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).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2023

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- [X] 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:
- [X] 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
IBM 401 (K) PLUS PLAN

1b Three-digit plan number (PN) ▶ 005

1c Effective date of plan 07/01/1983

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)
INTERNATIONAL BUSINESS MACHINES CORPORATION

ONE NEW ORCHARD ROAD, MD 261
ARMONK, NY 10504

2b Employer Identification Number (EIN)
13-0871985

2c Plan Sponsor's telephone number
800-796-9876

2d Business code (see instructions)
541519

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	07/13/2024	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

3a Plan administrator's name and address [X] 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

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	164744
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)**	54912
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	52674
b	Retired or separated participants receiving benefits	**6b**	19665
c	Other retired or separated participants entitled to future benefits	**6c**	83828
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	156167
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	698
f	Total. Add lines **6d** and **6e**.	**6f**	156865
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	162870
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	154910
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

2E 2F 2J 2K 2O 3J 2G 2S 2T

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] 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)** [X] **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
- **(4)** [ ] **DCG** (Individual Plan Information) – Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] **A** (Insurance Information) – Number Attached 4
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **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 2023 Form M-1 annual report. If the plan was not required to file the 2023 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_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

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

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	0233641	5138	01/01/2023	12/31/2023

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

(a) Total amount of commissions paid	(b) Total amount of fees paid
0	33

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

MERCER HEALTH & BENEFITS LLC
4565 PAYSPHERE CIR
CHICAGO, IL 60674-0001

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	
0	33	NON-MONETARY COMPENSATION	3

(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**	

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.	**6d**	

Specify nature of costs ▶

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

- **a** [ ] Health (other than dental or vision)
- **b** [ ] Dental
- **c** [ ] Vision
- **d** [ ] Life insurance
- **e** [ ] Temporary disability (accident and sickness)
- **f** [X] 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**	3857793
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 [X] No

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

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

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

1 Coverage Information:

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

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
22-1211670	68241	030345		01/01/2023	12/31/2023

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

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

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

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

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

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

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

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

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

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

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(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	321434663

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

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 A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

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

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5581829	65978	32810		01/01/2023	12/31/2023

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

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

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

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

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

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

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

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	(c) Amount	**(d)** Purpose	

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

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

Part II Investment and Annuity Contract Information

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

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

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.	6d	

Specify nature of costs ▶

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	1426376963
c	Additions: (1) Contributions deposited during the year	7c(1)		
	(2) Dividends and credits	7c(2)		
	(3) Interest credited during the year	7c(3)	32512856	
	(4) Transferred from separate account	7c(4)		
	(5) Other (specify below) ▶	7c(5)		
	(6) Total additions		7c(6)	32512856
d	Total of balance and additions (add lines **7b** and **7c(6)**)		7d	1458889819
e	Deductions:			
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	1458889819	
	(2) Administration charge made by carrier	7e(2)		
	(3) Transferred to separate account	7e(3)		
	(4) Other (specify below) ▶	7e(4)		
	(5) Total deductions		7e(5)	1458889819
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)		7f	0

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

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 A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance 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.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

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

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-3114906	97136	38177		01/01/2023	12/31/2023

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

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

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

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

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

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

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

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

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

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

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(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	

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.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

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

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

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	0
c	Additions: (1) Contributions deposited during the year	7c(1)	1281939818		
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	6034373		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	1287974191
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	1287974191
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	50650000		
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below) ▶	7e(4)			
	(5) Total deductions			7e(5)	50650000
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	1237324191

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.			**10b**	

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2023** **This Form is Open to Public Inspection.**

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

Part I Service Provider Information (see instructions)

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).. . . . . [X] 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

CAPITAL RESEARCH AND MANAGEMENT CO

95-1411037

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

DIMENSIONAL FUND ADVISORS LP

30-0447847

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

DODGE & COX

555 CALIFORNIA STREET
40TH FLOOR
SAN FRANCISCO, CA 94104

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

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

HUELER INVESTMENT SERVICES, INC.

41-2019329

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

PANAGORA ASSET MANAGEMENT, INC.

04-3063840

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

SEI TRUST COMPANY

06-1271230

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

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

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

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

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

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

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

STATESTREET

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
18 19 25 28 50 51 62 67 99	PARTY-IN-INTEREST	9531033	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 99	PARTY-IN-INTEREST	5678140	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	4498979	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
73	PARTY-IN-INTEREST	3815725	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE LOOMIS, SAYLES & COMPANY, L.P.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2787583	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

RBC CAPITAL MARKETS

41-1416330

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	2744118	Yes [ ] No [X]	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)

MASSACHUSETTS MUTUAL LIFE INSURANCE

04-1590850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	2265955	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

BRIDGEWATER

13-2871809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	2049515	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

NEW YORK LIFE INSURANCE COMPANY

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	1949804	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 99 35 50	EMPLOYER	1637924	Yes [ ] No [X]	Yes [ ] No [ ]		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	1381564	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

VANGUARD

23-1945930

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1226698	Yes [ ] No [X]	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

88-3236443

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	887734	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

BAIRD ADVISORS

39-6037917

(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	781420	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	PARTY-IN-INTEREST	631659	Yes [ ] No [X]	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)

MACKAY SHIELDS, LLC

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	618500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

JP MORGAN

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 51	PARTY-IN-INTEREST	427681	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

BARINGS LLC

51-0504477

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	371375	Yes [ ] No [X]	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)

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	352760	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHEAST RETIREMENT SERVICES, INC.

81-5140646

(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	285000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EDELMAN FINANCIAL ENGINES, LLC

47-5324976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
26 28	PARTY-IN-INTEREST	248430	Yes [ ] No [X]	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)

NEUBERGER BERMAN

02-0654486

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	235497	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
37 64 99 50 65 60 49	PARTY-IN-INTEREST	191125	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

CALLAN CONSULTING

120 N LASALLE ST
#2400
CHICAGO, IL 60602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	170000	Yes [ ] No [X]	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)

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	97536	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MERCER INVESTMENT CONSULTING INC.

61-0736136

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	PARTY-IN-INTEREST	36251	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW
SUITE 600
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	28356	Yes [ ] No [X]	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)

MORNINGSTAR

22 WEST WASHINGTON STREET
CHICAGO, IL 60602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	22000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EVESTMENT ALLIANCE LLC

90-0905513

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	17113	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

TAMALE

94-2901952

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN INTEREST	14765	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

ANDERSEN TAX LLC

100 FIRST STREET
SAN FRANCISCO, CA 94105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	5750	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

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

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

Part I Service Provider Information (continued)

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

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

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX BALANCED	2000 CROWN COLONY DRIVE QUINCY, MA 02169	0.10%

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

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX GLBL BND	2000 CROWN COLONY DRIVE QUINCY, MA 02169	0.08%

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

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX GLOBAL	2000 CROWN COLONY DRIVE QUINCY, MA 02169	0.10%

Part I Service Provider Information (continued)

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

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

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX INCOME 2000 CROWN COLONY DRIVE QUINCY, MA 02169	0.08%

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

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX INTL STK 2000 CROWN COLONY DRIVE QUINCY, MA 02169	0.10%

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

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX STOCK 2000 CROWN COLONY DRIVE QUINCY, MA 02169	0.10%

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

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)

a Name of MTIA, CCT, PSA, or 103-12 IE:	VANGUARD EMPLOYEE BENEFIT INDEX FND		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	23-3080210-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	8208612799		

a Name of MTIA, CCT, PSA, or 103-12 IE:	VANGUARD RUSSELL 1000 VALUE INDX TR		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	22-6932951-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	1025555512		

a Name of MTIA, CCT, PSA, or 103-12 IE:	VANGUARD RUSSELL 2000 VALUE INDX TR		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	22-6932945-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	595519486		

a Name of MTIA, CCT, PSA, or 103-12 IE:	VANGUARD RUSSELL 1000 GROWTH INDX T		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	22-6932947-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	2447228933		

a Name of MTIA, CCT, PSA, or 103-12 IE:	VANGUARD RUSSELL 2000 GROWTH INDX T		
b Name of sponsor of entity listed in (a):	VANGUARD FIDUCIARY TRUST COMPANY		
c EIN-PN	22-6932966-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	652193359		

a Name of MTIA, CCT, PSA, or 103-12 IE:	PRIVEST		
b Name of sponsor of entity listed in (a):	PRUDENTIAL INSURANCE CO.		
c EIN-PN	22-1211670-020	**d** Entity code	P
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	321434663		

a Name of MTIA, CCT, PSA, or 103-12 IE:	AQR GLOBAL RISK PARITY ENHANCED LIQ		
b Name of sponsor of entity listed in (a):	AQR CAPITAL MANAGEMENT		
c EIN-PN	90-6194032-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	296806259		

a Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER ALL WEATHER PORTFOLIO

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

c EIN-PN 35-2427182-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 497041895

a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET MSCI INDIA INDEX NON-L

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

c EIN-PN 04-3339578-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 259955915

a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET TRL MSCI EMERGING MKTS

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

c EIN-PN 56-6670229-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 11036279

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

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

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

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

Part I Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

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

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

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

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

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1730000			2867358		2867358

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

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

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

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

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

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

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

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

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

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

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

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

Part II Schedule of Leases in Default or Classified as Uncollectible

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

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

Part III Nonexempt Transactions

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

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	19022414	1738413
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	789962897	532543273
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1320077707	942634629
(2) U.S. Government securities	1c(2)	7667503290	7121934613
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2129242908	2614748172
(B) All other	1c(3)(B)	2314464121	2405699789
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	36372469	49078344
(B) Common	1c(4)(B)	15656091837	18628527734
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	832072933	871182945
(8) Participant loans	1c(8)	155523891	154316477
(9) Value of interest in common/collective trusts	1c(9)	11440945994	13496908542
(10) Value of interest in pooled separate accounts	1c(10)	336589258	321434663
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	710226568	497041895
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	7266180122	8324228749
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	1711402705	420604182

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	978196094	1045833886
(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	53363875208	57428456306
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	1681703513	1043840058
k Total liabilities (add all amounts in lines 1g through1j)	1k	1681703513	1043840058
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	51682171695	56384616248

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)	538656721	
(B) Participants	2a(1)(B)	955221817	
(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)		1493878538
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	26584553	
(B) U.S. Government securities	2b(1)(B)	169259108	
(C) Corporate debt instruments	2b(1)(C)	198096267	
(D) Loans (other than to participants)	2b(1)(D)	37908899	
(E) Participant loans	2b(1)(E)	7657593	
(F) Other	2b(1)(F)	29383980	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		468890400
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	2822061	
(B) Common stock	2b(2)(B)	423638026	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	296058921	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		722519008
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	30086872803	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	29814129659	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		272743144
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	2961697679	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		2961697679

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	**2b(6)**		2850555581
(7) Net investment gain (loss) from pooled separate accounts	**2b(7)**		19845405
(8) Net investment gain (loss) from master trust investment accounts	**2b(8)**		
(9) Net investment gain (loss) from 103-12 investment entities	**2b(9)**		70660436
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	**2b(10)**		1177016325
c Other income	**2c**		199155149
d Total income. Add all **income** amounts in column (b) and enter total	**2d**		10236961665
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	**2e(1)**	5514250391	
(2) To insurance carriers for the provision of benefits	**2e(2)**	1874117	
(3) Other	**2e(3)**		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	**2e(4)**		5516124508
f Corrective distributions (see instructions)	**2f**		
g Certain deemed distributions of participant loans (see instructions)	**2g**		
h Interest expense	**2h**		
i Administrative expenses:			
(1) Salaries and allowances	**2i(1)**	1637924	
(2) Contract administrator fees	**2i(2)**		
(3) Recordkeeping fees	**2i(3)**	191125	
(4) IQPA audit fees	**2i(4)**	358510	
(5) Investment advisory and investment management fees	**2i(5)**	33342253	
(6) Bank or trust company trustee/custodial fees	**2i(6)**		
(7) Actuarial fees	**2i(7)**		
(8) Legal fees	**2i(8)**	125892	
(9) Valuation/appraisal fees	**2i(9)**		
(10) Other trustee fees and expenses	**2i(10)**		
(11) Other expenses	**2i(11)**	2207110	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	**2i(12)**		37862814
j Total expenses. Add all **expense** amounts in column (b) and enter total	**2j**		5553987322
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	**2k**		4682974343
l Transfers of assets:			
(1) To this plan	**2l(1)**		19470210
(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) [X] 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)** [X] 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** as part of Schedule H because:

(1) [ ] This form is filed for a CCT, PSA, DCG 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. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

		Yes	No	Amount
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.)	**4a**		X	
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		28138478
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.)	**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.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**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?	**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?	**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?	**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.)	**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.)	**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?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**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 [X] 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 _____.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2023

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For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
IBM 401 (K) PLUS PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
INTERNATIONAL BUSINESS MACHINES CORPORATION

D Employer Identification Number (EIN)
13-0871985

Part I Distributions

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions ..... | 1 | 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 04-6568107

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year ..... | 3 | 12454

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

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

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

19 If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:
Public Equity: _____% Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: _____%
High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: _____% Other: _____%

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
☐ 0-5 years ☐ 5-10 years ☐ 10-15 years ☐ 15 years or more

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation._____

Part VII IRS Compliance Questions

21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☒ No

21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☒ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/_____ (MM/DD/YYYY) and the Opinion Letter serial number_____.

ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS

Schedule H, Line 3

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

International Business Machine Corporation –IBM 401(K) Plus Plan, Financial Statements, 12/31/2023

IBM 401(k) Plus Plan

Financial Statements
December 31, 2023

IBM 401(k) PLUS PLAN

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



Report of Independent Auditors

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

Opinion

We have audited the accompanying financial statements of the IBM 401(k) Plus Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of December 31, 2023 and 2022, and the related statement of changes in net assets available for benefits for the year ended December 31, 2023, 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, 2023 and 2022, and the changes in its net assets available for benefits for the year ended December 31, 2023, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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



Auditors' Responsibilities for the Audit of the Financial Statements

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

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

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

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

Supplemental Schedules Required by ERISA

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible at December 31, 2023 and of assets (held at end of year) at December 31, 2023 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.

PricewaterhouseCoopers LLP

June 14, 2024

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

	2023	2022
	(Dollars in thousands)	
Assets:		
Investments, at fair value (Note 3)	$ 49,015,383	$ 43,658,551
Investments in fully benefit-responsive investment contracts, at contract value (Note 5)	7,900,942	9,123,312
Total investments	56,916,324	52,781,863
Receivables:		
Notes receivable from participants	154,316	155,524
Income, sales proceeds and other receivables	284,455	306,605
Total receivables	438,771	462,129
Total assets	57,355,096	53,243,992
Liabilities:		
Payable for investments purchased	414,771	820,138
Total liabilities	414,771	820,138
Net assets available for benefits	$ 56,940,324	$ 52,423,853

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

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

	2023 (Dollars in thousands)
Additions to net assets attributed to:	
Investment income/(loss):	
Net appreciation in fair value of investments	$ 7,365,700
Interest income from investments	461,233
Dividends	722,519
	8,549,452
Interest income on notes receivable from participants	7,658
Contributions:	
Participants	955,222
Employer	538,657
	1,493,879
Transfers from acquired company benefit plans	19,470
Total additions	10,070,459
Deductions from net assets attributed to:	
Distributions to participants	5,516,125
Administrative expenses, net	37,863
Total deductions	5,553,987
Net increase in net assets during the year	4,516,471
Net assets available for benefits:	
Beginning of year	52,423,853
End of year	$ 56,940,324

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

NOTE 1 - DESCRIPTION OF THE PLAN

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

General

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

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

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

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

Administration

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

Contributions

Generally, IBM employer contributions are based upon the IBM pension formula for which the employee was eligible on December 31, 2007, or on hire date on or after January 1, 2005. If a participant's IBM Personal Pension Plan eligibility as of December 31, 2007 was (1) the Pension Credit Formula, the participant is eligible to receive a 6 percent matching contribution and a 4 percent automatic contribution; or (2) the Personal Pension Account, the participant is eligible to receive a 6 percent matching contribution and a 2 percent automatic contribution. Generally, if the participant was hired or rehired on or after January 1, 2005, then the participant is eligible for a 5 percent employer matching contribution and a 1 percent automatic contribution. Effective January 1, 2023, the 2 percent matching contributions employees in certain job roles was eliminated, and employees in these job roles are now eligible for a 5 percent match and a 1 percent automatic contribution. A contribution equal to 5 percent of eligible compensation (referred to as a "Special Savings Award") will be added to the accounts of participants who are non-exempt employees at each year-end, determinable on December 15, who

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

Newly hired employees are automatically enrolled at 5 percent of eligible salary and performance pay after approximately 30 days of employment with IBM, unless they elect otherwise. New hires become eligible for the IBM automatic contribution and the IBM matching contribution after completing the applicable service requirement.

Effective January 1, 2023, the service requirement for all new hires is one year. Effective January 1, in plan year 2023, matching and automatic contributions were made each pay cycle to eligible participants.

The IBM 401(k) Plus Plan was amended January 1, 2024. Please refer to Note 9 - Subsequent Events for more information.

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

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

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

Participant Accounts

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

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

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

Contributions (with the exception of after-tax contributions and Roth 401(k) contributions) made to the Plan, as well as interest, dividends, or other earnings of the Plan are generally not included in the taxable income of the participant until withdrawal, at which time all earnings and contributions withdrawn generally are taxed as ordinary income to the participant. Additionally, withdrawals of pre-tax contributions by the participant before attaining age 59 1/2 are subject to a penalty tax of 10 percent unless an exception applies (e.g. at least 55 years of age when the participant terminates from

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

Vesting

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

Distributions

Participants who have terminated employment or are eligible for in-service distributions (e.g. have reached age 59 ½) may request ad hoc distributions ($500 minimum) or a full distribution.

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

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

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

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

Participant Loans

Participants may borrow up to one-half of the value of their account balance, not to exceed $50,000, within a twelve month period. Loans will be granted in $1 increments subject to a minimum loan amount of $500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan is made through semi-monthly payroll deductions. Loans originated under the Plan have a repayment term of one to four years for a general purpose loan or one to ten years for a primary residence loan. There are a limited number of outstanding loans originated under acquired company plans that were merged into the Plan having repayment terms greater than 10 years and up to a maximum term of 30 years. The loans originated under the Plan bear a fixed rate of interest, set quarterly, for the term of the loan, determined by the Plan administrator to be 1.25 points above the prime rate. The interest is credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2023 and 2022 ranged from 3.25 percent to 10.75 percent.

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

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

Termination of Service

If the value of a participant's account is $1,000 or less, it will be distributed to the participant in a lump-sum payment following the termination of the participant's employment with IBM. If the account balance is greater than $1,000 at the time of separation, the participant may defer distribution of the account until age 73.

Termination of the Plan

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

Risks and Uncertainties

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

Securities Lending

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

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

Loans are collateralized as either cash or non-cash, in an amount equal to 102 percent to 105 percent of the fair value of the loan. Cash collateral is invested in a U.S. government money market account. Non-cash collateral accepted in the program are securities issued or guaranteed by the U.S. government or its agencies. On December 31, 2023, the Plan had $169 million of open loans backed by $145 million of cash collateral and $32 million of non-cash collateral (105 percent collateral). Securities lending may be permitted in certain commingled funds and in funds within the Expanded Choice – Mutual Funds tier. The prospectus for each fund will disclose if lending is permitted and the risks involved.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

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

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America ("U.S. GAAP") requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, and disclosures of contingent assets and liabilities at the date of the financial statements. These estimates are based on management's best knowledge of current events, historical experience, actions that the Plan may undertake in the future and on various other assumptions that are believed to be reasonable under the circumstances. As a result, actual results could differ from those estimates.

Valuation of Investments

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

- Level 1 — Quoted prices (unadjusted) in active markets for identical assets or liabilities that can be accessed at the measurement date;

- Level 2 — Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly; and

- Level 3 — Unobservable inputs for the asset or liability.

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

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

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

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

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

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

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

Security Transactions and Related Investment Income

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

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

Administrative Expenses and Investment Management Fees

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

Revenue Sharing

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

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

NOTE 3 — INVESTMENTS

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2023 and 2022.

Investments at Fair Value as of December 31, 2023

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	$ 6,296,074	$ —	$ 88	$ 6,296,162
IBM Corporation common stock	1,045,834	—	—	1,045,834
Equity securities	14,792,708	3,826,578	381	18,619,667
Fixed income:				
Government securities	—	4,252,299	—	4,252,299
Corporate bonds	—	2,076,752	53	2,076,804
Mortgage and asset-backed securities	9,259	261,718	—	270,977
Fixed income mutual funds	1,276,861	—	—	1,276,861
Cash and cash equivalents	25,903	367,671	—	393,574
Derivatives	8,615	13,805	—	22,420
Other mutual funds	1,017,138	—	—	1,017,138
Subtotal	24,472,393	10,798,822	522	35,271,737
Investments measured at net asset value using the NAV practical expedient [1]	—	—	—	13,743,646
Total investments at fair value	$ 24,472,393	$ 10,798,822	$ 522	$ 49,015,383

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

There were no material purchases, sales or transfers into or out of Level 3 for the period ending December 31, 2023.

Investments at Fair Value as of December 31, 2022

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	$ 5,486,589	$ —	$ 76	$ 5,486,665
IBM Corporation common stock	978,196	—	—	978,196
Equity securities	11,739,438	3,897,240	1,695	15,638,374
Fixed income:				
Government securities	—	4,697,964	—	4,697,964
Corporate bonds	—	1,809,324	6	1,809,330
Mortgage and asset-backed securities	1,339	270,867	—	272,206
Fixed income mutual funds	1,028,977	—	—	1,028,977
Cash and cash equivalents	32,734	—	—	32,734
Derivatives	—	4,806	—	4,806
Other mutual funds	912,727	—	—	912,727
Subtotal	20,180,000	10,680,202	1,777	30,861,979
Investments measured at net asset value using the NAV practical expedient [1]	—	—	—	12,796,572
Total investments at fair value	$ 20,180,000	$ 10,680,202	$ 1,777	$ 43,658,551

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

There were no material purchases, sales or transfers into or out of Level 3 for the period ending December 31, 2022.

Fair Value of Investments that Calculate Net Asset Value

The following table summarizes investments measured at fair value based on net asset value per share at December 31, 2023 and 2022, respectively:

Investments at fair value:	2023	2022
	(Dollars in thousands)	
Commingled Equity funds	$ 12,929,110	$ 10,830,963
Other funds	793,848	1,153,372
Short-term Investment funds	20,687	812,237
Total investments measured at net asset value using the NAV practical expedient	$ 13,743,646	$ 12,796,572

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2023 and 2022, no funds were subject to redemption restrictions.

NOTE 4 — DERIVATIVES

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

Derivative instruments are carried at fair value. The net fair value of derivative financial instruments reported in investments, at fair value within the statements of net assets available for benefits was an asset of $22.4 million and an asset of $4.8 million as of December 31, 2023 and 2022, respectively. The gross notional amount of the derivative financial instruments was $2.2 billion and $2.0 billion as of December 31, 2023 and 2022, respectively.

NOTE 5 — INVESTMENT CONTRACTS

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

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

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

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

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

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

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

outstanding contract value withdrawal requests. Contract termination also may occur by either party upon election and notice as agreed to under the terms of the contract.

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

Investment Contracts at December 31,	2023	2022
	(Dollars in thousands)	
Contract value:		
Synthetic GICs	$ 7,900,942	$ 7,696,935
Separate account GICs [1]	—	1,426,377
Total Investment Contracts	$ 7,900,942	$ 9,123,312

(1) Separate account GICs terminated during 2023.

NOTE 6 - TAX STATUS

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

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

U.S. GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2023 and 2022, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements and does not believe this position will change in the next twelve months. The Plan is subject to routine audits by taxing jurisdictions.

NOTE 7 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

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

	December 31,	
	2023	2022
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	$ 56,940,324	$ 52,423,853
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	(555,708)	(741,682)
Net assets available for benefits per the Form 5500	$ 56,384,616	$ 51,682,172

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

	Year Ended December 31, 2023
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	$ 8,557,110
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2022	741,682
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2023	(555,708)
Total investment income per the Form 5500	$ 8,743,083

NOTE 8 - RELATED-PARTY TRANSACTIONS

At December 31, 2023, a significant portion of the Plan's assets were managed by SSGA, an affiliate of SSBT. SSBT also acts as the Trustee for the Plan and, therefore, these investments in addition to participant loans qualify as party-in-interest transactions. The Plan also pays a fee to the Trustee. These transactions qualify as party-in-interest transactions as well.

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

Effective November 29, 2023, investment management authority for the IBM Stock Fund has been delegated to an independent fiduciary, SSGA.

At December 31, 2023 and 2022, the Plan held 6,394,582 and 6,943,084 shares of IBM common stock valued at $1,045 million and $978 million, respectively. During the year ended December 31, 2023, purchases of IBM common stock by the Plan totaled $62 million and sales of IBM common stock by the Plan totaled $143 million.

NOTE 9 - SUBSEQUENT EVENTS

Effective January 1, 2024, IBM changed how it provides certain retirement-related benefits. IBM is providing a new cash balance retirement benefit to all eligible employees under the company's existing U.S. Defined Benefit Qualified Personal Pension Plan (Qualified PPP) called the Retirement Benefit Account (RBA). In light of this change IBM's contributions to the 401(k) Plus Plan ended. Employees can continue to make contributions to the 401(k) Plus Plan.

Furthermore, effective January 1, 2024, the IBM 401(k) Plus Plan was renamed the IBM 401(k) Plan and the disability protection program choice is closed to new participants January 1, 2024.

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2023

Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

(a)*	(b) Identity and address of Obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items					(d) Original amount of loan	Amount received during reporting year		(g) Unpaid balance at end of year	Amount Overdue	
		Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized Interest		(e) Principal	(f) Interest		(h) Principal	(i) Interest
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESC7M6	12/21/2007	12/28/2017	6.75 %	$ —	$ 9,850,000	$ —	$ —	$ 15,831,220	$ 9,850,000	$ 5,981,220
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESCXA3	5/17/2007	11/30/2056	5.86 %	—	1,730,000	—	—	2,867,358	—	2,867,358
	Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Ugland House, South Church St., George Town, Grand Cayman, Grand	8265Q0XQ0	6/4/2007	6/4/2009	variable	—	10,000,000	—	—	9,439,900	9,384,053	55,847

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

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

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

AT DECEMBER 31, 2023

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
			(n/a)	
	IBM Stock Fund			
*	International Business Machines Corporation - Managed by Independent Fiduciary - State Street Global Advisors	IBM Common Stock 6,394,582 shares		$1,045,833,866
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		1,447,060
	Mutual Funds			
	Administered by Fidelity	Expanded Choice Mutual Funds (refer to Exhibit A - investments)		8,051,901,241
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,399,043 shares		120,905,311
	Commingled and Other Funds			
	Vanguard Employee Benefit Index Fund	Large Company Index		8,208,612,799
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		2,447,228,933
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		1,025,555,512
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		497,041,895
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		652,193,359
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		595,519,486
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		296,806,259

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
			(n/a)	
	Separately-Managed Funds			
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit B - investments)		$5,362,367,553
	Managed by State Street Global Advisors	Small/Mid-Cap Stock Index (refer to Exhibit C - investments)		3,897,204,822
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit D – investments)		1,294,212,883
	Managed by Neuberger Berman	Total Bond Market (refer to Exhibit E – investments)		1,583,085,327
	Managed by State Street Global Advisors	Real Estate Investment Trust (refer to Exhibit F - investments)		849,008,902
	Managed by Loomis, Sayles and Company	Total Bond Market (Refer to Exhibit G - investments)		1,134,861,607
	Managed by Western Asset Management Company	Total Bond Market (Refer to Exhibit H - investments)		434,566,179
	Managed by Pacific Investment Management Company	Total Bond Market (refer to Exhibit I - investments)		572,781,125
	Managed by RW Baird & Co	Total Bond Market (Refer to Exhibit J – investments)		474,249,290
	Managed by State Street Global Advisors	International Real Estate Index (refer to Exhibit K – investments)		296,050,950
	Managed by Loomis, Sayles and Company	Long Term Credit (Refer to Exhibit L - investments)		370,162,390
	Managed by Western Asset Management Company	Long Term Credit (Refer to Exhibit M - investments)		899,952
	Managed by Pacific Investment Management Company	High Yield and Emerging Markets Bond (refer to Exhibit N - investments)		412,719,898
	Managed by JP Morgan	High Yield Debt (refer to exhibit O - investments)		198,347,020
	Managed by Prudential	Emerging Markets Debt (refer to Exhibit P - investments)		198,747,891
	Managed by State Street Global Advisors	Total Stock Market Index (refer to Exhibit Q - investments)		7,931,455,453
	Managed by State Street Global Advisors	European Stock Index (refer to Exhibit R - investments)		396,714,770
	Managed by State Street Global Advisors	Pacific Stock Index (refer to Exhibit S - investments)		279,102,117
	Managed by Dodge & Cox	Long Term Credit (refer to Exhibit T - investments)		245,802,907

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
			(n/a)	
	Separately-Managed Funds (continued)			
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit U - investments)		$7,846,236,507
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.76%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 2.67%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.67%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 2.81%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.18%		
*	Voya Retirement Insurance and Annuity Company	Synthetic GIC Wrapper Contract, Rate of Interest 1.92%		
*	Metropolitan Tower Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.90%		
*	Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years		154,316,477
	Interest-Bearing Cash			
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		29,686,546

* Party-In-Interest

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
			Shares/ Par Value	(n/a)	
	AMCAP FUND	MUTUAL FUNDS	814,837		$ 31,737,903
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,554,777		49,752,854
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	878,330		44,803,609
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	404,139		6,720,840
	CAPITAL WORLD GROWTH AND	MUTUAL FUNDS	388,057		23,322,233
	DFA US VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	417,520		10,108,159
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,421,471		51,258,238
	DFA EMERGING MARKETS VALUE	MUTUAL FUNDS	799,828		23,538,933
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	1,835,852		58,545,312
	DFA INTERNATIONAL SMALL	MUTUAL FUNDS	715,406		13,814,482
	DFA EMERGING MARKETS	MUTUAL FUNDS	806,137		22,192,954
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	774,811		34,370,595
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	732,280		19,295,579
	DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	441,520		5,898,711
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,349,098		13,855,235
	DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	1,053,327		21,077,066
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	464,694		47,040,943
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,070,270		52,614,459
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	1,607,558		23,984,761
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	1,370,438		14,992,594
	DODGE + COX INCOME FUND	MUTUAL FUNDS	6,136,090		77,437,461
	DODGE + COX STOCK FUND	MUTUAL FUNDS	711,379		173,256,422
	EUROPACIFIC GROWTH FUND	MUTUAL FUNDS	703,686		38,491,644
	FIDELITY FREEDOM 2060 FUND	MUTUAL FUNDS	131,440		1,707,409
	FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS	173,562		2,454,168
	FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS	594,405		7,257,683
	FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS	981,938		11,842,174
	FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS	2,042,223		21,422,922
	FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS	2,313,613		33,570,531
	FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS	2,512,298		41,578,526
	FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS	3,125,186		40,846,175
	FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS	1,616,996		22,670,285
	FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS	642,530		7,170,634
	FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS	190,932		2,600,495
	FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS	132,592		1,457,184
	FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS	294,320		3,066,818

FIDELITY FREEDOM 2065 FUND	MUTUAL FUNDS	56,527	672,672
FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	3,217,540	36,679,954
FIDELITY LIMITED TERM GOVERNME	MUTUAL FUNDS	2,135,041	20,389,639
FIDELITY OVERSEAS FUND/UNITED	MUTUAL FUNDS	334,927	20,145,865
FIDELITY INTERNATIONAL DISCOVE	MUTUAL FUNDS	227,076	10,039,050
FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS	491,407	20,132,942
FIDELITY CANADA FUND	MUTUAL FUNDS	262,991	16,960,289
FIDELITY INTERNATIONAL SMALL C	MUTUAL FUNDS	621,235	19,481,939
FIDELITY CHINA REGION FUND	MUTUAL FUNDS	1,364,720	43,684,681
FIDELITY NEW MARKETS INCOME FU	MUTUAL FUNDS	1,182,602	14,687,923
FIDELITY LATIN AMERICA FUND/UN	MUTUAL FUNDS	767,194	16,172,451
FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	895,352	35,769,322
FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS	462,092	7,425,820
FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	1,123,439	50,655,867
FIDELITY SMALL CAP STOCK FUND	MUTUAL FUNDS	1,179,966	20,307,208
FIDELITY SMALL CAP DISCOVERY F	MUTUAL FUNDS	2,592,240	68,953,596
FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,479,560	60,010,956
FIDELITY ADVISOR FLOATING RATE	MUTUAL FUNDS	6,277,459	58,380,369
FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	10,363,222	100,005,091
FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	1,316,540	39,877,996
FIDELITY VALUE FUND	MUTUAL FUNDS	3,084,863	44,360,332
FIDELITY CONTRAFUND	MUTUAL FUNDS	19,620,006	316,863,105
FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS	398,732	26,874,558
FIDELITY REAL ESTATE INVESTMEN	MUTUAL FUNDS	542,186	20,874,145
FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS	768,903	24,943,211
FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	1,710,036	13,064,673
FIDELITY GOVERNMENT INCOME	MUTUAL FUNDS	1,581,943	14,664,612
FIDELITY GROWTH DISCOVERY	MUTUAL FUNDS	1,420,629	76,642,935
FIDELITY GNMA FUND	MUTUAL FUNDS	875,350	8,981,092
FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	5,475,146	52,506,653
FIDELITY MAGELLAN FUND	MUTUAL FUNDS	2,982,100	36,679,836
FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	24,828,227	796,737,789
FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	507,826	15,026,581
FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS	220,603	7,575,509
FIDELITY BALANCED FUND	MUTUAL FUNDS	4,057,816	109,276,990
FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	1,124,758	49,478,083
FIDELITY INTERNATIONAL SUSTAIN	MUTUAL FUNDS	190,994	2,234,628
FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	3,153,073	549,328,458
FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,398,574	46,083,000
FIDELITY LEVERAGED COMPANY	MUTUAL FUNDS	1,117,665	39,185,326
FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	21,321,822	399,144,501
FIDELITY INTERNATIONAL REAL ES	MUTUAL FUNDS	561,431	5,771,515
FIDELITY REAL ESTATE INCOME FU	MUTUAL FUNDS	1,364,993	15,806,613
FIDELITY TREND FUND	MUTUAL FUNDS	350,323	52,359,253
AMERICAN FUNDS FUNDAMENTAL	MUTUAL FUNDS	817,144	58,409,422
GROWTH FUND OF AMERICA/THE	MUTUAL FUNDS	1,410,437	89,153,734
INTERNATIONAL GROWTH AND	MUTUAL FUNDS	112,864	4,046,157
INVESTMENT COMPANY OF	MUTUAL FUNDS	546,512	27,527,830

NEW ECONOMY FUND/THE	MUTUAL FUNDS	775,441	42,121,940
NEW PERSPECTIVE FUND	MUTUAL FUNDS	879,870	49,211,108
NEW WORLD FUND INC	MUTUAL FUNDS	725,668	54,396,053
PIMCO LONG TERM US	MUTUAL FUNDS	854,223	12,796,264
PIMCO LOW DURATION	MUTUAL FUNDS	2,507,018	23,064,569
PIMCO STOCKSPLUS FUND/UNITED S	MUTUAL FUNDS	3,046,478	35,125,897
PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	4,960,434	42,907,750
PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,305,124	18,417,939
PIMCO LOW DURATION ESG FUND	MUTUAL FUNDS	731,501	6,576,197
PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	836,983	6,419,660
PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	1,659,839	16,382,611
PIMCO MORTGAGE BACKED	MUTUAL FUNDS	334,829	2,926,410
PIMCO EMERGING MARKETS BOND	MUTUAL FUNDS	918,296	7,704,507
PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	1,758,894	16,815,029
PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	946,980	7,376,973
PIMCO ALL ASSET FUND	MUTUAL FUNDS	882,524	9,716,590
PIMCO COMMODITYREALRETURN	MUTUAL FUNDS	3,470,180	44,938,829
PIMCO INVESTMENT GRADE CREDIT	MUTUAL FUNDS	3,576,332	32,151,224
PIMCO REALESTATEREALRETURN	MUTUAL FUNDS	1,439,089	36,135,525
PIMCO INCOME FUND	MUTUAL FUNDS	3,815,748	40,523,240
PIMCO EMERGING MARKETS LOCAL	MUTUAL FUNDS	795,474	4,788,751
PIMCO DYNAMIC BOND FUND	MUTUAL FUNDS	585,387	5,719,230
PIMCO CLIMATE BOND FUND	MUTUAL FUNDS	29,354	259,200
SMALLCAP WORLD FUND INC	MUTUAL FUNDS	502,721	34,587,182
VANGUARD DIVIDEND GROWTH	MUTUAL FUNDS	7,898,805	293,914,538
VANGUARD GLOBAL ESG SELECT	MUTUAL FUNDS	211,682	8,613,339
VANGUARD STAR FUND	MUTUAL FUNDS	888,247	23,849,443
VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	2,394,202	77,979,172
VANGUARD INTERNATIONAL	MUTUAL FUNDS	906,566	92,297,493
VANGUARD US GROWTH FUND	MUTUAL FUNDS	982,614	144,139,719
VANGUARD GLOBAL WELLESLEY	MUTUAL FUNDS	60,118	1,586,507
VANGUARD GLOBAL WELLINGTON	MUTUAL FUNDS	303,626	9,664,429
VANGUARD GROWTH AND INCOME	MUTUAL FUNDS	1,078,836	97,332,539
VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,593,595	134,292,254
VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	4,004,909	127,115,827
VANGUARD EXPLORER FUND	MUTUAL FUNDS	530,137	54,726,092
VANGUARD WELLINGTON FUND	MUTUAL FUNDS	2,942,131	210,068,134
VANGUARD US MULTIFACTOR FUND	MUTUAL FUNDS	138,041	5,060,598
VANGUARD TOTAL BOND MARKET	MUTUAL FUNDS	6,726,037	65,309,815
VANGUARD SHORT TERM BOND	MUTUAL FUNDS	3,782,880	38,207,083
VANGUARD LONG TERM BOND	MUTUAL FUNDS	885,196	10,029,270
VANGUARD INTERMEDIATE TERM	MUTUAL FUNDS	4,426,008	45,853,439
VANGUARD WELLESLEY INCOME	MUTUAL FUNDS	2,369,653	143,198,133
VANGUARD INTERNATIONAL VALUE	MUTUAL FUNDS	477,020	19,252,543
VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,514,441	43,767,350
VANGUARD INTERNATIONAL	MUTUAL FUNDS	643,564	10,959,899
VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	2,617,549	60,884,196

VANGUARD GLOBAL MINIMUM	MUTUAL FUNDS	369,545	10,406,386
VANGUARD WINDSOR FUND	MUTUAL FUNDS	903,904	65,469,761
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	2,611,715	33,978,417
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	3,853,060	70,819,235
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	2,381,049	52,668,813
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	1,300,109	34,660,908
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	38,296	907,604
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	74,563	2,233,175
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	1,523,127	40,926,418
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	44,950	2,053,786
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	235,795	11,693,067
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	522,314	23,211,626
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	1,076,547	42,308,301
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	2,144,975	76,082,267
VANGUARD HIGH YIELD CORPORATE	MUTUAL FUNDS	8,073,914	43,760,616
VANGUARD LONG TERM	MUTUAL FUNDS	4,164,677	33,858,827
VANGUARD LONG TERM TREASURY	MUTUAL FUNDS	4,952,082	43,380,241
VANGUARD GNMA FUND	MUTUAL FUNDS	1,380,198	12,904,852
VANGUARD INTERMEDIATE TERM	MUTUAL FUNDS	4,138,481	35,922,017
VANGUARD INTERMEDIATE TERM	MUTUAL FUNDS	3,928,044	39,241,159
VANGUARD SHORT TERM FEDERAL	MUTUAL FUNDS	3,192,524	32,212,572
VANGUARD SHORT TERM TREASURY	MUTUAL FUNDS	8,788,929	86,834,619
VANGUARD SHORT TERM	MUTUAL FUNDS	6,766,570	69,222,013
VANGUARD STRATEGIC EQUITY	MUTUAL FUNDS	1,003,555	34,482,160
VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	682,449	22,281,974
VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	1,718,908	109,391,302
VANGUARD SMALL CAP INDEX	MUTUAL FUNDS	839,520	85,790,515
WASHINGTON MUTUAL INVESTORS	MUTUAL FUNDS	808,037	46,243,960
US DOLLAR	CURRENCY	0	0
	Total : EXHIBIT A - Expanded		**$8,051,901,241**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
			Shares/ Par Value	(n/a)	
	1+1 AG	COMMON STOCK	7,474		$ 150,005
	360 SECURITY TECHNOLOGY IN A	COMMON STOCK CNY1.0	72,600		92,079
	361 DEGREES INTERNATIONAL	COMMON STOCK HKD.1	140,000		62,214
	37 INTERACTIVE ENTERTAINME A	COMMON STOCK CNY1.0	23,000		60,912
	3I GROUP PLC	COMMON STOCK GBP.738636	171,564		5,281,751
	3R PETROLEUM OLEO E GAS SA	COMMON STOCK	41,400		223,392
	3SBIO INC	COMMON STOCK USD.00001	470,500		453,114
	4IMPRINT GROUP PLC	COMMON STOCK	4,365		253,655
	77 BANK LTD/THE	COMMON STOCK	9,800		241,019
	888 HOLDINGS PLC	COMMON STOCK GBP.005	63,281		77,126
	A DATA TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	53,000		177,387
	A LIVING SMART CITY SERVICES	COMMON STOCK CNY1.0	70,750		32,437
	A.G. BARR PLC	COMMON STOCK GBP.04167	15,177		99,208
	A2A SPA	COMMON STOCK EUR.52	264,673		543,518
	AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK USD.01	141,000		418,925
	AAK AB	COMMON STOCK	34,900		778,504
	AALBERTS NV	COMMON STOCK EUR.25	20,246		881,649
	ABACUS GROUP	REIT	72,495		56,715
	ABACUS STORAGE KING	REIT	85,441		65,808
	ABB LTD REG	COMMON STOCK CHF.12	289,135		12,839,736
	ABC ARBITRAGE	COMMON STOCK EUR.016	6,478		34,433
	ABC MART INC	COMMON STOCK	16,800		292,662
	ABDULLAH AL OTHAIM MARKETS	COMMON STOCK SAR10.0	74,800		261,301
	ABILITY OPTO ELECTRONICS TEC	COMMON STOCK TWD10.0	18,000		100,877
	ABLBIO INC	COMMON STOCK KRW500.0	4,716		89,701
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	87,264		1,312,018
	ABOITIZ EQUITY VENTURES INC	COMMON STOCK PHP1.0	342,380		279,278
	ABOUT YOU HOLDING SE	COMMON STOCK	6,297		30,164
	ABRDN PLC	COMMON STOCK	356,244		809,581
	ABSA GROUP LTD	COMMON STOCK ZAR2.0	150,152		1,344,163
	ABU DHABI COMMERCIAL BANK	COMMON STOCK AED1.0	572,802		1,431,713
	ABU DHABI ISLAMIC BANK	COMMON STOCK AED1.0	247,044		680,712
	ABU DHABI NATIONAL OIL CO FO	COMMON STOCK AED.08	646,323		651,118
	ACADEMEDIA AB	COMMON STOCK SEK1.0	18,243		93,787
	ACBEL POLYTECH INC	COMMON STOCK TWD10.0	92,410		123,483
	ACCELLERON INDUSTRIES AG	COMMON STOCK CHF.01	18,718		585,068

ACCENT GROUP LTD	COMMON STOCK	31,219	41,214
ACCIONA SA	COMMON STOCK EUR1.0	4,924	725,058
ACCOR SA	COMMON STOCK EUR3.0	35,834	1,371,489
ACCTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	91,685	1,553,547
ACE HARDWARE INDONESIA	COMMON STOCK IDR10.0	819,700	38,294
ACEA SPA	COMMON STOCK EUR5.16	7,312	111,708
ACER INC	COMMON STOCK TWD10.0	606,953	1,059,962
ACERINOX SA	COMMON STOCK EUR.25	27,715	326,207
ACKERMANS + VAN HAAREN	COMMON STOCK	4,191	736,366
ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	41,888	1,858,267
ACTIVIA PROPERTIES INC	REIT	116	319,188
ACWA POWER CO	COMMON STOCK SAR10.0	17,483	1,198,168
ADARO ENERGY INDONESIA TBK P	COMMON STOCK IDR100.0	2,431,500	375,524
ADASTRIA CO LTD	COMMON STOCK	4,900	120,816
ADBRI LTD	COMMON STOCK	71,856	146,941
ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	32,881	108,060
ADDLIFE AB B	COMMON STOCK SEK2.037	18,930	205,538
ADDTECH AB B SHARES	COMMON STOCK SEK.75	47,817	1,051,401
ADECCO GROUP AG REG	COMMON STOCK CHF.1	30,037	1,477,102
ADEKA CORP	COMMON STOCK	14,800	300,429
ADESSO SE	COMMON STOCK	473	56,121
ADEVINTA ASA	COMMON STOCK NOK.2	59,385	656,919
ADIDAS AG	COMMON STOCK	29,206	5,942,486
ADIMMUNE CORP	COMMON STOCK TWD10.0	51,000	55,097
ADMIRAL GROUP PLC	COMMON STOCK GBP.001	48,291	1,649,805
ADP	COMMON STOCK EUR3.0	5,855	758,791
ADVANCE LOGISTICS INVESTMENT	REIT	91	81,751
ADVANCE RESIDENCE INVESTMENT	REIT	298	667,301
ADVANCED CERAMIC X CORP	COMMON STOCK TWD10.0	8,000	63,839
ADVANCED ENERGY SOLUTION HOL	COMMON STOCK TWD10.0	5,000	122,244
ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	1,292,483
ADVANCED MEDICAL SOLUTIONS	COMMON STOCK GBP.05	32,883	86,977
ADVANCED MICRO FABRICATION A	COMMON STOCK CNY1.0	6,248	135,050
ADVANCED NANO PRODUCTS CO LT	COMMON STOCK KRW500.0	1,690	157,192
ADVANCED PETROCHEMICALS CO	COMMON STOCK SAR10.0	21,608	227,316
ADVANCED WIRELESS SEMICONDUC	COMMON STOCK TWD10.0	24,000	102,299
ADVANTAGE ENERGY LTD	COMMON STOCK	32,400	209,595
ADVANTECH CO LTD	COMMON STOCK TWD10.0	77,562	938,016
ADVANTEST CORP	COMMON STOCK	138,500	4,769,855
ADYEN NV	COMMON STOCK EUR.01	3,933	5,073,309
AECC AVIATION POWER CO A	COMMON STOCK CNY1.0	24,500	129,006
AECI LTD	COMMON STOCK ZAR1.0	34,989	209,867
AECON GROUP INC	COMMON STOCK	12,600	124,892
AEDIFICA	REIT	8,203	575,371
AEGON LTD	COMMON STOCK EUR.12	327,586	1,900,154
AEM HOLDINGS LTD	COMMON STOCK	47,300	123,710
AENA SME SA	COMMON STOCK	13,040	2,363,801
AEON CO LTD	COMMON STOCK	122,200	2,726,788

AEON DELIGHT CO LTD	COMMON STOCK	3,900	98,344
AEON FINANCIAL SERVICE CO LT	COMMON STOCK	18,600	166,644
AEON MALL CO LTD	COMMON STOCK	15,900	199,626
AEON REIT INVESTMENT CORP	REIT	392	392,983
AERCAP HOLDINGS NV	COMMON STOCK EUR.01	36,233	2,692,837
AEROFLOT PJSC	COMMON STOCK RUB1.0	102,600	40,087
AFI PROPERTIES LTD	COMMON STOCK ILS1.0	1	30
AFREECATV CO LTD	COMMON STOCK KRW500.0	2,161	143,179
AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	307,467
AFRY AB	COMMON STOCK SEK2.5	16,685	231,481
AG GROWTH INTERNATIONAL INC	COMMON STOCK	3,400	130,265
AGC INC	COMMON STOCK	36,800	1,364,079
AGEAS	COMMON STOCK	31,910	1,388,272
AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000	38,208
AGILITY	COMMON STOCK KWD.1	249,648	413,248
AGL ENERGY LTD	COMMON STOCK	106,722	691,501
AGNICO EAGLE MINES LTD	COMMON STOCK	91,404	5,036,024
AGRICULTURAL BANK OF CHINA A	COMMON STOCK CNY1.0	1,172,993	601,620
AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	4,762,000	1,835,631
AGUAS ANDINAS SA A	COMMON STOCK	413,779	134,849
AHNLAB INC	COMMON STOCK KRW500.0	889	47,470
AI HOLDINGS CORP	COMMON STOCK	7,400	122,469
AIA GROUP LTD	COMMON STOCK	2,071,200	18,050,107
AIB GROUP PLC	COMMON STOCK EUR.625	279,005	1,194,613
AICA KOGYO CO LTD	COMMON STOCK	9,200	222,913
AICHI FINANCIAL GROUP INC	COMMON STOCK	6,200	101,076
AIDA ENGINEERING LTD	COMMON STOCK	8,200	47,824
AIER EYE HOSPITAL GROUP CO A	COMMON STOCK CNY1.0	103,908	231,372
AIFUL CORP	COMMON STOCK	56,300	151,519
AIMS APAC REIT	REIT	90,000	88,893
AIN HOLDINGS INC	COMMON STOCK	4,400	139,467
AIR ARABIA PJSC	COMMON STOCK AED1.0	336,344	258,243
AIR CANADA	COMMON STOCK	29,600	419,554
AIR CHINA LTD A	COMMON STOCK CNY1.0	67,500	70,051
AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000	277,096
AIR FRANCE KLM	COMMON STOCK EUR1.0	26,743	403,646
AIR LIQUIDE SA	COMMON STOCK EUR5.5	94,103	18,317,589
AIR NEW ZEALAND LTD	COMMON STOCK	175,431	70,518
AIR WATER INC	COMMON STOCK	33,000	451,466
AIRBUS SE	COMMON STOCK EUR1.0	106,652	16,473,060
AIRPORT CITY LTD	COMMON STOCK ILS.01	13,110	225,358
AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000	1,435,435
AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	28,422	933,515
AIRTEL AFRICA PLC	COMMON STOCK USD.5	197,772	328,136
AIRTRIP CORP	COMMON STOCK	2,200	28,817
AISIN CORP	COMMON STOCK	24,200	843,307
AIXTRON SE	COMMON STOCK NPV	19,194	819,991

	AJ BELL PLC	COMMON STOCK GBP.000125	49,020	195,236
	AJINOMOTO CO INC	COMMON STOCK	78,800	3,045,745
	AJMAN BANK PJSC	COMMON STOCK AED1.0	178,571	101,146
	AK MEDICAL HOLDINGS LTD	COMMON STOCK HKD.01	56,000	44,894
	AKER ASA A SHARES	COMMON STOCK NOK28.0	4,119	269,901
	AKER BP ASA	COMMON STOCK NOK1.0	54,528	1,585,392
	AKER SOLUTIONS ASA	COMMON STOCK NOK1.08	27,855	115,200
	AKESO INC	COMMON STOCK USD.00001	117,000	695,238
	AKR CORPORINDO TBK PT	COMMON STOCK IDR20.0	1,251,000	119,768
	AKZO NOBEL N.V.	COMMON STOCK EUR.5	33,170	2,742,430
	AL DAWAA MEDICAL SERVICES CO	COMMON STOCK SAR10.0	3,792	106,783
	AL HAMMADI HOLDING	COMMON STOCK SAR10.0	13,297	211,688
	AL MASANE AL KOBRA MINING CO	COMMON STOCK SAR10.0	7,326	105,104
	AL MOAMMAR INFORMATION SYSTE	COMMON STOCK SAR10.0	4,720	167,403
	AL RAJHI BANK	COMMON STOCK SAR10.0	352,778	8,184,450
	AL RAJHI CO FOR CO OPERATIVE	COMMON STOCK QAR10.0	6,785	129,367
	ALAMOS GOLD INC CLASS A	COMMON STOCK	69,911	944,801
	ALCHIP TECHNOLOGIES LTD	COMMON STOCK TWD10.0	15,000	1,589,450
	ALCON INC	COMMON STOCK CHF.04	90,845	7,111,412
	ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	655,373	954,665
	ALDREES PETROLEUM AND TRANSP	COMMON STOCK SAR10.0	6,233	293,865
	ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	2,322,711
	ALFA S.A.B. A	COMMON STOCK	500,900	403,453
	ALFEN N.V.	COMMON STOCK EUR.1	4,101	273,513
	ALFRESA HOLDINGS CORP	COMMON STOCK	32,400	549,870
	ALGONQUIN POWER + UTILITIES	COMMON STOCK	115,311	731,078
	ALI ALGHANIM SONS AUTOMOTIVE	COMMON STOCK KWD.1	30,120	103,484
	ALIBABA GROUP HOLDING LTD	COMMON STOCK	2,909,600	28,169,860
	ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	3,812	295,468
	ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	986,200	535,501
	ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,420,000	148,760
	ALIMAK GROUP AB	COMMON STOCK SEK.02	17,550	143,259
	ALIMENTATION COUCHE TARD INC	COMMON STOCK	139,900	8,278,778
	ALINMA BANK	COMMON STOCK SAR10.0	185,076	1,912,452
	ALIOR BANK SA	COMMON STOCK PLN10.0	20,990	407,451
	ALK ABELLO A/S	COMMON STOCK DKK10.0	22,600	338,795
	ALKHORAYEF WATER + POWER TEC	COMMON STOCK SAR10.0	3,348	173,203
	ALLEGRO.EU SA	COMMON STOCK PLN.01	89,826	761,761
	ALLEIMA AB	COMMON STOCK	38,435	292,613
	ALLFUNDS GROUP PLC	COMMON STOCK EUR.0025	31,370	223,491
	ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	232,852
	ALLIANCE GLOBAL GROUP INC	COMMON STOCK PHP1.0	1,349,200	274,410
*	ALLIANZ SE REG	COMMON STOCK	71,802	19,190,509
	ALLIED PROPERTIES REAL ESTAT	REIT	11,300	172,936
	ALLIED SUPREME CORP	COMMON STOCK TWD10.0	14,000	148,236
	ALLOS SA	COMMON STOCK	95,047	514,292
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,439	436,476

ALM. BRAND A/S	COMMON STOCK DKK1.0	164,096	290,870
ALMARAI CO	COMMON STOCK SAR10.0	42,403	635,480
ALMIRALL SA	COMMON STOCK EUR.12	12,430	115,682
ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	21,868	179,819
ALPARGATAS SA PREF	PREFERENCE	58,600	121,707
ALPEK SA DE CV	COMMON STOCK	135,100	100,839
ALPHA GROUP INTERNATIONAL PL	COMMON STOCK	4,453	99,238
ALPHA SERVICES AND HOLDINGS	COMMON STOCK EUR.29	420,579	715,008
ALPHAMAB ONCOLOGY	COMMON STOCK	63,000	53,572
ALPHAWAVE IP GROUP PLC	COMMON STOCK GBP.01	45,042	73,647
ALPS ALPINE CO LTD	COMMON STOCK	35,400	307,472
ALROSA PJSC	COMMON STOCK RUB.5	471,798	367,464
ALS LTD	COMMON STOCK	91,795	802,528
ALSEA SAB DE CV	COMMON STOCK	76,900	291,352
ALSO HOLDING AG REG	COMMON STOCK CHF1.0	1,140	340,466
ALSTOM	COMMON STOCK EUR7.0	55,465	747,356
ALTAGAS LTD	COMMON STOCK	49,000	1,033,809
ALTAREA	REIT EUR15.279999999999999	730	64,515
ALTEN SA	COMMON STOCK EUR1.05	4,956	740,980
ALTEOGEN INC	COMMON STOCK KRW500.0	5,527	421,431
ALTIUM LTD	COMMON STOCK	18,928	602,975
ALTIUS MINERALS CORPORATION	COMMON STOCK	6,700	93,696
ALTRI SGPS SA	COMMON STOCK EUR.125	46,857	238,152
ALTUS GROUP LTD	COMMON STOCK	7,500	239,686
ALUJAIN CORP	COMMON STOCK SAR10.0	5,751	60,884
ALUMINA LTD	COMMON STOCK	341,515	209,450
ALUMINUM CORP OF CHINA LTD A	COMMON STOCK CNY1.0	142,300	113,455
ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	429,529
ALUPAR INVESTIMENTO SA UNIT	UNIT	42,536	275,814
AMADA CO LTD	COMMON STOCK	59,200	615,269
AMADEUS FIRE AG	COMMON STOCK	970	131,783
AMADEUS IT GROUP SA	COMMON STOCK EUR.01	81,122	5,813,989
AMANAT HOLDINGS PJSC	COMMON STOCK AED1.0	129,435	42,261
AMANO CORP	COMMON STOCK	9,900	234,211
AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	398,304
AMBEV SA	COMMON STOCK	877,925	2,474,674
AMBU A/S B	COMMON STOCK DKK.5	37,773	588,700
AMERICA MOVIL SAB DE C SER B	COMMON STOCK	3,462,362	3,218,139
AMERICANA RESTAURANTS INTERN	COMMON STOCK AED.073	1,196,664	1,019,824
AMG CRITICAL MATERIALS N.V.	COMMON STOCK EUR.02	7,663	193,281
AMLAK INTERNATIONAL FINANCE	COMMON STOCK	5,378	19,791
AMMAN MINERAL INTERNASIONAL	COMMON STOCK IDR125.0	1,103,800	469,467
AMMB HOLDINGS BHD	COMMON STOCK	336,125	293,104
AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	703,253
AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409	122,394
AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	30,410	164,511
AMP LTD	COMMON STOCK	631,508	399,144

AMPLIFON SPA	COMMON STOCK EUR.02	24,995	865,320
AMPOL LTD	COMMON STOCK	40,862	1,006,233
AMREST HOLDINGS SE	COMMON STOCK EUR.1	26,626	180,063
AMS OSRAM AG	COMMON STOCK	193,940	489,173
AMUNDI SA	COMMON STOCK EUR2.5	11,688	799,815
AMVIS HOLDINGS INC	COMMON STOCK	9,300	197,121
ANA HOLDINGS INC	COMMON STOCK	26,500	574,344
ANDES TECHNOLOGY CORP	COMMON STOCK TWD10.0	9,000	140,204
ANDLAUER HEALTHCARE GROUP IN	COMMON STOCK	3,000	93,235
ANDRITZ AG	COMMON STOCK	13,070	817,074
ANE CAYMAN INC	COMMON STOCK USD.00002	126,500	90,559
ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	1,446,426	160,448
ANGEL YEAST CO LTD A	COMMON STOCK CNY1.0	8,500	42,095
ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,290	595,137
ANGLO AMERICAN PLC	COMMON STOCK USD.54945	230,921	5,795,229
ANGLOGOLD ASHANTI PLC	COMMON STOCK	74,543	1,440,560
ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	155,271	10,037,852
ANHUI CONCH CEMENT CO LTD A	COMMON STOCK CNY1.0	43,500	138,780
ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	526,746
ANHUI GUJING DISTILLERY CO A	COMMON STOCK CNY1.0	4,200	137,616
ANHUI GUJING DISTILLERY CO B	COMMON STOCK CNY1.0	18,400	279,939
ANHUI KOUZI DISTILLERY CO A	COMMON STOCK CNY1.0	6,100	38,881
ANHUI YINGJIA DISTILLERY C A	COMMON STOCK CNY1.0	6,800	63,484
ANICOM HOLDINGS INC	COMMON STOCK	10,000	38,445
ANIMA HOLDING SPA	COMMON STOCK NPV	57,265	253,411
ANJOY FOODS GROUP CO LTD A	COMMON STOCK CNY1.0	2,500	36,977
ANRITSU CORP	COMMON STOCK	25,100	241,569
ANSELL LTD	COMMON STOCK	23,991	411,154
ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	222,000	2,153,601
ANTOFAGASTA PLC	COMMON STOCK GBP.05	75,031	1,605,219
ANYCOLOR INC	COMMON STOCK	4,700	103,174
ANZ GROUP HOLDINGS LTD	COMMON STOCK	536,618	9,466,449
AO WORLD PLC	COMMON STOCK GBP.0025	49,213	61,767
AOKI HOLDINGS INC	COMMON STOCK	15,200	122,790
AOZORA BANK LTD	COMMON STOCK	22,000	476,927
AP MEMORY TECHNOLOGY CORP	COMMON STOCK TWD5.0	14,000	212,604
AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	554	983,320
AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	881	1,584,587
APA GROUP	STAPLED SECURITY	224,632	1,306,412
APELOA PHARMACEUTICAL CO A	COMMON STOCK CNY1.0	12,000	25,996
APERAM	COMMON STOCK	8,799	321,073
APM HUMAN SERVICES INTERNATI	COMMON STOCK	46,529	38,812
APPIER GROUP INC	COMMON STOCK	14,000	182,388
APPLUS SERVICES SA	COMMON STOCK EUR.1	25,099	277,256
ARAB NATIONAL BANK	COMMON STOCK SAR10.0	134,629	910,092
ARABIAN CEMENT	COMMON STOCK SAR10.0	8,311	76,461
ARABIAN CONTRACTING SERVICES	COMMON STOCK	3,122	197,310

ARABIAN INTERNET + COMMUNICA	COMMON STOCK	4,095	378,050
ARATA CORP	COMMON STOCK	4,600	101,178
ARB CORP LTD	COMMON STOCK	13,933	340,458
ARBONIA AG	COMMON STOCK CHF4.2	8,856	101,532
ARC RESOURCES LTD	COMMON STOCK	105,803	1,578,299
ARCA CONTINENTAL SAB DE CV	COMMON STOCK	92,400	1,011,656
ARCADIS NV	COMMON STOCK EUR.02	14,016	758,266
ARCADIUM LITHIUM PLC CDI	CDI	118,499	906,416
ARCADYAN TECHNOLOGY CORP	COMMON STOCK TWD10.0	41,000	227,132
ARCELORMITTAL	COMMON STOCK	94,112	2,670,649
ARCLANDS CORP	COMMON STOCK	6,957	82,748
ARCS CO LTD	COMMON STOCK	6,800	134,057
ARDENTEC CORP	COMMON STOCK TWD10.0	73,000	175,694
ARE HOLDINGS INC	COMMON STOCK	13,200	182,429
ARENA REIT	REIT	62,968	158,712
AREZZO INDUSTRIA E COMERCIO	COMMON STOCK	14,600	193,019
ARGENTINE PESO	FOREIGN CURRENCY	2,001	2
ARGENX SE	COMMON STOCK	10,823	4,115,456
ARGO GRAPHICS INC	COMMON STOCK	1,600	41,429
ARIAKE JAPAN CO LTD	COMMON STOCK	3,300	108,704
ARISTOCRAT LEISURE LTD	COMMON STOCK	107,029	2,971,425
ARITZIA INC SUBORDINATE VOTI	COMMON STOCK	20,000	417,109
ARJO AB B SHARES	COMMON STOCK SEK.33	36,501	143,285
ARKEMA	COMMON STOCK EUR10.0	12,310	1,401,181
ARNOLDO MONDADORI EDITORE	COMMON STOCK EUR.26	34,111	80,825
AROUNDTOWN SA	COMMON STOCK EUR.01	156,837	428,871
ARRIYADH DEVELOPMENT	COMMON STOCK SAR10.0	14,775	82,819
ARTIENCE CO LTD	COMMON STOCK	6,200	115,369
ARTIS REAL ESTATE INVESTMENT	REIT	14,000	70,393
ARYZTA AG	COMMON STOCK CHF.02	194,127	358,776
AS ONE CORP	COMMON STOCK	4,900	194,165
ASAHI GROUP HOLDINGS LTD	COMMON STOCK	87,400	3,253,545
ASAHI INTECC CO LTD	COMMON STOCK	36,600	742,074
ASAHI KASEI CORP	COMMON STOCK	247,000	1,827,967
ASCENTAGE PHARMA GROUP INTER	COMMON STOCK USD.0001	23,500	82,160
ASCENTIAL PLC	COMMON STOCK GBP.01	69,112	259,594
ASCOPIAVE SPA	COMMON STOCK EUR1.0	17,014	42,288
ASE TECHNOLOGY HOLDING CO LT	COMMON STOCK TWD10.0	545,128	2,390,684
ASHMORE GROUP PLC	COMMON STOCK GBP.0001	73,391	208,110
ASHTEAD GROUP PLC	COMMON STOCK GBP.1	79,542	5,512,150
ASHTROM GROUP LTD	COMMON STOCK	11,743	183,308
ASIA CEMENT CHINA HOLDINGS	COMMON STOCK HKD.1	86,500	27,029
ASIA CEMENT CORP	COMMON STOCK TWD10.0	386,924	521,905
ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	41,931	95,686
ASIA VITAL COMPONENTS	COMMON STOCK TWD10.0	51,056	555,468
ASIANA AIRLINES	COMMON STOCK KRW5000.	10,841	93,809

ASICS CORP	COMMON STOCK	30,600	954,677
ASKUL CORP	COMMON STOCK	7,200	109,517
ASM INTERNATIONAL NV	COMMON STOCK EUR.04	8,511	4,434,843
ASMEDIA TECHNOLOGY INC	COMMON STOCK TWD10.0	4,000	235,365
ASML HOLDING NV	COMMON STOCK EUR.09	72,670	54,901,596
ASMPT LTD	COMMON STOCK HKD.1	52,100	497,077
ASOS PLC	COMMON STOCK GBP.035	20,576	111,735
ASPEED TECHNOLOGY INC	COMMON STOCK TWD10.0	5,300	536,568
ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK	71,163	791,889
ASR NEDERLAND NV	COMMON STOCK EUR.16	27,711	1,311,166
ASSA ABLOY AB B	COMMON STOCK SEK1.0	178,537	5,147,731
ASSECO POLAND SA	COMMON STOCK PLN1.0	17,316	321,907
ASSICURAZIONI GENERALI	COMMON STOCK	175,813	3,710,417
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	60,824	1,833,690
ASSURA PLC	REIT GBP.1	470,085	288,226
ASTELLAS PHARMA INC	COMMON STOCK	331,100	3,970,474
ASTON MARTIN LAGONDA GLOBAL	COMMON STOCK GBP.1	58,870	167,218
ASTRA INDUSTRIAL GROUP	COMMON STOCK SAR10.0	6,814	240,216
ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.0	3,486,680	1,277,652
ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039	128,549
ASTRAZENECA PLC	COMMON STOCK USD.25	279,359	37,629,430
ASUSTEK COMPUTER INC	COMMON STOCK TWD10.0	136,172	2,165,613
ASX LTD	COMMON STOCK	36,119	1,551,661
ASYMCHEM LABORATORIES TIAN A	COMMON STOCK CNY1.0	280	4,572
ATACADAO SA	COMMON STOCK	88,400	225,598
ATALAYA MINING PLC	COMMON STOCK GBP.075	12,873	59,263
ATCO LTD CLASS I	COMMON STOCK	18,200	533,743
ATEA ASA	COMMON STOCK NOK1.0	22,903	291,035
ATHABASCA OIL CORP	COMMON STOCK	94,100	297,586
ATHENS WATER SUPPLY + SEWAGE	COMMON STOCK EUR.6	7,311	49,183
ATLAS ARTERIA	STAPLED SECURITY	244,364	961,406
ATLAS COPCO AB A SHS	COMMON STOCK SEK.16	481,049	8,290,252
ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	278,872	4,137,549
ATOS SE	COMMON STOCK EUR1.0	16,901	132,582
ATOSS SOFTWARE AG	COMMON STOCK	673	155,407
ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	16,042	63,689
ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	14,228	326,792
ATS CORP	COMMON STOCK	16,900	731,957
ATTENDO AB	COMMON STOCK	19,242	69,113
AUB GROUP LTD	COMMON STOCK	21,073	398,191
AUBAY	COMMON STOCK EUR.5	1,431	65,948
AUCKLAND INTL AIRPORT LTD	COMMON STOCK	234,934	1,307,657
AUCTION TECHNOLOGY GROUP	COMMON STOCK GBP.0001	14,225	94,392
AUDINATE GROUP LTD	COMMON STOCK	10,384	114,449
AUO CORP	COMMON STOCK TWD10.0	1,307,641	771,604
AURAS TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	12,000	136,923
AUREN ENERGIA SA ON	COMMON STOCK	88,270	241,542

AURIZON HOLDINGS LTD	COMMON STOCK	318,084	822,597
AURUBIS AG	COMMON STOCK	6,373	522,860
AUSSIE BROADBAND LTD	COMMON STOCK	139,026	368,908
AUSTAL LTD	COMMON STOCK	39,619	54,830
AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	19,322	140,982
AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	55,556	52,878
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	2,290,987	1,563,255
AUSTRIA TECHNOLOGIE + SYSTEM	COMMON STOCK	4,736	137,929
AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	176,572	1,621,512
AUTO1 GROUP SE	COMMON STOCK	16,502	118,048
AUTOBACS SEVEN CO LTD	COMMON STOCK	12,000	132,657
AUTOBIO DIAGNOSTICS CO LTD A	COMMON STOCK CNY1.0	23,200	186,299
AUTOCANADA INC	COMMON STOCK	4,200	72,941
AUTOHOME INC ADR	ADR USD.01	10,800	303,048
AUTONEUM HOLDING AG	COMMON STOCK CHF.05	595	96,557
AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	20,945	485,374
AVARY HOLDING SHENZHEN CO A	COMMON STOCK CNY1.0	15,600	49,019
AVEX INC	COMMON STOCK	5,700	55,206
AVI LTD	COMMON STOCK ZAR.05	64,450	289,236
AVIC INDUSTRY FINANCE HOLD A	COMMON STOCK CNY1.0	97,700	42,780
AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	257,410
AVICOPTER PLC A	COMMON STOCK CNY1.0	6,000	32,560
AVIVA PLC	COMMON STOCK GBP.3289474	498,366	2,756,847
AVOLTA AG	COMMON STOCK CHF5.0	17,836	703,053
AVZ MINERALS LTD	COMMON STOCK	408,727	217,538
AWA BANK LTD/THE	COMMON STOCK	6,000	100,151
AXA SA	COMMON STOCK EUR2.29	320,980	10,484,352
AXFOOD AB	COMMON STOCK SEK5.0	22,139	600,071
AXIAL RETAILING INC	COMMON STOCK	3,900	114,779
AXIATA GROUP BERHAD	COMMON STOCK	472,726	244,639
AYA GOLD + SILVER INC	COMMON STOCK	43,600	321,065
AYALA CORPORATION	COMMON STOCK PHP50.0	40,342	495,803
AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	1,019,761
AZ COM MARUWA HOLDINGS INC	COMMON STOCK	10,000	108,203
AZBIL CORP	COMMON STOCK	21,300	702,061
AZIMUT HOLDING SPA	COMMON STOCK	19,496	509,117
AZRIELI GROUP LTD	COMMON STOCK ILS.1	9,105	592,183
AZUL SA	PREFERENCE	51,100	165,001
B GRIMM POWER PCL NVDR	NVDR THB2.0	225,100	179,351
B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	180,814	1,287,932
B2GOLD CORP	COMMON STOCK	250,681	796,567
B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	1,127,934	3,354,318
BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	42,809	215,073
BACHEM HOLDING AG	COMMON STOCK CHF.01	8,628	667,961
BADGER INFRASTRUCTURE SOLUTI	COMMON STOCK	6,000	185,242
BAE SYSTEMS PLC	COMMON STOCK GBP.025	549,371	7,773,349
BAIDU INC CLASS A	COMMON STOCK	408,250	6,069,991

BAIRONG INC	COMMON STOCK USD.00002	60,500	104,752
BAKKAFROST P/F	COMMON STOCK DKK1.0	10,020	523,580
BALANCED COMM PROPERTY TRUST	REIT GBP.01	136,478	125,703
BALFOUR BEATTY PLC	COMMON STOCK GBP.5	110,252	464,733
BALLARD POWER SYSTEMS INC	COMMON STOCK	40,200	149,691
BALOISE HOLDING AG REG	COMMON STOCK CHF.1	9,433	1,477,800
BANCA GENERALI SPA	COMMON STOCK EUR1.0	10,602	393,975
BANCA MEDIOLANUM SPA	COMMON STOCK	37,582	354,289
BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	142,655	480,000
BANCA POPOLARE DI SONDRIO	COMMON STOCK NPV	82,270	532,554
BANCO ABC BRASIL SA	PREFERENCE	56,759	291,643
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	1,072,193	9,742,859
BANCO BPM SPA	COMMON STOCK NPV	208,240	1,099,785
BANCO BRADESCO S.A.	COMMON STOCK	264,668	828,600
BANCO BRADESCO SA PREF	PREFERENCE	956,475	3,330,466
BANCO BTG PACTUAL SA PNA	PREFERENCE	8	16
BANCO BTG PACTUAL SA UNIT	UNIT	205,600	1,581,960
BANCO COMERCIAL PORTUGUES R	COMMON STOCK	1,192,860	361,608
BANCO DE CHILE	COMMON STOCK	9,986,588	1,183,476
BANCO DE CREDITO E INVERSION	COMMON STOCK	13,762	375,849
BANCO DE SABADELL SA	COMMON STOCK EUR.125	1,039,397	1,277,913
BANCO DEL BAJIO SA	COMMON STOCK	123,000	412,554
BANCO DO BRASIL S.A.	COMMON STOCK	165,189	1,887,233
BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	136,276
BANCO ITAU CHILE SA	COMMON STOCK	10,010	98,348
BANCO PAN SA	PREFERENCE	64,100	113,550
BANCO SANTANDER BRASIL UNIT	UNIT	69,300	455,786
BANCO SANTANDER CHILE ADR	ADR	30,341	591,346
BANCO SANTANDER SA	COMMON STOCK EUR.5	2,906,113	12,133,095
BANDAI NAMCO HOLDINGS INC	COMMON STOCK	117,800	2,355,351
BANGCHAK CORP PCL NVDR	NVDR THB1.0	289,900	369,243
BANGKOK CHAIN HOSPITAL NVDR	NVDR THB1.0	226,300	148,425
BANGKOK DUSIT MED SERVI NVDR	NVDR THB.1	1,807,900	1,469,839
BANGKOK EXPRESSWAY AND M FOR	FOREIGN SH. THB1.0 A	1,385,375	322,676
BANK AL JAZIRA	COMMON STOCK SAR10.0	68,151	339,846
BANK ALBILAD	COMMON STOCK SAR10.0	83,110	996,212
BANK BTPN SYARIAH TBK PT	COMMON STOCK IDR100.0	404,400	44,342
BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR12.5	10,228,500	6,238,667
BANK HAPOALIM BM	COMMON STOCK ILS1.0	255,203	2,304,049
BANK JAGO TBK PT	COMMON STOCK IDR100.0	830,800	157,317
BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	276,298	2,233,618
BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR125.0	6,649,196	2,608,288
BANK MILLENNIUM SA	COMMON STOCK PLN1.0	105,003	223,111
BANK NEGARA INDONESIA PERSER	COMMON STOCK IDR3750.0	2,835,400	988,126
BANK OF BEIJING CO LTD A	COMMON STOCK CNY1.0	230,082	146,891
BANK OF CHENGDU CO LTD A	COMMON STOCK CNY1.0	36,700	58,223
BANK OF CHINA LTD A	COMMON STOCK CNY1.0	559,700	314,586
BANK OF CHINA LTD H	COMMON STOCK CNY1.0	13,692,400	5,225,471

BANK OF COMMUNICATIONS CO A	COMMON STOCK CNY1.0	496,000	401,400
BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,456,140	908,159
BANK OF EAST ASIA LTD	COMMON STOCK	243,097	300,114
BANK OF GEORGIA GROUP PLC	COMMON STOCK GBP.01	6,661	337,504
BANK OF HANGZHOU CO LTD A	COMMON STOCK CNY1.0	55,800	78,682
BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	188,623	1,710,860
BANK OF JIANGSU CO LTD A	COMMON STOCK CNY1.0	124,410	117,289
BANK OF KAOHSIUNG	COMMON STOCK TWD10.0	132,459	52,828
BANK OF MONTREAL	COMMON STOCK	129,574	12,883,700
BANK OF NANJING CO LTD A	COMMON STOCK CNY1.0	70,300	73,111
BANK OF NINGBO CO LTD A	COMMON STOCK CNY1.0	67,430	190,889
BANK OF NOVA SCOTIA	COMMON STOCK	217,037	10,616,477
BANK OF QUEENSLAND LTD	COMMON STOCK	107,881	446,681
BANK OF SHANGHAI CO LTD A	COMMON STOCK CNY1.0	327,700	275,699
BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.0	339,512	636,000
BANK PEKAO SA	COMMON STOCK PLN1.0	31,286	1,209,506
BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR50.0	12,640,862	4,686,505
BANK TABUNGAN NEGARA PERSERO	COMMON STOCK IDR500.0	1,095,852	89,086
BANKINTER SA	COMMON STOCK EUR.3	115,099	736,927
BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	158,542
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	5,346	689,206
BANQUE SAUDI FRANSI	COMMON STOCK SAR10.0	100,148	1,068,245
BAOSHAN IRON + STEEL CO A	COMMON STOCK CNY1.0	202,000	169,183
BAPCOR LTD	COMMON STOCK	53,000	199,431
BARCLAYS PLC	COMMON STOCK GBP.25	2,719,739	5,298,064
BARCO N.V.	COMMON STOCK	9,647	176,744
BARITO PACIFIC TBK PT	COMMON STOCK IDR100.0	4,942,124	426,366
BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	198,516
BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	195,180	1,396,332
BARRICK GOLD CORP	COMMON STOCK	89,034	1,592,119
BARRICK GOLD CORP	COMMON STOCK	230,875	4,191,679
BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	766	1,293,633
BASF SE	COMMON STOCK NPV	162,130	8,735,937
BASIC FIT NV	COMMON STOCK EUR.06	10,641	333,548
BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	2,077	87,122
BAUSCH HEALTH COS INC	COMMON STOCK	51,577	415,792
BAVARIAN NORDIC A/S	COMMON STOCK DKK10.0	14,927	393,905
BAWAG GROUP AG	COMMON STOCK	16,202	861,073
BAYCURRENT CONSULTING INC	COMMON STOCK	22,000	769,172
BAYER AG REG	COMMON STOCK	177,957	6,610,629
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	57,194	6,365,369
BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	11,209	1,113,908
BAYTEX ENERGY CORP	COMMON STOCK	144,400	479,654
BAYWA BAYERISCHE WARENVERMIT	COMMON STOCK	2,698	93,413
BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	844,983
BCE INC	COMMON STOCK	12,267	485,340
BCPG PCL FOREIGN	FOREIGN SH. THB5.0 A	45,000	11,602

BDO UNIBANK INC	COMMON STOCK PHP10.0	409,168	963,221
BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	13,797	2,080,347
BEACH ENERGY LTD	COMMON STOCK	262,123	285,848
BEAZLEY PLC	COMMON STOCK GBP.05	126,398	839,220
BECHTLE AG	COMMON STOCK	15,337	768,954
BEFESA SA	COMMON STOCK	6,765	263,117
BEGA CHEESE LTD	COMMON STOCK	43,520	104,940
BEIERSDORF AG	COMMON STOCK	18,301	2,743,769
BEIGENE LTD	COMMON STOCK USD.0001	121,400	1,711,731
BEIJER REF AB	COMMON STOCK SEK.97	70,351	943,584
BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	137,250
BEIJING DABEINONG TECHNOLO A	COMMON STOCK CNY1.0	16,000	13,466
BEIJING EASPRING MATERIAL A	COMMON STOCK CNY1.0	5,100	27,423
BEIJING ENLIGHT MEDIA CO L A	COMMON STOCK CNY1.0	31,600	36,254
BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	335,526
BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000	215,702
BEIJING JINGNENG CLEAN ENE H	COMMON STOCK CNY1.0	240,000	53,172
BEIJING KINGSOFT OFFICE SO A	COMMON STOCK CNY1.0	3,807	169,450
BEIJING NEW BUILDING MATER A	COMMON STOCK CNY1.0	18,400	60,752
BEIJING SHANGHAI HIGH SPE A	COMMON STOCK CNY1.0	686,600	475,784
BEIJING SHIJI INFORMATION A	COMMON STOCK CNY1.0	36,946	50,673
BEIJING TONG REN TANG CHINES	COMMON STOCK	46,000	71,516
BEIJING TONGRENTANG CO A	COMMON STOCK CNY1.0	30,200	228,406
BEIJING WANTAI BIOLOGICAL A	COMMON STOCK CNY1.0	8,323	88,494
BEKAERT NV	COMMON STOCK	6,136	315,405
BELC CO LTD	COMMON STOCK	1,800	79,780
BELIEVE SA	COMMON STOCK EUR.005	3,278	38,026
BELIMO HOLDING AG REG	COMMON STOCK CHF.05	1,753	966,305
BELL FOOD GROUP AG REG	COMMON STOCK CHF.5	374	112,858
BELLEVUE GOLD LTD	COMMON STOCK	171,609	197,138
BELLSYSTEM24 HOLDINGS INC	COMMON STOCK	5,600	69,449
BELLUNA CO LTD	COMMON STOCK	9,000	39,645
BELLWAY PLC	COMMON STOCK GBP.125	21,167	690,737
BENDIGO AND ADELAIDE BANK	COMMON STOCK	94,835	624,021
BENEFIT ONE INC	COMMON STOCK	13,300	199,577
BENESSE HOLDINGS INC	COMMON STOCK	13,200	243,737
BENETEAU	COMMON STOCK EUR.1	7,507	103,644
BENGO4.COM INC	COMMON STOCK	1,200	36,858
BERKAH BETON SADAYA TBK PT	COMMON STOCK IDR10.0	1,356,500	4,405
BERKELEY GROUP HOLDINGS/THE	COMMON STOCK GBP.05414	22,317	1,329,850
BERLI JUCKER PUBLIC CO NVDR	NVDR THB1.0	250,700	183,631
BERTRANDT AG	COMMON STOCK	948	53,797
BETSSON AB B	COMMON STOCK SEK.67	29,561	318,242
BETTER COLLECTIVE A/S	COMMON STOCK EUR.01	4,438	112,998
BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.0	396,397	542,268
BFF BANK SPA	COMMON STOCK NPV	28,144	320,841
BGF RETAIL CO LTD	COMMON STOCK KRW1000.0	1,417	143,969

BGI GENOMICS CO LTD A	COMMON STOCK CNY1.0	6,800	45,985
BHP GROUP LTD	COMMON STOCK	912,404	31,319,006
BIC CAMERA INC	COMMON STOCK	17,100	162,880
BID CORP LTD	COMMON STOCK	59,449	1,386,954
BIDVEST GROUP LTD	COMMON STOCK ZAR.05	61,450	847,750
BIG SHOPPING CENTERS 2004 LT	COMMON STOCK ILS.01	1,933	199,532
BIG YELLOW GROUP PLC	REIT GBP.1	43,022	668,661
BILFINGER SE	COMMON STOCK	5,151	198,144
BILIA AB A SHS	COMMON STOCK SEK2.5	5,163	69,225
BILIBILI INC CLASS Z	COMMON STOCK USD.0001	38,080	456,460
BILLERUD AB	COMMON STOCK SEK7.38	39,839	406,358
BIOARCTIC AB	COMMON STOCK SEK.02	11,068	295,115
BIOGAIA AB B SHS	COMMON STOCK SEK.2	6,935	69,414
BIOMERIEUX	COMMON STOCK	8,093	902,169
BIONEER CORP	COMMON STOCK KRW500.0	6,895	177,580
BIOTAGE AB	COMMON STOCK SEK1.28	8,298	110,565
BIPROGY INC	COMMON STOCK	13,100	408,995
BIRCHCLIFF ENERGY LTD	COMMON STOCK	47,700	209,090
BIZLINK HOLDING INC	COMMON STOCK TWD10.0	17,602	152,866
BKW AG	COMMON STOCK CHF2.5	3,749	666,686
BLACKBERRY LTD	COMMON STOCK	91,000	324,359
BLOOMBERRY RESORTS CORP	COMMON STOCK PHP1.0	636,300	113,033
BLUESCOPE STEEL LTD	COMMON STOCK	77,845	1,240,509
BML INC	COMMON STOCK	3,700	78,574
BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	291,896
BNP PARIBAS	COMMON STOCK EUR2.0	188,582	13,074,556
BOARDWALK REAL ESTATE INVEST	REIT	4,200	227,232
BOC AVIATION LTD	COMMON STOCK	37,900	289,763
BOC HONG KONG HOLDINGS LTD	COMMON STOCK	685,000	1,859,756
BODYCOTE PLC	COMMON STOCK GBP.17273	32,857	248,419
BOE TECHNOLOGY GROUP CO LT A	COMMON STOCK CNY1.0	368,500	202,386
BOLIDEN AB	COMMON STOCK SEK2.11	51,483	1,607,473
BOLLORE SE	COMMON STOCK EUR.16	150,904	945,602
BOLSA MEXICANA DE VALORES SA	COMMON STOCK	75,800	157,289
BOMBARDIER INC B	COMMON STOCK	15,695	633,347
BONDUELLE SCA	COMMON STOCK EUR1.75	2,778	33,579
BONESUPPORT HOLDING AB	COMMON STOCK SEK.625	5,921	110,560
BOOHOO GROUP PLC	COMMON STOCK GBP.01	232,558	121,410
BOOZT AB	COMMON STOCK SEK.0833	15,986	215,396
BORA PHARMACEUTICALS CO LTD	COMMON STOCK TWD10.0	9,000	187,317
BORAL LTD	COMMON STOCK	40,793	149,738
BORALEX INC A	COMMON STOCK	14,700	375,471
BORR DRILLING LTD	COMMON STOCK USD.05	33,803	252,200
BORREGAARD ASA	COMMON STOCK NOK1.0	22,628	381,953
BORUSSIA DORTMUND GMBH + CO	COMMON STOCK	13,392	53,270
BOSIDENG INTL HLDGS LTD	COMMON STOCK USD.00001	604,000	271,502
BOSS ENERGY LTD	COMMON STOCK	61,220	167,809
BOSSARD HOLDING AG REG A	COMMON STOCK CHF5.0	608	159,664

BOUBYAN BANK K.S.C	COMMON STOCK KWD.1	287,343	561,053
BOUBYAN PETROCHEMICALS CO	COMMON STOCK KWD.1	68,035	129,449
BOURSA KUWAIT SECURITIES CO	COMMON STOCK KWD.1	65,587	367,848
BOUYGUES SA	COMMON STOCK EUR1.0	35,975	1,359,310
BOYD GROUP SERVICES INC	COMMON STOCK	3,700	781,445
BP PLC	COMMON STOCK USD.25	3,072,091	18,156,705
BPER BANCA SPA	COMMON STOCK	179,092	598,646
BPOST SA	COMMON STOCK	18,956	97,725
BRADESPAR SA PREF	PREFERENCE	59,523	312,884
BRAMBLES LTD	COMMON STOCK	251,449	2,331,268
BRAVIDA HOLDING AB	COMMON STOCK SEK.02	27,174	218,654
BRAZILIAN REAL	FOREIGN CURRENCY	3,947,531	812,651
BREEDON GROUP PLC	COMMON STOCK GBP.01	47,081	217,169
BREMBO SPA	COMMON STOCK NPV	30,220	370,546
BRENNTAG SE	COMMON STOCK	24,987	2,295,350
BREVILLE GROUP LTD	COMMON STOCK	14,739	273,086
BRF SA	COMMON STOCK	193,609	548,227
BRICKWORKS LTD	COMMON STOCK	10,457	199,144
BRIDGEPOINT GROUP	COMMON STOCK GBP.00005	111,372	394,598
BRIDGESTONE CORP	COMMON STOCK	101,900	4,209,095
BRIGHTON BEST INTERNATIONAL	COMMON STOCK TWD10.0	97,000	111,825
BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK USD.01	520,000	289,682
BRITISH AMERICAN TOB SP ADR	ADR	4,059	118,888
BRITISH AMERICAN TOBACCO BHD	COMMON STOCK	29,719	60,081
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	378,983	11,060,877
BRITISH LAND CO PLC	REIT GBP.25	185,217	939,262
BRITVIC PLC	COMMON STOCK GBP.2	59,748	640,601
BROOKFIELD ASSET MGMT A	COMMON STOCK	64,168	2,589,884
BROOKFIELD CORP	COMMON STOCK	250,262	10,087,536
BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	22,150	785,144
BROOKFIELD REINSURANCE LTD	COMMON STOCK USD40.0	1,512	60,774
BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	21,800	630,557
BROTHER INDUSTRIES LTD	COMMON STOCK	37,600	598,701
BRP INC/CA SUB VOTING	COMMON STOCK	6,410	460,941
BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	10,065	124,373
BRUNELLO CUCINELLI SPA	COMMON STOCK NPV	5,745	562,275
BSR REAL ESTATE INVESTMENT T	REIT	19,500	232,178
BT GROUP PLC	COMMON STOCK GBP.05	1,173,804	1,844,045
BTS GROUP HOLDINGS PCL FORGN	FOREIGN SH. THB4.0 A	643,600	136,705
BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	1,132	475,270
BUDIMEX	COMMON STOCK PLN5.0	1,588	252,795
BUDWEISER BREWING CO APAC LT	COMMON STOCK USD.00001	290,900	544,654
BUFAB AB	COMMON STOCK SEK.01	5,162	198,351
BUKIT ASAM TBK PT	COMMON STOCK IDR100.0	502,400	79,572
BUMI RESOURCES MINERALS TBK	COMMON STOCK IDR625.0	10,000,000	110,362
BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	66,100	429,919
BUNKA SHUTTER CO LTD	COMMON STOCK	9,300	92,525

BUNZL PLC	COMMON STOCK	63,547	2,579,741
BUPA ARABIA FOR COOPERATIVE	COMMON STOCK SAR10.0	15,670	890,892
BURBERRY GROUP PLC	COMMON STOCK GBP.0005	64,574	1,172,853
BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	513	309,495
BURE EQUITY AB	COMMON STOCK SEK6.6	9,396	266,496
BUREAU VERITAS SA	COMMON STOCK EUR.12	57,379	1,451,096
BURFORD CAPITAL LTD	COMMON STOCK	35,749	551,408
BURKHALTER HOLDING AG	COMMON STOCK CHF.04	714	78,629
BURSA MALAYSIA BHD	COMMON STOCK	282,000	423,790
BUZZI SPA	COMMON STOCK NPV	18,473	561,987
BW ENERGY LTD	COMMON STOCK USD.01	1,200	3,177
BW LPG LTD	COMMON STOCK USD.01	14,421	214,215
BW OFFSHORE LTD	COMMON STOCK USD.5	17,083	37,739
BWP TRUST	REIT	96,958	232,872
BY HEALTH CO LTD A	COMMON STOCK CNY1.0	17,300	41,484
BYD CO LTD A	COMMON STOCK CNY1.0	29,300	816,764
BYD CO LTD H	COMMON STOCK CNY1.0	181,700	4,988,952
BYD ELECTRONIC INTL CO LTD	COMMON STOCK	155,000	726,511
BYSTRONIC AG	COMMON STOCK CHF2.0	258	146,154
BYTES TECHNOLOGY GROUP PLC	COMMON STOCK	42,416	330,034
C MER EYE CARE HOLDINGS LTD	COMMON STOCK HKD.1	78,000	34,362
C UYEMURA + CO LTD	COMMON STOCK	1,400	109,369
C+C GROUP PLC	COMMON STOCK EUR.01	67,181	130,548
C+D INTERNATIONAL INVESTMENT	COMMON STOCK HKD.1	118,190	251,863
CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	439,960
CAE INC	COMMON STOCK	62,351	1,352,373
CAFE DE CORAL HOLDINGS LTD	COMMON STOCK HKD.1	62,000	71,540
CAIRN HOMES PLC	COMMON STOCK EUR.001	150,122	219,015
CAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	50,830	55,504
CAIXABANK SA	COMMON STOCK EUR1.0	756,224	3,112,562
CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.0	23,863	35,323
CALBEE INC	COMMON STOCK	14,100	283,368
CALIBRE MINING CORP	COMMON STOCK	55,800	57,552
CALIX LTD	COMMON STOCK	21,842	51,008
CALLIDITAS THERAPEUTICS B	COMMON STOCK SEK.04	10,560	133,135
CAMBRICON TECHNOLOGIES A	COMMON STOCK CNY1.0	5,001	94,927
CAMECO CORP	COMMON STOCK	78,868	3,417,055
CAMTEK LTD	COMMON STOCK ILS.01	5,021	354,729
CAMURUS AB	COMMON STOCK SEK.025	5,241	279,841
CAN APARTMENT PROP REAL ESTA	REIT	14,900	551,433
CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	167,101	8,085,123
CANAAN INC	ADR USD.00000005	16,600	38,346
CANACCORD GENUITY GROUP INC	COMMON STOCK	21,400	123,343
CANADA GOOSE HOLDINGS INC	COMMON STOCK	10,200	121,756
CANADIAN DOLLAR	FOREIGN CURRENCY	2,552,273	1,935,593
CANADIAN NATL RAILWAY CO	COMMON STOCK	99,784	12,603,538
CANADIAN NATURAL RESOURCES	COMMON STOCK	196,940	12,965,540

CANADIAN PACIFIC KANSAS CITY	COMMON STOCK	167,660	13,330,407
CANADIAN TIRE CORP CLASS A	COMMON STOCK	9,962	1,063,137
CANADIAN UTILITIES LTD A	COMMON STOCK	27,300	660,243
CANADIAN WESTERN BANK	COMMON STOCK	16,100	376,920
CANCOM SE	COMMON STOCK	6,552	214,002
CANFOR CORP	COMMON STOCK	11,600	157,030
CANMAX TECHNOLOGIES CO LTD A	COMMON STOCK CNY1.0	7,670	27,357
CANON INC	COMMON STOCK	177,200	4,542,560
CANON MARKETING JAPAN INC	COMMON STOCK	9,500	287,329
CANVEST ENVIRONMENTAL PROTEC	COMMON STOCK HKD.01	111,000	53,023
CAPCOM CO LTD	COMMON STOCK	29,800	962,405
CAPGEMINI SE	COMMON STOCK EUR8.0	28,477	5,960,979
CAPITA PLC	COMMON STOCK GBP.020667	286,407	79,910
CAPITAL POWER CORP	COMMON STOCK	19,500	559,594
CAPITAL SECURITIES CORP	COMMON STOCK TWD10.0	322,000	171,315
CAPITALAND ASCENDAS REIT	REIT	727,125	1,665,761
CAPITALAND ASCOTT TRUST	STAPLED SECURITY	401,051	300,565
CAPITALAND CHINA TRUST	REIT	196,148	138,160
CAPITALAND INDIA TRUST	UNIT	146,300	126,329
CAPITALAND INTEGRATED COMMER	REIT	1,086,347	1,690,692
CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	492,990	1,176,854
CAPITEC BANK HOLDINGS LTD	COMMON STOCK ZAR.01	15,737	1,743,750
CAPRICORN METALS LTD	COMMON STOCK	47,078	151,760
CAPSTONE COPPER CORP	COMMON STOCK	76,300	373,225
CAR GROUP LTD	COMMON STOCK	63,486	1,345,992
CARDINAL ENERGY LTD	COMMON STOCK	22,500	107,159
CAREER TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	51,479	37,167
CAREL INDUSTRIES SPA	COMMON STOCK NPV	6,231	170,700
CARGOJET INC	COMMON STOCK	1,400	126,527
CARGOTEC OYJ B SHARE	COMMON STOCK	7,103	413,662
CARL ZEISS MEDITEC AG BR	COMMON STOCK	6,841	747,030
CARLSBERG AS B	COMMON STOCK DKK20.0	18,038	2,262,333
CARLSBERG BREWERY MALAYSIA B	COMMON STOCK	48,000	201,276
CARMILA	REIT EUR6.0	9,183	158,296
CARNIVAL PLC	COMMON STOCK USD1.66	26,921	449,930
CARREFOUR SA	COMMON STOCK EUR2.5	107,796	1,974,145
CARSGEN THERAPEUTICS HOLDING	COMMON STOCK	82,000	68,259
CASCADES INC	COMMON STOCK	14,700	141,916
CASIO COMPUTER CO LTD	COMMON STOCK	32,800	284,828
CASTELLUM AB	COMMON STOCK SEK.5	73,574	1,052,750
CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	118,134	745,351
CATENA AB	COMMON STOCK SEK4.4	7,046	331,329
CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,642,592	2,444,699
CATHAY REAL ESTATE DEVELOPME	COMMON STOCK TWD10.0	182,834	107,994
CATRION CATERING HOLDING CO	COMMON STOCK	6,815	229,711
CAWACHI LTD	COMMON STOCK	2,300	43,255
CCC SA	COMMON STOCK PLN.1	5,911	91,896
CCL INDUSTRIES INC CL B	COMMON STOCK	26,000	1,174,989

CCR SA	COMMON STOCK	214,200	623,463
CD PROJEKT SA	COMMON STOCK PLN1.0	15,073	440,896
CDL HOSPITALITY TRUSTS	STAPLED SECURITY	156,451	131,396
CECONOMY AG	COMMON STOCK	28,775	78,653
CELCOMDIGI BHD	COMMON STOCK	619,200	549,612
CELESTICA INC	COMMON STOCK	20,216	595,012
CELLCOM ISRAEL LTD	COMMON STOCK ILS.01	25,381	104,318
CELLEBRITE DI LTD	COMMON STOCK	18,737	162,262
CELLNEX TELECOM SA	COMMON STOCK EUR.25	103,298	4,069,097
CELLTRION INC	COMMON STOCK KRW1000.0	26,370	4,115,511
CELLTRION PHARM INC	COMMON STOCK KRW500.0	4,991	355,938
CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	5,099	397,969
CEMENTIR HOLDING NV	COMMON STOCK EUR1.0	8,066	85,002
CEMEX SAB CPO	UNIT	2,791,647	2,179,313
CENCOSUD SA	COMMON STOCK	280,877	532,302
CENOVUS ENERGY INC	COMMON STOCK	258,961	4,336,310
CENTAMIN PLC	COMMON STOCK	198,380	252,705
CENTER LABORATORIES INC	COMMON STOCK TWD10.0	68,412	98,727
CENTERRA GOLD INC	COMMON STOCK	40,600	243,551
CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105	689,356
CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	189,258	1,630,052
CENTRAL ASIA METALS PLC	COMMON STOCK	29,809	68,500
CENTRAL GLASS CO LTD	COMMON STOCK	5,400	101,873
CENTRAL JAPAN RAILWAY CO	COMMON STOCK	127,900	3,243,416
CENTRAL PATTANA PCL NVDR	NVDR THB.5	413,900	847,445
CENTRAL RETAIL CORP FOREIGN	FOREIGN SH. THB1.0 A	119,383	143,403
CENTRICA PLC	COMMON STOCK GBP.061728	1,001,890	1,792,802
CENTURIA CAPITAL GROUP	STAPLED SECURITY	111,160	132,240
CENTURIA INDUSTRIAL REIT	REIT	98,079	216,877
CENTURIA OFFICE REIT	REIT	73,382	66,913
CENTURY IRON + STEEL INDUS	COMMON STOCK TWD10.0	30,000	170,483
CERES POWER HOLDINGS PLC	COMMON STOCK GBP.1	14,634	33,851
CETC CYBERSPACE SECURITY T A	COMMON STOCK CNY1.0	8,600	27,182
CETTIRE LTD	COMMON STOCK	49,751	98,117
CEWE STIFTUNG + CO KGAA	COMMON STOCK	1,036	115,827
CEZ AS	COMMON STOCK CZK100.0	28,874	1,238,310
CGG SA	COMMON STOCK EUR.01	137,911	91,373
CGI INC	COMMON STOCK	39,230	4,223,190
CGN MINING CO LTD	COMMON STOCK HKD.01	515,000	113,440
CGN NEW ENERGY HOLDINGS CO L	COMMON STOCK HKD.0001	218,000	56,115
CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,938,000	506,307
CHABIOTECH CO LTD	COMMON STOCK KRW500.0	6,692	101,498
CHAILEASE HOLDING CO LTD	COMMON STOCK TWD10.0	266,529	1,672,659
CHALICE MINING LTD	COMMON STOCK	53,790	61,695
CHALLENGER LTD	COMMON STOCK	101,466	448,517
CHAMPION IRON LTD	COMMON STOCK	75,695	431,384
CHAMPION REIT	REIT	365,000	114,522

CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.0	1,221,625	711,792
CHANGCHUN HIGH + NEW TECH A	COMMON STOCK CNY1.0	3,800	78,053
CHANGE HOLDINGS INC	COMMON STOCK	4,800	48,151
CHANGJIANG SECURITIES CO L A	COMMON STOCK CNY1.0	60,200	45,587
CHANGZHOU XINGYU AUTOMOTIV A	COMMON STOCK CNY1.0	2,856	52,777
CHAOZHOU THREE CIRCLE GROU A	COMMON STOCK CNY1.0	1,300	5,386
CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500	510,891
CHAROEN POKPHAND INDONESI PT	COMMON STOCK IDR10.0	1,293,000	422,404
CHARTER HALL GROUP	REIT	96,614	787,925
CHARTER HALL LONG WALE REIT	REIT	142,636	364,443
CHARTER HALL RETAIL REIT	REIT	120,416	295,645
CHARTER HALL SOCIAL INFRASTR	REIT	59,222	120,168
CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	20,651	3,155,266
CHEIL WORLDWIDE INC	COMMON STOCK KRW200.0	20,740	305,874
CHEMOMETEC A/S	COMMON STOCK DKK1.0	2,793	161,641
CHEMRING GROUP PLC	COMMON STOCK GBP.01	47,909	214,110
CHENBRO MICOM CO LTD	COMMON STOCK TWD10.0	13,000	114,218
CHENG LOONG CORP	COMMON STOCK TWD10.0	123,000	119,160
CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.0	441,088	644,227
CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.0	192,919	302,982
CHENGXIN LITHIUM GROUP CO A	COMMON STOCK CNY1.0	8,800	28,171
CHIBA BANK LTD/THE	COMMON STOCK	89,500	645,375
CHICONY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	138,690	788,821
CHICONY POWER TECHNOLOGY CO	COMMON STOCK TWD10.0	23,000	108,804
CHILEAN PESO	FOREIGN CURRENCY	138,626,086	158,741
CHIN POON INDUSTRIAL CO LTD	COMMON STOCK TWD10.0	100,000	163,395
CHINA AIRCRAFT LEASING GROUP	COMMON STOCK HKD.1	49,500	22,948
CHINA AIRLINES LTD	COMMON STOCK TWD10.0	459,278	323,307
CHINA BAOAN GROUP A	COMMON STOCK CNY1.0	26,200	43,335
CHINA BLUECHEMICAL LTD H	COMMON STOCK CNY1.0	712,000	179,629
CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	2,046,908	204,467
CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,574,200	741,886
CHINA COAL ENERGY CO H	COMMON STOCK CNY1.0	346,000	314,604
CHINA COM RICH RENE ENE INVEST	COMMON STOCK	2,242,000	566,407
CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	215,080
CHINA CONCH ENVIRONMENT PROT	COMMON STOCK HKD.01	298,900	59,715
CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	298,900	248,045
CHINA CONSTRUCTION BANK A	COMMON STOCK CNY1.0	326,145	299,125
CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	16,848,400	10,033,240
CHINA CSSC HOLDINGS LTD A	COMMON STOCK CNY1.0	45,400	188,212
CHINA DATANG CORP RENEWABL H	COMMON STOCK CNY1.0	381,000	87,827
CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.0	2,954,820	1,206,655
CHINA EAST EDUCATION HOLDING	COMMON STOCK HKD.0001	79,500	27,285
CHINA EASTERN AIRLINES CO A	COMMON STOCK CNY1.0	101,600	55,533
CHINA EDUCATION GROUP HOLDIN	COMMON STOCK HKD.00001	282,000	176,960
CHINA ENERGY ENGINEERING C A	COMMON STOCK CNY1.0	1,596,100	473,327
CHINA EVERBRIGHT BANK CO A	COMMON STOCK CNY1.0	1,255,500	512,981

CHINA EVERBRIGHT BANK CO L H	COMMON STOCK CNY1.0	345,000	102,503
CHINA EVERBRIGHT ENVIRONMENT	COMMON STOCK	852,370	277,263
CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	114,782
CHINA FEIHE LTD	COMMON STOCK	607,000	331,930
CHINA FOODS LTD	COMMON STOCK HKD.1	154,000	57,983
CHINA GALAXY SECURITIES CO A	COMMON STOCK CNY1.0	43,700	74,083
CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	331,096
CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	519,200	512,647
CHINA GREATWALL TECHNOLOGY A	COMMON STOCK CNY1.0	31,900	45,437
CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK USD.01	90,000	18,787
CHINA HONGQIAO GROUP LTD	COMMON STOCK USD.01	360,500	295,009
CHINA INTERNATIONAL CAPITA H	COMMON STOCK CNY1.0	272,000	399,193
CHINA INTERNATIONAL CAPTAL A	COMMON STOCK CNY1.0	54,800	293,445
CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	1,232,654	118,395
CHINA JUSHI CO LTD A	COMMON STOCK CNY1.0	40,700	56,349
CHINA LESSO GROUP HOLDINGS L	COMMON STOCK HKD.05	197,000	102,933
CHINA LIFE INSURANCE CO A	COMMON STOCK CNY1.0	43,600	173,965
CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,382,000	1,791,093
CHINA LILANG LTD	COMMON STOCK HKD.1	76,000	41,170
CHINA LITERATURE LTD	COMMON STOCK USD.0001	88,200	328,129
CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	546,000	413,946
CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000	577,808
CHINA MEIDONG AUTO HOLDINGS	COMMON STOCK HKD.1	94,000	57,181
CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	609,000	1,637,820
CHINA MERCHANTS BANK A	COMMON STOCK CNY1.0	224,499	883,553
CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	690,005	2,403,537
CHINA MERCHANTS ENERGY A	COMMON STOCK CNY1.0	169,900	140,811
CHINA MERCHANTS PORT HOLDING	COMMON STOCK	345,272	470,471
CHINA MERCHANTS SECURITIES A	COMMON STOCK CNY1.0	61,620	118,343
CHINA MERCHANTS SHEKOU IND A	COMMON STOCK CNY1.0	86,100	115,699
CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	244
CHINA MINSHENG BANKING A	COMMON STOCK CNY1.0	752,600	396,554
CHINA MINSHENG BANKING COR H	COMMON STOCK CNY1.0	448,356	152,159
CHINA MODERN DAIRY HOLDINGS	COMMON STOCK HKD.1	445,000	42,172
CHINA MOTOR CORP	COMMON STOCK TWD10.0	76,759	282,027
CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	796,958	340,888
CHINA NATIONAL CHEMICAL A	COMMON STOCK CNY1.0	61,500	55,309
CHINA NATIONAL NUCLEAR POW A	COMMON STOCK CNY1.0	521,800	551,611
CHINA NORTHERN RARE EARTH A	COMMON STOCK CNY1.0	39,500	107,577
CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	374,036
CHINA ORIENTAL GROUP CO LTD	COMMON STOCK HKD.1	210,000	34,962
CHINA OVERSEAS GRAND OCEANS	COMMON STOCK	434,421	142,979
CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	1,231,546
CHINA OVERSEAS PROPERTY HOLD	COMMON STOCK HKD.001	240,000	180,110
CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	68,400	228,854
CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	479,400	967,573

CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	562,986	179,049
CHINA PETROLEUM + CHEMICAL A	COMMON STOCK CNY1.0	446,000	350,545
CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	4,341,500	2,274,012
CHINA POWER INTERNATIONAL	COMMON STOCK	1,110,000	407,976
CHINA RAILWAY GROUP LTD A	COMMON STOCK CNY1.0	154,500	123,995
CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	349,847
CHINA RARE EARTH RESOURCES A	COMMON STOCK CNY1.0	50,300	195,977
CHINA RESOURCES BEER HOLDING	COMMON STOCK	312,893	1,370,413
CHINA RESOURCES BUILDING MAT	COMMON STOCK HKD.1	450,000	97,970
CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	583,565
CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	585,777	2,100,487
CHINA RESOURCES MEDICAL HOLD	COMMON STOCK HKD.00025	177,500	109,566
CHINA RESOURCES MICROELECT A	COMMON STOCK CNY1.0	38,098	240,665
CHINA RESOURCES MIXC LIFESTY	COMMON STOCK USD.00001	133,400	475,785
CHINA RESOURCES PHARMACEUTIC	COMMON STOCK	192,500	126,467
CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	748,025
CHINA RESOURCES SANJIU MED A	COMMON STOCK CNY1.0	5,200	36,439
CHINA RISUN GROUP LTD	COMMON STOCK HKD.1	244,000	102,805
CHINA RUYI HOLDINGS LTD	COMMON STOCK HKD.02	1,042,400	230,946
CHINA SHENHUA ENERGY CO A	COMMON STOCK CNY1.0	80,800	356,954
CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	596,500	2,043,449
CHINA SHINEWAY PHARMACEUTICA	COMMON STOCK HKD.1	241,000	224,378
CHINA SOUTH CITY HOLDINGS	COMMON STOCK	822,000	31,581
CHINA SOUTHERN AIRLINES CO A	COMMON STOCK CNY1.0	71,285	57,788
CHINA SOUTHERN AIRLINES CO H	COMMON STOCK CNY1.0	408,000	172,949
CHINA STATE CONSTRUCTION A	COMMON STOCK CNY1.0	456,900	310,619
CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	439,110	507,798
CHINA STEEL CHEMICAL CORP	COMMON STOCK TWD10.0	26,000	100,280
CHINA STEEL CORP	COMMON STOCK TWD10.0	2,090,895	1,836,910
CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	249,888
CHINA THREE GORGES RENEWAB A	COMMON STOCK CNY1.0	289,400	178,213
CHINA TOBACCO INTERNATIONAL	COMMON STOCK	35,000	44,240
CHINA TOURISM GROUP DUTY F A	COMMON STOCK CNY1.0	21,200	249,581
CHINA TOURISM GROUP DUTY F H	COMMON STOCK CNY1.0	19,600	192,397
CHINA TOWER CORP LTD H	COMMON STOCK CNY1.0	7,732,000	811,961
CHINA TRADITIONAL CHINESE ME	COMMON STOCK	522,000	262,720
CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	203,182
CHINA UNITED NETWORK A	COMMON STOCK CNY1.0	315,000	194,276
CHINA VANKE CO LTD A	COMMON STOCK CNY1.0	105,786	155,798
CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	416,000	384,645
CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	148,000	81,311
CHINA YANGTZE POWER CO LTD A	COMMON STOCK CNY1.0	281,624	926,743
CHINA ZHENHUA GROUP SCIENC A	COMMON STOCK CNY1.0	5,200	43,105
CHINA ZHESHANG BANK CO LTD A	COMMON STOCK CNY1.0	220,740	78,378
CHINASOFT INTERNATIONAL LTD	COMMON STOCK HKD.05	486,000	372,814
CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.0	165,000	388,243
CHIPMOS TECHNOLOGIES INC	COMMON STOCK TWD10.0	99,000	136,044

CHIYODA CORP	COMMON STOCK	33,000	79,603
CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	2,136,503
CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	20	2,423,752
CHOFU SEISAKUSHO CO LTD	COMMON STOCK	3,300	47,537
CHOICE PROPERTIES REIT	REIT	27,000	285,644
CHONG KUN DANG	COMMON STOCK KRW2500.0	1,401	141,989
CHONGQING BREWERY CO A	COMMON STOCK CNY1.0	4,900	45,842
CHONGQING CHANGAN AUTOMOB A	COMMON STOCK CNY1.0	83,174	198,593
CHONGQING ZHIFEI BIOLOGICA A	COMMON STOCK CNY1.0	38,550	332,682
CHORUS AVIATION INC	COMMON STOCK	14,700	28,539
CHOW SANG SANG HLDG	COMMON STOCK HKD.25	57,000	65,551
CHOW TAI FOOK JEWELLERY GROU	COMMON STOCK HKD1.0	339,600	505,363
CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.0	19,667	1,649,777
CHROMA ATE INC	COMMON STOCK TWD10.0	62,000	429,273
CHUBU ELECTRIC POWER CO INC	COMMON STOCK	118,100	1,524,065
CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	121,300	4,599,873
CHUGIN FINANCIAL GROUP INC	COMMON STOCK	24,900	176,522
CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	359,366
CHUGOKU MARINE PAINTS LTD	COMMON STOCK	3,900	45,662
CHULARAT HOSPITAL PCL F	FOREIGN SH. THB.1 A	483,800	44,507
CHUNBO CO LTD	COMMON STOCK KRW500.0	680	57,903
CHUNG HSIN ELECTRIC + MACHIN	COMMON STOCK TWD10.0	54,000	204,470
CHUNG HUNG STEEL CORP	COMMON STOCK TWD10.0	149,000	126,723
CHUNG HWA PULP	COMMON STOCK TWD10.0	238,000	182,337
CHUNGHWA PRECISION TEST TECH	COMMON STOCK TWD10.0	3,000	54,881
CHUNGHWA TELECOM CO LTD	COMMON STOCK TWD10.0	702,473	2,744,525
CI TAKIRON CORP	COMMON STOCK	7,200	33,479
CI FINANCIAL CORP	COMMON STOCK	6,042	68,090
CIA CERVECERIAS UNIDAS SA	COMMON STOCK	33,779	216,997
CIA DE DISTRIBUCION INTEGRAL	COMMON STOCK EUR.2	9,809	265,253
CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	486,613
CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.0	8,119	118,410
CIA DE SANEAMENTO DO PA UNIT	UNIT	36,900	221,392
CIA ENERGETICA MINAS GER PRF	PREFERENCE	234,334	552,552
CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	988,436
CIA SANEAMENTO DO PARANA PRF	PREFERENCE	84,000	101,690
CIA SANEAMENTO MINAS GERAIS	COMMON STOCK	50,400	212,040
CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	487,115
CIBUS NORDIC REAL ESTAT PUBL	COMMON STOCK	7,366	97,749
CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	12,113	344,150
CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	94,515	13,027,474
CIELO SA	COMMON STOCK	226,881	219,853
CIMB GROUP HOLDINGS BHD	COMMON STOCK	1,260,034	1,603,617
CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	200,718
CINEPLEX INC	COMMON STOCK	13,600	86,328
CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962	359,460
CITIC LTD	COMMON STOCK	1,061,000	1,059,838

CITIC SECURITIES CO A	COMMON STOCK CNY1.0	123,165	352,963
CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	437,000	892,071
CITIC TELECOM INTERNATIONAL	COMMON STOCK	265,625	111,576
CITIZEN WATCH CO LTD	COMMON STOCK	45,100	268,135
CITY CEMENT CO	COMMON STOCK SAR10.0	11,635	65,280
CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	447,443
CITYCON OYJ	COMMON STOCK	10,692	61,450
CJ CGV CO LTD	COMMON STOCK KRW500.0	24,309	108,783
CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532	384,915
CJ CORP	COMMON STOCK KRW5000.0	3,084	225,199
CJ ENM CO LTD	COMMON STOCK KRW5000.0	1,884	105,384
CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860	183,302
CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	338,977	1,701,711
CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	478,236	2,563,111
CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	112,000	619,628
CK POWER LTD NVDR	NVDR THB1.0	1,179,500	112,660
CKD CORP	COMMON STOCK	8,000	143,642
CLAL INSURANCE ENTERPR HLDGS	COMMON STOCK ILS1.0	17,074	273,448
CLARIANE SE	COMMON STOCK EUR5.0	11,655	30,959
CLARIANT AG REG	COMMON STOCK CHF2.6	37,261	551,162
CLARKSON PLC	COMMON STOCK GBP.25	4,896	197,668
CLAS OHLSON AB B SHS	COMMON STOCK SEK1.25	6,702	105,232
CLASSYS INC	COMMON STOCK KRW100.0	3,379	98,482
CLEANAWAY WASTE MANAGEMENT	COMMON STOCK	358,119	656,012
CLEVO COMPANY	COMMON STOCK TWD10.0	18,000	23,838
CLICKS GROUP LTD	COMMON STOCK ZAR.01	45,964	818,643
CLINUVEL PHARMACEUTICALS LTD	COMMON STOCK	5,415	58,990
CLOETTA AB B SHS	COMMON STOCK SEK5.0	39,701	72,179
CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	25,836	261,169
CLP HOLDINGS LTD	COMMON STOCK	299,000	2,467,878
CLS HOLDINGS PLC	REIT GBP.025	31,045	40,220
CM HOSPITALAR SA	COMMON STOCK	35,000	100,464
CMGE TECHNOLOGY GROUP LTD	COMMON STOCK USD.0001	164,000	27,513
CMOC GROUP LTD A	COMMON STOCK CNY.2	146,500	107,886
CMOC GROUP LTD H	COMMON STOCK CNY.2	660,000	360,912
CNPC CAPITAL CO LTD A	COMMON STOCK CNY1.0	162,300	123,372
CO FOR COOPERATIVE INSURANCE	COMMON STOCK SAR10.0	12,466	433,484
COATS GROUP PLC	COMMON STOCK GBP.05	248,165	244,648
COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	20,875	299,473
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	28,680	1,909,059
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	8,500	567,290
COCA COLA FEMSA SAB DE CV	UNIT	90,470	859,958
COCA COLA HBC AG DI	COMMON STOCK CHF6.7	40,706	1,195,011
COCHLEAR LTD	COMMON STOCK	11,554	2,350,722
CODAN LTD	COMMON STOCK	9,687	56,433
COFACE SA	COMMON STOCK EUR2.0	17,748	232,481

COFCO JOYCOME FOODS LTD	COMMON STOCK	251,000	60,431
COFINIMMO	REIT	6,732	532,727
COGECO COMMUNICATIONS INC	COMMON STOCK	3,100	139,531
COGECO INC	COMMON STOCK	1,000	43,357
COGNA EDUCACAO	COMMON STOCK	306,491	219,365
COLBUN SA	COMMON STOCK	1,304,608	208,848
COLES GROUP LTD	COMMON STOCK	248,268	2,723,871
COLLIERS INTL GR SUBORD VOT	COMMON STOCK	7,500	953,284
COLLINS FOODS LTD	COMMON STOCK	19,281	155,342
COLOPL INC	COMMON STOCK	9,900	41,441
COLOPLAST B	COMMON STOCK DKK1.0	24,886	2,847,008
COLOWIDE CO LTD	COMMON STOCK	10,800	169,919
COLRUYT GROUP N.V	COMMON STOCK	9,897	446,787
COLTENE HOLDING AG REG	COMMON STOCK CHF.1	357	30,369
COM2US CORP	COMMON STOCK KRW500.0	2,421	92,278
COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	269,845	28,337
COMET HOLDING AG REG	COMMON STOCK CHF1.0	1,431	452,653
COMFORIA RESIDENTIAL REIT IN	REIT	102	229,038
COMFORTDELGRO CORP LTD	COMMON STOCK	336,500	356,755
COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.0	496,921	1,172,043
COMMERZBANK AG	COMMON STOCK	192,265	2,285,108
COMMONWEALTH BANK OF	COMMON STOCK	299,827	22,814,740
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	86,496	6,400,115
COMPAGNIE DES ALPES	COMMON STOCK	3,244	50,659
COMPAL ELECTRONICS	COMMON STOCK TWD10.0	648,092	842,635
COMPANHIA PARANAENSE PREF B	PREFERENCE	153,600	327,411
COMPASS GROUP PLC	COMMON STOCK GBP.1105	307,936	8,415,312
COMPEQ MANUFACTURING CO LTD	COMMON STOCK TWD10.0	157,000	359,839
COMPUGROUP MEDICAL SE + CO K	COMMON STOCK	4,544	190,233
COMPUTACENTER PLC	COMMON STOCK GBP.075555	17,136	608,051
COMPUTERSHARE LTD	COMMON STOCK	99,596	1,656,918
COMSYS HOLDINGS CORP	COMMON STOCK	21,100	464,629
COMTURE CORP	COMMON STOCK	2,800	36,610
CONCENTRADORA FIBRA DANHOS S	REIT	50,600	62,628
CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000	236,869
CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	208,500	951,072
CONSTELLATION SOFTWARE INC	COMMON STOCK	3,600	8,969,340
CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	3,538	127,409
CONTACT ENERGY LTD	COMMON STOCK	130,548	661,670
CONTEMPORARY AMPEREX TECHN A	COMMON STOCK CNY1.0	55,020	1,263,980
CONTINENTAL AG	COMMON STOCK	20,641	1,756,637
CONTROLADORA VUELA CIA DE A	COMMON STOCK	119,400	112,811
CONVATEC GROUP PLC	COMMON STOCK GBP.1	319,396	993,695
CONVERGE TECHNOLOGY SOLUTION	COMMON STOCK	44,800	140,658
COOR SERVICE MANAGEMENT	COMMON STOCK SEK1.0	16,202	70,213
CORBION NV	COMMON STOCK EUR.25	10,746	230,197

CORE LITHIUM LTD	COMMON STOCK	246,762	41,998
CORETRONIC CORP	COMMON STOCK TWD10.0	24,000	55,894
CORONADO GLOBAL RESOURCE CDI	CDI	160,349	191,827
CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	83,031
CORP ACCIONA ENERGIAS RENOVA	COMMON STOCK	11,118	344,865
CORP INMOBILIARIA VESTA SAB	COMMON STOCK	147,300	586,521
CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	18,540	246,545
CORTICEIRA AMORIM SA	COMMON STOCK EUR1.0	11,544	116,580
COSAN SA	COMMON STOCK	195,492	764,940
COSCO SHIPPING ENERGY TRAN A	COMMON STOCK CNY1.0	117,800	203,175
COSCO SHIPPING ENERGY TRAN H	COMMON STOCK CNY1.0	108,000	101,934
COSCO SHIPPING HOLDINGS CO A	COMMON STOCK CNY1.0	128,960	174,237
COSCO SHIPPING HOLDINGS CO H	COMMON STOCK CNY1.0	611,000	614,243
COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	457,307	330,306
COSMAX INC	COMMON STOCK KRW500.0	2,325	227,769
COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,900	518,200
COSMO PHARMACEUTICALS NV	COMMON STOCK	1,335	80,929
COSMOAM+T CO LTD	COMMON STOCK KRW1000.0	5,599	636,078
COSMOCHEMICAL CO LTD	COMMON STOCK KRW1000.0	4,948	148,730
COSMOPOLITAN INTL HLDGS	COMMON STOCK HKD.02	97,200	38,091
COSMOS PHARMACEUTICAL CORP	COMMON STOCK	3,600	415,703
COSTA GROUP HOLDINGS LTD	COMMON STOCK	57,165	121,780
COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	2,526,733	252,397
COUNTRY GARDEN SERVICES HOLD	COMMON STOCK USD.0001	419,000	362,199
COVER CORP	COMMON STOCK	5,200	100,409
COVESTRO AG	COMMON STOCK	35,983	2,094,257
COVIVIO	REIT EUR3.0	9,613	519,884
COWAY CO LTD	COMMON STOCK KRW500.0	10,890	481,838
COWELL E HOLDINGS INC	COMMON STOCK USD.004	49,000	144,643
CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900	1,750,426
CPFL ENERGIA SA	COMMON STOCK	36,900	292,430
CRANEWARE PLC	COMMON STOCK GBP.01	2,912	64,962
CRANSWICK PLC	COMMON STOCK GBP.1	9,258	448,819
CRAYON GROUP HOLDING AS	COMMON STOCK NOK1.0	15,780	131,342
CRE LOGISTICS REIT INC	REIT	118	129,849
CREATE RESTAURANTS HOLDINGS	COMMON STOCK	15,700	121,569
CREATE SD HOLDINGS CO	COMMON STOCK	4,900	106,384
CREDICORP LTD	COMMON STOCK USD5.0	4,752	710,424
CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,302,142
CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	203,596	2,890,743
CREDIT CORP GROUP LTD	COMMON STOCK	9,818	108,068
CREDIT SAISON CO LTD	COMMON STOCK	26,500	486,329
CREDITO EMILIANO SPA	COMMON STOCK EUR1.0	20,791	184,653
CRESCENT POINT ENERGY CORP	COMMON STOCK NPV	100,250	698,694
CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	44,092	121,779
CRESUD S.A.C.I.F.Y A.	COMMON STOCK ARS1.0	4	5
CRH PLC	COMMON STOCK EUR.32	133,546	9,204,014

CRODA INTERNATIONAL PLC	COMMON STOCK	25,284	1,625,001
CROMBIE REAL ESTATE INVESTME	REIT	18,300	191,521
CROMWELL PROPERTY GROUP	REIT	204,650	58,415
CROMWELL REIT EUR	REIT	52,100	81,654
CRONOS GROUP INC	COMMON STOCK	34,500	72,475
CROPENERGIES AG	COMMON STOCK	4,449	56,510
CRRC CORP LTD H	COMMON STOCK CNY1.0	733,000	322,918
CRRC CORP LTD A	COMMON STOCK CNY1.0	247,100	183,083
CS WIND CORP	COMMON STOCK KRW500.0	5,828	315,692
CSBC CORP TAIWAN	COMMON STOCK TWD10.0	40,186	26,575
CSC FINANCIAL CO LTD A	COMMON STOCK CNY1.0	30,100	100,204
CSL LTD	COMMON STOCK	87,564	17,094,006
CSPC INNOVATION PHARMACEUT A	COMMON STOCK CNY1.0	15,800	81,462
CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	1,670,400	1,553,055
CSR LTD	COMMON STOCK	91,994	413,359
CT REAL ESTATE INVESTMENT TR	REIT	8,700	96,659
CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.0	3,289,652	3,034,059
CTCI CORP	COMMON STOCK TWD10.0	113,000	155,075
CTS EVENTIM AG + CO KGAA	COMMON STOCK	11,344	784,296
CTT CORREIOS DE PORTUGAL	COMMON STOCK EUR.17	50,447	195,004
CURRYS PLC	COMMON STOCK GBP.001	178,073	114,234
CURVES HOLDINGS CO LTD	COMMON STOCK	10,200	47,058
CUSTODIAN PROPERTY INCOME RE	REIT GBP.01	67,664	75,381
CVS GROUP PLC	COMMON STOCK GBP.002	11,519	246,921
CYBERAGENT INC	COMMON STOCK	68,400	428,182
CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	8,052	1,763,791
CYBERDYNE INC	COMMON STOCK	22,400	35,538
CYBOZU INC	COMMON STOCK	4,600	70,872
CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	177,498
CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600	366,225
CZECH KORUNA	FOREIGN CURRENCY	4,434,563	198,418
D IETEREN GROUP	COMMON STOCK	3,954	773,941
D/S NORDEN	COMMON STOCK DKK1.0	4,707	223,904
DADA NEXUS LTD ADR	ADR	10,100	33,532
DAEDUCK ELECTRONICS CO LTD	COMMON STOCK KRW500.0	6,322	131,793
DAEJOO ELECTRONIC MATERIALS	COMMON STOCK KRW500.0	2,174	144,970
DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	1,358	315,085
DAEWOO ENGINEERING + CONSTR	COMMON STOCK	33,894	108,771
DAEWOONG PHARMACEUTICAL CO	COMMON STOCK	846	76,573
DAH SING BANKING GROUP LTD	COMMON STOCK	76,400	49,312
DAH SING FINANCIAL HOLDINGS	COMMON STOCK	26,050	53,377
DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	168,600	3,579,950
DAI NIPPON PRINTING CO LTD	COMMON STOCK	37,200	1,097,828
DAICEL CORP	COMMON STOCK	44,500	430,026
DAIDO STEEL CO LTD	COMMON STOCK	23,500	249,371
DAIEI KANKYO CO LTD	COMMON STOCK	8,800	155,151
DAIFUKU CO LTD	COMMON STOCK	52,200	1,051,997

DAIHEN CORP	COMMON STOCK	3,200	145,985
DAIHO CORP	COMMON STOCK	2,500	65,806
DAIICHI SANKYO CO LTD	COMMON STOCK	334,800	9,270,030
DAIICHIKOSHO CO LTD	COMMON STOCK	13,600	200,830
DAIKI ALUMINIUM INDUSTRY CO	COMMON STOCK	4,400	36,756
DAIKIN INDUSTRIES LTD	COMMON STOCK	47,500	7,716,981
DAIKOKUTENBUSSAN CO LTD	COMMON STOCK	900	47,996
DAIMLER TRUCK HOLDING AG	COMMON STOCK	96,793	3,637,129
DAIO PAPER CORP	COMMON STOCK	12,700	100,964
DAISEKI CO LTD	COMMON STOCK	8,040	222,685
DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	6,250	169,700
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	11,000	1,273,469
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	103,600	3,130,352
DAIWA HOUSE REIT INVESTMENT	REIT	506	902,306
DAIWA INDUSTRIES LTD	COMMON STOCK	4,100	43,818
DAIWA OFFICE INVESTMENT CORP	REIT	59	277,917
DAIWA SECURITIES GROUP INC	COMMON STOCK	236,700	1,586,638
DAIWA SECURITIES LIVING INVE	REIT	446	329,321
DAIWABO HOLDINGS CO LTD	COMMON STOCK	15,500	338,486
DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	42,852	218,253
DALLAH HEALTHCARE CO	COMMON STOCK SAR10.0	5,343	244,496
DANA GAS	COMMON STOCK AED1.0	476,190	102,687
DANIELI + CO	COMMON STOCK EUR1.0	2,225	72,138
DANIELI + CO RSP	PREFERRED STOCK	6,489	155,547
DANISH KRONE	FOREIGN CURRENCY	1,936,983	287,031
DANONE	COMMON STOCK EUR.25	116,713	7,574,955
DANSKE BANK A/S	COMMON STOCK DKK10.0	124,180	3,319,013
DAQIN RAILWAY CO LTD A	COMMON STOCK CNY1.0	150,600	153,078
DAQO NEW ENERGY CORP ADR	ADR	9,000	239,400
DAR AL ARKAN REAL ESTATE DEV	COMMON STOCK SAR10.0	89,759	333,185
DARKTRACE PLC	COMMON STOCK GBP.01	63,178	294,429
DASSAULT AVIATION SA	COMMON STOCK EUR.8	3,960	784,080
DASSAULT SYSTEMES SE	COMMON STOCK EUR.1	120,057	5,881,073
DATA 3 LTD	COMMON STOCK	13,522	77,701
DATAGROUP SE	COMMON STOCK	710	45,042
DATALOGIC SPA	COMMON STOCK EUR.52	3,531	26,368
DATATEC LTD	COMMON STOCK ZAR.01	83,488	184,895
DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	93,345	1,053,305
DB HITEK CO LTD	COMMON STOCK KRW5000.0	6,037	273,394
DB INSURANCE CO LTD	COMMON STOCK KRW500.0	8,920	578,554
DBS GROUP HOLDINGS LTD	COMMON STOCK	325,148	8,218,829
DCC PLC	COMMON STOCK EUR.25	16,621	1,219,778
DCM HOLDINGS CO LTD	COMMON STOCK	18,300	167,677
DE GREY MINING LTD	COMMON STOCK	286,199	246,196
DE LONGHI SPA	COMMON STOCK EUR1.5	12,207	411,546
DECHRA PHARMACEUTICALS PLC	COMMON STOCK GBP.01	20,517	1,008,908
DEEP YELLOW LTD	COMMON STOCK	158,093	117,066

DEFINITY FINANCIAL CORP	COMMON STOCK	7,400	210,675
DELEK GROUP LTD	COMMON STOCK ILS1.0	1,579	205,219
DELIVEROO PLC	COMMON STOCK GBP.005	130,061	211,485
DELIVERY HERO SE	COMMON STOCK	31,358	866,447
DELTA ELECTRONICS INC	COMMON STOCK TWD10.0	344,794	3,511,596
DELTA ELECTRONICS THAI FORGN	FOREIGN SH. THB.1	533,000	1,374,174
DEMAE CAN CO LTD	COMMON STOCK	6,200	22,005
DEMANT A/S	COMMON STOCK DKK.2	18,588	817,697
DEME GROUP	COMMON STOCK	1,300	160,077
DENA CO LTD	COMMON STOCK	14,400	140,380
DENISON MINES CORP	COMMON STOCK	128,900	226,792
DENKA CO LTD	COMMON STOCK	14,500	256,305
DENSO CORP	COMMON STOCK	312,100	4,681,833
DENTALCORP HOLDINGS LTD	COMMON STOCK	12,600	66,507
DENTIUM CO LTD	COMMON STOCK KRW500.0	1,260	127,863
DENTSU GROUP INC	COMMON STOCK	37,200	951,813
DENTSU SOKEN INC	COMMON STOCK	3,800	157,132
DERICHEBOURG	COMMON STOCK EUR.25	16,351	92,279
DERMAPHARM HOLDING SE	COMMON STOCK	3,203	149,840
DERWENT LONDON PLC	REIT GBP.05	14,970	448,246
DESCARTES SYSTEMS GRP/THE	COMMON STOCK	15,100	1,274,900
DESCENTE LTD	COMMON STOCK	5,200	136,794
DETERRA ROYALTIES LTD	COMMON STOCK	77,882	279,373
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	346,644	4,734,261
DEUTSCHE BOERSE AG	COMMON STOCK	34,052	7,015,292
DEUTSCHE LUFTHANSA REG	COMMON STOCK	101,596	903,535
DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	22,743	155,658
DEUTSCHE TELEKOM AG REG	COMMON STOCK	578,642	13,904,480
DEUTZ AG	COMMON STOCK	23,520	124,729
DEXCO SA	COMMON STOCK	99,236	164,072
DEXERIALS CORP	COMMON STOCK	9,200	267,633
DEXUS INDUSTRIA REIT	REIT	34,323	65,111
DEXUS/AU	REIT	182,187	949,828
DFDS A/S	COMMON STOCK DKK20.0	6,037	199,464
DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	37,354	245,826
DHC SOFTWARE CO LTD A	COMMON STOCK CNY1.0	116,200	100,946
DHL GROUP	COMMON STOCK	178,193	8,832,522
DIAGEO PLC	COMMON STOCK	403,712	14,662,197
DIALOG GROUP BHD	COMMON STOCK	646,000	290,883
DIASORIN SPA	COMMON STOCK EUR1.0	4,568	470,493
DIC CORP	COMMON STOCK	12,800	251,165
DICKER DATA LTD	COMMON STOCK	10,241	83,475
DIGITAL ARTS INC	COMMON STOCK	2,300	83,417
DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	94,778
DIGITAL GARAGE INC	COMMON STOCK	4,900	126,943
DINO POLSKA SA	COMMON STOCK PLN.1	9,006	1,054,663
DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	14,386	123,458

DIP CORP	COMMON STOCK	5,700	129,424
DIPLOMA PLC	COMMON STOCK GBP.05	24,203	1,102,674
DIRECIONAL ENGENHARIA SA	COMMON STOCK	44,300	203,306
DIRECT LINE INSURANCE GROUP	COMMON STOCK	249,955	579,354
DIS CHEM PHARMACIES PTY LTD	COMMON STOCK	62,806	105,401
DISCO CORP	COMMON STOCK	16,700	4,110,071
DISCOVERY LTD	COMMON STOCK ZAR.001	93,522	734,777
DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.01	2,578,217	33,607
DIVERSIFIED ENERGY CO PLC	COMMON STOCK GBP.01	14,207	201,539
DKSH HOLDING AG	COMMON STOCK CHF.1	6,734	467,756
DL E+C CO LTD	COMMON STOCK	6,468	180,527
DL HOLDINGS CO LTD	COMMON STOCK KRW5000.0	2,580	102,750
DMG MORI CO LTD	COMMON STOCK	19,000	362,495
DNB BANK ASA	COMMON STOCK NOK12.5	164,889	3,504,463
DNO ASA	COMMON STOCK NOK.25	166,621	164,894
DO + CO AG	COMMON STOCK	1,009	149,857
DOCEBO INC	COMMON STOCK NPV	4,800	232,938
DOCMORRIS AG	COMMON STOCK CHF5.75	1,431	126,413
DOF GROUP ASA	COMMON STOCK NOK2.5	25,313	141,163
DOLLARAMA INC	COMMON STOCK	51,900	3,758,479
DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	42,993	100,965
DOMETIC GROUP AB	COMMON STOCK	53,328	476,800
DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	13,281	532,173
DOMINO S PIZZA GROUP PLC	COMMON STOCK GBP.005208	70,144	335,706
DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.0	2,164	169,660
DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,163	115,893
DONGFANG ELECTRIC CORP LTD A	COMMON STOCK CNY1.0	28,200	58,087
DONGFENG MOTOR GRP CO LTD H	COMMON STOCK CNY1.0	516,000	257,057
DONGJIN SEMICHEM CO LTD	COMMON STOCK KRW500.0	5,680	169,793
DONGKOOK PHARMACEUTICAL CO L	COMMON STOCK KRW500.0	4,156	52,096
DONGKUK STEEL MILL CO LTD/NE	COMMON STOCK KRW5000.0	13,938	129,875
DONGSUH COMPANIES INC	COMMON STOCK KRW500.0	9,481	133,759
DONGYUE GROUP	COMMON STOCK HKD.1	212,000	153,396
DOOSAN BOBCAT INC	COMMON STOCK KRW500.0	8,793	342,714
DOOSAN CO LTD	COMMON STOCK KRW5000.0	1,469	106,762
DOOSAN ENERBILITY CO LTD	COMMON STOCK KRW5000.0	74,968	922,216
DOOSAN FUEL CELL CO LTD	COMMON STOCK KRW100.0	4,265	76,481
DOOSAN TESNA INC	COMMON STOCK KRW500.0	2,296	103,835
DORMAKABA HOLDING AG	COMMON STOCK CHF.1	535	288,894
DOSHISHA CO LTD	COMMON STOCK	4,100	60,509
DOUTOR NICHIRES HOLDINGS CO	COMMON STOCK	7,100	109,495
DOUZONE BIZON CO LTD	COMMON STOCK KRW500.0	5,874	131,651
DOWA HOLDINGS CO LTD	COMMON STOCK	8,530	310,940
DOWLAIS GROUP PLC	COMMON STOCK	248,838	337,915
DOWNER EDI LTD	COMMON STOCK	129,272	386,573
DR ING HC F PORSCHE AG	PREFERENCE	20,939	1,847,700
DR SULAIMAN AL HABIB MEDICAL	COMMON STOCK SAR10.0	16,650	1,260,072
DR. MARTENS PLC	COMMON STOCK	76,420	86,169

DRAEGERWERK AG PREF	PREFERENCE	1,542	88,249
DRAX GROUP PLC	COMMON STOCK	68,117	425,463
DRB HICOM BHD	COMMON STOCK	126,700	38,283
DREAM INDUSTRIAL REAL ESTATE	REIT	19,000	201,153
DREAM UNLIMITED CL A SUB VOT	COMMON STOCK	5,527	94,939
DS SMITH PLC	COMMON STOCK GBP.1	234,370	918,929
DSM FIRMENICH AG	COMMON STOCK EUR.01	33,944	3,458,248
DSV A/S	COMMON STOCK DKK1.0	33,526	5,901,413
DTS CORP	COMMON STOCK	7,600	189,526
DUBAI FINANCIAL MARKET PJSC	COMMON STOCK AED1.0	2,092,353	791,294
DUBAI INVESTMENTS PJSC	COMMON STOCK AED1.0	358,187	227,571
DUBAI ISLAMIC BANK	COMMON STOCK AED1.0	427,282	665,585
DUERR AG	COMMON STOCK	9,303	219,778
DUNDEE PRECIOUS METALS INC	COMMON STOCK	32,500	209,010
DUNELM GROUP PLC	COMMON STOCK GBP.01	24,885	346,964
DUSKIN CO LTD	COMMON STOCK	7,200	171,001
DYDO GROUP HOLDINGS INC	COMMON STOCK	1,500	62,176
DYE + DURHAM LTD	COMMON STOCK	7,182	78,214
DYNAMIC HOLDING CO LTD	COMMON STOCK TWD10.0	42,000	117,936
E INK HOLDINGS INC	COMMON STOCK TWD10.0	158,000	1,010,596
E MART INC	COMMON STOCK KRW5000.0	3,834	227,495
E.ON SE	COMMON STOCK	397,382	5,334,299
E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	2,604,546	2,185,845
EAGERS AUTOMOTIVE LTD	COMMON STOCK	28,328	278,947
EARTH CORP	COMMON STOCK	2,400	77,713
EAST BUY HOLDING LTD	COMMON STOCK USD.00002	92,000	327,538
EAST JAPAN RAILWAY CO	COMMON STOCK	54,400	3,129,965
EAST MONEY INFORMATION CO A	COMMON STOCK CNY1.0	151,210	298,683
EASTERN PROVINCE CEMENT CO	COMMON STOCK SAR10.0	7,148	72,338
EASTROC BEVERAGE GROUP CO A	COMMON STOCK CNY1.0	7,300	187,682
EASYJET PLC	COMMON STOCK	51,767	336,140
EBARA CORP	COMMON STOCK	15,600	918,708
EBOS GROUP LTD	COMMON STOCK	10,838	243,501
ECKERT + ZIEGLER SE	COMMON STOCK	2,764	126,112
ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.0	34,128	623,850
ECN CAPITAL CORP	COMMON STOCK	39,291	89,393
ECOPRO BM CO LTD	COMMON STOCK KRW500.0	8,844	1,959,871
ECOPRO CO LTD	COMMON STOCK KRW500.0	3,618	1,803,789
ECOPRO HN CO LTD	COMMON STOCK KRW500.0	2,372	125,905
ECOVACS ROBOTICS CO LTD A	COMMON STOCK CNY1.0	4,800	28,023
EDENRED	COMMON STOCK EUR2.0	46,383	2,786,750
EDION CORP	COMMON STOCK	18,000	200,561
EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.0	543,964	2,750,005
EDP RENOVAVEIS SA	COMMON STOCK EUR5.0	49,589	1,021,560
EDREAMS ODIGEO SL	COMMON STOCK EUR.1	11,148	94,453
EFG INTERNATIONAL AG	COMMON STOCK CHF.5	15,825	203,110

EGUARANTEE INC	COMMON STOCK	4,800	69,526
EGYPTIAN POUND	FOREIGN CURRENCY	2,608,143	84,338
EIFFAGE	COMMON STOCK EUR4.0	14,454	1,552,489
EIKEN CHEMICAL CO LTD	COMMON STOCK	5,200	63,084
EINHELL GERMANY AG VORZUG	PREFERENCE	284	51,849
EIRGENIX INC	COMMON STOCK TWD10.0	38,000	124,436
EISAI CO LTD	COMMON STOCK	46,400	2,322,023
EIZO CORP	COMMON STOCK	2,700	94,246
EL.EN. SPA	COMMON STOCK	7,389	79,582
ELAN CORP	COMMON STOCK	4,600	36,328
ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.0	51,054	269,398
ELANG MAHKOTA TEKNOLOGI TBK	COMMON STOCK IDR20.0	2,500,000	96,001
ELBIT SYSTEMS LTD	COMMON STOCK ILS1.0	5,030	1,072,798
ELCO LTD	COMMON STOCK ILS.25	1,699	53,835
ELDERS LTD	COMMON STOCK	23,324	119,662
ELDORADO GOLD CORP	COMMON STOCK	42,979	560,624
ELECOM CO LTD	COMMON STOCK	7,400	91,986
ELECTRA LTD	COMMON STOCK ILS1.0	333	142,118
ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	25,300	413,561
ELECTRICITY GENERA PCL NVDR	NVDR THB10.0	53,300	199,574
ELECTROLUX AB B	COMMON STOCK SEK5.0	42,080	452,665
ELECTROLUX PROFESSIONAL AB B	COMMON STOCK SEK.1	42,080	230,768
ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	573,979
ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	75,700	1,237,746
ELEMENTIS PLC	COMMON STOCK GBP.05	99,675	162,026
ELIA GROUP SA/NV	COMMON STOCK	5,902	739,335
ELIOR GROUP	COMMON STOCK EUR.01	22,337	72,475
ELIS SA	COMMON STOCK EUR1.0	34,849	729,585
ELISA OYJ	COMMON STOCK	28,456	1,320,483
ELITE MATERIAL CO LTD	COMMON STOCK TWD10.0	54,000	668,385
ELITE SEMICONDUCTOR MICROELE	COMMON STOCK TWD10.0	43,000	136,540
ELKEM ASA	COMMON STOCK NOK5.0	49,568	103,208
ELM CO	COMMON STOCK SAR10.0	6,786	1,474,824
ELMOS SEMICONDUCTOR SE	COMMON STOCK	1,538	125,743
ELRINGKLINGER AG	COMMON STOCK	4,846	29,612
EMAAR ECONOMIC CITY	COMMON STOCK SAR10.0	64,877	137,020
EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	1,232,095	2,655,743
EMBOTELLADORA ANDINA PREF B	PREFERENCE	61,136	153,315
EMBRACER GROUP AB	COMMON STOCK SEK.0013	147,084	402,662
EMBRAER SA	COMMON STOCK	116,970	540,707
EMEMORY TECHNOLOGY INC	COMMON STOCK TWD10.0	15,000	1,188,969
EMERA INC	COMMON STOCK	50,300	1,918,770
EMIRATES NBD PJSC	COMMON STOCK AED1.0	331,440	1,562,148
EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	636,063	3,401,342
EMMI AG REG	COMMON STOCK CHF10.0	364	394,480
EMPIRE CO LTD A	COMMON STOCK	29,600	786,804

EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	102,147	123,181
EMPRESA NACIONAL DE TELECOM	COMMON STOCK	16,972	62,632
EMPRESAS CMPC SA	COMMON STOCK	207,759	404,439
EMPRESAS COPEC SA	COMMON STOCK	87,230	640,277
EMRO INC	COMMON STOCK KRW500.0	1,768	94,165
EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,457	1,179,283
EN JAPAN INC	COMMON STOCK	6,800	131,072
ENAGAS SA	COMMON STOCK EUR1.5	41,896	706,471
ENAV SPA	COMMON STOCK NPV	49,983	189,714
ENBRIDGE INC	COMMON STOCK	382,840	13,849,134
ENCAVIS AG	COMMON STOCK	25,197	433,841
ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	25,415	79,508
ENCHEM CO LTD	COMMON STOCK KRW500.0	2,176	133,505
ENDEAVOUR GROUP LTD/AUSTRALI	COMMON STOCK	294,397	1,044,719
ENDEAVOUR MINING PLC	COMMON STOCK USD.01	17,683	397,333
ENDEAVOUR SILVER CORP	COMMON STOCK	28,800	56,788
ENDESA SA	COMMON STOCK EUR1.2	58,957	1,202,242
ENEA SA	COMMON STOCK PLN1.0	35,851	83,606
ENEL AMERICAS SA	COMMON STOCK	1,778,882	198,608
ENEL CHILE SA ADR	ADR	105,080	340,459
ENEL SPA	COMMON STOCK EUR1.0	1,436,433	10,678,867
ENEOS HOLDINGS INC	COMMON STOCK	517,950	2,050,914
ENERFLEX LTD	COMMON STOCK	15,504	72,076
ENERGEAN PLC	COMMON STOCK GBP.01	26,785	356,318
ENERGIEKONTOR AG	COMMON STOCK	1,075	98,188
ENERGISA SA UNITS	UNIT	31,400	347,756
ENERGIX RENEWABLE ENERGIES	COMMON STOCK	31,751	117,185
ENERGY ABSOLUTE PCL NVDR	NVDR THB.1	303,200	391,898
ENERGY FUELS INC	COMMON STOCK	26,300	189,481
ENERPLUS CORP	COMMON STOCK	43,800	674,638
ENEVA SA	COMMON STOCK	164,882	460,567
ENGHOUSE SYSTEMS LTD	COMMON STOCK	7,100	188,996
ENGIE	COMMON STOCK EUR1.0	322,953	5,682,456
ENGIE BRASIL ENERGIA SA	COMMON STOCK	47,875	446,136
ENGIE ENERGIA CHILE SA	COMMON STOCK	101,139	106,549
ENI SPA	COMMON STOCK	421,135	7,139,995
ENLIGHT RENEWABLE ENERGY LTD	COMMON STOCK ILS.01	21,631	421,395
ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	1,045,649
ENN NATURAL GAS CO LTD A	COMMON STOCK CNY1.0	24,100	57,122
ENNOCONN CORP	COMMON STOCK TWD10.0	8,485	73,936
ENNOSTAR INC	COMMON STOCK TWD10.0	109,762	165,103
ENPLAS CORP	COMMON STOCK	1,200	101,412
ENQUEST PLC	COMMON STOCK GBP.05	255,128	49,018
ENTAIN PLC	COMMON STOCK EUR.01	114,706	1,449,060
EO TECHNICS CO LTD	COMMON STOCK KRW500.0	2,377	280,481
EPIROC AB A	COMMON STOCK SEK.412413	127,555	2,561,386
EPIROC AB B	COMMON STOCK SEK.412413	61,585	1,078,551

EPISIL TECHNOLOGIES INC	COMMON STOCK TWD10.0	60,000	140,614
EQB INC	COMMON STOCK	4,200	277,845
EQT AB	COMMON STOCK SEK.1	65,119	1,853,416
EQUASENS	COMMON STOCK EUR.2	648	43,907
EQUATORIAL ENERGIA SA ORD	COMMON STOCK	177,938	1,307,895
EQUINOR ASA	COMMON STOCK NOK2.5	160,227	5,078,028
EQUINOX GOLD CORP	COMMON STOCK	43,766	213,752
EQUITAL LTD	COMMON STOCK ILS1.0	7,052	217,382
EQUITES PROPERTY FUND LTD	REIT	65,646	50,076
ERAMET	COMMON STOCK EUR3.05	1,657	131,495
EREX CO LTD	COMMON STOCK	4,500	24,967
ERG SPA	COMMON STOCK EUR.1	10,911	347,845
ERICSSON LM B SHS	COMMON STOCK SEK5.0	535,563	3,387,273
ERO COPPER CORP	COMMON STOCK	11,800	187,479
ERSTE GROUP BANK AG	COMMON STOCK	61,619	2,501,667
ESKER SA	COMMON STOCK EUR2.0	905	160,148
ESR GROUP LTD	COMMON STOCK USD.001	336,000	464,721
ESR LOGOS REIT	REIT	1,092,557	265,176
ESSENTRA PLC	COMMON STOCK GBP.25	49,545	107,090
ESSILORLUXOTTICA	COMMON STOCK EUR.18	53,113	10,682,258
ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	111,537	2,766,273
ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	229,996	217,994
ETIHAD ETISALAT CO	COMMON STOCK SAR10.0	63,995	843,027
EUGLENA CO LTD	COMMON STOCK	33,700	166,217
EURAZEO SE	COMMON STOCK	9,475	753,851
EURO CURRENCY	FOREIGN CURRENCY	469,376	518,496
EUROAPI SASU	COMMON STOCK	8,370	53,177
EUROBANK ERGASIAS SERVICES A	COMMON STOCK EUR.22	445,586	792,469
EUROCOMMERCIAL PROPERTIES NV	REIT EUR10.0	11,634	286,594
EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	25,468	1,667,380
EURONAV NV	COMMON STOCK	31,627	558,113
EURONEXT NV	COMMON STOCK EUR1.6	15,639	1,358,827
EUROPRIS ASA	COMMON STOCK NOK1.0	40,548	306,241
EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	30,722	144,571
EVA AIRWAYS CORP	COMMON STOCK TWD10.0	612,004	626,016
EVE ENERGY CO LTD A	COMMON STOCK CNY1.0	19,959	118,561
EVERBRIGHT SECURITIE CO A	COMMON STOCK CNY1.0	42,500	92,222
EVEREST MEDICINES LTD	COMMON STOCK USD.0001	40,000	107,062
EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.0	178,452	834,296
EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	238,953
EVERTZ TECHNOLOGIES LTD	COMMON STOCK	4,800	50,708
EVN AG	COMMON STOCK	3,494	109,979
EVOLUTION AB	COMMON STOCK SEK.003	33,283	3,986,775
EVOLUTION MINING LTD	COMMON STOCK	332,057	901,791
EVONIK INDUSTRIES AG	COMMON STOCK	43,767	894,176
EVOTEC SE	COMMON STOCK	23,029	541,315
EVT LTD	COMMON STOCK	16,378	136,268

EXCHANGE INCOME CORP	COMMON STOCK	3,200	109,449
EXEDY CORP	COMMON STOCK	4,500	82,560
EXEO GROUP INC	COMMON STOCK	16,800	372,948
EXOR NV	COMMON STOCK EUR.01	16,193	1,624,390
EXPERIAN PLC	COMMON STOCK USD.1	165,538	6,746,758
EXTENDICARE INC	COMMON STOCK	16,400	90,545
EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	497,930
EZ TEC EMPREENDIMENTOS E PAR	COMMON STOCK	27,800	106,539
EZAKI GLICO CO LTD	COMMON STOCK	8,200	242,550
F+F CO LTD / NEW	COMMON STOCK KRW100.0	2,930	202,306
FABEGE AB	COMMON STOCK SEK30.82	52,818	567,126
FAES FARMA SA	COMMON STOCK EUR.1	55,696	194,418
FAGRON	COMMON STOCK	10,966	201,193
FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	3,900	3,615,796
FALABELLA SA	COMMON STOCK	139,631	351,762
FANCL CORP	COMMON STOCK	13,200	221,772
FANGDA CARBON NEW MATERIAL A	COMMON STOCK CNY1.0	38,700	28,563
FANUC CORP	COMMON STOCK	172,600	5,078,205
FAR EAST CONSORTIUM INTERNAT	COMMON STOCK HKD.1	245,671	43,732
FAR EAST HORIZON LTD	COMMON STOCK	358,000	281,502
FAR EAST HOSPITALITY TRUST	STAPLED SECURITY	150,000	75,607
FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.0	296,670	239,092
FAR EASTERN INTL BANK	COMMON STOCK TWD10.0	520,008	214,013
FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.0	554,461	562,677
FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.0	315,000	818,266
FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.0	35,396	408,973
FAST RETAILING CO LTD	COMMON STOCK	31,700	7,860,739
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	120,510	861,363
FATTAL HOLDINGS 1998 LTD	COMMON STOCK	1,411	156,347
FAWAZ ABDULAZIZ ALHOKAIR + C	COMMON STOCK SAR10.0	6,813	31,976
FCC CO LTD	COMMON STOCK	5,800	71,366
FD TECHNOLOGIES PLC	COMMON STOCK GBP.005	3,070	45,037
FENG HSIN STEEL CO LTD	COMMON STOCK TWD10.0	81,000	182,173
FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.0	92,961	529,229
FERRARI NV	COMMON STOCK EUR.01	22,632	7,630,135
FERRETTI SPA	COMMON STOCK	31,348	99,730
FERROTEC HOLDINGS CORP	COMMON STOCK	6,000	112,707
FERROVIAL SE	COMMON STOCK EUR.01	91,619	3,341,853
FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	17,865	238,410
FF GROUP	COMMON STOCK EUR.3	6,634	35,176
FIBI HOLDINGS	COMMON STOCK ILS.05	6,058	264,971
FIBRA MACQUARIE MEXICO	REIT	131,200	257,604
FIELMANN GROUP AG	COMMON STOCK	4,262	229,001
FIERA CAPITAL CORP	COMMON STOCK	12,400	57,270
FIH MOBILE LTD	COMMON STOCK USD.04	599,000	46,794
FILA HOLDINGS CORP	COMMON STOCK KRW1000.0	9,003	270,035
FILO CORP	COMMON STOCK	17,900	286,568
FINANCIAL PARTNERS GROUP	COMMON STOCK	13,900	165,375

FINCANTIERI SPA	COMMON STOCK NPV	75,327	46,431
FINECOBANK SPA	COMMON STOCK EUR.33	109,705	1,646,307
FINNAIR OYJ	COMMON STOCK EUR.85	108,851	4,806
FINNING INTERNATIONAL INC	COMMON STOCK	28,000	813,712
FINVOLUTION GROUP ADR	ADR USD.00001	18,400	90,160
FIREFINCH LTD	COMMON STOCK	189,262	25,829
FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	833,122	3,166,669
FIRST CAPITAL REAL ESTATE IN	REIT	18,300	212,894
FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	2,014,434	1,796,592
FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	8,135	333,903
FIRST MAJESTIC SILVER CORP	COMMON STOCK	55,700	343,426
FIRST NATIONAL FINANCIAL COR	COMMON STOCK	3,300	96,052
FIRST PACIFIC CO	COMMON STOCK USD.01	425,000	169,270
FIRST QUANTUM MINERALS LTD	COMMON STOCK	99,176	816,062
FIRST RESOURCES LTD	COMMON STOCK	125,600	136,033
FIRSTGROUP PLC	COMMON STOCK GBP.05	126,421	281,778
FIRSTRAND LTD	COMMON STOCK ZAR.01	909,705	3,656,728
FIRSTSERVICE CORP	COMMON STOCK	7,000	1,139,504
FISCHER (GEORG) REG	COMMON STOCK CHF1.0	15,408	1,120,813
FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	111,296	1,664,070
FITIPOWER INTEGRATED TECH	COMMON STOCK TWD10.0	17,000	142,120
FIVERR INTERNATIONAL LTD	COMMON STOCK	5,500	149,710
FLAT GLASS GROUP CO LTD A	COMMON STOCK CNY.25	14,400	54,115
FLAT GLASS GROUP CO LTD H	COMMON STOCK CNY.25	69,000	116,465
FLATEXDEGIRO AG	COMMON STOCK	9,113	112,438
FLETCHER BUILDING LTD	COMMON STOCK	152,066	460,284
FLEURY SA	COMMON STOCK	67,628	250,598
FLEX LNG LTD	COMMON STOCK USD.1	5,497	161,507
FLEXIUM INTERCONNECT INC	COMMON STOCK TWD10.0	51,000	146,567
FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	27,026	374,267
FLOW TRADERS LTD	COMMON STOCK	4,058	80,496
FLSMIDTH + CO A/S	COMMON STOCK DKK20.0	9,545	406,080
FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	3,392	708,120
FLUIDRA SA	COMMON STOCK EUR1.0	17,813	370,914
FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	24,711	4,377,219
FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	6,970	1,228,270
FNAC DARTY SA	COMMON STOCK EUR1.0	1,285	39,110
FOCALTECH SYSTEMS CO LTD	COMMON STOCK TWD10.0	37,000	135,321
FOCUS MEDIA INFORMATION TE A	COMMON STOCK CNY1.0	227,600	203,530
FOMENTO ECONOMICO MEXICA UBD	UNIT	352,800	4,604,139
FOOD + LIFE COMPANIES LTD	COMMON STOCK	18,000	368,956
FOOSUNG CO LTD	COMMON STOCK KRW500.0	8,657	80,158
FORBO HOLDING AG REG	COMMON STOCK CHF.1	190	238,099
FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	641,582	1,300,512
FORMOSA INTERNATIONAL HOTELS	COMMON STOCK TWD10.0	21,000	151,541
FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	208,920	548,096
FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	697,528	1,798,054

FORMOSA TAFFETA CO.	COMMON STOCK TWD10.0	209,319	171,729
FORMULA SYSTEMS (1985) LTD	COMMON STOCK ILS1.0	1,761	113,507
FORTERRA PLC	COMMON STOCK	37,610	84,641
FORTESCUE LTD	COMMON STOCK	306,072	6,062,174
FORTIS INC	COMMON STOCK	88,223	3,647,077
FORTNOX AB	COMMON STOCK SEK.002	115,640	695,747
FORTRESS REAL ESTATE INVESTM	COMMON STOCK	450,352	340,088
FORTUM OYJ	COMMON STOCK EUR3.4	83,433	1,211,531
FORTUNA SILVER MINES INC	COMMON STOCK	49,610	191,879
FORTUNE ELECTRIC CO LTD	COMMON STOCK TWD10.0	19,000	201,902
FORTUNE REIT	REIT	249,000	158,165
FORVIA	COMMON STOCK EUR7.0	28,211	641,361
FORVIA	COMMON STOCK EUR7.0	2,844	64,906
FOSHAN HAITIAN FLAVOURING A	COMMON STOCK CNY1.0	55,185	294,952
FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698	257,874
FOUNDER SECURITIES CO LTD A	COMMON STOCK CNY1.0	147,900	167,734
FOXCONN INDUSTRIAL INTERNE A	COMMON STOCK CNY1.0	149,900	318,319
FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	163,496	282,414
FP CORP	COMMON STOCK	8,200	172,519
FRANCO NEVADA CORP	COMMON STOCK	35,545	3,956,423
FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	6,568	397,359
FRASER + NEAVE HOLDINGS BHD	COMMON STOCK	37,300	228,443
FRASERS CENTREPOINT TRUST	REIT NPV	195,460	334,497
FRASERS GROUP PLC	COMMON STOCK GBP.1	35,651	413,083
FRASERS HOSPITALITY TRUST	STAPLED SECURITY	130,100	48,808
FRASERS LOGISTICS + COMMERCI	REIT	466,798	405,920
FREEE KK	COMMON STOCK	5,600	120,716
FREEHOLD ROYALTIES LTD	COMMON STOCK	20,300	210,759
FREENET AG	COMMON STOCK	27,441	767,827
FRESENIUS MEDICAL CARE AG	COMMON STOCK	38,455	1,609,076
FRESENIUS SE + CO KGAA	COMMON STOCK	78,312	2,432,246
FRONTIER REAL ESTATE INVEST	REIT	85	260,728
FRONTKEN CORP BHD	COMMON STOCK	151,500	106,665
FRONTLINE PLC	COMMON STOCK	22,395	447,426
FU SHOU YUAN INTERNATIONAL	COMMON STOCK USD.01	158,000	107,241
FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,343,904	2,833,445
FUCHS SE PREF	PREFERENCE	12,458	554,606
FUFENG GROUP LTD	COMMON STOCK HKD.1	431,000	238,998
FUGRO NV	COMMON STOCK EUR.05	17,069	326,891
FUJI CO LTD	COMMON STOCK	3,200	43,520
FUJI CORP/AICHI	COMMON STOCK	13,200	226,497
FUJI ELECTRIC CO LTD	COMMON STOCK	21,800	934,143
FUJI KYUKO CO LTD	COMMON STOCK	3,700	110,508
FUJI MEDIA HOLDINGS INC	COMMON STOCK	7,900	87,698
FUJI OIL HOLDINGS INC	COMMON STOCK	8,900	153,172
FUJI SEAL INTERNATIONAL INC	COMMON STOCK	1,500	18,215
FUJI SOFT INC	COMMON STOCK	8,800	368,126

FUJIFILM HOLDINGS CORP	COMMON STOCK	66,400	3,978,365
FUJIKURA LTD	COMMON STOCK	40,000	306,506
FUJIMI INC	COMMON STOCK	8,700	192,604
FUJIO FOOD GROUP INC	COMMON STOCK	1,300	12,968
FUJITEC CO LTD	COMMON STOCK	11,700	296,089
FUJITSU GENERAL LTD	COMMON STOCK	11,100	182,222
FUJITSU LIMITED	COMMON STOCK	33,200	5,012,774
FUJIYA CO LTD	COMMON STOCK	1,900	32,797
FUKUDA DENSHI CO LTD	COMMON STOCK	2,300	120,038
FUKUI COMPUTER HOLDINGS INC	COMMON STOCK	2,400	42,767
FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	28,600	673,974
FUKUOKA REIT CORP	REIT	125	151,700
FUKUSHIMA GALILEI CO LTD	COMMON STOCK	2,200	75,944
FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	5,100	146,329
FULGENT SUN INTERNATIONAL	COMMON STOCK TWD10.0	31,000	134,484
FULLCAST HOLDINGS CO LTD	COMMON STOCK	3,100	40,194
FUNAI SOKEN HOLDINGS INC	COMMON STOCK	6,800	123,357
FURUKAWA CO LTD	COMMON STOCK	4,800	64,793
FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,200	191,303
FUSO CHEMICAL CO LTD	COMMON STOCK	3,800	112,222
FUTU HOLDINGS LTD ADR	ADR USD.00001	10,500	573,615
FUTURE CORP	COMMON STOCK	7,200	89,983
FUTURE PLC	COMMON STOCK GBP.15	19,405	195,722
FUYAO GLASS INDUSTRY GROUP A	COMMON STOCK CNY1.0	21,800	114,888
FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	476,913
FUYO GENERAL LEASE CO LTD	COMMON STOCK	3,000	259,877
G 7 HOLDINGS INC	COMMON STOCK	2,800	23,783
G BITS NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	400	13,806
G CITY LTD	COMMON STOCK ILS1.0	16,715	55,285
G TEKT CORP	COMMON STOCK	3,700	44,906
G.U.D. HOLDINGS LTD	COMMON STOCK	22,639	184,816
G8 EDUCATION LTD	COMMON STOCK	87,598	70,446
GALAPAGOS NV	COMMON STOCK	7,513	306,084
GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	405,000	2,269,147
GALAXYCORE INC A	COMMON STOCK CNY1.0	64,572	186,139
GALENICA AG	COMMON STOCK CHF.1	9,768	844,479
GALP ENERGIA SGPS SA	COMMON STOCK EUR1.0	106,128	1,562,142
GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	6,390	800,909
GAMMA COMMUNICATIONS PLC	COMMON STOCK GBP.0025	13,851	198,323
GAMUDA BHD	COMMON STOCK	445,354	444,983
GANFENG LITHIUM GROUP CO L A	COMMON STOCK CNY1.0	53,700	323,464
GANFENG LITHIUM GROUP CO L H	COMMON STOCK CNY1.0	40,040	151,268
GAV YAM LANDS CORP LTD	COMMON STOCK ILS1.0	1	5
GAZPROM PJSC	COMMON STOCK RUB5.0	214,900	384,344
GAZPROM PJSC SPON ADR	ADR	889,704	978,674
GAZPROM PJSC SPON ADR	ADR	20,664	12,014

GAZTRANSPORT ET TECHNIGA SA	COMMON STOCK EUR.01	7,005	928,636
GB GROUP PLC	COMMON STOCK GBP.025	31,809	111,131
GCL TECHNOLOGY HOLDINGS LTD	COMMON STOCK HKD.1	4,285,000	680,459
GD POWER DEVELOPMENT CO A	COMMON STOCK CNY1.0	181,200	106,272
GDI INTEGRATED FACILITY SERV	COMMON STOCK	2,300	63,806
GDS HOLDINGS LTD CL A	COMMON STOCK USD.00005	120,000	139,232
GEA GROUP AG	COMMON STOCK	34,116	1,420,802
GEBERIT AG REG	COMMON STOCK CHF.1	5,920	3,802,157
GECINA SA	REIT EUR7.5	8,057	984,556
GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	1,186,000	1,304,690
GEK TERNA SA	COMMON STOCK EUR.57	9,762	141,912
GEM CO LTD A	COMMON STOCK CNY1.0	48,600	37,373
GEMDALE CORP A	COMMON STOCK CNY1.0	49,100	30,347
GEMDALE PROPERTIES AND INVES	COMMON STOCK HKD.1	876,000	31,412
GEMVAX + KAEL CO LTD	COMMON STOCK KRW500.0	9,880	101,754
GENERAL INTERFACE SOLUTION	COMMON STOCK TWD10.0	36,000	77,340
GENERTEC UNIVERSAL MEDICAL G	COMMON STOCK	172,000	98,902
GENESIS MINERALS LTD	COMMON STOCK	224,878	275,905
GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK TWD10.0	9,713	132,732
GENKY DRUGSTORES CO LTD	COMMON STOCK	1,800	69,604
GENMAB A/S	COMMON STOCK DKK1.0	12,228	3,897,512
GENOMMA LAB INTERNACIONAL B	COMMON STOCK	135,400	113,216
GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	196,000	498,500
GENTERA SAB DE CV	COMMON STOCK	166,400	231,699
GENTING BHD	COMMON STOCK	385,800	387,577
GENTING MALAYSIA BHD	COMMON STOCK	558,250	326,291
GENTING SINGAPORE LTD	COMMON STOCK USD.1	1,221,199	927,475
GENUIT GROUP PLC	COMMON STOCK GBP.001	37,837	194,183
GENUS PLC	COMMON STOCK GBP.1	11,171	308,767
GEO HOLDINGS CORP	COMMON STOCK	5,700	85,655
GERDAU SA PREF	PREFERENCE	213,589	1,033,758
GERRESHEIMER AG	COMMON STOCK	5,628	586,567
GESTAMP AUTOMOCION SA	COMMON STOCK EUR.5	30,675	118,869
GETAC HOLDINGS CORP	COMMON STOCK TWD10.0	70,000	252,537
GETINGE AB B SHS	COMMON STOCK SEK.5	43,022	960,386
GETLINK SE	COMMON STOCK EUR.4	73,495	1,345,672
GF SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,100	98,778
GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800	301,184
GFL ENVIRONMENTAL INC SUB VT	COMMON STOCK	40,000	1,386,622
GFT TECHNOLOGIES SE	COMMON STOCK	2,894	99,828
GIANT MANUFACTURING	COMMON STOCK TWD10.	66,320	396,865
GIBSON ENERGY INC	COMMON STOCK	26,900	410,661
GIGABYTE TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	93,000	802,308
GIGADEVICE SEMICONDUCTO CL A	COMMON STOCK CNY1.0	6,860	89,230
GIKEN LTD	COMMON STOCK	2,900	37,175
GILDAN ACTIVEWEAR INC	COMMON STOCK	34,300	1,139,865

GINLONG TECHNOLOGIES CO LT A	COMMON STOCK CNY1.0	3,750	36,845
GIVAUDAN REG	COMMON STOCK CHF10.0	1,674	6,958,946
GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.0	37,731	696,219
GLANBIA PLC	COMMON STOCK EUR.06	38,490	633,042
GLENCORE PLC	COMMON STOCK USD.01	1,890,785	11,344,602
GLENVEAGH PROPERTIES PLC	COMMON STOCK EUR.001	137,068	184,832
GLOBAL BRANDS MANUFACTURE	COMMON STOCK TWD10.0	78,000	163,409
GLOBAL DOMINION ACCESS SA	COMMON STOCK EUR1.0	18,069	67,065
GLOBAL E ONLINE LTD	COMMON STOCK	16,300	645,969
GLOBAL MIXED MODE	COMMON STOCK TWD10.0	12,000	103,000
GLOBAL ONE REIT	REIT	166	128,746
GLOBAL POWER SYNERGY PCL F	FOREIGN SH. THB10.0 A	103,100	146,498
GLOBAL UNICHIP CORP	COMMON STOCK TWD10.0	16,079	907,020
GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000	763,104
GLOBERIDE INC	COMMON STOCK	2,600	36,924
GLORIA MATERIAL TECHNOLOGY	COMMON STOCK TWD10.0	99,000	157,292
GLORY LTD	COMMON STOCK	8,200	156,121
GLP J REIT	REIT	956	950,608
GMO FINANCIAL GATE INC	COMMON STOCK	800	59,083
GMO FINANCIAL HOLDINGS INC	COMMON STOCK	12,200	65,018
GMO INTERNET GROUP INC	COMMON STOCK	12,700	230,138
GMO PAYMENT GATEWAY INC	COMMON STOCK	7,100	490,726
GN STORE NORD A/S	COMMON STOCK DKK4.0	21,974	559,058
GNI GROUP LTD	COMMON STOCK	8,100	162,067
GOEASY LTD	COMMON STOCK	2,100	251,726
GOERTEK INC A	COMMON STOCK CNY1.0	35,300	104,390
GOGOLD RESOURCES INC	COMMON STOCK	44,400	45,457
GOL LINHAS AEREAS INT SA PRE	PREFERENCE	28,037	50,791
GOLD CIRCUIT ELECTRONICS LTD	COMMON STOCK TWD10.0	54,900	387,095
GOLD FIELDS LTD	COMMON STOCK ZAR.5	161,798	2,457,649
GOLD ROAD RESOURCES LTD	COMMON STOCK	208,076	280,075
GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,230,887	242,768
GOLDEN OCEAN GROUP LTD	COMMON STOCK	18,575	179,816
GOLDEN SOLAR NEW ENERGY TECH	COMMON STOCK USD.01	300,000	147,531
GOLDSUN BUILDING MATERIALS C	COMMON STOCK TWD10.0	151,000	138,400
GOLDWIN INC	COMMON STOCK	3,800	272,457
GOLDWIND SCIENCE + TECHNOL A	COMMON STOCK CNY1.0	37,600	42,373
GOODMAN GROUP	REIT	310,235	5,333,934
GOODMAN PROPERTY TRUST	REIT	201,552	291,043
GOTION HIGH TECH CO LTD A	COMMON STOCK CNY1.0	13,000	39,301
GOTO GOJEK TOKOPEDIA TBK PT	COMMON STOCK IDR1.0	146,510,300	814,811
GOURMET MASTER CO LTD	COMMON STOCK TWD10.0	15,456	51,101
GOVERNMENT STIF 3	GOVERNMENT STIF 3	60,742,306	60,742,306
GPS PARTICIPACOES E EMPREEND	COMMON STOCK	73,800	285,422
GPT GROUP	REIT	372,416	1,173,380
GRAB HOLDINGS LTD CL A	COMMON STOCK	327,400	1,103,338

GRAFTON GROUP PLC UTS CDI	UNIT EUR.05	38,773	449,370
GRAINCORP LTD A	COMMON STOCK	39,952	198,405
GRAINGER PLC	COMMON STOCK GBP.05	115,496	388,680
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	20,820	234,160
GRAND KOREA LEISURE CO LTD	COMMON STOCK KRW500.0	9,085	94,964
GRAND PACIFIC PETROCHEMICAL	COMMON STOCK TWD10.0	165,346	81,839
GRAND PHARMACEUTICAL GROUP L	COMMON STOCK HKD.01	148,000	77,520
GRANGES AB	COMMON STOCK	17,962	206,705
GRANITE REAL ESTATE INVESTME	REIT	5,400	312,386
GRAPE KING BIO LTD	COMMON STOCK TWD10.0	20,000	101,624
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	39,211	209,537
GREAT TREE PHARMACY CO LTD	COMMON STOCK TWD10.0	9,000	102,417
GREAT WALL ENTERPRISES	COMMON STOCK TWD10.0	115,828	220,656
GREAT WALL MOTOR CO LTD A	COMMON STOCK CNY1.0	22,800	80,949
GREAT WALL MOTOR CO LTD H	COMMON STOCK CNY1.0	571,500	742,137
GREAT WEST LIFECO INC	COMMON STOCK	50,518	1,680,358
GREATEK ELECTRONICS INC	COMMON STOCK TWD10.0	27,000	53,785
GREATLAND GOLD PLC	COMMON STOCK GBP.001	620,632	78,007
GREE ELECTRIC APPLIANCES I A	COMMON STOCK CNY1.0	30,000	135,987
GREE INC	COMMON STOCK	18,400	74,467
GREEN CROSS CORP	COMMON STOCK KRW5000.0	1,448	140,661
GREEN CROSS HOLDINGS CORP	COMMON STOCK KRW500.0	6,826	86,442
GREENCORE GROUP PLC	COMMON STOCK GBP.01	76,568	94,239
GREENTOWN CHINA HOLDINGS	COMMON STOCK HKD.1	149,000	151,699
GREENTOWN SERVICE GROUP CO L	COMMON STOCK HKD.00001	178,000	66,335
GREENVOLT ENERGIAS RENOVAVEI	COMMON STOCK NPV	15,836	143,093
GREGGS PLC	COMMON STOCK GBP.02	17,360	573,855
GRENDENE SA	COMMON STOCK	27,900	40,491
GRENERGY RENOVABLES	COMMON STOCK	3,157	119,408
GRENKE AG	COMMON STOCK	5,191	143,654
GRG BANKING EQUIPMENT CO A	COMMON STOCK CNY1.0	49,300	85,068
GRIEG SEAFOOD ASA	COMMON STOCK NOK4.0	19,077	128,339
GRIFOLS SA	COMMON STOCK EUR.25	50,928	869,462
GRINDROD LTD	COMMON STOCK ZAR.00002	29,562	18,525
GROUPE BRUXELLES LAMBERT NV	COMMON STOCK	18,708	1,475,362
GROWTHPOINT PROPERTIES LTD	REIT	545,572	348,450
GRUMA S.A.B. B	COMMON STOCK	36,165	664,465
GRUPA AZOTY SA	COMMON STOCK PLN5.0	8,272	51,948
GRUPA KETY SA	COMMON STOCK PLN2.5	1,105	209,306
GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	65,700	1,150,046
GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	35,795	1,051,497
GRUPO AEROPORTUARIO DEL CENT	COMMON STOCK	57,359	608,867
GRUPO BIMBO SAB SERIES A	COMMON STOCK	275,200	1,396,760
GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	100,465	1,124,755
GRUPO CEMENTOS CHIHUAHUA	COMMON STOCK	29,100	343,815
GRUPO DE MODA SOMA SA	COMMON STOCK	60,291	91,976

GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	471,736	4,756,777
GRUPO FINANCIERO GALICIA B	COMMON STOCK ARS1.0	8	17
GRUPO FINANCIERO INBURSA O	COMMON STOCK	398,100	1,098,069
GRUPO MATEUS SA	COMMON STOCK	88,800	130,887
GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	570,009	3,170,064
GRUPO SBF SA	COMMON STOCK	5,800	13,934
GRUPO TELEVISA SAB SER CPO	UNIT	414,000	277,231
GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.0	12,042	140,088
GS HOLDINGS	COMMON STOCK KRW5000.0	10,571	335,283
GS RETAIL CO LTD	COMMON STOCK KRW1000.0	13,764	245,783
GS YUASA CORP	COMMON STOCK	11,200	157,170
GSK PLC	COMMON STOCK GBP.3125	736,103	13,598,372
GT CAPITAL HOLDINGS INC	COMMON STOCK PHP10.0	30,672	326,633
GUANGDONG HAID GROUP CO A	COMMON STOCK CNY1.0	17,200	108,810
GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	464,086
GUANGHUI ENERGY CO LTD A	COMMON STOCK CNY1.0	90,500	90,998
GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK CNY1.0	399,810	185,862
GUANGZHOU BAIYUNSHAN PHAR A	COMMON STOCK CNY1.0	15,300	61,656
GUANGZHOU HAIGE COMMUNICAT A	COMMON STOCK CNY1.0	24,900	45,043
GUANGZHOU KINGMED DIAGNOST A	COMMON STOCK CNY1.0	3,200	28,206
GUANGZHOU R+F PROPERTIES H	COMMON STOCK CNY1.0	246,000	35,914
GUANGZHOU SHIYUAN ELECTRON A	COMMON STOCK CNY1.0	6,800	43,814
GUANGZHOU TINCI MATERIALS A	COMMON STOCK CNY1.0	19,400	68,490
GUDENG PRECISION INDUSTRIAL	COMMON STOCK TWD10.0	12,000	144,270
GULF BANK	COMMON STOCK KWD.1	307,113	280,817
GULF CABLES + ELECTRICAL IND	COMMON STOCK KWD.1	71,122	303,294
GULF ENERGY DEVELOPM FOREIGN	FOREIGN SH. THB1.0 A	215,050	280,370
GULF KEYSTONE PETROLEUM LTD	COMMON STOCK USD1.0	36,142	59,368
GULF NAVIGATION HOLDING PJSC	COMMON STOCK AED1.0	67,064	133,900
GUNGHO ONLINE ENTERTAINMENT	COMMON STOCK	7,920	131,825
GUNMA BANK LTD/THE	COMMON STOCK	71,100	347,351
GUNZE LTD	COMMON STOCK	4,200	148,777
GUOSEN SECURITIES CO LTD A	COMMON STOCK CNY1.0	53,400	64,188
GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	513,000	39,418
GUOTAI JUNAN SECURITIES CO A	COMMON STOCK CNY1.0	81,800	171,354
GURIT HOLDING AG BR	COMMON STOCK CHF5.0	650	63,189
GUSHENGTANG HOLDINGS LTD	COMMON STOCK USD.0001	32,500	209,770
GVS SPA	COMMON STOCK	11,827	72,836
H I S CO LTD	COMMON STOCK	7,200	92,766
H LUNDBECK A/S	COMMON STOCK DKK1.0	47,848	232,600
H LUNDBECK A/S A SHS	COMMON STOCK DKK1.0	11,962	50,889
H WORLD GROUP LTD ADR	ADR	36,500	1,220,560
H.U. GROUP HOLDINGS INC	COMMON STOCK	9,200	173,580
H+R REAL ESTATE INV REIT UTS	REIT	25,900	194,456
H2O RETAILING CORP	COMMON STOCK	17,300	187,101
HACHIJUNI BANK LTD/THE	COMMON STOCK	63,900	355,351

HAFNIA LTD	COMMON STOCK USD.01	55,535	383,531
HAICHANG OCEAN PARK HOLDINGS	COMMON STOCK USD.00005	769,000	93,558
HAIDILAO INTERNATIONAL HOLDI	COMMON STOCK	301,000	560,481
HAIER SMART HOME CO LTD A	COMMON STOCK CNY1.0	143,121	425,073
HAIER SMART HOME CO LTD H	COMMON STOCK CNY1.0	374,400	1,057,241
HAINAN AIRLINES HOLDING CO A	COMMON STOCK CNY1.0	1,338,300	258,240
HAINAN MEILAN INTERNATIONA H	COMMON STOCK CNY1.0	23,000	20,412
HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	425,564
HAITONG INTERNATIONAL SECURI	COMMON STOCK HKD.1	603,359	116,676
HAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	88,100	116,195
HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	307,174
HAKUHODO DY HOLDINGS INC	COMMON STOCK	32,900	251,392
HALEON PLC	COMMON STOCK GBP.01	1,016,346	4,161,583
HALFORDS GROUP PLC	COMMON STOCK GBP.01	33,719	85,666
HALMA PLC	COMMON STOCK GBP.1	66,719	1,938,728
HALOWS CO LTD	COMMON STOCK	1,600	48,601
HALWANI BROS CO	COMMON STOCK SAR10.0	2,099	28,323
HAMAKYOREX CO LTD	COMMON STOCK	4,100	115,343
HAMAMATSU PHOTONICS KK	COMMON STOCK	23,700	971,595
HAMBORNER REIT AG	REIT NPV	12,365	93,002
HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	4,670	86,357
HAMMERSON PLC	REIT GBP.05	801,056	288,697
HANA FINANCIAL GROUP	COMMON STOCK KRW5000.0	56,358	1,894,729
HANA MICROELECTRONICS FOREIG	FOREIGN SH. THB1.0 A	93,600	146,025
HANA MICRON INC	COMMON STOCK KRW500.0	5,635	126,520
HANA TOUR SERVICE INC	COMMON STOCK KRW500.0	2,961	119,448
HANALL BIOPHARMA CO LTD	COMMON STOCK KRW500.0	7,618	261,225
HANG LUNG GROUP LTD	COMMON STOCK	157,000	213,930
HANG LUNG PROPERTIES LTD	COMMON STOCK	314,500	438,207
HANG SENG BANK LTD	COMMON STOCK	149,300	1,740,882
HANGZHOU FIRST APPLIED MAT A	COMMON STOCK CNY1.0	18,424	62,921
HANGZHOU SILAN MICROELECTR A	COMMON STOCK CNY1.0	13,300	42,755
HANGZHOU STEAM TURBINE PO B	COMMON STOCK CNY1.0	78,156	72,265
HANGZHOU TIGERMED CONSULTI A	COMMON STOCK CNY1.0	8,200	63,372
HANKOOK + CO	COMMON STOCK KRW500.0	11,008	133,025
HANKOOK TIRE + TECHNOLOGY CO	COMMON STOCK KRW500.0	16,341	574,205
HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	45,900	1,459,189
HANKYU HANSHIN REIT INC	REIT	103	101,411
HANMI PHARM CO LTD	COMMON STOCK KRW2500.0	1,572	429,725
HANMI SCIENCE CO LTD	COMMON STOCK KRW500.0	3,575	108,354
HANMI SEMICONDUCTOR CO LTD	COMMON STOCK KRW100.0	7,201	342,864
HANNOVER RUECK SE	COMMON STOCK	10,993	2,628,266
HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.0	799,703	308,223
HANON SYSTEMS	COMMON STOCK KRW100.0	46,150	260,229
HANSEN TECHNOLOGIES LTD	COMMON STOCK	34,776	120,740
HANSOH PHARMACEUTICAL GROUP	COMMON STOCK HKD.00001	202,000	407,697

HANSOL CHEMICAL CO LTD	COMMON STOCK KRW5000.0	1,536	269,407
HANSSEM CO LTD	COMMON STOCK KRW1000.0	3,290	136,151
HANWA CO LTD	COMMON STOCK	5,700	201,392
HANWHA AEROSPACE CO LTD	COMMON STOCK KRW5000.0	8,849	852,073
HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	188,476
HANWHA LIFE INSURANCE CO LTD	COMMON STOCK KRW5000.0	49,020	107,471
HANWHA OCEAN CO LTD	COMMON STOCK KRW5000.0	9,716	188,515
HANWHA SOLUTIONS CORP	COMMON STOCK KRW5000.0	23,326	705,094
HANWHA SYSTEMS CO LTD	COMMON STOCK KRW5000.0	9,242	124,162
HAPVIDA PARTICIPACOES E INVE	COMMON STOCK	836,043	762,173
HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.0	262,000	69,455
HARBOUR ENERGY PLC	COMMON STOCK GBP.00002	132,087	518,841
HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	21,493	169,394
HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	60,241	561,392
HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	11,400	334,756
HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	103,849	679,114
HARTALEGA HOLDINGS BHD	COMMON STOCK	214,000	125,732
HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	103,617	296,424
HASEKO CORP	COMMON STOCK	43,500	563,890
HAYS PLC	COMMON STOCK GBP.01	283,890	395,130
HAZAMA ANDO CORP	COMMON STOCK	35,000	276,415
HD HYUNDAI	COMMON STOCK KRW1000.0	8,620	422,581
HD HYUNDAI CONSTRUCTION EQUI	COMMON STOCK KRW5000.0	2,466	98,612
HD HYUNDAI ELECTRIC CO LTD	COMMON STOCK KRW5000.0	5,155	327,845
HD HYUNDAI HEAVY INDUSTRIES	COMMON STOCK KRW5000.0	4,335	432,886
HD HYUNDAI INFRACORE CO LTD	COMMON STOCK KRW1000.0	22,188	139,281
HD KOREA SHIPBUILDING + OFFS	COMMON STOCK KRW5000.0	6,758	632,458
HDC HYUNDAI DEVELOPMENT CO E	COMMON STOCK KRW5000.0	10,736	121,593
HEADWATER EXPLORATION INC	COMMON STOCK	32,400	153,572
HEALIUS LTD	COMMON STOCK	124,224	138,696
HEALTH AND HAPPINESS H+H INT	COMMON STOCK HKD.01	27,500	42,614
HEIDELBERG MATERIALS AG	COMMON STOCK	25,849	2,311,026
HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	43,770	59,918
HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	18,616	1,579,038
HEINEKEN NV	COMMON STOCK EUR1.6	51,517	5,244,928
HEIWA CORP	COMMON STOCK	7,000	104,049
HEIWA REAL ESTATE CO LTD	COMMON STOCK	6,100	162,729
HEIWA REAL ESTATE REIT INC	REIT	154	146,804
HEIWADO CO LTD	COMMON STOCK	6,100	92,164
HELIA GROUP LTD	COMMON STOCK	69,856	206,969
HELIOS TOWERS PLC	COMMON STOCK GBP.01	124,229	141,177
HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83	40,345	574,916
HELLENIQ ENERGY HOLDINGS SA	COMMON STOCK EUR2.18	28,697	230,777
HELLO GROUP INC SPN ADR	ADR USD.0001	28,800	200,160
HELLOFRESH SE	COMMON STOCK	27,934	442,740
HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	7,680	1,057,683
HEMNET GROUP AB	COMMON STOCK SEK.765774	8,916	213,647

HENAN SHUANGHUI INVESTMENT A	COMMON STOCK CNY1.0	25,900	97,663
HENDERSON LAND DEVELOPMENT	COMMON STOCK	245,883	757,309
HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	485,497
HENGLI PETROCHEMICAL CO L A	COMMON STOCK CNY1.0	48,899	90,726
HENGYI PETROCHEMICAL CO A	COMMON STOCK CNY1.0	40,170	38,038
HENKEL AG + CO KGAA	COMMON STOCK	15,079	1,082,319
HENKEL AG + CO KGAA VOR PREF	PREFERENCE	34,134	2,747,203
HENNES + MAURITZ AB B SHS	COMMON STOCK	123,212	2,164,093
HENSOLDT AG	COMMON STOCK	12,497	337,021
HERA SPA	COMMON STOCK EUR1.0	142,375	467,420
HERFY FOOD SERVICES CO	COMMON STOCK SAR10.0	3,840	32,870
HERMES INTERNATIONAL	COMMON STOCK	5,708	12,121,619
HEXAGON AB B SHS	COMMON STOCK EUR.22	375,136	4,523,354
HEXATRONIC GROUP AB	COMMON STOCK SEK.05	54,355	147,735
HEXPOL AB	COMMON STOCK SEK.2	46,077	559,744
HIDAY HIDAKA CORP	COMMON STOCK	6,900	138,977
HIDROVIAS DO BRASIL SA	COMMON STOCK	137,000	111,098
HIGHWEALTH CONSTRUCTION CORP	COMMON STOCK TWD10.0	282,212	368,708
HIKARI TSUSHIN INC	COMMON STOCK	3,800	628,422
HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	29,511	672,603
HILAN LTD	COMMON STOCK ILS1.0	2,594	137,087
HILL + SMITH PLC	COMMON STOCK GBP.25	13,635	330,890
HINO MOTORS LTD	COMMON STOCK	49,000	160,402
HIOKI E E CORP	COMMON STOCK	1,500	67,010
HIRATA CORP	COMMON STOCK	1,500	66,677
HIROGIN HOLDINGS INC	COMMON STOCK	52,500	335,441
HIROSE ELECTRIC CO LTD	COMMON STOCK	5,500	621,667
HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	9,400	287,039
HISCOX LTD	COMMON STOCK GBP.065	75,568	1,013,715
HITACHI CONSTRUCTION MACHINE	COMMON STOCK	18,200	480,628
HITACHI LTD	COMMON STOCK	166,800	12,056,581
HITACHI ZOSEN CORP	COMMON STOCK	27,100	179,677
HITE JINRO CO LTD	COMMON STOCK KRW5000.0	5,364	93,544
HITHINK ROYALFLUSH INFORMA A	COMMON STOCK CNY1.0	7,100	156,471
HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.0	54,635	417,426
HKBN LTD	COMMON STOCK HKD.0001	128,000	57,209
HKT TRUST AND HKT LTD SS	STAPLED SECURITY	811,000	967,980
HL MANDO CO LTD	COMMON STOCK KRW1000.0	10,945	333,166
HLB INC	COMMON STOCK KRW500.0	20,407	800,379
HLB LIFE SCIENCE CO LTD	COMMON STOCK KRW500.0	27,918	247,571
HMC CAPITAL LTD	REIT	33,679	140,933
HMM CO LTD	COMMON STOCK KRW5000.0	44,005	667,883
HMS NETWORKS AB	COMMON STOCK SEK.025	4,351	215,587
HOEGH AUTOLINERS ASA	COMMON STOCK	13,744	124,849
HOGY MEDICAL CO LTD	COMMON STOCK	3,900	99,870
HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	30,800	136,148
HOKKOKU FINANCIAL HOLDINGS I	COMMON STOCK	4,400	144,067

HOKUETSU CORP	COMMON STOCK	17,500	175,606
HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	20,100	217,150
HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	170,189
HOLCIM LTD	COMMON STOCK CHF2.0	93,435	7,332,008
HOLDING CO ADMIE IPTO SA	COMMON STOCK EUR2.12	19,907	48,818
HOLMEN AB B SHARES	COMMON STOCK SEK25.0	16,989	719,217
HOLY STONE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	21,000	66,327
HOME PRODUCT CENTER PCL FOR	FOREIGN SH. THB1.0 A	516,300	176,978
HOME PRODUCT CENTER PCL NVDR	NVDR THB1.0	575,300	196,919
HOME REIT PLC	REIT	95,114	46,136
HOMECO DAILY NEEDS REIT	REIT	343,589	284,919
HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.0	2,210,646	7,519,097
HONDA MOTOR CO LTD	COMMON STOCK	829,400	8,574,694
HONG KONG + CHINA GAS	COMMON STOCK	2,179,244	1,668,924
HONG KONG DOLLAR	FOREIGN CURRENCY	5,877,919	752,754
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	217,227	7,455,525
HONG LEONG BANK BERHAD	COMMON STOCK	126,386	519,254
HONGFA TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	10,640	41,431
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	197,200	685,120
HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK HKD.1	200,288	104,138
HORIBA LTD	COMMON STOCK	6,100	475,358
HORIZON CONSTRUCTION DEVELOP	COMMON STOCK USD.00002	13,259	7,794
HORNBACH HOLDING AG + CO KGA	COMMON STOCK	1,941	141,515
HOSHINE SILICON INDUSTRY C A	COMMON STOCK CNY1.0	4,300	30,884
HOSHINO RESORTS REIT INC	REIT	41	164,467
HOSHIZAKI CORP	COMMON STOCK	24,400	890,927
HOSIDEN CORP	COMMON STOCK	11,100	134,991
HOTA INDUSTRIAL MFG CO LTD	COMMON STOCK TWD10.0	42,946	83,456
HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.0	56,940	1,310,061
HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	325,827
HOUSE FOODS GROUP INC	COMMON STOCK	10,200	225,073
HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	101,942	1,056,209
HOYA CORP	COMMON STOCK	64,100	7,973,192
HOYUAN GREEN ENERGY CO LTD A	COMMON STOCK CNY1.0	5,477	25,664
HPSP CO LTD	COMMON STOCK KRW500.0	5,938	200,666
HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,503,465	28,301,115
HTC CORP	COMMON STOCK TWD10.0	122,077	203,502
HUA HONG SEMICONDUCTOR LTD	COMMON STOCK	121,000	292,561
HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.0	1,663,153	1,208,759
HUABAO INTERNATIONAL HOLDING	COMMON STOCK HKD.1	142,000	45,281
HUADIAN POWER INTL CORP A	COMMON STOCK CNY1.0	54,000	39,139
HUADONG MEDICINE CO LTD A	COMMON STOCK CNY1.0	19,000	110,923
HUAFON CHEMICAL CO LTD A	COMMON STOCK CNY1.0	47,100	44,540
HUAKU DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	43,000	134,887
HUALAN BIOLOGICAL ENGINEER A	COMMON STOCK CNY1.0	30,810	96,051
HUANENG POWER INTL INC A	COMMON STOCK CNY1.0	58,515	63,546
HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	399,762
HUANGSHAN TOURISM DEVELOP B	COMMON STOCK CNY1.0	26,200	18,838

HUATAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	80,100	157,244
HUATAI SECURITIES CO LTD H	COMMON STOCK CNY1.0	300,900	379,952
HUAXI SECURITIES CO LTD A	COMMON STOCK CNY1.0	9,200	10,053
HUAXIA BANK CO LTD A	COMMON STOCK CNY1.0	185,900	147,210
HUAYU AUTOMOTIVE SYSTEMS A	COMMON STOCK CNY1.0	26,100	59,866
HUB24 LTD	COMMON STOCK	15,002	367,394
HUBEI XINGFA CHEMICALS GRP A	COMMON STOCK CNY1.0	11,400	29,437
HUBER SUHNER AG REG	COMMON STOCK CHF.25	2,689	217,307
HUDBAY MINERALS INC	COMMON STOCK	73,300	405,246
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	25,810	363,518
HUGEL INC	COMMON STOCK KRW500.0	1,749	202,701
HUGO BOSS AG ORD	COMMON STOCK	10,171	758,088
HUHTAMAKI OYJ	COMMON STOCK	16,644	675,414
HUISHAN DAIRY	COMMON STOCK	420,500	22,618
HUIZHOU DESAY SV AUTOMOTIV A	COMMON STOCK CNY1.0	4,600	83,771
HULIC CO LTD	COMMON STOCK	71,900	750,901
HULIC REIT INC	REIT	239	252,500
HUMANSOFT HOLDING CO KSC	COMMON STOCK KWD.1	16,327	180,612
HUNDSUN TECHNOLOGIES INC A	COMMON STOCK CNY1.0	15,852	64,135
HUNGARIAN FORINT	FOREIGN CURRENCY	6,852,966	19,806
HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	632,638
HUT 8 CORP	COMMON STOCK	8,700	116,651
HUTCHISON PORT HOLDINGS TR U	UNIT	960,500	142,771
HUTCHISON TELECOMM HONG	COMMON STOCK HKD.25	264,000	36,176
HUTCHMED CHINA ADR	ADR	14,600	264,406
HUTCHMED CHINA LTD	COMMON STOCK USD.1	32,500	119,452
HUYA INC ADR	ADR USD.0001	11,000	40,260
HYAKUGO BANK LTD/THE	COMMON STOCK	37,500	141,492
HYBE CO LTD	COMMON STOCK KRW500.0	3,508	633,330
HYDRO ONE LTD	COMMON STOCK	62,200	1,872,698
HYGEIA HEALTHCARE HOLDINGS C	COMMON STOCK USD.00001	57,000	257,679
HYGON INFORMATION TECHNOLO A	COMMON STOCK CNY1.0	22,675	226,454
HYOSUNG ADVANCED MATERIALS C	COMMON STOCK KRW5000.0	569	175,692
HYOSUNG HEAVY INDUSTRIES COR	COMMON STOCK KRW5000.0	753	94,443
HYOSUNG TNC CORP	COMMON STOCK KRW5000.0	549	155,418
HYPERA SA	COMMON STOCK	90,511	654,135
HYPOPORT SE	COMMON STOCK	672	131,270
HYPROP INVESTMENTS LTD	REIT	65,789	111,918
HYSAN DEVELOPMENT CO	COMMON STOCK	111,173	220,679
HYUNDAI BIOSCIENCE CO LTD	COMMON STOCK KRW500.0	6,713	136,169
HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.0	3,293	132,204
HYUNDAI ELEVATOR CO.	COMMON STOCK KRW5000.0	6,214	213,601
HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.0	15,435	417,334
HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.0	3,609	535,194
HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.0	14,250	342,300
HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.0	7,098	466,046
HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.0	11,097	2,031,275

HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	25,634	4,039,293
HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	651,529
HYUNDAI MOTOR CO LTD PRF	PREFERENCE	1,202	105,764
HYUNDAI ROTEM COMPANY	COMMON STOCK KRW5000.0	12,982	266,944
HYUNDAI STEEL CO	COMMON STOCK KRW5000.0	14,560	411,192
HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840	344,690
IA FINANCIAL CORP INC	COMMON STOCK	18,300	1,253,632
IAMGOLD CORP	COMMON STOCK	81,350	206,059
IBERDROLA SA	COMMON STOCK EUR.75	1,071,479	14,049,444
IBF FINANCIAL HOLDINGS CO LT	COMMON STOCK TWD10.0	501,011	199,780
IBIDEN CO LTD	COMMON STOCK	21,100	1,162,538
IBSTOCK PLC	COMMON STOCK GBP.01	70,287	135,425
ICADE	REIT	5,621	221,846
ICHIBANYA CO LTD	COMMON STOCK	3,400	127,182
ICHIGO INC	COMMON STOCK	46,300	110,724
ICHIGO OFFICE REIT INVESTMEN	REIT	211	123,333
ICL GROUP LTD	COMMON STOCK ILS1.0	165,779	842,960
ID LOGISTICS GROUP	COMMON STOCK EUR.5	437	147,834
IDEC CORP	COMMON STOCK	5,200	105,644
IDEMITSU KOSAN CO LTD	COMMON STOCK	175,775	957,482
IDOM INC	COMMON STOCK	9,800	67,421
IDORSIA LTD	COMMON STOCK CHF.05	18,386	46,379
IDP EDUCATION LTD	COMMON STOCK	49,158	669,789
IEIT SYSTEMS CO LTD A	COMMON STOCK CNY1.0	15,680	73,235
IFAST CORP LTD	COMMON STOCK	23,400	145,411
IFLYTEK CO LTD A	COMMON STOCK CNY1.0	18,200	118,778
IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	81,081	789,953
IGG INC	COMMON STOCK	255,000	105,807
IGM FINANCIAL INC	COMMON STOCK	15,400	408,884
IGO LTD	COMMON STOCK	115,413	708,973
IGUATEMI SA UNITS	UNIT	38,134	189,649
IGUATEMI SA PREF	PREFERENCE	5,401	11,897
IHH HEALTHCARE BHD	COMMON STOCK	526,200	690,884
IHI CORP	COMMON STOCK	22,200	434,227
IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	24,500	365,786
IINO KAIUN KAISHA LTD	COMMON STOCK	13,200	110,792
IJM CORP BHD	COMMON STOCK	572,680	233,959
IL DONG PHARMACEUTICAL CO LT	COMMON STOCK KRW1000.0	18,667	262,513
ILLIMITY BANK SPA	COMMON STOCK	9,305	56,071
ILUKA RESOURCES LTD	COMMON STOCK	77,882	349,632
IMCD NV	COMMON STOCK EUR.16	11,101	1,938,168
IMDEX LTD	COMMON STOCK	78,325	100,494
IMEIK TECHNOLOGY DEVELOPME A	COMMON STOCK CNY1.0	1,800	74,630
IMERYS SA	COMMON STOCK EUR2.0	5,806	182,731
IMI PLC	COMMON STOCK GBP.2857	49,170	1,052,661
IMMOFINANZ AG	COMMON STOCK	21,977	511,224
IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	158,709	792,091

IMPAX ASSET MANAGEMENT GROUP	COMMON STOCK GBP.01	14,595	102,276
IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	155,561	3,575,185
IMPERIAL OIL LTD	COMMON STOCK	36,640	2,097,366
IMPLENIA AG REG	COMMON STOCK CHF1.02	2,459	89,122
INABA DENKI SANGYO CO LTD	COMMON STOCK	8,800	211,755
INABATA + CO LTD	COMMON STOCK	7,000	155,640
INAGEYA CO LTD	COMMON STOCK	4,000	35,991
INARI AMERTRON BHD	COMMON STOCK	361,200	236,303
INCHCAPE PLC	COMMON STOCK GBP.1	67,492	613,462
INCITEC PIVOT LTD	COMMON STOCK	414,531	802,057
IND + COMM BK OF CHINA A	COMMON STOCK CNY1.0	977,947	658,642
IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	11,172,160	5,465,503
INDAH KIAT PULP + PAPER TBK	COMMON STOCK IDR1000.0	531,500	287,238
INDIVIOR PLC	COMMON STOCK USD.5	25,139	379,663
INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.0	357,500	218,068
INDOFOOD CBP SUKSES MAKMUR T	COMMON STOCK IDR50.0	798,500	548,617
INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.0	705,300	295,323
INDONESIAN RUPIAH	FOREIGN CURRENCY	15,275,346,064	992,099
INDORAMA VENTURES PCL NVDR	NVDR THB1.0	275,800	219,782
INDRA SISTEMAS SA	COMMON STOCK EUR.2	23,539	364,033
INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	196,400	8,554,468
INDUSTRIAL + INFRASTRUCTURE	REIT	315	311,346
INDUSTRIAL BANK CO LTD A	COMMON STOCK CNY1.0	226,100	517,773
INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.	38,672	355,750
INDUSTRIAL SECURITIES CO A	COMMON STOCK CNY1.0	72,900	60,247
INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	37,370	547,801
INDUSTRIE DE NORA SPA	COMMON STOCK	6,575	113,958
INDUSTRIVARDEN AB A SHS	COMMON STOCK SEK2.5	22,261	727,936
INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	30,377	991,389
INDUTRADE AB	COMMON STOCK SEK1.0	52,597	1,373,463
INFICON HOLDING AG REG	COMMON STOCK CHF5.0	275	394,563
INFINEON TECHNOLOGIES AG	COMMON STOCK	236,155	9,855,934
INFOCOM CORP	COMMON STOCK	3,200	56,120
INFOMART CORP	COMMON STOCK	33,500	117,117
INFORMA PLC	COMMON STOCK GBP.001	256,613	2,547,897
INFRASTRUTTURE WIRELESS ITAL	COMMON STOCK NPV	56,783	718,205
INFRATIL LTD	COMMON STOCK	120,093	762,313
INFRONEER HOLDINGS INC	COMMON STOCK	40,156	399,022
ING GROEP NV	COMMON STOCK EUR.01	649,127	9,723,720
INGENIA COMMUNITIES GROUP	REIT	61,756	186,677
INGENIC SEMICONDUCTOR CO A	COMMON STOCK CNY1.0	4,800	43,681
INGHAMS GROUP LTD	COMMON STOCK	55,569	149,924
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	47,670	344,914
INMODE LTD	COMMON STOCK ILS.01	16,200	360,288
INNER MONGOLIA BAOTOU STE A	COMMON STOCK CNY1.0	378,000	77,697
INNER MONGOLIA JUNZHENG EN A	COMMON STOCK CNY1.0	363,000	191,302
INNER MONGOLIA YILI INDUS A	COMMON STOCK CNY1.0	66,400	250,142

INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.0	329,200	507,297
INNERGEX RENEWABLE ENERGY	COMMON STOCK	22,788	158,821
INNOCARE PHARMA LTD	COMMON STOCK	164,000	144,708
INNODISK CORP	COMMON STOCK TWD10.0	11,000	111,294
INNOLUX CORP	COMMON STOCK TWD10.0	1,379,557	641,279
INNOVENT BIOLOGICS INC	COMMON STOCK USD.00001	228,500	1,250,985
INPEX CORP	COMMON STOCK	176,200	2,375,251
INPOST SA	COMMON STOCK EUR.01	33,965	469,849
INR MSCI EMG MKTS CTF	COMMON TRUST FUND	3,408,453	259,955,915
INSIGNIA FINANCIAL LTD	COMMON STOCK	116,170	184,627
INSOURCE CO LTD	COMMON STOCK	9,600	59,973
INSTALCO AB	COMMON STOCK SEK.005	35,160	142,788
INSURANCE AUSTRALIA GROUP	COMMON STOCK	451,644	1,742,374
INTACT FINANCIAL CORP	COMMON STOCK	32,300	4,993,689
INTEGRAFIN HOLDINGS PLC	COMMON STOCK GBP.01	30,196	116,475
INTEGRAL DIAGNOSTICS LTD	COMMON STOCK	28,677	37,371
INTELBRAS SA INDUSTRIA DE TE	COMMON STOCK	29,900	135,068
INTER RAO UES PJSC	COMMON STOCK	5,789,000	256,587
INTERCONTINENTAL HOTELS GROU	COMMON STOCK	31,026	2,802,552
INTERFOR CORP	COMMON STOCK	12,400	220,804
INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	49,589	1,059,718
INTERNATIONAL CSRC INVEST	COMMON STOCK TWD10.0	131,080	83,221
INTERNATIONAL DISTRIBUTIONS	COMMON STOCK GBP.01	120,479	417,724
INTERNATIONAL GAMES SYSTEM C	COMMON STOCK TWD10.0	23,000	542,089
INTERNET INITIATIVE JAPAN	COMMON STOCK	17,400	354,886
INTERPARFUMS SA	COMMON STOCK EUR3.0	3,902	218,256
INTERPUMP GROUP SPA	COMMON STOCK EUR.52	13,830	716,048
INTERRENT REAL ESTATE INVEST	REIT	11,551	115,895
INTERROLL HOLDING AG REG	COMMON STOCK CHF1.0	119	378,466
INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	210	153,468
INTERTEK GROUP PLC	COMMON STOCK GBP.01	30,681	1,656,916
INTERVEST OFFICES + WAREHOUS	REIT	3,969	90,764
INTESA SANPAOLO	COMMON STOCK NPV	2,769,971	8,088,710
INTI AGRI RESOURCES TBK PT	COMMON STOCK	3,338,100	10,840
INTL CONTAINER TERM SVCS INC	COMMON STOCK PHP1.0	185,200	820,254
INTRUM AB	COMMON STOCK SEK.02	17,549	122,517
INVENTEC CORP	COMMON STOCK TWD10.0	523,445	896,689
INVERSIONES AGUAS METROPOL	COMMON STOCK	219,181	184,283
INVESTEC LTD	COMMON STOCK ZAR.0002	43,698	300,097
INVESTEC PLC	COMMON STOCK GBP.0002	119,459	806,540
INVESTMENT AB LATOUR B SHS	COMMON STOCK	27,276	712,148
INVESTOR AB B SHS	COMMON STOCK SEK6.25	300,682	6,984,482
INVINCIBLE INVESTMENT CORP	REIT	1,397	603,468
INVISIO AB	COMMON STOCK SEK1.0	6,779	131,685
INWIDO AB	COMMON STOCK SEK4.0	9,802	131,962
IOI CORP BHD	COMMON STOCK	638,932	546,254
IP GROUP PLC	COMMON STOCK GBP.02	172,309	127,106

IPH LTD	COMMON STOCK	43,877	191,444
IPSEN	COMMON STOCK EUR1.0	6,439	768,994
IPSOS	COMMON STOCK EUR.25	6,355	399,747
IQIYI INC ADR	ADR USD.00007	82,800	404,064
IRB BRASIL RESSEGUROS SA	COMMON STOCK	11,850	107,720
IREN SPA	COMMON STOCK EUR1.0	94,961	206,965
IRESS LTD	COMMON STOCK	32,004	177,315
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	127,289	155,826
IRISO ELECTRONICS CO LTD	COMMON STOCK	3,900	102,040
IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700	209,483
IS DONGSEO CO LTD	COMMON STOCK KRW500.0	2,363	52,907
ISC CO LTD	COMMON STOCK KRW500.0	1,755	108,511
ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	669,483
ISOFTSTONE INFORMATION TEC A	COMMON STOCK CNY1.0	17,800	115,490
ISRACARD LTD	COMMON STOCK	63,603	226,794
ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.0	714	182,350
ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	206,322	1,037,081
ISS A/S	COMMON STOCK DKK1.0	27,084	517,355
ISU SPECIALTY CHEMICAL	COMMON STOCK KRW5000.0	735	89,434
ISUPETASYS CO LTD	COMMON STOCK KRW1000.0	7,823	176,711
ISUZU MOTORS LTD	COMMON STOCK	111,300	1,428,106
ITALGAS SPA	COMMON STOCK NPV	92,151	527,296
ITAU UNIBANCO HOLDING S PREF	PREFERENCE	848,397	5,899,352
ITAUSA SA	PREFERENCE	1,013,687	2,154,736
ITE TECHNOLOGY INC	COMMON STOCK TWD10.0	24,000	117,346
ITEQ CORP	COMMON STOCK TWD10.0	56,119	154,596
ITM POWER PLC	COMMON STOCK GBP.05	65,811	49,821
ITO EN LTD	COMMON STOCK	9,000	273,036
ITOCHU CORP	COMMON STOCK	212,200	8,663,088
ITOCHU ENEX CO LTD	COMMON STOCK	9,400	102,353
ITOCHU SHOKUHIN CO LTD	COMMON STOCK	1,000	55,992
ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	5,400	147,687
ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	4,500	122,580
ITV PLC	COMMON STOCK GBP.1	621,742	500,087
IVANHOE MINES LTD CL A	COMMON STOCK	118,100	1,150,906
IVECO GROUP NV	COMMON STOCK EUR.01	33,797	304,122
IWATANI CORP	COMMON STOCK	9,000	409,727
IWG PLC	COMMON STOCK	126,214	303,719
IYOGIN HOLDINGS INC	COMMON STOCK	40,500	271,270
IZUMI CO LTD	COMMON STOCK	6,500	166,553
J FRONT RETAILING CO LTD	COMMON STOCK	39,600	359,535
J OIL MILLS INC	COMMON STOCK	3,400	46,582
JA SOLAR TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	31,752	92,563
JAC RECRUITMENT CO LTD	COMMON STOCK	10,000	45,981
JACCS CO LTD	COMMON STOCK	3,900	143,227
JADWA REIT SAUDI FUND	REIT SAR10.0	13,131	46,221
JAFCO GROUP CO LTD	COMMON STOCK	12,900	150,634

JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	80,369	3,106,192
JAMIESON WELLNESS INC	COMMON STOCK	7,000	168,444
JAMJOOM PHARMACEUTICALS FACT	COMMON STOCK SAR10.0	4,549	138,532
JAPAN AIRLINES CO LTD	COMMON STOCK	24,000	472,766
JAPAN AIRPORT TERMINAL CO	COMMON STOCK	10,200	448,819
JAPAN AVIATION ELECTRONICS	COMMON STOCK	8,500	193,769
JAPAN DISPLAY INC	COMMON STOCK	110,600	16,127
JAPAN ELEVATOR SERVICE HOLDI	COMMON STOCK	9,300	153,799
JAPAN EXCELLENT INC	REIT	216	191,968
JAPAN EXCHANGE GROUP INC	COMMON STOCK	87,700	1,850,618
JAPAN HOTEL REIT INVESTMENT	REIT	787	385,896
JAPAN LIFELINE CO LTD	COMMON STOCK	11,800	105,456
JAPAN LOGISTICS FUND INC	REIT	189	382,905
JAPAN MATERIAL CO LTD	COMMON STOCK	13,700	242,783
JAPAN METROPOLITAN FUND INVE	REIT	1,231	888,784
JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,500	277,986
JAPAN POST BANK CO LTD	COMMON STOCK	258,000	2,626,746
JAPAN POST HOLDINGS CO LTD	COMMON STOCK	363,600	3,245,394
JAPAN POST INSURANCE CO LTD	COMMON STOCK	33,500	594,859
JAPAN PRIME REALTY INVESTMEN	REIT	137	339,757
JAPAN PULP + PAPER CO LTD	COMMON STOCK	1,900	66,877
JAPAN REAL ESTATE INVESTMENT	REIT	274	1,133,581
JAPAN SECURITIES FINANCE CO	COMMON STOCK	14,400	157,909
JAPAN STEEL WORKS LTD	COMMON STOCK	10,000	173,201
JAPAN TOBACCO INC	COMMON STOCK	214,800	5,545,366
JAPAN WOOL TEXTILE CO LTD	COMMON STOCK	6,100	57,993
JAPANESE YEN	FOREIGN CURRENCY	215,960,583	1,531,853
JAPFA COMFEED INDONES TBK PT	COMMON STOCK IDR200.0	629,200	48,171
JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	16,400	368,913
JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	27,600	1,136,096
JARIR MARKETING CO	COMMON STOCK SAR1.0	99,730	415,941
JASA MARGA (PERSERO) TBK PT	COMMON STOCK IDR500.0	322,600	102,021
JASMINE INTL PCL NVDR	NVDR THB.5	1,076,200	66,155
JASON FURNITURE HANGZHOU C A	COMMON STOCK CNY1.0	8,320	41,044
JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK PLN5.0	9,745	104,164
JAYMART GROUP HOLDIN FOREIGN	FOREIGN SH. THB1.0 A	1,524,000	772,437
JAZEERA AIRWAYS CO KSC	COMMON STOCK KWD.1	22,676	102,418
JB FINANCIAL GROUP CO LTD	COMMON STOCK KRW5000.0	20,088	177,174
JB HI FI LTD	COMMON STOCK	22,676	819,032
JBS SA	COMMON STOCK	141,897	725,325
JCDECAUX SE	COMMON STOCK	11,753	236,794
JCET GROUP CO LTD A	COMMON STOCK CNY1.0	17,900	75,139
JCR PHARMACEUTICALS CO LTD	COMMON STOCK	10,800	89,525
JCU CORP	COMMON STOCK	700	19,715
JD HEALTH INTERNATIONAL INC	COMMON STOCK	189,250	947,638
JD LOGISTICS INC	COMMON STOCK	401,700	503,119
JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	501,280	1,059,553

JD.COM INC CLASS A	COMMON STOCK USD.00002	424,669	6,118,327
JDE PEET S NV	COMMON STOCK	20,360	548,517
JENOPTIK AG	COMMON STOCK	9,666	303,872
JENTECH PRECISION INDUSTRIAL	COMMON STOCK TWD10.0	12,099	301,689
JEOL LTD	COMMON STOCK	6,400	279,708
JERONIMO MARTINS	COMMON STOCK EUR1.0	58,022	1,476,230
JET2 PLC	COMMON STOCK GBP.0125	27,258	432,498
JFE HOLDINGS INC	COMMON STOCK	106,200	1,641,985
JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.0	680,820	469,041
JGC HOLDINGS CORP	COMMON STOCK	38,200	439,633
JIANGSU EASTERN SHENGHONG A	COMMON STOCK CNY1.0	32,700	44,211
JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	278,695
JIANGSU HENGLI HYDRAULIC C A	COMMON STOCK CNY1.0	14,208	109,442
JIANGSU HENGRUI PHARMACEUT A	COMMON STOCK CNY1.0	72,144	459,483
JIANGSU KING S LUCK BREWER A	COMMON STOCK CNY1.0	13,700	93,972
JIANGSU YANGHE BREWERY A	COMMON STOCK CNY1.0	16,400	253,770
JIANGSU YANGNONG CHEMICAL A	COMMON STOCK CNY1.0	3,770	33,507
JIANGSU YUYUE MEDICAL EQU A	COMMON STOCK CNY1.0	40,700	198,741
JIANGSU ZHONGTIAN TECHNOLO A	COMMON STOCK CNY1.0	31,200	54,817
JIANGXI COPPER CO LTD A	COMMON STOCK CNY1.0	21,100	53,068
JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	401,529
JINAN ACETATE CHEMICAL CO LT	COMMON STOCK TWD10.0	8,000	207,397
JINCHUAN GROUP INTERNATIONAL	COMMON STOCK HKD.01	534,000	44,451
JINKO SOLAR CO LTD A	COMMON STOCK CNY1.0	124,027	154,574
JINKOSOLAR HOLDING CO ADR	ADR USD.00002	8,900	328,766
JINS HOLDINGS INC	COMMON STOCK	2,900	96,507
JINXIN FERTILITY GROUP LTD	COMMON STOCK USD.00001	228,000	97,816
JIUGUI LIQUOR CO LTD A	COMMON STOCK CNY1.0	3,300	33,965
JIUMAOJIU INTERNATIONAL HOLD	COMMON STOCK	124,000	96,868
JM AB	COMMON STOCK SEK1.0	18,247	323,671
JMDC INC	COMMON STOCK	11,100	334,173
JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857	117,547	256,470
JOHNS LYNG GROUP LTD	COMMON STOCK	30,516	126,971
JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	65,180	103,506
JOHNSON MATTHEY PLC	COMMON STOCK	33,042	714,333
JOHNSON SERVICE GROUP PLC	COMMON STOCK GBP.1	75,384	136,014
JOINTOWN PHARMACEUTICAL A	COMMON STOCK CNY1.0	26,728	26,406
JOLLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	630,772
JONJEE HIGH TECH INDUSTRIA A	COMMON STOCK CNY1.0	8,700	34,450
JOSHIN DENKI CO LTD	COMMON STOCK	2,900	49,881
JOST WERKE SE	COMMON STOCK	2,781	135,783
JOYFUL HONDA CO LTD	COMMON STOCK	9,600	125,586
JOYY INC ADR	ADR USD.00001	10,400	412,880
JSE LTD	COMMON STOCK ZAR.1	19,674	99,449
JSR CORP	COMMON STOCK	35,000	997,263
JTC PLC	COMMON STOCK GBP.01	36,182	375,564
JTEKT CORP	COMMON STOCK	38,900	328,029

JTOWER INC	COMMON STOCK	1,400	49,438
JUDGES SCIENTIFIC PLC	COMMON STOCK	857	99,651
JUDO CAPITAL HOLDINGS LTD	COMMON STOCK	93,471	63,697
JUEWEI FOOD CO LTD A	COMMON STOCK CNY1.0	6,200	23,444
JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	38,040	2,135,947
JUMBO INTERACTIVE LTD	COMMON STOCK	7,456	70,699
JUMBO SA	COMMON STOCK EUR.88	18,680	518,348
JUNGHEINRICH PRFD	PREFERENCE	8,604	315,797
JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	75,540	89,625
JUROKU FINANCIAL GROUP INC	COMMON STOCK	4,900	129,020
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	23,640	365,537
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	6,687	102,890
JUST GROUP PLC	COMMON STOCK GBP.1	175,825	192,322
JUSTSYSTEMS CORP	COMMON STOCK	5,900	136,561
JUSUNG ENGINEERING CO LTD	COMMON STOCK KRW500.0	4,892	128,945
JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	141,826	40,295
JVCKENWOOD CORP	COMMON STOCK	32,400	169,716
JYP ENTERTAINMENT CORP	COMMON STOCK KRW500.0	5,656	443,073
JYSKE BANK REG	COMMON STOCK DKK10.0	9,982	715,431
K S AG REG	COMMON STOCK	32,531	514,163
K S HOLDINGS CORP	COMMON STOCK	32,800	307,242
K92 MINING	COMMON STOCK	37,400	184,646
KADOKAWA CORP	COMMON STOCK	15,600	317,972
KAGA ELECTRONICS CO LTD	COMMON STOCK	2,900	125,605
KAGOME CO LTD	COMMON STOCK	14,600	324,723
KAINOS GROUP PLC	COMMON STOCK GBP.005	11,903	169,775
KAJIMA CORP	COMMON STOCK	76,400	1,272,444
KAKAKU.COM INC	COMMON STOCK	24,400	301,377
KAKAO CORP	COMMON STOCK KRW100.0	56,810	2,385,086
KAKAO GAMES CORP	COMMON STOCK KRW100.0	10,738	214,644
KAKAOBANK CORP	COMMON STOCK KRW5000.0	28,207	620,710
KAKAOPAY CORP	COMMON STOCK KRW500.0	4,358	165,946
KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	5,500	130,891
KALBE FARMA TBK PT	COMMON STOCK IDR10.	6,248,500	653,075
KAMEDA SEIKA CO LTD	COMMON STOCK	1,600	46,535
KAMIGUMI CO LTD	COMMON STOCK	18,100	431,215
KANAMOTO CO LTD	COMMON STOCK	5,100	105,608
KANDENKO CO LTD	COMMON STOCK	16,900	164,923
KANEKA CORP	COMMON STOCK	8,500	215,504
KANEMATSU CORP	COMMON STOCK	12,800	186,956
KANGWON LAND INC	COMMON STOCK KRW500.0	21,760	269,672
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	128,300	1,699,406
KANSAI PAINT CO LTD	COMMON STOCK	29,900	509,077
KANTO DENKA KOGYO CO LTD	COMMON STOCK	6,800	41,266
KANZHUN LTD ADR	ADR USD.0001	39,700	659,417
KAO CORP	COMMON STOCK	83,200	3,419,529
KAORI HEAT TREATMENT CO LTD	COMMON STOCK TWD10.0	14,000	101,445

KAPPA CREATE CO LTD	COMMON STOCK	6,200	74,887
KARDEX HOLDING AG REG	COMMON STOCK CHF.45	669	173,729
KAROON ENERGY LTD	COMMON STOCK	197,843	273,604
KATAKURA INDUSTRIES CO LTD	COMMON STOCK	4,200	48,741
KATITAS CO LTD	COMMON STOCK	8,600	133,160
KATO SANGYO CO LTD	COMMON STOCK	4,200	136,643
KAUFMAN + BROAD SA	COMMON STOCK EUR.26	3,215	107,330
KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	26,300	577,153
KAWASAKI KISEN KAISHA LTD	COMMON STOCK	25,500	1,111,615
KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	68,691	2,873,026
KBC ANCORA	COMMON STOCK	6,998	320,926
KBC GROUP NV	COMMON STOCK	44,654	2,899,207
KCC CORP	COMMON STOCK KRW5000.0	965	170,902
KCE ELECTRONICS PCL FOREIGN	FOREIGN SH. THB.5 A	933,400	1,504,050
KDDI CORP	COMMON STOCK	269,800	8,566,858
KDX REALTY INVESTMENT CORP	REIT	910	1,036,888
KE HOLDINGS INC ADR	ADR USD.00002	122,200	1,980,862
KEEPER TECHNICAL LABORATORY	COMMON STOCK	3,200	157,713
KEIHAN HOLDINGS CO LTD	COMMON STOCK	16,300	425,339
KEIHANSHIN BUILDING CO LTD	COMMON STOCK	5,300	53,373
KEIKYU CORP	COMMON STOCK	37,400	341,130
KEIO CORP	COMMON STOCK	17,700	555,992
KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	23,500	1,106,043
KEIYO BANK LTD/THE	COMMON STOCK	17,400	83,861
KELLER GROUP PLC	COMMON STOCK GBP.1	12,372	138,513
KELSIAN GROUP LTD	COMMON STOCK	24,040	114,466
KELT EXPLORATION LTD	COMMON STOCK	27,100	117,558
KEMIRA OYJ	COMMON STOCK	23,001	426,440
KEMPOWER OYJ	COMMON STOCK	3,669	129,441
KENDA RUBBER INDUSTRIAL CO	COMMON STOCK TWD10.0	105,925	106,546
KENON HOLDINGS LTD	COMMON STOCK	4,295	104,307
KENTUCKY FRIED CHICKEN JAPAN	COMMON STOCK	2,500	54,422
KEPCO ENGINEERING + CONSTRUC	COMMON STOCK KRW200.0	2,078	99,970
KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163	136,254
KEPPEL DC REIT	REIT	336,833	496,870
KEPPEL INFRASTRUCTURE TRUST	UNIT	756,454	287,586
KEPPEL LTD	COMMON STOCK	263,000	1,406,880
KEPPEL REIT	REIT	515,193	362,568
KERING	COMMON STOCK EUR4.0	13,564	6,023,262
KERRY GROUP PLC A	COMMON STOCK EUR.125	28,654	2,486,735
KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	106,659	112,279
KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	116,318	212,718
KESKO OYJ B SHS	COMMON STOCK	54,799	1,086,718
KEWPIE CORP	COMMON STOCK	18,600	327,603
KEYENCE CORP	COMMON STOCK	35,000	15,344,195
KEYERA CORP	COMMON STOCK	50,400	1,224,262
KEYMED BIOSCIENCES INC	COMMON STOCK USD.0001	35,000	220,079

KEYWORDS STUDIOS PLC	COMMON STOCK GBP.0001	11,981	255,896
KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.0	25,291	788,868
KH NEOCHEM CO LTD	COMMON STOCK	7,600	122,038
KHON KAEN SUGAR INDUSTRY PCL	FOREIGN SH. THB.5 A	2,820,500	218,153
KI STAR REAL ESTATE CO LTD	COMMON STOCK	1,500	33,417
KIA CORP	COMMON STOCK KRW5000.0	45,455	3,520,089
KIATNAKIN PHATRA BAN FOREIGN	FOREIGN SH. THB10.0 A	211,900	311,960
KIATNAKIN PHATRA BANK	WARRANTS	17,658	217
KIATNAKIN PHATRA BANK PCL	KIATNAKIN PHATRA BANK P	17,658	885
KIER GROUP PLC	COMMON STOCK GBP.01	75,556	102,908
KIKKOMAN CORP	COMMON STOCK	24,700	1,508,300
KILLAM APARTMENT REAL ESTATE	REIT	9,100	123,947
KIMBERLY CLARK DE MEXICO A	COMMON STOCK	262,600	591,895
KINAXIS INC	COMMON STOCK	5,500	620,283
KINDEN CORP	COMMON STOCK	23,400	397,021
KINDOM DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	56,100	70,936
KINDRED GROUP PLC	SDR GBP.005	45,514	421,426
KINEPOLIS	COMMON STOCK	2,446	121,188
KING S TOWN BANK	COMMON STOCK TWD10.0	149,000	193,819
KING SLIDE WORKS CO LTD	COMMON STOCK TWD10.0	19,000	561,501
KING YUAN ELECTRONICS CO LTD	COMMON STOCK TWD10.0	298,000	821,256
KINGBOARD HOLDINGS LTD	COMMON STOCK HKD.1	91,900	219,848
KINGBOARD LAMINATES HLDG LTD	COMMON STOCK HKD.1	243,000	209,125
KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	534,000	778,239
KINGFISHER PLC	COMMON STOCK GBP.157143	349,806	1,082,721
KINGKEY FINANCIAL INTERNATIO	COMMON STOCK HKD.01	830,000	53,147
KINGSOFT CLOUD HOLDINGS ADR	ADR USD.001	9,300	35,154
KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	527,768
KINGSPAN GROUP PLC	COMMON STOCK EUR.13	28,197	2,438,399
KINIK COMPANY	COMMON STOCK TWD10.0	26,000	162,228
KINNEVIK AB B	COMMON STOCK SEK.1	42,848	459,759
KINROSS GOLD CORP	COMMON STOCK	211,729	1,287,780
KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.0	82,180	266,740
KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	36,500	1,155,678
KION GROUP AG	COMMON STOCK	12,266	524,141
KIRIN HOLDINGS CO LTD	COMMON STOCK	141,600	2,073,482
KISOJI CO LTD	COMMON STOCK	4,100	74,526
KISSEI PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	52,471
KITZ CORP	COMMON STOCK	12,000	102,291
KIWI PROPERTY GROUP LTD	COMMON STOCK	503,441	278,628
KIWOOM SECURITIES CO LTD	COMMON STOCK KRW5000.	3,027	232,715
KIYO BANK LTD/THE	COMMON STOCK	11,800	131,947
KLABIN SA UNIT	UNIT	120,369	550,171
KLEPIERRE	REIT EUR1.4	40,436	1,106,362
KLOECKNER + CO SE	COMMON STOCK	13,410	102,076
KMW CO LTD	COMMON STOCK KRW500.0	5,895	56,385
KNIGHT THERAPEUTICS INC	COMMON STOCK	21,100	83,049

KNORR BREMSE AG	COMMON STOCK	12,329	800,279
KOA CORP	COMMON STOCK	4,500	49,303
KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	9,000	432,839
KOBE BUSSAN CO LTD	COMMON STOCK	27,000	796,922
KOBE STEEL LTD	COMMON STOCK	65,700	846,273
KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	19,760	224,871
KOH YOUNG TECHNOLOGY INC	COMMON STOCK KRW100.0	15,785	201,863
KOHNAN SHOJI CO LTD	COMMON STOCK	4,500	125,082
KOITO MANUFACTURING CO LTD	COMMON STOCK	35,400	550,057
KOJAMO OYJ	COMMON STOCK NPV	20,855	277,089
KOKUYO CO LTD	COMMON STOCK	14,400	233,868
KOLMAR KOREA CO LTD	COMMON STOCK KRW500.0	3,526	146,408
KOLON INDUSTRIES INC	COMMON STOCK KRW5000.0	3,950	136,060
KOMATSU LTD	COMMON STOCK	166,300	4,333,063
KOMAX HOLDING AG REG	COMMON STOCK CHF.1	670	159,837
KOMEDA HOLDINGS CO LTD	COMMON STOCK	8,400	163,352
KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054	552,834
KOMERI CO LTD	COMMON STOCK	5,500	120,444
KONAMI GROUP CORP	COMMON STOCK	19,100	996,617
KONE OYJ B	COMMON STOCK	61,712	3,090,174
KONECRANES OYJ	COMMON STOCK EUR.5	10,877	490,295
KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	16,625	761,329
KONICA MINOLTA INC	COMMON STOCK	87,700	255,986
KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	173,813	4,993,768
KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	61,872	166,272
KONINKLIJKE KPN NV	COMMON STOCK EUR.04	611,318	2,105,815
KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	143,042	3,342,744
KONISHI CO LTD	COMMON STOCK	9,600	91,861
KONOIKE TRANSPORT CO LTD	COMMON STOCK	4,600	63,514
KONTRON AG	COMMON STOCK	8,083	191,988
KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.0	12,785	494,896
KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	46,460	681,451
KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.0	4,291	203,508
KOREA PETRO CHEMICAL IND	COMMON STOCK KRW5000.0	910	108,034
KOREA ZINC CO LTD	COMMON STOCK KRW5000.0	1,910	736,503
KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.0	31,460	582,430
KOREAN REINSURANCE CO	COMMON STOCK KRW500.0	33,372	185,518
KORNIT DIGITAL LTD	COMMON STOCK ILS.01	6,300	120,708
KOSAIDO HOLDINGS CO LTD	COMMON STOCK	21,900	117,791
KOSE CORP	COMMON STOCK	5,700	426,110
KOSHIDAKA HOLDINGS CO LTD	COMMON STOCK	14,300	110,096
KOSSAN RUBBER INDUSTRIES	COMMON STOCK	270,300	108,908
KOTOBUKI SPIRITS CO LTD	COMMON STOCK	18,000	274,984
KRAFTON INC	COMMON STOCK KRW100.0	4,713	707,774
KRONES AG	COMMON STOCK	2,548	314,741
KRUK SA	COMMON STOCK PLN1.0	3,374	409,168
KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	448,107

KT CORP	COMMON STOCK KRW5000.0	7,105	189,448
KT+G CORP	COMMON STOCK KRW5000.0	16,652	1,122,241
KUAISHOU TECHNOLOGY	COMMON STOCK	427,300	2,897,533
KUALA LUMPUR KEPONG BHD	COMMON STOCK	100,830	478,434
KUANG CHI TECHNOLOGIES CO A	COMMON STOCK CNY1.0	21,900	45,586
KUBOTA CORP	COMMON STOCK	184,000	2,761,648
KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	10,100	3,479,196
KUM YANG CO LTD	COMMON STOCK KRW500.0	8,585	722,973
KUMAGAI GUMI CO LTD	COMMON STOCK	7,300	186,484
KUMBA IRON ORE LTD	COMMON STOCK ZAR.0001	10,541	354,362
KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	392,567
KUMHO TIRE CO INC	COMMON STOCK KRW5000.0	63,100	263,573
KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	18,700	106,878
KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	660,000	595,040
KUNLUN TECH CO LTD A	COMMON STOCK CNY1.0	19,400	102,384
KURA SUSHI INC	COMMON STOCK	2,800	67,660
KURARAY CO LTD	COMMON STOCK	54,300	548,142
KUREHA CORP	COMMON STOCK	9,300	189,691
KURITA WATER INDUSTRIES LTD	COMMON STOCK	21,800	850,583
KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	9,000	204,615
KUWAIT FINANCE HOUSE	COMMON STOCK KWD.0001	1,232,559	2,910,897
KUWAIT INTERNATIONAL BANK	COMMON STOCK KWD.1	144,276	70,421
KUWAIT PROJECTS HOLDING	COMMON STOCK KWD.1	387,244	132,333
KUWAITI DINAR	FOREIGN CURRENCY	77,377	251,838
KWEICHOW MOUTAI CO LTD A	COMMON STOCK CNY1.0	14,380	3,492,981
KYB CORP	COMMON STOCK	3,100	107,574
KYOCERA CORP	COMMON STOCK	234,800	3,413,439
KYOKUTO KAIHATSU KOGYO CO	COMMON STOCK	5,100	70,922
KYORIN PHARMACEUTICAL CO LTD	COMMON STOCK	7,100	89,538
KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400	271,399
KYOTO FINANCIAL GROUP INC	COMMON STOCK	40,800	634,939
KYOWA KIRIN CO LTD	COMMON STOCK	44,637	750,857
KYUDENKO CORP	COMMON STOCK	7,200	259,133
KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	69,000	500,782
KYUSHU FINANCIAL GROUP INC	COMMON STOCK	59,800	344,708
KYUSHU RAILWAY COMPANY	COMMON STOCK	22,600	497,543
L OREAL	COMMON STOCK EUR.2	43,467	21,625,739
L.K. TECHNOLOGY HOLDINGS LTD	COMMON STOCK HKD.1	167,500	108,112
L+F CO LTD	COMMON STOCK KRW500.0	4,407	693,384
L+K ENGINEERING CO LTD	COMMON STOCK TWD10.0	24,000	132,433
LA COMER SAB DE CV	COMMON STOCK NPV	93,500	241,280
LA FRANCAISE DES JEUX SAEM	COMMON STOCK	20,644	749,859
LABORATORIOS FARMACEUTICOS R	COMMON STOCK EUR.06	3,045	202,492
LABRADOR IRON ORE ROYALTY CO	COMMON STOCK	9,700	234,666
LAKE MATERIALS CO LTD	COMMON STOCK KRW100.0	8,706	116,583
LAMDA DEVELOPMENT SA	COMMON STOCK EUR.3	12,132	90,595
LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	41,404	329,200

LAND + HOUSES PUB NVDR	NVDR THB1.0	1,320,200	315,046
LAND MARK OPTOELECTRONICS	COMMON STOCK TWD10.0	10,000	34,450
LAND SECURITIES GROUP PLC	REIT GBP.1066667	120,264	1,076,592
LANDIS GYR GROUP AG	COMMON STOCK CHF10.0	3,729	337,170
LANXESS AG	COMMON STOCK	14,120	442,323
LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	10,899	74,043
LARGAN PRECISION CO LTD	COMMON STOCK TWD10.0	18,799	1,753,376
LASALLE LOGIPORT REIT	REIT	301	323,922
LASERTEC CORP	COMMON STOCK	13,600	3,554,791
LASSONDE INDS INC CLASS A	COMMON STOCK	500	53,181
LATAM AIRLINES GROUP SA	COMMON STOCK	31,872,095	348,544
LAURENTIAN BANK OF CANADA	COMMON STOCK	7,400	156,407
LAWSON INC	COMMON STOCK	8,800	454,248
LB GROUP CO LTD A	COMMON STOCK CNY1.0	24,200	58,384
LEARNING TECHNOLOGIES GROUP	COMMON STOCK	80,678	83,011
LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	101,471
LEEJAM SPORTS CO JSC	COMMON STOCK SAR10.0	3,548	191,308
LEENO INDUSTRIAL INC	COMMON STOCK KRW500.0	1,684	263,552
LEG IMMOBILIEN SE	COMMON STOCK	14,001	1,226,859
LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	1,085,853	3,463,045
LEGEND BIOTECH CORP ADR	ADR	13,100	788,227
LEGOCHEM BIOSCIENCES INC	COMMON STOCK KRW500.0	2,818	141,928
LEGRAND SA	COMMON STOCK EUR4.0	48,792	5,085,403
LEM HOLDING SA REG	COMMON STOCK CHF.5	35	86,385
LENDLEASE GLOBAL COMMERCIAL	REIT	282,200	137,763
LENDLEASE GROUP	STAPLED SECURITY	111,717	567,210
LENOVO GROUP LTD	COMMON STOCK	1,338,000	1,871,149
LENS TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	35,600	66,132
LENZING AG	COMMON STOCK	3,488	136,970
LEO LITHIUM LTD	COMMON STOCK	135,187	46,584
LEONARDO SPA	COMMON STOCK EUR4.4	73,436	1,211,543
LEONTEQ AG	COMMON STOCK CHF1.0	215	8,778
LEOPALACE21 CORP	COMMON STOCK	44,700	135,370
LEPU MEDICAL TECHNOLOGY A	COMMON STOCK CNY1.0	19,400	44,211
LEROY SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	73,447	302,604
LEXINFINTECH HOLDINGS L ADR	ADR	17,100	31,464
LG CHEM LTD	COMMON STOCK KRW5000.0	8,750	3,370,295
LG CHEM LTD PREFERENCE	PREFERENCE	1,732	415,862
LG CORP	COMMON STOCK KRW5000.0	16,399	1,090,899
LG DISPLAY CO LTD	COMMON STOCK KRW5000.0	41,960	409,885
LG ELECTRONICS INC	COMMON STOCK KRW5000.0	19,698	1,550,716
LG ENERGY SOLUTION	COMMON STOCK KRW500.0	8,456	2,789,626
LG H+H	COMMON STOCK KRW5000.0	1,576	432,911
LG INNOTEK CO LTD	COMMON STOCK KRW5000.0	3,489	645,674
LG UPLUS CORP	COMMON STOCK KRW5000.0	39,514	313,692
LI AUTO INC CLASS A	COMMON STOCK USD.0001	208,700	3,931,558
LI NING CO LTD	COMMON STOCK HKD.1	451,541	1,208,574

LIEN HWA INDUSTRIAL HOLDINGS	COMMON STOCK TWD10.0	176,114	382,173
LIFCO AB B SHS	COMMON STOCK SEK.2	42,925	1,056,123
LIFE CORP	COMMON STOCK	3,900	91,271
LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK	265,666	266,864
LIFENET INSURANCE CO	COMMON STOCK	14,900	123,808
LIFESTYLE COMMUNITIES LTD	COMMON STOCK	15,933	197,289
LIFETECH SCIENTIFIC CORP	COMMON STOCK	628,000	188,998
LIG NEX1 CO LTD	COMMON STOCK KRW5000.0	1,858	187,543
LIGHTSPEED COMMERCE INC	COMMON STOCK	26,500	559,101
LINAMAR CORP	COMMON STOCK	8,400	407,833
LINDAB INTERNATIONAL AB	COMMON STOCK SEK1.0	13,893	274,446
LINEA DIRECTA ASEGURADORA SA	COMMON STOCK	115,099	108,200
LINGYI ITECH GUANGDONG CO A	COMMON STOCK CNY1.0	62,100	58,978
LINK ADMINISTRATION HOLDINGS	COMMON STOCK	86,746	128,515
LINK REIT	REIT	484,725	2,722,041
LINTEC CORP	COMMON STOCK	7,700	149,911
LION CORP	COMMON STOCK	37,900	351,416
LION ELECTRIC CO/THE	COMMON STOCK NPV	13,900	24,878
LIONTOWN RESOURCES LTD	COMMON STOCK	277,369	311,105
LIONTRUST ASSET MANAGEMENT	COMMON STOCK GBP.01	10,406	83,389
LISI	COMMON STOCK EUR.4	1,128	29,473
LITALICO INC	COMMON STOCK	3,000	43,740
LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.0	381,229	1,446,411
LITHIUM AMERICAS ARGENTINA C	COMMON STOCK NPV	18,000	113,985
LITHIUM AMERICAS CORP	COMMON STOCK	18,000	116,032
LIXIL CORP	COMMON STOCK	58,700	733,617
LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1	11,448,012	6,932,857
LOBLAW COMPANIES LTD	COMMON STOCK	28,296	2,752,776
LOCALIZA RENT A CAR	COMMON STOCK	163,820	2,136,055
LOCALIZA RENT A CAR SA	RIGHT	587	2,417
LOG COMMERCIAL PROPERTIES E	COMMON STOCK	5,193	24,223
LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	29,276	2,776,324
LOJAS RENNER S.A.	COMMON STOCK	184,012	656,190
LONDON STOCK EXCHANGE GROUP	COMMON STOCK	74,046	8,754,284
LONDONMETRIC PROPERTY PLC	REIT GBP.1	221,542	539,527
LONG CHEN PAPER + PACKAGING	COMMON STOCK TWD10.0	530,073	255,455
LONGFOR GROUP HOLDINGS LTD	COMMON STOCK HKD.1	344,658	551,732
LONGI GREEN ENERGY TECHNOL A	COMMON STOCK CNY1.0	76,972	247,987
LONKING HOLDINGS LTD	COMMON STOCK HKD.1	281,000	43,903
LONZA GROUP AG REG	COMMON STOCK CHF1.0	13,518	5,683,197
LOOMIS AB	COMMON STOCK SEK5.0	16,415	437,698
LOTES CO LTD	COMMON STOCK TWD10.0	16,311	566,580
LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	3,706	439,939
LOTTE ENERGY MATERIALS CORP	COMMON STOCK KRW500.0	3,779	122,810
LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	270,659
LOTTE SHOPPING CO	COMMON STOCK KRW5000.0	2,026	117,704
LOTTE WELLFOOD CO LTD	COMMON STOCK KRW500.0	605	58,055

LOTTERY CORP LTD/THE	COMMON STOCK	402,420	1,325,853
LOTUS BAKERIES	COMMON STOCK	59	536,332
LOTUS PHARMACEUTICAL CO LTD	COMMON STOCK TWD10.0	23,000	203,565
LOVISA HOLDINGS LTD	COMMON STOCK	10,690	177,544
LPP SA	COMMON STOCK PLN2.0	246	1,012,661
LS CORP	COMMON STOCK KRW5000.0	5,495	395,942
LS ELECTRIC CO LTD	COMMON STOCK KRW5000.0	5,053	285,919
LUFAX HOLDING LTD ADR	ADR USD.00001	25,575	78,515
LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	63,000	169,026
LUKOIL PJSC	COMMON STOCK RUB.025	75,783	5,737,129
LUNDBERGS AB B SHS	COMMON STOCK	14,876	809,290
LUNDIN GOLD INC	COMMON STOCK	20,600	258,398
LUNDIN MINING CORP	COMMON STOCK	112,800	927,311
LUNG YEN LIFE SERVICE CORP	COMMON STOCK TWD10.0	37,000	48,436
LUNIT INC	COMMON STOCK KRW500.0	3,416	215,569
LUXNET CORP	COMMON STOCK TWD10.0	18,000	84,018
LUXSHARE PRECISION INDUSTR A	COMMON STOCK CNY1.0	75,658	366,510
LUYE PHARMA GROUP LTD	COMMON STOCK USD.02	323,500	154,530
LUZHOU LAOJIAO CO LTD A	COMMON STOCK CNY1.0	15,900	404,007
LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	49,766	40,392,055
LWSA SA	COMMON STOCK	82,600	101,636
LX HOLDINGS CORP	COMMON STOCK KRW1000.0	7,952	43,502
LX INTERNATIONAL CORP	COMMON STOCK KRW5000.0	9,695	220,717
LX SEMICON CO LTD	COMMON STOCK KRW500.0	1,935	129,899
LXI REIT PLC	REIT	309,199	411,237
LY CORP	COMMON STOCK	490,200	1,733,416
LYNAS RARE EARTHS LTD	COMMON STOCK	184,382	903,818
M DIAS BRANCO SA	COMMON STOCK	23,600	187,261
M+A CAPITAL PARTNERS CO LTD	COMMON STOCK	2,900	49,997
M+A RESEARCH INSTITUTE HOLDI	COMMON STOCK	4,500	141,862
M+G PLC	COMMON STOCK GBP.05	443,888	1,255,000
M3 INC	COMMON STOCK	74,400	1,225,409
M31 TECHNOLOGY CORP	COMMON STOCK TWD10.0	4,000	137,586
M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	4,317	61,775
MA FINANCIAL GROUP LTD	COMMON STOCK	15,136	56,937
MAAS GROUP HOLDINGS LTD	COMMON STOCK	14,180	37,721
MABANEE CO KPSC	COMMON STOCK KWD.1	111,620	306,197
MABUCHI MOTOR CO LTD	COMMON STOCK	17,400	288,066
MACNICA HOLDINGS INC	COMMON STOCK	8,000	419,913
MACQUARIE GROUP LTD	COMMON STOCK	64,547	8,054,936
MACRONIX INTERNATIONAL CO	COMMON STOCK TWD10.0	340,681	347,152
MAEDA KOSEN CO LTD	COMMON STOCK	3,000	64,487
MAG SILVER CORP	COMMON STOCK	14,400	150,596
MAGAZINE LUIZA SA	COMMON STOCK	487,064	220,902
MAGELLAN FINANCIAL GROU CW27	MAGELLAN FINANCIAL	2,686	321
MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	38,862	245,571
MAGNA INTERNATIONAL INC	COMMON STOCK	48,212	2,862,519

MAGYAR TELEKOM	COMMON STOCK HUF100.0	81,594	160,860
MAHARAH HUMAN RESOURCES CO	COMMON STOCK SAR10.0	3,740	77,991
MAHINDRA + MAHINDRA SPON GDR	GDR	30,062	634,308
MAIRE TECNIMONT SPA	COMMON STOCK	26,444	143,428
MAJOR CINEPLEX GROUP FOREIGN	FOREIGN SH. THB1.0 A	94,200	41,122
MAJOR DRILLING GROUP INTL	COMMON STOCK	17,700	123,629
MAKALOT INDUSTRIAL CO LTD	COMMON STOCK TWD10.0	39,508	455,290
MAKINO MILLING MACHINE CO	COMMON STOCK	4,000	166,073
MAKITA CORP	COMMON STOCK	42,300	1,163,446
MALAYAN BANKING BHD	COMMON STOCK	910,812	1,761,803
MALAYSIA AIRPORTS HLDGS BHD	COMMON STOCK	192,534	307,984
MALAYSIAN PACIFIC INDUSTRIES	COMMON STOCK	5,000	30,665
MALAYSIAN RESOURCES CORP BHD	COMMON STOCK	1,549,227	149,823
MALAYSIAN RINGGIT	FOREIGN CURRENCY	3,635,502	791,187
MAN GROUP PLC/JERSEY	COMMON STOCK	241,587	714,511
MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4	301,200	206,366
MANDATUM OYJ	COMMON STOCK	80,836	364,113
MANDOM CORP	COMMON STOCK	7,200	65,221
MANGO EXCELLENT MEDIA CO L A	COMMON STOCK CNY1.0	27,400	97,259
MANI INC	COMMON STOCK	12,900	194,818
MANILA ELECTRIC COMPANY	COMMON STOCK PHP10.0	28,800	207,502
MANITOU BF	COMMON STOCK EUR1.0	1,610	41,281
MANULIFE FINANCIAL CORP	COMMON STOCK	324,491	7,205,443
MAOYAN ENTERTAINMENT	COMMON STOCK USD.00002	77,600	89,242
MAPFRE SA	COMMON STOCK EUR.1	201,373	432,214
MAPLE LEAF FOODS INC	COMMON STOCK	14,900	285,209
MAPLETREE INDUSTRIAL TRUST	REIT	336,831	639,623
MAPLETREE LOGISTICS TRUST	REIT	734,641	965,991
MAPLETREE PAN ASIA COM TRUST	REIT	427,864	507,267
MARCOPOLO SA PREF	PREFERENCE	33,600	48,600
MARFRIG GLOBAL FOODS SA	COMMON STOCK	121,786	242,455
MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.01	372,479	1,291,472
MARLOWE PLC	COMMON STOCK GBP.5	13,775	75,422
MARR SPA	COMMON STOCK EUR.5	6,036	76,545
MARSHALLS PLC	COMMON STOCK GBP.25	34,155	121,515
MARTINREA INTERNATIONAL INC	COMMON STOCK	15,300	166,390
MARUBENI CORP	COMMON STOCK	266,100	4,187,685
MARUHA NICHIRO CORP	COMMON STOCK	8,400	165,208
MARUI GROUP CO LTD	COMMON STOCK	39,600	661,998
MARUICHI STEEL TUBE LTD	COMMON STOCK	9,500	246,674
MARUWA CO LTD	COMMON STOCK	1,500	312,335
MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	3,300	91,345
MATAS A/S	COMMON STOCK DKK2.5	6,243	106,756
MATRIX IT LTD	COMMON STOCK ILS1.0	6,050	114,585
MATSUI SECURITIES CO LTD	COMMON STOCK	23,400	121,520
MATSUKIYOCOCOKARA + CO	COMMON STOCK	61,300	1,083,617
MATSUYAFOODS HOLDINGS CO LTD	COMMON STOCK	900	35,153

MAUREL ET PROM	COMMON STOCK EUR.77	14,925	100,448
MAX CO LTD	COMMON STOCK	4,500	104,620
MAXELL LTD	COMMON STOCK	12,100	133,782
MAXEON SOLAR TECHNOLOGIE	COMMON STOCK	4,500	32,265
MAXIS BHD	COMMON STOCK	360,600	301,902
MAXSCEND MICROELECTRONICS A	COMMON STOCK CNY1.0	4,320	85,616
MAYTRONICS LTD	COMMON STOCK ILS.1	10,331	117,715
MAZDA MOTOR CORP	COMMON STOCK	97,400	1,033,300
MBANK SA	COMMON STOCK PLN4.0	3,212	436,877
MBB SE	COMMON STOCK	353	36,771
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	17,500	758,089
MCJ CO LTD	COMMON STOCK	12,000	93,238
MCMILLAN SHAKESPEARE LTD	COMMON STOCK	12,087	131,468
MDA LTD	COMMON STOCK	17,400	152,016
MEBUKI FINANCIAL GROUP INC	COMMON STOCK	166,400	504,808
MEDACTA GROUP SA	COMMON STOCK CHF.1	1,184	177,162
MEDCO ENERGI INTERNASIONAL T	COMMON STOCK IDR25.0	1,428,600	107,019
MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.0	3,647,500	91,439
MEDIATEK INC	COMMON STOCK TWD10.0	272,165	8,963,936
MEDIBANK PRIVATE LTD	COMMON STOCK	492,120	1,194,163
MEDIGEN VACCINE BIOLOGICS	COMMON STOCK TWD10.0	16,310	37,245
MEDIOBANCA SPA	COMMON STOCK NPV	104,942	1,298,931
MEDIOS AG	COMMON STOCK	2,128	37,354
MEDIPAL HOLDINGS CORP	COMMON STOCK	46,000	744,865
MEDLEY INC	COMMON STOCK	12,900	400,719
MEDMIX AG	COMMON STOCK CHF.01	3,203	72,560
MEDPACTO INC	COMMON STOCK KRW500.0	1,122	6,287
MEDY TOX INC	COMMON STOCK KRW500.0	1,975	368,058
MEG ENERGY CORP	COMMON STOCK	55,800	1,001,658
MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.0	2,053,293	2,618,664
MEGA LIFESCIENCES PCL FOREIG	FOREIGN SH. THB.5 A	74,400	87,735
MEGACABLE HOLDINGS CPO	UNIT	38,600	86,274
MEGACHIPS CORP	COMMON STOCK	2,700	89,326
MEGAPORT LTD	COMMON STOCK	23,907	149,236
MEGAWORLD CORP	COMMON STOCK PHP1.0	3,879,000	138,026
MEGMILK SNOW BRAND CO LTD	COMMON STOCK	9,400	140,813
MEIDENSHA CORP	COMMON STOCK	6,100	105,044
MEIJI HOLDINGS CO LTD	COMMON STOCK	41,200	977,166
MEIKO ELECTRONICS CO LTD	COMMON STOCK	3,200	94,040
MEINIAN ONEHEALTH HEALTHCA A	COMMON STOCK CNY1.0	40,800	34,533
MEITEC GROUP HOLDINGS INC	COMMON STOCK	13,500	269,866
MEITU INC	COMMON STOCK USD.00001	288,500	133,008
MEITUAN CLASS B	COMMON STOCK USD.00001	919,160	9,640,612
MEKO AB	COMMON STOCK SEK2.5	15,073	164,159
MELCO HOLDINGS INC	COMMON STOCK	1,000	24,415
MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	121,000	84,762
MELCO RESORTS + ENTERT ADR	ADR USD.01	45,148	400,463

MELEXIS NV	COMMON STOCK	3,610	365,136
MELIA HOTELS INTERNATIONAL	COMMON STOCK EUR.2	20,405	134,341
MELISRON	COMMON STOCK ILS1.0	3,261	253,602
MELROSE INDUSTRIES PLC	COMMON STOCK	248,838	1,798,073
MENICON CO LTD	COMMON STOCK	10,400	172,787
MENORA MIVTACHIM HOLDINGS LT	COMMON STOCK ILS1.0	4,168	107,646
MERCARI INC	COMMON STOCK	17,400	320,842
MERCEDES BENZ GROUP AG	COMMON STOCK NPV	143,928	9,946,550
MERCIALYS	REIT EUR1.0	14,328	158,086
MERCK KGAA	COMMON STOCK	23,417	3,727,017
MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	80,351	35,829
MERCURY NZ LTD	COMMON STOCK	195,097	815,290
MERDEKA COPPER GOLD TBK PT	COMMON STOCK IDR20.0	2,265,942	398,785
MERIDA INDUSTRY CO LTD	COMMON STOCK TWD10.0	35,000	207,584
MERIDIAN ENERGY LTD	COMMON STOCK	303,366	1,064,390
MERITZ FINANCIAL GROUP INC	COMMON STOCK KRW500.0	29,812	1,366,027
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	52,382	582,110
MERRY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	29,058	103,442
MERSEN	COMMON STOCK EUR2.0	3,347	130,234
METALL ZUG AG SHS B REG	COMMON STOCK CHF25.0	33	59,781
METALLURGICAL CORP OF CHIN A	COMMON STOCK CNY1.0	194,300	83,743
METALURGICA GERDAU SA PREF	PREFERENCE	137,159	305,576
METAWATER CO LTD	COMMON STOCK	4,000	61,947
METCASH LTD	COMMON STOCK	186,221	442,940
METHANEX CORP	COMMON STOCK	12,000	570,423
METRO AG	COMMON STOCK	11,267	78,540
METRO INC/CN	COMMON STOCK	41,278	2,147,170
METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.0	420,165	389,084
METSA BOARD OYJ B	COMMON STOCK EUR1.7	30,433	241,780
METSO CORP	COMMON STOCK	126,872	1,286,539
MEXICAN PESO (NEW)	FOREIGN CURRENCY	2,439,478	144,054
MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.01	490,540	114,459
MEZZION PHARMA CO LTD	COMMON STOCK KRW500.0	3,735	112,636
MFE MEDIAFOREUROPE NV CL A	COMMON STOCK	49,849	129,845
MFE MEDIAFOREUROPE NV CL B	COMMON STOCK	10,716	38,673
MICHELIN (CGDE)	COMMON STOCK EUR.5	123,667	4,446,542
MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000	987,472
MICROBIO CO LTD	COMMON STOCK TWD10.0	67,276	110,681
MICRONICS JAPAN CO LTD	COMMON STOCK	3,200	82,762
MICROPORT SCIENTIFIC CORP	COMMON STOCK USD.00001	123,603	133,282
MIDDLE EAST HEALTHCARE CO	COMMON STOCK SAR10.0	6,244	147,525
MIDDLE EAST PAPER CO	COMMON STOCK SAR10.0	85,678	779,099
MILBON CO LTD	COMMON STOCK	4,200	109,837
MILLICOM INTL CELLULAR SDR	SDR USD1.5	21,880	392,438
MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	4,400	99,471
MINEBEA MITSUMI INC	COMMON STOCK	62,500	1,278,844
MINERAL RESOURCES LTD	COMMON STOCK	31,540	1,500,205

MINERVA SA	COMMON STOCK	72,300	114,278
MING YANG SMART ENERGY GRO A	COMMON STOCK CNY1.0	19,600	34,602
MING YUAN CLOUD GROUP HOLDIN	COMMON STOCK HKD.0001	100,000	36,883
MINISO GROUP HOLDING LTD	COMMON STOCK USD.00001	65,400	336,274
MINOR INTERNATIONAL PCL NVDR	NVDR THB1.0	451,966	390,070
MINTH GROUP LTD	COMMON STOCK HKD.1	132,000	266,754
MINTO APARTMENT REAL ESTATE	REIT NPV	3,300	40,493
MIPS AB	COMMON STOCK SEK.1	4,424	161,250
MIRAE ASSET SECURITIES CO LT	COMMON STOCK KRW5000.0	36,270	214,330
MIRAI CORP	REIT	291	89,571
MIRAIT ONE CORP	COMMON STOCK	13,700	180,323
MIRVAC GROUP	REIT	767,483	1,088,405
MISC BHD	COMMON STOCK	239,540	379,767
MISUMI GROUP INC	COMMON STOCK	47,900	807,976
MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	280,964	406,502
MITANI SEKISAN CO LTD	COMMON STOCK	1,700	57,425
MITCHELLS + BUTLERS PLC	COMMON STOCK	46,035	150,809
MITIE GROUP PLC	COMMON STOCK GBP.025	181,827	229,718
MITRA ADIPERKASA TBK PT	COMMON STOCK IDR50.0	1,526,000	177,187
MITSUBISHI CHEMICAL GROUP CO	COMMON STOCK	240,900	1,472,254
MITSUBISHI CORP	COMMON STOCK	616,200	9,815,936
MITSUBISHI ELECTRIC CORP	COMMON STOCK	350,700	4,951,388
MITSUBISHI ESTATE CO LTD	COMMON STOCK	200,600	2,756,104
MITSUBISHI ESTATE LOGISTICS	REIT	75	199,236
MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	29,100	466,341
MITSUBISHI HC CAPITAL INC	COMMON STOCK	140,840	944,566
MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	58,100	3,381,182
MITSUBISHI LOGISTICS CORP	COMMON STOCK	9,400	282,514
MITSUBISHI MATERIALS CORP	COMMON STOCK	18,900	327,302
MITSUBISHI MOTORS CORP	COMMON STOCK	112,900	357,855
MITSUBISHI PENCIL CO LTD	COMMON STOCK	9,500	140,647
MITSUBISHI RESEARCH INSTITUT	COMMON STOCK	1,400	45,856
MITSUBISHI SHOKUHIN CO LTD	COMMON STOCK	3,200	108,751
MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	2,052,500	17,665,699
MITSUBOSHI BELTING LTD	COMMON STOCK	4,000	124,076
MITSUI + CO LTD	COMMON STOCK	232,200	8,652,800
MITSUI CHEMICALS INC	COMMON STOCK	31,100	919,830
MITSUI DM SUGAR HOLDINGS CO	COMMON STOCK	2,800	58,923
MITSUI FUDOSAN CO LTD	COMMON STOCK	159,000	3,886,791
MITSUI FUDOSAN LOGISTICS PAR	REIT	128	414,765
MITSUI HIGH TEC INC	COMMON STOCK	6,300	327,060
MITSUI MINING + SMELTING CO	COMMON STOCK	9,900	303,748
MITSUI OSK LINES LTD	COMMON STOCK	62,900	2,018,001
MITSUI SOKO HOLDINGS CO LTD	COMMON STOCK	3,700	123,181
MITSUUROKO HOLDINGS CO LTD	COMMON STOCK	6,300	70,809
MIURA CO LTD	COMMON STOCK	14,800	294,795
MIVNE REAL ESTATE KD LTD	COMMON STOCK ILS1.0	139,948	417,796

MIXI INC	COMMON STOCK	7,400	123,684
MIZRAHI TEFAHOT BANK LTD	COMMON STOCK ILS.1	27,932	1,085,973
MIZUHO FINANCIAL GROUP INC	COMMON STOCK	432,250	7,393,916
MIZUHO LEASING CO LTD	COMMON STOCK	4,500	154,088
MIZUNO CORP	COMMON STOCK	2,900	80,585
MMC NORILSK NICKEL PJSC ADR	DEPOSITORY RECEIPT	96,021	289,983
MMC NORILSK NICKEL PJSC ADR	ADR	23,534	212,041
MMG LTD	COMMON STOCK	508,000	150,281
MOBICO GROUP PLC	COMMON STOCK GBP.05	86,419	93,178
MOBILE TELECOMMUNICATIONS CO	COMMON STOCK KWD.1	366,963	605,177
MOBILE TELECOMMUNICATIONS CO	COMMON STOCK SAR10.0	74,588	280,849
MOBILE TELESYSTEMS PUBLIC JO	ADR	104,957	577,264
MOBILEZONE HOLDING AG REG	COMMON STOCK CHF.01	6,850	111,773
MOBIMO HOLDING AG REG	COMMON STOCK CHF3.4	1,122	348,368
MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	4,400	101,862
MODEC INC	COMMON STOCK	3,400	55,784
MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	20,754	178,060
MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF125.0	88,773	725,024
MOLTEN VENTURES PLC	COMMON STOCK GBP.01	32,680	115,623
MOMENTUM METROPOLITAN	COMMON STOCK	245,998	294,458
MOMO.COM INC	COMMON STOCK TWD10.0	18,296	302,954
MONADELPHOUS GROUP LTD	COMMON STOCK	16,513	166,789
MONCLER SPA	COMMON STOCK NPV	36,106	2,221,567
MONDAY.COM LTD	COMMON STOCK	8,300	1,558,823
MONDI PLC	COMMON STOCK EUR.2	79,862	1,561,553
MONDI PLC	COMMON STOCK EUR.2	9,721	192,958
MONEX GROUP INC	COMMON STOCK	29,900	151,971
MONEY FORWARD INC	COMMON STOCK	7,200	219,112
MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	92,099	328,160
MONOGATARI CORP	COMMON STOCK	8,500	263,840
MONOTARO CO LTD	COMMON STOCK	42,200	459,387
MONTAGE TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	7,588	62,705
MONTANA AEROSPACE AG	COMMON STOCK	2,791	58,585
MONTEA NV	REIT	1,980	188,685
MOONPIG GROUP PLC	COMMON STOCK GBP.1	50,000	99,448
MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	48,470	174,755
MORGAN SINDALL GROUP PLC	COMMON STOCK GBP.05	6,674	187,970
MORGUARD CORP	COMMON STOCK	900	72,336
MORGUARD NORTH AMERICAN RESI	REIT	3,300	36,964
MORI HILLS REIT INVESTMENT C	REIT	290	287,978
MORI TRUST REIT INC	REIT	455	233,725
MORINAGA + CO LTD	COMMON STOCK	14,000	253,581
MORINAGA MILK INDUSTRY CO	COMMON STOCK	12,600	243,644
MORITA HOLDINGS CORP	COMMON STOCK	2,600	28,595
MOROCCAN DIRHAM	FOREIGN CURRENCY	19,943	2,021
MORPHOSYS AG	COMMON STOCK	5,729	214,870
MOS FOOD SERVICES INC	COMMON STOCK	4,400	102,442

MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970	473,819
MOSENERGO PJSC	COMMON STOCK RUB1.0	1,837,000	63,473
MOTOR OIL (HELLAS) SA	COMMON STOCK EUR.75	11,407	299,394
MOTUS HOLDINGS LTD	COMMON STOCK	35,255	195,674
MOUWASAT MEDICAL SERVICES CO	COMMON STOCK SAR10.0	16,622	495,557
MOWI ASA	COMMON STOCK NOK7.5	81,028	1,451,287
MPC CONTAINER SHIPS AS	COMMON STOCK NOK1.0	94,505	124,002
MR DIY GROUP M BHD	COMMON STOCK	606,000	191,160
MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	44,296	379,825
MRV ENGENHARIA	COMMON STOCK	83,617	192,156
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	77,700	3,049,768
MSCI EAFE MAR24	IFUS 20240315	33,200	3,035,090
MSCI EMGMKT MAR24	IFUS 20240315	36,800	1,759,551
MTN GROUP LTD	COMMON STOCK ZAR.0001	311,996	1,970,501
MTR CORP	COMMON STOCK	267,669	1,038,653
MTU AERO ENGINES AG	COMMON STOCK	10,093	2,176,749
MTY FOOD GROUP INC	COMMON STOCK	3,700	158,567
MUANGTHAI CAPITAL PCL FOREIG	FOREIGN SH. THB1.0 A	165,500	218,194
MUANGTHAI CAPITAL PCL NVDR	NVDR THB1.0	147,400	193,580
MUENCHENER	COMMON STOCK	24,381	10,102,482
MULLEN GROUP LTD	COMMON STOCK	16,200	172,492
MULTICHOICE GROUP LTD	COMMON STOCK	82,639	366,120
MULTIPLAN EMPREENDIMENTOS	COMMON STOCK	56,700	329,295
MULTIPLY GROUP	COMMON STOCK	1,132,232	980,327
MUNTERS GROUP AB	COMMON STOCK SEK.03	21,817	354,161
MURATA MANUFACTURING CO LTD	COMMON STOCK	310,600	6,560,469
MUSASHI SEIMITSU INDUSTRY CO	COMMON STOCK	7,700	82,184
MUSASHINO BANK LTD/THE	COMMON STOCK	4,600	86,664
MUSTI GROUP OY	COMMON STOCK	4,326	124,913
MUTARES SE + CO KGAA	COMMON STOCK	2,826	110,520
MUYUAN FOODS CO LTD A	COMMON STOCK CNY1.0	56,406	328,751
MY EG SERVICES BHD	COMMON STOCK	699,837	124,002
MYCRONIC AB	COMMON STOCK	14,255	407,102
MYTILINEOS S.A.	COMMON STOCK EUR.97	15,940	646,218
NABTESCO CORP	COMMON STOCK	19,100	388,876
NACHI FUJIKOSHI CORP	COMMON STOCK	2,100	54,614
NAGAILEBEN CO LTD	COMMON STOCK	4,300	72,668
NAGARRO SE	COMMON STOCK	1,468	141,837
NAGASE + CO LTD	COMMON STOCK	17,500	280,146
NAGAWA CO LTD	COMMON STOCK	1,200	60,581
NAGOYA RAILROAD CO LTD	COMMON STOCK	32,200	515,787
NAHDI MEDICAL CO	COMMON STOCK	6,637	242,472
NAJRAN CEMENT CO	COMMON STOCK SAR10.0	14,129	42,651
NAKANISHI INC	COMMON STOCK	12,100	203,130
NAMCHOW HOLDINGS CO LTD	COMMON STOCK TWD10.0	77,000	127,417
NAN KANG RUBBER TIRE CO LTD	COMMON STOCK TWD10.0	71,000	97,129
NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	940,986	2,034,374

NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK TWD10.0	39,988	326,413
NANJING KING FRIEND BIOCHE A	COMMON STOCK CNY1.0	6,810	14,378
NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	17,200	348,838
NANO DIMENSION LTD ADR	ADR	43,100	103,440
NANO X IMAGING LTD	COMMON STOCK ILS.01	17,200	109,564
NANOFILM TECHNOLOGIES INTERN	COMMON STOCK	44,800	30,982
NANOSONICS LTD	COMMON STOCK	47,088	140,735
NANTEX INDUSTRY CO LTD	COMMON STOCK TWD10.0	28,000	34,300
NANTO BANK LTD/THE	COMMON STOCK	5,200	89,849
NANYA TECHNOLOGY CORP	COMMON STOCK TWD10.0	225,000	570,469
NARI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	66,182	208,763
NASPERS LTD N SHS	COMMON STOCK ZAR.02	33,551	5,738,758
NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	560,919	11,714,641
NATIONAL BANK OF CANADA	COMMON STOCK	62,370	4,777,317
NATIONAL BANK OF GREECE	COMMON STOCK EUR1.0	142,847	992,537
NATIONAL BANK OF KUWAIT	COMMON STOCK KWD.1	1,388,730	4,039,010
NATIONAL CO FOR LEARNING + E	COMMON STOCK SAR10.0	3,331	106,414
NATIONAL GAS + INDUSTRIALIZA	COMMON STOCK SAR10.0	6,233	111,529
NATIONAL GRID PLC	COMMON STOCK	646,366	8,728,472
NATIONAL INDUSTRIALIZATION C	COMMON STOCK SAR10.0	55,594	182,348
NATIONAL INDUSTRIES GRP HOLD	COMMON STOCK KWD.1	291,967	193,667
NATIONAL MEDICAL CARE CO	COMMON STOCK SAR10.0	3,728	173,377
NATIONAL REAL ESTATE CO	COMMON STOCK KWD.1	168,025	36,126
NATIONAL SILICON INDUSTRY A	COMMON STOCK CNY1.0	83,982	204,719
NATIONAL STORAGE REIT	REIT	289,355	452,464
NATURA +CO HOLDING SA	COMMON STOCK	173,741	596,621
NATURECELL CO LTD	COMMON STOCK KRW500.0	8,348	51,641
NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	20,579	613,780
NATWEST GROUP PLC	COMMON STOCK GBP1.0769	1,051,533	2,935,135
NAURA TECHNOLOGY GROUP CO A	COMMON STOCK CNY1.0	5,000	172,949
NAVER CORP	COMMON STOCK KRW100.0	23,724	4,105,932
NAVIGATOR CO SA/THE	COMMON STOCK NPV	38,458	150,972
NCAB GROUP AB	COMMON STOCK SEK.01	24,130	175,813
NCC AB B SHS	COMMON STOCK SEK8.0	17,681	220,714
NCC GROUP PLC	COMMON STOCK GBP.01	47,865	78,606
NCSOFT CORP	COMMON STOCK KRW500.0	3,156	585,490
NEC CORP	COMMON STOCK	45,100	2,661,677
NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	12,300	206,914
NEDBANK GROUP LTD	COMMON STOCK ZAR1.0	85,770	1,014,138
NEIGHBOURLY PHARMACY INC	COMMON STOCK	4,800	61,119
NEINOR HOMES SA	COMMON STOCK	9,826	114,621
NEL ASA	COMMON STOCK NOK.2	346,639	234,628
NEMAK SAB DE CV	COMMON STOCK	240,234	58,730
NEMETSCHEK SE	COMMON STOCK	10,352	897,037
NEOEN SA	COMMON STOCK EUR2.0	11,772	395,876
NEOGAMES SA	COMMON STOCK	3,600	103,068
NEPI ROCKCASTLE N.V.	COMMON STOCK	86,625	598,642

NESTE OYJ	COMMON STOCK	76,909	2,734,241
NESTLE (MALAYSIA) BERHAD	COMMON STOCK	10,800	276,168
NESTLE SA REG	COMMON STOCK CHF.1	480,094	55,525,207
NET ONE SYSTEMS CO LTD	COMMON STOCK	15,800	269,402
NETCARE LTD	COMMON STOCK ZAR.01	226,837	176,632
NETCOMPANY GROUP AS	COMMON STOCK DKK1.0	9,238	308,762
NETDRAGON WEBSOFT HOLDINGS L	COMMON STOCK USD.01	42,500	67,381
NETEASE INC	COMMON STOCK USD.0001	350,100	6,303,867
NETLINK NBN TRUST	UNIT	528,400	336,816
NETMARBLE CORP	COMMON STOCK KRW100.0	4,680	210,109
NETWEALTH GROUP LTD	COMMON STOCK	18,579	194,475
NETWORK INTERNATIONAL HOLDIN	COMMON STOCK GBP.1	77,962	387,381
NEUREN PHARMACEUTICALS LTD	COMMON STOCK	16,016	271,772
NEW CHINA LIFE INSURANCE C A	COMMON STOCK CNY1.0	22,700	99,412
NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	281,652
NEW GOLD INC	COMMON STOCK	119,800	174,440
NEW HOPE CORP LTD	COMMON STOCK	112,570	396,303
NEW HOPE LIUHE CO LTD A	COMMON STOCK CNY1.0	34,958	45,896
NEW HORIZON HEALTH LTD	COMMON STOCK USD.00005	55,000	163,058
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	913,187	253,600
NEW ORIENTAL EDUCATION + TEC	COMMON STOCK USD.001	267,000	1,889,179
NEW PACIFIC METALS CORP	COMMON STOCK	102,700	195,493
NEW TAIWAN DOLLAR	FOREIGN CURRENCY	19,297,593	628,781
NEW WAVE GROUP AB B SHS	COMMON STOCK SEK3.0	14,196	144,312
NEW WORLD DEVELOPMENT	COMMON STOCK	243,964	378,667
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	488,380	309,218
NEXANS SA	COMMON STOCK EUR1.0	5,317	465,928
NEXGEN ENERGY LTD	COMMON STOCK	88,100	619,359
NEXI SPA	COMMON STOCK	101,325	828,944
NEXITY	COMMON STOCK EUR5.0	7,187	134,457
NEXON CO LTD	COMMON STOCK	82,100	1,491,245
NEXT 15 GROUP PLC	COMMON STOCK GBP.025	13,996	148,506
NEXT PLC	COMMON STOCK GBP.1	21,359	2,205,164
NEXTAGE CO LTD	COMMON STOCK	6,400	117,221
NEXTDC LTD	COMMON STOCK	86,998	811,829
NEXTEER AUTOMOTIVE GROUP LTD	COMMON STOCK HKD.1	159,000	100,386
NFI GROUP INC	COMMON STOCK	11,000	114,204
NGK INSULATORS LTD	COMMON STOCK	37,100	442,148
NH FOODS LTD	COMMON STOCK	14,000	474,396
NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	12,407	99,303
NHK SPRING CO LTD	COMMON STOCK	32,700	276,840
NHN CORP	COMMON STOCK KRW500.0	10,752	194,365
NIB HOLDINGS LTD	COMMON STOCK	83,810	421,689
NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.03906	279,519	1,977,202
NICE INFORMATION SERVICE CO	COMMON STOCK KRW500.0	5,676	41,694
NICE LTD	COMMON STOCK ILS1.0	8,269	1,674,284
NICE LTD SPON ADR	ADR	2,740	546,657

NICHIAS CORP	COMMON STOCK	10,600	254,372
NICHICON CORP	COMMON STOCK	7,900	72,503
NICHIDEN CORP	COMMON STOCK	3,200	65,061
NICHIHA CORP	COMMON STOCK	4,500	94,406
NICHIREI CORP	COMMON STOCK	21,000	516,680
NICK SCALI LTD	COMMON STOCK	11,659	97,831
NICKEL INDUSTRIES LTD	COMMON STOCK	392,581	185,483
NIDEC CORP	COMMON STOCK	75,400	3,073,107
NIEN MADE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	32,000	367,366
NIFCO INC	COMMON STOCK	14,800	380,902
NIHON KOHDEN CORP	COMMON STOCK	14,300	451,705
NIHON M+A CENTER HOLDINGS IN	COMMON STOCK	51,000	280,405
NIHON PARKERIZING CO LTD	COMMON STOCK	13,400	107,837
NIKKISO CO LTD	COMMON STOCK	8,800	64,186
NIKKON HOLDINGS CO LTD	COMMON STOCK	9,800	213,771
NIKON CORP	COMMON STOCK	50,800	501,009
NILFISK HOLDING A/S	COMMON STOCK DKK20.0	3,949	69,152
NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	165,665
NINE ENTERTAINMENT CO HOLDIN	COMMON STOCK	189,715	260,818
NINESTAR CORP A	COMMON STOCK CNY1.0	11,700	37,282
NINETY ONE PLC	COMMON STOCK	44,961	104,911
NINGBO TUOPU GROUP CO LTD A	COMMON STOCK CNY1.0	11,100	114,752
NINGXIA BAOFENG ENERGY GRO A	COMMON STOCK CNY1.0	62,100	129,213
NINTENDO CO LTD	COMMON STOCK	186,400	9,741,929
NIO INC ADR	ADR USD.00025	255,500	2,317,385
NIPPN CORP	COMMON STOCK	8,600	135,518
NIPPON ACCOMMODATIONS FUND	REIT	80	342,326
NIPPON BUILDING FUND INC	REIT	309	1,336,860
NIPPON CARBON CO LTD	COMMON STOCK	1,600	49,695
NIPPON CERAMIC CO LTD	COMMON STOCK	3,800	75,473
NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	6,200	87,384
NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	13,400	287,681
NIPPON EXPRESS HOLDINGS INC	COMMON STOCK	12,400	703,730
NIPPON GAS CO LTD	COMMON STOCK	19,800	326,266
NIPPON KANZAI HOLDINGSCO LTD	COMMON STOCK	3,100	56,470
NIPPON KAYAKU CO LTD	COMMON STOCK	23,800	226,720
NIPPON LIGHT METAL HOLDINGS	COMMON STOCK	9,370	116,250
NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	164,700	1,327,447
NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	17,500	156,553
NIPPON PILLAR PACKING CO LTD	COMMON STOCK	3,400	107,045
NIPPON REIT INVESTMENT CORP	REIT	83	197,729
NIPPON ROAD CO LTD	COMMON STOCK	5,500	79,767
NIPPON SANSO HOLDINGS CORP	COMMON STOCK	29,500	786,790
NIPPON SHINYAKU CO LTD	COMMON STOCK	8,300	293,537
NIPPON SHOKUBAI CO LTD	COMMON STOCK	4,600	177,266
NIPPON SIGNAL COMPANY LTD	COMMON STOCK	8,200	56,337
NIPPON SODA CO LTD	COMMON STOCK	4,300	165,251

NIPPON STEEL CORP	COMMON STOCK	153,182	3,500,783
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	5,248,600	6,408,884
NIPPON TELEVISION HOLDINGS	COMMON STOCK	8,900	96,978
NIPPON YUSEN KK	COMMON STOCK	88,200	2,733,882
NIPRO CORP	COMMON STOCK	28,300	221,868
NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	20,600	237,570
NISHI NIPPON RAILROAD CO LTD	COMMON STOCK	10,800	182,820
NISHIMATSU CONSTRUCTION CO	COMMON STOCK	5,600	155,779
NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	7,700	113,091
NISHIO HOLDINGS CO LTD	COMMON STOCK	3,100	90,005
NISSAN CHEMICAL CORP	COMMON STOCK	25,800	1,004,565
NISSAN MOTOR CO LTD	COMMON STOCK	425,100	1,659,616
NISSAN SHATAI CO LTD	COMMON STOCK	13,200	85,990
NISSHA CO LTD	COMMON STOCK	8,600	89,646
NISSHIN OILLIO GROUP LTD/THE	COMMON STOCK	4,300	130,762
NISSHIN SEIFUN GROUP INC	COMMON STOCK	33,400	450,302
NISSHINBO HOLDINGS INC	COMMON STOCK	23,100	187,227
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	38,100	1,328,723
NISSUI CORP	COMMON STOCK	57,500	309,676
NITERRA CO LTD	COMMON STOCK	28,500	676,438
NITORI HOLDINGS CO LTD	COMMON STOCK NPV	14,900	1,990,862
NITTA CORP	COMMON STOCK	3,700	96,239
NITTO BOSEKI CO LTD	COMMON STOCK	4,000	129,583
NITTO DENKO CORP	COMMON STOCK	27,300	2,035,640
NITTO KOGYO CORP	COMMON STOCK	4,300	109,562
NKT A/S	COMMON STOCK DKK20.0	9,212	632,950
NN GROUP NV	COMMON STOCK EUR.12	49,866	1,973,967
NOAH HOLDINGS LTD SPON ADS	ADR USD.0005	4,600	63,526
NOEVIR HOLDING CO	COMMON STOCK	2,600	94,716
NOF CORP	COMMON STOCK	11,500	570,357
NOHMI BOSAI LTD	COMMON STOCK	4,000	62,327
NOJIMA CORP	COMMON STOCK	10,400	128,986
NOK CORP	COMMON STOCK	17,000	225,955
NOKIA OYJ	COMMON STOCK	820,747	2,821,560
NOKIA OYJ	COMMON STOCK NPV	149,550	507,784
NOKIAN RENKAAT OYJ	COMMON STOCK	19,619	179,088
NOLATO AB B SHS	COMMON STOCK SEK.5	36,810	193,317
NOMURA CO LTD	COMMON STOCK	17,400	108,385
NOMURA HOLDINGS INC	COMMON STOCK	523,800	2,361,334
NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	21,000	551,010
NOMURA REAL ESTATE MASTER FU	REIT	929	1,085,223
NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	71,900	2,083,643
NONGFU SPRING CO LTD H	COMMON STOCK CNY.1	351,000	2,029,525
NONGSHIM CO LTD	COMMON STOCK KRW5000.0	854	269,482
NORDEA BANK ABP	COMMON STOCK EUR1.0	51,524	639,163
NORDEA BANK ABP	COMMON STOCK EUR1.0	518,961	6,424,024
NORDEX SE	COMMON STOCK	21,181	243,284

NORDIC SEMICONDUCTOR ASA	COMMON STOCK NOK.01	35,765	442,509
NORDNET AB PUBL	COMMON STOCK SEK.005	26,021	441,834
NORION BANK AB	COMMON STOCK SEK100.0	32,141	138,309
NORITAKE CO LTD	COMMON STOCK	1,500	72,643
NORITSU KOKI CO LTD	COMMON STOCK	3,100	65,805
NORITZ CORP	COMMON STOCK	4,700	50,291
NORMA GROUP SE	COMMON STOCK	5,711	101,130
NORSK HYDRO ASA	COMMON STOCK NOK1.098	251,460	1,692,257
NORTH AMERICAN CONSTRUCTION	COMMON STOCK	5,000	104,846
NORTH PACIFIC BANK LTD	COMMON STOCK	44,000	110,324
NORTH WEST CO INC/THE	COMMON STOCK	9,100	271,012
NORTHAM PLATINUM HOLDINGS LT	COMMON STOCK	59,881	459,827
NORTHERN DATA AG	COMMON STOCK	3,594	104,549
NORTHERN REGION CEMENT CO	COMMON STOCK SAR10.0	14,960	42,048
NORTHERN STAR RESOURCES LTD	COMMON STOCK	214,361	2,007,867
NORTHLAND POWER INC	COMMON STOCK	51,100	932,790
NORTHWEST HEALTHCARE PROPERT	REIT	18,100	70,830
NORWEGIAN AIR SHUTTLE AS	COMMON STOCK NOK10.0	156,720	165,189
NORWEGIAN KRONE	FOREIGN CURRENCY	929,371	91,512
NOS SGPS	COMMON STOCK EUR.01	64,686	228,724
NOVA LTD	COMMON STOCK	5,690	793,241
NOVAGOLD RESOURCES INC	COMMON STOCK	45,000	168,929
NOVARTIS AG REG	COMMON STOCK CHF.49	368,571	37,187,906
NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.0	109,822	1,847,013
NOVATEK PJSC SPONS GDR REG S	GDR	16,274	813,700
NOVO NORDISK A/S B	COMMON STOCK DKK.1	589,048	60,967,357
NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	221,560	444,855
NOVONESIS (NOVOZYMES) B	COMMON STOCK DKK2.0	35,719	1,967,961
NRW HOLDINGS LTD	COMMON STOCK	73,875	149,608
NS SOLUTIONS CORP	COMMON STOCK	5,500	178,195
NSD CO LTD	COMMON STOCK	13,400	257,259
NSI NV	REIT EUR3.68	1,256	26,020
NSK LTD	COMMON STOCK	60,500	326,621
NTN CORP	COMMON STOCK	90,400	166,103
NTT DATA GROUP CORP	COMMON STOCK	119,400	1,686,480
NTT UD REIT INVESTMENT CORP	REIT	242	213,725
NUFARM LTD	COMMON STOCK	49,973	177,454
NUTRIEN LTD	COMMON STOCK	89,276	5,054,189
NUVEI CORP SUBORDINATE VTG	COMMON STOCK	11,300	298,311
NUVISTA ENERGY LTD	COMMON STOCK	30,500	255,362
NUVOTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	70,000	323,039
NWS HOLDINGS LTD	COMMON STOCK HKD1.0	275,371	259,553
NXERA PHARMA CO LTD	COMMON STOCK	15,600	156,754
NYFOSA AB	COMMON STOCK SEK.5	33,919	324,901
OBARA GROUP INC	COMMON STOCK	2,600	69,503
OBAYASHI CORP	COMMON STOCK	111,800	965,412
OBI PHARMA INC	COMMON STOCK TWD10.0	44,921	101,440

OBIC BUSINESS CONSULTANTS	COMMON STOCK	5,100	232,712
OBIC CO LTD	COMMON STOCK	13,200	2,267,078
OBJECTIVE CORPORATION LTD	COMMON STOCK	3,990	34,080
OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	34,648	156,344
OCADO GROUP PLC	COMMON STOCK GBP.02	101,759	977,855
OCEANAGOLD CORP	COMMON STOCK	118,900	229,035
OCI CO LTD	COMMON STOCK KRW5000.0	1,131	97,430
OCI HOLDINGS CO LTD	COMMON STOCK KRW5000.0	2,498	205,212
OCI NV	COMMON STOCK EUR.02	21,500	625,440
ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	62,900	957,596
ODDITY TECH LTD CL A	COMMON STOCK USD.001	4,000	186,120
ODONTOPREV S.A.	COMMON STOCK	65,463	156,540
OESTERREICHISCHE POST AG	COMMON STOCK	6,014	217,260
OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	6,000	80,254
OHSHO FOOD SERVICE CORP	COMMON STOCK	3,000	171,428
OIL REFINERIES LTD	COMMON STOCK ILS1.0	280,836	95,304
OILES CORP	COMMON STOCK	4,200	58,931
OISIX RA DAICHI INC	COMMON STOCK	3,800	36,597
OJI HOLDINGS CORP	COMMON STOCK	138,100	530,913
OKAMOTO INDUSTRIES INC	COMMON STOCK	1,800	63,398
OKAMURA CORP	COMMON STOCK	9,500	146,523
OKASAN SECURITIES GROUP INC	COMMON STOCK	12,000	58,147
OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	14,800	95,798
OKINAWA CELLULAR TELEPHONE	COMMON STOCK	4,000	95,921
OKINAWA ELECTRIC POWER CO	COMMON STOCK	7,808	61,680
OKINAWA FINANCIAL GROUP INC	COMMON STOCK	4,700	77,987
OKUMA CORP	COMMON STOCK	4,700	201,964
OKUMURA CORP	COMMON STOCK	4,400	145,945
OLAM GROUP LTD	COMMON STOCK	126,700	99,725
OLD MUTUAL LTD	COMMON STOCK	879,827	617,149
OLYMPUS CORP	COMMON STOCK	219,600	3,169,620
OMRON CORP	COMMON STOCK	31,300	1,453,573
OMV AG	COMMON STOCK	26,382	1,160,487
ONCOCLINICAS DO BRASIL SERVI	COMMON STOCK	44,300	118,499
ONE REIT INC	REIT	37	69,534
ONENESS BIOTECH CO LTD	COMMON STOCK TWD10.0	44,372	281,208
ONEX CORPORATION	COMMON STOCK	12,555	881,021
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	74,700	1,334,435
ONTEX GROUP NV	COMMON STOCK	11,774	98,901
OOH MEDIA LTD	COMMON STOCK	96,496	108,764
OPAP SA	COMMON STOCK EUR.3	38,299	650,259
OPC ENERGY LTD	COMMON STOCK	15,723	102,611
OPEN HOUSE GROUP CO LTD	COMMON STOCK	13,800	407,891
OPEN TEXT CORP	COMMON STOCK	46,400	1,959,666
OPEN UP GROUP INC	COMMON STOCK	9,200	152,827
OPERADORA DE SITES MEX A 1	COMMON STOCK	227,353	321,405
OPPEIN HOME GROUP INC A	COMMON STOCK CNY1.0	5,100	49,972

OPTEX CO LTD	COMMON STOCK	5,900	74,554
OPTORUN CO LTD	COMMON STOCK	2,600	29,912
ORACLE CORP JAPAN	COMMON STOCK	6,500	500,795
ORANGE	COMMON STOCK EUR4.0	338,798	3,856,764
ORANGE POLSKA SA	COMMON STOCK PLN3.0	102,085	211,447
ORBIA ADVANCE CORP SAB DE CV	COMMON STOCK	180,886	401,838
ORGANO CORP	COMMON STOCK	4,400	181,388
ORICA LTD	COMMON STOCK	85,799	930,793
ORIENT CORP	COMMON STOCK	13,700	103,877
ORIENT OVERSEAS INTL LTD	COMMON STOCK USD.1	22,500	314,079
ORIENT SECURITIES CO LTD A	COMMON STOCK CNY1.0	63,274	77,471
ORIENT SEMICONDUCTOR ELECTR	COMMON STOCK TWD10.0	66,000	116,884
ORIENTAL LAND CO LTD	COMMON STOCK	196,200	7,288,316
ORIENTAL UNION CHEMICAL	COMMON STOCK TWD10.0	98,000	64,289
ORIGIN ENERGY LTD	COMMON STOCK	297,821	1,721,104
ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01	18,885	71,780
ORION CORP/REPUBLIC OF KOREA	COMMON STOCK KRW500.0	4,671	418,800
ORION HOLDINGS CORP	COMMON STOCK KRW500.0	5,427	61,443
ORION OYJ CLASS B	COMMON STOCK EUR.65	21,726	942,611
ORIOR AG	COMMON STOCK CHF4.0	1,108	94,945
ORIX CORP	COMMON STOCK	207,800	3,894,055
ORIX JREIT INC	REIT	443	522,588
ORKLA ASA	COMMON STOCK NOK1.25	114,487	888,003
ORLA MINING LTD	COMMON STOCK	59,300	194,279
ORLEN SA	COMMON STOCK PLN1.25	103,763	1,728,095
ORORA LTD	COMMON STOCK	319,449	565,928
ORSTED A/S	COMMON STOCK DKK10.0	34,527	1,907,718
OSAKA GAS CO LTD	COMMON STOCK	68,200	1,423,659
OSAKA ORGANIC CHEMICAL IND	COMMON STOCK	2,500	47,898
OSAKA SODA CO LTD	COMMON STOCK	2,300	157,631
OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	7,000	134,673
OSB GROUP PLC	COMMON STOCK GBP.01	76,575	451,360
OSCOTEC INC	COMMON STOCK KRW500.0	4,180	74,654
OSG CORP	COMMON STOCK	16,800	240,193
OSISKO GOLD ROYALTIES LTD	COMMON STOCK	35,996	516,217
OSISKO MINING INC	COMMON STOCK	51,400	104,079
OSOTSPA PCL FOREIGN	FOREIGN SH. THB1.0 A	243,700	157,076
OTP BANK PLC	COMMON STOCK HUF100.0	44,025	2,010,372
OTSUKA CORP	COMMON STOCK	18,700	769,170
OTSUKA HOLDINGS CO LTD	COMMON STOCK	77,000	2,882,327
OTTOGI CORPORATION	COMMON STOCK KRW5000.0	331	102,684
OUTOKUMPU OYJ	COMMON STOCK	80,433	396,787
OUTSOURCING INC	COMMON STOCK	20,700	254,516
OUTSURANCE GROUP LTD	COMMON STOCK ZAR.0001	135,484	312,641
OVCTEK CHINA INC A	COMMON STOCK CNY1.0	8,600	27,329
OVERSEA CHINESE BANKING CORP	COMMON STOCK	617,418	6,067,609
OVS SPA	COMMON STOCK NPV	43,668	109,500

OX2 AB	COMMON STOCK	37,410	204,724
OXFORD INSTRUMENTS PLC	COMMON STOCK GBP.05	7,860	229,128
OXFORD NANOPORE TECHNOLOGIES	COMMON STOCK GBP.0001	98,018	259,740
PABRIK KERTAS TJIWI KIMIA PT	COMMON STOCK IDR1000.0	312,400	148,061
PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	837,000	275,479
PACIFIC INDUSTRIAL CO LTD	COMMON STOCK	6,800	61,786
PACIFIC STRATEGIC FINANCIAL	COMMON STOCK IDR400.0	2,772,300	206,132
PAGEGROUP PLC	COMMON STOCK GBP.01	56,396	350,104
PAL GROUP HOLDINGS CO LTD	COMMON STOCK	9,800	170,569
PALADIN ENERGY LTD	COMMON STOCK	536,971	359,611
PALTAC CORPORATION	COMMON STOCK	5,600	177,447
PAN AMERICAN SILVER CORP	EXP 22FEB29	59,600	30,694
PAN AMERICAN SILVER CORP	COMMON STOCK	62,594	1,026,777
PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.0	223,678	257,892
PAN JIT INTERNATIONAL INC	COMMON STOCK TWD10.0	103,100	225,571
PAN OCEAN CO LTD	COMMON STOCK KRW1000.0	55,662	161,021
PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	69,500	1,654,304
PANASONIC HOLDINGS CORP	COMMON STOCK	400,700	3,929,411
PANDORA A/S	COMMON STOCK DKK.01	17,162	2,372,489
PANDOX AB	COMMON STOCK SEK2.5	13,362	199,466
PANGANG GROUP VANADIUM TIT A	COMMON STOCK CNY1.0	100,100	46,258
PARADE TECHNOLOGIES LTD	COMMON STOCK TWD10.0	15,000	583,978
PARADISE CO LTD	COMMON STOCK KRW500.0	13,634	140,826
PARADOX INTERACTIVE AB	COMMON STOCK SEK.005	2,538	57,006
PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	44,016	390,036
PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	7,400	145,079
PARAMOUNT RESOURCES LTD A	COMMON STOCK	12,500	245,810
PAREX RESOURCES INC	COMMON STOCK	21,400	404,922
PARK LAWN CORP	COMMON STOCK	5,700	85,331
PARK SYSTEMS CORP	COMMON STOCK KRW500.0	1,064	142,721
PARK24 CO LTD	COMMON STOCK	20,000	255,648
PARKLAND CORP	COMMON STOCK	25,778	834,960
PARKWAYLIFE REAL ESTATE	REIT	62,100	173,217
PARQUE ARAUCO S.A.	COMMON STOCK	108,669	176,701
PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	24,392	121,049
PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	4,060	5,865,664
PASON SYSTEMS INC	COMMON STOCK	14,300	175,361
PASONA GROUP INC	COMMON STOCK	4,300	80,312
PATISSERIE HOLDINGS PLC	COMMON STOCK GBP.01	4,808	26,325
PATRIZIA SE	COMMON STOCK	7,848	71,082
PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	239,000	185,175
PAZ OIL CO LTD	COMMON STOCK ILS5.0	1,714	144,273
PCCW LTD	COMMON STOCK	683,056	363,898
PDD HOLDINGS INC	ADR USD.00002	108,100	15,816,111
PEAB AB CLASS B	COMMON STOCK SEK5.35	23,825	135,100
PEARL ABYSS CORP	COMMON STOCK KRW100.0	5,140	154,157
PEARSON PLC	COMMON STOCK GBP.25	128,529	1,578,382

PEGATRON CORP	COMMON STOCK TWD10.0	346,853	983,716
PEGAVISION CORP	COMMON STOCK TWD10.0	10,000	128,985
PEIJIA MEDICAL LTD	COMMON STOCK USD.0001	104,000	98,425
PEMBINA PIPELINE CORP	COMMON STOCK	104,129	3,602,582
PENNON GROUP PLC	COMMON STOCK GBP.6105	47,968	463,391
PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	49,400	277,446
PEOPLE + TECHNOLOGY INC	COMMON STOCK KRW500.0	3,452	134,140
PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,526,000	469,024
PEPCO GROUP NV	COMMON STOCK	34,891	231,114
PEPKOR HOLDINGS LTD	COMMON STOCK	354,694	380,732
PEPTIDREAM INC	COMMON STOCK	17,100	179,604
PEPTRON INC	COMMON STOCK KRW500.0	3,575	111,133
PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0	2,940	140,481
PERENTI LTD	COMMON STOCK	119,922	84,988
PERFECT WORLD CO LTD A	COMMON STOCK CNY1.0	21,150	35,266
PERNOD RICARD SA	COMMON STOCK EUR1.55	37,068	6,558,894
PERPETUAL LTD	COMMON STOCK	16,942	293,471
PERSEUS MINING LTD	COMMON STOCK	214,628	272,101
PERSIMMON PLC	COMMON STOCK GBP.1	63,494	1,120,007
PERSOL HOLDINGS CO LTD	COMMON STOCK	300,000	513,276
PERUSAHAAN GAS NEGARA TBK PT	COMMON STOCK IDR100.0	2,371,000	173,930
PET CENTER COMERCIO E PARTIC	COMMON STOCK	204,900	165,856
PET VALU HOLDINGS LTD	COMMON STOCK	4,700	102,583
PETRINDO JAYA KREASI TBK PT	COMMON STOCK IDR200.0	290,200	253,032
PETROBRAS PETROLEO BRAS	COMMON STOCK	676,603	5,409,783
PETROBRAS PETROLEO BRAS PR	PREFERENCE	844,017	6,451,871
PETROCHINA CO LTD A	COMMON STOCK CNY1.0	459,000	456,586
PETROCHINA CO LTD H	COMMON STOCK CNY1.0	3,472,000	2,294,347
PETROFAC LTD	COMMON STOCK USD.02	74,823	35,497
PETRONAS CHEMICALS GROUP BHD	COMMON STOCK	515,400	802,731
PETRONAS DAGANGAN BHD	COMMON STOCK	67,000	318,484
PETRONAS GAS BHD	COMMON STOCK	115,600	437,611
PETRORECONCAVO SA	COMMON STOCK NPV	26,400	117,712
PETS AT HOME GROUP PLC	COMMON STOCK GBP.01	85,808	348,190
PEUGEOT INVEST	COMMON STOCK EUR1.0	851	95,325
PEXA GROUP LTD	COMMON STOCK	28,051	211,387
PEYTO EXPLORATION + DEV CORP	COMMON STOCK	32,500	296,754
PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	884	150,596
PGE SA	COMMON STOCK PLN10.25	150,025	331,099
PGS ASA	COMMON STOCK NOK3.0	177,664	149,998
PHARMA FOODS INTERNATIONAL	COMMON STOCK	3,700	26,225
PHARMA MAR SA	COMMON STOCK EUR.6	2,534	114,990
PHARMAESSENTIA CORP	COMMON STOCK TWD10.0	53,000	596,317
PHARMALLY INTERENATIONAL HOL	COMMON STOCK TWD10.0	10,256	18,914
PHARMARON BEIJING CO LTD A	COMMON STOCK CNY1.0	15,075	61,386
PHARMING GROUP NV	COMMON STOCK EUR.01	155,570	176,989
PHIHONG TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	95,000	181,815

PHILIPPINE PESO	FOREIGN CURRENCY	21,216,619	383,144
PHISON ELECTRONICS CORP	COMMON STOCK TWD10.0	27,229	459,930
PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	177,605	1,206,520
PHOENIX HOLDINGS LTD/THE	COMMON STOCK ILS1.0	44,225	450,123
PHOSAGRO PJSC	DEPOSITORY RECEIPT	234	3,462
PHOSAGRO PJSC GDR REG S	GDR	36,282	537,508
PIAGGIO + C. S.P.A.	COMMON STOCK	29,245	96,206
PICC HOLDING CO A	COMMON STOCK CNY1.0	69,600	47,431
PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	1,280,309	1,521,572
PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	62,462	79,480
PICTON PROPERTY INCOME LTD	REIT	73,352	64,496
PIGEON CORP	COMMON STOCK	19,500	224,430
PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.0	190,000	107,102
PILBARA MINERALS LTD	COMMON STOCK	502,342	1,348,006
PILOT CORP	COMMON STOCK	4,800	142,809
PING AN BANK CO LTD A	COMMON STOCK CNY1.0	212,900	281,549
PING AN HEALTHCARE AND TECHN	COMMON STOCK	88,100	200,377
PING AN INSURANCE GROUP CO A	COMMON STOCK CNY1.0	157,297	892,097
PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	1,161,500	5,258,214
PINNACLE INVESTMENT MANAGEME	COMMON STOCK	19,404	132,826
PIOLAX INC	COMMON STOCK	4,700	77,471
PIOTECH INC A	COMMON STOCK CNY1.0	3,023	98,472
PIRAEUS FINANCIAL HOLDINGS S	COMMON STOCK EUR.93	138,899	490,991
PIRELLI + C SPA	COMMON STOCK NPV	59,137	321,860
PIXART IMAGING INC	COMMON STOCK TWD10.0	23,509	117,673
PKO BANK POLSKI SA	COMMON STOCK PLN1.0	161,081	2,060,770
PKSHA TECHNOLOGY INC	COMMON STOCK	2,400	57,117
PLAN B MEDIA PCL F	FOREIGN SH. THB.1 A	413,316	107,166
PLASTIC OMNIUM	COMMON STOCK EUR.5	13,706	182,710
PLATINUM ASSET MANAGEMENT	COMMON STOCK	69,544	62,838
PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	10,131	85,219
PLAYTECH PLC	COMMON STOCK	51,370	293,361
PLDT INC	COMMON STOCK PHP5.0	17,262	399,453
PLUS ALPHA CONSULTING CO LTD	COMMON STOCK	3,500	70,113
PLUS500 LTD	COMMON STOCK ILS.01	15,433	326,868
PNE AG	COMMON STOCK	6,506	99,624
POLA ORBIS HOLDINGS INC	COMMON STOCK	17,600	197,542
POLAR CAPITAL HOLDINGS PLC	COMMON STOCK GBP.025	12,715	75,332
POLARIS GROUP	COMMON STOCK TWD10.0	49,000	120,586
POLISH ZLOTY	FOREIGN CURRENCY	372,704	94,781
POLLARD BANKNOTE LTD	COMMON STOCK	3,400	82,589
POLY DEVELOPMENTS AND HOLD A	COMMON STOCK CNY1.0	129,500	180,482
POLY PROPERTY GROUP CO LTD	COMMON STOCK	828,663	168,735
POLYNOVO LTD	COMMON STOCK	315,255	354,918
POLYPEPTIDE GROUP AG	COMMON STOCK CHF.01	1,961	40,818
POLYUS PJSC	COMMON STOCK RUB1.0	4,300	513,571
POONGSAN CORP	COMMON STOCK KRW5000.0	5,370	162,812

POP MART INTERNATIONAL GROUP	COMMON STOCK USD.0001	173,200	449,162
PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	28,326	1,449,586
POSCO DX CO LTD	COMMON STOCK KRW500.0	9,043	518,095
POSCO FUTURE M CO LTD	COMMON STOCK KRW500.0	5,584	1,542,408
POSCO HOLDINGS INC	COMMON STOCK KRW5000.0	12,627	4,865,608
POSCO HOLDINGS INC SPON ADR	ADR	1,480	140,763
POSCO INTERNATIONAL CORP	COMMON STOCK KRW5000.0	11,657	561,038
POSTAL SAVINGS BANK OF CHI A	COMMON STOCK CNY1.0	270,100	165,541
POSTAL SAVINGS BANK OF CHI H	COMMON STOCK CNY1.0	1,484,000	708,879
POSTE ITALIANE SPA	COMMON STOCK EUR1.0	89,134	1,011,696
POSTNL NV	COMMON STOCK EUR.08	133,652	209,035
POU CHEN	COMMON STOCK TWD10.0	513,520	516,429
POUND STERLING	FOREIGN CURRENCY	1,119,322	1,426,911
POWER + WATER UTILITY CO FOR	COMMON STOCK SAR10.0	15,199	254,127
POWER ASSETS HOLDINGS LTD	COMMON STOCK	271,000	1,570,426
POWER CONSTRUCTION CORP OF A	COMMON STOCK CNY1.0	105,700	73,041
POWER CORP OF CANADA	COMMON STOCK	104,912	3,014,649
POWERCHIP SEMICONDUCTOR	COMMON STOCK TWD10.0	600,000	573,644
POWERLONG REAL ESTATE HOLDIN	COMMON STOCK HKD.01	247,000	23,091
POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.0	134,897	618,755
POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	108,267	1,301,327
POYA INTERNATIONAL CO LTD	COMMON STOCK TWD10.0	10,507	188,763
PPB GROUP BERHAD	COMMON STOCK	135,000	425,331
PRAIRIESKY ROYALTY LTD	COMMON STOCK	43,762	769,967
PRECISION DRILLING CORP	COMMON STOCK	2,800	152,804
PREMIER FOODS PLC	COMMON STOCK GBP.1	101,903	175,859
PREMIER INVESTMENTS LIMITED	COMMON STOCK	17,533	329,001
PREMIUM BRANDS HOLDINGS CORP	COMMON STOCK	8,200	584,746
PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.0	107,608	944,161
PRESS METAL ALUMINIUM HOLDIN	COMMON STOCK	637,300	667,159
PRESSANCE CORP	COMMON STOCK	2,400	27,053
PRESTIGE INTERNATIONAL INC	COMMON STOCK	17,600	74,700
PRIMA MARINE PCL FOREIGN	FOREIGN SH. THB1.0 A	184,200	28,872
PRIMA MEAT PACKERS LTD	COMMON STOCK	4,300	71,614
PRIMARIS REIT	REIT NPV	18,375	192,306
PRIMARY HEALTH PROPERTIES	REIT GBP.125	216,321	285,078
PRIMAX ELECTRONICS LTD	COMMON STOCK TWD10.0	83,000	182,786
PRIMO WATER CORP	COMMON STOCK	25,700	389,028
PRIO SA	COMMON STOCK	145,995	1,379,184
PRO MEDICUS LTD	COMMON STOCK	7,935	517,428
PROLOGIS PROPERTY MEXICO SA	REIT	141,800	676,155
PROMOTORA Y OPERADORA DE INF	COMMON STOCK	39,285	426,197
PROSEGUR CASH SA	COMMON STOCK EUR.02	79,951	47,427
PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	42,547	82,719
PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	21,102	129,007
PROSUS NV	COMMON STOCK EUR.05	278,839	8,319,446
PROTECTOR FORSIKRING ASA	COMMON STOCK NOK1.0	13,528	239,500

	PROXIMUS	COMMON STOCK	26,584	250,026
	PRS REIT PLC/THE	REIT GBP.01	88,235	96,910
*	PRUDENTIAL PLC	COMMON STOCK GBP.05	498,700	5,614,594
	PRYSMIAN SPA	COMMON STOCK EUR.1	49,928	2,270,648
	PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	1,120,547
	PT XL AXIATA TBK	COMMON STOCK IDR100.0	769,200	99,843
	PTG ENERGY PCL FOREIGN	FOREIGN SH. THB1.0 A	82,100	21,047
	PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	1,326,313
	PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	512,591
	PTT PCL NVDR	NVDR THB1.0	265,300	277,880
	PTT PCL/FOREIGN	FOREIGN SH. THB1.0 A	1,435,240	1,503,254
	PUBLIC BANK BERHAD	COMMON STOCK	2,837,405	2,647,142
	PUBLIC POWER CORP	COMMON STOCK EUR2.48	41,347	509,722
	PUBLICIS GROUPE	COMMON STOCK EUR.4	41,808	3,890,384
	PUMA SE	COMMON STOCK	20,278	1,130,628
	PVA TEPLA AG	COMMON STOCK	3,311	74,628
	PZ CUSSONS PLC	COMMON STOCK GBP.01	36,300	70,656
	Q TECHNOLOGY GROUP CO LTD	COMMON STOCK HKD.01	74,000	42,077
	QANTAS AIRWAYS LTD	COMMON STOCK	146,950	536,444
	QASSIM CEMENT/THE	COMMON STOCK SAR10.0	7,480	127,060
	QBE INSURANCE GROUP LTD	COMMON STOCK	272,215	2,748,585
	QIAGEN N.V.	COMMON STOCK EUR.01	42,361	1,844,225
	QIFU TECHNOLOGY INC	ADR USD.00001	23,600	373,352
	QINETIQ GROUP PLC	COMMON STOCK GBP.01	97,471	383,015
	QINGHAI SALT LAKE INDUSTRY A	COMMON STOCK CNY1.0	137,100	307,918
	QISDA CORP	COMMON STOCK TWD10.0	551,955	862,915
	QL RESOURCES BHD	COMMON STOCK	176,520	219,242
	QT GROUP OYJ	COMMON STOCK NPV	2,948	210,248
	QUADIENT SA	COMMON STOCK EUR1.0	627	13,334
	QUALITAS CONTROLADORA SAB CV	COMMON STOCK NPV	30,300	306,999
	QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	4,039,238	265,081
	QUANG VIET ENTERPRISE CO LTD	COMMON STOCK TWD10.0	5,000	18,306
	QUANTA COMPUTER INC	COMMON STOCK TWD10.0	499,511	3,634,979
	QUBE HOLDINGS LTD	COMMON STOCK	291,392	641,974
	QUEBECOR INC CL B	COMMON STOCK	29,600	707,563
	QUILTER PLC	COMMON STOCK GBP.08167	220,921	289,577
	QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	27,198	1,637,864
	RABIGH REFINING AND PETROCHE	COMMON STOCK SAR10.0	70,855	196,882
	RADIANCE HOLDINGS GROUP CO L	COMMON STOCK HKD.01	137,000	66,320
	RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.0	90,000	389,211
	RADWARE LTD	COMMON STOCK ILS.05	7,700	128,436
	RAFFLES MEDICAL GROUP LTD	COMMON STOCK	157,858	129,147
	RAI WAY SPA	COMMON STOCK NPV	19,337	109,153
	RAIA DROGASIL SA	COMMON STOCK	218,400	1,318,228
	RAIFFEISEN BANK INTERNATIONA	COMMON STOCK	27,381	565,016
	RAINBOW ROBOTICS	COMMON STOCK KRW500.0	1,442	195,843
	RAITO KOGYO CO LTD	COMMON STOCK	7,300	97,869

RAIZNEXT CORP	COMMON STOCK	6,000	64,825
RAKSUL INC	COMMON STOCK	7,800	69,816
RAKUS CO LTD	COMMON STOCK	13,300	244,942
RAKUTEN BANK LTD	COMMON STOCK	20,100	300,161
RAKUTEN GROUP INC	COMMON STOCK	265,800	1,181,204
RAMELIUS RESOURCES LTD	COMMON STOCK	216,336	249,802
RAMI LEVY CHAIN STORES HASHI	COMMON STOCK ILS.01	1,464	82,045
RAMSAY HEALTH CARE LTD	COMMON STOCK	37,159	1,330,563
RANDON PARTICIPACOES SA PREF	PREFERENCE	17,000	44,679
RANDSTAD NV	COMMON STOCK EUR.1	19,619	1,230,473
RANK GROUP PLC	COMMON STOCK	43,628	41,699
RATCH GROUP PCL NVDR	NVDR THB10.0	133,700	123,264
RATHBONES GROUP PLC	COMMON STOCK GBP.05	9,684	214,143
RATIONAL AG	COMMON STOCK	870	672,577
RATOS AB B SHS	COMMON STOCK SEK3.15	45,969	164,970
RAYDIUM SEMICONDUCTOR CORP	COMMON STOCK TWD10.0	12,000	156,324
RB GLOBAL INC	COMMON STOCK	30,100	2,024,091
REA GROUP LTD	COMMON STOCK	9,152	1,127,736
REALORD GROUP HOLDINGS LTD	COMMON STOCK HKD.1	72,000	50,529
REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.0	85,329	1,305,002
REC SILICON ASA	COMMON STOCK NOK1.0	79,365	109,132
RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	129,921	8,964,266
RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	18,974	1,023,459
RECRUIT HOLDINGS CO LTD	COMMON STOCK	260,000	11,101,834
RED 5 LTD	COMMON STOCK	489,371	103,228
REDCARE PHARMACY NV	COMMON STOCK EUR.02	2,295	333,699
REDCO PROPERTIES GROUP LTD	COMMON STOCK HKD.05	164,000	27,933
REDDE NORTHGATE PLC	COMMON STOCK GBP.5	42,016	194,411
REDE D OR SAO LUIZ SA	COMMON STOCK	109,998	648,051
REDEFINE PROPERTIES LTD	REIT	992,005	208,843
REDEIA CORP SA	COMMON STOCK EUR.5	73,904	1,217,224
REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.0	37,879	97,306
REDROW PLC	COMMON STOCK GBP.105	42,954	337,300
REECE LTD	COMMON STOCK	49,366	751,788
REGION RE LTD	REIT	206,555	317,184
REGIONAL SAB DE CV	COMMON STOCK	56,600	542,353
REGIS RESOURCES LTD	COMMON STOCK	118,206	176,488
REINET INVESTMENTS SCA	COMMON STOCK	26,808	683,426
REIT 1 LTD	REIT ILS1.0	48,764	226,967
RELIANCE WORLDWIDE CORP LTD	COMMON STOCK	131,284	395,845
RELO GROUP INC	COMMON STOCK	20,800	250,384
RELX PLC	COMMON STOCK	146,008	5,780,713
RELX PLC	COMMON STOCK	190,097	7,540,186
REMGRO LTD	COMMON STOCK	96,268	855,318
REMY COINTREAU	COMMON STOCK EUR1.6	3,877	492,895
RENAULT SA	COMMON STOCK EUR3.81	33,042	1,352,870
RENESAS ELECTRONICS CORP	COMMON STOCK	265,000	4,756,630

RENEWI PLC	COMMON STOCK GBP1.0	13,551	109,967
RENGO CO LTD	COMMON STOCK	32,500	216,387
RENISHAW PLC	COMMON STOCK GBP.2	6,246	285,666
RENOVA INC	COMMON STOCK	5,900	49,721
RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	460,323	2,614,626
REPLY SPA	COMMON STOCK EUR.13	3,836	506,374
REPSOL SA	COMMON STOCK EUR1.0	259,624	3,857,375
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1	0
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1	0
RESILIENT REIT LTD	REIT	66,746	161,650
RESOLUTE MINING LTD	COMMON STOCK	344,828	104,984
RESONA HOLDINGS INC	COMMON STOCK	390,514	1,977,972
RESONAC HOLDINGS CORP	COMMON STOCK	29,200	580,372
RESORTTRUST INC	COMMON STOCK	14,000	242,219
RESTAR CORP	COMMON STOCK	3,300	65,819
RESTAURANT BRANDS INTERN	COMMON STOCK	52,294	4,105,868
RETAIL PARTNERS CO LTD	COMMON STOCK	5,400	63,709
REUNERT LTD	COMMON STOCK ZAR.1	44,303	145,210
REXEL SA	COMMON STOCK EUR5.0	41,580	1,143,655
RHB BANK BHD	COMMON STOCK	235,205	278,832
RHEINMETALL AG	COMMON STOCK	7,646	2,425,336
RICHELIEU HARDWARE LTD	COMMON STOCK	9,900	360,232
RICHTER GEDEON NYRT	COMMON STOCK HUF100.0	26,273	664,372
RICHWAVE TECHNOLOGY CORP	COMMON STOCK TWD10.0	12,781	76,426
RICOH CO LTD	COMMON STOCK	115,400	884,149
RICOH LEASING CO LTD	COMMON STOCK	2,400	82,499
RIETER HOLDING AG REG	COMMON STOCK CHF5.0	516	55,321
RIGHTMOVE PLC	COMMON STOCK GBP.001	159,417	1,165,159
RIKEN KEIKI CO LTD	COMMON STOCK	3,200	155,884
RINGER HUT CO LTD	COMMON STOCK	2,100	35,047
RINGKJOEBING LANDBOBANK A/S	COMMON STOCK DKK1.0	4,765	699,955
RINNAI CORP	COMMON STOCK	18,600	430,374
RIO TINTO LTD	COMMON STOCK	67,468	6,226,013
RIO TINTO PLC	COMMON STOCK GBP.1	202,955	15,074,835
RIOCAN REAL ESTATE INVST TR	REIT	26,900	379,856
RISO KAGAKU CORP	COMMON STOCK	5,500	103,359
RISO KYOIKU CO LTD	COMMON STOCK	21,600	34,730
RIVERSTONE HOLDINGS LTD	COMMON STOCK	87,700	46,806
RIYAD BANK	COMMON STOCK SAR10.0	271,950	2,070,446
RIYADH CABLES GROUP CO	COMMON STOCK SAR10.0	45,327	1,114,440
RLX TECHNOLOGY INC ADR	ADR USD.00001	104,200	208,400
ROBINSONS LAND CO	COMMON STOCK PHP1.0	644,400	185,438
ROCHE HOLDING AG BR	COMMON STOCK CHF1.0	6,026	1,871,758
ROCHE HOLDING AG GENUSSCHEIN	COMMON STOCK	126,156	36,537,997
ROCKWOOL A/S B SHS	COMMON STOCK DKK10.0	1,475	431,774
ROGERS COMMUNICATIONS INC B	COMMON STOCK	67,542	3,177,332
ROGERS SUGAR INC	COMMON STOCK	17,400	70,993

ROHM CO LTD	COMMON STOCK	60,400	1,157,252
ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	34,800	699,552
ROLAND CORP	COMMON STOCK	2,100	65,455
ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	1,522,949	5,800,677
RONGSHENG PETROCHEMICAL CO A	COMMON STOCK CNY1.0	102,900	150,063
RORZE CORP	COMMON STOCK	1,600	169,173
ROSNEFT OIL CO PJSC	COMMON STOCK RUB.01	103,786	690,165
ROSNEFT OIL CO PJSC REGS GDR	GDR	96,285	57,944
ROTORK PLC	COMMON STOCK GBP.005	149,006	612,911
ROUND ONE CORP	COMMON STOCK	29,100	114,756
ROYAL BANK OF CANADA	COMMON STOCK	249,085	25,312,748
ROYAL HOLDINGS CO LTD	COMMON STOCK	5,200	95,016
ROYAL UNIBREW	COMMON STOCK DKK2.0	8,469	565,885
RS GROUP PLC	COMMON STOCK GBP.1	99,378	1,034,465
RS PCL FOREIGN SHS	FOREIGN SH. THB1.0 A	210,210	85,605
RS TECHNOLOGIES CO LTD	COMMON STOCK	2,800	59,076
RUBIS	COMMON STOCK EUR1.25	16,702	415,218
RUENTEX DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	289,170	354,867
RUENTEX INDUSTRIES LTD	COMMON STOCK TWD10.0	122,574	256,505
RUMO SA	COMMON STOCK	248,250	1,170,848
RUN LONG CONSTRUCTION CO LTD	COMMON STOCK TWD10.0	33,000	107,475
RURAL FUNDS GROUP	REIT	67,328	97,384
RUSSEL METALS INC	COMMON STOCK	10,800	368,818
RUSSIAN RUBLE	FOREIGN CURRENCY	8,954,336	100,160
RWE AG	COMMON STOCK	115,698	5,263,606
RWS HOLDINGS PLC	COMMON STOCK GBP.01	49,524	158,194
RYMAN HEALTHCARE LTD	COMMON STOCK	100,013	373,239
RYOHIN KEIKAKU CO LTD	COMMON STOCK	49,000	818,584
RYOSAN CO LTD	COMMON STOCK	3,200	106,344
RYOYO ELECTRO CORP	COMMON STOCK	2,500	63,447
S 1 CORPORATION	COMMON STOCK KRW500.0	4,547	211,275
S F HOLDING CO LTD A	COMMON STOCK CNY1.0	49,800	284,615
S FOODS INC	COMMON STOCK	3,000	70,012
S OIL CORP	COMMON STOCK KRW2500.0	9,000	482,916
S.O.I.T.E.C.	COMMON STOCK EUR2.0	4,583	823,332
S+P/TSX 60 IX FUT MAR24	XMOD 20240314	4,800	152,954
S+S TECH CORP	COMMON STOCK KRW500.0	2,552	89,063
S4 CAPITAL PLC	COMMON STOCK GBP.25	45,501	30,840
SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	182,153	23,561
SAAB AB B	COMMON STOCK	15,021	905,800
SABIC AGRI NUTRIENTS CO	COMMON STOCK SAR10.0	43,469	1,601,978
SACYR SA	COMMON STOCK EUR1.0	74,254	256,409
SAF HOLLAND SE	COMMON STOCK EUR.01	6,234	104,717
SAFESTORE HOLDINGS PLC	REIT GBP.01	36,115	405,417
SAFRAN SA	COMMON STOCK EUR.2	61,542	10,863,159
SAGAX AB B	COMMON STOCK SEK1.75	37,137	1,019,670
SAGE GROUP PLC/THE	COMMON STOCK	186,106	2,776,571

SAHARA INTERNATIONAL PETROCH	COMMON STOCK SAR10.0	60,948	553,408
SAIC MOTOR CORP LTD A	COMMON STOCK CNY1.0	84,800	161,693
SAILUN GROUP CO LTD A	COMMON STOCK CNY1.0	31,100	51,589
SAINSBURY (J) PLC	COMMON STOCK GBP.285714	332,288	1,279,091
SAIPEM SPA	COMMON STOCK NPV	215,267	349,558
SAIZERIYA CO LTD	COMMON STOCK	6,800	242,648
SAKAI MOVING SERVICE CO LTD	COMMON STOCK	3,800	73,243
SAKATA INX CORP	COMMON STOCK	3,700	35,533
SAKATA SEED CORP	COMMON STOCK	5,100	141,416
SALMAR ASA	COMMON STOCK NOK.25	12,360	692,091
SALVATORE FERRAGAMO SPA	COMMON STOCK EUR.1	9,188	123,926
SALZGITTER AG	COMMON STOCK	7,002	216,608
SAM A ALUMINUM CO LTD	COMMON STOCK KRW500.0	1,083	89,021
SAM CHUN DANG PHARM CO LTD	COMMON STOCK KRW500.0	2,322	138,787
SAMBU ENGINEERING + CONSTRUC	COMMON STOCK KRW1000.0	50,505	89,857
SAMHALLSBYGGNADSBOLAGET I	COMMON STOCK	256,410	130,166
SAMPO OYJ A SHS	COMMON STOCK	83,094	3,638,768
SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,433	2,023,618
SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,679	1,373,837
SAMSUNG E+A CO LTD	COMMON STOCK KRW5000.0	34,049	763,721
SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.0	10,334	1,224,495
SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW100.0	859,535	52,276,846
SAMSUNG ELECTRONICS PREF	PREFERENCE	146,109	7,045,641
SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.0	6,170	1,258,330
SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW1000.0	101,187	606,631
SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.0	13,922	745,559
SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.0	10,079	3,668,859
SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	7,296	962,395
SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.0	7,396	220,508
SAMTY CO LTD	COMMON STOCK	5,200	89,671
SAMTY RESIDENTIAL INVESTMENT	REIT	54	41,985
SAMYANG FOODS CO LTD	COMMON STOCK KRW5000.0	718	120,195
SAN A CO LTD	COMMON STOCK	3,200	103,259
SAN AI OBBLI CO LTD	COMMON STOCK	13,100	148,855
SAN IN GODO BANK LTD/THE	COMMON STOCK	24,300	170,876
SANAN OPTOELECTRONICS CO L A	COMMON STOCK CNY1.0	114,700	223,721
SANBIO CO LTD	COMMON STOCK	4,500	22,355
SANDFIRE RESOURCES LTD	COMMON STOCK	73,330	365,475
SANDOZ GROUP AG	COMMON STOCK	74,921	2,415,094
SANDS CHINA LTD	COMMON STOCK USD.01	448,000	1,310,973
SANDSTORM GOLD LTD	COMMON STOCK	33,600	169,707
SANDVIK AB	COMMON STOCK SEK1.2	192,026	4,159,550
SANGETSU CORP	COMMON STOCK	8,600	188,733
SANGFOR TECHNOLOGIES INC A	COMMON STOCK CNY1.0	3,700	37,667
SANKEN ELECTRIC CO LTD	COMMON STOCK	3,900	213,420
SANKI ENGINEERING CO LTD	COMMON STOCK	6,600	81,843
SANKYO CO LTD	COMMON STOCK	7,600	442,378

SANKYU INC	COMMON STOCK	9,400	344,577
SANLAM LTD	COMMON STOCK ZAR.01	316,171	1,258,633
SANOFI	COMMON STOCK EUR2.0	205,241	20,360,782
SANRIO CO LTD	COMMON STOCK	8,200	340,610
SANSAN INC	COMMON STOCK	8,400	94,729
SANTANDER BANK POLSKA SA	COMMON STOCK PLN10.0	6,814	848,522
SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	60,800	604,871
SANTOS BRASIL PARTICIPACOES	COMMON STOCK	57,700	110,964
SANTOS LTD	COMMON STOCK	594,657	3,109,480
SANWA HOLDINGS CORP	COMMON STOCK	31,300	472,977
SANY HEAVY EQUIPMENT INTL	COMMON STOCK HKD.1	171,000	165,338
SANY HEAVY INDUSTRY CO LTD A	COMMON STOCK CNY1.0	91,100	177,482
SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	478,623
SANYO CHEMICAL INDUSTRIES	COMMON STOCK	1,400	42,008
SANYO DENKI CO LTD	COMMON STOCK	1,400	62,105
SANYO SPECIAL STEEL CO LTD	COMMON STOCK	3,200	59,698
SAO MARTINHO SA	COMMON STOCK	44,000	265,017
SAP SE	COMMON STOCK	187,426	28,849,170
SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	4,434	131,263
SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677	262,667
SAPPORO HOLDINGS LTD	COMMON STOCK	11,600	511,074
SAPUTO INC	COMMON STOCK	52,400	1,066,201
SARANTIS SA	COMMON STOCK EUR.78	5,024	46,507
SARAS SPA	COMMON STOCK	94,007	167,813
SARTORIUS AG VORZUG	PREFERENCE	4,826	1,776,708
SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	5,153	1,369,513
SASCO	COMMON STOCK SAR10.0	11,677	231,360
SASOL LTD	COMMON STOCK	102,780	1,041,373
SASSEUR REAL ESTATE INVESTME	REIT	92,300	47,951
SATELLITE CHEMICAL CO LTD A	COMMON STOCK CNY1.0	34,280	71,613
SATO HOLDINGS CORP	COMMON STOCK	4,800	71,868
SATS LTD	COMMON STOCK	180,401	375,406
SAUDI ARABIAN MINING CO	COMMON STOCK SAR10.0	238,052	2,802,666
SAUDI ARABIAN OIL CO	COMMON STOCK	462,899	4,079,683
SAUDI ARAMCO BASE OIL CO	COMMON STOCK SAR10.0	8,795	332,099
SAUDI AWWAL BANK	COMMON STOCK SAR10.0	188,463	1,889,656
SAUDI BASIC INDUSTRIES CORP	COMMON STOCK SAR10.0	160,700	3,569,683

SAUDI CEMENT	COMMON STOCK SAR10.0	12,716	178,024
SAUDI CERAMIC CO	COMMON STOCK SAR10.0	6,649	48,316
SAUDI CHEMICAL CO HOLDING	COMMON STOCK SAR1.0	70,080	79,985
SAUDI CO FOR HARDWARE LLC	COMMON STOCK SAR10.0	2,748	28,103
SAUDI ELECTRICITY CO	COMMON STOCK SAR10.0	141,342	714,625
SAUDI FISHERIES	COMMON STOCK SAR10.0	3,188	20,573
SAUDI GROUND SERVICES CO	COMMON STOCK SAR10.0	15,625	150,000
SAUDI IND INVESTMENT GROUP	COMMON STOCK SAR10.0	56,982	337,333
SAUDI INVESTMENT BANK/THE	COMMON STOCK SAR10.0	82,934	351,640
SAUDI KAYAN PETROCHEMICAL CO	COMMON STOCK SAR10.0	124,666	361,033
SAUDI PHARMACEUTICAL INDUSTR	COMMON STOCK SAR10.0	9,973	100,262
SAUDI PUBLIC TRANSPORT CO	COMMON STOCK SAR10.0	10,389	56,682
SAUDI REAL ESTATE CO	COMMON STOCK SAR10.0	25,442	108,553
SAUDI RESEARCH + MEDIA GROUP	COMMON STOCK SAR10.0	6,106	278,108
SAUDI RIYAL	FOREIGN CURRENCY	669,058	178,415
SAUDI TADAWUL GROUP HOLDING	COMMON STOCK SAR10.0	16,260	796,090
SAUDI TELECOM CO	COMMON STOCK SAR10.0	363,056	3,916,164
SAUDIA DAIRY + FOODSTUFF CO	COMMON STOCK SAR10.0	2,701	239,849
SAVARIA CORP	COMMON STOCK	12,500	143,808
SAVILLS PLC	COMMON STOCK GBP.025	24,551	302,407
SAVOLA	COMMON STOCK SAR10.0	44,379	442,015
SAWAI GROUP HOLDINGS CO LTD	COMMON STOCK	7,400	273,110
SAYONA MINING LTD	COMMON STOCK	1,964,768	94,638
SB TECHNOLOGY CORP	COMMON STOCK	800	13,448
SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,842,223	5,600,852
SBI HOLDINGS INC	COMMON STOCK	41,923	940,456
SBI SUMISHIN NET BANK LTD	COMMON STOCK	12,200	133,696
SBM OFFSHORE NV	COMMON STOCK EUR.25	23,807	328,298
SBS HOLDINGS INC	COMMON STOCK	3,900	67,862
SCANDIC HOTELS GROUP AB	COMMON STOCK SEK.25	28,343	130,556
SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0	11,155	193,898
SCATEC ASA	COMMON STOCK NOK.025	12,608	101,695
SCB X PCL FOREIGN	FOREIGN SH. THB10.0 A	153,825	477,710
SCENTRE GROUP	REIT	1,008,509	2,048,105
SCHAEFFLER AG PREF	PREFERENCE	21,056	130,096
SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	18,106	492,888
SCHIBSTED ASA CL A	COMMON STOCK NOK.5	12,759	366,829
SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	4,431	1,051,160
SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,920	1,730,588
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	95,313	19,203,454
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	582,935
SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.0	4,014	196,063
SCHOUW + CO	COMMON STOCK DKK10.0	2,188	179,294
SCHRODERS PLC	COMMON STOCK GBP.2	162,929	889,445
SCHWEITER TECHNOLOGIES AG	COMMON STOCK CHF1.0	184	113,466
SCICLONE PHARMACEUTICALS HOL	COMMON STOCK USD.00005	67,000	119,438

SCOR SE	COMMON STOCK	27,071	792,988
SCOUT24 SE	COMMON STOCK	13,121	928,912
SCREEN HOLDINGS CO LTD	COMMON STOCK	15,100	1,269,443
SCSK CORP	COMMON STOCK	27,900	552,453
SDI CORPORATION	COMMON STOCK TWD10.	41,000	151,271
SDIC POWER HOLDINGS CO LTD A	COMMON STOCK CNY1.0	155,300	288,392
SDIPTECH AB B	COMMON STOCK SEK.025	4,200	112,950
SEA LTD ADR	ADR	66,600	2,697,300
SEABRIDGE GOLD INC	COMMON STOCK	11,200	136,411
SEADRILL LIMITED	COMMON STOCK USD.01	4,331	203,848
SEATRIUM LTD	COMMON STOCK	7,404,263	661,309
SEAZEN GROUP LTD	COMMON STOCK HKD.001	448,380	72,926
SEAZEN HOLDINGS CO LTD A	COMMON STOCK CNY1.0	363,168	584,268
SEB SA	COMMON STOCK EUR1.0	4,730	591,002
SECOM CO LTD	COMMON STOCK	38,000	2,731,895
SECTRA AB B SHS	COMMON STOCK	22,669	407,676
SECUNET SECURITY NETWORKS AG	COMMON STOCK	220	35,620
SECURE ENERGY SERVICES INC	COMMON STOCK	51,900	371,164
SECURITAS AB B SHS	COMMON STOCK SEK1.0	93,908	922,292
SECURITY BANK CORP	COMMON STOCK PHP10.0	78,670	101,573
SEEGENE INC	COMMON STOCK KRW500.0	5,582	98,906
SEEK LTD	COMMON STOCK	65,546	1,190,805
SEERA GROUP HOLDING	COMMON STOCK SAR10.0	24,933	176,858
SEGA SAMMY HOLDINGS INC	COMMON STOCK	29,200	407,263
SEGRO PLC	REIT GBP.1	209,423	2,357,505
SEIBU HOLDINGS INC	COMMON STOCK	48,200	667,528
SEIKO EPSON CORP	COMMON STOCK	49,500	739,537
SEIKO GROUP CORP	COMMON STOCK	4,200	80,080
SEINO HOLDINGS CO LTD	COMMON STOCK	24,500	371,091
SEIREN CO LTD	COMMON STOCK	8,300	145,676
SEKISUI CHEMICAL CO LTD	COMMON STOCK	83,700	1,203,956
SEKISUI HOUSE LTD	COMMON STOCK	106,100	2,351,155
SEKISUI HOUSE REIT INC	REIT	976	532,827
SEKISUI JUSHI CORP	COMMON STOCK	4,400	77,443
SELECT HARVESTS LTD	COMMON STOCK	20,962	41,404
SEMAPA SOCIEDADE DE INVESTIM	COMMON STOCK NPV	17,748	262,969
SEMBCORP INDUSTRIES LTD	COMMON STOCK	181,200	727,768
SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.0	761,814	316,354
SEMPERIT AG HOLDING	COMMON STOCK	5,667	88,636
SENDAS DISTRIBUIDORA SA	COMMON STOCK	233,020	640,440
SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	19,500	157,569
SENSHU IKEDA HOLDINGS INC	COMMON STOCK	77,200	176,833
SENSIRION HOLDING AG	COMMON STOCK	726	72,097
SEOBU T+D	COMMON STOCK KRW500.0	32,320	180,270
SEOJIN SYSTEM CO LTD	COMMON STOCK KRW500.0	4,308	60,479
SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK KRW500.	13,517	106,270
SERCO GROUP PLC	COMMON STOCK GBP.02	210,578	433,615

SERCOMM CORP	COMMON STOCK TWD10.0	42,000	183,497
SERENA ENERGIA SA	COMMON STOCK	7,724	16,212
SERES GROUP CO L A	COMMON STOCK CNY1.0	18,100	194,052
SERIA CO LTD	COMMON STOCK	8,000	148,874
SERICA ENERGY PLC	COMMON STOCK USD.1	27,249	79,803
SES	RECEIPT	66,663	440,834
SESA SPA	COMMON STOCK NPV	1,309	177,856
SEVEN + I HOLDINGS CO LTD	COMMON STOCK	136,400	5,402,897
SEVEN BANK LTD	COMMON STOCK	99,600	211,804
SEVEN GROUP HOLDINGS LTD	COMMON STOCK	27,659	694,680
SEVERN TRENT PLC	COMMON STOCK GBP.9789	50,848	1,672,535
SEVERSTAL GDR REG S	GDR	49,935	2,996
SFA ENGINEERING CORP	COMMON STOCK KRW500.0	8,554	201,344
SFS GROUP AG	COMMON STOCK CHF.1	2,995	371,445
SG HOLDINGS CO LTD	COMMON STOCK	55,300	792,220
SG MICRO CORP A	COMMON STOCK CNY1.0	4,680	58,631
SGL CARBON SE	COMMON STOCK	14,975	107,608
SGS SA REG	COMMON STOCK CHF.04	27,283	2,354,614
SHAANXI COAL INDUSTRY CO L A	COMMON STOCK CNY1.0	172,500	507,800
SHAFTESBURY CAPITAL PLC	REIT GBP.25	223,340	391,608
SHAMAL AZ ZOUR AL OULA FOR T	COMMON STOCK	93,287	52,513
SHANDONG GOLD MINING CO LT A	COMMON STOCK CNY1.0	84,213	272,242
SHANDONG GOLD MINING CO LT H	COMMON STOCK CNY1.0	95,500	181,251
SHANDONG HUALU HENGSHENG A	COMMON STOCK CNY1.0	17,030	66,212
SHANDONG LINGLONG TYRE CO A	COMMON STOCK CNY1.0	14,000	38,106
SHANDONG NANSHAN ALUMINUM A	COMMON STOCK CNY1.0	121,400	50,263
SHANDONG SUN PAPER INDUSTR A	COMMON STOCK CNY1.0	98,400	168,710
SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY.1	424,000	413,219
SHANGHAI BAIRUN INVESTMENT A	COMMON STOCK CNY1.0	10,640	36,831
SHANGHAI BAOSIGHT SOFTWARE A	COMMON STOCK CNY1.0	10,545	72,440
SHANGHAI BAOSIGHT SOFTWARE B	COMMON STOCK CNY1.0	101,244	214,637
SHANGHAI CHLOR ALKALI CHEM B	COMMON STOCK CNY1.0	59,700	26,686
SHANGHAI ELECTRIC GRP CO L A	COMMON STOCK CNY1.0	88,400	51,911
SHANGHAI FOSUN PHARMACEUTI A	COMMON STOCK CNY1.0	16,700	58,874
SHANGHAI FOSUN PHARMACEUTI H	COMMON STOCK CNY1.0	108,500	236,215
SHANGHAI HAIXIN GROUP CO B	COMMON STOCK CNY1.0	48,800	15,811
SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000	137,745
SHANGHAI INTERNATIONAL AIR A	COMMON STOCK CNY1.0	8,000	36,921
SHANGHAI INTERNATIONAL POR A	COMMON STOCK CNY1.0	92,500	63,873
SHANGHAI JINJIANG INTERNAT A	COMMON STOCK CNY1.0	9,300	39,164
SHANGHAI JUNSHI BIOSCIENCE A	COMMON STOCK CNY1.0	49,354	291,901
SHANGHAI M+G STATIONERY IN A	COMMON STOCK CNY1.0	10,000	52,896
SHANGHAI PHARMACEUTICALS A	COMMON STOCK CNY1.0	20,900	49,258
SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	288,697
SHANGHAI PUDONG DEVEL BANK A	COMMON STOCK CNY1.0	355,500	332,313
SHANGHAI PUTAILAI NEW ENER A	COMMON STOCK CNY1.0	20,590	60,676
SHANGHAI RAAS BLOOD PRODUC A	COMMON STOCK CNY1.0	187,400	211,209

SHANGHAI UNITED IMAGING HE A	COMMON STOCK CNY1.0	13,483	260,078
SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	191,595	131,516
SHANXI COKING COAL ENERGY A	COMMON STOCK CNY1.0	105,000	146,318
SHANXI LU AN ENVIRONMENTAL A	COMMON STOCK CNY1.0	51,700	159,580
SHANXI MEIJIN ENERGY CO LT A	COMMON STOCK CNY1.0	63,300	59,362
SHANXI TAIGANG STAINLESS A	COMMON STOCK CNY1.0	57,900	30,421
SHANXI XINGHUACUN FEN WINE A	COMMON STOCK CNY1.0	12,380	404,245
SHAPIR ENGINEERING AND INDUS	COMMON STOCK	22,089	142,377
SHARP CORP	COMMON STOCK	40,200	285,866
SHAWCOR LTD	COMMON STOCK	10,600	121,869
SHELL PLC	COMMON STOCK EUR.07	1,189,302	38,643,985
SHENG SIONG GROUP LTD	COMMON STOCK	114,200	138,431
SHENGYI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	24,799	63,916
SHENNAN CIRCUITS CO LTD A	COMMON STOCK CNY1.0	5,180	51,777
SHENWAN HONGYUAN GROUP CO A	COMMON STOCK CNY1.0	186,900	116,795
SHENZHEN CAPCHEM TECHNOLOG A	COMMON STOCK CNY1.0	7,560	50,340
SHENZHEN ENERGY GROUP CO L A	COMMON STOCK CNY1.0	121,035	109,961
SHENZHEN INOVANCE TECHNOLO A	COMMON STOCK CNY1.0	27,150	241,482
SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	283,486	238,884
SHENZHEN INVESTMENT LTD	COMMON STOCK	818,883	120,601
SHENZHEN KANGTAI BIOLOGICA A	COMMON STOCK CNY1.0	15,360	58,738
SHENZHEN MINDRAY BIO MEDIC A	COMMON STOCK CNY1.0	12,400	508,852
SHENZHEN NEW INDUSTRIES BI A	COMMON STOCK CNY1.0	15,600	171,808
SHENZHEN OVERSEAS CHINESE A	COMMON STOCK CNY1.0	68,000	29,779
SHENZHEN SALUBRIS PHARM A	COMMON STOCK CNY1.0	4,100	18,859
SHENZHEN SC NEW ENERGY TEC A	COMMON STOCK CNY1.0	3,500	36,456
SHENZHEN TRANSSION HOLDING A	COMMON STOCK CNY1.0	6,723	130,996
SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	156,400	1,610,358
SHIBAURA MACHINE CO LTD	COMMON STOCK	3,300	80,695
SHIBAURA MECHATRONICS CORP	COMMON STOCK	2,700	112,535
SHIBUYA CORPORATION	COMMON STOCK	1,900	32,846
SHIFT INC	COMMON STOCK	2,500	632,402
SHIGA BANK LTD/THE	COMMON STOCK	7,300	180,417
SHIHLIN ELECTRIC + ENGINEER	COMMON STOCK TWD10.0	39,000	150,388
SHIJIAZHUANG YILING PHARMA A	COMMON STOCK CNY1.0	5,880	19,103
SHIKOKU ELECTRIC POWER CO	COMMON STOCK	26,400	189,231
SHIKOKU KASEI HOLDINGS CORP	COMMON STOCK	8,000	101,624
SHIKUN + BINUI LTD	COMMON STOCK ILS1.0	46,228	131,203
SHIMA SEIKI MFG LTD	COMMON STOCK	5,200	56,114
SHIMADZU CORP	COMMON STOCK	47,900	1,334,956
SHIMAMURA CO LTD	COMMON STOCK	4,100	457,670
SHIMANO INC	COMMON STOCK	13,600	2,099,711
SHIMAO SERVICES HOLDINGS LTD	COMMON STOCK HKD.01	101,000	15,392
SHIMIZU CORP	COMMON STOCK	93,200	619,360
SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	327,700	13,695,291
SHIN ETSU POLYMER CO LTD	COMMON STOCK	7,700	91,340
SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.0	2,115,885	609,453

SHIN POONG PHARMACEUTICAL CO	COMMON STOCK KRW500.0	4,180	43,631
SHIN ZU SHING CO LTD	COMMON STOCK TWD10.0	26,000	104,414
SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.0	82,496	2,563,820
SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	12,000	464,440
SHINKONG SYNTHETIC FIBERS	COMMON STOCK TWD10.0	193,000	97,743
SHINMAYWA INDUSTRIES LTD	COMMON STOCK	8,800	73,206
SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	223,221
SHINSUNG DELTA TECH CO LTD	COMMON STOCK KRW500.0	3,510	112,002
SHIONOGI + CO LTD	COMMON STOCK	48,000	2,311,308
SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	15,000	256,379
SHISEIDO CO LTD	COMMON STOCK	75,300	2,267,228
SHIZUOKA FINANCIAL GROUP INC	COMMON STOCK	78,000	659,962
SHIZUOKA GAS CO LTD	COMMON STOCK	7,900	57,455
SHO BOND HOLDINGS CO LTD	COMMON STOCK	7,000	310,705
SHOCHIKU CO LTD	COMMON STOCK	1,600	107,962
SHOEI CO LTD	COMMON STOCK	8,000	104,034
SHOEI FOODS CORP	COMMON STOCK	2,100	71,658
SHOPIFY INC CLASS A	COMMON STOCK	217,500	17,016,002
SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	89,817	1,350,877
SHOUCHENG HOLDINGS LTD	COMMON STOCK	720,800	144,925
SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	506,193	186,697
SHUFERSAL LTD	COMMON STOCK ILS.1	31,646	151,599
SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	66,281
SHUN TAK HOLDINGS LTD	COMMON STOCK	240,750	31,140
SHURGARD SELF STORAGE LTD	REIT	4,523	224,740
SIA ENGINEERING CO LTD	COMMON STOCK	51,300	92,067
SIAM CEMENT PCL NVDR	NVDR THB1.0	67,100	600,926
SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900	689,413
SIAMGAS + PETROCHEMICALS FOR	FOREIGN SH. THB.5 A	125,800	29,485
SIBANYE STILLWATER LTD	COMMON STOCK	477,879	650,673
SICHUAN CHUANTOU ENERGY CO A	COMMON STOCK CNY1.0	125,221	266,900
SICHUAN KELUN PHARMACEUTIC A	COMMON STOCK CNY1.0	15,700	64,218
SICHUAN ROAD+BRIDGE GROUP A	COMMON STOCK CNY1.0	67,900	71,739
SICHUAN SWELLFUN CO LTD A	COMMON STOCK CNY1.0	4,900	40,549
SIEGFRIED HOLDING AG REG	COMMON STOCK CHF14.6	1,059	1,081,765
SIEMENS AG REG	COMMON STOCK NPV	136,985	25,710,579
SIEMENS ENERGY AG	COMMON STOCK	91,356	1,211,329
SIEMENS HEALTHINEERS AG	COMMON STOCK	51,137	2,973,491
SIENNA SENIOR LIVING INC	COMMON STOCK	12,400	108,051
SIG GROUP AG	COMMON STOCK CHF.01	54,398	1,251,155
SIG PLC	COMMON STOCK GBP.1	119,839	50,995
SIGMA HEALTHCARE LTD	COMMON STOCK	199,334	136,634
SIGMA HEALTHCARE LTD	RIGHT	107,748	0
SIGNIFY NV	COMMON STOCK	26,226	879,121
SIGURD MICROELECTRONICS CORP	COMMON STOCK TWD10.0	65,000	137,834
SIHUAN PHARMACEUTICAL HLDGS	COMMON STOCK HKD.01	905,000	75,334
SIIX CORP	COMMON STOCK	4,700	48,591

SIKA AG REG	COMMON STOCK CHF.01	27,635	9,022,860
SILERGY CORP	COMMON STOCK TWD2.5	61,000	992,919
SILICON INTEGRATED SYSTEMS	COMMON STOCK TWD10.0	92,000	136,088
SILLAJEN INC	COMMON STOCK KRW500.0	25,846	120,748
SILTRONIC AG	COMMON STOCK	3,600	351,743
SILVER LAKE RESOURCES LTD	COMMON STOCK	160,028	130,424
SILVERCORP METALS INC	COMMON STOCK	31,400	82,155
SILVERCREST METALS INC	COMMON STOCK	23,300	153,555
SIME DARBY BERHAD	COMMON STOCK	534,155	272,995
SIME DARBY PLANTATION BHD	COMMON STOCK	536,930	520,787
SIME DARBY PROPERTY BHD	COMMON STOCK	534,155	72,575
SIMMTECH CO LTD	COMMON STOCK KRW500.0	5,325	158,351
SIMPAR SA	COMMON STOCK	91,300	179,888
SIMPLEX HOLDINGS INC	COMMON STOCK	6,000	116,260
SIMPLO TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	31,000	423,545
SIMS LTD	COMMON STOCK	31,701	335,990
SINAD HOLDING CO	COMMON STOCK SAR10.0	10,504	36,638
SINBON ELECTRONICS CO LTD	COMMON STOCK TWD10.0	40,000	389,309
SINCH AB	COMMON STOCK SEK.1	122,244	456,840
SINGAPORE AIRLINES LTD	COMMON STOCK	254,100	1,259,939
SINGAPORE DOLLAR	FOREIGN CURRENCY	592,738	449,350
SINGAPORE EXCHANGE LTD	COMMON STOCK	172,300	1,281,370
SINGAPORE POST LTD	COMMON STOCK	122,900	44,229
SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	803,780
SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	1,511,890	2,826,722
SINO AMERICAN SILICON PRODUC	COMMON STOCK TWD10.0	91,013	580,044
SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,882,495	836,552
SINO LAND CO	COMMON STOCK	626,354	681,016
SINO OCEAN GROUP HOLDING LTD	COMMON STOCK	869,074	48,971
SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	65,495
SINOMA SCIENCE+TECHNOLOGY A	COMMON STOCK CNY1.0	16,900	37,859
SINOPAC FINANCIAL HOLDINGS	COMMON STOCK TWD10.0	2,146,280	1,375,467
SINOPEC ENGINEERING GROUP H	COMMON STOCK CNY1.0	239,500	122,686
SINOPEC KANTONS HOLDINGS	COMMON STOCK HKD.1	184,000	79,175
SINOPEC SHANGHAI PETROCHE A	COMMON STOCK CNY1.0	69,700	28,077
SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	245,200	642,160
SINOTRUK HONG KONG LTD	COMMON STOCK	106,000	207,967
SIRIUS REAL ESTATE LTD	REIT	312,070	374,245
SISTEMA PJSC REG S SPONS GDR	GDR	41,127	185,072
SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	238,000	410,862
SITEMINDER LTD	COMMON STOCK	36,768	128,074
SITRONIX TECHNOLOGY CORP	COMMON STOCK TWD10.0	19,000	171,752
SIXT SE	COMMON STOCK	2,323	259,723
SIXT SE PRFD	PREFERENCE	3,127	231,791
SJM HOLDINGS LTD	COMMON STOCK	440,000	139,181
SK BIOPHARMACEUTICALS CO LTD	COMMON STOCK KRW500.0	5,344	415,137
SK BIOSCIENCE CO LTD	COMMON STOCK KRW500.0	3,231	179,981
SK CHEMICALS CO LTD	COMMON STOCK KRW5000.0	1,523	79,327

SK DISCOVERY CO LTD	COMMON STOCK KRW5000.0	3,907	118,676
SK HYNIX INC	COMMON STOCK KRW5000.0	97,999	10,700,038
SK IE TECHNOLOGY CO LTD	COMMON STOCK KRW1000.0	4,213	256,735
SK INC	COMMON STOCK KRW200.0	8,326	1,147,088
SK INNOVATION CO LTD	COMMON STOCK KRW5000.0	11,054	1,197,831
SK NETWORKS CO LTD	COMMON STOCK KRW2500.0	38,023	169,180
SK SQUARE CO LTD	COMMON STOCK KRW500.0	16,707	680,651
SK TELECOM	COMMON STOCK KRW100.0	7,109	276,205
SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	283,171	3,901,093
SKANSKA AB B SHS	COMMON STOCK	65,788	1,191,194
SKC CO LTD	COMMON STOCK KRW5000.0	5,904	413,130
SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,369,649
SKISTAR AB	COMMON STOCK SEK.5	7,739	92,104
SKSHU PAINT CO LTD A	COMMON STOCK CNY1.0	5,320	35,671
SKY PERFECT JSAT HOLDINGS	COMMON STOCK	22,600	112,034
SKYLARK HOLDINGS CO LTD	COMMON STOCK	49,800	728,369
SKYWORTH GROUP LTD	COMMON STOCK HKD.1	241,428	92,137
SLATE GROCERY REIT CL U	REIT	4,800	43,938
SLC AGRICOLA SA	COMMON STOCK	27,588	106,698
SLEEP COUNTRY CANADA HOLDING	COMMON STOCK	6,300	122,359
SM ENTERTAINMENT CO LTD	COMMON STOCK KRW500.0	3,177	226,423
SM INVESTMENTS CORP	COMMON STOCK PHP10.0	54,195	853,175
SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	1,170,832
SMA SOLAR TECHNOLOGY AG	COMMON STOCK	3,276	219,166
SMART METERING SYSTEMS PLC	COMMON STOCK GBP.01	32,211	385,000
SMARTCENTRES REAL ESTATE INV	REIT	12,500	235,951
SMARTFIT ORDINARY	COMMON STOCK	42,800	228,286
SMARTGROUP CORP LTD	COMMON STOCK	23,025	136,512
SMARTONE TELECOMMUNICATIONS	COMMON STOCK HKD.1	61,310	31,878
SMC CORP	COMMON STOCK	10,300	5,508,918
SMITH + NEPHEW PLC	COMMON STOCK USD.2	164,902	2,257,682
SMITHS GROUP PLC	COMMON STOCK GBP.375	66,027	1,481,757
SMOORE INTERNATIONAL HOLDING	COMMON STOCK USD.01	302,000	251,391
SMS CO LTD	COMMON STOCK	12,800	262,018
SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	46,887	1,849,539
SNAM SPA	COMMON STOCK	356,086	1,831,046
SNC LAVALIN GROUP INC	COMMON STOCK	31,200	1,009,398
SNOW PEAK INC	COMMON STOCK	6,100	39,906
SOCIETE BIC SA	COMMON STOCK EUR3.82	4,276	296,926
SOCIETE GENERALE SA	COMMON STOCK EUR1.25	134,197	3,580,099
SOCIONEXT INC	COMMON STOCK	31,000	557,914
SODEXO SA	COMMON STOCK EUR4.0	16,546	1,822,691
SOFINA	COMMON STOCK	2,760	687,303
SOFTBANK CORP	COMMON STOCK	511,200	6,371,887
SOFTBANK GROUP CORP	COMMON STOCK	186,700	8,249,940
SOFTCAT PLC	COMMON STOCK GBP.0005	20,224	349,961
SOFTCHOICE CORP	COMMON STOCK	3,300	38,541

SOFTWAREONE HOLDING AG	COMMON STOCK CHF.01	19,821	386,533
SOHGO SECURITY SERVICES CO	COMMON STOCK	63,500	365,210
SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	45,383
SOJITZ CORP	COMMON STOCK	40,460	910,885
SOL	FOREIGN CURRENCY	47,634	12,865
SOLAR APPLIED MATERIALS TECH	COMMON STOCK TWD10.0	80,000	101,100
SOLARIA ENERGIA Y MEDIO AMBI	COMMON STOCK EUR.01	10,667	219,287
SOLARIS RESOURCES INC	COMMON STOCK	13,600	42,597
SOLASTO CORP	COMMON STOCK	9,700	42,287
SOLGOLD PLC	COMMON STOCK GBP.01	119,103	14,431
SOLUM CO LTD	COMMON STOCK KRW500.0	7,167	151,455
SOLUS ADVANCED MATERIALS CO	COMMON STOCK KRW100.0	2,387	48,914
SOLVAY SA	COMMON STOCK EUR15.0	12,908	395,528
SOMPO HOLDINGS INC	COMMON STOCK	54,000	2,637,204
SONAE	COMMON STOCK EUR1.0	168,952	168,860
SONGCHENG PERFORMANCE DEVE A	COMMON STOCK CNY1.0	28,440	39,539
SONIC HEALTHCARE LTD	COMMON STOCK	88,339	1,931,020
SONOVA HOLDING AG REG	COMMON STOCK CHF.05	9,304	3,040,316
SONY GROUP CORP	COMMON STOCK	227,300	21,540,794
SOPRA STERIA GROUP	COMMON STOCK EUR1.0	2,616	573,089
SOSILA LOGISTICS REIT INC	REIT	220	187,152
SOTETSU HOLDINGS INC	COMMON STOCK	12,700	245,990
SOULBRAIN CO LTD/NEW	COMMON STOCK KRW500.0	661	155,307
SOUTH AFRICAN RAND	FOREIGN CURRENCY	3,368,242	184,183
SOUTH KOREAN WON	FOREIGN CURRENCY	19,048,256	14,790
SOUTH32 LTD	COMMON STOCK	142,247	322,161
SOUTH32 LTD	COMMON STOCK	644,058	1,465,355
SOUTHERN COPPER CORP	COMMON STOCK USD.01	15,395	1,325,048
SOUTHERN PROVINCE CEMENT CO	COMMON STOCK SAR10.0	11,635	132,484
SP SETIA BERHAD	PREFERRED STOCK VAR	137,168	11,791
SP SETIA BHD	COMMON STOCK	204,729	35,598
SPAR GROUP LIMITED/THE	COMMON STOCK	33,105	213,429
SPAR NORD BANK A/S	COMMON STOCK DKK10.0	14,776	233,325
SPAREBANK 1 NORD NORGE	COMMON STOCK NOK18.0	18,546	188,392
SPAREBANK 1 OESTLANDET	COMMON STOCK NOK50.0	7,489	97,720
SPAREBANK 1 SMN	COMMON STOCK NOK20.0	23,958	334,603
SPAREBANK 1 SR BANK ASA	COMMON STOCK NOK25.0	33,152	420,591
SPARK NEW ZEALAND LTD	COMMON STOCK	430,894	1,413,682
SPARX GROUP CO LTD	COMMON STOCK	2,880	32,834
SPCG PCL	FOREIGN SH. THB1.0 A	152,000	55,220
SPECTRIS PLC	COMMON STOCK GBP.05	16,939	813,021
SPIE SA	COMMON STOCK EUR.47	24,676	774,420
SPIN MASTER CORP SUB VTG SHR	COMMON STOCK	4,500	118,967
SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	14,200	1,897,077
SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	47,480	136,860
SPIRENT COMMUNICATIONS PLC	COMMON STOCK	104,985	164,564
SPORTON INTERNATIONAL INC	COMMON STOCK TWD10.0	16,537	129,671

SPORTS TOTO BHD	COMMON STOCK	310,150	99,861
SPRING AIRLINES CO LTD A	COMMON STOCK CNY1.0	45,900	324,517
SPROTT INC	COMMON STOCK	4,110	139,888
SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	14,600	523,252
SRE HOLDINGS CORP	COMMON STOCK	1,000	19,422
SRI TRANG AGRO INDS PCL NVDR	NVDR THB1.0	54,100	25,492
SRISAWADCORP PCL FOREIGN	FOREIGN SH. THB1.0 A	196,330	232,956
SSAB AB A SHARES	COMMON STOCK	38,578	293,648
SSAB SVENSKT STAL AB SER B	COMMON STOCK	110,437	847,672
SSE PLC	COMMON STOCK GBP.5	196,554	4,637,446
SSP GROUP PLC	COMMON STOCK GBP.01085	144,662	430,726
SSR MINING INC	COMMON STOCK	37,425	403,597
SSY GROUP LTD	COMMON STOCK HKD.02	418,000	264,443
ST GALLER KANTONALBANK A REG	COMMON STOCK CHF80.0	532	310,687
ST JAMES S PLACE PLC	COMMON STOCK GBP.15	109,776	953,445
ST SHINE OPTICAL CO LTD	COMMON STOCK TWD10.0	16,008	99,019
STABILUS SE	COMMON STOCK EUR.01	4,427	301,812
STADLER RAIL AG	COMMON STOCK CHF.2	10,512	378,336
STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	234,775	2,671,589
STANDARD CHARTERED PLC	COMMON STOCK USD.5	416,285	3,521,753
STANDARD FOODS CORP	COMMON STOCK TWD10.0	93,000	117,758
STANLEY ELECTRIC CO LTD	COMMON STOCK	24,000	449,188
STANMORE RESOURCES LTD	COMMON STOCK	43,390	118,606
STANTEC INC	COMMON STOCK	19,200	1,548,988
STAR ASIA INVESTMENT CORPORA	REIT	495	202,176
STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	404,688	141,482
STAR MICRONICS CO LTD	COMMON STOCK	5,700	69,325
STARHILL GLOBAL REIT	REIT	275,614	109,666
STARHUB LTD	COMMON STOCK	139,000	116,909
STARPOWER SEMICONDUCTOR LT A	COMMON STOCK CNY1.0	1,700	43,314
STARTS CORP INC	COMMON STOCK	5,500	114,042
STARTS PROCEED INVESTMENT CO	REIT	37	52,715
STATE BANK OF INDI GDR REG S	GDR	13,079	1,009,960
STCUBE	COMMON STOCK KRW500.0	12,953	119,091
STEADFAST GROUP LTD	COMMON STOCK	176,791	701,071
STEICO SE	COMMON STOCK	953	35,579
STELCO HOLDINGS INC	COMMON STOCK	7,700	293,086
STELLA INTERNATIONAL	COMMON STOCK HKD.1	74,000	87,281
STELLA JONES INC	COMMON STOCK	11,200	655,046
STELLANTIS NV	COMMON STOCK EUR.01	178,844	4,195,228
STELLANTIS NV	COMMON STOCK EUR.01	217,857	5,089,869
STHREE PLC	COMMON STOCK GBP.01	21,475	114,061
STILLFRONT GROUP AB	COMMON STOCK SEK.07	36,644	44,399
STMICROELECTRONICS NV	COMMON STOCK EUR1.04	123,577	6,204,585
STO SE + CO. KGAA PREF SHRS	PREFERENCE	431	66,557
STOCKLAND	REIT NPV	453,309	1,375,790
STOLT NIELSEN LTD	COMMON STOCK USD1.0	9,685	296,880
STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	96,130	1,330,593

STOREBRAND ASA	COMMON STOCK NOK5.0	87,522	775,462
STORSKOGEN GROUP AB B	COMMON STOCK SEK.0005	232,687	215,229
STRATEC SE	COMMON STOCK	1,233	62,045
STRAUMANN HOLDING AG REG	COMMON STOCK CHF.01	20,634	3,335,637
STRAUSS GROUP LTD	COMMON STOCK ILS1.0	11,603	219,145
STRIKE CO LTD	COMMON STOCK	1,800	61,328
STROEER SE + CO KGAA	COMMON STOCK	5,275	313,192
SUBARU CORP	COMMON STOCK	114,400	2,087,954
SUBSEA 7 SA	COMMON STOCK USD2.0	54,414	793,496
SUEDZUCKER AG	COMMON STOCK	12,810	200,845
SUESS MICROTEC SE	COMMON STOCK	3,607	110,396
SUGI HOLDINGS CO LTD	COMMON STOCK	5,900	270,935
SULZER AG REG	COMMON STOCK CHF.01	3,203	326,988
SUMBER ALFARIA TRIJAYA TBK P	COMMON STOCK IDR10.0	1,868,900	355,489
SUMCO CORP	COMMON STOCK	66,400	992,064
SUMITOMO BAKELITE CO LTD	COMMON STOCK	6,200	324,599
SUMITOMO CHEMICAL CO LTD	COMMON STOCK	251,400	612,469
SUMITOMO CORP	COMMON STOCK	191,600	4,179,852
SUMITOMO DENSETSU CO LTD	COMMON STOCK	2,700	52,418
SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	134,600	1,708,508
SUMITOMO FORESTRY CO LTD	COMMON STOCK	27,300	811,163
SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	18,700	469,899
SUMITOMO METAL MINING CO LTD	COMMON STOCK	43,400	1,302,362
SUMITOMO MITSUI CONSTRUCTION	COMMON STOCK	29,600	83,267
SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	227,954	11,105,239
SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	119,600	2,293,973
SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	6,200	162,804
SUMITOMO PHARMA CO LTD	COMMON STOCK	31,000	102,500
SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	51,200	1,517,663
SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	32,053	347,163
SUMITOMO WAREHOUSE CO LTD	COMMON STOCK	9,300	161,414
SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	4,430,158	165,873
SUMMIT REAL ESTATE HOLDING	REIT ILS1.0	14,048	212,111
SUN HUNG KAI PROPERTIES	COMMON STOCK	262,802	2,842,222
SUN KING TECHNOLOGY GROUP LT	COMMON STOCK HKD.1	180,000	29,967
SUN LIFE FINANCIAL INC	COMMON STOCK	104,797	5,461,588
SUNAC SERVICES HOLDINGS LTD	COMMON STOCK HKD.01	106,000	25,385
SUNCOR ENERGY INC	COMMON STOCK	235,323	7,575,809
SUNCORP GROUP LTD	COMMON STOCK	232,030	2,187,562
SUNDRUG CO LTD	COMMON STOCK	12,300	394,781
SUNEVISION HOLDINGS	COMMON STOCK HKD.1	124,000	49,069
SUNGEEL HITECH CO LTD	COMMON STOCK KRW500.0	1,319	111,281
SUNGROW POWER SUPPLY CO LT A	COMMON STOCK CNY1.0	14,900	183,704
SUNNY OPTICAL TECH	COMMON STOCK HKD.1	130,900	1,187,706
SUNONWEALTH ELECTRIC MACHINE	COMMON STOCK TWD10.0	33,000	115,171
SUNOPTA INC	COMMON STOCK	12,700	69,635
SUNPLUS TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	156,000	173,917

SUNTEC REIT	REIT	286,000	266,109
SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	27,400	902,798
SUNWODA ELECTRONIC CO LTD A	COMMON STOCK CNY1.0	16,500	34,276
SUPALAI PCL NVDR	NVDR THB1.0	433,700	236,256
SUPER ENERGY CORP PCL NVDR	NVDR THB.1	8,453,700	101,479
SUPER GROUP LTD	COMMON STOCK ZAR1.0	49,637	80,749
SUPER RETAIL GROUP LTD	COMMON STOCK	21,866	234,640
SUPERIOR PLUS CORP	COMMON STOCK	44,400	324,262
SUPERMARKET INCOME REIT PLC	REIT GBP.01	267,022	294,747
SUPREME ELECTRONICS CO LTD	COMMON STOCK TWD10.0	112,000	220,325
SURGE ENERGY INC	COMMON STOCK	19,100	93,863
SURGICAL SCIENCE SWEDEN AB	COMMON STOCK SEK.25	16,130	293,848
SURGUTNEFTEGAS PREFERENCE	PREFERENCE	1,031,300	640,640
SURGUTNEFTEGAS SP ADR	ADR	173,423	107,522
SURGUTNEFTEGAZ SP ADR PREF	ADR	34,310	17,498
SURUGA BANK LTD	COMMON STOCK	33,100	182,316
SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR10.0	11,705,000	129,164
SUSTAINED INFRASTRUCTURE HOL	COMMON STOCK SAR10.0	6,782	54,166
SUZANO SA	COMMON STOCK	126,107	1,434,003
SUZANO SA SPON ADR	ADR	12,712	144,408
SUZHOU DONGSHAN PRECISION A	COMMON STOCK CNY1.0	17,600	45,028
SUZHOU MAXWELL TECHNOLOGIE A	COMMON STOCK CNY1.0	2,560	46,690
SUZUKEN CO LTD	COMMON STOCK	12,000	397,118
SUZUKI MOTOR CORP	COMMON STOCK	67,300	2,897,321
SVENSKA CELLULOSA AB SCA B	COMMON STOCK NPV	99,646	1,494,298
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	260,735	2,832,246
SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	5,705	1,554,414
SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	8,942	468,686
SWECO AB B SHS	COMMON STOCK SEK1.0	38,391	514,792
SWEDBANK AB A SHARES	COMMON STOCK NPV	152,413	3,081,963
SWEDISH KRONA	FOREIGN CURRENCY	8,722,237	865,486
SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	32,672	866,094
SWIRE PACIFIC LTD CL A	COMMON STOCK	88,500	749,160
SWIRE PROPERTIES LTD	COMMON STOCK	208,400	421,681
SWISS FRANC	FOREIGN CURRENCY	117,405	139,494
SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1	5,293	3,677,044
SWISS PRIME SITE REG	COMMON STOCK CHF2.0	14,916	1,594,582
SWISS RE AG	COMMON STOCK CHF.1	54,201	6,091,794
SWISSCOM AG REG	COMMON STOCK CHF1.0	4,735	2,847,291
SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2	2,418	589,259
SY HOLDINGS GROUP LTD	COMMON STOCK HKD.01	56,000	34,854
SYDBANK A/S	COMMON STOCK DKK10.0	10,598	462,158
SYENSQO SA	COMMON STOCK	12,908	1,344,037
SYMRISE AG	COMMON STOCK	24,766	2,725,783
SYNLAB AG	COMMON STOCK	8,433	106,388
SYNLAB AG	COMMON STOCK	7,517	82,206
SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.0	290,150	662,493

SYNTHOMER PLC	COMMON STOCK GBP.1	20,307	49,085
SYSMEX CORP	COMMON STOCK	31,300	1,739,453
SYSTENA CORP	COMMON STOCK	57,600	124,745
T GAIA CORP	COMMON STOCK	3,600	49,216
T HASEGAWA CO LTD	COMMON STOCK	6,800	149,291
T+D HOLDINGS INC	COMMON STOCK	92,900	1,474,547
TA CHEN STAINLESS PIPE CO	COMMON STOCK TWD10.0	362,454	466,925
TA YA ELECTRIC WIRE + CABLE	COMMON STOCK TWD10.0	158,000	177,534
TABCORP HOLDINGS LTD	COMMON STOCK	373,810	212,549
TADANO LTD	COMMON STOCK	16,300	135,931
TAG IMMOBILIEN AG	COMMON STOCK	34,393	501,323
TAICHUNG COMMERCIAL BANK	COMMON STOCK TWD10.0	702,306	363,792
TAIDOC TECHNOLOGY CORP	COMMON STOCK TWD10.0	7,000	37,590
TAIHEI DENGYO KAISHA LTD	COMMON STOCK	2,400	75,966
TAIHEIYO CEMENT CORP	COMMON STOCK	19,300	396,943
TAIKISHA LTD	COMMON STOCK	4,500	130,410
TAIMED BIOLOGICS INC	COMMON STOCK TWD10.0	53,000	141,374
TAINAN SPINNING	COMMON STOCK TWD10.0	184,000	94,687
TAISEI CORP	COMMON STOCK	32,900	1,123,616
TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.0	2,187,188	1,289,674
TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	9,000	554,995
TAIWAN ASIA SEMICONDUCTOR CO	COMMON STOCK TWD10.0	69,000	105,696
TAIWAN BUSINESS BANK	COMMON STOCK TWD10.0	1,212,268	540,474
TAIWAN CEMENT	COMMON STOCK TWD10.0	1,165,494	1,321,802
TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,879,138	1,631,678
TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.0	141,000	309,831
TAIWAN GLASS IND CORP	COMMON STOCK TWD10.0	302,084	186,195
TAIWAN HIGH SPEED RAIL CORP	COMMON STOCK TWD10.0	432,000	431,597
TAIWAN HON CHUAN ENTERPRISE	COMMON STOCK TWD10.0	37,000	150,527
TAIWAN MASK CORPORATION	COMMON STOCK TWD10.0	67,000	154,601
TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.0	303,528	974,361
TAIWAN PAIHO LTD	COMMON STOCK TWD10.0	44,389	83,275
TAIWAN SECOM	COMMON STOCK TWD10.0	84,261	320,554
TAIWAN SEMICONDUCTOR CO LTD	COMMON STOCK TWD10.0	48,000	142,729
TAIWAN SEMICONDUCTOR	COMMON STOCK TWD10.0	4,443,063	85,508,894
TAIWAN SURFACE MOUNTING TECH	COMMON STOCK TWD10.0	82,000	256,481
TAIWAN TEA CORP	COMMON STOCK TWD10.0	421,607	298,429
TAIWAN UNION TECHNOLOGY CORP	COMMON STOCK TWD10.0	56,000	228,182
TAIYO HOLDINGS CO LTD	COMMON STOCK	6,400	140,929
TAIYO YUDEN CO LTD	COMMON STOCK	19,800	523,025
TAKARA BIO INC	COMMON STOCK	8,900	78,908
TAKARA HOLDINGS INC	COMMON STOCK	25,400	222,631
TAKARA LEBEN REAL ESTATE INV	REIT	224	160,002
TAKARA STANDARD CO LTD	COMMON STOCK	5,000	57,776
TAKASAGO THERMAL ENGINEERING	COMMON STOCK	8,100	184,807
TAKASHIMAYA CO LTD	COMMON STOCK	26,500	360,452
TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	283,833	8,149,250

TAKEUCHI MFG CO LTD	COMMON STOCK	5,800	175,588
TAKKT AG	COMMON STOCK	7,162	106,896
TAKUMA CO LTD	COMMON STOCK	12,100	153,093
TAL EDUCATION GROUP ADR	ADR	76,500	966,195
TALANX AG	COMMON STOCK	9,558	682,553
TALGO SA	COMMON STOCK EUR.301	13,994	67,863
TAMA HOME CO LTD	COMMON STOCK	7,300	202,901
TAMARACK VALLEY ENERGY LTD	COMMON STOCK	68,400	159,251
TAMBURI INVESTMENT PARTNERS	COMMON STOCK NPV	20,287	208,413
TAMRON CO LTD	COMMON STOCK	2,900	109,312
TARGET HEALTHCARE REIT PLC	REIT GBP.01	105,032	115,191
TATE + LYLE PLC	COMMON STOCK	68,549	574,400
TATNEFT PAO SPONSORED ADR	ADR	3,724	35,564
TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	2,113,261
TATUNG CO LTD	COMMON STOCK TWD10.0	297,000	405,854
TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.0	260,209	247,097
TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	1,137,346
TBC BANK GROUP PLC	COMMON STOCK GBP.01	7,548	272,133
TBEA CO LTD A	COMMON STOCK CNY1.0	49,010	95,239
TBS HOLDINGS INC	COMMON STOCK	5,900	125,232
TC ENERGY CORP	COMMON STOCK	186,275	7,311,993
TCC STEEL	COMMON STOCK KRW1000.0	2,951	134,025
TCI CO LTD	COMMON STOCK TWD10.0	16,085	89,525
TCL ELECTRONICS HOLDINGS LTD	COMMON STOCK HKD1.0	146,533	47,853
TCL TECHNOLOGY GROUP CORP A	COMMON STOCK CNY1.0	162,250	98,223
TCL ZHONGHUAN RENEWABLE EN A	COMMON STOCK CNY1.0	38,125	83,921
TCS GROUP HOLDING GDR REG S	GDR	20,585	411,700
TDK CORP	COMMON STOCK	70,900	3,361,418
TEAM17 GROUP PLC	COMMON STOCK GBP.01	16,835	39,702
TEAMVIEWER SE	COMMON STOCK	27,204	421,479
TECAN GROUP AG REG	COMMON STOCK CHF.1	2,918	1,191,188
TECHMATRIX CORPORATION	COMMON STOCK	6,000	74,341
TECHNIP ENERGIES NV	COMMON STOCK EUR.01	25,832	603,302
TECHNOGYM SPA	COMMON STOCK NPV	22,111	221,412
TECHNOLOGY ONE LTD	COMMON STOCK	46,298	484,055
TECHNOPRO HOLDINGS INC	COMMON STOCK	18,300	479,738
TECHNOPROBE SPA	COMMON STOCK	12,438	118,779
TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	252,500	3,008,897
TECK RESOURCES LTD CLS B	COMMON STOCK	84,361	3,583,391
TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	8,664	79,915
TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.0	423,775	645,933
TEIJIN LTD	COMMON STOCK	33,200	313,924
TELE2 AB B SHS	COMMON STOCK SEK1.25	91,136	783,873
TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.0	6	10
TELECOM ITALIA SPA	COMMON STOCK	1,517,283	493,099
TELECOM PLUS PLC	COMMON STOCK	15,885	325,533
TELEFONICA BRASIL S.A.	COMMON STOCK	78,448	862,244

TELEFONICA SA	COMMON STOCK EUR1.0	893,301	3,487,298
TELEKOM MALAYSIA BHD	COMMON STOCK	476,328	575,343
TELENOR ASA	COMMON STOCK NOK6.0	118,313	1,359,250
TELEPERFORMANCE	COMMON STOCK EUR2.5	11,100	1,623,439
TELIA CO AB	COMMON STOCK SEK3.2	449,148	1,146,625
TELIX PHARMACEUTICALS LTD	COMMON STOCK	47,852	327,886
TELKOM INDONESIA PERSERO TBK	COMMON STOCK IDR50.0	9,240,000	2,371,628
TELKOM SA SOC LTD	COMMON STOCK ZAR10.0	56,670	92,159
TELSTRA GROUP LTD	COMMON STOCK	731,079	1,972,465
TELUS CORP	COM (NON CANADIAN	88,738	1,586,866
TEMENOS AG REG	COMMON STOCK CHF5.0	12,094	1,127,844
TEMPLE + WEBSTER GROUP LTD	COMMON STOCK	7,639	45,208
TENAGA NASIONAL BHD	COMMON STOCK	495,905	1,083,337
TENARIS SA	COMMON STOCK USD1.0	79,787	1,387,713
TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	1,203,300	45,243,852
TENCENT MUSIC ENTERTAINM ADR	ADR USD.000083	131,400	1,183,914
TENMA CORP	COMMON STOCK	3,400	53,540
TERNA ENERGY SA	COMMON STOCK EUR.3	1,597	28,050
TERNA RETE ELETTRICA NAZIONA	COMMON STOCK EUR.22	253,698	2,116,990
TERUMO CORP	COMMON STOCK	122,800	4,007,719
TESCO PLC	COMMON STOCK	1,291,488	4,777,851
TESSENDERLO GROUP	COMMON STOCK	3,085	96,300
TEST RESEARCH INC	COMMON STOCK TWD10.0	28,812	58,853
TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1	116,549	1,242,879
TEVA PHARMACEUTICAL SP ADR	ADR	93,311	974,167
TEXHONG INTERNATIONAL GROUP	COMMON STOCK HKD.1	50,000	28,046
TF ADMINISTRADORA S DE RL DE	REIT	136,200	290,585
TFI INTERNATIONAL INC	COMMON STOCK	15,200	2,077,695
TGS ASA	COMMON STOCK NOK.25	25,339	329,393
THAI OIL PCL FOREIGN	FOREIGN SH. THB10.0 A	205,711	323,942
THAI UNION GROUP PCL F	FOREIGN SH. THB.25 A	268,800	118,128
THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	520,828	326,543
THAILAND BAHT	FOREIGN CURRENCY	23,286,510	682,239
THALES SA	COMMON STOCK EUR3.0	19,316	2,858,568
THANACHART CAPITAL FOREIGN	FOREIGN SH. THB10.0 A	106,900	155,030
THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	60,643	367,953
THE NATIONAL AGRICULTURE DEV	COMMON STOCK SAR10.0	25,068	186,506
THE SAUDI NATIONAL BANK	COMMON STOCK SAR10.0	530,171	5,471,365
THE SHANGHAI COMMERCIAL + SA	COMMON STOCK TWD10.0	699,667	1,065,550
THE UNITED LABORATORIES INTE	COMMON STOCK HKD.01	172,000	154,410
THG PLC	COMMON STOCK GBP.005	102,041	110,336
THK CO LTD	COMMON STOCK	20,700	404,566
THOMSON REUTERS CORP	COMMON STOCK	28,831	4,235,879
THONBURI HEALTHCARE FOREIGN	FOREIGN SH. THB1.0 A	31,900	50,702
THULE GROUP AB/THE	COMMON STOCK SEK.01	21,847	598,292
THUNDER SOFTWARE TECHNOLOG A	COMMON STOCK CNY1.0	4,300	48,440
THUNGELA RESOURCES LTD	COMMON STOCK	21,053	171,457
THYSSENKRUPP AG	COMMON STOCK	93,056	649,729

THYSSENKRUPP NUCERA AG + CO	COMMON STOCK	5,734	116,896
TI FLUID SYSTEMS PLC	COMMON STOCK GBP.01	12,487	24,411
TIANGONG INTL CO LTD	COMMON STOCK USD.0025	162,000	43,568
TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000	204,235
TIANQI LITHIUM CORP A	COMMON STOCK CNY1.0	27,500	215,789
TIANSHUI HUATIAN TECHNOLOG A	COMMON STOCK CNY1.0	32,600	39,268
TIETOEVRY OYJ	COMMON STOCK	19,742	470,638
TIETOEVRY OYJ	COMMON STOCK	3,287	78,326
TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	346,136
TIM SA	COMMON STOCK	178,072	656,912
TIMBERCREEK FINANCIAL CORP	COMMON STOCK	15,100	76,382
TIME DOTCOM BHD	COMMON STOCK	196,560	230,959
TINEXTA SPA	COMMON STOCK NPV	2,989	66,960
TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000	443,780
TIS INC	COMMON STOCK	37,500	824,757
TITAN CEMENT INTERNATIONAL T	COMMON STOCK	7,075	167,640
TKC CORP	COMMON STOCK	5,000	133,104
TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	7,379	323,576
TKP CORP	COMMON STOCK	2,300	29,211
TMX GROUP LTD	COMMON STOCK	55,560	1,350,446
TOA CORP	COMMON STOCK	2,700	67,911
TOAGOSEI CO LTD	COMMON STOCK	16,800	163,152
TOBU RAILWAY CO LTD	COMMON STOCK	33,800	905,630
TOCALO CO LTD	COMMON STOCK	10,500	111,021
TOD S SPA	COMMON STOCK EUR2.0	3,032	114,345
TODA CORP	COMMON STOCK	38,100	251,713
TOEI ANIMATION CO LTD	COMMON STOCK	1,200	160,795
TOEI CO LTD	COMMON STOCK	1,100	158,094
TOENEC CORP	COMMON STOCK	1,400	45,294
TOHO BANK LTD/THE	COMMON STOCK	37,300	75,820
TOHO CO LTD	COMMON STOCK	18,900	638,233
TOHO GAS CO LTD	COMMON STOCK	12,500	260,783
TOHO HOLDINGS CO LTD	COMMON STOCK	9,200	210,121
TOHO TITANIUM CO LTD	COMMON STOCK	5,400	72,668
TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	78,800	535,494
TOKAI CARBON CO LTD	COMMON STOCK	35,600	258,326
TOKAI CARBON KOREA CO LTD	COMMON STOCK KRW500.0	794	68,425
TOKAI CORP/GIFU	COMMON STOCK	4,700	69,576
TOKAI HOLDINGS CORP	COMMON STOCK	18,000	122,864
TOKAI RIKA CO LTD	COMMON STOCK	9,400	144,454
TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	33,000	122,902
TOKEN CORP	COMMON STOCK	1,240	80,808
TOKIO MARINE HOLDINGS INC	COMMON STOCK	324,000	8,089,936
TOKUSHU TOKAI PAPER CO LTD	COMMON STOCK	1,500	41,812
TOKUYAMA CORP	COMMON STOCK	12,800	216,599
TOKYO CENTURY CORP	COMMON STOCK	32,800	354,259
TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	280,500	1,464,490

TOKYO ELECTRON DEVICE LTD	COMMON STOCK	4,400	157,704
TOKYO ELECTRON LTD	COMMON STOCK	84,900	15,093,167
TOKYO GAS CO LTD	COMMON STOCK	67,600	1,549,904
TOKYO KIRABOSHI FINANCIAL GR	COMMON STOCK	3,800	106,787
TOKYO OHKA KOGYO CO LTD	COMMON STOCK	17,400	382,118
TOKYO SEIMITSU CO LTD	COMMON STOCK	6,900	421,642
TOKYO STEEL MFG CO LTD	COMMON STOCK	15,800	193,269
TOKYO TATEMONO CO LTD	COMMON STOCK	32,400	483,990
TOKYOTOKEIBA CO LTD	COMMON STOCK	2,900	91,005
TOKYU CONSTRUCTION CO LTD	COMMON STOCK	18,200	102,735
TOKYU CORP	COMMON STOCK	100,600	1,225,924
TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	105,300	670,353
TOKYU REIT INC	REIT	163	196,637
TOMONY HOLDINGS INC	COMMON STOCK	24,900	69,068
TOMRA SYSTEMS ASA	COMMON STOCK NOK1.0	41,116	498,395
TOMTOM NV	COMMON STOCK EUR.2	17,107	120,887
TOMY COMPANY LTD	COMMON STOCK	16,800	265,336
TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.0	48,501	248,132
TONG REN TANG TECHNOLOGIES H	COMMON STOCK CNY1.0	168,000	140,922
TONG YANG INDUSTRY	COMMON STOCK TWD10.0	66,000	163,111
TONGCHENG TRAVEL HOLDINGS LT	COMMON STOCK USD.0005	283,200	523,709
TONGDAO LIEPIN GROUP	COMMON STOCK USD.0001	23,600	17,439
TONGKUN GROUP CO LTD A	COMMON STOCK CNY1.0	24,500	52,367
TONGLING NONFERROUS METALS A	COMMON STOCK CNY1.0	707,900	326,930
TONGWEI CO LTD A	COMMON STOCK CNY1.0	45,700	160,993
TOP GLOVE CORP BHD	COMMON STOCK	724,200	141,954
TOPAZ ENERGY CORP	COMMON STOCK	20,000	293,948
TOPCHOICE MEDICAL CORPORAT A	COMMON STOCK CNY1.0	3,500	37,662
TOPCO SCIENTIFIC CO LTD	COMMON STOCK TWD10.0	28,809	170,925
TOPCON CORP	COMMON STOCK	17,200	184,445
TOPDANMARK A/S	COMMON STOCK DKK1.0	7,723	368,940
TOPPAN HOLDINGS INC	COMMON STOCK	47,000	1,307,870
TOPRE CORP	COMMON STOCK	9,400	124,572
TOPSPORTS INTERNATIONAL HOLD	COMMON STOCK	384,000	298,995
TORAY INDUSTRIES INC	COMMON STOCK	269,900	1,405,026
TOREX GOLD RESOURCES INC	COMMON STOCK	15,500	171,857
TORIDOLL HOLDINGS CORP	COMMON STOCK	7,400	212,514
TORII PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	60,448
TORM PLC A	COMMON STOCK USD.01	5,132	155,267
TOROMONT INDUSTRIES LTD	COMMON STOCK	17,104	1,505,972
TORONTO DOMINION BANK	COMMON STOCK	326,368	21,191,892
TOSEI CORP	COMMON STOCK	5,000	70,618
TOSHIBA TEC CORP	COMMON STOCK	4,800	99,225
TOSOH CORP	COMMON STOCK	43,900	559,579
TOTALENERGIES SE	COMMON STOCK EUR2.5	412,513	28,039,139
TOTETSU KOGYO CO LTD	COMMON STOCK	4,000	89,792
TOTO LTD	COMMON STOCK	24,000	631,971

TOTVS SA	COMMON STOCK	107,585	743,887
TOURMALINE OIL CORP	COMMON STOCK	60,200	2,720,551
TOWA CORP	COMMON STOCK	3,700	185,082
TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,800	80,002
TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS15.0	19,586	602,115
TOWNGAS SMART ENERGY CO LTD	COMMON STOCK HKD.1	390,927	162,708
TOYO CONSTRUCTION CO LTD	COMMON STOCK	11,900	100,532
TOYO GOSEI CO LTD	COMMON STOCK	800	47,181
TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	24,000	388,476
TOYO SUISAN KAISHA LTD	COMMON STOCK	15,900	819,009
TOYO TANSO CO LTD	COMMON STOCK	2,100	71,014
TOYO TIRE CORP	COMMON STOCK	20,400	339,765
TOYOBO CO LTD	COMMON STOCK	13,600	101,784
TOYODA GOSEI CO LTD	COMMON STOCK	11,000	205,574
TOYOTA BOSHOKU CORP	COMMON STOCK	11,100	175,488
TOYOTA INDUSTRIES CORP	COMMON STOCK	26,600	2,160,084
TOYOTA MOTOR CORP	COMMON STOCK	1,906,930	35,010,059
TOYOTA TSUSHO CORP	COMMON STOCK	38,600	2,261,739
TP ICAP GROUP PLC	COMMON STOCK GBP.25	135,349	336,445
TPI POLENE PCL	FOREIGN SH. THB1.0 A	755,700	75,277
TPK HOLDING CO LTD	COMMON STOCK TWD10.0	78,000	91,845
TQM ALPHA PCL FOREIGN	FOREIGN SH. THB.5 A	16,000	13,477
TRADA ALAM MINERA TBK PT	COMMON STOCK IDR100.0	4,197,300	13,630
TRAINLINE PLC	COMMON STOCK GBP.01	78,368	320,231
TRANCOM CO LTD	COMMON STOCK	1,300	66,153
TRANSALTA CORP	COMMON STOCK	40,996	342,618
TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	190,265
TRANSCOAL PACIFIC TBK PT	COMMON STOCK IDR100.0	225,400	107,938
TRANSCONTINENTAL INC CL A	COMMON STOCK	12,300	127,795
TRANSCOSMOS INC	COMMON STOCK	4,500	96,045
TRANSMISSORA ALIANCA DE UNIT	UNIT	46,000	362,998
TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3	11
TRANSURBAN GROUP	STAPLED SECURITY	547,994	5,114,276
TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	312,926
TRAVIS PERKINS PLC	COMMON STOCK GBP.112051	38,419	404,507
TRE HOLDINGS CORP	COMMON STOCK	7,100	55,270
TREASURY WINE ESTATES LTD	COMMON STOCK	150,488	1,103,707
TRELLEBORG AB B SHS	COMMON STOCK SEK25.0	43,468	1,457,408
TREND MICRO INC	COMMON STOCK	23,500	1,250,511
TRI CHEMICAL LABORATORIES IN	COMMON STOCK	4,400	112,065
TRICAN WELL SERVICE LTD	COMMON STOCK	37,800	118,107
TRICON RESIDENTIAL INC	COMMON STOCK	43,600	398,768
TRIGANO SA	COMMON STOCK EUR4.2568	1,593	262,298
TRINA SOLAR CO LTD A	COMMON STOCK CNY1.0	17,400	70,356
TRIP.COM GROUP LTD	COMMON STOCK USD.00125	100,050	3,556,855
TRIPLE FLAG PRECIOUS MET	COMMON STOCK	3,096	41,418

TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.0	76,366	482,269
TRISURA GROUP LTD	COMMON STOCK	6,300	162,445
TRITAX BIG BOX REIT PLC	REIT GBP.01	393,542	843,837
TRIUMPH NEW ENERGY CO LTD H	COMMON STOCK CNY1.0	42,000	22,860
TRL MSCI EMG MKTS CTF	COMMON TRUST FUND	335,083	11,036,278
TROAX GROUP AB	COMMON STOCK EUR.13	8,527	209,573
TRUE CORP PCL/NEW FOREIGN	FOREIGN SH. THB4.0 A	677,183	100,191
TRUECALLER AB B	COMMON STOCK SEK.002	32,787	114,023
TRUSCO NAKAYAMA CORP	COMMON STOCK	7,800	135,361
TRUST FIBRA UNO	REIT	541,300	977,150
TRUSTPILOT GROUP PLC	COMMON STOCK GBP.0001	62,500	117,984
TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	359,848
TRYG A/S	COMMON STOCK DKK5.0	61,227	1,332,500
TS TECH CO LTD	COMMON STOCK	14,800	178,628
TSEC CORP	COMMON STOCK TWD10.0	144,673	137,896
TSINGTAO BREWERY CO LTD A	COMMON STOCK CNY1.0	7,600	79,992
TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	128,000	858,956
TSRC CORP	COMMON STOCK TWD10.0	122,000	95,722
TSUBAKIMOTO CHAIN CO	COMMON STOCK	4,200	120,252
TSUGAMI CORP	COMMON STOCK	10,600	91,063
TSUMURA + CO	COMMON STOCK	10,200	192,321
TSURUHA HOLDINGS INC	COMMON STOCK	6,600	604,396
TTW PCL FOREIGN SHARES	FOREIGN SH. THB1.0 A	466,100	124,949
TTY BIOPHARM CO LTD	COMMON STOCK TWD10.0	40,000	104,801
TUI AG	COMMON STOCK	50,468	393,881
TUI AG	COMMON STOCK	36,335	282,422
TULLOW OIL PLC	COMMON STOCK GBP.1	205,807	101,849
TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.0	179,170	412,325
TV ASAHI HOLDINGS CORP	COMMON STOCK	5,500	62,583
TXC CORP	COMMON STOCK TWD10.0	50,000	160,387
TYMAN PLC	COMMON STOCK GBP.05	33,232	132,935
TYRO PAYMENTS LTD	COMMON STOCK	56,414	42,337
U BLOX HOLDING AG	COMMON STOCK CHF11.5	1,501	178,276
U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.0	127,000	215,269
U NEXT HOLDINGS CO LTD	COMMON STOCK	2,500	71,194
UACJ CORP	COMMON STOCK	5,300	144,468
UAE DIRHAM	FOREIGN CURRENCY	540,754	147,234
UBE CORP	COMMON STOCK	17,000	276,392
UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	15,633	400,361
UBS GROUP AG REG	COMMON STOCK CHF.1	590,360	18,322,782
UCB SA	COMMON STOCK	22,114	1,927,122
UK COMMERCIAL PROPERTY REIT LT	UK COMMERCIAL	132,026	104,081
ULTRAPAR PARTICIPACOES SA	COMMON STOCK	134,000	725,549
ULVAC INC	COMMON STOCK	7,500	356,550
UMICORE	COMMON STOCK	35,232	968,911
UMS HOLDINGS LTD	COMMON STOCK	107,500	108,930

UMW HOLDINGS BHD	COMMON STOCK	190,800	206,728
UNI PRESIDENT CHINA HOLDINGS	COMMON STOCK HKD.01	236,000	167,739
UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.0	868,507	2,104,978
UNIBAIL RODAMCO WESTFIEL/CDI	CDI	23,937	87,617
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	21,616	1,593,425
UNICAJA BANCO SA	COMMON STOCK EUR.25	269,799	265,250
UNICHARM CORP	COMMON STOCK	74,600	2,695,421
UNICREDIT SPA	COMMON STOCK NPV	314,422	8,532,071
UNIGROUP GUOXIN MICROELECT A	COMMON STOCK CNY1.0	8,679	82,420
UNILEVER INDONESIA TBK PT	COMMON STOCK IDR2.0	1,730,400	396,595
UNILEVER PLC	COMMON STOCK	450,390	21,794,185
UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.0	250,805	1,429,549
UNION BANK OF TAIWAN	COMMON STOCK TWD10.0	334,123	156,666
UNION TOOL CO	COMMON STOCK	900	21,278
UNIPAR CARBOCLORO SA PREF B	PREFERENCE	3,630	57,066
UNIPOL GRUPPO SPA	COMMON STOCK	67,354	384,066
UNIPRO PJSC	COMMON STOCK RUB.4	2,331,000	52,122
UNIQA INSURANCE GROUP AG	COMMON STOCK	24,861	204,895
UNISPLENDOUR CORP LTD A	COMMON STOCK CNY1.0	25,900	70,523
UNITE GROUP PLC/THE	REIT GBP.25	74,873	993,090
UNITED ELECTRONICS CO	COMMON STOCK	6,383	149,958
UNITED ENERGY GROUP LTD	COMMON STOCK HKD.01	1,444,000	157,187
UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.0	28,000	240,913
UNITED INTERNATIONAL TRANSPO	COMMON STOCK SAR10.0	5,915	124,136
UNITED INTERNET AG REG SHARE	COMMON STOCK	20,010	509,062
UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.0	1,999,021	3,398,866
UNITED OVERSEAS BANK LTD	COMMON STOCK	232,212	5,000,229
UNITED RENEWABLE ENERGY CO L	COMMON STOCK TWD10.0	239,606	114,640
UNITED SUPER MARKETS HOLDING	COMMON STOCK	9,700	69,943
UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	546,993
UNITED URBAN INVESTMENT CORP	REIT	500	510,470
UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	129,079	1,739,874
UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	78,039
UNIVERSAL MUSIC GROUP NV	COMMON STOCK EUR10.0	148,032	4,229,904
UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.0	141,090	301,185
UNIVERSAL VISION BIOTECHNOLO	COMMON STOCK TWD10.0	14,000	126,179
UNTRADE HUIYUAN JUICE	COMMON STOCK	462,000	119,515
UNTRADE MH DEVELOPMENT NPV	COMMON STOCK	78,000	88,162
UNTRADE.BRIGHTOIL	COMMON STOCK	494,000	94,896
UNTRADE.CHINA ZHONGWANG	COMMON STOCK	298,000	64,114
UOL GROUP LTD	COMMON STOCK	70,218	333,020
UP FINTECH HOLDING LTD ADR	ADR USD.00001	13,500	59,670
UPI SEMICONDUCTOR CORP	COMMON STOCK TWD10.0	16,000	163,222
UPM KYMMENE OYJ	COMMON STOCK	94,824	3,569,132
URBAN LOGISTICS REIT PLC	REIT GBP.01	79,564	128,953
US DOLLAR	CURRENCY	2,300,138	2,300,138

USHIO INC	COMMON STOCK	17,300	247,930
USINAS SIDER MINAS GER PF A	PREFERENCE	61,900	117,845
USS CO LTD	COMMON STOCK	39,800	799,115
UT GROUP CO LTD	COMMON STOCK	4,900	84,602
V ZUG HOLDING AG	COMMON STOCK CHF.27	382	29,397
VALE SA	COMMON STOCK	611,974	9,704,008
VALEO	COMMON STOCK EUR1.0	38,782	600,016
VALIANT HOLDING AG REG	COMMON STOCK CHF.5	2,897	328,373
VALLOUREC SA	COMMON STOCK EUR.02	30,208	469,028
VALMET OYJ	COMMON STOCK NPV	29,065	839,005
VALNEVA SE	COMMON STOCK EUR.15	10,867	56,599
VALOR HOLDINGS CO LTD	COMMON STOCK	5,900	101,970
VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	198,000	54,264
VALUECOMMERCE CO LTD	COMMON STOCK	3,500	36,333
VAMOS LOCACAO DE CAMINHOES M	COMMON STOCK	82,800	170,670
VAN LANSCHOT KEMPEN NV	DUTCH CERT EUR1.0	3,193	99,718
VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.0	159,691	422,767
VANQUIS BANKING GROUP PLC	COMMON STOCK	43,525	71,684
VARTA AG	COMMON STOCK	3,364	77,117
VAT GROUP AG	COMMON STOCK CHF.1	5,001	2,507,882
VECTOR INC	COMMON STOCK	3,400	27,249
VEIDEKKE ASA	COMMON STOCK NOK.5	19,759	198,902
VENTIA SERVICES GROUP PTY LT	COMMON STOCK	130,864	280,241
VENTURE CORP LTD	COMMON STOCK	54,200	558,520
VENUS MEDTECH HANGZHOU INC H	COMMON STOCK CNY1.0	36,500	26,270
VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	121,035	3,825,334
VERALLIA	COMMON STOCK EUR1.0	12,874	497,910
VERBIO SE	COMMON STOCK	3,748	123,706
VERBUND AG	COMMON STOCK	12,609	1,173,011
VERMILION ENERGY INC	COMMON STOCK	27,383	331,645
VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2	183,627	5,841,459
VESUVIUS PLC	COMMON STOCK GBP.1	37,236	227,959
VETROPACK HOLDING REGISTERED	COMMON STOCK CHF1.0	2,224	103,524
VGP	COMMON STOCK EUR55.0	1,776	205,679
VIA TECHNOLOGIES INC	COMMON STOCK TWD10.0	31,000	156,811
VIBRA ENERGIA SA	COMMON STOCK	193,100	902,866
VICAT	COMMON STOCK EUR4.0	949	34,445
VICINITY CENTRES	REIT	630,796	873,946
VICTORIA GOLD CORP	COMMON STOCK	6,900	36,420
VICTORIA PLC	COMMON STOCK GBP.05	10,883	41,769
VICTREX PLC	COMMON STOCK GBP.01	14,860	288,063
VIDRALA SA	COMMON STOCK EUR1.02	2,112	218,837
VIENNA INSURANCE GROUP AG	COMMON STOCK	7,731	226,085
VIMIAN GROUP AB	COMMON STOCK SEK1.0	21,444	62,985
VINA CONCHA Y TORO S.A.	COMMON STOCK	142,191	168,945
VINCI SA	COMMON STOCK EUR2.5	90,253	11,342,349
VINDA INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	112,000	326,309

VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	80,800	1,435,008
VIRBAC SA	COMMON STOCK EUR1.25	781	310,444
VIRGIN MONEY UK PLC	COMMON STOCK GBP.1	54,325	113,459
VIRGIN MONEY UK PLC CDI	CDI	170,674	359,610
VISCOFAN SA	COMMON STOCK EUR.7	6,748	399,544
VISERA TECHNOLOGIES CO LTD	COMMON STOCK TWD10.0	20,000	179,432
VISIONAL INC	COMMON STOCK	4,300	272,722
VISTRY GROUP PLC	COMMON STOCK GBP.5	58,247	678,057
VISUAL PHOTONICS EPITAXY CO	COMMON STOCK TWD10.0	26,000	135,630
VITASOY INTL HOLDINGS LTD	COMMON STOCK	108,000	107,605
VITEC SOFTWARE GROUP AB B SH	COMMON STOCK SEK.5	4,885	285,094
VITESCO TECHNOLOGIES GROUP A	COMMON STOCK	3,739	388,123
VITROLIFE AB	COMMON STOCK SEK1.02	13,352	258,717
VITROX CORP BHD	COMMON STOCK	28,800	45,659
VIVA ENERGY GROUP LTD	COMMON STOCK	161,053	382,349
VIVARA PARTICIPACOES SA	COMMON STOCK	22,800	160,081
VIVENDI SE	COMMON STOCK EUR5.5	132,633	1,421,343
VK IPJSC	GDR USD.000005	19,533	80,085
VNET GROUP INC ADR	ADR USD.00001	20,800	59,696
VOBILE GROUP LTD PARALLEL	COMMON STOCK	466,000	143,824
VODACOM GROUP LTD	COMMON STOCK	109,991	637,542
VODAFONE GROUP PLC	COMMON STOCK	4,187,376	3,637,892
VOESTALPINE AG	COMMON STOCK	22,522	710,932
VOLEX PLC	COMMON STOCK GBP.25	20,598	83,625
VOLKSWAGEN AG	COMMON STOCK	6,280	821,889
VOLKSWAGEN AG PREF	PREFERENCE	35,577	4,394,309
VOLTALIA SA REGR	COMMON STOCK EUR5.7	4,075	47,029
VOLTRONIC POWER TECHNOLOGY	COMMON STOCK TWD10.0	11,025	612,090
VOLUTION GROUP PLC	COMMON STOCK GBP.01	33,517	184,621
VOLVO AB A SHS	COMMON STOCK SEK1.26	39,458	1,045,808
VOLVO AB B SHS	COMMON STOCK SEK1.26	262,915	6,840,286
VOLVO CAR AB B	COMMON STOCK SEK.02	100,859	326,699
VONOVIA SE	COMMON STOCK	133,069	4,195,812
VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,047	326,859
VOPAK	COMMON STOCK EUR.5	12,948	436,463
VOSSLOH AG	COMMON STOCK	1,493	69,182
VSTECS HOLDINGS LTD	COMMON STOCK HKD.1	110,000	61,983
VTB BANK PJSC	COMMON STOCK RUB.01	795,986,000	202,781
VTB BANK SPON GDR 144A	GDR	136,000	136,000
VTECH HOLDINGS LTD	COMMON STOCK USD.05	29,000	175,109
VUKILE PROPERTY FUND LTD	REIT	169,620	130,966
VUSIONGROUP	COMMON STOCK EUR2.0	1,693	255,856
W SCOPE CORP	COMMON STOCK	15,100	95,504
WACKER CHEMIE AG	COMMON STOCK	3,212	405,618
WACKER NEUSON SE	COMMON STOCK	5,390	108,741
WACOAL HOLDINGS CORP	COMMON STOCK	7,600	180,190
WACOM CO LTD	COMMON STOCK	26,100	121,640

WAFER WORKS CORP	COMMON STOCK TWD10.0	64,839	91,352
WAFFER TECHNOLOGY CORP	COMMON STOCK TWD10.0	27,000	100,335
WAKITA + CO LTD	COMMON STOCK	5,700	64,485
WALLENIUS WILHELMSEN ASA	COMMON STOCK NOK.52	33,243	291,095
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	68,339	372,028
WALMART DE MEXICO SAB DE CV	COMMON STOCK	917,864	3,879,154
WALSIN LIHWA CORP	COMMON STOCK TWD10.0	504,688	634,262
WALSIN TECHNOLOGY CORP	COMMON STOCK TWD10.0	55,000	219,644
WALVAX BIOTECHNOLOGY CO A	COMMON STOCK CNY1.0	28,100	93,001
WAN HAI LINES LTD	COMMON STOCK TWD10.0	120,175	215,071
WANHUA CHEMICAL GROUP CO A	COMMON STOCK CNY1.0	34,198	371,551
WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	632,271
WARBA BANK KSCP	COMMON STOCK KWD.1	174,701	105,728
WAREHOUSE REIT PLC	REIT	61,528	71,919
WAREHOUSES DE PAUW SCA	REIT	33,785	1,061,331
WARTSILA OYJ ABP	COMMON STOCK	88,455	1,289,261
WASHINGTON H. SOUL PATTINSON	COMMON STOCK	45,299	1,012,361
WASKITA KARYA PERSERO TBK PT	COMMON STOCK IDR100.0	7,539,353	98,912
WATCHES OF SWITZERLAND GROUP	COMMON STOCK GBP.0125	28,452	255,745
WAYPOINT REIT	REIT	190,510	315,891
WDB HOLDINGS CO LTD	COMMON STOCK	1,600	25,076
WEALTHNAVI INC	COMMON STOCK	3,800	52,318
WEATHERNEWS INC	COMMON STOCK	900	34,476
WEBJET LTD	COMMON STOCK	64,797	323,612
WEBUILD SPA	WARRANT	1,208	930
WEBUILD SPA	COMMON STOCK	67,582	136,394
WEG SA	COMMON STOCK	291,280	2,263,302
WEIBO CORP SPON ADR	ADR USD.00025	10,160	111,252
WEICHAI POWER CO LTD A	COMMON STOCK CNY1.0	49,700	95,883
WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	421,200	703,389
WEIHAI GUANGWEI COMPOSITES A	COMMON STOCK CNY1.0	11,040	41,476
WEIMOB INC	COMMON STOCK USD.0001	525,000	193,634
WEIR GROUP PLC/THE	COMMON STOCK GBP.125	52,218	1,253,921
WELCIA HOLDINGS CO LTD	COMMON STOCK	17,400	303,985
WELL HEALTH TECHNOLOGIES COR	COMMON STOCK	29,700	86,717
WEMADE CO LTD	COMMON STOCK KRW500.0	6,219	295,153
WENDEL	COMMON STOCK EUR4.0	4,337	387,574
WENS FOODSTUFFS GROUP CO L A	COMMON STOCK CNY1.0	69,360	196,104
WERELDHAVE NV	REIT EUR1.0	9,276	148,480
WESDOME GOLD MINES LTD	COMMON STOCK	52,100	304,634
WESFARMERS LTD	COMMON STOCK	204,673	7,954,973
WEST AFRICAN RESOURCES LTD	COMMON STOCK	158,365	102,516
WEST CHINA CEMENT LTD	COMMON STOCK GBP.002	450,000	39,188
WEST FRASER TIMBER CO LTD	COMMON STOCK	10,000	859,700
WEST HOLDINGS CORP	COMMON STOCK	5,010	109,375
WEST JAPAN RAILWAY CO	COMMON STOCK	41,100	1,711,799
WESTERN SECURITIES CO LTD A	COMMON STOCK CNY1.0	19,300	17,305

WESTERN SUPERCONDUCTING TE A	COMMON STOCK CNY1.0	6,277	47,084
WESTGOLD RESOURCES LTD	COMMON STOCK NPV	80,396	119,924
WESTON (GEORGE) LTD	COMMON STOCK	13,246	1,652,485
WESTPAC BANKING CORP	COMMON STOCK	628,942	9,799,994
WESTSHORE TERMINALS INVESTME	COMMON STOCK	9,100	189,233
WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	12,942	133,198
WH GROUP LTD	COMMON STOCK USD.0001	1,408,960	909,408
WH SMITH PLC	COMMON STOCK GBP.22	20,644	350,196
WHA CORP PCL NVDR	NVDR THB.1	2,128,700	329,998
WHA UTILITIES AND POWER FORE	FOREIGN SH. THB1.0 A	724,900	83,677
WHARF HOLDINGS LTD	COMMON STOCK	205,000	660,270
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	327,650	1,107,755
WHEATON PRECIOUS METALS CORP	COMMON STOCK	83,997	4,164,177
WHITBREAD PLC	COMMON STOCK GBP.767974	34,459	1,601,029
WHITECAP RESOURCES INC	COMMON STOCK	102,200	687,482
WHITEHAVEN COAL LTD	COMMON STOCK	157,382	798,389
WICKES GROUP PLC	COMMON STOCK GBP.1	43,049	77,635
WIENERBERGER AG	COMMON STOCK	22,786	760,881
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	40,528	381,027
WILL SEMICONDUCTOR CO LTD A	COMMON STOCK CNY1.0	11,880	178,348
WILMAR INTERNATIONAL LTD	COMMON STOCK	350,700	946,829
WILSON BAYLY HOLMES OVCON	COMMON STOCK ZAR.01	9,229	65,636
WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000	397,441
WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.0	667,265	659,471
WINGARC1ST INC	COMMON STOCK	4,800	104,354
WINGTECH TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	10,300	61,265
WINPAK LTD	COMMON STOCK	6,000	186,106
WINWAY TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	4,000	108,720
WISDOM MARINE LINES CO LTD	COMMON STOCK TWD10.0	98,000	165,985
WISE PLC A	COMMON STOCK GBP.01	143,881	1,597,542
WISETECH GLOBAL LTD	COMMON STOCK	30,350	1,554,051
WISTRON CORP	COMMON STOCK TWD10.0	486,374	1,556,873
WISTRON NEWEB CORP	COMMON STOCK TWD10.0	55,719	281,537
WIWYNN CORP	COMMON STOCK TWD10.0	16,000	944,899
WIX.COM LTD	COMMON STOCK ILS.01	10,600	1,304,012
WOLTERS KLUWER	COMMON STOCK EUR.12	47,179	6,708,594
WONIK IPS CO LTD	COMMON STOCK KRW500.0	7,988	209,462
WOODSIDE ENERGY GROUP LTD	COMMON STOCK	342,921	7,274,168
WOOLWORTHS GROUP LTD	COMMON STOCK	221,249	5,606,473
WOOLWORTHS HOLDINGS LTD	COMMON STOCK	171,458	676,925
WOORI FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	106,922	1,077,520
WORKMAN CO LTD	COMMON STOCK	6,400	188,364
WORKSPACE GROUP PLC	REIT GBP1.0	23,265	167,672
WORLDLINE SA	COMMON STOCK EUR.68	40,874	710,353
WORLEY LTD	COMMON STOCK	62,690	744,713
WOWPRIME CORP	COMMON STOCK TWD10.0	20,000	162,375
WPG HOLDINGS LTD	COMMON STOCK TWD10.0	268,451	712,407

WPP PLC	COMMON STOCK GBP.1	196,896	1,871,917
WSP GLOBAL INC	COMMON STOCK	23,100	3,253,901
WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.0	92,723	339,791
WUESTENROT + WUERTTEMBERG	COMMON STOCK	4,374	64,573
WUHAN GUIDE INFRARED CO LT A	COMMON STOCK CNY1.0	155,070	159,478
WULIANGYE YIBIN CO LTD A	COMMON STOCK CNY1.0	42,280	835,096
WUS PRINTED CIRCUIT KUNSHA A	COMMON STOCK CNY1.0	20,680	64,442
WUXI APPTEC CO LTD A	COMMON STOCK CNY1.0	26,880	277,028
WUXI APPTEC CO LTD H	COMMON STOCK CNY1.0	67,830	690,153
WUXI BIOLOGICS CAYMAN INC	COMMON STOCK USD.00001	696,000	2,638,339
X 5 RETAIL GROUP NV REGS GDR	GDR EUR1.0	23,929	421,150
X FAB SILICON FOUNDRIES SE	COMMON STOCK	10,048	113,255
XCMG CONSTRUCTION MACHIN A	COMMON STOCK CNY1.0	85,300	65,860
XD INC	COMMON STOCK USD.0001	30,800	40,233
XERO LTD	COMMON STOCK	26,413	2,016,192
XIABUXIABU CATERING MANAGEME	COMMON STOCK	64,500	20,320
XIAMEN FARATRONIC CO LTD A	COMMON STOCK CNY1.0	2,300	29,989
XIAMEN TUNGSTEN CO LTD A	COMMON STOCK CNY1.0	117,200	283,560
XIAOMI CORP CLASS B	COMMON STOCK	2,773,600	5,541,126
XINJIANG DAQO NEW ENERGY C A	COMMON STOCK CNY1.0	42,490	176,995
XINTEC INC	COMMON STOCK TWD10.0	28,000	115,722
XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	320,974	360,084
XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	923,841	539,500
XIOR STUDENT HOUSING NV	REIT	2,920	95,832
XJ INTERNATIONAL HOLDINGS CO	COMMON STOCK USD.00001	304,000	14,015
XPENG INC CLASS A SHARES	COMMON STOCK USD.00001	256,700	1,863,968
XTEP INTERNATIONAL HOLDINGS	COMMON STOCK HKD.01	192,318	108,615
XVIVO PERFUSION AB	COMMON STOCK	3,935	129,425
YA MAN LTD	COMMON STOCK	4,900	34,944
YADEA GROUP HOLDINGS LTD	COMMON STOCK USD.00001	192,000	337,353
YAGEO CORPORATION	COMMON STOCK TWD10.0	61,317	1,188,180
YAKULT HONSHA CO LTD	COMMON STOCK	50,200	1,125,885
YAMABIKO CORP	COMMON STOCK	5,600	59,276
YAMADA HOLDINGS CO LTD	COMMON STOCK	122,900	381,930
YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	35,400	316,403
YAMAHA CORP	COMMON STOCK	22,800	525,649
YAMAHA MOTOR CO LTD	COMMON STOCK	170,400	1,516,509
YAMAMA CEMENT CO	COMMON STOCK SAR10.0	16,830	154,163
YAMATO HOLDINGS CO LTD	COMMON STOCK	48,900	902,529
YAMATO KOGYO CO LTD	COMMON STOCK	7,300	384,268
YAMAZAKI BAKING CO LTD	COMMON STOCK	24,000	546,862
YAMAZEN CORP	COMMON STOCK	13,700	115,802
YANBU CEMENT CO	COMMON STOCK SAR10.0	13,090	120,253
YANBU NATIONAL PETROCHEMICAL	COMMON STOCK SAR10.0	42,933	435,054

YANCOAL AUSTRALIA LTD	COMMON STOCK	70,806	238,917
YANDEX NV A	COMMON STOCK EUR.01	51,713	979,444
YANG MING MARINE TRANSPORT	COMMON STOCK TWD10.0	272,107	454,361
YANGZIJIANG FINANCIAL HOLDIN	COMMON STOCK	466,500	114,685
YANGZIJIANG SHIPBUILDING	COMMON STOCK	466,500	526,267
YANKUANG ENERGY GROUP CO A	COMMON STOCK CNY1.0	97,450	272,008
YANKUANG ENERGY GROUP CO H	COMMON STOCK CNY1.0	322,200	612,335
YANLORD LAND GROUP LTD	COMMON STOCK	124,500	54,660
YAOKO CO LTD	COMMON STOCK	3,300	188,626
YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	32,806	1,166,178
YASKAWA ELECTRIC CORP	COMMON STOCK	41,300	1,716,694
YDUQS PARTICIPACOES SA	COMMON STOCK	66,100	303,557
YEAHKA LTD	COMMON STOCK USD.00003	34,400	64,848
YEALINK NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	19,950	83,070
YELLOW CAKE PLC	COMMON STOCK	52,316	412,033
YELLOW HAT LTD	COMMON STOCK	5,500	68,823
YFY INC	COMMON STOCK TWD10.0	200,000	212,288
YG ENTERTAINMENT INC	COMMON STOCK KRW500.0	3,241	127,660
YIEH PHUI ENTERPRISE CO LTD	COMMON STOCK TWD10.0	189,000	109,815
YIFENG PHARMACY CHAIN CO L A	COMMON STOCK CNY1.0	13,504	76,175
YIHAI INTERNATIONAL HOLDING	COMMON STOCK USD.00001	101,000	160,388
YIHAI KERRY ARAWANA HOLDIN A	COMMON STOCK CNY1.0	12,800	60,183
YINSON HOLDINGS BHD	COMMON STOCK	534,240	290,590
YINTAI GOLD CO LTD A	COMMON STOCK CNY1.0	66,100	139,662
YIT OYJ	COMMON STOCK	23,548	51,633
YODOGAWA STEEL WORKS LTD	COMMON STOCK	3,600	97,241
YOKOGAWA BRIDGE HOLDINGS COR	COMMON STOCK	5,400	96,903
YOKOGAWA ELECTRIC CORP	COMMON STOCK	38,500	731,418
YOKOHAMA RUBBER CO LTD	COMMON STOCK	22,000	502,622

YOKOREI CO LTD	COMMON STOCK	8,200	60,904
YONEX CO LTD	COMMON STOCK	11,600	109,618
YONGXING SPECIAL MATERIALS A	COMMON STOCK CNY1.0	5,330	39,151
YONYOU NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	29,120	72,919
YOSHINOYA HOLDINGS CO LTD	COMMON STOCK	12,100	274,746
YOUGOV PLC	COMMON STOCK GBP.002	17,908	269,171
YOUNG + CO S BREWERY PLC A	COMMON STOCK GBP.125	3,787	52,678
YOUNGONE CORP	COMMON STOCK KRW500.0	8,486	299,499
YPSOMED HOLDING AG REG	COMMON STOCK CHF14.15	579	208,487
YTL POWER INTERNATIONAL BHD	COMMON STOCK	300,400	165,979
YTO EXPRESS GROUP CO LTD A	COMMON STOCK CNY1.0	34,800	60,259
YUAN RENMINBI	FOREIGN CURRENCY	20,936,671	2,952,070
YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	2,019,500	1,813,409
YUASA TRADING CO LTD	COMMON STOCK	1,800	60,339
YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	143,238	158,490
YUEXIU PROPERTY CO LTD	COMMON STOCK	471,120	383,723
YUEXIU REAL ESTATE INVESTMEN	REIT	304,209	49,088
YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799	257,333
YUHAN CORP	COMMON STOCK KRW1000.0	13,751	733,144
YULON FINANCE CORP	COMMON STOCK TWD10.0	37,000	223,999
YULON MOTOR COMPANY	COMMON STOCK TWD10.0	106,405	258,841
YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	75,900	3,220,437
YUNDA HOLDING CO LTD A	COMMON STOCK CNY1.0	47,190	49,585
YUNNAN ALUMINIUM CO LTD A	COMMON STOCK CNY1.0	97,300	168,205
YUNNAN BAIYAO GROUP CO LTD A	COMMON STOCK CNY1.0	19,460	134,767
YUNNAN BOTANEE BIO TECHNOL A	COMMON STOCK CNY1.0	17,100	164,176
YUNNAN ENERGY NEW MATERIAL A	COMMON STOCK CNY1.0	9,000	71,998
YURTEC CORP	COMMON STOCK	6,500	51,701
ZAI LAB LTD	COMMON STOCK USD.000006	44,600	122,801

ZAI LAB LTD ADR	ADR USD.00006	12,900	352,557
ZALANDO SE	COMMON STOCK	40,633	962,758
ZEALAND PHARMA A/S	COMMON STOCK DKK1.0	9,187	508,084
ZEHNDER GROUP AG RG	COMMON STOCK CHF.05	1,575	100,438
ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500	357,710
ZENRIN CO LTD	COMMON STOCK	5,400	33,407
ZENSHO HOLDINGS CO LTD	COMMON STOCK	16,900	882,557
ZEON CORP	COMMON STOCK	24,000	222,841
ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	4,900	70,093
ZHANGZHOU PIENTZEHUANG PHA A	COMMON STOCK CNY1.0	6,100	207,916
ZHAOJIN MINING INDUSTRY H	COMMON STOCK CNY1.0	309,000	384,244
ZHEJIANG CENTURY HUATONG A	COMMON STOCK CNY1.0	75,700	55,020
ZHEJIANG CHINT ELECTRICS A	COMMON STOCK CNY1.0	23,376	70,845
ZHEJIANG DAHUA TECHNOLOGY A	COMMON STOCK CNY1.0	32,600	84,668
ZHEJIANG DINGLI MACHINERY A	COMMON STOCK CNY1.0	4,060	29,273
ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	463,680	309,375
ZHEJIANG HUAYOU COBALT CO A	COMMON STOCK CNY1.0	15,990	74,144
ZHEJIANG JINGSHENG MECHANI A	COMMON STOCK CNY1.0	13,100	81,258
ZHEJIANG JIUZHOU PHARMACEU A	COMMON STOCK CNY1.0	8,500	28,956
ZHEJIANG JUHUA CO A	COMMON STOCK CNY1.0	25,500	59,181
ZHEJIANG LEAPMOTOR TECHNOLOG	COMMON STOCK CNY1.0	90,200	412,386
ZHEJIANG NHU CO LTD A	COMMON STOCK CNY1.0	33,696	80,521
ZHEJIANG SANHUA INTELLIGEN A	COMMON STOCK CNY1.0	35,700	147,838
ZHEJIANG SUPOR CO LTD A	COMMON STOCK CNY1.0	6,000	44,806
ZHEJIANG WEIMING ENVIRONME A	COMMON STOCK CNY1.0	16,640	37,513
ZHEN DING TECHNOLOGY HOLDING	COMMON STOCK TWD10.0	82,000	290,606
ZHESHANG SECURITIES CO LTD A	COMMON STOCK CNY1.0	39,400	57,785
ZHONGAN ONLINE P+C INSURAN H	COMMON STOCK CNY1.0	101,100	230,981
ZHONGJI INNOLIGHT CO LTD A	COMMON STOCK CNY1.0	8,100	128,771
ZHONGJIN GOLD CORP A	COMMON STOCK CNY1.0	132,300	186,258
ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	173,500	415,055
ZHONGTAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	58,400	56,408
ZHOU HEI YA INTERNATIONAL HO	COMMON STOCK	108,000	30,843
ZHUZHOU CRRC TIMES ELECTRI H	COMMON STOCK CNY1.0	111,000	316,999
ZHUZHOU KIBING GROUP CO LT A	COMMON STOCK CNY1.0	27,300	26,298
ZIGNAGO VETRO SPA	COMMON STOCK EUR.1	2,240	35,285
ZIJIN MINING GROUP CO LTD A	COMMON STOCK CNY.1	209,200	367,758
ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,017,000	1,656,676
ZIM INTEGRATED SHIPPING SERV	COMMON STOCK	25,700	253,659
ZINUS INC	COMMON STOCK KRW500.0	177	2,232
ZOJIRUSHI CORP	COMMON STOCK	5,500	57,994
ZOOMLION HEAVY INDUSTRY S A	COMMON STOCK CNY1.0	69,800	64,421
ZOZO INC	COMMON STOCK	28,300	635,968
ZTE CORP A	COMMON STOCK CNY1.0	37,400	139,400

ZTE CORP H	COMMON STOCK CNY1.0	127,990	285,859
ZTO EXPRESS CAYMAN INC ADR	ADR USD.0001	73,600	1,566,208
ZUKEN INC	COMMON STOCK	2,400	68,604
ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	25,959	13,561,899
ZYXEL GROUP CORP	COMMON STOCK TWD10.0	80,000	132,129
	Total: EXHIBIT B - Total		**$5,362,367,553**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
			Shares/ Par Value	(n/a)	
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	17,200		$ 185,416
	10X GENOMICS INC CLASS A	COMMON STOCK	54,900		3,072,204
	1ST SOURCE CORP	COMMON STOCK	9,730		534,664
	23ANDME HOLDING CO CLASS A	COMMON STOCK USD.0001	160,400		146,525
	2SEVENTY BIO INC	COMMON STOCK USD.0001	31,500		134,505
	2U INC	COMMON STOCK USD.001	45,700		56,211
	374WATER INC	COMMON STOCK USD.001	33,600		47,712
	3D SYSTEMS CORP	COMMON STOCK USD.001	75,839		481,578
	4D MOLECULAR THERAPEUTICS IN	COMMON STOCK USD.0001	23,100		468,006
	5E ADVANCED MATERIALS INC	COMMON STOCK USD.01	21,500		30,315
	89BIO INC	COMMON STOCK USD.001	39,500		441,215
	8X8 INC	COMMON STOCK USD.001	69,100		261,198
	908 DEVICES INC	COMMON STOCK	11,200		125,664
	A MARK PRECIOUS METALS INC	COMMON STOCK USD.01	11,600		350,900
	A10 NETWORKS INC	COMMON STOCK USD.00001	41,900		551,823
	AADI BIOSCIENCE INC	COMMON STOCK USD.0001	8,400		16,968
	AAON INC	COMMON STOCK USD.004	39,878		2,945,788
	AAR CORP	COMMON STOCK USD1.0	19,700		1,229,280
	AARON S CO INC/THE	COMMON STOCK USD.5	18,759		204,098
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	28,548		2,518,505
	ABM INDUSTRIES INC	COMMON STOCK USD.01	38,900		1,743,887
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	22,100		86,632
	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD.01	42,500		2,805,000
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	53,255		4,141,109
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	70,978		2,222,321
	ACADIA REALTY TRUST	REIT USD.001	54,407		924,375
	ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	32,800		336,856
	ACCO BRANDS CORP	COMMON STOCK USD.01	53,134		323,055
	ACCOLADE INC	COMMON STOCK	38,700		464,787
	ACCURAY INC	COMMON STOCK USD.001	50,300		142,349
	ACELYRIN INC	COMMON STOCK USD.00001	19,600		146,216
	ACI WORLDWIDE INC	COMMON STOCK USD.005	64,600		1,976,760
	ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	37,400		39,270
	ACM RESEARCH INC CLASS A	COMMON STOCK USD.0001	27,500		537,350
	ACNB CORP	COMMON STOCK USD2.5	4,800		214,848
	ACRIVON THERAPEUTICS INC	COMMON STOCK	5,100		25,092

ACTINIUM PHARMACEUTICALS INC	COMMON STOCK USD.01	14,000	71,120
ACUITY BRANDS INC	COMMON STOCK USD.01	18,490	3,787,307
ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	17,887	1,129,922
ACV AUCTIONS INC A	COMMON STOCK USD.001	73,200	1,108,980
ADAPTHEALTH CORP	COMMON STOCK	55,800	406,782
ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	68,400	335,160
ADDUS HOMECARE CORP	COMMON STOCK USD.001	9,300	863,505
ADEIA INC	COMMON STOCK	61,791	765,590
ADICET BIO INC	COMMON STOCK USD.0001	15,500	29,295
ADIENT PLC	COMMON STOCK USD.001	55,672	2,024,234
ADMA BIOLOGICS INC	COMMON STOCK USD.0001	127,400	575,848
ADT INC	COMMON STOCK USD.01	122,968	838,642
ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	23,432	1,381,316
ADTRAN HOLDINGS INC	COMMON STOCK	44,837	329,104
ADVANCE AUTO PARTS INC	COMMON STOCK USD.0001	35,400	2,160,462
ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	40,400	5,681,856
ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	22,109	2,408,112
ADVANSIX INC	COMMON STOCK USD.01	16,329	489,217
ADVANTAGE SOLUTIONS INC	COMMON STOCK USD.0001	47,700	172,674
AECOM	COMMON STOCK USD.01	77,570	7,169,795
AEHR TEST SYSTEMS	COMMON STOCK USD.01	16,400	435,092
AEROVATE THERAPEUTICS INC	COMMON STOCK USD.0001	7,700	174,251
AEROVIRONMENT INC	COMMON STOCK USD.0001	15,201	1,915,934
AERSALE CORP	COMMON STOCK USD.0001	15,900	201,851
AEVA TECHNOLOGIES INC	COMMON STOCK USD.0001	48,100	36,445
AFC GAMMA INC	REIT USD.01	11,400	137,142
AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	20,400	3,088,968
AFFIRM HOLDINGS INC	COMMON STOCK USD.00001	133,600	6,565,104
AGCO CORP	COMMON STOCK USD.01	37,100	4,504,311
AGENUS INC	COMMON STOCK USD.01	232,665	192,623
AGILITI INC	COMMON STOCK USD.0001	16,000	126,720
AGILON HEALTH INC	COMMON STOCK USD.01	173,000	2,171,150
AGILYSYS INC	COMMON STOCK USD.3	11,900	1,009,358
AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	33,691	750,299
AGNC INVESTMENT CORP	REIT USD.01	380,200	3,729,762
AGREE REALTY CORP	REIT USD.0001	58,540	3,685,093
AIR LEASE CORP	COMMON STOCK USD.01	61,168	2,565,386
AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	33,900	596,979
AIRSCULPT TECHNOLOGIES INC	COMMON STOCK USD.001	4,000	29,960
AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	29,743	694,499
AKOUSTIS TECHNOLOGIES INC	COMMON STOCK USD.001	37,588	31,348
AKOYA BIOSCIENCES INC	COMMON STOCK USD.00001	6,800	33,184
ALAMO GROUP INC	COMMON STOCK USD.1	5,900	1,240,121
ALARM.COM HOLDINGS INC	COMMON STOCK	28,126	1,817,502
ALASKA AIR GROUP INC	COMMON STOCK USD.01	74,000	2,891,180
ALBANY INTL CORP CL A	COMMON STOCK USD.001	18,419	1,809,114
ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	247,000	5,681,000
ALCOA CORP	COMMON STOCK USD.01	105,774	3,596,316

ALDEYRA THERAPEUTICS INC	COMMON STOCK USD.001	25,600	89,856
ALECTOR INC	COMMON STOCK USD.0001	38,996	311,188
ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	8,400	188,076
ALEXANDER + BALDWIN INC	REIT	42,608	810,404
ALEXANDER S INC	REIT USD1.0	1,314	280,631
ALICO INC	COMMON STOCK USD1.0	4,100	119,228
ALIGHT INC CLASS A	COMMON STOCK USD.0001	244,500	2,085,585
ALIGNMENT HEALTHCARE INC	COMMON STOCK USD.001	51,600	444,276
ALKAMI TECHNOLOGY INC	COMMON STOCK USD.001	24,700	598,975
ALKERMES PLC	COMMON STOCK USD.01	97,975	2,717,827
ALLAKOS INC	COMMON STOCK USD.001	36,600	99,918
ALLBIRDS INC CL A	COMMON STOCK USD.0001	63,600	77,910
ALLEGIANT TRAVEL CO	COMMON STOCK USD.001	9,040	746,794
ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	43,800	1,325,826
ALLETE INC	COMMON STOCK	34,204	2,091,917
ALLIENT INC	COMMON STOCK	7,650	231,107
ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	52,999	3,081,892
ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	64,567	207,260
ALLOVIR INC	COMMON STOCK	20,500	13,936
ALLY FINANCIAL INC	COMMON STOCK USD.01	159,964	5,585,943
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	73,458	14,060,596
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,275	345,947
ALPHA METALLURGICAL RESOURCE	COMMON STOCK USD.01	6,800	2,304,656
ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	54,016	816,182
ALPINE IMMUNE SCIENCES INC	COMMON STOCK USD.001	18,000	343,080
ALPINE INCOME PROPERTY TRUST	REIT USD.01	6,500	109,915
ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	15,600	192,972
ALTAIR ENGINEERING INC A	COMMON STOCK	32,200	2,709,630
ALTERYX INC CLASS A	COMMON STOCK	36,420	1,717,567
ALTI GLOBAL INC	COMMON STOCK USD.0001	14,200	124,392
ALTIMMUNE INC	COMMON STOCK USD.0001	34,500	388,125
ALTUS POWER INC	COMMON STOCK USD.0001	34,600	236,318
ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	15,900	236,751
AMALGAMATED FINANCIAL CORP	COMMON STOCK USD.01	10,700	288,258
AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	27,300	449,904
AMBARELLA INC	COMMON STOCK USD.00045	22,151	1,357,635
AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	117,933	721,750
AMC NETWORKS INC A	COMMON STOCK	18,249	342,899
AMDOCS LTD	COMMON STOCK GBP.0001	69,750	6,130,328
AMEDISYS INC	COMMON STOCK USD.001	19,079	1,813,650
AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	5,697	277,729
AMERANT BANCORP INC	COMMON STOCK USD.1	15,159	372,457
AMERESCO INC CL A	COMMON STOCK USD.0001	19,663	622,727
AMERICA S CAR MART INC	COMMON STOCK USD.01	3,800	287,926
AMERICAN ASSETS TRUST INC	REIT USD.01	29,748	669,627
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	66,450	585,425
AMERICAN COASTAL INSURANCE C	COMMON STOCK USD.0001	11,100	105,006
AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	107,475	2,274,171

AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	45,855	2,558,709
AMERICAN FINANCIAL GROUP INC	COMMON STOCK	43,072	5,120,830
AMERICAN HOMES 4 RENT A	REIT USD.01	197,335	7,096,167
AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	20,700	233,910
AMERICAN STATES WATER CO	COMMON STOCK	22,069	1,774,789
AMERICAN VANGUARD CORP	COMMON STOCK USD.1	15,399	168,927
AMERICAN WELL CORP CLASS A	COMMON STOCK USD.01	128,400	191,316
AMERICAN WOODMARK CORP	COMMON STOCK	9,400	872,790
AMERICOLD REALTY TRUST INC	REIT USD.01	160,218	4,849,799
AMERIS BANCORP	COMMON STOCK USD1.0	39,253	2,082,372
AMERISAFE INC	COMMON STOCK USD.01	11,524	539,093
AMES NATIONAL CORP	COMMON STOCK USD2.0	5,400	115,236
AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	166,953	2,369,063
AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	66,000	2,195,820
AMMO INC	COMMON STOCK	57,400	120,540
AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	22,417	1,678,585
AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	74,400	451,608
AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	22,600	1,397,810
AMPLIFY ENERGY CORP	COMMON STOCK	20,700	122,751
AMPLITUDE INC CLASS A	COMMON STOCK USD.00001	41,300	525,336
AMYLYX PHARMACEUTICALS INC	COMMON STOCK USD.0001	29,500	434,240
ANAPTYSBIO INC	COMMON STOCK USD.001	12,329	264,087
ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	40,843	380,248
ANDERSONS INC/THE	COMMON STOCK	19,170	1,103,042
ANGEL OAK MORTGAGE REIT INC	REIT USD.01	7,500	79,500
ANGIODYNAMICS INC	COMMON STOCK USD.01	24,000	188,160
ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,564	472,219
ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	9,500	215,270
ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	291,547	5,647,265
ANNEXON INC	COMMON STOCK	27,900	126,666
ANTERIX INC	COMMON STOCK USD.0001	7,300	243,236
ANTERO MIDSTREAM CORP	COMMON STOCK	199,900	2,504,747
ANTERO RESOURCES CORP	COMMON STOCK USD.01	167,917	3,808,358
ANYWHERE REAL ESTATE INC	COMMON STOCK USD.01	61,138	495,829
APARTMENT INCOME REIT CO	REIT USD.01	87,500	3,038,875
APARTMENT INVT + MGMT CO A	REIT USD.01	88,600	693,738
APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	60,033	3,593,575
API GROUP CORP	COMMON STOCK USD.0001	123,100	4,259,260
APOGEE ENTERPRISES INC	COMMON STOCK USD.333	12,856	686,639
APOGEE THERAPEUTICS INC	COMMON STOCK USD.00001	11,400	318,516
APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	83,303	977,977
APOLLO GLOBAL MANAGEMENT INC	COMMON STOCK USD.0001	309,792	28,869,516
APPFOLIO INC A	COMMON STOCK USD.0001	11,400	1,974,936
APPIAN CORP A	COMMON STOCK USD.0001	24,200	911,372
APPLE HOSPITALITY REIT INC	REIT NPV	127,476	2,117,376
APPLIED DIGITAL CORP	COMMON STOCK USD.001	48,300	325,542
APPLIED INDUSTRIAL TECH INC	COMMON STOCK	22,625	3,907,111
APPLOVIN CORP CLASS A	COMMON STOCK USD.00003	124,700	4,969,295

APTARGROUP INC	COMMON STOCK USD.01	39,251	4,852,209
ARAMARK	COMMON STOCK USD.01	138,909	3,903,343
ARBOR REALTY TRUST INC	REIT USD.01	109,000	1,654,620
ARBUTUS BIOPHARMA CORP	COMMON STOCK	83,900	209,750
ARCBEST CORP	COMMON STOCK USD.01	14,000	1,682,940
ARCELLX INC	COMMON STOCK USD.001	22,500	1,248,750
ARCH RESOURCES INC	COMMON STOCK USD.01	10,500	1,742,370
ARCHER AVIATION INC A	COMMON STOCK USD.0001	87,900	539,706
ARCHROCK INC	COMMON STOCK USD.01	82,935	1,277,199
ARCOSA INC	COMMON STOCK USD.01	28,500	2,355,240
ARCTURUS THERAPEUTICS HOLDIN	COMMON STOCK USD.001	14,600	460,338
ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	32,100	613,110
ARCUTIS BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	53,699	173,448
ARDAGH GROUP SA	COMMON STOCK EUR.01	12,500	309,375
ARDAGH METAL PACKAGING SA	COMMON STOCK USD.01	93,500	359,040
ARDELYX INC	COMMON STOCK	135,600	840,720
ARDMORE SHIPPING CORP	COMMON STOCK USD.01	23,900	336,751
ARES COMMERCIAL REAL ESTATE	REIT USD.01	31,800	329,448
ARES MANAGEMENT CORP A	COMMON STOCK	97,000	11,535,240
ARGAN INC	COMMON STOCK USD.15	7,000	327,530
ARIS WATER SOLUTIONS INC A	COMMON STOCK	19,000	159,410
ARKO CORP	COMMON STOCK USD.0001	50,200	414,150
ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	50,952	485,063
ARMADA HOFFLER PROPERTIES IN	REIT USD.01	38,700	478,719
ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	28,773	555,894
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	26,203	2,576,279
ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	90,100	1,513,680
ARROW ELECTRONICS INC	COMMON STOCK USD1.0	32,601	3,985,472
ARROW FINANCIAL CORP	COMMON STOCK USD1.0	8,697	242,994
ARROWHEAD PHARMACEUTICALS	COMMON STOCK USD.001	59,889	1,832,603
ARS PHARMACEUTICALS INC	COMMON STOCK USD.0001	15,700	86,036
ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	5,041	208,949
ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	35,700	1,577,226
ARTIVION INC	COMMON STOCK USD.01	24,136	431,552
ARVINAS INC	COMMON STOCK USD.001	28,299	1,164,787
ASANA INC CL A	COMMON STOCK USD.00001	48,800	927,688
ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	12,165	2,736,760
ASGN INC	COMMON STOCK USD.01	27,752	2,668,910
ASHLAND INC	COMMON STOCK	28,270	2,383,444
ASPEN AEROGELS INC	COMMON STOCK USD.00001	29,500	465,510
ASPEN TECHNOLOGY INC	COMMON STOCK	16,252	3,577,878
ASSERTIO HOLDINGS INC	COMMON STOCK	57,800	61,846
ASSETMARK FINANCIAL HOLDINGS	COMMON STOCK USD.001	13,500	404,325
ASSOCIATED BANC CORP	COMMON STOCK USD.01	88,822	1,899,903
ASSURED GUARANTY LTD	COMMON STOCK USD.01	33,358	2,496,179
AST SPACEMOBILE INC	COMMON STOCK USD.0001	47,200	284,616
ASTEC INDUSTRIES INC	COMMON STOCK USD.2	13,800	513,360

ASTRANA HEALTH INC	COMMON STOCK USD.001	25,605	980,672
ASTRIA THERAPEUTICS INC	COMMON STOCK USD.001	22,200	170,496
ASTRONICS CORP	COMMON STOCK USD.01	16,805	292,743
ASURE SOFTWARE INC	COMMON STOCK USD.01	16,500	157,080
ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	64,900	33,281
ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	40,300	122,915
ATI INC	COMMON STOCK USD.1	76,300	3,469,361
ATKORE INC	COMMON STOCK USD.01	22,449	3,591,840
ATLANTA BRAVES HOLDINGS IN A	COMMON STOCK USD.01	900	38,502
ATLANTA BRAVES HOLDINGS IN C	COMMON STOCK USD.01	32,909	1,302,538
ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	44,775	1,636,079
ATLANTICUS HOLDINGS CORP	COMMON STOCK	3,400	131,478
ATLAS ENERGY SOLUTIONS INC	COMMON STOCK	11,900	204,918
ATLASSIAN CORP CL A	COMMON STOCK USD.00001	92,100	21,906,906
ATMUS FILTRATION TECHNOLOGIE	COMMON STOCK	9,300	218,457
ATN INTERNATIONAL INC	COMMON STOCK USD.01	5,700	222,129
ATOMERA INC	COMMON STOCK USD.001	11,800	82,718
ATRICURE INC	COMMON STOCK USD.001	27,500	981,475
ATRION CORPORATION	COMMON STOCK USD.1	799	302,653
AURA BIOSCIENCES INC	COMMON STOCK USD.00001	18,000	159,480
AURINIA PHARMACEUTICALS INC	COMMON STOCK	82,400	740,776
AURORA INNOVATION INC	COMMON STOCK USD.0001	195,600	854,772
AUTONATION INC	COMMON STOCK USD.01	16,798	2,522,724
AVANGRID INC	COMMON STOCK USD.01	41,938	1,359,211
AVANOS MEDICAL INC	COMMON STOCK USD.01	26,862	602,515
AVANTOR INC	COMMON STOCK USD.01	400,300	9,138,849
AVEANNA HEALTHCARE HOLDINGS	COMMON STOCK USD.01	24,700	66,196
AVEPOINT INC	COMMON STOCK USD.0001	84,600	694,566
AVIAT NETWORKS INC	COMMON STOCK USD.01	6,200	202,492
AVID BIOSERVICES INC	COMMON STOCK USD.001	37,300	242,450
AVIDITY BIOSCIENCES INC	COMMON STOCK	44,600	403,630
AVIDXCHANGE HOLDINGS INC	COMMON STOCK USD.001	88,300	1,094,037
AVIENT CORP	COMMON STOCK USD.01	53,066	2,205,954
AVIS BUDGET GROUP INC	COMMON STOCK USD.01	11,820	2,095,213
AVISTA CORP	COMMON STOCK	44,894	1,604,512
AVITA MEDICAL INC	COMMON STOCK	13,900	190,708
AVNET INC	COMMON STOCK USD1.0	54,226	2,732,990
AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	131,220	4,457,543
AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	19,375	2,512,744
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	46,381	2,568,116
AXOGEN INC	COMMON STOCK USD.01	24,100	164,603
AXONICS INC	COMMON STOCK USD.0001	29,470	1,833,918
AXOS FINANCIAL INC	COMMON STOCK USD.01	32,300	1,763,580
AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	21,202	1,687,467
AZEK CO INC/THE	COMMON STOCK	78,400	2,998,800
AZENTA INC	COMMON STOCK USD.01	35,093	2,285,958
AZZ INC	COMMON STOCK USD1.0	14,900	865,541

B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	13,000	272,870
B+G FOODS INC	COMMON STOCK USD.01	40,000	420,000
BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	35,500	51,830
BADGER METER INC	COMMON STOCK USD1.0	17,455	2,694,528
BAKKT HOLDINGS INC	COMMON STOCK USD.0001	29,400	65,562
BALCHEM CORP	COMMON STOCK USD.0667	19,047	2,833,241
BALLY S CORP	COMMON STOCK USD.01	17,098	238,346
BANC OF CALIFORNIA INC	COMMON STOCK USD.01	76,656	1,029,490
BANCFIRST CORP	COMMON STOCK USD1.0	13,000	1,265,290
BANCO LATINOAMERICANO COME E	COMMON STOCK	15,547	384,633
BANCORP INC/THE	COMMON STOCK USD1.0	30,508	1,176,388
BANDWIDTH INC CLASS A	COMMON STOCK USD.001	13,900	201,133
BANK FIRST CORP	COMMON STOCK USD1.0	5,730	496,562
BANK OF HAWAII CORP	COMMON STOCK USD.01	23,003	1,666,797
BANK OF MARIN BANCORP/CA	COMMON STOCK	10,051	221,323
BANK OF N.T. BUTTERFIELD+SON	COMMON STOCK BMD1.0	28,800	921,888
BANK OZK	COMMON STOCK	63,659	3,172,128
BANKUNITED INC	COMMON STOCK USD.01	43,553	1,412,424
BANKWELL FINANCIAL GROUP INC	COMMON STOCK NPV	4,100	123,738
BANNER CORPORATION	COMMON STOCK USD.01	19,800	1,060,488
BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	9,770	286,847
BARK INC	COMMON STOCK USD.0001	64,900	52,277
BARNES GROUP INC	COMMON STOCK USD.01	29,400	959,322
BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	4,000	463,200
BAYCOM CORP	COMMON STOCK	8,200	193,438
BCB BANCORP INC	COMMON STOCK	3,700	47,545
BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	34,050	2,963,031
BEAM THERAPEUTICS INC	COMMON STOCK USD.01	42,670	1,161,477
BEAUTY HEALTH CO/THE	COMMON STOCK USD.0001	42,200	131,242
BEAZER HOMES USA INC	COMMON STOCK USD.001	16,737	565,543
BEL FUSE INC CL B	COMMON STOCK USD.1	5,900	393,943
BELDEN INC	COMMON STOCK USD.01	24,909	1,924,220
BELLRING BRANDS INC	COMMON STOCK USD.01	77,669	4,305,193
BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	20,619	569,909
BENSON HILL INC	COMMON STOCK USD.0001	98,200	17,067
BENTLEY SYSTEMS INC CLASS B	COMMON STOCK USD.01	115,500	6,026,790
BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	26,736	663,855
BERRY CORP	COMMON STOCK USD.001	42,000	295,260
BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	71,381	4,810,366
BEYOND AIR INC	COMMON STOCK	16,700	32,732
BEYOND INC	COMMON STOCK USD.0001	26,200	725,478
BEYOND MEAT INC	COMMON STOCK	36,000	320,400
BGC GROUP INC A	COMMON STOCK USD.01	210,998	1,523,406
BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	13,300	84,322
BIG LOTS INC	COMMON STOCK USD.01	18,671	145,447
BIGBEAR.AI HOLDINGS INC	COMMON STOCK USD.0001	26,600	56,924
BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK USD.0001	37,200	361,956
BIGLARI HOLDINGS INC B	COMMON STOCK	222	36,614
BILL HOLDINGS INC	COMMON STOCK USD.00001	60,900	4,968,831
BIOATLA INC	COMMON STOCK USD.0001	26,200	64,452

BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	110,989	664,824
BIOHAVEN LTD	COMMON STOCK	40,225	1,721,630
BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	19,450	316,063
BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	110,894	10,692,399
BIOMEA FUSION INC	COMMON STOCK USD.0001	11,200	162,624
BIOXCEL THERAPEUTICS INC	COMMON STOCK USD.001	10,087	29,757
BIRKENSTOCK HOLDING PLC	COMMON STOCK NPV	16,700	813,791
BIT DIGITAL INC	COMMON STOCK USD.01	55,300	233,919
BJ S RESTAURANTS INC	COMMON STOCK	13,650	491,537
BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	79,000	5,266,140
BLACK HILLS CORP	COMMON STOCK USD1.0	39,325	2,121,584
BLACKBAUD INC	COMMON STOCK USD.001	25,701	2,228,277
BLACKLINE INC	COMMON STOCK USD.01	33,611	2,098,671
BLACKSKY TECHNOLOGY INC	COMMON STOCK USD.0001	64,200	89,880
BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	101,835	2,166,030
BLADE AIR MOBILITY INC	COMMON STOCK USD.0001	40,700	143,671
BLINK CHARGING CO	COMMON STOCK USD.001	32,000	108,480
BLOCK INC	COMMON STOCK	321,922	24,900,667
BLOOM ENERGY CORP A	COMMON STOCK USD.0001	112,900	1,670,920
BLOOMIN BRANDS INC	COMMON STOCK USD.01	51,623	1,453,187
BLUE BIRD CORP	COMMON STOCK USD.0001	14,900	401,704
BLUE FOUNDRY BANCORP	COMMON STOCK USD.01	15,200	146,984
BLUE OWL CAPITAL INC	COMMON STOCK USD.0001	270,000	4,023,000
BLUE RIDGE BANKSHARES INC	COMMON STOCK USD5.0	10,800	32,724
BLUEBIRD BIO INC	COMMON STOCK USD.01	65,600	90,528
BLUEGREEN VACATIONS HOLDING	COMMON STOCK USD.01	6,500	488,280
BLUELINX HOLDINGS INC	COMMON STOCK USD.01	4,800	543,888
BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	35,820	3,304,037
BOISE CASCADE CO	COMMON STOCK USD.01	23,226	3,004,515
BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	17,012	1,457,078
BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	17,452	1,339,616
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	76,100	9,733,951
BORR DRILLING LTD	COMMON STOCK USD.05	131,100	964,896
BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	5,600	1,935,304
BOSTON OMAHA CORP CL A	COMMON STOCK	12,920	203,232
BOWLERO CORP CLASS A	COMMON STOCK USD.0001	10,300	145,848
BOWMAN CONSULTING GROUP LTD	COMMON STOCK USD.01	7,100	252,192
BOX INC CLASS A	COMMON STOCK USD.0001	83,500	2,138,435
BOYD GAMING CORP	COMMON STOCK USD.01	43,059	2,695,924
BRAEMAR HOTELS + RESORTS INC	REIT USD.01	35,000	87,500
BRANDYWINE REALTY TRUST	REIT USD.01	99,349	536,485
BRAZE INC A	COMMON STOCK USD.0001	30,400	1,615,152
BRC INC A	COMMON STOCK USD.0001	27,300	99,099
BREAD FINANCIAL HOLDINGS INC	COMMON STOCK USD.01	28,700	945,378
BRIDGEBIO PHARMA INC	COMMON STOCK	67,436	2,722,391
BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	12,500	169,000
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	34,098	3,213,396

BRIGHTCOVE	COMMON STOCK USD.001	27,700	71,743
BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	38,903	2,058,747
BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.001	19,778	378,946
BRIGHTSPIRE CAPITAL INC	REIT USD.01	73,018	543,254
BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	26,200	220,604
BRINK S CO/THE	COMMON STOCK USD1.0	27,200	2,392,240
BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	26,404	1,140,125
BRISTOW GROUP INC	COMMON STOCK USD.01	13,620	385,037
BRIXMOR PROPERTY GROUP INC	REIT USD.01	177,000	4,118,790
BROADSTONE NET LEASE INC	REIT USD.00025	111,400	1,918,308
BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	109,089	634,898
BROOKFIELD BUSINESS CL A	COMMON STOCK	16,000	372,480
BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	70,895	2,501,176
BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	79,227	2,280,945
BROOKLINE BANCORP INC	COMMON STOCK USD.01	52,132	568,760
BRP GROUP INC A	COMMON STOCK USD.01	35,400	850,308
BRT APARTMENTS CORP	REIT USD3.0	6,917	128,587
BRUKER CORP	COMMON STOCK USD.01	62,935	4,624,464
BRUNSWICK CORP	COMMON STOCK USD.75	41,047	3,971,297
BUCKLE INC/THE	COMMON STOCK USD.01	17,781	844,953
BUILD A BEAR WORKSHOP INC	COMMON STOCK USD.01	7,900	181,621
BUMBLE INC A	COMMON STOCK USD.01	60,800	896,192
BURKE + HERBERT FINANCIAL SE	COMMON STOCK	3,600	226,440
BURLINGTON STORES INC	COMMON STOCK USD.0001	38,395	7,467,060
BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	13,395	330,187
BUTTERFLY NETWORK INC	COMMON STOCK USD.0001	71,100	76,788
BWX TECHNOLOGIES INC	COMMON STOCK USD.01	54,098	4,150,940
BYLINE BANCORP INC	COMMON STOCK USD.01	14,400	339,264
C + F FINANCIAL CORP	COMMON STOCK USD1.0	1,800	122,742
C3.AI INC A	COMMON STOCK USD.001	47,900	1,375,209
CABALETTA BIO INC	COMMON STOCK USD.00001	20,100	456,270
CABLE ONE INC	COMMON STOCK USD.01	3,300	1,836,747
CABOT CORP	COMMON STOCK USD1.0	32,799	2,738,717
CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	13,116	4,247,748
CACTUS INC A	COMMON STOCK USD.01	38,410	1,743,814
CADENCE BANK	COMMON STOCK USD2.5	107,020	3,166,722
CADIZ INC	COMMON STOCK USD.01	24,700	69,160
CADRE HOLDINGS INC	COMMON STOCK USD.01	11,800	388,102
CAL MAINE FOODS INC	COMMON STOCK USD.01	24,049	1,380,172
CALAVO GROWERS INC	COMMON STOCK USD.001	9,360	275,278
CALEDONIA MINING CORP PLC	COMMON STOCK	9,000	109,800
CALERES INC	COMMON STOCK USD.01	19,323	593,796
CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	41,200	2,252,816
CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	33,775	1,751,909
CALIX INC	COMMON STOCK	35,200	1,537,888
CALLON PETROLEUM CO	COMMON STOCK USD.01	36,600	1,185,840
CAMBIUM NETWORKS CORP	COMMON STOCK USD.0001	5,100	30,600

CAMBRIDGE BANCORP	COMMON STOCK USD1.0	4,314	299,392
CAMDEN NATIONAL CORP	COMMON STOCK	7,850	295,396
CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	24,896	653,769
CANNAE HOLDINGS INC	COMMON STOCK USD.0001	39,556	771,738
CANO HEALTH INC	COMMON STOCK USD.0001	1,357	7,966
CANTALOUPE INC	COMMON STOCK	32,100	237,861
CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	6,100	147,620
CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	7,681	226,052
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	74,167	478,377
CAPRI HOLDINGS LTD	COMMON STOCK	67,100	3,371,104
CAPSTAR FINANCIAL HOLDINGS I	COMMON STOCK USD1.0	11,183	209,569
CARA THERAPEUTICS INC	COMMON STOCK USD.001	28,413	21,111
CARDLYTICS INC	COMMON STOCK	20,619	189,901
CAREDX INC	COMMON STOCK USD.001	31,640	379,680
CAREMAX INC	COMMON STOCK USD.0001	39,100	19,480
CARETRUST REIT INC	REIT USD.01	59,154	1,323,867
CARGURUS INC	COMMON STOCK USD.001	57,600	1,391,616
CARIBOU BIOSCIENCES INC	COMMON STOCK USD.0001	45,800	262,434
CARISMA THERAPEUTICS INC	COMMON STOCK USD.001	14,800	43,364
CARLISLE COS INC	COMMON STOCK USD1.0	28,700	8,966,741
CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	125,100	5,090,319
CARPARTS.COM INC	COMMON STOCK USD.001	36,900	116,604
CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	28,738	2,034,650
CARRIAGE SERVICES INC	COMMON STOCK USD.01	8,600	215,086
CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	20,000	157,600
CARS.COM INC	COMMON STOCK USD.01	39,000	739,830
CARTER BANKSHARES INC	COMMON STOCK USD1.0	11,210	167,814
CARTER S INC	COMMON STOCK USD.01	21,028	1,574,787
CARTESIAN THERAPEUTICS INC	COMMON STOCK USD.0001	85,500	58,944
CARTESIAN THERAPEUTICS INC	COMMON STOCK	85,500	15,390
CARVANA CO	COMMON STOCK USD.001	56,470	2,989,522
CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	33,256	2,842,058
CASEY S GENERAL STORES INC	COMMON STOCK	22,151	6,085,766
CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	7,889	355,399
CASSAVA SCIENCES INC	COMMON STOCK USD.001	22,800	513,228
CASSAVA SCIENCES INC	WARRANT	9,120	35,112
CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	13,593	293,337
CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	60,889	1,023,544
CATHAY GENERAL BANCORP	COMMON STOCK USD.01	41,297	1,840,607
CATO CORP CLASS A	COMMON STOCK USD.033	12,150	86,751
CAVA GROUP INC	COMMON STOCK USD.0001	9,500	408,310
CAVCO INDUSTRIES INC	COMMON STOCK USD.01	5,100	1,767,762
CBIZ INC	COMMON STOCK USD.01	28,343	1,773,988
CBL + ASSOCIATES PROPERTIES	REIT USD.01	15,300	373,626
CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.0001	119,900	1,365,661
CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	18,600	377,208
CELCUITY INC	COMMON STOCK USD.001	9,300	135,501
CELLDEX THERAPEUTICS INC	COMMON STOCK USD.001	27,600	1,094,616

CELSIUS HOLDINGS INC	COMMON STOCK USD.001	85,300	4,650,556
CENTERSPACE	REIT	9,300	541,260
CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	5,939	297,603
CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	23,000	1,012,920
CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	14,400	283,392
CENTRAL VALLEY COMM BANCORP	COMMON STOCK	6,300	140,805
CENTRUS ENERGY CORP CLASS A	COMMON STOCK USD.1	7,300	397,193
CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	31,500	382,410
CENTURY CASINOS INC	COMMON STOCK USD.01	15,800	77,104
CENTURY COMMUNITIES INC	COMMON STOCK USD.01	17,000	1,549,380
CENTURY THERAPEUTICS INC	COMMON STOCK USD.0001	10,400	34,528
CERENCE INC	COMMON STOCK USD.01	23,700	465,942
CEREVEL THERAPEUTICS HOLDING	COMMON STOCK USD.0001	41,100	1,742,640
CERTARA INC	COMMON STOCK USD.01	72,000	1,266,480
CERUS CORP	COMMON STOCK USD.001	108,500	234,360
CEVA INC	COMMON STOCK USD.001	14,200	322,482
CHAMPIONX CORP	COMMON STOCK USD.01	115,097	3,361,983
CHARGE ENTERPRISES INC	COMMON STOCK USD.0001	88,600	10,109
CHARGEPOINT HOLDINGS INC	COMMON STOCK	178,600	417,924
CHART INDUSTRIES INC	COMMON STOCK USD.01	25,309	3,450,376
CHATHAM LODGING TRUST	REIT USD.01	29,000	310,880
CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	28,826	1,009,198
CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	20,864	614,028
CHEGG INC	COMMON STOCK USD.001	64,900	737,264
CHEMED CORP	COMMON STOCK USD1.0	8,664	5,066,274
CHEMOURS CO/THE	COMMON STOCK USD.01	88,200	2,781,828
CHEMUNG FINANCIAL CORP	COMMON STOCK USD.01	2,500	124,500
CHENIERE ENERGY INC	COMMON STOCK USD.003	142,260	24,285,205
CHESAPEAKE ENERGY CORP	COMMON STOCK USD.01	74,281	5,715,180
CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	12,432	1,313,192
CHICAGO ATLANTIC REAL ESTATE	REIT USD.01	9,100	147,238
CHICO S FAS INC	COMMON STOCK USD.01	70,900	537,422
CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	7,500	174,150
CHIMERA INVESTMENT CORP	REIT USD.01	138,987	693,545
CHOICE HOTELS INTL INC	COMMON STOCK USD.01	17,858	2,023,311
CHOICEONE FINANCIAL SVCS INC	COMMON STOCK	4,200	123,060
CHORD ENERGY CORP	COMMON STOCK	24,549	4,080,780
CHURCHILL DOWNS INC	COMMON STOCK	42,290	5,706,190
CHUY S HOLDINGS INC	COMMON STOCK USD.01	10,100	386,123
CIENA CORP	COMMON STOCK USD.01	88,300	3,974,383
CIMPRESS PLC	COMMON STOCK EUR.01	10,607	849,090
CINEMARK HOLDINGS INC	COMMON STOCK USD.001	65,821	927,418
CIPHER MINING INC	COMMON STOCK USD1.0	25,100	103,663
CIRRUS LOGIC INC	COMMON STOCK USD.001	32,600	2,711,994
CITIUS PHARMACEUTICALS INC	COMMON STOCK	78,100	59,083
CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	6,996	156,920
CITIZENS FINANCIAL SERVICES	COMMON STOCK USD1.0	2,400	155,328

CITY HOLDING CO	COMMON STOCK USD2.5	8,999	992,230
CITY OFFICE REIT INC	REIT USD.01	23,600	144,196
CIVITAS RESOURCES INC	COMMON STOCK	47,545	3,251,127
CLARIVATE PLC	COMMON STOCK USD.01	280,100	2,593,726
CLAROS MORTGAGE TRUST INC	COMMON STOCK USD.01	55,200	752,376
CLARUS CORP	COMMON STOCK USD.0001	16,845	116,146
CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	95,200	364,616
CLEAN HARBORS INC	COMMON STOCK USD.01	30,020	5,238,790
CLEANSPARK INC	COMMON STOCK	88,200	972,846
CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	210,800	383,656
CLEAR SECURE INC CLASS A	COMMON STOCK USD.00001	49,400	1,020,110
CLEARFIELD INC	COMMON STOCK USD.01	7,800	226,824
CLEARPOINT NEURO INC	COMMON STOCK USD.01	15,300	103,887
CLEARWATER PAPER CORP	COMMON STOCK USD.0001	9,716	350,942
CLEARWAY ENERGY INC A	COMMON STOCK USD.01	26,990	690,404
CLEARWAY ENERGY INC C	COMMON STOCK	43,112	1,182,562
CLEVELAND CLIFFS INC	COMMON STOCK USD.125	296,619	6,056,960
CLIMB GLOBAL SOLUTIONS INC	COMMON STOCK USD.01	2,300	126,109
CLIPPER REALTY INC	REIT USD.01	11,863	64,060
CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	172,577	14,368,761
CNA FINANCIAL CORP	COMMON STOCK USD2.5	15,624	661,051
CNB FINANCIAL CORP/PA	COMMON STOCK	12,900	291,411
CNH INDUSTRIAL NV	COMMON STOCK EUR.01	579,800	7,061,964
CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	65,958	1,840,228
CNX RESOURCES CORP	COMMON STOCK USD.01	91,749	1,834,980
COASTAL FINANCIAL CORP/WA	COMMON STOCK	6,300	279,783
COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	2,800	2,599,520
CODEXIS INC	COMMON STOCK USD.0001	36,627	111,712
CODORUS VALLEY BANCORP INC	COMMON STOCK USD2.5	5,200	133,640
COEUR MINING INC	COMMON STOCK USD.01	202,317	659,553
COGENT BIOSCIENCES INC	COMMON STOCK USD.001	48,200	283,416
COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	25,768	1,959,914
COGNEX CORP	COMMON STOCK USD.002	102,400	4,274,176
COHEN + STEERS INC	COMMON STOCK USD.01	15,536	1,176,541
COHERENT CORP	COMMON STOCK	77,137	3,357,774
COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	60,546	201,618
COHU INC	COMMON STOCK USD1.0	27,299	966,112
COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001	100,600	17,496,352
COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	20,400	627,912
COLONY BANKCORP	COMMON STOCK USD1.0	10,500	139,650
COLUMBIA BANKING SYSTEM INC	COMMON STOCK	123,715	3,300,716
COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	17,600	339,328
COLUMBIA SPORTSWEAR CO	COMMON STOCK	21,077	1,676,465
COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	16,200	632,124
COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	20,794	4,276,702
COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	71,193	3,802,418
COMMERCIAL METALS CO	COMMON STOCK USD.01	68,743	3,439,900

	COMMERCIAL VEHICLE GROUP INC	COMMON STOCK USD.01	17,600	123,376
	COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	124,100	349,962
*	COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	31,276	1,629,792
	COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	77,846	243,658
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	16,516	439,986
	COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	9,392	411,933
	COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	25,700	2,052,145
	COMPASS DIVERSIFIED HOLDINGS	COMMON STOCK	38,400	862,080
	COMPASS INC CLASS A	COMMON STOCK USD.00001	173,800	653,488
	COMPASS MINERALS INTERNATION	COMMON STOCK USD.01	20,794	526,504
	COMPASS THERAPEUTICS INC	COMMON STOCK USD.0001	50,200	78,312
	COMPOSECURE INC A	COMMON STOCK USD.0001	10,300	55,620
	COMSTOCK RESOURCES INC	COMMON STOCK USD.5	52,100	461,085
	COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	17,075	143,942
	CONCENTRIX CORP	COMMON STOCK	25,851	2,538,827
	CONCRETE PUMPING HOLDINGS IN	COMMON STOCK USD.0001	17,400	142,680
	CONDUENT INC	COMMON STOCK USD.01	94,439	344,702
	CONFLUENT INC CLASS A	COMMON STOCK USD.00001	109,900	2,571,660
	CONMED CORP	COMMON STOCK USD.01	17,939	1,964,500
	CONNECTONE BANCORP INC	COMMON STOCK	20,800	476,528
	CONSENSUS CLOUD SOLUTION	COMMON STOCK USD.01	12,378	324,427
	CONSOL ENERGY INC	COMMON STOCK USD.01	17,950	1,804,514
	CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	44,683	194,371
	CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	9,500	338,200
	CONSTELLIUM SE	COMMON STOCK EUR.02	76,700	1,530,932
	CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	23,523	1,023,721
	CONSUMER PORTFOLIO SERVICES	COMMON STOCK	5,700	53,409
	CONTANGO ORE INC	COMMON STOCK USD.001	3,300	59,763
	CONTEXTLOGIC INC A	COMMON STOCK USD.0001	10,877	64,718
	CONTRA ADURO BIOTECH I	COMMON STOCK	10,303	0
	CONTRA CHINOOK THERAPE	COMMON STOCK	33,389	13,022
	COOPER STANDARD HOLDING	COMMON STOCK USD.001	9,200	179,768
	COPT DEFENSE PROPERTIES	REIT USD.01	66,473	1,703,703
	CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	47,600	1,546,048
	CORE + MAIN INC CLASS A	COMMON STOCK USD.01	79,400	3,208,554
	CORE LABORATORIES INC	COMMON STOCK	28,900	510,374
	CORE MOLDING TECHNOLOGIES IN	COMMON STOCK USD.01	4,900	90,797
	COREBRIDGE FINANCIAL INC	COMMON STOCK	135,800	2,941,428
	CORECARD CORP	COMMON STOCK USD.01	3,900	53,937
	CORECIVIC INC	COMMON STOCK USD.01	67,956	987,401
	CORMEDIX INC	COMMON STOCK USD.001	39,400	148,144
	CORSAIR GAMING INC	COMMON STOCK	21,000	296,100
	CORVEL CORP	COMMON STOCK USD.0001	5,200	1,285,492
	COSTAMARE INC	COMMON STOCK USD.0001	25,200	262,332
	COTY INC CL A	COMMON STOCK USD.01	224,200	2,784,564
	COUCHBASE INC	COMMON STOCK USD.00001	21,300	479,676
	COUPANG INC	COMMON STOCK USD.0001	650,800	10,536,452

COURSERA INC	COMMON STOCK USD.00001	77,000	1,491,490
COUSINS PROPERTIES INC	REIT USD1.0	89,474	2,178,692
COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	4,600	211,784
CPI CARD GROUP INC	COMMON STOCK USD.001	2.500	47.975
CRA INTERNATIONAL INC	COMMON STOCK	4.100	405.285
CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	12.893	993.792
CRANE CO	COMMON STOCK	28.487	3.365.454
CRANE NXT CO	COMMON STOCK USD1.0	28.387	1.614.369
CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	8.900	117.302
CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	3.679	1.959.914
CREDO TECHNOLOGY GROUP HOLDI	COMMON STOCK USD.00005	67.500	1.314.225
CRESCENT ENERGY INC A	COMMON STOCK USD.0001	46.080	608.717
CRICUT INC CLASS A	COMMON STOCK USD.001	27.200	179.248
CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	39.048	1.389.328
CROCS INC	COMMON STOCK USD.001	36.100	3.372.101
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	20.971	474.783
CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	24.400	331.352
CROWDSTRIKE HOLDINGS INC A	COMMON STOCK	126.800	32.374.576
CROWN HOLDINGS INC	COMMON STOCK USD5.0	63.450	5.843.111
CRYOPORT INC	COMMON STOCK USD.001	25.300	391.897
CS DISCO INC	COMMON STOCK USD.005	15.800	119.922
CSG SYSTEMS INTL INC	COMMON STOCK USD.01	18.286	972.998
CSW INDUSTRIALS INC	COMMON STOCK USD.01	9.000	1.866.690
CTO REALTY GROWTH INC	REIT USD.01	12.237	212.067
CTS CORP	COMMON STOCK	18.230	797.380
CUBESMART	REIT USD.01	132.600	6.146.010
CUE BIOPHARMA INC	COMMON STOCK USD.001	26.100	68.904
CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	34.927	3.789.230
CULLINAN ONCOLOGY INC	COMMON STOCK USD.0001	16.200	165.078
CURTISS WRIGHT CORP	COMMON STOCK USD1.0	22.561	5.026.365
CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	98.144	1.059.955
CUSTOM TRUCK ONE SOURCE INC	COMMON STOCK USD.0001	36.600	226.188
CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	16.570	954.763
CUTERA INC	COMMON STOCK USD.001	10.400	36.660
CVB FINANCIAL CORP	COMMON STOCK	78.407	1.583.037
CVR ENERGY INC	COMMON STOCK USD.01	16.800	509.040
CVRX INC	COMMON STOCK USD.01	6.700	210.648
CYMABAY THERAPEUTICS INC	COMMON STOCK USD.0001	66.700	1.575.454
CYTEK BIOSCIENCES INC	COMMON STOCK USD.001	71.500	652.080
CYTOKINETICS INC	COMMON STOCK USD.001	55.329	4.619.418
DAILY JOURNAL CORP	COMMON STOCK USD.01	697	237.552
DAKOTA GOLD CORP	COMMON STOCK USD.001	22.000	57.640
DAKTRONICS INC	COMMON STOCK	21.800	184.864
DANA INC	COMMON STOCK USD.01	77.455	1.131.618
DANIMER SCIENTIFIC INC	COMMON STOCK USD.0001	59.600	60.792
DARLING INGREDIENTS INC	COMMON STOCK USD.01	94.176	4.693.732
DASEKE INC	COMMON STOCK	24.600	199.260
DATADOG INC CLASS A	COMMON STOCK USD.00001	162.200	19.687.836
DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	21.058	1.133.973
DAY ONE BIOPHARMACEUTICALS I	COMMON STOCK USD.0001	37.000	540.200
DECIPHERA PHARMACEUTICALS IN	COMMON STOCK USD.01	31.906	514.644

DECKERS OUTDOOR CORP	COMMON STOCK USD.01	15,582	10,415,476
DEFINITIVE HEALTHCARE CORP	COMMON STOCK USD.001	28,300	281,302
DELEK US HOLDINGS INC	COMMON STOCK USD.01	38,493	993,119
DELUXE CORP	COMMON STOCK USD1.0	25,790	553,196
DENALI THERAPEUTICS INC	COMMON STOCK USD.01	69,322	1,487,650
DENNY S CORP	COMMON STOCK USD.01	28,300	307,904
DESIGN THERAPEUTICS INC	COMMON STOCK USD.0001	19,600	51,940
DESIGNER BRANDS INC CLASS A	COMMON STOCK	28,041	248,163
DESKTOP METAL INC A	COMMON STOCK USD.0001	149,488	112,265
DESTINATION XL GROUP INC	COMMON STOCK USD.01	34,000	149,600
DHI GROUP INC	COMMON STOCK USD.01	12,300	31,857
DHT HOLDINGS INC	COMMON STOCK USD.01	82,700	811,287
DIAMOND HILL INVESTMENT GRP	COMMON STOCK	1,700	281,503
DIAMOND OFFSHORE DRILLING IN	COMMON STOCK USD.0001	58,900	765,700
DIAMONDROCK HOSPITALITY CO	REIT USD.01	123,157	1,156,444
DICK S SPORTING GOODS INC	COMMON STOCK USD.01	35,639	5,237,151
DIGI INTERNATIONAL INC	COMMON STOCK USD.01	19,979	519,454
DIGIMARC CORP	COMMON STOCK USD.001	8,300	299,796
DIGITAL TURBINE INC	COMMON STOCK USD.0001	53,816	369,178
DIGITALBRIDGE GROUP INC	COMMON STOCK USD.01	96,458	1,691,873
DIGITALOCEAN HOLDINGS INC	COMMON STOCK	37,400	1,372,206
DILLARDS INC CL A	COMMON STOCK	2,042	824,253
DIME COMMUNITY BANCSHARES IN	COMMON STOCK USD.01	21,537	579,991
DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	9,652	479,222
DIODES INC	COMMON STOCK USD.667	26,286	2,116,549
DISC MEDICINE INC	COMMON STOCK USD.0001	5,700	329,232
DISH NETWORK CORP A	COMMON STOCK USD.01	152,000	877,040
DISTRIBUTION SOLUTIONS GROUP	COMMON STOCK USD1.0	5,966	188,287
DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	136,125	509,108
DMC GLOBAL INC	COMMON STOCK USD.05	11,809	222,245
DNOW INC	COMMON STOCK USD.01	63,700	721,084
DOCGO INC	COMMON STOCK USD.0001	46,200	258,258
DOCUSIGN INC	COMMON STOCK USD.0001	120,004	7,134,238
DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	35,099	3,024,832
DOLE PLC	COMMON STOCK USD.01	40,800	501,432
DOMO INC CLASS B	COMMON STOCK USD.001	18,000	185,220
DONALDSON CO INC	COMMON STOCK USD5.0	71,519	4,673,767
DONEGAL GROUP INC CL A	COMMON STOCK USD.01	6,266	87,661
DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	14,873	927,629
DOORDASH INC A	COMMON STOCK USD.00001	181,700	17,968,313
DORIAN LPG LTD	COMMON STOCK USD.01	20,336	892,140
DORMAN PRODUCTS INC	COMMON STOCK USD.01	15,515	1,294,106
DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD.001	81,700	3,004,926
DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	13,686	406,200
DOUGLAS ELLIMAN INC	COMMON STOCK	47,200	139,240
DOUGLAS EMMETT INC	REIT USD.01	94,355	1,368,148
DOXIMITY INC CLASS A	COMMON STOCK USD.001	71,500	2,004,860

DRAFTKINGS INC CL A	COMMON STOCK USD.0001	248,217	8,749,649
DREAM FINDERS HOMES INC A	COMMON STOCK USD.01	14,100	500,973
DRIL QUIP INC	COMMON STOCK USD.01	19,300	449,111
DRIVEN BRANDS HOLDINGS INC	COMMON STOCK USD.01	37,231	530,914
DROPBOX INC CLASS A	COMMON STOCK USD.00001	152,969	4,509,526
DT MIDSTREAM INC	COMMON STOCK USD.01	57,600	3,156,480
DUCKHORN PORTFOLIO INC/THE	COMMON STOCK USD.01	24,400	240,340
DUCOMMUN INC	COMMON STOCK USD.01	8,400	437,304
DULUTH HOLDINGS INC CL B	COMMON STOCK	8,801	47,349
DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	162,400	1,900,080
DUOLINGO	COMMON STOCK USD.0001	17,200	3,901,820
DXC TECHNOLOGY CO	COMMON STOCK USD.01	121,900	2,787,853
DXP ENTERPRISES INC	COMMON STOCK USD.01	8,705	293,359
DYCOM INDUSTRIES INC	COMMON STOCK	16,901	1,945,136
DYNATRACE INC	COMMON STOCK USD.001	142,708	7,804,701
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	78,326	1,094,997
DYNE THERAPEUTICS INC	COMMON STOCK	26,700	355,110
DYNEX CAPITAL INC	REIT USD.01	34,866	436,522
DZS INC	COMMON STOCK USD.001	8,100	15,957
E2OPEN PARENT HOLDINGS INC	COMMON STOCK USD.0001	105,100	461,389
EAGLE BANCORP INC	COMMON STOCK USD.01	17,240	519,614
EAGLE BULK SHIPPING INC	COMMON STOCK USD.01	5,600	310,240
EAGLE MATERIALS INC	COMMON STOCK USD.01	20,499	4,158,017
EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	6,600	34,518
EAST WEST BANCORP INC	COMMON STOCK USD.001	82,990	5,971,131
EASTERLY GOVERNMENT PROPERTI	REIT USD.01	57,091	767,303
EASTERN BANKSHARES INC	COMMON STOCK USD.01	89,600	1,272,320
EASTGROUP PROPERTIES INC	REIT	27,100	4,973,934
EASTMAN KODAK CO	COMMON STOCK USD.01	27,400	106,860
ECHOSTAR CORP A	COMMON STOCK USD.001	21,425	355,012
ECOVYST INC	COMMON STOCK	54,200	529,534
EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	30,284	1,109,303
EDGEWISE THERAPEUTICS INC	COMMON STOCK USD.0001	27,500	300,850
EDITAS MEDICINE INC	COMMON STOCK USD.0001	48,370	489,988
EGAIN CORP	COMMON STOCK USD.001	15,600	129,948
EHEALTH INC	COMMON STOCK USD.001	17,591	153,394
EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	14,600	128,772
ELANCO ANIMAL HEALTH INC	COMMON STOCK	291,969	4,350,338
ELASTIC NV	COMMON STOCK EUR.01	47,094	5,307,494
ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	132,508	3,066,235
ELF BEAUTY INC	COMMON STOCK USD.01	31,745	4,582,073
ELLINGTON FINANCIAL INC	REIT	41,028	521,466
ELME COMMUNITIES	REIT USD.01	52,152	761,419
EMBECTA CORP	COMMON STOCK USD.01	34,400	651,192
EMCOR GROUP INC	COMMON STOCK USD.01	27,512	5,926,910
EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	30,000	72,000
E-MINI RUSS 2000 MAR24	XCME 20240315	5,650	629,820

EMPIRE PETROLEUM CORP	COMMON STOCK USD.001	4,800	52,752
EMPIRE STATE REALTY TRUST A	REIT USD.01	77,600	751,944
EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	14,739	580,717
ENACT HOLDINGS INC	COMMON STOCK USD.01	17,800	514,242
ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	12,000	112,920
ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	58,500	3,903,120
ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	14,062	713,647
ENCORE ENERGY CORP	COMMON STOCK	91,200	358,416
ENCORE WIRE CORP	COMMON STOCK USD.01	8,900	1,901,040
ENERGIZER HOLDINGS INC	COMMON STOCK	42,181	1,336,294
ENERGY FUELS INC	COMMON STOCK	95,500	686,645
ENERGY RECOVERY INC	COMMON STOCK USD.001	33,000	621,720
ENERGY VAULT HOLDINGS INC	COMMON STOCK USD.0001	48,500	113,005
ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	32,700	1,016,643
ENERSYS	COMMON STOCK USD.01	24,415	2,464,938
ENETI INC	COMMON STOCK USD.01	3,000	34,103
ENFUSION INC CLASS A	COMMON STOCK USD.001	23,500	227,950
ENGAGESMART INC	COMMON STOCK USD.001	27,600	632,040
ENHABIT INC	COMMON STOCK USD.01	30,450	315,158
ENLIVEN THERAPEUTICS INC	COMMON STOCK USD.001	13,200	182,688
ENNIS INC	COMMON STOCK USD2.5	15,465	338,838
ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	17,267	955,901
ENOVIS CORP	COMMON STOCK USD.001	30,910	1,731,578
ENOVIX CORP	COMMON STOCK USD.0001	81,900	1,025,388
ENPRO INC	COMMON STOCK USD.01	12,200	1,912,228
ENSIGN GROUP INC/THE	COMMON STOCK USD.001	32,164	3,609,122
ENSTAR GROUP LTD	COMMON STOCK USD1.0	7,139	2,101,365
ENTEGRIS INC	COMMON STOCK USD.01	88,556	10,610,780
ENTERPRISE BANCORP INC	COMMON STOCK USD.01	6,268	202,206
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	21,080	941,222
ENTRADA THERAPEUTICS INC	COMMON STOCK USD.0001	12,100	182,589
ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	34,800	145,116
ENVESTNET INC	COMMON STOCK	29,562	1,463,910
ENVIRI CORP	COMMON STOCK USD1.25	44,935	404,415
ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	98,100	2,360,286
ENVIVA INC	COMMON STOCK	18,100	18,024
EOS ENERGY ENTERPRISES INC	COMMON STOCK USD.0001	60,900	66,381
EPLUS INC	COMMON STOCK USD.01	15,678	1,251,732
EPR PROPERTIES	REIT USD.01	44,092	2,136,257
EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	204,896	6,823,037
EQUITRANS MIDSTREAM CORP	COMMON STOCK	257,180	2,618,092
EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	8,400	284,760
EQUITY COMMONWEALTH	REIT USD.01	59,560	1,143,552
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	105,400	7,434,916
ERASCA INC	COMMON STOCK USD.0001	37,000	78,810
ESAB CORP	COMMON STOCK USD.001	33,710	2,919,960
ESCALADE INC	COMMON STOCK	7,100	142,639
ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	15,200	1,778,856

ESQUIRE FINANCIAL HOLDINGS I	COMMON STOCK USD.01	3,900	194,844
ESS TECH INC	COMMON STOCK USD.0001	65,400	74,556
ESSA BANCORP INC	COMMON STOCK USD.01	6,300	126,126
ESSENT GROUP LTD	COMMON STOCK USD.015	61,300	3,232,962
ESSENTIAL PROPERTIES REALTY	REIT USD.01	90,900	2,323,404
ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	143,412	5,356,438
ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	13,277	423,802
EURONET WORLDWIDE INC	COMMON STOCK USD.02	28,300	2,872,167
EUROPEAN WAX CENTER INC A	COMMON STOCK USD.00001	19,200	260,928
EVANS BANCORP INC	COMMON STOCK USD.5	4,000	126,120
EVE HOLDING INC	COMMON STOCK USD.0001	10,400	76,128
EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	44,800	374,528
EVERBRIDGE INC	COMMON STOCK USD.001	24,199	588,278
EVERCOMMERCE INC	COMMON STOCK USD.00001	12,500	137,875
EVERCORE INC A	COMMON STOCK USD.01	20,847	3,565,879
EVERI HOLDINGS INC	COMMON STOCK USD.001	51,000	574,770
EVERQUOTE INC CLASS A	COMMON STOCK USD.001	11,300	138,312
EVERTEC INC	COMMON STOCK USD.01	38,000	1,555,720
EVGO INC	COMMON STOCK USD.0001	60,500	216,590
EVI INDUSTRIES INC	COMMON STOCK USD.025	2,700	64,071
EVOLENT HEALTH INC A	COMMON STOCK USD.01	65,570	2,165,777
EVOLUS INC	COMMON STOCK USD.00001	26,900	283,257
EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	17,600	102,256
EVOLV TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	66,900	315,768
EW SCRIPPS CO/THE A	COMMON STOCK USD.01	37,148	296,813
EXACT SCIENCES CORP	COMMON STOCK USD.01	105,832	7,829,451
EXCELERATE ENERGY INC A	COMMON STOCK USD.001	10,600	163,876
EXELIXIS INC	COMMON STOCK USD.001	186,505	4,474,255
EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	95,330	2,940,931
EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	42,370	657,582
EXPENSIFY INC A	COMMON STOCK USD.0001	31,100	76,817
EXPONENT INC	COMMON STOCK USD.001	30,100	2,650,004
EXPRO GROUP HOLDINGS NV	COMMON STOCK EUR.01	51,650	822,268
EXTREME NETWORKS INC	COMMON STOCK USD.001	73,500	1,296,540
EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01	15,800	365,138
F+G ANNUITIES + LIFE INC	COMMON STOCK	11,608	533,968
FABRINET	COMMON STOCK USD.01	21,713	4,132,635
FARMERS + MERCHANTS BANCO/OH	COMMON STOCK	6,900	171,120
FARMERS NATL BANC CORP	COMMON STOCK	21,100	304,895
FARMLAND PARTNERS INC	REIT USD.01	26,200	326,976
FARO TECHNOLOGIES INC	COMMON STOCK USD.001	12,300	277,119
FASTLY INC CLASS A	COMMON STOCK USD.00002	71,300	1,269,140
FATE THERAPEUTICS INC	COMMON STOCK USD.001	50,500	188,870
FB FINANCIAL CORP	COMMON STOCK USD1.0	21,353	850,917
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	5,355	1,023,983
FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	35,350	2,712,759
FENNEC PHARMACEUTICALS INC	COMMON STOCK	10,200	114,444

	FERGUSON PLC	COMMON STOCK GBP.1	121,200	23,400,084
	FERROGLOBE REP + WRNTY INS TRU	NON TRANSFERABLE BENE	60,200	0
	FIBROGEN INC	COMMON STOCK USD.01	52,687	46,696
	FIDELIS INSURANCE HOLDINGS L	COMMON STOCK USD.01	10,900	138,103
*	FIDELITY D+D BANCORP INC	COMMON STOCK	2,600	150,878
*	FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	153,630	7,838,203
	FIGS INC CLASS A	COMMON STOCK USD.0001	73,700	512,215
	FINANCE OF AMERICA COS INC A	COMMON STOCK USD.0001	21,800	23,980
	FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	8,437	179,708
	FIRST ADVANTAGE CORP	COMMON STOCK USD.001	30,900	512,013
	FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	59,285	3,820,325
	FIRST BANCORP INC/ME	COMMON STOCK USD.01	7,000	197,540
	FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	100,900	1,659,805
	FIRST BANCORP/NC	COMMON STOCK	24,050	890,091
	FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	17,600	516,208
	FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	3,500	51,450
	FIRST BUSEY CORP	COMMON STOCK USD.001	31,085	771,530
	FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	4,900	196,490
	FIRST CITIZENS BANC CORP	COMMON STOCK	8,655	159,598
	FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	6,463	9,170,803
	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	60,187	929,287
	FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	10,790	400,309
	FIRST COMMUNITY CORP	COMMON STOCK USD1.0	5,600	120,568
	FIRST FINANCIAL BANCORP	COMMON STOCK	55,925	1,328,219
	FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	7,400	318,422
	FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	76,696	2,323,889
	FIRST FOUNDATION INC	COMMON STOCK USD.001	30,600	296,208
	FIRST HAWAIIAN INC	COMMON STOCK USD.01	74,454	1,702,018
	FIRST HORIZON CORP	COMMON STOCK USD.625	328,744	4,655,015
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	78,154	4,116,371
	FIRST INTERSTATE BANCSYS A	COMMON STOCK	49,206	1,513,085
	FIRST MERCHANTS CORP	COMMON STOCK	35,466	1,315,079
	FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	12,600	436,716
	FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	13,400	177,416
	FIRST WATCH RESTAURANT GROUP	COMMON STOCK USD.01	12,500	251,250
	FIRST WESTERN FINANCIAL INC	COMMON STOCK	6,300	124,929
	FIRSTCASH HOLDINGS INC	COMMON STOCK USD.01	22,267	2,413,520
	FISCALNOTE HOLDINGS INC	COMMON STOCK USD.0001	34,900	39,786
	FISKER INC	COMMON STOCK USD.00001	117,700	205,975
	FIVE BELOW	COMMON STOCK USD.01	32,484	6,924,289
	FIVE STAR BANCORP	COMMON STOCK	5,600	146,608
	FIVE9 INC	COMMON STOCK USD.001	42,200	3,320,718
	FLEX LNG LTD	COMMON STOCK USD.1	18,100	525,986
	FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	61,780	6,892,177
	FLOWERS FOODS INC	COMMON STOCK USD.01	110,869	2,495,661
	FLOWSERVE CORP	COMMON STOCK USD1.25	77,700	3,202,794
	FLUENCE ENERGY INC	COMMON STOCK USD.00001	34,700	827,595

FLUOR CORP	COMMON STOCK USD.01	84,186	3,297,566
FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	15,798	260,351
FLYWIRE CORP VOTING	COMMON STOCK USD.0001	62,700	1,451,505
FNB CORP	COMMON STOCK USD.01	210,266	2,895,363
FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	16,500	106,425
FOOT LOCKER INC	COMMON STOCK USD.01	47,612	1,483,114
FORESTAR GROUP INC	COMMON STOCK USD1.0	10,659	352,493
FORGE GLOBAL HOLDINGS INC	COMMON STOCK USD.0001	61,500	210,945
FORMFACTOR INC	COMMON STOCK USD.001	45,952	1,916,658
FORRESTER RESEARCH INC	COMMON STOCK USD.01	7,600	203,756
FORTREA HOLDINGS INC	COMMON STOCK USD.001	52,600	1,835,740
FORTUNE BRANDS INNOVATIONS I	COMMON STOCK USD.01	74,800	5,695,272
FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	5,300	117,501
FORWARD AIR CORP	COMMON STOCK USD.01	15,540	977,000
FOSSIL GROUP INC	COMMON STOCK USD.01	32,900	48,034
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	52,835	1,336,726
FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	25,500	1,720,740
FRANKLIN BSP REALTY TRUST IN	REIT USD.01	50,136	677,337
FRANKLIN COVEY CO	COMMON STOCK USD.05	7,240	315,157
FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	27,410	2,649,177
FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	20,183	529,804
FRESHPET INC	COMMON STOCK USD.001	25,700	2,229,732
FRESHWORKS INC CL A	COMMON STOCK USD.00001	94,400	2,217,456
FRONTDOOR INC	COMMON STOCK USD.01	47,900	1,687,038
FRONTIER COMMUNICATIONS PARE	COMMON STOCK USD.25	145,500	3,686,970
FRONTIER GROUP HOLDINGS INC	COMMON STOCK USD.001	21,700	118,482
FRP HOLDINGS INC	COMMON STOCK USD.1	4,100	257,808
FS BANCORP INC	COMMON STOCK USD.01	3,500	129,360
FTAI AVIATION LTD	COMMON STOCK USD1.0	58,200	2,700,480
FTAI INFRASTRUCTURE INC	COMMON STOCK	55,300	215,117
FTC SOLAR INC	COMMON STOCK USD.0001	36,600	25,356
FTI CONSULTING INC	COMMON STOCK USD.01	19,751	3,933,412
FUBOTV INC	COMMON STOCK	169,400	538,692
FUELCELL ENERGY INC	COMMON STOCK USD.0001	273,300	437,280
FULGENT GENETICS INC	COMMON STOCK USD.0001	12,800	370,048
FULL HOUSE RESORTS INC	COMMON STOCK USD.0001	13,200	70,884
FULTON FINANCIAL CORP	COMMON STOCK USD2.5	93,645	1,541,397
FUNKO INC CLASS A	COMMON STOCK USD.0001	23,529	181,879
FUTUREFUEL CORP	COMMON STOCK USD.0001	15,000	91,200
FVCBANKCORP INC	COMMON STOCK USD.01	9,075	128,865
G III APPAREL GROUP LTD	COMMON STOCK USD.01	25,015	850,010
GAMBLING.COM GROUP LTD	COMMON STOCK	7,900	77,025
GAMESTOP CORP CLASS A	COMMON STOCK USD.001	159,008	2,787,410
GAMING AND LEISURE PROPERTIE	REIT	151,417	7,472,429
GANNETT CO INC	COMMON STOCK USD.01	91,099	209,528
GAP INC/THE	COMMON STOCK USD.05	115,700	2,419,287
GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	65,711	881,842
GATX CORP	COMMON STOCK USD.625	21,103	2,537,003

GCM GROSVENOR INC CLASS A	COMMON STOCK USD.0001	26,500	237,440
GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	25,766	427,458
GENCOR INDUSTRIES INC	COMMON STOCK USD.1	6,500	104,910
GENELUX CORP	COMMON STOCK	10,700	149,907
GENERATION BIO CO	COMMON STOCK USD.0001	25,500	42,075
GENESCO INC	COMMON STOCK USD1.0	6,891	242,632
GENIE ENERGY LTD B	COMMON STOCK	11,000	309,430
GENPACT LTD	COMMON STOCK USD.01	104,772	3,636,636
GENTEX CORP	COMMON STOCK USD.06	138,464	4,522,234
GENTHERM INC	COMMON STOCK	19,496	1,020,811
GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	276,028	1,843,867
GEO GROUP INC/THE	COMMON STOCK USD.01	71,152	770,576
GERMAN AMERICAN BANCORP	COMMON STOCK	16,930	548,701
GERON CORP	COMMON STOCK USD.001	311,736	657,763
GETTY REALTY CORP	REIT USD.01	28,051	819,650
GEVO INC	COMMON STOCK	121,900	141,404
GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	18,100	1,429,538
GINKGO BIOWORKS HOLDINGS INC	COMMON STOCK USD.0001	915,200	1,546,688
GITLAB INC CL A	COMMON STOCK	52,100	3,280,216
GLACIER BANCORP INC	COMMON STOCK USD.01	65,885	2,722,368
GLADSTONE COMMERCIAL CORP	REIT USD.001	25,300	334,972
GLADSTONE LAND CORP	REIT USD.001	19,200	277,440
GLATFELTER CORP	COMMON STOCK USD.01	27,688	53,715
GLAUKOS CORP	COMMON STOCK USD.001	27,930	2,220,156
GLOBAL BUSINESS TRAVEL GROUP	COMMON STOCK USD.00005	18,000	116,100
GLOBAL INDUSTRIAL CO	COMMON STOCK USD.01	7,600	295,184
GLOBAL MEDICAL REIT INC	REIT	36,628	406,571
GLOBAL NET LEASE INC	REIT USD.01	117,159	1,165,732
GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	6,333	82,836
GLOBALFOUNDRIES INC	COMMON STOCK USD.02	46,400	2,811,840
GLOBALSTAR INC	COMMON STOCK USD.0001	426,100	826,634
GLOBANT SA	COMMON STOCK USD1.2	24,474	5,824,323
GLOBUS MEDICAL INC A	COMMON STOCK USD.001	70,175	3,739,626
GMS INC	COMMON STOCK USD.01	24,019	1,979,886
GODADDY INC CLASS A	COMMON STOCK USD.001	87,000	9,235,920
GOGO INC	COMMON STOCK USD.0001	36,900	373,797
GOLAR LNG LTD	COMMON STOCK USD1.0	59,134	1,359,491
GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	11,800	471,174
GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	72,100	703,696
GOODYEAR TIRE + RUBBER CO	COMMON STOCK	164,823	2,360,265
GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	13,000	985,400
GOPRO INC CLASS A	COMMON STOCK USD.0001	76,200	264,414
GORMAN RUPP CO	COMMON STOCK	13,208	469,280
GOVERNMENT STIF 3	GOVERNMENT STIF 3	20,165,819	20,165,819
GRACO INC	COMMON STOCK USD1.0	99,034	8,592,190
GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	117,700	257,763
GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	2,109	1,468,961

GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	17,702	2,337,372
GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	25,957	1,320,173
GRANITE POINT MORTGAGE TRUST	REIT USD.01	32,756	194,571
GRANITE RIDGE RESOURCES INC	COMMON STOCK	23,100	139,062
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	182,275	4,493,079
GRAY TELEVISION INC	COMMON STOCK	51,700	463,232
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	39,600	304,128
GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	5,229	310,341
GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	15,800	820,652
GREEN DOT CORP CLASS A	COMMON STOCK USD.001	25,716	254,588
GREEN PLAINS INC	COMMON STOCK USD.001	34,636	873,520
GREENBRIER COMPANIES INC	COMMON STOCK	18,397	812,779
GREENE COUNTY BANCORP INC	COMMON STOCK USD.1	4,800	135,360
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	15,300	174,726
GREIF INC CL A	COMMON STOCK	16,003	1,049,637
GREIF INC CL B	COMMON STOCK	2,100	138,621
GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	34,000	453,220
GRIFFON CORP	COMMON STOCK USD.25	24,761	1,509,183
GRINDR INC	COMMON STOCK USD.0001	23,300	204,574
GRITSTONE BIO INC	COMMON STOCK USD.0001	48,200	98,328
GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	55,900	1,507,064
GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	8,100	2,468,394
GROWGENERATION CORP	COMMON STOCK USD.001	34,600	86,846
GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	5,292	177,917
GUARDANT HEALTH INC	COMMON STOCK USD.00001	65,755	1,778,673
GUESS? INC	COMMON STOCK USD.01	16,350	377,031
GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	48,400	5,277,536
GULFPORT ENERGY CORP	COMMON STOCK USD.0001	6,800	905,760
GXO LOGISTICS INC	COMMON STOCK USD.01	69,249	4,235,269
H.B. FULLER CO.	COMMON STOCK USD1.0	32,063	2,610,249
H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	19,200	1,004,544
H+R BLOCK INC	COMMON STOCK	86,600	4,188,842
HACKETT GROUP INC/THE	COMMON STOCK USD.001	14,774	336,404
HAEMONETICS CORP/MASS	COMMON STOCK USD.01	29,812	2,549,224
HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	54,497	596,742
HALLADOR ENERGY CO	COMMON STOCK USD.01	12,900	114,036
HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	77,031	2,847,066
HAMILTON LANE INC CLASS A	COMMON STOCK	21,650	2,455,976
HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	51,049	2,480,471
HANESBRANDS INC	COMMON STOCK USD.01	208,400	929,464
HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	19,149	371,491
HANNON ARMSTRONG	REIT USD.01	62,300	1,718,234
HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	21,181	2,571,797
HARBORONE BANCORP INC	COMMON STOCK USD.01	23,061	276,271
HARLEY DAVIDSON INC	COMMON STOCK USD.01	77,000	2,836,680
HARMONIC INC	COMMON STOCK USD.001	66,614	868,647
HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	18,900	610,470

HARROW INC	COMMON STOCK USD.001	18,400	206,080
HARVARD BIOSCIENCE INC	COMMON STOCK USD.01	21,600	115,560
HASHICORP INC CL A	COMMON STOCK	56,900	1,345,116
HAVERTY FURNITURE	COMMON STOCK USD1.0	8,618	305,939
HAWAIIAN ELECTRIC INDS	COMMON STOCK	65,237	925,713
HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	31,589	448,564
HAWKINS INC	COMMON STOCK USD.01	11,600	816,872
HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	7,483	426,905
HAYWARD HOLDINGS INC	COMMON STOCK USD.001	77,500	1,054,000
HBT FINANCIAL INC/DE	COMMON STOCK USD.01	8,959	189,124
HCI GROUP INC	COMMON STOCK	4,100	358,340
HEALTH CATALYST INC	COMMON STOCK USD.001	31,146	288,412
HEALTHCARE REALTY TRUST INC	REIT USD.01	225,050	3,877,612
HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	44,907	465,686
HEALTHEQUITY INC	COMMON STOCK USD.0001	49,755	3,298,757
HEALTHSTREAM INC	COMMON STOCK	14,000	378,420
HEARTLAND EXPRESS INC	COMMON STOCK USD.01	28,810	410,831
HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	25,506	959,281
HECLA MINING CO	COMMON STOCK USD.25	360,568	1,734,332
HEICO CORP	COMMON STOCK USD.01	28,634	5,121,764
HEICO CORP CLASS A	COMMON STOCK USD.01	45,825	6,527,313
HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	11,800	348,454
HELEN OF TROY LTD	COMMON STOCK USD.1	13,877	1,676,480
HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	19,700	893,395
HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	82,591	849,035
HELMERICH + PAYNE	COMMON STOCK USD.1	57,900	2,097,138
HERBALIFE LTD	COMMON STOCK USD.002	56,817	867,027
HERC HOLDINGS INC	COMMON STOCK USD.01	16,586	2,469,490
HERITAGE COMMERCE CORP	COMMON STOCK	36,000	357,120
HERITAGE FINANCIAL CORP	COMMON STOCK	19,657	420,463
HERON THERAPEUTICS INC	COMMON STOCK USD.01	69,569	118,267
HERTZ GLOBAL HLDGS INC	COMMON STOCK USD.01	77,000	800,030
HEXCEL CORP	COMMON STOCK USD.01	49,894	3,679,683
HF FOODS GROUP INC	COMMON STOCK	21,100	112,674
HF SINCLAIR CORP	COMMON STOCK	85,800	4,767,906
HIBBETT INC	COMMON STOCK USD.01	7,453	536,765
HIGHPEAK ENERGY INC	COMMON STOCK USD.0001	7,800	111,072
HIGHWOODS PROPERTIES INC	REIT USD.01	61,600	1,414,336
HILLENBRAND INC	COMMON STOCK	41,264	1,974,482
HILLEVAX INC	COMMON STOCK USD.0001	13,900	223,095
HILLMAN SOLUTIONS CORP	COMMON STOCK USD.0001	115,000	1,059,150
HILLTOP HOLDINGS INC	COMMON STOCK USD.01	28,000	985,880
HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	47,593	1,912,287
HIMALAYA SHIPPING LTD	COMMON STOCK USD1.0	20,400	137,904
HIMS + HERS HEALTH INC	COMMON STOCK USD.0001	69,600	619,440
HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	1,000	194,400
HIPPO HOLDINGS INC	COMMON STOCK USD.0001	8,200	74,784

HIREQUEST INC	COMMON STOCK USD.001	3,600	55,260
HIRERIGHT HOLDINGS CORP	COMMON STOCK USD.001	8,600	115,670
HNI CORP	COMMON STOCK USD1.0	27,643	1,156,307
HOLLEY INC	COMMON STOCK USD.0001	29.500	143.665
HOME BANCORP INC	COMMON STOCK USD.01	4.508	189.381
HOME BANCSHARES INC	COMMON STOCK USD.01	112.150	2.840.760
HOMESTREET INC	COMMON STOCK	12.653	130.326
HOMETRUST BANCSHARES INC	COMMON STOCK	8.716	234.635
HOOKER FURNISHINGS CORP	COMMON STOCK	6.300	164.304
HOPE BANCORP INC	COMMON STOCK USD.001	67.420	814.434
HORACE MANN EDUCATORS	COMMON STOCK USD.001	23.700	774.990
HORIZON BANCORP INC/IN	COMMON STOCK	24.100	344.871
HOULIHAN LOKEY INC	COMMON STOCK USD.001	29.913	3.586.868
HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	2.900	451.298
HOWARD HUGHES HOLDINGS INC	COMMON STOCK	20.004	1.711.342
HUB GROUP INC CL A	COMMON STOCK USD.01	18.383	1.690.133
HUBSPOT INC	COMMON STOCK USD.001	27.100	15.732.634
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	81.000	754.110
HUDSON TECHNOLOGIES INC	COMMON STOCK USD.01	24.700	333.203
HUMACYTE INC	COMMON STOCK USD.0001	29.700	84.348
HUNTSMAN CORP	COMMON STOCK USD.01	100.869	2.534.838
HURON CONSULTING GROUP INC	COMMON STOCK USD.01	11.094	1.140.463
HYATT HOTELS CORP CL A	COMMON STOCK USD.01	26.100	3.403.701
HYLIION HOLDINGS CORP	COMMON STOCK USD.0001	73.200	59.563
HYSTER YALE MATERIALS	COMMON STOCK USD.01	6.840	425.380
I 80 GOLD CORP	COMMON STOCK	105.200	185.152
I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	12.900	273.093
IAC INC	COMMON STOCK USD.0001	44.127	2.311.372
IBEX LTD	COMMON STOCK USD.0001	4.700	89.347
ICF INTERNATIONAL INC	COMMON STOCK USD.001	11.100	1.488.399
ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	17.200	578.436
ICON PLC	COMMON STOCK EUR.06	48.400	13.700.588
ICOSAVAX INC	COMMON STOCK USD.0001	17.000	267.920
ICU MEDICAL INC	COMMON STOCK USD.1	12.068	1.203.662
IDACORP INC	COMMON STOCK	30.181	2.967.396
IDEAYA BIOSCIENCES INC	COMMON STOCK	35.333	1.257.148
IDT CORP CLASS B	COMMON STOCK USD.01	9.400	320.446
IES HOLDINGS INC	COMMON STOCK USD.01	5.000	396.100
IGM BIOSCIENCES INC	COMMON STOCK USD.01	5.000	41.550
IHEARTMEDIA INC CLASS A	COMMON STOCK	58.400	155.928
IKENA ONCOLOGY INC	COMMON STOCK USD.001	14.400	28.368
IMAX CORP	COMMON STOCK	27.880	418.758
IMMERSION CORPORATION	COMMON STOCK USD.001	15.900	112.254
IMMUNEERING CORP CLASS A	COMMON STOCK USD.001	11.400	83.790
IMMUNITYBIO INC	COMMON STOCK USD.0001	78.200	392.564
IMMUNOGEN INC	COMMON STOCK USD.01	140.941	4.178.901
IMMUNOVANT INC	COMMON STOCK USD.0001	31.900	1.343.947
IMPINJ INC	COMMON STOCK USD.001	13.900	1.251.417
INARI MEDICAL INC	COMMON STOCK USD.001	31.800	2.064.456
INDEPENDENCE REALTY TRUST IN	REIT USD.01	131.500	2.011.950
INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	12.500	325.250

INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	26,198	1,724,090
INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	21,320	1,084,762
INDIE SEMICONDUCTOR INC A	COMMON STOCK USD.0001	88,900	720,979
INFINERA CORP	COMMON STOCK USD.001	113,700	540,075
INFORMATICA INC CLASS A	COMMON STOCK USD.01	26,000	738,140
INFORMATION SERVICES GROUP	COMMON STOCK USD.0001	10,300	48,513
INFUSYSTEM HOLDINGS INC	COMMON STOCK USD.0001	9,800	103,292
INGEVITY CORP	COMMON STOCK USD.01	22,064	1,041,862
INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	8,431	728,185
INGREDION INC	COMMON STOCK USD.01	39,200	4,254,376
INHIBRX INC	COMMON STOCK USD.0001	20,300	771,400
INMODE LTD	COMMON STOCK ILS.01	46,100	1,025,264
INNODATA INC	COMMON STOCK USD.01	14,100	114,774
INNOSPEC INC	COMMON STOCK USD.01	14,665	1,807,315
INNOVAGE HOLDING CORP	COMMON STOCK USD.001	14,500	87,000
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	16,300	1,643,366
INNOVIVA INC	COMMON STOCK USD.01	34,400	551,776
INOGEN INC	COMMON STOCK USD.001	12,698	69,712
INOZYME PHARMA INC	COMMON STOCK USD.0001	31,100	132,486
INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	16,986	3,009,749
INSMED INC	COMMON STOCK USD.01	81,257	2,518,154
INSPERITY INC	COMMON STOCK USD.01	20,943	2,454,938
INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	17,103	3,479,263
INSPIRED ENTERTAINMENT INC	COMMON STOCK USD.0001	10,700	105,716
INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	14,100	2,577,762
INSTEEL INDUSTRIES INC	COMMON STOCK	11,548	442,173
INSTRUCTURE HOLDINGS INC	COMMON STOCK USD.01	10,700	289,007
INTAPP INC	COMMON STOCK USD.001	16,400	623,528
INTEGER HOLDINGS CORP	COMMON STOCK USD.001	19,431	1,925,223
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	40,500	1,763,775
INTEGRAL AD SCIENCE HOLDING	COMMON STOCK USD.001	27,900	401,481
INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	51,758	1,578,101
INTER PARFUMS INC	COMMON STOCK USD.001	10,862	1,564,237
INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	61,400	5,090,060
INTERDIGITAL INC	COMMON STOCK USD.01	15,419	1,673,578
INTERFACE INC	COMMON STOCK USD.1	34,125	430,658
INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	31,431	1,707,332
INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	64,409	1,765,451
INTERNATIONAL MONEY EXPRESS	COMMON STOCK	17,830	393,865
INTERNATIONAL SEAWAYS INC	COMMON STOCK	24,370	1,108,348
INTEST CORP	COMMON STOCK USD.01	5,800	78,880
INTEVAC INC	COMMON STOCK	17,700	76,464
INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	55,146	3,949,557
INTREPID POTASH INC	COMMON STOCK USD.001	5,610	134,023
INVENTRUST PROPERTIES CORP	REIT	39,900	1,011,066
INVESCO MORTGAGE CAPITAL	REIT USD.01	26,810	237,537
INVESTORS TITLE CO	COMMON STOCK	600	97,284

INVITAE CORP	COMMON STOCK USD.0001	141,530	88,711
IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	84,300	4,264,737
IONQ INC	COMMON STOCK USD.0001	94,500	1,170,855
IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK	135,600	1,102,428
IPG PHOTONICS CORP	COMMON STOCK USD.0001	17,800	1,932,012
IRADIMED CORP	COMMON STOCK USD.0001	3,848	182,665
IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	18,297	1,958,511
IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	73,200	3,012,912
IROBOT CORP	COMMON STOCK USD.01	16,125	624,038
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	82,728	946,408
ISPIRE TECHNOLOGY INC	COMMON STOCK	5,800	70,354
ITEOS THERAPEUTICS INC	COMMON STOCK USD.001	13,700	150,015
ITERIS INC	COMMON STOCK USD.1	22,900	119,080
ITRON INC	COMMON STOCK	26,891	2,030,539
ITT INC	COMMON STOCK USD1.0	48,900	5,834,748
IVANHOE ELECTRIC INC / US	COMMON STOCK USD.0001	38,700	390,096
J + J SNACK FOODS CORP	COMMON STOCK	8,922	1,491,223
J. JILL INC	COMMON STOCK USD.01	2,900	74,762
JACK IN THE BOX INC	COMMON STOCK USD.01	11,822	965,030
JACKSON FINANCIAL INC A	COMMON STOCK USD.01	48,800	2,498,560
JAKKS PACIFIC INC	COMMON STOCK USD.001	4,500	159,975
JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	20,826	192,432
JAMF HOLDING CORP	COMMON STOCK	41,000	740,460
JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.5	79,900	2,408,985
JANUS INTERNATIONAL GROUP IN	COMMON STOCK USD.0001	51,100	666,855
JANUX THERAPEUTICS INC	COMMON STOCK USD.001	10,100	108,373
JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	36,107	4,441,161
JBG SMITH PROPERTIES	REIT USD.01	59,458	1,011,381
JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	107,000	4,323,870
JELD WEN HOLDING INC	COMMON STOCK USD.01	50,937	961,691
JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	199,192	1,105,516
JOBY AVIATION INC	COMMON STOCK USD.0001	164,500	1,093,925
JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	5,500	566,720
JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	18,610	1,850,765
JOHN MARSHALL BANCORP INC	COMMON STOCK	6,800	153,408
JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	2,787	148,882
JOINT CORP/THE	COMMON STOCK USD.001	8,646	83,088
JONES LANG LASALLE INC	COMMON STOCK USD.01	28,060	5,299,692
KADANT INC	COMMON STOCK USD.01	6,844	1,918,442
KAISER ALUMINUM CORP	COMMON STOCK USD.01	9,539	679,081
KALTURA INC	COMMON STOCK USD.0001	48,500	94,575
KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	18,491	226,515
KAMAN CORP	COMMON STOCK USD1.0	17,416	417,113
KARAT PACKAGING INC	COMMON STOCK USD.001	4,700	116,795
KARUNA THERAPEUTICS INC	COMMON STOCK USD.00001	21,035	6,657,788
KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	52,671	45,560
KB HOME	COMMON STOCK USD1.0	41,590	2,597,711

KBR INC	COMMON STOCK USD.001	79,787	4,420,998
KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	35,963	322,588
KELLY SERVICES INC A	COMMON STOCK USD1.0	19,272	416,661
KEMPER CORP	COMMON STOCK USD.1	35,784	1,741,607
KENNAMETAL INC	COMMON STOCK USD1.25	47,125	1,215,354
KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	72,244	894,381
KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	13,200	524,832
KEZAR LIFE SCIENCES INC	COMMON STOCK USD.001	27,314	25,877
KFORCE INC	COMMON STOCK USD.01	11,490	776,264
KILROY REALTY CORP	REIT USD.01	69,181	2,756,171
KIMBALL ELECTRONICS INC	COMMON STOCK	15,000	404,250
KINETIK HOLDINGS INC	COMMON STOCK USD.0001	10,600	354,040
KINIKSA PHARMACEUTICALS A	COMMON STOCK	18,017	316,018
KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	12,991	4,350,816
KIRBY CORP	COMMON STOCK USD.1	34,867	2,736,362
KITE REALTY GROUP TRUST	REIT USD.01	128,854	2,945,602
KKR + CO INC	COMMON STOCK USD.01	394,000	32,642,900
KKR REAL ESTATE FINANCE TRUS	REIT USD.01	33,392	441,776
KLX ENERGY SERVICES HOLDING	COMMON STOCK USD.01	7,800	87,828
KNIFE RIVER CORP	COMMON STOCK USD.01	33,342	2,206,574
KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01	92,646	5,341,042
KNOWLES CORP	COMMON STOCK USD.01	51,675	925,499
KODIAK GAS SERVICES INC	COMMON STOCK USD.01	8,700	174,696
KODIAK SCIENCES INC	COMMON STOCK USD.0001	21,000	63,840
KOHLS CORP	COMMON STOCK USD.01	66,200	1,898,616
KONTOOR BRANDS INC	COMMON STOCK	32,784	2,046,377
KOPPERS HOLDINGS INC	COMMON STOCK USD.01	12,122	620,889
KORN FERRY	COMMON STOCK USD.01	30,800	1,827,980
KORU MEDICAL SYSTEMS INC	COMMON STOCK USD.01	25,200	61,866
KOSMOS ENERGY LTD	COMMON STOCK USD.01	268,700	1,802,977
KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	74,273	1,506,999
KRISPY KREME INC	COMMON STOCK USD.01	53,100	801,279
KRONOS WORLDWIDE INC	COMMON STOCK USD.01	13,998	139,140
KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	12,585	1,561,295
KULICKE + SOFFA INDUSTRIES	COMMON STOCK	32,400	1,772,928
KURA ONCOLOGY INC	COMMON STOCK USD.0001	42,961	617,779
KURA SUSHI USA INC CLASS A	COMMON STOCK USD.001	3,700	281,200
KVH INDUSTRIES INC	COMMON STOCK USD.01	10,100	53,126
KYMERA THERAPEUTICS INC	COMMON STOCK	22,300	567,758
KYNDRYL HOLDINGS INC	COMMON STOCK USD.01	135,000	2,805,300
LA Z BOY INC	COMMON STOCK USD1.0	25,257	932,488
LADDER CAPITAL CORP REIT	REIT USD.001	67,967	782,300
LAKELAND BANCORP INC	COMMON STOCK	35,745	528,669
LAKELAND FINANCIAL CORP	COMMON STOCK	14,950	974,142
LAMAR ADVERTISING CO A	REIT USD.001	51,565	5,480,328
LANCASTER COLONY CORP	COMMON STOCK	11,460	1,906,829
LANDS END INC	COMMON STOCK USD.01	8,004	76,518

LANDSEA HOMES CORP	COMMON STOCK USD.0001	13,000	170,820
LANDSTAR SYSTEM INC	COMMON STOCK USD.01	21,200	4,105,380
LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	40,268	2,496,616
LANZATECH GLOBAL INC	COMMON STOCK USD.0001	15,000	75,450
LATHAM GROUP INC	COMMON STOCK USD.0001	22,000	57,860
LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	80,800	5,574,392
LAUREATE EDUCATION INC	COMMON STOCK USD.001	76,196	1,044,647
LAZARD LTD CL A	COMMON STOCK USD.01	65,300	2,272,440
LAZYDAYS HOLDINGS INC	COMMON STOCK USD.0001	2,500	17,625
LCI INDUSTRIES	COMMON STOCK USD.01	14,630	1,839,137
LCNB CORPORATION	COMMON STOCK	6,700	105,659
LEAR CORP	COMMON STOCK USD.01	34,200	4,829,382
LEGACY HOUSING CORP	COMMON STOCK USD.001	5,600	141,232
LEGALZOOMCOM INC	COMMON STOCK	70,000	791,000
LEGGETT + PLATT INC	COMMON STOCK USD.01	78,300	2,049,111
LEMAITRE VASCULAR INC	COMMON STOCK USD.01	11,476	651,378
LEMONADE INC	COMMON STOCK USD.00001	28,800	464,544
LENDINGCLUB CORP	COMMON STOCK USD.01	61,612	538,489
LENDINGTREE INC	COMMON STOCK USD.01	6,195	187,832
LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	18,934	8,473,344
LEONARDO DRS INC	COMMON STOCK	40,800	817,632
LESLIE S INC	COMMON STOCK USD.001	103,600	715,876
LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	45,642	69,832
LGI HOMES INC	COMMON STOCK USD.01	12,400	1,651,184
LI CYCLE HOLDINGS CORP	COMMON STOCK USD.0001	75,800	44,328
LIBERTY BROADBAND A	COMMON STOCK USD.01	9,921	800,029
LIBERTY BROADBAND C	COMMON STOCK USD.01	69,015	5,561,919
LIBERTY ENERGY INC	COMMON STOCK	97,200	1,763,208
LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	29,400	214,914
LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	72,536	532,414
LIBERTY MEDIA CORP CL A NEW	TRACKING STK	52,868	1,519,426
LIBERTY MEDIA CORP LIB NEW A	TRACKING STK	14,708	852,770
LIBERTY MEDIA CORP LIB NEW C	TRACKING STK	114,847	7,250,291
LIBERTY MEDIA CORP LIBER NEW	TRACKING STK	82,671	2,379,271
LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	9,399	343,533
LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	30,006	1,121,924
LIFE TIME GROUP HOLDINGS INC	COMMON STOCK USD.01	27,300	411,684
LIFESTANCE HEALTH GROUP INC	COMMON STOCK USD.01	59,900	469,017
LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	9,982	712,914
LIGHT + WONDER INC	COMMON STOCK USD.001	53,780	4,415,876
LIGHTWAVE LOGIC INC	COMMON STOCK USD.001	73,600	366,528
LIMBACH HOLDINGS INC	COMMON STOCK USD.0001	5,000	227,350
LIMONEIRA CO	COMMON STOCK USD.01	10,000	206,300
LINCOLN EDUCATIONAL SERVICES	COMMON STOCK	15,200	152,608
LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	33,053	7,187,705
LINCOLN NATIONAL CORP	COMMON STOCK	99,900	2,694,303
LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	20,200	227,654

LINDSAY CORP	COMMON STOCK USD1.0	6,633	856,718
LINEAGE CELL THERAPEUTICS IN	COMMON STOCK	67,500	73,575
LIONS GATE ENTERTAINMENT A	COMMON STOCK	40,200	438,180
LIONS GATE ENTERTAINMENT B	COMMON STOCK	65,715	669,636
LIQUIDIA CORP	COMMON STOCK USD.001	27,700	333,231
LIQUIDITY SERVICES INC	COMMON STOCK USD.001	14,307	246,223
LITHIA MOTORS INC	COMMON STOCK	16,001	5,268,809
LITTELFUSE INC	COMMON STOCK USD.01	14,376	3,846,443
LIVANOVA PLC	COMMON STOCK GBP1.0	32,409	1,676,842
LIVE OAK BANCSHARES INC	COMMON STOCK NPV	19,900	905,450
LIVENT CORP	COMMON STOCK USD.001	105,879	1,903,704
LIVEPERSON INC	COMMON STOCK USD.001	40,800	154,632
LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	38,600	1,462,168
LIVEWIRE GROUP INC	COMMON STOCK	6,300	71,253
LONGBOARD PHARMACEUTICALS IN	COMMON STOCK USD.0001	11,300	68,139
LOOP MEDIA INC	COMMON STOCK USD.0001	31,900	31,900
LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	38,231	2,707,902
LOVESAC CO/THE	COMMON STOCK USD.00001	8,400	214,620
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	44,749	10,185,767
LSB INDUSTRIES INC	COMMON STOCK USD.1	31,300	291,403
LSI INDUSTRIES INC	COMMON STOCK	14,800	208,384
LTC PROPERTIES INC	REIT USD.01	24,780	795,934
LUCID GROUP INC	COMMON STOCK USD.0001	444,400	1,870,924
LUMEN TECHNOLOGIES INC	COMMON STOCK USD1.0	589,200	1,078,236
LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	39,718	2,082,018
LUMINAR TECHNOLOGIES INC	COMMON STOCK USD.0001	154,800	521,676
LUNA INNOVATIONS INC	COMMON STOCK USD.001	18,000	119,700
LUTHER BURBANK CORP	COMMON STOCK	9,700	103,887
LUXFER HOLDINGS PLC	COMMON STOCK USD.5	16,900	151,086
LXP INDUSTRIAL TRUST	REIT USD.0001	168,108	1,667,631
LYELL IMMUNOPHARMA INC	COMMON STOCK USD.0001	104,300	202,342
LYFT INC A	COMMON STOCK USD.00001	204,000	3,057,960
M/I HOMES INC	COMMON STOCK USD.01	15,942	2,195,851
MACATAWA BANK CORP	COMMON STOCK	16,100	181,608
MACERICH CO/THE	REIT USD.01	127,301	1,964,254
MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	31,977	2,972,262
MACROGENICS INC	COMMON STOCK USD.01	38,201	367,494
MACY S INC	COMMON STOCK USD.01	160,400	3,227,248
MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	22,907	728,214
MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	11,117	2,021,404
MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,678	2,007,916
MAGNITE INC	COMMON STOCK USD.00001	80,220	749,255
MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	104,700	2,229,063
MAIDEN HOLDINGS LTD	COMMON STOCK USD.01	47,800	109,462
MAINSTREET BANCSHARES INC	COMMON STOCK USD4.0	4,300	106,683
MALIBU BOATS INC A	COMMON STOCK USD.01	12,000	657,840
MAMMOTH ENERGY SERVICES INC	COMMON STOCK USD.01	15,600	69,576
MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	36,502	7,859,611

MANITOWOC COMPANY INC	COMMON STOCK USD.01	21,150	352,994
MANNKIND CORP	COMMON STOCK USD.01	152,177	553,924
MANPOWERGROUP INC	COMMON STOCK USD.01	29,000	2,304,630
MAPLEBEAR INC	COMMON STOCK USD.0001	13,000	305,110
MARATHON DIGITAL HOLDINGS IN	COMMON STOCK USD.001	125,400	2,945,646
MARAVAI LIFESCIENCES HLDGS A	COMMON STOCK USD.01	65,600	429,680
MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	13,500	589,680
MARCUS CORPORATION	COMMON STOCK USD1.0	13,800	201,204
MARINE PRODUCTS CORP	COMMON STOCK USD.1	4,962	56,567
MARINEMAX INC	COMMON STOCK USD.001	12,762	496,442
MARINUS PHARMACEUTICALS INC	COMMON STOCK USD.001	28,200	306,534
MARKEL GROUP INC	COMMON STOCK	7,790	11,061,021
MARKETWISE INC	COMMON STOCK USD.0001	19,200	52,416
MARQETA INC A	COMMON STOCK USD.0001	286,100	1,996,978
MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	21,110	1,792,028
MARTEN TRANSPORT LTD	COMMON STOCK USD.01	34,909	732,391
MARVELL TECHNOLOGY INC	COMMON STOCK USD.002	507,381	30,600,148
MASIMO CORP	COMMON STOCK USD.001	25,600	3,000,576
MASONITE INTERNATIONAL CORP	COMMON STOCK	13,125	1,111,163
MASTEC INC	COMMON STOCK USD.1	36,968	2,799,217
MASTERBRAND INC	COMMON STOCK	76,000	1,128,600
MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	10,000	226,400
MATADOR RESOURCES CO	COMMON STOCK USD.01	66,737	3,794,666
MATERION CORP	COMMON STOCK	12,059	1,569,238
MATIV HOLDINGS INC	COMMON STOCK USD.1	32,998	505,199
MATSON INC	COMMON STOCK	20,324	2,227,510
MATTEL INC	COMMON STOCK USD1.0	208,801	3,942,163
MATTERPORT INC	COMMON STOCK USD.0001	142,700	383,863
MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	17,808	652,663
MAUI LAND + PINEAPPLE CO	COMMON STOCK	5,100	81,039
MAXCYTE INC	COMMON STOCK NPV	54,900	258,030
MAXEON SOLAR TECHNOLOGIE	COMMON STOCK	17,400	124,758
MAXIMUS INC	COMMON STOCK	35,828	3,004,536
MAXLINEAR INC	COMMON STOCK	45,680	1,085,814
MAYVILLE ENGINEERING CO INC	COMMON STOCK	6,600	95,172
MBIA INC	COMMON STOCK USD1.0	25,436	155,668
MCGRATH RENTCORP	COMMON STOCK	14,626	1,749,562
MDC HOLDINGS INC	COMMON STOCK USD.01	34,933	1,930,048
MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	120,368	2,383,286
MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	12,284	136,967
MEDICAL PROPERTIES TRUST INC	REIT USD.001	356,181	1,748,849
MEDIFAST INC	COMMON STOCK USD.001	6,112	410,849
MEDPACE HOLDINGS INC	COMMON STOCK USD.01	13,779	4,223,677
MEIRAGTX HOLDINGS PLC	COMMON STOCK USD.00001	18,500	129,870
MERCANTILE BANK CORP	COMMON STOCK	8,900	359,382
MERCHANTS BANCORP/IN	COMMON STOCK	8,757	372,873
MERCURY GENERAL CORP	COMMON STOCK	16,500	615,615

MERCURY SYSTEMS INC	COMMON STOCK USD.01	31,896	1,166,437
MERIDIANLINK INC	COMMON STOCK USD.001	16,000	396,320
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	33,430	2,539,343
MERITAGE HOMES CORP	COMMON STOCK USD.01	21,360	3,720,912
MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	54,694	126,890
MESA LABORATORIES INC	COMMON STOCK	3,100	324,787
METALLUS INC	COMMON STOCK	26,100	612,045
METHODE ELECTRONICS INC	COMMON STOCK USD.5	19,360	440,053
METROCITY BANKSHARES INC	COMMON STOCK	10,400	249,808
METROPOLITAN BANK HOLDING CO	COMMON STOCK	6,200	343,356
MFA FINANCIAL INC	REIT USD.01	60,425	680,990
MGE ENERGY INC	COMMON STOCK USD1.0	21,650	1,565,512
MGIC INVESTMENT CORP	COMMON STOCK USD1.0	161,900	3,123,051
MGP INGREDIENTS INC	COMMON STOCK	9,474	933,378
MICROSTRATEGY INC CL A	COMMON STOCK USD.001	7,180	4,535,032
MICROVAST HOLDINGS INC	COMMON STOCK USD.0001	128,600	180,040
MICROVISION INC	COMMON STOCK USD.001	117,800	313,348
MID PENN BANCORP INC	COMMON STOCK USD1.0	8,800	213,664
MIDDLEBY CORP	COMMON STOCK USD.01	31,482	4,633,206
MIDDLEFIELD BANC CORP	COMMON STOCK	4,300	139,191
MIDDLESEX WATER CO	COMMON STOCK	10,492	688,485
MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	13,099	361,008
MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	8,700	234,117
MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	6,800	287,572
MILLERKNOLL INC	COMMON STOCK USD.2	43,960	1,172,853
MIMEDX GROUP INC	COMMON STOCK USD.001	69,400	608,638
MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	19,210	1,369,865
MINERALYS THERAPEUTICS INC	COMMON STOCK USD.0001	13,200	113,520
MIRATI THERAPEUTICS INC	COMMON STOCK	32,482	1,908,318
MIRION TECHNOLOGIES INC	COMMON STOCK USD.0001	118,900	1,218,725
MIRUM PHARMACEUTICALS INC	COMMON STOCK	14,975	442,062
MISSION PRODUCE INC	COMMON STOCK USD.001	31,200	314,808
MISTER CAR WASH INC	COMMON STOCK USD.01	42,900	370,656
MISTRAS GROUP INC	COMMON STOCK USD.01	12,900	94,428
MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	324,696
MKS INSTRUMENTS INC	COMMON STOCK	39,403	4,053,387
MODEL N INC	COMMON STOCK USD.00015	22,657	610,153
MODINE MANUFACTURING CO	COMMON STOCK USD.625	30,300	1,808,910
MODIVCARE INC	COMMON STOCK USD.001	7,755	341,142
MOELIS + CO CLASS A	COMMON STOCK USD.01	39,700	2,228,361
MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	8,025	554,929
MONDEE HOLDINGS INC	COMMON STOCK USD.001	25,900	71,484
MONGODB INC	COMMON STOCK USD.001	39,700	16,231,345
MONRO INC	COMMON STOCK USD.01	18,308	537,157
MONTAUK RENEWABLES INC	COMMON STOCK USD.01	40,700	362,637
MONTE ROSA THERAPEUTICS INC	COMMON STOCK USD.0001	16,300	92,095
MONTROSE ENVIRONMENTAL	COMMON STOCK	16,200	520,506
MOOG INC CLASS A	COMMON STOCK USD1.0	16,599	2,403,203
MORNINGSTAR INC	COMMON STOCK	15,295	4,378,041

MORPHIC HOLDING INC	COMMON STOCK USD.0001	21,778	628,949
MOVADO GROUP INC	COMMON STOCK USD.01	9,000	271,350
MP MATERIALS CORP	COMMON STOCK USD.0001	62,200	1,234,670
MR COOPER GROUP INC	COMMON STOCK USD.01	37,901	2,468,113
MRC GLOBAL INC	COMMON STOCK USD.01	50,452	555,477
MSA SAFETY INC	COMMON STOCK	21,815	3,683,026
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	27,601	2,794,877
MUELLER INDUSTRIES INC	COMMON STOCK USD.01	65,780	3,101,527
MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	91,700	1,320,480
MULTIPLAN CORP	COMMON STOCK	218,100	314,064
MURAL ONCOLOGY PLC	COMMON STOCK USD.01	9,607	56,873
MURPHY OIL CORP	COMMON STOCK USD1.0	87,409	3,728,868
MURPHY USA INC	COMMON STOCK	11,502	4,101,153
MVB FINANCIAL CORP	COMMON STOCK USD1.0	6,400	144,384
MYERS INDUSTRIES INC	COMMON STOCK	22,743	444,626
MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	9,700	1,402,911
MYRIAD GENETICS INC	COMMON STOCK USD.01	47,600	911,064
N ABLE INC	COMMON STOCK USD.001	39,461	522,858
N B T BANCORP INC	COMMON STOCK USD.01	26,878	1,126,457
NABORS INDUSTRIES LTD	COMMON STOCK USD.001	5,682	463,822
NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	1,500	54,750
NANO X IMAGING LTD	COMMON STOCK ILS.01	27,500	175,175
NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	28,309	21,186
NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	19,890	681,233
NATERA INC	COMMON STOCK	63,731	3,992,110
NATHAN S FAMOUS INC	COMMON STOCK USD.01	1,500	117,015
NATIONAL BANK HOLD CL A	COMMON STOCK	21,600	803,304
NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	3,100	100,285
NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	13,720	682,158
NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	52,910	2,654,495
NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	7,597	702,115
NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	3,100	248,868
NATIONAL RESEARCH CORP	COMMON STOCK USD.001	9,027	357,108
NATIONAL STORAGE AFFILIATES	REIT USD.01	48,000	1,990,560
NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	45,755	957,652
NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01	1,381	667,051
NATL HEALTH INVESTORS INC	REIT USD.01	24,817	1,386,029
NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	6,300	100,800
NATURES SUNSHINE PRODS INC	COMMON STOCK	9,129	157,840
NAUTILUS BIOTECHNOLOGY INC	COMMON STOCK USD.0001	27,600	82,524
NAVIENT CORP	COMMON STOCK USD.01	49,900	929,138
NAVITAS SEMICONDUCTOR CORP	COMMON STOCK USD.0001	63,700	514,059
NCINO INC	COMMON STOCK USD.0005	42,000	1,412,460
NCR ATLEOS CORP	COMMON STOCK USD.01	37,391	908,227
NCR VOYIX CORP	COMMON STOCK USD.01	77,982	1,318,676
NELNET INC CL A	COMMON STOCK USD.01	7,400	652,828
NEOGEN CORP	COMMON STOCK USD.16	128,722	2,588,599

NEOGENOMICS INC	COMMON STOCK USD.001	75,283	1,218,079
NERDWALLET INC CL A	COMMON STOCK USD.0001	20,900	307,648
NERDY INC	COMMON STOCK USD.0001	35,600	122,108
NET LEASE OFFICE PROPERTY	REIT USD.001	8,241	152,294
NETGEAR INC	COMMON STOCK USD.001	15,800	230,364
NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	41,229	904,977
NETSTREIT CORP	REIT USD.01	39,500	705,075
NEUMORA THERAPEUTICS INC	COMMON STOCK USD.0001	5,500	93,775
NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	57,150	7,530,084
NEVRO CORP	COMMON STOCK USD.001	21,100	454,072
NEW FORTRESS ENERGY INC	COMMON STOCK	38,700	1,460,151
NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	57,330	2,555,771
NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	420,986	4,306,687
NEW YORK MORTGAGE TRUST INC	REIT USD.02	54,100	461,473
NEW YORK TIMES CO A	COMMON STOCK USD.1	96,000	4,703,040
NEWELL BRANDS INC	COMMON STOCK USD1.0	226,600	1,966,888
NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	79,950	876,252
NEWMARKET CORP	COMMON STOCK	3,659	1,997,192
NEWPARK RESOURCES INC	COMMON STOCK USD.01	46,591	309,364
NEWTEKONE INC	COMMON STOCK USD.02	13,000	179,400
NEXPOINT DIVERSIFIED REAL ES	REIT USD.001	16,690	132,686
NEXPOINT REAL ESTATE FINANCE	REIT USD.01	2,400	37,800
NEXPOINT RESIDENTIAL	REIT USD.01	14,000	482,020
NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01	19,905	3,120,109
NEXTDECADE CORP	COMMON STOCK USD.0001	46,800	223,236
NEXTDOOR HOLDINGS INC	COMMON STOCK USD.0001	83,000	156,870
NEXTNAV INC	COMMON STOCK USD.0001	30,800	137,060
NEXTRACKER INC CL A	COMMON STOCK USD.0001	28,800	1,349,280
NGM BIOPHARMACEUTICALS INC	COMMON STOCK USD.001	22,684	19,486
NI HOLDINGS INC	COMMON STOCK USD.01	6,400	83,136
NICOLET BANKSHARES INC	COMMON STOCK USD.01	7,800	627,744
NIKOLA CORP	COMMON STOCK USD.0001	378,300	330,937
NKARTA INC	COMMON STOCK	18,800	124,080
NLIGHT INC	COMMON STOCK	27,286	368,361
NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	48,200	1,430,576
NNN REIT INC	REIT USD.01	107,056	4,614,114
NOBLE CORP PLC	COMMON STOCK	65,800	3,168,928
NOODLES + CO	COMMON STOCK USD.01	20,100	63,315
NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	117,400	493,080
NORDSTROM INC	COMMON STOCK	68,200	1,258,290
NORTHEAST BANK	COMMON STOCK USD1.0	4,200	231,798
NORTHEAST COMMUNITY BANCORP	COMMON STOCK	7,200	127,728
NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	51,700	1,916,519
NORTHFIELD BANCORP INC	COMMON STOCK USD.01	25,053	315,167
NORTHRIM BANCORP INC	COMMON STOCK USD1.0	2,900	165,909
NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	75,895	947,170
NORTHWEST NATURAL HOLDING CO	COMMON STOCK	20,716	806,681

NORTHWEST PIPE CO	COMMON STOCK USD.01	6,244	188,943
NORTHWESTERN ENERGY GROUP IN	COMMON STOCK USD.01	35,795	1,821,608
NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	4,000	131,640
NOV INC	COMMON STOCK USD.01	231,600	4,696,848
NOVAGOLD RESOURCES INC	COMMON STOCK	146,000	546,040
NOVANTA INC	COMMON STOCK	21,200	3,570,292
NOVAVAX INC	COMMON STOCK USD.01	57,160	274,368
NOVOCURE LTD	COMMON STOCK	63,271	944,636
NU HOLDINGS LTD/CAYMAN ISL A	COMMON STOCK	1,387,800	11,560,374
NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	28,491	553,295
NURIX THERAPEUTICS INC	COMMON STOCK	25,700	265,224
NUSCALE POWER CORP	COMMON STOCK USD.0001	30,700	101,003
NUTANIX INC A	COMMON STOCK	144,285	6,880,952
NUVALENT INC A	COMMON STOCK USD.0001	15,600	1,148,004
NUVATION BIO INC	COMMON STOCK USD.0001	79,100	119,441
NUVECTIS PHARMA INC	COMMON STOCK USD.00001	5,600	46,704
NV5 GLOBAL INC	COMMON STOCK USD.01	8,200	911,184
NVE CORP	COMMON STOCK USD.01	2,700	211,761
NVENT ELECTRIC PLC	COMMON STOCK USD.01	97,830	5,780,775
O I GLASS INC	COMMON STOCK	92,540	1,515,805
OAK VALLEY BANCORP	COMMON STOCK	3,900	116,805
OCEANEERING INTL INC	COMMON STOCK USD.25	59,503	1,266,224
OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	33,932	589,060
OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	52,050	232,143
OCWEN FINANCIAL CORP	COMMON STOCK USD.01	3,400	104,584
ODP CORP/THE	COMMON STOCK USD.01	19,224	1,082,311
OFFICE PROPERTIES INCOME TRU	REIT USD.01	29,976	219,424
OFG BANCORP	COMMON STOCK USD1.0	27,618	1,035,123
OGE ENERGY CORP	COMMON STOCK USD.01	118,800	4,149,684
OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	2,800	187,824
OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	35,900	243,761
OKTA INC	COMMON STOCK	90,700	8,211,071
OLAPLEX HOLDINGS INC	COMMON STOCK USD.001	71,700	182,118
OLD NATIONAL BANCORP	COMMON STOCK	172,344	2,910,890
OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	155,670	4,576,698
OLD SECOND BANCORP INC	COMMON STOCK USD1.0	24,800	382,912
OLEMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	14,900	209,047
OLIN CORP	COMMON STOCK USD1.0	72,535	3,913,263
OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	36,629	2,779,775
OLO INC CLASS A	COMMON STOCK USD.001	58,800	336,336
OLYMPIC STEEL INC	COMMON STOCK	5,789	386,126
OMEGA FLEX INC	COMMON STOCK USD.01	2,100	148,071
OMEGA HEALTHCARE INVESTORS	REIT USD.1	144,996	4,445,577
OMEGA THERAPEUTICS INC	COMMON STOCK USD.001	14,000	42,140
OMEROS CORP	COMMON STOCK USD.01	34,400	112,488
OMNIAB INC	COMMON STOCK USD.0001	57,812	356,700
OMNICELL INC	COMMON STOCK USD.001	26,500	997,195

ON24 INC	COMMON STOCK USD.0001	20,700	163,116
ONE GAS INC	COMMON STOCK	32,600	2,077,272
ONE GROUP HOSPITALITY INC/TH	COMMON STOCK USD.0001	12,700	77,724
ONE LIBERTY PROPERTIES INC	REIT USD1.0	8,895	194,889
ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	66,035	3,248,922
ONESPAN INC	COMMON STOCK USD.001	6,174	66,185
ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	47,700	672,570
ONEWATER MARINE INC CL A	COMMON STOCK USD.01	7,500	253,425
ONTO INNOVATION INC	COMMON STOCK	28,790	4,401,991
OOMA INC	COMMON STOCK	14,300	153,439
OPEN LENDING CORP	COMMON STOCK	62,000	527,620
OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001	327,300	1,466,304
OPENLANE INC	COMMON STOCK USD.01	63,809	945,011
OPKO HEALTH INC	COMMON STOCK USD.01	249,622	376,929
OPPFI INC	COMMON STOCK USD.0001	11,300	57,856
OPTIMIZERX CORP	COMMON STOCK USD.001	10,495	150,183
OPTION CARE HEALTH INC	COMMON STOCK USD.0001	98,179	3,307,651
ORANGE COUNTY BANCORP INC	COMMON STOCK USD.5	3,000	180,720
ORASURE TECHNOLOGIES INC	COMMON STOCK	43,410	355,962
ORCHESTRA BIOMED HOLDINGS IN	COMMON STOCK USD.0001	9,500	86,735
ORCHID ISLAND CAPITAL INC	REIT USD.01	30,239	254,915
ORGANOGENESIS HOLDINGS INC	COMMON STOCK	42,400	173,416
ORGANON + CO	COMMON STOCK USD.01	151,800	2,188,956
ORIC PHARMACEUTICALS INC	COMMON STOCK USD.0001	21,500	197,800
ORIGIN BANCORP INC	COMMON STOCK	17,900	636,703
ORIGIN MATERIALS INC	COMMON STOCK USD.0001	61,000	51,008
ORION OFFICE REIT INC	REIT USD.01	34,600	197,912
ORION SA	COMMON STOCK	33,200	920,636
ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	31,855	2,414,290
ORRSTOWN FINL SERVICES INC	COMMON STOCK	6,700	197,650
ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	19,983	269,371
ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	8,846	287,583
OSCAR HEALTH INC CLASS A	COMMON STOCK USD.00001	93,700	857,355
OSHKOSH CORP	COMMON STOCK USD.01	38,525	4,176,495
OSI SYSTEMS INC	COMMON STOCK	9,500	1,225,975
OTTER TAIL CORP	COMMON STOCK USD5.0	24,500	2,081,765
OUTBRAIN INC	COMMON STOCK USD.001	17,200	75,336
OUTFRONT MEDIA INC	REIT USD.01	87,122	1,216,223
OUTLOOK THERAPEUTICS INC	COMMON STOCK USD.01	80,700	31,796
OUTSET MEDICAL INC	COMMON STOCK USD.001	28,600	154,726
OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK	31,900	168,113
OVID THERAPEUTICS INC	COMMON STOCK USD.001	31,600	101,752
OVINTIV INC	COMMON STOCK	152,200	6,684,624
OWENS + MINOR INC	COMMON STOCK USD2.0	42,871	826,124
OWENS CORNING	COMMON STOCK USD.001	52,496	7,781,482
OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	8,891	889,100
P.A.M. TRANSPORTATION SVCS	COMMON STOCK USD.01	2,300	47,794

P10 INC A	COMMON STOCK USD.001	23,900	244,258
P3 HEALTH PARTNERS INC	COMMON STOCK USD.0001	11,400	16,074
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	148,512	1,456,903
PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	55,628	1,619,331
PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	27,000	910,980
PACTIV EVERGREEN INC	COMMON STOCK	25,100	344,121
PAGERDUTY INC	COMMON STOCK	53,563	1,239,983
PAGSEGURO DIGITAL LTD CL A	COMMON STOCK	117,500	1,465,225
PALANTIR TECHNOLOGIES INC A	COMMON STOCK USD.001	1,131,000	19,419,270
PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	14,433	801,032
PANGAEA LOGISTICS SOLUTIONS	COMMON STOCK USD.0001	20,000	164,800
PAPA JOHN S INTL INC	COMMON STOCK USD.01	19,550	1,490,297
PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	32,790	1,192,572
PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	15,800	687,932
PARAGON 28 INC	COMMON STOCK USD.01	27,900	346,797
PARAMOUNT GROUP INC	REIT USD.01	109,400	565,598
PARK AEROSPACE CORP	COMMON STOCK USD.1	11,150	163,905
PARK HOTELS + RESORTS INC	REIT USD.01	127,173	1,945,747
PARK NATIONAL CORP	COMMON STOCK	8,317	1,104,997
PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	5,400	145,584
PARKE BANCORP INC	COMMON STOCK USD.1	5,900	119,475
PARSONS CORP	COMMON STOCK USD1.0	24,100	1,511,311
PATHWARD FINANCIAL INC	COMMON STOCK USD.01	15,516	821,262
PATRIA INVESTMENTS LTD A	COMMON STOCK USD.0001	30,600	474,606
PATRICK INDUSTRIES INC	COMMON STOCK	12,570	1,261,400
PATTERSON COS INC	COMMON STOCK USD.01	49,863	1,418,602
PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	209,732	2,265,106
PAYCOR HCM INC	COMMON STOCK USD.001	38,600	833,374
PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	24,931	4,109,875
PAYONEER GLOBAL INC	COMMON STOCK USD.01	160,400	835,684
PAYSAFE LTD	COMMON STOCK USD.0001	21,025	268,910
PBF ENERGY INC CLASS A	COMMON STOCK USD.001	66,051	2,903,602
PC CONNECTION INC	COMMON STOCK USD.01	7,000	470,470
PCB BANCORP	COMMON STOCK	2,800	51,604
PDF SOLUTIONS INC	COMMON STOCK USD.00015	18,600	597,804
PDS BIOTECHNOLOGY CORP	COMMON STOCK USD.00033	17,000	84,490
PEABODY ENERGY CORP	COMMON STOCK	67,000	1,629,440
PEAKSTONE REALTY TRUST	REIT	21,100	420,523
PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,805	322,205
PEBBLEBROOK HOTEL TRUST	REIT USD.01	68,255	1,090,715
PEDIATRIX MEDICAL GROUP INC	COMMON STOCK USD.01	47,547	442,187
PEGASYSTEMS INC	COMMON STOCK USD.01	24,561	1,200,050
PELOTON INTERACTIVE INC A	COMMON STOCK	200,200	1,219,218
PENN ENTERTAINMENT INC	COMMON STOCK USD.01	89,200	2,320,984
PENNANT GROUP INC/THE	COMMON STOCK USD.001	16,882	234,997
PENNS WOODS BANCORP INC	COMMON STOCK USD5.55	3,700	83,287

PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	14,958	1,321,838
PENNYMAC MORTGAGE	REIT USD.01	52,442	784,008
PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	11,600	1,861,916
PENUMBRA INC	COMMON STOCK USD.001	21,500	5,408,110
PEOPLES BANCORP INC	COMMON STOCK	20,505	692,249
PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	3,805	185,304
PEPGEN INC	COMMON STOCK USD.0001	8,600	58,480
PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	39,682	696,816
PERELLA WEINBERG PARTNERS	COMMON STOCK USD.0001	24,200	295,966
PERFICIENT INC	COMMON STOCK USD.001	20,500	1,349,310
PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	91,084	6,298,459
PERFORMANT FINANCIAL CORP	COMMON STOCK USD.01	37,100	115,938
PERIMETER SOLUTIONS SA	COMMON STOCK USD1.0	88,700	408,020
PERMIAN RESOURCES CORP	COMMON STOCK USD.0001	208,538	2,836,117
PERPETUA RESOURCES CORP	COMMON STOCK	25,600	81,152
PERRIGO CO PLC	COMMON STOCK EUR.001	79,600	2,561,528
PETCO HEALTH AND WELLNESS CO	COMMON STOCK USD.001	49,000	154,840
PETIQ INC	COMMON STOCK USD.001	14,798	292,261
PETMED EXPRESS INC	COMMON STOCK USD.001	13,500	102,060
PGT INNOVATIONS INC	COMMON STOCK USD.01	33,300	1,355,310
PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	19,300	176,209
PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	14,113	163,429
PHILLIPS EDISON + COMPANY IN	REIT USD.01	69,600	2,539,008
PHINIA INC	COMMON STOCK USD.01	28,500	863,265
PHOTRONICS INC	COMMON STOCK USD.01	36,442	1,143,186
PHREESIA INC	COMMON STOCK USD.01	31,794	736,031
PHYSICIANS REALTY TRUST	REIT USD.01	139,800	1,860,738
PIEDMONT LITHIUM INC	COMMON STOCK USD.0001	10,000	282,300
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	76,000	540,360
PILGRIM S PRIDE CORP	COMMON STOCK USD.01	24,442	676,066
PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	44,397	3,872,306
PINTEREST INC CLASS A	COMMON STOCK USD.00001	347,686	12,878,289
PIONEER BANCORP INC/NY	COMMON STOCK USD.01	8,000	80,080
PIPER SANDLER COS	COMMON STOCK USD.01	10,141	1,773,357
PITNEY BOWES INC	COMMON STOCK USD1.0	101,100	444,840
PJT PARTNERS INC A	COMMON STOCK	14,100	1,436,367
PLANET FITNESS INC CL A	COMMON STOCK	50,700	3,701,100
PLANET LABS PBC	COMMON STOCK USD.0001	94,500	233,415
PLAYAGS INC	COMMON STOCK USD.01	20,200	170,286
PLAYSTUDIOS INC	COMMON STOCK USD.0001	45,400	123,034
PLAYTIKA HOLDING CORP	COMMON STOCK USD.01	12,114	105,634
PLEXUS CORP	COMMON STOCK USD.01	16,254	1,757,545
PLIANT THERAPEUTICS INC	COMMON STOCK	35,100	635,661
PLUG POWER INC	COMMON STOCK USD.01	309,500	1,392,750
PLUMAS BANCORP	COMMON STOCK	3,000	124,050
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	26,200	630,634
PMV PHARMACEUTICALS INC	COMMON STOCK	21,300	66,030

PNM RESOURCES INC	COMMON STOCK	50,432	2,097,971
POLARIS INC	COMMON STOCK USD.01	31,868	3,020,130
PONCE FINANCIAL GROUP INC	COMMON STOCK USD.01	11,100	108,336
POPULAR INC	COMMON STOCK USD.01	41,584	3,412,799
PORTILLO S INC CL A	COMMON STOCK USD.01	27,000	430,110
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	59,526	2,579,857
POSEIDA THERAPEUTICS INC	COMMON STOCK	43,500	146,160
POST HOLDINGS INC	COMMON STOCK USD.01	30,314	2,669,451
POSTAL REALTY TRUST INC A	REIT USD.01	13,600	198,016
POTBELLY CORP	COMMON STOCK USD.01	13,800	143,796
POTLATCHDELTIC CORP	REIT USD1.0	46,349	2,275,736
POWELL INDUSTRIES INC	COMMON STOCK USD.01	5,500	486,200
POWER INTEGRATIONS INC	COMMON STOCK USD.001	33,350	2,738,369
POWERSCHOOL HOLDINGS INC A	COMMON STOCK USD.0001	32,200	758,632
PRA GROUP INC	COMMON STOCK USD.01	22,681	594,242
PRECIGEN INC	COMMON STOCK	96,600	129,444
PREFERRED BANK/LOS ANGELES	COMMON STOCK	7,300	533,265
PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	1,400	187,404
PREMIER FINANCIAL CORP	COMMON STOCK USD.01	20,524	494,628
PREMIER INC CLASS A	COMMON STOCK USD.01	69,800	1,560,728
PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	29,586	1,811,255
PRICESMART INC	COMMON STOCK USD.0001	14,691	1,113,284
PRIME MEDICINE INC	COMMON STOCK USD.00001	22,200	196,692
PRIMERICA INC	COMMON STOCK	21,163	4,354,499
PRIMIS FINANCIAL CORP	COMMON STOCK USD.01	10,400	131,664
PRIMO WATER CORP	COMMON STOCK	91,055	1,370,378
PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	31,300	1,039,473
PRINCETON BANCORP INC	COMMON STOCK	3,500	125,650
PRIORITY TECHNOLOGY HOLDINGS	COMMON STOCK USD.001	4,300	15,308
PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01	66,600	1,533,798
PROASSURANCE CORP	COMMON STOCK USD.01	29,835	411,425
PROCEPT BIOROBOTICS CORP	COMMON STOCK USD.00001	23,700	993,267
PROCORE TECHNOLOGIES INC	COMMON STOCK USD.0001	47,300	3,274,106
PROFRAC HOLDING CORP A	COMMON STOCK USD.01	18,000	152,640
PROG HOLDINGS INC	COMMON STOCK USD.5	25,902	800,631
PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	25,285	1,372,976
PROGYNY INC	COMMON STOCK USD.0001	46,800	1,740,024
PROKIDNEY CORP	COMMON STOCK USD.0001	24,100	42,898
PROPETRO HOLDING CORP	COMMON STOCK	59,697	500,261
PROS HOLDINGS INC	COMMON STOCK USD.001	26,600	1,031,814
PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	51,165	3,465,405
PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	33,753	773,956
PROTALIX BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	43,300	77,074
PROTHENA CORP PLC	COMMON STOCK USD.01	24,800	901,232
PROTO LABS INC	COMMON STOCK USD.001	15,600	607,776
PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	42,764	771,035
PTC THERAPEUTICS INC	COMMON STOCK USD.001	43,290	1,193,072

PUBMATIC INC CLASS A	COMMON STOCK USD.0001	23,900	389,809
PULMONX CORP	COMMON STOCK	22,600	288,150
PULSE BIOSCIENCES INC	COMMON STOCK USD.001	9,901	121,188
PURE CYCLE CORP	COMMON STOCK USD.0033	13,491	141,251
PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	169,200	6,033,672
PURECYCLE TECHNOLOGIES INC	COMMON STOCK USD.0001	66,100	267,705
PURPLE INNOVATION INC	COMMON STOCK	32,100	33,063
PVH CORP	COMMON STOCK USD1.0	35,600	4,347,472
Q2 HOLDINGS INC	COMMON STOCK USD.0001	33,564	1,457,013
QCR HOLDINGS INC	COMMON STOCK USD1.0	10,100	589,739
QIAGEN N.V.	COMMON STOCK EUR.01	136,609	5,932,929
QUAD GRAPHICS INC	COMMON STOCK USD.025	10,400	56,368
QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0	8,100	1,728,702
QUALYS INC	COMMON STOCK USD.001	21,846	4,287,933
QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	18,755	573,340
QUANTERIX CORP	COMMON STOCK USD.001	21,680	592,731
QUANTUM SI INC	COMMON STOCK USD.0001	52,900	106,329
QUANTUMSCAPE CORP	COMMON STOCK USD.0001	201,200	1,398,340
QUIDELORTHO CORP	COMMON STOCK USD.001	31,782	2,342,333
QUINSTREET INC	COMMON STOCK USD.001	30,900	396,138
QUIPT HOME MEDICAL CORP	COMMON STOCK	21,600	109,944
R1 RCM INC	COMMON STOCK USD.01	89,693	948,055
RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	34,400	68,800
RADIAN GROUP INC	COMMON STOCK USD.001	92,280	2,634,594
RADIANT LOGISTICS INC	COMMON STOCK USD.001	26,700	177,288
RADIUS RECYCLING INC	COMMON STOCK USD1.0	15,994	482,379
RADNET INC	COMMON STOCK USD.0001	35,636	1,239,064
RALLYBIO CORP	COMMON STOCK USD.001	11,000	26,290
RAMACO RESOURCES INC A	COMMON STOCK	13,000	223,340
RAMACO RESOURCES INC B	COMMON STOCK	2,600	34,606
RAMBUS INC	COMMON STOCK USD.001	64,100	4,374,825
RANGE RESOURCES CORP	COMMON STOCK USD.01	138,892	4,227,872
RANGER ENERGY SERVICES INC	COMMON STOCK	9,500	97,185
RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	30,200	175,764
RAPID7 INC	COMMON STOCK USD.01	35,700	2,038,470
RAPT THERAPEUTICS INC	COMMON STOCK	18,700	464,695
RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	37,927	153,604
RAYONIER INC	REIT	87,367	2,918,931
RAYZEBIO INC	COMMON STOCK USD.0001	5,500	341,935
RB GLOBAL INC	COMMON STOCK	107,785	7,209,739
RBB BANCORP	COMMON STOCK	9,900	188,496
RBC BEARINGS INC	COMMON STOCK USD.01	16,740	4,769,059
RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	5,000	331,300
RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	12,100	161,293
READY CAPITAL CORP	REIT USD.0001	94,617	969,824
RECURSION PHARMACEUTICALS A	COMMON STOCK USD.00001	82,100	809,506
RED RIVER BANCSHARES INC	COMMON STOCK	3,400	190,774
RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	8,400	104,748

RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	28,500	1,519,905
RED VIOLET INC	COMMON STOCK USD.001	6,000	119,820
REDFIN CORP	COMMON STOCK	65,500	675,960
REDWOOD TRUST INC	REIT USD.01	69,200	512,772
REGAL REXNORD CORP	COMMON STOCK USD.01	39,316	5,819,554
REGENXBIO INC	COMMON STOCK USD.0001	24,597	441,516
REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	5,800	145,464
REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	39,375	6,370,088
RELAY THERAPEUTICS INC	COMMON STOCK	54,100	595,641
RELIANCE INC	COMMON STOCK	34,179	9,559,183
REMITLY GLOBAL INC	COMMON STOCK USD.0001	78,600	1,526,412
RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	29,797	5,840,212
RENASANT CORP	COMMON STOCK USD5.0	33,175	1,117,334
RENEO PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,800	10,880
RENT THE RUNWAY INC A	COMMON STOCK USD.001	30,700	16,194
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	48,600	415,044
REPLIGEN CORP	COMMON STOCK USD.01	32,972	5,928,366
REPLIMUNE GROUP INC	COMMON STOCK USD.001	29,318	247,151
REPUBLIC BANCORP INC CLASS A	COMMON STOCK	4,990	275,248
RESERVOIR MEDIA INC	COMMON STOCK USD.0001	5,400	38,502
RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	85,566	1,610,352
RESOURCES CONNECTION INC	COMMON STOCK USD.01	17,700	250,809
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	72,700	1,019,981
REV GROUP INC	COMMON STOCK USD.001	18,100	328,877
REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	52,924	465,202
REVOLUTION MEDICINES INC	COMMON STOCK	84,538	2,424,550
REVOLVE GROUP INC	COMMON STOCK USD.001	25,200	417,816
REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	9,227	436,437
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	124,943	7,009,302
REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	33,134	889,317
RGC RESOURCES INC	COMMON STOCK USD5.0	4,600	93,564
RH	COMMON STOCK USD.0001	9,227	2,689,486
RHYTHM PHARMACEUTICALS INC	COMMON STOCK	30,200	1,388,294
RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	45,063	130,683
RICHARDSON ELEC LTD	COMMON STOCK USD.05	6,700	89,445
RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	107,263	155,531
RILEY EXPLORATION PERMIAN IN	COMMON STOCK USD.001	5,100	138,924
RIMINI STREET INC	COMMON STOCK	25,600	83,712
RING ENERGY INC	COMMON STOCK	82,200	120,012
RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	51,300	1,741,635
RIOT PLATFORMS INC	COMMON STOCK	112,000	1,732,640
RITHM CAPITAL CORP	REIT USD.01	284,967	3,043,448
RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001	393,900	9,240,894
RLI CORP	COMMON STOCK USD1.0	23,945	3,187,558
RLJ LODGING TRUST	REIT	90,218	1,057,355
RMR GROUP INC/THE A	COMMON STOCK	8,826	249,158
ROBINHOOD MARKETS INC A	COMMON STOCK USD.0001	399,200	5,085,808

ROBLOX CORP CLASS A	COMMON STOCK USD.0001	275,700	12,605,004
ROCKET COS INC CLASS A	COMMON STOCK USD.00001	69,500	1,006,360
ROCKET LAB USA INC	COMMON STOCK USD.0001	167,600	926,828
ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	36,884	1,105,413
ROCKY BRANDS INC	COMMON STOCK	4,400	132,792
ROGERS CORP	COMMON STOCK USD1.0	10,321	1,363,094
ROIVANT SCIENCES LTD	COMMON STOCK	211,200	2,371,776
ROKU INC	COMMON STOCK USD.0001	73,100	6,700,346
ROVER GROUP INC	COMMON STOCK USD.0001	53,200	578,816
ROYAL GOLD INC	COMMON STOCK USD.01	38,900	4,705,344
ROYALTY PHARMA PLC CL A	COMMON STOCK	219,700	6,171,373
RPC INC	COMMON STOCK USD.1	52,693	383,605
RPM INTERNATIONAL INC	COMMON STOCK USD.01	75,447	8,422,149
RPT REALTY	REIT USD.01	51,327	658,525
RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	3,800	201,324
RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	37,956	1,909,187
RUSH STREET INTERACTIVE INC	COMMON STOCK USD.0001	32,700	146,823
RXO INC	COMMON STOCK	69,349	1,613,058
RXSIGHT INC	COMMON STOCK USD.001	16,900	681,408
RYAN SPECIALTY HOLDINGS INC	COMMON STOCK USD.001	56,300	2,422,026
RYDER SYSTEM INC	COMMON STOCK USD.5	25,704	2,957,502
RYERSON HOLDING CORP	COMMON STOCK USD.01	16,500	572,220
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	34,378	3,783,643
S + T BANCORP INC	COMMON STOCK USD2.5	23,200	775,344
S+P MID 400 EMINI MAR24	XCME 20240315	3,900	444,605
SABRA HEALTH CARE REIT INC	REIT USD.01	136,718	1,950,966
SABRE CORP	COMMON STOCK USD.01	192,463	846,837
SAFE BULKERS INC	COMMON STOCK USD.001	43,636	171,489
SAFEHOLD INC	REIT USD.001	28,790	673,686
SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	8,688	660,201
SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	32,300	699,941
SAGIMET BIOSCIENCES INC A	COMMON STOCK USD.0001	6,200	33,604
SAIA INC	COMMON STOCK USD.001	15,794	6,921,247
SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	62,417	828,898
SANA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	54,200	221,136
SANARA MEDTECH INC	COMMON STOCK USD.001	2,300	94,530
SANDRIDGE ENERGY INC	COMMON STOCK USD.001	18,200	248,794
SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	25,465	693,667
SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	80,310	43,632
SANMINA CORP	COMMON STOCK USD.01	33,620	1,727,059
SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	17,800	515,132
SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	53,086	5,119,083
SAUL CENTERS INC	REIT USD.01	7,335	288,045
SAVARA INC	COMMON STOCK USD.001	54,500	256,150
SAVERS VALUE VILLAGE INC	COMMON STOCK	14,300	248,534
SCANSOURCE INC	COMMON STOCK	15,000	594,150
SCHNEIDER NATIONAL INC CL B	COMMON STOCK	32,700	832,215
SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	32,700	614,760
SCHOLASTIC CORP	COMMON STOCK USD.01	15,200	573,040

SCHRODINGER INC	COMMON STOCK USD.01	31,500	1,127,700
SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	31,260	3,886,243
SCILEX HOLDING CO	COMMON STOCK USD.0001	34,054	69,470
SCORPIO TANKERS INC	COMMON STOCK USD.01	28,457	1,730,186
SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	24,230	1,544,663
SCPHARMACEUTICALS INC	COMMON STOCK	16,100	100,947
SEABOARD CORP	COMMON STOCK USD1.0	130	464,113
SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	49,770	1,416,454
SEACOR MARINE HOLDINGS INC	COMMON STOCK USD.01	13,300	167,447
SEADRILL LIMITED	COMMON STOCK USD.01	29,800	1,408,944
SEALED AIR CORP	COMMON STOCK USD.1	85,000	3,104,200
SECURITY NATL FINL CORP CL A	COMMON STOCK USD2.0	11,970	107,730
SEER INC	COMMON STOCK USD.00001	34,300	66,542
SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	59,844	3,803,086
SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	61,231	1,438,929
SELECT WATER SOLUTIONS INC	COMMON STOCK USD.01	43,920	333,353
SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	35,370	3,518,608
SELECTQUOTE INC	COMMON STOCK USD.01	89,100	122,067
SEMLER SCIENTIFIC INC	COMMON STOCK USD.001	3,100	137,299
SEMRUSH HOLDINGS INC A	COMMON STOCK USD.00001	17,300	236,318
SEMTECH CORP	COMMON STOCK USD.01	38,471	842,900
SENECA FOODS CORP CL A	COMMON STOCK USD.25	3,600	188,784
SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	89,600	3,366,272
SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	24,808	1,637,328
SENTINELONE INC CLASS A	COMMON STOCK USD.0001	138,800	3,808,672
SERES THERAPEUTICS INC	COMMON STOCK USD.001	58,708	82,191
SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	87,209	5,969,456
SERVICE PROPERTIES TRUST	REIT USD.01	97,280	830,771
SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	30,383	2,024,419
SES AI CORP	COMMON STOCK USD.0001	70,500	129,015
SFL CORP LTD	COMMON STOCK USD.01	68,529	773,007
SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	22,015	1,631,752
SHARECARE INC	COMMON STOCK USD.0001	183,400	198,072
SHENANDOAH	COMMON STOCK	27,500	594,550
SHIFT4 PAYMENTS INC CLASS A	COMMON STOCK	31,700	2,356,578
SHOALS TECHNOLOGIES GROUP A	COMMON STOCK USD.00001	102,100	1,586,634
SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	21,500	4,097,040
SHOE CARNIVAL INC	COMMON STOCK USD.01	11,000	332,310
SHORE BANCSHARES INC	COMMON STOCK USD.01	17,050	242,963
SHUTTERSTOCK INC	COMMON STOCK USD.01	14,295	690,163
SHYFT GROUP INC/THE	COMMON STOCK USD.01	21,600	263,952
SI BONE INC	COMMON STOCK USD.0001	23,139	485,688
SIERRA BANCORP	COMMON STOCK	8,600	193,930
SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	29,600	165,760
SIGHT SCIENCES INC	COMMON STOCK USD.001	12,400	63,984
SIGNET JEWELERS LTD	COMMON STOCK USD.18	26,209	2,811,177
SILGAN HOLDINGS INC	COMMON STOCK USD.01	50,743	2,296,121

SILICON LABORATORIES INC	COMMON STOCK USD.0001	18,500	2,446,995
SILK ROAD MEDICAL INC	COMMON STOCK USD.001	21,277	261,069
SILVERBOW RESOURCES INC	COMMON STOCK	12,300	357,684
SILVERCREST ASSET MANAGEME A	COMMON STOCK USD.01	4,900	83,300
SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	74,219	1,472,505
SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	53,766	2,129,134
SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	25,200	4,989,096
SIMULATIONS PLUS INC	COMMON STOCK USD.001	9,000	402,750
SINCLAIR INC	COMMON STOCK USD.01	20,096	261,851
SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	379,458	2,075,635
SIRIUSPOINT LTD	COMMON STOCK USD.1	41,643	483,059
SITE CENTERS CORP	REIT USD.1	111,205	1,515,724
SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	26,400	4,290,000
SITIME CORP	COMMON STOCK USD.0001	10,200	1,245,216
SITIO ROYALTIES CORP A	COMMON STOCK USD.0001	48,805	1,147,406
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	41,644	1,044,432
SJW GROUP	COMMON STOCK USD.001	18,781	1,227,338
SKECHERS USA INC CL A	COMMON STOCK USD.001	79,094	4,930,720
SKILLSOFT CORP	COMMON STOCK USD.0001	1,769	31,099
SKYLINE CHAMPION CORP	COMMON STOCK USD.028	31,874	2,366,963
SKYWARD SPECIALTY INSURANCE	COMMON STOCK USD.01	14,600	494,648
SKYWATER TECHNOLOGY INC	COMMON STOCK USD.01	13,292	127,869
SKYWEST INC	COMMON STOCK	23,666	1,235,365
SKYX PLATFORMS CORP	COMMON STOCK NPV	35,000	56,000
SL GREEN REALTY CORP	REIT USD.01	38,155	1,723,461
SLEEP NUMBER CORP	COMMON STOCK USD.01	12,124	179,799
SLM CORP	COMMON STOCK USD.2	134,656	2,574,623
SM ENERGY CO	COMMON STOCK USD.01	69,200	2,679,424
SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	29,126	551,355
SMARTFINANCIAL INC	COMMON STOCK USD1.0	9,883	242,035
SMARTRENT INC	COMMON STOCK USD.0001	104,200	332,398
SMARTSHEET INC CLASS A	COMMON STOCK	76,000	3,634,320
SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	27,800	376,968
SNAP ONE HOLDINGS CORP	COMMON STOCK USD.001	14,000	124,740
SNOWFLAKE INC CLASS A	COMMON STOCK	186,700	37,153,300
SOFI TECHNOLOGIES INC	COMMON STOCK USD.0001	553,500	5,507,325
SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01	17,700	140,892
SOLARWINDS CORP	COMMON STOCK USD.001	27,961	349,233
SOLID POWER INC	COMMON STOCK USD.0001	107,400	155,730
SOLO BRANDS INC CLASS A	COMMON STOCK USD.001	10,700	65,912
SOMALOGIC INC	COMMON STOCK USD.0001	85,800	217,074
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	8,440	474,412
SONOCO PRODUCTS CO	COMMON STOCK	59,020	3,297,447
SONOS INC	COMMON STOCK USD.001	73,900	1,266,646
SOTERA HEALTH CO	COMMON STOCK USD.01	58,700	989,095
SOUNDHOUND AI INC A	COMMON STOCK USD.0001	79,500	168,540
SOUNDTHINKING INC	COMMON STOCK	6,294	160,749

SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	5,750	166,520
SOUTHERN COPPER CORP	COMMON STOCK USD.01	50,562	4,351,871
SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	5,372	199,301
SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	5,300	282,967
SOUTHERN STATES BANCSHARES	COMMON STOCK USD5.0	4,600	134,688
SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	16,768	525,174
SOUTHSTATE CORP	COMMON STOCK USD2.5	44,596	3,766,132
SOUTHWEST GAS HOLDINGS INC	COMMON STOCK	36,200	2,293,270
SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	647,829	4,243,280
SOVOS BRANDS INC	COMMON STOCK USD.001	32,700	720,381
SP PLUS CORP	COMMON STOCK USD.001	11,800	604,750
SPARTANNASH CO	COMMON STOCK	21,658	497,051
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	20,513	1,636,322
SPHERE ENTERTAINMENT CO	COMMON STOCK USD.01	15,007	509,638
SPIRE INC	COMMON STOCK USD1.0	29,903	1,864,153
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	62,165	1,975,604
SPIRIT AIRLINES INC	COMMON STOCK USD.0001	65,908	1,080,232
SPIRIT REALTY CAPITAL INC	REIT USD.05	83,335	3,640,906
SPLUNK INC	COMMON STOCK	92,278	14,058,553
SPOK HOLDINGS INC	COMMON STOCK USD.0001	9,100	140,868
SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	26,600	113,316
SPOTIFY TECHNOLOGY SA	COMMON STOCK	83,275	15,648,205
SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	39,500	1,441,750
SPRINKLR INC A	COMMON STOCK USD.00003	63,200	760,928
SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	28,400	1,744,896
SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	59,768	2,875,438
SPS COMMERCE INC	COMMON STOCK USD.001	21,596	4,186,169
SPX TECHNOLOGIES INC	COMMON STOCK USD.01	25,794	2,605,452
SQUARESPACE INC CLASS A	COMMON STOCK USD.0001	29,700	980,397
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	128,908	7,877,568
SSR MINING INC	COMMON STOCK	120,100	1,292,276
ST JOE CO/THE	COMMON STOCK	19,897	1,197,401
STAAR SURGICAL CO	COMMON STOCK USD.01	28,400	886,364
STAG INDUSTRIAL INC	REIT USD.01	107,590	4,223,983
STAGWELL INC	COMMON STOCK USD.00001	45,815	303,753
STANDARD MOTOR PRODS	COMMON STOCK USD2.0	12,000	477,720
STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	6,900	1,092,822
STAR HOLDINGS	COMMON STOCK	6,597	98,823
STARWOOD PROPERTY TRUST INC	REIT USD.01	174,390	3,665,678
STEELCASE INC CL A	COMMON STOCK	56,090	758,337
STELLAR BANCORP INC	COMMON STOCK USD.01	27,982	779,019
STEM INC	COMMON STOCK USD.0001	87,100	337,948
STEPAN CO	COMMON STOCK USD1.0	12,532	1,184,901
STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001	32,200	1,024,926
STERICYCLE INC	COMMON STOCK USD.01	54,900	2,720,844
STERLING BANCORP INC/MI	COMMON STOCK	14,100	81,357
STERLING CHECK CORP	COMMON STOCK USD.01	18,200	253,344
STERLING INFRASTRUCTURE INC	COMMON STOCK USD.01	17,600	1,547,568

STEVEN MADDEN LTD	COMMON STOCK USD.0001	44,230	1,857,660
STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	15,990	939,413
STIFEL FINANCIAL CORP	COMMON STOCK USD.15	58,599	4,052,121
STITCH FIX INC CLASS A	COMMON STOCK USD.00002	50,300	179,571
STOCK YARDS BANCORP INC	COMMON STOCK	15,865	816,889
STOKE THERAPEUTICS INC	COMMON STOCK	18,742	98,583
STONECO LTD A	COMMON STOCK	171,400	3,090,342
STONERIDGE INC	COMMON STOCK	16,485	322,611
STONEX GROUP INC	COMMON STOCK USD.01	15,765	1,163,930
STRATEGIC EDUCATION INC	COMMON STOCK USD.01	13,187	1,218,083
STRATUS PROPERTIES INC	COMMON STOCK USD.01	3,900	112,554
STRIDE INC	COMMON STOCK USD.0001	25,000	1,484,250
STURM RUGER + CO INC	COMMON STOCK USD1.0	10,300	468,135
SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	5,884	180,580
SUMMIT HOTEL PROPERTIES INC	REIT	65,489	440,086
SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	70,373	2,706,546
SUMMIT THERAPEUTICS INC	COMMON STOCK	65,600	171,216
SUN COMMUNITIES INC	REIT USD.01	72,983	9,754,178
SUN COUNTRY AIRLINES HOLDING	COMMON STOCK USD.01	22,800	358,644
SUNCOKE ENERGY INC	COMMON STOCK USD.01	50,165	538,772
SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.001	63,000	960,750
SUNOPTA INC	COMMON STOCK	56,000	306,320
SUNPOWER CORP	COMMON STOCK USD.001	48,485	234,183
SUNRUN INC	COMMON STOCK USD.0001	124,435	2,442,659
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	123,068	1,320,520
SUPER GROUP SGHC LTD	COMMON STOCK	77,100	244,407
SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	27,300	7,760,298
SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	29,500	853,730
SURGERY PARTNERS INC	COMMON STOCK USD.01	39,890	1,276,081
SURMODICS INC	COMMON STOCK USD.05	8,725	317,154
SUTRO BIOPHARMA INC	COMMON STOCK USD.001	29,524	126,658
SWEETGREEN INC CLASS A	COMMON STOCK USD.001	56,600	639,580
SYLVAMO CORP	COMMON STOCK USD1.0	20,900	1,026,399
SYNAPTICS INC	COMMON STOCK USD.001	23,400	2,669,472
SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	39,733	858,630
SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	85,022	3,201,078
SYSTEM1 INC	COMMON STOCK USD.0001	22,100	49,062
TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	12,700	181,610
TALOS ENERGY INC	COMMON STOCK	63,616	905,256
TANDEM DIABETES CARE INC	COMMON STOCK	37,912	1,121,437
TANGER INC	REIT USD.01	59,592	1,651,890
TANGO THERAPEUTICS INC	COMMON STOCK USD.0001	27,000	267,300
TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	17,840	173,583
TARO PHARMACEUTICAL INDUS	COMMON STOCK ILS.0001	4,700	196,366
TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	17,000	344,250
TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	61,400	3,275,690
TD SYNNEX CORP	COMMON STOCK USD.001	31,151	3,352,159

TECHNIPFMC PLC	COMMON STOCK USD1.0	257,900	5,194,106
TECHTARGET	COMMON STOCK USD.001	15,600	543,816
TEEKAY CORP	COMMON STOCK USD.001	33,100	236,665
TEEKAY TANKERS LTD CLASS A	COMMON STOCK USD.01	13,900	694,583
TEGNA INC	COMMON STOCK USD1.0	120,151	1,838,310
TEJON RANCH CO	COMMON STOCK USD.5	11,860	203,992
TELA BIO INC	COMMON STOCK USD.001	9,200	60,904
TELADOC HEALTH INC	COMMON STOCK USD.001	96,539	2,080,415
TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	58,395	1,071,548
TELLURIAN INC	COMMON STOCK USD.01	292,600	221,089
TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	98,892	5,040,525
TENABLE HOLDINGS INC	COMMON STOCK USD.01	67,300	3,099,838
TENAYA THERAPEUTICS INC	COMMON STOCK USD.0001	24,700	80,028
TENET HEALTHCARE CORP	COMMON STOCK USD.05	59,937	4,529,439
TENNANT CO	COMMON STOCK USD.375	10,843	1,005,038
TERADATA CORP	COMMON STOCK USD.01	59,477	2,587,844
TERAWULF INC	COMMON STOCK	88,400	212,160
TEREX CORP	COMMON STOCK USD.01	38,801	2,229,505
TERNS PHARMACEUTICALS INC	COMMON STOCK USD.0001	24,300	157,707
TERRAN ORBITAL CORP	COMMON STOCK	84,100	95,874
TERRENO REALTY CORP	REIT USD.01	48,700	3,052,029
TETRA TECH INC	COMMON STOCK USD.01	31,385	5,239,098
TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	71,000	320,920
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	28,504	1,842,214
TEXAS PACIFIC LAND CORP	COMMON STOCK USD.01	3,700	5,818,065
TEXAS ROADHOUSE INC	COMMON STOCK USD.001	39,641	4,845,319
TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	24,200	1,190,640
TFS FINANCIAL CORP	COMMON STOCK USD.01	31,500	462,735
TG THERAPEUTICS INC	COMMON STOCK USD.001	82,400	1,407,392
THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	32,128	361,119
THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	20,100	654,657
THESEUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,200	33,210
THIRD COAST BANCSHARES INC	COMMON STOCK USD1.0	7,500	149,025
THIRD HARMONIC BIO INC	COMMON STOCK USD.0001	11,700	128,349
THOR INDUSTRIES INC	COMMON STOCK USD.1	30,467	3,602,723
THOUGHTWORKS HOLDING INC	COMMON STOCK USD.001	59,800	287,638
THREDUP INC CLASS A	COMMON STOCK USD.0001	42,800	96,300
THRYV HOLDINGS INC	COMMON STOCK	18,400	374,440
TIDEWATER INC	COMMON STOCK	27,432	1,978,122
TILE SHOP HLDGS INC	COMMON STOCK USD.0001	18,900	139,104
TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	13,100	98,774
TIMBERLAND BANCORP INC	COMMON STOCK USD.01	4,200	132,132
TIMKEN CO	COMMON STOCK	36,103	2,893,655
TINGO GROUP INC	COMMON STOCK USD.001	76,900	53,061
TIPTREE INC	COMMON STOCK USD.001	13,600	257,856
TITAN INTERNATIONAL INC	COMMON STOCK	31,300	465,744
TITAN MACHINERY INC	COMMON STOCK USD.00001	12,731	367,671

TKO GROUP HOLDINGS INC	COMMON STOCK USD.00001	36,100	2,945,038
TOAST INC CLASS A	COMMON STOCK	210,400	3,841,904
TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
TOLL BROTHERS INC	COMMON STOCK USD.01	63,644	6,541,967
TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	7,887	475,034
TOPBUILD CORP	COMMON STOCK	18,774	7,026,357
TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.01	85,307	1,223,302
TORO CO	COMMON STOCK USD1.0	61,712	5,923,735
TORRID HOLDINGS INC	COMMON STOCK USD.01	9,800	56,546
TOWNE BANK	COMMON STOCK USD1.667	42,090	1,252,598
TOWNSQUARE MEDIA INC CL A	COMMON STOCK USD.01	8,400	88,704
TPG INC	COMMON STOCK	38,300	1,653,411
TPG RE FINANCE TRUST INC	REIT USD.001	42,785	278,103
TPI COMPOSITES INC	COMMON STOCK USD.01	21,089	87,308
TRADE DESK INC/THE CLASS A	COMMON STOCK	261,700	18,831,932
TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01	68,093	6,188,292
TRAEGER INC	COMMON STOCK	12,900	35,217
TRANSCAT INC	COMMON STOCK USD.5	4,800	524,784
TRANSCONTINENTAL REALTY INV	REIT USD.01	300	10,368
TRANSMEDICS GROUP INC	COMMON STOCK	18,729	1,478,280
TRANSPHORM INC	COMMON STOCK	26,200	95,630
TRANSUNION	COMMON STOCK USD.01	114,700	7,881,037
TRAVEL LEISURE CO	COMMON STOCK USD.01	42,400	1,657,416
TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	41,100	369,489
TREACE MEDICAL CONCEPTS INC	COMMON STOCK USD.001	25,800	328,950
TREDEGAR CORP	COMMON STOCK	14,246	77,071
TREEHOUSE FOODS INC	COMMON STOCK USD.01	30,184	1,251,127
TREVI THERAPEUTICS INC	COMMON STOCK	35,700	47,838
TREX COMPANY INC	COMMON STOCK USD.01	64,399	5,331,593
TRI POINTE HOMES INC	COMMON STOCK USD.01	57,330	2,029,482
TRICO BANCSHARES	COMMON STOCK	18,700	803,539
TRIMAS CORP	COMMON STOCK USD.01	25,100	635,783
TRINET GROUP INC	COMMON STOCK	18,805	2,236,479
TRINITY INDUSTRIES INC	COMMON STOCK USD.01	47,697	1,268,263
TRINSEO PLC	COMMON STOCK	21,375	178,909
TRIPADVISOR INC	COMMON STOCK USD.001	64,300	1,384,379
TRIUMPH FINANCIAL INC	COMMON STOCK USD.01	13,100	1,050,358
TRIUMPH GROUP INC	COMMON STOCK USD.001	36,000	596,880
TRONOX HOLDINGS PLC	COMMON STOCK USD.01	70,300	995,448
TRUBRIDGE INC	COMMON STOCK USD.001	8,900	99,680
TRUEBLUE INC	COMMON STOCK	18,928	290,356
TRUECAR INC	COMMON STOCK USD.0001	60,457	209,181
TRUPANION INC	COMMON STOCK USD.00001	23,400	713,934
TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	11,787	365,986
TRUSTMARK CORP	COMMON STOCK	35,521	990,325
TTEC HOLDINGS INC	COMMON STOCK USD.01	12,200	264,374
TTM TECHNOLOGIES	COMMON STOCK USD.001	60,500	956,505
TUCOWS INC CLASS A	COMMON STOCK	6,500	175,500

TURNING POINT BRANDS INC	COMMON STOCK USD.01	10,700	281,624
TURTLE BEACH CORP	COMMON STOCK	9,900	108,405
TUSIMPLE HOLDINGS INC A	COMMON STOCK USD.0001	82,900	72,770
TUTOR PERINI CORP	COMMON STOCK USD1.0	24,759	225,307
TWILIO INC A	COMMON STOCK USD.001	100,397	7,617,120
TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	33,833	1,247,084
TWO HARBORS INVESTMENT CORP	REIT CNY1.0	58,863	819,962
TYRA BIOSCIENCES INC	COMMON STOCK USD.0001	9,400	130,190
U HAUL HOLDING CO	COMMON STOCK USD.25	4,383	314,699
U HAUL HOLDING CO NON VOTING	COMMON STOCK	59,847	4,215,623
U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	8,900	828,946
UBIQUITI INC	COMMON STOCK USD.001	2,400	334,944
UDEMY INC	COMMON STOCK USD.00001	51,500	758,595
UFP INDUSTRIES INC	COMMON STOCK	35,200	4,419,360
UFP TECHNOLOGIES INC	COMMON STOCK USD.01	4,200	722,568
UGI CORP	COMMON STOCK	123,200	3,030,720
UIPATH INC CLASS A	COMMON STOCK USD.00001	225,900	5,611,356
ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	26,400	901,296
ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	46,709	2,233,624
UMB FINANCIAL CORP	COMMON STOCK USD1.0	26,367	2,202,963
UMH PROPERTIES INC	REIT USD.1	35,900	549,988
UNDER ARMOUR INC CLASS A	COMMON STOCK	81,000	711,990
UNDER ARMOUR INC CLASS C	COMMON STOCK	154,000	1,285,900
UNIFIRST CORP/MA	COMMON STOCK USD.1	8,800	1,609,608
UNISYS CORP	COMMON STOCK USD.01	42,540	239,075
UNITED BANKSHARES INC	COMMON STOCK USD2.5	76,554	2,874,603
UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	68,507	2,004,515
UNITED FIRE GROUP INC	COMMON STOCK USD.001	11,400	229,368
UNITED NATURAL FOODS INC	COMMON STOCK USD.01	34,100	553,443
UNITED PARKS + RESORTS INC	COMMON STOCK USD.01	21,015	1,110,222
UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	1,300	299,455
UNITED STATES STEEL CORP	COMMON STOCK USD1.0	131,016	6,373,928
UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	26,710	5,873,262
UNITI GROUP INC	REIT USD.0001	143,809	831,216
UNITIL CORP	COMMON STOCK	9,900	520,443
UNITY BANCORP INC	COMMON STOCK	4,300	127,237
UNITY SOFTWARE INC	COMMON STOCK	172,800	7,065,792
UNIVERSAL CORP/VA	COMMON STOCK	14,566	980,583
UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	27,695	5,296,946
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	7,720	333,890
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	15,639	249,911
UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	4,300	120,486
UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK USD.0001	19,500	244,140
UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK USD5.0	17,416	383,674
UNUM GROUP	COMMON STOCK USD.1	116,100	5,250,042
UPBOUND GROUP INC	COMMON STOCK USD.01	32,850	1,115,915
UPSTART HOLDINGS INC	COMMON STOCK USD.0001	43,100	1,761,066

UPWORK INC	COMMON STOCK USD.0001	73,800	1,097,406
URANIUM ENERGY CORP	COMMON STOCK USD.001	223,100	1,427,840
URBAN EDGE PROPERTIES	REIT USD.01	67,200	1,229,760
URBAN ONE INC	COMMON STOCK USD.001	7,155	25,257
URBAN OUTFITTERS INC	COMMON STOCK USD.0001	37,255	1,329,631
UROGEN PHARMA LTD	COMMON STOCK USD.01	16,100	241,500
US DOLLAR	CURRENCY	41,745	41,745
US FOODS HOLDING CORP	COMMON STOCK USD.01	134,542	6,109,552
US SILICA HOLDINGS INC	COMMON STOCK USD.01	45,777	517,738
USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	6,780	363,408
USCB FINANCIAL HOLDINGS INC	COMMON STOCK	1,600	19,600
UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,200	185,284
UTZ BRANDS INC	COMMON STOCK USD.0001	42,900	696,696
UWM HOLDINGS CORP	COMMON STOCK USD.0001	57,900	413,985
V2X INC	COMMON STOCK USD.01	7,372	342,356
VAALCO ENERGY INC	COMMON STOCK USD.1	65,400	293,646
VAIL RESORTS INC	COMMON STOCK USD.01	22,500	4,803,075
VALARIS LTD	COMMON STOCK USD.01	35,500	2,434,235
VALHI INC	COMMON STOCK USD.01	1,400	21,266
VALLEY NATIONAL BANCORP	COMMON STOCK	254,017	2,758,625
VALMONT INDUSTRIES	COMMON STOCK USD1.0	12,240	2,858,162
VALVOLINE INC	COMMON STOCK USD.01	81,905	3,077,990
VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	35,800	151,076
VAREX IMAGING CORP	COMMON STOCK USD.01	22,600	463,300
VARONIS SYSTEMS INC	COMMON STOCK USD.001	63,836	2,890,494
VAXCYTE INC	COMMON STOCK USD.001	55,100	3,460,280
VAXXINITY INC A	COMMON STOCK USD.0001	42,249	35,912
VECTOR GROUP LTD	COMMON STOCK USD.1	87,907	991,591
VEECO INSTRUMENTS INC	COMMON STOCK USD.01	30,209	937,385
VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	85,978	16,552,485
VELO3D INC	COMMON STOCK USD.0001	44,300	17,614
VELOCITY FINANCIAL INC	COMMON STOCK	6,913	119,042
VENTYX BIOSCIENCES INC	COMMON STOCK USD.0001	26,600	65,702
VERA BRADLEY INC	COMMON STOCK	15,500	119,350
VERA THERAPEUTICS INC	COMMON STOCK USD.001	20,281	311,922
VERACYTE INC	COMMON STOCK USD.001	43,791	1,204,690
VERADIGM INC	COMMON STOCK USD.01	62,686	657,576
VERICEL CORP	COMMON STOCK	28,248	1,005,911
VERINT SYSTEMS INC	COMMON STOCK USD.001	37,527	1,014,355
VERIS RESIDENTIAL INC	REIT USD.01	47,540	747,804
VERITEX HOLDINGS INC	COMMON STOCK USD.01	30,002	698,147
VERITONE INC	COMMON STOCK USD.001	18,000	32,580
VERRA MOBILITY CORP	COMMON STOCK USD.0001	81,375	1,874,066
VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	16,500	120,780
VERTEX ENERGY INC	COMMON STOCK USD.001	39,000	132,210
VERTIV HOLDINGS CO A	COMMON STOCK USD.0001	203,800	9,788,514
VERVE THERAPEUTICS INC	COMMON STOCK USD.001	30,800	429,352

	VESTIS CORP	COMMON STOCK USD.01	68,304	1,443,947
	VIAD CORP	COMMON STOCK USD1.5	11,529	417,350
	VIANT TECHNOLOGY INC A	COMMON STOCK USD.001	5,900	40,651
	VIASAT INC	COMMON STOCK USD.0001	70,201	1,962,118
	VIAVI SOLUTIONS INC	COMMON STOCK USD.001	130,476	1,313,893
	VICARIOUS SURGICAL INC	COMMON STOCK USD.0001	25,300	9,278
	VICOR CORP	COMMON STOCK USD.01	12,500	561,750
	VICTORIA S SECRET + CO	COMMON STOCK USD.01	45,000	1,194,300
	VICTORY CAPITAL HOLDING A	COMMON STOCK USD.01	15,300	526,932
	VIEMED HEALTHCARE INC	COMMON STOCK	18,700	146,795
	VIGIL NEUROSCIENCE INC	COMMON STOCK USD.0001	10,000	33,800
	VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	57,100	1,062,631
	VIMEO INC	COMMON STOCK USD.01	83,816	328,559
	VIR BIOTECHNOLOGY INC	COMMON STOCK	47,381	476,653
	VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	194,600	476,770
	VIRGINIA NATIONAL BANKSHARES	COMMON STOCK USD2.5	700	24,066
	VIRIDIAN THERAPEUTICS INC	COMMON STOCK USD.01	25,600	557,568
	VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	53,620	1,086,341
	VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	4,055	980,337
	VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	75,624	1,812,707
	VISHAY PRECISION GROUP	COMMON STOCK	7,077	241,113
	VISTA OUTDOOR INC	COMMON STOCK USD.01	33,968	1,004,434
	VISTEON CORP	COMMON STOCK	16,200	2,023,380
	VISTRA CORP	COMMON STOCK USD.01	215,077	8,284,766
	VITA COCO CO INC/THE	COMMON STOCK USD.01	16,300	418,095
	VITAL ENERGY INC	COMMON STOCK USD.01	13,600	618,664
	VITAL FARMS INC	COMMON STOCK USD.0001	16,600	260,454
	VITESSE ENERGY INC	COMMON STOCK	13,958	305,541
	VIVID SEATS INC CLASS A	COMMON STOCK USD.0001	14,500	91,640
	VIZIO HOLDING CORP A	COMMON STOCK USD.0001	45,300	348,810
	VONTIER CORP	COMMON STOCK USD.0001	92,190	3,185,165
	VOR BIOPHARMA INC	COMMON STOCK USD.0001	21,000	47,250
	VORNADO REALTY TRUST	REIT USD.04	105,200	2,971,900
	VOXX INTERNATIONAL CORP	COMMON STOCK USD.01	8,600	91,848
*	VOYA FINANCIAL INC	COMMON STOCK USD.01	57,900	4,224,384
	VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	17,600	148,544
	VSE CORP	COMMON STOCK USD.05	7,500	484,575
	VUZIX CORP	COMMON STOCK	36,600	76,311
	W+T OFFSHORE INC	COMMON STOCK USD.00001	57,267	186,690
	WABASH NATIONAL CORP	COMMON STOCK USD.01	27,857	713,696
	WAFD INC	COMMON STOCK USD1.0	37,694	1,242,394
	WALDENCAST ACQUISITION COR A	COMMON STOCK USD.0001	20,500	224,270
	WALKER + DUNLOP INC	COMMON STOCK	18,873	2,095,092
	WARBY PARKER INC CLASS A	COMMON STOCK USD.0001	47,900	675,390
	WARRIOR MET COAL INC	COMMON STOCK USD.01	30,600	1,865,682
	WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	9,600	310,848
	WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	13,100	186,020
	WATSCO INC	COMMON STOCK USD.5	19,700	8,440,859

WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	16,044	3,342,607
WAVE LIFE SCIENCES LTD	COMMON STOCK	33,700	170,185
WAYFAIR INC CLASS A	COMMON STOCK USD.001	48,855	3,014,354
WD 40 CO	COMMON STOCK USD.001	8,000	1,912,560
WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	41,700	4,079,511
WEAVE COMMUNICATIONS INC	COMMON STOCK USD.00001	20,100	230,547
WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	101,227	5,138,283
WEIS MARKETS INC	COMMON STOCK	9,800	626,808
WENDY S CO/THE	COMMON STOCK USD.1	100,777	1,963,136
WERNER ENTERPRISES INC	COMMON STOCK USD.01	37,232	1,577,520
WESBANCO INC	COMMON STOCK USD2.0833	34,058	1,068,399
WESCO INTERNATIONAL INC	COMMON STOCK USD.01	26,172	4,550,787
WEST BANCORPORATION	COMMON STOCK	11,100	235,320
WESTAMERICA BANCORPORATION	COMMON STOCK	15,685	884,791
WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	64,082	4,215,955
WESTERN UNION CO	COMMON STOCK USD.01	217,100	2,587,832
WESTLAKE CORP	COMMON STOCK USD.01	19,203	2,687,652
WESTROCK COFFEE CO	COMMON STOCK	15,900	162,339
WEX INC	COMMON STOCK USD.01	25,381	4,937,874
WEYCO GROUP INC	COMMON STOCK USD1.0	3,700	116,032
WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	1,486	2,236,445
WHITESTONE REIT	REIT USD.001	29,800	366,242
WIDEOPENWEST INC	COMMON STOCK USD.01	32,100	130,005
WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	21,490	682,093
WILLDAN GROUP INC	COMMON STOCK USD.01	6,900	148,350
WILLIAMS SONOMA INC	COMMON STOCK USD.01	37,844	7,636,162
WILLIS LEASE FINANCE CORP	COMMON STOCK USD.01	300	14,664
WILLSCOT MOBILE MINI HOLDING	COMMON STOCK USD.0001	113,863	5,066,904
WINGSTOP INC	COMMON STOCK USD.01	17,767	4,558,657
WINMARK CORP	COMMON STOCK	1,678	700,649
WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	17,200	1,253,536
WINTRUST FINANCIAL CORP	COMMON STOCK	35,738	3,314,700
WISDOMTREE INC	COMMON STOCK USD.01	83,885	581,323
WK KELLOGG CO	COMMON STOCK USD.0001	37,700	495,378
WOLFSPEED INC	COMMON STOCK USD.00125	73,600	3,202,336
WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	45,126	401,170
WOODWARD INC	COMMON STOCK	35,475	4,829,212
WORKDAY INC CLASS A	COMMON STOCK USD.001	119,221	32,912,149
WORKHORSE GROUP INC	COMMON STOCK USD.001	86,200	31,032
WORKIVA INC	COMMON STOCK USD.001	29,312	2,976,047
WORLD ACCEPTANCE CORP	COMMON STOCK	2,500	326,325
WORLD KINECT CORP	COMMON STOCK USD.01	36,313	827,210
WORTHINGTON ENTERPRISES INC	COMMON STOCK	18,336	1,055,237

WORTHINGTON STEEL INC	COMMON STOCK USD.0001	17,436	489,952
WP CAREY INC	REIT USD.001	125,629	8,142,015
WSFS FINANCIAL CORP	COMMON STOCK USD.01	35,727	1,640,941
WW INTERNATIONAL INC	COMMON STOCK	31,419	274,916
WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	48,190	3,874,958
X4 PHARMACEUTICALS INC	COMMON STOCK USD.001	68,600	57,521
XENCOR INC	COMMON STOCK USD.01	35,025	743,581
XENIA HOTELS + RESORTS INC	REIT USD.01	62,500	851,250
XERIS BIOPHARMA HOLDINGS INC	COMMON STOCK	76,700	180,245
XEROX HOLDINGS CORP	COMMON STOCK USD1.0	68,700	1,259,271
XOMA CORP	COMMON STOCK USD.0005	5,400	99,900
XOMETRY INC A	COMMON STOCK USD.000001	19,500	700,245
XP INC CLASS A	COMMON STOCK	191,500	4,992,405
XPEL INC	COMMON STOCK	13,700	737,745
XPERI INC	COMMON STOCK	24,776	273,032
XPO INC	COMMON STOCK USD.001	67,549	5,916,617
XPONENTIAL FITNESS INC A	COMMON STOCK USD.0001	15,500	199,795
Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	22,588	154,050
YELP INC	COMMON STOCK USD.000001	39,545	1,872,060
YETI HOLDINGS INC	COMMON STOCK USD.01	51,873	2,685,984
YEXT INC	COMMON STOCK USD.001	59,551	350,755
YORK WATER CO	COMMON STOCK	8,700	335,994
ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	34,200	518,130
ZETA GLOBAL HOLDINGS CORP A	COMMON STOCK USD.001	80,200	707,364
ZEVIA PBC A	COMMON STOCK USD.001	21,400	43,014
ZEVRA THERAPEUTICS INC	COMMON STOCK USD.0001	19,400	127,070
ZIFF DAVIS INC	COMMON STOCK USD.01	27,635	1,856,796
ZILLOW GROUP INC A	COMMON STOCK USD.0001	31,761	1,801,484
ZILLOW GROUP INC C	COMMON STOCK USD.0001	92,673	5,362,060
ZIMVIE INC	COMMON STOCK USD.01	17,300	307,075
ZIPRECRUITER INC A	COMMON STOCK USD.00001	38,500	535,150
ZOOM VIDEO COMMUNICATIONS A	COMMON STOCK USD.001	151,000	10,858,410
ZOOMINFO TECHNOLOGIES INC	COMMON STOCK	178,900	3,307,861
ZSCALER INC	COMMON STOCK USD.001	52,500	11,631,900
ZUMIEZ INC	COMMON STOCK	9,162	186,355
ZUORA INC CLASS A	COMMON STOCK	75,900	713,460
ZURA BIO LTD	COMMON STOCK USD.0001	8,600	40,162
ZURN ELKAY WATER SOLUTIONS C	COMMON STOCK USD.01	86,879	2,555,111
ZYMEWORKS INC	COMMON STOCK	29,800	309,622
ZYNEX INC	COMMON STOCK USD.001	8,635	94,035
	Total : EXHIBIT C - Small/Mid-Cap Stock Index Fund		**$3,897,204,822**

n / a – cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
			(n/a)	
		Shares/ Par Value		
	TSY INFL IX N/B	3.625% 15 Apr 2028	27,657,249	$ 29,691,208
	TSY INFL IX N/B	3.875% 15 Apr 2029	30,349,542	33,553,236
	TSY INFL IX N/B	3.375% 15 Apr 2032	12,596,472	14,146,438
	TSY INFL IX N/B	2.375% 15 Jan 2025	24,479,003	24,304,446
	TSY INFL IX N/B	2% 15 Jan 2026	26,535,981	26,347,144
	TSY INFL IX N/B	2.375% 15 Jan 2027	24,697,708	24,948,633
	TSY INFL IX N/B	1.75% 15 Jan 2028	26,488,391	26,380,650
	TSY INFL IX N/B	2.5% 15 Jan 2029	18,686,972	19,366,181
	TSY INFL IX N/B	0.375% 15 Jul 2027	41,346,673	39,341,024
	TSY INFL IX N/B	0.5% 15 Jan 2028	42,713,911	40,485,689
	TSY INFL IX N/B	0.875% 15 Jan 2029	30,183,464	28,956,861
	TSY INFL IX N/B	0.25% 15 Jul 2029	46,970,121	43,528,378
	TSY INFL IX N/B	0.25% 15 Jan 2025	37,837,563	36,745,455
	TSY INFL IX N/B	0.625% 15 Jan 2026	49,401,880	47,713,944
	TSY INFL IX N/B	0.125% 15 Jul 2026	40,543,158	38,667,294
	TSY INFL IX N/B	0.375% 15 Jan 2027	36,281,345	34,531,894
	TSY INFL IX N/B	0.375% 15 Jul 2025	61,522,359	59,644,070
	TSY INFL IX N/B	0.75% 15 Jul 2028	37,054,741	35,542,575
	TSY INFL IX N/B	0.125% 15 Jan 2030	41,675,721	37,881,022
	TSY INFL IX N/B	0.125% 15 Apr 2025	36,210,960	34,941,527
	TSY INFL IX N/B	0.125% 15 Jul 2030	46,014,047	41,693,040
	TSY INFL IX N/B	0.125% 15 Oct 2025	42,688,080	41,070,408
	TSY INFL IX N/B	0.125% 15 Jan 2031	48,163,648	43,132,540
	TSY INFL IX N/B	0.125% 15 Apr 2026	32,263,275	30,734,788
	TSY INFL IX N/B	0.125% 15 Jul 2031	50,725,844	45,254,034
	TSY INFL IX N/B	0.125% 15 Oct 2026	45,038,000	42,812,340
	TSY INFL IX N/B	0.125% 15 Jan 2032	55,737,244	49,136,190
	TSY INFL IX N/B	0.125% 15 Apr 2027	44,678,110	42,041,760
	TSY INFL IX N/B	0.625% 15 Jul 2032	59,671,833	54,731,297
	TSY INFL IX N/B	1.625% 15 Oct 2027	46,219,480	45,929,058
	TSY INFL IX N/B	1.125% 15 Jan 2033	58,169,106	55,253,570
	TSY INFL IX N/B	1.25% 15 Apr 2028	45,133,440	44,039,697
	TSY INFL IX N/B	1.375% 15 Jul 2033	56,478,095	54,964,104
	TSY INFL IX N/B	2.375% 15 Oct 2028	24,108,240	24,871,448
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,830,940	1,830,940

Total : EXHIBIT D - Inflation Protected Bond Fund	**$1,294,212,883**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	3M COMPANY	4% 14 Sep 2048	710,000		$ 608,513
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	570,000		585,470
	ABBVIE INC	4.7% 14 May 2045	1,600,000		1,526,352
	ABBVIE INC	3.8% 15 Mar 2025	1,085,000		1,071,427
	ACUITY BRANDS LIGHTING	2.15% 15 Dec 2030	855,000		710,129
	AEP TEXAS INC	3.45% 15 Jan 2050	990,000		719,275
	AERCAP IRELAND CAP/GLOBA	3.4% 29 Oct 2033	965,000		830,045
	AIR LEASE CORP	2.875% 15 Jan 2026	1,705,000		1,625,513
	AIR PRODUCTS + CHEMICALS	1.5% 15 Oct 2025	1,950,000		1,845,851
	ALEXANDRIA REAL ESTATE E	3% 18 May 2051	765,000		508,740
	ALIBABA GROUP HOLDING	4% 06 Dec 2037	555,000		479,115
	ALIBABA GROUP HOLDING	2.7% 09 Feb 2041	300,000		205,821
	ALLSTATE CORP	3.28% 15 Dec 2026	1,985,000		1,915,287
	ALPHABET INC	2.05% 15 Aug 2050	495,000		310,726
	ALPHABET INC	2.25% 15 Aug 2060	420,000		261,803
	ALTRIA GROUP INC	5.375% 31 Jan 2044	400,000		395,696
	ALTRIA GROUP INC	3.4% 04 Feb 2041	725,000		533,151
	AMAZON.COM INC	0.8% 03 Jun 2025	1,845,000		1,748,414
	AMAZON.COM INC	1.5% 03 Jun 2030	1,845,000		1,564,431
	AMAZON.COM INC	3.1% 12 May 2051	950,000		709,584
	AMEREN CORP	3.5% 15 Jan 2031	1,005,000		917,103
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	760,000		827,640
	AMERICAN ELECTRIC POWER	5.75% 01 Nov 2027	1,350,000		1,398,627
	AMERICAN EXPRESS CO	1% 03 Aug 2033	1,000,000		964,110
	AMERICAN INTL GROUP	4.8% 10 Jul 2045	365,000		345,724
	AMERICAN MUNI PWR OHIO INC OH	7.834% 15 Feb 2041	515,000		642,505
	AMERICAN TOWER CORP	3.1% 15 Jun 2050	495,000		338,991
	AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	710,000		614,022
	AMGEN INC	4.4% 01 May 2045	730,000		650,262
	AMGEN INC	3.2% 02 Nov 2027	495,000		473,383
	AMGEN INC	3.15% 21 Feb 2040	200,000		155,906
	AMGEN INC	3% 15 Jan 2052	1,140,000		800,086
	AMGEN INC	5.65% 02 Mar 2053	570,000		602,080
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	2,490,000		2,450,932
	AON CORP/AON GLOBAL HOLD	5.35% 28 Feb 2033	1,000,000		1,026,950
	APOLLO GLOBAL MANAGEMENT	6.375% 15 Nov 2033	1,340,000		1,444,708

	APPLE INC	4.5% 23 Feb 2036	605,000	619,181
	APPLE INC	3.2% 11 May 2027	1,445,000	1,400,263
	APPLE INC	3.75% 12 Sep 2047	740,000	634,535
	APPLE INC	2.55% 20 Aug 2060	460,000	304,594
	APPLE INC	2.375% 08 Feb 2041	890,000	653,696
	APPLE INC	2.65% 08 Feb 2051	440,000	302,082
	ARES CAPITAL CORP	3.875% 15 Jan 2026	990,000	951,806
	ASIAN DEVELOPMENT BANK	2% 24 Apr 2026	1,600,000	1,521,792
	ASIAN DEVELOPMENT BANK	3.875% 14 Jun 2033	1,500,000	1,480,785
	ASTRAZENECA PLC	6.45% 15 Sep 2037	990,000	1,159,775
	AT+T INC	4.5% 09 Mar 2048	727,000	637,070
	AT+T INC	4.35% 01 Mar 2029	1,485,000	1,466,423
	AT+T INC	3.5% 15 Sep 2053	568,000	414,015
	AT+T INC	3.55% 15 Sep 2055	1,818,000	1,313,560
	AT+T INC	2.55% 01 Dec 2033	648,000	528,535
	ATHENE HOLDING LTD	3.5% 15 Jan 2031	1,240,000	1,094,164
	ATMOS ENERGY CORP	2.85% 15 Feb 2052	500,000	341,955
	AUTODESK INC	2.85% 15 Jan 2030	665,000	600,335
	AUTOZONE INC	6.25% 01 Nov 2028	670,000	712,692
	BANCO BILBAO VIZCAYA ARG	1% 15 Nov 2034	1,000,000	1,089,950
	BANCO SANTANDER SA	3.8% 23 Feb 2028	1,200,000	1,133,628
	BANCO SANTANDER SA	2.749% 03 Dec 2030	1,200,000	996,348
	BANK OF AMERICA CORP	3.875% 01 Aug 2025	1,780,000	1,755,383
	BANK OF AMERICA CORP	1% 24 Apr 2038	530,000	478,908
	BANK OF AMERICA CORP	1% 20 Dec 2028	2,396,000	2,257,679
	BANK OF AMERICA CORP	1% 15 Mar 2050	405,000	356,380
	BANK OF AMERICA CORP	1% 23 Apr 2040	665,000	584,103
	BANK OF AMERICA CORP	1% 22 Oct 2030	1,055,000	937,811
	BANK OF AMERICA CORP	1% 20 Mar 2051	1,500,000	1,267,230
	BANK OF AMERICA CORP	1% 21 Jul 2052	1,410,000	996,419
	BANK OF AMERICA NA	6% 15 Oct 2036	665,000	723,281
	BANK OF MONTREAL	1% 10 Jan 2037	500,000	405,555
	BANK OF NOVA SCOTIA	3.45% 11 Apr 2025	2,200,000	2,154,306
	BANK OF NY MELLON CORP	1% 01 Feb 2029	1,500,000	1,491,615
	BARCLAYS PLC	4.337% 10 Jan 2028	1,925,000	1,870,831
	BARCLAYS PLC	1% 02 Nov 2028	1,350,000	1,443,461
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	520,000	558,220
	BAT CAPITAL CORP	4.54% 15 Aug 2047	760,000	584,706
	BAT CAPITAL CORP	2.726% 25 Mar 2031	1,140,000	957,087
	BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	325,000	413,004
	BENCHMARK MORTGAGE TRUST	6.053% 15 Dec 2056	1,700,000	1,825,344
	BERKSHIRE HATHAWAY ENERG	2.85% 15 May 2051	990,000	671,913
	BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	701,000	761,503
	BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	630,000	716,997
	BHP BILLITON FIN USA LTD	4.875% 27 Feb 2026	1,400,000	1,407,700
	BIOGEN INC	2.25% 01 May 2030	740,000	632,582
*	BLACKROCK INC	2.4% 30 Apr 2030	815,000	729,172
	BOEING CO	3.25% 01 Mar 2028	1,165,000	1,095,648

BOEING CO	3.55% 01 Mar 2038	495,000	407,717
BOEING CO	5.93% 01 May 2060	425,000	441,847
BOEING CO	5.15% 01 May 2030	1,220,000	1,243,412
BOSTON PROPERTIES LP	3.4% 21 Jun 2029	760,000	683,217
BP CAP MARKETS AMERICA	3.41% 11 Feb 2026	2,105,000	2,056,564
BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	345,000	274,327
BRISTOL MYERS SQUIBB CO	2.95% 15 Mar 2032	1,000,000	890,060
BRISTOL MYERS SQUIBB CO	3.7% 15 Mar 2052	1,000,000	786,710
BRITISH COLUMBIA PROV OF	4.8% 15 Nov 2028	4,130,000	4,257,204
BRITISH COLUMBIA PROV OF	4.2% 06 Jul 2033	915,000	907,524
BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	235,000	291,210
BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	1,450,000	1,415,621
BROADCOM INC	5% 15 Apr 2030	950,000	965,704
BROADCOM INC	3.75% 15 Feb 2051	970,000	765,796
BROOKFIELD FINANCE INC	3.9% 25 Jan 2028	1,485,000	1,430,085
BROOKFIELD FINANCE INC	6.35% 05 Jan 2034	930,000	990,859
BRUNSWICK CORP	5.1% 01 Apr 2052	670,000	525,816
BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	685,000	634,057
BURLINGTN NORTH SANTA FE	4.9% 01 Apr 2044	625,000	619,556
CALIFORNIA ST	7.55% 01 Apr 2039	945,000	1,196,711
CAMDEN PROPERTY TRUST	5.85% 03 Nov 2026	700,000	721,546
CANADIAN NATL RAILWAY	5.85% 01 Nov 2033	1,430,000	1,575,259
CANADIAN PACIFIC RAILWAY	2.05% 05 Mar 2030	1,700,000	1,458,855
CAPITAL ONE FINANCIAL CO	1% 08 Jun 2034	600,000	619,452
CARRIER GLOBAL CORP	2.242% 15 Feb 2025	1,610,000	1,557,965
CARRINGTON MORTGAGE LOAN	1% 25 Jun 2036	95,211	45,530
CATERPILLAR INC	3.25% 19 Sep 2049	460,000	365,452
CATERPILLAR INC	2.6% 09 Apr 2030	755,000	687,646
CENTENE CORP	2.45% 15 Jul 2028	950,000	848,445
CENTERPOINT ENER HOUSTON	3.95% 01 Mar 2048	620,000	528,110
CHARLES SCHWAB CORP	3.25% 22 May 2029	1,600,000	1,500,432
CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	795,000	787,622
CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	485,000	478,899
CHARTER COMM OPT LLC/CAP	3.7% 01 Apr 2051	290,000	189,190
CHARTER COMM OPT LLC/CAP	3.5% 01 Jun 2041	500,000	354,815
CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	750,000	477,435
CHENIERE CORP CHRISTI HD	5.125% 30 Jun 2027	1,485,000	1,492,291
CHUBB INA HOLDINGS LLC	1.375% 15 Sep 2030	730,000	602,440
CIGNA GROUP/THE	4.375% 15 Oct 2028	795,000	787,940
CIGNA GROUP/THE	4.9% 15 Dec 2048	940,000	894,288
CITIGROUP COMMERCIAL	4.023% 11 Mar 2047	341,897	341,897
CITIGROUP COMMERCIAL	3.371% 10 Oct 2047	1,089,245	1,079,936
CITIGROUP COMMERCIAL	3.717% 15 Sep 2048	3,400,000	3,282,646
CITIGROUP INC	4.3% 20 Nov 2026	2,215,000	2,172,406
CITIGROUP INC	4.4% 10 Jun 2025	1,055,000	1,043,089
CITIGROUP INC	4.65% 30 Jul 2045	1,038,000	946,334
CITIGROUP INC	1% 26 Mar 2041	645,000	647,412

CITIGROUP INC	1% 17 Nov 2033	500,000	535,750
CMS ENERGY CORP	1% 01 Dec 2050	1,240,000	989,086
COCA COLA CO/THE	2.5% 01 Jun 2040	1,000,000	757,800
COMCAST CORP	4.65% 15 Jul 2042	1,100,000	1,037,850
COMCAST CORP	3.375% 15 Aug 2025	795,000	777,057
COMCAST CORP	4% 15 Aug 2047	485,000	409,903
COMCAST CORP	3.95% 15 Oct 2025	1,110,000	1,095,781
COMCAST CORP	3.75% 01 Apr 2040	175,000	150,904
COMCAST CORP	1.5% 15 Feb 2031	1,045,000	857,255
COMCAST CORP	2.45% 15 Aug 2052	420,000	261,988
COMCAST CORP	2.65% 15 Aug 2062	560,000	344,898
COMM MORTGAGE TRUST	3.63% 10 Oct 2048	2,385,000	2,303,347
COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	595,000	470,681
CON EDISON CO OF NY INC	3.95% 01 Mar 2043	620,000	529,300
CON EDISON CO OF NY INC	4.125% 15 May 2049	740,000	622,555
CONAGRA BRANDS INC	4.85% 01 Nov 2028	495,000	495,361
CONNECTICUT ST	5.85% 15 Mar 2032	515,000	551,513
CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	815,000	732,465
CONSTELLATION BRANDS INC	2.875% 01 May 2030	990,000	887,515
COOPERAT RABOBANK UA/NY	5.5% 05 Oct 2026	750,000	767,858
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	415,000	376,048
CORP ANDINA DE FOMENTO	6% 26 Apr 2027	4,240,000	4,387,340
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	880,000	754,741
CROWN CASTLE INC	4.3% 15 Feb 2029	1,665,000	1,605,609
CSAIL COMMERCIAL MORTGAGE	3.016% 15 Sep 2052	2,000,000	1,749,937
CSAIL COMMERCIAL MORTGAGE	3.502% 15 Nov 2049	2,780,000	2,630,448
CSAIL COMMERCIAL MORTGAGE	3.779% 15 Mar 2052	2,875,000	2,671,889
CSAIL COMMERCIAL MORTGAGE	4.052% 15 Mar 2052	2,980,000	2,808,374
CSX CORP	4.75% 30 May 2042	420,000	402,385
CSX CORP	3.35% 15 Sep 2049	1,005,000	762,343
CUMMINS INC	1.5% 01 Sep 2030	1,030,000	861,688
CVS HEALTH CORP	5.125% 20 Jul 2045	1,150,000	1,092,029
CVS HEALTH CORP	4.3% 25 Mar 2028	86,000	84,633
CVS HEALTH CORP	5.05% 25 Mar 2048	520,000	488,467
CVS HEALTH CORP	5.3% 01 Jun 2033	1,545,000	1,585,680
DELL INT LLC / EMC CORP	6.2% 15 Jul 2030	900,000	967,122
DEUTSCHE BANK COMMERCIAL	3.276% 10 May 2049	2,115,500	2,010,952
DEUTSCHE BANK COMMERCIAL	2.89% 10 Aug 2049	2,375,000	2,191,439
DEUTSCHE BANK NY	1% 24 Nov 2026	1,625,000	1,523,226
DEVON ENERGY CORPORATION	7.875% 30 Sep 2031	590,000	688,554
DIAMONDBACK ENERGY INC	6.25% 15 Mar 2033	1,470,000	1,572,753
DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	1,420,000	1,362,391
DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	710,000	613,596
DOW CHEMICAL CO/THE	4.8% 30 Nov 2028	1,585,000	1,602,340
DTE ELECTRIC CO	3.95% 01 Mar 2049	800,000	673,744
DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	740,000	602,501
DUKE ENERGY CORP	2.65% 01 Sep 2026	1,450,000	1,376,050

DUKE ENERGY CORP	5% 15 Aug 2052	300,000	282,030
DUKE ENERGY CORP	6.1% 15 Sep 2053	700,000	762,622
DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	710,000	517,902
DUPONT DE NEMOURS INC	5.419% 15 Nov 2048	505,000	528,442
ECOLAB INC	2.75% 18 Aug 2055	95,000	64,107
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	1,985,000	1,924,596
ELEVANCE HEALTH INC	6.1% 15 Oct 2052	500,000	567,375
ELI LILLY + CO	3.375% 15 Mar 2029	613,000	590,196
EMERSON ELECTRIC CO	1.95% 15 Oct 2030	1,170,000	1,011,020
ENBRIDGE INC	2.5% 15 Jan 2025	1,555,000	1,508,630
ENERGY TRANSFER LP	6.5% 01 Feb 2042	950,000	1,007,618
ENERGY TRANSFER LP	6.55% 01 Dec 2033	1,460,000	1,585,064
ENTERGY TEXAS INC	4% 30 Mar 2029	1,240,000	1,205,181
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	395,000	485,479
ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	405,000	357,732
ENTERPRISE PRODUCTS OPER	3.2% 15 Feb 2052	450,000	329,418
EPR PROPERTIES	3.6% 15 Nov 2031	895,000	744,524
EQUINIX INC	3.9% 15 Apr 2032	750,000	697,890
EQUINOR ASA	3.7% 06 Apr 2050	515,000	426,518
EQUINOR ASA	5.1% 17 Aug 2040	455,000	468,796
EUROPEAN INVESTMENT BANK	1.875% 10 Feb 2025	2,235,000	2,167,861
EUROPEAN INVESTMENT BANK	1.25% 14 Feb 2031	850,000	711,170
EUROPEAN INVESTMENT BANK	1.625% 13 May 2031	1,000,000	854,830
EUROPEAN INVESTMENT BANK	2.75% 15 Aug 2025	720,000	700,841
EVERGY METRO	2.25% 01 Jun 2030	1,700,000	1,450,933
EVERSOURCE ENERGY	1.65% 15 Aug 2030	990,000	806,523
EXELON CORP	4.45% 15 Apr 2046	1,570,000	1,369,809
EXTRA SPACE STORAGE LP	2.55% 01 Jun 2031	365,000	305,563
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	740,000	661,656
EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	625,000	492,994
FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,340,000	1,321,830
FANNIE MAE	0.875% 05 Aug 2030	7,025,000	5,739,285
FED HM LN PC POOL A39272	5.5% 01 Oct 2035	57,177	58,966
FED HM LN PC POOL A71925	5% 01 Jan 2038	51,133	51,965
FED HM LN PC POOL A74793	5% 01 Mar 2038	51,859	52,751
FED HM LN PC POOL A86521	4.5% 01 May 2039	62,224	62,102
FED HM LN PC POOL A97759	5% 01 Mar 2041	61,374	62,572
FED HM LN PC POOL C09035	3% 01 Apr 2043	129,781	118,629
FED HM LN PC POOL C90982	5.5% 01 Jul 2026	4,245	4,237
FED HM LN PC POOL C91011	5.5% 01 Jan 2027	6,708	6,712
FED HM LN PC POOL C91249	4.5% 01 May 2029	10,189	10,090
FED HM LN PC POOL G01781	6.5% 01 Dec 2034	346,952	365,661
FED HM LN PC POOL G01879	4.5% 01 Aug 2035	17,977	17,890
FED HM LN PC POOL G05299	4.5% 01 Jun 2038	40,687	40,491
FED HM LN PC POOL G05397	4.5% 01 Apr 2039	49,499	49,402
FED HM LN PC POOL G05432	6% 01 Apr 2039	39,415	41,550
FED HM LN PC POOL G07083	4% 01 Jul 2042	65,070	63,221

FED HM LN PC POOL G07216	4% 01 Jul 2042	73,687	71,753
FED HM LN PC POOL G07266	4% 01 Dec 2042	240,729	233,831
FED HM LN PC POOL G07642	5% 01 Oct 2041	233,572	238,667
FED HM LN PC POOL G07842	4.5% 01 Jul 2044	73,155	72,965
FED HM LN PC POOL G07924	3.5% 01 Jan 2045	537,199	509,051
FED HM LN PC POOL G08160	5.5% 01 Nov 2036	107,218	110,888
FED HM LN PC POOL G08256	5.5% 01 Mar 2038	150,676	156,216
FED HM LN PC POOL G08368	4.5% 01 Oct 2039	7,011	6,997
FED HM LN PC POOL G08524	3% 01 Mar 2043	983,272	898,782
FED HM LN PC POOL G08525	3% 01 May 2043	281,128	256,972
FED HM LN PC POOL G08528	3% 01 Apr 2043	381,598	348,809
FED HM LN PC POOL G08534	3% 01 Jun 2043	35,435	32,390
FED HM LN PC POOL G08537	3% 01 Jul 2043	802,581	733,617
FED HM LN PC POOL G08540	3% 01 Aug 2043	164,196	150,087
FED HM LN PC POOL G08549	4.5% 01 Sep 2043	24,223	24,175
FED HM LN PC POOL G08558	4% 01 Nov 2043	34,557	33,501
FED HM LN PC POOL G08559	4.5% 01 Nov 2043	97,878	97,683
FED HM LN PC POOL G08578	4.5% 01 Mar 2044	106,642	106,036
FED HM LN PC POOL G08599	3.5% 01 Aug 2044	78,371	73,517
FED HM LN PC POOL G08626	3% 01 Feb 2045	167,439	151,759
FED HM LN PC POOL G08635	3% 01 Apr 2045	201,570	182,694
FED HM LN PC POOL G08636	3.5% 01 Apr 2045	98,676	92,527
FED HM LN PC POOL G08641	3.5% 01 May 2045	335,439	314,537
FED HM LN PC POOL G08653	3% 01 Jul 2045	380,195	344,593
FED HM LN PC POOL G08654	3.5% 01 Jul 2045	142,793	133,895
FED HM LN PC POOL G08658	3% 01 Aug 2045	256,211	232,219
FED HM LN PC POOL G08659	3.5% 01 Aug 2045	521,801	489,285
FED HM LN PC POOL G08666	3% 01 Sep 2045	658,565	596,896
FED HM LN PC POOL G08671	3.5% 01 Oct 2045	160,498	150,496
FED HM LN PC POOL G08676	3.5% 01 Nov 2045	326,873	306,504
FED HM LN PC POOL G08681	3.5% 01 Dec 2045	406,484	381,154
FED HM LN PC POOL G08686	3% 01 Jan 2046	516,401	468,045
FED HM LN PC POOL G08693	3.5% 01 Mar 2046	223,266	209,354
FED HM LN PC POOL G08698	3.5% 01 Mar 2046	421,321	394,666
FED HM LN PC POOL G08699	4% 01 Mar 2046	121,904	117,654
FED HM LN PC POOL G08701	3% 01 Apr 2046	464,820	420,505
FED HM LN PC POOL G08706	3.5% 01 May 2046	75,086	70,335
FED HM LN PC POOL G08708	4.5% 01 May 2046	128,166	126,777
FED HM LN PC POOL G08711	3.5% 01 Jun 2046	136,182	127,566
FED HM LN PC POOL G08722	3.5% 01 Sep 2046	257,075	240,811
FED HM LN PC POOL G08729	4.5% 01 Sep 2046	99,973	98,890
FED HM LN PC POOL G08730	4.5% 01 Oct 2046	229,336	226,850
FED HM LN PC POOL G08735	4.5% 01 Oct 2046	9,606	9,502
FED HM LN PC POOL G08743	4% 01 Jan 2047	590,960	570,356
FED HM LN PC POOL G08745	4.5% 01 Jan 2047	130,664	129,248
FED HM LN PC POOL G08785	4% 01 Oct 2047	456,368	440,317
FED HM LN PC POOL G08788	3.5% 01 Nov 2047	425,616	397,298

FED HM LN PC POOL G08789	4% 01 Nov 2047	489,235	472,028
FED HM LN PC POOL G08838	5% 01 Sep 2048	136,604	137,538
FED HM LN PC POOL G08874	5% 01 Apr 2049	61,542	61,970
FED HM LN PC POOL G14047	5.5% 01 Dec 2024	26	26
FED HM LN PC POOL G16093	3% 01 Feb 2032	557,597	533,315
FED HM LN PC POOL G18622	2.5% 01 Dec 2031	391,922	369,563
FED HM LN PC POOL G18631	2.5% 01 Feb 2032	578,165	544,591
FED HM LN PC POOL G18643	2.5% 01 May 2032	53,485	50,358
FED HM LN PC POOL G18648	3.5% 01 Jun 2032	64,682	62,536
FED HM LN PC POOL G18659	3% 01 Sep 2032	381,996	363,942
FED HM LN PC POOL G18710	3.5% 01 Oct 2033	138,275	134,284
FED HM LN PC POOL G30406	5.5% 01 Jul 2028	17,223	17,340
FED HM LN PC POOL G60069	3% 01 Apr 2045	206,319	187,073
FED HM LN PC POOL G60174	4% 01 Oct 2043	148,668	144,457
FED HM LN PC POOL G60187	3% 01 Aug 2045	10,096	9,151
FED HM LN PC POOL G60412	4% 01 Dec 2045	231,937	224,228
FED HM LN PC POOL G60480	4.5% 01 Nov 2045	70,813	70,411
FED HM LN PC POOL G60703	4% 01 Sep 2046	242,355	233,893
FED HM LN PC POOL G60855	4.5% 01 Dec 2045	122,067	121,374
FED HM LN PC POOL G60919	4.5% 01 Sep 2046	104,191	103,433
FED HM LN PC POOL G61464	4% 01 Oct 2046	358,017	346,120
FED HM LN PC POOL G61623	3% 01 Apr 2047	98,713	89,470
FED HM LN PC POOL G62022	3% 01 Apr 2048	308,330	278,679
FED HM LN PC POOL J35797	2.5% 01 Dec 2031	508,718	479,741
FED HM LN PC POOL J36173	2.5% 01 Jan 2032	522,711	492,587
FED HM LN PC POOL J36214	2.5% 01 Feb 2032	233,451	220,113
FED HM LN PC POOL Q00291	5% 01 Apr 2041	84,022	85,662
FED HM LN PC POOL Q00876	4.5% 01 May 2041	52,305	52,110
FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	69,637	69,377
FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	51,102	50,912
FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	13,151	13,102
FED HM LN PC POOL Q06344	4% 01 Feb 2042	121,580	118,246
FED HM LN PC POOL Q12544	3% 01 Oct 2042	327,393	298,625
FED HM LN PC POOL Q13765	4% 01 Dec 2042	56,359	54,909
FED HM LN PC POOL Q15885	3% 01 Feb 2043	147,662	134,687
FED HM LN PC POOL Q16084	3% 01 Mar 2043	827,111	756,046
FED HM LN PC POOL Q19909	3% 01 Jul 2043	160,555	146,759
FED HM LN PC POOL Q20172	3% 01 Jul 2043	688,230	629,092
FED HM LN PC POOL Q20542	3% 01 Jul 2043	307,079	280,692
FED HM LN PC POOL Q20570	3.5% 01 Aug 2043	430,681	405,510
FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	291,071	276,993
FED HM LN PC POOL Q22402	4.5% 01 Oct 2043	172,312	171,969
FED HM LN PC POOL Q22915	4.5% 01 Nov 2043	98,021	97,826
FED HM LN PC POOL Q23677	4.5% 01 Dec 2043	36,754	36,681
FED HM LN PC POOL Q23891	4% 01 Dec 2043	60,599	58,753
FED HM LN PC POOL Q25083	4.5% 01 Mar 2044	203,447	202,298
FED HM LN PC POOL Q25625	4% 01 Apr 2044	370,895	359,072

FED HM LN PC POOL Q26367	4% 01 May 2044	133,395	129,448
FED HM LN PC POOL Q26423	4.5% 01 May 2044	851	848
FED HM LN PC POOL Q28759	4.5% 01 Oct 2044	57,290	56,964
FED HM LN PC POOL Q29182	3.5% 01 Oct 2044	127,384	119,493
FED HM LN PC POOL Q29187	4.5% 01 Oct 2044	25,707	25,561
FED HM LN PC POOL Q29863	3.5% 01 Nov 2044	119,228	111,842
FED HM LN PC POOL Q31285	3.5% 01 Feb 2045	985,159	924,140
FED HM LN PC POOL Q32857	3% 01 Apr 2045	452,638	407,671
FED HM LN PC POOL Q33869	4% 01 Jun 2045	828,716	801,246
FED HM LN PC POOL Q34590	3% 01 Jul 2045	577,005	522,974
FED HM LN PC POOL Q34661	3% 01 Jul 2045	223,639	202,697
FED HM LN PC POOL Q34967	4% 01 Jul 2045	179,827	173,862
FED HM LN PC POOL Q35225	3.5% 01 Aug 2045	192,204	180,227
FED HM LN PC POOL Q35614	3.5% 01 Aug 2045	482,895	454,678
FED HM LN PC POOL Q36238	4% 01 Sep 2045	159,538	154,234
FED HM LN PC POOL Q37234	3.5% 01 Nov 2045	468,411	439,223
FED HM LN PC POOL Q37359	3% 01 Nov 2045	29,248	26,560
FED HM LN PC POOL Q37646	3% 01 Dec 2045	47,452	43,009
FED HM LN PC POOL Q37812	3% 01 Dec 2045	90,076	81,641
FED HM LN PC POOL Q38470	4% 01 Jan 2046	78,652	76,043
FED HM LN PC POOL Q39438	4% 01 Mar 2046	207,120	199,899
FED HM LN PC POOL Q40375	3.5% 01 May 2046	50,719	47,511
FED HM LN PC POOL Q45097	3.5% 01 Dec 2046	428,623	401,505
FED HM LN PC POOL Q45219	3.5% 01 Jan 2045	562,697	527,844
FED HM LN PC POOL Q45695	3.5% 01 Jan 2047	27,048	25,337
FED HM LN PC POOL Q45744	3.5% 01 Jan 2047	148,537	139,139
FED HM LN PC POOL Q46539	4.5% 01 Mar 2047	11,766	11,631
FED HM LN PC POOL Q46883	5% 01 Mar 2047	131,307	132,269
FED HM LN PC POOL Q47602	4.5% 01 Apr 2047	71,932	71,111
FED HM LN PC POOL Q47884	4% 01 May 2047	517,368	499,172
FED HM LN PC POOL Q48093	4.5% 01 May 2047	42,251	41,766
FED HM LN PC POOL Q49552	3.5% 01 Jul 2047	669,933	625,359
FED HM LN PC POOL Q51268	3.5% 01 Oct 2047	697,218	650,829
FED HM LN PC POOL Q51334	4% 01 Oct 2047	232,504	224,327
FED HM LN PC POOL Q52104	4% 01 Nov 2047	166,492	160,636
FED HM LN PC POOL Q57957	4.5% 01 Aug 2048	156,289	154,248
FED HM LN PC POOL Q58588	4.5% 01 Sep 2048	92,973	91,759
FED HM LN PC POOL QA7267	4.5% 01 Feb 2050	45,880	45,139
FED HM LN PC POOL QB7061	2% 01 Dec 2050	3,738,014	3,055,879
FED HM LN PC POOL QC1333	2% 01 May 2051	4,112,991	3,370,345
FED HM LN PC POOL QC2565	2% 01 Jun 2051	9,745,577	7,983,637
FED HM LN PC POOL QC3695	2% 01 Jul 2051	2,962,273	2,445,384
FED HM LN PC POOL QC4235	2.5% 01 Jul 2051	1,153,712	991,220
FED HM LN PC POOL QD5262	2% 01 Jan 2052	3,525,201	2,882,124
FED HM LN PC POOL QD7594	2.5% 01 Feb 2052	1,297,621	1,113,431
FED HM LN PC POOL QE6387	4.5% 01 Jul 2052	881,148	860,112
FED HM LN PC POOL QE9566	5% 01 Sep 2052	800,906	792,815

FED HM LN PC POOL RA4527	2.5% 01 Feb 2051	1,619,285	1,391,519
FED HM LN PC POOL RA7398	4% 01 May 2052	1,077,695	1,020,921
FED HM LN PC POOL RA7777	4.5% 01 Aug 2052	1,918,092	1,861,319
FED HM LN PC POOL RA7930	4.5% 01 Sep 2052	771,809	748,964
FED HM LN PC POOL RA8765	5% 01 Mar 2053	501,607	496,786
FED HM LN PC POOL RC1727	2% 01 Dec 2035	613,861	552,722
FED HM LN PC POOL RC1914	2% 01 Jun 2036	2,434,499	2,197,066
FED HM LN PC POOL SB0525	2% 01 May 2036	1,303,093	1,171,798
FED HM LN PC POOL SB8098	2% 01 Apr 2036	1,575,590	1,417,026
FED HM LN PC POOL SB8111	2% 01 Jul 2036	1,411,144	1,267,986
FED HM LN PC POOL SD0093	5% 01 Oct 2049	192,706	193,917
FED HM LN PC POOL SD0127	3% 01 Dec 2048	912,996	824,237
FED HM LN PC POOL SD0645	2% 01 Jun 2051	3,162,902	2,602,846
FED HM LN PC POOL SD0780	2.5% 01 Dec 2051	3,483,979	2,991,559
FED HM LN PC POOL SD1060	4% 01 Jul 2052	204,559	193,783
FED HM LN PC POOL SD1377	3.5% 01 Jul 2052	2,336,756	2,150,870
FED HM LN PC POOL SD1556	2% 01 Jun 2052	2,036,722	1,665,652
FED HM LN PC POOL SD1803	5.5% 01 Sep 2052	1,026,217	1,034,080
FED HM LN PC POOL SD1936	3.5% 01 Jun 2052	240,938	221,809
FED HM LN PC POOL SD2862	6% 01 May 2053	236,540	240,311
FED HM LN PC POOL SD3010	5.5% 01 Jun 2053	405,437	407,936
FED HM LN PC POOL SD3207	5.5% 01 Jun 2053	825,756	829,617
FED HM LN PC POOL SD3226	2.5% 01 Mar 2052	2,010,329	1,712,020
FED HM LN PC POOL SD3392	5.5% 01 Jul 2053	1,159,823	1,168,107
FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	2,201,225	1,883,613
FED HM LN PC POOL SD8146	2% 01 May 2051	5,475,614	4,486,932
FED HM LN PC POOL SD8157	3% 01 Jul 2051	349,345	309,890
FED HM LN PC POOL SD8172	2% 01 Oct 2051	3,376,421	2,762,842
FED HM LN PC POOL SD8177	2% 01 Nov 2051	2,127,612	1,740,477
FED HM LN PC POOL SD8189	2.5% 01 Jan 2052	2,136,228	1,823,224
FED HM LN PC POOL SD8193	2% 01 Feb 2052	1,991,960	1,628,117
FED HM LN PC POOL SD8199	2% 01 Mar 2052	1,411,903	1,154,496
FED HM LN PC POOL SD8222	4% 01 Jun 2052	433,066	410,237
FED HM LN PC POOL SD8233	5% 01 Jul 2052	533,670	528,279
FED HM LN PC POOL SD8242	3% 01 Sep 2052	942,149	833,404
FED HM LN PC POOL SD8244	4% 01 Sep 2052	609,376	576,970
FED HM LN PC POOL SD8245	4.5% 01 Sep 2052	1,387,279	1,346,252
FED HM LN PC POOL SD8246	5% 01 Sep 2052	1,291,681	1,281,188
FED HM LN PC POOL SD8256	4% 01 Oct 2052	1,528,944	1,447,399
FED HM LN PC POOL SD8267	5% 01 Nov 2052	301,236	298,193
FED HM LN PC POOL SD8288	5% 01 Jan 2053	509,950	505,300
FED HM LN PC POOL SD8290	6% 01 Jan 2053	2,897,620	2,942,878
FED HM LN PC POOL SD8308	5.5% 01 Mar 2053	490,859	493,154
FED HM LN PC POOL SD8315	5% 01 Apr 2053	621,722	615,403
FED HM LN PC POOL SD8332	6% 01 Jun 2053	2,619,377	2,660,177
FED HM LN PC POOL SD8349	5.5% 01 Aug 2053	2,401,205	2,412,433
FED HM LN PC POOL SD8368	6% 01 Oct 2053	1,440,214	1,462,647

FED HM LN PC POOL SI2009	3% 01 Oct 2049	3,384,768	3,031,867
FED HM LN PC POOL V61427	2.5% 01 Dec 2031	252,831	238,835
FED HM LN PC POOL V80509	4% 01 Oct 2043	56,352	54,660
FED HM LN PC POOL V80589	4.5% 01 Oct 2043	36,565	36,492
FED HM LN PC POOL V80597	4.5% 01 Oct 2043	27,123	27,135
FED HM LN PC POOL V81992	4% 01 Oct 2045	505,502	488,745
FED HM LN PC POOL V82605	3% 01 Sep 2046	827,974	743,233
FED HM LN PC POOL V82781	3% 01 Dec 2046	811,215	733,937
FED HM LN PC POOL ZM0037	3.5% 01 Aug 2045	473,112	443,102
FED HM LN PC POOL ZM0060	3.5% 01 Aug 2045	409,354	383,387
FED HM LN PC POOL ZS8598	3% 01 Feb 2031	247,756	237,052
FEDERAL HOME LOAN BANK	4% 30 Jun 2028	3,990,000	4,012,424
FEDERAL REALTY OP LP	1.25% 15 Feb 2026	1,915,000	1,767,660
FEDEX CORP	4.1% 01 Feb 2045	460,000	388,778
FEDEX CORP	4.95% 17 Oct 2048	290,000	275,915
FIFTH THIRD BANCORP	1% 25 Apr 2033	1,725,000	1,602,853
FISERV INC	5.625% 21 Aug 2033	1,400,000	1,468,404
FLORIDA POWER + LIGHT CO	3.95% 01 Mar 2048	710,000	608,001
FLOWERS FOODS INC	2.4% 15 Mar 2031	1,125,000	947,655
FMC CORP	3.45% 01 Oct 2029	740,000	676,863
FNMA POOL 190396	1% 01 Jun 2039	80,424	80,175
FNMA POOL 310185	1% 01 Jul 2026	61,101	61,140
FNMA POOL 888204	1% 01 Apr 2026	12,196	12,158
FNMA POOL 889574	1% 01 Aug 2037	49,400	51,875
FNMA POOL 931507	4.5% 01 Jul 2039	257,630	256,832
FNMA POOL 931974	5% 01 Sep 2039	46,400	47,227
FNMA POOL 952656	6% 01 Aug 2037	94,082	99,022
FNMA POOL 955724	6.5% 01 Nov 2037	67,190	71,518
FNMA POOL 995011	1% 01 Oct 2038	65,283	68,735
FNMA POOL 995245	1% 01 Jan 2039	53,455	54,263
FNMA POOL AA8487	4.5% 01 Jul 2039	119,369	118,999
FNMA POOL AA9357	4.5% 01 Aug 2039	1,061	1,058
FNMA POOL AB3193	4.5% 01 Jun 2041	7,937	7,898
FNMA POOL AB5192	4% 01 May 2042	97,789	95,042
FNMA POOL AB7436	3% 01 Dec 2042	263,930	240,448
FNMA POOL AB7848	3% 01 Feb 2043	730,936	665,864
FNMA POOL AB8855	3.5% 01 Mar 2043	449,130	422,391
FNMA POOL AB8881	3% 01 Apr 2043	530,490	484,385
FNMA POOL AB8897	3% 01 Apr 2043	261,733	238,966
FNMA POOL AB8899	3% 01 Apr 2043	305,132	278,590
FNMA POOL AB9177	3.5% 01 Apr 2043	95,876	91,091
FNMA POOL AB9187	3% 01 Apr 2043	134,028	122,369
FNMA POOL AB9362	3.5% 01 May 2043	153,397	145,742
FNMA POOL AB9863	3% 01 Jul 2043	519,769	474,602
FNMA POOL AD0220	1% 01 Oct 2038	78,472	82,405
FNMA POOL AD4296	5% 01 Apr 2040	155,612	158,818
FNMA POOL AE0271	1% 01 Aug 2040	44,033	44,940

FNMA POOL AE0481	1% 01 Sep 2040	212,372	216,747
FNMA POOL AI3661	5% 01 May 2041	67,554	68,795
FNMA POOL AI4815	4.5% 01 Jun 2041	18,663	18,573
FNMA POOL AJ7686	4% 01 Dec 2041	50,178	48,805
FNMA POOL AK2415	4% 01 Feb 2042	147,356	143,021
FNMA POOL AL1547	1% 01 Nov 2041	64,782	64,468
FNMA POOL AL2374	1% 01 Dec 2041	302,051	294,476
FNMA POOL AL3315	1% 01 Mar 2043	191,789	182,152
FNMA POOL AL3498	1% 01 May 2043	251,407	238,861
FNMA POOL AL3650	1% 01 Feb 2041	67,216	68,601
FNMA POOL AL3652	1% 01 Oct 2040	106,329	111,911
FNMA POOL AL4608	1% 01 Dec 2043	211,885	211,223
FNMA POOL AL5218	1% 01 Mar 2044	112,406	114,280
FNMA POOL AL5229	1% 01 Jan 2044	63,951	65,128
FNMA POOL AL5315	1% 01 Jun 2042	255,963	248,662
FNMA POOL AL6004	1% 01 Dec 2043	5,964	5,941
FNMA POOL AL6325	1% 01 Oct 2044	493,525	450,595
FNMA POOL AL7121	1% 01 Jan 2044	305,138	278,595
FNMA POOL AL7924	1% 01 Dec 2028	447	446
FNMA POOL AL8083	1% 01 Mar 2029	42,031	42,311
FNMA POOL AL8340	1% 01 Feb 2045	117,417	117,050
FNMA POOL AL8776	1% 01 Jul 2046	146,685	137,242
FNMA POOL AL9105	1% 01 Oct 2046	150,077	148,276
FNMA POOL AL9282	1% 01 Jun 2046	608,734	586,819
FNMA POOL AL9563	1% 01 Nov 2046	118,599	107,171
FNMA POOL AL9994	1% 01 Apr 2032	763,013	720,424
FNMA POOL AO4144	4% 01 Jun 2042	161,527	156,730
FNMA POOL AR6445	4.5% 01 Oct 2043	40,949	40,821
FNMA POOL AR7435	3.5% 01 Jul 2043	894,753	841,521
FNMA POOL AR9197	3% 01 Mar 2043	458,047	418,204
FNMA POOL AS0016	3% 01 Jul 2043	1,026,871	937,549
FNMA POOL AS0037	3.5% 01 Jul 2043	294,267	276,760
FNMA POOL AS0080	3.5% 01 Aug 2043	644,335	611,836
FNMA POOL AS0128	3% 01 Aug 2043	99,220	90,598
FNMA POOL AS0210	3.5% 01 Aug 2043	186,444	177,140
FNMA POOL AS0302	3% 01 Aug 2043	530,995	484,806
FNMA POOL AS0331	3% 01 Aug 2043	141,151	128,873
FNMA POOL AS0358	4% 01 Sep 2043	350,668	340,567
FNMA POOL AS0516	3% 01 Sep 2043	501,781	458,134
FNMA POOL AS0563	4.5% 01 Sep 2043	14,042	13,999
FNMA POOL AS0830	4.5% 01 Oct 2043	23,426	23,353
FNMA POOL AS0837	5% 01 Oct 2043	52,894	53,775
FNMA POOL AS0860	4.5% 01 Oct 2043	28,340	28,251
FNMA POOL AS1380	4.5% 01 Dec 2043	88,228	87,953
FNMA POOL AS1586	4.5% 01 Jan 2044	131,919	131,507
FNMA POOL AS1587	4.5% 01 Jan 2044	51,053	50,893
FNMA POOL AS1588	4.5% 01 Jan 2044	141,523	141,081

FNMA POOL AS1764	4% 01 Feb 2044	260,517	252,256
FNMA POOL AS2919	5% 01 Jul 2044	76,478	77,821
FNMA POOL AS4306	3% 01 Jan 2045	163,953	149,049
FNMA POOL AS4333	3% 01 Jan 2045	180,715	164,286
FNMA POOL AS4797	3.5% 01 Apr 2045	319,998	300,970
FNMA POOL AS5175	3.5% 01 Jun 2045	369,720	348,121
FNMA POOL AS5444	3% 01 Jul 2045	579,756	524,970
FNMA POOL AS5594	3.5% 01 Aug 2045	414,272	389,638
FNMA POOL AS6311	3.5% 01 Dec 2045	146,675	137,374
FNMA POOL AS6386	3% 01 Dec 2045	115,824	104,858
FNMA POOL AS6520	3.5% 01 Jan 2046	457,989	428,946
FNMA POOL AS6534	3.5% 01 Jan 2046	133,951	125,456
FNMA POOL AS6536	3.5% 01 Jan 2046	413,940	387,690
FNMA POOL AS6573	3.5% 01 Jan 2046	664,037	621,927
FNMA POOL AS6627	4.5% 01 Feb 2046	253,696	251,559
FNMA POOL AS6677	4% 01 Feb 2046	232,205	224,244
FNMA POOL AS6763	3.5% 01 Mar 2046	251,830	235,618
FNMA POOL AS6795	4% 01 Mar 2046	249,102	240,143
FNMA POOL AS6947	3.5% 01 Apr 2046	85,288	79,798
FNMA POOL AS7016	3.5% 01 Apr 2046	350,435	327,860
FNMA POOL AS7245	3.5% 01 May 2046	466,201	436,187
FNMA POOL AS7376	3% 01 Jun 2046	776,349	701,502
FNMA POOL AS7401	4% 01 Jun 2046	360,282	347,313
FNMA POOL AS7492	4% 01 Jul 2046	139,346	134,334
FNMA POOL AS7558	4% 01 Jul 2046	180,042	173,566
FNMA POOL AS7601	4% 01 Jul 2046	516,746	498,145
FNMA POOL AS7712	3% 01 Aug 2031	616,431	588,167
FNMA POOL AS7844	3% 01 Sep 2046	500,250	452,067
FNMA POOL AS8144	4% 01 Oct 2046	302,791	291,890
FNMA POOL AS8384	2.5% 01 Nov 2031	230,280	217,364
FNMA POOL AS8572	3.5% 01 Dec 2046	680,922	637,057
FNMA POOL AS8714	2.5% 01 Feb 2032	646,049	608,466
FNMA POOL AS9394	4.5% 01 Apr 2047	191,715	189,303
FNMA POOL AS9505	3% 01 Apr 2032	506,055	482,575
FNMA POOL AS9615	4.5% 01 May 2047	14,180	14,002
FNMA POOL AS9760	4.5% 01 Jun 2047	336,456	332,214
FNMA POOL AS9884	4% 01 Jul 2047	310,856	299,585
FNMA POOL AS9988	4.5% 01 Jul 2047	169,150	167,023
FNMA POOL AT2016	3% 01 Apr 2043	339,381	309,859
FNMA POOL AT2725	3% 01 May 2043	228,458	208,586
FNMA POOL AT5830	4.5% 01 Jun 2043	5,773	5,769
FNMA POOL AT5900	3% 01 Jun 2043	280,209	255,835
FNMA POOL AT9221	3% 01 Jul 2043	192,519	175,771
FNMA POOL AU0949	3.5% 01 Aug 2043	208,326	199,685
FNMA POOL AU1632	3% 01 Jul 2043	303,764	277,341
FNMA POOL AU3195	3% 01 Aug 2043	160,591	146,622
FNMA POOL AU3735	3% 01 Aug 2043	715,808	653,543

FNMA POOL AU3742	3.5% 01 Aug 2043	319,937	303,799
FNMA POOL AU3751	4% 01 Aug 2043	587,843	570,239
FNMA POOL AU4229	4.5% 01 Sep 2043	186,384	185,801
FNMA POOL AU7309	3.5% 01 Aug 2043	130,369	122,613
FNMA POOL AV0663	4.5% 01 Dec 2043	89,885	89,604
FNMA POOL AV0691	4% 01 Dec 2043	196,302	190,648
FNMA POOL AV2301	4.5% 01 Dec 2043	42,945	42,811
FNMA POOL AV6103	4% 01 Jan 2044	500,966	485,102
FNMA POOL AV6366	4.5% 01 Jan 2044	6,097	6,078
FNMA POOL AX3613	3% 01 Jan 2045	205,063	186,421
FNMA POOL AY4205	3% 01 May 2045	126,359	114,412
FNMA POOL AZ0814	3.5% 01 Jul 2045	689,663	648,654
FNMA POOL AZ0862	3.5% 01 Jul 2045	110,577	103,565
FNMA POOL AZ7108	3.5% 01 Jul 2045	539,660	505,406
FNMA POOL AZ7821	3.5% 01 Aug 2045	307,648	288,139
FNMA POOL BA0041	3% 01 Feb 2046	691,819	626,318
FNMA POOL BA2907	4% 01 Nov 2045	447,685	433,952
FNMA POOL BC0305	4% 01 Mar 2046	214,694	206,972
FNMA POOL BC0822	3.5% 01 Apr 2046	85,169	79,686
FNMA POOL BD2440	3.5% 01 Jan 2047	756,551	707,846
FNMA POOL BD2471	2.5% 01 Jan 2032	596,089	562,146
FNMA POOL BE0579	4% 01 Oct 2046	208,360	200,866
FNMA POOL BE1906	3% 01 Dec 2031	616,520	588,754
FNMA POOL BE3619	4% 01 May 2047	329,523	317,573
FNMA POOL BE5041	3.5% 01 Nov 2046	160,528	150,982
FNMA POOL BH9303	3.5% 01 Feb 2033	702,816	682,769
FNMA POOL BJ0258	4.5% 01 Oct 2047	37,341	37,072
FNMA POOL BJ4572	4.5% 01 Jan 2048	179,661	180,464
FNMA POOL BJ4751	4% 01 Jan 2048	384,232	370,298
FNMA POOL BK2013	4% 01 Apr 2048	226,278	218,692
FNMA POOL BK7114	5% 01 Jul 2048	181,477	182,497
FNMA POOL BK8918	5% 01 Aug 2048	38,594	38,799
FNMA POOL BM1177	1% 01 Dec 2031	344,593	329,737
FNMA POOL BM1567	1% 01 Feb 2047	810,107	739,640
FNMA POOL BM2005	1% 01 Dec 2047	144,682	139,435
FNMA POOL BM3688	1% 01 Feb 2047	520,138	487,153
FNMA POOL BM3803	1% 01 Nov 2046	544,119	509,090
FNMA POOL BM3824	1% 01 Feb 2047	358,917	346,608
FNMA POOL BM4137	1% 01 Jun 2047	347,720	335,114
FNMA POOL BM4657	1% 01 Jun 2046	206,314	193,231
FNMA POOL BM5024	1% 01 Nov 2048	924,498	834,620
FNMA POOL BO7838	2.5% 01 Apr 2050	2,017,663	1,732,381
FNMA POOL BP3054	3% 01 Mar 2050	949,763	849,574
FNMA POOL BP3082	3% 01 Mar 2050	790,807	710,071
FNMA POOL BP9581	2.5% 01 Aug 2050	2,250,611	1,946,076
FNMA POOL BQ4495	2% 01 Feb 2051	5,721,210	4,690,845
FNMA POOL BQ6312	2.5% 01 Nov 2050	2,172,822	1,868,274

FNMA POOL BR1269	2.5% 01 Jan 2051	987,889	854,755
FNMA POOL BR4029	2% 01 Feb 2051	4,668,902	3,857,480
FNMA POOL BR4051	2% 01 Feb 2051	2,703,481	2,233,634
FNMA POOL BR4113	2.5% 01 Jan 2051	2,730,930	2,339,378
FNMA POOL BR4515	2% 01 Feb 2051	3,295,815	2,714,524
FNMA POOL BT0417	2.5% 01 Jun 2051	2,342,565	2,003,101
FNMA POOL BT1825	2% 01 Jun 2036	2,505,510	2,251,331
FNMA POOL BT3273	2.5% 01 Aug 2051	5,128,683	4,406,345
FNMA POOL BU7089	2% 01 Dec 2051	483,886	395,727
FNMA POOL BV2558	5% 01 Jun 2052	178,515	176,712
FNMA POOL BV4139	2.5% 01 Mar 2052	2,309,989	1,979,756
FNMA POOL BV7959	5% 01 Aug 2052	644,672	638,159
FNMA POOL BW0954	4.5% 01 Jul 2052	2,372,777	2,302,605
FNMA POOL BW3913	4% 01 Aug 2052	889,809	842,562
FNMA POOL BW4908	6% 01 Apr 2053	1,203,550	1,222,297
FNMA POOL CA2653	5% 01 Aug 2048	61,746	62,134
FNMA POOL CA4015	3% 01 Jan 2048	1,120,271	1,011,361
FNMA POOL CA4648	3% 01 Apr 2048	638,545	576,468
FNMA POOL CB0502	2% 01 May 2051	3,713,643	3,055,893
FNMA POOL CB1027	2.5% 01 Jul 2051	1,700,673	1,455,451
FNMA POOL CB1038	2.5% 01 Jul 2051	2,369,248	2,033,075
FNMA POOL CB1553	2.5% 01 Sep 2051	4,064,778	3,486,010
FNMA POOL CB2767	2% 01 Jan 2052	1,358,368	1,114,933
FNMA POOL CB2928	2.5% 01 Feb 2052	1,921,924	1,636,658
FNMA POOL CB3909	4% 01 Jun 2052	277,143	262,803
FNMA POOL CB4534	4.5% 01 Jun 2052	426,549	413,934
FNMA POOL CB6031	5% 01 Apr 2053	751,014	743,796
FNMA POOL FM2165	1% 01 Nov 2048	441,923	412,060
FNMA POOL FM4316	1% 01 Nov 2046	800,266	724,498
FNMA POOL FM5037	1% 01 Dec 2035	1,544,396	1,391,369
FNMA POOL FM5316	1% 01 Dec 2050	3,851,132	3,178,802
FNMA POOL FM5326	1% 01 Dec 2035	1,129,943	1,015,370
FNMA POOL FM5497	1% 01 Dec 2035	1,494,599	1,346,763
FNMA POOL FM5848	1% 01 Feb 2051	3,281,135	2,682,374
FNMA POOL FM6384	1% 01 Mar 2051	6,093,481	5,012,840
FNMA POOL FM6853	1% 01 Apr 2051	5,919,341	4,922,584
FNMA POOL FM6928	1% 01 Apr 2051	3,496,038	2,878,620
FNMA POOL FM7151	1% 01 May 2051	5,514,628	4,535,360
FNMA POOL FM7189	1% 01 May 2051	2,945,566	2,532,894
FNMA POOL FM7497	1% 01 Jun 2051	6,561,234	5,435,201
FNMA POOL FM8178	1% 01 Jul 2051	1,349,076	1,154,551
FNMA POOL FM8301	1% 01 Jul 2036	2,470,923	2,223,091
FNMA POOL FM8360	1% 01 Aug 2051	1,786,547	1,534,482
FNMA POOL FM8422	1% 01 Aug 2051	3,843,485	3,273,903
FNMA POOL FS0121	1% 01 Jan 2052	2,253,242	1,850,066
FNMA POOL FS1171	1% 01 Jan 2052	296,842	262,948
FNMA POOL FS1332	1% 01 Mar 2052	364,351	334,938

FNMA POOL FS2485	1% 01 Jul 2052	547,902	521,436
FNMA POOL FS3277	1% 01 Dec 2037	97,865	96,051
FNMA POOL FS3298	1% 01 Oct 2051	602,675	513,539
FNMA POOL FS3969	1% 01 Mar 2037	475,846	427,908
FNMA POOL FS5235	1% 01 Jul 2053	501,187	504,276
FNMA POOL FS5613	1% 01 Jan 2052	951,242	810,236
FNMA POOL FS5673	1% 01 Feb 2053	211,301	200,130
FNMA POOL FS5888	1% 01 Oct 2053	534,631	544,042
FNMA POOL FS6471	1% 01 May 2052	2,116,063	1,878,203
FNMA POOL MA0537	4.5% 01 Oct 2040	179,095	178,484
FNMA POOL MA1524	3% 01 Aug 2043	484,111	442,001
FNMA POOL MA2145	4% 01 Jan 2045	146,439	141,620
FNMA POOL MA2405	4% 01 Sep 2045	111,488	107,665
FNMA POOL MA2495	3.5% 01 Jan 2046	336,728	315,375
FNMA POOL MA2522	3.5% 01 Feb 2046	283,524	265,544
FNMA POOL MA2542	3% 01 Feb 2046	726,271	657,508
FNMA POOL MA2803	2.5% 01 Nov 2031	1,040,209	980,435
FNMA POOL MA2868	2.5% 01 Jan 2032	257,818	242,806
FNMA POOL MA2879	4% 01 Jan 2047	232,263	223,902
FNMA POOL MA2895	3% 01 Feb 2047	707,241	639,056
FNMA POOL MA2898	2.5% 01 Feb 2032	163,940	154,317
FNMA POOL MA3008	4.5% 01 May 2047	472,053	466,120
FNMA POOL MA3058	4% 01 Jul 2047	295,431	284,717
FNMA POOL MA3101	4.5% 01 Aug 2047	642,438	634,364
FNMA POOL MA3149	4% 01 Oct 2047	162,604	156,707
FNMA POOL MA3210	3.5% 01 Dec 2047	644,553	600,998
FNMA POOL MA3422	5% 01 Jul 2048	107,306	107,876
FNMA POOL MA3460	3.5% 01 Sep 2028	105,259	102,569
FNMA POOL MA3589	4% 01 Feb 2034	190,612	187,632
FNMA POOL MA3645	6% 01 Feb 2049	68,739	71,204
FNMA POOL MA3896	2.5% 01 Jan 2035	672,839	624,079
FNMA POOL MA4306	2.5% 01 Apr 2051	3,230,037	2,763,978
FNMA POOL MA4325	2% 01 May 2051	452,862	371,093
FNMA POOL MA4360	2% 01 Jun 2036	1,996,611	1,794,598
FNMA POOL MA4399	2.5% 01 Aug 2051	3,461,457	2,958,572
FNMA POOL MA4403	2% 01 Aug 2036	3,856,472	3,464,199
FNMA POOL MA4437	2% 01 Oct 2051	419,127	342,961
FNMA POOL MA4442	2% 01 Oct 2036	795,026	713,727
FNMA POOL MA4465	2% 01 Nov 2051	750,054	614,424
FNMA POOL MA4466	2.5% 01 Nov 2051	3,612,587	3,085,057
FNMA POOL MA4492	2% 01 Dec 2051	2,249,025	1,839,275
FNMA POOL MA4511	2% 01 Jan 2052	1,972,507	1,612,676
FNMA POOL MA4512	2.5% 01 Jan 2052	2,575,097	2,197,790
FNMA POOL MA4567	2% 01 Mar 2037	1,009,659	903,967
FNMA POOL MA4644	4% 01 May 2052	178,606	169,218
FNMA POOL MA4656	4.5% 01 Jul 2052	227,449	220,722
FNMA POOL MA4698	3% 01 Aug 2052	432,327	382,427

FNMA POOL MA4733	4.5% 01 Sep 2052	239,894	232,800
FNMA POOL MA4737	5% 01 Aug 2052	1,254,239	1,241,568
FNMA POOL MA4842	5.5% 01 Dec 2052	1,380,293	1,388,279
FNMA POOL MA4861	3.5% 01 Jan 2038	267,726	257,758
FNMA POOL MA4868	5% 01 Jan 2053	331,077	327,733
FNMA POOL MA4869	5.5% 01 Jan 2053	2,966,206	2,982,816
FNMA POOL MA4894	6% 01 Jan 2053	1,025,985	1,042,010
FNMA POOL MA4918	5% 01 Feb 2053	1,167,916	1,156,118
FNMA POOL MA4919	5.5% 01 Feb 2053	889,206	894,020
FNMA POOL MA4978	5% 01 Apr 2053	685,120	678,156
FNMA POOL MA4979	5.5% 01 Apr 2053	588,575	591,327
FNMA POOL MA5009	5% 01 May 2053	294,588	291,594
FNMA POOL MA5038	5% 01 Jun 2053	799,408	791,282
FNMA POOL MA5040	6% 01 Jun 2053	350,673	356,136
FNMA POOL MA5071	5% 01 Jul 2053	1,288,059	1,274,967
FNMA POOL MA5073	6% 01 Jul 2053	1,786,434	1,814,259
FNMA POOL MA5107	5.5% 01 Aug 2053	1,349,736	1,356,047
FNMA POOL MA5108	6% 01 Aug 2053	744,746	756,346
FNMA POOL MA5138	5.5% 01 Sep 2053	428,442	430,445
FNMA POOL MA5165	5.5% 01 Oct 2053	912,461	916,727
FNMA POOL MA5217	6.5% 01 Dec 2053	1,672,173	1,712,572
FORD MOTOR COMPANY	6.1% 19 Aug 2032	665,000	671,909
FORD MOTOR CREDIT CO LLC	2.7% 10 Aug 2026	1,500,000	1,389,735
FOX CORP	6.5% 13 Oct 2033	1,450,000	1,572,395
GATX CORP	3.1% 01 Jun 2051	760,000	502,816
GE HEALTHCARE TECH INC	5.65% 15 Nov 2027	400,000	414,484
GENERAL MILLS INC	2.875% 15 Apr 2030	740,000	669,323
GENERAL MOTORS CO	6.75% 01 Apr 2046	795,000	854,697
GENERAL MOTORS CO	5.4% 15 Oct 2029	500,000	509,440
GENUINE PARTS CO	1.875% 01 Nov 2030	740,000	599,689
GEORGIA POWER CO	2.65% 15 Sep 2029	2,075,000	1,883,332
GILEAD SCIENCES INC	4.75% 01 Mar 2046	990,000	946,767
GLAXOSMITHKLINE CAP INC	6.375% 15 May 2038	640,000	744,928
GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	1,880,000	1,728,002
GLP CAPITAL LP / FIN II	6.75% 01 Dec 2033	900,000	971,001
GNMA II POOL 004923	4.5% 20 Jan 2041	6,106	6,110
GNMA II POOL 004978	4.5% 20 Mar 2041	52,873	52,833
GNMA II POOL 005017	4.5% 20 Apr 2041	189,802	189,655
GNMA II POOL 005055	4.5% 20 May 2041	118,193	118,102
GNMA II POOL 005082	4.5% 20 Jun 2041	138,640	138,533
GNMA II POOL 005115	4.5% 20 Jul 2041	18,550	18,536
GNMA II POOL 005140	4.5% 20 Aug 2041	228,785	228,609
GNMA II POOL 005204	4.5% 20 Oct 2041	109,172	109,088
GNMA II POOL 005260	4.5% 20 Dec 2041	145,898	145,786
GNMA II POOL 005281	4.5% 20 Jan 2042	138,275	138,168
GNMA II POOL 782909	5.5% 20 Sep 2039	76,659	79,457
GNMA II POOL 783755	3% 20 Apr 2043	660,318	609,288

GNMA II POOL 783976	3.5% 20 Apr 2043	328,300	311,884
GNMA II POOL MA0088	3.5% 20 May 2042	253,251	240,588
GNMA II POOL MA0090	4.5% 20 May 2042	175,592	175,456
GNMA II POOL MA0154	3.5% 20 Jun 2042	307,442	292,069
GNMA II POOL MA0317	3% 20 Aug 2042	189,588	174,908
GNMA II POOL MA0391	3% 20 Sep 2042	95,454	88,063
GNMA II POOL MA0392	3.5% 20 Sep 2042	399,668	379,683
GNMA II POOL MA0461	3% 20 Oct 2042	174,115	160,633
GNMA II POOL MA0534	3.5% 20 Nov 2042	108,458	103,035
GNMA II POOL MA0698	3% 20 Jan 2043	306,235	282,523
GNMA II POOL MA0699	3.5% 20 Jan 2043	377,052	358,199
GNMA II POOL MA0782	3% 20 Feb 2043	375,862	346,758
GNMA II POOL MA0783	3.5% 20 Feb 2043	325,596	309,316
GNMA II POOL MA0852	3.5% 20 Mar 2043	57,329	54,460
GNMA II POOL MA0933	3% 20 Apr 2043	155,485	143,469
GNMA II POOL MA0934	3.5% 20 Apr 2043	573,584	544,872
GNMA II POOL MA1012	3.5% 20 May 2043	323,151	306,975
GNMA II POOL MA1156	3% 20 Jul 2043	95,546	88,163
GNMA II POOL MA1157	3.5% 20 Jul 2043	280,369	266,334
GNMA II POOL MA1223	3% 20 Aug 2043	537,885	496,317
GNMA II POOL MA1224	3.5% 20 Aug 2043	392,215	372,582
GNMA II POOL MA1374	3% 20 Oct 2043	181,637	167,600
GNMA II POOL MA1375	3.5% 20 Oct 2043	409,213	388,729
GNMA II POOL MA1377	4.5% 20 Oct 2043	28,411	28,284
GNMA II POOL MA1602	4.5% 20 Jan 2044	90,679	90,272
GNMA II POOL MA1679	4.5% 20 Feb 2044	112,711	112,206
GNMA II POOL MA1840	4.5% 20 Apr 2044	208,564	207,629
GNMA II POOL MA1995	3.5% 20 Jun 2044	313,416	297,425
GNMA II POOL MA1997	4.5% 20 Jun 2044	42,866	42,674
GNMA II POOL MA2148	3.5% 20 Aug 2044	185,690	176,216
GNMA II POOL MA2225	4.5% 20 Sep 2044	170,696	169,673
GNMA II POOL MA2303	3.5% 20 Oct 2044	184,344	174,939
GNMA II POOL MA2305	4.5% 20 Oct 2044	141,695	140,845
GNMA II POOL MA2445	3.5% 20 Dec 2044	185,468	176,005
GNMA II POOL MA2521	3.5% 20 Jan 2045	615,283	583,890
GNMA II POOL MA2601	3.5% 20 Feb 2045	200,776	190,532
GNMA II POOL MA2678	3.5% 20 Mar 2045	115,307	108,973
GNMA II POOL MA2680	4.5% 20 Mar 2045	162,079	161,353
GNMA II POOL MA2754	3.5% 20 Apr 2045	219,436	207,382
GNMA II POOL MA2756	4.5% 20 Apr 2045	188,367	187,523
GNMA II POOL MA2826	3.5% 20 May 2045	289,457	273,557
GNMA II POOL MA2827	4% 20 May 2045	105,986	103,134
GNMA II POOL MA2892	3.5% 20 Jun 2045	266,568	251,925
GNMA II POOL MA2960	3% 20 Jul 2045	403,524	371,169
GNMA II POOL MA2961	3.5% 20 Jul 2045	246,065	232,548
GNMA II POOL MA2962	4% 20 Jul 2045	537,344	522,883
GNMA II POOL MA3035	4% 20 Aug 2045	187,120	182,084

GNMA II POOL MA3036	4.5% 20 Aug 2045	96,169	95,592
GNMA II POOL MA3105	3.5% 20 Sep 2045	813,449	768,765
GNMA II POOL MA3106	4% 20 Sep 2045	469,648	457,010
GNMA II POOL MA3107	4.5% 20 Sep 2045	220,560	219,238
GNMA II POOL MA3172	3% 20 Oct 2045	1,195,904	1,100,014
GNMA II POOL MA3174	4% 20 Oct 2045	259,482	252,499
GNMA II POOL MA3244	3.5% 20 Nov 2045	347,542	328,451
GNMA II POOL MA3245	4% 20 Nov 2045	278,653	271,154
GNMA II POOL MA3246	4.5% 20 Nov 2045	116,865	116,164
GNMA II POOL MA3309	3% 20 Dec 2045	449,828	413,760
GNMA II POOL MA3310	3.5% 20 Dec 2045	245,432	231,950
GNMA II POOL MA3311	4% 20 Dec 2045	216,253	210,433
GNMA II POOL MA3375	3% 20 Jan 2046	451,906	415,671
GNMA II POOL MA3376	3.5% 20 Jan 2046	257,374	243,236
GNMA II POOL MA3596	3% 20 Apr 2046	325,528	299,327
GNMA II POOL MA3599	4.5% 20 Apr 2046	50,594	50,290
GNMA II POOL MA3662	3% 20 May 2046	628,696	578,095
GNMA II POOL MA3663	3.5% 20 May 2046	655,449	618,651
GNMA II POOL MA3735	3% 20 Jun 2046	517,766	476,093
GNMA II POOL MA3804	4% 20 Jul 2046	82,442	79,837
GNMA II POOL MA3873	3% 20 Aug 2046	933,437	858,307
GNMA II POOL MA3939	4.5% 20 Sep 2046	23,262	23,229
GNMA II POOL MA4004	3.5% 20 Oct 2046	622,671	587,713
GNMA II POOL MA4261	3% 20 Feb 2047	546,639	502,642
GNMA II POOL MA4263	4% 20 Feb 2047	432,279	418,621
GNMA II POOL MA4320	3% 20 Mar 2047	501,391	461,035
GNMA II POOL MA4381	3% 20 Apr 2047	675,612	620,467
GNMA II POOL MA4450	3% 20 May 2047	977,024	897,277
GNMA II POOL MA4452	4% 20 May 2047	400,288	386,884
GNMA II POOL MA4509	3% 20 Jun 2047	872,566	801,345
GNMA II POOL MA4585	3% 20 Jul 2047	1,049,743	964,060
GNMA II POOL MA4587	4% 20 Jul 2047	873,963	844,697
GNMA II POOL MA4588	4.5% 20 Jul 2047	363,808	360,989
GNMA II POOL MA4653	4% 20 Aug 2047	564,950	546,032
GNMA II POOL MA4779	4% 20 Oct 2047	84,871	82,029
GNMA II POOL MA4836	3% 20 Nov 2047	1,048,796	963,191
GNMA II POOL MA5078	4% 20 Mar 2048	108,456	104,825
GNMA II POOL MA5623	3.5% 20 Dec 2033	57,212	54,722
GNMA II POOL MA6038	3% 20 Jul 2049	851,311	777,674
GNMA II POOL MA7052	2.5% 20 Dec 2050	652,892	574,163
GNMA II POOL MA7311	2% 20 Apr 2051	4,364,263	3,697,965
GNMA II POOL MA7312	2.5% 20 Apr 2051	4,290,454	3,765,112
GNMA II POOL MA7366	2% 20 May 2051	4,722,302	4,000,610
GNMA II POOL MA7367	2.5% 20 May 2051	1,676,274	1,470,764
GNMA II POOL MA7417	2% 20 Jun 2051	5,440,079	4,607,851
GNMA II POOL MA7418	2.5% 20 Jun 2051	2,675,340	2,346,932
GNMA II POOL MA7471	2% 20 Jul 2051	2,539,035	2,150,218

GNMA II POOL MA7472	2.5% 20 Jul 2051	4,383,280	3,844,538
GNMA II POOL MA7534	2.5% 20 Aug 2051	6,036,965	5,288,904
GNMA II POOL MA7649	2.5% 20 Oct 2051	1,327,682	1,162,144
GNMA II POOL MA7826	2% 20 Jan 2052	3,060,192	2,588,726
GNMA II POOL MA7881	2.5% 20 Feb 2052	1,137,211	995,486
GNMA II POOL MA7935	2% 20 Mar 2052	1,060,048	896,535
GNMA II POOL MA7986	2% 20 Apr 2052	98,333	83,165
GNMA II POOL MA8043	3% 20 May 2052	428,653	387,849
GNMA II POOL MA8046	4.5% 20 May 2052	249,224	243,349
GNMA II POOL MA8098	3% 20 Jun 2052	1,564,326	1,415,416
GNMA II POOL MA8099	3.5% 20 Jun 2052	529,009	492,175
GNMA II POOL MA8149	3.5% 20 Jul 2052	1,723,174	1,603,193
GNMA II POOL MA8150	4% 20 Jul 2052	1,169,664	1,116,702
GNMA II POOL MA8151	4.5% 20 Jul 2052	503,042	491,185
GNMA II POOL MA8200	4% 20 Aug 2052	747,474	713,027
GNMA II POOL MA8201	4.5% 20 Aug 2052	493,563	482,630
GNMA II POOL MA8202	5% 20 Aug 2052	2,114,255	2,100,776
GNMA II POOL MA8267	4% 20 Sep 2052	561,074	535,217
GNMA II POOL MA8268	4.5% 20 Sep 2052	1,558,810	1,522,066
GNMA II POOL MA8345	3.5% 20 Oct 2052	148,697	138,343
GNMA II POOL MA8348	5% 20 Oct 2052	724,699	720,079
GNMA II POOL MA8426	4% 20 Nov 2052	785,781	749,570
GNMA II POOL MA8428	5% 20 Nov 2052	543,580	540,115
GNMA II POOL MA8488	4% 20 Dec 2052	173,498	165,502
GNMA II POOL MA8490	5% 20 Dec 2052	322,692	320,635
GNMA II POOL MA8492	6% 20 Dec 2052	825,138	839,657
GNMA II POOL MA8570	5.5% 20 Jan 2053	681,814	685,731
GNMA II POOL MA8648	5.5% 20 Feb 2053	996,452	1,003,452
GNMA II POOL MA8725	5% 20 Mar 2053	96,921	96,248
GNMA II POOL MA8726	5.5% 20 Mar 2053	616,527	620,091
GNMA II POOL MA8727	6% 20 Mar 2053	454,134	461,343
GNMA II POOL MA8800	5% 20 Apr 2053	1,049,971	1,042,678
GNMA II POOL MA8801	5.5% 20 Apr 2053	1,400,848	1,408,946
GNMA II POOL MA8947	5% 20 Jun 2053	463,713	460,492
GNMA II POOL MA8948	5.5% 20 Jun 2053	517,170	520,160
GNMA II POOL MA8949	6% 20 Jun 2053	1,462,844	1,486,065
GNMA II POOL MA9016	5% 20 Jul 2053	929,988	923,528
GNMA II POOL MA9017	5.5% 20 Jul 2053	840,045	844,901
GNMA II POOL MA9018	6% 20 Jul 2053	562,903	571,838
GNMA II POOL MA9107	6% 20 Aug 2053	777,618	789,962
GNMA II POOL MA9170	5% 20 Sep 2053	278,479	276,545
GNMA II POOL MA9242	6% 20 Oct 2053	1,274,293	1,294,521
GNMA II POOL MA9305	5.5% 20 Nov 2053	2,390,226	2,404,044
GNMA II POOL MA9306	6% 20 Nov 2053	548,936	557,650
GNMA II POOL MA9363	6% 20 Dec 2053	2,380,000	2,417,780
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	495,000	546,787
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	950,000	1,060,457

	GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	1,815,000	1,766,231
	GOLDMAN SACHS GROUP INC	1% 22 Apr 2032	1,190,000	999,731
	GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	830,000	814,081
	GOLDMAN SACHS GROUP INC	1% 31 Oct 2038	285,000	249,161
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	8,949,343	8,949,343
	HALLIBURTON CO	5% 15 Nov 2045	535,000	519,276
	HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	435,000	466,981
	HCA INC	5.25% 15 Jun 2026	160,000	160,653
	HCA INC	2.375% 15 Jul 2031	1,420,000	1,176,811
	HCA INC	3.625% 15 Mar 2032	1,020,000	913,532
	HIGHWOODS REALTY LP	2.6% 01 Feb 2031	910,000	708,899
	HOME DEPOT INC	4.25% 01 Apr 2046	880,000	798,609
	HOME DEPOT INC	4.5% 06 Dec 2048	585,000	553,264
	HONEYWELL INTERNATIONAL	5% 15 Feb 2033	830,000	869,209
	HP INC	4% 15 Apr 2029	500,000	485,945
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	420,000	454,343
	HSBC HOLDINGS PLC	3.9% 25 May 2026	2,255,000	2,196,573
	HSBC HOLDINGS PLC	1% 19 Jun 2029	1,410,000	1,369,110
	HSBC HOLDINGS PLC	1% 29 Mar 2033	1,560,000	1,455,542
	HUMANA INC	4.625% 01 Dec 2042	495,000	453,668
	HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	645,000	622,593
	ILLINOIS ST	5.1% 01 Jun 2033	260,000	257,370
	ILLUMINA INC	2.55% 23 Mar 2031	825,000	697,620
	ING GROEP NV	1% 01 Apr 2032	850,000	730,431
	INTEL CORP	3.25% 15 Nov 2049	730,000	544,033
	INTEL CORP	3.1% 15 Feb 2060	1,265,000	875,507
	INTEL CORP	4.875% 10 Feb 2028	1,420,000	1,444,836
	INTER AMERICAN DEVEL BK	0.875% 20 Apr 2026	1,600,000	1,484,176
	INTER AMERICAN DEVEL BK	1.5% 13 Jan 2027	1,900,000	1,760,711
	INTERCONTINENTALEXCHANGE	1.85% 15 Sep 2032	890,000	715,160
	INTERCONTINENTALEXCHANGE	3% 15 Sep 2060	430,000	292,202
	INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	420,000	505,928
	INTERSTATE POWER + LIGHT	3.5% 30 Sep 2049	500,000	373,310
	INTL BK RECON + DEVELOP	3.5% 12 Jul 2028	1,450,000	1,421,160
	INTL BK RECON + DEVELOP	4.625% 01 Aug 2028	3,805,000	3,906,441
	INTL BK RECON + DEVELOP	4.75% 15 Feb 2035	665,000	694,506
	ITALY GOV T INT BOND	3.875% 06 May 2051	850,000	610,581
	JACKSON FINANCIAL INC	4% 23 Nov 2051	535,000	382,557
	JBS USA LUX SA/FOOD/LUX	7.25% 15 Nov 2053	1,150,000	1,253,040
	JM SMUCKER CO	6.5% 15 Nov 2053	450,000	520,425
	JOHN DEERE CAPITAL CORP	3.35% 18 Apr 2029	1,300,000	1,246,609
	JOHNSON + JOHNSON	5.85% 15 Jul 2038	330,000	378,619
	JOHNSON + JOHNSON	2.45% 01 Mar 2026	1,365,000	1,313,034
	JOHNSON + JOHNSON	2.25% 01 Sep 2050	490,000	324,493
*	JPMORGAN CHASE + CO	5.5% 15 Oct 2040	680,000	709,838
*	JPMORGAN CHASE + CO	4.125% 15 Dec 2026	1,665,000	1,632,949
*	JPMORGAN CHASE + CO	3.3% 01 Apr 2026	2,205,000	2,133,051

*	JPMORGAN CHASE + CO	1% 23 Jan 2049	775,000	645,846
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	1,745,000	1,552,282
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	615,000	589,410
*	JPMORGAN CHASE + CO	1% 22 Apr 2041	790,000	611,555
*	JPMORGAN CHASE + CO	1% 22 Apr 2052	630,000	473,136
	JPN BANK FOR INT L COOP	3.25% 20 Jul 2028	1,520,000	1,453,834
	KENTUCKY UTILITIES CO	5.125% 01 Nov 2040	400,000	391,536
	KENVUE INC	5.05% 22 Mar 2053	535,000	554,988
	KEURIG DR PEPPER INC	4.05% 15 Apr 2032	1,640,000	1,577,286
	KFW	3.125% 10 Jun 2025	1,500,000	1,470,165
	KFW	4.125% 15 Jul 2033	1,420,000	1,430,011
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	680,000	748,918
	KINDER MORGAN INC	5.3% 01 Dec 2034	765,000	763,141
	KLA CORP	4.95% 15 Jul 2052	250,000	252,763
	KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	575,000	503,993
	KROGER CO	4.45% 01 Feb 2047	710,000	629,564
	L3HARRIS TECH INC	5.6% 31 Jul 2053	500,000	534,415
	LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	450,000	362,718
	LLOYDS BANKING GROUP PLC	1% 11 Aug 2026	1,000,000	987,070
	LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	770,000	665,704
	LOWE S COS INC	1.7% 15 Oct 2030	775,000	645,141
	LOWE S COS INC	3.5% 01 Apr 2051	815,000	609,343
	LOWE S COS INC	3.35% 01 Apr 2027	1,500,000	1,446,450
	LYB INT FINANCE III	3.375% 01 Oct 2040	990,000	762,439
	MAGELLAN MIDSTREAM PARTN	3.95% 01 Mar 2050	515,000	394,614
	MARATHON OIL CORP	4.4% 15 Jul 2027	1,375,000	1,342,289
	MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	740,000	798,586
	MARRIOTT INTERNATIONAL	3.5% 15 Oct 2032	495,000	441,689
	MARSH + MCLENNAN COS INC	5.4% 15 Sep 2033	1,475,000	1,558,883
	MASTERCARD INC	3.5% 26 Feb 2028	1,635,000	1,598,343
	MCDONALD S CORP	4.6% 26 May 2045	795,000	748,238
	MEDTRONIC INC	4.625% 15 Mar 2045	164,000	160,290
	MERCK + CO INC	2.35% 24 Jun 2040	385,000	280,411
	MERCK + CO INC	2.75% 10 Dec 2051	775,000	534,928
	MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	550,000	613,281
	META PLATFORMS INC	3.85% 15 Aug 2032	1,650,000	1,570,652
*	METLIFE INC	6.375% 15 Jun 2034	655,000	736,744
	MICRON TECHNOLOGY INC	3.477% 01 Nov 2051	790,000	578,248
	MICROSOFT CORP	2.4% 08 Aug 2026	1,650,000	1,574,975
	MICROSOFT CORP	2.525% 01 Jun 2050	890,000	609,677
	MICROSOFT CORP	2.921% 17 Mar 2052	1,000,000	737,910
	MID AMERICA APARTMENTS	3.95% 15 Mar 2029	870,000	847,145
	MITSUBISHI UFJ FIN GRP	1% 20 Jul 2033	2,000,000	2,034,180
	MIZUHO FINANCIAL GROUP	4.018% 05 Mar 2028	1,385,000	1,345,472
	MORGAN STANLEY	4% 23 Jul 2025	1,535,000	1,513,940
	MORGAN STANLEY	1% 28 Apr 2026	1,965,000	1,887,717
	MORGAN STANLEY	1% 28 Apr 2032	1,850,000	1,486,956

MORGAN STANLEY	1% 25 Jan 2052	1,280,000	856,371
MORGAN STANLEY	1% 22 Jul 2038	1,030,000	904,773
MORGAN STANLEY BAML TRUST	3.741% 15 Aug 2047	1,327,962	1,309,203
MORGAN STANLEY CAPITAL I TRUST	4.177% 15 Jul 2051	2,096,513	2,003,604
MOSAIC CO	5.375% 15 Nov 2028	750,000	767,415
MPLX LP	4.125% 01 Mar 2027	1,125,000	1,102,140
MPLX LP	4.5% 15 Apr 2038	710,000	633,405
NASDAQ INC	3.25% 28 Apr 2050	400,000	283,424
NATWEST GROUP PLC	1% 27 Jan 2030	1,635,000	1,613,859
NEW JERSEY ST TURNPIKE AUTH TU	7.102% 01 Jan 2041	470,000	573,854
NEWMONT CORP	6.25% 01 Oct 2039	435,000	483,368
NEXTERA ENERGY CAPITAL	5% 15 Jul 2032	750,000	756,885
NEXTERA ENERGY CAPITAL	5.05% 28 Feb 2033	895,000	899,672
NIKE INC	3.375% 27 Mar 2050	435,000	356,439
NISOURCE INC	4.375% 15 May 2047	495,000	428,546
NOMURA HOLDINGS INC	6.181% 18 Jan 2033	1,400,000	1,492,890
NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	710,000	612,418
NORTHERN TRUST CORP	1.95% 01 May 2030	825,000	711,662
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	1,920,000	1,837,056
NOVARTIS CAPITAL CORP	1.75% 14 Feb 2025	1,490,000	1,442,424
NUTRIEN LTD	4% 15 Dec 2026	500,000	489,125
NVIDIA CORP	3.7% 01 Apr 2060	375,000	316,148
NXP BV/NXP FDG/NXP USA	4.3% 18 Jun 2029	750,000	729,263
OCCIDENTAL PETROLEUM COR	6.45% 15 Sep 2036	780,000	827,533
ONCOR ELECTRIC DELIVERY	2.75% 15 May 2030	1,015,000	912,343
ONEOK INC	4.45% 01 Sep 2049	880,000	739,649
ONTARIO (PROVINCE OF)	1.8% 14 Oct 2031	1,700,000	1,432,913
ORACLE CORP	5.375% 15 Jul 2040	475,000	468,160
ORACLE CORP	2.95% 15 May 2025	1,980,000	1,923,154
ORACLE CORP	3.9% 15 May 2035	540,000	481,442
ORACLE CORP	4% 15 Jul 2046	995,000	800,338
ORACLE CORP	2.875% 25 Mar 2031	1,240,000	1,099,322
ORANGE SA	5.375% 13 Jan 2042	210,000	214,181
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	1,535,000	1,385,460
PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	550,000	381,557
PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	455,000	385,185
PACKAGING CORP OF AMERIC	5.7% 01 Dec 2033	925,000	973,859
PARAMOUNT GLOBAL	2.9% 15 Jan 2027	302,000	279,912
PARAMOUNT GLOBAL	4.95% 19 May 2050	545,000	443,265
PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	1,755,000	1,675,779
PEPSICO INC	3.9% 18 Jul 2032	1,800,000	1,758,420
PFIZER INC	4% 15 Dec 2036	615,000	581,372
PFIZER INVESTMENT ENTER	4.75% 19 May 2033	1,060,000	1,063,244
PFIZER INVESTMENT ENTER	5.3% 19 May 2053	1,400,000	1,434,930
PHILIP MORRIS INTL INC	3.125% 17 Aug 2027	2,180,000	2,075,534
PHILLIPS 66	4.875% 15 Nov 2044	425,000	408,332
PHILLIPS 66	1.3% 15 Feb 2026	740,000	687,149

	PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	420,000	352,468
	PNC FINANCIAL SERVICES	1% 02 Dec 2028	1,000,000	1,013,020
	PNC FINANCIAL SERVICES	1% 20 Oct 2034	1,415,000	1,574,456
	PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	425,000	425,286
	PROCTER + GAMBLE CO/THE	3.95% 26 Jan 2028	1,450,000	1,449,203
	PROLOGIS LP	3% 15 Apr 2050	490,000	353,163
	PROVINCE OF QUEBEC	2.5% 20 Apr 2026	1,495,000	1,435,185
*	PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	683,000	563,707
	PUBLIC SERVICE ELECTRIC	3.85% 01 May 2049	470,000	393,216
	QUALCOMM INC	1.3% 20 May 2028	1,473,000	1,305,947
	RALPH LAUREN CORP	2.95% 15 Jun 2030	445,000	406,134
	REALTY INCOME CORP	3.4% 15 Jan 2028	845,000	804,643
	REGAL REXNORD CORP	6.4% 15 Apr 2033	500,000	522,595
	REPUBLIC OF CHILE	3.24% 06 Feb 2028	990,000	942,658
	REPUBLIC OF CHILE	3.1% 22 Jan 2061	400,000	267,572
	REPUBLIC OF INDONESIA	4.45% 15 Apr 2070	990,000	892,891
	REPUBLIC OF PANAMA	4.5% 16 Apr 2050	675,000	467,755
	REPUBLIC OF PANAMA	3.87% 23 Jul 2060	400,000	239,544
	REPUBLIC OF PANAMA	3.298% 19 Jan 2033	1,200,000	950,472
	REPUBLIC OF PERU	6.55% 14 Mar 2037	620,000	690,296
	REPUBLIC OF PERU	1.862% 01 Dec 2032	990,000	774,705
	REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	950,000	859,380
	REPUBLIC OF PHILIPPINES	3.7% 02 Feb 2042	835,000	715,294
	REPUBLIC OF POLAND	5.5% 04 Apr 2053	1,000,000	1,041,060
	REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	1,115,000	1,105,378
	REXFORD INDUSTRIAL REALT	2.125% 01 Dec 2030	380,000	311,467
	RIO TINTO FIN USA PLC	5.125% 09 Mar 2053	500,000	519,935
	ROGERS COMMUNICATIONS IN	4.35% 01 May 2049	740,000	627,476
	ROSS STORES INC	1.875% 15 Apr 2031	1,120,000	923,754
	ROYAL BANK OF CANADA	1.6% 21 Jan 2025	1,500,000	1,445,700
	ROYALTY PHARMA PLC	1.75% 02 Sep 2027	1,750,000	1,570,660
	RTX CORP	3.5% 15 Mar 2027	490,000	472,502
	RTX CORP	4.5% 01 Jun 2042	405,000	369,635
	RTX CORP	3.125% 04 May 2027	2,145,000	2,041,332
	RYDER SYSTEM INC	6.6% 01 Dec 2033	900,000	999,675
	S+P GLOBAL INC	4.75% 01 Aug 2028	1,400,000	1,423,548
	SANTANDER UK GROUP HLDGS	1% 15 Mar 2032	1,150,000	989,805
	SEMPRA	4% 01 Feb 2048	490,000	404,897
	SHELL INTERNATIONAL FIN	4.375% 11 May 2045	515,000	473,774
	SHELL INTERNATIONAL FIN	2.875% 10 May 2026	910,000	876,485
	SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	665,000	501,895
	SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	1,985,000	1,910,642
	SIMON PROPERTY GROUP LP	3.25% 13 Sep 2049	465,000	337,669
	SOUTHERN CAL EDISON	3.65% 01 Mar 2028	1,485,000	1,424,694
	SOUTHERN CAL EDISON	2.95% 01 Feb 2051	545,000	372,437
	SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	405,000	400,735
	SOUTHERN CO	4.25% 01 Jul 2036	740,000	681,303

	SOUTHERN COPPER CORP	6.75% 16 Apr 2040	620,000	694,301
	SOUTHWEST AIRLINES CO	2.625% 10 Feb 2030	1,265,000	1,107,723
	SPRINT CAPITAL CORP	8.75% 15 Mar 2032	575,000	710,418
	STANLEY BLACK + DECKER I	3.4% 01 Mar 2026	1,990,000	1,924,808
	STARBUCKS CORP	4% 15 Nov 2028	1,175,000	1,158,397
	STATE OF ISRAEL	4.5% 17 Jan 2033	935,000	888,521
*	STATE STREET CORP	1% 21 Nov 2034	1,510,000	1,607,078
	STEEL DYNAMICS INC	3.25% 15 Oct 2050	565,000	393,268
	STORE CAPITAL LLC	2.75% 18 Nov 2030	1,115,000	879,189
	SUMITOMO MITSUI FINL GRP	0.948% 12 Jan 2026	2,230,000	2,054,923
	SUMITOMO MITSUI FINL GRP	6.184% 13 Jul 2043	600,000	669,042
	SUNCOR ENERGY INC	6.5% 15 Jun 2038	420,000	450,026
	SYSCO CORPORATION	6.6% 01 Apr 2050	394,000	462,844
	T MOBILE USA INC	4.5% 15 Apr 2050	365,000	323,580
	T MOBILE USA INC	3.5% 15 Apr 2025	1,910,000	1,870,520
	T MOBILE USA INC	3.4% 15 Oct 2052	500,000	365,780
	T MOBILE USA INC	5.05% 15 Jul 2033	1,545,000	1,560,172
	TARGA RESOURCES CORP	6.5% 30 Mar 2034	1,000,000	1,082,660
	TARGET CORP	2.35% 15 Feb 2030	1,075,000	962,555
	TECK RESOURCES LIMITED	6.25% 15 Jul 2041	740,000	763,280
	TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	400,000	371,652
	TEXAS INSTRUMENTS INC	4.9% 14 Mar 2033	680,000	707,003
	THERMO FISHER SCIENTIFIC	1.75% 15 Oct 2028	1,635,000	1,459,565
	THOMSON REUTERS CORP	5.65% 23 Nov 2043	495,000	494,678
	TIME WARNER CABLE ENTRMN	8.375% 15 Jul 2033	590,000	682,890
	TORONTO DOMINION BANK	4.456% 08 Jun 2032	1,500,000	1,459,365
	TOTALENERGIES CAP INTL	2.829% 10 Jan 2030	1,600,000	1,473,744
	TOTALENERGIES CAP INTL	2.986% 29 Jun 2041	565,000	441,231
	TOYOTA MOTOR CREDIT CORP	3.2% 11 Jan 2027	1,485,000	1,433,099
	TRACTOR SUPPLY CO	1.75% 01 Nov 2030	705,000	578,939
	TRANSCANADA PIPELINES	4.875% 15 May 2048	430,000	395,346
	TRAVELERS COS INC	2.55% 27 Apr 2050	470,000	311,469
	TRUIST FINANCIAL CORP	1% 06 Jun 2028	1,000,000	965,280
	TYSON FOODS INC	4.35% 01 Mar 2029	495,000	481,675
	UBS GROUP AG	3.75% 26 Mar 2025	1,925,000	1,885,884
	UDR INC	2.1% 15 Jun 2033	500,000	385,195
	UNION PACIFIC CORP	2.75% 01 Mar 2026	740,000	712,864
	UNION PACIFIC CORP	3.799% 01 Oct 2051	1,000,000	840,960
	UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	381,720	386,026
	UNITED MEXICAN STATES	6.75% 27 Sep 2034	1,300,000	1,406,249
	UNITED MEXICAN STATES	4.75% 08 Mar 2044	1,200,000	1,030,104
	UNITED MEXICAN STATES	4.75% 27 Apr 2032	1,220,000	1,175,812
	UNITED MEXICAN STATES	5% 27 Apr 2051	445,000	385,753
	UNITED PARCEL SERVICE	4.875% 15 Nov 2040	380,000	382,151
	UNITED PARCEL SERVICE	3.75% 15 Nov 2047	375,000	318,641
	UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	545,000	505,259
	UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	1,895,000	1,855,887

UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	1,705,000	1,597,363
UNIV OF CALIFORNIA CA REVENUES	3.071% 15 May 2051	700,000	488,931
UNIV SOUTHERN CALIFORNIA	3.028% 01 Oct 2039	480,000	396,322
US BANCORP	1% 27 Jan 2028	1,500,000	1,379,340
US BANCORP	1% 12 Jun 2034	1,550,000	1,601,987
US DOLLAR	CURRENCY	—	0
US TREASURY N/B	3.5% 15 Feb 2039	12,895,000	12,246,220
US TREASURY N/B	4.5% 15 Aug 2039	1,370,000	1,454,341
US TREASURY N/B	4.375% 15 May 2041	3,145,000	3,252,127
US TREASURY N/B	3.75% 15 Aug 2041	6,605,000	6,306,743
US TREASURY N/B	3.125% 15 Nov 2041	5,115,000	4,462,038
US TREASURY N/B	3.75% 15 Nov 2043	5,845,000	5,478,774
US TREASURY N/B	3.375% 15 May 2044	8,920,000	7,890,019
US TREASURY N/B	3% 15 Nov 2044	5,355,000	4,446,323
US TREASURY N/B	2.75% 15 Aug 2047	605,000	473,223
US TREASURY N/B	2.75% 15 Nov 2047	4,615,000	3,608,353
US TREASURY N/B	3.125% 15 May 2048	12,440,000	10,406,838
US TREASURY N/B	3% 15 Feb 2049	6,550,000	5,353,602
US TREASURY N/B	2% 15 Feb 2050	10,955,000	7,242,282
US TREASURY N/B	2.375% 15 May 2051	8,970,000	6,431,770
US TREASURY N/B	2% 15 Nov 2041	7,825,000	5,680,461
US TREASURY N/B	3.375% 15 Aug 2042	3,045,000	2,725,275
US TREASURY N/B	3.625% 15 Feb 2053	5,165,000	4,791,345
US TREASURY N/B	3.875% 15 Feb 2043	24,820,000	23,753,516
US TREASURY N/B	3.625% 15 May 2053	37,223,200	34,576,863
US TREASURY N/B	1.5% 15 Aug 2026	30,660,000	28,700,634
US TREASURY N/B	3.125% 15 Nov 2028	14,160,000	13,695,375
US TREASURY N/B	1.625% 15 May 2026	10,665,000	10,065,094
US TREASURY N/B	1.625% 31 Oct 2026	21,930,000	20,537,102
US TREASURY N/B	1.5% 31 Jan 2027	5,190,000	$4,820,213
US TREASURY N/B	1.5% 15 Feb 2030	3,645,000	$3,180,263
US TREASURY N/B	0.25% 31 May 2025	21,970,000	$20,687,845
US TREASURY N/B	0.625% 15 Aug 2030	14,395,000	11,698,187
US TREASURY N/B	0.75% 31 Jan 2028	27,950,000	24,659,324
US TREASURY N/B	1.25% 30 Jun 2028	8,410,000	7,505,925
US TREASURY N/B	1.25% 30 Sep 2028	3,635,000	3,224,075
US TREASURY N/B	0.875% 30 Sep 2026	10,830,000	9,950,909
US TREASURY N/B	1% 15 Dec 2024	12,275,000	11,836,744
US TREASURY N/B	1.5% 15 Feb 2025	28,580,000	27,583,049
US TREASURY N/B	2.875% 30 Apr 2029	9,805,000	9,339,263
US TREASURY N/B	2.875% 15 May 2032	41,105,000	38,163,423
US TREASURY N/B	2.75% 31 Jul 2027	6,425,000	6,171,514
US TREASURY N/B	4.25% 15 Oct 2025	720,000	718,734
US TREASURY N/B	4.125% 31 Oct 2027	32,670,000	32,894,606
US TREASURY N/B	3.875% 30 Nov 2027	23,860,000	23,822,719
US TREASURY N/B	3.5% 31 Jan 2030	24,585,000	24,081,776

US TREASURY N/B	4% 28 Feb 2030	42,875,000	43,146,319
US TREASURY N/B	3.75% 15 Apr 2026	11,445,000	11,341,280
US TREASURY N/B	3.5% 30 Apr 2030	505,000	494,387
US TREASURY N/B	3.625% 15 May 2026	16,875,000	16,685,156
US TREASURY N/B	4.375% 15 Aug 2026	9,515,000	9,581,902
US TREASURY N/B	4.125% 31 Aug 2030	13,925,000	14,122,996
US TREASURY N/B	4.5% 15 Nov 2033	5,575,000	5,865,074
US TREASURY N/B	4.875% 30 Nov 2025	65,930,000	66,622,780
VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	495,000	537,768
VALERO ENERGY CORP	6.625% 15 Jun 2037	440,000	483,683
VENTAS REALTY LP	4.125% 15 Jan 2026	1,635,000	1,596,365
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	345,000	296,628
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	551,000	545,826
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	20,000	14,447
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	320,000	217,725
VERIZON COMMUNICATIONS	3% 20 Nov 2060	730,000	478,997
VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	132,000	87,731
VERIZON COMMUNICATIONS	1.45% 20 Mar 2026	1,875,000	1,746,281
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	2,255,000	1,877,400
VIATRIS INC	2.7% 22 Jun 2030	705,000	597,318
VIATRIS INC	4% 22 Jun 2050	240,000	169,313
VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	1,705,000	1,655,009
VIRGINIA ELEC + POWER CO	3.3% 01 Dec 2049	450,000	330,260

	VISA INC	3.15% 14 Dec 2025	970,000	946,992
	VISA INC	2.7% 15 Apr 2040	605,000	468,306
	VODAFONE GROUP PLC	4.125% 30 May 2025	1,400,000	1,382,892
	VONTIER CORP	1.8% 01 Apr 2026	1,485,000	1,365,948
*	VOYA FINANCIAL INC	5.7% 15 Jul 2043	495,000	491,020
	WALGREENS BOOTS ALLIANCE	4.1% 15 Apr 2050	402,000	292,359
	WALMART INC	1.8% 22 Sep 2031	600,000	509,112
	WALMART INC	2.5% 22 Sep 2041	635,000	471,107
	WALMART INC	2.65% 22 Sep 2051	405,000	283,314
	WALT DISNEY COMPANY/THE	2% 01 Sep 2029	1,855,000	1,647,648
	WALT DISNEY COMPANY/THE	3.5% 13 May 2040	895,000	755,640
	WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	1,145,000	1,048,900
	WASHINGTON ST	5.14% 01 Aug 2040	605,000	623,364
	WASTE MANAGEMENT INC	4.875% 15 Feb 2029	900,000	920,952
	WELLS FARGO + COMPANY	5.375% 02 Nov 2043	625,000	609,081
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	1,925,000	1,886,250
	WELLS FARGO + COMPANY	1% 30 Oct 2030	960,000	853,910
	WELLS FARGO + COMPANY	1% 04 Apr 2051	1,245,000	1,184,393
	WELLS FARGO + COMPANY	1% 30 Apr 2026	2,860,000	2,742,168
	WELLS FARGO + COMPANY	1% 30 Apr 2041	565,000	428,637
	WELLS FARGO COMMERCIAL MORTGAG	2.942% 15 Oct 2049	2,100,000	1,974,138
	WELLS FARGO COMMERCIAL MORTGAG	3.64% 15 Dec 2059	2,860,000	2,726,348
	WELLS FARGO COMMERCIAL MORTGAG	3.418% 15 Sep 2050	2,056,000	1,923,986
	WELLTOWER OP LLC	3.85% 15 Jun 2032	1,685,000	1,561,119
	WESTERN MIDSTREAM OPERAT	6.15% 01 Apr 2033	1,510,000	1,571,502
	WESTPAC BANKING CORP	2.963% 16 Nov 2040	645,000	445,321
	WHIRLPOOL CORP	5.5% 01 Mar 2033	600,000	612,282
	WILLIAMS COMPANIES INC	4% 15 Sep 2025	1,590,000	1,561,062
	WORKDAY INC	3.5% 01 Apr 2027	1,850,000	1,789,357
	WRKCO INC	4.9% 15 Mar 2029	990,000	995,356
	XCEL ENERGY INC	3.5% 01 Dec 2049	920,000	682,226
	ZOETIS INC	4.7% 01 Feb 2043	575,000	550,540
		Total : EXHIBIT E - Total Bond Market Fund		**$1,583,085,327**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
			Shares/ Par Value	(n/a)	
	ACADIA REALTY TRUST	REIT USD.001	76,850		$ 1,305,682
	AGREE REALTY CORP	REIT USD.0001	76,846		4,837,456
	ALEXANDER + BALDWIN INC	REIT	58,558		1,113,773
	ALEXANDER S INC	REIT USD1.0	1,781		380,368
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	131,291		16,643,760
	AMERICAN ASSETS TRUST INC	REIT USD.01	39,156		881,402
	AMERICAN HOMES 4 RENT A	REIT USD.01	259,658		9,337,302
	AMERICOLD REALTY TRUST INC	REIT USD.01	215,704		6,529,360
	APARTMENT INCOME REIT CO	REIT USD.01	119,017		4,133,460
	APARTMENT INVT + MGMT CO A	REIT USD.01	107,239		839,681
	APPLE HOSPITALITY REIT INC	REIT NPV	173,941		2,889,160
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	54,746		677,208
	AVALONBAY COMMUNITIES INC	REIT USD.01	113,436		21,237,488
	BOSTON PROPERTIES INC	REIT USD.01	118,993		8,349,739
	BRANDYWINE REALTY TRUST	REIT USD.01	138,794		749,488
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	240,133		5,587,895
	BROADSTONE NET LEASE INC	REIT USD.00025	149,400		2,572,668
	CAMDEN PROPERTY TRUST	REIT USD.01	85,204		8,459,905
	CARETRUST REIT INC	REIT USD.01	79,444		1,777,957
	CBL + ASSOCIATES PROPERTIES	REIT USD.01	9,000		219,780
	CENTERSPACE	REIT	11,802		686,876
	CHATHAM LODGING TRUST	REIT USD.01	39,347		421,800
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	19,665		523,876
	COPT DEFENSE PROPERTIES	REIT USD.01	89,593		2,296,269
	COUSINS PROPERTIES INC	REIT USD1.0	121,483		2,958,111
	CUBESMART	REIT USD.01	179,456		8,317,786
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	166,637		1,564,721
	DIGITAL REALTY TRUST INC	REIT USD.01	241,632		32,518,835
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	135,300		506,022
	DJ US REAL ESTATE MAR24	XCBT 20240315	14,600		202,917
	DOUGLAS EMMETT INC	REIT USD.01	132,661		1,923,585
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	75,354		1,012,758
	EASTGROUP PROPERTIES INC	REIT	36,249		6,653,141
	ELME COMMUNITIES	REIT USD.01	70,800		1,033,680
	EMPIRE STATE REALTY TRUST A	REIT USD.01	109,712		1,063,109
	EPR PROPERTIES	REIT USD.01	60,395		2,926,138

EQUINIX INC	REIT USD.001	74,719	60,177,935
EQUITY COMMONWEALTH	REIT USD.01	87,260	1,675,392
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	141,197	9,960,036
EQUITY RESIDENTIAL	REIT USD.01	287,633	17,591,634
ESSENTIAL PROPERTIES REALTY	REIT USD.01	125,076	3,196,943
ESSEX PROPERTY TRUST INC	REIT USD.0001	51,241	12,704,694
EXTRA SPACE STORAGE INC	REIT USD.01	168,763	27,057,772
FARMLAND PARTNERS INC	REIT USD.01	37,400	466,752
FEDERAL REALTY INVS TRUST	REIT USD.01	58,512	6,029,662
FIRST INDUSTRIAL REALTY TR	REIT USD.01	105,697	5,567,061
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	72,034	1,822,460
GAMING AND LEISURE PROPERTIE	REIT	209,488	10,338,233
GETTY REALTY CORP	REIT USD.01	38,675	1,130,084
GLADSTONE COMMERCIAL CORP	REIT USD.001	32,220	426,593
GLADSTONE LAND CORP	REIT USD.001	27,400	395,930
GLOBAL MEDICAL REIT INC	REIT	50,200	557,220
GLOBAL NET LEASE INC	REIT USD.01	155,358	1,545,812
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,398,380	1,398,380
HEALTHCARE REALTY TRUST INC	REIT USD.01	304,277	5,242,693
HEALTHPEAK PROPERTIES INC	REIT USD1.0	436,688	8,646,422
HIGHWOODS PROPERTIES INC	REIT USD.01	84,442	1,938,788
HOST HOTELS + RESORTS INC	REIT USD.01	567,762	11,054,326
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	102,295	952,366
INDEPENDENCE REALTY TRUST IN	REIT USD.01	179,739	2,750,007
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	22,453	2,263,711
INVENTRUST PROPERTIES CORP	REIT	54,400	1,378,496
INVITATION HOMES INC	REIT USD.01	488,299	16,655,879
IRON MOUNTAIN INC	REIT USD.01	233,124	16,314,018
JBG SMITH PROPERTIES	REIT USD.01	79,204	1,347,260
KILROY REALTY CORP	REIT USD.01	88,712	3,534,286
KIMCO REALTY CORP	REIT USD.01	536,377	11,430,194
KITE REALTY GROUP TRUST	REIT USD.01	174,893	3,998,054
LTC PROPERTIES INC	REIT USD.01	33,350	1,071,202
LXP INDUSTRIAL TRUST	REIT USD.0001	232,974	2,311,102
MACERICH CO/THE	REIT USD.01	171,708	2,649,454
MEDICAL PROPERTIES TRUST INC	REIT USD.001	476,488	2,339,556
MID AMERICA APARTMENT COMM	REIT USD.01	93,254	12,538,933
NATIONAL STORAGE AFFILIATES	REIT USD.01	67,965	2,818,509
NATL HEALTH INVESTORS INC	REIT USD.01	34,745	1,940,508
NETSTREIT CORP	REIT USD.01	54,000	963,900
NEXPOINT RESIDENTIAL	REIT USD.01	18,597	640,295
NNN REIT INC	REIT USD.01	145,725	6,280,748
OMEGA HEALTHCARE INVESTORS	REIT USD.1	195,428	5,991,822
ONE LIBERTY PROPERTIES INC	REIT USD1.0	13,787	302,073
PARAMOUNT GROUP INC	REIT USD.01	131,437	679,529
PARK HOTELS + RESORTS INC	REIT USD.01	172,088	2,632,946
PEAKSTONE REALTY TRUST	REIT	29,000	577,970
PEBBLEBROOK HOTEL TRUST	REIT USD.01	95,661	1,528,663

PHILLIPS EDISON + COMPANY IN	REIT USD.01	93,600	3,414,528
PHYSICIANS REALTY TRUST	REIT USD.01	189,937	2,528,061
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	99,685	708,760
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	32,100	772,647
PROLOGIS INC	REIT USD.01	737,577	98,319,014
PUBLIC STORAGE	REIT USD.1	126,327	38,529,735
REALTY INCOME CORP	REIT USD1.0	565,741	32,484,848
REGENCY CENTERS CORP	REIT USD.01	132,623	8,885,741
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	101,584	1,425,224
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	164,526	9,229,909
RLJ LODGING TRUST	REIT	126,922	1,487,526
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	45,307	4,986,488
SABRA HEALTH CARE REIT INC	REIT USD.01	184,419	2,631,659
SAFEHOLD INC	REIT USD.001	37,242	871,463
SAUL CENTERS INC	REIT USD.01	10,599	416,223
SERVICE PROPERTIES TRUST	REIT USD.01	133,426	1,139,458
SIMON PROPERTY GROUP INC	REIT USD.0001	261,124	37,246,727
SITE CENTERS CORP	REIT USD.1	149,892	2,043,028
SL GREEN REALTY CORP	REIT USD.01	51,544	2,328,242
SPIRIT REALTY CAPITAL INC	REIT USD.05	112,736	4,925,436
STAG INDUSTRIAL INC	REIT USD.01	143,496	5,633,653
SUMMIT HOTEL PROPERTIES INC	REIT	86,722	582,772
SUN COMMUNITIES INC	REIT USD.01	99,283	13,269,173
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	156,463	1,678,848
TANGER INC	REIT USD.01	83,763	2,321,910
TERRENO REALTY CORP	REIT USD.01	66,950	4,195,757
UDR INC	REIT USD.01	249,945	9,570,394
UMH PROPERTIES INC	REIT USD.1	50,015	766,230
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	10,223	442,145
URBAN EDGE PROPERTIES	REIT USD.01	93,538	1,711,745
US DOLLAR	CURRENCY	86,159	86,159
VENTAS INC	REIT USD.25	321,084	16,002,827
VERIS RESIDENTIAL INC	REIT USD.01	59,377	934,000
VICI PROPERTIES INC	REIT USD.01	809,578	25,809,347
VORNADO REALTY TRUST	REIT USD.04	129,136	3,648,092
WELLTOWER INC	REIT USD1.0	414,020	37,332,183
WHITESTONE REIT	REIT USD.001	37,900	465,791
WP CAREY INC	REIT USD.001	170,635	11,058,854
XENIA HOTELS + RESORTS INC	REIT USD.01	86,259	1,174,848
	Total : EXHIBIT F - Real Estate Investment Trust Fund		**$ 849,008,902**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
		Shares/ Par Value	(n/a)	
	ABBVIE INC	2.6% 21 Nov 2024	1,772,000	$ 1,731,634
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	784,000	721,084
	AIRCASTLE LTD	6.5% 18 Jul 2028	1,124,000	1,147,256
	ALLY AUTO RECEIVABLES TRUST	5.46% 15 May 2028	1,632,000	1,653,142
	AMEREN CORP	2.5% 15 Sep 2024	982,000	960,298
	AMEREN CORP	5.7% 01 Dec 2026	1,712,000	1,752,694
	AMEREN CORP	5% 15 Jan 2029	2,205,000	2,218,495
	AMERICAN ELECTRIC POWER	5.699% 15 Aug 2025	1,311,000	1,321,055
	AMERICAN EXPRESS CREDIT	4.87% 15 May 2028	538,000	541,584
	AMERICAN EXPRESS CREDIT	5.23% 15 Sep 2028	3,960,000	4,023,868
	AMERICREDIT AUTOMOBILE	0.76% 18 Aug 2026	1,330,945	1,300,286
	AMGEN INC	5.6% 02 Mar 2043	557,000	576,645
	AMGEN INC	5.65% 02 Mar 2053	2,252,000	2,378,743
	ANGLO AMERICAN CAPITAL	2.875% 17 Mar 2031	1,805,000	1,537,228
	APACHE CORP	5.1% 01 Sep 2040	1,607,000	1,376,990
	AT+T INC	3.5% 15 Sep 2053	1,877,000	1,368,145
	AT+T INC	2.55% 01 Dec 2033	1,639,000	1,336,834
	AT+T INC	5.4% 15 Feb 2034	2,374,000	2,450,087
	BANCO SANTANDER SA	6.921% 08 Aug 2033	1,459,000	1,558,008
	BANCO SANTANDER SA	6.938% 07 Nov 2033	1,481,000	1,647,568
	BANK	2.851% 17 Oct 2052	685,000	606,460
	BANK OF AMERICA CORP	1% 21 Jul 2032	3,944,000	3,225,561
	BANK OF AMERICA CORP	1% 25 Apr 2029	1,708,000	1,719,905
	BANK OF AMERICA CORP	1% 15 Sep 2027	1,524,000	1,555,288
	BANK OF AMERICA CREDIT CARD TR	4.79% 15 May 2028	1,701,000	1,705,668
	BANK OF AMERICA CREDIT CARD TR	4.98% 15 Nov 2028	3,500,000	3,536,394
	BANK OF NOVA SCOTIA	5.45% 12 Jun 2025	1,940,000	1,948,788
	BANK5	1% 15 Sep 2056	777,412	831,006
	BANQUE FED CRED MUTUEL	5.896% 13 Jul 2026	3,604,000	3,677,450
	BENCHMARK MORTGAGE TRUST	2.732% 15 Feb 2053	767,000	673,159
	BENCHMARK MORTGAGE TRUST	2.952% 15 Aug 2057	1,551,598	1,390,171
	BENCHMARK MORTGAGE TRUST	1% 15 May 2055	606,606	623,866
	BHP BILLITON FIN USA LTD	4.875% 27 Feb 2026	937,000	942,154
	BHP BILLITON FIN USA LTD	5.25% 08 Sep 2026	1,458,000	1,491,344
	BHP BILLITON FIN USA LTD	5.1% 08 Sep 2028	851,000	875,628
	BMW VEHICLE OWNER TRUST	5.47% 25 Feb 2028	1,132,000	1,145,765

BOEING CO	5.805% 01 May 2050	4,186,000	4,351,389
BROADCOM INC	2.6% 15 Feb 2033	1,505,000	1,240,888
BROADCOM INC	3.137% 15 Nov 2035	379,000	311,625
BURLINGTN NORTH SANTA FE	5.2% 15 Apr 2054	1,641,000	1,715,272
CALIFORNIA ST	7.3% 01 Oct 2039	650,000	790,623
CAPITAL ONE FINANCIAL CO	1% 30 Oct 2031	2,386,000	2,632,450
CAPITAL ONE MULTI ASSET EXECUT	4.42% 15 May 2028	1,905,000	1,896,205
CAPITAL ONE PRIME AUTO RECEIVA	5.82% 15 Jun 2028	976,000	1,000,599
CARMAX AUTO OWNER TRUST	1.47% 15 Dec 2026	1,513,541	1,465,535
CARMAX AUTO OWNER TRUST	0.56% 15 Sep 2026	635,884	613,504
CARVANA AUTO RECEIVABLES	1.03% 10 Jun 2027	813,000	748,326
CENTENE CORP	2.45% 15 Jul 2028	804,000	718,052
CENTERPOINT ENERGY RES	5.25% 01 Mar 2028	2,021,000	2,073,910
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	198,000	176,444
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	796,000	621,461
CHASE ISSUANCE TRUST	5.08% 15 Sep 2030	652,000	668,222
CITIBANK NA	5.488% 04 Dec 2026	1,675,000	1,706,038
CITIGROUP COMMERCIAL	1% 10 Dec 2049	460,000	433,917
CITIGROUP COMMERCIAL	3.154% 15 Nov 2049	2,344,000	2,198,369
CITIGROUP INC	1% 25 May 2034	650,000	674,408
CK HUTCHISON INTNTL 21	3.125% 15 Apr 2041	585,000	457,599
CNH INDUSTRIAL CAP LLC	5.5% 12 Jan 2029	2,646,000	2,729,852
CODELCO INC	3.625% 01 Aug 2027	2,431,000	2,304,977
COLUMBIA PIPELINES OPCO	6.497% 15 Aug 2043	770,000	827,881
COMCAST CORP	2.887% 01 Nov 2051	998,000	677,293
COMCAST CORP	5.35% 15 May 2053	715,000	742,027
CONSTELLATION EN GEN LLC	6.5% 01 Oct 2053	313,000	354,767
CPS AUTO TRUST	4.18% 15 Apr 2030	310,540	309,652
CREDIT AGRICOLE SA	1% 03 Oct 2029	1,450,000	1,522,065
CREDIT SUISSE NEW YORK	4.75% 09 Aug 2024	1,619,000	1,608,072
CVS HEALTH CORP	5.875% 01 Jun 2053	1,814,000	1,915,167
DARDEN RESTAURANTS INC	6.3% 10 Oct 2033	1,969,000	2,120,337
DCP MIDSTREAM OPERATING	5.125% 15 May 2029	2,452,000	2,453,545
DCP MIDSTREAM OPERATING	5.625% 15 Jul 2027	3,889,000	3,984,164
DISCOVER CARD EXECUTION NOTE T	4.93% 15 Jun 2028	2,348,000	2,365,072
DOMINION ENERGY INC	3.9% 01 Oct 2025	405,000	397,568
DPL INC	4.125% 01 Jul 2025	3,173,000	3,104,781
DT AUTO OWNER TRUST	6.29% 16 Aug 2027	1,027,130	1,030,663
DTE ENERGY CO	2.529% 01 Oct 2024	957,000	934,989
DTE ENERGY CO	1% 01 Nov 2024	3,307,000	3,266,159
DUKE ENERGY CORP	2.65% 01 Sep 2026	2,490,000	2,363,010
DUKE ENERGY FLORIDA LLC	4.2% 15 Jul 2048	1,053,000	916,015
DUKE ENERGY FLORIDA LLC	6.2% 15 Nov 2053	1,857,000	2,133,972
EDISON INTERNATIONAL	6.95% 15 Nov 2029	2,935,000	3,192,722
ELECTRICITE DE FRANCE SA	6.9% 23 May 2053	1,246,000	1,416,914
ENBRIDGE INC	4.25% 01 Dec 2026	845,000	834,868

ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	866,000	925,676
ENEL FINANCE INTL NV	6.8% 14 Oct 2025	1,421,000	1,457,363
ENERGY TRANSFER LP	5.75% 01 Apr 2025	788,000	788,181
ENERGY TRANSFER LP	6.4% 01 Dec 2030	829,000	887,793
ENERGY TRANSFER LP	5% 15 May 2050	663,000	593,783
ENERGY TRANSFER LP	4% 01 Oct 2027	1,668,000	1,608,903
ENERGY TRANSFER LP	5.4% 01 Oct 2047	1,348,000	1,259,922
EQUINOR ASA	7.25% 23 Sep 2027	2,708,000	2,972,734
ERAC USA FINANCE LLC	4.6% 01 May 2028	1,098,000	1,094,091
ERAC USA FINANCE LLC	5.4% 01 May 2053	1,092,000	1,151,023
EVERSOURCE ENERGY	5.45% 01 Mar 2028	2,994,000	3,081,994
EVERSOURCE ENERGY	4.75% 15 May 2026	912,000	907,860
EVERSOURCE ENERGY	5.95% 01 Feb 2029	1,638,000	1,718,737
EXETER AUTOMOBILE RECEIVABLES	1.05% 15 May 2026	61,080	60,973
FANNIE MAE	4% 25 Apr 2041	293,428	289,110
FANNIE MAE	2% 25 Dec 2043	412,951	382,123
FANNIE MAE	2% 25 Jun 2046	1,035,685	906,988
FED HM LN PC POOL G67710	3.5% 01 Mar 2048	2,148,952	2,016,307
FED HM LN PC POOL QA7075	3% 01 Feb 2050	712,090	640,558
FED HM LN PC POOL QB5146	2% 01 Nov 2050	436,225	359,858
FED HM LN PC POOL QC2535	2% 01 May 2051	1,002,565	821,478
FED HM LN PC POOL QC5978	2.5% 01 Aug 2051	1,963,181	1,685,507
FED HM LN PC POOL QC8493	2.5% 01 Oct 2051	3,003,540	2,556,383
FED HM LN PC POOL QD6542	2.5% 01 Feb 2052	900,782	773,902
FED HM LN PC POOL QD6543	2.5% 01 Feb 2052	1,702,066	1,459,215
FED HM LN PC POOL QD6813	2.5% 01 Feb 2052	1,223,050	1,048,974
FED HM LN PC POOL QH3942	6.5% 01 Oct 2053	1,122,728	1,151,054
FED HM LN PC POOL QN6718	2% 01 Jun 2036	310,907	279,366
FED HM LN PC POOL RA2457	3% 01 Apr 2050	277,227	248,992
FED HM LN PC POOL RA3575	2% 01 Sep 2050	921,455	763,173
FED HM LN PC POOL RA5257	2% 01 May 2051	2,729,340	2,236,993
FED HM LN PC POOL RA5286	2.5% 01 May 2051	1,631,103	1,389,573
FED HM LN PC POOL RA5435	2.5% 01 Jun 2051	1,666,986	1,420,219
FED HM LN PC POOL RA5478	2.5% 01 Jul 2051	1,658,448	1,429,139
FED HM LN PC POOL RA6191	2% 01 Nov 2051	111,577	91,659
FED HM LN PC POOL RA6235	2% 01 Nov 2051	96,912	79,612
FED HM LN PC POOL RA6333	2% 01 Nov 2051	2,494,582	2,040,521
FED HM LN PC POOL RA6499	2% 01 Dec 2051	809,136	661,453
FED HM LN PC POOL RA6509	2% 01 Dec 2051	1,162,656	958,161
FED HM LN PC POOL RA7485	4% 01 Jun 2052	3,376,843	3,202,113
FED HM LN PC POOL RA7921	4% 01 Sep 2052	53,903	51,063
FED HM LN PC POOL RA8070	4.5% 01 Nov 2052	2,021,526	1,961,742
FED HM LN PC POOL RA8071	5% 01 Oct 2052	877,139	868,278
FED HM LN PC POOL RA9306	6% 01 Jun 2053	1,999,924	2,031,075
FED HM LN PC POOL RA9307	5.5% 01 Jun 2053	1,930,819	1,939,847
FED HM LN PC POOL RC1914	2% 01 Jun 2036	492,328	444,312

FED HM LN PC POOL SB0760	2.5% 01 Dec 2035	485,925	450,813
FED HM LN PC POOL SB0816	1.5% 01 Jun 2037	717,686	625,796
FED HM LN PC POOL SB0880	3% 01 May 2037	347,168	329,258
FED HM LN PC POOL SB8503	2% 01 Aug 2035	1,274,353	1,149,875
FED HM LN PC POOL SD0651	3% 01 Sep 2050	2,105,522	1,894,015
FED HM LN PC POOL SD0748	2.5% 01 Nov 2051	2,597,475	2,242,557
FED HM LN PC POOL SD0895	2% 01 Feb 2052	4,502,053	3,709,158
FED HM LN PC POOL SD1068	3.5% 01 Jan 2051	2,824,396	2,633,538
FED HM LN PC POOL SD1143	4.5% 01 Sep 2050	1,135,330	1,119,206
FED HM LN PC POOL SD2670	3.5% 01 Jun 2052	1,465,735	1,365,371
FED HM LN PC POOL SD7501	4% 01 Jul 2049	2,338,720	2,256,251
FED HM LN PC POOL SD7554	2.5% 01 Apr 2052	1,663,063	1,434,587
FED HM LN PC POOL SD8237	4% 01 Aug 2052	45,670	43,249
FED HM LN PC POOL SE9060	2% 01 Feb 2052	1,866,554	1,480,132
FED HM LN PC POOL ZS4577	3.5% 01 Aug 2044	1,255,915	1,176,755
FHLMC MULTIFAMILY STRUCTURED	3.505% 25 Apr 2051	1,010,000	971,982
FIRSTENERGY CORP	3.4% 01 Mar 2050	794,000	565,233
FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	1,441,000	1,395,061
FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	3,815,000	3,743,316
FIRSTENERGY TRANSMISSION	4.55% 01 Apr 2049	716,000	620,887
FLAGSHIP CREDIT AUTO TRUST	5.38% 15 Dec 2026	828,060	825,939
FNMA POOL BF0606	5% 01 Mar 2062	1,228,740	1,223,942
FNMA POOL BM6785	1% 01 Aug 2043	840,792	790,312
FNMA POOL BM7041	1% 01 Feb 2046	191,206	179,726
FNMA POOL BP4938	3% 01 May 2050	428,720	384,791
FNMA POOL BP5576	2.5% 01 Jun 2050	1,127,421	959,665
FNMA POOL BQ1844	2.5% 01 Sep 2050	2,059,186	1,755,030
FNMA POOL BT1335	2.5% 01 Jul 2051	2,839,228	2,416,533
FNMA POOL BT8460	2.5% 01 Sep 2051	2,126,119	1,751,866
FNMA POOL BV9931	4% 01 Jun 2052	3,282,069	3,109,061
FNMA POOL BW9898	4.5% 01 Oct 2052	2,166,410	2,107,633
FNMA POOL CA0660	4% 01 Nov 2047	1,957,476	1,892,384
FNMA POOL CA3809	3% 01 Jul 2049	542,885	488,350
FNMA POOL CA4263	3% 01 Oct 2034	494,259	472,078
FNMA POOL CA4536	3% 01 Nov 2049	106,632	95,845
FNMA POOL CA5220	3% 01 Feb 2050	1,397,218	1,240,296
FNMA POOL CA5659	2.5% 01 May 2050	2,278,091	1,939,120
FNMA POOL CA7144	2.5% 01 Sep 2035	2,441,087	2,263,568
FNMA POOL CA7497	2.5% 01 Oct 2035	2,385,233	2,211,409
FNMA POOL CA8450	2% 01 Jan 2051	2,565,502	2,097,334
FNMA POOL CA9007	4.5% 01 Feb 2051	766,061	749,994
FNMA POOL CA9306	3% 01 Feb 2051	1,466,616	1,296,941
FNMA POOL CB0262	2% 01 Apr 2036	334,018	301,622
FNMA POOL CB0478	2% 01 May 2036	1,765,954	1,593,020
FNMA POOL CB1146	3% 01 Jul 2051	316,209	281,499
FNMA POOL CB1279	2.5% 01 Aug 2051	266,415	228,547

FNMA POOL CB1382	2.5% 01 Aug 2051	2,374,081	2,045,824
FNMA POOL CB1469	2% 01 Aug 2036	742,700	669,569
FNMA POOL CB1782	2% 01 Oct 2051	4,428,334	3,624,354
FNMA POOL CB1804	2% 01 Oct 2051	69,687	57,263
FNMA POOL CB2275	2.5% 01 Dec 2051	1,651,600	1,416,768
FNMA POOL CB2610	2% 01 Jan 2052	3,415,039	2,802,253
FNMA POOL CB2802	2% 01 Feb 2052	1,508,246	1,237,260
FNMA POOL CB2803	2% 01 Feb 2052	427,987	351,287
FNMA POOL CB2835	2% 01 Feb 2052	2,591,228	2,160,702
FNMA POOL CB2927	2% 01 Feb 2052	2,319,490	1,896,140
FNMA POOL CB2969	2% 01 Mar 2037	868,470	782,055
FNMA POOL CB3152	2% 01 Mar 2052	4,795,005	3,943,584
FNMA POOL CB3252	3.5% 01 Apr 2052	1,402,288	1,306,268
FNMA POOL CB3348	2% 01 Apr 2052	1,083,697	889,621
FNMA POOL CB3559	2% 01 Apr 2052	233,410	191,965
FNMA POOL CB3768	3.5% 01 Jun 2052	2,515,296	2,318,665
FNMA POOL CB5632	4.5% 01 Jan 2053	649,516	630,613
FNMA POOL CB5769	5% 01 Feb 2053	1,932,666	1,913,141
FNMA POOL CB5774	5.5% 01 Feb 2053	1,907,070	1,917,394
FNMA POOL CB5902	5.5% 01 Mar 2053	2,210,524	2,224,524
FNMA POOL CB5986	5% 01 Mar 2053	3,828,895	3,790,214
FNMA POOL FM1205	1% 01 Jul 2049	201,720	181,457
FNMA POOL FM1325	1% 01 Aug 2034	488,231	466,320
FNMA POOL FM1873	1% 01 Nov 2049	4,058,067	3,647,529
FNMA POOL FM3755	1% 01 Sep 2035	117,771	105,925
FNMA POOL FM3884	1% 01 Jul 2050	2,551,071	2,296,795
FNMA POOL FM3951	1% 01 Jul 2050	207,721	187,081
FNMA POOL FM4376	1% 01 Oct 2035	123,009	116,594
FNMA POOL FM4443	1% 01 Sep 2050	319,069	287,364
FNMA POOL FM4523	1% 01 Oct 2050	388,183	319,315
FNMA POOL FM4719	1% 01 Nov 2050	1,412,581	1,267,401
FNMA POOL FM6128	1% 01 Feb 2051	1,186,698	1,011,285
FNMA POOL FM6559	1% 01 Mar 2051	1,115,602	912,020
FNMA POOL FM8104	1% 01 Jul 2051	1,589,624	1,405,718
FNMA POOL FM8752	1% 01 Sep 2051	201,515	174,633
FNMA POOL FM9167	1% 01 Oct 2051	40,718	33,565
FNMA POOL FM9740	1% 01 May 2036	146,857	139,281
FNMA POOL FP0013	1% 01 Jun 2048	1,423,294	1,368,403
FNMA POOL FS0007	1% 01 Aug 2050	1,984,396	1,758,469
FNMA POOL FS0031	1% 01 Oct 2051	2,045,118	1,740,648
FNMA POOL FS0047	1% 01 Dec 2047	781,449	706,182
FNMA POOL FS0610	1% 01 Feb 2037	2,880,329	2,587,617
FNMA POOL FS2040	1% 01 Feb 2052	1,309,125	1,070,615
FNMA POOL FS2041	1% 01 Aug 2051	2,629,903	2,154,852
FNMA POOL FS2085	1% 01 Nov 2051	1,799,286	1,403,138
FNMA POOL FS2500	1% 01 Mar 2037	964,715	914,402

FNMA POOL FS2743	1% 01 Jul 2036	559,549	519,786
FNMA POOL FS5258	1% 01 Dec 2052	891,251	850,801
FNMA POOL FS6185	1% 01 Mar 2037	464,821	417,584
FNMA POOL MA3238	3.5% 01 Jan 2048	40,996	38,225
FNMA POOL MA4208	2% 01 Dec 2050	2,534,745	2,083,476
FNMA POOL MA4209	1.5% 01 Dec 2050	1,816,668	1,419,477
FNMA POOL MA4254	1.5% 01 Feb 2051	5,010,850	3,913,364
FNMA POOL MA4364	2% 01 Jun 2041	1,876,173	1,613,055
FNMA POOL MA4417	1.5% 01 Sep 2036	247,099	215,684
FNMA POOL MA4446	2% 01 Oct 2041	117,224	100,621
FNMA POOL MA4469	1.5% 01 Nov 2036	546,298	476,843
FNMA POOL MA4586	2% 01 Apr 2042	1,633,105	1,399,481
FNMA POOL MA4587	2.5% 01 Apr 2042	1,422,923	1,258,465
FNMA TBA 15 YR 2	2% 18 Jan 2039	890,000	797,345
FNMA TBA 15 YR 3	3% 18 Jan 2039	655,000	617,833
FNMA TBA 15 YR 4	4% 18 Jan 2039	805,000	790,115
FNMA TBA 15 YR 5	5% 18 Jan 2039	935,000	940,778
FNMA TBA 30 YR 2	2% 16 Jan 2054	10,475,000	8,559,824
FNMA TBA 30 YR 2.5	2.5% 16 Jan 2054	10,590,000	9,020,054
FNMA TBA 30 YR 3	3% 16 Jan 2054	5,510,000	4,873,986
FNMA TBA 30 YR 3.5	3.5% 16 Jan 2054	8,270,000	7,591,835
FNMA TBA 30 YR 4	4% 16 Jan 2054	3,125,000	2,957,509
FNMA TBA 30 YR 4.5	4.5% 16 Jan 2054	4,115,000	3,992,908
FNMA TBA 30 YR 5	5% 16 Jan 2054	4,285,000	4,243,783
FNMA TBA 30 YR 5.5	5.5% 16 Jan 2054	4,240,000	4,261,751
FNMA TBA 30 YR 6	6% 16 Jan 2054	6,550,000	6,654,145
FNMA TBA 30 YR 6.5	6.5% 16 Jan 2054	3,040,000	3,114,358
FNMA TBA 30 YR 7	7% 16 Jan 2054	4,500,000	4,639,275
FORD CREDIT AUTO OWNER TRUST	4.65% 15 Feb 2028	548,000	545,962
FORD CREDIT AUTO OWNER TRUST	5.23% 15 May 2028	1,027,000	1,037,572
FORD CREDIT AUTO OWNER TRUST	1.29% 15 Jun 2026	796,616	775,207
FORD CREDIT AUTO OWNER TRUST/F	4.85% 15 Aug 2035	1,940,000	1,944,334
FORD MOTOR CREDIT CO LLC	2.9% 16 Feb 2028	2,331,000	2,093,541
FORD MOTOR CREDIT CO LLC	4.95% 28 May 2027	1,764,000	1,722,158
FREDDIE MAC	2% 25 Feb 2052	2,065,475	1,779,860
FREDDIE MAC	3.5% 25 Jan 2051	1,449,464	1,360,715
FREDDIE MAC	3.5% 25 Sep 2044	3,876,541	3,670,996
FREDDIE MAC	4% 25 Nov 2051	2,020,111	1,957,083
FREEPORT INDONESIA PT	5.315% 14 Apr 2032	1,217,000	1,197,759
FREEPORT INDONESIA PT	6.2% 14 Apr 2052	190,000	189,042
GE CAPITAL FUNDING LLC	4.55% 15 May 2032	1,531,000	1,504,162
GENERAL MOTORS CO	5.95% 01 Apr 2049	1,026,000	1,008,230
GENERAL MOTORS FINL CO	5.8% 07 Jan 2029	1,587,000	1,626,802
GLENCORE FUNDING LLC	6.375% 06 Oct 2030	711,000	765,121
GM FINANCIAL AUTOMOBILE	5.09% 20 May 2027	861,000	863,643
GM FINANCIAL AUTOMOBILE	5.38% 20 Nov 2026	1,015,000	1,021,818

GM FINANCIAL AUTOMOBILE	5.44% 20 Aug 2027	687,000	695,434
GM FINANCIAL REVOLVING RECEIVA	1.17% 12 Jun 2034	699,000	633,848
GM FINANCIAL SECURITIZED TERM	5.78% 16 Aug 2028	1,520,000	1,557,928
GNMA II POOL 785043	3% 20 Apr 2049	119,566	109,807
GNMA II POOL MA2962	4% 20 Jul 2045	161,745	157,392
GNMA II POOL MA3035	4% 20 Aug 2045	1,088,775	1,059,475
GNMA II POOL MA3521	3.5% 20 Mar 2046	1,691,705	1,598,777
GNMA II POOL MA3597	3.5% 20 Apr 2046	404,631	381,914
GNMA II POOL MA3663	3.5% 20 May 2046	158,081	149,206
GNMA II POOL MA4069	3.5% 20 Nov 2046	47,782	45,100
GNMA II POOL MA4196	3.5% 20 Jan 2047	558,900	527,523
GNMA II POOL MA4262	3.5% 20 Feb 2047	812,967	767,326
GNMA II POOL MA4382	3.5% 20 Apr 2047	297,032	280,653
GNMA II POOL MA4451	3.5% 20 May 2047	787,708	742,877
GNMA II POOL MA4511	4% 20 Jun 2047	1,136,462	1,098,406
GNMA II POOL MA4586	3.5% 20 Jul 2047	467,646	441,031
GNMA II POOL MA4587	4% 20 Jul 2047	359,815	347,766
GNMA II POOL MA4652	3.5% 20 Aug 2047	128,929	121,591
GNMA II POOL MA4900	3.5% 20 Dec 2047	16,072	15,157
GNMA II POOL MA4963	4% 20 Jan 2048	223,151	215,678
GNMA II POOL MA5136	3.5% 20 Apr 2048	854,152	805,540
GNMA II POOL MA6038	3% 20 Jul 2049	265,535	242,566
GNMA II POOL MA6218	3% 20 Oct 2049	1,268,244	1,156,780
GNMA II POOL MA6283	3% 20 Nov 2049	1,836,677	1,674,233
GNMA II POOL MA6409	3% 20 Jan 2050	1,504,644	1,371,148
GNMA II POOL MA7052	2.5% 20 Dec 2050	928,877	816,869
GNMA II POOL MA7136	2.5% 20 Jan 2051	211,410	185,871
GNMA II POOL MA7193	2.5% 20 Feb 2051	3,302,458	2,899,113
GNMA II POOL MA7368	3% 20 May 2051	1,168,051	1,061,095
GNMA II POOL MA7473	3% 20 Jul 2051	676,176	613,842
GNMA II POOL MA7535	3% 20 Aug 2051	1,849,092	1,678,059
GNMA II POOL MA7589	2.5% 20 Sep 2051	2,817,186	2,466,776
GNMA II POOL MA7590	3% 20 Sep 2051	1,736,581	1,575,418
GNMA II POOL MA7705	2.5% 20 Nov 2051	4,183,343	3,662,321
GNMA II POOL MA7767	2.5% 20 Dec 2051	2,084,295	1,826,828
GNMA II POOL MA8426	4% 20 Nov 2052	760,544	725,495
GNMA II POOL MA8568	4.5% 20 Jan 2053	3,622,976	3,537,577
GNMA II TBA 30 YR 2	2% 22 Jan 2054	14,175,000	12,002,185
GNMA II TBA 30 YR 2.5	2.5% 22 Jan 2054	1,040,000	911,159
GNMA II TBA 30 YR 3	3% 22 Jan 2054	905,000	819,523
GNMA II TBA 30 YR 3.5	3.5% 22 Jan 2054	2,000,000	1,862,556
GNMA II TBA 30 YR 4	4% 22 Jan 2054	1,555,000	1,484,636
GNMA II TBA 30 YR 4.5	4.5% 22 Jan 2054	1,235,000	1,205,803
GNMA II TBA 30 YR 5	5% 22 Jan 2054	2,075,000	2,061,890
GNMA II TBA 30 YR 5.5	5.5% 22 Jan 2054	2,435,000	2,450,097
GOLDMAN SACHS GROUP INC	1% 24 Oct 2029	3,327,000	3,533,973

	GOVERNMENT STIF 3	GOVERNMENT STIF 3	97,498,298	97,498,298
	GS MORTGAGE SECURITIES TRUST	1% 10 Nov 2049	575,000	543,708
	HCA INC	5.875% 01 Feb 2029	1,011,000	1,044,292
	HESS CORP	7.875% 01 Oct 2029	1,690,000	1,939,630
	HESS CORP	4.3% 01 Apr 2027	2,687,000	2,662,602
	HONDA AUTO RECEIVABLES OWNER	0.88% 21 Jan 2026	2,142,595	2,080,526
	HONDA AUTO RECEIVABLES OWNER	5.41% 18 Feb 2028	1,429,000	1,447,068
	HONDA AUTO RECEIVABLES OWNER	5.3% 18 Dec 2029	1,738,000	1,767,661
	HSBC HOLDINGS PLC	1% 09 Mar 2044	1,251,000	1,353,182
	HSBC HOLDINGS PLC	1% 14 Aug 2027	4,476,000	4,541,663
	HSBC HOLDINGS PLC	1% 13 Nov 2034	821,000	901,318
	HYUNDAI AUTO LEASE SECURITIZAT	5.17% 15 Apr 2027	546,000	546,705
	HYUNDAI AUTO RECEIVABLES	5.55% 17 Dec 2029	582,000	598,044
	HYUNDAI AUTO RECEIVABLES	5.48% 17 Apr 2028	242,000	245,304
	HYUNDAI CAPITAL AMERICA	5.68% 26 Jun 2028	730,000	744,929
	HYUNDAI CAPITAL AMERICA	6% 11 Jul 2025	4,702,000	4,738,629
	HYUNDAI CAPITAL AMERICA	6.1% 21 Sep 2028	1,421,000	1,477,556
	ILLINOIS ST	5.1% 01 Jun 2033	3,750,000	3,712,061
	INDO ASAHAN/MINERAL IND	6.53% 15 Nov 2028	1,416,000	1,493,554
	INDO ASAHAN/MINERAL IND	4.75% 15 May 2025	2,425,000	2,395,949
	ING GROEP NV	1% 11 Sep 2034	1,354,000	1,424,855
	ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	304,000	300,221
	ISRAEL ELECTRIC CORP LTD	3.75% 22 Feb 2032	522,000	442,014
	JBS USA LUX SA/FOOD/LUX	7.25% 15 Nov 2053	1,464,000	1,595,174
	JM SMUCKER CO	6.5% 15 Nov 2043	568,000	635,393
	JM SMUCKER CO	6.5% 15 Nov 2053	1,029,000	1,190,039
*	JPMORGAN CHASE + CO	1% 01 Jun 2034	1,254,000	1,272,998
*	JPMORGAN CHASE + CO	1% 23 Oct 2034	1,232,000	1,337,792
	LAD AUTO RECEIVABLES TRUST	6.24% 15 Jun 2028	672,000	685,159
	LENNOX INTERNATIONAL INC	5.5% 15 Sep 2028	1,924,000	1,979,796
	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	2,742,000	2,773,478
	MERCK + CO INC	5% 17 May 2053	2,504,000	2,582,375
	META PLATFORMS INC	5.75% 15 May 2063	521,000	572,110
	MICROCHIP TECHNOLOGY INC	0.972% 15 Feb 2024	388,000	385,684
	MIDAMERICAN ENERGY CO	5.85% 15 Sep 2054	490,000	544,018
	MORGAN STANLEY	1% 01 Feb 2029	3,326,000	3,343,029
	MORGAN STANLEY	1% 21 Apr 2034	1,987,000	1,987,636
	MORGAN STANLEY	1% 20 Jul 2029	1,482,000	1,511,462
	MORGAN STANLEY	1% 21 Jul 2034	1,015,000	1,029,910
	MORGAN STANLEY BAML TRUST	3.249% 15 Feb 2048	403,000	391,651
	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	265,000	256,516
	NEW JERSEY ST TRANSPRTN TRUST	5.754% 15 Dec 2028	1,640,000	1,675,745
	NEXTERA ENERGY CAPITAL	4.255% 01 Sep 2024	1,707,000	1,692,098
	NEXTERA ENERGY CAPITAL	6.051% 01 Mar 2025	1,262,000	1,273,610
	NEXTERA ENERGY CAPITAL	5.749% 01 Sep 2025	4,578,000	4,625,977
	NEXTERA ENERGY CAPITAL	4.45% 20 Jun 2025	622,000	616,502
	NISSAN AUTO LEASE TRUST	5.74% 15 Aug 2025	572,647	573,042

NISSAN AUTO LEASE TRUST	5.61% 15 Nov 2027	728,000	735,116
NISSAN MOTOR ACCEPTANCE	2% 09 Mar 2026	1,465,000	1,347,331
NISSAN MOTOR ACCEPTANCE	2.75% 09 Mar 2028	640,000	564,762
NISSAN MOTOR ACCEPTANCE	1.85% 16 Sep 2026	3,153,000	2,835,777
NMLT TRUST	1% 25 Oct 2062	484,130	430,682
NORFOLK SOUTHERN CORP	5.95% 15 Mar 2064	788,000	880,125
NXP BV/NXP FDG/NXP USA	2.65% 15 Feb 2032	618,000	521,617
NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	415,000	399,911
OCCIDENTAL PETROLEUM COR	6.2% 15 Mar 2040	1,631,000	1,683,355
OCCIDENTAL PETROLEUM COR	8.5% 15 Jul 2027	1,634,000	1,783,037
OGLETHORPE POWER CORP	6.2% 01 Dec 2053	315,000	340,232
ONEOK INC	2.75% 01 Sep 2024	1,744,000	1,709,399
ONEOK INC	6.625% 01 Sep 2053	498,000	559,508
ORACLE CORP	3.25% 15 Nov 2027	324,000	307,991
ORACLE CORP	3.6% 01 Apr 2040	1,310,000	1,049,860
ORACLE CORP	3.6% 01 Apr 2050	2,319,000	1,719,121
ORACLE CORP	5.55% 06 Feb 2053	751,000	751,976
OVINTIV INC	7.1% 15 Jul 2053	2,104,000	2,319,765
PACIFIC GAS + ELECTRIC	4.6% 15 Jun 2043	545,000	450,050
PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	427,000	425,301
PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	806,000	591,910
PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	2,411,000	2,041,056
PECO ENERGY CO	2.85% 15 Sep 2051	466,000	314,117
PFIZER INVESTMENT ENTER	4.45% 19 May 2028	2,608,000	2,610,582
PFIZER INVESTMENT ENTER	5.11% 19 May 2043	537,000	536,656
PFIZER INVESTMENT ENTER	5.3% 19 May 2053	2,383,000	2,442,456
PHILLIPS 66 CO	4.95% 01 Dec 2027	577,000	582,447
PLAINS ALL AMER PIPELINE	5.15% 01 Jun 2042	429,000	389,416
PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	2,573,000	2,159,287
PNC FINANCIAL SERVICES	1% 28 Oct 2025	412,000	411,716
PNC FINANCIAL SERVICES	1% 20 Oct 2034	1,589,000	1,768,064
PRP ADVISORS, LLC	1% 25 Nov 2053	751,696	710,883
QATAR ENERGY	3.125% 12 Jul 2041	1,003,000	770,645
REPUBLIC OF PANAMA	4.5% 19 Jan 2063	1,106,000	724,640
REYNOLDS AMERICAN INC	5.7% 15 Aug 2035	812,000	802,150
ROCHE HOLDINGS INC	5.265% 13 Nov 2026	1,895,000	1,937,202
RTX CORP	5.75% 15 Jan 2029	2,936,000	3,073,375
RTX CORP	6.4% 15 Mar 2054	2,356,000	2,735,245
RYDER SYSTEM INC	6.6% 01 Dec 2033	1,644,000	1,826,073
SABINE PASS LIQUEFACTION	5.75% 15 May 2024	464,000	463,671
SAN DIEGO G + E	3.75% 01 Jun 2047	1,447,000	1,170,044
SANTANDER DRIVE AUTO	4.88% 15 Apr 2027	1,280,000	1,273,672
SANTANDER DRIVE AUTO	4.49% 16 Nov 2026	1,545,761	1,538,665
SANTANDER DRIVE AUTO	5.73% 17 Apr 2028	1,898,000	1,916,296
SEMPRA	6% 15 Oct 2039	210,000	221,571
SOCIETE GENERALE	1% 21 Jan 2043	278,000	199,509
SOUTHERN CAL EDISON	4.9% 01 Jun 2026	1,634,000	1,640,716

SPRINT CAPITAL CORP	6.875% 15 Nov 2028	1,987,000	2,153,014
STANDARD CHARTERED PLC	1% 23 Nov 2025	1,207,000	1,162,993
STATE OF QATAR	4.4% 16 Apr 2050	349,000	323,000
SYNCHRONY CARD ISSUANCE TRUST		1,161,000	1,180,565
T MOBILE USA INC	4.5% 15 Apr 2050	317,000	281,027
T MOBILE USA INC	3.875% 15 Apr 2030	2,922,000	2,772,306
T MOBILE USA INC	5.75% 15 Jan 2054	443,000	470,882
TAPESTRY INC	7.7% 27 Nov 2030	344,000	363,034
TAPESTRY INC	7.85% 27 Nov 2033	155,000	165,740
TESLA ELECTRIC VEHICLE TRUST	5.38% 20 Feb 2029	1,500,000	1,516,082
TEXAS NATURAL GAS SECURITIZTN	5.102% 01 Apr 2035	3,047,000	3,111,206
TEXAS NATURAL GAS SECURITIZTN	5.169% 01 Apr 2041	1,818,000	1,886,641
THERMO FISHER SCIENTIFIC	5% 05 Dec 2026	1,672,000	1,696,461
TORONTO DOMINION BANK	5.532% 17 Jul 2026	147,000	149,859
TOYOTA AUTO RECEIVABLES OWNER	4.71% 15 Feb 2028	359,000	358,616
TOYOTA AUTO RECEIVABLES OWNER	5.16% 17 Apr 2028	866,000	873,138
TOYOTA AUTO RECEIVABLES OWNER	1.02% 15 Mar 2027	2,347,000	2,198,104
TRUIST FINANCIAL CORP	1% 30 Oct 2029	1,532,000	1,656,031
UNION ELECTRIC CO	3.9% 01 Apr 2052	933,000	772,627
UNITED MEXICAN STATES	6.338% 04 May 2053	547,000	556,890
US DOLLAR	CURRENCY	179,359	179,359
US TREASURY N/B	1.875% 15 Feb 2051	6,897,000	4,396,838
US TREASURY N/B	2.375% 15 May 2051	8,597,000	6,164,318
US TREASURY N/B	2.25% 15 May 2041	7,000,000	5,350,625
US TREASURY N/B	2% 15 Aug 2051	3,130,000	2,053,573
US TREASURY N/B	1.75% 15 Aug 2041	17,984,000	12,552,270
US TREASURY N/B	2% 15 Nov 2041	3,794,000	2,754,207
US TREASURY N/B	2.375% 15 Feb 2042	7,785,000	5,995,666
US TREASURY N/B	3.25% 15 May 2042	5,135,000	4,522,812
US TREASURY N/B	3% 15 Aug 2052	2,500,000	2,053,906
US TREASURY N/B	3.375% 15 Aug 2042	4,526,000	4,050,770
US TREASURY N/B	4% 15 Nov 2052	3,389,000	3,358,287
US TREASURY N/B	4% 15 Nov 2042	293,000	285,812
US TREASURY N/B	3.625% 15 Feb 2053	6,636,000	6,155,927
US TREASURY N/B	3.875% 15 Feb 2043	1,779,000	1,702,559
US TREASURY N/B	3.625% 15 May 2053	4,854,000	4,508,911
US TREASURY N/B	3.875% 15 May 2043	3,382,000	3,236,680
US TREASURY N/B	4.125% 15 Aug 2053	9,753,000	9,905,391
US TREASURY N/B	4.375% 15 Aug 2043	3,042,000	3,116,624
US TREASURY N/B	4.75% 15 Nov 2043	16,327,000	17,571,934
US TREASURY N/B	2.75% 30 Apr 2027	4,849,000	4,666,784
US TREASURY N/B	3.25% 30 Jun 2027	2,627,000	2,568,303
US TREASURY N/B	2.75% 31 Jul 2027	1,911,000	1,835,605
US TREASURY N/B	4.125% 30 Sep 2027	4,065,000	4,092,629
US TREASURY N/B	4.125% 31 Oct 2027	8,805,000	8,865,534
US TREASURY N/B	3.875% 30 Nov 2027	6,628,000	6,617,644
US TREASURY N/B	3.875% 31 Dec 2027	5,034,000	5,029,674

US TREASURY N/B	3.5% 31 Jan 2028	8,651,000	8,520,559
US TREASURY N/B	4% 29 Feb 2028	5,135,000	5,155,861
US TREASURY N/B	3.625% 31 Mar 2028	4,637,000	4,589,905
US TREASURY N/B	3.5% 30 Apr 2028	787,000	775,195
US TREASURY N/B	3.625% 31 May 2028	12,968,000	12,843,386
US TREASURY N/B	4% 30 Jun 2028	6,672,000	6,709,530
US TREASURY N/B	4.125% 31 Jul 2028	9,085,000	9,187,206
US TREASURY N/B	3.875% 15 Aug 2033	10,192,000	10,199,963
US TREASURY N/B	4.375% 31 Aug 2028	4,907,000	5,016,641
US TREASURY N/B	4.625% 30 Sep 2028	6,145,000	6,349,033
US TREASURY N/B	4.875% 31 Oct 2028	14,188,000	14,823,135
US TREASURY N/B	4.875% 31 Oct 2030	2,561,000	2,713,460
US TREASURY N/B	4.5% 15 Nov 2033	29,273,000	30,796,111
US TREASURY N/B	4.625% 15 Nov 2026	3,241,000	3,293,413
US TREASURY N/B	4.875% 30 Nov 2025	37,193,000	37,583,817
US TREASURY N/B	4.375% 30 Nov 2030	26,393,000	27,188,914
US TREASURY N/B	4.375% 30 Nov 2028	12,559,000	12,865,126
US TREASURY N/B	4.375% 15 Dec 2026	26,605,000	26,875,207
US TREASURY N/B	3.75% 31 Dec 2028	24,620,000	24,532,360
US TREASURY N/B	4.25% 31 Dec 2025	5,194,000	5,194,049
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	1,028,000	1,018,347
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	2,729,000	2,355,291
VERIZON MASTER TRUST	4.47% 20 Jul 2027	1,804,000	1,802,226
VERIZON MASTER TRUST	4.49% 22 Jan 2029	1,881,000	1,870,416
VIRGINIA ELEC + POWER CO	5.45% 01 Apr 2053	1,109,000	1,146,961
VOLKSWAGEN AUTO LEASE TRUST	5.81% 20 Oct 2026	1,841,000	1,864,992
VOLKSWAGEN AUTO LOAN	5.02% 20 Jun 2028	454,000	456,867
VOLKSWAGEN AUTO LOAN	5.01% 22 Jan 2030	453,000	456,865
VOLKSWAGEN GROUP AMERICA	5.8% 12 Sep 2025	3,456,000	3,486,966
WARNERMEDIA HOLDINGS INC	5.05% 15 Mar 2042	1,166,000	1,029,356
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	920,000	793,206
WELLS FARGO + COMPANY	1% 11 Feb 2026	1,160,000	1,116,929
WELLS FARGO + COMPANY	1% 25 Jul 2029	2,059,000	2,103,763
WELLS FARGO + COMPANY	1% 25 Jul 2034	147,000	149,983
WELLS FARGO COMMERCIAL	3.695% 15 Nov 2048	100,000	96,362
WELLS FARGO COMMERCIAL	1% 15 Apr 2055	1,165,000	1,080,957
WESTERN MIDSTREAM OPERAT	5.25% 01 Feb 2050	1,305,000	1,168,484
WESTLAKE AUTOMOBILE	3.36% 15 Aug 2025	169,248	169,057
WESTLAKE AUTOMOBILE	5.21% 18 Jan 2028	1,200,000	1,195,129
WF RBS COMMERCIAL MORTGAGE	3.631% 15 Nov 2047	440,000	430,130
WORLD OMNI AUTO RECEIVABLES	5.79% 15 Feb 2029	710,000	729,324
WORLD OMNI AUTO RECEIVABLES	5.03% 15 Nov 2029	853,000	862,619
WORLD OMNI AUTOMOBILE LEASE	5.04% 17 Jul 2028	382,000	382,095
	Total:EXHIBIT G - Total Bond Market Fund		**$1,134,861,607**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	0WP302235 IRS BRL R F 10.23000	10.23% 02 Jan 2029	34,500,000		$ 27,230
	280 PARK AVENUE MORTGAGE TRUST	1% 15 Sep 2034	270,000		259,776
	3 MONTH SOFR FUT DEC23	XCME 20240319	(7,250,000)		(328,671)
	3 MONTH SOFR FUT DEC24	XCME 20250318	31,000,000		49,479
	3 MONTH SOFR FUT DEC25	XCME 20260317	76,750,000		586,446
	3 MONTH SOFR FUT MAR24	XCME 20240618	(8,250,000)		(36,358)
	3 MONTH SOFR OPT APR24P 94.75	EXP 04/12/2024	210,000		4,200
	3 MONTH SOFR OPT DEC24C 97.12	EXP 12/13/2024	(130,000)		(32,175)
	3 MONTH SOFR OPT DEC24P 95.5	EXP 12/13/2024	(130,000)		(26,000)
	3 MONTH SOFR OPT DEC24P 96	EXP 12/13/2024	130,000		50,700
	321 HENDERSON RECEIVABLES LLC	3.99% 16 Aug 2060	709,262		630,681
	3M COMPANY	3.7% 15 Apr 2050	210,000		167,124
	AB BSL CLO 4 LTD	1% 20 Apr 2036	260,000		260,676
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	60,000		61,520
	ABBVIE INC	4.875% 14 Nov 2048	30,000		29,381
	ABBVIE INC	2.95% 21 Nov 2026	1,220,000		1,170,285
	ABBVIE INC	3.2% 21 Nov 2029	690,000		645,350
	ABBVIE INC	4.25% 21 Nov 2049	420,000		375,409
	ADT SEC CORP	4.125% 01 Aug 2029	10,000		9,245
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	600,000		555,822
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	580,000		505,615
	AIMCO	1% 20 Apr 2034	350,000		348,005
	AIR LEASE CORP	5.3% 01 Feb 2028	210,000		212,648
	ALLIED UNIVERSAL	6.625% 15 Jul 2026	10,000		9,946
	ALPHABET INC	1.9% 15 Aug 2040	260,000		180,942
	ALTRIA GROUP INC	5.95% 14 Feb 2049	120,000		122,522
	ALTRIA GROUP INC	2.45% 04 Feb 2032	530,000		433,498
	ALTRIA GROUP INC	3.4% 04 Feb 2041	590,000		433,874
	ALTRIA GROUP INC	6.875% 01 Nov 2033	550,000		606,524
	AMAZON.COM INC	3.875% 22 Aug 2037	500,000		465,050
	AMAZON.COM INC	1.2% 03 Jun 2027	530,000		478,611
	AMAZON.COM INC	2.5% 03 Jun 2050	770,000		514,183
	AMAZON.COM INC	3.3% 13 Apr 2027	70,000		68,005
	AMAZON.COM INC	3.45% 13 Apr 2029	140,000		135,689
	AMAZON.COM INC	3.6% 13 Apr 2032	680,000		647,822
	AMERICA MOVIL SAB DE CV	2.875% 07 May 2030	480,000		427,618

AMERICAN AIRLINES INC	8.5% 15 May 2029	170,000	179,739
AMERICAN EXPRESS CO	3.375% 03 May 2024	210,000	208,291
AMERICAN EXPRESS CO	4.05% 03 May 2029	240,000	237,982
AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	70,000	59,356
ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	230,000	221,115
ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	50,000	49,216
ANHEUSER BUSCH INBEV WOR	5.55% 23 Jan 2049	50,000	53,915
ANHEUSER BUSCH INBEV WOR	4.35% 01 Jun 2040	750,000	702,015
ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	1,000,000	953,830
APACHE CORP	5.1% 01 Sep 2040	1,110,000	951,126
APIDOS CLO LTD	1% 22 Oct 2034	800,000	796,800
ARES CLO LTD	1% 15 Oct 2036	750,000	750,402
AT+T INC	5.55% 15 Aug 2041	60,000	60,971
AT+T INC	2.25% 01 Feb 2032	30,000	24,820
AT+T INC	3.5% 15 Sep 2053	170,000	123,913
AT+T INC	3.55% 15 Sep 2055	590,000	426,293
AT+T INC	2.55% 01 Dec 2033	430,000	350,725
AVIS BUDGET RENTAL CAR FUNDING	1.66% 20 Feb 2028	1,200,000	1,081,788
BALBOA BAY LOAN FUNDING LTD	1% 20 Jan 2032	1,750,000	1,748,075
BALL CORP	3.125% 15 Sep 2031	190,000	163,820
BANCO SANTANDER SA	2.749% 03 Dec 2030	600,000	498,174
BANK	1% 15 Feb 2055	13,268,684	365,713
BANK	2.758% 15 Sep 2062	231,350	199,802
BANK	2.521% 15 Dec 2064	1,000,000	833,668
BANK	2.978% 15 Nov 2062	570,000	507,522
BANK	5.745% 15 Aug 2056	210,000	221,985
BANK OF AMERICA CORP	1% 07 Feb 2030	240,000	227,717
BANK OF AMERICA CORP	1% 24 Oct 2026	2,040,000	1,893,875
BANK OF AMERICA CORP	1% 24 Oct 2051	750,000	509,820
BANK OF AMERICA CORP	1% 20 Oct 2032	3,450,000	2,866,019
BANK OF AMERICA CORP	1% 04 Feb 2033	730,000	621,157
BANK OF AMERICA CORP	1% 27 Apr 2028	510,000	498,749
BANK OF AMERICA CREDIT CARD TR	4.79% 15 May 2028	1,060,000	1,062,909
BANK OF MONTREAL	1.85% 01 May 2025	390,000	374,201
BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	200,000	189,524
BANK OF NOVA SCOTIA	1% 04 May 2037	170,000	152,208
BARCLAYS PLC	1% 20 Jun 2030	860,000	833,546
BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	253,954
BASSWOOD PARK CLO LTD	1% 20 Apr 2034	865,000	860,902
BAT CAPITAL CORP	3.734% 25 Sep 2040	890,000	655,832
BATTERY PARK CLO LTD	1% 20 Oct 2035	540,000	541,566
BECTON DICKINSON + CO	3.363% 06 Jun 2024	80,000	79,201
BENCHMARK MORTGAGE TRUST	2.263% 15 Mar 2054	691,000	566,737
BENCHMARK MORTGAGE TRUST	2.387% 15 Sep 2054	570,000	472,935
BENCHMARK MORTGAGE TRUST	2.669% 15 Dec 2054	990,000	834,227
BENCHMARK MORTGAGE TRUST	1% 15 Jul 2056	260,000	273,336
BERKSHIRE HATHAWAY FIN	4.25% 15 Jan 2049	240,000	224,669

BHP BILLITON FIN USA LTD	5% 30 Sep 2043	110,000	111,379
BIRCH GROVE CLO LTD.	1% 20 Oct 2036	390,000	389,691
BLUEMOUNTAIN CLO LTD	1% 22 Oct 2030	959,914	959,914
BNP PARIBAS	1% 05 Dec 2034	540,000	565,418
BNP PARIBAS	1% 09 Jun 2026	1,710,000	1,632,742
BNP PARIBAS	1% 19 Apr 2032	290,000	245,821
BNP PARIBAS	1% 13 Jan 2029	640,000	644,320
BOEING CO	3.1% 01 May 2026	940,000	903,819
BOEING CO	5.705% 01 May 2040	500,000	518,490
BOEING CO	5.805% 01 May 2050	660,000	686,077
BOEING CO	5.93% 01 May 2060	180,000	187,135
BOEING CO	5.15% 01 May 2030	890,000	907,079
BP CAP MARKETS AMERICA	3% 24 Feb 2050	710,000	505,719
BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	530,000	508,551
BPR TRUST	1% 15 Sep 2038	335,000	324,334
BPR TRUST	1% 15 Apr 2037	640,000	629,540
BRAVO RESIDENTIAL FUNDING	1% 25 Jan 2063	1,014,095	1,007,596
BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	257,000	243,957
BRISTOL MYERS SQUIBB CO	4.25% 26 Oct 2049	240,000	208,884
BROADCOM INC	3.137% 15 Nov 2035	600,000	493,338
BUILDERS FIRSTSOURCE INC	4.25% 01 Feb 2032	10,000	9,024
BWS101725 CDS USD R V 03MEVENT	1% 20 Dec 2028	1,984,400	(38,563)
BWS102947 CDS USD R V 03MEVENT	1% 20 Dec 2028	1,306,800	(76,222)
BX TRUST	1% 15 May 2038	748,270	736,043
BX TRUST	1% 15 Feb 2036	442,853	435,512
BX TRUST	1% 15 Oct 2026	434,509	425,874
BX TRUST	5.76% 13 Oct 2027	700,000	698,365
BX TRUST	1% 15 Jan 2039	985,000	968,009
BX TRUST	1% 09 Dec 2040	420,000	420,131
CAMB COMMERCIAL MORTGAGE	1% 15 Dec 2037	960,000	953,158
CAMERON LNG LLC	3.302% 15 Jan 2035	470,000	400,887
CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	240,000	174,180
CAYUGA PARK CLO, LTD.	1% 17 Jul 2034	370,000	368,964
CCO HLDGS LLC/CAP CORP	4.5% 01 Jun 2033	880,000	742,958
CCO HLDGS LLC/CAP CORP	4.5% 01 May 2032	10,000	8,572
CCO HLDGS LLC/CAP CORP	4.75% 01 Feb 2032	120,000	105,809
CD COMMERCIAL MORTGAGE	3.631% 10 Feb 2050	210,000	195,132
CD COMMERCIAL MORTGAGE	3.171% 15 Aug 2050	930,000	865,184
CENTENE CORP	4.25% 15 Dec 2027	110,000	106,259
CENTENE CORP	4.625% 15 Dec 2029	200,000	192,364
CENTENE CORP	3% 15 Oct 2030	20,000	17,414
CENTENE CORP	2.625% 01 Aug 2031	20,000	16,694
CHARLES SCHWAB CORP	5.875% 24 Aug 2026	500,000	513,110
CHARLES SCHWAB CORP	1% 24 Aug 2034	100,000	105,330
CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	410,000	406,195
CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	510,000	490,192
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	30,000	25,631
CHARTER COMM OPT LLC/CAP	5.375% 01 Apr 2038	300,000	272,025
CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	80,000	65,238

CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	710,000	554,318
CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	530,000	448,136
CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	60,000	41,926
CHARTER COMM OPT LLC/CAP	4.4% 01 Apr 2033	110,000	101,802
CHARTER COMM OPT LLC/CAP	5.5% 01 Apr 2063	130,000	108,800
CHENIERE ENERGY PARTNERS	3.25% 31 Jan 2032	360,000	307,307
CHEVRON USA INC	2.343% 12 Aug 2050	420,000	270,392
CIFC FUNDING LTD	1% 17 Jan 2035	900,000	894,240
CIGNA GROUP/THE	4.375% 15 Oct 2028	40,000	39,645
CIGNA GROUP/THE	4.8% 15 Aug 2038	300,000	290,652
CIGNA GROUP/THE	4.9% 15 Dec 2048	30,000	28,541
CIGNA GROUP/THE	3.4% 15 Mar 2050	300,000	222,180
CIGNA GROUP/THE	2.375% 15 Mar 2031	530,000	453,023
CINTAS CORPORATION NO. 2	4% 01 May 2032	190,000	183,943
CITIGROUP INC	4.4% 10 Jun 2025	230,000	227,403
CITIGROUP INC	4.65% 30 Jul 2045	190,000	173,221
CITIGROUP INC	4.45% 29 Sep 2027	780,000	762,427
CITIGROUP INC	1% 27 Oct 2028	470,000	444,794
CITIGROUP INC	1% 09 Jun 2027	1,010,000	924,403
CITIGROUP INC	1% 03 Nov 2032	2,230,000	1,842,582
CITIGROUP INC	1% 03 Nov 2042	250,000	180,318
CITIGROUP INC	1% 17 Mar 2033	820,000	738,656
COLT FUNDING LLC	1% 25 Feb 2067	794,960	748,927
COLT FUNDING LLC	1% 25 Feb 2067	758,149	687,257
COLUMBIA PIPELINES OPCO	6.036% 15 Nov 2033	470,000	493,049
COLUMBIA PIPELINES OPCO	6.544% 15 Nov 2053	100,000	110,234
COMCAST CORP	4% 15 Aug 2047	40,000	33,806
COMCAST CORP	3.969% 01 Nov 2047	290,000	244,273
COMCAST CORP	3.999% 01 Nov 2049	30,000	25,131
COMCAST CORP	4.049% 01 Nov 2052	800,000	676,128
COMCAST CORP	4.95% 15 Oct 2058	20,000	19,723
COMCAST CORP	4.25% 15 Oct 2030	1,370,000	1,351,697
COMCAST CORP	3.45% 01 Feb 2050	70,000	53,934
COMCAST CORP	3.75% 01 Apr 2040	370,000	319,055
COMCAST CORP	2.8% 15 Jan 2051	590,000	393,577
COMCAST CORP	2.887% 01 Nov 2051	80,000	54,292
COMMSCOPE INC	4.75% 01 Sep 2029	40,000	27,084
COMMSCOPE INC	6% 01 Mar 2026	80,000	71,077
CONSTELLATION BRANDS INC	2.25% 01 Aug 2031	30,000	25,255
CONSTELLATION BRANDS INC	4.35% 09 May 2027	150,000	148,833
CONSTELLATION BRANDS INC	3.6% 09 May 2024	100,000	99,253
CONTINENTAL RESOURCES	4.375% 15 Jan 2028	180,000	174,512
CONTINENTAL RESOURCES	5.75% 15 Jan 2031	520,000	517,322
CONTINENTAL RESOURCES	2.268% 15 Nov 2026	120,000	110,550
COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	1,130,000	1,109,954
COOPERATIEVE RABOBANK UA	1% 06 Apr 2028	1,150,000	1,097,434

COOPERATIEVE RABOBANK UA	1% 06 Apr 2033	290,000	260,536
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	510,000	437,407
COTERRA ENERGY INC	3.9% 15 May 2027	180,000	174,164
COTERRA ENERGY INC	4.375% 15 Mar 2029	470,000	456,934
CREDIT AGRICOLE LONDON	1% 16 Jun 2026	250,000	237,415
CREDIT SUISSE MORTGAGE TRUST	1% 25 Jul 2049	473,486	432,741
CREDIT SUISSE MORTGAGE TRUST	1% 25 Nov 2066	851,111	738,593
CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2066	826,658	695,152
CREDIT SUISSE MORTGAGE TRUST	1% 15 Jun 2039	640,000	639,621
CREDIT SUISSE NEW YORK	5% 09 Jul 2027	250,000	250,283
CREDIT SUISSE NEW YORK	7.95% 09 Jan 2025	520,000	531,502
CREDIT SUISSE NEW YORK	7.5% 15 Feb 2028	630,000	691,034
CROSS MORTGAGE TRUST	1% 25 Nov 2068	780,635	793,352
CSC HOLDINGS LLC	4.125% 01 Dec 2030	210,000	159,638
CSC HOLDINGS LLC	3.375% 15 Feb 2031	230,000	168,098
CSC HOLDINGS LLC	4.5% 15 Nov 2031	400,000	302,504
CTR PARTNERSHIP/CARETRST	3.875% 30 Jun 2028	40,000	36,628
CURRENCY CONTRACT	CNH/USD	—	(44,351)
CURRENCY CONTRACT	EUR/USD	—	(82)
CURRENCY CONTRACT	GBP/USD	—	(17,674)
CURRENCY CONTRACT	JPY/USD	—	177,048
CURRENCY CONTRACT	MXN/USD	—	172,212
CVS HEALTH CORP	4.78% 25 Mar 2038	100,000	94,818
CVS HEALTH CORP	5.05% 25 Mar 2048	90,000	84,542
CVS HEALTH CORP	4.125% 01 Apr 2040	590,000	507,713
CVS HEALTH CORP	4.25% 01 Apr 2050	240,000	200,453
CVS HEALTH CORP	1.75% 21 Aug 2030	1,600,000	1,324,480
CVS HEALTH CORP	1.875% 28 Feb 2031	50,000	41,212
CVS HEALTH CORP	2.125% 15 Sep 2031	120,000	99,416
DANSKE BANK A/S	5.375% 12 Jan 2024	230,000	229,959
DANSKE BANK A/S	1% 20 Dec 2025	240,000	233,950
DANSKE BANK A/S	1% 22 Sep 2026	200,000	203,354
DEEPHAVEN RESIDENTIAL	1% 25 Jan 2067	958,994	874,885
DEERE + COMPANY	3.75% 15 Apr 2050	110,000	96,693
DELTA AIR LINES INC	7.375% 15 Jan 2026	710,000	737,058
DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	290,000	285,041
DEUTSCHE BANK COMMERCIAL	2.632% 10 Aug 2049	163,157	150,736
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	530,000	514,148
DEVON ENERGY CORPORATION	5% 15 Jun 2045	360,000	319,932
DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	410,000	414,740
DEVON ENERGY CORPORATION	4.5% 15 Jan 2030	100,000	96,108
DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	100,000	92,982
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	240,000	213,878
DISH DBS CORP	5.25% 01 Dec 2026	540,000	463,990
DISH DBS CORP	5.75% 01 Dec 2028	10,000	8,062
DTP COMMERCIAL MORTGAGE	1% 15 Jan 2041	430,000	425,005

DUKE ENERGY OHIO INC	2.125% 01 Jun 2030	300,000	255,393
EATON CORP	4.15% 02 Nov 2042	120,000	110,342
ECOPETROL SA	4.625% 02 Nov 2031	760,000	644,890
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	300,000	290,871
ELEVANCE HEALTH INC	4.1% 15 May 2032	250,000	238,900
ELEVANCE HEALTH INC	4.55% 15 May 2052	110,000	100,757
ELMWOOD CLO IV LTD	1% 15 Apr 2033	450,000	449,145
ENERGY TRANSFER LP	5.5% 01 Jun 2027	100,000	101,387
ENERGY TRANSFER LP	3.75% 15 May 2030	940,000	873,204
ENERGY TRANSFER LP	6.25% 15 Apr 2049	490,000	508,948
ENERGY TRANSFER LP	5.4% 01 Oct 2047	70,000	65,426
ENTERPRISE PRODUCTS OPER	6.65% 15 Oct 2034	110,000	126,223
ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	390,000	384,614
ENTERPRISE PRODUCTS OPER	1% 15 Feb 2078	70,000	62,800
ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	670,000	607,516
ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	120,000	96,086
ENTERPRISE PRODUCTS OPER	3.95% 31 Jan 2060	120,000	97,938
EOG RESOURCES INC	4.95% 15 Apr 2050	360,000	355,903
EOG RESOURCES INC	4.375% 15 Apr 2030	130,000	129,739
EQM MIDSTREAM PARTNERS L	5.5% 15 Jul 2028	10,000	9,931
EQT CORP	3.625% 15 May 2031	1,070,000	956,708
EURO BOBL FUTURE MAR24	XEUR 20240307	1,500,000	26,843
EURO BUND FUTURE MAR24	XEUR 20240307	(3,800,000)	(134,325)
EURO CURRENCY	FOREIGN CURRENCY	303,236	334,969
EXELON CORP	5.625% 15 Jun 2035	240,000	247,865
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	810,000	771,112
EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	270,000	212,973
FANNIE MAE	3% 25 Nov 2042	258,091	236,184
FANNIE MAE	2.5% 25 Aug 2050	1,612,671	254,437
FANNIE MAE	2% 25 Apr 2050	491,695	425,321
FANNIE MAE	2% 25 Jan 2046	145,821	128,071
FANNIE MAE	2.5% 25 Jun 2051	734,614	110,512
FANNIE MAE	2.5% 25 Oct 2048	306,605	41,114
FANNIE MAE	2.5% 25 Jan 2052	1,708,928	257,833
FANNIE MAE	1.5% 25 Jun 2042	1,024,019	741,263
FANNIE MAE	2.5% 25 May 2050	753,214	103,576
FANNIE MAE	2% 25 Oct 2050	942,854	111,174
FANNIE MAE CAS	1% 25 Jul 2025	836,688	873,975
FANNIE MAE CAS	1% 25 Oct 2028	264,281	278,084
FANNIEMAE ACES	1% 25 Aug 2032	100,000	95,445
FANNIEMAE STRIP	2% 25 Mar 2050	830,321	102,058
FED HM LN PC POOL 841075	1% 01 Jan 2049	880,122	830,515
FED HM LN PC POOL G08753	4.5% 01 Feb 2047	134,272	132,816
FED HM LN PC POOL QB3535	2% 01 Sep 2050	942,948	776,804
FED HM LN PC POOL QB4985	2% 01 Nov 2050	146,711	121,464
FED HM LN PC POOL QC5830	2.5% 01 Aug 2051	835,040	721,147
FED HM LN PC POOL QC7411	2.5% 01 Sep 2051	86,401	74,602

FED HM LN PC POOL QC9154	3% 01 Oct 2051	89,117	79,714
FED HM LN PC POOL QD1850	2.5% 01 Dec 2051	81,494	69,936
FED HM LN PC POOL QD2419	3% 01 Dec 2051	2,192,061	1,969,494
FED HM LN PC POOL QD5620	2% 01 Feb 2052	350,610	288,779
FED HM LN PC POOL QD5628	2% 01 Feb 2052	365,084	299,759
FED HM LN PC POOL QD5827	2% 01 Feb 2052	89,930	74,311
FED HM LN PC POOL QD5961	2% 01 Feb 2052	348,378	285,701
FED HM LN PC POOL QD6079	2.5% 01 Feb 2052	437,082	377,034
FED HM LN PC POOL QD7365	2% 01 Feb 2052	90,064	74,365
FED HM LN PC POOL QD8675	2.5% 01 Mar 2052	88,528	76,168
FED HM LN PC POOL QE0399	3% 01 Apr 2052	269,966	239,879
FED HM LN PC POOL QE1492	3.5% 01 May 2052	261,394	242,533
FED HM LN PC POOL QF0921	5% 01 Sep 2052	88,911	88,090
FED HM LN PC POOL QF3730	5% 01 Nov 2052	92,801	91,945
FED HM LN PC POOL QF5465	5% 01 Dec 2052	187,159	185,747
FED HM LN PC POOL QG2834	5% 01 Apr 2053	93,751	92,885
FED HM LN PC POOL QG8471	5.5% 01 Aug 2053	95,185	95,706
FED HM LN PC POOL QK1354	2% 01 Feb 2042	173,904	149,357
FED HM LN PC POOL QK1512	3% 01 May 2042	252,026	230,030
FED HM LN PC POOL QK1518	3% 01 May 2042	469,444	428,473
FED HM LN PC POOL RA3913	2.5% 01 Nov 2050	847,163	733,909
FED HM LN PC POOL RA4142	2.5% 01 Dec 2050	4,037,459	3,496,703
FED HM LN PC POOL RA4537	1.5% 01 Feb 2051	165,268	129,979
FED HM LN PC POOL RA5731	2% 01 Aug 2051	1,344,818	1,105,689
FED HM LN PC POOL RA6135	2.5% 01 Oct 2051	507,046	435,255
FED HM LN PC POOL RA6531	3.5% 01 Jan 2052	553,439	510,677
FED HM LN PC POOL RA6562	2.5% 01 Jan 2052	83,264	72,126
FED HM LN PC POOL RA6954	3% 01 Mar 2052	177,779	157,993
FED HM LN PC POOL RA7185	4% 01 Apr 2052	614,766	586,018
FED HM LN PC POOL RA7186	4% 01 Apr 2052	1,055,081	1,007,931
FED HM LN PC POOL RA8790	5% 01 Apr 2053	292,316	289,506
FED HM LN PC POOL RA8904	6.5% 01 Apr 2053	184,889	190,503
FED HM LN PC POOL RA9079	6.5% 01 May 2053	95,678	99,604
FED HM LN PC POOL RA9080	6.5% 01 May 2053	93,534	97,373
FED HM LN PC POOL RA9081	6.5% 01 May 2053	190,327	197,013
FED HM LN PC POOL RA9437	5.5% 01 Jul 2053	98,227	98,825
FED HM LN PC POOL RB0714	2% 01 Dec 2041	942,444	813,772
FED HM LN PC POOL RB5084	1.5% 01 Nov 2040	731,103	611,778
FED HM LN PC POOL RB5110	1.5% 01 May 2041	972,413	806,309
FED HM LN PC POOL RB5117	1.5% 01 Jul 2041	743,744	616,250
FED HM LN PC POOL RB5131	2% 01 Oct 2041	166,858	143,306
FED HM LN PC POOL RB5141	2% 01 Jan 2042	86,564	74,245
FED HM LN PC POOL RB5145	2% 01 Feb 2042	1,045,663	896,625
FED HM LN PC POOL RB5149	2.5% 01 Mar 2042	87,272	77,073
FED HM LN PC POOL RB5166	3% 01 Jul 2042	89,936	82,087
FED HM LN PC POOL SC0093	2% 01 Oct 2040	422,281	365,205
FED HM LN PC POOL SC0160	2% 01 Jul 2041	469,135	407,196

FED HM LN PC POOL SC0188	2% 01 Sep 2041	162,057	140,585
FED HM LN PC POOL SC0206	2% 01 Nov 2041	249,505	216,274
FED HM LN PC POOL SC0269	2% 01 Jan 2042	173,329	149,060
FED HM LN PC POOL SC0313	2% 01 Jan 2042	548,783	471,665
FED HM LN PC POOL SC0340	3% 01 Sep 2042	185,063	168,911
FED HM LN PC POOL SC0384	2% 01 Apr 2042	476,511	409,793
FED HM LN PC POOL SD0502	3% 01 Aug 2050	303,807	272,488
FED HM LN PC POOL SD0615	4.5% 01 Jan 2051	125,155	123,550
FED HM LN PC POOL SD0618	3% 01 Feb 2051	161,639	144,836
FED HM LN PC POOL SD0745	2% 01 Nov 2051	85,948	71,117
FED HM LN PC POOL SD0777	2.5% 01 Nov 2051	171,295	147,379
FED HM LN PC POOL SD0952	3% 01 Apr 2052	182,122	163,113
FED HM LN PC POOL SD0958	3.5% 01 Apr 2052	514,537	476,834
FED HM LN PC POOL SD1143	4.5% 01 Sep 2050	383,173	377,731
FED HM LN PC POOL SD1218	4% 01 Jul 2049	1,856,102	1,788,789
FED HM LN PC POOL SD1305	5% 01 Jul 2052	1,003,185	995,620
FED HM LN PC POOL SD1807	4.5% 01 Jul 2052	278,467	271,139
FED HM LN PC POOL SD2138	5.5% 01 Jan 2053	97,089	98,434
FED HM LN PC POOL SD2245	5.5% 01 Dec 2052	95,664	96,344
FED HM LN PC POOL SD2251	4.5% 01 Nov 2052	94,822	92,044
FED HM LN PC POOL SD2284	6% 01 Dec 2052	272,829	278,537
FED HM LN PC POOL SD2394	4.5% 01 Nov 2052	187,013	181,517
FED HM LN PC POOL SD2395	5% 01 Jan 2053	181,544	179,868
FED HM LN PC POOL SD2443	4.5% 01 Oct 2052	192,257	186,662
FED HM LN PC POOL SD2452	6.5% 01 Feb 2053	181,721	187,228
FED HM LN PC POOL SD2549	4% 01 Jul 2052	91,004	87,458
FED HM LN PC POOL SD2591	5% 01 Mar 2053	282,357	281,090
FED HM LN PC POOL SD2723	5.5% 01 Mar 2053	189,249	190,807
FED HM LN PC POOL SD2762	5.5% 01 May 2053	288,110	290,406
FED HM LN PC POOL SD2763	5.5% 01 Apr 2053	189,872	190,911
FED HM LN PC POOL SD2792	4.5% 01 Mar 2047	91,840	91,498
FED HM LN PC POOL SD2856	5.5% 01 May 2053	95,163	95,684
FED HM LN PC POOL SD2866	4% 01 Jul 2049	94,302	90,383
FED HM LN PC POOL SD2892	5.5% 01 May 2053	187,659	189,154
FED HM LN PC POOL SD2919	5.5% 01 Apr 2053	289,477	291,206
FED HM LN PC POOL SD2961	5% 01 Nov 2052	93,789	93,261
FED HM LN PC POOL SD2981	6.5% 01 May 2053	455,739	468,164
FED HM LN PC POOL SD2991	2.5% 01 Sep 2051	283,012	245,222
FED HM LN PC POOL SD3171	5.5% 01 Jun 2053	285,011	286,714
FED HM LN PC POOL SD3382	5% 01 Jun 2053	96,513	95,622
FED HM LN PC POOL SD3400	4.5% 01 Oct 2052	294,956	286,992
FED HM LN PC POOL SD3432	6% 01 Jul 2053	95,827	98,312
FED HM LN PC POOL SD3642	6% 01 Sep 2053	194,724	200,570
FED HM LN PC POOL SD3722	5% 01 May 2053	386,908	384,912
FED HM LN PC POOL SD4365	5.5% 01 Sep 2053	99,397	100,192
FED HM LN PC POOL SD7509	3% 01 Nov 2049	270,885	243,683
FED HM LN PC POOL SD7525	2.5% 01 Oct 2050	340,139	294,835
FED HM LN PC POOL SD7534	2.5% 01 Feb 2051	360,482	313,225

FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	2,114,727	1,827,343
FED HM LN PC POOL SD7560	4% 01 Feb 2053	469,778	449,485
FED HM LN PC POOL SD8121	2% 01 Jan 2051	2,046,947	1,681,888
FED HM LN PC POOL SD8209	1.5% 01 Mar 2052	369,487	287,776
FED HM LN PC POOL SI2048	2.5% 01 Jul 2050	96,395	83,129
FED HM LN PC POOL SI2056	3.5% 01 Dec 2050	570,817	533,390
FED HM LN PC POOL WN2272	3.65% 01 Oct 2029	500,000	481,568
FED HM LN PC POOL ZM2669	4.5% 01 Feb 2047	1,101,231	1,088,013
FED HOME LN DISCOUNT NT	0.01% 01 Mar 2024	140,000	138,818
FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2030	11,885,043	489,337
FHLMC MULTIFAMILY STRUCTURED	1% 25 Jan 2030	3,426,787	186,437
FHLMC MULTIFAMILY STRUCTURED	1% 25 Jun 2031	6,387,374	382,100
FHLMC MULTIFAMILY STRUCTURED	1% 25 Oct 2031	4,694,601	152,659
FHLMC MULTIFAMILY STRUCTURED	1% 25 Nov 2032	12,994,531	188,721
FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2032	2,799,937	98,154
FHLMC MULTIFAMILY STRUCTURED	1% 25 Aug 2033	4,999,784	99,655
FIRST QUANTUM MINERALS L	6.875% 15 Oct 2027	450,000	382,505
FNMA POOL AR7399	3% 01 Jun 2043	70,566	64,428
FNMA POOL AS0038	3% 01 Jul 2043	155,654	142,114
FNMA POOL AU6735	3% 01 Oct 2043	145,817	133,133
FNMA POOL BF0531	2.5% 01 May 2055	1,047,329	900,187
FNMA POOL BF0561	3% 01 Sep 2061	449,166	389,117
FNMA POOL BF0646	2.5% 01 Jun 2062	3,014,974	2,533,665
FNMA POOL BL0957	3.78% 01 Jan 2029	388,547	378,302
FNMA POOL BM3929	1% 01 Jul 2032	434,535	418,483
FNMA POOL BM6912	1% 01 Jan 2052	91,417	75,325
FNMA POOL BN1628	4.5% 01 Nov 2048	217,629	214,538
FNMA POOL BQ3331	2% 01 Aug 2050	151,256	124,661
FNMA POOL BQ4926	2% 01 Oct 2050	144,175	118,735
FNMA POOL BR1001	2.5% 01 May 2051	78,341	67,926
FNMA POOL BR4052	2% 01 Feb 2051	148,926	122,948
FNMA POOL BR5566	2% 01 Mar 2051	317,136	261,744
FNMA POOL BR9750	2% 01 Apr 2051	82,544	67,640
FNMA POOL BS5676	3.87% 01 May 2037	100,000	92,768
FNMA POOL BS5734	3.345% 01 Jun 2032	100,000	92,507
FNMA POOL BS6056	3.85% 01 Aug 2032	100,000	93,346
FNMA POOL BS6124	4.06% 01 Jul 2032	100,000	94,881
FNMA POOL BS6131	3.89% 01 Jul 2032	200,000	187,207
FNMA POOL BS6215	3.84% 01 Jul 2032	100,000	95,824
FNMA POOL BS6949	3.98% 01 Oct 2032	200,000	188,969
FNMA POOL BS6976	4.84% 01 Oct 2032	98,705	101,129
FNMA POOL BS6984	4.29% 01 Oct 2032	100,000	98,715
FNMA POOL BS7209	5.18% 01 Nov 2032	100,000	104,090
FNMA POOL BS7752	4.31% 01 Feb 2030	100,000	99,627
FNMA POOL BS7753	4.31% 01 Feb 2030	100,000	99,627
FNMA POOL BS8408	4.49% 01 Jun 2028	300,000	300,887
FNMA POOL BS9106	5.35% 01 Jul 2033	100,000	101,792

FNMA POOL BS9454	5.34% 01 Sep 2028	100,000	103,715
FNMA POOL BS9960	5.36% 01 Dec 2033	300,000	315,152
FNMA POOL BU1118	2.5% 01 Oct 2051	1,676,771	1,443,682
FNMA POOL BU1322	2.5% 01 Feb 2052	90,731	77,817
FNMA POOL BU1421	3% 01 Jan 2052	263,665	235,517
FNMA POOL BV3089	2.5% 01 Feb 2052	170,431	146,636
FNMA POOL BV3167	3.5% 01 May 2052	266,294	247,079
FNMA POOL BV4142	3% 01 Mar 2052	81,215	72,975
FNMA POOL BV4195	3% 01 Mar 2052	919,986	822,702
FNMA POOL BV5405	4% 01 Apr 2052	82,517	78,862
FNMA POOL BV8546	3.5% 01 May 2052	172,704	160,216
FNMA POOL BW9916	5% 01 Oct 2052	187,291	185,494
FNMA POOL BX0553	5.5% 01 Oct 2052	90,147	90,884
FNMA POOL BX6719	5.5% 01 Feb 2053	97,514	98,096
FNMA POOL BY0903	5.5% 01 Apr 2053	95,645	96,168
FNMA POOL BZ0011	5.17% 01 Dec 2033	300,000	314,237
FNMA POOL CA7257	2.5% 01 Oct 2050	144,680	125,326
FNMA POOL CA7531	3% 01 Oct 2050	144,001	129,746
FNMA POOL CB1273	2% 01 Aug 2051	85,691	70,478
FNMA POOL CB1878	3% 01 Oct 2051	739,000	656,783
FNMA POOL CB2115	2.5% 01 Nov 2041	82,489	73,608
FNMA POOL CB2664	3% 01 Jan 2052	871,631	774,700
FNMA POOL CB3044	2.5% 01 Mar 2052	449,975	387,970
FNMA POOL CB3082	3% 01 Mar 2042	83,712	76,953
FNMA POOL CB3126	3.5% 01 Mar 2052	260,034	240,980
FNMA POOL CB3272	4% 01 Apr 2052	527,019	503,589
FNMA POOL CB3282	3.5% 01 Apr 2052	352,607	324,667
FNMA POOL CB3542	3% 01 May 2042	88,204	80,799
FNMA POOL CB3614	4% 01 May 2052	709,625	677,913
FNMA POOL CB3880	5% 01 Jun 2052	86,689	86,492
FNMA POOL CB4103	5% 01 Jul 2052	265,562	266,864
FNMA POOL CB4386	4.5% 01 Aug 2052	85,752	83,218
FNMA POOL CB4418	5.5% 01 Aug 2052	82,863	83,541
FNMA POOL CB4788	5% 01 Oct 2052	90,502	89,636
FNMA POOL CB5104	4.5% 01 Nov 2052	277,016	268,934
FNMA POOL CB5108	5.5% 01 Nov 2052	563,475	567,630
FNMA POOL CB5497	6.5% 01 Jan 2053	451,448	467,290
FNMA POOL CB5892	4.5% 01 Mar 2053	191,176	185,597
FNMA POOL CB6030	4.5% 01 Apr 2053	194,709	189,000
FNMA POOL CB6322	5.5% 01 May 2053	191,502	193,035
FNMA POOL CB6540	6% 01 Jun 2053	1,348,574	1,383,539
FNMA POOL CB6753	6% 01 Jul 2053	769,008	785,772
FNMA POOL CB7109	5.5% 01 Sep 2053	488,467	491,385
FNMA POOL CB7114	5.5% 01 Sep 2053	1,174,673	1,181,098
FNMA POOL FM1263	1% 01 Jul 2049	59,412	58,650
FNMA POOL FM3049	1% 01 Apr 2044	280,644	271,757
FNMA POOL FM6597	1% 01 Mar 2041	393,183	338,951
FNMA POOL FM7100	1% 01 Jun 2050	606,583	566,379
FNMA POOL FM7673	1% 01 Jun 2051	553,187	476,639

FNMA POOL FM8025	1%	01 Jul 2051	80,714	69,964
FNMA POOL FM8166	1%	01 Jun 2051	143,481	129,268
FNMA POOL FM8577	1%	01 Aug 2051	226,843	204,232
FNMA POOL FM8648	1%	01 Sep 2051	77,525	69,176
FNMA POOL FM8786	1%	01 Oct 2051	247,970	214,108
FNMA POOL FM8813	1%	01 Sep 2051	381,228	351,601
FNMA POOL FM9103	1%	01 Oct 2041	585,114	505,500
FNMA POOL FM9264	1%	01 Oct 2041	1,089,492	945,452
FNMA POOL FM9365	1%	01 Nov 2051	81,676	73,434
FNMA POOL FM9413	1%	01 Nov 2051	32,923	31,238
FNMA POOL FM9441	1%	01 Apr 2051	166,800	136,760
FNMA POOL FM9444	1%	01 Oct 2041	935,842	834,896
FNMA POOL FM9464	1%	01 Nov 2051	242,905	217,769
FNMA POOL FS0024	1%	01 Sep 2051	75,560	65,478
FNMA POOL FS0028	1%	01 Sep 2051	85,322	73,671
FNMA POOL FS0034	1%	01 Dec 2051	83,785	75,278
FNMA POOL FS0037	1%	01 Aug 2051	72,831	65,581
FNMA POOL FS0067	1%	01 Sep 2051	69,687	68,234
FNMA POOL FS0240	1%	01 Jan 2052	165,469	148,822
FNMA POOL FS0331	1%	01 Jan 2052	564,304	502,674
FNMA POOL FS0349	1%	01 Jan 2052	264,268	217,787
FNMA POOL FS0352	1%	01 Jan 2052	2,092,683	1,723,274
FNMA POOL FS0366	1%	01 Jan 2052	85,938	74,527
FNMA POOL FS0408	1%	01 Jan 2052	169,708	152,349
FNMA POOL FS0424	1%	01 Jan 2052	600,708	518,032
FNMA POOL FS0434	1%	01 Nov 2051	83,013	72,018
FNMA POOL FS0464	1%	01 Jan 2052	166,718	136,925
FNMA POOL FS0483	1%	01 Jan 2052	356,685	330,127
FNMA POOL FS0523	1%	01 Feb 2052	622,579	536,790
FNMA POOL FS0549	1%	01 Feb 2052	443,138	381,207
FNMA POOL FS0551	1%	01 Feb 2052	175,633	151,461
FNMA POOL FS0582	1%	01 Feb 2052	173,447	149,231
FNMA POOL FS0583	1%	01 Feb 2052	182,498	156,998
FNMA POOL FS0584	1%	01 Feb 2052	698,356	576,625
FNMA POOL FS0612	1%	01 Feb 2052	536,987	445,441
FNMA POOL FS0697	1%	01 Feb 2042	252,198	224,775
FNMA POOL FS0735	1%	01 Jan 2052	963,068	856,221
FNMA POOL FS1014	1%	01 Feb 2052	86,241	71,280
FNMA POOL FS1015	1%	01 Feb 2052	267,001	220,690
FNMA POOL FS1074	1%	01 Mar 2052	863,996	775,738
FNMA POOL FS1104	1%	01 Nov 2051	83,675	72,346
FNMA POOL FS1112	1%	01 Mar 2052	438,680	365,314
FNMA POOL FS1237	1%	01 Dec 2051	1,316,299	1,223,194
FNMA POOL FS1289	1%	01 Mar 2052	340,633	306,693
FNMA POOL FS1403	1%	01 Jan 2045	163,026	148,522
FNMA POOL FS1425	1%	01 May 2052	98,952	91,670
FNMA POOL FS1454	1%	01 Apr 2052	175,900	162,470

FNMA POOL FS1462	1% 01 Jan 2052	170,638	158,542
FNMA POOL FS1539	1% 01 Nov 2048	167,680	153,094
FNMA POOL FS1542	1% 01 Apr 2042	256,012	234,780
FNMA POOL FS1555	1% 01 Apr 2052	89,123	82,318
FNMA POOL FS1556	1% 01 May 2052	532,616	494,267
FNMA POOL FS1603	1% 01 May 2052	177,439	164,327
FNMA POOL FS1626	1% 01 Apr 2052	268,394	230,025
FNMA POOL FS1628	1% 01 Apr 2052	89,689	77,670
FNMA POOL FS1631	1% 01 Feb 2051	87,656	75,143
FNMA POOL FS1924	1% 01 Mar 2051	427,516	366,278
FNMA POOL FS2061	1% 01 Jun 2052	276,210	263,229
FNMA POOL FS3249	1% 01 Nov 2052	183,066	181,310
FNMA POOL FS3368	1% 01 Mar 2052	371,259	319,241
FNMA POOL FS3411	1% 01 Jan 2053	88,929	90,693
FNMA POOL FS3672	1% 01 Feb 2053	289,560	293,803
FNMA POOL FS3813	1% 01 Nov 2052	88,237	85,652
FNMA POOL FS3835	1% 01 Nov 2052	94,148	91,593
FNMA POOL FS3836	1% 01 Jan 2053	186,315	180,839
FNMA POOL FS3977	1% 01 Nov 2052	93,312	90,688
FNMA POOL FS3978	1% 01 Jan 2053	95,231	94,352
FNMA POOL FS4108	1% 01 Dec 2051	192,764	182,905
FNMA POOL FS4136	1% 01 Apr 2053	387,418	383,839
FNMA POOL FS4243	1% 01 May 2042	89,817	82,370
FNMA POOL FS4270	1% 01 Mar 2052	284,345	234,597
FNMA POOL FS4308	1% 01 Apr 2053	184,920	183,212
FNMA POOL FS4314	1% 01 Mar 2052	94,791	78,141
FNMA POOL FS4448	1% 01 Dec 2044	92,259	89,602
FNMA POOL FS4471	1% 01 Sep 2042	94,689	83,976
FNMA POOL FS4480	1% 01 Mar 2050	89,895	89,833
FNMA POOL FS4524	1% 01 May 2053	96,182	95,294
FNMA POOL FS4645	1% 01 Nov 2051	90,593	85,945
FNMA POOL FS4654	1% 01 Jul 2051	1,626,171	1,338,172
FNMA POOL FS4805	1% 01 May 2053	197,388	199,563
FNMA POOL FS5155	1% 01 Jul 2053	94,861	95,313
FNMA POOL FS5191	1% 01 Aug 2042	773,427	664,255
FNMA POOL FS5306	1% 01 Jul 2053	95,568	98,256
FNMA POOL FS5313	1% 01 Jan 2050	1,155,624	1,077,533
FNMA POOL FS5437	1% 01 Jun 2053	589,782	593,007
FNMA POOL FS5450	1% 01 Nov 2051	290,203	261,297
FNMA POOL FS5647	1% 01 Jul 2053	193,664	195,867
FNMA POOL FS5708	1% 01 Jun 2053	293,099	292,433
FNMA POOL FS6451	1% 01 Aug 2053	299,367	301,763
FNMA POOL MA2773	3% 01 Oct 2036	425,325	399,051
FNMA POOL MA3210	3.5% 01 Dec 2047	440,581	410,809
FNMA POOL MA4031	4.5% 01 May 2050	89,188	87,331
FNMA POOL MA4120	2.5% 01 Sep 2050	54,459	46,699
FNMA POOL MA4130	3% 01 Sep 2040	42,291	38,677

FNMA POOL MA4158	2% 01 Oct 2050	426,301	350,670
FNMA POOL MA4177	2.5% 01 Nov 2040	116,092	103,758
FNMA POOL MA4208	2% 01 Dec 2050	1,111,497	913,614
FNMA POOL MA4237	2% 01 Jan 2051	683,183	561,342
FNMA POOL MA4280	1.5% 01 Mar 2051	516,011	402,513
FNMA POOL MA4310	1.5% 01 Apr 2041	159,098	131,969
FNMA POOL MA4325	2% 01 May 2051	247,016	202,414
FNMA POOL MA4474	2% 01 Nov 2041	167,728	143,935
FNMA POOL MA4519	1.5% 01 Jan 2042	174,612	144,244
FNMA POOL MA4540	2% 01 Feb 2042	259,685	222,621
FNMA POOL MA4570	2% 01 Mar 2042	87,708	75,121
FNMA POOL MA4571	2.5% 01 Mar 2042	172,846	152,647
FNMA POOL MA4587	2.5% 01 Apr 2042	265,909	235,176
FNMA POOL MA4606	2% 01 May 2042	89,998	77,124
FNMA POOL MA4632	3% 01 Jun 2042	270,235	246,650
FNMA POOL MA4643	3% 01 May 2042	89,340	81,451
FNMA TBA 30 YR 2	2% 16 Jan 2054	400,000	326,867
FNMA TBA 30 YR 3	3% 16 Jan 2054	200,000	176,914
FNMA TBA 30 YR 4	4% 16 Jan 2054	300,000	283,921
FNMA TBA 30 YR 4.5	4.5% 16 Jan 2054	100,000	97,033
FNMA TBA 30 YR 5	5% 16 Jan 2054	1,400,000	1,386,533
FNMA TBA 30 YR 6.5	6.5% 16 Jan 2054	200,000	204,892
FORD CREDIT FLOORPLAN MASTER	4.92% 15 May 2028	860,000	861,772
FORD MOTOR COMPANY	3.25% 12 Feb 2032	1,950,000	1,624,487
FORD MOTOR COMPANY	6.1% 19 Aug 2032	150,000	151,559
FORD MOTOR CREDIT CO LLC	4.95% 28 May 2027	200,000	195,256
FORD MOTOR CREDIT CO LLC	7.35% 06 Mar 2030	430,000	461,575
FORTRESS CREDIT BSL LIMITED	1% 20 Apr 2033	1,750,000	1,747,025
FOX CORP	6.5% 13 Oct 2033	210,000	227,726
FREDDIE MAC	2% 25 Sep 2045	92,755	75,970
FREDDIE MAC	2% 25 Apr 2041	156,051	136,663
FREDDIE MAC	2% 25 Mar 2051	1,046,168	140,538
FREDDIE MAC	3% 25 Jan 2047	734,382	88,921
FREDDIE MAC	3% 25 Apr 2052	300,000	223,591
FREDDIE MAC	4% 25 Apr 2052	100,000	92,279
FREDDIE MAC	2.5% 25 Jan 2051	652,444	101,342
FREEPORT MCMORAN INC	5.45% 15 Mar 2043	60,000	58,205
FREEPORT MCMORAN INC	4.625% 01 Aug 2030	500,000	488,155
GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	210,000	195,306
GENERAL MOTORS CO	6.25% 02 Oct 2043	240,000	245,676
GENERAL MOTORS CO	6.6% 01 Apr 2036	20,000	21,424
GENERAL MOTORS CO	5.6% 15 Oct 2032	70,000	71,679
GENERAL MOTORS FINL CO	2.75% 20 Jun 2025	410,000	394,658
GLENCORE FUNDING LLC	4% 27 Mar 2027	1,030,000	1,001,036
GNMA II POOL 785565	2.5% 20 Jun 2051	163,855	142,298
GNMA II POOL 785568	2.5% 20 Aug 2051	241,708	209,796
GNMA II POOL 785657	2.5% 20 Oct 2051	418,364	363,000

GNMA II POOL 785663	2.5% 20 Oct 2051	165,051	143,209
GNMA II POOL 785667	2.5% 20 Oct 2051	167,794	145,589
GNMA II POOL 785762	2.5% 20 Nov 2051	86,054	74,640
GNMA II POOL 785789	2.5% 20 Dec 2051	84,018	72,861
GNMA II POOL 785791	2.5% 20 Dec 2051	251,530	217,372
GNMA II POOL 785821	2.5% 20 Dec 2051	174,253	151,112
GNMA II POOL 785944	3% 20 Feb 2052	694,321	624,254
GNMA II POOL 786077	3% 20 Mar 2052	164,589	147,859
GNMA II POOL 786082	3% 20 Nov 2051	172,449	155,681
GNMA II POOL 786095	3% 20 Apr 2052	270,265	239,654
GNMA II POOL 786107	3% 20 Mar 2052	84,315	76,117
GNMA II POOL 786108	3.5% 20 Mar 2052	277,056	256,964
GNMA II POOL 786150	3% 20 Mar 2052	270,630	242,894
GNMA II POOL 786335	4.5% 20 Sep 2052	370,276	362,083
GNMA II POOL 786340	5% 20 Sep 2052	94,201	94,079
GNMA II POOL 786366	4.5% 20 Aug 2052	280,121	273,776
GNMA II POOL 786429	4% 20 Jun 2052	93,660	89,486
GNMA II POOL 786474	5% 20 Jan 2053	282,952	282,583
GNMA II POOL 786535	5.5% 20 Feb 2053	481,308	488,217
GNMA II POOL 786579	5.5% 20 Mar 2053	97,207	98,083
GNMA II POOL 786690	5.5% 20 May 2053	98,273	99,159
GNMA II POOL 786726	2% 20 Mar 2051	764,876	631,276
GNMA II POOL 786795	6% 20 Jul 2053	393,162	405,408
GNMA II POOL 786823	5.5% 20 Jul 2053	98,820	99,885
GNMA II POOL 786831	5.5% 20 Jul 2053	98,867	100,286
GNMA II POOL 786835	5.5% 20 Aug 2053	298,608	301,829
GNMA II POOL 786843	3% 20 Mar 2052	193,062	173,278
GNMA II POOL 786916	5.5% 20 Aug 2053	697,547	705,070
GNMA II POOL 786973	6% 20 Sep 2053	99,250	102,608
GNMA II POOL 787097	5% 20 Aug 2053	199,757	199,322
GNMA II POOL 787154	6.5% 20 Nov 2053	100,000	103,157
GNMA II POOL CK9592	4% 20 Jun 2052	90,460	86,228
GNMA II POOL CL5523	3% 20 Apr 2052	83,692	74,154
GNMA II POOL CW6992	6% 20 Sep 2053	199,424	205,563
GNMA II POOL MA4586		626,366	590,718
GNMA II POOL MA5078	4% 20 Mar 2048	342,241	330,780
GNMA II POOL MA5193	4.5% 20 May 2048	36,611	36,196
GNMA II POOL MA5194	5% 20 May 2048	27,714	27,950
GNMA II POOL MA5265	4.5% 20 Jun 2048	265,624	262,667
GNMA II POOL MA5399	4.5% 20 Aug 2048	98,816	97,716
GNMA II POOL MA5465	3.5% 20 Sep 2048	126,180	118,999
GNMA II POOL MA5530	5% 20 Oct 2048	199,416	201,019
GNMA II POOL MA5594	3.5% 20 Nov 2048	300,918	283,543
GNMA II POOL MA5597	5% 20 Nov 2048	81,965	82,624
GNMA II POOL MA5652	4.5% 20 Dec 2048	49,826	49,271
GNMA II POOL MA5653	5% 20 Dec 2048	91,159	91,891
GNMA II POOL MA5711	4.5% 20 Jan 2049	373,361	369,205

GNMA II POOL MA5712	5% 20 Jan 2049	71,678	72,254
GNMA II POOL MA5763	4% 20 Feb 2049	220,227	212,626
GNMA II POOL MA5764	4.5% 20 Feb 2049	179,184	177,189
GNMA II POOL MA5817	4% 20 Mar 2049	62,019	59,878
GNMA II POOL MA5818	4.5% 20 Mar 2049	295,439	292,151
GNMA II POOL MA5876	4% 20 Apr 2049	49,558	47,795
GNMA II POOL MA5878	5% 20 Apr 2049	45,689	46,056
GNMA II POOL MA6157	5% 20 Sep 2049	107,852	108,769
GNMA II POOL MA6287	5% 20 Nov 2049	48,900	49,316
GNMA II POOL MA6413	5% 20 Jan 2050	72,004	72,617
GNMA II POOL MA6473	2.5% 20 Feb 2050	643,045	566,895
GNMA II POOL MA6476	4% 20 Feb 2050	593,123	572,416
GNMA II POOL MA6711	3.5% 20 Jun 2050	487,389	456,844
GNMA II POOL MA6818	2% 20 Aug 2050	61,125	51,985
GNMA II POOL MA6865	2.5% 20 Sep 2050	674,375	593,494
GNMA II POOL MA6997	3.5% 20 Nov 2050	540,207	507,608
GNMA II POOL MA7314	3.5% 20 Apr 2051	105,802	98,926
GNMA II POOL MA7316	4.5% 20 Apr 2051	910,369	900,236
GNMA II POOL MA7475	4% 20 Jul 2051	379,370	366,125
GNMA II POOL MA7590	3% 20 Sep 2051	1,216,732	1,103,813
GNMA II POOL MA7650	3% 20 Oct 2051	712,630	646,274
GNMA II POOL MA7705	2.5% 20 Nov 2051	16,758	14,671
GNMA II POOL MA7706	3% 20 Nov 2051	1,478,420	1,340,301
GNMA II POOL MA7883	3.5% 20 Feb 2052	963,015	897,593
GNMA II POOL MA8197	2.5% 20 Aug 2052	176,885	155,154
GNMA II POOL MA8348	5% 20 Oct 2052	374,038	371,654
GNMA II POOL MA8428	5% 20 Nov 2052	661,750	657,531
GNMA II POOL MA8429	5.5% 20 Nov 2052	466,816	470,169
GNMA II POOL MA8485	2.5% 20 Dec 2052	92,167	80,769
GNMA II POOL MA8490	5% 20 Dec 2052	854,186	848,740
GNMA II POOL MA8726	5.5% 20 Mar 2053	192,665	193,778
GNMA II POOL MA8796	3% 20 Apr 2053	279,591	255,161
GNMA II POOL MA8801	5.5% 20 Apr 2053	875,126	880,185
GNMA II POOL MA8879	5.5% 20 May 2053	490,460	493,295
GNMA II POOL MA8949	6% 20 Jun 2053	97,523	99,071
GNMA II TBA 30 YR 2	2% 22 Jan 2054	700,000	592,701
GNMA II TBA 30 YR 2.5	2.5% 22 Jan 2054	900,000	788,503
GNMA II TBA 30 YR 3	3% 22 Jan 2054	800,000	724,440
GNMA II TBA 30 YR 3.5	3.5% 22 Jan 2054	800,000	745,022
GNMA II TBA 30 YR 4	4% 22 Jan 2054	700,000	668,325
GNMA II TBA 30 YR 5	5% 22 Jan 2054	1,400,000	1,391,155
GNMA II TBA 30 YR 5.5	5.5% 22 Jan 2054	700,000	704,340
GNMA II TBA 30 YR 6	6% 22 Jan 2054	700,000	711,256
GNMA II TBA 30 YR 6.5	6.5% 20 Mar 2054	200,000	204,200
GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	1,790,000	1,649,825
GOLDMAN SACHS GROUP INC	1% 21 Jul 2042	990,000	724,343
GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	1,480,000	1,235,075
GOLDMAN SACHS GROUP INC	1% 15 Mar 2028	70,000	67,194

GOLDMAN SACHS GROUP INC	1% 15 Jun 2027	630,000	620,172
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	240,000	232,538
GOVERNMENT NATIONAL	1% 20 Apr 2070	170,306	165,647
GOVERNMENT NATIONAL	1.34% 16 Jun 2063	288,206	216,378
GOVERNMENT NATIONAL	1.4% 16 Jun 2063	433,568	326,518
GOVERNMENT NATIONAL	1.9% 16 Mar 2064	414,823	194,807
GOVERNMENT NATIONAL	2% 16 Jun 2064	99,990	78,167
GOVERNMENT NATIONAL	1% 16 Oct 2064	300,000	223,855
GOVERNMENT NATIONAL	2% 16 Feb 2064	2,373,936	1,367,159
GOVERNMENT NATIONAL	1% 16 Jul 2065	1,488,896	98,845
GOVERNMENT NATIONAL	1% 16 Jul 2064	1,483,117	101,778
GOVERNMENT NATIONAL	1% 16 Oct 2064	200,000	152,994
GOVERNMENT NATIONAL	2.5% 20 Oct 2050	229,143	32,487
GOVERNMENT NATIONAL	2.5% 20 Nov 2050	702,270	91,998
GOVERNMENT NATIONAL	1.25% 20 Jul 2050	951,506	760,905
GOVERNMENT NATIONAL	2.5% 20 Jun 2051	3,892,959	550,714
GOVERNMENT NATIONAL	2.5% 20 Sep 2051	1,764,162	252,091
GOVERNMENT NATIONAL	2% 20 Oct 2051	280,730	236,778
GOVERNMENT NATIONAL	3% 20 Dec 2051	543,958	90,034
GOVERNMENT NATIONAL	2% 20 Jun 2051	505,859	441,956
GOVERNMENT NATIONAL	2.5% 20 Oct 2051	373,370	312,565
GOVERNMENT NATIONAL	4% 20 Jul 2051	400,000	372,958
GOVERNMENT NATIONAL	2.5% 20 Jan 2052	100,000	81,141
GOVERNMENT OF JAMAICA	9.625% 03 Nov 2030	44,500,000	290,760
GOVERNMENT STIF 3	GOVERNMENT STIF 3	8,333,191	8,333,191
GREYWOLF CLO LTD	1% 27 Jan 2031	464,177	463,388
GS MORTGAGE BACKED SECURITIES	1% 25 May 2062	754,899	697,692
GS MORTGAGE SECURITIES TRUST	1% 15 Nov 2036	1,140,000	1,119,853
H+E EQUIPMENT SERVICES	3.875% 15 Dec 2028	30,000	27,246
HALEON US CAPITAL LLC	3.375% 24 Mar 2029	590,000	558,612
HCA INC	4.5% 15 Feb 2027	410,000	404,490
HCA INC	3.5% 01 Sep 2030	120,000	108,958
HOME DEPOT INC	3.3% 15 Apr 2040	480,000	398,592
HOME DEPOT INC	3.35% 15 Apr 2050	120,000	93,287
HOSPITALITY INVESTORS TRUST	1% 15 Jul 2024	852,842	852,293
HSBC HOLDINGS PLC	1% 04 Jun 2026	250,000	238,038
HSBC HOLDINGS PLC	1% 22 Nov 2032	600,000	499,932
HSBC HOLDINGS PLC	1% 29 Mar 2033	440,000	410,538
HUMANA INC	4.8% 15 Mar 2047	240,000	223,608
HUMANA INC	2.15% 03 Feb 2032	60,000	49,460
ILPT COMMERCIAL MORTGAGE	1% 15 Oct 2039	1,070,000	1,064,103
INTEL CORP	4.75% 25 Mar 2050	180,000	171,083
INTEL CORP	1.6% 12 Aug 2028	240,000	212,501
INTEL CORP	5.125% 10 Feb 2030	160,000	166,301
INTER AMERICAN DEVEL BK	7.35% 06 Oct 2030	204,000,000	2,502,632

	INTERCONTINENTALEXCHANGE	4.95% 15 Jun 2052	70,000	70,218
	JAPANESE YEN	FOREIGN CURRENCY	25,329,854	179,670
	JOHNSON + JOHNSON	2.1% 01 Sep 2040	540,000	385,781
*	JP MORGAN CHASE COMMERCIAL	1% 15 Mar 2039	960,000	946,859
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	1,240,000	1,227,786
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	290,000	277,933
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	1,000,000	923,080
*	JPMORGAN CHASE + CO	1% 22 Apr 2052	540,000	405,545
*	JPMORGAN CHASE + CO	1% 08 Nov 2032	1,230,000	1,029,116
	JPN 10Y BOND(OSE) MAR24	XOSE 20240313	-300,000,000	(32,132)
	KENVUE INC	4.9% 22 Mar 2033	270,000	278,411
	KINDER MORGAN INC	5.55% 01 Jun 2045	300,000	290,157
	KINDER MORGAN INC	5.2% 01 Mar 2048	120,000	110,285
	KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	1,060,000	1,041,143
	L3HARRIS TECH INC	5.054% 27 Apr 2045	190,000	188,028
	LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	270,000	264,784
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	740,000	709,875
	LCM LTD PARTNERSHIP	1% 16 Jul 2031	903,414	902,691
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	220,000	215,323
	LOCKHEED MARTIN CORP	3.9% 15 Jun 2032	100,000	96,630
	LOCKHEED MARTIN CORP	4.15% 15 Jun 2053	550,000	493,928
	LONG GILT FUTURE MAR24	IFLL 20240326	2,100,000	190,608
	LOWE S COS INC	4.5% 15 Apr 2030	240,000	239,062
	MASTERCARD INC	3.85% 26 Mar 2050	240,000	210,902
	MCDONALD S CORP	3.6% 01 Jul 2030	590,000	560,659
	MCDONALD S CORP	4.2% 01 Apr 2050	300,000	265,749
	MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	48,130,000	2,512,980
	MEX BONOS DESARR FIX RT	7.75% 23 Nov 2034	62,740,000	3,403,472
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	15,972,775	943,209
	MHC COMMERCIAL MORTGAGE	1% 15 May 2038	518,531	511,418
	MICRON TECHNOLOGY INC	5.875% 09 Feb 2033	120,000	125,476
	MICROSOFT CORP	2.921% 17 Mar 2052	230,000	169,719
	MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	240,000	229,630
	MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	84,000	84,240
	MILL CITY MORTGAGE TRUST	1% 25 Sep 2057	970,000	947,229
	MITSUBISHI UFJ FIN GRP	1% 17 Apr 2026	340,000	333,441
	MORGAN STANLEY	1% 10 Dec 2026	1,120,000	1,030,758
	MORGAN STANLEY	1% 20 Oct 2032	890,000	739,056
	MPLX LP	4.7% 15 Apr 2048	430,000	372,350
	MPLX LP	4.8% 15 Feb 2029	430,000	427,665
	MSWF COMMERCIAL MORTGAGE	1% 15 Dec 2056	490,000	527,756
	MTN COMMERCIAL MORTGAGE	1% 15 Mar 2039	960,000	931,669
	NAVIENT STUDENT LOAN TRUST	2.23% 15 Jul 2070	853,271	763,234
	NELNET STUDENT LOAN TRUST	1% 20 Apr 2062	980,000	962,167
*	NEUBERGER BERMAN CLO LTD	1% 19 Oct 2031	876,667	875,440

NEW RESIDENTIAL MORTGAGE	1% 25 Jul 2059	676,558	636,501
NEW RESIDENTIAL MORTGAGE	1% 27 Mar 2062	260,937	237,636
NISSAN MOTOR CO	3.522% 17 Sep 2025	1,180,000	1,136,800
NJ TRUST 2023 GSP	1% 06 Jan 2029	380,000	398,870
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	590,000	564,512
NORTHROP GRUMMAN CORP	5.25% 01 May 2050	240,000	247,390
OAKTREE CLO LTD	1% 15 Jul 2035	250,000	250,600
OAKTREE CLO LTD	1% 15 Jul 2033	280,000	279,972
OCCIDENTAL PETROLEUM COR	3.5% 15 Aug 2029	1,030,000	921,500
OCCIDENTAL PETROLEUM COR	6.6% 15 Mar 2046	1,110,000	1,202,507
OCTAGON 66 LTD	1% 16 Nov 2036	1,250,000	1,245,905
OCTAGON INVESTMENT PARTNERS	1% 20 Jan 2031	2,346,691	2,342,937
OCTAGON INVESTMENT PARTNERS	1% 15 Jul 2029	502,534	501,278
OCTAGON INVESTMENTS PARTNERS	1% 15 Apr 2031	474,142	473,573
ONEOK INC	5.55% 01 Nov 2026	90,000	91,581
ONEOK INC	5.8% 01 Nov 2030	150,000	156,146
ONEOK INC	6.05% 01 Sep 2033	250,000	264,935
ONEOK INC	6.625% 01 Sep 2053	380,000	426,934
ONSLOW BAY FINANCIAL LLC	1% 25 Jul 2062	770,715	757,929
ONSLOW BAY FINANCIAL LLC	1% 25 Feb 2063	415,323	415,231
ONSLOW BAY FINANCIAL LLC	1% 25 Jul 2063	993,475	1,002,508
ONSLOW BAY FINANCIAL LLC	1% 25 Apr 2063	1,018,874	1,037,939
OPEN TEXT HOLDINGS INC	4.125% 15 Feb 2030	10,000	9,078
OPEN TEXT HOLDINGS INC	4.125% 01 Dec 2031	10,000	8,830
ORACLE CORP	2.95% 01 Apr 2030	40,000	36,135
ORACLE CORP	1.65% 25 Mar 2026	420,000	391,797
ORACLE CORP	2.875% 25 Mar 2031	520,000	461,006
ORACLE CORP	4.65% 06 May 2030	160,000	159,398
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	530,000	478,367
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	200,000	198,660
PACIFIC GAS + ELECTRIC	5.45% 15 Jun 2027	540,000	544,131
PAYPAL HOLDINGS INC	2.3% 01 Jun 2030	240,000	210,228
PETROBRAS GLOBAL FINANCE	5.75% 01 Feb 2029	1,140,000	1,148,732
PETROLEOS MEXICANOS	6.75% 21 Sep 2047	760,000	499,472
PFIZER INC	2.7% 28 May 2050	530,000	369,394
PHILIP MORRIS INTL INC	4.5% 20 Mar 2042	410,000	369,045
PIEDMONT NATURAL GAS CO	3.35% 01 Jun 2050	240,000	168,178
PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	60,000	51,053
PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	380,000	323,840
PNC FINANCIAL SERVICES	1% 12 Jun 2026	110,000	110,815
PNC FINANCIAL SERVICES	1% 12 Jun 2029	330,000	336,927
POUND STERLING	FOREIGN CURRENCY	331,110	422,099
PRKCM TRUST	1% 25 Nov 2056	836,383	691,834
PROSUS NV	3.061% 13 Jul 2031	510,000	411,519
RAD CLO LTD	1% 20 Jan 2037	810,000	810,972

RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	250,000	183,475
REPUBLIC OF COLOMBIA	4.125% 22 Feb 2042	850,000	606,110
REPUBLIC OF INDONESIA	3.05% 12 Mar 2051	200,000	152,668
REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	500,000	456,600
REPUBLIC OF PERU	3.55% 10 Mar 2051	530,000	401,295
REPUBLICA ORIENT URUGUAY	3.875% 02 Jul 2040	9,354,358	251,935
ROCHE HOLDINGS INC	2.607% 13 Dec 2051	250,000	168,820
ROYAL BANK OF CANADA	1.15% 10 Jun 2025	410,000	388,844
ROYAL BANK OF CANADA	3.875% 04 May 2032	230,000	217,030
RRAM	1% 15 Jan 2030	1,285,863	1,283,548
RTX CORP	3.125% 01 Jul 2050	240,000	170,155
RTX CORP	2.25% 01 Jul 2030	410,000	354,720
RTX CORP	3.03% 15 Mar 2052	180,000	124,592
RTX CORP	6% 15 Mar 2031	200,000	213,270
SALESFORCE INC	1.5% 15 Jul 2028	180,000	160,319
SANDS CHINA LTD	5.125% 08 Aug 2025	990,000	975,398
SG CAPITAL PARTNERS	1% 25 Aug 2062	827,301	823,337
SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	590,000	540,003
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	420,000	316,987
SLC STUDENT LOAN TRUST	1% 15 May 2029	151,881	150,176
SLC STUDENT LOAN TRUST	1% 15 Mar 2055	871,011	844,572
SLG OFFICE TRUST	2.585% 15 Jul 2041	310,000	256,730
SLM STUDENT LOAN TRUST	1% 15 Oct 2041	680,959	731,988
SLM STUDENT LOAN TRUST	1% 25 Oct 2034	98,091	98,022
SMB PRIVATE EDUCATION LOAN	1% 15 Jan 2053	635,476	622,290
SOUTHERN NATURAL GAS	8% 01 Mar 2032	120,000	139,685
SOUTHWESTERN ENERGY CO	5.375% 15 Mar 2030	110,000	107,177
SOUTHWESTERN ENERGY CO	4.75% 01 Feb 2032	20,000	18,559
SPRINT CAPITAL CORP	8.75% 15 Mar 2032	410,000	506,559
SREIT TRUST	1% 15 Nov 2036	910,000	896,926
STORM KING PARK CLO, LTD	1% 15 Oct 2035	250,000	250,650
STRATUS CLO	1% 29 Dec 2029	1,724,043	1,722,167
SUZANO AUSTRIA GMBH	3.125% 15 Jan 2032	780,000	645,848
SWS101766 CDS USD R F 1.00000	1% 20 Dec 2033	9,810,000	14,126
SWS108241 IRS USD R F 3.95000	3.95% 31 May 2028	12,578,000	225,151
SYMPHONY CLO LTD	1% 14 Jan 2034	740,000	740,107
T MOBILE USA INC	3.5% 15 Apr 2025	210,000	205,659
T MOBILE USA INC	3.875% 15 Apr 2030	200,000	189,754
T MOBILE USA INC	3% 15 Feb 2041	120,000	90,054
T MOBILE USA INC	3.3% 15 Feb 2051	300,000	217,848
T MOBILE USA INC	3.375% 15 Apr 2029	60,000	55,835
T MOBILE USA INC	3.5% 15 Apr 2031	1,210,000	1,106,497
T MOBILE USA INC	2.25% 15 Nov 2031	420,000	349,831
TALLGRASS NRG PRTNR/FIN	6% 31 Dec 2030	10,000	9,380
TARGA RESOURCES CORP	4.2% 01 Feb 2033	170,000	156,679

TARGA RESOURCES CORP	4.95% 15 Apr 2052	70,000	61,681
TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	230,000	223,332
TEACHERS INSUR + ANNUITY	4.9% 15 Sep 2044	240,000	228,211
TECK RESOURCES LIMITED	3.9% 15 Jul 2030	240,000	223,426
TENET HEALTHCARE CORP	4.375% 15 Jan 2030	10,000	9,280
TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	240,000	211,289
TESLA AUTO LEASE TRUST	5.89% 22 Jun 2026	950,000	956,471
TEVA PHARMACEUTICALS NE	5.125% 09 May 2029	2,910,000	2,783,299
TIME WARNER CABLE LLC	6.55% 01 May 2037	60,000	59,141
TORONTO DOMINION BANK	1.15% 12 Jun 2025	590,000	558,659
TORONTO DOMINION BANK	4.456% 08 Jun 2032	170,000	165,395
TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	564,008	546,357
TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	620,709	592,361
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	300,000	314,577
TREASURY BILL	0.01% 30 Jan 2024	4,260,000	4,241,658
TRINITAS CLO LTD	1% 23 Jan 2037	250,000	249,679
TRUIST FINANCIAL CORP	1% 08 Jun 2027	220,000	223,940
TSY INFL IX N/B	1.125% 15 Jan 2033	1,900,536	1,805,278
UBS COMMERCIAL MORTGAGE	3.418% 15 Dec 2050	196,106	182,946
UBS GROUP AG	1% 05 Jun 2026	500,000	475,755
UBS GROUP AG	1% 14 May 2032	1,220,000	1,040,050
UBS GROUP AG	1% 12 May 2028	310,000	305,173
UNION PACIFIC CORP	3.839% 20 Mar 2060	300,000	245,406
UNION PACIFIC CORP	2.891% 06 Apr 2036	660,000	555,786
UNITED AIRLINES INC	4.375% 15 Apr 2026	140,000	136,546
UNITED AIRLINES INC	4.625% 15 Apr 2029	510,000	475,682
UNITED MEXICAN STATES	4.75% 08 Mar 2044	1,130,000	970,015
UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	540,000	490,811
UNITED RENTALS NORTH AM	3.75% 15 Jan 2032	130,000	115,482
UNITEDHEALTH GROUP INC	2.75% 15 May 2040	530,000	401,380
UNITEDHEALTH GROUP INC	3.125% 15 May 2060	120,000	85,330
UNITEDHEALTH GROUP INC	2.3% 15 May 2031	40,000	34,675
UNITEDHEALTH GROUP INC	4% 15 May 2029	190,000	187,407
UNITEDHEALTH GROUP INC	4.2% 15 May 2032	130,000	127,290
US 10YR FUT OPTN FEB24C 114.5	EXP 01/26/2024	-15,000	(5,391)
US 10YR FUT OPTN FEB24C 115	EXP 01/26/2024	-24,000	(6,375)
US 10YR FUT OPTN FEB24P 112.5	EXP 01/26/2024	12,000	8,813
US 10YR NOTE (CBT)MAR24	XCBT 20240319	-18,400,000	(621,851)
US 10YR ULTRA FUT MAR24	XCBT 20240319	-900,000	(47,063)
US 2YR NOTE (CBT) MAR24	XCBT 20240328	-19,400,000	(202,175)
US 5YR FUTR OPTN FEB24C 108.2	EXP 01/26/2024	-38,000	(35,328)
US 5YR FUTR OPTN FEB24C 110	EXP 01/26/2024	-72,000	(17,438)
US 5YR NOTE (CBT) MAR24	XCBT 20240328	53,900,000	928,230
US BANCORP	1.45% 12 May 2025	310,000	295,405
US BANCORP	1% 27 Jan 2028	30,000	27,587

US BANCORP	1% 12 Jun 2029	240,000	246,542
US BANCORP	1% 12 Jun 2034	100,000	103,354
US DOLLAR	CURRENCY	614,768	614,768
US LONG BOND(CBT) MAR24	XCBT 20240319	-400,000	(4,625)
US TREASURY N/B	3.625% 15 Feb 2044	10,000	9,191
US TREASURY N/B	3% 15 Feb 2049	300,000	245,203
US TREASURY N/B	2% 15 Aug 2051	20,290,000	13,312,142
US TREASURY N/B	1.875% 15 Nov 2051	17,120,000	10,873,875
US TREASURY N/B	2% 15 Nov 2041	11,770,000	8,544,284
US TREASURY N/B	2.25% 15 Feb 2052	2,353,000	1,639,012
US TREASURY N/B	4% 15 Nov 2052	170,000	168,459
US TREASURY N/B	3.625% 15 Feb 2053	1,350,000	1,252,336
US TREASURY N/B	3.875% 15 Feb 2043	1,030,000	985,742
US TREASURY N/B	3.625% 15 May 2053	1,470,000	1,365,492
US TREASURY N/B	3.875% 15 May 2043	1,720,000	1,646,094
US TREASURY N/B	4.125% 15 Aug 2053	2,100,000	2,132,813
US TREASURY N/B	4.375% 15 Aug 2043	2,380,000	2,438,384
US TREASURY N/B	4.75% 15 Nov 2053	4,370,000	4,923,761
US TREASURY N/B	4.75% 15 Nov 2043	2,470,000	2,658,338
US TREASURY N/B	1.25% 30 Nov 2026	7,560,000	6,992,409
US TREASURY N/B	4.125% 15 Nov 2032	9,000	9,167
US TREASURY N/B	3.375% 15 May 2033	5,000	4,809
US TREASURY N/B	5% 31 Aug 2025	100,000	100,934
US TREASURY N/B	4.375% 31 Aug 2028	150,000	153,352
US TREASURY N/B	4.625% 15 Sep 2026	20,000	20,281
US TREASURY N/B	4.875% 31 Oct 2028	40,000	41,791
US TREASURY N/B	4.5% 15 Nov 2033	130,000	136,764
US ULTRA BOND CBT MAR24	XCBT 20240319	200,000	23,906
VENTURE GLOBAL CALCASIEU	3.875% 01 Nov 2033	120,000	101,816
VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	30,000	29,298
VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	950,000	780,976
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	450,000	325,067
VERIZON COMMUNICATIONS	3.55% 22 Mar 2051	1,350,000	1,040,810
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	1,490,000	1,348,316
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	60,000	47,947
VERTIV GROUP CORPORATION	4.125% 15 Nov 2028	60,000	56,048
VIRGIN MEDIA SECURED FIN	5.5% 15 May 2029	210,000	203,677
VISA INC	2.7% 15 Apr 2040	710,000	549,583
VISA INC	2.05% 15 Apr 2030	120,000	105,638
VMED O2 UK FINAN	4.75% 15 Jul 2031	200,000	178,750
WALMART INC	1.5% 22 Sep 2028	60,000	53,650
WALMART INC	1.8% 22 Sep 2031	60,000	50,911
WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	60,000	70,638
WARNERMEDIA HOLDINGS INC	5.05% 15 Mar 2042	40,000	35,312
WARNERMEDIA HOLDINGS INC	6.412% 15 Mar 2026	190,000	190,156

WELLS FARGO + COMPANY	4.3% 22 Jul 2027	530,000	519,331
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	720,000	637,567
WELLS FARGO + COMPANY	1% 04 Apr 2031	1,280,000	1,239,731
WELLS FARGO + COMPANY	1% 04 Apr 2051	2,210,000	2,102,417
WELLS FARGO + COMPANY	1% 30 Apr 2026	590,000	565,692
WELLS FARGO + COMPANY	1% 02 Jun 2028	490,000	449,090
WELLS FARGO + COMPANY	1% 02 Mar 2033	90,000	78,594
WELLS FARGO + COMPANY	1% 25 Jul 2029	200,000	204,348
WELLS FARGO + COMPANY	1% 25 Jul 2034	270,000	275,478
WESTERN MIDSTREAM OPERAT	5.45% 01 Apr 2044	970,000	879,538
WESTERN MIDSTREAM OPERAT	4.05% 01 Feb 2030	400,000	374,756
WHITEHORSE LTD	1% 15 Oct 2031	500,000	499,400
WILLIAMS COMPANIES INC	8.75% 15 Mar 2032	410,000	498,060
WILLIAMS COMPANIES INC	5.75% 24 Jun 2044	60,000	60,731
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	240,000	218,674
WISE CLO LTD	1% 15 Jan 2037	500,000	499,342
WYNN RESORTS FINANCE LLC	7.125% 15 Feb 2031	150,000	156,164
ZZZ187501	5.5% 01 Nov 2033	100,000	98,281
	Total:EXHIBIT H - Total Bond Market Fund		**$ 434,566,179**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
				(n/a)	
			Shares/ Par Value		
	10 RENEW POWER SUBSIDIAR	4.5% 14 Jul 2028	1,300,000		$ 1,153,230
	3 MONTH SOFR FUT JUN24	XCME 20240917	45,500,000		293,224
	3 MONTH SOFR FUT SEP24	XCME 20241217	(45,500,000)		(348,651)
	31750MND6 PIMCO	FXVAN PUT GBP USD	(2,200,000)		(4,925)
	31750MNE4 PIMCO	FXVAN PUT GBP USD	1,100,000		11,694
	31750N908 OTC ECAL FN 5.0	JAN24 99.90625 CALL	(300,000)		(218)
	3175859Z2 OTC ECAL FN 5.0	FEB24 99.070313 CALL	(6,000,000)		(44,677)
	317595KA3 OTC ECAL FN 6.0	FEB24 101.09375 CALL	(400,000)		(3,235)
	317U48AA8 PIMCO	SWAPTION 3.636 CALL USD	3,900,000		175,670
	317U4MIA9 PIMCO	SWAPTION 4.975 PUT USD	5,400,000		1,731
	317U4MJA8 PIMCO	SWAPTION 3.195 CALL USD	(2,700,000)		(9,856)
	317U4MMA4 PIMCO	SWAPTION 3.684 CALL USD	(200,000)		(3,788)
	317U4MVA4 PIMCO	SWAPTION 2.76 CALL EUR	(300,000)		(5,832)
	317U4N8A8 PIMCO	SWAPTION 3.4425 CALL USD	1,600,000		14,784
	317U4N9A7 PIMCO	SWAPTION 3.433 CALL USD	3,000,000		26,883
	317U4NBA4 PIMCO	SWAPTION 3.03 PUT EUR	(400,000)		0
	317U4NCA3 PIMCO	SWAPTION 2.65 CALL EUR	(400,000)		(6,479)
	317U4NIA7 PIMCO	SWAPTION 3.6475 CALL USD	(400,000)		(6,024)
	317U4NJA6 PIMCO	SWAPTION 4.12 PUT USD	(400,000)		0
	317U4NKA4 PIMCO	SWAPTION 3.67 CALL USD	(400,000)		(6,705)
	317U4NLA3 PIMCO	SWAPTION 2.96 PUT EUR	(300,000)		(1)
	317U4NMA2 PIMCO	SWAPTION 2.59 CALL EUR	(300,000)		(3,467)
	317U4NNA1 PIMCO	SWAPTION 4.044 PUT USD	(400,000)		0
	317U4NOA0 PIMCO	SWAPTION 3.594 CALL USD	(400,000)		(4,631)
	317U4NPA9 PIMCO	SWAPTION 4.01 PUT USD	(400,000)		(1)
	317U4NQA8 PIMCO	SWAPTION 3.56 CALL USD	(400,000)		(3,778)
	317U4OMA0 PIMCO	SWAPTION 2.44 CALL EUR	(400,000)		(1,587)
	317U4ONA9 PIMCO	SWAPTION 2.86 PUT EUR	(400,000)		(13)
	317U4P4A7 PIMCO	SWAPTION 3.975 PUT USD	(200,000)		(5)
	317U4P5A6 PIMCO	SWAPTION 3.475 CALL USD	(200,000)		(1,228)
	317U4PBA9 PIMCO	SWAPTION 3.955 PUT USD	(400,000)		(12)
	317U4PCA8 PIMCO	SWAPTION 3.455 CALL USD	(400,000)		(2,136)
	317U4PLA8 PIMCO	SWAPTION 2.49 CALL EUR	(300,000)		(2,286)
	317U4PMA7 PIMCO	SWAPTION 2.89 PUT EUR	(300,000)		(68)
	317U4PNA6 PIMCO	SWAPTION 4.05 PUT USD	(200,000)		(7)
	317U4POA5 PIMCO	SWAPTION 3.6 CALL USD	(200,000)		(2,794)

317U4PPA4 PIMCO	SWAPTION 4.05 PUT USD	(200,000)	(7)
317U4PQA3 PIMCO	SWAPTION 3.6 CALL USD	(200,000)	(2,794)
317U4QOA3 PIMCO	SWAPTION 2.74 PUT EUR	(300,000)	(415)
317U4QPA2 PIMCO	SWAPTION 2.33 CALL EUR	(300,000)	(831)
317U4QZA1 PIMCO	SWAPTION 3.75 PUT USD	(400,000)	(550)
317U4R0A7 PIMCO	SWAPTION 3.3 CALL USD	(400,000)	(1,224)
317U4R9A8 PIMCO	SWAPTION 2.31 CALL EUR	(200,000)	(586)
317U4RAA6 PIMCO	SWAPTION 2.7 PUT EUR	(200,000)	(469)
317U4RHA9 PIMCO	SWAPTION 3.75 PUT USD	(200,000)	(320)
317U4RIA8 PIMCO	SWAPTION 3.35 CALL USD	(200,000)	(936)
317U4RJA7 PIMCO	SWAPTION 3.744 PUT USD	(200,000)	(334)
317U4RKA5 PIMCO	SWAPTION 3.344 CALL USD	(200,000)	(905)
317U4ROA1 PIMCO	SWAPTION 3.735 PUT USD	(200,000)	(380)
317U4RPA0 PIMCO	SWAPTION 3.285 CALL USD	(200,000)	(671)
317U4RQA9 PIMCO	SWAPTION 3.738 PUT USD	(100,000)	(186)
317U4RRA8 PIMCO	SWAPTION 3.288 CALL USD	(100,000)	(342)
317U4SLA2 PIMCO	SWAPTION 3.655 PUT USD	(200,000)	(734)
317U4SMA1 PIMCO	SWAPTION 3.205 CALL USD	(200,000)	(489)
317U4SPA8 PIMCO	SWAPTION 3.685 PUT USD	(400,000)	(1,236)
317U4SQA7 PIMCO	SWAPTION 3.235 CALL USD	(400,000)	(1,168)
317U4SRA6 PIMCO	SWAPTION 3.665 PUT USD	(400,000)	(1,387)
317U4SSA5 PIMCO	SWAPTION 3.215 CALL USD	(400,000)	(1,038)
317U4T2A1 PIMCO	SWAPTION 3.62 PUT USD	(200,000)	(1,103)
317U4T3A0 PIMCO	SWAPTION 3.17 CALL USD	(200,000)	(580)
AERCAP IRELAND CAP/GLOBA	6.1% 15 Jan 2027	100,000	102,172
AES CORP/THE	5.45% 01 Jun 2028	650,000	660,725
ALLY FINANCIAL INC	2.2% 02 Nov 2028	1,500,000	1,283,640
AMERICAN HONDA FINANCE	1% 22 Nov 2024	600,000	601,110
AMGEN INC	4.875% 01 Mar 2053	1,200,000	1,125,108
AMGEN INC	5.75% 02 Mar 2063	600,000	632,550
APEX CREDIT CLO LLC	1% 20 Sep 2029	522,954	521,542
APIDOS CLO LTD	1% 20 Oct 2030	1,100,000	1,096,810
ARBOR REALTY COLLATERALIZED	1% 15 Nov 2036	1,200,000	1,191,818
AREIT CRE TRUST	1% 17 Jun 2039	1,200,000	1,202,218
ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Jun 2035	1,000,000	989,644
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	185,394	126,503
AVOLON HOLDINGS FNDG LTD	6.375% 04 May 2028	800,000	816,232
BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2038	1,300,000	1,228,623
BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL	(2,050,000)	(2,050,000)
BANCO SANTANDER SA	1% 24 Mar 2028	1,200,000	1,154,304
BANCO SANTANDER SA	6.607% 07 Nov 2028	400,000	426,512
BANK OF AMERICA CORP	1% 21 Jul 2032	1,300,000	1,063,192
BANK OF AMERICA CORP	1% 04 Feb 2025	1,300,000	1,295,086
BANK OF AMERICA NA	1% 18 Aug 2026	800,000	803,200
BANK OF MONTREAL	4.689% 28 Jul 2029	1,000,000	1,007,930
BARCLAYS COMMERCIAL	1% 15 Jul 2037	1,261,000	1,239,633

BARCLAYS COMMERCIAL	1% 15 Apr 2055	2,400,000	2,176,432
BARCLAYS PLC	1% 16 May 2029	2,200,000	2,163,326
BARCLAYS PLC	1% 02 Nov 2026	300,000	309,840
BARCLAYS PLC	1% 02 Nov 2028	200,000	213,846
BAYER US FINANCE LLC	6.5% 21 Nov 2033	600,000	618,714
BDS LTD	1% 16 Dec 2036	1,199,999	1,193,115
BENEFIT STREET PARTNERS CLO LT	1% 17 Jan 2032	1,500,000	1,499,100
BNP PARIBAS	1% 19 Apr 2032	2,500,000	2,119,150
BNPP AM EURO CLO	1% 22 Jul 2032	1,300,000	1,414,505
BOA FUTURES COC	BOA FUTURES CCBOSXUS1	816,000	816,000
BOOST NEWCO BORROWER LLC	7.5% 15 Jan 2031	400,000	424,360
BPCE SA	1% 19 Jul 2033	1,900,000	1,910,925
BROADCOM INC	3.137% 15 Nov 2035	1,300,000	1,068,899
BWU01BQZ7 IRS JPY R V 12MTONAR	1% 15 Dec 2051	350,000,000	570,553
BWU01EBS3 IRS JPY R V 12MTONA	1% 16 Mar 2024	5,660,000,000	(1,257)
BWU01GJD3 IRS JPY R V 12MTONAR	1% 15 Mar 2042	60,000,000	53,309
BWU01H5V6 IRS USD R V 12MSOFR	1% 15 Jun 2032	1,800,000	222,950
BWU01I4K9 IRS JPY R V 12MTONAR	1% 19 Apr 2042	135,000,000	95,104
BWU01JHW7 IRS USD R V 12MSOFR	1% 21 Dec 2032	23,200,000	2,577,040
BWU01JI06 IRS USD R V 12MSOFR	1% 21 Dec 2052	2,800,000	801,403
BWU01KYT2 IRS USD R V 12MSOFR	1% 15 Feb 2048	2,000,000	262,008
BWU01O3A9 IRS USD R V 12MSOFR	1% 21 Jun 2025	19,200,000	180,517
BWU01PC24 IRS USD R V 12MSOFR	1% 20 Sep 2025	12,300,000	150,474
BWU01R9M0 IRS JPY R V 12MTONAR	1% 20 Sep 2043	270,000,000	103,294
BWU01W3R4 IRS USD R V 12MSOFR	1% 17 Jul 2025	2,800,000	(9,595)
BWU01XDS9 IRS EUR R V 06MEURIB	1% 20 Mar 2054	3,300,000	(332,286)
BWU01Z6Q6 IRS EUR R V 06MEURIB	1% 20 Nov 2033	300,000	(18,600)
BWU01Z9R1 IRS EUR R V 06MEURIB	1% 22 Nov 2028	200,000	(8,038)
BWU01ZSW9 IRS EUR R V 06MEURIB	1% 13 Dec 2028	500,000	(12,020)
BWU01ZUI7 IRS USD R V 12MSOFR	1% 15 Dec 2033	400,000	(18,366)
BWU01ZW79 IRS USD R V 12MSOFR	1% 19 Dec 2033	400,000	(15,708)
BWU01ZZX9 IRS EUR R V 06MEURIB	1% 19 Dec 2028	400,000	(8,919)
BWU020C77 IRS EUR R V 06MEURIB	1% 22 Dec 2033	300,000	(11,331)
BWU020DQ4 IRS USD R V 12MSOFR	1% 26 Dec 2033	200,000	(6,060)
BWU020F66 IRS USD R V 12MSOFR	1% 29 Dec 2033	400,000	(12,530)
BWU020FS8 IRS EUR R V 06MEURIB	1% 29 Dec 2028	300,000	(7,857)
BWU020G73 IRS USD R V 12MSOFR	1% 02 Jan 2034	200,000	(5,561)
BWU020G81 IRS USD R V 12MSOFR	1% 02 Jan 2034	200,000	(4,554)
BX TRUST	1% 15 May 2030	1,200,000	1,188,793
BX TRUST	1% 15 Oct 2036	1,012,372	992,130
CAIXABANK SA	1% 13 Sep 2027	700,000	718,074
CALIFORNIA ST HLTH FACS FING A	4.19% 01 Jun 2037	1,200,000	1,096,674
CANADIAN DOLLAR	FOREIGN CURRENCY	495,674	375,909
CANTOR FITZGERALD LP	7.2% 12 Dec 2028	800,000	821,680
CAPITAL FOUR US CLO	1% 20 Jan 2037	900,000	904,410
CARLYLE GLOBAL MARKET	1% 20 Apr 2031	1,117,373	1,115,585

CCPC STATE STREET COC	CCPC CASH COLLATERAL	1,000	1,000
CCSALHUS5 CITI GROUP CCPC	CCSALHUS5 CITI GROUP	741,000	741,000
CCSCXIUS6 STANDARD CHARTER	CCSCXIUS6 STANDARD	(20,000)	(20,000)
CENTENE CORP	2.625% 01 Aug 2031	400,000	333,872
CHARLES SCHWAB CORP	1% 17 Nov 2029	400,000	420,252
CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	2,600,000	1,655,108
CITIGROUP	TBA CASH COLLATERAL	(275,000)	(275,000)
CITIGROUP INC	1% 03 Nov 2032	1,300,000	1,074,151
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	1,200,000	1,179,045
COMMONSPIRIT HEALTH	6.073% 01 Nov 2027	800,000	825,504
CON EDISON CO OF NY INC	5.5% 15 Mar 2034	600,000	631,962
CONTINENTAL RESOURCES	5.75% 15 Jan 2031	1,200,000	1,193,820
COOPERAT RABOBANK UA/NY	5.5% 18 Jul 2025	800,000	807,992
COOPERATIEVE RABOBANK UA	1% 28 Feb 2029	400,000	406,200
COPT DEFENSE PROP LP	2.9% 01 Dec 2033	1,400,000	1,096,704
COREBRIDGE GLOB FUNDING	5.9% 19 Sep 2028	200,000	206,720
CREDIT SUISSE NEW YORK	7.5% 15 Feb 2028	400,000	438,752
CRESTLINE DENALI CLO XIV, LTD	1% 23 Oct 2031	1,278,510	1,275,314
CUBESMART LP	2.5% 15 Feb 2032	500,000	416,225
CURRENCY CONTRACT	AUD/USD	—	64,637
CURRENCY CONTRACT	AUD/USD	—	81,648
CURRENCY CONTRACT	AUD/USD	—	28,658
CURRENCY CONTRACT	BRL/USD	—	(969)
CURRENCY CONTRACT	BRL/USD	—	7,486
CURRENCY CONTRACT	BRL/USD	—	(2,177)
CURRENCY CONTRACT	BRL/USD	—	1,575
CURRENCY CONTRACT	BRL/USD	—	3,869
CURRENCY CONTRACT	BRL/USD	—	1,781
CURRENCY CONTRACT	CAD/USD	—	(11,865)
CURRENCY CONTRACT	DKK/USD	—	(1,462)
CURRENCY CONTRACT	EUR/USD	—	(2,759)
CURRENCY CONTRACT	EUR/USD	—	(8,161)
CURRENCY CONTRACT	EUR/USD	—	(5,077)
CURRENCY CONTRACT	EUR/USD	—	(5,962)
CURRENCY CONTRACT	EUR/USD	—	(29,549)
CURRENCY CONTRACT	GBP/USD	—	(8,221)
CURRENCY CONTRACT	GBP/USD	—	(1,229)
CURRENCY CONTRACT	GBP/USD	—	(40,535)
CURRENCY CONTRACT	ILS/USD	—	640
CURRENCY CONTRACT	INR/USD	—	3,191
CURRENCY CONTRACT	JPY/USD	—	(22,297)
CURRENCY CONTRACT	MXN/USD	—	(113)
CURRENCY CONTRACT	MXN/USD	—	7,221
CURRENCY CONTRACT	MXN/USD	—	14,252
CURRENCY CONTRACT	MXN/USD	—	189
CURRENCY CONTRACT	SGD/USD	—	(14,382)
DANISH KRONE	FOREIGN CURRENCY	3,009	446

DANSKE BANK A/S	1% 01 Apr 2028	1,200,000	1,162,860
DBS GROUP HOLDINGS LTD	1% 12 Sep 2025	900,000	900,261
DEUTSCHE BANK NY	1% 18 Sep 2031	400,000	351,852
DEUTSCHE BANK NY	1% 28 May 2032	800,000	668,848
DEUTSCHE BANK NY	1% 16 Nov 2027	1,300,000	1,189,006
DEUTSCHE BANK NY	1% 18 Jan 2029	900,000	943,803
ELEVATION CLO LTD	1% 25 Oct 2030	1,809,755	1,803,783
EURO BUND FUTURE MAR24	XEUR 20240307	2,200,000	100,710
EURO CURRENCY	FOREIGN CURRENCY	101,887	112,550
EXELON CORP	5.15% 15 Mar 2028	600,000	609,414
EXPEDIA GROUP INC	3.25% 15 Feb 2030	900,000	826,056
FED HM LN PC POOL QC4071	3% 01 Jul 2051	971,113	858,399
FED HM LN PC POOL QC4415	3% 01 Jul 2051	973,003	860,069
FED HM LN PC POOL QC6456	3% 01 Sep 2051	968,851	856,399
FED HM LN PC POOL QC6749	3% 01 Jul 2051	863,584	763,350
FED HM LN PC POOL QD8103	2% 01 Mar 2052	7,117,509	5,812,367
FED HM LN PC POOL QD8673	3% 01 Mar 2052	9,514,638	8,409,393
FED HM LN PC POOL QE0777	3.5% 01 Apr 2052	190,264	174,537
FED HM LN PC POOL QE3080	3% 01 May 2052	980,723	866,800
FED HM LN PC POOL QE8941	5% 01 Sep 2052	8,556,238	8,491,682
FED HM LN PC POOL QF0107	5.5% 01 Sep 2052	184,580	185,750
FED HM LN PC POOL QF3337	3.5% 01 Nov 2052	989,183	908,007
FED HM LN PC POOL QG1634	5% 01 Apr 2053	582,073	576,184
FED HM LN PC POOL QG6489	5% 01 Jul 2053	538,246	532,801
FED HM LN PC POOL QH0398	5% 01 Sep 2053	98,409	97,983
FED HM LN PC POOL RA9057	5% 01 May 2053	1,642,415	1,625,951
FED HM LN PC POOL SD2524	4% 01 Oct 2052	492,626	465,963
FED HM LN PC POOL SD8225	3% 01 Jul 2052	376,502	333,074
FED HM LN PC POOL SD8226	3.5% 01 Jul 2052	2,224,006	2,043,566
FED HM LN PC POOL SD8255	3.5% 01 Oct 2052	978,164	898,348
FED HM LN PC POOL SD8329	5% 01 Jun 2053	14,542,124	14,394,313
FED HM LN PC POOL SD8331	5.5% 01 Jun 2053	1,894,894	1,903,754
FNMA POOL BS7947	4.55% 01 Mar 2028	500,000	496,401
FNMA POOL BS9245	4.92% 01 Aug 2028	100,000	100,913
FNMA POOL BU8945	3% 01 Apr 2052	938,766	832,306
FNMA POOL BV5376	3% 01 Apr 2052	4,293,265	3,798,392
FNMA POOL BW0907	3.5% 01 Jun 2052	792,287	727,883
FNMA POOL BW1374	4.5% 01 Nov 2052	1,951,013	1,893,314
FNMA POOL BW1788	3% 01 Jun 2052	917,610	811,768
FNMA POOL BW2909	3% 01 Jun 2052	956,634	846,291
FNMA POOL BW2935	3% 01 Jun 2052	973,268	861,006
FNMA POOL BX0836	5.5% 01 Jan 2053	993,390	1,000,345
FNMA POOL BY6786	5.5% 01 Aug 2053	1,983,930	1,993,704
FNMA POOL CB3242	3% 01 Apr 2052	2,190,596	1,936,954
FNMA POOL CB3277	3% 01 Apr 2052	2,125,744	1,881,517
FNMA POOL CB3278	3% 01 Apr 2052	2,188,141	1,934,784
FNMA POOL CB3360	3% 01 Apr 2052	2,181,444	1,930,648

FNMA POOL CB4362	3.5% 01 Aug 2047	834,534	766,567
FNMA POOL CB5405	4.5% 01 Oct 2052	1,248,522	1,211,599
FNMA POOL FS2190	1% 01 Jun 2052	548,467	523,915
FNMA POOL FS3097	1% 01 Oct 2052	90,710	86,834
FNMA POOL FS3519	1% 01 Nov 2052	1,078,022	1,046,141
FNMA POOL FS3955	1% 01 Aug 2052	1,070,116	981,661
FNMA POOL FS4354	1% 01 Sep 2052	98,896	96,018
FNMA POOL MA4654	3.5% 01 Jul 2052	278,454	255,863
FNMA POOL MA4733	4.5% 01 Sep 2052	1,083,332	1,051,294
FNMA POOL MA5038	5% 01 Jun 2053	4,237,401	4,194,330
FNMA POOL MA5189	5% 01 Nov 2053	454,563	449,942
FNMA TBA 30 YR 2	2% 13 Feb 2054	(900,000)	(736,654)
FNMA TBA 30 YR 2.5	2.5% 16 Jan 2054	11,300,000	9,624,798
FNMA TBA 30 YR 3	3% 16 Jan 2054	3,800,000	3,361,370
FNMA TBA 30 YR 3	3% 13 Feb 2054	25,900,000	22,941,210
FNMA TBA 30 YR 3.5	3.5% 13 Feb 2054	21,600,000	19,846,037
FNMA TBA 30 YR 4	4% 16 Jan 2054	30,600,000	28,959,932
FNMA TBA 30 YR 4	4% 13 Feb 2054	3,400,000	3,221,136
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2054	17,900,000	17,383,102
FNMA TBA 30 YR 5	5% 16 Jan 2054	2,000,000	1,980,762
FNMA TBA 30 YR 5	5% 13 Feb 2054	8,000,000	7,927,528
FNMA TBA 30 YR 5.5	5.5% 13 Feb 2054	5,600,000	5,630,576
FORD MOTOR COMPANY	3.25% 12 Feb 2032	1,500,000	1,249,605
FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	2,400,000	2,154,912
FORTRESS CBO INVESTMENTS LTD	1% 23 Feb 2039	1,300,000	1,269,407
FUTURES MERRILL LYNCH COC	SWAP CASH COLLATERALAL	15,000	15,000
GM FINANCIAL SECURITIZED TERM	5.56% 16 Jul 2024	76,887	76,880
GN BONDCO LLC	9.5% 15 Oct 2031	200,000	195,034
GNMA II TBA 30 YR 2	2% 22 Jan 2054	900,000	762,044
GOLDMAN SACH AND CO	TBA CASH COLLATERAL	(3,040,000)	(3,040,000)
GOLDMAN SACHS GROUP INC	1% 24 Oct 2029	600,000	637,326
GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	1,300,000	1,053,468
GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	600,000	606,204
GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	500,000	499,685
GOVERNMENT NATIONAL	1% 20 Dec 2072	509,286	504,965
GPMT LTD.	1% 15 Dec 2036	1,500,000	1,471,980
GS MORTGAGE BACKED SECURITIES	1% 26 Aug 2052	1,343,661	1,144,369
GS MORTGAGE SECURITIES TRUST	1% 15 Nov 2032	1,300,000	1,286,905
HAWAII HOTEL TRUST 2019 MAUI	1% 15 May 2038	1,200,000	1,189,772
HERTZ VEHICLE FINANCING LLC	3.37% 25 Mar 2025	600,000	597,691
HSBC HOLDINGS PLC	1% 03 Nov 2028	800,000	857,824
HSBC HOLDINGS PLC	1% 14 Aug 2027	1,100,000	1,103,817
HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,060,853	978,624
HUNDRED ACRE WOOD TRUST	1% 25 Dec 2051	1,128,263	1,042,521
ING GROEP NV	1% 11 Sep 2027	900,000	902,952
INVITATION HOMES OP	2.7% 15 Jan 2034	1,500,000	1,205,835
JAMESTOWN CLO LTD	1% 14 Jul 2031	1,195,425	1,193,632

	JAPANESE YEN	FOREIGN CURRENCY	(80,017,773)	(567,582)
*	JP MORGAN CHASE COMMERCIAL	1% 10 Jun 2042	1,100,000	980,678
*	JP MORGAN CHASE COMMERCIAL	1% 15 Jun 2038	1,300,000	1,271,260
*	JP MORGAN CHASE COMMERCIAL	1% 15 Nov 2038	1,500,000	1,473,895
*	JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	801,686	734,256
*	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	707,784	617,866
*	JP MORGAN MORTGAGE TRUST	1% 25 May 2052	1,091,405	1,008,426
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	200,000	191,678
*	JPMORGAN CHASE + CO	1% 08 Nov 2032	1,300,000	1,087,684
*	JPMORGAN CHASE + CO	1% 15 Dec 2025	1,100,000	1,100,660
	JPN 10Y BOND(OSE) MAR24	XOSE 20240313	(400,000,000)	(35,454)
	JT INTL FIN SERVICES BV	3.875% 28 Sep 2028	300,000	286,767
	L3HARRIS TECHNOLOGIES INC	5.8% 16 Jan 2024	800,000	798,067
	L3HARRIS TECHNOLOGIES INC	5.77% 20 Feb 2024	800,000	793,589
	LCM LTD PARTNERSHIP	1% 19 Jul 2027	538,686	537,878
	LOANCORE 2021 CRE5 ISSUER, LTD	1% 15 Jul 2036	955,708	945,620
	LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	1,300,000	1,268,629
	LOUISIANA LOC GOVT ENVRNMNTL	4.275% 01 Feb 2036	1,200,000	1,159,040
	MARBLE POINT CLO XI LTD	1% 18 Dec 2030	1,017,713	1,016,085
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	513,299	30,311
	MF1 MULTIFAMILY HOUSING	1% 19 Jun 2037	1,100,000	1,100,017
	MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	1,300,000	1,092,052
	MITSUBISHI UFJ FIN GRP	1% 19 Apr 2034	400,000	412,900
	MIZUHO FINANCIAL GROUP	1% 10 Jul 2031	2,600,000	2,169,466
	MORGAN STANLEY	1% 18 Oct 2028	500,000	524,215
	MORGAN STANLEY	1% 01 Nov 2029	500,000	530,410
	MORGAN STANLEY	TBA CASH COLLATERAL	(1,180,000)	(1,180,000)
	MORGAN STANLEY CAP SVCS BOC	SWAP CASH COLLATERAL	(170,000)	(170,000)
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2038	1,300,000	1,211,920
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Apr 2055	1,100,000	1,002,743
	MOSAIC SOLAR LOANS LLC	2.64% 20 Jan 2053	957,793	818,540
	NATIONAL GRID PLC	5.809% 12 Jun 2033	600,000	631,944
	NATWEST MARKETS PLC	3.479% 22 Mar 2025	1,200,000	1,175,664
	NAVIENT STUDENT LOAN TRUST	1% 16 Jul 2040	867,320	863,734
	NEW ISRAELI SHEQEL	FOREIGN CURRENCY	274	76
	NEXI SPA	2.125% 30 Apr 2029	600,000	585,423
	NISSAN MOTOR CO	4.81% 17 Sep 2030	1,400,000	1,310,470
	NOMURA HOLDINGS INC	6.07% 12 Jul 2028	900,000	930,708
	NORWEGIAN KRONE	FOREIGN CURRENCY	77,851	7,666
	NYKREDIT REALKREDIT AS	1% 01 Oct 2050	2	0
	NYO COMMERCIAL MORTGAGE	1% 15 Nov 2038	1,500,000	1,383,198
	OCTAGON INVESTMENT PARTNERS	1% 14 Feb 2031	1,500,000	1,495,350
	ONCOR ELECTRIC DELIVERY	4.3% 15 May 2028	600,000	593,076
	ONEOK INC	5.8% 01 Nov 2030	800,000	832,776
	ONSLOW BAY FINANCIAL LLC	1% 25 Feb 2052	1,061,661	909,919
	OPEN TEXT CORP	6.9% 01 Dec 2027	1,400,000	1,460,438
	ORACLE CORP	6.15% 09 Nov 2029	500,000	537,925

OSD CLO 2021 23 LTD	1% 17 Apr 2031	1,150,838	1,146,938
OZLM LTD	1% 17 Oct 2029	723,033	721,225
OZLM LTD	1% 20 Jul 2032	1,200,000	1,198,560
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	2,300,000	1,976,298
PACIFIC LIFE GF II	5.5% 18 Jul 2028	600,000	615,216
PALMER SQUARE CLO LTD	1% 17 Oct 2031	1,200,000	1,197,960
PALMER SQUARE EUROPEAN LOAN	1% 15 Oct 2031	1,042,790	1,135,101
PIMCO FDS SHORT TERM FLTG NAV		6,580,742	65,899,548
PIMCO FUNDS	MUTUAL FUND	519,889	5,146,902
POUND STERLING	FOREIGN CURRENCY	220,986	281,713
PRINCIPAL LFE GLB FND II	5.5% 28 Jun 2028	1,100,000	1,115,301
PROLOGIS LP	2.25% 15 Jan 2032	600,000	503,334
PUBLIC SERVICE ENTERPRIS	6.125% 15 Oct 2033	500,000	538,470
READYCAP COMMERCIAL	1% 25 Jun 2037	822,862	825,733
READYCAP COMMERCIAL	1% 25 Nov 2036	899,206	891,720
READYCAP COMMERCIAL	1% 25 Oct 2039	994,030	998,890
REALKREDIT DANMARK	1.5% 01 Oct 2053	1	0
RENEW POWER PVT LTD	5.875% 05 Mar 2027	658,000	628,818
REPUBLIC OF PHILIPPINES	4.625% 17 Jul 2028	1,000,000	1,005,100
RESIMAC	1% 03 Feb 2053	1,605,105	1,594,271
RETAIL OPPORTUNITY IN	6.75% 15 Oct 2028	100,000	105,241
RIPON MORTGAGES PLC	1% 28 Aug 2056	2,530,292	3,222,921
ROGERS COMMUNICATIONS IN	3.2% 15 Mar 2027	1,200,000	1,145,556
SAGAX AB	1.125% 30 Jan 2027	523,000	519,606
SAGAX EURO MTN	0.75% 26 Jan 2028	600,000	566,281
SANTANDER HOLDINGS USA	1% 09 Mar 2029	750,000	776,535
SCE RECOVERY FUNDING LLC	4.697% 15 Jun 2042	578,256	573,011
SFO COMMERICAL MORTGAGE	1% 15 May 2038	1,500,000	1,404,359
SHELTER GROWTH CRE	1% 17 Jun 2037	1,043,901	1,043,896
SINGAPORE DOLLAR	FOREIGN CURRENCY	3,812	2,890
SLM STUDENT LOAN TRUST	1% 15 Jun 2039	783,495	754,689
SMB PRIVATE EDUCATION LOAN	3.94% 16 Feb 2055	865,017	824,288
SMB PRIVATE EDUCATION LOAN	1% 16 Feb 2055	865,017	862,259
SMBC AVIATION CAPITAL FI	5.45% 03 May 2028	600,000	603,990
SOUND POINT CLO LTD	1% 25 Jul 2030	688,074	686,148
SOUND POINT CLO LTD	1% 20 Oct 2030	1,880,033	1,874,581
SREIT TRUST	1% 15 Oct 2038	1,515,000	1,483,371
STANDARD CHARTERED PLC	1% 23 Nov 2025	1,300,000	1,252,602
STANDARD CHARTERED PLC	1% 23 Nov 2025	1,300,000	1,293,032
STARWOOD COMMERCIAL	1% 15 Nov 2036	1,300,000	1,272,466
STORE CAPITAL LLC	2.7% 01 Dec 2031	1,000,000	762,530
SUMITOMO MITSUI TR BK LT	5.5% 09 Mar 2028	800,000	819,808
SUTTER HEALTH	5.164% 15 Aug 2033	900,000	918,666
SWAP CCPC CITIBANK COC	SWAP CCPC CASH	2,654,000	2,654,000
SWAP JP MORGAN COC	SWAP CASH COLLATERAL	10,000	10,000
SWEDBANK AB	5.337% 20 Sep 2027	1,100,000	1,103,157
SWPC0KBG6 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	20,134
SWPC0KE65 CDS USD R F 1.00000	1% 20 Dec 2026	1,200,000	14,080

SWPC0KFP2 CDS USD R F 5.00000	5% 20 Dec 2026	870,000	98,320
SWPC0KHX3 CDS USD R F 1.00000	1% 20 Jun 2026	1,500,000	15,738
SWPC0KJH6 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	13,234
SWPC0KJK9 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	12,701
SWPC0KJL7 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	21,034
SWPC0KR12 CDS USD R F 1.00000	1% 20 Jun 2027	800,000	270
SWPC0KXJ6 CDS USD R F 1.00000	1% 20 Jun 2027	100,000	34
SWPC0LEQ9 CDS USD R F 1.00000	1% 20 Dec 2027	900,000	(5,057)
SWPC0LNE6 CDS USD R F 1.00000	1% 20 Dec 2024	400,000	(2,868)
SWPC0LUG3 CDS USD R F 5.00000	5% 20 Jun 2028	995,000	146,003
SWPC0LX54 CDS USD R F 1.00000	1% 20 Jun 2028	200,000	2,082
SWPC0LY04 CDS USD R F 5.00000	5% 20 Jun 2028	600,000	108,320
SWPC0M330 CDS USD R F 1.00000	1% 20 Dec 2028	1,700,000	33,036
SWU01IVA1 IRS EUR R F 1.00000	1% 18 May 2027	2,100,000	(114,599)
SWU01JRL0 IRS USD R F 3.53000	3.53% 21 Jun 2024	49,100,000	(404,837)
SWU01OT37 IRS CAD R F 4.00000	4% 21 Jun 2025	29,300,000	(51,222)
SWU01OT78 IRS CAD R F 3.75000	3.75% 20 Sep 2025	16,200,000	(52,106)
SWU01OYI8 IRS USD R F 3.47000	3.47% 22 Feb 2030	900,000	(1,667)
SWU01P0U5 IRS USD R F 3.34000	3.34% 23 Feb 2030	700,000	(6,285)
SWU01P0W1 IRS USD R F 3.08000	3.08% 23 Feb 2053	100,000	(4,702)
SWU01P8A1 IRS USD R F 3.52500	3.525% 02 Mar 2030	300,000	353
SWU01PDU1 IRS AUD R F 4.50000	4.5% 20 Sep 2033	2,400,000	43,773
SWU01PFI6 IRS EUR R F 2.54700	2.547% 09 Mar 2033	700,000	4,114
SWU01Q3X4 IRS USD R F 3.80000	3.8% 10 Mar 2028	800,000	6,281
SWU01VYS0 IRS USD R F 3.65000	3.65% 10 Jul 2033	200,000	2,702
SWU01W2C8 IRS CAD R F 4.82000	4.82% 13 Jul 2025	2,600,000	20,164
SWU01W402 IRS CAD R F 4.75000	4.75% 14 Jul 2025	6,300,000	43,935
SWU01WNQ4 IRS USD R F 3.73500	3.735% 07 Aug 2033	300,000	6,147
SWU01X053 IRS USD R F 3.80000	3.8% 22 Aug 2030	200,000	3,582
SWU01X2Q5 IRS USD R F 3.76000	3.76% 23 Aug 2033	800,000	18,085
SWU01X8G1 IRS USD R F 3.80000	3.8% 30 Aug 2033	400,000	10,363
SWU01X8H9 IRS USD R F 3.90000	3.9% 30 Aug 2033	200,000	6,811
SWU01XDO8 IRS EUR R F 3.00000	3% 20 Mar 2034	7,300,000	377,455
SWU01XHO4 IRS USD R F 3.95000	3.95% 13 Sep 2033	200,000	7,653
SWU01YJX0 IRS GBP R F 4.32000	4.32% 20 Oct 2033	200,000	21,642
SWU01Z6W3 IRS USD R F 3.75000	3.75% 21 Nov 2024	7,600,000	(74,168)
SWU01Z959 IRS USD R F 3.65000	3.65% 22 Nov 2024	4,600,000	(48,910)
SWU01ZKD9 IRS MXN R F 8.86500	8.865% 24 Nov 2028	55,400,000	38,729
T MOBILE USA INC	3.4% 15 Oct 2052	1,300,000	951,028
TCI SYMPHONY CLO	1% 13 Oct 2032	1,300,000	1,296,360
TCW CLO	1% 25 Apr 2031	1,282,919	1,279,199
TEXAS NATURAL GAS SECURITIZTN	5.169% 01 Apr 2041	600,000	622,654
TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	798,182	747,185
TOYOTA MOTOR CREDIT CORP	1% 22 Aug 2024	600,000	599,940
TSY INFL IX N/B	0.625% 15 Feb 2043	4,282,336	3,368,734
TSY INFL IX N/B	1.375% 15 Feb 2044	1,056,128	950,512
TSY INFL IX N/B	0.75% 15 Feb 2045	1,959,870	1,544,571

	TSY INFL IX N/B	1% 15 Feb 2046	259,702	214,206
	TSY INFL IX N/B	1% 15 Feb 2049	244,540	198,466
	TSY INFL IX N/B	0.25% 15 Feb 2050	239,348	157,549
	TSY INFL IX N/B	0.125% 15 Feb 2051	118,177	73,926
	TSY INFL IX N/B	0.125% 15 Feb 2052	221,050	137,063
	TSY INFL IX N/B	1.5% 15 Feb 2053	207,012	189,216
	UBS GROUP AG	1% 01 Apr 2031	400,000	373,152
	UBS GROUP AG	1% 14 May 2032	2,500,000	2,131,250
	UBS GROUP AG	1% 11 Aug 2028	1,500,000	1,557,180
	UNITED WHOLESALE MORTGAGE	1% 25 Sep 2051	1,100,123	1,017,302
	UNITED WHOLESALE MORTGAGE	1% 25 Nov 2051	652,898	565,505
	UNITED WHOLESALE MORTGAGE	1% 25 Nov 2051	1,293,138	1,194,671
	US 10YR NOTE (CBT)MAR24	XCBT 20240319	20,200,000	56,526
	US 10YR ULTRA FUT MAR24	XCBT 20240319	(10,200,000)	(527,582)
	US 2YR NOTE (CBT) MAR24	XCBT 20240328	15,600,000	152,850
	US 5YR NOTE (CBT) MAR24	XCBT 20240328	(5,100,000)	(119,200)
	US DOLLAR	CURRENCY	3,703,133	3,703,133
	US LONG BOND(CBT) MAR24	XCBT 20240319	(9,700,000)	(878,356)
	US TREASURY N/B	3.125% 15 Feb 2043	2,600,000	2,230,719
	US TREASURY N/B	2% 15 Aug 2051	12,100,000	7,938,734
	US TREASURY N/B	1.75% 15 Aug 2041	15,100,000	10,539,328
	US TREASURY N/B	3.25% 15 May 2042	30,900,000	27,216,141
	US TREASURY N/B	4% 15 Nov 2042	500,000	487,734
	US TREASURY N/B	4.375% 15 Aug 2043	2,100,000	2,151,516
	US TREASURY N/B	1.25% 15 Aug 2031	36,300,000	30,106,313
	US TREASURY N/B	0.875% 30 Sep 2026	24,500,000	22,511,289
	US ULTRA BOND CBT MAR24	XCBT 20240319	2,100,000	256,889
	VENTURE CDO LTD	1% 30 Jul 2032	1,300,000	1,297,660
	VENTURE GLOBAL LNG INC	8.375% 01 Jun 2031	400,000	400,388
	VIBRANT CLO LTD	1% 15 Sep 2030	646,695	645,079
	VIBRANT CLO LTD	1% 20 Jun 2029	273,918	273,288
	VICI PROPERTIES LP	4.75% 15 Feb 2028	1,200,000	1,179,096
	VOLKSWAGEN GROUP AMERICA	1% 12 Sep 2025	1,200,000	1,200,336
*	VOYA CLO LTD	1% 15 Oct 2030	972,576	969,756
*	VOYA CLO LTD	1% 15 Apr 2031	944,878	942,894
	WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	1,200,000	1,150,824
	WELLS FARGO + COMPANY	1% 24 Mar 2028	1,200,000	1,145,856
	WELLS FARGO COMMERCIAL	1% 15 Jun 2036	1,100,000	954,889
		Total:EXHIBIT I - Total Bond Market Fund		**$ 572,781,125**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
				(n/a)	
			Shares/ Par Value		
	A+D MORTGAGE TRUST	1% 25 Jul 2068	2,074,904		$ 2,072,612
	ABN AMRO BANK NV	4.8% 18 Apr 2026	2,200,000		2,153,800
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	2,500,000		2,280,150
	ALLEGION PLC	3.5% 01 Oct 2029	2,300,000		2,128,374
	AMERICA MOVIL SAB DE CV	6.125% 15 Nov 2037	786,000		856,583
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	600,000		653,400
	AMFAM HOLDINGS INC	2.805% 11 Mar 2031	2,000,000		1,537,640
	AMGEN INC	5.65% 02 Mar 2053	600,000		633,768
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	2,200,000		2,173,292
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,850,000		1,820,974
	ARTHUR J GALLAGHER + CO	3.05% 09 Mar 2052	1,500,000		1,009,815
	AT+T INC	3.8% 01 Dec 2057	2,250,000		1,679,018
	BANK	2.851% 17 Oct 2052	1,025,000		907,476
	BANK	1% 15 Nov 2055	400,000		425,639
	BANK	3.362% 15 May 2050	1,143,853		1,081,257
	BANK	1% 15 May 2061	1,775,000		1,714,523
	BANK	2.92% 15 Dec 2052	2,375,000		2,104,623
	BANK	3.435% 15 Sep 2060	1,500,000		1,412,096
	BANK OF AMERICA CORP	1% 23 Jul 2029	500,000		483,130
	BANK OF AMERICA CORP	1% 14 Jun 2029	5,300,000		4,679,582
	BANK OF NOVA SCOTIA	5.25% 12 Jun 2028	2,125,000		2,158,639
	BELL CANADA	5.1% 11 May 2033	1,750,000		1,796,743
	BENCHMARK MORTGAGE TRUST	4.261% 10 Oct 2051	1,500,000		1,423,641
	BENCHMARK MORTGAGE TRUST	2.952% 15 Aug 2057	1,175,000		1,052,754
	BENCHMARK MORTGAGE TRUST	1% 15 Jan 2051	675,000		634,427
	BETH ISRAEL LAHEY HEALTH	3.08% 01 Jul 2051	1,100,000		712,305
	BOARDWALK PIPELINES LP	3.4% 15 Feb 2031	1,171,000		1,049,778
	BPCE SA	1% 19 Oct 2032	2,500,000		2,027,575
	BROADCOM INC	3.469% 15 Apr 2034	2,500,000		2,179,150
	CANADIAN IMPERIAL BANK	5.615% 17 Jul 2026	2,100,000		2,140,509
	CAPITAL ONE FINANCIAL CO	1% 01 Feb 2029	2,000,000		1,997,660
	CD COMMERCIAL MORTGAGE TRUST	3.631% 10 Feb 2050	1,700,000		1,579,641
	CELLNEX FINANCE	3.875% 07 Jul 2041	1,000,000		776,440
	CHARTER COMM OPT LLC/CAP	6.384% 23 Oct 2035	2,000,000		2,036,440
	CHASE AUTO OWNER TRUST	5.68% 25 Jan 2029	1,450,000		1,484,385
	CHUBB INA HOLDINGS LLC	3.05% 15 Dec 2061	1,000,000		719,860

CIM TRUST	1% 25 Mar 2062	1,099,131	1,057,175
CIM TRUST	1% 25 Aug 2064	1,352,285	1,365,456
CITIGROUP INC	1% 27 Oct 2028	1,200,000	1,135,644
CITIGROUP INC	1% 08 Apr 2026	3,000,000	2,917,170
COLORADO ST HSG FIN AUTH SF	6.25% 01 Nov 2053	2,100,000	2,194,754
COMM MORTGAGE TRUST	3.183% 10 Feb 2048	1,425,000	1,377,942
COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	1,200,000	949,272
COX COMMUNICATIONS INC	5.7% 15 Jun 2033	1,100,000	1,148,763
CVS HEALTH CORP	4.78% 25 Mar 2038	2,000,000	1,896,360
DANSKE BANK A/S	1% 20 Dec 2025	2,400,000	2,339,496
DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	1,303,000	1,333,634
DEUTSCHE BANK NY	1% 01 Apr 2025	2,500,000	2,469,525
DLLAD LLC	4.79% 20 Jan 2028	1,725,000	1,716,470
DXC TECHNOLOGY CO	2.375% 15 Sep 2028	2,550,000	2,234,463
ENEL FINANCE INTL NV	4.75% 25 May 2047	1,200,000	1,045,452
ENERGY TRANSFER LP	7.5% 01 Jul 2038	1,750,000	2,031,873
EQUITABLE FINANCIAL LIFE	1.1% 12 Nov 2024	3,000,000	2,886,000
FED CAISSES DESJARDINS	4.55% 23 Aug 2027	2,200,000	2,188,516
FED HM LN PC POOL G08741	3% 01 Jan 2047	1,669,154	1,510,021
FED HM LN PC POOL G08770	3.5% 01 Jul 2047	1,203,968	1,123,863
FED HM LN PC POOL G08779	3.5% 01 Sep 2047	1,626,268	1,518,066
FED HM LN PC POOL G30803	3.5% 01 Feb 2035	870,817	838,791
FED HM LN PC POOL G60551	4% 01 Apr 2046	1,502,405	1,456,310
FED HM LN PC POOL QC7500	3% 01 Sep 2051	3,127,896	2,805,179
FED HM LN PC POOL QD0744	2.5% 01 Nov 2051	1,997,807	1,719,596
FED HM LN PC POOL RA6338	2.5% 01 Nov 2051	3,858,227	3,316,687
FED HM LN PC POOL RB0691	2% 01 Dec 2041	1,206,363	1,045,409
FED HM LN PC POOL RB5138	2% 01 Dec 2041	1,445,533	1,240,151
FED HM LN PC POOL RB5145	2% 01 Feb 2042	1,350,648	1,158,140
FED HM LN PC POOL RB5148	2% 01 Mar 2042	1,541,477	1,320,255
FED HM LN PC POOL SB0967	2% 01 Jan 2037	1,399,412	1,262,275
FED HM LN PC POOL SC0242	2.5% 01 Feb 2042	1,323,248	1,178,007
FED HM LN PC POOL SD0968	3.5% 01 Apr 2052	1,670,153	1,543,151
FED HM LN PC POOL SD2176	6% 01 Jan 2053	581,411	598,035
FED HM LN PC POOL SD2446	5.5% 01 Mar 2053	1,217,273	1,228,138
FED HM LN PC POOL SD2903	2% 01 Mar 2051	1,344,602	1,106,470
FED HM LN PC POOL SD3860	6.5% 01 Sep 2053	811,462	835,051
FED HM LN PC POOL SD7530	2.5% 01 Nov 2050	3,253,520	2,812,472
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	1,649,487	1,425,327
FED HM LN PC POOL ZA1219	3.5% 01 Jun 2042	1,367,554	1,289,428
FED HM LN PC POOL ZA2447	3.5% 01 Feb 2037	1,461,123	1,400,204
FED HM LN PC POOL ZM8767	4.5% 01 Oct 2048	1,131,105	1,115,040
FED HM LN PC POOL ZS4699	4% 01 Jan 2047	905,935	873,325
FED HM LN PC POOL ZS4763	3.5% 01 Apr 2048	1,713,308	1,596,560
FHLMC MULTIFAMILY STRUCTURED	3.244% 25 Oct 2049	1,350,000	1,299,081
FHLMC MULTIFAMILY STRUCTURED	3.718% 25 Jan 2031	1,125,000	1,074,511

FHLMC MULTIFAMILY STRUCTURED	2.988% 25 May 2031	1,175,000	1,073,846
FHLMC MULTIFAMILY STRUCTURED	4.284% 25 Jul 2030	1,100,000	1,093,232
FIRST HORIZON CORP	4% 26 May 2025	2,495,000	2,426,512
FIRSTKEY HOMES TRUST	4.25% 17 Jul 2038	1,298,769	1,257,445
FIRSTKEY HOMES TRUST	4.145% 19 May 2039	1,415,499	1,358,805
FISERV INC	5.625% 21 Aug 2033	2,000,000	2,097,720
FLEX INTERMEDIATE HOLDCO	3.363% 30 Jun 2031	1,500,000	1,232,730
FLORIDA GAS TRANSMISSION	2.55% 01 Jul 2030	2,000,000	1,715,020
FNMA POOL BF0500	3% 01 Dec 2054	1,283,023	1,109,160
FNMA POOL BJ2492	3.5% 01 Dec 2047	1,028,681	959,168
FNMA POOL BM1066	1% 01 Feb 2047	2,338,602	2,258,400
FNMA POOL BM1260	1% 01 Apr 2037	704,236	693,099
FNMA POOL BM1291	1% 01 Dec 2041	1,026,467	1,030,175
FNMA POOL BM3362	1% 01 Jan 2044	1,238,074	1,243,618
FNMA POOL BM3930	1% 01 Sep 2046	2,690,540	2,431,147
FNMA POOL BQ6854	2% 01 Dec 2051	2,160,439	1,793,130
FNMA POOL BQ9451	2% 01 Mar 2051	1,956,182	1,624,200
FNMA POOL CA4509	2.5% 01 Nov 2034	1,102,141	1,025,281
FNMA POOL CA6256	2.5% 01 Jul 2050	1,499,068	1,299,645
FNMA POOL CA6308	3% 01 Jul 2050	1,213,716	1,098,434
FNMA POOL CB1806	2.5% 01 Oct 2051	3,971,418	3,428,105
FNMA POOL CB2162	3% 01 Nov 2051	2,011,859	1,798,949
FNMA POOL CB2278	2% 01 Dec 2051	1,693,203	1,405,332
FNMA POOL FM3004	1% 01 Jan 2046	1,354,911	1,308,445
FNMA POOL FM4032	1% 01 Aug 2035	978,220	908,627
FNMA POOL FM4265	1% 01 Sep 2035	995,450	897,797
FNMA POOL FM7615	1% 01 Jun 2036	962,775	869,571
FNMA POOL FM9139	1% 01 Jul 2049	2,194,345	2,192,810
FNMA POOL FM9209	1% 01 Oct 2051	2,582,268	2,315,846
FNMA POOL FM9243	1% 01 Oct 2051	1,199,092	1,068,344
FNMA POOL FM9504	1% 01 Nov 2051	2,954,762	2,540,032
FNMA POOL FM9630	1% 01 Nov 2051	2,798,208	2,506,907
FNMA POOL FM9635	1% 01 Dec 2049	1,084,257	1,042,442
FNMA POOL FM9877	1% 01 Dec 2051	1,598,286	1,378,709
FNMA POOL FS0176	1% 01 Jan 2052	1,644,884	1,411,176
FNMA POOL FS0739	1% 01 Feb 2052	1,176,903	1,087,999
FNMA POOL FS1144	1% 01 Mar 2052	1,376,451	1,225,282
FNMA POOL FS2902	1% 01 Sep 2052	1,071,858	1,069,422
FNMA POOL FS2917	1% 01 Nov 2033	851,217	812,901
FNMA POOL FS4603	1% 01 May 2042	1,452,943	1,251,657
FNMA POOL MA0864	4.5% 01 Oct 2031	829,884	822,768
FNMA POOL MA2804	3% 01 Nov 2036	1,074,231	1,007,871
FNMA POOL MA3183	4% 01 Nov 2047	541,735	522,089
FNMA POOL MA3243	3.5% 01 Jan 2038	474,904	455,111
FNMA POOL MA3333	4% 01 Apr 2048	198,939	191,267
FNMA POOL MA4077	2% 01 Jul 2050	2,442,621	2,011,543
FNMA POOL MA4158	2% 01 Oct 2050	2,468,994	2,030,964

	FORD CREDIT AUTO OWNER TRUST/F	4.85% 15 Aug 2035	1,075,000	1,077,401
	FREDDIE MAC SCRT	3.25% 25 Nov 2061	2,099,849	1,819,453
	GENERAL MOTORS FINL CO	4% 15 Jan 2025	2,500,000	2,459,175
	GLENCORE FUNDING LLC	2.5% 01 Sep 2030	2,575,000	2,210,483
	GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	2,500,000	2,267,800
	GM FINANCIAL REVOLVING RECEIVA	5.12% 11 Apr 2035	1,275,000	1,291,848
	GNMA II POOL 785558	2.5% 20 Jul 2051	1,500,828	1,298,175
	GNMA II POOL 785615	2.5% 20 Aug 2051	1,465,505	1,267,622
	GNMA II POOL MA1286	4% 20 Sep 2043	1,326,206	1,293,741
	GNMA II POOL MA3376	3.5% 20 Jan 2046	695,357	657,160
	GNMA II POOL MA3521	3.5% 20 Mar 2046	1,353,437	1,279,090
	GNMA II POOL MA4586	3.5% 20 Jul 2047	1,913,901	1,804,976
	GNMA II POOL MA4777	3% 20 Oct 2047	1,207,559	1,108,995
	GNMA II POOL MA6709	2.5% 20 Jun 2050	1,269,350	1,117,935
	GNMA II POOL MA7990	4% 20 Apr 2052	1,032,436	984,858
	GNMA II POOL MA8571	6% 20 Jan 2053	398,931	405,225
	GOLDMAN SACHS GROUP INC	1% 05 Jun 2028	3,800,000	3,635,764
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	6,496,783	6,496,783
	GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	562,000	481,842
	HARTFORD FINL SVCS GRP	6.625% 30 Mar 2040	814,000	901,855
	HCA INC	5.875% 01 Feb 2029	2,100,000	2,169,153
	HOME PARTNERS OF AMERICA	2.2% 17 Jan 2041	2,288,058	1,988,775
	HOME PARTNERS OF AMERICA	2.908% 17 Sep 2039	1,240,955	1,137,485
	HOME PARTNERS OF AMERICA	1.901% 17 Dec 2026	1,331,805	1,202,458
	HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	2,350,000	2,223,641
	IQVIA INC	5.7% 15 May 2028	2,125,000	2,167,734
	JACKSON NATL LIFE GLOBAL	5.25% 12 Apr 2028	1,500,000	1,462,770
*	JP MORGAN CHASE COMMERCIAL	3.723% 15 Mar 2050	1,200,000	1,133,834
*	JPMDB COMMERCIAL MORTGAGE	3.409% 15 Oct 2050	1,500,000	1,406,008
*	JPMORGAN CHASE + CO	1% 01 Jun 2028	5,000,000	4,572,400
	KINDER MORGAN ENER PART	6.95% 15 Jan 2038	1,500,000	1,652,025
	L3HARRIS TECH INC	5.4% 31 Jul 2033	2,150,000	2,237,656
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,200,000	1,169,340
	MACQUARIE GROUP LTD	1% 23 Sep 2027	2,500,000	2,250,275
*	MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	600,000	516,720
	MMAF EQUIPMENT FINANCE LLC	5.54% 13 Dec 2029	2,100,000	2,127,812
	MORGAN STANLEY	1% 20 Jul 2027	3,400,000	3,108,008
	MORGAN STANLEY	1% 21 Jul 2032	425,000	346,906
	MORGAN STANLEY CAPITAL I TRUST	4.177% 15 Jul 2051	1,325,000	1,266,282
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Apr 2055	375,000	341,844
	MPLX LP	2.65% 15 Aug 2030	2,500,000	2,162,350
	NATIONAL AUSTRALIA BANK	2.332% 21 Aug 2030	2,600,000	2,122,328
	NATIONAL BANK OF CANADA	5.6% 18 Dec 2028	2,000,000	2,055,820
	NATIONWIDE BLDG SOCIETY	4% 14 Sep 2026	2,500,000	2,397,450
	NAVIENT STUDENT LOAN TRUST	1.58% 15 Apr 2070	1,108,243	963,625
	NBN CO LTD	2.5% 08 Jan 2032	2,500,000	2,101,500
	NELNET STUDENT LOAN TRUST	1.36% 20 Apr 2062	1,538,313	1,394,173

NISOURCE INC	5.65% 01 Feb 2045	1,300,000	1,312,038
ONSLOW BAY FINANCIAL LLC	1% 25 May 2062	1,170,945	1,113,848
ORACLE CORP	3.85% 15 Jul 2036	2,300,000	2,008,360
PRINCIPAL LFE GLB FND II	5.5% 28 Jun 2028	2,100,000	2,129,211
PROTECTIVE LIFE GLOBAL	5.209% 14 Apr 2026	2,100,000	2,099,937
SABINE PASS LIQUEFACTION	4.5% 15 May 2030	2,500,000	2,448,850
SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	2,300,000	2,275,643
SMITHFIELD FOODS INC	5.2% 01 Apr 2029	2,301,000	2,206,268
SOCIETE GENERALE	4.75% 24 Nov 2025	1,455,000	1,422,699
STANDARD CHARTERED PLC	1% 14 Jan 2027	2,550,000	2,337,993
STARWOOD MORTGAGE	1% 25 Dec 2066	1,979,480	1,678,860
SUMITOMO MITSUI FINL GRP	5.852% 13 Jul 2030	2,000,000	2,099,080
SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	2,300,000	2,247,192
T MOBILE USA INC	3.875% 15 Apr 2030	2,300,000	2,182,171
TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,100,000	1,022,043
TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	772,399	737,123
TOWD POINT MORTGAGE TRUST	1% 25 Oct 2059	353,809	332,267
TOWD POINT MORTGAGE TRUST	1% 25 Feb 2060	259,259	246,701
TOWD POINT MORTGAGE TRUST	1% 01 Jul 2062	1,982,679	1,847,058
TOWD POINT MORTGAGE TRUST	1% 01 Aug 2062	1,956,396	1,844,599
TOYOTA AUTO LOAN EXTENDED	1.35% 25 May 2033	1,960,000	1,860,096
UBS GROUP AG	1% 02 Feb 2027	2,600,000	2,382,692
UBS GROUP AG	1% 12 Jan 2027	2,000,000	2,007,980
US TREASURY N/B	2.875% 15 May 2043	14,650,000	12,070,227
US TREASURY N/B	2.5% 15 Feb 2045	19,975,000	15,177,879
US TREASURY N/B	1.25% 15 May 2050	3,150,000	1,706,906
US TREASURY N/B	1.375% 15 Aug 2050	6,275,000	3,514,000
US TREASURY N/B	1.375% 15 Nov 2040	10,850,000	7,225,422
US TREASURY N/B	2.375% 15 Feb 2042	2,200,000	1,694,344
US TREASURY N/B	2.875% 15 May 2052	8,200,000	6,558,719
US TREASURY N/B	3.375% 15 Aug 2042	9,225,000	8,256,375
US TREASURY N/B	1.25% 15 Aug 2031	10,800,000	8,957,250
US TREASURY N/B	1.125% 31 Aug 2028	1,325,000	1,170,865
US TREASURY N/B	1.125% 31 Oct 2026	12,250,000	11,307,324
US TREASURY N/B	2.375% 31 Mar 2029	19,200,000	17,845,500
US TREASURY N/B	2.875% 15 May 2032	2,950,000	2,738,891
US TREASURY N/B	3.875% 31 Dec 2029	4,400,000	4,398,625
US TREASURY N/B	4% 15 Feb 2026	8,925,000	8,885,953
US TREASURY N/B	3.5% 15 Feb 2033	14,100,000	13,701,234
US TREASURY N/B	4.375% 15 Aug 2026	18,125,000	18,252,441
US TREASURY N/B	4.125% 31 Aug 2030	1,650,000	1,673,461
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,900,000	2,065,072
VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	1,200,000	797,556
VIATRIS INC	4% 22 Jun 2050	2,000,000	1,410,940
VITERRA FINANCE BV	3.2% 21 Apr 2031	2,500,000	2,154,775
WALGREENS BOOTS ALLIANCE	4.8% 18 Nov 2044	1,200,000	1,000,464
WELLS FARGO + COMPANY	1% 22 May 2028	4,000,000	3,812,800
WELLS FARGO COMMERCIAL	4.023% 15 Mar 2052	1,600,000	1,524,447

WILLIS NORTH AMERICA INC	3.875%	15 Sep 2049	1,325,000	1,028,624
		Total:EXHIBIT J - Total Bond Market Fund		**$ 474,249,290**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
			Shares/ Par Value	(n/a)	
	ABACUS GROUP	REIT	277,234		$ 216,888
	ABACUS STORAGE KING	REIT	280,130		215,759
	ABRDN EUROPEAN LOGISTICS	ABRDN EUROPEAN	204,411		160,646
	ABRDN PROPERTY INCOME TRUST	REIT GBP.01	175,810		118,427
	ACTIVIA PROPERTIES INC	REIT	463		1,274,000
	ADVANCE LOGISTICS INVESTMENT	REIT	460		413,248
	ADVANCE RESIDENCE INVESTMENT	REIT	841		1,883,222
	AEDIFICA	REIT	29,136		2,043,644
	AEON REIT INVESTMENT CORP	REIT	1,086		1,088,725
	AEW UK REIT PLC	REIT GBP.01	30,280		39,014
	AIMS APAC REIT	REIT	357,700		353,300
	ALLIED PROPERTIES REAL ESTAT	REIT	77,142		1,180,590
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	8,849		1,583,589
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	131,688		712,400
	ARENA REIT	REIT	199,155		501,973
	ARGAN	REIT EUR2.0	6,040		569,163
	ARGOSY PROPERTY LTD	MUTUAL FUND	492,551		348,852
	AROUNDTOWN SA	COMMON STOCK EUR.01	420,185		1,148,997
	ASCENCIO	REIT	2,200		120,949
	ASSURA PLC	REIT GBP.1	1,783,019		1,093,234
	ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	27,379		628,848
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	10,438		7,122
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	22,507		1,463,839
	BALANCED COMM PROPERTY TRUST	REIT GBP.01	330,325		304,245
	BIG YELLOW GROUP PLC	REIT GBP.1	115,639		1,797,296
	BOARDWALK REAL ESTATE INVEST	REIT	22,587		1,222,021
	BRANICKS GROUP AG	COMMON STOCK	30,345		113,122
	BRITISH LAND CO PLC	REIT GBP.25	568,008		2,880,451
	BWP TRUST	REIT	292,364		702,194
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	20,200		724,303
	CAN APARTMENT PROP REAL ESTA	REIT	101,446		3,754,410
	CANADIAN DOLLAR	FOREIGN CURRENCY	17,335		13,147
	CAPITALAND ASCENDAS REIT	REIT	2,189,789		5,016,559
	CAPITALAND ASCOTT TRUST	STAPLED SECURITY	1,508,191		1,130,304
	CAPITALAND INTEGRATED COMMER	REIT	3,115,705		4,849,002
	CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	1,553,900		3,709,433

CARMILA	REIT EUR6.0	34,299	591,244
CASTELLUM AB	COMMON STOCK SEK.5	255,275	3,652,661
CATENA AB	COMMON STOCK SEK4.4	20,598	968,594
CDL HOSPITALITY TRUSTS	STAPLED SECURITY	529,700	444,872
CENTURIA INDUSTRIAL REIT	REIT	311,245	688,241
CENTURIA OFFICE REIT	REIT	259,477	236,604
CHAMPION REIT	REIT	1,277,000	400,670
CHARTER HALL LONG WALE REIT	REIT	401,777	1,026,563
CHARTER HALL RETAIL REIT	REIT	295,276	724,961
CHARTER HALL SOCIAL INFRASTR	REIT	203,179	412,272
CHARTWELL RETIREMENT RESIDEN	UNIT	144,253	1,282,152
CHOICE PROPERTIES REIT	REIT	155,318	1,643,172
CIBUS NORDIC REAL ESTAT PUBL	COMMON STOCK	34,357	455,927
CITYCON OYJ	COMMON STOCK	39,873	229,162
CLS HOLDINGS PLC	REIT GBP.025	102,436	132,709
COFINIMMO	REIT	20,854	1,650,250
COMFORIA RESIDENTIAL REIT IN	REIT	445	999,234
COREM PROPERTY GROUP B SHARE	COMMON STOCK SEK1.0	414,039	438,041
COVIVIO	REIT EUR3.0	32,730	1,770,083
CRE LOGISTICS REIT INC	REIT	416	457,773
CROMBIE REAL ESTATE INVESTME	REIT	63,746	667,143
CROMWELL PROPERTY GROUP	REIT	886,368	253,005
CROMWELL REIT EUR	REIT	217,900	341,505
CURRENCY CONTRACT	AUD/USD	—	1,559
CURRENCY CONTRACT	HKD/USD	—	(88)
CURRENCY CONTRACT	JPY/USD	—	1,914
CURRENCY CONTRACT	NZD/USD	—	275
CUSTODIAN PROPERTY INCOME RE	REIT GBP.01	229,229	255,373
DAIWA HOUSE REIT INVESTMENT	REIT	1,329	2,369,891
DAIWA OFFICE INVESTMENT CORP	REIT	174	819,619
DAIWA SECURITIES LIVING INVE	REIT	1,254	925,938
DERWENT LONDON PLC	REIT GBP.05	68,552	2,052,648
DEUTSCHE EUROSHOP AG	COMMON STOCK	6,454	160,785
DEUTSCHE WOHNEN SE	COMMON STOCK	30,483	806,093
DEXUS INDUSTRIA REIT	REIT	126,253	239,503
DEXUS/AU	REIT	663,780	3,460,603
DIGITAL CORE REIT MANAGEMENT	REIT	426,300	274,738
DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	54,887	471,030
DREAM INDUSTRIAL REAL ESTATE	REIT	153,581	1,625,960
EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	343,396	414,107
ENTRA ASA	COMMON STOCK NOK1.0	43,466	493,548
ESR KENDALL SQUARE REIT CO L	REIT KRW1000.0	85,363	241,655
ESR LOGOS REIT	REIT	3,715,412	901,771
EURO CURRENCY	FOREIGN CURRENCY	12,267	13,550
EUROCOMMERCIAL PROPERTIES NV	REIT EUR10.0	25,333	624,058
FABEGE AB	COMMON STOCK SEK30.82	147,794	1,586,918
FAR EAST HOSPITALITY TRUST	STAPLED SECURITY	577,000	290,836
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	374,009	2,673,285

FIRST CAPITAL REAL ESTATE IN	REIT	129,973	1,512,047
FORTUNE REIT	REIT	747,000	474,495
FRASERS CENTREPOINT TRUST	REIT NPV	652,013	1,115,812
FRASERS LOGISTICS + COMMERCI	REIT	1,753,600	1,524,901
FRONTIER REAL ESTATE INVEST	REIT	316	969,296
FUKUOKA REIT CORP	REIT	481	583,740
GECINA SA	REIT EUR7.5	31,638	3,866,127
GLOBAL ONE REIT	REIT	669	518,863
GLP J REIT	REIT	2,914	2,897,565
GOODMAN PROPERTY TRUST	REIT	625,811	903,677
GOVERNMENT STIF 3	GOVERNMENT STIF 3	200,726	200,726
GPT GROUP	REIT	1,173,164	3,696,317
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	61,012	686,193
GRANITE REAL ESTATE INVESTME	REIT	36,140	2,090,671
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	133,178	711,682
GROWTHPOINT PROPERTIES AUSTR	REIT	168,161	266,169
H+R REAL ESTATE INV REIT UTS	REIT	153,431	1,151,954
HAMBORNER REIT AG	REIT NPV	40,112	301,699
HAMMERSON PLC	REIT GBP.05	2,393,397	862,571
HANKYU HANSHIN REIT INC	REIT	461	453,887
HEALTHCARE + MEDICAL INVESTM	REIT	219	217,011
HEALTHCO REIT	REIT	308,682	308,873
HEIWA REAL ESTATE REIT INC	REIT	672	640,599
HELICAL PLC	REIT GBP.01	68,399	192,641
HIAG IMMOBILIEN AG	COMMON STOCK CHF1.0	2,394	227,097
HOME INVEST BELGIUM	REIT	4,358	74,634
HOME REIT PLC	REIT	602,032	292,022
HOMECO DAILY NEEDS REIT	REIT	1,064,150	882,441
HONG KONG DOLLAR	FOREIGN CURRENCY	3,167,831	405,688
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	672,500	2,336,426
HOSHINO RESORTS REIT INC	REIT	167	669,901
HOTEL PROPERTY INVESTMENTS	REIT	102,341	200,103
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	65,883	927,920
HULIC REIT INC	REIT	830	876,882
HYSAN DEVELOPMENT CO	COMMON STOCK	346,000	686,811
ICADE	REIT	19,825	782,442
ICHIGO OFFICE REIT INVESTMEN	REIT	760	444,231
IMMOBILIARE GRANDE DISTRIBUZ	REIT	18,512	47,136
IMPACT HEALTHCARE REIT PLC	REIT GBP.01	141,403	162,112
INDUSTRIAL + INFRASTRUCTURE	REIT	1,251	1,236,490
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	195,532	1,414,764
INTERRENT REAL ESTATE INVEST	REIT	82,082	823,559
INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	578	422,401
INTERVEST OFFICES + WAREHOUS	REIT	15,759	360,382
INVINCIBLE INVESTMENT CORP	REIT	4,197	1,812,996
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	235,429	288,210
JAPAN EXCELLENT INC	REIT	806	716,325

JAPAN HOTEL REIT INVESTMENT	REIT	2,918	1,430,807
JAPAN LOGISTICS FUND INC	REIT	573	1,160,870
JAPAN METROPOLITAN FUND INVE	REIT	4,283	3,092,334
JAPAN PRIME REALTY INVESTMEN	REIT	591	1,465,667
JAPAN REAL ESTATE INVESTMENT	REIT	833	3,446,253
JAPANESE YEN	FOREIGN CURRENCY	350,556	2,487
JR REIT XXVII	REIT KRW1000.0	64,283	203,541
KDX REALTY INVESTMENT CORP	REIT	2,439	2,779,088
KEPPEL DC REIT	REIT	788,996	1,163,866
KEPPEL PACIFIC OAK US REIT	REIT	561,100	209,579
KEPPEL REIT	REIT	1,473,800	1,037,191
KILLAM APARTMENT REAL ESTATE	REIT	69,492	946,516
KIWI PROPERTY GROUP LTD	COMMON STOCK	888,148	491,542
KLEPIERRE	REIT EUR1.4	122,399	3,348,938
KOJAMO OYJ	COMMON STOCK NPV	101,971	1,354,831
LAND SECURITIES GROUP PLC	REIT GBP.1066667	455,062	4,073,671
LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	32,755	222,524
LASALLE LOGIPORT REIT	REIT	1,190	1,280,623
LEG IMMOBILIEN SE	COMMON STOCK	45,498	3,986,832
LENDLEASE GLOBAL COMMERCIAL	REIT	1,131,798	552,515
LIFE SCIENCE REIT PLC	REIT GBP.01	207,669	167,063
LINK REIT	REIT	1,554,708	8,730,679
LONDONMETRIC PROPERTY PLC	REIT GBP.1	652,117	1,588,118
LOTTE REIT CO LTD	REIT KRW550.0	65,547	160,363
LXI REIT PLC	REIT	927,748	1,233,911
MAPLETREE INDUSTRIAL TRUST	REIT	1,205,258	2,288,717
MAPLETREE LOGISTICS TRUST	REIT	2,038,311	2,680,208
MAPLETREE PAN ASIA COM TRUST	REIT	1,412,832	1,675,025
MELISRON	COMMON STOCK ILS1.0	15,388	1,196,545
MERCIALYS	REIT EUR1.0	52,775	582,287
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	204,810	2,276,009
MIRAI CORP	REIT	1,111	341,970
MITSUBISHI ESTATE LOGISTICS	REIT	322	855,387
MITSUI FUDOSAN LOGISTICS PAR	REIT	364	1,179,488
MOBIMO HOLDING AG REG	COMMON STOCK CHF3.4	4,290	1,331,994
MONTEA NV	REIT	9,973	950,380
MORI HILLS REIT INVESTMENT C	REIT	1,034	1,026,791
MORI TRUST REIT INC	REIT	1,625	834,733
MSCI EAFE MAR24	IFUS 20240315	2,400	73,215
NATIONAL STORAGE REIT	REIT	771,922	1,207,053
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	27,466	7,628
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	33,100	20,957
NEWRIVER REIT PLC	REIT	173,590	181,617
NIPPON ACCOMMODATIONS FUND	REIT	297	1,270,886
NIPPON BUILDING FUND INC	REIT	951	4,114,413
NIPPON REIT INVESTMENT CORP	REIT	288	686,096
NOMURA REAL ESTATE MASTER FU	REIT	2,801	3,272,022
NORTHWEST HEALTHCARE PROPERT	REIT	130,585	511,011
NORWEGIAN KRONE	FOREIGN CURRENCY	203,001	19,989

NP3 FASTIGHETER AB	COMMON STOCK SEK3.5	18,241	421,773
NSI NV	REIT EUR3.68	9,790	202,814
NTT UD REIT INVESTMENT CORP	REIT	888	784,246
NYFOSA AB	COMMON STOCK SEK.5	111,897	1,071,830
ONE REIT INC	REIT	169	317,600
ORIX JREIT INC	REIT	1,655	1,952,332
OUE REAL ESTATE INVESTMENT T	REIT	1,124,500	243,937
PANDOX AB	COMMON STOCK SEK2.5	53,265	795,133
PARAGON REIT	REIT	705,200	473,332
PARKWAYLIFE REAL ESTATE	REIT	235,900	658,001
PEACH PROPERTY GROUP AG	COMMON STOCK CHF1.0	11,012	150,309
PHOENIX SPREE DEUTSCHLAND LT	COMMON STOCK	82,188	178,120
PICTON PROPERTY INCOME LTD	REIT	289,481	254,530
PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	31,467	264,692
POUND STERLING	FOREIGN CURRENCY	7,244	9,234
PRECINCT PROPERTIES GROUP	STAPLED SECURITY	842,148	674,064
PRIMARIS REIT	REIT NPV	58,457	611,790
PRIMARY HEALTH PROPERTIES	REIT GBP.125	811,031	1,068,814
PROSPERITY REIT	REIT	1,381,000	245,832
PRS REIT PLC/THE	REIT GBP.01	305,053	335,045
PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	27,091	3,790,328
REGION RE LTD	REIT	695,002	1,067,239
REGIONAL REIT LTD	REIT	229,000	102,857
RESIDENTIAL SECURE INCOME PL	REIT GBP.01	137,160	102,772
RETAIL ESTATES	REIT	7,286	519,361
RIOCAN REAL ESTATE INVST TR	REIT	182,769	2,580,888
SAFESTORE HOLDINGS PLC	REIT GBP.01	131,899	1,480,661
SAGAX AB B	COMMON STOCK SEK1.75	106,678	2,929,056
SAMHALLSBYGGNADSBOLAGET I	COMMON STOCK	685,602	348,045
SAMTY RESIDENTIAL INVESTMENT	REIT	350	272,124
SANKEI REAL ESTATE INC	REIT	329	214,349
SCENTRE GROUP	REIT	3,165,070	6,427,702
SCHRODER REAL ESTATE INVESTM	REIT	228,510	129,418
SEGRO PLC	REIT GBP.1	735,942	8,284,605
SEKISUI HOUSE REIT INC	REIT	2,587	1,412,318
SHAFTESBURY CAPITAL PLC	REIT GBP.25	837,399	1,468,309
SHURGARD SELF STORAGE LTD	REIT	15,857	787,905
SINGAPORE DOLLAR	FOREIGN CURRENCY	18,037	13,674
SIRIUS REAL ESTATE LTD	REIT	703,406	843,549
SK REITS CO LTD	REIT KRW500.0	120,069	370,644
SMARTCENTRES REAL ESTATE INV	REIT	77,589	1,464,576
SOSILA LOGISTICS REIT INC	REIT	490	416,838
SOUTH KOREAN WON	FOREIGN CURRENCY	124,033,621	96,307
STAR ASIA INVESTMENT CORPORA	REIT	1,394	569,360
STARHILL GLOBAL REIT	REIT	812,172	323,162
STARTS PROCEED INVESTMENT CO	REIT	151	215,132

STORAGEVAULT CANADA INC	COMMON STOCK	148,600	589,396
STRIDE PROPERTY GROUP	STAPLED SECURITY	300,539	273,821
SUNLIGHT REAL ESTATE INVEST	REIT	690,000	192,635
SUNTEC REIT	REIT	1,275,600	1,186,881
SUPERMARKET INCOME REIT PLC	REIT GBP.01	765,562	845,051
SWEDISH KRONA	FOREIGN CURRENCY	28,947	2,872
SWIRE PROPERTIES LTD	COMMON STOCK	632,600	1,280,017
SWISS FRANC	FOREIGN CURRENCY	17,780	21,125
TAG IMMOBILIEN AG	COMMON STOCK	92,761	1,352,113
TAKARA LEBEN REAL ESTATE INV	REIT	425	303,575
TARGET HEALTHCARE REIT PLC	REIT GBP.01	368,058	403,659
TOKYU REIT INC	REIT	618	745,533
TRICON RESIDENTIAL INC	COMMON STOCK	148,900	1,361,849
TRIPLE POINT SOCIAL HOUSING	REIT GBP.01	211,835	170,228
TRITAX BIG BOX REIT PLC	REIT GBP.01	1,162,593	2,492,846
TRITAX EUROBOX PLC	COMMON STOCK EUR.01	496,067	377,326
UK COMMERCIAL PROPERTY REIT LT	UK COMMERCIAL	416,553	328,384
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	63,103	4,651,644
UNITE GROUP PLC/THE	REIT GBP.25	207,353	2,750,259
UNITED URBAN INVESTMENT CORP	REIT	1,857	1,895,886
URBAN LOGISTICS REIT PLC	REIT GBP.01	284,515	461,128
US DOLLAR	CURRENCY	142,904	142,904
VASTNED RETAIL NV	REIT EUR5.0	9,469	210,232
VICINITY CENTRES	REIT	2,322,432	3,217,648
VITAL HEALTHCARE PROPERTY TR	REIT	331,356	463,557
VONOVIA SE	COMMON STOCK	418,752	13,203,710
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	206,019	1,121,540
WAREHOUSE REIT PLC	REIT	232,744	272,049
WAREHOUSES DE PAUW SCA	REIT	103,365	3,247,137
WAYPOINT REIT	REIT	400,075	663,378
WERELDHAVE NV	REIT EUR1.0	23,350	373,762
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	949,000	3,208,483
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	163,003	1,532,485
WORKSPACE GROUP PLC	REIT GBP1.0	87,554	631,007
XIOR STUDENT HOUSING NV	REIT	19,019	624,188
	Total : EXHIBIT K - International Real Estate Index Fund		**$ 296,050,950**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	ABBVIE INC	4.05% 21 Nov 2039	3,536,000		$ 3,203,227
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	983,000		904,114
	AEP TRANSMISSION CO LLC	2.75% 15 Aug 2051	2,583,000		1,685,253
	AERCAP IRELAND CAP/GLOBA	3.85% 29 Oct 2041	1,662,000		1,347,433
	AETNA INC	6.75% 15 Dec 2037	391,000		440,141
	ALABAMA POWER CO	4.15% 15 Aug 2044	1,384,000		1,194,295
	ALTRIA GROUP INC	4.45% 06 May 2050	1,182,000		940,234
	AMAZON.COM INC	3.875% 22 Aug 2037	2,878,000		2,676,828
	AMAZON.COM INC	4.1% 13 Apr 2062	1,267,000		1,123,094
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	882,000		763,980
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	1,946,000		2,119,194
	AMERICAN INTERNATIONAL	5.125% 27 Mar 2033	1,202,000		1,220,944
	AMERICAN INTL GROUP	4.5% 16 Jul 2044	470,000		425,698
	AMGEN INC	3.15% 21 Feb 2040	3,051,000		2,378,346
	AMGEN INC	5.6% 02 Mar 2043	3,327,000		3,444,343
	AMGEN INC	5.65% 02 Mar 2053	764,000		806,998
	ANGLO AMERICAN CAPITAL	4.75% 16 Mar 2052	1,016,000		876,341
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,777,000		1,749,119
	ANHEUSER BUSCH INBEV WOR	5.8% 23 Jan 2059	1,894,000		2,130,106
	APACHE CORP	5.1% 01 Sep 2040	1,488,000		1,275,023
	APPLE INC	3.85% 04 Aug 2046	1,957,000		1,709,479
	APPLE INC	2.65% 11 May 2050	3,393,000		2,342,324
	APPLE INC	3.95% 08 Aug 2052	1,642,000		1,441,183
	ARIZONA PUBLIC SERVICE	3.5% 01 Dec 2049	1,014,000		727,231
	ARTHUR J GALLAGHER + CO	6.75% 15 Feb 2054	749,000		878,862
	ASTRAZENECA PLC	6.45% 15 Sep 2037	489,000		572,859
	AT+T INC	4.75% 15 May 2046	2,494,000		2,266,597
	AT+T INC	5.15% 15 Nov 2046	590,000		569,545
	AT+T INC	3.5% 15 Sep 2053	6,693,000		4,878,528
	AT+T INC	3.55% 15 Sep 2055	1,037,000		749,264
	ATMOS ENERGY CORP	6.2% 15 Nov 2053	1,152,000		1,358,784
	BANCO SANTANDER SA	6.921% 08 Aug 2033	770,000		822,252
	BANK OF AMERICA CORP	1% 23 Apr 2040	1,465,000		1,286,783
	BANK OF AMERICA CORP	1% 19 Jun 2041	816,000		585,961
	BANK OF AMERICA CORP	1% 15 Sep 2034	1,775,000		1,862,454
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	1,604,000		1,716,296

BANNER HEALTH	2.907% 01 Jan 2042	1,720,000	1,266,144
BARCLAYS PLC	1% 09 May 2034	332,000	344,623
BAT CAPITAL CORP	5.282% 02 Apr 2050	538,000	462,599
BAT CAPITAL CORP	5.65% 16 Mar 2052	768,000	697,882
BERKSHIRE HATHAWAY ENERG	4.6% 01 May 2053	519,000	464,188
BHP BILLITON FIN USA LTD	5.5% 08 Sep 2053	454,000	497,325
BOEING CO	3.75% 01 Feb 2050	1,504,000	1,170,759
BOEING CO	5.705% 01 May 2040	638,000	661,593
BOEING CO	5.805% 01 May 2050	2,915,000	3,030,172
BRIGHTHOUSE FINANCIAL IN	3.85% 22 Dec 2051	545,000	360,850
BRISTOL MYERS SQUIBB CO	4.55% 20 Feb 2048	1,586,000	1,448,922
BRISTOL MYERS SQUIBB CO	6.25% 15 Nov 2053	755,000	867,065
BROADCOM INC	2.6% 15 Feb 2033	248,000	204,478
BROADCOM INC	3.5% 15 Feb 2041	3,587,000	2,852,490
BROADCOM INC	3.137% 15 Nov 2035	99,000	81,401
BURLINGTN NORTH SANTA FE	3.3% 15 Sep 2051	1,820,000	1,388,023
BURLINGTN NORTH SANTA FE	5.2% 15 Apr 2054	2,286,000	2,389,464
CALIFORNIA ST	7.3% 01 Oct 2039	2,660,000	3,235,472
CAPITAL ONE FINANCIAL CO	1% 08 Jun 2034	952,000	982,864
CARRIER GLOBAL CORP	6.2% 15 Mar 2054	974,000	1,131,681
CENTENE CORP	2.5% 01 Mar 2031	956,000	797,476
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	1,704,000	1,455,864
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	1,713,000	1,526,506
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	1,042,000	813,521
CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	495,000	345,886
CIGNA GROUP/THE	3.2% 15 Mar 2040	1,453,000	1,138,658
CITIGROUP INC	4.65% 30 Jul 2045	1,078,000	982,802
CITIGROUP INC	4.75% 18 May 2046	1,139,000	1,024,234
CITIGROUP INC	1% 26 Mar 2041	1,286,000	1,290,810
CK HUTCHISON INTNTL 21	3.125% 15 Apr 2041	544,000	425,528
COLUMBIA PIPELINES OPCO	6.497% 15 Aug 2043	907,000	975,179
COMCAST CORP	2.887% 01 Nov 2051	4,901,000	3,326,064
COMCAST CORP	2.937% 01 Nov 2056	3,192,000	2,107,773
COMCAST CORP	5.35% 15 May 2053	635,000	659,003
COMMONSPIRIT HEALTH	4.187% 01 Oct 2049	390,000	329,644
COMMONWEALTH EDISON CO	3% 01 Mar 2050	1,067,000	747,081
CON EDISON CO OF NY INC	5.7% 15 Jun 2040	758,000	788,517
CON EDISON CO OF NY INC	4.2% 15 Mar 2042	543,000	471,503
CON EDISON CO OF NY INC	3.7% 15 Nov 2059	1,670,000	1,260,683
CONAGRA BRANDS INC	5.4% 01 Nov 2048	986,000	957,031
CONOCOPHILLIPS	6.5% 01 Feb 2039	1,184,000	1,375,690
CONOCOPHILLIPS COMPANY	5.3% 15 May 2053	1,080,000	1,114,182
CONSTELLATION EN GEN LLC	6.5% 01 Oct 2053	533,000	604,124
COREBRIDGE FINANCIAL INC	4.4% 05 Apr 2052	1,112,000	934,291
COTTAGE HEALTH SYSTEM	3.304% 01 Nov 2049	956,000	715,509
CSX CORP	4.5% 15 Nov 2052	2,614,000	2,436,196
CVS HEALTH CORP	4.78% 25 Mar 2038	1,644,000	1,558,808
CVS HEALTH CORP	5.05% 25 Mar 2048	1,401,000	1,316,043

CVS HEALTH CORP	5.875% 01 Jun 2053	1,638,000	1,729,351
DARDEN RESTAURANTS INC	6.3% 10 Oct 2033	1,360,000	1,464,530
DCP MIDSTREAM OPERATING	5.6% 01 Apr 2044	1,016,000	994,959
DELL INT LLC / EMC CORP	3.375% 15 Dec 2041	1,276,000	968,127
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	1,212,000	1,175,749
DOMINION ENERGY INC	3.3% 15 Apr 2041	2,027,000	1,551,263
DPL INC	4.35% 15 Apr 2029	920,000	860,688
DTE ELECTRIC CO	2.95% 01 Mar 2050	1,410,000	990,807
DTE ELECTRIC CO	3.25% 01 Apr 2051	230,000	169,358
DUKE ENERGY CAROLINAS	5.4% 15 Jan 2054	891,000	922,729
DUKE ENERGY CORP	3.3% 15 Jun 2041	1,298,000	997,279
DUKE ENERGY FLORIDA LLC	4.2% 15 Jul 2048	1,174,000	1,021,274
DUKE ENERGY FLORIDA LLC	3% 15 Dec 2051	977,000	670,359
DUKE ENERGY FLORIDA LLC	6.2% 15 Nov 2053	621,000	713,622
DUKE ENERGY PROGRESS LLC	4.15% 01 Dec 2044	1,593,000	1,359,530
ELECTRICITE DE FRANCE SA	6.9% 23 May 2053	916,000	1,041,648
ELEVANCE HEALTH INC	6.1% 15 Oct 2052	1,712,000	1,942,692
ELEVANCE HEALTH INC	4.65% 15 Jan 2043	298,000	276,249
ENBRIDGE INC	6.7% 15 Nov 2053	1,313,000	1,533,965
ENEL FINANCE INTL NV	7.75% 14 Oct 2052	196,000	242,068
ENERGY TRANSFER LP	5% 15 May 2050	2,673,000	2,393,939
ENERGY TRANSFER LP	6.25% 15 Apr 2049	1,147,000	1,191,354
ENERGY TRANSFER LP	5.4% 01 Oct 2047	370,000	345,824
ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	1,718,000	1,694,274
EQUINOR ASA	3.95% 15 May 2043	1,961,000	1,734,387
ERAC USA FINANCE LLC	5.4% 01 May 2053	1,359,000	1,432,454
EVERSOURCE ENERGY	3.45% 15 Jan 2050	1,135,000	824,680
EXELON CORP	4.1% 15 Mar 2052	1,219,000	993,473
EXELON CORP	5.6% 15 Mar 2053	1,882,000	1,913,241
EXXON MOBIL CORPORATION	4.227% 19 Mar 2040	2,827,000	2,629,223
FEDEX CORP	4.55% 01 Apr 2046	1,948,000	1,748,505
FIRSTENERGY CORP	5.1% 15 Jul 2047	201,000	184,030
FIRSTENERGY CORP	3.4% 01 Mar 2050	647,000	460,586
FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	1,246,000	1,206,278
FIRSTENERGY TRANSMISSION	4.55% 01 Apr 2049	289,000	250,609
FORD MOTOR COMPANY	3.25% 12 Feb 2032	391,000	325,730
FORD MOTOR CREDIT CO LLC	7.122% 07 Nov 2033	1,476,000	1,592,161
FREEPORT INDONESIA PT	6.2% 14 Apr 2052	706,000	702,442
GENERAL MOTORS CO	6.75% 01 Apr 2046	1,029,000	1,106,268
GENERAL MOTORS CO	5.95% 01 Apr 2049	795,000	781,231
GEORGIA POWER CO	5.125% 15 May 2052	792,000	788,040
GILEAD SCIENCES INC	2.6% 01 Oct 2040	2,492,000	1,839,694
GILEAD SCIENCES INC	5.55% 15 Oct 2053	699,000	759,156
GLENCORE FUNDING LLC	3.375% 23 Sep 2051	652,000	460,912
GOLDMAN SACHS GROUP INC	1% 24 Feb 2043	4,469,000	3,506,377
GOVERNMENT STIF 3	GOVERNMENT STIF 3	5,489,273	5,489,273
HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	1,070,000	1,148,666

	HCA INC	4.625% 15 Mar 2052	1,717,000	1,468,516
	HCA INC	4.375% 15 Mar 2042	554,000	469,980
	HESS CORP	5.8% 01 Apr 2047	991,000	1,071,965
	HOAG MEMORIAL HOSPITAL	3.803% 15 Jul 2052	1,078,000	894,201
	HOME DEPOT INC	3.9% 15 Jun 2047	581,000	501,020
	HOME DEPOT INC	3.625% 15 Apr 2052	2,138,000	1,739,840
	HSBC HOLDINGS PLC	6.5% 15 Sep 2037	1,281,000	1,345,255
	HSBC HOLDINGS PLC	1% 09 Mar 2044	1,052,000	1,137,927
	HSBC HOLDINGS PLC	1% 13 Nov 2034	416,000	456,697
*	IBM CORP	4% 20 Jun 2042	2,198,000	1,922,547
*	IBM CORP	5.1% 06 Feb 2053	932,000	935,821
	IDAHO ENERGY RESOURCES AUTH	2.861% 01 Sep 2046	750,000	544,016
	ILLINOIS ST	5.1% 01 Jun 2033	1,900,000	1,880,778
	INTEL CORP	3.25% 15 Nov 2049	953,000	710,223
	INTEL CORP	5.7% 10 Feb 2053	1,802,000	1,954,846
	INTERPUBLIC GROUP COS	3.375% 01 Mar 2041	1,133,000	866,009
	ISRAEL ELECTRIC CORP LTD	3.75% 22 Feb 2032	623,000	527,538
	JBS USA LUX SA/FOOD/LUX	7.25% 15 Nov 2053	1,572,000	1,712,851
	JM SMUCKER CO	3.55% 15 Mar 2050	733,000	541,973
	JM SMUCKER CO	6.5% 15 Nov 2043	491,000	549,257
	JM SMUCKER CO	6.5% 15 Nov 2053	701,000	810,707
	JOHNSON + JOHNSON	3.4% 15 Jan 2038	1,027,000	911,781
*	JPMORGAN CHASE + CO	1% 15 Nov 2048	1,652,000	1,391,480
*	JPMORGAN CHASE + CO	1% 22 Apr 2051	702,000	506,114
*	JPMORGAN CHASE + CO	5.4% 06 Jan 2042	1,181,000	1,227,213
	KAISER FOUNDATION HOSPIT	2.81% 01 Jun 2041	1,088,000	821,386
	KAISER FOUNDATION HOSPIT	3.002% 01 Jun 2051	1,033,000	739,959
	KENVUE INC	5.1% 22 Mar 2043	668,000	695,522
	KENVUE INC	5.2% 22 Mar 2063	776,000	815,126
	KINDER MORGAN INC	3.25% 01 Aug 2050	655,000	440,081
	KINDER MORGAN INC	5.45% 01 Aug 2052	991,000	953,818
	KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	3,367,000	2,951,209
	LOCKHEED MARTIN CORP	5.2% 15 Feb 2055	485,000	510,884
	LOWE S COS INC	2.8% 15 Sep 2041	1,434,000	1,047,422
	LOWE S COS INC	4.25% 01 Apr 2052	2,497,000	2,116,532
	LYB INT FINANCE III	4.2% 01 May 2050	1,574,000	1,261,105
	MASS INSTITUTE OF TECH	3.067% 01 Apr 2052	1,528,000	1,159,477
	MCDONALD S CORP	4.2% 01 Apr 2050	2,357,000	2,087,901
	MCDONALD S CORP	5.45% 14 Aug 2053	671,000	716,427
	MERCK + CO INC	3.7% 10 Feb 2045	2,389,000	2,036,575
	MERCK + CO INC	5% 17 May 2053	2,106,000	2,171,918
	META PLATFORMS INC	5.75% 15 May 2063	1,734,000	1,904,105
*	METLIFE INC	6.4% 15 Dec 2066	372,000	383,197
*	METLIFE INC	4.721% 15 Dec 2044	421,000	396,687
	MICROSOFT CORP	2.525% 01 Jun 2050	2,474,000	1,694,764
	MIDAMERICAN ENERGY CO	5.85% 15 Sep 2054	1,002,000	1,112,460
	MOODY S CORPORATION	2.75% 19 Aug 2041	1,747,000	1,276,882

MORGAN STANLEY	1% 25 Jan 2052	211,000	141,167
MORGAN STANLEY	4.375% 22 Jan 2047	834,000	752,718
MORGAN STANLEY	1% 21 Apr 2034	1,661,000	1,661,532
MORGAN STANLEY	1% 21 Jul 2034	1,091,000	1,107,027
MORGAN STANLEY	1% 22 Apr 2042	504,000	389,365
MPLX LP	5.5% 15 Feb 2049	1,427,000	1,387,101
NASDAQ INC	5.95% 15 Aug 2053	469,000	505,573
NEW JERSEY ST TRANSPRTN TRUST	6.561% 15 Dec 2040	430,000	486,490
NEW YORK CITY NY MUNI WTR FIN	5.724% 15 Jun 2042	465,000	509,653
NEW YORK ST DORM AUTH ST PERSO	5.427% 15 Mar 2039	600,000	624,986
NEXTERA ENERGY CAPITAL	5.25% 28 Feb 2053	1,573,000	1,547,313
NISOURCE INC	5.95% 15 Jun 2041	1,836,000	1,919,391
NORFOLK SOUTHERN CORP	3.05% 15 May 2050	1,329,000	944,959
NORFOLK SOUTHERN CORP	5.35% 01 Aug 2054	1,137,000	1,185,072
NORFOLK SOUTHERN CORP	5.95% 15 Mar 2064	561,000	626,587
NORTHERN STATES PWR MINN	4.5% 01 Jun 2052	1,092,000	1,010,275
NORTHERN STATES PWR MINN	5.1% 15 May 2053	1,167,000	1,186,115
NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	1,136,000	978,187
NORTHROP GRUMMAN CORP	4.95% 15 Mar 2053	435,000	432,420
OCCIDENTAL PETROLEUM COR	6.2% 15 Mar 2040	2,211,000	2,281,973
OGLETHORPE POWER CORP	6.2% 01 Dec 2053	268,000	289,467
ONCOR ELECTRIC DELIVERY	2.7% 15 Nov 2051	794,000	526,740
ONEOK INC	6.625% 01 Sep 2053	1,650,000	1,853,792
ORACLE CORP	3.6% 01 Apr 2040	1,526,000	1,222,967
ORACLE CORP	3.6% 01 Apr 2050	5,041,000	3,736,994
ORACLE CORP	3.65% 25 Mar 2041	2,784,000	2,216,315
ORACLE CORP	5.55% 06 Feb 2053	216,000	216,281
OVINTIV INC	7.1% 15 Jul 2053	1,477,000	1,628,466
PACIFIC GAS + ELECTRIC	4.6% 15 Jun 2043	304,000	251,037
PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	1,936,000	1,421,760
PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	1,799,000	1,522,961
PACIFICORP	4.125% 15 Jan 2049	1,346,000	1,095,200
PARAMOUNT GLOBAL	4.375% 15 Mar 2043	422,000	314,137
PARAMOUNT GLOBAL	5.25% 01 Apr 2044	651,000	533,644
PECO ENERGY CO	2.85% 15 Sep 2051	294,000	198,177
PERUSAHAAN LISTRIK NEGAR	4.875% 17 Jul 2049	521,000	460,501
PFIZER INC	4.3% 15 Jun 2043	783,000	721,104
PFIZER INVESTMENT ENTER	5.11% 19 May 2043	998,000	997,361
PFIZER INVESTMENT ENTER	5.3% 19 May 2053	4,118,000	4,220,744
PLAINS ALL AMER PIPELINE	6.65% 15 Jan 2037	459,000	492,369
PLAINS ALL AMER PIPELINE	5.15% 01 Jun 2042	471,000	427,541
PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	939,000	788,018
PORT AUTH OF NEW YORK NEW JE	3.287% 01 Aug 2069	689,000	484,718
PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	1,185,000	1,185,798
PROGRESSIVE CORP	3.7% 15 Mar 2052	1,933,000	1,573,211
QATAR ENERGY	3.125% 12 Jul 2041	1,576,000	1,210,904
QUALCOMM INC	6% 20 May 2053	599,000	692,654

REPUBLIC OF CHILE	2.55% 27 Jul 2033	1,814,000	1,499,071
REPUBLIC OF CHILE	4.34% 07 Mar 2042	1,667,000	1,489,414
REPUBLIC OF COLOMBIA	4.125% 15 May 2051	580,000	385,033
REPUBLIC OF PANAMA	4.5% 19 Jan 2063	2,855,000	1,870,567
REPUBLIC OF PERU	3.55% 10 Mar 2051	1,883,000	1,425,732
REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,655,000	1,497,130
REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	556,000	557,913
REYNOLDS AMERICAN INC	5.7% 15 Aug 2035	1,653,000	1,632,949
RIO TINTO FIN USA LTD	2.75% 02 Nov 2051	1,024,000	702,464
ROCHE HOLDINGS INC	2.607% 13 Dec 2051	1,903,000	1,285,058
ROCKEFELLER FOUNDATION	2.492% 01 Oct 2050	634,000	421,762
ROGERS COMMUNICATIONS IN	4.55% 15 Mar 2052	725,000	633,918
RTX CORP	2.82% 01 Sep 2051	518,000	342,854
RTX CORP	6.4% 15 Mar 2054	3,412,000	3,961,230
S+P GLOBAL INC	3.25% 01 Dec 2049	1,634,000	1,231,595
SAN DIEGO G + E	3.75% 01 Jun 2047	899,000	726,931
SAN DIEGO G + E	3.32% 15 Apr 2050	420,000	301,182
SEATTLE CHILDREN HOSP	2.719% 01 Oct 2050	1,268,000	835,713
SEMPRA	6% 15 Oct 2039	1,456,000	1,536,226
SHELL INTERNATIONAL FIN	3.125% 07 Nov 2049	1,625,000	1,199,120
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	423,000	319,251
SHELL INTERNATIONAL FIN	2.875% 26 Nov 2041	1,741,000	1,322,202
SHELL INTERNATIONAL FIN	3% 26 Nov 2051	810,000	581,094
SOCIEDAD QUIMICA Y MINER	6.5% 07 Nov 2033	988,000	1,048,594
SOCIETE GENERALE	1% 21 Jan 2043	372,000	266,970
SOCIETE GENERALE	7.367% 10 Jan 2053	462,000	487,161
SOUTHERN CAL EDISON	6.05% 15 Mar 2039	640,000	678,547
SOUTHERN CAL EDISON	5.5% 15 Mar 2040	662,000	671,619
SOUTHERN CAL EDISON	4.05% 15 Mar 2042	1,874,000	1,584,355
SOUTHERN CAL EDISON	5.45% 01 Jun 2052	617,000	616,235
STANFORD HEALTH CARE	3.027% 15 Aug 2051	1,086,000	771,929
STARBUCKS CORP	4.45% 15 Aug 2049	1,758,000	1,605,335
STATE OF QATAR	4.4% 16 Apr 2050	365,000	337,808
SYSCO CORPORATION	6.6% 01 Apr 2050	588,000	690,741
T MOBILE USA INC	4.5% 15 Apr 2050	2,484,000	2,202,116
T MOBILE USA INC	3% 15 Feb 2041	1,641,000	1,231,488
T MOBILE USA INC	5.75% 15 Jan 2054	630,000	669,652
TAPESTRY INC	7.85% 27 Nov 2033	451,000	482,250
TARGET CORP	4.8% 15 Jan 2053	479,000	476,543
TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,754,000	1,629,694
TEXAS NATURAL GAS SECURITIZTN	5.169% 01 Apr 2041	2,762,000	2,866,284
THERMO FISHER SCIENTIFIC	5.404% 10 Aug 2043	966,000	1,023,033
TIME WARNER CABLE LLC	7.3% 01 Jul 2038	340,000	352,138
TIME WARNER CABLE LLC	5.5% 01 Sep 2041	998,000	875,186
TRAVELERS COS INC	4% 30 May 2047	446,000	385,192
TRAVELERS COS INC	3.05% 08 Jun 2051	613,000	453,038
UNION ELECTRIC CO	3.9% 01 Apr 2052	1,850,000	1,532,004

UNION PACIFIC CORP	2.95% 10 Mar 2052	1,221,000	867,887
UNION PACIFIC CORP	3.375% 14 Feb 2042	1,958,000	1,602,506
UNITED MEXICAN STATES	3.771% 24 May 2061	299,000	202,743
UNITED MEXICAN STATES	6.338% 04 May 2053	3,618,000	3,683,413
UNITEDHEALTH GROUP INC	5.95% 15 Feb 2041	846,000	931,564
UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	1,110,000	945,964
UNITEDHEALTH GROUP INC	3.05% 15 May 2041	881,000	691,488
UNITEDHEALTH GROUP INC	5.05% 15 Apr 2053	2,222,000	2,249,731
UNIV OF CALIFORNIA CA REVENUES	5.946% 15 May 2045	400,000	440,326
UNIV SOUTHERN CALIFORNIA	3.226% 01 Oct 2120	660,000	418,618
US 10YR ULTRA FUT MAR24	XCBT 20240319	2,700,000	140,571
US 5YR NOTE (CBT) MAR24	XCBT 20240328	(4,600,000)	(114,694)
US DOLLAR	CURRENCY	1,057,680	1,057,680
US LONG BOND(CBT) MAR24	XCBT 20240319	2,500,000	226,859
US TREASURY N/B	4.125% 15 Aug 2053	2,049,000	2,081,016
US TREASURY N/B	4.75% 15 Nov 2043	5,989,000	6,445,661
US TREASURY N/B	4.5% 15 Nov 2033	5,318,000	5,594,702
US TREASURY N/B	4.375% 30 Nov 2028	64,000	65,560
US ULTRA BOND CBT MAR24	XCBT 20240319	2,500,000	191,031
VALE OVERSEAS LIMITED	6.125% 12 Jun 2033	454,000	471,043
VALE SA	5.625% 11 Sep 2042	294,000	286,174
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	928,000	781,200
VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	3,675,000	3,466,701
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	2,596,000	1,875,273
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	1,388,000	1,109,165
VIATRIS INC	4% 22 Jun 2050	528,000	372,488
VIRGINIA ELEC + POWER CO	5.45% 01 Apr 2053	611,000	631,915
VODAFONE GROUP PLC		920,000	765,744
VOLKSWAGEN GROUP AMERICA	5.9% 12 Sep 2033	1,443,000	1,499,638
WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	1,113,000	1,276,433
WARNERMEDIA HOLDINGS INC	5.05% 15 Mar 2042	3,800,000	3,354,678
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	587,000	506,100
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	1,875,000	1,711,706
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	1,084,000	959,893
WELLS FARGO + COMPANY	1% 30 Apr 2041	2,156,000	1,635,649
WESTERN MIDSTREAM OPERAT	5.45% 01 Apr 2044	717,000	650,133
WESTERN MIDSTREAM OPERAT	5.25% 01 Feb 2050	875,000	783,466
WILLIAMS COMPANIES INC	3.5% 15 Oct 2051	892,000	654,532
	Total : EXHIBIT L - Long term Credit Fund		**$ 370,162,390**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	ARGENTINE PESO	FOREIGN CURRENCY	74,986		$ 93
	CURRENCY CONTRACT	BRL/USD	—		(7,785)
	CURRENCY CONTRACT	BRL/USD	—		59,051
	CURRENCY CONTRACT	EUR/USD	—		77,082
	CURRENCY CONTRACT	EUR/USD	—		(14,631)
	CURRENCY CONTRACT	JPY/USD	—		(76,802)
	CURRENCY CONTRACT	JPY/USD	—		80,965
	CURRENCY CONTRACT	MXN/USD	—		(27,001)
	CURRENCY CONTRACT	MXN/USD	—		100,944
	EURO CURRENCY	FOREIGN CURRENCY	134		148
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	481,032		481,032
	SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL	30,000		30,000
	SWAP CCPC BARCLAYS BANK COC	SWAP CASH COLLATERAL	516		516
	SWAP CCPC CITIBANK COC	SWAP CCPC CASH	4		4
	US DOLLAR	CURRENCY	466		466
	US TREASURY N/B	2% 15 Aug 2051	111,000		72,826
	US TREASURY N/B	1.125% 31 Oct 2026	68,000		62,767
	US TREASURY N/B	3.25% 31 Aug 2024	61,000		60,278
		Total : EXHIBIT M - Long-Term Credit Fund			**$ 899,952**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	3 MONTH SOFR FUT DEC23	XCME 20240319	50,750,000		$ (245,831)
	317U386O4 PIMCO	FPPSWAPTION 2.6875 PUT	(700,000)		(11,161)
	317U387O3 PIMCO	FPPSWAPTION 2.69 PUT USD	(300,000)		(4,776)
	317U388O2 PIMCO	FPPSWAPTION 2.697 PUT	(1,400,000)		(22,197)
	317U389O1 PIMCO	FPPSWAPTION 2.6875 CALL	(700,000)		(177)
	317U390O8 PIMCO	FPPSWAPTION 2.69 CALL	(300,000)		(76)
	317U391O7 PIMCO	FPPSWAPTION 2.697 CALL	(1,400,000)		(357)
	317U418O6 PIMCO	FPPSWAPTION 2.781 PUT	(800,000)		(11,887)
	317U419O5 PIMCO	FPPSWAPTION 2.781 CALL	(800,000)		(240)
	317U460O3 PIMCO	FPPSWAPTION 2.721 PUT	(700,000)		(10,767)
	317U461O2 PIMCO	FPPSWAPTION 2.721 CALL	(700,000)		(206)
	317U474O7 PIMCO	FPPSWAPTION 2.835 CALL	(600,000)		(199)
	317U475O6 PIMCO	FPPSWAPTION 2.79 CALL	(600,000)		(191)
	317U476O5 PIMCO	FPPSWAPTION 2.79 PUT USD	(600,000)		(8,846)
	317U477O4 PIMCO	FPPSWAPTION 2.835 PUT	(600,000)		(8,596)
	317U478O3 PIMCO	FPPSWAPTION 2.785 PUT	(600,000)		(8,874)
	317U479O2 PIMCO	FPPSWAPTION 2.785 CALL	(600,000)		(190)
	317U4MMA4 PIMCO	SWAPTION 3.684 CALL USD	(200,000)		(3,788)
	317U4MVA4 PIMCO	SWAPTION 2.76 CALL EUR	(400,000)		(7,776)
	317U4NBA4 PIMCO	SWAPTION 3.03 PUT EUR	(900,000)		0
	317U4NCA3 PIMCO	SWAPTION 2.65 CALL EUR	(900,000)		(14,578)
	317U4NIA7 PIMCO	SWAPTION 3.6475 CALL USD	(500,000)		(7,530)
	317U4NJA6 PIMCO	SWAPTION 4.12 PUT USD	(900,000)		0
	317U4NKA4 PIMCO	SWAPTION 3.67 CALL USD	(900,000)		(15,086)
	317U4NLA3 PIMCO	SWAPTION 2.96 PUT EUR	(300,000)		(1)
	317U4NMA2 PIMCO	SWAPTION 2.59 CALL EUR	(300,000)		(3,467)
	317U4NNA1 PIMCO	SWAPTION 4.044 PUT USD	(500,000)		0
	317U4NOA0 PIMCO	SWAPTION 3.594 CALL USD	(500,000)		(5,789)
	317U4NPA9 PIMCO	SWAPTION 4.01 PUT USD	(500,000)		(1)
	317U4NQA8 PIMCO	SWAPTION 3.56 CALL USD	(500,000)		(4,722)
	317U4OMA0 PIMCO	SWAPTION 2.44 CALL EUR	(500,000)		(1,984)
	317U4ONA9 PIMCO	SWAPTION 2.86 PUT EUR	(500,000)		(16)
	317U4P0A1 PIMCO	SWAPTION 3.994 PUT USD	(500,000)		(9)
	317U4P1A0 PIMCO	SWAPTION 3.494 CALL USD	(500,000)		(3,486)
	317U4P2A9 PIMCO	SWAPTION 3.989 PUT USD	(500,000)		(9)
	317U4P3A8 PIMCO	SWAPTION 3.489 CALL USD	(500,000)		(3,373)

317U4P4A7 PIMCO	SWAPTION 3.975 PUT USD	(500,000)	(11)
317U4P5A6 PIMCO	SWAPTION 3.475 CALL USD	(500,000)	(3,071)
317U4PBA9 PIMCO	SWAPTION 3.955 PUT USD	(1,000,000)	(31)
317U4PCA8 PIMCO	SWAPTION 3.455 CALL USD	(1,000,000)	(5,340)
317U4PLA8 PIMCO	SWAPTION 2.49 CALL EUR	(1,100,000)	(8,382)
317U4PMA7 PIMCO	SWAPTION 2.89 PUT EUR	(1,100,000)	(249)
317U4PNA6 PIMCO	SWAPTION 4.05 PUT USD	(800,000)	(30)
317U4POA5 PIMCO	SWAPTION 3.6 CALL USD	(800,000)	(11,177)
317U4PPA4 PIMCO	SWAPTION 4.05 PUT USD	(800,000)	(30)
317U4PQA3 PIMCO	SWAPTION 3.6 CALL USD	(800,000)	(11,177)
317U4QCA6 PIMCO	SWAPTION 3.545 CALL USD	(700,000)	(8,249)
317U4QDA5 PIMCO	SWAPTION 3.995 PUT USD	(700,000)	(120)
317U4QEA4 PIMCO	SWAPTION 4.0 PUT USD	(300,000)	(49)
317U4QFA3 PIMCO	SWAPTION 3.55 CALL USD	(300,000)	(3,614)
317U4QOA3 PIMCO	SWAPTION 2.74 PUT EUR	(500,000)	(691)
317U4QPA2 PIMCO	SWAPTION 2.33 CALL EUR	(500,000)	(1,385)
317U4QZA1 PIMCO	SWAPTION 3.75 PUT USD	(400,000)	(550)
317U4R0A7 PIMCO	SWAPTION 3.3 CALL USD	(400,000)	(1,224)
317U4R1A6 PIMCO	SWAPTION 3.7225 PUT USD	(800,000)	(1,353)
317U4R2A5 PIMCO	SWAPTION 3.2725 CALL USD	(800,000)	(2,036)
317U4R9A8 PIMCO	SWAPTION 2.31 CALL EUR	(300,000)	(879)
317U4RAA6 PIMCO	SWAPTION 2.7 PUT EUR	(300,000)	(704)
317U4RHA9 PIMCO	SWAPTION 3.75 PUT USD	(900,000)	(1,439)
317U4RIA8 PIMCO	SWAPTION 3.35 CALL USD	(900,000)	(4,214)
317U4RJA7 PIMCO	SWAPTION 3.744 PUT USD	(900,000)	(1,501)
317U4RKA5 PIMCO	SWAPTION 3.344 CALL USD	(900,000)	(4,071)
317U4ROA1 PIMCO	SWAPTION 3.735 PUT USD	(400,000)	(760)
317U4RPA0 PIMCO	SWAPTION 3.285 CALL USD	(400,000)	(1,343)
317U4RQA9 PIMCO	SWAPTION 3.738 PUT USD	(200,000)	(373)
317U4RRA8 PIMCO	SWAPTION 3.288 CALL USD	(200,000)	(684)
317U4SLA2 PIMCO	SWAPTION 3.655 PUT USD	(800,000)	(2,937)
317U4SMA1 PIMCO	SWAPTION 3.205 CALL USD	(800,000)	(1,955)
317U4SPA8 PIMCO	SWAPTION 3.685 PUT USD	(800,000)	(2,472)
317U4SQA7 PIMCO	SWAPTION 3.235 CALL USD	(800,000)	(2,335)
317U4T2A1 PIMCO	SWAPTION 3.62 PUT USD	(800,000)	(4,411)
317U4T3A0 PIMCO	SWAPTION 3.17 CALL USD	(800,000)	(2,322)
ALLY FINANCIAL INC	5.8% 01 May 2025	500,000	500,400
ALLY FINANCIAL INC	1% 03 Jan 2030	1,000,000	1,029,020
ALTRIA GROUP INC	3.125% 15 Jun 2031	1,500,000	1,504,550
AMDOCS LTD	2.538% 15 Jun 2030	1,378,000	1,189,242
AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	316,888	294,545
AMERICAN TOWER CORP	3.65% 15 Mar 2027	100,000	96,242
AMSURG EQUITY	EQTYAS910	85,205	4,745,179
AP CORE HOLDINGS II LLC	1% 01 Sep 2027	269,620	263,554
AP CORE HOLDINGS II LLC	1% 01 Sep 2027	600,000	584,814
ARGENTINE PESO	FOREIGN CURRENCY	13,273,380	16,417
ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Dec 2036	484,446	456,497

AUSTRALIAN DOLLAR	FOREIGN CURRENCY	239	163
AVANTOR INC	1% 21 Nov 2024	—	0
BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL	(590,000)	(590,000)
BANCA MONTE DEI PASCHI S	1% 18 Jan 2028	200,000	219,633
BANCA MONTE DEI PASCHI S	10.5% 23 Jul 2029	100,000	120,729
BANCA MONTE DEI PASCHI S	2.625% 28 Apr 2025	1,000,000	1,077,078
BANCA MONTE DEI PASCHI S	1.875% 09 Jan 2026	900,000	944,774
BANCA MONTE DEI PASCHI S	3.625% 24 Sep 2024	400,000	438,657
BANK GOSPODARSTWA KRAJOW	6.25% 31 Oct 2028	200,000	211,410
BANK OF AMERICA CORP	1% 20 Dec 2028	2,800,000	2,638,356
BARCLAYS PLC	1% 02 Nov 2033	5,140,000	5,766,103
BAT CAPITAL CORP	6.343% 02 Aug 2030	1,000,000	1,051,260
BAT INTL FINANCE PLC	5.931% 02 Feb 2029	500,000	520,110
BHP TRUST	1% 15 Aug 2036	178,047	177,125
BONCER	3.75% 20 May 2024	4,448,000	8,531
BONOS DE TESORERIA	6.15% 12 Aug 2032	141,000	37,234
BONOS DE TESORERIA	7.3% 12 Aug 2033	9,300,000	2,636,080
BRANDYWINE OPER PARTNERS	8.05% 15 Mar 2028	100,000	101,221
BRAZILIAN REAL	FOREIGN CURRENCY	806	166
BWPC0HY52 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,300,000	(23,060)
BWPC0IJ40 CDS EUR R V 03MEVENT	1% 20 Dec 2024	900,000	(8,769)
BWPC0IJA6 CDS USD R V 03MEVENT	1% 20 Dec 2024	3,800,000	(31,635)
BWU00W8P4 IRS EUR R V 06MEURIB	1% 18 Mar 2030	6,800,000	1,114,080
BWU00W8Q2 IRS EUR R V 06MEURIB	1% 18 Mar 2050	400,000	183,149
BWU00Y904 IRS EUR R V 06MEURIB	1% 17 Jun 2050	400,000	162,640
BWU01O3K7 IRS USD R V 12MSOFR	1% 21 Jun 2053	6,300,000	676,304
BWU01PG95 IRS USD R V 03MSOFR	1% 17 Jun 2050	6,800,000	2,506,855
BWU01PIE2 IRS USD R V 03MSOFR	1% 22 Jan 2050	700,000	226,583
BWU01PIK8 IRS USD R V 03MSOFR	1% 15 Jan 2050	700,000	196,702
BWU01PIQ5 IRS USD R V 03MSOFR	1% 07 Feb 2050	200,000	60,518
BWU01PL81 IRS USD R V 03MSOFR	1% 11 Dec 2049	200,000	47,618
BWU01PLI9 IRS USD R V 03MSOFR	1% 16 Jan 2050	1,500,000	517,363
BWU01PLU2 IRS USD R V 03MSOFR	1% 12 Mar 2050	600,000	143,278
BWU01PM80 IRS USD R V 03MSOFR	1% 16 Dec 2050	200,000	83,026
BWU01PML1 IRS USD R V 03MSOFR	1% 12 Aug 2051	400,000	129,960
BWU01POT2 IRS USD R V 03MSOFR	1% 03 Feb 2050	2,000,000	690,384
BWU01VAN7 IRS USD R V 12MSOFR	1% 20 Dec 2053	7,500,000	99,533
BWU01XDN0 IRS EUR R V 06MEURIB	1% 20 Mar 2029	5,000,000	(227,238)
BWU01XEO7 IRS GBP R V 12MSONIA	1% 20 Mar 2026	200,000	(8,217)
BWU01XEP4 IRS GBP R V 12MSONIA	1% 20 Mar 2029	1,400,000	(138,433)
BWU01XEQ2 IRS GBP R V 12MSONIA	1% 20 Mar 2034	4,000,000	(532,797)
BWU01YV32 IRS EUR R V 06MEURIB	1% 06 Nov 2033	400,000	(28,700)
BWU01Z6Q6 IRS EUR R V 06MEURIB	1% 20 Nov 2033	500,000	(30,999)
BWU01Z9Q3 IRS EUR R V 06MEURIB	1% 22 Nov 2033	300,000	(22,447)
BWU01Z9R1 IRS EUR R V 06MEURIB	1% 22 Nov 2028	300,000	(12,058)
BWU01ZA24 IRS USD R V 12MSOFR	1% 22 Nov 2033	500,000	(31,962)
BWU01ZE79 IRS EUR R V 06MEURIB	1% 27 Nov 2033	700,000	(54,099)

BWU01ZER5 IRS EUR R V 06MEURIB	1% 29 Nov 2028	600,000	(21,916)
BWU01ZJ82 IRS EUR R V 06MEURIB	1% 04 Dec 2033	200,000	(12,065)
BWU01ZLG1 IRS EUR R V 06MEURIB	1% 06 Dec 2033	900,000	(48,978)
BWU01ZOE3 IRS EUR R V 06MEURIB	1% 08 Dec 2033	500,000	(23,658)
BWU01ZSW9 IRS EUR R V 06MEURIB	1% 13 Dec 2028	800,000	(19,232)
BWU01ZUI7 IRS USD R V 12MSOFR	1% 15 Dec 2033	800,000	(36,732)
BWU01ZVM7 IRS EUR R V 06MEURIB	1% 15 Dec 2033	1,400,000	(63,597)
BWU01ZW79 IRS USD R V 12MSOFR	1% 19 Dec 2033	1,600,000	(62,833)
BWU020DQ4 IRS USD R V 12MSOFR	1% 26 Dec 2033	500,000	(15,149)
BWU020F66 IRS USD R V 12MSOFR	1% 29 Dec 2033	600,000	(18,794)
BWU020FP4 IRS EUR R V 06MEURIB	1% 29 Dec 2033	500,000	(20,018)
BWU020FS8 IRS EUR R V 06MEURIB	1% 29 Dec 2028	600,000	(15,714)
BWU020G73 IRS USD R V 12MSOFR	1% 02 Jan 2034	200,000	(5,561)
BWU020G81 IRS USD R V 12MSOFR	1% 02 Jan 2034	200,000	(4,554)
BX TRUST 2019 OC11	3.202% 09 Dec 2041	1,500,000	1,325,492
CAIXABANK SA	1% 18 Jan 2029	4,800,000	4,909,776
CANADIAN DOLLAR	FOREIGN CURRENCY	1,179	894
CARNIVAL CORPORATION	1% 30 Jun 2025	965,000	1,065,039
CARVANA AUTO RECEIVABLES	5.62% 10 Jan 2029	500,000	505,426
CARVANA AUTO RECEIVABLES	5.74% 13 Nov 2029	500,000	507,900
CARVANA CO	14% 01 Jun 2031	1,200,000	1,025,760
CARVANA CO	13% 01 Jun 2030	800,000	673,096
CATALENT PHARMA SOLUTIONS INC.	1% 22 Feb 2028	400,000	400,000
CBL + ASSOCIATES PROPERTIES	REIT USD.01	908	22,173
CCBRCIUS4 SWBC BRC	SWAP CASH COLLATERAL	(560,000)	(560,000)
CCMSCZUS2 CCPC COC EQUITY	MORGAN STANLEY CASH	968,000	968,000
CCMYIIUS1 SWCC MORGAN	SWAP CASH COLLATERAL	280,000	280,000
CCPC CCMSCHUS2 COC	CCPC CASH COLLATERAL	606,000	606,000
CCSCXIUS6 STANDARD CHARTER	CCSCXIUS6 STANDARD	(130,000)	(130,000)
CGG SA	8.75% 01 Apr 2027	1,000,000	912,070
CGG SA	7.75% 01 Apr 2027	1,300,000	1,320,731
CGG SA	7.75% 01 Apr 2027	400,000	406,379
CGI INC	1.45% 14 Sep 2026	100,000	90,677
CGI INC	2.3% 14 Sep 2031	1,590,000	1,300,366
CHARTER COMMUNIC OPERATING	1% 07 Dec 2030	3,700,000	3,684,571
CHASE MORTGAGE FINANCE	1% 25 Jun 2062	939,867	847,535
CHEPLAPHARM ARZNEIMITTEL	4.375% 15 Jan 2028	2,700,000	2,900,953
CHILE ELECTRICITY LUX	6.01% 20 Jan 2033	900,000	925,344
CIM TRUST	1% 25 Aug 2064	1,442,437	1,456,487
CITIGROUP REPO	5.49% 29 Dec 2023	2,200,000	2,200,000
COLOMBIAN PESO	FOREIGN CURRENCY	800,463	207
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	1,000,000	982,537
COMM MORTGAGE TRUST	1% 15 Sep 2033	600,000	540,439
CORESTATE CAPITAL HOLD	8% 31 Dec 2026	216,056	118,736
COSTAR GROUP INC	2.8% 15 Jul 2030	1,700,000	1,454,707
COUNTRY GARDEN HLDGS	5.4% 27 May 2025	600,000	48,780
COUNTRY GARDEN HLDGS	3.125% 22 Oct 2025	400,000	32,528

CREDICORP CAPITAL SOCIED	10.1% 15 Dec 2043	14,900,000	4,024,199
CREDIT ACCEPTANC	9.25% 15 Dec 2028	200,000	213,564
CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	2,467	2,413
CS AT1 CLAIMS US22546DAB29	1% 31 Dec 2060	600,000	30,000
CS AT1 CLAIMS USH3698DBW32	1% 31 Dec 2060	400,000	20,000
CURRENCY CONTRACT	BRL/USD	—	(12,684)
CURRENCY CONTRACT	BRL/USD	—	23,611
CURRENCY CONTRACT	BRL/USD	—	52,839
CURRENCY CONTRACT	BRL/USD	—	12,659
CURRENCY CONTRACT	BRL/USD	—	4,682
CURRENCY CONTRACT	BRL/USD	—	38,040
CURRENCY CONTRACT	BRL/USD	—	22,052
CURRENCY CONTRACT	BRL/USD	—	22,537
CURRENCY CONTRACT	CAD/USD	—	(101,716)
CURRENCY CONTRACT	CLP/USD	—	17,927
CURRENCY CONTRACT	CLP/USD	—	(182)
CURRENCY CONTRACT	CNH/USD	—	230
CURRENCY CONTRACT	CNY/USD	—	3,656
CURRENCY CONTRACT	CNY/USD	—	4,845
CURRENCY CONTRACT	CNY/USD	—	1,444
CURRENCY CONTRACT	CNY/USD	—	12,522
CURRENCY CONTRACT	CNY/USD	—	(30)
CURRENCY CONTRACT	CNY/USD	—	(19,209)
CURRENCY CONTRACT	COP/USD	—	(14,561)
CURRENCY CONTRACT	COP/USD	—	(5,703)
CURRENCY CONTRACT	COP/USD	—	5,480
CURRENCY CONTRACT	COP/USD	—	12,529
CURRENCY CONTRACT	CZK/USD	—	5,624
CURRENCY CONTRACT	CZK/USD	—	(30,606)
CURRENCY CONTRACT	DOP/USD	—	8,502
CURRENCY CONTRACT	DOP/USD	—	543
CURRENCY CONTRACT	DOP/USD	—	5,483
CURRENCY CONTRACT	DOP/USD	—	12,142
CURRENCY CONTRACT	DOP/USD	—	1,443
CURRENCY CONTRACT	DOP/USD	—	291
CURRENCY CONTRACT	DOP/USD	—	587
CURRENCY CONTRACT	EUR/USD	—	(5,527)
CURRENCY CONTRACT	EUR/USD	—	1,879
CURRENCY CONTRACT	EUR/USD	—	(142,473)
CURRENCY CONTRACT	EUR/USD	—	(5,750)
CURRENCY CONTRACT	EUR/USD	—	(176,299)
CURRENCY CONTRACT	GBP/USD	—	(8,575)
CURRENCY CONTRACT	GBP/USD	—	(1,058)
CURRENCY CONTRACT	GBP/USD	—	(5,506)
CURRENCY CONTRACT	GBP/USD	—	(34,910)
CURRENCY CONTRACT	HUF/USD	—	(849)
CURRENCY CONTRACT	HUF/USD	—	(1,364)

CURRENCY CONTRACT	HUF/USD	—	(1)
CURRENCY CONTRACT	HUF/USD	—	(2,424)
CURRENCY CONTRACT	HUF/USD	—	0
CURRENCY CONTRACT	HUF/USD	—	(6)
CURRENCY CONTRACT	HUF/USD	—	(10,375)
CURRENCY CONTRACT	HUF/USD	—	(935)
CURRENCY CONTRACT	HUF/USD	—	(7,890)
CURRENCY CONTRACT	HUF/USD	—	(21)
CURRENCY CONTRACT	HUF/USD	—	108,311
CURRENCY CONTRACT	HUF/USD	—	8,607
CURRENCY CONTRACT	HUF/USD	—	8,937
CURRENCY CONTRACT	HUF/USD	—	(4,368)
CURRENCY CONTRACT	IDR/USD	—	(1,467)
CURRENCY CONTRACT	IDR/USD	—	(1,423)
CURRENCY CONTRACT	IDR/USD	—	(1,908)
CURRENCY CONTRACT	IDR/USD	—	(1,056)
CURRENCY CONTRACT	IDR/USD	—	(534)
CURRENCY CONTRACT	IDR/USD	—	54
CURRENCY CONTRACT	IDR/USD	—	377
CURRENCY CONTRACT	IDR/USD	—	9,876
CURRENCY CONTRACT	IDR/USD	—	18,878
CURRENCY CONTRACT	INR/USD	—	2,016
CURRENCY CONTRACT	INR/USD	—	1,750
CURRENCY CONTRACT	INR/USD	—	1,301
CURRENCY CONTRACT	INR/USD	—	627
CURRENCY CONTRACT	INR/USD	—	568
CURRENCY CONTRACT	INR/USD	—	524
CURRENCY CONTRACT	INR/USD	—	448
CURRENCY CONTRACT	INR/USD	—	612
CURRENCY CONTRACT	JPY/USD	—	38,373
CURRENCY CONTRACT	KRW/USD	—	(3,763)
CURRENCY CONTRACT	KRW/USD	—	(5,975)
CURRENCY CONTRACT	KRW/USD	—	(3,586)
CURRENCY CONTRACT	KRW/USD	—	(1,985)
CURRENCY CONTRACT	KRW/USD	—	(2,639)
CURRENCY CONTRACT	MXN/USD	—	28,319
CURRENCY CONTRACT	MXN/USD	—	29
CURRENCY CONTRACT	MXN/USD	—	3,377
CURRENCY CONTRACT	MXN/USD	—	7,283
CURRENCY CONTRACT	MXN/USD	—	64
CURRENCY CONTRACT	MXN/USD	—	6,467
CURRENCY CONTRACT	MXN/USD	—	(78,278)
CURRENCY CONTRACT	MXN/USD	—	49,932
CURRENCY CONTRACT	MXN/USD	—	77,182
CURRENCY CONTRACT	MYR/USD	—	23,317
CURRENCY CONTRACT	MYR/USD	—	25,849
CURRENCY CONTRACT	MYR/USD	—	111,173
CURRENCY CONTRACT	PEN/USD	—	(2,229)

CURRENCY CONTRACT	PEN/USD	—	(5,896)
CURRENCY CONTRACT	PEN/USD	—	7,536
CURRENCY CONTRACT	PEN/USD	—	(12,964)
CURRENCY CONTRACT	PHP/USD	—	2,062
CURRENCY CONTRACT	PLN/USD	—	541,504
CURRENCY CONTRACT	PLN/USD	—	22,765
CURRENCY CONTRACT	PLN/USD	—	14,050
CURRENCY CONTRACT	RON/USD	—	37,021
CURRENCY CONTRACT	THB/USD	—	63
CURRENCY CONTRACT	THB/USD	—	128,571
CURRENCY CONTRACT	THB/USD	—	64,302
CURRENCY CONTRACT	THB/USD	—	37,253
CURRENCY CONTRACT	TRY/USD	—	6
CURRENCY CONTRACT	TRY/USD	—	271
CURRENCY CONTRACT	TRY/USD	—	234
CURRENCY CONTRACT	TRY/USD	—	(202)
CURRENCY CONTRACT	TRY/USD	—	(128)
CURRENCY CONTRACT	TRY/USD	—	525
CURRENCY CONTRACT	TRY/USD	—	268
CURRENCY CONTRACT	TRY/USD	—	1,767
CURRENCY CONTRACT	TRY/USD	—	1,132
CURRENCY CONTRACT	TRY/USD	—	113
CURRENCY CONTRACT	TRY/USD	—	212
CURRENCY CONTRACT	TRY/USD	—	232
CURRENCY CONTRACT	TRY/USD	—	6
CURRENCY CONTRACT	TRY/USD	—	(367)
CURRENCY CONTRACT	TRY/USD	—	(10)
CURRENCY CONTRACT	TRY/USD	—	(1,697)
CURRENCY CONTRACT	TRY/USD	—	117
CURRENCY CONTRACT	TRY/USD	—	43
CURRENCY CONTRACT	TRY/USD	—	7,473
CURRENCY CONTRACT	TRY/USD	—	(5,213)
CURRENCY CONTRACT	TRY/USD	—	(1,261)
CURRENCY CONTRACT	TRY/USD	—	(1,861)
CURRENCY CONTRACT	TRY/USD	—	(2,718)
CURRENCY CONTRACT	TRY/USD	—	(12,177)
CURRENCY CONTRACT	TRY/USD	—	(1,677)
CURRENCY CONTRACT	TRY/USD	—	(2,705)
CURRENCY CONTRACT	TRY/USD	—	(535)
CURRENCY CONTRACT	TRY/USD	—	(1,606)
CURRENCY CONTRACT	TRY/USD	—	(1,686)
CURRENCY CONTRACT	TRY/USD	—	(3,597)
CURRENCY CONTRACT	TRY/USD	—	(1,372)
CURRENCY CONTRACT	TRY/USD	—	(1,435)
CURRENCY CONTRACT	TRY/USD	—	(1,621)
CURRENCY CONTRACT	TRY/USD	—	(1,621)
CURRENCY CONTRACT	TRY/USD	—	(2,572)

CURRENCY CONTRACT	TRY/USD	—	(941)
CURRENCY CONTRACT	TRY/USD	—	(1,792)
CURRENCY CONTRACT	TRY/USD	—	(1,207)
CURRENCY CONTRACT	TRY/USD	—	(4,551)
CURRENCY CONTRACT	TWD/USD	—	(7,326)
CURRENCY CONTRACT	TWD/USD	—	(26,863)
CURRENCY CONTRACT	ZAR/USD	—	24,286
CURRENCY CONTRACT	ZAR/USD	—	(6,276)
CURRENCY CONTRACT	ZAR/USD	—	3,114
CURRENCY CONTRACT	ZAR/USD	—	(4,613)
CURRENCY CONTRACT	ZAR/USD	—	29,273
CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,119,928	1,143,726
CVS PASS THRU TR 2009	8.353% 10 Jul 2031	54,843	59,571
CZECH KORUNA	FOREIGN CURRENCY	(3,226,206)	(144,352)
DC OFFICE TRUST	2.965% 15 Sep 2045	500,000	413,442
DEUTSCHE BANK NY	1% 28 May 2032	150,000	125,409
DISH DBS CORP	5.25% 01 Dec 2026	1,659,000	1,425,479
DISH NETWORK CORP	11.75% 15 Nov 2027	1,142,000	1,195,788
DOM REP CB NOTES	13% 05 Dec 2025	67,400,000	1,212,956
DOM REP CB NOTES	13% 30 Jan 2026	94,700,000	1,708,303
ECOPETROL SA	8.625% 19 Jan 2029	300,000	320,427
EMPRESAS PUBLIC MEDELLIN	8.375% 08 Nov 2027	10,000,000,000	2,203,795
ENVISION HEALTHCARE	1% 20 Jul 2026	650,916	631,392
EPR PROPERTIES	4.95% 15 Apr 2028	100,000	95,174
ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2016	800,000	800
ESSENTIAL PROPER	2.95% 15 Jul 2031	100,000	78,713
EURO BOBL FUTURE MAR24	XEUR 20240307	(8,600,000)	(181,969)
EURO BUND FUTURE MAR24	XEUR 20240307	700,000	32,057
EURO CURRENCY	FOREIGN CURRENCY	(636,379)	(702,976)
EXPORT IMPORT BANK KOREA	7.25% 07 Dec 2024	24,100,000,000	1,578,451
EXPORT IMPORT BANK KOREA	8% 15 May 2024	23,700,000,000	1,547,958
FED HM LN PC POOL QE1302	3% 01 May 2052	84,822	75,045
FED HM LN PC POOL QE1435	3% 01 May 2052	21,292	18,838
FED HM LN PC POOL QE1988	3% 01 May 2052	87,876	77,740
FED HM LN PC POOL QE2230	3% 01 May 2052	44,146	39,054
FMG RESOURCES AUG 2006	5.875% 15 Apr 2030	1,500,000	1,489,215
FNMA POOL BV8509	3% 01 May 2052	148,006	130,946
FNMA TBA 30 YR 3	3% 16 Jan 2054	6,700,000	5,926,626
FNMA TBA 30 YR 3.5	3.5% 13 Feb 2054	650,000	597,219
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2054	3,500,000	3,398,931
FNMA TBA 30 YR 5	5% 13 Feb 2054	1,200,000	1,189,129
FNMA TBA 30 YR 5.5	5.5% 13 Feb 2054	800,000	804,368
FNMA TBA 30 YR 6	6% 13 Feb 2054	300,000	304,797
FORD MOTOR CREDIT CO LLC	7.35% 04 Nov 2027	200,000	210,832
FORD MOTOR CREDIT CO LLC	7.2% 10 Jun 2030	400,000	426,604
FORESEA HLDG S A	COMMON STOCK	158	3,160
FORESEA HLDG S A	COMMON STOCK	1,422	28,440

	FORESEA HOLDING SA	7.5% 15 Jun 2030	16,317	15,154
	FUTURES MORGAN STANLEY COC	FUTURES CASH	1,661,000	1,661,000
	GACI FIRST INVESTMENT	4.875% 14 Feb 2035	2,004,000	1,958,209
	GFL ENVIRONMENTAL INC	6.75% 15 Jan 2031	700,000	721,203
	GGAM FINANCE LTD	8% 15 Feb 2027	1,500,000	1,534,710
	GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	100,000	91,915
	GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	64,000	63,588
	GLP CAPITAL LP / FIN II	4% 15 Jan 2031	800,000	720,392
	GNMA II POOL MA9360	4.5% 20 Dec 2053	300,000	292,662
	GOLDMAN SACHS GROUP INC	1% 24 Oct 2029	2,400,000	2,549,304
	GOLDMAN SACHS GROUP INC	3.75% 25 Feb 2026	100,000	97,737
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,547,622	1,547,622
	GS MORTGAGE SECURITIES TRUST	1% 15 Jul 2035	598,968	453,898
	GUARA NORTE SARL	5.198% 15 Jun 2034	2,309,049	2,104,329
	HARBOUR PLC	1% 28 Jan 2054	611,550	779,056
	HARBOUR PLC	1% 28 Jan 2054	1,000,000	1,266,887
	HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	85,885	1,718
	HOSPITALITY MORTGAGE TRUST	1% 15 Nov 2036	1,148,524	1,140,780
	HSBC HOLDINGS PLC	1% 13 Mar 2028	1,100,000	1,060,598
	HSBC HOLDINGS PLC	1% 24 May 2032	400,000	334,192
	HUDSON PACIFIC PROPERTIE	3.95% 01 Nov 2027	100,000	84,094
	HUNGARIAN FORINT	FOREIGN CURRENCY	(80,219,419)	(231,844)
	IMPERIAL BRANDS FIN NETH	1.75% 18 Mar 2033	2,734,000	2,359,282
	IMPERIAL BRANDS FIN NETH	5.25% 15 Feb 2031	1,300,000	1,486,321
	INTELSAT EMERGENCE SA	COMMON STOCK	6,682	227,188
	INTELSAT JACKSON HLDG	6.5% 15 Mar 2030	1,975,000	1,888,337
	INTER MEDIA COMMUNICATIO	6.75% 09 Feb 2027	700,000	744,900
	INTESA SANPAOLO SPA	4% 23 Sep 2029	1,500,000	1,366,785
	INTESA SANPAOLO SPA	7.2% 28 Nov 2033	2,700,000	2,879,577
	IQVIA INC	5.7% 15 May 2028	2,800,000	2,856,308
	ISRAEL ELECTRIC CORP LTD	3.75% 22 Feb 2032	1,220,000	1,033,059
	IVORY COAST	5.25% 22 Mar 2030	4,290,000	4,247,473
	JAPANESE YEN	FOREIGN CURRENCY	24,856	176
*	JP MORGAN CHASE COMMERCIAL	2.287% 05 Mar 2042	2,870,000	2,271,198
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	100,000	95,839
*	JPMORGAN CHASE + CO	1% 23 Oct 2029	1,400,000	1,472,702
*	JPMORGAN CHASE + CO	1% 23 Oct 2034	500,000	542,935
	KAZMUNAYGAS NATIONAL CO	5.375% 24 Apr 2030	800,000	795,232
	KENNEDY WILSON EUR REAL	3.25% 12 Nov 2025	200,000	199,902
	KILROY REALTY LP	2.65% 15 Nov 2033	100,000	76,002
	LANDMARK MORTGAGE SECURITIES	1% 17 Jun 2039	1,896,402	2,324,578
	LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	1,500,000	1,431,705
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	2,000,000	1,918,580
	LEALAND FINANCE COMPANY B.V.	1% 30 Jun 2025	21,713	8,504
	LEALAND FINANCE COMPANY B.V.	1% 28 Jun 2024	12,519	8,388
	LEHMAN BROTHERS HOLDINGS	1% 10 Nov 2009	400,000	116
	LIFEPOINT HEALTH INC	11% 15 Oct 2030	930,000	980,927

LIFEPOINT HEALTH, INC.	1% 16 Nov 2028	770,000	766,728
LIFEPT/LEGACY LIFEPT	9.75% 01 Dec 2026	100,000	99,689
LLOYDS BANKING GROUP PLC	3.75% 11 Jan 2027	2,900,000	2,787,973
LONG GILT FUTURE MAR24	IFLL 20240326	4,600,000	403,359
LUDGATE FUNDING PLC	1% 01 Jan 2061	224,151	275,071
MALAYSIAN RINGGIT	FOREIGN CURRENCY	248,524	54,086
MARKET BIDCO FINCO PLC	4.75% 04 Nov 2027	500,000	494,811
MARKET BIDCO LIMITED	1% 04 Nov 2027	1,700,000	1,779,616
MARKET BIDCO LIMITED	1% 04 Nov 2027	1,000,000	1,229,723
MARRIOTT INTERNATIONAL	5.55% 15 Oct 2028	2,700,000	2,786,697
MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	107,100,000	6,000,623
MEXICAN PESO (NEW)	FOREIGN CURRENCY	5,936,300	350,545
MEXICAN UDIBONOS	4% 30 Nov 2028	5,188,041	299,347
MEXICAN UDIBONOS	2.75% 27 Nov 2031	40,386,906	2,103,902
MEXICAN UDIBONOS	3% 03 Dec 2026	4,549,513	249,571
MFRA TRUST	1% 25 Aug 2061	392,952	360,585
MORGAN STANLEY	1% 28 Apr 2026	100,000	96,067
MORGAN STANLEY	TBA CASH COLLATERAL	(6,000)	(6,000)
MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL	130,000	130,000
NAKED JUICE LLC	1% 24 Jan 2030	100,000	80,000
NATIONAL BK HUNGARY BILL	0.01% 04 Jan 2024	633,000,000	1,828,389
NEIMAN MARCUS USD COMMON	EQUITY	3,103	192,541
NEW ALBERTSONS LP	6.57% 23 Feb 2028	600,000	564,288
NEW ORLEANS HOTEL TRUST	1% 15 Apr 2032	1,000,000	962,191
NISSAN MOTOR CO	4.345% 17 Sep 2027	1,600,000	1,531,360
NISSAN MOTOR CO	4.81% 17 Sep 2030	800,000	748,840
NOTA DO TESOURO NACIONAL	10% 01 Jan 2029	27,300,000	5,604,807
NYO COMMERCIAL MORTGAGE	1% 15 Nov 2038	1,660,000	1,530,739
ODEBRECHT OIL + FINANCE	0.01% 31 Dec 2099	46,000	1,331
OI SA	1% 27 Jul 2025	2,985,000	149,101
PACIFIC GAS + ELECTRIC	4.5% 15 Dec 2041	25,000	19,586
PACIFIC GAS + ELECTRIC	3.75% 15 Aug 2042	78,000	57,533
PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	100,000	94,750
PACIFIC GAS + ELECTRIC	3.3% 15 Mar 2027	122,000	114,019
PACIFIC GAS + ELECTRIC	3.3% 01 Dec 2027	600,000	560,856
PACIFIC GAS + ELECTRIC	4.65% 01 Aug 2028	100,000	95,991
PACIFIC GAS + ELECTRIC	3.75% 01 Jul 2028	663,000	620,568
PACIFIC GAS + ELECTRIC	4.55% 01 Jul 2030	3,200,000	3,050,944
PACIFIC GAS + ELECTRIC	3.25% 01 Jun 2031	100,000	86,786
PACIFIC GAS + ELECTRIC	4.2% 01 Jun 2041	200,000	160,662
PACIFIC GAS + ELECTRIC	3% 15 Jun 2028	400,000	364,836
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	200,000	198,660
PERU LNG SRL	5.375% 22 Mar 2030	4,676,000	3,803,832
PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	712,000	75,721
PETROLEOS MEXICANOS	6.7% 16 Feb 2032	4,873,000	4,043,177
PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	8,026,338	80,375,747
POLISH ZLOTY	FOREIGN CURRENCY	62	16

POSEIDON BIDCO SASU	1% 30 Sep 2028	2,700,000	2,970,118
POUND STERLING	FOREIGN CURRENCY	661,453	843,220
PRIME HEALTHCARE SERVICE	7.25% 01 Nov 2025	200,000	195,538
PROSUS NV	1.985% 13 Jul 2033	1,200,000	979,259
PROSUS NV	2.778% 19 Jan 2034	400,000	344,487
PROVINCIA DE BUENOS AIRE	1% 12 Apr 2025	3,400,000	4,236
PUG LLC	1% 12 Feb 2027	23,040	22,627
QNB FINANCE LTD	6.9% 23 Jan 2025	24,300,000,000	1,534,434
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	6,000	2,042
REPUBLIC OF ARGENTINA	1% 09 Jan 2038	221,866	87,701
REPUBLIC OF ARGENTINA	1% 09 Jul 2041	1,546,648	526,278
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	167,383	66,836
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	368,000	126,632
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	540,950	206,897
REPUBLIC OF COLOMBIA	8.75% 14 Nov 2053	900,000	1,034,208
REPUBLIC OF COLOMBIA	9.85% 28 Jun 2027	3,251,000,000	808,202
REPUBLIC OF ECUADOR	1% 31 Jul 2030	186,543	86,841
REPUBLIC OF ECUADOR	1% 31 Jul 2030	758,000	352,872
REPUBLIC OF ECUADOR	1% 31 Jul 2035	488,861	174,738
REPUBLIC OF ECUADOR	1% 31 Jul 2035	2,350,000	839,984
REPUBLIC OF ECUADOR	1% 31 Jul 2040	224,049	71,015
REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	52,804	15,073
REPUBLIC OF GHANA	10.75% 14 Oct 2030	2,800,000	1,762,068
REPUBLIC OF GUATEMALA	4.5% 03 May 2026	2,200,000	2,135,540
REPUBLIC OF GUATEMALA	4.375% 05 Jun 2027	1,800,000	1,727,118
REPUBLIC OF PANAMA	6.853% 28 Mar 2054	1,100,000	1,028,434
REPUBLIC OF SERBIA	3.125% 15 May 2027	3,730,000	3,940,286
REPUBLIC OF SERBIA	1% 23 Sep 2028	200,000	186,538
REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	79,000,000	3,974,472
REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	65,900,000	3,041,256
REPUBLIC OF VENEZUELA	9.25% 15 Sep 2027	140,000	27,119
REPUBLIC OF VENEZUELA	7.65% 21 Apr 2025	249,000	37,265
REPUBLIC OF VENEZUELA	9% 07 May 2023	31,000	4,628
REPUBLIC OF VENEZUELA	9.25% 07 May 2028	1,137,000	190,391
REPUBLIC OF VENEZUELA	6% 09 Dec 2020	31,000	4,173
REPUBLIC OF VENEZUELA	7% 31 Mar 2038	199,000	29,148
REPUBLIC OF VENEZUELA	7.75% 13 Oct 2019	100,000	13,621
REPUBLIC OF VENEZUELA	8.25% 13 Oct 2024	153,000	22,687
RESIDENTIAL MORTGAGE SECURITIE	1% 20 Jun 2070	535,161	683,261
RIVIAN HLD/AUTO LLC	1% 15 Oct 2026	850,000	848,385
ROLLS ROYCE PLC	5.75% 15 Oct 2027	1,650,000	2,109,456
ROMANIA	1.75% 13 Jul 2030	600,000	535,793
ROMANIA	6.625% 27 Sep 2029	400,000	472,150
ROMANIA	5.5% 18 Sep 2028	2,800,000	3,176,718
ROMANIA	5.5% 18 Sep 2028	300,000	340,363
ROMANIA	6.375% 18 Sep 2033	300,000	350,281
ROMANIA	6.375% 18 Sep 2033	5,660,000	6,608,639

ROMANIAN LEU	FOREIGN CURRENCY	26,510	5,886
RTX CORP	5.75% 08 Nov 2026	500,000	513,625
RTX CORP	5.75% 15 Jan 2029	400,000	418,716
RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	184,800,000	707,987
RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	190,900,000	731,356
RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	89,554,000	343,090
RUSSIA GOVT BOND OFZ	7.15% 12 Nov 2025	138,397,000	596,005
RUSSIAN RUBLE	FOREIGN CURRENCY	25,787,276	288,448
SANTANDER DRIVE AUTO	4.98% 15 Feb 2028	3,550,000	3,522,431
SANTANDER DRIVE AUTO	4.43% 15 Mar 2027	4,000,000	3,955,131
SANTANDER UK GROUP HLDGS	1% 21 Nov 2026	2,870,000	2,925,994
SCURALPHA 1503 GMBH	1% 29 Mar 2030	992,519	907,331
SERTA SIMMONS BEDDING INC	SERTA SIMMONS BEDDING	702	8,775
SFO COMMERICAL MORTGAGE	1% 15 May 2038	1,000,000	936,239
SINGAPORE DOLLAR	FOREIGN CURRENCY	2,723	2,064
SOCAR TURKEY ENERJI AS	1% 11 Aug 2026	430,000	466,687
SOCIETE GENERALE	1% 09 Jun 2032	200,000	165,186
SOFTBANK VISION FUND II	1% 23 Dec 2025	705,554	705,554
SOL	FOREIGN CURRENCY	7,663	2,070
SOUTH AFRICAN RAND	FOREIGN CURRENCY	(365,184)	(19,969)
SPRINT LLC	7.625% 01 Mar 2026	22,000	22,977
SSB MANUFACTURING COMPANY	SSB EQUIPMENT COMPANY,	702	8,775
STANDARD CHARTERED PLC	1% 08 Feb 2028	800,000	824,600
STANDARD CHARTERED PLC	1% 08 Feb 2030	1,900,000	2,009,782
STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033	1,326	1,326
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL	80,000	80,000
SWAP CITIBANK COC	SWAP CASH COLLATERAL	380,000	380,000
SWAP JP MORGAN COC	SWAP CASH COLLATERAL	130,000	130,000
SWAP RBC COCF CANADA	SWAP CASH COLLATERAL	(60,000)	(60,000)
SWPC0I222 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,000,000	(20,090)
SWPC0I248 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,000,000	(18,794)
SWPC0K7C0 CDS EUR R F 5.00000	5% 20 Jun 2026	200,000	16,492
SWPC0KE65 CDS USD R F 1.00000	1% 20 Dec 2026	100,000	1,173
SWPC0KOG2 CDS USD R F 5.00000	5% 20 Dec 2026	100,000	10,025
SWPC0KTA0 CDS USD R F 5.00000	5% 20 Jun 2027	700,000	79,117
SWPC0KW32 CDS USD R F 5.00000	5% 20 Jun 2024	3,100,000	65,125
SWPC0L1Z3 CDS USD R F 1.00000	1% 20 Dec 2024	100,000	701
SWPC0LNE6 CDS USD R F 1.00000	1% 20 Dec 2024	700,000	(5,018)
SWPC0LQW3 CDS USD R F 5.00000	5% 20 Jun 2028	297,000	18,213
SWPC0LR51 CDS USD R F 1.00000	1% 20 Jun 2028	4,600,000	(160,385)
SWPC0LRX0 CDS USD R F 1.00000	1% 20 Jun 2028	2,800,000	24,945
SWPC0LTO8 CDS USD R F 1.00000	1% 20 Jun 2028	3,000,000	(104,599)
SWPC0LUE8 CDS USD R F 1.00000	1% 20 Jun 2028	2,400,000	(36,812)
SWPC0LZB9 CDS USD R F 1.00000	1% 20 Jun 2028	3,000,000	(46,015)
SWPC0M0L3 CDS USD R F 1.00000	1% 20 Jun 2028	700,000	(4,531)
SWPC0M0M1 CDS USD R F 1.00000	1% 20 Jun 2028	4,800,000	(31,070)
SWPC0M0S8 CDS USD R F 1.00000	1% 20 Jun 2028	4,700,000	(93,851)

SWPC0M1L2 CDS EUR R F 1.00000	1% 20 Jun 2028	2,600,000	(3,165)
SWPC0M1Y4 CDS USD R F 1.00000	1% 20 Jun 2028	300,000	(7,892)
SWPC0M1Z1 CDS USD R F 1.00000	1% 20 Jun 2028	2,700,000	(71,030)
SWPC0M215 CDS USD R F 1.00000	1% 20 Jun 2028	2,300,000	(27,523)
SWPC0M2L1 CDS USD R F 1.00000	1% 20 Dec 2028	100,000	1,166
SWPC0M330 CDS USD R F 1.00000	1% 20 Dec 2028	600,000	11,660
SWPC0M439 CDS USD R F 5.00000	5% 20 Dec 2028	56,529,000	3,297,167
SWPC0M7M4 CDS USD R F 1.00000	1% 20 Dec 2024	2,000,000	10,542
SWPCDAF70 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,000,000	(20,369)
SWPCTJ989 CDS USD R F 1.00000	1% 20 Dec 2025	1,100,000	9,096
SWU010M10 IRS MXN R F 7.99000	7.99% 17 Feb 2040	43,900,000	(117,975)
SWU01D6I3 IRS USD R F 1.25000	1.25% 15 Jun 2032	1,800,000	(288,426)
SWU01D6J1 IRS USD R F 1.25000	1.25% 15 Jun 2032	1,510,000	(244,724)
SWU01FSC7 IRS MXN R F 7.49750	7.497% 15 Jan 2032	29,700,000	(96,417)
SWU01H5V6 IRS USD R F 1.75000	1.75% 15 Jun 2032	660,000	(81,748)
SWU01H652 IRS USD R F 1.75000	1.75% 15 Jun 2032	3,080,000	(387,263)
SWU01HCW6 IRS BRL R F 12.01500	12.015% 04 Jan 2027	6,500,000	48,294
SWU01L9I2 IRS USD R F 3.05000	3.05% 06 Sep 2032	500,000	(15,992)
SWU01O2G7 IRS HUF R F 8.70000	8.7% 16 Jan 2028	958,100,000	275,016
SWU01V9B5 IRS CZK R F 4.61100	4.611% 06 Jun 2028	106,100,000	190,952
SWU01VGU5 IRS USD R F 3.30000	3.3% 14 Jun 2033	2,300,000	(33,456)
SWU01VL88 IRS USD R F 3.50000	3.5% 21 Jun 2033	1,200,000	1,733
SWU01WIR8 IRS ZAR R F 8.42760	8.427% 31 Jul 2028	3,800,000	3,806
SWU01WIS6 IRS ZAR R F 8.42000	8.42% 31 Jul 2028	5,700,000	5,618
SWU01WJ06 IRS ZAR R F 8.41000	8.41% 31 Jul 2028	1,900,000	1,833
SWU01WJH9 IRS ZAR R F 8.41500	8.415% 31 Jul 2028	1,500,000	1,463
SWU01WJZ9 IRS USD R F 3.73000	3.73% 03 Aug 2033	600,000	12,036
SWU01WK38 IRS ZAR R F 8.42600	8.426% 01 Aug 2028	2,300,000	2,288
SWU01WKC8 IRS ZAR R F 8.46000	8.46% 01 Aug 2028	3,900,000	4,158
SWU01WMJ1 IRS ZAR R F 8.46400	8.464% 02 Aug 2028	3,900,000	4,191
SWU01WMK8 IRS ZAR R F 8.46000	8.46% 02 Aug 2028	3,900,000	4,158
SWU01WNQ4 IRS USD R F 3.73500	3.735% 07 Aug 2033	800,000	16,392
SWU01WOY6 IRS ZAR R F 8.55000	8.55% 03 Aug 2028	2,800,000	3,514
SWU01WQ32 IRS ZAR R F 8.54300	8.543% 04 Aug 2028	1,400,000	1,736
SWU01WQ73 IRS ZAR R F 8.41500	8.415% 04 Aug 2028	1,300,000	1,263
SWU01WQA6 IRS ZAR R F 8.41000	8.41% 04 Aug 2028	3,200,000	3,076
SWU01WQB4 IRS ZAR R F 8.42100	8.421% 04 Aug 2028	1,300,000	1,280
SWU01WQF5 IRS ZAR R F 8.38000	8.38% 04 Aug 2028	1,300,000	1,168
SWU01WR56 IRS ZAR R F 8.41000	8.41% 07 Aug 2028	900,000	861
SWU01WR98 IRS ZAR R F 8.40000	8.4% 07 Aug 2028	2,900,000	2,714
SWU01WRE7 IRS ZAR R F 8.36000	8.36% 07 Aug 2028	2,900,000	2,470
SWU01X2Q5 IRS USD R F 3.76000	3.76% 23 Aug 2033	2,000,000	45,213
SWU01X8G1 IRS USD R F 3.80000	3.8% 30 Aug 2033	1,000,000	25,907
SWU01X8H9 IRS USD R F 3.90000	3.9% 30 Aug 2033	1,300,000	44,271
SWU01XDO8 IRS EUR R F 3.00000	3% 20 Mar 2034	4,900,000	253,360
SWU01XYI8 IRS USD R F 4.03000	4.03% 04 Oct 2033	1,000,000	45,047
SWU01Y1P6 IRS USD R F 4.17500	4.175% 10 Oct 2033	500,000	28,531

SWU01Y6R7 IRS USD R F 4.15000	4.15% 12 Oct 2033	500,000	27,508
SWU01Y8B0 IRS USD R F 2.99250	2.992% 13 Oct 2024	700,000	(10,681)
SWU01YAX9 IRS USD R F 2.92000	2.92% 17 Oct 2024	1,400,000	(22,217)
SWU01YC58 IRS USD R F 4.20000	4.2% 18 Oct 2033	700,000	41,461
SWU01YCV1 IRS USD R F 4.22000	4.22% 20 Oct 2033	600,000	36,545
SWU01YGR6 IRS USD R F 4.23000	4.23% 23 Oct 2033	500,000	30,896
SWU01YJ51 IRS USD R F 4.25500	4.255% 23 Oct 2033	500,000	31,928
SWU01YJ93 IRS USD R F 3.01750	3.017% 24 Oct 2024	600,000	(9,195)
SWU01YK26 IRS USD R F 3.22500	3.225% 25 Oct 2024	600,000	(8,226)
SWU01YK34 IRS USD R F 3.19000	3.19% 25 Oct 2024	600,000	(8,392)
SWU01YK42 IRS USD R F 3.14000	3.14% 25 Oct 2024	600,000	(8,630)
SWU01YK59 IRS USD R F 4.39250	4.392% 25 Oct 2033	400,000	30,095
SWU01YMJ7 IRS USD R F 2.97300	2.973% 27 Oct 2024	600,000	(9,483)
SWU01YPP0 IRS USD R F 2.84100	2.841% 31 Oct 2024	600,000	(10,173)
SWU01YPX3 IRS USD R F 4.45000	4.45% 31 Oct 2033	600,000	48,061
SWU01YR37 IRS USD R F 4.43500	4.435% 01 Nov 2033	200,000	15,777
SWU01YR45 IRS USD R F 4.45000	4.45% 01 Nov 2033	500,000	40,064
SWU01YVD0 IRS USD R F 3.08750	3.087% 07 Nov 2024	600,000	(9,085)
SWU01YVU2 IRS USD R F 3.02000	3.02% 08 Nov 2024	600,000	(9,436)
SWU01Z1C2 IRS USD R F 2.91000	2.91% 14 Nov 2024	600,000	(10,092)
SWU01Z355 IRS USD R F 2.84500	2.845% 15 Nov 2024	600,000	(10,441)
SWU01Z6W3 IRS USD R F 3.75000	3.75% 21 Nov 2024	1,200,000	(11,711)
SWU01Z959 IRS USD R F 3.65000	3.65% 22 Nov 2024	1,200,000	(12,759)
SWU01ZJK5 IRS USD R F 3.65000	3.65% 05 Dec 2024	1,200,000	(12,881)
SWU01ZOR4 IRS USD R F 3.75000	3.75% 11 Dec 2024	1,200,000	(11,829)
SWU0204X9 IRS USD R F 3.75000	3.75% 20 Jun 2029	3,400,000	61,815
SWU088762 IRS GBP R F 4.06600	4.066% 15 Sep 2031	500,000	(70,880)
SWU0IF898 IRS GBP R F 4.00000	4% 15 Sep 2031	200,000	(30,230)
SWU0K5582 IRS GBP R F 4.05500	4.055% 15 Sep 2031	200,000	(28,666)
SWU0LK091 IRS GBP R F 4.02000	4.02% 15 Oct 2031	300,000	(44,172)
SWU0MJ903 IRS GBP R F 4.14000	4.14% 15 Oct 2031	600,000	(78,088)
SYNIVERSE HOLDINGS, LLC	1% 13 May 2027	4,757,803	4,145,236
THAILAND BAHT	FOREIGN CURRENCY	651	19
TITULOS DE TESORERIA	13.25% 09 Feb 2033	3,965,100,000	1,218,577
TOPAZ SOLAR FARMS LLC	5.75% 30 Sep 2039	193,320	192,002
TOPAZ SOLAR FARMS LLC	4.875% 30 Sep 2039	36,376	33,523
TREASURY BILL	0.01% 25 Jan 2024	2,600,000	2,590,897
TSY INFL IX N/B	0.5% 15 Apr 2024	1,354,111	1,337,645
TSY INFL IX N/B	0.625% 15 Jan 2024	2,637,240	2,630,410
TSY INFL IX N/B	0.125% 15 Jul 2024	2,811,821	2,764,784
TSY INFL IX N/B	0.125% 15 Oct 2024	2,002,681	1,959,860
TURKISH LIRA	FOREIGN CURRENCY	(24,000)	(813)
U S RENAL CARE INC	1% 20 Jun 2028	3,138,099	2,355,143
UBS GROUP AG	1% 01 Apr 2031	800,000	746,304
UBS GROUP AG	1% 14 May 2032	500,000	426,250
UBS GROUP AG	1% 12 Aug 2033	250,000	266,933
UBS GROUP AG	1% 15 Nov 2033	250,000	307,780

UBS GROUP AG	1% 05 Aug 2033	1,700,000	1,640,466
UKRAINE GOVERNMENT	7.75% 01 Sep 2024	1,400,000	426,748
UKRAINE GOVERNMENT	6.75% 20 Jun 2028	1,200,000	317,742
UNITED KINGDOM GILT	3.25% 22 Jan 2044	10,000	11,236
UNITED KINGDOM GILT	3.25% 22 Jan 2044	(10,000)	(11,236)
UNITED MEXICAN STATES	5.625% 19 Mar 2114	500,000	495,642
UNITI GROUP/CSL CAPITAL	4.75% 15 Apr 2028	836,000	719,395
UNITI GROUP/CSL CAPITAL	10.5% 15 Feb 2028	790,000	800,705
UNITI GRP/UNITI HLD/CSL	6% 15 Jan 2030	300.000	209.760
UROPA SECURITIES PLC	1% 10 Oct 2040	453.557	482.193
US 10YR NOTE (CBT)MAR24	XCBT 20240319	32.400.000	357.018
US 10YR ULTRA FUT MAR24	XCBT 20240319	23.700.000	1.182.023
US 2YR NOTE (CBT) MAR24	XCBT 20240328	(34.200.000)	(190.805)
US 5YR NOTE (CBT) MAR24	XCBT 20240328	1.600.000	37.375
US DOLLAR	FOREIGN CURRENCY	(8.401.528)	(8.401.528)
US LONG BOND(CBT) MAR24	XCBT 20240319	7.300.000	581.250
US RENAL CARE INC	10.625% 28 Jun 2028	52.850	39.908
US TREASURY N/B	3% 15 Feb 2048	1.200.000	981.938
US TREASURY N/B	3.125% 15 May 2048	1.350.000	1.129.359
US TREASURY N/B	3% 15 Aug 2048	1.230.000	1.005.525
US TREASURY N/B	3% 15 Feb 2049	570.000	465.886
US TREASURY N/B	2.875% 15 May 2049	12.550.000	10.018.430
US TREASURY N/B	4% 15 Nov 2052	150.000	148.641
US TREASURY N/B	4% 15 Nov 2042	300.000	292.641
US TREASURY N/B	2.5% 31 Jan 2025	2.800.000	2.734.375
US TREASURY N/B	2.625% 15 Feb 2029	6.600.000	6.222.047
US TREASURY N/B	2.375% 15 May 2029	6.400.000	5.941.500
US TREASURY N/B	1.125% 29 Feb 2028	800.000	715.750
US TREASURY N/B	1.25% 15 Aug 2031	5.300.000	4.395.688
US TREASURY N/B	2.875% 15 May 2032	2.070.000	1.921.866
VALARIS LTD	8.375% 30 Apr 2030	1.549.000	1.585.897
VENTURE GLOBAL CALCASIEU	3.875% 15 Aug 2029	700.000	636.510
VENTURE GLOBAL LNG INC	9.5% 01 Feb 2029	3.800.000	4.016.410
VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	2.000.000	1.889.480
VICI PROPERTIES / NOTE	5.625% 01 May 2024	100.000	99.782
VICI PROPERTIES / NOTE	4.5% 01 Sep 2026	200.000	193.976
VICI PROPERTIES / NOTE	5.75% 01 Feb 2027	700.000	703.276
VICI PROPERTIES / NOTE	4.5% 15 Jan 2028	100.000	95.504
VICI PROPERTIES / NOTE	3.875% 15 Feb 2029	1.498.000	1.381.396
VISTRA OPERATIONS CO LLC	6.95% 15 Oct 2033	600.000	631.638
VOYAGER AVIATION HLD PFD	VOYAGER AVIATION	75	24.575
VOYAGER AVIATION HOLD	8.5% 09 May 2026	27.000	21.849
WELLS FARGO + COMPANY	1% 30 Apr 2026	100.000	95.880
WELLS FARGO + COMPANY	1% 25 Jul 2034	500.000	510.145
WELLS FARGO + COMPANY	1% 23 Oct 2029	1.200.000	1.266.468
WELLS FARGO COMMERCIAL	1% 15 Feb 2037	1.460.000	1.440.048
WINDSTREAM ESCROW LLC	7.75% 15 Aug 2028	4.300.000	3.764.521
YUAN RENMINBI	FOREIGN CURRENCY	(9.754.199)	(1.375.342)
YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	9.800.100	1.376.303
	Total: EXHIBIT N - High Yield and Emerging Markets Bond Fund		**$ 412,719,898**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
		Shares/ Par Value	(n/a)	
	1011778 BC / NEW RED FIN	3.875% 15 Jan 2028	145,000	$ 137,112
	1011778 BC / NEW RED FIN	4% 15 Oct 2030	615,000	553,316
	1011778 BC / NEW RED FIN	3.5% 15 Feb 2029	67,000	61,786
	180 MEDICAL INC	3.875% 15 Oct 2029	200,000	180,114
	ABC SUPPLY CO INC	4% 15 Jan 2028	345,000	327,019
	ACADIA HEALTHCARE CO INC	5.5% 01 Jul 2028	491,000	486,728
	ACCO BRANDS CORP	4.25% 15 Mar 2029	635,000	573,799
	ACI WORLDWIDE INC	5.75% 15 Aug 2026	447,000	444,394
	ACPRODUCTS INC	1% 17 May 2028	243,750	213,213
	ACUSHNET CO	7.375% 15 Oct 2028	245,000	256,003
	ADIENT GLOBAL HOLDINGS	4.875% 15 Aug 2026	325,000	319,634
	ADIENT GLOBAL HOLDINGS	7% 15 Apr 2028	378,000	391,298
	ADIENT GLOBAL HOLDINGS	8.25% 15 Apr 2031	207,000	219,319
	ADIENT US LLC	1% 10 Apr 2028	134,257	134,621
	ADT SEC CORP	4.125% 01 Aug 2029	204,000	188,594
	ADT SEC CORP	4.875% 15 Jul 2032	645,000	598,450
	ALBERTSONS COS/SAFEWAY	5.875% 15 Feb 2028	78,000	77,951
	ALBERTSONS COS/SAFEWAY	4.625% 15 Jan 2027	964,000	934,646
	ALBERTSONS COS/SAFEWAY	4.875% 15 Feb 2030	45,000	43,097
	ALBERTSONS COS/SAFEWAY	3.25% 15 Mar 2026	195,000	184,304
	ALBERTSONS COS/SAFEWAY	3.5% 15 Mar 2029	765,000	694,544
	ALCOA NEDERLAND HOLDING	5.5% 15 Dec 2027	600,000	585,300
	ALLIED UNIVERSAL	6.625% 15 Jul 2026	290,000	288,428
	ALLISON TRANSMISSION INC	4.75% 01 Oct 2027	225,000	218,018
	ALLISON TRANSMISSION INC	5.875% 01 Jun 2029	645,000	642,478
	ALLISON TRANSMISSION INC	3.75% 30 Jan 2031	135,000	119,100
	ALLY FINANCIAL INC	5.75% 20 Nov 2025	464,000	462,984
	ALTICE FINANCING SA	5.75% 15 Aug 2029	220,000	194,300
	ALTICE FRANCE HOLDING SA	10.5% 15 May 2027	200,000	129,104
	ALTICE FRANCE SA	8.125% 01 Feb 2027	200,000	184,030
	ALTICE FRANCE SA	5.5% 15 Jan 2028	205,000	168,584
	ALTICE FRANCE SA	5.125% 15 Jul 2029	300,000	233,124
	ALTICE FRANCE SA	5.5% 15 Oct 2029	200,000	156,688
	AMERICAN AIRLINES, INC.	1% 20 Apr 2028	565,000	579,656
	AMERICAN AIRLINES/AADVAN	5.5% 20 Apr 2026	916,667	909,819
	AMERICAN AIRLINES/AADVAN	5.75% 20 Apr 2029	680,000	663,544

AMERICAN AXLE + MFG INC	6.5% 01 Apr 2027	440,000	441,716
AMERICAN AXLE + MFG INC	6.25% 15 Mar 2026	47,000	46,634
AMERICAN AXLE + MFG INC	6.875% 01 Jul 2028	355,000	349,732
AMERICAN AXLE + MFG INC	5% 01 Oct 2029	131,000	115,814
AMERIGAS PART/FIN CORP	5.875% 20 Aug 2026	350,000	345,524
AMERIGAS PART/FIN CORP	5.5% 20 May 2025	140,000	138,163
AMERIGAS PART/FIN CORP	9.375% 01 Jun 2028	302,000	312,745
AMGH HLDG CORP	1% 14 Mar 2025	330,474	257,357
AMS OSRAM AG	12.25% 30 Mar 2029	150,000	163,701
ANTERO MIDSTREAM PART/FI	5.75% 01 Mar 2027	75,000	74,462
ANTERO MIDSTREAM PART/FI	5.75% 15 Jan 2028	530,000	524,419
ANTERO MIDSTREAM PART/FI	5.375% 15 Jun 2029	180,000	173,252
ANTERO MIDSTREAM PART/FI	7.875% 15 May 2026	230,000	235,923
ANTERO RESOURCES CORP	8.375% 15 Jul 2026	156,000	160,866
ANTERO RESOURCES CORP	7.625% 01 Feb 2029	109,000	111,834
ANTERO RESOURCES CORP	5.375% 01 Mar 2030	67,000	64,287
API GROUP DE INC	4.75% 15 Oct 2029	101,000	94,731
API GROUP DE INC	4.125% 15 Jul 2029	119,000	108,867
ARAMARK SERVICES INC	5% 01 Feb 2028	573,000	556,985
ARCHES BUYER INC	4.25% 01 Jun 2028	105,000	95,117
ARCHROCK PARTNERS LP/FIN	6.875% 01 Apr 2027	310,000	311,615
ARCHROCK PARTNERS LP/FIN	6.25% 01 Apr 2028	130,000	128,198
ARDAGH PKG FIN/HLDGS USA	5.25% 15 Aug 2027	400,000	308,972
ARDAGH PKG FIN/HLDGS USA	5.25% 15 Aug 2027	640,000	498,893
ASBURY AUTOMOTIVE GROUP	4.5% 01 Mar 2028	385,000	367,144
ASBURY AUTOMOTIVE GROUP	4.75% 01 Mar 2030	101,000	94,903
ASBURY AUTOMOTIVE GROUP	4.625% 15 Nov 2029	241,000	223,335
ASCENT RESOURCES/ARU FIN	7% 01 Nov 2026	130,000	130,754
ASCENT RESOURCES/ARU FIN	8.25% 31 Dec 2028	255,000	257,170
ATI INC	5.875% 01 Dec 2027	310,000	306,227
ATI INC	4.875% 01 Oct 2029	80,000	75,030
ATI INC	5.125% 01 Oct 2031	60,000	55,876
ATI INC	7.25% 15 Aug 2030	190,000	197,857
ATLAS LUXCO 4 / ALL UNI	4.625% 01 Jun 2028	200,000	183,048
AUDACY CAPITAL CORP	6.5% 01 May 2027	100,000	1,761
AVANTOR FUNDING INC	4.625% 15 Jul 2028	626,000	602,588
AVIENT CORP	7.125% 01 Aug 2030	250,000	260,288
AVIS BUDGET CAR/FINANCE	5.75% 15 Jul 2027	320,000	310,355
AVIS BUDGET CAR/FINANCE	5.75% 15 Jul 2027	100,000	95,990
AVIS BUDGET CAR/FINANCE	5.375% 01 Mar 2029	156,000	144,408
AVIS BUDGET CAR/FINANCE	4.75% 01 Apr 2028	355,000	328,673
AVIS BUDGET CAR/FINANCE	8% 15 Feb 2031	350,000	350,000
AXALTA COAT/DUTCH HLD BV	4.75% 15 Jun 2027	200,000	194,190
AXALTA COATING SYSTEMS	3.375% 15 Feb 2029	520,000	467,756
BATH + BODY WORKS INC	6.875% 01 Nov 2035	26,000	26,304
BATH + BODY WORKS INC	6.75% 01 Jul 2036	105,000	105,747
BATH + BODY WORKS INC	6.625% 01 Oct 2030	435,000	444,892
BAUSCH HEALTH AMERICAS	8.5% 31 Jan 2027	717,000	395,806

BAUSCH HEALTH COMPANIES INC.	1% 02 Jun 2025	—	0
BAUSCH HEALTH COS INC	5.25% 30 Jan 2030	140,000	62,668
BAUSCH HEALTH COS INC	6.25% 15 Feb 2029	300,000	129,711
BAUSCH HEALTH COS INC	5% 15 Feb 2029	182,000	78,620
BAUSCH HEALTH COS INC	4.875% 01 Jun 2028	270,000	162,926
BAUSCH HEALTH COS INC	5.5% 01 Nov 2025	1,205,000	1,109,058
BAUSCH HEALTH COS INC	9% 15 Dec 2025	1,640,000	1,530,022
BAYTEX ENERGY CORP	8.75% 01 Apr 2027	260,000	268,887
BAYTEX ENERGY CORP	8.5% 30 Apr 2030	530,000	548,121
BIG RIVER STEEL/BRS FIN	6.625% 31 Jan 2029	251,000	255,869
BLOCK INC	3.5% 01 Jun 2031	693,000	615,855
BLUE RACER MID LLC/FINAN	6.625% 15 Jul 2026	280,000	278,631
BLUE RACER MID LLC/FINAN	7.625% 15 Dec 2025	166,000	168,224
BOMBARDIER INC	7.875% 15 Apr 2027	735,000	735,191
BOMBARDIER INC	8.75% 15 Nov 2030	97,000	103,389
BOOZ ALLEN HAMILTON INC	3.875% 01 Sep 2028	158,000	149,677
BOYNE USA INC	4.75% 15 May 2029	448,000	422,383
BRINK S CO/THE	5.5% 15 Jul 2025	155,000	153,994
BUCKEYE PARTNERS LP	3.95% 01 Dec 2026	35,000	33,203
BUCKEYE PARTNERS LP	4.125% 01 Dec 2027	105,000	100,131
BUCKEYE PARTNERS LP	4.125% 01 Mar 2025	150,000	145,773
BUCKEYE PARTNERS LP	4.5% 01 Mar 2028	485,000	460,289
BUILDERS FIRSTSOURCE INC	5% 01 Mar 2030	70,000	67,624
BUILDERS FIRSTSOURCE INC	4.25% 01 Feb 2032	154,000	138,967
BUILDERS FIRSTSOURCE INC	6.375% 15 Jun 2032	371,000	380,954
BWAY HLDG CO	1% 03 Apr 2024	—	0
BWX TECHNOLOGIES INC	4.125% 30 Jun 2028	315,000	292,339
BWX TECHNOLOGIES INC	4.125% 15 Apr 2029	301,000	278,943
CAESARS ENTERTAIN INC	4.625% 15 Oct 2029	123,000	110,893
CAESARS ENTERTAIN INC	6.25% 01 Jul 2025	790,000	789,660
CAESARS ENTERTAIN INC	8.125% 01 Jul 2027	215,000	220,349
CALIFORNIA RESOURCES CRP	7.125% 01 Feb 2026	288,000	292,473
CALPINE CORP	5.25% 01 Jun 2026	46,000	45,421
CALPINE CORP	4.625% 01 Feb 2029	455,000	421,826
CALPINE CORP	5% 01 Feb 2031	80,000	73,546
CARNIVAL CORP	9.875% 01 Aug 2027	565,000	593,199
CARNIVAL CORP	5.75% 01 Mar 2027	314,000	305,867
CARNIVAL CORP	4% 01 Aug 2028	324,000	300,986
CARNIVAL CORP	6% 01 May 2029	86,000	82,794
CARNIVAL HLDGS BM LTD	10.375% 01 May 2028	850,000	925,948
CARPENTER TECHNOLOGY	6.375% 15 Jul 2028	345,000	346,301
CARPENTER TECHNOLOGY	7.625% 15 Mar 2030	47,000	48,652
CATALENT PHARMA SOLUTION	5% 15 Jul 2027	135,000	130,756
CATALENT PHARMA SOLUTION	3.125% 15 Feb 2029	77,000	67,408
CCO HLDGS LLC/CAP CORP	5.125% 01 May 2027	1,318,000	1,275,389
CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	1,481,000	1,418,591
CCO HLDGS LLC/CAP CORP	5.375% 01 Jun 2029	517,000	488,410

CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	2,117,000	1,936,293
CCO HLDGS LLC/CAP CORP	4.5% 15 Aug 2030	637,000	575,313
CCO HLDGS LLC/CAP CORP	4.25% 01 Feb 2031	1,819,000	1,589,169
CCO HLDGS LLC/CAP CORP	4.5% 01 May 2032	170,000	145,731
CCO HLDGS LLC/CAP CORP	4.25% 15 Jan 2034	10,000	8,132
CCO HLDGS LLC/CAP CORP	4.75% 01 Feb 2032	48,000	42,324
CD+R SMOKEY BUYER INC	6.75% 15 Jul 2025	649,000	643,023
CDW LLC/CDW FINANCE	4.25% 01 Apr 2028	170,000	163,020
CDW LLC/CDW FINANCE	3.25% 15 Feb 2029	113,000	103,354
CEDAR FAIR LP	5.25% 15 Jul 2029	210,000	197,879
CEDAR FAIR/CAN/MAGNUM/MI	5.375% 15 Apr 2027	245,000	240,252
CEDAR FAIR/CAN/MAGNUM/MI	5.5% 01 May 2025	260,000	258,643
CENTENE CORP	4.625% 15 Dec 2029	1,008,000	969,515
CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	565,000	550,875
CENTRAL GARDEN + PET CO	4.125% 15 Oct 2030	358,000	325,780
CHART INDUSTRIES INC	7.5% 01 Jan 2030	421,000	441,006
CHART INDUSTRIES INC	9.5% 01 Jan 2031	33,000	35,907
CHEMOURS CO	5.75% 15 Nov 2028	765,000	728,838
CHEMOURS CO	4.625% 15 Nov 2029	70,000	61,495
CHENIERE ENERGY PARTNERS	4.5% 01 Oct 2029	375,000	358,635
CHENIERE ENERGY PARTNERS	4% 01 Mar 2031	120,000	109,180
CHENIERE ENERGY PARTNERS	3.25% 31 Jan 2032	101,000	86,217
CHESAPEAKE ENERGY CORP	6.75% 15 Apr 2029	751,000	754,072
CHORD ENERGY CORP	COMMON STOCK	188	31,251
CHORD ENERGY CORP	6.375% 01 Jun 2026	508,000	509,372
CHS/COMMUNITY HEALTH SYS	8% 15 Mar 2026	347,000	346,309
CHS/COMMUNITY HEALTH SYS	5.625% 15 Mar 2027	186,000	172,831
CHS/COMMUNITY HEALTH SYS	6% 15 Jan 2029	84,000	75,605
CHS/COMMUNITY HEALTH SYS	4.75% 15 Feb 2031	135,000	106,730
CHS/COMMUNITY HEALTH SYS	5.25% 15 May 2030	670,000	560,616
CIENA CORP	4% 31 Jan 2030	183,000	167,747
CINEMARK USA INC	8.75% 01 May 2025	51,000	51,308
CINEMARK USA INC	5.25% 15 Jul 2028	120,000	110,177
CIVITAS RESOURCES INC	8.375% 01 Jul 2028	370,000	386,957
CIVITAS RESOURCES INC	8.75% 01 Jul 2031	247,000	262,623
CIVITAS RESOURCES INC	8.625% 01 Nov 2030	285,000	303,126
CLAIRE 14 PIK CONVERTIBLE	CLAIRE 14 PIK	140	87,500
CLAIRE S STONE INC	COMMON STOCK	162	136,976
CLAIRES STORES INC	1% 18 Dec 2026	459,506	418,151
CLARIOS GLOBAL LP	6.75% 15 May 2025	500,000	504,255
CLARIOS GLOBAL LP/US FIN	6.75% 15 May 2028	120,000	123,541
CLARIOS GLOBAL LP/US FIN	6.25% 15 May 2026	640,000	640,333
CLARIOS GLOBAL LP/US FIN	8.5% 15 May 2027	283,000	284,978
CLARIV SCI HLD CORP	3.875% 01 Jul 2028	444,000	417,999
CLARIV SCI HLD CORP	4.875% 01 Jul 2029	140,000	131,387
CLEAR CHANNEL OUTDOOR HLDNGS	1% 21 Aug 2026	449,199	443,957
CLEAR CHANNEL OUTDOOR HO	5.125% 15 Aug 2027	500,000	476,935

CLEAR CHANNEL OUTDOOR HO	7.75% 15 Apr 2028	210,000	181,115
CLEAR CHANNEL OUTDOOR HO	7.5% 01 Jun 2029	502,000	416,670
CLEAR CHANNEL OUTDOOR HO	9% 15 Sep 2028	65,000	67,833
CLEVELAND CLIFFS INC	4.625% 01 Mar 2029	390,000	362,068
CLEVELAND CLIFFS INC	4.875% 01 Mar 2031	90,000	81,564
CLEVELAND CLIFFS INC	6.75% 15 Apr 2030	115,000	116,615
CNX MIDSTREAM PART LP	4.75% 15 Apr 2030	40,000	35,593
CNX RESOURCES CORP	7.375% 15 Jan 2031	17,000	17,175
COHERENT CORP	5% 15 Dec 2029	800,000	760,248
COINBASE GLOBAL INC	3.375% 01 Oct 2028	180,000	150,095
COINBASE GLOBAL INC	3.625% 01 Oct 2031	60,000	46,000
COMMSCOPE INC	4.75% 01 Sep 2029	324,000	219,384
COMMSCOPE INC	8.25% 01 Mar 2027	550,000	290,092
COMMSCOPE INC	6% 01 Mar 2026	900,000	799,614
COMMSCOPE TECH LLC	6% 15 Jun 2025	260,000	211,986
COMMSCOPE TECH LLC	5% 15 Mar 2027	10,000	4,209
COMSTOCK RESOURCES INC	6.75% 01 Mar 2029	444,000	407,907
COMSTOCK RESOURCES INC	5.875% 15 Jan 2030	457,000	397,508
CONDUENT BUS SERVICES	6% 01 Nov 2029	495,000	445,985
COOPER STANDARD AUTOMOTI	13.5% 31 Mar 2027	989,379	1,070,498
COOPER STANDARD AUTOMOTI	5.625% 15 May 2027	608,289	456,034
CORECIVIC INC	8.25% 15 Apr 2026	468,000	475,628
COTY INC	6.5% 15 Apr 2026	34,000	34,023
COTY INC	5% 15 Apr 2026	50,000	49,269
COTY/HFC PRESTIGE/INT US	4.75% 15 Jan 2029	335,000	321,523
CRESCENT ENERGY FINANCE	7.25% 01 May 2026	110,000	111,368
CRESCENT ENERGY FINANCE	9.25% 15 Feb 2028	504,000	523,152
CSC HOLDINGS LLC	6.5% 01 Feb 2029	1,455,000	1,292,535
CSC HOLDINGS LLC	3.375% 15 Feb 2031	430,000	314,270
CVR PARTNERS/CVR NITROGE	6.125% 15 Jun 2028	156,000	147,094
DANA INC	5.625% 15 Jun 2028	485,000	480,781
DAVITA INC	4.625% 01 Jun 2030	990,000	863,528
DAVITA INC	3.75% 15 Feb 2031	356,000	292,340
DEXKO GLOBAL INC.	1% 04 Oct 2028	457,399	454,096
DIAMOND FRGN/DIAMOND FIN	8.5% 01 Oct 2030	343,000	350,350
DIRECTV FIN LLC/COINC	5.875% 15 Aug 2027	304,000	285,301
DIRECTV FINANCING LLC	1% 02 Aug 2027	389,761	389,324
DISH DBS CORP	5.875% 15 Nov 2024	2,691,000	2,534,599
DISH DBS CORP	7.75% 01 Jul 2026	370,000	258,393
DISH DBS CORP	5.25% 01 Dec 2026	720,000	618,653
DISH DBS CORP	5.75% 01 Dec 2028	145,000	116,903
DISH NETWORK CORP	3.375% 15 Aug 2026	292,000	157,035
DISH NETWORK CORP	11.75% 15 Nov 2027	1,201,000	1,257,567
DORNOCH DEBT MERGER SUB	6.625% 15 Oct 2029	183,000	164,810
DT MIDSTREAM INC	4.125% 15 Jun 2029	445,000	410,330
DT MIDSTREAM INC	4.375% 15 Jun 2031	78,000	70,439
DUN + BRADSTREET CORP	5% 15 Dec 2029	62,000	57,861
DYCOM INDUSTRIES INC	4.5% 15 Apr 2029	535,000	495,496

EDGEWELL PERSONAL CARE	5.5% 01 Jun 2028	480,000	468,749
EDGEWELL PERSONAL CARE	4.125% 01 Apr 2029	138,000	125,904
ELANCO ANIMAL HEALTH INC	6.65% 28 Aug 2028	175,000	181,606
ELEMENT SOLUTIONS INC	3.875% 01 Sep 2028	490,000	452,035
EMERGENT BIOSOLUTIONS	3.875% 15 Aug 2028	237,000	93,743
EMRLD BOR / EMRLD CO ISS	6.625% 15 Dec 2030	785,000	804,240
ENCINO ACQUISITION PARTN	8.5% 01 May 2028	536,000	529,514
ENCOMPASS HEALTH CORP	4.5% 01 Feb 2028	335,000	321,104
ENCOMPASS HEALTH CORP	4.75% 01 Feb 2030	127,000	119,508
ENCOMPASS HEALTH CORP	4.625% 01 Apr 2031	5,000	4,599
ENCOMPASS HEALTH CORP	5.75% 15 Sep 2025	320,000	318,429
ENDO DAC/FIN LLC/FINCO	9.5% 31 Jul 2027	77,000	5,556
ENDO LUX FIN CO I SARL	6.125% 01 Apr 2029	80,000	51,126
ENERGIZER HOLDINGS INC	4.75% 15 Jun 2028	656,000	610,270
ENERGIZER HOLDINGS INC	4.375% 31 Mar 2029	804,000	721,646
ENERGY TRANSFER LP	5.625% 01 May 2027	160,000	159,710
ENERGY TRANSFER LP	7.375% 01 Feb 2031	75,000	78,848
ENERGY TRANSFER LP	8% 01 Apr 2029	427,000	444,362
ENLINK MIDSTREAM LLC	5.375% 01 Jun 2029	70,000	68,494
ENLINK MIDSTREAM LLC	6.5% 01 Sep 2030	171,000	174,653
ENLINK MIDSTREAM PARTNER	4.15% 01 Jun 2025	32,000	31,430
ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	85,000	83,535
ENPRO INC	5.75% 15 Oct 2026	184,000	183,877
ENTEGRIS INC	4.375% 15 Apr 2028	200,000	190,338
ENTEGRIS INC	3.625% 01 May 2029	197,000	177,816
ENTEGRIS INC	4.75% 15 Apr 2029	290,000	279,372
ENTEGRIS INC	5.95% 15 Jun 2030	550,000	546,442
ENVISION HEALTHCARE CORP	1% 31 Mar 2027	183,497	31,194
ENVISION HEALTHCARE CORP	COMMON STOCK	3,722	30,277
EP ENERGY CORP	COMMON STOCK	8,910	66,825
EPIC CRUDE SVCS LP	1% 02 Mar 2026	584,429	581,507
EQM MIDSTREAM PARTNERS L	5.5% 15 Jul 2028	128,000	127,116
EQM MIDSTREAM PARTNERS L	6% 01 Jul 2025	402,000	402,434
EQM MIDSTREAM PARTNERS L	4.5% 15 Jan 2029	652,000	616,551
EQUIPMENTSHARE.COM INC	9% 15 May 2028	490,000	505,876
ESC 144A HERTZ CORP	6% 15 Jan 2028	290,000	23,200
ESC CB CHESAPEAKE ENER	5.5% 15 Sep 2026	45,000	810
ESC GCB HERTZ CORP	6.25% 15 Oct 2022	60,000	600
ESC GCB144A HERTZ CORP	5.5% 15 Oct 2024	468,000	4,680
ESC GCB144A HERTZ CORP	7.125% 01 Aug 2026	300,000	25,500
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	54,742	54,275
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	180,986	179,440
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	192,087	191,448
FMG RESOURCES AUG 2006	4.375% 01 Apr 2031	86,000	77,947
FORD MOTOR CREDIT CO LLC	4.271% 09 Jan 2027	200,000	192,066
FORD MOTOR CREDIT CO LLC	4.125% 17 Aug 2027	615,000	583,272
FORD MOTOR CREDIT CO LLC	3.375% 13 Nov 2025	200,000	191,322

FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	200,000	179,576
FORD MOTOR CREDIT CO LLC	6.95% 06 Mar 2026	200,000	205,030
FORD MOTOR CREDIT CO LLC	6.8% 12 May 2028	200,000	209,020
FORD MOTOR CREDIT CO LLC	6.95% 10 Jun 2026	200,000	205,292
FORD MOTOR CREDIT CO LLC	4.134% 04 Aug 2025	415,000	403,475
FORD MOTOR CREDIT CO LLC	4.687% 09 Jun 2025	625,000	613,594
FORD MOTOR CREDIT CO LLC	4.542% 01 Aug 2026	1,055,000	1,022,580
FRONTIER COMMUNICATIONS	5.875% 15 Oct 2027	16,000	15,442
FRONTIER COMMUNICATIONS	5% 01 May 2028	827,000	763,941
FRONTIER COMMUNICATIONS	6.75% 01 May 2029	35,000	31,290
FRONTIER COMMUNICATIONS	6% 15 Jan 2030	70,000	59,611
FRONTIER COMMUNICATIONS	8.75% 15 May 2030	146,000	150,287
FRST STU BID/FRST TRANS	4% 31 Jul 2029	25,000	21,741
GANNETT HOLDINGS LLC	6% 01 Nov 2026	80,000	70,872
GAP INC/THE	3.625% 01 Oct 2029	230,000	196,491
GARDA WORLD SECURITY	4.625% 15 Feb 2027	175,000	167,928
GARTNER INC	4.5% 01 Jul 2028	155,000	146,866
GCI LLC	4.75% 15 Oct 2028	675,000	622,883
GENESIS ENERGY LP/FIN	6.25% 15 May 2026	17,000	16,975
GENESIS ENERGY LP/FIN	7.75% 01 Feb 2028	213,000	213,886
GENESIS ENERGY LP/FIN	8% 15 Jan 2027	401,000	408,090
GENESIS ENERGY LP/FIN	8.875% 15 Apr 2030	122,000	126,268
GENESIS ENERGY LP/FIN	8.25% 15 Jan 2029	53,000	54,523
GEO GROUP INC/THE	10.5% 30 Jun 2028	129,000	131,708
GFL ENVIRONMENTAL INC	4.25% 01 Jun 2025	195,000	192,036
GFL ENVIRONMENTAL INC	3.75% 01 Aug 2025	205,000	200,066
GFL ENVIRONMENTAL INC	4% 01 Aug 2028	566,000	522,243
GFL ENVIRONMENTAL INC	4.375% 15 Aug 2029	327,000	301,667
GLATFELTER	4.75% 15 Nov 2029	26,000	18,094
GLOBAL INFRASTRUCTURE SO	5.625% 01 Jun 2029	257,000	236,114
GLOBAL INFRASTRUCTURE SO	7.5% 15 Apr 2032	130,000	120,808
GLOBAL MEDICAL RESPONSE	6.5% 01 Oct 2025	29,000	23,029
GOODYEAR TIRE + RUBBER	5.25% 30 Apr 2031	96,000	87,902
GOODYEAR TIRE + RUBBER	5% 15 Jul 2029	567,000	535,860
GOODYEAR TIRE + RUBBER	5.25% 15 Jul 2031	244,000	222,140
GOVERNMENT STIF 3	GOVERNMENT STIF 3	6,591,986	6,591,986
GRAHAM PACKAGING/GPC CAP	7.125% 15 Aug 2028	57,000	51,401
GRAY TELEVISION INC	7% 15 May 2027	500,000	472,920
GRAY TELEVISION INC	5.375% 15 Nov 2031	123,000	93,481
GRAY TELEVISION INC	4.75% 15 Oct 2030	288,000	218,166
GREENEDEN US HOLDINGS II LLC	1% 01 Dec 2027	199,896	200,538
GRIFFON CORPORATION	5.75% 01 Mar 2028	585,000	575,119
GRIFOLS SA	4.75% 15 Oct 2028	420,000	381,725
GULFPORT ENERGY OP CORP	8% 17 May 2026	640,000	647,430
GULFPORT ENERGY OP CORP	8% 17 May 2026	260,000	263,019
HANESBRANDS INC	4.875% 15 May 2026	200,000	192,470
HANESBRANDS INC	9% 15 Feb 2031	69,000	67,594

HCA INC	5.875% 15 Feb 2026	250,000	252,395
HERC HOLDINGS INC	5.5% 15 Jul 2027	371,000	366,607
HERTZ CORP/THE	4.625% 01 Dec 2026	381,000	346,451
HERTZ CORP/THE	5% 01 Dec 2029	708,000	581,041
HESS MIDSTREAM OPERATION	5.625% 15 Feb 2026	200,000	198,508
HESS MIDSTREAM OPERATION	4.25% 15 Feb 2030	331,000	306,072
HESS MIDSTREAM OPERATION	5.125% 15 Jun 2028	45,000	43,476
HF SINCLAIR CORP	6.375% 15 Apr 2027	88,000	88,755
HF SINCLAIR CORP	5% 01 Feb 2028	125,000	119,973
HILCORP ENERGY I/HILCORP	6.25% 01 Nov 2028	260,000	259,787
HILCORP ENERGY I/HILCORP	5.75% 01 Feb 2029	65,000	63,143
HILCORP ENERGY I/HILCORP	6% 15 Apr 2030	40,000	38,803
HILCORP ENERGY I/HILCORP	6.25% 15 Apr 2032	65,000	62,531
HILLENBRAND INC	5% 15 Sep 2026	100,000	99,053
HILLENBRAND INC	3.75% 01 Mar 2031	100,000	86,845
HILTON DOMESTIC OPERATIN	4.875% 15 Jan 2030	330,000	319,546
HILTON DOMESTIC OPERATIN	5.75% 01 May 2028	150,000	150,122
HILTON DOMESTIC OPERATIN	3.75% 01 May 2029	72,000	66,519
HILTON DOMESTIC OPERATIN	4% 01 May 2031	372,000	340,484
HILTON WORLDWIDE FIN LLC	4.875% 01 Apr 2027	180,000	176,994
HOLOGIC INC	4.625% 01 Feb 2028	210,000	201,806
HOLOGIC INC	3.25% 15 Feb 2029	406,000	367,272
HOWARD MIDSTREAM ENERGY	8.875% 15 Jul 2028	165,000	173,780
HUGHES SATELLITE SYSTEMS	6.625% 01 Aug 2026	120,000	94,591
IHEARTCOMMUNICATIONS INC	6.375% 01 May 2026	1,331,553	1,133,484
IHEARTCOMMUNICATIONS INC	8.375% 01 May 2027	65,000	42,154
IHEARTCOMMUNICATIONS INC	5.25% 15 Aug 2027	405,000	321,724
IMOLA MERGER CORP	4.75% 15 May 2029	846,000	802,854
INEOS FINANCE PLC	6.75% 15 May 2028	200,000	197,416
INEOS QUATTRO FINANCE 2	9.625% 15 Mar 2029	200,000	213,102
INTELSAT EMERGENCE SA	COMMON STOCK	3,563	121,142
INTELSAT JACKSON HLDG	6.5% 15 Mar 2030	1,237,000	1,182,720
INTERNATIONAL GAME TECH	6.25% 15 Jan 2027	400,000	405,648
IQVIA INC	5% 15 Oct 2026	465,000	460,657
IQVIA INC	5% 15 May 2027	300,000	295,284
IRON MOUNTAIN INC	4.875% 15 Sep 2027	241,000	235,014
IRON MOUNTAIN INC	5.25% 15 Mar 2028	59,000	57,380
IRON MOUNTAIN INC	5% 15 Jul 2028	385,000	370,420
IRON MOUNTAIN INC	5.25% 15 Jul 2030	125,000	119,151
JELD WEN INC	4.625% 15 Dec 2025	92,000	89,280
JELD WEN INC	4.875% 15 Dec 2027	345,000	330,727
KAISER ALUMINUM CORP	4.5% 01 Jun 2031	95,000	81,906
KENNEDY WILSON INC	4.75% 01 Mar 2029	70,000	58,394
KENNEDY WILSON INC	5% 01 Mar 2031	70,000	55,721
KINETIK HOLDINGS LP	5.875% 15 Jun 2030	129,000	126,526
KINETIK HOLDINGS LP	6.625% 15 Dec 2028	50,000	50,955

KNIFE RIVER CORP	7.75% 01 May 2031	245,000	260,807
LABL INC	6.75% 15 Jul 2026	475,000	462,992
LABL, INC.	1% 29 Oct 2028	210,000	200,955
LAMB WESTON HLD	4.875% 15 May 2028	82,000	80,186
LAMB WESTON HLD	4.125% 31 Jan 2030	279,000	257,405
LAMB WESTON HLD	4.375% 31 Jan 2032	48,000	43,811
LEVEL 3 FINANCING INC	4.625% 15 Sep 2027	105,000	63,000
LEVEL 3 FINANCING INC	3.625% 15 Jan 2029	117,000	49,140
LIVE NATION ENTERTAINMEN	4.875% 01 Nov 2024	185,000	183,435
LIVE NATION ENTERTAINMEN	5.625% 15 Mar 2026	405,000	401,306
LIVE NATION ENTERTAINMEN	4.75% 15 Oct 2027	200,000	191,842
LIVE NATION ENTERTAINMEN	6.5% 15 May 2027	1,339,000	1,362,915
LIVE NATION ENTERTAINMEN	3.75% 15 Jan 2028	39,000	36,575
LPL HOLDINGS INC	4.625% 15 Nov 2027	55,000	53,061
LUMEN TECHNOLOGIES INC	5.125% 15 Dec 2026	1,234,000	859,876
LUMEN TECHNOLOGIES INC	4% 15 Feb 2027	345,000	222,653
LUMEN TECHNOLOGIES INC	5.375% 15 Jun 2029	198,000	59,950
MACY S RETAIL HLDGS LLC	5.875% 15 Mar 2030	5,000	4,713
MADISON IAQ LLC	1% 21 Jun 2028	188,175	187,319
MADISON IAQ LLC	4.125% 30 Jun 2028	67,000	61,115
MADISON IAQ LLC	5.875% 30 Jun 2029	200,000	176,440
MALLINCKRODT FIN/SB	14.75% 14 Nov 2028	241,647	261,549
MALLINCKRODT PVE	MALLINCKRODT PVE	3,397	137,244
MARRIOTT OWNERSHIP RESOR	4.5% 15 Jun 2029	261,000	230,813
MASONITE INTERNATIONAL C	5.375% 01 Feb 2028	132,000	127,619
MASTEC INC	4.5% 15 Aug 2028	630,000	592,534
MATTEL INC	5.875% 15 Dec 2027	130,000	130,027
MATTEL INC	3.75% 01 Apr 2029	55,000	50,301
MAUSER PACKAGING SOLUT	7.875% 15 Aug 2026	1,190,000	1,212,229
MCGRAW HILL EDUCATION	5.75% 01 Aug 2028	200,000	192,878
MEDLINE BORROWER LP	3.875% 01 Apr 2029	781,000	706,290
MEDLINE BORROWER LP	5.25% 01 Oct 2029	265,000	249,572
MEDLINE BORROWER, LP	1% 23 Oct 2028	121,747	122,242
MGM RESORTS INTL	5.75% 15 Jun 2025	770,000	768,375
MGM RESORTS INTL	5.5% 15 Apr 2027	379,000	375,824
MGM RESORTS INTL	6.75% 01 May 2025	235,000	235,989
MIDAS OPCO HOLDINGS LLC	5.625% 15 Aug 2029	516,000	476,263
MIDCONTINENT COMM + FIN	5.375% 15 Aug 2027	255,000	248,508
MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	388,500	389,611
MIWD HLDCO II/MIWD FIN	5.5% 01 Feb 2030	292,000	258,861
MYT HOLDING LLC	PREFERRED STOCK 06/29 10	22,512	10,986
MYT HOLDING LLC SHS	COMMON STOCK	13,014	46,482
NABORS INDUSTRIES INC	5.75% 01 Feb 2025	215,000	215,643
NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	8,538	35,347
NATIONSTAR MTG HLD INC	6% 15 Jan 2027	40,000	39,710
NATIONSTAR MTG HLD INC	5.5% 15 Aug 2028	346,000	333,392
NATIONSTAR MTG HLD INC	5.125% 15 Dec 2030	98,000	89,259

NATIONSTAR MTG HLD INC	5.75% 15 Nov 2031	205,000	191,394
NCR ATLEOS LLC	9.5% 01 Apr 2029	435,000	463,493
NCR VOYIX CORP	5% 01 Oct 2028	342,000	323,529
NCR VOYIX CORP	5.25% 01 Oct 2030	221,000	203,556
NCR VOYIX CORP	5.125% 15 Apr 2029	268,000	255,216
NEIMAN MARCUS USD COMMON	EQUITY	2,545	157,917
NESCO HOLDINGS II INC	5.5% 15 Apr 2029	184,000	170,390
NEWELL BRANDS INC	5.7% 01 Apr 2026	513,000	502,899
NEWELL BRANDS INC	6.875% 01 Apr 2036	415,000	380,165
NEWELL BRANDS INC	6.375% 15 Sep 2027	37,000	36,917
NEWELL BRANDS INC	6.625% 15 Sep 2029	37,000	36,884
NEWS CORP	3.875% 15 May 2029	612,000	566,883
NEWS CORP	5.125% 15 Feb 2032	110,000	104,977
NEXSTAR MEDIA INC	4.75% 01 Nov 2028	692,000	637,899
NEXSTAR MEDIA INC	5.625% 15 Jul 2027	969,000	939,765
NGL ENRGY OP/FIN CORP	7.5% 01 Feb 2026	5,000	5,052
NMG HLDCO/NEIMAN MARCUS	7.125% 01 Apr 2026	570,000	547,884
NMG PARENT LLC	COMMON STOCK	90	5,850
NMG PARENT LLC	CALL EXP 24SEPT27	2,892	29
NORDSTROM INC	4.375% 01 Apr 2030	16,000	13,935
NOVA CHEMICALS CORP	5% 01 May 2025	80,000	78,485
NOVA CHEMICALS CORP	4.875% 01 Jun 2024	64,000	63,457
NOVA CHEMICALS CORP	5.25% 01 Jun 2027	150,000	140,699
NOVA CHEMICALS CORP	4.25% 15 May 2029	159,000	134,347
NOVA CHEMICALS CORP	8.5% 15 Nov 2028	99,000	103,906
NOVELIS CORP	4.75% 30 Jan 2030	385,000	362,732
NOVELIS CORP	3.875% 15 Aug 2031	62,000	54,670
NRG ENERGY INC	6.625% 15 Jan 2027	347,000	348,891
NRG ENERGY INC	5.75% 15 Jan 2028	130,000	129,496
NRG ENERGY INC	5.25% 15 Jun 2029	15,000	14,573
NRG ENERGY INC	3.375% 15 Feb 2029	293,000	258,845
NRG ENERGY INC	3.625% 15 Feb 2031	70,000	60,213
NRG ENERGY INC	3.875% 15 Feb 2032	11,000	9,413
NRG ENERGY INC	7% 15 Mar 2033	106,000	112,168
NUSTAR LOGISTICS LP	5.625% 28 Apr 2027	85,000	84,573
NUSTAR LOGISTICS LP	6% 01 Jun 2026	440,000	439,010
NUSTAR LOGISTICS LP	5.75% 01 Oct 2025	72,000	71,823
NUSTAR LOGISTICS LP	6.375% 01 Oct 2030	87,000	87,189
ON SEMICONDUCTOR CORP	3.875% 01 Sep 2028	575,000	534,129
ONEMAIN FINANCE CORP	4% 15 Sep 2030	68,000	58,186
ONEMAIN FINANCE CORP	3.5% 15 Jan 2027	180,000	167,008
ONEMAIN FINANCE CORP	7.125% 15 Mar 2026	10,000	10,190
ONEMAIN FINANCE CORP	6.625% 15 Jan 2028	400,000	404,396
ONEMAIN FINANCE CORP	5.375% 15 Nov 2029	180,000	168,556
ORGANON + CO/ORG	4.125% 30 Apr 2028	571,000	525,720
ORGANON + CO/ORG	5.125% 30 Apr 2031	466,000	397,955
OUTFRONT MEDIA CAP LLC/C	5% 15 Aug 2027	67,000	65,275

OUTFRONT MEDIA CAP LLC/C	4.625% 15 Mar 2030	395,000	354,161
OUTFRONT MEDIA CAP LLC/C	4.25% 15 Jan 2029	33,000	29,754
OUTFRONT MEDIA CAP LLC/C	7.375% 15 Feb 2031	373,000	393,862
OWENS + MINOR INC	4.5% 31 Mar 2029	504,000	444,498
OWENS + MINOR INC	6.625% 01 Apr 2030	142,000	135,805
OWENS BROCKWAY	6.625% 13 May 2027	130,000	130,368
PACTIV EVERGREEN GROUP	4% 15 Oct 2027	636,000	597,891
PAR PHARMACEUTICAL INC	7.5% 01 Apr 2027	368,000	237,213
PAREXEL INTERNATIONAL CORP	1% 15 Nov 2028	188,640	189,630
PARK RIVER HOLDINGS, INC.	1% 28 Dec 2027	92,299	89,934
PERFORMANCE FOOD GROUP I	5.5% 15 Oct 2027	280,000	276,091
PERFORMANCE FOOD GROUP I	6.875% 01 May 2025	450,000	452,156
PERFORMANCE FOOD GROUP I	4.25% 01 Aug 2029	200,000	183,504
PERMIAN RESOURC OPTG LLC	5.875% 01 Jul 2029	100,000	97,290
PERMIAN RESOURC OPTG LLC	7% 15 Jan 2032	75,000	77,346
PETCO HEALTH AND WELLNESS	1% 03 Mar 2028	448,979	423,522
PETSMART INC/PETSMART FI	4.75% 15 Feb 2028	500,000	470,545
PETSMART INC/PETSMART FI	7.75% 15 Feb 2029	560,000	545,121
PG+E CORP	5% 01 Jul 2028	408,000	398,290
PG+E CORP	5.25% 01 Jul 2030	42,000	40,697
PGT INNOVATIONS INC	4.375% 01 Oct 2029	102,000	101,825
PIKE CORP	5.5% 01 Sep 2028	339,000	322,921
PIKE CORP	8.625% 31 Jan 2031	54,000	56,770
PM GENERAL PURCHASER LLC	9.5% 01 Oct 2028	157,000	159,426
POST HOLDINGS INC	5.75% 01 Mar 2027	300,000	299,247
POST HOLDINGS INC	5.625% 15 Jan 2028	294,000	291,036
POST HOLDINGS INC	5.5% 15 Dec 2029	483,000	465,820
PRECISION DRILLING CORP	7.125% 15 Jan 2026	233,000	232,620
PRECISION DRILLING CORP	6.875% 15 Jan 2029	279,000	268,515
PRESIDIO HOLDING INC	4.875% 01 Feb 2027	105,000	102,676
PRESTIGE BRANDS INC	5.125% 15 Jan 2028	234,000	229,285
PRIME SECSRVC BRW/FINANC	5.75% 15 Apr 2026	180,000	180,641
PRIME SECSRVC BRW/FINANC	3.375% 31 Aug 2027	525,000	486,056
RANGE RESOURCES CORP	4.875% 15 May 2025	194,000	191,447
RANGE RESOURCES CORP	8.25% 15 Jan 2029	470,000	489,402
REALOGY GROUP/CO ISSUER	5.25% 15 Apr 2030	289,000	215,594
RHP HOTEL PPTY/RHP FINAN	4.75% 15 Oct 2027	516,000	501,139
RHP HOTEL PPTY/RHP FINAN	4.5% 15 Feb 2029	326,000	304,119
RHP HOTEL PPTY/RHP FINAN	7.25% 15 Jul 2028	248,000	258,173
RINGCENTRAL INC	8.5% 15 Aug 2030	265,000	271,055
RITCHIE BROS HLDGS INC	6.75% 15 Mar 2028	69,000	71,151
RITCHIE BROS HLDGS INC	7.75% 15 Mar 2031	245,000	261,312
ROCKETMTGE CO ISSUER INC	3.625% 01 Mar 2029	485,000	440,138
ROCKETMTGE CO ISSUER INC	2.875% 15 Oct 2026	139,000	128,831
ROCKETMTGE CO ISSUER INC	4% 15 Oct 2033	25,000	21,339
ROCKIES EXPRESS PIPELINE	4.8% 15 May 2030	380,000	351,466
RP ESCROW ISSUER LLC	5.25% 15 Dec 2025	84,000	67,555
RXO INC	7.5% 15 Nov 2027	148,000	153,072

SBA COMMUNICATIONS CORP	3.125% 01 Feb 2029	145,000	130,455
SCOTTS MIRACLE GRO CO	5.25% 15 Dec 2026	370,000	359,270
SCOTTS MIRACLE GRO CO	4.5% 15 Oct 2029	504,000	450,979
SCOTTS MIRACLE GRO CO	4.375% 01 Feb 2032	22,000	18,822
SCOTTS MIRACLE GRO CO	4% 01 Apr 2031	160,000	137,259
SCRIPPS ESCROW INC	5.875% 15 Jul 2027	153,000	135,735
SEAGATE HDD CAYMAN	8.25% 15 Dec 2029	493,000	531,469
SEAGATE HDD CAYMAN	8.5% 15 Jul 2031	32,000	34,786
SENSATA TECHNOLOGIES BV	4% 15 Apr 2029	687,000	638,896
SENSATA TECHNOLOGIES INC	3.75% 15 Feb 2031	73,000	64,221
SERVICE CORP INTL	4.625% 15 Dec 2027	104,000	101,099
SERVICE CORP INTL	5.125% 01 Jun 2029	12,000	11,817
SERVICE CORP INTL	3.375% 15 Aug 2030	628,000	551,547
SERVICE CORP INTL	4% 15 May 2031	66,000	59,097
SHUTTERFLY FINANCE LLC	8.5% 01 Oct 2027	344,353	232,497
SHUTTERFLY FINANCE LLC	9.75% 01 Oct 2027	56,420	56,003
SHUTTERFLY INC	1% 01 Oct 2027	128,206	91,988
SINCLAIR TELEVISION GROU	5.125% 15 Feb 2027	150,000	135,321
SINCLAIR TELEVISION GROU	4.125% 01 Dec 2030	195,000	137,502
SIRIUS XM RADIO INC	5% 01 Aug 2027	440,000	424,890
SIRIUS XM RADIO INC	5.5% 01 Jul 2029	881,000	853,469
SIRIUS XM RADIO INC	4.125% 01 Jul 2030	2,000	1,790
SIRIUS XM RADIO INC	4% 15 Jul 2028	1,387,000	1,285,596
SIX FLAGS ENTERTAINMENT	5.5% 15 Apr 2027	65,000	63,582
SIX FLAGS ENTERTAINMENT	7.25% 15 May 2031	180,000	180,443
SM ENERGY CO	5.625% 01 Jun 2025	120,000	119,093
SM ENERGY CO	6.625% 15 Jan 2027	150,000	149,805
SM ENERGY CO	6.5% 15 Jul 2028	342,000	341,966
SONIC AUTOMOTIVE INC	4.625% 15 Nov 2029	425,000	386,597
SOUTHWESTERN ENERGY CO	5.375% 01 Feb 2029	190,000	184,999
SOUTHWESTERN ENERGY CO	5.375% 15 Mar 2030	519,000	505,682
SOUTHWESTERN ENERGY CO	4.75% 01 Feb 2032	47,000	43,613
SPECTRUM BRANDS INC	5% 01 Oct 2029	370,000	354,109
SPECTRUM BRANDS INC	3.875% 15 Mar 2031	151,000	137,479
SPIRIT AEROSYSTEMS INC	9.375% 30 Nov 2029	131,000	143,431
SPRINT LLC	7.125% 15 Jun 2024	125,000	125,640
SPRINT LLC	7.625% 15 Feb 2025	1,509,000	1,535,755
SPX FLOW, INC.	1% 05 Apr 2029	135,069	135,388
SRS DISTRIBUTION INC	4.625% 01 Jul 2028	579,000	551,636
SS+C TECHNOLOGIES INC	5.5% 30 Sep 2027	835,000	824,262
STANDARD INDUSTRIES INC	5% 15 Feb 2027	35,000	34,113
STANDARD INDUSTRIES INC	4.75% 15 Jan 2028	905,000	870,673
STANDARD INDUSTRIES INC	4.375% 15 Jul 2030	220,000	201,850
STANDARD INDUSTRIES INC	3.375% 15 Jan 2031	59,000	50,691
STAPLES INC	7.5% 15 Apr 2026	913,000	850,113
STAPLES INC	10.75% 15 Apr 2027	370,000	270,315
STATION CASINOS LLC	4.5% 15 Feb 2028	675,000	639,070

STERICYCLE INC	3.875% 15 Jan 2029	466,000	424,461
SUMMIT MATERIALS LLC/FIN	5.25% 15 Jan 2029	284,000	275,466
SUMMIT MATERIALS LLC/FIN	7.25% 15 Jan 2031	254,000	267,871
SUMMIT MID HLDS LLC / FI	1% 15 Oct 2026	104,000	103,787
SUNOCO LP/FINANCE CORP	4.5% 15 May 2029	314,000	292,896
SUNOCO LP/FINANCE CORP	4.5% 30 Apr 2030	355,000	328,805
SUNRISE FINCO I BV	4.875% 15 Jul 2031	200,000	176,186
SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	533,114	535,401
SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	45,135	45,329
SYNAPTICS INC	4% 15 Jun 2029	122,000	109,955
TALLGRASS NRG PRTNR/FIN	5.5% 15 Jan 2028	615,000	583,334
TALLGRASS NRG PRTNR/FIN	6% 01 Mar 2027	160,000	157,142
TALLGRASS NRG PRTNR/FIN	7.5% 01 Oct 2025	252,000	254,787
TALLGRASS NRG PRTNR/FIN	6% 31 Dec 2030	92,000	86,298
TALLGRASS NRG PRTNR/FIN	6% 01 Sep 2031	128,000	118,574
TARGA RESOURCES PARTNERS	6.5% 15 Jul 2027	335,000	340,209
TARGA RESOURCES PARTNERS	6.875% 15 Jan 2029	175,000	180,787
TARGA RESOURCES PARTNERS	5.5% 01 Mar 2030	315,000	315,101
TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	45,000	43,695
TARGA RESOURCES PARTNERS	4% 15 Jan 2032	125,000	113,915
TEGNA INC	5% 15 Sep 2029	275,000	252,318
TEGNA INC	4.625% 15 Mar 2028	105,000	98,034
TELECOM ITALIA CAPITAL	6.375% 15 Nov 2033	80,000	78,487
TELECOM ITALIA CAPITAL	6% 30 Sep 2034	290,000	276,680
TEMPUR SEALY INTL INC	4% 15 Apr 2029	770,000	697,874
TEMPUR SEALY INTL INC	3.875% 15 Oct 2031	125,000	105,500
TENET HEALTHCARE CORP	4.875% 01 Jan 2026	1,349,000	1,334,417
TENET HEALTHCARE CORP	5.125% 01 Nov 2027	1,084,000	1,059,122
TENET HEALTHCARE CORP	4.25% 01 Jun 2029	57,000	53,124
TENET HEALTHCARE CORP	6.125% 15 Jun 2030	499,000	504,504
TENET HEALTHCARE CORP	6.25% 01 Feb 2027	232,000	232,708
TENET HEALTHCARE CORP	6.75% 15 May 2031	244,000	249,507
TEREX CORP	5% 15 May 2029	535,000	508,213
TRANSDIGM INC	6.25% 15 Mar 2026	975,000	973,840
TRANSOCEAN INC	8.75% 15 Feb 2030	66,500	69,531
TRANSOCEAN TITAN FIN LTD	8.375% 01 Feb 2028	46,000	47,516
TRIMAS CORP	4.125% 15 Apr 2029	375,000	337,159
TRINET GROUP INC	7.125% 15 Aug 2031	133,000	137,201
TRINITY INDUSTRIES INC	7.75% 15 Jul 2028	190,000	197,836
TRINSEO OP / TRINSEO FIN	5.375% 01 Sep 2025	87,000	75,301
TRINSEO OP / TRINSEO FIN	5.125% 01 Apr 2029	291,000	116,831
TRITON WATER HOLDINGS IN	6.25% 01 Apr 2029	92,000	80,730
TRITON WATER HOLDINGS, INC.	1% 31 Mar 2028	151,382	149,792
TRIUMPH GROUP INC	9% 15 Mar 2028	87,000	92,454
TRIVIUM PACKAGING FIN	5.5% 15 Aug 2026	200,000	196,786
U S RENAL CARE INC	1% 20 Jun 2028	260,714	195,666
UBER TECHNOLOGIES INC	7.5% 15 Sep 2027	575,000	595,585
UBER TECHNOLOGIES INC	4.5% 15 Aug 2029	229,000	218,514
UNITED AIRLINES INC	4.375% 15 Apr 2026	300,000	292,599

UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	612,000	556,253
UNITED RENTALS NORTH AM	5.5% 15 May 2027	255,000	255,834
UNITED RENTALS NORTH AM	4.875% 15 Jan 2028	160,000	156,294
UNITED STATES STEEL CORP	6.875% 01 Mar 2029	21,000	21,476
UNIVISION COMMUNICATIONS	6.625% 01 Jun 2027	15,000	14,963
UNIVISION COMMUNICATIONS	4.5% 01 May 2029	87,000	77,938
UNIVISION COMMUNICATIONS	7.375% 30 Jun 2030	236,000	235,943
UNIVISION COMMUNICATIONS	8% 15 Aug 2028	626,000	645,957
US CELLULAR CORP	6.7% 15 Dec 2033	330,000	336,346
US DOLLAR	CURRENCY	45,118	45,118
US FOODS INC	4.625% 01 Jun 2030	520,000	484,676
US FOODS INC	6.875% 15 Sep 2028	64,000	66,005
VAIL RESORTS INC	6.25% 15 May 2025	708,000	710,648
VALARIS LTD	8.375% 30 Apr 2030	197,000	201,693
VARSITY BRANDS INC	1% 16 Dec 2024	197,766	194,305
VARSITY BRANDS, INC.	1% 15 Dec 2026	388,043	385,295
VENATOR MATERIALS PLC	COMMON STOCK USD.001	1,010,180	10,541
VENTURE GLOBAL LNG INC	8.125% 01 Jun 2028	480,000	484,747
VENTURE GLOBAL LNG INC	9.5% 01 Feb 2029	105,000	110,980
VENTURE GLOBAL LNG INC	9.875% 01 Feb 2032	295,000	307,505
VERTICAL US NEWCO INC	1% 30 Jul 2027	126,952	127,110
VERTIV GROUP CORPORATION	1% 02 Mar 2027	—	0
VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	325,000	312,741
VICI PROPERTIES / NOTE	4.625% 01 Dec 2029	340,000	320,831
VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	125,000	118,093
VICI PROPERTIES / NOTE	4.125% 15 Aug 2030	245,000	224,694
VICI PROPERTIES / NOTE	5.625% 01 May 2024	190,000	189,586
VICI PROPERTIES / NOTE	4.5% 01 Sep 2026	60,000	58,193
VICI PROPERTIES / NOTE	5.75% 01 Feb 2027	175,000	175,819
VICI PROPERTIES / NOTE	4.5% 15 Jan 2028	45,000	42,977
VICI PROPERTIES / NOTE	3.875% 15 Feb 2029	164,000	151,234
VICI PROPERTIES INC	REIT USD.01	25,116	800,698
VIDEOTRON LTD	5.375% 15 Jun 2024	335,000	333,955
VIDEOTRON LTD / LTEE	5.125% 15 Apr 2027	215,000	212,196
VIRGIN MEDIA SECURED FIN	5.5% 15 May 2029	675,000	654,676
VISTA OUTDOOR INC	4.5% 15 Mar 2029	575,000	562,902
VISTRA CORP	5% 31 Jul 2027	5,000	4,866
VISTRA OPERATIONS CO LLC	5.625% 15 Feb 2027	568,000	561,434
VISTRA OPERATIONS CO LLC	4.375% 01 May 2029	191,000	178,467
VISTRA OPERATIONS CO LLC	7.75% 15 Oct 2031	340,000	353,025
VITAL ENERGY INC	10.125% 15 Jan 2028	153,000	157,633
VITAL ENERGY INC	9.75% 15 Oct 2030	70,000	72,552
WABASH NATIONAL CORP	4.5% 15 Oct 2028	144,000	131,829
WEEKLEY HOMES LLC/ FINAN	4.875% 15 Sep 2028	170,000	160,069
WESCO AIRCRAFT HOLDINGS	9% 15 Nov 2026	396,000	37,612
WESCO DISTRIBUTION INC	7.125% 15 Jun 2025	260,000	261,864
WESCO DISTRIBUTION INC	7.25% 15 Jun 2028	740,000	760,365
WHITE CAP BUYER LLC	1% 19 Oct 2027	311,440	311,960

WILLIAM CARTER	5.625% 15 Mar 2027	410,000	405,818
WILLIAMS SCOTSMAN INC	7.375% 01 Oct 2031	78,000	82,258
WMG ACQUISITION CORP	3.75% 01 Dec 2029	439,000	401,694
WR GRACE HOLDING LLC	5.625% 15 Aug 2029	78,000	68,880
WR GRACE HOLDING LLC	4.875% 15 Jun 2027	575,000	553,967
WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	770,000	766,073
WYNN RESORTS FINANCE LLC	5.125% 01 Oct 2029	508,000	479,364
XPO INC	7.125% 01 Feb 2032	116,000	119,801
XPO INC	6.25% 01 Jun 2028	120,000	122,012
YUM BRANDS INC	3.625% 15 Mar 2031	158,000	142,544
YUM BRANDS INC	4.625% 31 Jan 2032	377,000	352,454
	Total : EXHIBIT O - High Yield Debt Fund		**$ 198,347,020**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	200,000		$ 183,950
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	200,000		168,198
	ABU DHABI GOVT INT L	3.125% 30 Sep 2049	400,000		294,380
	ABU DHABI NATIONAL ENERG	6.5% 27 Oct 2036	690,000		812,178
	ADANI PORTS AND SPECIAL	5% 02 Aug 2041	215,000		158,294
	AEROPUERTO INTL TOCUMEN	5.125% 11 Aug 2061	200,000		150,338
	AGILE GROUP HOLDINGS LTD	6.05% 13 Oct 2025	200,000		24,272
	ALFA DESARROLLO SPA	4.55% 27 Sep 2051	198,752		154,880
	ARAB REPUBLIC OF EGYPT	5.875% 11 Jun 2025	350,000		325,728
	ARAB REPUBLIC OF EGYPT	7.5% 31 Jan 2027	200,000		168,082
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	150,000		93,423
	ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	650,000		582,402
	ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	420,000		296,062
	ARAB REPUBLIC OF EGYPT	8.7% 01 Mar 2049	200,000		125,240
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	305,000		216,184
	ARAB REPUBLIC OF EGYPT	4.75% 11 Apr 2025	530,000		532,667
	ARAB REPUBLIC OF EGYPT	8.875% 29 May 2050	200,000		127,538
	ARAB REPUBLIC OF EGYPT	7.625% 29 May 2032	450,000		312,705
	ARAB REPUBLIC OF EGYPT	5.8% 30 Sep 2027	200,000		153,974
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	200,000		124,564
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	2		2
	AYDEM YENILENEBILIR ENER	7.75% 02 Feb 2027	200,000		182,028
	B8ABT2WH9 PRUDENTIAL	FXVAN CALL EUR ILS	(278,000)		(105)
	B8ABT2XM7 PRUDENTIAL	FXVAN PUT EUR ILS	278,000		564
	B8AC1L817 PRUDENTIAL	FXVAN PUT EUR PLN	(131,000)		(7,539)
	B8AC1LC12 PRUDENTIAL	FXVAN PUT USD BRL	(263,000)		(7,981)
	B8AC1P5B9 PRUDENTIAL	FXVAN PUT USD MXN	(543,000)		(48,567)
	B8AC1PBW6 PRUDENTIAL	FXVAN PUT USD COP	(532,000)		(37,060)
	B8AC325A0 PRUDENTIAL	FXVAN PUT USD COP	(95,380)		(4,227)
	B8AC32RU2 PRUDENTIAL	FXVAN PUT EUR HUF	(127,000)		(532)
	B8AC3QQW6 PRUDENTIAL	FXVAN PUT USD COP	(267,000)		(5,555)
	B8AC3RH87 PRUDENTIAL	FXVAN PUT USD CLP	(137,000)		(23)
	B8AC3WLX6 PRUDENTIAL	FXVAN PUT EUR PLN	(126,000)		(3,420)
	B8AC3WM15 PRUDENTIAL	FXVAN PUT EUR HUF	(534,000)		(6,989)
	B8AC43921 PRUDENTIAL	FXVAN PUT USD ZAR	(552,000)		(27,633)
	B8AC4G7L2 PRUDENTIAL	FXVAN PUT USD ILS	(358,000)		(10,755)

B8AC4PDU5 PRUDENTIAL	FXVAN PUT USD ILS	(405,000)	(9,983)
B8AC4PGB4 PRUDENTIAL	FXVAN CALL USD CLP	(178,500)	(207)
B8AC4Z2K7 PRUDENTIAL	FXVAN CALL USD BRL	(332,000)	0
B8AC50ZR2 PRUDENTIAL	FXVAN CALL USD ZAR	(332,000)	0
B8AC52NP5 PRUDENTIAL	FXVAN CALL USD CLP	(332,000)	(108)
B8AC58T50 PRUDENTIAL	FXVAN CALL USD MXN	(331,000)	0
B8AC5K518 PRUDENTIAL	FXVAN CALL USD MXN	(333,000)	0
B8AC5K880 PRUDENTIAL	FXVAN CALL USD MXN	(333,000)	0
B8AC5K8A5 PRUDENTIAL	FXVAN CALL USD BRL	(333,000)	(8)
B8AC5LP14 PRUDENTIAL	FXVAN CALL USD MXN	(333,000)	0
B8AC5LPX4 PRUDENTIAL	FXVAN CALL USD CLP	(666,000)	(4,539)
B8AC5QXE6 PRUDENTIAL	FXVAN CALL USD MXN	(239,000)	0
B8AC5SER4 PRUDENTIAL	FXVAN CALL USD BRL	(399,000)	0
B8AC5SRB5 PRUDENTIAL	FXVAN CALL USD MXN	(278,000)	0
B8AC60MR5 PRUDENTIAL	FXVAN CALL USD CLP	(331,500)	(1,064)
B8AC60MS3 PRUDENTIAL	FXVAN CALL USD ZAR	(399,000)	(30)
B8AC60MT1 PRUDENTIAL	FXVAN CALL USD CLP	332,000	108
B8AC60MV6 PRUDENTIAL	FXVAN CALL USD MXN	(276,000)	(3)
B8AC60MW4 PRUDENTIAL	FXVAN PUT EUR HUF	534,000	6,989
B8AC61WW1 PRUDENTIAL	FXVAN CALL EUR PLN	(732,000)	(99)
B8AC62G72 PRUDENTIAL	FXVAN CALL USD MXN	(332,000)	(12)
B8AC645M7 PRUDENTIAL	FXVAN CALL USD BRL	(166,000)	(20)
B8AC64W70 PRUDENTIAL	FXVAN CALL USD BRL	(166,000)	(20)
B8AC67WZ1 PRUDENTIAL	FXVAN CALL USD MXN	(331,000)	(37)
B8AC67X07 PRUDENTIAL	FXVAN CALL USD MXN	331,000	0
B8AC67Y22 PRUDENTIAL	FXVAN CALL EUR PLN	(732,000)	(470)
B8AC69ED6 PRUDENTIAL	FXVAN CALL USD COP	(399,000)	(785)
B8AC6AJN6 PRUDENTIAL	FXVAN PUT USD ZAR	(199,000)	(259)
B8AC6APY5 PRUDENTIAL	FXVAN PUT USD KRW	(399,000)	(2,669)
B8AC6CVX6 PRUDENTIAL	FXVAN CALL USD BRL	(199,000)	(23)
B8AC6K2K8 PRUDENTIAL	FXVAN CALL USD MXN	(402,000)	(45)
B8AC6S6A9 PRUDENTIAL	FXVAN PUT USD BRL	(1,005,000)	(43,243)
B8AC6UXP1 PRUDENTIAL	FXVAN CALL USD ZAR	(399,000)	(4,907)
BANCO DE CREDITO DEL PER	1% 30 Sep 2031	238,000	217,525
BANGKOK BANK PCL/HK	1% 25 Sep 2034	400,000	355,204
BANK GOSPODARSTWA KRAJOW	5.375% 22 May 2033	200,000	203,248
BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	240,000	224,525
BONOS DE TESORERIA	6.15% 12 Aug 2032	4,880,000	1,288,667
BONOS DE TESORERIA	5.4% 12 Aug 2034	3,140,000	768,047
BONOS DE TESORERIA	5.35% 12 Aug 2040	760,000	176,135
BONOS TESORERIA PESOS	2.3% 01 Oct 2028	95,000,000	95,786
BONOS TESORERIA PESOS	5% 01 Oct 2028	520,000,000	595,280
BONOS TESORERIA PESOS	6% 01 Jan 2043	240,000,000	298,168
BRASKEM NETHERLANDS	8.5% 12 Jan 2031	200,000	185,004
BRAZILIAN REAL	FOREIGN CURRENCY	1	0
CANADIAN DOLLAR	FOREIGN CURRENCY	1,488	1,129

CEMEX SAB DE CV	5.45% 19 Nov 2029	400,000	393,576
CHINA GOVERNMENT BOND	3.29% 23 May 2029	6,900,000	1,015,960
CHINA GOVERNMENT BOND	3.13% 21 Nov 2029	1,600,000	233,742
CHINA GOVERNMENT BOND	2.68% 21 May 2030	5,850,000	831,374
CHINA GOVERNMENT BOND	3.81% 14 Sep 2050	4,500,000	740,817
CHINA GOVERNMENT BOND	3.27% 19 Nov 2030	2,300,000	340,301
CHINA GOVERNMENT BOND	3.28% 03 Dec 2027	10,000,000	1,462,847
CHINA GOVERNMENT BOND	3.01% 13 May 2028	12,910,000	1,868,948
CODELCO INC	5.125% 02 Feb 2033	600,000	580,296
CODELCO INC	3% 30 Sep 2029	210,000	187,454
COLOMBIAN PESO	FOREIGN CURRENCY	40,010	10
COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	200,000	195,480
CORP FINANCIERA DE DESAR	2.4% 28 Sep 2027	335,000	298,016
COSTA RICA GOVERNMENT	6.55% 03 Apr 2034	615,000	637,515
CT TRUST	5.125% 03 Feb 2032	200,000	173,748
CURRENCY CONTRACT	AUD/USD	—	(7,646)
CURRENCY CONTRACT	AUD/USD	—	9,054
CURRENCY CONTRACT	BRL/USD	—	15,920
CURRENCY CONTRACT	BRL/USD	—	19,600
CURRENCY CONTRACT	BRL/USD	—	(32,746)
CURRENCY CONTRACT	BRL/USD	—	(31,118)
CURRENCY CONTRACT	BRL/USD	—	(26,830)
CURRENCY CONTRACT	BRL/USD	—	(18,005)
CURRENCY CONTRACT	CLP/USD	—	(2,065)
CURRENCY CONTRACT	CLP/USD	—	1,625
CURRENCY CONTRACT	CLP/USD	—	6,311
CURRENCY CONTRACT	CNH/USD	—	49,041
CURRENCY CONTRACT	CNH/USD	—	(4,305)
CURRENCY CONTRACT	CNH/USD	—	(3,766)
CURRENCY CONTRACT	CNH/USD	—	(7,849)
CURRENCY CONTRACT	CNH/USD	—	(7,013)
CURRENCY CONTRACT	CNH/USD	—	(358)
CURRENCY CONTRACT	CNH/USD	—	(1,811)
CURRENCY CONTRACT	CNH/USD	—	727
CURRENCY CONTRACT	CNH/USD	—	4,754
CURRENCY CONTRACT	CNH/USD	—	4,501
CURRENCY CONTRACT	CNH/USD	—	439
CURRENCY CONTRACT	CNH/USD	—	782
CURRENCY CONTRACT	CNH/USD	—	591
CURRENCY CONTRACT	CNH/USD	—	46
CURRENCY CONTRACT	COP/USD	—	20,073
CURRENCY CONTRACT	COP/USD	—	(17,577)
CURRENCY CONTRACT	COP/USD	—	13,256
CURRENCY CONTRACT	COP/USD	—	25,848
CURRENCY CONTRACT	COP/USD	—	20,964
CURRENCY CONTRACT	COP/USD	—	(31,652)

CURRENCY CONTRACT	COP/USD	—	(16,615)
CURRENCY CONTRACT	COP/USD	—	23,747
CURRENCY CONTRACT	CZK/USD	—	16,455
CURRENCY CONTRACT	CZK/USD	—	14,612
CURRENCY CONTRACT	CZK/USD	—	(7,831)
CURRENCY CONTRACT	CZK/USD	—	(13,498)
CURRENCY CONTRACT	CZK/USD	—	(15,346)
CURRENCY CONTRACT	CZK/USD	—	(23,956)
CURRENCY CONTRACT	CZK/USD	—	(22,444)
CURRENCY CONTRACT	CZK/USD	—	8,818
CURRENCY CONTRACT	CZK/USD	—	7,983
CURRENCY CONTRACT	CZK/USD	—	2,836
CURRENCY CONTRACT	CZK/USD	—	1,230
CURRENCY CONTRACT	CZK/USD	—	(1,707)
CURRENCY CONTRACT	CZK/USD	—	(714)
CURRENCY CONTRACT	CZK/USD	—	1,886
CURRENCY CONTRACT	CZK/USD	—	13,293
CURRENCY CONTRACT	CZK/USD	—	(535)
CURRENCY CONTRACT	EGP/USD	—	7,473
CURRENCY CONTRACT	EUR/USD	—	(73,550)
CURRENCY CONTRACT	EUR/USD	—	11,400
CURRENCY CONTRACT	EUR/USD	—	(5,533)
CURRENCY CONTRACT	EUR/USD	—	(99,482)
CURRENCY CONTRACT	EUR/USD	—	(1,612)
CURRENCY CONTRACT	EUR/USD	—	(3,620)
CURRENCY CONTRACT	EUR/USD	—	(2,687)
CURRENCY CONTRACT	EUR/USD	—	(6,133)
CURRENCY CONTRACT	EUR/USD	—	(22,881)
CURRENCY CONTRACT	EUR/USD	—	2,004
CURRENCY CONTRACT	EUR/USD	—	2,675
CURRENCY CONTRACT	EUR/USD	—	2,033
CURRENCY CONTRACT	EUR/USD	—	2,918
CURRENCY CONTRACT	EUR/USD	—	4,091
CURRENCY CONTRACT	EUR/USD	—	4,966
CURRENCY CONTRACT	EUR/USD	—	3,276
CURRENCY CONTRACT	EUR/USD	—	11,541
CURRENCY CONTRACT	EUR/USD	—	(45,705)
CURRENCY CONTRACT	HUF/USD	—	3,093
CURRENCY CONTRACT	HUF/USD	—	5,584
CURRENCY CONTRACT	HUF/USD	—	7,281
CURRENCY CONTRACT	HUF/USD	—	14,122
CURRENCY CONTRACT	HUF/USD	—	2,459
CURRENCY CONTRACT	HUF/USD	—	12,496
CURRENCY CONTRACT	HUF/USD	—	575
CURRENCY CONTRACT	HUF/USD	—	(5,557)
CURRENCY CONTRACT	HUF/USD	—	(11,649)

CURRENCY CONTRACT	HUF/USD	—	(12,696)
CURRENCY CONTRACT	HUF/USD	—	(191,686)
CURRENCY CONTRACT	HUF/USD	—	(23,200)
CURRENCY CONTRACT	HUF/USD	—	(5,911)
CURRENCY CONTRACT	IDR/USD	—	8,395
CURRENCY CONTRACT	IDR/USD	—	2,585
CURRENCY CONTRACT	IDR/USD	—	4,900
CURRENCY CONTRACT	IDR/USD	—	(3,223)
CURRENCY CONTRACT	IDR/USD	—	(7,947)
CURRENCY CONTRACT	ILS/USD	—	(7,419)
CURRENCY CONTRACT	ILS/USD	—	10,951
CURRENCY CONTRACT	ILS/USD	—	11,577
CURRENCY CONTRACT	INR/USD	—	2,629
CURRENCY CONTRACT	INR/USD	—	2,365
CURRENCY CONTRACT	INR/USD	—	412
CURRENCY CONTRACT	JPY/USD	—	222
CURRENCY CONTRACT	JPY/USD	—	16,088
CURRENCY CONTRACT	JPY/USD	—	1,480
CURRENCY CONTRACT	KRW/USD	—	(24,437)
CURRENCY CONTRACT	KRW/USD	—	(442)
CURRENCY CONTRACT	MXN/USD	—	45,741
CURRENCY CONTRACT	MXN/USD	—	23,980
CURRENCY CONTRACT	MXN/USD	—	8,655
CURRENCY CONTRACT	MYR/USD	—	2,636
CURRENCY CONTRACT	MYR/USD	—	22,701
CURRENCY CONTRACT	MYR/USD	—	4,345
CURRENCY CONTRACT	PEN/USD	—	777
CURRENCY CONTRACT	PEN/USD	—	(17,459)
CURRENCY CONTRACT	PEN/USD	—	(4,914)
CURRENCY CONTRACT	PEN/USD	—	3,707
CURRENCY CONTRACT	PEN/USD	—	(2,806)
CURRENCY CONTRACT	PEN/USD	—	(4,186)
CURRENCY CONTRACT	PHP/USD	—	(1,871)
CURRENCY CONTRACT	PHP/USD	—	(1,880)
CURRENCY CONTRACT	PHP/USD	—	(7,461)
CURRENCY CONTRACT	PHP/USD	—	(885)
CURRENCY CONTRACT	PHP/USD	—	(1,212)
CURRENCY CONTRACT	PLN/USD	—	(3,324)
CURRENCY CONTRACT	PLN/USD	—	(43,322)
CURRENCY CONTRACT	PLN/USD	—	(61,017)
CURRENCY CONTRACT	PLN/USD	—	(29,226)
CURRENCY CONTRACT	PLN/USD	—	(21,075)
CURRENCY CONTRACT	PLN/USD	—	(124,920)
CURRENCY CONTRACT	PLN/USD	—	(3,478)
CURRENCY CONTRACT	PLN/USD	—	(30,841)
CURRENCY CONTRACT	PLN/USD	—	3,845

CURRENCY CONTRACT	PLN/USD	—	5,883
CURRENCY CONTRACT	PLN/USD	—	5,863
CURRENCY CONTRACT	PLN/USD	—	49,054
CURRENCY CONTRACT	PLN/USD	—	16,259
CURRENCY CONTRACT	PLN/USD	—	16,069
CURRENCY CONTRACT	PLN/USD	—	15,535
CURRENCY CONTRACT	PLN/USD	—	(25,631)
CURRENCY CONTRACT	PLN/USD	—	(1,026)
CURRENCY CONTRACT	PLN/USD	—	340
CURRENCY CONTRACT	RON/USD	—	18,758
CURRENCY CONTRACT	RON/USD	—	1,294
CURRENCY CONTRACT	RON/USD	—	4,789
CURRENCY CONTRACT	SGD/USD	—	5,698
CURRENCY CONTRACT	SGD/USD	—	(18,753)
CURRENCY CONTRACT	SGD/USD	—	3,705
CURRENCY CONTRACT	THB/USD	—	20,563
CURRENCY CONTRACT	THB/USD	—	3,653
CURRENCY CONTRACT	THB/USD	—	(26,699)
CURRENCY CONTRACT	THB/USD	—	9,694
CURRENCY CONTRACT	THB/USD	—	11,084
CURRENCY CONTRACT	TRY/USD	—	(1,566)
CURRENCY CONTRACT	TRY/USD	—	(459)
CURRENCY CONTRACT	TRY/USD	—	(1,507)
CURRENCY CONTRACT	TRY/USD	—	(1,471)
CURRENCY CONTRACT	TRY/USD	—	935
CURRENCY CONTRACT	TWD/USD	—	(11,358)
CURRENCY CONTRACT	TWD/USD	—	(21,084)
CURRENCY CONTRACT	TWD/USD	—	(4,421)
CURRENCY CONTRACT	TWD/USD	—	(36,654)
CURRENCY CONTRACT	ZAR/USD	—	25,610
CURRENCY CONTRACT	ZAR/USD	—	19,043
CURRENCY CONTRACT	ZAR/USD	—	(9,944)
CZECH KORUNA	FOREIGN CURRENCY	1	0
CZECH REPUBLIC	2.5% 25 Aug 2028	18,660,000	791,131
CZECH REPUBLIC	0.25% 10 Feb 2027	15,110,000	602,978
CZECH REPUBLIC	2.75% 23 Jul 2029	22,640,000	961,057
CZECH REPUBLIC	2% 13 Oct 2033	16,560,000	635,500
CZECH REPUBLIC	1.25% 14 Feb 2025	10,440,000	449,082
CZECH REPUBLIC	1.2% 13 Mar 2031	4,900,000	184,592
CZECH REPUBLIC	0.05% 29 Nov 2029	9,560,000	345,385
CZECH REPUBLIC	1.75% 23 Jun 2032	23,330,000	897,370
CZECH REPUBLIC	4.2% 04 Dec 2036	6,300,000	292,641
CZECH REPUBLIC	0.95% 15 May 2030	28,700,000	1,084,019
DOMINICAN REPUBLIC	6% 19 Jul 2028	150,000	150,348
DOMINICAN REPUBLIC	5.875% 30 Jan 2060	390,000	336,921
DOMINICAN REPUBLIC	5.3% 21 Jan 2041	150,000	129,594

DOMINICAN REPUBLIC	7.45% 30 Apr 2044	1,020,000	1,080,139
DOMINICAN REPUBLIC	6.875% 29 Jan 2026	810,000	826,678
DOMINICAN REPUBLIC	5.95% 25 Jan 2027	200,000	201,076
DOMINICAN REPUBLIC	6% 19 Jul 2028	586,000	587,360
DOMINICAN REPUBLIC	4.5% 30 Jan 2030	505,000	464,812
DOMINICAN REPUBLIC	5.875% 30 Jan 2060	370,000	319,643
DOMINICAN REPUBLIC	5.5% 22 Feb 2029	1,137,000	1,113,373
DP WORLD LTD UAE	6.85% 02 Jul 2037	500,000	551,825
DUBAI GOVT INT L BONDS	3.9% 09 Sep 2050	530,000	399,578
ECOPETROL SA	6.875% 29 Apr 2030	161,000	159,044
ECOPETROL SA	4.625% 02 Nov 2031	154,000	130,675
ECOPETROL SA	8.875% 13 Jan 2033	294,000	319,522
EIG PEARL HOLDINGS SARL	3.545% 31 Aug 2036	200,000	174,074
EMBRAER NETHERLANDS FINA	6.95% 17 Jan 2028	200,000	205,966
EMBRAER NETHERLANDS FINA	7% 28 Jul 2030	200,000	209,534
EMPRESA NACIONAL DEL PET	3.45% 16 Sep 2031	200,000	168,200
EMPRESA NACIONAL DEL PET	6.15% 10 May 2033	200,000	200,748
ENERGEAN ISRAEL FINANCE	5.375% 30 Mar 2028	266,000	234,229
ENERGEAN ISRAEL FINANCE	4.875% 30 Mar 2026	133,000	122,726
ENERGEAN ISRAEL FINANCE	5.875% 30 Mar 2031	130,000	109,910
ENN CLEAN ENERGY	3.375% 12 May 2026	200,000	186,688
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	200,000	194,708
ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	400,000	405,524
ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	205,000	205,051
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	600,000	584,124
EURO BOBL FUTURE MAR24	XEUR 20240307	(900,000)	(19,574)
EURO BUND FUTURE MAR24	XEUR 20240307	(1,700,000)	(82,590)
EURO CURRENCY	FOREIGN CURRENCY	990,174	1,093,796
EURO-SCHATZ FUT MAR24	XEUR 20240307	(300,000)	(2,270)
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	182,342
EXPORT IMPORT BK INDIA	3.875% 01 Feb 2028	295,000	283,539
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	182,342
FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	455,000	534,398
FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	230,000	251,305
FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	835,000	679,014
FED REPUBLIC OF BRAZIL	4.5% 30 May 2029	210,000	202,652
FED REPUBLIC OF BRAZIL	3.875% 12 Jun 2030	500,000	457,520
FED REPUBLIC OF BRAZIL	6% 20 Oct 2033	485,000	485,102
FED REPUBLIC OF BRAZIL	6.25% 18 Mar 2031	200,000	207,546
FIN DEPT GOVT SHARJAH	6.5% 23 Nov 2032	400,000	420,212
FIN DEPT GOVT SHARJAH	4% 28 Jul 2050	200,000	133,450
GALAXY PIPELINE ASSETS	2.94% 30 Sep 2040	373,248	307,616
GALAXY PIPELINE ASSETS	2.625% 31 Mar 2036	200,000	165,158
GOHL CAPITAL LTD	4.25% 24 Jan 2027	200,000	192,766
GOVERNMENT OF JAMAICA	8.5% 28 Feb 2036	100,000	109,139
GOVERNMENT STIF 3	GOVERNMENT STIF 3	7,316,943	7,316,943

GREENSAIF PIPELINES BIDC	6.129% 23 Feb 2038	200,000	209,032
HUNGARIAN DEVELOPMENT BA	6.5% 29 Jun 2028	200,000	206,270
HUNGARIAN FORINT	FOREIGN CURRENCY	4,173,125	12,061
HUNGARY	7.625% 29 Mar 2041	260,000	311,181
HUNGARY	6.125% 22 May 2028	200,000	208,114
HUNGARY	6.25% 22 Sep 2032	200,000	213,552
HUNGARY	6.75% 25 Sep 2052	200,000	223,566
HUNGARY	5.5% 16 Jun 2034	200,000	203,458
HUNGARY GOVERNMENT BOND	6.75% 22 Oct 2028	415,370,000	1,246,726
HUNGARY GOVERNMENT BOND	2.75% 22 Dec 2026	151,750,000	399,079
HUNGARY GOVERNMENT BOND	3% 27 Oct 2038	16,320,000	33,007
HUNGARY GOVERNMENT BOND	3% 25 Apr 2041	110,420,000	215,182
HUNGARY GOVERNMENT BOND	1.5% 22 Apr 2026	185,630,000	483,741
HUNGARY GOVERNMENT BOND	2.25% 22 Jun 2034	51,090,000	107,379
HUNGARY GOVERNMENT BOND	1.5% 26 Aug 2026	184,680,000	476,066
HUNGARY GOVERNMENT BOND	4% 28 Apr 2051	46,530,000	93,383
HUNGARY GOVERNMENT BOND	4.5% 27 May 2032	294,020,000	772,827
HUNGARY GOVERNMENT BOND	4.5% 23 Mar 2028	300,770,000	828,043
INDO ASAHAN/MINERAL IND	6.53% 15 Nov 2028	200,000	210,954
INDO ASAHAN/MINERAL IND	4.75% 15 May 2025	320,000	316,166
INDO ASAHAN/MINERAL IND	6.53% 15 Nov 2028	400,000	421,908
INDO ASAHAN/MINERAL IND	5.45% 15 May 2030	200,000	201,926
INDONESIA GOVERNMENT	7% 15 May 2027	3,895,000,000	257,272
INDONESIA GOVERNMENT	6.125% 15 May 2028	10,497,000,000	673,384
INDONESIA GOVERNMENT	6.625% 15 May 2033	3,900,000,000	254,413
INDONESIA GOVERNMENT	8.375% 15 Mar 2034	21,930,000,000	1,609,078
INDONESIA GOVERNMENT	8.75% 15 May 2031	1,800,000,000	131,129
INDONESIA GOVERNMENT	7.5% 15 May 2038	1,120,000,000	77,859
INDONESIA GOVERNMENT	8.25% 15 May 2029	2,600,000,000	181,995
INDONESIA GOVERNMENT	8.375% 15 Apr 2039	5,470,000,000	408,657
INDONESIA GOVERNMENT	7.5% 15 Jun 2035	3,140,000,000	217,999
INDONESIA GOVERNMENT	7% 15 Sep 2030	13,340,000,000	886,746
INDONESIA GOVERNMENT	6.5% 15 Feb 2031	12,500,000,000	810,004
INDONESIA GOVERNMENT	6.375% 15 Aug 2028	7,724,000,000	500,402
INDONESIA GOVERNMENT	7% 15 Feb 2033	43,265,000,000	2,909,717
INDONESIA GOVERNMENT	7.125% 15 Jun 2038	7,418,000,000	504,248
INDONESIA GOVERNMENT	8.375% 15 Sep 2026	22,955,000,000	1,563,794
INDONESIA GOVERNMENT	7.5% 15 Apr 2040	2,860,000,000	198,463
INDONESIAN RUPIAH	FOREIGN CURRENCY	253,068,901	16,436
INTL FINANCE CORP	0.01% 23 Mar 2038	20,000,000	331,489
ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	136,240
ISLAMIC REP OF PAKISTAN	8.25% 15 Apr 2024	1,200,000	1,137,000
ISLAMIC REP OF PAKISTAN	6% 08 Apr 2026	200,000	141,156
ISLAMIC REP OF PAKISTAN	7.375% 08 Apr 2031	200,000	122,006
ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	136,240
IVORY COAST	1% 31 Dec 2032	133,232	125,682

IVORY COAST	5.875% 17 Oct 2031	450,000	444,893
IVORY COAST	6.875% 17 Oct 2040	100,000	92,321
IVORY COAST	5.25% 22 Mar 2030	785,000	777,218
IVORY COAST	6.375% 03 Mar 2028	235,000	230,817
JSM GLOBAL SARL	4.75% 20 Oct 2030	200,000	39,518
KAZMUNAYGAS NATIONAL CO	4.75% 19 Apr 2027	800,000	780,304
KAZMUNAYGAS NATIONAL CO	6.375% 24 Oct 2048	200,000	188,456
KAZMUNAYGAS NATIONAL CO	5.375% 24 Apr 2030	400,000	397,616
KINGDOM OF BAHRAIN	7% 12 Oct 2028	200,000	208,298
KINGDOM OF BAHRAIN	7.5% 20 Sep 2047	200,000	188,502
KINGDOM OF BAHRAIN	6.75% 20 Sep 2029	415,000	422,101
KINGDOM OF BAHRAIN	7.375% 14 May 2030	520,000	541,746
KINGDOM OF JORDAN	5.75% 31 Jan 2027	200,000	196,316
KINGDOM OF JORDAN	5.85% 07 Jul 2030	200,000	186,030
KINGDOM OF JORDAN	7.75% 15 Jan 2028	200,000	207,118
KINGDOM OF JORDAN	7.375% 10 Oct 2047	200,000	177,308
KINGDOM OF MOROCCO	3% 15 Dec 2032	400,000	328,808
KINGDOM OF MOROCCO	5.95% 08 Mar 2028	245,000	251,502
KINGDOM OF MOROCCO	6.5% 08 Sep 2033	280,000	295,336
KINGDOM OF MOROCCO	6.5% 08 Sep 2033	320,000	337,526
LEBANESE REPUBLIC	6.85% 23 Mar 2027	70,000	4,214
LEBANESE REPUBLIC	6% 27 Jan 2023	205,000	12,181
LEBANESE REPUBLIC	6.75% 29 Nov 2027	105,000	6,386
LEBANESE REPUBLIC	6.65% 26 Feb 2030	25,000	1,504
LEBANESE REPUBLIC	6.85% 25 May 2029	130,000	7,809
LEBANESE REPUBLIC	6.25% 27 May 2022	70,000	4,210
LEBANESE REPUBLIC	6.65% 26 Feb 2030	80,000	4,813
LEBANESE REPUBLIC	6.25% 27 May 2022	45,000	2,706
LEBANESE REPUBLIC	6.65% 22 Apr 2024	160,000	9,602
MAGYAR EXPORT IMPORT BAN	6.125% 04 Dec 2027	200,000	203,946
MALAYSIA GOVERNMENT	4.232% 30 Jun 2031	750,000	167,851
MALAYSIA GOVERNMENT	3.844% 15 Apr 2033	310,000	67,564
MALAYSIA GOVERNMENT	3.733% 15 Jun 2028	12,255,000	2,682,471
MALAYSIA GOVERNMENT	3.9% 30 Nov 2026	900,000	198,186
MALAYSIA GOVERNMENT	4.762% 07 Apr 2037	2,086,000	489,781
MALAYSIA GOVERNMENT	3.828% 05 Jul 2034	1,115,000	241,437
MALAYSIA GOVERNMENT	3.757% 22 May 2040	458,000	95,463
MALAYSIA GOVERNMENT	4.065% 15 Jun 2050	2,063,000	437,468
MALAYSIA GOVERNMENT	3.582% 15 Jul 2032	2,800,000	599,096
MALAYSIA GOVERNMENT	3.885% 15 Aug 2029	6,990,000	1,536,324
MALAYSIA GOVERNMENT	4.254% 31 May 2035	4,075,000	912,374
MALAYSIA INVESTMNT ISSUE	3.447% 15 Jul 2036	650,000	134,309
MALAYSIAN RINGGIT	FOREIGN CURRENCY	298,316	64,922
MDGH GMTN RSC LTD	3.7% 07 Nov 2049	400,000	321,776
MDGH GMTN RSC LTD	5.084% 22 May 2053	270,000	266,755
MEX BONOS DESARR FIX RT	8.5% 31 May 2029	12,878,000	746,862

MEX BONOS DESARR FIX RT	7.75% 29 May 2031	19,738,100	1,091,356
MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	8,543,300	446,066
MEX BONOS DESARR FIX RT	7.75% 23 Nov 2034	14,177,000	769,063
MEX BONOS DESARR FIX RT	8% 07 Nov 2047	9,973,300	529,628
MEX BONOS DESARR FIX RT	7.5% 26 May 2033	17,000,000	913,259
MEX BONOS DESARR FIX RT	7.75% 29 May 2031	2,592,100	143,322
MEX BONOS DESARR FIX RT	8.5% 18 Nov 2038	32,729,700	1,853,694
MEXICAN PESO (NEW)	FOREIGN CURRENCY	(228,499)	(13,493)
MEXICAN UDIBONOS	2.75% 27 Nov 2031	3,859,105	201,035
MEXICO CITY ARPT TRUST	5.5% 31 Oct 2046	300,000	257,499
MEXICO CITY ARPT TRUST	5.5% 31 Jul 2047	200,000	171,700
MEXICO CITY ARPT TRUST	3.875% 30 Apr 2028	250,000	234,610
MEXICO CITY ARPT TRUST	5.5% 31 Jul 2047	200,000	171,700
MONGOLIA INTL BOND	7.875% 05 Jun 2029	200,000	205,048
MVM ENERGETIKA ZRT	7.5% 09 Jun 2028	200,000	209,118
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	4	1
NEW TAIWAN DOLLAR	FOREIGN CURRENCY	9,721	317
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	1	1
NOTA DO TESOURO NACIONAL	6% 15 May 2035	370,000	337,901
NOTA DO TESOURO NACIONAL	10% 01 Jan 2027	45,293,000	9,358,975
NOTA DO TESOURO NACIONAL	10% 01 Jan 2029	19,648,000	4,033,819
NOTA DO TESOURO NACIONAL	6% 15 Aug 2030	748,000	686,205
NTPC LTD	2.75% 01 Feb 2027	100,000	105,088
OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	610,000	602,802
OMAN GOV INTERNTL BOND	5.375% 08 Mar 2027	460,000	463,202
OMAN GOV INTERNTL BOND	6.75% 17 Jan 2048	200,000	209,086
OMAN GOV INTERNTL BOND	6.75% 28 Oct 2027	300,000	316,704
OMAN GOV INTERNTL BOND	5.625% 17 Jan 2028	610,000	622,206
OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	600,000	611,052
PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	200,000	203,862
PERUSAHAAN LISTRIK NEGAR	4% 30 Jun 2050	200,000	156,212
PERUSAHAAN LISTRIK NEGAR	3% 30 Jun 2030	240,000	214,198
PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	230,000	207,272
PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	200,000	180,237
PETROLEOS DE VENEZUELA S	8.5% 27 Oct 2020	612,500	487,201
PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	985,000	104,755
PETROLEOS DE VENEZUELA S	9% 17 Nov 2021	95,000	10,678
PETROLEOS DE VENEZUELA S	6% 15 Nov 2026	70,000	7,915
PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	350,000	250,215
PETROLEOS MEXICANOS	6.625% 15 Jun 2038	235,000	166,521
PETROLEOS MEXICANOS	6.7% 16 Feb 2032	300,000	248,913
PETROLEOS MEXICANOS	6.5% 02 Jun 2041	180,000	122,485
PETROLEOS MEXICANOS	6.75% 21 Sep 2047	727,000	477,784
PETROLEOS MEXICANOS	6.5% 13 Mar 2027	103,000	96,058
PETROLEOS MEXICANOS	5.35% 12 Feb 2028	183,000	158,632
PETROLEOS MEXICANOS	6.35% 12 Feb 2048	223,000	141,933

PETROLEOS MEXICANOS	6.49% 23 Jan 2027	794,000	741,675
PETROLEOS MEXICANOS	7.69% 23 Jan 2050	394,000	280,662
PETROLEOS MEXICANOS	6.95% 28 Jan 2060	30,000	19,787
PETROLEOS MEXICANOS	8.75% 02 Jun 2029	740,000	715,240
PETROLEOS MEXICANOS	10% 07 Feb 2033	74,000	74,016
PETRONAS CAPITAL LTD	4.55% 21 Apr 2050	400,000	367,336
PETRONAS CAPITAL LTD	4.8% 21 Apr 2060	200,000	189,566
PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	210,000	192,933
PHILIPPINE GOVERNMENT	4.125% 20 Aug 2024	20,000,000	357,017
PHILIPPINE PESO	FOREIGN CURRENCY	330,000	5,959
PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	189,000
POLAND GOVERNMENT BOND	3.25% 25 Jul 2025	5,250,000	1,299,866
POLAND GOVERNMENT BOND	2.75% 25 Apr 2028	1,400,000	326,654
POLAND GOVERNMENT BOND	2.5% 25 Jul 2026	800,000	191,668
POLAND GOVERNMENT BOND	2.5% 25 Jul 2027	1,000,000	235,066
POLAND GOVERNMENT BOND	2.75% 25 Oct 2029	4,410,000	1,001,865
POLAND GOVERNMENT BOND	1.25% 25 Oct 2030	900,000	181,170
POLAND GOVERNMENT BOND	0.25% 25 Oct 2026	1,040,000	232,581
POLAND GOVERNMENT BOND	1.75% 25 Apr 2032	4,740,000	937,368
POLAND GOVERNMENT BOND	7.5% 25 Jul 2028	8,460,000	2,368,198
POLAND GOVERNMENT BOND	5.75% 25 Apr 2029	5,587,000	1,468,100
POLISH ZLOTY	FOREIGN CURRENCY	1	0
POUND STERLING	FOREIGN CURRENCY	127	161
POWER FINANCE CORP LTD	4.5% 18 Jun 2029	200,000	193,334
PROSUS NV	4.193% 19 Jan 2032	305,000	262,828
PT PERTAMINA (PERSERO)	4.7% 30 Jul 2049	200,000	178,436
PT PERTAMINA (PERSERO)	6.5% 07 Nov 2048	200,000	223,050
QATAR ENERGY	3.125% 12 Jul 2041	200,000	153,668
QATAR ENERGY	3.125% 12 Jul 2041	400,000	307,336
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	250,000	183,475
REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	241,000	236,385
REPUBLIC OF ANGOLA	8% 26 Nov 2029	200,000	177,726
REPUBLIC OF ANGOLA	8.25% 09 May 2028	920,000	846,842
REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	900,000	882,765
REPUBLIC OF ANGOLA	9.375% 08 May 2048	400,000	331,616
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	471,427	189,254
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	266,685	90,758
REPUBLIC OF ARGENTINA	1% 09 Jan 2038	428,323	169,312
REPUBLIC OF ARGENTINA	1% 09 Jul 2041	988,112	336,225
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	186,901	74,630
REPUBLIC OF CAMEROON	9.5% 19 Nov 2025	133,333	129,952
REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	705,000	640,161
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	960,000	805,478
REPUBLIC OF COLOMBIA	5% 15 Jun 2045	620,000	479,520
REPUBLIC OF COLOMBIA	3% 30 Jan 2030	1,058,000	890,646
REPUBLIC OF COLOMBIA	8% 20 Apr 2033	200,000	218,670

REPUBLIC OF COLOMBIA	7.5% 02 Feb 2034	660,000	696,683
REPUBLIC OF COLOMBIA	8.75% 14 Nov 2053	200,000	229,824
REPUBLIC OF ECUADOR	1% 31 Jul 2030	194,880	90,722
REPUBLIC OF ECUADOR	1% 31 Jul 2030	793,164	369,242
REPUBLIC OF ECUADOR	1% 31 Jul 2035	589,407	210,678
REPUBLIC OF ECUADOR	1% 31 Jul 2035	340,000	121,530
REPUBLIC OF ECUADOR	1% 31 Jul 2040	240,160	76,121
REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	60,500	17,270
REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	430,000	335,843
REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	177,000	132,329
REPUBLIC OF EL SALVADOR	5.875% 30 Jan 2025	243,000	228,313
REPUBLIC OF GABON	6.625% 06 Feb 2031	220,000	183,693
REPUBLIC OF GABON	6.625% 06 Feb 2031	200,000	166,994
REPUBLIC OF GABON	6.95% 16 Jun 2025	700,000	665,742
REPUBLIC OF GHANA	6.375% 11 Feb 2027	200,000	88,904
REPUBLIC OF GHANA	8.95% 26 Mar 2051	200,000	86,208
REPUBLIC OF GHANA	6.375% 11 Feb 2027	950,000	422,294
REPUBLIC OF GHANA	7.875% 11 Feb 2035	200,000	87,020
REPUBLIC OF GHANA	8.875% 07 May 2042	200,000	85,750
REPUBLIC OF GHANA	10.75% 14 Oct 2030	315,000	198,233
REPUBLIC OF GUATEMALA	6.125% 01 Jun 2050	400,000	378,912
REPUBLIC OF INDONESIA	4.2% 15 Oct 2050	200,000	179,764
REPUBLIC OF INDONESIA	4.65% 20 Sep 2032	700,000	700,973
REPUBLIC OF INDONESIA	5.45% 20 Sep 2052	500,000	531,980
REPUBLIC OF INDONESIA	5.65% 11 Jan 2053	200,000	219,312
REPUBLIC OF INDONESIA	0.9% 14 Feb 2027	200,000	202,955
REPUBLIC OF INDONESIA	1.1% 12 Mar 2033	100,000	87,402
REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	425,000	565,548
REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	600,000	770,688
REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	250,000	281,358
REPUBLIC OF MOZAMBIQUE	1% 15 Sep 2031	200,000	169,792
REPUBLIC OF MOZAMBIQUE	1% 15 Sep 2031	247,000	209,693
REPUBLIC OF NIGERIA	8.375% 24 Mar 2029	200,000	191,732
REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	200,000	179,784
REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	400,000	365,280
REPUBLIC OF NIGERIA	7.143% 23 Feb 2030	200,000	180,596
REPUBLIC OF PANAMA	6.7% 26 Jan 2036	430,000	427,248
REPUBLIC OF PANAMA	4.5% 19 Jan 2063	200,000	131,038
REPUBLIC OF PANAMA	6.4% 14 Feb 2035	400,000	390,732
REPUBLIC OF PANAMA	6.853% 28 Mar 2054	200,000	186,988
REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	245,000	239,919
REPUBLIC OF PERU	8.75% 21 Nov 2033	405,000	508,858
REPUBLIC OF PERU	6.85% 12 Feb 2042	355,000	96,211
REPUBLIC OF PERU	2.783% 23 Jan 2031	100,000	87,113
REPUBLIC OF PERU	2.78% 01 Dec 2060	215,000	133,681
REPUBLIC OF PERU	3.3% 11 Mar 2041	670,000	520,067

REPUBLIC OF PERU	3% 15 Jan 2034	275,000	232,042
REPUBLIC OF PERU	7.3% 12 Aug 2033	581,000	164,967
REPUBLIC OF PERU	6.9% 12 Aug 2037	877,000	238,822
REPUBLIC OF PHILIPPINES	6.375% 23 Oct 2034	100,000	113,175
REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	210,000	214,956
REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	330,000	298,521
REPUBLIC OF PHILIPPINES	3% 01 Feb 2028	200,000	188,822
REPUBLIC OF PHILIPPINES	5.609% 13 Apr 2033	200,000	214,130
REPUBLIC OF PHILIPPINES	5.5% 17 Jan 2048	200,000	211,426
REPUBLIC OF POLAND	5.5% 04 Apr 2053	315,000	327,934
REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	115,000	117,209
REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	400,000	407,682
REPUBLIC OF SERBIA	2.125% 01 Dec 2030	400,000	320,568
REPUBLIC OF SERBIA	6.25% 26 May 2028	200,000	205,212
REPUBLIC OF SERBIA	1.5% 26 Jun 2029	180,000	167,850
REPUBLIC OF SERBIA	1.5% 26 Jun 2029	560,000	522,201
REPUBLIC OF SERBIA	3.125% 15 May 2027	970,000	1,024,686
REPUBLIC OF SERBIA	1.65% 03 Mar 2033	100,000	81,796
REPUBLIC OF SERBIA	1% 23 Sep 2028	330,000	307,787
REPUBLIC OF SOUTH AFRICA	5.875% 22 Jun 2030	200,000	193,994
REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	400,000	375,728
REPUBLIC OF SOUTH AFRICA	5.75% 30 Sep 2049	485,000	386,642
REPUBLIC OF SOUTH AFRICA	5.875% 20 Apr 2032	600,000	568,500
REPUBLIC OF SOUTH AFRICA	7.3% 20 Apr 2052	400,000	378,228
REPUBLIC OF SOUTH AFRICA	8.5% 31 Jan 2037	54,285,350	2,315,413
REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	12,682,500	638,054
REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	65,407,885	3,123,949
REPUBLIC OF SOUTH AFRICA	9% 31 Jan 2040	7,740,000	330,017
REPUBLIC OF SOUTH AFRICA	6.25% 31 Mar 2036	8,330,000	299,365
REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	5,900,000	296,828
REPUBLIC OF SOUTH AFRICA	10.5% 21 Dec 2026	19,373,103	1,108,888
REPUBLIC OF SRI LANKA	6.85% 14 Mar 2024	210,000	106,367
REPUBLIC OF SRI LANKA	7.85% 14 Mar 2029	200,000	100,548
REPUBLIC OF SRI LANKA	6.2% 11 May 2027	600,000	302,466
REPUBLIC OF SRI LANKA	7.85% 14 Mar 2029	200,000	100,548
REPUBLIC OF SRI LANKA	6.35% 28 Jun 2024	480,000	243,043
REPUBLIC OF TURKIYE	6.875% 17 Mar 2036	190,000	181,693
REPUBLIC OF TURKIYE	4.875% 09 Oct 2026	315,000	304,082
REPUBLIC OF TURKIYE	6% 25 Mar 2027	200,000	197,604
REPUBLIC OF TURKIYE	5.75% 11 May 2047	200,000	156,804
REPUBLIC OF TURKIYE	5.25% 13 Mar 2030	200,000	183,518
REPUBLIC OF TURKIYE	5.95% 15 Jan 2031	200,000	188,584
REPUBLIC OF TURKIYE	9.875% 15 Jan 2028	220,000	244,314
REPUBLIC OF TURKIYE	9.375% 19 Jan 2033	220,000	248,637
REPUBLIC OF TURKIYE	9.375% 14 Mar 2029	1,200,000	1,328,232
REPUBLIC OF TURKIYE	9.125% 13 Jul 2030	1,120,000	1,235,730

REPUBLIC OF VENEZUELA	9.25% 07 May 2028	285,000	47,723
REPUBLIC OF VENEZUELA	11.95% 05 Aug 2031	640,000	119,341
REPUBLIC OF ZAMBIA	5.375% 20 Sep 2022	295,000	164,504
REPUBLIC OF ZAMBIA	8.97% 30 Jul 2027	470,000	291,372
REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	540,000	672,073
REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	140,000	140,482
REPUBLICA ORIENT URUGUAY	8.5% 15 Mar 2028	3,965,000	97,733
REPUBLICA ORIENT URUGUAY	7.875% 15 Jan 2033	280,000	341,972
ROMANIA	6% 25 May 2034	188,000	189,397
ROMANIA	6.625% 17 Feb 2028	1,410,000	1,459,660
ROMANIA	7.125% 17 Jan 2033	322,000	347,306
ROMANIA	7.625% 17 Jan 2053	362,000	404,691
ROMANIA	4.125% 11 Mar 2039	384,000	352,307
ROMANIA	4.625% 03 Apr 2049	60,000	55,635
ROMANIA	2.124% 16 Jul 2031	190,000	167,170
ROMANIA	2% 14 Apr 2033	560,000	462,852
ROMANIA	2.125% 07 Mar 2028	120,000	120,273
ROMANIA	6% 25 May 2034	300,000	302,229
ROMANIA	5% 27 Sep 2026	310,000	351,451
ROMANIA GOVERNMENT BOND	4.75% 24 Feb 2025	2,410,000	527,812
ROMANIA GOVERNMENT BOND	3.25% 29 Apr 2024	875,000	192,537
ROMANIA GOVERNMENT BOND	3.65% 24 Sep 2031	3,500,000	654,482
ROMANIA GOVERNMENT BOND	5% 12 Feb 2029	600,000	126,063
ROMANIA GOVERNMENT BOND	4.85% 22 Apr 2026	500,000	108,181
ROMANIA GOVERNMENT BOND	4.25% 28 Apr 2036	1,640,000	300,729
ROMANIA GOVERNMENT BOND	6.7% 25 Feb 2032	2,090,000	475,109
ROMANIA GOVERNMENT BOND	7.35% 28 Apr 2031	2,165,000	508,589
ROMANIAN LEU	FOREIGN CURRENCY	—	0
RUSSIAN FEDERATION	1.85% 20 Nov 2032	200,000	69,593
RUSSIAN FEDERATION	5.1% 28 Mar 2035	200,000	71,240
RUSSIAN RUBLE	FOREIGN CURRENCY	3,568,404	39,915
S8AC2C2G9 IRS MXN R F 8.93800	8.938% 13 Dec 2028	55,000,000	49,218
SASOL FINANCING USA LLC	4.375% 18 Sep 2026	550,000	511,572
SAUDI ARABIAN OIL CO	4.25% 16 Apr 2039	200,000	178,500
SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	270,000	264,848
SAUDI INTERNATIONAL BOND	5% 18 Jan 2053	200,000	188,442
SAUDI INTERNATIONAL BOND	4.5% 26 Oct 2046	400,000	354,524
SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	900,000	808,434
SAUDI INTERNATIONAL BOND	2.25% 02 Feb 2033	200,000	166,130
SAUDI INTERNATIONAL BOND	5.5% 25 Oct 2032	200,000	213,384
SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	179,652
SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	705,000	691,549
SENEGAL GOVERNMENT	5.375% 08 Jun 2037	215,000	175,382
SINGAPORE DOLLAR	FOREIGN CURRENCY	7	5
SOUTH AFRICAN RAND	FOREIGN CURRENCY	1,196,456	65,425
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	285,000	289,446
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	200,000	203,120

STATE OF QATAR	4.817% 14 Mar 2049	345,000	336,420
STATE OF QATAR	4.817% 14 Mar 2049	200,000	195,026
STATE OF QATAR	4.4% 16 Apr 2050	500,000	462,750
STATE OF QATAR	5.103% 23 Apr 2048	600,000	608,832
STATE OF QATAR	5.103% 23 Apr 2048	405,000	410,962
STATE OF QATAR	4.5% 23 Apr 2028	400,000	405,212
SUMMIT DIGITEL INFRASTR	2.875% 12 Aug 2031	200,000	164,542
SUZANO AUSTRIA GMBH	3.75% 15 Jan 2031	200,000	175,582
SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL	(20,000)	(20,000)
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL	70,309	70,309
SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL	(10,000)	(10,000)
SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL	90,000	90,000
SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL	60,000	60,000
SWAP CCPC JP MORGAN COC	SWAP CCPC CASH	156,000	156,000
SWAP CITIBANK COC	SWAP CASH COLLATERAL	20,000	20,000
SWAP DEUTSCHE BANK BOC	SWAP CASH COLLATERAL	(70,000)	(70,000)
SWAP GOLDMAN SACHS COC	SWAP CASH COLLATERAL	209,943	209,943
SWAP HSBC BOC	SWAP CASH COLLATERAL	(130,000)	(130,000)
SWAP JP MORGAN COC	SWAP CASH COLLATERAL	39,000	39,000
SWAP MORGAN STANLEY COC	SWAP CASH COLLATERAL	100,000	100,000
SWAP STATE STREET BANK COCCO C	SWAP CASH COLLATERAL	190,000	190,000
SWAP UBS COC	SWAP CASH COLLATERAL	130,000	130,000
SWISS FRANC	FOREIGN CURRENCY	—	0
THAILAND BAHT	FOREIGN CURRENCY	3,254,940	95,362
THAILAND GOVERNMENT BOND	3.58% 17 Dec 2027	8,040,000	245,761
THAILAND GOVERNMENT BOND	3.4% 17 Jun 2036	12,600,000	382,594
THAILAND GOVERNMENT BOND	2.875% 17 Jun 2046	3,900,000	104,207
THAILAND GOVERNMENT BOND	2.125% 17 Dec 2026	6,000,000	174,638
THAILAND GOVERNMENT BOND	2.875% 17 Dec 2028	25,280,000	755,145
THAILAND GOVERNMENT BOND	3.3% 17 Jun 2038	14,275,000	431,079
THAILAND GOVERNMENT BOND	1.875% 17 Jun 2049	6,630,000	141,898
THAILAND GOVERNMENT BOND	1.585% 17 Dec 2035	15,270,000	394,830
THAILAND GOVERNMENT BOND	2% 17 Jun 2042	12,906,000	319,598
THAILAND GOVERNMENT BOND	2% 17 Dec 2031	34,545,000	961,451
THAILAND GOVERNMENT BOND	2.25% 17 Mar 2027	45,945,000	1,339,697
THAILAND GOVERNMENT BOND	4.875% 22 Jun 2029	11,300,000	370,552
THAILAND GOVERNMENT BOND	3.85% 12 Dec 2025	46,110,000	1,389,399
THAILAND GOVERNMENT BOND	3.65% 20 Jun 2031	36,380,000	1,138,175
THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	24,050,000	763,111
THAILAND GOVERNMENT BOND	4.675% 29 Jun 2044	3,400,000	120,798
TIERRA MOJADA LUX II SRL	5.75% 01 Dec 2040	212,597	191,892
TIERRA MOJADA LUX II SRL	5.75% 01 Dec 2040	180,934	163,313
TITULOS DE TESORERIA	6% 28 Apr 2028	4,941,500,000	1,125,371
TITULOS DE TESORERIA	7% 30 Jun 2032	7,024,200,000	1,520,012
TITULOS DE TESORERIA	3.75% 16 Jun 2049	413,296,191	100,919
TITULOS DE TESORERIA	7.25% 18 Oct 2034	5,998,900,000	1,275,115
TITULOS DE TESORERIA	5.75% 03 Nov 2027	1,287,600,000	293,948

TITULOS DE TESORERIA	7.25% 26 Oct 2050	356,000,000	66,770
TITULOS DE TESORERIA	9.25% 28 May 2042	500,000,000	117,090
TRANSNET SOC LTD	8.25% 06 Feb 2028	400,000	403,004
TULLOW OIL PLC	10.25% 15 May 2026	188,000	167,623
TURKISH LIRA	FOREIGN CURRENCY	1	0
TURKIYE GOVERNMENT BOND	10.5% 11 Aug 2027	6,990,000	160,455
TURKIYE GOVERNMENT BOND	12.6% 01 Oct 2025	6,110,000	146,810
TURKIYE GOVERNMENT BOND	11.7% 13 Nov 2030	1,830,000	39,877
TURKIYE GOVERNMENT BOND	17.8% 13 Jul 2033	3,090,000	81,793
TURKIYE GOVERNMENT BOND	17.3% 19 Jul 2028	5,480,000	149,226
UAE INT L GOVT BOND	4.951% 07 Jul 2052	220,000	216,808
UKRAINE GOVERNMENT		250,000	58,265
UKRAINE GOVERNMENT	7.75% 01 Sep 2027	800,000	216,448
UKRAINE GOVERNMENT	7.75% 01 Sep 2029	145,000	39,240
UKRAINE GOVERNMENT	7.75% 01 Sep 2026	585,000	161,870
UKRAINE GOVERNMENT	7.75% 01 Sep 2028	235,000	64,921
UKRAINE GOVERNMENT	9.75% 01 Nov 2030	503,000	143,093
UKRAINE GOVERNMENT	7.375% 25 Sep 2034	200,000	46,612
UKRAINE GOVERNMENT	6.75% 20 Jun 2028	395,000	104,590
UKRAINE GOVERNMENT	4.375% 27 Jan 2032	300,000	67,359
UKRAINE GOVERNMENT	8.994% 01 Feb 2026	850,000	252,756
UKREXIMBANK(BIZ FIN PLC)	9.75% 22 Jan 2025	72,188	67,299
UNITED MEXICAN STATES	5.75% 31 Dec 2099	450,000	402,449
UNITED MEXICAN STATES	4.6% 23 Jan 2046	215,000	179,342
UNITED MEXICAN STATES	3.5% 12 Feb 2034	340,000	288,181
UNITED MEXICAN STATES	4.875% 19 May 2033	200,000	192,828
UNITED MEXICAN STATES	6.35% 09 Feb 2035	700,000	733,922
US 10YR NOTE (CBT)MAR24	XCBT 20240319	2,100,000	79,649
US 10YR ULTRA FUT MAR24	XCBT 20240319	300,000	16,234
US 2YR NOTE (CBT) MAR24	XCBT 20240328	2,800,000	29,714
US 5YR NOTE (CBT) MAR24	XCBT 20240328	800,000	21,625
US DOLLAR	CURRENCY	(593,627)	(593,627)
US LONG BOND(CBT) MAR24	XCBT 20240319	900,000	86,211
US TREASURY N/B	4.25% 30 Sep 2024	400,000	397,969
US ULTRA BOND CBT MAR24	XCBT 20240319	1,100,000	83,341
YUAN RENMINBI	FOREIGN CURRENCY	(36,179,804)	(5,101,351)
YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	36,179,804	5,081,005
	Total : EXHIBIT P - Emerging Markets Debt Fund		**$ 198,747,891**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
				(n/a)	
			Shares/ Par Value		
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	4,256		$ 45,880
	10X GENOMICS INC CLASS A	COMMON STOCK	17,523		980,587
	180 LIFE SCIENCES CORP	COMMON STOCK USD.0001	319		68
	1ST SOURCE CORP	COMMON STOCK	2,724		149,684
	1STDIBS.COM INC	COMMON STOCK USD.0001	4,300		20,124
	22ND CENTURY GROUP INC	COMMON STOCK USD.00001	1,899		354
	23ANDME HOLDING CO CLASS A	COMMON STOCK USD.0001	52,085		47,580
	2SEVENTY BIO INC	COMMON STOCK USD.0001	7,640		32,623
	2U INC	COMMON STOCK USD.001	12,474		15,343
	3D SYSTEMS CORP	COMMON STOCK USD.001	20,766		131,864
	3M CO	COMMON STOCK USD.01	93,423		10,213,002
	4D MOLECULAR THERAPEUTICS IN	COMMON STOCK USD.0001	4,741		96,053
	5E ADVANCED MATERIALS INC	COMMON STOCK USD.01	5,200		7,332
	89BIO INC	COMMON STOCK USD.001	12,986		145,054
	8X8 INC	COMMON STOCK USD.001	18,537		70,070
	908 DEVICES INC	COMMON STOCK	2,271		25,481
	A MARK PRECIOUS METALS INC	COMMON STOCK USD.01	2,916		88,209
	A10 NETWORKS INC	COMMON STOCK USD.00001	12,298		161,965
	AADI BIOSCIENCE INC	COMMON STOCK USD.0001	3,432		6,933
	AAON INC	COMMON STOCK USD.004	11,148		823,503
	AAR CORP	COMMON STOCK USD1.0	5,666		353,558
	AARON S CO INC/THE	COMMON STOCK USD.5	5,218		56,772
	ABBOTT LABORATORIES	COMMON STOCK	294,880		32,457,442
	ABBVIE INC	COMMON STOCK USD.01	299,972		46,486,661
	ABEONA THERAPEUTICS INC	COMMON STOCK USD.01	5,500		27,555
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	7,921		698,791
	ABM INDUSTRIES INC	COMMON STOCK USD.01	10,931		490,037
	ABSCI CORP	COMMON STOCK USD.0001	11,964		50,249
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	7,688		30,137
	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD.01	12,228		807,048
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	15,348		1,193,460
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	18,981		594,295
	ACADIA REALTY TRUST	REIT USD.001	14,619		248,377
	ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	9,007		92,502
	ACCELERATE DIAGNOSTICS INC	COMMON STOCK	516		2,023
	ACCENTURE PLC CL A	COMMON STOCK	106,731		37,452,975

ACCO BRANDS CORP	COMMON STOCK USD.01	14,135	85,941
ACCOLADE INC	COMMON STOCK	9,546	114,647
ACCURAY INC	COMMON STOCK USD.001	16,459	46,579
ACELYRIN INC	COMMON STOCK USD.00001	5,700	42,522
ACHIEVE LIFE SCIENCES INC	COMMON STOCK USD.001	2,870	11,824
ACI WORLDWIDE INC	COMMON STOCK USD.005	17,695	541,467
ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	7,659	8,042
ACM RESEARCH INC CLASS A	COMMON STOCK USD.0001	7,732	151,083
ACME UNITED CORP	COMMON STOCK USD2.5	765	32,788
ACNB CORP	COMMON STOCK USD2.5	1,532	68,572
ACRES COMMERCIAL REALTY CORP	REIT USD.001	1,225	11,785
ACTINIUM PHARMACEUTICALS INC	COMMON STOCK USD.01	4,523	22,977
ACUITY BRANDS INC	COMMON STOCK USD.01	5,126	1,049,959
ACUMEN PHARMACEUTICALS INC	COMMON STOCK USD.0001	1,778	6,828
ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	4,904	309,786
ACUTUS MEDICAL INC	COMMON STOCK USD.001	4,180	844
ACV AUCTIONS INC A	COMMON STOCK USD.001	22,610	342,542
ADAMS RESOURCES + ENERGY INC	COMMON STOCK USD.1	379	9,922
ADAPTHEALTH CORP	COMMON STOCK	12,167	88,697
ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	17,073	83,658
ADDUS HOMECARE CORP	COMMON STOCK USD.001	2,658	246,795
ADEIA INC	COMMON STOCK	16,981	210,395
ADICET BIO INC	COMMON STOCK USD.0001	5,274	9,968
ADIENT PLC	COMMON STOCK USD.001	15,502	563,653
ADMA BIOLOGICS INC	COMMON STOCK USD.0001	35,071	158,521
ADOBE INC	COMMON STOCK USD.0001	77,339	46,140,447
ADT INC	COMMON STOCK USD.01	37,835	258,035
ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	6,796	400,624
ADTHEORENT HOLDINGS CO INC	COMMON STOCK USD.0001	8,476	12,290
ADTRAN HOLDINGS INC	COMMON STOCK	11,675	85,695
ADVANCE AUTO PARTS INC	COMMON STOCK USD.0001	9,536	581,982
ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	11,579	1,628,471
ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	6,012	654,827
ADVANCED MICRO DEVICES	COMMON STOCK USD.01	274,549	40,471,268
ADVANSIX INC	COMMON STOCK USD.01	4,415	132,273
ADVANTAGE SOLUTIONS INC	COMMON STOCK USD.0001	15,273	55,288
ADVENT TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	6,641	1,480
ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	15,952	12,009
AECOM	COMMON STOCK USD.01	23,114	2,136,427
AEHR TEST SYSTEMS	COMMON STOCK USD.01	4,056	107,606
AEMETIS INC	COMMON STOCK USD.001	4,899	25,671
AEROVATE THERAPEUTICS INC	COMMON STOCK USD.0001	1,478	33,447
AEROVIRONMENT INC	COMMON STOCK USD.0001	4,324	544,997
AERSALE CORP	COMMON STOCK USD.0001	5,329	67,652
AES CORP	COMMON STOCK USD.01	124,248	2,391,774
AEVA TECHNOLOGIES INC	COMMON STOCK USD.0001	14,582	11,049
AEYE INC	COMMON STOCK USD.0001	577	1,321
AFC GAMMA INC	REIT USD.01	2,553	30,713

AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	5,884	890,955
AFFIRM HOLDINGS INC	COMMON STOCK USD.00001	37,948	1,864,765
AFLAC INC	COMMON STOCK USD.1	91,289	7,531,343
AG MORTGAGE INVESTMENT TRUST	REIT USD.01	6,408	40,691
AGCO CORP	COMMON STOCK USD.01	10,510	1,276,019
AGEAGLE AERIAL SYSTEMS INC	COMMON STOCK USD.001	9,093	954
AGENUS INC	COMMON STOCK USD.01	47,244	39,113
AGILENT TECHNOLOGIES INC	COMMON STOCK USD.01	49,990	6,950,110
AGILITI INC	COMMON STOCK USD.0001	4,846	38,380
AGILON HEALTH INC	COMMON STOCK USD.01	49,432	620,372
AGILYSYS INC	COMMON STOCK USD.3	3,140	266,335
AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	8,987	200,140
AGNC INVESTMENT CORP	REIT USD.01	114,059	1,118,919
AGREE REALTY CORP	REIT USD.0001	16,098	1,013,369
AIM IMMUNOTECH INC	COMMON STOCK USD.001	12,690	5,582
AIR LEASE CORP	COMMON STOCK USD.01	16,736	701,908
AIR PRODUCTS + CHEMICALS INC	COMMON STOCK USD1.0	37,630	10,303,094
AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	9,412	165,745
AIRBNB INC CLASS A	COMMON STOCK USD.0001	73,868	10,056,390
AIRGAIN INC	COMMON STOCK USD.0001	1,656	5,895
AIRSCULPT TECHNOLOGIES INC	COMMON STOCK USD.001	2,111	15,811
AIRSPAN NETWORKS HOLDINGS IN	COMMON STOCK USD.0001	5,040	454
AKAMAI TECHNOLOGIES INC	COMMON STOCK USD.01	25,916	3,067,159
AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	25,425	31,527
AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	10,406	242,980
AKOUSTIS TECHNOLOGIES INC	COMMON STOCK USD.001	9,120	7,606
AKOYA BIOSCIENCES INC	COMMON STOCK USD.00001	3,636	17,744
ALAMO GROUP INC	COMMON STOCK USD.1	1,680	353,119
ALARM.COM HOLDINGS INC	COMMON STOCK	8,166	527,687
ALASKA AIR GROUP INC	COMMON STOCK USD.01	25,117	981,321
ALAUNOS THERAPEUTICS INC	COMMON STOCK USD.001	37,713	2,666
ALBANY INTL CORP CL A	COMMON STOCK USD.001	4,916	482,850
ALBEMARLE CORP	COMMON STOCK USD.01	19,834	2,865,616
ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	69,295	1,593,785
ALCOA CORP	COMMON STOCK USD.01	29,145	990,930
ALDEYRA THERAPEUTICS INC	COMMON STOCK USD.001	7,316	25,679
ALECTOR INC	COMMON STOCK USD.0001	9,193	73,360
ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	2,062	46,168
ALEXANDER + BALDWIN INC	REIT	11,651	221,602
ALEXANDER S INC	REIT USD1.0	379	80,943
ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	26,320	3,336,586
ALEXZA PHARMACEUTICALS	COMMON STOCK	14,100	494
ALICO INC	COMMON STOCK USD1.0	900	26,172
ALIGHT INC CLASS A	COMMON STOCK USD.0001	62,735	535,130
ALIGN TECHNOLOGY INC	COMMON STOCK USD.0001	12,006	3,289,644
ALIGNMENT HEALTHCARE INC	COMMON STOCK USD.001	17,091	147,154
ALIGOS THERAPEUTICS INC	COMMON STOCK USD.0001	3,415	2,268

ALIMERA SCIENCES INC	COMMON STOCK USD.01	1,230	5,314
ALKALINE WATER CO INC/THE	COMMON STOCK	609	160
ALKAMI TECHNOLOGY INC	COMMON STOCK USD.001	5,800	140,650
ALKERMES PLC	COMMON STOCK USD.01	27,243	755,721
ALLAKOS INC	COMMON STOCK USD.001	12,403	33,860
ALLBIRDS INC CL A	COMMON STOCK USD.0001	16,445	20,145
ALLEGIANT TRAVEL CO	COMMON STOCK USD.001	2,421	199,999
ALLEGION PLC	COMMON STOCK USD.01	15,295	1,937,724
ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	11,919	360,788
ALLETE INC	COMMON STOCK	9,769	597,472
ALLIANT ENERGY CORP	COMMON STOCK USD.01	42,825	2,196,923
ALLIENT INC	COMMON STOCK	2,280	68,879
ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	14,986	871,436
ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	16,720	53,671
ALLOVIR INC	COMMON STOCK	8,864	6,026
ALLSTATE CORP	COMMON STOCK USD.01	45,310	6,342,494
ALLY FINANCIAL INC	COMMON STOCK USD.01	45,670	1,594,796
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	22,254	4,259,638
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	3,388	88,291
ALPHA METALLURGICAL RESOURCE	COMMON STOCK USD.01	1,972	668,350
ALPHA PRO TECH LTD	COMMON STOCK USD.01	2,087	11,040
ALPHA TEKNOVA INC	COMMON STOCK USD.00001	1,245	4,644
ALPHABET INC CL A	COMMON STOCK USD.001	1,005,640	140,477,852
ALPHABET INC CL C	COMMON STOCK USD.001	846,360	119,277,515
ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	16,355	247,124
ALPINE 4 HOLDINGS INC	COMMON STOCK USD.0001	3,010	2,212
ALPINE IMMUNE SCIENCES INC	COMMON STOCK USD.001	5,938	113,178
ALPINE INCOME PROPERTY TRUST	REIT USD.01	1,548	26,177
ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	4,300	53,191
ALTAIR ENGINEERING INC A	COMMON STOCK	8,652	728,066
ALTERYX INC CLASS A	COMMON STOCK	10,478	494,142
ALTICE USA INC A	COMMON STOCK USD.01	35,517	115,430
ALTIMMUNE INC	COMMON STOCK USD.0001	7,307	82,204
ALTISOURCE PORTFOLIO SOL	COMMON STOCK USD1.0	2,235	7,957
ALTO INGREDIENTS INC	COMMON STOCK USD.001	12,046	32,042
ALTRIA GROUP INC	COMMON STOCK USD.333	300,222	12,110,955
ALTUS POWER INC	COMMON STOCK USD.0001	7,284	49,750
ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	3,469	51,653
AMALGAMATED FINANCIAL CORP	COMMON STOCK USD.01	3,384	91,165
AMAZON.COM INC	COMMON STOCK USD.01	1,545,340	234,798,960
AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	8,121	133,834
AMBARELLA INC	COMMON STOCK USD.00045	5,890	360,998
AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	9,466	57,932
AMC NETWORKS INC A	COMMON STOCK	4,600	86,434
AMCOR PLC	COMMON STOCK USD.01	247,707	2,387,895
AMEDISYS INC	COMMON STOCK USD.001	5,172	491,650
AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	1,481	72,199

AMERANT BANCORP INC	COMMON STOCK USD.1	4,112	101,032
AMEREN CORPORATION	COMMON STOCK USD.01	44,644	3,229,547
AMERESCO INC CL A	COMMON STOCK USD.0001	5,435	172,126
AMERICA S CAR MART INC	COMMON STOCK USD.01	989	74,937
AMERICAN AIRLINES GROUP INC	COMMON STOCK	112,237	1,542,136
AMERICAN ASSETS TRUST INC	REIT USD.01	8,387	188,791
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	18,180	160,166
AMERICAN COASTAL INSURANCE C	COMMON STOCK USD.0001	4,269	40,385
AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	30,435	644,005
AMERICAN ELECTRIC POWER	COMMON STOCK USD6.5	89,381	7,259,525
AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	9,716	542,153
AMERICAN EXPRESS CO	COMMON STOCK USD.2	97,933	18,346,768
AMERICAN FINANCIAL GROUP INC	COMMON STOCK	11,184	1,329,666
AMERICAN HOMES 4 RENT A	REIT USD.01	53,243	1,914,618
AMERICAN INTERNATIONAL GROUP	COMMON STOCK USD2.5	120,054	8,133,659
AMERICAN OUTDOOR BRANDS INC	COMMON STOCK	2,493	20,941
AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	3,482	33,601
AMERICAN RESOURCES CORP	COMMON STOCK USD.0001	10,870	16,196
AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	5,394	60,952
AMERICAN STATES WATER CO	COMMON STOCK	6,019	484,048
AMERICAN SUPERCONDUCTOR CORP	COMMON STOCK USD.01	4,455	49,629
AMERICAN TOWER CORP	REIT USD.01	79,025	17,059,917
AMERICAN VANGUARD CORP	COMMON STOCK USD.1	4,866	53,380
AMERICAN WATER WORKS CO INC	COMMON STOCK USD.01	32,867	4,338,115
AMERICAN WELL CORP CLASS A	COMMON STOCK USD.01	44,465	66,253
AMERICAN WOODMARK CORP	COMMON STOCK	2,555	237,232
AMERICOLD REALTY TRUST INC	REIT USD.01	43,022	1,302,276
AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01	17,265	6,557,765
AMERIS BANCORP	COMMON STOCK USD1.0	10,988	582,913
AMERISAFE INC	COMMON STOCK USD.01	2,930	137,065
AMES NATIONAL CORP	COMMON STOCK USD2.0	1,749	37,324
AMETEK INC	COMMON STOCK USD.01	39,043	6,437,800
AMGEN INC	COMMON STOCK USD.0001	90,600	26,094,612
AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	40,056	568,395
AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	16,974	564,725
AMMO INC	COMMON STOCK	13,584	28,526
AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	6,275	469,872
AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	19,604	118,996
AMPCO PITTSBURGH CORP	COMMON STOCK USD1.0	2,209	6,031
AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	6,017	372,151
AMPHENOL CORP CL A	COMMON STOCK USD.001	100,933	10,005,488
AMPLIFY ENERGY CORP	COMMON STOCK	5,002	29,662
AMPLITUDE INC CLASS A	COMMON STOCK USD.00001	12,546	159,585
AMPRIUS TECHNOLOGIES INC	COMMON STOCK	2,500	13,225
AMTECH SYSTEMS INC	COMMON STOCK USD.01	2,560	10,752
AMYLYX PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,508	95,798
AN2 THERAPEUTICS INC	COMMON STOCK USD.00001	1,600	32,784

ANALOG DEVICES INC	COMMON STOCK USD.167	84,654	16,808,898
ANAPTYSBIO INC	COMMON STOCK USD.001	3,655	78,290
ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	12,226	113,824
ANDERSONS INC/THE	COMMON STOCK	5,001	287,758
ANGEL OAK MORTGAGE REIT INC	REIT USD.01	4,001	42,411
ANGI INC	COMMON STOCK	10,707	26,660
ANGIODYNAMICS INC	COMMON STOCK USD.01	6,183	48,475
ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,448	134,983
ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	2,234	50,622
ANIXA BIOSCIENCES INC	COMMON STOCK USD.01	7,813	30,314
ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	83,226	1,612,088
ANNEXON INC	COMMON STOCK	8,309	37,723
ANNOVIS BIO	COMMON STOCK USD.0001	735	13,745
ANSYS INC	COMMON STOCK USD.01	15,056	5,463,521
ANTERIX INC	COMMON STOCK USD.0001	3,038	101,226
ANTERO MIDSTREAM CORP	COMMON STOCK	56,615	709,386
ANTERO RESOURCES CORP	COMMON STOCK USD.01	46,318	1,050,492
ANYWHERE REAL ESTATE INC	COMMON STOCK USD.01	18,900	153,279
AON PLC CLASS A	COMMON STOCK	34,233	9,962,488
APA CORP	COMMON STOCK USD.625	54,362	1,950,509
APARTMENT INCOME REIT CO	REIT USD.01	25,131	872,800
APARTMENT INVT + MGMT CO A	REIT USD.01	25,147	196,901
APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	16,494	987,331
API GROUP CORP	COMMON STOCK USD.0001	40,790	1,411,334
APOGEE ENTERPRISES INC	COMMON STOCK USD.333	4,050	216,311
APOGEE THERAPEUTICS INC	COMMON STOCK USD.00001	3,000	83,820
APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	21,573	253,267
APOLLO GLOBAL MANAGEMENT INC	COMMON STOCK USD.0001	75,416	7,028,017
APPFOLIO INC A	COMMON STOCK USD.0001	3,130	542,241
APPIAN CORP A	COMMON STOCK USD.0001	6,492	244,489
APPLE HOSPITALITY REIT INC	REIT NPV	35,808	594,771
APPLE INC	COMMON STOCK USD.00001	2,484,286	478,299,584
APPLIED DIGITAL CORP	COMMON STOCK USD.001	10,300	69,422
APPLIED INDUSTRIAL TECH INC	COMMON STOCK	6,343	1,095,373
APPLIED MATERIALS INC	COMMON STOCK USD.01	141,683	22,962,564
APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	5,492	106,105
APPLIED THERAPEUTICS INC	COMMON STOCK USD.0001	3,351	11,226
APPLOVIN CORP CLASS A	COMMON STOCK USD.00003	22,047	878,573
APTARGROUP INC	COMMON STOCK USD.01	11,007	1,360,685
APTIV PLC	COMMON STOCK USD.01	50,426	4,524,221
APYX MEDICAL CORP	COMMON STOCK USD.001	4,778	12,518
AQUA METALS INC	COMMON STOCK	10,710	8,140
AQUABOUNTY TECHNOLOGIES	COMMON STOCK USD.001	528	1,505
AQUESTIVE THERAPEUTICS INC	COMMON STOCK USD.001	5,760	11,635
ARAMARK	COMMON STOCK USD.01	44,120	1,239,772
ARBOR REALTY TRUST INC	REIT USD.01	30,480	462,686
ARBUTUS BIOPHARMA CORP	COMMON STOCK	16,340	40,850

ARC DOCUMENT SOLUTIONS INC	COMMON STOCK USD.001	8,834	28,976
ARCBEST CORP	COMMON STOCK USD.01	3,895	468,218
ARCELLX INC	COMMON STOCK USD.001	5,302	294,261
ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	64,313	4,776,527
ARCH RESOURCES INC	COMMON STOCK USD.01	3,013	499,977
ARCHER AVIATION INC A	COMMON STOCK USD.0001	24,968	153,304
ARCHER DANIELS MIDLAND CO	COMMON STOCK	90,574	6,541,254
ARCHROCK INC	COMMON STOCK USD.01	22,667	349,072
ARCIMOTO INC	COMMON STOCK	205	175
ARCOSA INC	COMMON STOCK USD.01	7,777	642,691
ARCTURUS THERAPEUTICS HOLDIN	COMMON STOCK USD.001	3,612	113,886
ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	8,439	161,185
ARCUTIS BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	7,195	23,240
ARDELYX INC	COMMON STOCK	36,348	225,358
ARENA GROUP HOLDINGS INC/THE	COMMON STOCK USD.01	1,900	4,522
ARES COMMERCIAL REAL ESTATE	REIT USD.01	7,768	80,476
ARES MANAGEMENT CORP A	COMMON STOCK	29,351	3,490,421
ARGAN INC	COMMON STOCK USD.15	2,585	120,952
ARHAUS INC	COMMON STOCK USD.001	7,313	86,659
ARIS WATER SOLUTIONS INC A	COMMON STOCK	3,144	26,378
ARISTA NETWORKS INC	COMMON STOCK USD.0001	42,692	10,054,393
ARKO CORP	COMMON STOCK USD.0001	11,817	97,490
ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	14,387	136,964
ARMADA HOFFLER PROPERTIES IN	REIT USD.01	10,080	124,690
ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	7,522	145,325
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	7,287	716,458
ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	22,464	377,395
ARROW ELECTRONICS INC	COMMON STOCK USD1.0	9,400	1,149,150
ARROW FINANCIAL CORP	COMMON STOCK USD1.0	2,667	74,516
ARROWHEAD PHARMACEUTICALS	COMMON STOCK USD.001	17,662	540,457
ARS PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,331	34,694
ARTERIS INC	COMMON STOCK USD.001	1,071	6,308
ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	1,610	66,735
ARTHUR J GALLAGHER + CO	COMMON STOCK USD1.0	36,642	8,240,053
ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	11,141	492,209
ARTIVION INC	COMMON STOCK USD.01	6,941	124,105
ARVINAS INC	COMMON STOCK USD.001	8,904	366,489
ASANA INC CL A	COMMON STOCK USD.00001	12,942	246,027
ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	3,411	767,373
ASCENT INDUSTRIES CO	COMMON STOCK USD1.0	1,546	14,780
ASENSUS SURGICAL INC	COMMON STOCK USD.001	40,262	12,840
ASGN INC	COMMON STOCK USD.01	8,231	791,575
ASHFORD HOSPITALITY TRUST	REIT USD.01	4,702	9,122
ASHLAND INC	COMMON STOCK	8,338	702,977
ASPEN AEROGELS INC	COMMON STOCK USD.00001	9,293	146,644
ASPEN TECHNOLOGY INC	COMMON STOCK	4,722	1,039,548

ASPIRA WOMEN S HEALTH INC	COMMON STOCK USD.0001	684	2,791
ASSEMBLY BIOSCIENCES INC	COMMON STOCK USD.001	19,712	16,166
ASSERTIO HOLDINGS INC	COMMON STOCK	12,528	13,405
ASSETMARK FINANCIAL HOLDINGS	COMMON STOCK USD.001	3,466	103,807
ASSOCIATED BANC CORP	COMMON STOCK USD.01	25,139	537,723
ASSURANT INC	COMMON STOCK USD.01	8,920	1,502,931
ASSURED GUARANTY LTD	COMMON STOCK USD.01	9,272	693,824
AST SPACEMOBILE INC	COMMON STOCK USD.0001	14,767	89,045
ASTEC INDUSTRIES INC	COMMON STOCK USD.2	3,640	135,408
ASTRA SPACE INC	COMMON STOCK USD.0001	1,383	3,153
ASTRANA HEALTH INC	COMMON STOCK USD.001	6,605	252,972
ASTRIA THERAPEUTICS INC	COMMON STOCK USD.001	2,200	16,896
ASTRONICS CORP	COMMON STOCK USD.01	4,314	75,150
ASTRONOVA INC	COMMON STOCK USD.05	1,789	29,089
ASURE SOFTWARE INC	COMMON STOCK USD.01	3,164	30,121
AT+T INC	COMMON STOCK USD1.0	1,214,943	20,386,744
ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	13,505	6,925
ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	14,100	43,005
ATERIAN INC	COMMON STOCK USD.0001	9,178	3,199
ATHIRA PHARMA INC	COMMON STOCK USD.0001	5,705	13,863
ATI INC	COMMON STOCK USD.1	20,917	951,096
ATI PHYSICAL THERAPY INC	COMMON STOCK USD.0001	181	1,111
ATKORE INC	COMMON STOCK USD.01	6,166	986,560
ATLANTA BRAVES HOLDINGS IN A	COMMON STOCK USD.01	1,705	72,940
ATLANTA BRAVES HOLDINGS IN C	COMMON STOCK USD.01	6,042	239,142
ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	11,987	438,005
ATLANTICUS HOLDINGS CORP	COMMON STOCK	781	30,201
ATLAS ENERGY SOLUTIONS INC	COMMON STOCK	3,600	61,992
ATLASSIAN CORP CL A	COMMON STOCK USD.00001	26,100	6,208,146
ATMOS ENERGY CORP	COMMON STOCK	25,693	2,977,819
ATMUS FILTRATION TECHNOLOGIE	COMMON STOCK	2,500	58,725
ATN INTERNATIONAL INC	COMMON STOCK USD.01	1,777	69,250
ATOMERA INC	COMMON STOCK USD.001	3,442	24,128
ATOSSA THERAPEUTICS INC	COMMON STOCK USD.001	21,238	18,689
ATRECA INC A	COMMON STOCK USD.0001	4,287	566
ATRICURE INC	COMMON STOCK USD.001	7,441	265,569
ATRION CORPORATION	COMMON STOCK USD.1	216	81,819
ATYR PHARMA INC	COMMON STOCK USD.001	2,709	3,820
AUBURN NATL BANCORPORATION	COMMON STOCK USD.01	572	12,172
AUGMEDIX INC	COMMON STOCK USD.0001	6,600	38,610
AURA BIOSCIENCES INC	COMMON STOCK USD.00001	2,961	26,234
AURORA INNOVATION INC	COMMON STOCK USD.0001	132,422	578,684
AUTHID INC	COMMON STOCK USD.0001	422	3,992
AUTODESK INC	COMMON STOCK USD.01	36,173	8,807,402
AUTOLIV INC	COMMON STOCK USD1.0	12,801	1,410,542
AUTOMATIC DATA PROCESSING	COMMON STOCK USD.1	69,855	16,274,119
AUTONATION INC	COMMON STOCK USD.01	4,501	675,960

AUTOZONE INC	COMMON STOCK USD.01	3,126	8,082,617
AVALO THERAPEUTICS INC	COMMON STOCK USD.001	4	36
AVALONBAY COMMUNITIES INC	REIT USD.01	23,957	4,485,230
AVANGRID INC	COMMON STOCK USD.01	11,326	367,076
AVANOS MEDICAL INC	COMMON STOCK USD.01	7,618	170,872
AVANTOR INC	COMMON STOCK USD.01	117,261	2,677,069
AVEANNA HEALTHCARE HOLDINGS	COMMON STOCK USD.01	7,041	18,870
AVEPOINT INC	COMMON STOCK USD.0001	14,453	118,659
AVERY DENNISON CORP	COMMON STOCK USD1.0	13,703	2,770,198
AVIAT NETWORKS INC	COMMON STOCK USD.01	1,778	58,069
AVID BIOSERVICES INC	COMMON STOCK USD.001	10,085	65,553
AVIDITY BIOSCIENCES INC	COMMON STOCK	11,015	99,686
AVIDXCHANGE HOLDINGS INC	COMMON STOCK USD.001	28,236	349,844
AVIENT CORP	COMMON STOCK USD.01	15,120	628,538
AVINGER INC	COMMON STOCK USD.001	54	146
AVIS BUDGET GROUP INC	COMMON STOCK USD.01	3,341	592,226
AVISTA CORP	COMMON STOCK	12,837	458,794
AVITA MEDICAL INC	COMMON STOCK	3,717	50,997
AVNET INC	COMMON STOCK USD1.0	15,049	758,470
AVROBIO INC	COMMON STOCK USD.0001	6,469	8,798
AWARE INC/MASS	COMMON STOCK USD.01	3,032	5,033
AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	36,937	1,254,750
AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	5,403	700,715
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	12,625	699,046
AXOGEN INC	COMMON STOCK USD.01	6,375	43,541
AXON ENTERPRISE INC	COMMON STOCK USD.00001	12,619	3,259,866
AXONICS INC	COMMON STOCK USD.0001	8,373	521,052
AXOS FINANCIAL INC	COMMON STOCK USD.01	8,560	467,376
AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	6,436	512,241
AXT INC	COMMON STOCK USD.001	6,568	15,763
AZEK CO INC/THE	COMMON STOCK	24,356	931,617
AZENTA INC	COMMON STOCK USD.01	10,345	673,873
AZZ INC	COMMON STOCK USD1.0	3,998	232,244
B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	2,643	55,477
B+G FOODS INC	COMMON STOCK USD.01	10,396	109,158
BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	12,056	17,602
BACKBLAZE INC A	COMMON STOCK USD.001	1,294	9,821
BADGER METER INC	COMMON STOCK USD1.0	4,877	752,862
BAKER HUGHES CO	COMMON STOCK USD.0001	175,636	6,003,238
BAKKT HOLDINGS INC	COMMON STOCK USD.0001	17,609	39,268
BALCHEM CORP	COMMON STOCK USD.0667	5,200	773,500
BALL CORP	COMMON STOCK	55,838	3,211,802
BALLY S CORP	COMMON STOCK USD.01	4,962	69,170
BANC OF CALIFORNIA INC	COMMON STOCK USD.01	21,905	294,184
BANCFIRST CORP	COMMON STOCK USD1.0	2,580	251,111
BANCORP INC/THE	COMMON STOCK USD1.0	9,117	351,552
BANDWIDTH INC CLASS A	COMMON STOCK USD.001	3,843	55,608

BANK FIRST CORP	COMMON STOCK USD1.0	1,253	108,585
BANK OF AMERICA CORP	COMMON STOCK USD.01	1,167,310	39,303,328
BANK OF HAWAII CORP	COMMON STOCK USD.01	6,658	482,439
BANK OF MARIN BANCORP/CA	COMMON STOCK	2,546	56,063
BANK OF NEW YORK MELLON CORP	COMMON STOCK USD.01	131,823	6,861,387
BANK OZK	COMMON STOCK	17,460	870,032
BANK7 CORP	COMMON STOCK USD.01	700	19,145
BANKFINANCIAL CORP	COMMON STOCK USD.01	3,079	31,591
BANKUNITED INC	COMMON STOCK USD.01	11,622	376,901
BANKWELL FINANCIAL GROUP INC	COMMON STOCK NPV	1,336	40,320
BANNER CORPORATION	COMMON STOCK USD.01	5,583	299,025
BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	2,370	69,583
BARK INC	COMMON STOCK USD.0001	13,467	10,848
BARNES + NOBLE EDUCATION INC	COMMON STOCK USD.01	5,556	8,278
BARNES GROUP INC	COMMON STOCK USD.01	8,292	270,568
BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	1,059	122,632
BASSETT FURNITURE INDS	COMMON STOCK USD5.0	1,928	32,005
BATH + BODY WORKS INC	COMMON STOCK USD.5	41,879	1,807,498
BAXTER INTERNATIONAL INC	COMMON STOCK USD1.0	88,237	3,411,242
BAYCOM CORP	COMMON STOCK	2,592	61,145
BAYFIRST FINANCIAL CORP	COMMON STOCK	916	11,862
BCB BANCORP INC	COMMON STOCK	2,120	27,242
BEACHBODY CO INC/THE	COMMON STOCK USD.0001	322	2,669
BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	8,664	753,941
BEAM GLOBAL	COMMON STOCK USD.001	1,085	7,693
BEAM THERAPEUTICS INC	COMMON STOCK USD.01	11,460	311,941
BEAUTY HEALTH CO/THE	COMMON STOCK USD.0001	15,650	48,672
BEAZER HOMES USA INC	COMMON STOCK USD.001	4,525	152,900
BECTON DICKINSON AND CO	COMMON STOCK USD1.0	49,144	11,982,782
BEL FUSE INC CL B	COMMON STOCK USD.1	2,120	141,552
BELDEN INC	COMMON STOCK USD.01	6,815	526,459
BELLRING BRANDS INC	COMMON STOCK USD.01	21,844	1,210,813
BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	6,190	171,092
BENSON HILL INC	COMMON STOCK USD.0001	21,815	3,791
BENTLEY SYSTEMS INC CLASS B	COMMON STOCK USD.01	41,401	2,160,304
BERKSHIRE HATHAWAY INC CL A	COMMON STOCK USD5.0	186	100,928,256
BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD.0033	24,061	8,581,596
BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	7,536	187,119
BERRY CORP	COMMON STOCK USD.001	10,529	74,019
BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	19,607	1,321,316
BEST BUY CO INC	COMMON STOCK USD.1	34,454	2,697,059
BETTER CHOICE CO INC	COMMON STOCK USD.001	2,858	791
BEYOND AIR INC	COMMON STOCK	2,907	5,698
BEYOND INC	COMMON STOCK USD.0001	6,986	193,442
BEYOND MEAT INC	COMMON STOCK	9,447	84,078
BGC GROUP INC A	COMMON STOCK USD.01	64,648	466,759
BGSF INC	COMMON STOCK USD.01	1,900	17,860
BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	3,261	20,675

	BIG LOTS INC	COMMON STOCK USD.01	4,693	36,558
	BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK USD.0001	9,806	95,412
	BIGLARI HOLDINGS INC B	COMMON STOCK	150	24,740
	BILL HOLDINGS INC	COMMON STOCK USD.00001	15,727	1,283,166
	BIO RAD LABORATORIES A	COMMON STOCK USD.0001	3,550	1,146,260
	BIO TECHNE CORP	COMMON STOCK USD.01	28,200	2,175,912
	BIOATLA INC	COMMON STOCK USD.0001	6,601	16,238
	BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	29,237	175,130
	BIOGEN INC	COMMON STOCK USD.0005	25,177	6,515,052
	BIOHAVEN LTD	COMMON STOCK	10,558	451,882
	BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	5,978	97,143
	BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	33,427	3,223,031
	BIOMEA FUSION INC	COMMON STOCK USD.0001	4,115	59,750
	BIONANO GENOMICS INC	COMMON STOCK USD.0001	4,493	8,492
	BIORA THERAPEUTICS INC	COMMON STOCK	773	1,044
	BIOTE CORP A	COMMON STOCK USD.0001	4,600	22,724
	BIOTRICITY INC	COMMON STOCK USD.001	1,149	1,356
	BIOVENTUS INC A	COMMON STOCK USD.001	2,985	15,731
	BIOXCEL THERAPEUTICS INC	COMMON STOCK USD.001	3,407	10,051
	BJ S RESTAURANTS INC	COMMON STOCK	3,361	121,030
	BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	22,620	1,507,849
	BLACK DIAMOND THERAPEUTICS I	COMMON STOCK	4,776	13,421
	BLACK HILLS CORP	COMMON STOCK USD1.0	11,132	600,571
	BLACKBAUD INC	COMMON STOCK USD.001	7,283	631,436
	BLACKLINE INC	COMMON STOCK USD.01	8,386	523,622
*	BLACKROCK INC	COMMON STOCK USD.01	23,772	19,298,110
	BLACKSKY TECHNOLOGY INC	COMMON STOCK USD.0001	9,291	13,007
	BLACKSTONE INC	COMMON STOCK USD.00001	120,041	15,715,768
	BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	28,049	596,602
	BLADE AIR MOBILITY INC	COMMON STOCK USD.0001	8,230	29,052
	BLEND LABS INC A	COMMON STOCK USD.00001	33,957	86,590
	BLINK CHARGING CO	COMMON STOCK USD.001	5,462	18,516
	BLOCK INC	COMMON STOCK	94,406	7,302,304
	BLOOM ENERGY CORP A	COMMON STOCK USD.0001	34,568	511,606
	BLOOMIN BRANDS INC	COMMON STOCK USD.01	13,546	381,320
	BLUE BIRD CORP	COMMON STOCK USD.0001	3,774	101,747
	BLUE FOUNDRY BANCORP	COMMON STOCK USD.01	4,917	47,547
	BLUE OWL CAPITAL INC	COMMON STOCK USD.0001	65,514	976,159
	BLUE RIDGE BANKSHARES INC	COMMON STOCK USD5.0	1,902	5,763
	BLUEBIRD BIO INC	COMMON STOCK USD.01	14,420	19,900
	BLUEGREEN VACATIONS HOLDING	COMMON STOCK USD.01	1,500	112,680
	BLUELINX HOLDINGS INC	COMMON STOCK USD.01	1,708	193,533
	BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	9,983	920,832
	BM TECHNOLOGIES INC	COMMON STOCK USD.0001	1,033	2,118
	BOEING CO/THE	COMMON STOCK USD5.0	96,670	25,198,002
	BOISE CASCADE CO	COMMON STOCK USD.01	6,433	832,173
	BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	4,477	383,455

BOLT BIOTHERAPEUTICS INC	COMMON STOCK USD.00001	2,020	2,262
BOOKING HOLDINGS INC	COMMON STOCK USD.008	6,045	21,442,945
BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	4,806	368,909
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	22,795	2,915,708
BORGWARNER INC	COMMON STOCK USD.01	38,871	1,393,525
BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	1,501	518,731
BOSTON OMAHA CORP CL A	COMMON STOCK	2,764	43,478
BOSTON PROPERTIES INC	REIT USD.01	24,401	1,712,218
BOSTON SCIENTIFIC CORP	COMMON STOCK USD.01	248,197	14,348,269
BOWFLEX INC	COMMON STOCK	5,011	3,858
BOWLERO CORP CLASS A	COMMON STOCK USD.0001	6,862	97,166
BOWMAN CONSULTING GROUP LTD	COMMON STOCK USD.01	2,131	75,693
BOX INC CLASS A	COMMON STOCK USD.0001	23,134	592,462
BOXLIGHT CORP CLASS A	COMMON STOCK USD.0001	1,016	1,087
BOYD GAMING CORP	COMMON STOCK USD.01	11,887	744,245
BRADY CORPORATION CL A	COMMON STOCK USD.01	7,673	450,328
BRAEMAR HOTELS + RESORTS INC	REIT USD.01	11,050	27,625
BRAINSTORM CELL THERAPEUTICS	COMMON STOCK USD.0001	5,957	1,626
BRANDYWINE REALTY TRUST	REIT USD.01	27,826	150,260
BRAZE INC A	COMMON STOCK USD.0001	8,682	461,275
BRC INC A	COMMON STOCK USD.0001	7,228	26,238
BREAD FINANCIAL HOLDINGS INC	COMMON STOCK USD.01	8,084	266,287
BRIDGE INVESTMENT GRP HDS A	COMMON STOCK USD.01	3,211	31,404
BRIDGEBIO PHARMA INC	COMMON STOCK	19,625	792,261
BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	3,569	48,253
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	9,479	893,301
BRIGHTCOVE	COMMON STOCK USD.001	6,536	16,928
BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	11,135	589,264
BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.001	5,734	109,863
BRIGHTSPIRE CAPITAL INC	REIT USD.01	24,176	179,869
BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	8,050	67,781
BRILLIANT EARTH GROUP INC A	COMMON STOCK USD.0001	1,879	6,990
BRINK S CO/THE	COMMON STOCK USD1.0	7,357	647,048
BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	7,378	318,582
BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1	352,924	18,108,530
BRISTOW GROUP INC	COMMON STOCK USD.01	3,842	108,613
BRIXMOR PROPERTY GROUP INC	REIT USD.01	50,490	1,174,902
BROADCOM INC	COMMON STOCK	74,627	83,302,389
BROADRIDGE FINANCIAL SOLUTIO	COMMON STOCK USD.01	20,245	4,165,409
BROADSTONE NET LEASE INC	REIT USD.00025	31,733	546,442
BROADWAY FINANCIAL CORP/DE	COMMON STOCK USD.01	824	5,463
BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	31,274	182,015
BROOKLINE BANCORP INC	COMMON STOCK USD.01	14,294	155,948
BROWN + BROWN INC	COMMON STOCK USD.1	40,985	2,914,443
BROWN FORMAN CORP CLASS A	COMMON STOCK USD.15	8,615	513,368
BROWN FORMAN CORP CLASS B	COMMON STOCK USD.15	36,759	2,098,939
BRP GROUP INC A	COMMON STOCK USD.01	10,089	242,338

BRT APARTMENTS CORP	REIT USD3.0	1,800	33,462
BRUKER CORP	COMMON STOCK USD.01	16,428	1,207,129
BRUNSWICK CORP	COMMON STOCK USD.75	11,797	1,141,360
BUCKLE INC/THE	COMMON STOCK USD.01	4,827	229,379
BUILD A BEAR WORKSHOP INC	COMMON STOCK USD.01	1,804	41,474
BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	21,172	3,534,454
BUMBLE INC A	COMMON STOCK USD.01	17,032	251,052
BUNGE GLOBAL SA	COMMON STOCK USD.01	26,244	2,649,332
BURGERFI INTERNATIONAL INC	COMMON STOCK USD.0001	2,413	2,075
BURKE + HERBERT FINANCIAL SE	COMMON STOCK	600	37,740
BURLINGTON STORES INC	COMMON STOCK USD.0001	10,767	2,093,966
BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	4,516	111,319
BUTTERFLY NETWORK INC	COMMON STOCK USD.0001	20,812	22,477
BUZZFEED INC	COMMON STOCK USD.0001	5,823	1,456
BWX TECHNOLOGIES INC	COMMON STOCK USD.01	15,236	1,169,058
BYLINE BANCORP INC	COMMON STOCK USD.01	5,969	140,630
BYRNA TECHNOLOGIES INC	COMMON STOCK USD.001	2,585	16,518
C + F FINANCIAL CORP	COMMON STOCK USD1.0	641	43,710
C.H. ROBINSON WORLDWIDE INC	COMMON STOCK USD.1	20,520	1,772,723
C3.AI INC A	COMMON STOCK USD.001	14,911	428,095
C4 THERAPEUTICS INC	COMMON STOCK	6,120	34,578
CABALETTA BIO INC	COMMON STOCK USD.00001	5,760	130,752
CABLE ONE INC	COMMON STOCK USD.01	705	392,396
CABOT CORP	COMMON STOCK USD1.0	9,081	758,264
CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	3,811	1,234,230
CACTUS INC A	COMMON STOCK USD.01	10,911	495,359
CADENCE BANK	COMMON STOCK USD2.5	30,806	911,550
CADENCE DESIGN SYS INC	COMMON STOCK USD.01	46,264	12,600,926
CADIZ INC	COMMON STOCK USD.01	3,191	8,935
CADRE HOLDINGS INC	COMMON STOCK USD.01	2,510	82,554
CAESARS ENTERTAINMENT INC	COMMON STOCK	40,179	1,883,592
CAL MAINE FOODS INC	COMMON STOCK USD.01	6,698	384,398
CALAMP CORP	COMMON STOCK USD.01	6,677	1,676
CALAVO GROWERS INC	COMMON STOCK USD.001	2,969	87,318
CALERES INC	COMMON STOCK USD.01	6,359	195,412
CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	10,716	585,951
CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	9,303	482,547
CALIX INC	COMMON STOCK	9,873	431,351
CALLON PETROLEUM CO	COMMON STOCK USD.01	9,075	294,030
CAMBER ENERGY INC	COMMON STOCK USD.001	841	192
CAMBIUM NETWORKS CORP	COMMON STOCK USD.0001	1,839	11,034
CAMBRIDGE BANCORP	COMMON STOCK USD1.0	1,108	76,895
CAMDEN NATIONAL CORP	COMMON STOCK	2,530	95,204
CAMDEN PROPERTY TRUST	REIT USD.01	17,969	1,784,142
CAMPBELL SOUP CO	COMMON STOCK USD.0375	33,254	1,437,570
CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	6,786	178,200
CANNAE HOLDINGS INC	COMMON STOCK USD.0001	11,677	227,818
CANO HEALTH INC	COMMON STOCK USD.0001	277	1,626

CANOO INC	COMMON STOCK USD.0001	39,769	10,229
CANTALOUPE INC	COMMON STOCK	9,682	71,744
CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	1,352	32,718
CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	2,215	65,187
CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.01	64,261	8,425,902
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	21,076	135,940
CAPRI HOLDINGS LTD	COMMON STOCK	19,262	967,723
CAPRICOR THERAPEUTICS INC	COMMON STOCK USD.001	4,676	22,866
CAPSTAR FINANCIAL HOLDINGS I	COMMON STOCK USD1.0	2,971	55,677
CARA THERAPEUTICS INC	COMMON STOCK USD.001	7,757	5,763
CARDIFF ONCOLOGY INC	COMMON STOCK USD.0001	4,730	7,000
CARDINAL HEALTH INC	COMMON STOCK	43,030	4,337,424
CARDLYTICS INC	COMMON STOCK	5,413	49,854
CARECLOUD INC	COMMON STOCK USD.001	2,000	3,040
CAREDX INC	COMMON STOCK USD.001	8,598	103,176
CAREMAX INC	COMMON STOCK USD.0001	10,252	5,108
CARETRUST REIT INC	REIT USD.01	20,252	453,240
CARGURUS INC	COMMON STOCK USD.001	14,058	339,641
CARIBOU BIOSCIENCES INC	COMMON STOCK USD.0001	9,713	55,655
CARISMA THERAPEUTICS INC	COMMON STOCK USD.001	1,430	4,190
CARLISLE COS INC	COMMON STOCK USD1.0	8,489	2,652,218
CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	36,435	1,482,540
CARMAX INC	COMMON STOCK USD.5	28,356	2,176,039
CARNIVAL CORP	COMMON STOCK USD.01	170,232	3,156,101
CARPARTS.COM INC	COMMON STOCK USD.001	8,007	25,302
CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	7,743	548,204
CARRIAGE SERVICES INC	COMMON STOCK USD.01	2,440	61,024
CARRIER GLOBAL CORP	COMMON STOCK USD.01	143,948	8,269,813
CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	6,798	53,568
CARS.COM INC	COMMON STOCK USD.01	10,195	193,399
CARTER BANKSHARES INC	COMMON STOCK USD1.0	4,730	70,808
CARTER S INC	COMMON STOCK USD.01	6,212	465,217
CARTESIAN THERAPEUTICS INC	COMMON STOCK USD.0001	12,323	8,495
CARTESIAN THERAPEUTICS INC	COMMON STOCK	12,323	2,218
CARVANA CO	COMMON STOCK USD.001	15,608	826,288
CASA SYSTEMS INC	COMMON STOCK	5,790	3,069
CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	9,339	798,111
CASEY S GENERAL STORES INC	COMMON STOCK	6,193	1,701,465
CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	1,817	81,856
CASSAVA SCIENCES INC	COMMON STOCK USD.001	6,239	140,440
CASSAVA SCIENCES INC	WARRANT	2,495	9,606
CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	3,890	83,946
CATALENT INC	COMMON STOCK USD.01	29,737	1,336,083
CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	15,985	268,708
CATERPILLAR INC	COMMON STOCK USD1.0	86,732	25,644,050
CATHAY GENERAL BANCORP	COMMON STOCK USD.01	11,433	509,569
CATO CORP CLASS A	COMMON STOCK USD.033	3,131	22,355

CAVA GROUP INC	COMMON STOCK USD.0001	3,500	150,430
CAVCO INDUSTRIES INC	COMMON STOCK USD.01	1,380	478,336
CB FINANCIAL SERVICES INC	COMMON STOCK	773	18,413
CBIZ INC	COMMON STOCK USD.01	7,882	493,334
CBL + ASSOCIATES PROPERTIES	REIT USD.01	4,600	112,332
CBOE GLOBAL MARKETS INC	COMMON STOCK	18,007	3,215,330
CBRE GROUP INC A	COMMON STOCK USD.01	52,406	4,878,475
CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.0001	38,694	440,725
CDW CORP/DE	COMMON STOCK USD.01	23,021	5,233,134
CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	5,682	115,231
CEL SCI CORP	COMMON STOCK USD.01	6,912	18,801
CELANESE CORP	COMMON STOCK USD.0001	16,695	2,593,902
CELCUITY INC	COMMON STOCK USD.001	1,780	25,935
CELLDEX THERAPEUTICS INC	COMMON STOCK USD.001	9,235	366,260
CELSIUS HOLDINGS INC	COMMON STOCK USD.001	24,827	1,353,568
CELULARITY INC A	COMMON STOCK USD.0001	16,100	3,983
CENCORA INC	COMMON STOCK USD.01	28,433	5,839,570
CENTENE CORP	COMMON STOCK USD.001	90,976	6,751,329
CENTERPOINT ENERGY INC	COMMON STOCK USD.01	105,299	3,008,392
CENTERSPACE	REIT	2,382	138,632
CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	1,527	76,518
CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	6,808	299,824
CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	4,882	96,078
CENTRAL VALLEY COMM BANCORP	COMMON STOCK	1,752	39,157
CENTRUS ENERGY CORP CLASS A	COMMON STOCK USD.1	2,231	121,389
CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	8,356	101,442
CENTURY CASINOS INC	COMMON STOCK USD.01	4,698	22,926
CENTURY COMMUNITIES INC	COMMON STOCK USD.01	4,832	440,388
CENTURY THERAPEUTICS INC	COMMON STOCK USD.0001	5,943	19,731
CEPTON INC	COMMON STOCK USD.0001	718	2,255
CERENCE INC	COMMON STOCK USD.01	6,215	122,187
CEREVEL THERAPEUTICS HOLDING	COMMON STOCK USD.0001	14,572	617,853
CERTARA INC	COMMON STOCK USD.01	16,646	292,803
CERUS CORP	COMMON STOCK USD.001	25,747	55,614
CEVA INC	COMMON STOCK USD.001	3,795	86,184
CF INDUSTRIES HOLDINGS INC	COMMON STOCK USD.01	33,848	2,690,916
CHAMPIONS ONCOLOGY INC	COMMON STOCK USD.001	1,190	6,438
CHAMPIONX CORP	COMMON STOCK USD.01	33,249	971,203
CHARGE ENTERPRISES INC	COMMON STOCK USD.0001	15,600	1,780
CHARGEPOINT HOLDINGS INC	COMMON STOCK	42,049	98,395
CHARLES + COLVARD LTD	COMMON STOCK	8,803	3,611
CHARLES RIVER LABORATORIES	COMMON STOCK USD.01	8,629	2,039,896
CHART INDUSTRIES INC	COMMON STOCK USD.01	6,827	930,725
CHARTER COMMUNICATIONS INC A	COMMON STOCK USD.001	17,239	6,700,455
CHATHAM LODGING TRUST	REIT USD.01	8,650	92,728
CHECKPOINT THERAPEUTICS INC	COMMON STOCK USD.0001	1,126	2,579
CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	7,870	275,529

CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	5,778	170,047
CHEGG INC	COMMON STOCK USD.001	20,073	228,029
CHEMED CORP	COMMON STOCK USD1.0	2,512	1,468,892
CHEMOURS CO/THE	COMMON STOCK USD.01	24,200	763,268
CHEMUNG FINANCIAL CORP	COMMON STOCK USD.01	454	22,609
CHENIERE ENERGY INC	COMMON STOCK USD.003	40,307	6,880,808
CHERRY HILL MORTGAGE INVESTM	REIT USD.01	3,172	12,815
CHESAPEAKE ENERGY CORP	COMMON STOCK USD.01	18,572	1,428,930
CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	3,644	384,916
CHEVRON CORP	COMMON STOCK USD.75	298,334	44,499,499
CHEWY INC CLASS A	COMMON STOCK USD.01	19,592	462,959
CHICAGO ATLANTIC REAL ESTATE	REIT USD.01	3,302	53,426
CHICKEN SOUP FOR THE SOUL EN	COMMON STOCK	1,962	430
CHICO S FAS INC	COMMON STOCK USD.01	21,856	165,668
CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	2,239	51,990
CHIMERA INVESTMENT CORP	REIT USD.01	38,875	193,986
CHIMERIX INC	COMMON STOCK USD.001	12,344	11,881
CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.01	4,637	10,604,634
CHOICE HOTELS INTL INC	COMMON STOCK USD.01	4,133	468,269
CHOICEONE FINANCIAL SVCS INC	COMMON STOCK	1,123	32,904
CHORD ENERGY CORP	COMMON STOCK	6,936	1,152,971
CHROMADEX CORP	COMMON STOCK USD.001	8,586	12,278
CHUBB LTD	COMMON STOCK	69,461	15,698,186
CHURCH + DWIGHT CO INC	COMMON STOCK USD1.0	41,495	3,923,767
CHURCHILL DOWNS INC	COMMON STOCK	11,412	1,539,821
CHUY S HOLDINGS INC	COMMON STOCK USD.01	3,305	126,350
CIBUS INC	COMMON STOCK USD.0001	2,000	39,280
CIDARA THERAPEUTICS INC	COMMON STOCK USD.0001	15,337	12,178
CIENA CORP	COMMON STOCK USD.01	25,165	1,132,677
CIMPRESS PLC	COMMON STOCK EUR.01	2,806	224,620
CINCINNATI FINANCIAL CORP	COMMON STOCK USD2.0	26,971	2,790,420
CINEMARK HOLDINGS INC	COMMON STOCK USD.001	17,407	245,265
CINEVERSE CORP	COMMON STOCK USD.001	1,162	1,569
CINTAS CORP	COMMON STOCK	14,670	8,841,022
CIPHER MINING INC	COMMON STOCK USD1.0	6,841	28,253
CIRRUS LOGIC INC	COMMON STOCK USD.001	9,191	764,599
CISCO SYSTEMS INC	COMMON STOCK USD.001	687,112	34,712,898
CISO GLOBAL INC	COMMON STOCK USD.00001	8,373	851
CITI TRENDS INC	COMMON STOCK USD.01	1,330	37,612
CITIGROUP INC	COMMON STOCK USD.01	325,444	16,740,839
CITIUS PHARMACEUTICALS INC	COMMON STOCK	20,681	15,645
CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	2,717	60,942
CITIZENS COMMUNITY BANCORP I	COMMON STOCK USD.01	1,211	14,181
CITIZENS FINANCIAL GROUP	COMMON STOCK USD.01	91,052	3,017,463
CITIZENS FINANCIAL SERVICES	COMMON STOCK USD1.0	400	25,888
CITIZENS INC	COMMON STOCK	7,280	19,583
CITY HOLDING CO	COMMON STOCK USD2.5	2,332	257,126
CITY OFFICE REIT INC	REIT USD.01	6,476	39,568

CIVITAS RESOURCES INC	COMMON STOCK	13,784	942,550
CLARIVATE PLC	COMMON STOCK USD.01	74,389	688,842
CLAROS MORTGAGE TRUST INC	COMMON STOCK USD.01	20,600	280,778
CLARUS CORP	COMMON STOCK USD.0001	4,666	32,172
CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	28,153	107,826
CLEAN HARBORS INC	COMMON STOCK USD.01	8,537	1,489,792
CLEANSPARK INC	COMMON STOCK	23,773	262,216
CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	74,018	134,713
CLEAR SECURE INC CLASS A	COMMON STOCK USD.00001	13,917	287,386
CLEARFIELD INC	COMMON STOCK USD.01	1,882	54,729
CLEARPOINT NEURO INC	COMMON STOCK USD.01	2,150	14,599
CLEARSIDE BIOMEDICAL INC	COMMON STOCK USD.001	9,475	11,086
CLEARWATER ANALYTICS HDS A	COMMON STOCK USD.001	17,787	356,274
CLEARWATER PAPER CORP	COMMON STOCK USD.0001	2,831	102,256
CLEARWAY ENERGY INC A	COMMON STOCK USD.01	5,839	149,362
CLEARWAY ENERGY INC C	COMMON STOCK	12,580	345,069
CLENE INC	COMMON STOCK USD.0001	3,801	1,127
CLEVELAND CLIFFS INC	COMMON STOCK USD.125	85,789	1,751,811
CLIMB GLOBAL SOLUTIONS INC	COMMON STOCK USD.01	724	39,697
CLIPPER REALTY INC	REIT USD.01	2,547	13,754
CLOROX COMPANY	COMMON STOCK USD1.0	21,725	3,097,768
CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	50,857	4,234,354
CLOVER HEALTH INVESTMENTS CO	COMMON STOCK USD.0001	45,058	42,900
CME GROUP INC	COMMON STOCK USD.01	60,945	12,835,017
CMS ENERGY CORP	COMMON STOCK USD.01	48,834	2,835,790
CNA FINANCIAL CORP	COMMON STOCK USD2.5	4,300	181,933
CNB FINANCIAL CORP/PA	COMMON STOCK	2,611	58,982
CNH INDUSTRIAL NV	COMMON STOCK EUR.01	173,300	2,110,794
CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	19,063	531,858
CNX RESOURCES CORP	COMMON STOCK USD.01	26,210	524,200
CO DIAGNOSTICS INC	COMMON STOCK USD.001	5,163	6,867
COASTAL FINANCIAL CORP/WA	COMMON STOCK	1,566	69,546
COCA COLA CO/THE	COMMON STOCK USD.25	661,247	38,967,286
COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	753	699,085
COCRYSTAL PHARMA INC	COMMON STOCK USD.001	764	1,299
CODA OCTOPUS GROUP INC	COMMON STOCK USD.001	968	5,808
CODEXIS INC	COMMON STOCK USD.0001	9,781	29,832
CODORUS VALLEY BANCORP INC	COMMON STOCK USD2.5	1,443	37,085
COEUR MINING INC	COMMON STOCK USD.01	60,455	197,083
COGENT BIOSCIENCES INC	COMMON STOCK USD.001	10,960	64,445
COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	6,844	520,555
COGNEX CORP	COMMON STOCK USD.002	29,146	1,216,554
COGNITION THERAPEUTICS INC	COMMON STOCK USD.001	303	561
COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01	85,376	6,448,449
COHEN + STEERS INC	COMMON STOCK USD.01	3,959	299,815
COHERENT CORP	COMMON STOCK	21,354	929,540
COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	10,787	35,921

	COHU INC	COMMON STOCK USD1.0	8,225	291,083
	COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001	28,629	4,979,156
	COLGATE PALMOLIVE CO	COMMON STOCK USD1.0	138,916	11,072,994
	COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	5,502	169,352
	COLONY BANKCORP	COMMON STOCK USD1.0	3,086	41,044
	COLUMBIA BANKING SYSTEM INC	COMMON STOCK	34,700	925,796
	COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	6,045	116,548
	COLUMBIA SPORTSWEAR CO	COMMON STOCK	5,492	436,834
	COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	4,737	184,838
	COMCAST CORP CLASS A	COMMON STOCK USD.01	680,473	29,838,741
	COMERICA INC	COMMON STOCK USD5.0	22,000	1,227,820
	COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	6,636	1,364,826
	COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	19,984	1,067,345
	COMMERCIAL METALS CO	COMMON STOCK USD.01	18,965	949,009
	COMMERCIAL VEHICLE GROUP INC	COMMON STOCK USD.01	6,008	42,116
	COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	32,481	91,596
*	COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	8,660	451,273
	COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	19,276	60,334
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	3,838	102,244
	COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	2,000	87,720
	COMMUNITY WEST BANCSHARES	COMMON STOCK	1,837	31,945
	COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	7,440	594,084
	COMPASS INC CLASS A	COMMON STOCK USD.00001	53,400	200,784
	COMPASS MINERALS INTERNATION	COMMON STOCK USD.01	5,572	141,083
	COMPASS THERAPEUTICS INC	COMMON STOCK USD.0001	9,200	14,352
	COMPOSECURE INC A	COMMON STOCK USD.0001	5,100	27,540
	COMSCORE INC	COMMON STOCK USD.001	508	8,484
	COMSOVEREIGN HOLDING CORP	COMMON STOCK USD.001	77	62
	COMSTOCK INC	COMMON STOCK USD.000666	6,529	3,578
	COMSTOCK RESOURCES INC	COMMON STOCK USD.5	15,316	135,547
	COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	4,705	39,663
	CONAGRA BRANDS INC	COMMON STOCK USD5.0	83,200	2,384,512
	CONCENTRIX CORP	COMMON STOCK	7,126	699,844
	CONCRETE PUMPING HOLDINGS IN	COMMON STOCK USD.0001	3,856	31,619
	CONDUENT INC	COMMON STOCK USD.01	25,385	92,655
	CONFLUENT INC CLASS A	COMMON STOCK USD.00001	34,329	803,299
	CONMED CORP	COMMON STOCK USD.01	5,074	555,654
	CONN S INC	COMMON STOCK USD.01	3,012	13,373
	CONNECTONE BANCORP INC	COMMON STOCK	5,450	124,860
	CONOCOPHILLIPS	COMMON STOCK USD.01	202,795	23,538,416
	CONSENSUS CLOUD SOLUTION	COMMON STOCK USD.01	2,655	69,588
	CONSOL ENERGY INC	COMMON STOCK USD.01	4,831	485,660
	CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	12,512	54,427
	CONSOLIDATED EDISON INC	COMMON STOCK USD.1	57,860	5,263,524
	CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	2,645	94,162
	CONSTELLATION BRANDS INC A	COMMON STOCK USD.01	27,439	6,633,378
	CONSTELLATION ENERGY	COMMON STOCK	54,366	6,354,842

CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	7,006	304,901
CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	6,087	13,878
CONTANGO ORE INC	COMMON STOCK USD.001	1,200	21,732
CONTEXTLOGIC INC A	COMMON STOCK USD.0001	3,753	22,330
CONTRA ADAMAS PHARMACE	COMMON STOCK	5,694	342
CONTRA ADAMAS PHARMACE	COMMON STOCK	5,694	342
CONTRA ADURO BIOTECH I	COMMON STOCK	1,986	1,192
CONTRA PARDES BIOSCIEN	COMMON STOCK	5,920	178
CONTRA REXAHN PHARMACE	COMMON STOCK	5,235	765
CONTRA SPECTRUM PHARMA	COMMON STOCK	26,745	5,349
CONTRA STRONGBRIDGE BI	COMMON STOCK	8,834	1,600
COOPER COS INC/THE	COMMON STOCK USD.1	8,615	3,260,261
COOPER STANDARD HOLDING	COMMON STOCK USD.001	2,974	58,112
COPART INC	COMMON STOCK	149,764	7,338,436
COPT DEFENSE PROPERTIES	REIT USD.01	18,869	483,612
CORBUS PHARMACEUTICALS HOLDI	COMMON STOCK USD.0001	800	4,832
CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	14,980	486,550
CORE + MAIN INC CLASS A	COMMON STOCK USD.01	19,632	793,329
CORE LABORATORIES INC	COMMON STOCK	7,852	138,666
CORE MOLDING TECHNOLOGIES IN	COMMON STOCK USD.01	1,453	26,924
COREBRIDGE FINANCIAL INC	COMMON STOCK	39,300	851,238
CORECARD CORP	COMMON STOCK USD.01	1,012	13,996
CORECIVIC INC	COMMON STOCK USD.01	20,356	295,773
CORMEDIX INC	COMMON STOCK USD.001	5,471	20,571
CORNING INC	COMMON STOCK USD.5	135,211	4,117,175
CORSAIR GAMING INC	COMMON STOCK	8,166	115,141
CORTEVA INC	COMMON STOCK USD.01	122,562	5,873,171
CORVEL CORP	COMMON STOCK USD.0001	1,499	370,568
CORVUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,503	14,965
COSTAR GROUP INC	COMMON STOCK USD.01	70,649	6,174,016
COSTCO WHOLESALE CORP	COMMON STOCK USD.005	75,273	49,686,202
COTERRA ENERGY INC	COMMON STOCK USD.1	136,746	3,489,758
COTY INC CL A	COMMON STOCK USD.01	58,704	729,104
COUCHBASE INC	COMMON STOCK USD.00001	4,387	98,795
COURSERA INC	COMMON STOCK USD.00001	16,893	327,217
COUSINS PROPERTIES INC	REIT USD1.0	25,651	624,602
COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	1,354	62,338
CPI CARD GROUP INC	COMMON STOCK USD.001	678	13,011
CRA INTERNATIONAL INC	COMMON STOCK	1,106	109,328
CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	3,845	296,373
CRANE CO	COMMON STOCK	8,153	963,195
CRANE NXT CO	COMMON STOCK USD1.0	7,653	435,226
CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	3,862	50,901
CREATIVE MEDIA + COMMUNITY T	REIT USD.001	2,183	8,164
CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	1,032	549,777
CREDO TECHNOLOGY GROUP HOLDI	COMMON STOCK USD.00005	18,976	369,463

CRESCENT ENERGY INC A	COMMON STOCK USD.0001	12,862	169,907
CRICUT INC CLASS A	COMMON STOCK USD.001	9,428	62,131
CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	9,593	341,319
CRISPR THERAPEUTICS AG	COMMON STOCK CHF.03	12,803	801,468
CROCS INC	COMMON STOCK USD.001	10,335	965,392
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	5,263	119,154
CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	7,751	105,259
CROWDSTRIKE HOLDINGS INC A	COMMON STOCK	38,290	9,776,203
CROWN CASTLE INC	REIT USD.01	73,790	8,499,870
CROWN HOLDINGS INC	COMMON STOCK USD5.0	20,089	1,849,996
CRYOPORT INC	COMMON STOCK USD.001	8,675	134,376
CS DISCO INC	COMMON STOCK USD.005	2,055	15,597
CSG SYSTEMS INTL INC	COMMON STOCK USD.01	5,264	280,097
CSW INDUSTRIALS INC	COMMON STOCK USD.01	2,561	531,177
CSX CORP	COMMON STOCK USD1.0	338,260	11,727,474
CTO REALTY GROWTH INC	REIT USD.01	3,177	55,057
CTS CORP	COMMON STOCK	5,371	234,928
CUBESMART	REIT USD.01	37,876	1,755,553
CUE BIOPHARMA INC	COMMON STOCK USD.001	5,032	13,284
CUE HEALTH INC	COMMON STOCK USD.00001	16,300	2,649
CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	10,810	1,172,777
CULLINAN ONCOLOGY INC	COMMON STOCK USD.0001	3,980	40,556
CULP INC	COMMON STOCK USD.05	2,071	11,991
CUMMINS INC	COMMON STOCK USD2.5	23,968	5,742,014
CUMULUS MEDIA INC CL A	COMMON STOCK USD.01	3,060	16,279
CURIOSITYSTREAM INC	COMMON STOCK	4,016	2,169
CURIS INC	COMMON STOCK USD.01	658	8,390
CURO GROUP HOLDINGS CORP	COMMON STOCK	4,044	3,235
CURTISS WRIGHT CORP	COMMON STOCK USD1.0	6,494	1,446,798
CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	28,339	306,061
CUSTOM TRUCK ONE SOURCE INC	COMMON STOCK USD.0001	11,446	70,736
CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	4,854	279,687
CUTERA INC	COMMON STOCK USD.001	2,636	9,292
CVB FINANCIAL CORP	COMMON STOCK	21,430	432,672
CVR ENERGY INC	COMMON STOCK USD.01	4,670	141,501
CVRX INC	COMMON STOCK USD.01	1,547	48,638
CVS HEALTH CORP	COMMON STOCK USD.01	217,316	17,159,271
CXAPP INC	COMMON STOCK USD.0001	174	224
CYCLERION THERAPEUTICS INC	COMMON STOCK USD.00001	413	1,384
CYCLO THERAPEUTICS INC	COMMON STOCK USD.0001	344	547
CYMABAY THERAPEUTICS INC	COMMON STOCK USD.0001	17,423	411,531
CYTEIR THERAPEUTICS INC	COMMON STOCK USD.001	1,553	4,721
CYTEK BIOSCIENCES INC	COMMON STOCK USD.001	17,190	156,773
CYTOKINETICS INC	COMMON STOCK USD.001	15,398	1,285,579
CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001	8,319	12,894
CYTOSORBENTS CORP	COMMON STOCK USD.001	7,999	8,879
D WAVE QUANTUM INC	COMMON STOCK USD.0001	13,700	12,057

DAILY JOURNAL CORP	COMMON STOCK USD.01	110	37,490
DAKOTA GOLD CORP	COMMON STOCK USD.001	6,300	16,506
DAKTRONICS INC	COMMON STOCK	5,031	42,663
DANA INC	COMMON STOCK USD.01	20,707	302,529
DANAHER CORP	COMMON STOCK USD.01	111,797	25,863,118
DANIMER SCIENTIFIC INC	COMMON STOCK USD.0001	14,442	14,731
DARDEN RESTAURANTS INC	COMMON STOCK	21,004	3,450,957
DARE BIOSCIENCE INC	COMMON STOCK USD.0001	8,780	2,713
DARIOHEALTH CORP	COMMON STOCK	2,597	4,467
DARLING INGREDIENTS INC	COMMON STOCK USD.01	26,909	1,341,145
DASEKE INC	COMMON STOCK	10,198	82,604
DATA I/O CORP	COMMON STOCK	2,095	6,159
DATADOG INC CLASS A	COMMON STOCK USD.00001	51,152	6,208,830
DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	5,336	287,344
DAVE INC	COMMON STOCK USD.0001	878	7,362
DAVITA INC	COMMON STOCK USD.001	9,105	953,840
DAY ONE BIOPHARMACEUTICALS I	COMMON STOCK USD.0001	13,541	197,699
DAYFORCE INC	COMMON STOCK USD.01	29,143	1,956,078
DECIPHERA PHARMACEUTICALS IN	COMMON STOCK USD.01	8,396	135,427
DECKERS OUTDOOR CORP	COMMON STOCK USD.01	4,502	3,009,272
DEERE + CO	COMMON STOCK USD1.0	46,124	18,443,604
DEFINITIVE HEALTHCARE CORP	COMMON STOCK USD.001	6,471	64,322
DELCATH SYSTEMS INC	COMMON STOCK USD.01	757	3,149
DELEK US HOLDINGS INC	COMMON STOCK USD.01	9,446	243,707
DELL TECHNOLOGIES C	COMMON STOCK	42,842	3,277,413
DELTA AIR LINES INC	COMMON STOCK USD.0001	108,867	4,379,719
DELTA APPAREL INC	COMMON STOCK USD.01	833	5,939
DELUXE CORP	COMMON STOCK USD1.0	7,060	151,437
DENALI THERAPEUTICS INC	COMMON STOCK USD.01	20,681	443,814
DENNY S CORP	COMMON STOCK USD.01	9,554	103,948
DENTSPLY SIRONA INC	COMMON STOCK USD.01	34,873	1,241,130
DERMTECH INC	COMMON STOCK USD.0001	4,203	7,355
DESIGN THERAPEUTICS INC	COMMON STOCK USD.0001	5,032	13,335
DESIGNER BRANDS INC CLASS A	COMMON STOCK	8,616	76,252
DESKTOP METAL INC A	COMMON STOCK USD.0001	46,309	34,778
DESTINATION XL GROUP INC	COMMON STOCK USD.01	5,885	25,894
DEVON ENERGY CORP	COMMON STOCK USD.1	110,781	5,018,379
DEXCOM INC	COMMON STOCK USD.001	66,596	8,263,898
DHI GROUP INC	COMMON STOCK USD.01	7,794	20,186
DIAMEDICA THERAPEUTICS INC	COMMON STOCK	3,912	11,110
DIAMOND HILL INVESTMENT GRP	COMMON STOCK	458	75,840
DIAMOND OFFSHORE DRILLING IN	COMMON STOCK USD.0001	16,100	209,300
DIAMONDBACK ENERGY INC	COMMON STOCK USD.01	30,609	4,746,844
DIAMONDROCK HOSPITALITY CO	REIT USD.01	36,282	340,688
DIANTHUS THERAPEUTICS INC	COMMON STOCK USD.001	317	3,297
DICK S SPORTING GOODS INC	COMMON STOCK USD.01	10,489	1,541,359
DIEBOLD NIXDORF INC	COMMON STOCK	6,400	185,280

DIGI INTERNATIONAL INC	COMMON STOCK USD.01	5,444	141,544
DIGIMARC CORP	COMMON STOCK USD.001	2,271	82,029
DIGITAL REALTY TRUST INC	REIT USD.01	51,187	6,888,746
DIGITAL TURBINE INC	COMMON STOCK USD.0001	14,465	99,230
DIGITALBRIDGE GROUP INC	COMMON STOCK USD.01	23,411	410,629
DIGITALOCEAN HOLDINGS INC	COMMON STOCK	8,918	327,201
DILLARDS INC CL A	COMMON STOCK	543	219,182
DIME COMMUNITY BANCSHARES IN	COMMON STOCK USD.01	4,976	134,004
DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	2,610	129,587
DIODES INC	COMMON STOCK USD.667	7,605	612,355
DISC MEDICINE INC	COMMON STOCK USD.0001	2,945	170,103
DISCOVER FINANCIAL SERVICES	COMMON STOCK USD.01	43,613	4,902,101
DISH NETWORK CORP A	COMMON STOCK USD.01	40,790	235,358
DISTRIBUTION SOLUTIONS GROUP	COMMON STOCK USD1.0	1,616	51,001
DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	39,251	146,799
DLH HOLDINGS CORP	COMMON STOCK USD.001	2,481	39,076
DMC GLOBAL INC	COMMON STOCK USD.05	3,459	65,098
DMK PHARMACEUTICALS CORP	COMMON STOCK USD.0001	545	382
DNOW INC	COMMON STOCK USD.01	18,665	211,288
DOCGO INC	COMMON STOCK USD.0001	12,619	70,540
DOCUSIGN INC	COMMON STOCK USD.0001	34,832	2,070,762
DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	9,785	843,271
DOLLAR GENERAL CORP	COMMON STOCK USD.875	38,223	5,196,417
DOLLAR TREE INC	COMMON STOCK USD.01	37,061	5,264,515
DOMA HOLDINGS INC	COMMON STOCK USD.0001	1,176	5,445
DOMINARI HOLDINGS INC	COMMON STOCK USD.005	722	1,870
DOMINION ENERGY INC	COMMON STOCK	141,851	6,666,997
DOMINO S PIZZA INC	COMMON STOCK USD.01	5,988	2,468,433
DOMO INC CLASS B	COMMON STOCK USD.001	4,628	47,622
DONALDSON CO INC	COMMON STOCK USD5.0	20,220	1,321,377
DONEGAL GROUP INC B	COMMON STOCK USD.01	236	3,125
DONEGAL GROUP INC CL A	COMMON STOCK USD.01	2,747	38,431
DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	4,188	261,206
DOORDASH INC A	COMMON STOCK USD.00001	51,864	5,128,831
DORIAN LPG LTD	COMMON STOCK USD.01	5,495	241,066
DORMAN PRODUCTS INC	COMMON STOCK USD.01	4,724	394,029
DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD.001	22,400	823,872
DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	3,900	115,752
DOUGLAS ELLIMAN INC	COMMON STOCK	12,291	36,258
DOUGLAS EMMETT INC	REIT USD.01	28,004	406,058
DOVER CORP	COMMON STOCK USD1.0	24,716	3,801,568
DOW INC	COMMON STOCK USD.01	118,271	6,485,982
DOXIMITY INC CLASS A	COMMON STOCK USD.001	20,727	581,185
DR HORTON INC	COMMON STOCK USD.01	51,495	7,826,210
DRAFTKINGS INC CL A	COMMON STOCK USD.0001	81,314	2,866,319
DRAGONFLY ENERGY HOLDINGS CO	COMMON STOCK USD.0001	1,900	1,029

DREAM FINDERS HOMES INC A	COMMON STOCK USD.01	3,148	111,848
DRIL QUIP INC	COMMON STOCK USD.01	6,039	140,528
DRIVEN BRANDS HOLDINGS INC	COMMON STOCK USD.01	9,149	130,465
DROPBOX INC CLASS A	COMMON STOCK USD.00001	42,972	1,266,815
DT MIDSTREAM INC	COMMON STOCK USD.01	16,136	884,253
DTE ENERGY COMPANY	COMMON STOCK	34,942	3,852,705
DUCKHORN PORTFOLIO INC/THE	COMMON STOCK USD.01	7,221	71,127
DUCOMMUN INC	COMMON STOCK USD.01	1,925	100,216
DUKE ENERGY CORP	COMMON STOCK USD.001	130,162	12,630,920
DULUTH HOLDINGS INC CL B	COMMON STOCK	1,685	9,065
DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	38,620	451,854
DUOLINGO	COMMON STOCK USD.0001	6,342	1,438,683
DUPONT DE NEMOURS INC	COMMON STOCK USD.01	78,500	6,039,005
DURECT CORPORATION	COMMON STOCK USD.0001	3,411	2,012
DUTCH BROS INC CLASS A	COMMON STOCK USD.00001	8,625	273,154
DXC TECHNOLOGY CO	COMMON STOCK USD.01	34,256	783,435
DXP ENTERPRISES INC	COMMON STOCK USD.01	2,930	98,741
DYCOM INDUSTRIES INC	COMMON STOCK	4,649	535,053
DYNATRACE INC	COMMON STOCK USD.001	39,520	2,161,349
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	21,297	297,732
DYNE THERAPEUTICS INC	COMMON STOCK	7,080	94,164
DYNEX CAPITAL INC	REIT USD.01	9,355	117,125
DZS INC	COMMON STOCK USD.001	2,950	5,812
E2OPEN PARENT HOLDINGS INC	COMMON STOCK USD.0001	28,877	126,770
EAGLE BANCORP INC	COMMON STOCK USD.01	5,334	160,767
EAGLE BANCORP MONTANA INC	COMMON STOCK USD.01	907	14,322
EAGLE BULK SHIPPING INC	COMMON STOCK USD.01	983	54,458
EAGLE MATERIALS INC	COMMON STOCK USD.01	5,855	1,187,628
EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	1,992	10,418
EARGO INC	COMMON STOCK USD.0001	192	497
EAST WEST BANCORP INC	COMMON STOCK USD.001	23,800	1,712,410
EASTERLY GOVERNMENT PROPERTI	REIT USD.01	14,222	191,144
EASTERN BANKSHARES INC	COMMON STOCK USD.01	25,333	359,729
EASTERN CO/THE	COMMON STOCK	1,040	22,880
EASTGROUP PROPERTIES INC	REIT	7,656	1,405,182
EASTMAN CHEMICAL CO	COMMON STOCK USD.01	22,159	1,990,321
EASTMAN KODAK CO	COMMON STOCK USD.01	11,616	45,302
EATON CORP PLC	COMMON STOCK USD.01	67,642	16,289,546
EBAY INC	COMMON STOCK USD.001	94,122	4,105,602
ECHOSTAR CORP A	COMMON STOCK USD.001	5,852	96,968
ECOLAB INC	COMMON STOCK USD1.0	42,848	8,498,901
ECOVYST INC	COMMON STOCK	20,674	201,985
EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	8,590	314,652
EDGEWISE THERAPEUTICS INC	COMMON STOCK USD.0001	7,427	81,251
EDGIO INC	COMMON STOCK USD.001	21,630	7,408
EDISON INTERNATIONAL	COMMON STOCK	66,819	4,776,890

EDITAS MEDICINE INC	COMMON STOCK USD.0001	13,881	140,615
EDUCATIONAL DEVELOPMENT CORP	COMMON STOCK USD.2	1,476	1,712
EDWARDS LIFESCIENCES CORP	COMMON STOCK USD1.0	103,369	7,881,886
EGAIN CORP	COMMON STOCK USD.001	3,291	27,414
EHEALTH INC	COMMON STOCK USD.001	3,885	33,877
EIGER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	6,628	1,488
EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	3,525	31,091
ELANCO ANIMAL HEALTH INC	COMMON STOCK	80,530	1,199,897
ELASTIC NV	COMMON STOCK EUR.01	14,237	1,604,510
ELECTROMED INC	COMMON STOCK USD.01	2,042	22,278
ELECTRONIC ARTS INC	COMMON STOCK USD.01	41,373	5,660,240
ELEDON PHARMACEUTICALS INC	COMMON STOCK USD.001	2,657	4,783
ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	35,914	831,050
ELEVANCE HEALTH INC	COMMON STOCK USD.01	40,265	18,987,363
ELF BEAUTY INC	COMMON STOCK USD.01	8,913	1,286,502
ELI LILLY + CO	COMMON STOCK	135,464	78,964,675
ELLINGTON FINANCIAL INC	REIT	13,734	174,559
ELME COMMUNITIES	REIT USD.01	14,241	207,919
EMBECTA CORP	COMMON STOCK USD.01	9,808	185,665
EMCOR GROUP INC	COMMON STOCK USD.01	7,893	1,700,389
EMCORE CORP	COMMON STOCK	4,186	2,047
EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	7,851	18,842
EMERSON ELECTRIC CO	COMMON STOCK USD.5	96,265	9,369,472
EMPIRE STATE REALTY TRUST A	REIT USD.01	23,748	230,118
EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	4,651	183,249
ENACT HOLDINGS INC	COMMON STOCK USD.01	4,700	135,783
ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	3,340	31,429
ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	16,638	1,110,087
ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	4,065	206,299
ENCORE WIRE CORP	COMMON STOCK USD.01	2,744	586,118
ENDEAVOR GROUP HOLD CLASS A	COMMON STOCK USD.00001	30,700	728,511
ENDRA LIFE SCIENCES INC	COMMON STOCK USD.0001	459	973
ENERGIZER HOLDINGS INC	COMMON STOCK	10,896	345,185
ENERGOUS CORP	COMMON STOCK USD.00001	905	1,656
ENERGY RECOVERY INC	COMMON STOCK USD.001	8,801	165,811
ENERGY VAULT HOLDINGS INC	COMMON STOCK USD.0001	12,300	28,659
ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	10,070	313,076
ENERSYS	COMMON STOCK USD.01	6,597	666,033
ENFUSION INC CLASS A	COMMON STOCK USD.001	6,554	63,574
ENGAGESMART INC	COMMON STOCK USD.001	7,500	171,750
ENHABIT INC	COMMON STOCK USD.01	8,119	84,032
ENLIVEN THERAPEUTICS INC	COMMON STOCK USD.001	2,800	38,752
ENNIS INC	COMMON STOCK USD2.5	4,272	93,600
ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	5,237	289,920
ENOVIS CORP	COMMON STOCK USD.001	8,128	455,331
ENOVIX CORP	COMMON STOCK USD.0001	22,088	276,542
ENPHASE ENERGY INC	COMMON STOCK USD.00001	23,294	3,078,069

ENPRO INC	COMMON STOCK USD.01	3,454	541,380
ENSIGN GROUP INC/THE	COMMON STOCK USD.001	9,285	1,041,870
ENSTAR GROUP LTD	COMMON STOCK USD1.0	2,118	623,433
ENTEGRIS INC	COMMON STOCK USD.01	26,712	3,200,632
ENTERGY CORP	COMMON STOCK USD.01	35,763	3,618,858
ENTERPRISE BANCORP INC	COMMON STOCK USD.01	1,712	55,229
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	6,156	274,865
ENTRADA THERAPEUTICS INC	COMMON STOCK USD.0001	2,994	45,179
ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	12,141	50,628
ENVESTNET INC	COMMON STOCK	8,804	435,974
ENVIRI CORP	COMMON STOCK USD1.25	12,490	112,410
ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	26,132	628,736
ENVIVA INC	COMMON STOCK	5,066	5,045
ENZO BIOCHEM INC	COMMON STOCK USD.01	7,979	11,091
EOG RESOURCES INC	COMMON STOCK USD.01	99,279	12,007,795
EOS ENERGY ENTERPRISES INC	COMMON STOCK USD.0001	28,666	31,246
EPAM SYSTEMS INC	COMMON STOCK USD.001	10,018	2,978,752
EPLUS INC	COMMON STOCK USD.01	4,274	341,236
EPR PROPERTIES	REIT USD.01	12,483	604,801
EPSILON ENERGY LTD	COMMON STOCK	3,380	17,170
EQT CORP	COMMON STOCK	69,917	2,702,991
EQUIFAX INC	COMMON STOCK USD1.25	21,382	5,287,555
EQUILLIUM INC	COMMON STOCK USD.0001	4,464	3,227
EQUINIX INC	REIT USD.001	15,869	12,780,734
EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	59,708	1,988,276
EQUITRANS MIDSTREAM CORP	COMMON STOCK	72,390	736,930
EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	2,786	94,445
EQUITY COMMONWEALTH	REIT USD.01	17,209	330,413
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	31,345	2,211,076
EQUITY RESIDENTIAL	REIT USD.01	58,280	3,564,405
ERASCA INC	COMMON STOCK USD.0001	11,201	23,858
ERIE INDEMNITY COMPANY CL A	COMMON STOCK	4,197	1,405,659
ESAB CORP	COMMON STOCK USD.001	9,528	825,315
ESC NII HLDGS INC BE	COMMON STOCK	20,592	5,354
ESC SRAX, INC.	COMMON STOCK	4,557	365
ESC WAR IND	REIT	8,569	2,293
ESCALADE INC	COMMON STOCK	1,551	31,160
ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	4,157	486,494
ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	9,803	29,311
ESPEY MFG + ELECTRONICS CORP	COMMON STOCK USD.333	387	7,237
ESQUIRE FINANCIAL HOLDINGS I	COMMON STOCK USD.01	1,447	72,292
ESS TECH INC	COMMON STOCK USD.0001	9,223	10,514
ESSENT GROUP LTD	COMMON STOCK USD.015	18,030	950,902
ESSENTIAL PROPERTIES REALTY	REIT USD.01	26,192	669,468
ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	41,192	1,538,521
ESSEX PROPERTY TRUST INC	REIT USD.0001	10,827	2,684,446
ESTEE LAUDER COMPANIES CL A	COMMON STOCK USD.01	39,216	5,735,340

ETERNA THERAPEUTICS INC	COMMON STOCK USD.005	198	354
ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	3,843	122,669
ETON PHARMACEUTICALS INC	COMMON STOCK	5,531	24,226
ETSY INC	COMMON STOCK USD.001	20,853	1,690,136
EURONET WORLDWIDE INC	COMMON STOCK USD.02	7,728	784,315
EUROPEAN WAX CENTER INC A	COMMON STOCK USD.00001	4,706	63,955
EVANS BANCORP INC	COMMON STOCK USD.5	449	14,157
EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	12,168	101,724
EVERBRIDGE INC	COMMON STOCK USD.001	7,022	170,705
EVERCOMMERCE INC	COMMON STOCK USD.00001	6,223	68,640
EVERCORE INC A	COMMON STOCK USD.01	5,742	982,169
EVEREST GROUP LTD	COMMON STOCK USD.01	7,250	2,563,455
EVERGY INC	COMMON STOCK	39,338	2,053,444
EVERI HOLDINGS INC	COMMON STOCK USD.001	15,177	171,045
EVERQUOTE INC CLASS A	COMMON STOCK USD.001	3,341	40,894
EVERSOURCE ENERGY	COMMON STOCK USD5.0	59,070	3,645,800
EVERSPIN TECHNOLOGIES INC	COMMON STOCK USD.0001	3,261	29,479
EVERTEC INC	COMMON STOCK USD.01	10,177	416,646
EVGO INC	COMMON STOCK USD.0001	11,522	41,249
EVI INDUSTRIES INC	COMMON STOCK USD.025	595	14,119
EVOKE PHARMA INC	COMMON STOCK USD.0001	664	697
EVOLENT HEALTH INC A	COMMON STOCK USD.01	18,536	612,244
EVOLUS INC	COMMON STOCK USD.00001	6,152	64,781
EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	6,132	35,627
EVOLV TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	14,769	69,710
EW SCRIPPS CO/THE A	COMMON STOCK USD.01	9,527	76,121
EXACT SCIENCES CORP	COMMON STOCK USD.01	32,920	2,435,422
EXAGEN INC	COMMON STOCK USD.001	2,691	5,355
EXCELERATE ENERGY INC A	COMMON STOCK USD.001	2,700	41,742
EXELA TECHNOLOGIES INC	COMMON STOCK USD.0001	18	60
EXELIXIS INC	COMMON STOCK USD.001	53,105	1,273,989
EXELON CORP	COMMON STOCK	166,568	5,979,791
EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	27,260	840,971
EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	12,926	200,612
EXPEDIA GROUP INC	COMMON STOCK USD.001	23,275	3,532,912
EXPEDITORS INTL WASH INC	COMMON STOCK USD.01	25,296	3,217,651
EXPENSIFY INC A	COMMON STOCK USD.0001	7,731	19,096
EXPONENT INC	COMMON STOCK USD.001	8,512	749,396
EXPRESS INC	COMMON STOCK	579	4,846
EXPRO GROUP HOLDINGS NV	COMMON STOCK EUR.01	14,520	231,158
EXTRA SPACE STORAGE INC	REIT USD.01	35,710	5,725,384
EXTREME NETWORKS INC	COMMON STOCK USD.001	21,015	370,705
EXXON MOBIL CORP	COMMON STOCK	682,730	68,259,345
EYENOVIA INC	COMMON STOCK USD.0001	3,017	6,275
EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01	4,955	114,510
EZCORP INC CL A	COMMON STOCK USD.01	10,080	88,099
F+G ANNUITIES + LIFE INC	COMMON STOCK	2,983	137,218

	F5 INC	COMMON STOCK	10,366	1,855,307
	FABRINET	COMMON STOCK USD.01	5,934	1,129,418
	FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01	6,509	3,105,118
	FAIR ISAAC CORP	COMMON STOCK USD.01	4,262	4,961,011
	FARADAY FUTURE INTELLIGENT E	COMMON STOCK USD.0001	358	83
	FARMER BROS CO	COMMON STOCK USD1.0	3,379	10,340
	FARMERS + MERCHANTS BANCO/OH	COMMON STOCK	1,789	44,367
	FARMERS NATL BANC CORP	COMMON STOCK	5,394	77,943
	FARMLAND PARTNERS INC	REIT USD.01	7,997	99,803
	FARO TECHNOLOGIES INC	COMMON STOCK USD.001	2,893	65,179
	FASTENAL CO	COMMON STOCK USD.01	96,001	6,217,985
	FASTLY INC CLASS A	COMMON STOCK USD.00002	19,641	349,610
	FATE THERAPEUTICS INC	COMMON STOCK USD.001	12,844	48,037
	FATHOM DIGITAL MANUFACTURING	COMMON STOCK USD.0001	164	731
	FATHOM HOLDINGS INC	COMMON STOCK	527	1,892
	FB FINANCIAL CORP	COMMON STOCK USD1.0	5,692	226,826
	FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	1,729	330,619
	FEDERAL REALTY INVS TRUST	REIT USD.01	12,346	1,272,255
	FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	10,086	774,000
	FEDERATED HERMES INC	COMMON STOCK	15,097	511,184
	FEDEX CORP	COMMON STOCK USD.1	39,086	9,887,585
	FERGUSON PLC	COMMON STOCK GBP.1	34,900	6,738,143
	FG GROUP HOLDINGS INC	COMMON STOCK USD.01	3,659	5,379
	FIBROGEN INC	COMMON STOCK USD.01	14,760	13,082
*	FIDELITY D+D BANCORP INC	COMMON STOCK	522	30,292
*	FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	42,981	2,192,891
*	FIDELITY NATIONAL INFO SERV	COMMON STOCK USD.01	105,814	6,356,247
	FIFTH THIRD BANCORP	COMMON STOCK	115,184	3,972,696
	FIGS INC CLASS A	COMMON STOCK USD.0001	20,769	144,345
	FINANCE OF AMERICA COS INC A	COMMON STOCK USD.0001	4,952	5,447
	FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	2,371	50,502
	FINCH THERAPEUTICS GROUP INC	COMMON STOCK	66	238
	FINWARD BANCORP	COMMON STOCK	503	12,575
	FIRST ADVANTAGE CORP	COMMON STOCK USD.001	7,943	131,616
	FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	17,346	1,117,776
	FIRST BANCORP INC/ME	COMMON STOCK USD.01	1,263	35,642
	FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	29,357	482,923
	FIRST BANCORP/NC	COMMON STOCK	7,510	277,945
	FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	5,461	160,171
	FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	3,323	48,848
	FIRST BUSEY CORP	COMMON STOCK USD.001	8,137	201,960
	FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	1,526	61,193
	FIRST CAPITAL INC	COMMON STOCK USD.01	520	14,191
	FIRST CITIZENS BANC CORP	COMMON STOCK	2,264	41,748
	FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	2,054	2,914,564
	FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	18,011	278,090
	FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	3,067	113,786

FIRST COMMUNITY CORP	COMMON STOCK USD1.0	1,213	26,116
FIRST FINANCIAL BANCORP	COMMON STOCK	15,731	373,611
FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	1,700	73,151
FIRST FINANCIAL NORTHWEST	COMMON STOCK USD.01	1,253	16,890
FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	21,779	659,904
FIRST FOUNDATION INC	COMMON STOCK USD.001	8,165	79,037
FIRST GUARANTY BANCSHARES IN	COMMON STOCK	1,434	15,946
FIRST HAWAIIAN INC	COMMON STOCK USD.01	20,673	472,585
FIRST HORIZON CORP	COMMON STOCK USD.625	92,027	1,303,102
FIRST INDUSTRIAL REALTY TR	REIT USD.01	22,188	1,168,642
FIRST INTERNET BANCORP	COMMON STOCK	1,275	30,842
FIRST INTERSTATE BANCSYS A	COMMON STOCK	13,995	430,346
FIRST MERCHANTS CORP	COMMON STOCK	10,793	400,204
FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	2,514	87,135
FIRST NATIONAL CORP/VA	COMMON STOCK USD1.25	1,183	25,730
FIRST NORTHWEST BANCORP	COMMON STOCK	2,001	31,896
FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	3,583	47,439
FIRST SAVINGS FINANCIAL GRP	COMMON STOCK USD.01	1,080	18,144
FIRST SOLAR INC	COMMON STOCK USD.001	18,436	3,176,154
FIRST UNITED CORP	COMMON STOCK USD.01	1,462	34,372
FIRST WATCH RESTAURANT GROUP	COMMON STOCK USD.01	4,529	91,033
FIRST WESTERN FINANCIAL INC	COMMON STOCK	906	17,966
FIRSTCASH HOLDINGS INC	COMMON STOCK USD.01	6,108	662,046
FIRSTENERGY CORP	COMMON STOCK USD.1	87,647	3,213,139
FISCALNOTE HOLDINGS INC	COMMON STOCK USD.0001	3,600	4,104
FISERV INC	COMMON STOCK USD.01	103,003	13,682,919
FISKER INC	COMMON STOCK USD.00001	27,468	48,069
FIVE BELOW	COMMON STOCK USD.01	9,335	1,989,849
FIVE STAR BANCORP	COMMON STOCK	1,699	44,480
FIVE9 INC	COMMON STOCK USD.001	11,727	922,798
FLEETCOR TECHNOLOGIES INC	COMMON STOCK USD.001	13,157	3,718,300
FLEXSTEEL INDS	COMMON STOCK USD1.0	822	15,495
FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	17,641	1,968,030
FLOTEK INDUSTRIES INC	COMMON STOCK USD.0001	1,572	6,162
FLOWERS FOODS INC	COMMON STOCK USD.01	31,932	718,789
FLOWSERVE CORP	COMMON STOCK USD1.25	21,801	898,637
FLUENCE ENERGY INC	COMMON STOCK USD.00001	6,718	160,224
FLUENT INC	COMMON STOCK	8,773	5,878
FLUOR CORP	COMMON STOCK USD.01	28,950	1,133,972
FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	5,762	94,958
FLYWIRE CORP VOTING	COMMON STOCK USD.0001	19,490	451,194
FMC CORP	COMMON STOCK USD.1	20,600	1,298,830
FNB CORP	COMMON STOCK USD.01	59,204	815,239
FNCB BANCORP INC	COMMON STOCK USD1.25	2,686	18,238
FOCUS UNIVERSAL INC	COMMON STOCK USD.001	4,776	6,973
FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	3,570	23,027
FONAR CORP	COMMON STOCK USD.0001	996	19,482
FOOT LOCKER INC	COMMON STOCK USD.01	13,471	419,622

FORD MOTOR CO	COMMON STOCK USD.01	663,604	8,089,333
FORESTAR GROUP INC	COMMON STOCK USD1.0	2,789	92,232
FORGE GLOBAL HOLDINGS INC	COMMON STOCK USD.0001	19,300	66,199
FORIAN INC	COMMON STOCK USD.001	3,358	9,822
FORMFACTOR INC	COMMON STOCK USD.001	12,721	530,593
FORRESTER RESEARCH INC	COMMON STOCK USD.01	1,955	52,414
FORTINET INC	COMMON STOCK USD.001	110,010	6,438,885
FORTIVE CORP	COMMON STOCK USD.01	61,551	4,532,000
FORTREA HOLDINGS INC	COMMON STOCK USD.001	14,091	491,776
FORTRESS BIOTECH INC	COMMON STOCK USD.001	859	2,586
FORTUNE BRANDS INNOVATIONS I	COMMON STOCK USD.01	21,299	1,621,706
FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	1,922	42,611
FORWARD AIR CORP	COMMON STOCK USD.01	3,996	251,229
FOSSIL GROUP INC	COMMON STOCK USD.01	8,539	12,467
FOSTER (LB) CO A	COMMON STOCK USD.01	1,228	27,004
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	15,121	382,561
FOX CORP CLASS A	COMMON STOCK USD.01	46,700	1,385,589
FOX CORP CLASS B	COMMON STOCK USD.01	20,582	569,092
FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	6,714	453,061
FRANKLIN BSP REALTY TRUST IN	REIT USD.01	14,100	190,491
FRANKLIN COVEY CO	COMMON STOCK USD.05	1,953	85,014
FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	6,623	640,113
FRANKLIN FINANCIAL SERVICES	COMMON STOCK USD1.0	644	20,318
FRANKLIN RESOURCES INC	COMMON STOCK USD.1	51,493	1,533,976
FRANKLIN STREET PROPERTIES C	REIT USD.0001	16,574	42,429
FREEPORT MCMORAN INC	COMMON STOCK USD.1	247,063	10,517,472
FREQUENCY ELECTRONICS INC	COMMON STOCK USD1.0	1,200	13,140
FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	5,127	134,584
FRESHPET INC	COMMON STOCK USD.001	8,022	695,989
FRESHWORKS INC CL A	COMMON STOCK USD.00001	26,303	617,857
FRIEDMAN INDUSTRIES	COMMON STOCK USD1.0	1,493	23,082
FRONTDOOR INC	COMMON STOCK USD.01	12,936	455,606
FRONTIER COMMUNICATIONS PARE	COMMON STOCK USD.25	36,505	925,037
FRONTIER GROUP HOLDINGS INC	COMMON STOCK USD.001	5,293	28,900
FRP HOLDINGS INC	COMMON STOCK USD.1	1,156	72,689
FS BANCORP INC	COMMON STOCK USD.01	1,528	56,475
FTAI AVIATION LTD	COMMON STOCK USD1.0	15,800	733,120
FTAI INFRASTRUCTURE INC	COMMON STOCK	18,500	71,965
FTC SOLAR INC	COMMON STOCK USD.0001	3,604	2,497
FTE NETWORKS INC	COMMON STOCK USD.001	676	1,014
FTI CONSULTING INC	COMMON STOCK USD.01	5,658	1,126,791
FUBOTV INC	COMMON STOCK	48,721	154,933
FUELCELL ENERGY INC	COMMON STOCK USD.0001	66,125	105,800
FULCRUM THERAPEUTICS INC	COMMON STOCK USD.001	7,942	53,609
FULGENT GENETICS INC	COMMON STOCK USD.0001	3,056	88,349
FULL HOUSE RESORTS INC	COMMON STOCK USD.0001	4,447	23,880

FULTON FINANCIAL CORP	COMMON STOCK USD2.5	27,303	449,407
FUNKO INC CLASS A	COMMON STOCK USD.0001	4,439	34,313
FUTUREFUEL CORP	COMMON STOCK USD.0001	5,026	30,558
FVCBANKCORP INC	COMMON STOCK USD.01	1,343	19,071
G III APPAREL GROUP LTD	COMMON STOCK USD.01	7,009	238,166
G1 THERAPEUTICS INC	COMMON STOCK	5,472	16,690
GAIA INC	COMMON STOCK USD.0001	1,917	5,176
GALECTIN THERAPEUTICS INC	COMMON STOCK USD.001	9,881	16,402
GAMESTOP CORP CLASS A	COMMON STOCK USD.001	45,016	789,130
GAMING AND LEISURE PROPERTIE	REIT	44,116	2,177,125
GAN LTD	COMMON STOCK USD.01	6,658	10,520
GANNETT CO INC	COMMON STOCK USD.01	22,490	51,727
GAP INC/THE	COMMON STOCK USD.05	34,892	729,592
GARMIN LTD	COMMON STOCK CHF.1	26,290	3,379,317
GARRETT MOTION INC	COMMON STOCK USD.001	26,502	256,274
GARTNER INC	COMMON STOCK USD.0005	13,326	6,011,492
GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	22,279	298,984
GATOS SILVER INC	COMMON STOCK USD.001	7,690	50,293
GATX CORP	COMMON STOCK USD.625	5,786	695,593
GCM GROSVENOR INC CLASS A	COMMON STOCK USD.0001	8,831	79,126
GE HEALTHCARE TECHNOLOGY	COMMON STOCK	67,003	5,180,672
GEN DIGITAL INC	COMMON STOCK USD.01	96,648	2,205,507
GENASYS INC	COMMON STOCK USD.00001	5,360	10,881
GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	6,027	99,988
GENCOR INDUSTRIES INC	COMMON STOCK USD.1	1,459	23,548
GENEDX HOLDINGS CORP	COMMON STOCK USD.0001	631	1,735
GENELUX CORP	COMMON STOCK	3,900	54,639
GENERAC HOLDINGS INC	COMMON STOCK USD.01	10,578	1,367,101
GENERAL DYNAMICS CORP	COMMON STOCK USD1.0	38,111	9,896,283
GENERAL ELECTRIC CO	COMMON STOCK USD.01	185,710	23,702,167
GENERAL MILLS INC	COMMON STOCK USD.1	98,520	6,417,593
GENERAL MOTORS CO	COMMON STOCK USD.01	232,594	8,354,776
GENERATION BIO CO	COMMON STOCK USD.0001	7,266	11,989
GENESCO INC	COMMON STOCK USD1.0	2,048	72,110
GENIE ENERGY LTD B	COMMON STOCK	4,481	126,051
GENPACT LTD	COMMON STOCK USD.01	27,903	968,513
GENPREX INC	COMMON STOCK USD.001	15,777	3,629
GENTEX CORP	COMMON STOCK USD.06	38,907	1,270,703
GENTHERM INC	COMMON STOCK	5,439	284,786
GENUINE PARTS CO	COMMON STOCK USD1.0	23,630	3,272,755
GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	72,341	483,238
GEO GROUP INC/THE	COMMON STOCK USD.01	20,727	224,473
GEOSPACE TECHNOLOGIES CORP	COMMON STOCK USD.01	2,442	31,648
GERMAN AMERICAN BANCORP	COMMON STOCK	5,020	162,698
GERON CORP	COMMON STOCK USD.001	79,357	167,443
GETTY IMAGES HOLDINGS INC	COMMON STOCK USD.0001	6,000	31,500

GETTY REALTY CORP	REIT USD.01	7,965	232,737
GEVO INC	COMMON STOCK	32,567	37,778
GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	5,185	409,511
GILEAD SCIENCES INC	COMMON STOCK USD.001	211,777	17,156,055
GINKGO BIOWORKS HOLDINGS INC	COMMON STOCK USD.0001	207,317	350,366
GITLAB INC CL A	COMMON STOCK	14,676	924,001
GLACIER BANCORP INC	COMMON STOCK USD.01	17,823	736,446
GLADSTONE COMMERCIAL CORP	REIT USD.001	6,402	84,762
GLADSTONE LAND CORP	REIT USD.001	4,941	71,397
GLATFELTER CORP	COMMON STOCK USD.01	6,388	12,393
GLAUKOS CORP	COMMON STOCK USD.001	8,061	640,769
GLOBAL BUSINESS TRAVEL GROUP	COMMON STOCK USD.00005	7,700	49,665
GLOBAL INDUSTRIAL CO	COMMON STOCK USD.01	2,391	92,866
GLOBAL MEDICAL REIT INC	REIT	10,180	112,998
GLOBAL NET LEASE INC	REIT USD.01	31,336	311,793
GLOBAL PAYMENTS INC	COMMON STOCK	45,276	5,750,052
GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	2,070	27,076
GLOBALSTAR INC	COMMON STOCK USD.0001	110,191	213,771
GLOBE LIFE INC	COMMON STOCK USD1.0	14,699	1,789,162
GLOBUS MEDICAL INC A	COMMON STOCK USD.001	19,668	1,048,108
GLYCOMIMETICS INC	COMMON STOCK USD.001	7,600	17,936
GMS INC	COMMON STOCK USD.01	6,856	565,140
GODADDY INC CLASS A	COMMON STOCK USD.001	24,767	2,629,265
GOGO INC	COMMON STOCK USD.0001	11,387	115,350
GOHEALTH INC CLASS A	COMMON STOCK	644	8,591
GOLD RESOURCE CORP	COMMON STOCK USD.001	12,085	4,544
GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	3,409	136,121
GOLDEN MINERALS CO	COMMON STOCK USD.01	825	429
GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01	55,464	21,396,347
GOODRX HOLDINGS INC CLASS A	COMMON STOCK USD.0001	14,738	98,745
GOODYEAR TIRE + RUBBER CO	COMMON STOCK	46,505	665,952
GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	3,921	297,212
GOPRO INC CLASS A	COMMON STOCK USD.0001	20,833	72,291
GORMAN RUPP CO	COMMON STOCK	3,493	124,106
GOSSAMER BIO INC	COMMON STOCK USD.0001	36,406	33,220
GOVERNMENT STIF 3	GOVERNMENT STIF 3	13,639,371	13,639,371
GRACO INC	COMMON STOCK USD1.0	28,318	2,456,870
GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	31,575	69,149
GRAHAM CORP	COMMON STOCK USD.1	1,666	31,604
GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	653	454,828
GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	5,025	663,501
GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	7,504	381,653
GRANITE POINT MORTGAGE TRUST	REIT USD.01	7,761	46,100
GRANITE RIDGE RESOURCES INC	COMMON STOCK	2,300	13,846
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	50,834	1,253,058
GRAPHITE BIO INC	COMMON STOCK USD.00001	2,451	6,422
GRAY TELEVISION INC	COMMON STOCK	14,499	129,911

GREAT AJAX CORP	REIT USD.01	3,129	16,584
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	10,509	80,709
GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	1,500	89,025
GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	4,336	225,212
GREEN DOT CORP CLASS A	COMMON STOCK USD.001	8,422	83,378
GREEN PLAINS INC	COMMON STOCK USD.001	9,605	242,238
GREENBRIER COMPANIES INC	COMMON STOCK	4,842	213,920
GREENE COUNTY BANCORP INC	COMMON STOCK USD.1	1,600	45,120
GREENIDGE GENERATION HOLDING	COMMON STOCK USD.0001	142	953
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	5,980	68,292
GREENWICH LIFESCIENCES INC	COMMON STOCK USD.001	602	6,333
GREIF INC CL A	COMMON STOCK	4,200	275,478
GREIF INC CL B	COMMON STOCK	4,277	282,325
GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	9,031	120,383
GRIFFON CORP	COMMON STOCK USD.25	6,814	415,313
GRINDR INC	COMMON STOCK USD.0001	4,300	37,754
GRITSTONE BIO INC	COMMON STOCK USD.0001	15,133	30,871
GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	16,869	454,788
GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	2,237	681,703
GROUPON INC	COMMON STOCK USD.0001	3,878	49,794
GROWGENERATION CORP	COMMON STOCK USD.001	8,764	21,998
GSI TECHNOLOGY INC	COMMON STOCK USD.001	3,383	8,931
GT BIOPHARMA INC	COMMON STOCK USD.001	2,476	631
GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	1,751	58,869
GUARDANT HEALTH INC	COMMON STOCK USD.00001	19,164	518,386
GUESS? INC	COMMON STOCK USD.01	4,016	92,609
GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	15,345	1,673,219
GUILD HOLDINGS CO CLASS A	COMMON STOCK USD.01	1,223	17,232
GULF ISLAND FABRICATION INC	COMMON STOCK	2,591	11,219
GULFPORT ENERGY CORP	COMMON STOCK USD.0001	1,664	221,645
GXO LOGISTICS INC	COMMON STOCK USD.01	19,706	1,205,219
H.B. FULLER CO.	COMMON STOCK USD1.0	8,700	708,267
H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	5,160	269,971
H+R BLOCK INC	COMMON STOCK	25,702	1,243,206
HACKETT GROUP INC/THE	COMMON STOCK USD.001	4,614	105,061
HAEMONETICS CORP/MASS	COMMON STOCK USD.01	8,253	705,714
HAGERTY INC A	COMMON STOCK USD.0001	4,731	36,902
HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	15,083	165,159
HALL OF FAME RESORT + ENTERT	COMMON STOCK USD.0001	553	1,797
HALLADOR ENERGY CO	COMMON STOCK USD.01	5,131	45,358
HALLIBURTON CO	COMMON STOCK USD2.5	151,290	5,469,134
HALLMARK FINL SERVICES INC	COMMON STOCK NPV	304	307
HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	22,090	816,446
HAMILTON BEACH BRAND A	COMMON STOCK	1,246	21,793
HAMILTON LANE INC CLASS A	COMMON STOCK	6,025	683,476
HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	14,181	689,055
HANESBRANDS INC	COMMON STOCK USD.01	56,404	251,562

HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	4,791	92,945
HANNON ARMSTRONG	REIT USD.01	17,548	483,974
HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	5,906	717,107
HARBORONE BANCORP INC	COMMON STOCK USD.01	7,098	85,034
HARLEY DAVIDSON INC	COMMON STOCK USD.01	21,655	797,770
HARMONIC INC	COMMON STOCK USD.001	18,923	246,756
HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	5,702	184,175
HARPOON THERAPEUTICS INC	COMMON STOCK USD.0001	408	4,639
HARROW INC	COMMON STOCK USD.001	4,521	50,635
HARTFORD FINANCIAL SVCS GRP	COMMON STOCK USD.01	51,540	4,142,785
HARVARD BIOSCIENCE INC	COMMON STOCK USD.01	6,728	35,995
HARVEST NATURAL RESOURCES IN	COMMON STOCK	3,075	20,357
HASBRO INC	COMMON STOCK USD.5	21,499	1,097,739
HASHICORP INC CL A	COMMON STOCK	16,678	394,268
HAVERTY FURNITURE	COMMON STOCK USD1.0	2,356	83,638
HAWAIIAN ELECTRIC INDS	COMMON STOCK	18,708	265,467
HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	8,397	119,237
HAWKINS INC	COMMON STOCK USD.01	2,904	204,500
HAWTHORN BANCSHARES INC	COMMON STOCK USD1.0	1,471	37,319
HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	1,939	110,620
HAYWARD HOLDINGS INC	COMMON STOCK USD.001	21,041	286,158
HBT FINANCIAL INC/DE	COMMON STOCK USD.01	1,605	33,882
HCA HEALTHCARE INC	COMMON STOCK USD.01	34,553	9,352,806
HCI GROUP INC	COMMON STOCK	988	86,351
HEALTH CATALYST INC	COMMON STOCK USD.001	8,520	78,895
HEALTHCARE REALTY TRUST INC	REIT USD.01	64,189	1,105,976
HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	12,031	124,761
HEALTHEQUITY INC	COMMON STOCK USD.0001	14,078	933,371
HEALTHPEAK PROPERTIES INC	REIT USD1.0	92,462	1,830,748
HEALTHSTREAM INC	COMMON STOCK	3,856	104,228
HEARTLAND EXPRESS INC	COMMON STOCK USD.01	7,400	105,524
HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	6,467	243,224
HECLA MINING CO	COMMON STOCK USD.25	95,566	459,672
HEICO CORP	COMMON STOCK USD.01	7,185	1,285,181
HEICO CORP CLASS A	COMMON STOCK USD.01	13,792	1,964,532
HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	3,046	89,948
HELEN OF TROY LTD	COMMON STOCK USD.1	3,966	479,132
HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	5,130	232,646
HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	22,170	227,908
HELMERICH + PAYNE	COMMON STOCK USD.1	16,206	586,981
HENNESSY ADVISORS INC	COMMON STOCK	950	6,375
HENRY SCHEIN INC	COMMON STOCK USD.01	24,216	1,833,393
HEPION PHARMACEUTICALS INC	COMMON STOCK	875	2,861
HERBALIFE LTD	COMMON STOCK USD.002	15,959	243,534
HERC HOLDINGS INC	COMMON STOCK USD.01	4,814	716,756
HERITAGE COMMERCE CORP	COMMON STOCK	9,253	91,790
HERITAGE FINANCIAL CORP	COMMON STOCK	5,884	125,859
HERITAGE GLOBAL INC	COMMON STOCK USD.007	5,051	14,042

HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	4,325	28,199
HERON THERAPEUTICS INC	COMMON STOCK USD.01	16,421	27,916
HERSHEY CO/THE	COMMON STOCK USD1.0	25,331	4,722,712
HERTZ GLOBAL HLDGS INC	COMMON STOCK USD.01	21,999	228,570
HESS CORP	COMMON STOCK USD1.0	46,775	6,743,084
HEWLETT PACKARD ENTERPRISE	COMMON STOCK USD.01	218,222	3,705,410
HEXCEL CORP	COMMON STOCK USD.01	14,013	1,033,459
HF FOODS GROUP INC	COMMON STOCK	6,285	33,562
HF SINCLAIR CORP	COMMON STOCK	26,529	1,474,217
HIBBETT INC	COMMON STOCK USD.01	1,880	135,398
HIGHPEAK ENERGY INC	COMMON STOCK USD.0001	2,300	32,752
HIGHWOODS PROPERTIES INC	REIT USD.01	17,236	395,739
HILLENBRAND INC	COMMON STOCK	11,809	565,061
HILLEVAX INC	COMMON STOCK USD.0001	2,300	36,915
HILLMAN SOLUTIONS CORP	COMMON STOCK USD.0001	38,009	350,063
HILLTOP HOLDINGS INC	COMMON STOCK USD.01	7,450	262,315
HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	12,388	497,750
HILTON WORLDWIDE HOLDINGS IN	COMMON STOCK USD.01	44,138	8,037,088
HIMS + HERS HEALTH INC	COMMON STOCK USD.0001	24,557	218,557
HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	235	45,684
HIPPO HOLDINGS INC	COMMON STOCK USD.0001	2,449	22,335
HIREQUEST INC	COMMON STOCK USD.001	1,227	18,834
HIRERIGHT HOLDINGS CORP	COMMON STOCK USD.001	2,900	39,005
HMN FINANCIAL INC	COMMON STOCK USD.01	971	22,333
HNI CORP	COMMON STOCK USD1.0	7,956	332,799
HOLLEY INC	COMMON STOCK USD.0001	6,075	29,585
HOLOGIC INC	COMMON STOCK USD.01	42,781	3,056,702
HOME BANCORP INC	COMMON STOCK USD.01	1,389	58,352
HOME BANCSHARES INC	COMMON STOCK USD.01	30,844	781,279
HOME DEPOT INC	COMMON STOCK USD.05	169,986	58,908,648
HOMESTREET INC	COMMON STOCK	3,406	35,082
HOMETRUST BANCSHARES INC	COMMON STOCK	2,358	63,477
HOMOLOGY MEDICINES INC	COMMON STOCK USD.0001	6,142	3,734
HONEST CO INC/THE	COMMON STOCK USD.001	11,467	37,841
HONEYWELL INTERNATIONAL INC	COMMON STOCK USD1.0	112,238	23,537,431
HOOKER FURNISHINGS CORP	COMMON STOCK	1,673	43,632
HOOKIPA PHARMA INC	COMMON STOCK	4,283	3,469
HOPE BANCORP INC	COMMON STOCK USD.001	19,011	229,653
HORACE MANN EDUCATORS	COMMON STOCK USD.001	6,587	215,395
HORIZON BANCORP INC/IN	COMMON STOCK	6,194	88,636
HORMEL FOODS CORP	COMMON STOCK USD.01465	48,176	1,546,931
HOST HOTELS + RESORTS INC	REIT USD.01	119,967	2,335,757
HOULIHAN LOKEY INC	COMMON STOCK USD.001	8,457	1,014,079
HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	767	119,361
HOWARD HUGHES HOLDINGS INC	COMMON STOCK	5,446	465,905
HOWMET AEROSPACE INC	COMMON STOCK	66,103	3,577,494
HP INC	COMMON STOCK USD.01	146,835	4,418,265

HUB GROUP INC CL A	COMMON STOCK USD.01	4,936	453,816
HUBBELL INC	COMMON STOCK USD.01	9,362	3,079,443
HUBSPOT INC	COMMON STOCK USD.001	8,604	4,994,966
HUDSON GLOBAL INC	COMMON STOCK USD.001	757	11,779
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	21,001	195,519
HUDSON TECHNOLOGIES INC	COMMON STOCK USD.01	7,063	95,280
HUMACYTE INC	COMMON STOCK USD.0001	9,796	27,821
HUMANA INC	COMMON STOCK	20,854	9,547,170
HUNT (JB) TRANSPRT SVCS INC	COMMON STOCK USD.01	14,592	2,914,606
HUNTINGTON BANCSHARES INC	COMMON STOCK USD.01	272,709	3,468,858
HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01	6,600	1,713,624
HUNTSMAN CORP	COMMON STOCK USD.01	26,859	674,967
HURCO COMPANIES INC	COMMON STOCK	417	8,978
HURON CONSULTING GROUP INC	COMMON STOCK USD.01	3,014	309,839
HYATT HOTELS CORP CL A	COMMON STOCK USD.01	7,761	1,012,112
HYCROFT MINING HOLDING CORP	COMMON STOCK	650	1,593
HYDROFARM HOLDINGS GROUP INC	COMMON STOCK USD.0001	5,904	5,417
HYLIION HOLDINGS CORP	COMMON STOCK USD.0001	17,316	14,090
HYPERFINE INC	COMMON STOCK USD.0001	15,794	17,689
HYSTER YALE MATERIALS	COMMON STOCK USD.01	1,647	102,427
HYZON MOTORS INC	COMMON STOCK	14,739	13,191
I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	3,578	75,746
IAC INC	COMMON STOCK USD.0001	11,790	617,560
IBIO INC	COMMON STOCK USD.001	69	95
ICAD INC	COMMON STOCK USD.01	3,909	6,919
ICF INTERNATIONAL INC	COMMON STOCK USD.001	2,888	387,252
ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	4,295	144,441
ICOSAVAX INC	COMMON STOCK USD.0001	6,196	97,649
ICU MEDICAL INC	COMMON STOCK USD.1	3,235	322,659
IDACORP INC	COMMON STOCK	8,344	820,382
IDEAL POWER INC	COMMON STOCK USD.001	719	5,579
IDEAYA BIOSCIENCES INC	COMMON STOCK	10,522	374,373
IDENTIV INC	COMMON STOCK USD.001	3,870	31,889
IDEX CORP	COMMON STOCK USD.01	13,287	2,884,741
IDEXX LABORATORIES INC	COMMON STOCK USD.1	14,193	7,877,825
IDT CORP CLASS B	COMMON STOCK USD.01	3,634	123,883
IES HOLDINGS INC	COMMON STOCK USD.01	1,417	112,255
IF BANCORP INC	COMMON STOCK USD.01	679	10,945
IGC PHARMA INC	COMMON STOCK USD.0001	8,929	2,501
IGM BIOSCIENCES INC	COMMON STOCK USD.01	1,263	10,496
IHEARTMEDIA INC CLASS A	COMMON STOCK	18,001	48,063
IKENA ONCOLOGY INC	COMMON STOCK USD.001	2,053	4,044
ILLINOIS TOOL WORKS	COMMON STOCK USD.01	46,722	12,238,361
ILLUMINA INC	COMMON STOCK USD.01	26,826	3,735,252
IMMERSION CORPORATION	COMMON STOCK USD.001	3,298	23,284
IMMUNEERING CORP CLASS A	COMMON STOCK USD.001	4,435	32,597
IMMUNIC INC	COMMON STOCK USD.0001	3,018	4,527

IMMUNITYBIO INC	COMMON STOCK USD.0001	24,343	122,202
IMMUNOGEN INC	COMMON STOCK USD.01	41,166	1,220,572
IMMUNOME INC	COMMON STOCK	1,491	15,954
IMMUNOVANT INC	COMMON STOCK USD.0001	8,969	377,864
IMPINJ INC	COMMON STOCK USD.001	3,718	334,732
INARI MEDICAL INC	COMMON STOCK USD.001	8,384	544,289
INCYTE CORP	COMMON STOCK USD.001	31,405	1,971,920
INDEPENDENCE REALTY TRUST IN	REIT USD.01	37,886	579,656
INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	3,999	104,054
INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	7,580	498,840
INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	5,836	296,936
INDIE SEMICONDUCTOR INC A	COMMON STOCK USD.0001	19,072	154,674
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	10,456	49,143
INFINERA CORP	COMMON STOCK USD.001	32,935	156,441
INFORMATICA INC CLASS A	COMMON STOCK USD.01	6,727	190,980
INFORMATION SERVICES GROUP	COMMON STOCK USD.0001	6,789	31,976
INFUSYSTEM HOLDINGS INC	COMMON STOCK USD.0001	3,232	34,065
INGERSOLL RAND INC	COMMON STOCK USD.01	70,668	5,465,463
INGEVITY CORP	COMMON STOCK USD.01	5,720	270,098
INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	2,322	200,551
INGREDION INC	COMMON STOCK USD.01	11,071	1,201,536
INHIBRX INC	COMMON STOCK USD.0001	4,894	185,972
INMUNE BIO INC	COMMON STOCK USD.001	2,447	27,553
INNODATA INC	COMMON STOCK USD.01	2,723	22,165
INNOSPEC INC	COMMON STOCK USD.01	4,128	508,735
INNOVAGE HOLDING CORP	COMMON STOCK USD.001	3,316	19,896
INNOVATE CORP	COMMON STOCK USD.001	7,445	9,157
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	4,813	485,247
INNOVID CORP	COMMON STOCK USD.0001	9,027	13,541
INNOVIVA INC	COMMON STOCK USD.01	10,320	165,533
INOGEN INC	COMMON STOCK USD.001	3,290	18,062
INOTIV INC	COMMON STOCK	2,429	8,914
INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	49,402	25,195
INOZYME PHARMA INC	COMMON STOCK USD.0001	8,440	35,954
INSEEGO CORP	COMMON STOCK	11,424	2,511
INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	4,883	865,219
INSMED INC	COMMON STOCK USD.01	26,606	824,520
INSPERITY INC	COMMON STOCK USD.01	6,075	712,112
INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	4,890	994,773
INSPIRED ENTERTAINMENT INC	COMMON STOCK USD.0001	5,234	51,712
INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	3,798	694,350
INSTEEL INDUSTRIES INC	COMMON STOCK	3,160	120,996
INSTIL BIO INC	COMMON STOCK	157	1,196
INSTRUCTURE HOLDINGS INC	COMMON STOCK USD.01	3,200	86,432
INSULET CORP	COMMON STOCK USD.001	11,863	2,574,034
INTAPP INC	COMMON STOCK USD.001	5,146	195,651

	INTEGER HOLDINGS CORP	COMMON STOCK USD.001	5,507	545,634
	INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	11,984	521,903
	INTEGRAL AD SCIENCE HOLDING	COMMON STOCK USD.001	9,320	134,115
	INTEL CORP	COMMON STOCK USD.001	716,432	36,000,708
	INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	14,084	429,421
	INTELLICHECK INC	COMMON STOCK USD.001	2,362	4,488
	INTER PARFUMS INC	COMMON STOCK USD.001	2,843	409,420
	INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	17,546	1,454,563
	INTERCONTINENTAL EXCHANGE IN	COMMON STOCK USD.01	97,223	12,486,350
	INTERDIGITAL INC	COMMON STOCK USD.01	4,294	466,071
	INTERFACE INC	COMMON STOCK USD.1	9,501	119,903
	INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	9,060	492,139
	INTERNATIONAL MONEY EXPRESS	COMMON STOCK	6,203	137,024
	INTERNATIONAL PAPER CO	COMMON STOCK USD1.0	60,595	2,190,509
	INTERNATIONAL SEAWAYS INC	COMMON STOCK	6,066	275,882
	INTERPUBLIC GROUP OF COS INC	COMMON STOCK USD.1	68,490	2,235,514
	INTEST CORP	COMMON STOCK USD.01	1,610	21,896
	INTEVAC INC	COMMON STOCK	4,291	18,537
*	INTL BUSINESS MACHINES CORP	COMMON STOCK USD.2	155,150	25,374,783
	INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125	42,896	3,473,289
	INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	14,649	1,049,161
	INTREPID POTASH INC	COMMON STOCK USD.001	1,529	36,528
	INTRUSION INC	COMMON STOCK USD.01	2,344	593
	INTUIT INC	COMMON STOCK USD.01	47,609	29,757,053
	INTUITIVE SURGICAL INC	COMMON STOCK USD.001	59,786	20,169,405
	INUVO INC	COMMON STOCK USD.001	17,691	7,519
	INVENTRUST PROPERTIES CORP	REIT	11,343	287,432
	INVESCO LTD	COMMON STOCK USD.2	75,737	1,351,148
	INVESCO MORTGAGE CAPITAL	REIT USD.01	7,146	63,314
	INVESTORS TITLE CO	COMMON STOCK	297	48,156
	INVITAE CORP	COMMON STOCK USD.0001	33,182	20,798
	INVITATION HOMES INC	REIT USD.01	97,074	3,311,194
	INVIVYD INC	COMMON STOCK USD.0001	3,057	12,045
	IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	23,496	1,188,663
	IONQ INC	COMMON STOCK USD.0001	27,867	345,272
	IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK	35,627	289,648
	IPG PHOTONICS CORP	COMMON STOCK USD.0001	5,011	543,894
	IQVIA HOLDINGS INC	COMMON STOCK USD.01	30,772	7,120,025
	IRADIMED CORP	COMMON STOCK USD.0001	1,064	50,508
	IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	5,084	544,191
	IRIDEX CORP	COMMON STOCK USD.01	2,456	6,901
	IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	20,504	843,945
	IROBOT CORP	COMMON STOCK USD.01	4,237	163,972
	IRON MOUNTAIN INC	REIT USD.01	49,246	3,446,235
	IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	21,224	242,803
	ISSUER DIRECT CORP	COMMON STOCK USD.01	750	13,598

	ITEOS THERAPEUTICS INC	COMMON STOCK USD.001	3,345	36,628
	ITERIS INC	COMMON STOCK USD.1	6,500	33,800
	ITRON INC	COMMON STOCK	7,254	547,750
	ITT INC	COMMON STOCK USD1.0	13,759	1,641,724
	IZEA WORLDWIDE INC	COMMON STOCK USD.0001	1,954	3,928
	J + J SNACK FOODS CORP	COMMON STOCK	2,484	415,176
	J. JILL INC	COMMON STOCK USD.01	700	18,046
	JABIL INC	COMMON STOCK USD.001	22,050	2,809,170
	JACK HENRY + ASSOCIATES INC	COMMON STOCK USD.01	12,889	2,106,191
	JACK IN THE BOX INC	COMMON STOCK USD.01	3,553	290,031
	JACKSON FINANCIAL INC A	COMMON STOCK USD.01	11,878	608,154
	JACOBS SOLUTIONS INC	COMMON STOCK	22,119	2,871,046
	JAKKS PACIFIC INC	COMMON STOCK USD.001	1,200	42,660
	JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	6,223	57,501
	JAMF HOLDING CORP	COMMON STOCK	9,308	168,102
	JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.5	21,740	655,461
	JANUS INTERNATIONAL GROUP IN	COMMON STOCK USD.0001	15,893	207,404
	JANUX THERAPEUTICS INC	COMMON STOCK USD.001	3,512	37,684
	JASPER THERAPEUTICS INC	COMMON STOCK	3,352	2,645
	JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	10,525	1,294,575
	JBG SMITH PROPERTIES	REIT USD.01	16,058	273,147
	JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	29,553	1,194,237
	JELD WEN HOLDING INC	COMMON STOCK USD.01	14,901	281,331
	JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	52,359	290,592
	JM SMUCKER CO/THE	COMMON STOCK	18,738	2,368,108
	JOANN INC	COMMON STOCK USD.01	2,557	1,140
	JOBY AVIATION INC	COMMON STOCK USD.0001	60,910	405,052
	JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	1,322	136,219
	JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	5,084	505,604
	JOHN MARSHALL BANCORP INC	COMMON STOCK	700	15,792
	JOHNSON + JOHNSON	COMMON STOCK USD1.0	409,039	64,112,773
	JOHNSON CONTROLS INTERNATION	COMMON STOCK USD.01	115,750	6,671,830
	JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	1,264	67,523
	JOINT CORP/THE	COMMON STOCK USD.001	2,342	22,507
	JONES LANG LASALLE INC	COMMON STOCK USD.01	8,057	1,521,726
*	JPMORGAN CHASE + CO	COMMON STOCK USD1.0	491,312	83,572,171
	JUNIPER NETWORKS INC	COMMON STOCK USD.00001	58,947	1,737,758
	KADANT INC	COMMON STOCK USD.01	1,902	533,150
	KAISER ALUMINUM CORP	COMMON STOCK USD.01	2,560	182,246
	KALTURA INC	COMMON STOCK USD.0001	2,679	5,224
	KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	3,034	37,167
	KAMAN CORP	COMMON STOCK USD1.0	4,654	111,463
	KARAT PACKAGING INC	COMMON STOCK USD.001	1,073	26,664
	KARTOON STUDIOS INC	COMMON STOCK USD.001	4,861	6,757
	KARUNA THERAPEUTICS INC	COMMON STOCK USD.00001	6,281	1,987,999
	KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	10,449	9,038

KATAPULT HOLDINGS INC	COMMON STOCK	391	4,270
KB HOME	COMMON STOCK USD1.0	13,084	817,227
KBR INC	COMMON STOCK USD.001	22,660	1,255,591
KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	12,347	110,753
KELLANOVA	COMMON STOCK USD.25	48,035	2,685,637
KELLY SERVICES INC A	COMMON STOCK USD1.0	5,946	128,553
KEMPER CORP	COMMON STOCK USD.1	10,193	496,093
KENNAMETAL INC	COMMON STOCK USD1.25	13,139	338,855
KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	20,081	248,603
KENVUE INC	COMMON STOCK	293,510	6,319,270
KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	4,118	163,732
KEURIG DR PEPPER INC	COMMON STOCK USD.01	174,897	5,827,568
KEWAUNEE SCIENTIFIC CP	COMMON STOCK USD2.5	287	8,343
KEY TRONIC CORP	COMMON STOCK	1,879	8,117
KEYCORP	COMMON STOCK USD1.0	158,292	2,279,405
KEYSIGHT TECHNOLOGIES IN	COMMON STOCK	31,019	4,934,813
KEZAR LIFE SCIENCES INC	COMMON STOCK USD.001	9,408	8,913
KFORCE INC	COMMON STOCK USD.01	3,252	219,705
KILROY REALTY CORP	REIT USD.01	18,131	722,339
KIMBALL ELECTRONICS INC	COMMON STOCK	3,994	107,638
KIMBERLY CLARK CORP	COMMON STOCK USD1.25	56,942	6,919,022
KIMCO REALTY CORP	REIT USD.01	104,642	2,229,921
KINDER MORGAN INC	COMMON STOCK USD.01	327,648	5,779,711
KINETIK HOLDINGS INC	COMMON STOCK USD.0001	3,880	129,592
KINGSWAY FINANCIAL SERVICES	COMMON STOCK	5,001	42,008
KINIKSA PHARMACEUTICALS A	COMMON STOCK	4,759	83,473
KINNATE BIOPHARMA INC	COMMON STOCK USD.0001	2,285	5,415
KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	3,660	1,225,771
KIRBY CORP	COMMON STOCK USD.1	9,737	764,160
KIRKLAND S INC	COMMON STOCK	2,108	6,366
KITE REALTY GROUP TRUST	REIT USD.01	37,149	849,226
KKR + CO INC	COMMON STOCK USD.01	112,828	9,347,800
KKR REAL ESTATE FINANCE TRUS	REIT USD.01	8,075	106,832
KLA CORP	COMMON STOCK USD.001	23,087	13,420,473
KLX ENERGY SERVICES HOLDING	COMMON STOCK USD.01	1,800	20,268
KNIFE RIVER CORP	COMMON STOCK USD.01	9,242	611,636
KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01	27,234	1,570,040
KNOWLES CORP	COMMON STOCK USD.01	14,583	261,182
KODIAK GAS SERVICES INC	COMMON STOCK USD.01	3,300	66,264
KODIAK SCIENCES INC	COMMON STOCK USD.0001	5,481	16,662
KOHLS CORP	COMMON STOCK USD.01	17,901	513,401
KONTOOR BRANDS INC	COMMON STOCK	7,837	489,186
KOPIN CORP	COMMON STOCK USD.01	12,637	25,653
KOPPERS HOLDINGS INC	COMMON STOCK USD.01	3,531	180,858
KORE GROUP HOLDINGS INC	COMMON STOCK USD.0001	5,464	5,356
KORN FERRY	COMMON STOCK USD.01	8,756	519,669

KORRO BIO INC	COMMON STOCK USD.001	105	5,033
KORU MEDICAL SYSTEMS INC	COMMON STOCK USD.01	5,238	12,859
KOSMOS ENERGY LTD	COMMON STOCK USD.01	74,815	502,009
KRAFT HEINZ CO/THE	COMMON STOCK USD.01	134,206	4,962,938
KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	20,283	411,542
KRISPY KREME INC	COMMON STOCK USD.01	14,407	217,402
KROGER CO	COMMON STOCK USD1.0	111,599	5,101,190
KRONOS BIO INC	COMMON STOCK	6,820	8,525
KRONOS WORLDWIDE INC	COMMON STOCK USD.01	4,058	40,337
KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	4,033	500,334
KULICKE + SOFFA INDUSTRIES	COMMON STOCK	8,955	490,018
KULR TECHNOLOGY GROUP INC	COMMON STOCK USD.0001	11,111	2,056
KURA ONCOLOGY INC	COMMON STOCK USD.0001	12,251	176,169
KURA SUSHI USA INC CLASS A	COMMON STOCK USD.001	797	60,572
KVH INDUSTRIES INC	COMMON STOCK USD.01	2,756	14,497
KYMERA THERAPEUTICS INC	COMMON STOCK	6,640	169,054
KYNDRYL HOLDINGS INC	COMMON STOCK USD.01	39,625	823,408
L3HARRIS TECHNOLOGIES INC	COMMON STOCK USD1.0	32,813	6,911,074
LA Z BOY INC	COMMON STOCK USD1.0	7,364	271,879
LABORATORY CRP OF AMER HLDGS	COMMON STOCK USD.1	14,991	3,407,304
LADDER CAPITAL CORP REIT	REIT USD.001	18,268	210,265
LAIRD SUPERFOOD INC	COMMON STOCK USD.001	652	593
LAKE SHORE BANCORP INC	COMMON STOCK USD.01	500	5,845
LAKELAND BANCORP INC	COMMON STOCK	9,776	144,587
LAKELAND FINANCIAL CORP	COMMON STOCK	3,981	259,402
LAKELAND INDUSTRIES INC	COMMON STOCK USD.01	1,620	30,035
LAM RESEARCH CORP	COMMON STOCK USD.001	22,562	17,671,912
LAMAR ADVERTISING CO A	REIT USD.001	14,565	1,547,968
LAMB WESTON HOLDINGS INC	COMMON STOCK USD1.0	25,017	2,704,088
LANCASTER COLONY CORP	COMMON STOCK	3,422	569,387
LANDMARK BANCORP INC	COMMON STOCK USD.01	855	16,570
LANDS END INC	COMMON STOCK USD.01	1,696	16,214
LANDSEA HOMES CORP	COMMON STOCK USD.0001	2,843	37,357
LANDSTAR SYSTEM INC	COMMON STOCK USD.01	5,987	1,159,383
LANTERN PHARMA INC	COMMON STOCK USD.0001	1,385	5,928
LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	11,250	697,500
LANTRONIX INC	COMMON STOCK USD.0001	3,846	22,538
LANZATECH GLOBAL INC	COMMON STOCK USD.0001	18,200	91,546
LARIMAR THERAPEUTICS INC	COMMON STOCK USD.01	7,417	33,747
LAS VEGAS SANDS CORP	COMMON STOCK USD.001	62,425	3,071,934
LATHAM GROUP INC	COMMON STOCK USD.0001	4,959	13,042
LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	22,931	1,582,010
LAUREATE EDUCATION INC	COMMON STOCK USD.001	20,835	285,648
LAZARD LTD CL A	COMMON STOCK USD.01	18,319	637,501
LAZYDAYS HOLDINGS INC	COMMON STOCK USD.0001	964	6,796
LCI INDUSTRIES	COMMON STOCK USD.01	3,984	500,829

LCNB CORPORATION	COMMON STOCK	1,652	26,052
LEAFLY HOLDINGS INC	COMMON STOCK USD.0001	306	1,472
LEAP THERAPEUTICS INC	COMMON STOCK	1,203	4,986
LEAR CORP	COMMON STOCK USD.01	9,895	1,397,273
LEE ENTERPRISES	COMMON STOCK USD.01	475	3,738
LEGACY HOUSING CORP	COMMON STOCK USD.001	1,693	42,697
LEGALZOOMCOM INC	COMMON STOCK	20,109	227,232
LEGGETT + PLATT INC	COMMON STOCK USD.01	21,953	574,510
LEIDOS HOLDINGS INC	COMMON STOCK USD.0001	23,508	2,544,506
LEMAITRE VASCULAR INC	COMMON STOCK USD.01	3,013	171,018
LEMONADE INC	COMMON STOCK USD.00001	10,387	167,542
LENDINGCLUB CORP	COMMON STOCK USD.01	16,022	140,032
LENDINGTREE INC	COMMON STOCK USD.01	1,846	55,971
LENNAR CORP B SHS	COMMON STOCK USD.1	2,200	294,910
LENNAR CORP A	COMMON STOCK USD.1	42,716	6,366,393
LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	5,414	2,422,873
LENSAR INC	COMMON STOCK	1,697	5,956
LEONARDO DRS INC	COMMON STOCK	11,200	224,448
LESLIE S INC	COMMON STOCK USD.001	31,265	216,041
LEVI STRAUSS + CO CLASS A	COMMON STOCK USD.001	17,091	282,685
LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	12,679	19,399
LGI HOMES INC	COMMON STOCK USD.01	3,415	454,741
LIBERTY BROADBAND A	COMMON STOCK USD.01	2,743	221,196
LIBERTY BROADBAND C	COMMON STOCK USD.01	19,433	1,566,105
LIBERTY ENERGY INC	COMMON STOCK	24,568	445,664
LIBERTY GLOBAL LTD A	COMMON STOCK	55,848	992,419
LIBERTY GLOBAL LTD C	COMMON STOCK	34,735	647,460
LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	23,238	170,567
LIBERTY MEDIA CORP CL A NEW	TRACKING STK	11,313	325,136
LIBERTY MEDIA CORP LIB NEW A	TRACKING STK	3,684	213,598
LIBERTY MEDIA CORP LIB NEW C	TRACKING STK	37,596	2,373,435
LIBERTY MEDIA CORP LIBER NEW	TRACKING STK	25,125	723,098
LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	2,985	109,102
LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	7,738	289,324
LIFE TIME GROUP HOLDINGS INC	COMMON STOCK USD.01	8,878	133,880
LIFECORE BIOMEDICAL INC	COMMON STOCK USD.001	5,354	33,141
LIFEMD INC	COMMON STOCK	3,071	25,459
LIFESTANCE HEALTH GROUP INC	COMMON STOCK USD.01	16,660	130,448
LIFETIME BRANDS INC	COMMON STOCK USD.01	1,341	8,998
LIFEVANTAGE CORP	COMMON STOCK USD.0001	1,981	11,886
LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	2,716	193,977
LIGHT + WONDER INC	COMMON STOCK USD.001	15,191	1,247,333
LIGHTPATH TECHNOLOGIES INC A	COMMON STOCK USD.01	5,325	6,710
LIGHTWAVE LOGIC INC	COMMON STOCK USD.001	21,140	105,277
LIMBACH HOLDINGS INC	COMMON STOCK USD.0001	1,800	81,846
LIMONEIRA CO	COMMON STOCK USD.01	2,807	57,908

LINCOLN EDUCATIONAL SERVICES	COMMON STOCK	3,967	39,829
LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	9,589	2,085,224
LINCOLN NATIONAL CORP	COMMON STOCK	27,564	743,401
LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	5,157	58,119
LINDE PLC	COMMON STOCK	82,511	33,888,093
LINDSAY CORP	COMMON STOCK USD1.0	1,741	224,868
LINEAGE CELL THERAPEUTICS IN	COMMON STOCK	18,716	20,400
LINKBANCORP INC	COMMON STOCK	2,200	17,534
LIONS GATE ENTERTAINMENT A	COMMON STOCK	10,258	111,812
LIONS GATE ENTERTAINMENT B	COMMON STOCK	20,153	205,359
LIPOCINE INC	COMMON STOCK USD.0001	747	2,062
LIQTECH INTERNATIONAL INC	COMMON STOCK USD.001	453	1,540
LIQUIDIA CORP	COMMON STOCK USD.001	7,746	93,184
LIQUIDITY SERVICES INC	COMMON STOCK USD.001	4,168	71,731
LITHIA MOTORS INC	COMMON STOCK	4,681	1,541,360
LITTELFUSE INC	COMMON STOCK USD.01	4,252	1,137,665
LIVANOVA PLC	COMMON STOCK GBP1.0	8,639	446,982
LIVE NATION ENTERTAINMENT IN	COMMON STOCK USD.01	24,837	2,324,743
LIVE OAK BANCSHARES INC	COMMON STOCK NPV	5,190	236,145
LIVENT CORP	COMMON STOCK USD.001	28,634	514,839
LIVEONE INC	COMMON STOCK USD.001	8,699	12,092
LIVEPERSON INC	COMMON STOCK USD.001	10,842	41,091
LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	11,049	418,536
LKQ CORP	COMMON STOCK USD.01	44,630	2,132,868
LL FLOORING HOLDINGS INC	COMMON STOCK USD.001	5,091	19,855
LOANDEPOT INC CLASS A	COMMON STOCK USD.001	15,748	55,433
LOCAL BOUNTI CORP	COMMON STOCK USD.0001	459	950
LOCKHEED MARTIN CORP	COMMON STOCK USD1.0	37,385	16,944,377
LOEWS CORP	COMMON STOCK USD.01	31,064	2,161,744
LOOP INDUSTRIES INC	COMMON STOCK USD.0001	2,897	10,951
LOOP MEDIA INC	COMMON STOCK USD.0001	4,300	4,300
LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	10,332	731,816
LOVESAC CO/THE	COMMON STOCK USD.00001	2,244	57,334
LOWE S COS INC	COMMON STOCK USD.5	98,641	21,952,555
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	13,136	2,990,016
LSB INDUSTRIES INC	COMMON STOCK USD.1	7,837	72,962
LSI INDUSTRIES INC	COMMON STOCK	4,728	66,570
LTC PROPERTIES INC	REIT USD.01	7,070	227,088
LUCID GROUP INC	COMMON STOCK USD.0001	146,615	617,249
LULULEMON ATHLETICA INC	COMMON STOCK USD.005	19,559	10,000,321
LUMEN TECHNOLOGIES INC	COMMON STOCK USD1.0	167,726	306,939
LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	11,595	607,810
LUMINAR TECHNOLOGIES INC	COMMON STOCK USD.0001	46,122	155,431
LUNA INNOVATIONS INC	COMMON STOCK USD.001	5,483	36,462
LUTHER BURBANK CORP	COMMON STOCK	2,083	22,309
LUXFER HOLDINGS PLC	COMMON STOCK USD.5	5,228	46,738
LXP INDUSTRIAL TRUST	REIT USD.0001	48,350	479,632

LYELL IMMUNOPHARMA INC	COMMON STOCK USD.0001	27,227	52,820
LYFT INC A	COMMON STOCK USD.00001	55,717	835,198
LYONDELLBASELL INDU CL A	COMMON STOCK EUR.04	44,340	4,215,847
LYRA THERAPEUTICS INC	COMMON STOCK USD.001	6,800	35,632
M + T BANK CORP	COMMON STOCK USD.5	28,013	3,840,022
M/I HOMES INC	COMMON STOCK USD.01	4,515	621,896
MACATAWA BANK CORP	COMMON STOCK	4,174	47,083
MACERICH CO/THE	REIT USD.01	36,569	564,260
MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	8,893	826,604
MACROGENICS INC	COMMON STOCK USD.01	9,172	88,235
MACY S INC	COMMON STOCK USD.01	45,260	910,631
MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	7,142	227,044
MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	2,768	503,305
MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,593	599,968
MAGNITE INC	COMMON STOCK USD.00001	18,924	176,750
MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	31,224	664,759
MAIDEN HOLDINGS LTD	COMMON STOCK USD.01	12,716	29,120
MALIBU BOATS INC A	COMMON STOCK USD.01	3,175	174,054
MAMA S CREATIONS INC	COMMON STOCK	6,400	31,424
MAMMOTH ENERGY SERVICES INC	COMMON STOCK USD.01	2,800	12,488
MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	10,304	2,218,657
MANITEX INTERNATIONAL INC	COMMON STOCK	3,301	28,851
MANITOWOC COMPANY INC	COMMON STOCK USD.01	6,515	108,735
MANNKIND CORP	COMMON STOCK USD.01	40,554	147,617
MANPOWERGROUP INC	COMMON STOCK USD.01	8,409	668,263
MARATHON DIGITAL HOLDINGS IN	COMMON STOCK USD.001	37,801	887,945
MARATHON OIL CORP	COMMON STOCK USD1.0	109,513	2,645,834
MARATHON PETROLEUM CORP	COMMON STOCK USD.01	64,319	9,542,367
MARAVAI LIFESCIENCES HLDGS A	COMMON STOCK USD.01	17,431	114,173
MARCHEX INC CLASS B	COMMON STOCK USD.01	9,881	13,438
MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	4,297	187,693
MARCUS CORPORATION	COMMON STOCK USD1.0	4,234	61,732
MARIN SOFTWARE INC	COMMON STOCK USD.001	2,542	932
MARINE PRODUCTS CORP	COMMON STOCK USD.1	1,401	15,971
MARINEMAX INC	COMMON STOCK USD.001	3,533	137,434
MARINUS PHARMACEUTICALS INC	COMMON STOCK USD.001	9,191	99,906
MARKEL GROUP INC	COMMON STOCK	2,244	3,186,256
MARKER THERAPEUTICS INC	COMMON STOCK USD.001	1,254	6,897
MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003	6,581	1,927,246
MARKETWISE INC	COMMON STOCK USD.0001	4,825	13,172
MARKFORGED HOLDING CORP	COMMON STOCK USD.0001	11,319	9,282
MARQETA INC A	COMMON STOCK USD.0001	71,619	499,901
MARRIOTT INTERNATIONAL CL A	COMMON STOCK USD.01	42,367	9,554,182
MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	5,658	480,308
MARSH + MCLENNAN COS	COMMON STOCK USD1.0	83,539	15,828,134
MARTEN TRANSPORT LTD	COMMON STOCK USD.01	10,329	216,702
MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01	10,503	5,240,052

MARVELL TECHNOLOGY INC	COMMON STOCK USD.002	147,101	8,871,661
MASCO CORP	COMMON STOCK USD1.0	38,148	2,555,153
MASIMO CORP	COMMON STOCK USD.001	7,491	878,020
MASONITE INTERNATIONAL CORP	COMMON STOCK	3,668	310,533
MASTEC INC	COMMON STOCK USD.1	10,168	769,921
MASTERBRAND INC	COMMON STOCK	20,499	304,410
MASTERCARD INC A	COMMON STOCK USD.0001	140,746	60,029,576
MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	3,375	76,410
MATADOR RESOURCES CO	COMMON STOCK USD.01	18,320	1,041,675
MATCH GROUP INC	COMMON STOCK USD.001	47,056	1,717,544
MATERION CORP	COMMON STOCK	3,332	433,593
MATINAS BIOPHARMA HOLDINGS I	COMMON STOCK USD.0001	30,697	6,637
MATIV HOLDINGS INC	COMMON STOCK USD.1	9,099	139,306
MATRIX SERVICE CO	COMMON STOCK USD.01	4,857	47,501
MATSON INC	COMMON STOCK	5,766	631,954
MATTEL INC	COMMON STOCK USD1.0	58,463	1,103,781
MATTERPORT INC	COMMON STOCK USD.0001	38,515	103,605
MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	4,780	175,187
MAUI LAND + PINEAPPLE CO	COMMON STOCK	1,400	22,246
MAXCYTE INC	COMMON STOCK NPV	14,300	67,210
MAXIMUS INC	COMMON STOCK	9,946	834,072
MAXLINEAR INC	COMMON STOCK	11,377	270,431
MAYVILLE ENGINEERING CO INC	COMMON STOCK	1,478	21,313
MBIA INC	COMMON STOCK USD1.0	7,678	46,989
MCCORMICK + CO NON VTG SHRS	COMMON STOCK	45,071	3,083,758
MCDONALD S CORP	COMMON STOCK USD.01	123,264	36,549,009
MCEWEN MINING INC	COMMON STOCK	6,627	47,781
MCGRATH RENTCORP	COMMON STOCK	3,975	475,490
MCKESSON CORP	COMMON STOCK USD.01	22,766	10,540,203
MDC HOLDINGS INC	COMMON STOCK USD.01	9,547	527,472
MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	33,368	660,686
MEDALLION FINANCIAL CORP	COMMON STOCK USD.01	2,795	27,531
MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	3,958	44,132
MEDICAL PROPERTIES TRUST INC	REIT USD.001	100,900	495,419
MEDICINOVA INC	COMMON STOCK USD.001	9,449	14,174
MEDIFAST INC	COMMON STOCK USD.001	1,840	123,685
MEDPACE HOLDINGS INC	COMMON STOCK USD.01	3,854	1,181,367
MEDTRONIC PLC	COMMON STOCK USD.1	225,320	18,561,862
MEI PHARMA INC	COMMON STOCK	804	4,663
MERCANTILE BANK CORP	COMMON STOCK	2,261	91,299
MERCER INTERNATIONAL INC	COMMON STOCK USD1.0	6,805	64,511
MERCHANTS BANCORP/IN	COMMON STOCK	4,682	199,360
MERCK + CO. INC.	COMMON STOCK USD.5	430,568	46,940,523
MERCURY GENERAL CORP	COMMON STOCK	4,277	159,575
MERCURY SYSTEMS INC	COMMON STOCK USD.01	9,250	338,273
MERIDIAN CORP	COMMON STOCK	796	11,064
MERIDIANLINK INC	COMMON STOCK USD.001	3,753	92,962
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	9,217	700,123

	MERITAGE HOMES CORP	COMMON STOCK USD.01	7,920	1,379,664
	MERRIMACK PHARMACEUTICALS IN	COMMON STOCK USD.01	1,800	24,138
	MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	15,894	36,874
	MESA AIR GROUP INC	COMMON STOCK	5,974	6,034
	MESA LABORATORIES INC	COMMON STOCK	841	88,112
	META MATERIALS INC	COMMON STOCK USD.001	57,637	3,804
	META PLATFORMS INC CLASS A	COMMON STOCK	377,129	133,488,581
	METALLUS INC	COMMON STOCK	7,115	166,847
	METHODE ELECTRONICS INC	COMMON STOCK USD.5	5,945	135,130
*	METLIFE INC	COMMON STOCK USD.01	106,868	7,067,181
	METROCITY BANKSHARES INC	COMMON STOCK	3,414	82,004
	METROPOLITAN BANK HOLDING CO	COMMON STOCK	1,628	90,159
	METTLER TOLEDO INTERNATIONAL	COMMON STOCK USD.01	3,710	4,500,082
	MFA FINANCIAL INC	REIT USD.01	16,363	184,411
	MGE ENERGY INC	COMMON STOCK USD1.0	5,942	429,666
	MGIC INVESTMENT CORP	COMMON STOCK USD1.0	46,695	900,747
	MGM RESORTS INTERNATIONAL	COMMON STOCK USD.01	47,408	2,118,189
	MGP INGREDIENTS INC	COMMON STOCK	2,461	242,458
	MICROCHIP TECHNOLOGY INC	COMMON STOCK USD.001	92,831	8,371,500
	MICRON TECHNOLOGY INC	COMMON STOCK USD.1	185,643	15,842,774
	MICROSOFT CORP	COMMON STOCK	1,262,979	474,930,623
	MICROSTRATEGY INC CL A	COMMON STOCK USD.001	2,132	1,346,614
	MICROVAST HOLDINGS INC	COMMON STOCK USD.0001	38,154	53,416
	MICROVISION INC	COMMON STOCK USD.001	27,009	71,844
	MID AMERICA APARTMENT COMM	REIT USD.01	19,667	2,644,425
	MID PENN BANCORP INC	COMMON STOCK USD1.0	1,854	45,015
	MIDDLEBY CORP	COMMON STOCK USD.01	8,944	1,316,288
	MIDDLEFIELD BANC CORP	COMMON STOCK	723	23,404
	MIDDLESEX WATER CO	COMMON STOCK	2,807	184,195
	MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	3,940	108,586
	MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	2,134	57,426
	MILESTONE SCIENTIFIC INC	COMMON STOCK USD.001	8,982	6,197
	MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	2,139	90,458
	MILLERKNOLL INC	COMMON STOCK USD.2	12,195	325,363
	MIMEDX GROUP INC	COMMON STOCK USD.001	20,422	179,101
	MIND MEDICINE MINDMED INC	COMMON STOCK	8,900	32,574
	MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	5,319	379,298
	MINK THERAPEUTICS INC	COMMON STOCK USD.00001	689	741
	MIRATI THERAPEUTICS INC	COMMON STOCK	10,218	600,308
	MIRION TECHNOLOGIES INC	COMMON STOCK USD.0001	30,837	316,079
	MIRUM PHARMACEUTICALS INC	COMMON STOCK	5,412	159,762
	MISSION PRODUCE INC	COMMON STOCK USD.001	6,011	60,651
	MISTER CAR WASH INC	COMMON STOCK USD.01	12,973	112,087
	MISTRAS GROUP INC	COMMON STOCK USD.01	3,318	24,288
	MITEK SYSTEMS INC	COMMON STOCK USD.001	7,167	93,458
	MKS INSTRUMENTS INC	COMMON STOCK	10,957	1,127,147
	MOBILEYE GLOBAL INC A	COMMON STOCK USD.01	12,200	528,504

MODEL N INC	COMMON STOCK USD.00015	5,302	142,783
MODERNA INC	COMMON STOCK USD.0001	57,689	5,737,171
MODINE MANUFACTURING CO	COMMON STOCK USD.625	8,252	492,644
MODIVCARE INC	COMMON STOCK USD.001	1,993	87,672
MOELIS + CO CLASS A	COMMON STOCK USD.01	11,026	618,889
MOHAWK INDUSTRIES INC	COMMON STOCK USD.01	8,869	917,942
MOLECULAR TEMPLATES INC	COMMON STOCK USD.001	442	1,635
MOLECULIN BIOTECH INC	COMMON STOCK USD.001	8,197	7,036
MOLINA HEALTHCARE INC	COMMON STOCK USD.001	9,783	3,534,696
MOLSON COORS BEVERAGE CO B	COMMON STOCK USD.01	33,910	2,075,631
MOMENTUS INC	COMMON STOCK	176	304
MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	2,226	153,928
MONDEE HOLDINGS INC	COMMON STOCK USD.001	8,200	22,632
MONDELEZ INTERNATIONAL INC A	COMMON STOCK	231,139	16,741,398
MONEYLION INC	COMMON STOCK	1,118	70,087
MONGODB INC	COMMON STOCK USD.001	12,158	4,970,798
MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	8,325	5,251,244
MONRO INC	COMMON STOCK USD.01	5,369	157,526
MONSTER BEVERAGE CORP	COMMON STOCK	128,930	7,427,657
MONTAUK RENEWABLES INC	COMMON STOCK USD.01	10,008	89,171
MONTE ROSA THERAPEUTICS INC	COMMON STOCK USD.0001	5,828	32,928
MONTROSE ENVIRONMENTAL	COMMON STOCK	4,249	136,520
MOODY S CORP	COMMON STOCK USD.01	26,729	10,439,278
MOOG INC CLASS A	COMMON STOCK USD1.0	4,639	671,634
MORGAN STANLEY	COMMON STOCK USD.01	215,780	20,121,485
MORNINGSTAR INC	COMMON STOCK	4,284	1,226,252
MORPHIC HOLDING INC	COMMON STOCK USD.0001	6,599	190,579
MOSAIC CO/THE	COMMON STOCK USD.01	59,723	2,133,903
MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	3,141	29,337
MOTOROLA SOLUTIONS INC	COMMON STOCK USD.01	28,233	8,839,470
MOVADO GROUP INC	COMMON STOCK USD.01	2,415	72,812
MP MATERIALS CORP	COMMON STOCK USD.0001	24,191	480,191
MR COOPER GROUP INC	COMMON STOCK USD.01	10,840	705,901
MRC GLOBAL INC	COMMON STOCK USD.01	12,897	141,996
MSA SAFETY INC	COMMON STOCK	6,145	1,037,460
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	8,857	896,860
MSCI INC	COMMON STOCK USD.01	13,394	7,576,316
MUELLER INDUSTRIES INC	COMMON STOCK USD.01	18,574	875,764
MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	26,091	375,710
MULTIPLAN CORP	COMMON STOCK	40,412	58,193
MURAL ONCOLOGY PLC	COMMON STOCK USD.01	2,604	15,416
MURPHY OIL CORP	COMMON STOCK USD1.0	24,500	1,045,170
MURPHY USA INC	COMMON STOCK	3,288	1,172,369
MUSTANG BIO INC	COMMON STOCK USD.0001	1,022	1,380
MVB FINANCIAL CORP	COMMON STOCK USD1.0	1,722	38,848
MYERS INDUSTRIES INC	COMMON STOCK	5,562	108,737
MYMD PHARMACEUTICALS INC	COMMON STOCK	4,566	1,181

MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	2,661	384,860
MYRIAD GENETICS INC	COMMON STOCK USD.01	12,987	248,571
N ABLE INC	COMMON STOCK USD.001	11,190	148,268
N B T BANCORP INC	COMMON STOCK USD.01	7,547	316,295
NABORS INDUSTRIES LTD	COMMON STOCK USD.001	1,464	119,506
NABORS INDUSTRIES LTD	NABORS INDUSTRIES LTD	439	4,610
NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	654	23,871
NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	6,999	5,238
NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	4,362	149,399
NASDAQ INC	COMMON STOCK USD.01	57,333	3,333,341
NATERA INC	COMMON STOCK	17,602	1,102,589
NATHAN S FAMOUS INC	COMMON STOCK USD.01	577	45,012
NATIONAL BANK HOLD CL A	COMMON STOCK	5,874	218,454
NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	1,174	37,979
NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	3,785	188,190
NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	17,600	72,864
NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	15,243	764,741
NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	2,139	197,686
NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	687	55,152
NATIONAL RESEARCH CORP	COMMON STOCK USD.001	2,213	87,546
NATIONAL STORAGE AFFILIATES	REIT USD.01	14,051	582,695
NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	13,324	278,871
NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01	387	186,929
NATL HEALTH INVESTORS INC	REIT USD.01	7,324	409,045
NATURAL ALTERNATIVES INTL	COMMON STOCK USD.01	821	5,271
NATURAL GAS SERVICES GROUP	COMMON STOCK USD.01	2,469	39,702
NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	869	13,904
NATURES SUNSHINE PRODS INC	COMMON STOCK	1,596	27,595
NAUTILUS BIOTECHNOLOGY INC	COMMON STOCK USD.0001	8,755	26,177
NAVIENT CORP	COMMON STOCK USD.01	14,774	275,092
NAVITAS SEMICONDUCTOR CORP	COMMON STOCK USD.0001	20,480	165,274
NCINO INC	COMMON STOCK USD.0005	10,136	340,874
NCR ATLEOS CORP	COMMON STOCK USD.01	11,136	270,493
NCR VOYIX CORP	COMMON STOCK USD.01	20,872	352,946
NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	30,187	17,056
NELNET INC CL A	COMMON STOCK USD.01	2,698	238,018
NEMAURA MEDICAL INC	COMMON STOCK USD.01	1,935	435
NEOGEN CORP	COMMON STOCK USD.16	32,438	652,328
NEOGENOMICS INC	COMMON STOCK USD.001	19,978	323,244
NEONODE INC	COMMON STOCK USD.001	1,580	3,618
NERDWALLET INC CL A	COMMON STOCK USD.0001	7,345	108,118
NERDY INC	COMMON STOCK USD.0001	10,901	37,390
NET LEASE OFFICE PROPERTY	REIT USD.001	2,244	41,469
NET POWER INC	COMMON STOCK USD.0001	4,800	48,480
NETAPP INC	COMMON STOCK USD.001	36,090	3,181,694
NETFLIX INC	COMMON STOCK USD.001	74,936	36,484,840
NETGEAR INC	COMMON STOCK USD.001	4,410	64,298

NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	12,120	266,034
NETSTREIT CORP	REIT USD.01	9,901	176,733
NETWORK 1 TECHNOLOGIES INC	COMMON STOCK USD.01	3,500	7,630
NEUBASE THERAPEUTICS INC	COMMON STOCK	363	269
NEUEHEALTH INC	COMMON STOCK USD.0001	692	5,280
NEUROBO PHARMACEUTICALS INC	COMMON STOCK	92	1
NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	16,273	2,144,130
NEUROGENE INC	COMMON STOCK	292	5,659
NEURONETICS INC	COMMON STOCK USD.01	4,331	12,560
NEUROPACE INC	COMMON STOCK USD.001	1,251	12,898
NEVRO CORP	COMMON STOCK USD.001	5,735	123,417
NEW FORTRESS ENERGY INC	COMMON STOCK	11,153	420,803
NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	15,923	709,847
NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	121,060	1,238,444
NEW YORK MORTGAGE TRUST INC	REIT USD.02	15,675	133,708
NEW YORK TIMES CO A	COMMON STOCK USD.1	27,307	1,337,770
NEWELL BRANDS INC	COMMON STOCK USD1.0	61,863	536,971
NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	20,846	228,472
NEWMARKET CORP	COMMON STOCK	1,094	597,138
NEWMONT CORP	COMMON STOCK USD1.6	196,183	8,120,014
NEWPARK RESOURCES INC	COMMON STOCK USD.01	13,486	89,547
NEWS CORP CLASS A	COMMON STOCK USD.01	65,703	1,613,009
NEWS CORP CLASS B	COMMON STOCK	18,071	464,786
NEWTEKONE INC	COMMON STOCK USD.02	3,700	51,060
NEXIMMUNE INC	COMMON STOCK USD.0001	60	134
NEXPOINT DIVERSIFIED REAL ES	REIT USD.001	5,462	43,423
NEXPOINT REAL ESTATE FINANCE	REIT USD.01	2,390	37,643
NEXPOINT RESIDENTIAL	REIT USD.01	3,803	130,937
NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01	5,606	878,741
NEXTCURE INC	COMMON STOCK USD.001	3,515	4,007
NEXTDECADE CORP	COMMON STOCK USD.0001	10,166	48,492
NEXTDOOR HOLDINGS INC	COMMON STOCK USD.0001	26,149	49,422
NEXTERA ENERGY INC	COMMON STOCK USD.01	347,622	21,114,560
NEXTNAV INC	COMMON STOCK USD.0001	9,669	43,027
NEXTRACKER INC CL A	COMMON STOCK USD.0001	8,100	379,485
NGM BIOPHARMACEUTICALS INC	COMMON STOCK USD.001	6,198	5,324
NI HOLDINGS INC	COMMON STOCK USD.01	1,539	19,992
NICOLET BANKSHARES INC	COMMON STOCK USD.01	2,338	188,162
NIKE INC CL B	COMMON STOCK	207,980	22,580,389
NIKOLA CORP	COMMON STOCK USD.0001	118,252	103,447
NINE ENERGY SERVICE INC	COMMON STOCK	1,900	5,092
NISOURCE INC	COMMON STOCK USD.01	69,589	1,847,588
NKARTA INC	COMMON STOCK	7,059	46,589
NL INDUSTRIES	COMMON STOCK USD.125	2,066	11,590
NLIGHT INC	COMMON STOCK	7,194	97,119
NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	13,705	406,764
NN INC	COMMON STOCK USD.01	7,644	30,576

NNN REIT INC	REIT USD.01	30,488	1,314,033
NOBLE CORP PLC	COMMON STOCK	17,710	852,914
NOODLES + CO	COMMON STOCK USD.01	5,321	16,761
NORDSON CORP	COMMON STOCK	9,759	2,577,937
NORDSTROM INC	COMMON STOCK	15,502	286,012
NORFOLK SOUTHERN CORP	COMMON STOCK USD1.0	38,742	9,157,834
NORTHEAST BANK	COMMON STOCK USD1.0	1,315	72,575
NORTHEAST COMMUNITY BANCORP	COMMON STOCK	2,837	50,328
NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	14,689	544,521
NORTHERN TECHNOLOGIES INTL	COMMON STOCK USD.02	1,612	18,989
NORTHERN TRUST CORP	COMMON STOCK	35,073	2,959,460
NORTHFIELD BANCORP INC	COMMON STOCK USD.01	6,518	81,996
NORTHRIM BANCORP INC	COMMON STOCK USD1.0	814	46,569
NORTHROP GRUMMAN CORP	COMMON STOCK USD1.0	24,172	11,315,880
NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	22,371	279,190
NORTHWEST NATURAL HOLDING CO	COMMON STOCK	6,213	241,934
NORTHWEST PIPE CO	COMMON STOCK USD.01	1,599	48,386
NORTHWESTERN ENERGY GROUP IN	COMMON STOCK USD.01	10,048	511,343
NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK USD.001	77,248	1,548,050
NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	1,382	45,482
NOV INC	COMMON STOCK USD.01	66,747	1,353,629
NOVANTA INC	COMMON STOCK	5,933	999,177
NOVAVAX INC	COMMON STOCK USD.01	15,918	76,406
NOVOCURE LTD	COMMON STOCK	16,584	247,599
NRG ENERGY INC	COMMON STOCK USD.01	40,605	2,099,279
NRX PHARMACEUTICALS INC	COMMON STOCK USD.001	4,340	1,996
NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	8,151	158,292
NUCOR CORP	COMMON STOCK USD.4	42,677	7,427,505
NURIX THERAPEUTICS INC	COMMON STOCK	6,642	68,545
NUSCALE POWER CORP	COMMON STOCK USD.0001	3,500	11,515
NUTANIX INC A	COMMON STOCK	41,423	1,975,463
NUVALENT INC A	COMMON STOCK USD.0001	5,311	390,836
NUVATION BIO INC	COMMON STOCK USD.0001	19,195	28,984
NUVVE HOLDING CORP	COMMON STOCK USD.0001	2,567	320
NV5 GLOBAL INC	COMMON STOCK USD.01	1,945	216,128
NVE CORP	COMMON STOCK USD.01	759	59,528
NVENT ELECTRIC PLC	COMMON STOCK USD.01	28,073	1,658,834
NVIDIA CORP	COMMON STOCK USD.001	419,680	207,833,930
NVR INC	COMMON STOCK USD.01	578	4,046,260
NXP SEMICONDUCTORS NV	COMMON STOCK	43,747	10,047,811
O I GLASS INC	COMMON STOCK	25,573	418,886
O REILLY AUTOMOTIVE INC	COMMON STOCK USD.01	10,280	9,766,822
OAK VALLEY BANCORP	COMMON STOCK	1,170	35,042
OCCIDENTAL PETROLEUM CORP	COMMON STOCK USD.2	111,761	6,673,249
OCEAN POWER TECHNOLOGIES INC	COMMON STOCK USD.001	4,671	1,476
OCEANEERING INTL INC	COMMON STOCK USD.25	16,051	341,565
OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	9,887	171,638

OCERA THERAPEUTICS INC	COMMON STOCK	5,800	1,566
OCUGEN INC	COMMON STOCK USD.001	32,561	18,723
OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	12,557	56,004
OCWEN FINANCIAL CORP	COMMON STOCK USD.01	1,425	43,833
ODP CORP/THE	COMMON STOCK USD.01	5,396	303,795
ODYSSEY MARINE EXPLORATION	COMMON STOCK USD.01	4,371	20,325
OFFERPAD SOLUTIONS INC	COMMON STOCK USD.0001	790	8,098
OFFICE PROPERTIES INCOME TRU	REIT USD.01	7,858	57,521
OFG BANCORP	COMMON STOCK USD1.0	8,277	310,222
OGE ENERGY CORP	COMMON STOCK USD.01	33,653	1,175,499
OHIO VALLEY BANC CORP	COMMON STOCK USD1.0	724	16,652
OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	922	61,848
OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	8,815	59,854
OKTA INC	COMMON STOCK	27,195	2,461,963
OLAPLEX HOLDINGS INC	COMMON STOCK USD.001	21,314	54,138
OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1	15,413	6,247,351
OLD NATIONAL BANCORP	COMMON STOCK	47,885	808,778
OLD POINT FINANCIAL CORP	COMMON STOCK USD5.0	1,139	20,194
OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	44,330	1,303,302
OLD SECOND BANCORP INC	COMMON STOCK USD1.0	6,949	107,293
OLEMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,963	97,691
OLIN CORP	COMMON STOCK USD1.0	21,339	1,151,239
OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	10,121	768,083
OLO INC CLASS A	COMMON STOCK USD.001	17,577	100,540
OLYMPIC STEEL INC	COMMON STOCK	1,750	116,725
OMEGA FLEX INC	COMMON STOCK USD.01	548	38,639
OMEGA HEALTHCARE INVESTORS	REIT USD.1	41,118	1,260,678
OMEGA THERAPEUTICS INC	COMMON STOCK USD.001	1,530	4,605
OMEROS CORP	COMMON STOCK USD.01	10,983	35,914
OMNIAB INC	COMMON STOCK USD.0001	18,500	114,145
OMNIAB INC 12.5 EARNOUT	COMMON STOCK	1,029	0
OMNIAB INC 15.00 EARNOUT	COMMON STOCK	1,029	0
OMNICELL INC	COMMON STOCK USD.001	7,057	265,555
OMNICOM GROUP	COMMON STOCK USD.15	33,978	2,939,437
ON SEMICONDUCTOR	COMMON STOCK USD.01	74,003	6,181,471
ON24 INC	COMMON STOCK USD.0001	7,701	60,684
ONCOCYTE CORP	COMMON STOCK	558	1,384
ONCTERNAL THERAPEUTICS INC	COMMON STOCK USD.001	7,860	4,215
ONDAS HOLDINGS INC	COMMON STOCK USD.0001	3,533	5,405
ONE GAS INC	COMMON STOCK	9,182	585,077
ONE GROUP HOSPITALITY INC/TH	COMMON STOCK USD.0001	3,270	20,012
ONE LIBERTY PROPERTIES INC	REIT USD1.0	3,063	67,110
ONE STOP SYSTEMS INC	COMMON STOCK USD.0001	2,976	6,250
ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	19,502	959,498
ONEOK INC	COMMON STOCK USD.01	98,503	6,916,881
ONESPAN INC	COMMON STOCK USD.001	1,513	16,219
ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	14,732	207,721

ONEWATER MARINE INC CL A	COMMON STOCK USD.01	1,702	57,511
ONTO INNOVATION INC	COMMON STOCK	8,079	1,235,279
OOMA INC	COMMON STOCK	3,272	35,109
OP BANCORP	COMMON STOCK	2,797	30,627
OPAL FUELS INC A	COMMON STOCK USD.0001	4,600	25,392
OPEN LENDING CORP	COMMON STOCK	17,250	146,798
OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001	92,442	414,140
OPENLANE INC	COMMON STOCK USD.01	16,294	241,314
OPKO HEALTH INC	COMMON STOCK USD.01	67,914	102,550
OPORTUN FINANCIAL CORP	COMMON STOCK USD.0001	3,056	11,949
OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	1,486	61,402
OPPFI INC	COMMON STOCK USD.0001	2,834	14,510
OPTIMIZERX CORP	COMMON STOCK USD.001	2,940	42,071
OPTINOSE INC	COMMON STOCK USD.001	9,058	11,685
OPTION CARE HEALTH INC	COMMON STOCK USD.0001	29,856	1,005,849
ORACLE CORP	COMMON STOCK USD.01	270,002	28,466,311
ORAGENICS INC	COMMON STOCK USD.001	401	2,256
ORASURE TECHNOLOGIES INC	COMMON STOCK	12,104	99,253
ORCHID ISLAND CAPITAL INC	REIT USD.01	6,038	50,900
ORGANOGENESIS HOLDINGS INC	COMMON STOCK	10,405	42,556
ORGANON + CO	COMMON STOCK USD.01	40,820	588,624
ORGENESIS INC	COMMON STOCK USD.001	3,659	1,832
ORIC PHARMACEUTICALS INC	COMMON STOCK USD.0001	5,271	48,493
ORIGIN BANCORP INC	COMMON STOCK	4,677	166,361
ORIGIN MATERIALS INC	COMMON STOCK USD.0001	19,694	16,468
ORION ENERGY SYSTEMS INC	COMMON STOCK	4,858	4,210
ORION GROUP HOLDINGS INC	COMMON STOCK USD.01	5,207	25,723
ORION OFFICE REIT INC	REIT USD.01	8,979	51,360
ORION SA	COMMON STOCK	10,069	279,213
ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	8,922	676,198
ORRSTOWN FINL SERVICES INC	COMMON STOCK	953	28,114
ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	5,350	72,118
ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	2,745	89,240
OSCAR HEALTH INC CLASS A	COMMON STOCK USD.00001	23,175	212,051
OSHKOSH CORP	COMMON STOCK USD.01	10,927	1,184,596
OSI SYSTEMS INC	COMMON STOCK	2,652	342,241
OTIS WORLDWIDE CORP	COMMON STOCK USD.01	69,226	6,193,650
OTTER TAIL CORP	COMMON STOCK USD5.0	6,822	579,665
OUSTER INC	COMMON STOCK USD.0001	4,929	37,805
OUTBRAIN INC	COMMON STOCK USD.001	1,790	7,840
OUTFRONT MEDIA INC	REIT USD.01	23,508	328,172
OUTLOOK THERAPEUTICS INC	COMMON STOCK USD.01	13,771	5,426
OUTSET MEDICAL INC	COMMON STOCK USD.001	8,036	43,475
OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK	9,155	48,247
OVID THERAPEUTICS INC	COMMON STOCK USD.001	7,274	23,422
OVINTIV INC	COMMON STOCK	42,164	1,851,843
OWENS + MINOR INC	COMMON STOCK USD2.0	12,267	236,385

OWENS CORNING	COMMON STOCK USD.001	15,158	2,246,870
OWLET INC	COMMON STOCK	860	4,541
OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	2,349	234,900
P G + E CORP	COMMON STOCK	362,587	6,537,444
P.A.M. TRANSPORTATION SVCS	COMMON STOCK USD.01	936	19,450
P10 INC A	COMMON STOCK USD.001	8,256	84,376
P3 HEALTH PARTNERS INC	COMMON STOCK USD.0001	3,893	5,489
PACCAR INC	COMMON STOCK USD1.0	89,203	8,710,673
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	38,491	377,597
PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	15,633	455,077
PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	7,208	243,198
PACKAGING CORP OF AMERICA	COMMON STOCK USD.01	14,947	2,435,016
PACTIV EVERGREEN INC	COMMON STOCK	6,625	90,829
PAGERDUTY INC	COMMON STOCK	15,267	353,431
PALANTIR TECHNOLOGIES INC A	COMMON STOCK USD.001	324,820	5,577,159
PALATIN TECHNOLOGIES INC	COMMON STOCK USD.01	1,337	5,321
PALLADYNE AI CORP	COMMON STOCK USD.0001	1,583	1,142
PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	52,781	15,564,061
PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	4,010	222,555
PANGAEA LOGISTICS SOLUTIONS	COMMON STOCK USD.0001	4,464	36,783
PAPA JOHN S INTL INC	COMMON STOCK USD.01	5,328	406,153
PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	9,253	336,532
PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	4,158	181,039
PARAGON 28 INC	COMMON STOCK USD.01	7,176	89,198
PARAMOUNT GLOBAL CLASS A	COMMON STOCK USD.001	2,700	53,082
PARAMOUNT GLOBAL CLASS B	COMMON STOCK USD.001	77,103	1,140,353
PARAMOUNT GROUP INC	REIT USD.01	24,880	128,630
PARK AEROSPACE CORP	COMMON STOCK USD.1	3,683	54,140
PARK HOTELS + RESORTS INC	REIT USD.01	36,399	556,905
PARK NATIONAL CORP	COMMON STOCK	2,381	316,340
PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	1,662	44,808
PARKE BANCORP INC	COMMON STOCK USD.1	1,554	31,469
PARKER HANNIFIN CORP	COMMON STOCK USD.5	22,063	10,164,424
PARSONS CORP	COMMON STOCK USD1.0	6,893	432,260
PASSAGE BIO INC	COMMON STOCK USD.0001	6,494	6,559
PATHWARD FINANCIAL INC	COMMON STOCK USD.01	4,723	249,988
PATRICK INDUSTRIES INC	COMMON STOCK	3,329	334,065
PATRIOT NATIONAL INC	COMMON STOCK USD.001	3,400	78
PATTERSON COS INC	COMMON STOCK USD.01	14,562	414,289
PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	51,959	561,157
PAVMED INC	COMMON STOCK USD.001	906	3,733
PAYCHEX INC	COMMON STOCK USD.01	54,084	6,441,945
PAYCOM SOFTWARE INC	COMMON STOCK USD.01	8,891	1,837,948
PAYCOR HCM INC	COMMON STOCK USD.001	11,071	239,023
PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	7,199	1,186,755
PAYMENTUS HOLDINGS INC A	COMMON STOCK USD.0001	3,290	58,792
PAYONEER GLOBAL INC	COMMON STOCK USD.01	44,295	230,777

PAYPAL HOLDINGS INC	COMMON STOCK	187,246	11,498,777
PAYSIGN INC	COMMON STOCK	5,459	15,285
PBF ENERGY INC CLASS A	COMMON STOCK USD.001	18,141	797,478
PC CONNECTION INC	COMMON STOCK USD.01	1,775	119,298
PCB BANCORP	COMMON STOCK	2,533	46,683
PDF SOLUTIONS INC	COMMON STOCK USD.00015	4,889	157,132
PDL BIOPHARMA INC	COMMON STOCK USD.01	22,373	44,299
PDS BIOTECHNOLOGY CORP	COMMON STOCK USD.00033	4,057	20,163
PEABODY ENERGY CORP	COMMON STOCK	17,711	430,732
PEAKSTONE REALTY TRUST	REIT	6,700	133,531
PEAPACK GLADSTONE FINL CORP	COMMON STOCK	2,762	82,363
PEBBLEBROOK HOTEL TRUST	REIT USD.01	21,052	336,411
PEDIATRIX MEDICAL GROUP INC	COMMON STOCK USD.01	13,538	125,903
PEGASYSTEMS INC	COMMON STOCK USD.01	6,641	324,479
PELOTON INTERACTIVE INC A	COMMON STOCK	55,621	338,732
PENN ENTERTAINMENT INC	COMMON STOCK USD.01	25,197	655,626
PENNANT GROUP INC/THE	COMMON STOCK USD.001	4,310	59,995
PENNS WOODS BANCORP INC	COMMON STOCK USD5.55	1,288	28,993
PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	4,556	402,614
PENNYMAC MORTGAGE	REIT USD.01	15,137	226,298
PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	3,336	535,461
PENTAIR PLC	COMMON STOCK USD.01	30,449	2,213,947
PENUMBRA INC	COMMON STOCK USD.001	6,434	1,618,408
PEOPLES BANCORP INC	COMMON STOCK	5,234	176,700
PEOPLES BANCORP OF NC	COMMON STOCK	824	24,877
PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	1,006	48,992
PEPGEN INC	COMMON STOCK USD.0001	1,800	12,240
PEPSICO INC	COMMON STOCK USD.017	233,619	39,677,851
PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	10,599	186,118
PERELLA WEINBERG PARTNERS	COMMON STOCK USD.0001	5,833	71,338
PERFICIENT INC	COMMON STOCK USD.001	5,633	370,764
PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	26,206	1,812,145
PERFORMANT FINANCIAL CORP	COMMON STOCK USD.01	7,300	22,813
PERIMETER SOLUTIONS SA	COMMON STOCK USD1.0	23,500	108,100
PERMA FIX ENVIRONMENTAL SVCS	COMMON STOCK USD.001	3,147	24,735
PERMIAN RESOURCES CORP	COMMON STOCK USD.0001	60,792	826,771
PERRIGO CO PLC	COMMON STOCK EUR.001	21,836	702,682
PERSONALIS INC	COMMON STOCK	5,964	12,524
PERSPECTIVE THERAPEUTICS INC	COMMON STOCK USD.001	18,377	7,388
PETCO HEALTH AND WELLNESS CO	COMMON STOCK USD.001	13,585	42,929
PETIQ INC	COMMON STOCK USD.001	4,387	86,643
PETMED EXPRESS INC	COMMON STOCK USD.001	3,697	27,949
PFIZER INC	COMMON STOCK USD.05	955,945	27,521,657
PGT INNOVATIONS INC	COMMON STOCK USD.01	9,234	375,824
PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	4,541	41,459
PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	3,790	43,888
PHILIP MORRIS INTERNATIONAL	COMMON STOCK	263,788	24,817,175

PHILLIPS 66	COMMON STOCK	75,325	10,028,771
PHILLIPS EDISON + COMPANY IN	REIT USD.01	19,613	715,482
PHINIA INC	COMMON STOCK USD.01	7,634	231,234
PHOTRONICS INC	COMMON STOCK USD.01	9,597	301,058
PHREESIA INC	COMMON STOCK USD.01	8,388	194,182
PHUNWARE INC	COMMON STOCK	11,029	904
PHX MINERALS INC	COMMON STOCK USD.01666	7,003	22,550
PHYSICIANS REALTY TRUST	REIT USD.01	40,578	540,093
PIEDMONT LITHIUM INC	COMMON STOCK USD.0001	3,028	85,480
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	19,839	141,055
PIERIS PHARMACEUTICALS INC	COMMON STOCK USD.001	10,312	1,877
PILGRIM S PRIDE CORP	COMMON STOCK USD.01	8,027	222,027
PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	12,757	1,112,666
PINNACLE WEST CAPITAL	COMMON STOCK	19,813	1,423,366
PINTEREST INC CLASS A	COMMON STOCK USD.00001	98,389	3,644,329
PIONEER BANCORP INC/NY	COMMON STOCK USD.01	1,846	18,478
PIONEER NATURAL RESOURCES CO	COMMON STOCK USD.01	39,425	8,865,894
PIPER SANDLER COS	COMMON STOCK USD.01	2,536	443,470
PITNEY BOWES INC	COMMON STOCK USD1.0	27,099	119,236
PIXELWORKS INC	COMMON STOCK USD.001	6,114	8,009
PJT PARTNERS INC A	COMMON STOCK	4,038	411,351
PLANET FITNESS INC CL A	COMMON STOCK	13,934	1,017,182
PLANET LABS PBC	COMMON STOCK USD.0001	31,570	77,978
PLAYA HOTELS + RESORTS NV	COMMON STOCK USD.01	22,154	191,632
PLAYAGS INC	COMMON STOCK USD.01	7,187	60,586
PLAYSTUDIOS INC	COMMON STOCK USD.0001	13,161	35,666
PLAYTIKA HOLDING CORP	COMMON STOCK USD.01	10,843	94,551
PLBY GROUP INC	COMMON STOCK USD.0001	3,180	3,180
PLEXUS CORP	COMMON STOCK USD.01	4,530	489,829
PLIANT THERAPEUTICS INC	COMMON STOCK	9,212	166,829
PLUG POWER INC	COMMON STOCK USD.01	84,776	381,492
PLUMAS BANCORP	COMMON STOCK	860	35,561
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	7,178	172,774
PMV PHARMACEUTICALS INC	COMMON STOCK	4,494	13,931
PNC FINANCIAL SERVICES GROUP	COMMON STOCK USD5.0	68,896	10,668,546
PNM RESOURCES INC	COMMON STOCK	13,743	571,709
PODCASTONE INC	COMMON STOCK USD.00001	414	766
POLARIS INC	COMMON STOCK USD.01	8,705	824,973
POLISHED.COM INC	COMMON STOCK USD.0001	323	1,948
PONCE FINANCIAL GROUP INC	COMMON STOCK USD.01	4,512	44,037
POOL CORP	COMMON STOCK USD.001	6,816	2,717,607
POPULAR INC	COMMON STOCK USD.01	11,792	967,769
PORCH GROUP INC	COMMON STOCK USD.0001	11,883	36,600
PORTILLO S INC CL A	COMMON STOCK USD.01	8,149	129,814
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	16,355	708,826
POSEIDA THERAPEUTICS INC	COMMON STOCK	9,400	31,584
POST HOLDINGS INC	COMMON STOCK USD.01	8,344	734,773

POSTAL REALTY TRUST INC A	REIT USD.01	4,015	58,458
POTBELLY CORP	COMMON STOCK USD.01	4,852	50,558
POTLATCHDELTIC CORP	REIT USD1.0	13,578	666,680
POWELL INDUSTRIES INC	COMMON STOCK USD.01	1,461	129,152
POWER INTEGRATIONS INC	COMMON STOCK USD.001	9,471	777,664
POWER REIT	REIT USD.0000001	562	365
POWERFLEET INC	COMMON STOCK USD.01	5,873	20,086
POWERSCHOOL HOLDINGS INC A	COMMON STOCK USD.0001	8,972	211,380
PPG INDUSTRIES INC	COMMON STOCK	39,852	5,959,867
PPL CORP	COMMON STOCK USD.01	124,321	3,369,099
PRA GROUP INC	COMMON STOCK USD.01	6,975	182,745
PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001	1,788	39,837
PRECIGEN INC	COMMON STOCK	16,164	21,660
PRECIPIO INC	COMMON STOCK USD.01	313	1,981
PRECISION BIOSCIENCES INC	COMMON STOCK	7,541	2,752
PREFERRED BANK/LOS ANGELES	COMMON STOCK	2,044	149,314
PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	470	62,914
PRELUDE THERAPEUTICS INC	COMMON STOCK USD.0001	1,849	7,895
PREMIER FINANCIAL CORP	COMMON STOCK USD.01	6,274	151,203
PREMIER INC CLASS A	COMMON STOCK USD.01	19,014	425,153
PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	8,369	512,350
PRICESMART INC	COMMON STOCK USD.0001	4,346	329,340
PRIME MEDICINE INC	COMMON STOCK USD.00001	6,900	61,134
PRIMERICA INC	COMMON STOCK	5,878	1,209,457
PRIMIS FINANCIAL CORP	COMMON STOCK USD.01	3,847	48,703
PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	8,705	289,093
PRINCETON BANCORP INC	COMMON STOCK	909	32,633
PRINCIPAL FINANCIAL GROUP	COMMON STOCK USD.01	39,083	3,074,660
PRIORITY TECHNOLOGY HOLDINGS	COMMON STOCK USD.001	2,101	7,480
PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01	17,208	396,300
PRO DEX INC	COMMON STOCK	650	11,297
PROASSURANCE CORP	COMMON STOCK USD.01	9,317	128,481
PROCEPT BIOROBOTICS CORP	COMMON STOCK USD.00001	7,346	307,871
PROCORE TECHNOLOGIES INC	COMMON STOCK USD.0001	14,600	1,010,612
PROCTER + GAMBLE CO/THE	COMMON STOCK	400,498	58,688,977
PROFRAC HOLDING CORP A	COMMON STOCK USD.01	4,300	36,464
PROG HOLDINGS INC	COMMON STOCK USD.5	7,052	217,977
PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	7,074	384,118
PROGRESSIVE CORP	COMMON STOCK USD1.0	98,996	15,768,083
PROGYNY INC	COMMON STOCK USD.0001	13,873	515,798
PROKIDNEY CORP	COMMON STOCK USD.0001	2,800	4,984
PROLOGIS INC	REIT USD.01	157,031	20,932,232
PROPETRO HOLDING CORP	COMMON STOCK	13,773	115,418
PROPHASE LABS INC	COMMON STOCK USD.0005	2,468	11,155
PROS HOLDINGS INC	COMMON STOCK USD.001	6,656	258,186
PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	15,694	1,062,955
PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	9,670	221,733

	PROTHENA CORP PLC	COMMON STOCK USD.01	6,452	234,466
	PROTO LABS INC	COMMON STOCK USD.001	4,512	175,788
	PROVIDENT BANCORP INC	COMMON STOCK USD.01	2,899	29,193
	PROVIDENT FINANCIAL HLDGS	COMMON STOCK USD.01	1,336	16,847
	PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	12,564	226,529
*	PRUDENTIAL FINANCIAL INC	COMMON STOCK USD.01	61,859	6,415,397
	PTC INC	COMMON STOCK USD.01	20,496	3,585,980
	PTC THERAPEUTICS INC	COMMON STOCK USD.001	11,879	327,385
	PUBLIC SERVICE ENTERPRISE GP	COMMON STOCK	84,678	5,178,060
	PUBLIC STORAGE	REIT USD.1	26,838	8,185,590
	PUBMATIC INC CLASS A	COMMON STOCK USD.0001	6,439	105,020
	PULMONX CORP	COMMON STOCK	5,761	73,453
	PULSE BIOSCIENCES INC	COMMON STOCK USD.001	2,455	30,049
	PULTEGROUP INC	COMMON STOCK USD.01	36,998	3,818,934
	PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	5,905	25,569
	PURE CYCLE CORP	COMMON STOCK USD.0033	3,261	34,143
	PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	53,214	1,897,611
	PURECYCLE TECHNOLOGIES INC	COMMON STOCK USD.0001	21,832	88,420
	PURPLE INNOVATION INC	COMMON STOCK	9,721	10,013
	PVH CORP	COMMON STOCK USD1.0	10,605	1,295,083
	PYXIS ONCOLOGY INC	COMMON STOCK USD.001	2,889	5,200
	Q2 HOLDINGS INC	COMMON STOCK USD.0001	9,093	394,727
	QCR HOLDINGS INC	COMMON STOCK USD1.0	2,888	168,630
	QORVO INC	COMMON STOCK USD.0001	17,279	1,945,788
	QUAD GRAPHICS INC	COMMON STOCK USD.025	5,945	32,222
	QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0	2,240	478,061
	QUALCOMM INC	COMMON STOCK USD.0001	189,103	27,349,967
	QUALYS INC	COMMON STOCK USD.001	6,125	1,202,215
	QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	5,043	154,165
	QUANTA SERVICES INC	COMMON STOCK USD.00001	25,520	5,507,216
	QUANTERIX CORP	COMMON STOCK USD.001	5,578	152,503
	QUANTUM COMPUTING INC	COMMON STOCK	4,132	3,773
	QUANTUM CORP	COMMON STOCK USD.01	25,320	8,837
	QUANTUM SI INC	COMMON STOCK USD.0001	13,657	27,451
	QUANTUMSCAPE CORP	COMMON STOCK USD.0001	55,868	388,283
	QUEST DIAGNOSTICS INC	COMMON STOCK USD.01	19,985	2,755,532
	QUEST RESOURCE HOLDING CORP	COMMON STOCK USD.001	3,962	29,041
	QUICKLOGIC CORP	COMMON STOCK USD.001	2,973	41,206
	QUIDELORTHO CORP	COMMON STOCK USD.001	8,132	599,328
	QUINCE THERAPEUTICS INC	COMMON STOCK USD.001	2,810	2,951
	QUINSTREET INC	COMMON STOCK USD.001	7,348	94,201
	QURATE RETAIL INC SERIES A	COMMON STOCK USD.01	57,585	50,416
	R1 RCM INC	COMMON STOCK USD.01	32,403	342,500
	RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	10,420	20,840
	RADIAN GROUP INC	COMMON STOCK USD.001	25,526	728,767
	RADIANT LOGISTICS INC	COMMON STOCK USD.001	8,300	55,112
	RADIUS RECYCLING INC	COMMON STOCK USD1.0	4,109	123,927

RADNET INC	COMMON STOCK USD.0001	9,420	327,533
RAFAEL HOLDINGS INC CLASS B	COMMON STOCK USD.01	1,806	3,305
RAIN ONCOLOGY INC	COMMON STOCK USD.0001	1,558	1,870
RALLYBIO CORP	COMMON STOCK USD.001	3,200	7,648
RALPH LAUREN CORP	COMMON STOCK USD.01	6,573	947,827
RAMACO RESOURCES INC A	COMMON STOCK	6,634	113,972
RAMACO RESOURCES INC B	COMMON STOCK	366	4,871
RAMBUS INC	COMMON STOCK USD.001	17,808	1,215,396
RANGE RESOURCES CORP	COMMON STOCK USD.01	40,553	1,234,433
RANGER ENERGY SERVICES INC	COMMON STOCK	1,575	16,112
RANI THERAPEUTICS HOLDINGS A	COMMON STOCK USD.0001	1,342	4,455
RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	6,671	38,825
RAPID MICRO BIOSYSTEMS INC A	COMMON STOCK USD.01	1,374	1,017
RAPID7 INC	COMMON STOCK USD.01	9,934	567,231
RAPT THERAPEUTICS INC	COMMON STOCK	5,259	130,686
RAYMOND JAMES FINANCIAL INC	COMMON STOCK USD.01	31,593	3,522,620
RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	10,534	42,663
RAYONIER INC	REIT	22,803	761,848
RB GLOBAL INC	COMMON STOCK	32,100	2,147,169
RBB BANCORP	COMMON STOCK	1,897	36,119
RBC BEARINGS INC	COMMON STOCK USD.01	4,836	1,377,728
RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	1,436	95,149
RCM TECHNOLOGIES INC	COMMON STOCK USD.05	1,200	34,848
RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	3,139	41,843
READY CAPITAL CORP	REIT USD.0001	26,563	272,271
REALREAL INC/THE	COMMON STOCK USD.00001	13,565	27,266
REALTY INCOME CORP	REIT USD1.0	122,987	7,061,914
RECURSION PHARMACEUTICALS A	COMMON STOCK USD.00001	25,983	256,192
RED CAT HOLDINGS INC	COMMON STOCK USD.001	9,158	8,059
RED RIVER BANCSHARES INC	COMMON STOCK	839	47,076
RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	2,512	31,325
RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	7,651	408,028
RED VIOLET INC	COMMON STOCK USD.001	1,462	29,196
REDFIN CORP	COMMON STOCK	16,586	171,168
REDWIRE CORP	COMMON STOCK USD.0001	3,415	9,733
REDWOOD TRUST INC	REIT USD.01	17,660	130,861
REGAL REXNORD CORP	COMMON STOCK USD.01	11,158	1,651,607
REGENCY CENTERS CORP	REIT USD.01	27,799	1,862,533
REGENERON PHARMACEUTICALS	COMMON STOCK USD.001	18,140	15,932,181
REGENXBIO INC	COMMON STOCK USD.0001	6,285	112,816
REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	1,573	39,451
REGIONS FINANCIAL CORP	COMMON STOCK USD.01	176,642	3,423,322
REGIS CORP	COMMON STOCK USD.05	235	2,221
REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	10,996	1,778,933
REKOR SYSTEMS INC	COMMON STOCK USD.0001	5,807	19,337
RELAY THERAPEUTICS INC	COMMON STOCK	14,910	164,159
RELIANCE INC	COMMON STOCK	9,829	2,748,975

RELMADA THERAPEUTICS INC	COMMON STOCK	4,005	16,581
REMARK HOLDINGS INC	COMMON STOCK USD.001	1,774	878
REMITLY GLOBAL INC	COMMON STOCK USD.0001	23,000	446,660
RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	8,584	1,682,464
RENASANT CORP	COMMON STOCK USD5.0	9,174	308,980
RENEO PHARMACEUTICALS INC	COMMON STOCK USD.0001	3,700	5,920
RENOVARO INC	COMMON STOCK	2,096	6,644
RENT THE RUNWAY INC A	COMMON STOCK USD.001	9,390	4,953
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	12,164	103,881
REPLIGEN CORP	COMMON STOCK USD.01	8,630	1,551,674
REPLIMUNE GROUP INC	COMMON STOCK USD.001	9,457	79,723
REPOSITRAK INC	COMMON STOCK USD.01	3,487	34,905
REPUBLIC BANCORP INC CLASS A	COMMON STOCK	500	27,580
REPUBLIC SERVICES INC	COMMON STOCK USD.01	34,623	5,709,679
RESEARCH FRONTIERS INC	COMMON STOCK USD.0001	5,396	5,450
RESERVOIR MEDIA INC	COMMON STOCK USD.0001	5,484	39,101
RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	23,721	446,429
RESMED INC	COMMON STOCK USD.004	24,874	4,278,825
RESOURCES CONNECTION INC	COMMON STOCK USD.01	4,368	61,895
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	20,062	281,470
RETRACTABLE TECHNOLOGIES INC	COMMON STOCK	2,185	2,425
REV GROUP INC	COMMON STOCK USD.001	5,538	100,625
REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	13,561	119,201
REVOLUTION MEDICINES INC	COMMON STOCK	22,377	641,772
REVOLVE GROUP INC	COMMON STOCK USD.001	6,198	102,763
REVVITY INC	COMMON STOCK USD1.0	20,982	2,293,542
REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	2,139	101,175
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	34,928	1,959,461
REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	8,516	228,569
RF INDUSTRIES LTD	COMMON STOCK USD.01	1,496	4,548
RGC RESOURCES INC	COMMON STOCK USD5.0	1,450	29,493
RH	COMMON STOCK USD.0001	2,653	773,296
RHYTHM PHARMACEUTICALS INC	COMMON STOCK	8,055	370,288
RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	21,043	61,025
RICHARDSON ELEC LTD	COMMON STOCK USD.05	2,163	28,876
RICHMOND MUTUAL	COMMON STOCK USD.01	2,194	25,253
RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	31,424	45,565
RIGETTI COMPUTING INC	COMMON STOCK USD.0001	12,700	12,508
RIGHTS GROUPON INC	RIGHTS	3,878	1,328
RILEY EXPLORATION PERMIAN IN	COMMON STOCK USD.001	562	15,309
RIMINI STREET INC	COMMON STOCK	4,642	15,179
RING ENERGY INC	COMMON STOCK	11,266	16,448
RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	13,932	472,991
RIOT PLATFORMS INC	COMMON STOCK	35,043	542,115
RITHM CAPITAL CORP	REIT USD.01	91,416	976,323
RIVERVIEW BANCORP INC	COMMON STOCK USD.01	3,879	24,826
RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001	120,656	2,830,590

RLI CORP	COMMON STOCK USD1.0	6,733	896,297
RLJ LODGING TRUST	REIT	26,878	315,010
RMR GROUP INC/THE A	COMMON STOCK	2,531	71,450
ROBERT HALF INC	COMMON STOCK USD.001	17,935	1,576,845
ROBINHOOD MARKETS INC A	COMMON STOCK USD.0001	90,500	1,152,970
ROBLOX CORP CLASS A	COMMON STOCK USD.0001	83,000	3,794,760
ROCKET COS INC CLASS A	COMMON STOCK USD.00001	19,017	275,366
ROCKET LAB USA INC	COMMON STOCK USD.0001	44,588	246,572
ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	9,539	285,884
ROCKWELL AUTOMATION INC	COMMON STOCK USD1.0	19,723	6,123,597
ROCKY BRANDS INC	COMMON STOCK	1,225	36,971
ROGERS CORP	COMMON STOCK USD1.0	2,882	380,626
ROIVANT SCIENCES LTD	COMMON STOCK	56,050	629,442
ROKU INC	COMMON STOCK USD.0001	21,651	1,984,531
ROLLINS INC	COMMON STOCK USD1.0	46,701	2,039,433
ROOT INC/OH CLASS A	COMMON STOCK USD.0001	812	8,510
ROPER TECHNOLOGIES INC	COMMON STOCK USD.01	17,993	9,809,244
ROSS STORES INC	COMMON STOCK USD.01	58,526	8,099,413
ROVER GROUP INC	COMMON STOCK USD.0001	18,569	202,031
ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01	39,816	5,155,774
ROYAL GOLD INC	COMMON STOCK USD.01	10,912	1,319,916
ROYALTY PHARMA PLC CL A	COMMON STOCK	71,286	2,002,424
RPC INC	COMMON STOCK USD.1	16,381	119,254
RPM INTERNATIONAL INC	COMMON STOCK USD.01	21,482	2,398,036
RPT REALTY	REIT USD.01	13,342	171,178
RTX CORP	COMMON STOCK USD1.0	246,213	20,716,362
RUMBLE INC	COMMON STOCK USD.0001	17,800	79,922
RUMBLEON INC B	COMMON STOCK USD.001	1,427	11,616
RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	1,780	94,304
RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	9,741	489,972
RUSH STREET INTERACTIVE INC	COMMON STOCK USD.0001	8,760	39,332
RXO INC	COMMON STOCK	18,429	428,659
RXSIGHT INC	COMMON STOCK USD.001	3,878	156,361
RYAN SPECIALTY HOLDINGS INC	COMMON STOCK USD.001	16,129	693,870
RYDER SYSTEM INC	COMMON STOCK USD.5	7,655	880,784
RYERSON HOLDING CORP	COMMON STOCK USD.01	5,022	174,163
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	10,078	1,109,185
RYVYL INC	COMMON STOCK USD.001	332	1,388
S + T BANCORP INC	COMMON STOCK USD2.5	6,268	209,477
S+P GLOBAL INC	COMMON STOCK USD1.0	55,004	24,230,362
S+P500 EMINI FUT MAR24	XCME 20240315	5,200	677,108
S+W SEED CO	COMMON STOCK USD.001	4,478	3,135
SAB BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	4,741	3,259
SABRA HEALTH CARE REIT INC	REIT USD.01	39,105	558,028
SABRE CORP	COMMON STOCK USD.01	53,748	236,491
SACHEM CAPITAL CORP	REIT USD.001	5,106	19,096
SAFEGUARD SCIENTIFICS INC	COMMON STOCK USD.1	4,003	3,140

SAFEHOLD INC	REIT USD.001	6,393	149,596
SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	2,413	183,364
SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	873	19,433
SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	8,501	184,217
SAIA INC	COMMON STOCK USD.001	4,529	1,984,698
SALESFORCE INC	COMMON STOCK USD.001	165,343	43,508,357
SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	18,159	241,152
SAMSARA INC CL A	COMMON STOCK USD.0001	24,962	833,232
SANA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	13,712	55,945
SANARA MEDTECH INC	COMMON STOCK USD.001	313	12,864
SANDRIDGE ENERGY INC	COMMON STOCK USD.001	4,934	67,448
SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	7,212	196,455
SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	20,480	11,127
SANMINA CORP	COMMON STOCK USD.01	9,192	472,193
SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	17,101	1,649,049
SAUL CENTERS INC	REIT USD.01	2,511	98,607
SAVARA INC	COMMON STOCK USD.001	11,962	56,221
SAVERS VALUE VILLAGE INC	COMMON STOCK	3,500	60,830
SB FINANCIAL GROUP INC	COMMON STOCK	1,231	18,760
SBA COMMUNICATIONS CORP	REIT USD.01	18,824	4,775,461
SCANSOURCE INC	COMMON STOCK	4,138	163,906
SCHLUMBERGER LTD	COMMON STOCK USD.01	243,903	12,692,712
SCHNEIDER NATIONAL INC CL B	COMMON STOCK	5,900	150,155
SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	6,868	129,118
SCHOLASTIC CORP	COMMON STOCK USD.01	5,155	194,344
SCHRODINGER INC	COMMON STOCK USD.01	9,035	323,453
SCHWAB (CHARLES) CORP	COMMON STOCK USD.01	252,925	17,401,240
SCIENCE 37 HOLDINGS INC	COMMON STOCK USD.0001	424	2,264
SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	8,983	1,116,767
SCILEX HOLDING CO	COMMON STOCK USD.0001	12,492	25,484
SCORPIUS HOLDINGS INC	COMMON STOCK USD.0002	4,087	1,800
SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	6,886	438,983
SCPHARMACEUTICALS INC	COMMON STOCK	5,300	33,231
SCYNEXIS INC	COMMON STOCK USD.001	4,194	9,353
SEABOARD CORP	COMMON STOCK USD1.0	44	157,084
SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	13,153	374,334
SEACOR MARINE HOLDINGS INC	COMMON STOCK USD.01	3,375	42,491
SEAGATE TECHNOLOGY HOLDINGS	COMMON STOCK USD.00001	32,647	2,787,074
SEALED AIR CORP	COMMON STOCK USD.1	23,092	843,320
SECUREWORKS CORP A	COMMON STOCK USD.01	2,042	15,070
SECURITY NATL FINL CORP CL A	COMMON STOCK USD2.0	3,300	29,700
SEELOS THERAPEUTICS INC	COMMON STOCK USD.001	568	790
SEER INC	COMMON STOCK USD.00001	5,842	11,333
SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	16,468	1,046,541
SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	17,036	400,346
SELECT WATER SOLUTIONS INC	COMMON STOCK USD.01	11,323	85,942
SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	10,072	1,001,963

SELECTQUOTE INC	COMMON STOCK USD.01	20,638	28,274
SELLAS LIFE SCIENCES GROUP I	COMMON STOCK USD.0001	2,568	2,722
SEMLER SCIENTIFIC INC	COMMON STOCK USD.001	811	35,919
SEMPRA	COMMON STOCK	105,964	7,918,690
SEMRUSH HOLDINGS INC A	COMMON STOCK USD.00001	6,361	86,891
SEMTECH CORP	COMMON STOCK USD.01	10,627	232,838
SENECA FOODS CORP CL A	COMMON STOCK USD.25	1,024	53,699
SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	25,809	969,644
SENSEI BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	1,574	1,089
SENSEONICS HOLDINGS INC	COMMON STOCK USD.001	68,115	38,832
SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	6,688	441,408
SENSUS HEALTHCARE INC	COMMON STOCK USD.01	2,265	5,345
SENTINELONE INC CLASS A	COMMON STOCK USD.0001	38,920	1,067,965
SERA PROGNOSTICS INC A	COMMON STOCK USD.0001	4,600	27,508
SERES THERAPEUTICS INC	COMMON STOCK USD.001	16,407	22,970
SERITAGE GROWTH PROP A	COMMON STOCK USD.01	5,700	53,295
SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	25,055	1,715,015
SERVICE PROPERTIES TRUST	REIT USD.01	26,355	225,072
SERVICENOW INC	COMMON STOCK USD.001	34,841	24,614,818
SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	7,783	518,581
SES AI CORP	COMMON STOCK USD.0001	24,828	45,435
SEVEN HILLS REALTY TRUST	REIT	2,392	30,952
SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	6,154	456,134
SHARECARE INC	COMMON STOCK USD.0001	47,146	50,918
SHATTUCK LABS INC	COMMON STOCK	4,696	33,482
SHENANDOAH	COMMON STOCK	8,064	174,344
SHERWIN WILLIAMS CO/THE	COMMON STOCK USD1.0	39,972	12,467,267
SHIFT4 PAYMENTS INC CLASS A	COMMON STOCK	9,195	683,556
SHOALS TECHNOLOGIES GROUP A	COMMON STOCK USD.00001	28,307	439,891
SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	6,184	1,178,423
SHOE CARNIVAL INC	COMMON STOCK USD.01	2,968	89,663
SHORE BANCSHARES INC	COMMON STOCK USD.01	4,351	62,002
SHUTTERSTOCK INC	COMMON STOCK USD.01	3,727	179,940
SHYFT GROUP INC/THE	COMMON STOCK USD.01	5,327	65,096
SI BONE INC	COMMON STOCK USD.0001	6,499	136,414
SIENTRA INC	COMMON STOCK USD.01	848	517
SIERRA BANCORP	COMMON STOCK	1,443	32,540
SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	6,771	37,918
SIGHT SCIENCES INC	COMMON STOCK USD.001	4,574	23,602
SIGNET JEWELERS LTD	COMMON STOCK USD.18	7,369	790,399
SILGAN HOLDINGS INC	COMMON STOCK USD.01	13,354	604,269
SILICON LABORATORIES INC	COMMON STOCK USD.0001	5,336	705,793
SILK ROAD MEDICAL INC	COMMON STOCK USD.001	6,156	75,534
SILVERBOW RESOURCES INC	COMMON STOCK	1,970	57,288
SILVERCREST ASSET MANAGEME A	COMMON STOCK USD.01	1,715	29,155
SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	20,446	405,649
SIMON PROPERTY GROUP INC	REIT USD.0001	55,316	7,890,274

SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	15,135	599,346
SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	7,153	1,416,151
SIMULATIONS PLUS INC	COMMON STOCK USD.001	2,679	119,885
SINCLAIR INC	COMMON STOCK USD.01	7,925	103,263
SINGULAR GENOMICS SYSTEMS IN	COMMON STOCK USD.0001	1,830	842
SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	105,393	576,500
SIRIUSPOINT LTD	COMMON STOCK USD.1	15,063	174,731
SITE CENTERS CORP	REIT USD.1	30,319	413,248
SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	7,309	1,187,713
SITIME CORP	COMMON STOCK USD.0001	2,901	354,154
SITIO ROYALTIES CORP A	COMMON STOCK USD.0001	12,785	300,575
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	12,269	307,707
SJW GROUP	COMMON STOCK USD.001	5,241	342,499
SKECHERS USA INC CL A	COMMON STOCK USD.001	22,484	1,401,653
SKILLSOFT CORP	COMMON STOCK USD.0001	544	9,564
SKILLZ INC	COMMON STOCK USD.0001	2,158	13,466
SKYLINE CHAMPION CORP	COMMON STOCK USD.028	8,591	637,968
SKYWARD SPECIALTY INSURANCE	COMMON STOCK USD.01	6,200	210,056
SKYWATER TECHNOLOGY INC	COMMON STOCK USD.01	4,470	43,001
SKYWEST INC	COMMON STOCK	7,052	368,114
SKYWORKS SOLUTIONS INC	COMMON STOCK USD.25	26,881	3,021,962
SKYX PLATFORMS CORP	COMMON STOCK NPV	8,700	13,920
SL GREEN REALTY CORP	REIT USD.01	10,917	493,121
SLEEP NUMBER CORP	COMMON STOCK USD.01	3,567	52,899
SLM CORP	COMMON STOCK USD.2	38,347	733,195
SM ENERGY CO	COMMON STOCK USD.01	19,458	753,414
SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	7,720	146,140
SMART SAND INC	COMMON STOCK USD.001	5,176	9,990
SMARTFINANCIAL INC	COMMON STOCK USD1.0	2,658	65,094
SMARTRENT INC	COMMON STOCK USD.0001	31,113	99,250
SMARTSHEET INC CLASS A	COMMON STOCK	21,932	1,048,788
SMITH (A.O.) CORP	COMMON STOCK USD1.0	21,705	1,789,360
SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	7,427	100,710
SMITH MICRO SOFTWARE INC	COMMON STOCK USD.001	9,414	7,776
SMITH MIDLAND CORP	COMMON STOCK USD.01	607	23,977
SNAP INC A	COMMON STOCK USD.00001	171,298	2,900,075
SNAP ON INC	COMMON STOCK USD1.0	9,239	2,668,593
SNAP ONE HOLDINGS CORP	COMMON STOCK USD.001	2,263	20,163
SNOWFLAKE INC CLASS A	COMMON STOCK	56,074	11,158,726
SOCIETAL CDMO INC	COMMON STOCK USD.01	11,521	4,038
SOFI TECHNOLOGIES INC	COMMON STOCK USD.0001	154,916	1,541,414
SOHO HOUSE + CO INC	COMMON STOCK USD.01	5,032	35,828
SOLAREDGE TECHNOLOGIES INC	COMMON STOCK USD.0001	9,358	875,909
SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01	4,429	35,255
SOLARWINDS CORP	COMMON STOCK USD.001	7,719	96,410
SOLENO THERAPEUTICS INC	COMMON STOCK USD.001	776	31,234
SOLID BIOSCIENCES INC	COMMON STOCK USD.001	850	5,219

SOLID POWER INC	COMMON STOCK USD.0001	18,844	27,324
SOLO BRANDS INC CLASS A	COMMON STOCK USD.001	2,005	12,351
SOLUNA HOLDINGS INC	COMMON STOCK USD.01	96	384
SOMALOGIC INC	COMMON STOCK USD.0001	22,851	57,813
SONDER HOLDINGS INC	COMMON STOCK USD.0001	719	2,437
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	2,697	151,598
SONIDA SENIOR LIVING INC	COMMON STOCK USD.01	805	7,776
SONOCO PRODUCTS CO	COMMON STOCK	16,047	896,546
SONOS INC	COMMON STOCK USD.001	20,296	347,873
SOTERA HEALTH CO	COMMON STOCK USD.01	16,551	278,884
SOTHERLY HOTELS INC	REIT USD.01	3,225	4,805
SOUND FINANCIAL BANCORP INC	COMMON STOCK USD.01	500	19,500
SOUNDHOUND AI INC A	COMMON STOCK USD.0001	34,100	72,292
SOUNDTHINKING INC	COMMON STOCK	1,337	34,147
SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	2,505	72,545
SOUTHERN CO/THE	COMMON STOCK USD5.0	185,015	12,973,252
SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	918	34,058
SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	1,483	79,177
SOUTHERN STATES BANCSHARES	COMMON STOCK USD5.0	1,000	29,280
SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	4,974	155,786
SOUTHSTATE CORP	COMMON STOCK USD2.5	12,644	1,067,786
SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0	104,171	3,008,458
SOUTHWEST GAS HOLDINGS INC	COMMON STOCK	9,753	617,853
SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	183,819	1,204,014
SOVOS BRANDS INC	COMMON STOCK USD.001	10,948	241,184
SP PLUS CORP	COMMON STOCK USD.001	3,098	158,773
SPARTANNASH CO	COMMON STOCK	6,035	138,503
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	5,819	464,182
SPERO THERAPEUTICS INC	COMMON STOCK USD.001	4,305	6,328
SPHERE ENTERTAINMENT CO	COMMON STOCK USD.01	4,042	137,266
SPIRE GLOBAL INC	COMMON STOCK	2,081	16,273
SPIRE INC	COMMON STOCK USD1.0	8,866	552,706
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	18,809	597,750
SPIRIT AIRLINES INC	COMMON STOCK USD.0001	18,318	300,232
SPIRIT REALTY CAPITAL INC	REIT USD.05	23,640	1,032,832
SPLUNK INC	COMMON STOCK	26,348	4,014,118
SPOK HOLDINGS INC	COMMON STOCK USD.0001	3,882	60,093
SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	7,136	30,399
SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	8,872	323,828
SPRINKLR INC A	COMMON STOCK USD.00003	16,217	195,253
SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	7,764	477,020
SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	17,248	829,801
SPRUCE POWER HOLDING CORP	COMMON STOCK USD.0001	2,117	9,357
SPS COMMERCE INC	COMMON STOCK USD.001	6,040	1,170,794
SPX TECHNOLOGIES INC	COMMON STOCK USD.01	7,353	742,727
SPYRE THERAPEUTICS INC	COMMON STOCK USD.0001	235	5,057
SQUARESPACE INC CLASS A	COMMON STOCK USD.0001	8,640	285,206

	SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	37,631	2,299,630
	ST JOE CO/THE	COMMON STOCK	6,096	366,857
	STAAR SURGICAL CO	COMMON STOCK USD.01	7,715	240,785
	STAG INDUSTRIAL INC	REIT USD.01	30,129	1,182,865
	STAGWELL INC	COMMON STOCK USD.00001	16,079	106,604
	STANDARD BIOTOOLS INC	COMMON STOCK USD.001	12,131	26,810
	STANDARD MOTOR PRODS	COMMON STOCK USD2.0	3,122	124,287
	STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	1,887	298,863
	STANLEY BLACK + DECKER INC	COMMON STOCK USD2.5	25,778	2,528,822
	STAR HOLDINGS	COMMON STOCK	2,254	33,765
	STARBUCKS CORP	COMMON STOCK USD.001	194,163	18,641,590
	STARWOOD PROPERTY TRUST INC	REIT USD.01	49,618	1,042,970
*	STATE STREET CORP	COMMON STOCK USD1.0	53,855	4,171,608
	STEEL DYNAMICS INC	COMMON STOCK USD.005	26,332	3,109,809
	STEELCASE INC CL A	COMMON STOCK	14,649	198,054
	STELLAR BANCORP INC	COMMON STOCK USD.01	8,559	238,283
	STEM INC	COMMON STOCK USD.0001	23,459	91,021
	STEPAN CO	COMMON STOCK USD1.0	3,498	330,736
	STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001	7,748	246,619
	STEREOTAXIS INC	COMMON STOCK USD.001	7,674	13,430
	STERICYCLE INC	COMMON STOCK USD.01	15,060	746,374
	STERIS PLC	COMMON STOCK USD75.0	17,160	3,772,626
	STERLING BANCORP INC/MI	COMMON STOCK	3,405	19,647
	STERLING CHECK CORP	COMMON STOCK USD.01	4,075	56,724
	STERLING INFRASTRUCTURE INC	COMMON STOCK USD.01	5,152	453,015
	STEVEN MADDEN LTD	COMMON STOCK USD.0001	11,803	495,726
	STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	4,369	256,679
	STIFEL FINANCIAL CORP	COMMON STOCK USD.15	17,626	1,218,838
	STITCH FIX INC CLASS A	COMMON STOCK USD.00002	13,455	48,034
	STOCK YARDS BANCORP INC	COMMON STOCK	5,008	257,862
	STOKE THERAPEUTICS INC	COMMON STOCK	3,383	17,795
	STONERIDGE INC	COMMON STOCK	4,931	96,500
	STONEX GROUP INC	COMMON STOCK USD.01	4,562	336,812
	STRATEGIC EDUCATION INC	COMMON STOCK USD.01	3,799	350,914
	STRATTEC SECURITY CORP	COMMON STOCK USD.01	540	13,559
	STRATUS PROPERTIES INC	COMMON STOCK USD.01	909	26,234
	STRIDE INC	COMMON STOCK USD.0001	7,057	418,974
	STRONGHOLD DIGITAL MINING A	COMMON STOCK USD.0001	160	1,168
	STRYKER CORP	COMMON STOCK USD.1	57,439	17,200,683
	STURM RUGER + CO INC	COMMON STOCK USD1.0	2,993	136,032
	SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	1,100	33,759
	SUMMIT HOTEL PROPERTIES INC	REIT	16,734	112,452
	SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	19,600	753,816
	SUMMIT STATE BANK	COMMON STOCK	1,390	16,680
	SUMMIT THERAPEUTICS INC	COMMON STOCK	22,800	59,508
	SUN COMMUNITIES INC	REIT USD.01	21,059	2,814,535
	SUN COUNTRY AIRLINES HOLDING	COMMON STOCK USD.01	7,457	117,299

SUNCOKE ENERGY INC	COMMON STOCK USD.01	12,538	134,658
SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.001	16,072	245,098
SUNPOWER CORP	COMMON STOCK USD.001	13,953	67,393
SUNRUN INC	COMMON STOCK USD.0001	34,336	674,016
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	34,704	372,374
SUNWORKS INC	COMMON STOCK USD.001	4,563	1,071
SUPER LEAGUE ENTERPRISE INC	COMMON STOCK USD.001	204	310
SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	7,642	2,172,315
SUPERIOR GROUP OF COS INC	COMMON STOCK	1,455	19,643
SUPERIOR INDUSTRIES INTL	COMMON STOCK	3,723	11,914
SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	9,276	268,447
SURGERY PARTNERS INC	COMMON STOCK USD.01	10,982	351,314
SURMODICS INC	COMMON STOCK USD.05	2,483	90,257
SURROZEN INC	COMMON STOCK USD.0001	242	2,299
SUTRO BIOPHARMA INC	COMMON STOCK USD.001	9,982	42,823
SWEETGREEN INC CLASS A	COMMON STOCK USD.001	15,446	174,540
SYLVAMO CORP	COMMON STOCK USD1.0	5,989	294,120
SYMBOTIC INC	COMMON STOCK USD.0001	2,700	138,591
SYNAPTICS INC	COMMON STOCK USD.001	6,527	744,600
SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.0001	955	5,931
SYNCHRONY FINANCIAL	COMMON STOCK USD.001	74,964	2,862,875
SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	10,360	223,880
SYNLOGIC INC	COMMON STOCK USD.001	613	2,360
SYNOPSYS INC	COMMON STOCK USD.01	25,727	13,247,090
SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	24,247	912,900
SYROS PHARMACEUTICALS INC	COMMON STOCK USD.001	1,011	7,876
SYSCO CORP	COMMON STOCK USD1.0	86,450	6,322,089
SYSTEM1 INC	COMMON STOCK USD.0001	3,225	7,160
T MOBILE US INC	COMMON STOCK USD.0001	87,243	13,987,670
T ROWE PRICE GROUP INC	COMMON STOCK USD.2	38,437	4,139,281
TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	3,270	46,761
TAKE TWO INTERACTIVE SOFTWRE	COMMON STOCK USD.01	26,741	4,303,964
TALIS BIOMEDICAL CORP	COMMON STOCK USD.0001	170	1,267
TALKSPACE INC	COMMON STOCK USD.0001	15,870	40,310
TALOS ENERGY INC	COMMON STOCK	17,759	252,711
TANDEM DIABETES CARE INC	COMMON STOCK	10,224	302,426
TANGER INC	REIT USD.01	17,232	477,671
TANGO THERAPEUTICS INC	COMMON STOCK USD.0001	7,967	78,873
TAPESTRY INC	COMMON STOCK USD.01	41,652	1,533,210
TARGA RESOURCES CORP	COMMON STOCK USD.001	37,771	3,281,167
TARGET CORP	COMMON STOCK USD.0833	78,778	11,219,563
TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	5,444	52,970
TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	3,904	79,056
TASKUS INC A	COMMON STOCK USD.01	4,484	58,606
TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	18,001	960,353
TAYSHA GENE THERAPIES INC	COMMON STOCK	3,859	6,830
TD SYNNEX CORP	COMMON STOCK USD.001	8,592	924,585

TE CONNECTIVITY LTD	COMMON STOCK CHF.57	53,873	7,569,157
TECHNIPFMC PLC	COMMON STOCK USD1.0	72,129	1,452,678
TECHTARGET	COMMON STOCK USD.001	4,203	146,517
TECNOGLASS INC	COMMON STOCK USD.0001	3,438	157,151
TEGNA INC	COMMON STOCK USD1.0	33,920	518,976
TEJON RANCH CO	COMMON STOCK USD.5	3,656	62,883
TELA BIO INC	COMMON STOCK USD.001	1,367	9,050
TELADOC HEALTH INC	COMMON STOCK USD.001	26,772	576,937
TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01	8,409	3,752,853
TELEFLEX INC	COMMON STOCK USD1.0	8,494	2,117,894
TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	16,042	294,371
TELLURIAN INC	COMMON STOCK USD.01	84,184	63,609
TELOS CORPORATION	COMMON STOCK USD.001	8,757	31,963
TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	28,828	1,469,363
TENABLE HOLDINGS INC	COMMON STOCK USD.01	18,905	870,764
TENAYA THERAPEUTICS INC	COMMON STOCK USD.0001	2,121	6,872
TENET HEALTHCARE CORP	COMMON STOCK USD.05	16,953	1,281,138
TENNANT CO	COMMON STOCK USD.375	3,116	288,822
TERADATA CORP	COMMON STOCK USD.01	16,037	697,770
TERADYNE INC	COMMON STOCK USD.125	26,872	2,916,149
TERAWULF INC	COMMON STOCK	21,107	50,657
TEREX CORP	COMMON STOCK USD.01	11,086	637,002
TERNS PHARMACEUTICALS INC	COMMON STOCK USD.0001	3,300	21,417
TERRAN ORBITAL CORP	COMMON STOCK	14,100	16,074
TERRENO REALTY CORP	REIT USD.01	14,178	888,535
TERRITORIAL BANCORP INC	COMMON STOCK USD.01	1,289	14,372
TESLA INC	COMMON STOCK USD.001	469,941	116,770,940
TETRA TECH INC	COMMON STOCK USD.01	8,853	1,477,831
TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	19,953	90,188
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	8,081	522,275
TEXAS INSTRUMENTS INC	COMMON STOCK USD1.0	154,296	26,301,296
TEXAS PACIFIC LAND CORP	COMMON STOCK USD.01	1,100	1,729,695
TEXAS ROADHOUSE INC	COMMON STOCK USD.001	11,129	1,360,298
TEXTRON INC	COMMON STOCK USD.125	35,349	2,842,767
TFF PHARMACEUTICALS INC	COMMON STOCK USD.001	110	772
TFS FINANCIAL CORP	COMMON STOCK USD.01	7,886	115,845
TG THERAPEUTICS INC	COMMON STOCK USD.001	22,710	387,887
THE CIGNA GROUP	COMMON STOCK USD.01	50,448	15,106,654
THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	9,053	101,756
THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0	65,645	34,843,710
THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	5,070	165,130
THESEUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,340	9,477
THIRD COAST BANCSHARES INC	COMMON STOCK USD1.0	2,115	42,025
THIRD HARMONIC BIO INC	COMMON STOCK USD.0001	3,600	39,492
THOR INDUSTRIES INC	COMMON STOCK USD.1	8,866	1,048,405
THOUGHTWORKS HOLDING INC	COMMON STOCK USD.001	11,734	56,441
THREDUP INC CLASS A	COMMON STOCK USD.0001	8,541	19,217

THRYV HOLDINGS INC	COMMON STOCK	3,976	80,912
TIDEWATER INC	COMMON STOCK	8,016	578,034
TILE SHOP HLDGS INC	COMMON STOCK USD.0001	5,881	43,284
TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	3,937	29,685
TIMBERLAND BANCORP INC	COMMON STOCK USD.01	1,005	31,617
TIMKEN CO	COMMON STOCK	10,835	868,425
TINGO GROUP INC	COMMON STOCK USD.001	14,706	10,147
TIPTREE INC	COMMON STOCK USD.001	3,134	59,421
TITAN INTERNATIONAL INC	COMMON STOCK	8,357	124,352
TITAN MACHINERY INC	COMMON STOCK USD.00001	2,817	81,355
TJX COMPANIES INC	COMMON STOCK USD1.0	194,212	18,219,028
TKO GROUP HOLDINGS INC	COMMON STOCK USD.00001	9,775	797,445
TOAST INC CLASS A	COMMON STOCK	59,113	1,079,403
TOBIRA THERAPEUTICS IN	COMMON STOCK	1,122	15,416
TOLL BROTHERS INC	COMMON STOCK USD.01	18,024	1,852,687
TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	1,832	110,341
TONIX PHARMACEUTICALS HOLDIN	COMMON STOCK USD.001	294	118
TOOTSIE ROLL INDS	COMMON STOCK USD.694	2,902	96,462
TOPBUILD CORP	COMMON STOCK	5,286	1,978,338
TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.01	23,563	337,893
TORO CO	COMMON STOCK USD1.0	17,628	1,692,112
TORRID HOLDINGS INC	COMMON STOCK USD.01	1,832	10,571
TOURMALINE BIO INC	COMMON STOCK USD.0001	174	4,555
TOWNE BANK	COMMON STOCK USD1.667	12,479	371,375
TOWNSQUARE MEDIA INC CL A	COMMON STOCK USD.01	1,997	21,088
TPG INC	COMMON STOCK	10,138	437,657
TPG RE FINANCE TRUST INC	REIT USD.001	10,401	67,607
TPI COMPOSITES INC	COMMON STOCK USD.01	6,293	26,053
TRACTOR SUPPLY COMPANY	COMMON STOCK USD.008	19,018	4,089,441
TRADE DESK INC/THE CLASS A	COMMON STOCK	76,938	5,536,458
TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01	19,990	1,816,691
TRAEGER INC	COMMON STOCK	11,927	32,561
TRANE TECHNOLOGIES PLC	COMMON STOCK USD1.0	38,680	9,434,052
TRANSACT TECHNOLOGIES INC	COMMON STOCK USD.01	1,996	13,932
TRANSCAT INC	COMMON STOCK USD.5	1,248	136,444
TRANSDIGM GROUP INC	COMMON STOCK USD.01	9,374	9,482,738
TRANSMEDICS GROUP INC	COMMON STOCK	5,412	427,169
TRANSOCEAN LTD	COMMON STOCK CHF.1	107,882	685,051
TRANSUNION	COMMON STOCK USD.01	33,864	2,326,795
TRAVEL LEISURE CO	COMMON STOCK USD.01	12,455	486,866
TRAVELERS COS INC/THE	COMMON STOCK NPV	38,708	7,373,487
TRAVELZOO	COMMON STOCK USD.01	1,807	17,221
TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	9,660	86,843
TREACE MEDICAL CONCEPTS INC	COMMON STOCK USD.001	7,971	101,630
TREDEGAR CORP	COMMON STOCK	4,604	24,908
TREEHOUSE FOODS INC	COMMON STOCK USD.01	7,955	329,735
TREVENA INC	COMMON STOCK USD.001	1,009	712

TREVI THERAPEUTICS INC	COMMON STOCK	11,000	14,740
TREX COMPANY INC	COMMON STOCK USD.01	18,138	1,501,645
TRI POINTE HOMES INC	COMMON STOCK USD.01	16,483	583,498
TRICO BANCSHARES	COMMON STOCK	5,503	236,464
TRIMAS CORP	COMMON STOCK USD.01	7,296	184,808
TRIMBLE INC	COMMON STOCK USD.001	46,176	2,456,563
TRINET GROUP INC	COMMON STOCK	5,360	637,465
TRINITY INDUSTRIES INC	COMMON STOCK USD.01	13,635	362,555
TRINITY PLACE HOLDINGS INC	COMMON STOCK USD.01	10,076	1,118
TRINSEO PLC	COMMON STOCK	6,208	51,961
TRIPADVISOR INC	COMMON STOCK USD.001	17,441	375,505
TRIUMPH FINANCIAL INC	COMMON STOCK USD.01	3,755	301,076
TRIUMPH GROUP INC	COMMON STOCK USD.001	13,072	216,734
TRONOX HOLDINGS PLC	COMMON STOCK USD.01	19,040	269,606
TRUBRIDGE INC	COMMON STOCK USD.001	2,239	25,077
TRUEBLUE INC	COMMON STOCK	5,844	89,647
TRUECAR INC	COMMON STOCK USD.0001	16,641	57,578
TRUIST FINANCIAL CORP	COMMON STOCK USD5.0	230,993	8,528,262
TRUPANION INC	COMMON STOCK USD.00001	5,510	168,110
TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	3,210	99,671
TRUSTMARK CORP	COMMON STOCK	10,073	280,835
TSCAN THERAPEUTICS INC	COMMON STOCK USD.0001	3,700	21,571
TTEC HOLDINGS INC	COMMON STOCK USD.01	2,960	64,143
TTM TECHNOLOGIES	COMMON STOCK USD.001	16,700	264,027
TUCOWS INC CLASS A	COMMON STOCK	1,617	43,659
TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	8,607	17,214
TURNING POINT BRANDS INC	COMMON STOCK USD.01	2,587	68,090
TURTLE BEACH CORP	COMMON STOCK	2,742	30,025
TUSIMPLE HOLDINGS INC A	COMMON STOCK USD.0001	24,711	21,691
TUTOR PERINI CORP	COMMON STOCK USD1.0	6,718	61,134
TWILIO INC A	COMMON STOCK USD.001	32,084	2,434,213
TWIN DISC INC	COMMON STOCK	1,592	25,727
TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	8,737	322,046
TWO HARBORS INVESTMENT CORP	REIT CNY1.0	15,949	222,170
TYLER TECHNOLOGIES INC	COMMON STOCK USD.01	7,052	2,948,582
TYRA BIOSCIENCES INC	COMMON STOCK USD.0001	1,774	24,570
TYSON FOODS INC CL A	COMMON STOCK USD.1	52,802	2,838,108
U HAUL HOLDING CO	COMMON STOCK USD.25	1,562	112,152
U HAUL HOLDING CO NON VOTING	COMMON STOCK	16,458	1,159,302
U.S. GLOBAL INVESTORS INC A	COMMON STOCK USD.025	3,018	8,511
U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	2,588	241,046
UBER TECHNOLOGIES INC	COMMON STOCK USD.00001	349,642	21,527,458
UBIQUITI INC	COMMON STOCK USD.001	731	102,018
UDEMY INC	COMMON STOCK USD.00001	14,486	213,379
UDR INC	REIT USD.01	51,042	1,954,398
UFP INDUSTRIES INC	COMMON STOCK	10,227	1,284,000
UFP TECHNOLOGIES INC	COMMON STOCK USD.01	1,153	198,362

UGI CORP	COMMON STOCK	35,266	867,544
UIPATH INC CLASS A	COMMON STOCK USD.00001	71,294	1,770,943
ULTA BEAUTY INC	COMMON STOCK	8,574	4,201,174
ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	7,340	250,588
ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	13,247	633,472
ULTRALIFE CORP	COMMON STOCK USD.1	2,596	17,705
UMB FINANCIAL CORP	COMMON STOCK USD1.0	7,091	592,453
UMH PROPERTIES INC	REIT USD.1	10,179	155,942
UNDER ARMOUR INC CLASS A	COMMON STOCK	32,998	290,052
UNDER ARMOUR INC CLASS C	COMMON STOCK	32,835	274,172
UNIFI INC	COMMON STOCK USD.1	2,509	16,710
UNIFIRST CORP/MA	COMMON STOCK USD.1	2,403	439,533
UNION BANKSHARES INC /VT	COMMON STOCK USD2.0	633	19,401
UNION PACIFIC CORP	COMMON STOCK USD2.5	103,540	25,431,495
UNIQURE NV	COMMON STOCK EUR.05	6,703	45,379
UNISYS CORP	COMMON STOCK USD.01	10,757	60,454
UNITED AIRLINES HOLDINGS INC	COMMON STOCK USD.01	55,985	2,309,941
UNITED BANCORP INC/OHIO	COMMON STOCK USD1.0	1,366	17,403
UNITED BANKSHARES INC	COMMON STOCK USD2.5	22,818	856,816
UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	20,040	586,370
UNITED FIRE GROUP INC	COMMON STOCK USD.001	3,517	70,762
UNITED NATURAL FOODS INC	COMMON STOCK USD.01	9,680	157,106
UNITED PARCEL SERVICE CL B	COMMON STOCK USD.01	122,893	19,322,466
UNITED PARKS + RESORTS INC	COMMON STOCK USD.01	6,670	352,376
UNITED RENTALS INC	COMMON STOCK USD.01	11,500	6,594,330
UNITED SECURITY BANCSHARE/CA	COMMON STOCK	2,977	25,037
UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	323	74,403
UNITED STATES STEEL CORP	COMMON STOCK USD1.0	37,295	1,814,402
UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	7,811	1,717,561
UNITEDHEALTH GROUP INC	COMMON STOCK USD.01	157,212	82,767,402
UNITI GROUP INC	REIT USD.0001	38,720	223,802
UNITIL CORP	COMMON STOCK	2,740	144,042
UNITY BANCORP INC	COMMON STOCK	700	20,713
UNITY SOFTWARE INC	COMMON STOCK	42,974	1,757,207
UNIVERSAL CORP/VA	COMMON STOCK	3,992	268,741
UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	7,396	1,414,559
UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	2,524	23,700
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	2,259	97,702
UNIVERSAL HEALTH SERVICES B	COMMON STOCK USD.01	10,511	1,602,297
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	4,089	65,342
UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	886	24,826
UNIVERSAL STAINLESS + ALLOY	COMMON STOCK USD.001	1,876	37,670
UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK USD.0001	5,356	67,057
UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK USD5.0	4,914	108,255
UNUM GROUP	COMMON STOCK USD.1	30,803	1,392,912
UPBOUND GROUP INC	COMMON STOCK USD.01	7,465	253,586
UPLAND SOFTWARE INC	COMMON STOCK USD.0001	4,424	18,714

UPSTART HOLDINGS INC	COMMON STOCK USD.0001	11,774	481,086
UPWORK INC	COMMON STOCK USD.0001	19,621	291,764
URANIUM ENERGY CORP	COMMON STOCK USD.001	62,615	400,736
URBAN EDGE PROPERTIES	REIT USD.01	19,603	358,735
URBAN GRO INC	COMMON STOCK USD.001	1,695	2,373
URBAN OUTFITTERS INC	COMMON STOCK USD.0001	9,475	338,163
US BANCORP	COMMON STOCK USD.01	263,173	11,390,127
US CELLULAR CORP	COMMON STOCK USD1.0	1,960	81,418
US DOLLAR	CURRENCY	(218,179)	(218,179)
US FOODS HOLDING CORP	COMMON STOCK USD.01	37,888	1,720,494
US SILICA HOLDINGS INC	COMMON STOCK USD.01	12,259	138,649
USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	1,886	101,090
USCB FINANCIAL HOLDINGS INC	COMMON STOCK	1,773	21,719
USIO INC	COMMON STOCK USD.001	3,489	6,001
UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	440	37,057
UTZ BRANDS INC	COMMON STOCK USD.0001	10,376	168,506
UWM HOLDINGS CORP	COMMON STOCK USD.0001	15,361	109,831
V2X INC	COMMON STOCK USD.01	2,118	98,360
VAALCO ENERGY INC	COMMON STOCK USD.1	14,783	66,376
VACASA INC CL A	COMMON STOCK USD.00001	804	6,593
VAIL RESORTS INC	COMMON STOCK USD.01	6,500	1,387,555
VALARIS LTD	COMMON STOCK USD.01	10,842	743,436
VALERO ENERGY CORP	COMMON STOCK USD.01	59,916	7,789,080
VALHI INC	COMMON STOCK USD.01	407	6,182
VALLEY NATIONAL BANCORP	COMMON STOCK	72,208	784,179
VALMONT INDUSTRIES	COMMON STOCK USD1.0	3,491	815,183
VALVOLINE INC	COMMON STOCK USD.01	23,332	876,817
VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	8,122	34,275
VAREX IMAGING CORP	COMMON STOCK USD.01	5,982	122,631
VARONIS SYSTEMS INC	COMMON STOCK USD.001	17,994	814,768
VAXART INC	COMMON STOCK USD.0001	19,821	11,353
VAXCYTE INC	COMMON STOCK USD.001	15,211	955,251
VBI VACCINES INC	COMMON STOCK	1,395	820
VECTOR GROUP LTD	COMMON STOCK USD.1	20,101	226,739
VEECO INSTRUMENTS INC	COMMON STOCK USD.01	9,537	295,933
VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	25,374	4,885,002
VELO3D INC	COMMON STOCK USD.0001	9,846	3,915
VENTAS INC	REIT USD.25	67,914	3,384,834
VENTYX BIOSCIENCES INC	COMMON STOCK USD.0001	9,402	23,223
VERA BRADLEY INC	COMMON STOCK	3,563	27,435
VERA THERAPEUTICS INC	COMMON STOCK USD.001	6,132	94,310
VERACYTE INC	COMMON STOCK USD.001	11,553	317,823
VERADIGM INC	COMMON STOCK USD.01	17,162	180,029
VERALTO CORP	COMMON STOCK USD.01	37,599	3,092,894
VERASTEM INC	COMMON STOCK USD.0001	2,147	17,477
VERICEL CORP	COMMON STOCK	7,727	275,158
VERINT SYSTEMS INC	COMMON STOCK USD.001	10,563	285,518

VERIS RESIDENTIAL INC	REIT USD.01	13,251	208,438
VERISIGN INC	COMMON STOCK USD.001	15,158	3,121,942
VERISK ANALYTICS INC	COMMON STOCK USD.001	24,317	5,808,359
VERITEX HOLDINGS INC	COMMON STOCK USD.01	9,576	222,834
VERITONE INC	COMMON STOCK USD.001	5,325	9,638
VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	714,420	26,933,634
VERRA MOBILITY CORP	COMMON STOCK USD.0001	27,942	643,504
VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,535	18,556
VERTEX ENERGY INC	COMMON STOCK USD.001	16,222	54,993
VERTEX INC CLASS A	COMMON STOCK USD.001	7,084	190,843
VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.01	43,856	17,844,568
VERTIV HOLDINGS CO A	COMMON STOCK USD.0001	60,861	2,923,154
VERU INC	COMMON STOCK USD.01	9,481	6,826
VERVE THERAPEUTICS INC	COMMON STOCK USD.001	6,892	96,074
VESTIS CORP	COMMON STOCK USD.01	22,060	466,348
VF CORP	COMMON STOCK	55,082	1,035,542
VIA RENEWABLES INC	COMMON STOCK USD.01	322	3,027
VIAD CORP	COMMON STOCK USD1.5	3,066	110,989
VIANT TECHNOLOGY INC A	COMMON STOCK USD.001	1,768	12,182
VIASAT INC	COMMON STOCK USD.0001	12,260	342,667
VIATRIS INC	COMMON STOCK	217,546	2,356,023
VIAVI SOLUTIONS INC	COMMON STOCK USD.001	36,942	372,006
VICARIOUS SURGICAL INC	COMMON STOCK USD.0001	7,247	2,657
VICI PROPERTIES INC	REIT USD.01	175,838	5,605,715
VICOR CORP	COMMON STOCK USD.01	3,477	156,256
VICTORIA S SECRET + CO	COMMON STOCK USD.01	12,552	333,130
VICTORY CAPITAL HOLDING A	COMMON STOCK USD.01	6,256	215,457
VIEW INC	COMMON STOCK USD.0001	106	386
VIGIL NEUROSCIENCE INC	COMMON STOCK USD.0001	374	1,264
VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	19,522	363,304
VILLAGE SUPER MARKET CLASS A	COMMON STOCK	1,000	26,230
VIMEO INC	COMMON STOCK USD.01	24,338	95,405
VINCE HOLDING CORP	COMMON STOCK USD.001	808	2,796
VINCERX PHARMA INC	COMMON STOCK USD.0001	1,743	2,057
VINTAGE WINE ESTATES INC	COMMON STOCK	5,101	2,562
VIR BIOTECHNOLOGY INC	COMMON STOCK	12,366	124,402
VIRACTA THERAPEUTICS INC	COMMON STOCK USD.0001	3,299	1,880
VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	55,690	136,441
VIRGINIA NATIONAL BANKSHARES	COMMON STOCK USD2.5	1,035	35,583
VIRIDIAN THERAPEUTICS INC	COMMON STOCK USD.01	6,559	142,855
VIRNETX HOLDING CORP	COMMON STOCK USD.0001	566	3,962
VIRTRA INC	COMMON STOCK USD.005	2,525	23,912
VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	15,019	304,285
VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	1,185	286,486
VISA INC CLASS A SHARES	COMMON STOCK USD.0001	270,880	70,523,608
VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	21,544	516,410
VISHAY PRECISION GROUP	COMMON STOCK	1,796	61,190

	VISLINK TECHNOLOGIES INC	COMMON STOCK USD.0001	425	1,641
	VISTA OUTDOOR INC	COMMON STOCK USD.01	9,367	276,982
	VISTAGEN THERAPEUTICS INC	COMMON STOCK USD.001	916	4,708
	VISTEON CORP	COMMON STOCK	4,683	584,907
	VISTRA CORP	COMMON STOCK USD.01	58,131	2,239,206
	VITA COCO CO INC/THE	COMMON STOCK USD.01	5,178	132,816
	VITAL ENERGY INC	COMMON STOCK USD.01	2,868	130,465
	VITAL FARMS INC	COMMON STOCK USD.0001	4,068	63,827
	VITESSE ENERGY INC	COMMON STOCK	3,478	76,133
	VIVID SEATS INC CLASS A	COMMON STOCK USD.0001	6,810	43,039
	VIVOS THERAPEUTICS INC	COMMON STOCK USD.0001	192	2,388
	VIZIO HOLDING CORP A	COMMON STOCK USD.0001	17,525	134,943
	VOLITIONRX LTD	COMMON STOCK USD.001	6,300	4,517
	VONTIER CORP	COMMON STOCK USD.0001	25,689	887,555
	VOR BIOPHARMA INC	COMMON STOCK USD.0001	1,825	4,106
	VORNADO REALTY TRUST	REIT USD.04	26,818	757,609
	VOXX INTERNATIONAL CORP	COMMON STOCK USD.01	2,266	24,201
*	VOYA FINANCIAL INC	COMMON STOCK USD.01	17,596	1,283,804
	VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	4,783	40,369
	VROOM INC	COMMON STOCK	21,125	12,728
	VSE CORP	COMMON STOCK USD.05	2,213	142,982
	VULCAN MATERIALS CO	COMMON STOCK USD1.0	22,286	5,059,145
	VUZIX CORP	COMMON STOCK	9,863	20,564
	VYNE THERAPEUTICS INC	COMMON STOCK USD.0001	563	1,312
	W+T OFFSHORE INC	COMMON STOCK USD.00001	12,513	40,792
	WABASH NATIONAL CORP	COMMON STOCK USD.01	7,623	195,301
	WABTEC CORP	COMMON STOCK USD.01	30,232	3,836,441
	WAFD INC	COMMON STOCK USD1.0	10,482	345,487
	WALGREENS BOOTS ALLIANCE INC	COMMON STOCK USD.01	127,786	3,336,492
	WALKER + DUNLOP INC	COMMON STOCK	5,516	612,331
	WALMART INC	COMMON STOCK USD.1	242,382	38,211,522
	WALT DISNEY CO/THE	COMMON STOCK USD.01	310,976	28,078,023
	WARBY PARKER INC CLASS A	COMMON STOCK USD.0001	12,918	182,144
	WARNER BROS DISCOVERY INC	COMMON STOCK	375,093	4,268,558
	WARNER MUSIC GROUP CORP CL A	COMMON STOCK	22,445	803,307
	WARRIOR MET COAL INC	COMMON STOCK USD.01	8,576	522,879
	WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	2,990	96,816
	WASTE MANAGEMENT INC	COMMON STOCK USD.01	62,601	11,211,839
	WATERS CORP	COMMON STOCK USD.01	10,192	3,355,512
	WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	3,406	48,365
	WATSCO INC	COMMON STOCK USD.5	5,597	2,398,147
	WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	4,666	972,114
	WAVE LIFE SCIENCES LTD	COMMON STOCK	10,774	54,409
	WAYFAIR INC CLASS A	COMMON STOCK USD.001	14,742	909,581
	WD 40 CO	COMMON STOCK USD.001	2,142	512,088
	WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	12,017	1,175,623
	WEAVE COMMUNICATIONS INC	COMMON STOCK USD.00001	4,600	52,762

WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	29,023	1,473,207
WEC ENERGY GROUP INC	COMMON STOCK USD.01	52,597	4,427,089
WEIS MARKETS INC	COMMON STOCK	2,716	173,715
WELLS FARGO + CO	COMMON STOCK USD1.666	618,285	30,431,988
WELLTOWER INC	REIT USD1.0	93,521	8,432,789
WENDY S CO/THE	COMMON STOCK USD.1	27,504	535,778
WEREWOLF THERAPEUTICS INC	COMMON STOCK USD.0001	1,768	6,824
WERNER ENTERPRISES INC	COMMON STOCK USD.01	10,491	444,504
WESBANCO INC	COMMON STOCK USD2.0833	9,930	311,504
WESCO INTERNATIONAL INC	COMMON STOCK USD.01	7,399	1,286,538
WEST BANCORPORATION	COMMON STOCK	2,639	55,947
WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25	12,699	4,471,572
WESTAMERICA BANCORPORATION	COMMON STOCK	4,302	242,676
WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	17,815	1,172,049
WESTERN DIGITAL CORP	COMMON STOCK USD.01	53,304	2,791,530
WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	4,553	40,977
WESTERN UNION CO	COMMON STOCK USD.01	62,485	744,821
WESTLAKE CORP	COMMON STOCK USD.01	5,256	735,630
WESTROCK CO	COMMON STOCK	43,181	1,792,875
WESTROCK COFFEE CO	COMMON STOCK	6,200	63,302
WESTWATER RESOURCES INC	COMMON STOCK USD.001	9,653	5,453
WESTWOOD HOLDINGS GROUP INC	COMMON STOCK USD.01	1,698	21,344
WEX INC	COMMON STOCK USD.01	7,253	1,411,071
WEYCO GROUP INC	COMMON STOCK USD1.0	1,138	35,688
WEYERHAEUSER CO	REIT USD1.25	127,390	4,429,350
WHEELS UP EXPERIENCE INC	COMMON STOCK USD.0001	2,927	10,040
WHIRLPOOL CORP	COMMON STOCK USD1.0	8,984	1,093,982
WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	580	872,906
WHITESTONE REIT	REIT USD.001	7,865	96,661
WHOLE EARTH BRANDS INC	COMMON STOCK USD.0001	5,552	18,932
WIDEOPENWEST INC	COMMON STOCK USD.01	8,699	35,231
WIDEPOINT CORP	COMMON STOCK USD.001	1,282	2,974
WILEY (JOHN) + SONS CL B	COMMON STOCK USD1.0	261	8,394
WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	6,985	221,704
WILLDAN GROUP INC	COMMON STOCK USD.01	2,033	43,710
WILLIAM PENN BANCORP	COMMON STOCK USD.01	2,324	28,376
WILLIAMS COS INC	COMMON STOCK USD1.0	204,253	7,114,132
WILLIAMS SONOMA INC	COMMON STOCK USD.01	10,703	2,159,651
WILLIS LEASE FINANCE CORP	COMMON STOCK USD.01	607	29,670
WILLIS TOWERS WATSON PLC	COMMON STOCK	17,803	4,294,084
WILLSCOT MOBILE MINI HOLDING	COMMON STOCK USD.0001	33,446	1,488,347
WINGSTOP INC	COMMON STOCK USD.01	5,013	1,286,236
WINMARK CORP	COMMON STOCK	500	208,775
WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	5,020	365,858
WINTRUST FINANCIAL CORP	COMMON STOCK	10,342	959,221
WISDOMTREE INC	COMMON STOCK USD.01	17,708	122,716
WK KELLOGG CO	COMMON STOCK USD.0001	11,108	145,959

WM TECHNOLOGY INC	COMMON STOCK USD.0001	8,169	5,884
WOLFSPEED INC	COMMON STOCK USD.00125	21,130	919,366
WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	13,449	119,562
WOODWARD INC	COMMON STOCK USD.001455	10,021	1,364,159
WORKDAY INC CLASS A	COMMON STOCK USD.001	34,949	9,648,021
WORKHORSE GROUP INC	COMMON STOCK USD.001	28,239	10,166
WORKIVA INC	COMMON STOCK USD.001	7,742	786,045
WORLD ACCEPTANCE CORP	COMMON STOCK	672	87,716
WORLD KINECT CORP	COMMON STOCK USD.01	10,453	238,119
WORTHINGTON ENTERPRISES INC	COMMON STOCK	5,084	292,584
WORTHINGTON STEEL INC	COMMON STOCK USD.0001	4,484	126,000
WP CAREY INC	REIT USD.001	36,067	2,337,502
WR BERKLEY CORP	COMMON STOCK USD.2	34,387	2,431,849
WRAP TECHNOLOGIES INC	COMMON STOCK USD.0001	4,969	15,404
WSFS FINANCIAL CORP	COMMON STOCK USD.01	9,645	442,995
WW GRAINGER INC	COMMON STOCK USD.5	7,514	6,226,777
WW INTERNATIONAL INC	COMMON STOCK	13,082	114,468
WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	14,203	1,142,063
WYNN RESORTS LTD	COMMON STOCK USD.01	17,430	1,588,047
X4 PHARMACEUTICALS INC	COMMON STOCK USD.001	5,000	4,193
XBIOTECH INC	COMMON STOCK	2,704	10,816
XCEL ENERGY INC	COMMON STOCK USD2.5	92,732	5,741,038
XENCOR INC	COMMON STOCK USD.01	9,466	200,963
XENIA HOTELS + RESORTS INC	REIT USD.01	18,496	251,916
XERIS BIOPHARMA HOLDINGS INC	COMMON STOCK	17,152	40,307
XEROX HOLDINGS CORP	COMMON STOCK USD1.0	17,889	327,905
XILIO THERAPEUTICS INC	COMMON STOCK USD.0001	290	160
XOMA CORP	COMMON STOCK USD.0005	1,931	35,724
XOMETRY INC A	COMMON STOCK USD.000001	6,896	247,635

XOS INC	COMMON STOCK USD.0001	300	2,337
XPEL INC	COMMON STOCK	3,582	192,891
XPERI INC	COMMON STOCK	6,792	74,848
XPO INC	COMMON STOCK USD.001	19,529	1,710,545
XPONENTIAL FITNESS INC A	COMMON STOCK USD.0001	4,689	60,441
XWELL INC	COMMON STOCK	893	1,536
XYLEM INC	COMMON STOCK	42,135	4,818,559
Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	5,737	39,126
YELP INC	COMMON STOCK	11,358	537,688
YETI HOLDINGS INC	COMMON STOCK USD.01	14,155	732,946
YEXT INC	COMMON STOCK USD.001	19,107	112,540
YORK WATER CO	COMMON STOCK	2,116	81,720
YUM BRANDS INC	COMMON STOCK	47,602	6,219,677
ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01	9,234	2,523,929
ZEDGE INC CL B	COMMON STOCK	2,337	5,492
ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	9,645	146,122
ZEROFOX HOLDINGS INC	COMMON STOCK USD.0001	4,000	3,480
ZETA GLOBAL HOLDINGS CORP A	COMMON STOCK USD.001	25,754	227,150
ZEVIA PBC A	COMMON STOCK USD.001	7,099	14,269
ZEVRA THERAPEUTICS INC	COMMON STOCK USD.0001	5,205	34,093
ZIFF DAVIS INC	COMMON STOCK USD.01	7,821	525,493
ZILLOW GROUP INC A	COMMON STOCK USD.0001	9,061	513,940
ZILLOW GROUP INC C	COMMON STOCK USD.0001	29,131	1,685,520
ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.01	36,191	4,404,445
ZIMVIE INC	COMMON STOCK USD.01	3,410	60,528
ZIONS BANCORP NA	COMMON STOCK USD.001	24,439	1,072,139
ZIPRECRUITER INC A	COMMON STOCK USD.00001	12,458	173,166
ZOETIS INC	COMMON STOCK USD.01	78,593	15,511,900
ZOMEDICA CORP	COMMON STOCK	164,003	32,833
ZOOM VIDEO COMMUNICATIONS A	COMMON STOCK USD.001	43,482	3,126,791
ZOOMINFO TECHNOLOGIES INC	COMMON STOCK	51,682	955,600
ZSCALER INC	COMMON STOCK USD.001	15,315	3,393,191
ZUMIEZ INC	COMMON STOCK	2,968	60,369
ZUORA INC CLASS A	COMMON STOCK	22,025	207,035
ZURN ELKAY WATER SOLUTIONS C	COMMON STOCK USD.01	23,328	686,076
ZYNEX INC	COMMON STOCK USD.001	4,118	44,845
	Total: EXHIBIT Q - Total Stock Market Index Fund		**$7,931,455,453**

n / a - Cost is not applicable

EXHIBIT R - European Stock Index Fund
(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	3I GROUP PLC	COMMON STOCK GBP.738636	36,479		$ 1,123,039
	ABB LTD REG	COMMON STOCK CHF.12	60,415		2,682,874
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	17,223		258,949
	ABRDN PLC	COMMON STOCK	66,949		152,145
	ACCIONA SA	COMMON STOCK EUR1.0	926		136,353
	ACCOR SA	COMMON STOCK EUR3.0	7,076		270,823
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	7,984		354,192
	ADECCO GROUP AG REG	COMMON STOCK CHF.1	5,795		284,975
	ADEVINTA ASA	COMMON STOCK NOK.2	13,821		152,888
	ADIDAS AG	COMMON STOCK	6,002		1,221,215
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001	9,972		340,682
	ADP	COMMON STOCK EUR3.0	1,143		148,129
	ADYEN NV	COMMON STOCK EUR.01	810		1,044,846
	AEGON LTD	COMMON STOCK EUR.12	61,556		357,054
	AENA SME SA	COMMON STOCK	2,781		504,120
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	7,578		563,197
	AGEAS	COMMON STOCK	6,115		266,038
	AIB GROUP PLC	COMMON STOCK EUR.625	60,486		258,982
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	19,564		3,808,224
	AIRBUS SE	COMMON STOCK EUR1.0	22,143		3,420,123
	AKER BP ASA	COMMON STOCK NOK1.0	11,565		336,250
	AKZO NOBEL N.V.	COMMON STOCK EUR.5	6,272		518,557
	ALCON INC	COMMON STOCK CHF.04	18,849		1,475,513
	ALFA LAVAL AB	COMMON STOCK SEK2.84	10,944		439,476
*	ALLIANZ SE REG	COMMON STOCK	15,029		4,016,798
	ALSTOM	COMMON STOCK EUR7.0	10,894		146,790
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	16,783		1,202,833
	AMPLIFON SPA	COMMON STOCK EUR.02	4,703		162,817
	AMUNDI SA	COMMON STOCK EUR2.5	2,354		161,085
	ANGLO AMERICAN PLC	COMMON STOCK USD.54945	47,619		1,195,054
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	32,493		2,100,585
	ANTOFAGASTA PLC	COMMON STOCK GBP.05	14,978		320,440
	AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	109		193,469
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	177		318,356
	ARCELORMITTAL	COMMON STOCK	19,236		545,867
	ARGENX SE	COMMON STOCK	2,182		829,708

ARKEMA	COMMON STOCK EUR10.0	2,059	234,365
ASHTEAD GROUP PLC	COMMON STOCK GBP.1	16,236	1,125,132
ASM INTERNATIONAL NV	COMMON STOCK EUR.04	1,736	904,581
ASML HOLDING NV	COMMON STOCK EUR.09	15,023	11,349,755
ASR NEDERLAND NV	COMMON STOCK EUR.16	6,009	284,320
ASSA ABLOY AB B	COMMON STOCK SEK1.0	37,368	1,077,426
ASSICURAZIONI GENERALI	COMMON STOCK	37,751	796,710
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	12,592	379,617
ASTRAZENECA PLC	COMMON STOCK USD.25	58,112	7,827,639
ATLAS COPCO AB A SHS	COMMON STOCK SEK.16	100,048	1,724,197
ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	57,672	855,664
AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	33,815	310,533
AVIVA PLC	COMMON STOCK	102,706	568,146
AVOLTA AG	COMMON STOCK CHF5.0	3,843	151,482
AXA SA	COMMON STOCK EUR2.29	67,152	2,193,424
BACHEM HOLDING AG	COMMON STOCK CHF.01	1,287	99,637
BAE SYSTEMS PLC	COMMON STOCK GBP.025	113,259	1,602,563
BALOISE HOLDING AG REG	COMMON STOCK CHF.1	1,745	273,377
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	222,007	2,017,345
BANCO BPM SPA	COMMON STOCK NPV	46,764	246,976
BANCO SANTANDER SA	COMMON STOCK EUR.5	602,211	2,514,246
BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	39,678	359,890
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	1,225	157,927
BARCLAYS PLC	COMMON STOCK GBP.25	560,162	1,091,198
BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	35,099	251,101
BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	136	229,679
BASF SE	COMMON STOCK NPV	33,230	1,790,509
BAYER AG REG	COMMON STOCK	36,593	1,359,333
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	11,821	1,315,611
BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	2,154	214,056
BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	2,898	436,968
BECHTLE AG	COMMON STOCK	3,166	158,734
BEIERSDORF AG	COMMON STOCK	3,649	547,075
BEIJER REF AB	COMMON STOCK SEK.97	13,774	184,744
BERKELEY GROUP HOLDINGS/THE	COMMON STOCK GBP.05414	3,788	225,724
BIOMERIEUX	COMMON STOCK	1,567	174,682
BKW AG	COMMON STOCK CHF2.5	804	142,976
BNP PARIBAS	COMMON STOCK EUR2.0	39,093	2,710,352
BOLIDEN AB	COMMON STOCK SEK2.11	10,288	321,226
BOLLORE SE	COMMON STOCK EUR.16	27,737	173,807
BOUYGUES SA	COMMON STOCK EUR1.0	6,972	263,436
BP PLC	COMMON STOCK USD.25	635,107	3,753,616
BRENNTAG SE	COMMON STOCK	5,107	469,138
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	79,442	2,318,569
BT GROUP PLC	COMMON STOCK GBP.05	242,765	381,384
BUNZL PLC	COMMON STOCK	12,674	514,511

BURBERRY GROUP PLC	COMMON STOCK GBP.0005	13,119	238,280
BUREAU VERITAS SA	COMMON STOCK EUR.12	11,161	282,258
CAC40 10 EURO FUT JAN24	XPAR 20240119	130	(2,915)
CAIXABANK SA	COMMON STOCK EUR1.0	152,362	627,111
CAPGEMINI SE	COMMON STOCK EUR8.0	5,788	1,211,579
CARL ZEISS MEDITEC AG BR	COMMON STOCK	1,515	165,437
CARLSBERG AS B	COMMON STOCK DKK20.0	3,641	456,656
CARREFOUR SA	COMMON STOCK EUR2.5	21,050	385,504
CELLNEX TELECOM SA	COMMON STOCK EUR.25	20,875	822,304
CENTRICA PLC	COMMON STOCK GBP.061728	199,980	357,848
CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	36	432,102
CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	4	484,750
CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.0	4,015	336,800
CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	19,657	2,709,422
CLARIANT AG REG	COMMON STOCK CHF2.6	8,227	121,693
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	7,761	517,969
COCA COLA HBC AG DI	COMMON STOCK CHF6.7	8,362	245,484
COLOPLAST B	COMMON STOCK DKK1.0	5,147	588,827
COMMERZBANK AG	COMMON STOCK	38,650	459,363
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	16,918	1,251,817
COMPASS GROUP PLC	COMMON STOCK GBP.1105	63,626	1,738,779
CONTINENTAL AG	COMMON STOCK	4,154	353,523
CORP ACCIONA ENERGIAS RENOVA	COMMON STOCK	2,441	75,716
COVESTRO AG	COMMON STOCK	7,341	427,256
COVIVIO	REIT EUR3.0	1,933	104,539
CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	39,289	557,842
CRH PLC	COMMON STOCK EUR.32	26,268	1,810,395
CRODA INTERNATIONAL PLC	COMMON STOCK	5,276	339,088
D IETEREN GROUP	COMMON STOCK	822	160,895
DAIMLER TRUCK HOLDING AG	COMMON STOCK	19,738	741,682
DANISH KRONE	FOREIGN CURRENCY	320,879	47,549
DANONE	COMMON STOCK EUR.25	23,980	1,556,360
DANSKE BANK A/S	COMMON STOCK DKK10.0	25,446	680,106
DASSAULT AVIATION SA	COMMON STOCK EUR.8	776	153,648
DASSAULT SYSTEMES SE	COMMON STOCK EUR.1	24,833	1,216,461
DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	19,734	222,678
DAX INDEX FUTURE MAR24	XEUR 20240315	50	(1,988)
DCC PLC	COMMON STOCK EUR.25	3,767	276,452
DELIVERY HERO SE	COMMON STOCK	6,672	184,353
DEMANT A/S	COMMON STOCK DKK.2	3,507	154,275
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	72,194	985,983
DEUTSCHE BOERSE AG	COMMON STOCK	7,050	1,452,420
DEUTSCHE LUFTHANSA REG	COMMON STOCK	22,513	200,217
DEUTSCHE TELEKOM AG REG	COMMON STOCK	120,766	2,901,947
DHL GROUP	COMMON STOCK	37,146	1,841,222
DIAGEO PLC	COMMON STOCK	83,683	3,039,237

DIASORIN SPA	COMMON STOCK EUR1.0	757	77,969
DNB BANK ASA	COMMON STOCK NOK12.5	34,575	734,839
DR ING HC F PORSCHE AG	PREFERENCE	4,239	374,058
DSM FIRMENICH AG	COMMON STOCK EUR.01	6,992	712,352
DSV A/S	COMMON STOCK DKK1.0	6,954	1,224,078
E.ON SE	COMMON STOCK	83,266	1,117,730
EDENRED	COMMON STOCK EUR2.0	9,353	561,940
EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.0	117,971	596,401
EDP RENOVAVEIS SA	COMMON STOCK EUR5.0	11,549	237,916
EIFFAGE	COMMON STOCK EUR4.0	2,681	287,963
ELIA GROUP SA/NV	COMMON STOCK	1,026	128,525
ELISA OYJ	COMMON STOCK	5,382	249,748
EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	267	216,107
ENAGAS SA	COMMON STOCK EUR1.5	9,386	158,271
ENDEAVOUR MINING PLC	COMMON STOCK USD.01	6,915	155,378
ENDESA SA	COMMON STOCK EUR1.2	11,997	244,641
ENEL SPA	COMMON STOCK EUR1.0	302,451	2,248,510
ENGIE	COMMON STOCK EUR1.0	68,000	1,196,481
ENI SPA	COMMON STOCK	87,787	1,488,356
ENTAIN PLC	COMMON STOCK EUR.01	24,012	303,339
EPIROC AB A	COMMON STOCK SEK.412413	24,184	485,630
EPIROC AB B	COMMON STOCK SEK.412413	14,837	259,843
EQT AB	COMMON STOCK SEK.1	13,119	373,393
EQUINOR ASA	COMMON STOCK NOK2.5	33,870	1,073,432
ERICSSON LM B SHS	COMMON STOCK SEK5.0	110,147	696,646
ERSTE GROUP BANK AG	COMMON STOCK	12,636	513,008
ESSILORLUXOTTICA	COMMON STOCK EUR.18	10,956	2,203,506
ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	22,981	569,961
EURAZEO SE	COMMON STOCK	1,516	120,616
EURO CURRENCY	FOREIGN CURRENCY	534,757	590,720
EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	5,077	332,389
EURONEXT NV	COMMON STOCK EUR1.6	3,250	282,383
EVOLUTION AB	COMMON STOCK SEK.003	6,780	812,136
EVONIK INDUSTRIES AG	COMMON STOCK	7,955	162,524
EXOR NV	COMMON STOCK EUR.01	3,412	342,273
EXPERIAN PLC	COMMON STOCK USD.1	34,106	1,390,043
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	24,054	171,930
FERRARI NV	COMMON STOCK EUR.01	4,682	1,578,486
FERROVIAL SE	COMMON STOCK EUR.01	18,793	685,485
FINECOBANK SPA	COMMON STOCK EUR.33	22,973	344,748
FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	6,571	1,157,958
FORTUM OYJ	COMMON STOCK EUR3.4	16,824	244,301
FRESENIUS MEDICAL CARE AG	COMMON STOCK	7,619	318,802
FRESENIUS SE + CO KGAA	COMMON STOCK	15,449	479,821
FTSE 100 IDX FUT MAR24	IFLL 20240315	130	32,316
FTSE/MIB IDX FUT MAR24	XDMI 20240315	5	(160)

GALP ENERGIA SGPS SA	COMMON STOCK EUR1.0	16,409	241,531
GEA GROUP AG	COMMON STOCK	5,791	241,173
GEBERIT AG REG	COMMON STOCK CHF.1	1,234	792,544
GECINA SA	REIT EUR7.5	1,747	213,481
GENMAB A/S	COMMON STOCK DKK1.0	2,444	778,992
GETINGE AB B SHS	COMMON STOCK SEK.5	8,667	193,475
GETLINK SE	COMMON STOCK EUR.4	13,316	243,812
GIVAUDAN REG	COMMON STOCK CHF10.0	343	1,425,877
GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.0	7,622	140,643
GLENCORE PLC	COMMON STOCK USD.01	389,021	2,334,104
GOVERNMENT STIF 3	GOVERNMENT STIF 3	534,787	534,787
GRIFOLS SA	COMMON STOCK EUR.25	11,337	193,549
GROUPE BRUXELLES LAMBERT NV	COMMON STOCK	3,183	251,020
GSK PLC	COMMON STOCK GBP.3125	152,726	2,821,378
HALEON PLC	COMMON STOCK GBP.01	208,300	852,916
HALMA PLC	COMMON STOCK GBP.1	14,339	416,664
HANNOVER RUECK SE	COMMON STOCK	2,236	534,595
HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	13,475	125,575
HEIDELBERG MATERIALS AG	COMMON STOCK	5,287	472,683
HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	4,873	413,335
HEINEKEN NV	COMMON STOCK EUR1.6	10,827	1,102,293
HELLOFRESH SE	COMMON STOCK	5,609	88,900
HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	1,415	194,873
HENKEL AG + CO KGAA	COMMON STOCK	3,853	276,555
HENKEL AG + CO KGAA VOR PREF	PREFERENCE	6,151	495,050
HENNES + MAURITZ AB B SHS	COMMON STOCK	24,483	430,019
HERMES INTERNATIONAL	COMMON STOCK	1,182	2,510,118
HEXAGON AB B SHS	COMMON STOCK EUR.22	77,332	932,462
HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	5,892	134,288
HOLCIM LTD	COMMON STOCK CHF2.0	19,362	1,519,370
HOLMEN AB B SHARES	COMMON STOCK SEK25.0	2,664	112,778
HSBC HOLDINGS PLC	COMMON STOCK USD.5	726,964	5,872,441
HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	13,121	108,246
IBERDROLA SA	COMMON STOCK EUR.75	224,368	2,941,957
IBEX 35 INDX FUTR JAN24	XMRV 20240119	10	(1,113)
IMCD NV	COMMON STOCK EUR.16	2,079	362,981
IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	32,115	738,084
INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	40,773	1,775,923
INDUSTRIVARDEN AB A SHS	COMMON STOCK SEK2.5	4,611	150,780
INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	5,211	170,067
INDUTRADE AB	COMMON STOCK SEK1.0	10,248	267,606
INFINEON TECHNOLOGIES AG	COMMON STOCK	48,510	2,024,566
INFORMA PLC	COMMON STOCK GBP.001	51,872	515,034
INFRASTRUTTURE WIRELESS ITAL	COMMON STOCK NPV	13,126	166,021
ING GROEP NV	COMMON STOCK EUR.01	134,695	2,017,689
INTERCONTINENTAL HOTELS GROU	COMMON STOCK	6,078	549,021

INTERTEK GROUP PLC	COMMON STOCK GBP.01	6,105	329,698
INTESA SANPAOLO	COMMON STOCK NPV	577,320	1,685,857
INVESTMENT AB LATOUR B SHS	COMMON STOCK	5,760	150,388
INVESTOR AB B SHS	COMMON STOCK SEK6.25	64,469	1,497,537
IPSEN	COMMON STOCK EUR1.0	1,460	174,364
JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	97,667	206,438
JDE PEET S NV	COMMON STOCK	3,354	90,360
JERONIMO MARTINS	COMMON STOCK EUR1.0	10,678	271,676
JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	7,583	425,786
KBC GROUP NV	COMMON STOCK	9,217	598,423
KERING	COMMON STOCK EUR4.0	2,790	1,238,934
KERRY GROUP PLC A	COMMON STOCK EUR.125	5,860	508,560
KESKO OYJ B SHS	COMMON STOCK	10,408	206,401
KINGFISHER PLC	COMMON STOCK GBP.157143	70,874	219,369
KINGSPAN GROUP PLC	COMMON STOCK EUR.13	5,674	490,672
KLEPIERRE	REIT EUR1.4	7,714	211,061
KNORR BREMSE AG	COMMON STOCK	2,756	178,893
KONE OYJ B	COMMON STOCK	12,522	627,028
KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	3,355	153,640
KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	35,555	1,021,520
KONINKLIJKE KPN NV	COMMON STOCK EUR.04	122,841	423,152
KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	29,097	679,967
KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	2,074	714,441
L OREAL	COMMON STOCK EUR.2	9,009	4,482,165
LA FRANCAISE DES JEUX SAEM	COMMON STOCK	3,692	134,106
LAND SECURITIES GROUP PLC	REIT GBP.1066667	26,688	238,908
LEG IMMOBILIEN SE	COMMON STOCK	2,865	251,050
LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	225,309	718,564
LEGRAND SA	COMMON STOCK EUR4.0	9,949	1,036,946
LEONARDO SPA	COMMON STOCK EUR4.4	14,609	241,019
LIFCO AB B SHS	COMMON STOCK SEK.2	9,029	222,149
LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1	2,356,871	1,427,309
LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	6,270	594,601
LONDON STOCK EXCHANGE GROUP	COMMON STOCK	15,493	1,831,701
LONZA GROUP AG REG	COMMON STOCK CHF1.0	2,764	1,162,033
LOTUS BAKERIES	COMMON STOCK	15	136,356
LUNDBERGS AB B SHS	COMMON STOCK	2,942	160,052
LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	10,306	8,364,757
M+G PLC	COMMON STOCK GBP.05	80,790	228,417
MEDIOBANCA SPA	COMMON STOCK NPV	19,998	247,527
MELROSE INDUSTRIES PLC	COMMON STOCK	50,808	367,132
MERCEDES BENZ GROUP AG	COMMON STOCK NPV	29,865	2,063,905
MERCK KGAA	COMMON STOCK	4,859	773,352
METSO CORP	COMMON STOCK	24,473	248,167
MICHELIN (CGDE)	COMMON STOCK EUR.5	25,240	907,524
MONCLER SPA	COMMON STOCK NPV	7,761	477,527

	MONDI PLC	COMMON STOCK EUR.2	17,356	339,364
	MOWI ASA	COMMON STOCK NOK7.5	16,866	302,086
	MTU AERO ENGINES AG	COMMON STOCK	2,018	435,220
	MUENCHENER	COMMON STOCK	5,084	2,106,600
	NATIONAL GRID PLC	COMMON STOCK	136,858	1,848,119
	NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	4,765	142,119
	NATWEST GROUP PLC	COMMON STOCK GBP1.0769	213,592	596,197
	NEMETSCHEK SE	COMMON STOCK	2,186	189,425
	NESTE OYJ	COMMON STOCK	15,592	554,321
	NESTLE SA REG	COMMON STOCK CHF.1	99,567	11,515,408
	NEXI SPA	COMMON STOCK	22,691	185,636
	NEXT PLC	COMMON STOCK GBP.1	4,370	451,171
	NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.03906	57,093	403,852
	NN GROUP NV	COMMON STOCK EUR.12	9,895	391,698
	NOKIA OYJ	COMMON STOCK	197,626	679,398
	NORDEA BANK ABP	COMMON STOCK EUR1.0	119,590	1,480,360
	NORSK HYDRO ASA	COMMON STOCK NOK1.098	48,273	324,864
	NORWEGIAN KRONE	FOREIGN CURRENCY	931,341	91,706
	NOVARTIS AG REG	COMMON STOCK CHF.49	76,437	7,712,305
	NOVO NORDISK A/S B	COMMON STOCK DKK.1	121,619	12,587,750
	NOVONESIS (NOVOZYMES) B	COMMON STOCK DKK2.0	7,683	423,300
	OCADO GROUP PLC	COMMON STOCK GBP.02	21,438	206,009
	OCI NV	COMMON STOCK EUR.02	3,953	114,994
	OMV AG	COMMON STOCK	5,665	249,191
	OMXS30 IND FUTURE JAN24	XSTO 20240119	1,100	7,133
	ORANGE	COMMON STOCK EUR4.0	69,356	789,526
	ORION OYJ CLASS B	COMMON STOCK EUR.65	4,023	174,543
	ORKLA ASA	COMMON STOCK NOK1.25	25,104	194,716
	ORSTED A/S	COMMON STOCK DKK10.0	6,999	386,715
	PANDORA A/S	COMMON STOCK DKK.01	3,179	439,468
	PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	862	1,245,370
	PEARSON PLC	COMMON STOCK GBP.25	23,493	288,502
	PERNOD RICARD SA	COMMON STOCK EUR1.55	7,594	1,343,699
	PERSIMMON PLC	COMMON STOCK GBP.1	12,127	213,915
	PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	26,373	179,159
	PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	5,773	295,434
	POSTE ITALIANE SPA	COMMON STOCK EUR1.0	19,720	223,828
	POUND STERLING	FOREIGN CURRENCY	94,203	120,090
	PROSUS NV	COMMON STOCK EUR.05	54,270	1,619,201
*	PRUDENTIAL PLC	COMMON STOCK GBP.05	103,073	1,160,443
	PRYSMIAN SPA	COMMON STOCK EUR.1	9,605	436,820
	PUBLICIS GROUPE	COMMON STOCK EUR.4	8,596	799,889
	PUMA SE	COMMON STOCK	4,024	224,364
	QIAGEN N.V.	COMMON STOCK EUR.01	8,317	362,088
	RANDSTAD NV	COMMON STOCK EUR.1	4,102	257,271
	RATIONAL AG	COMMON STOCK	192	148,431

RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	26,657	1,839,275
RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	4,030	217,378
REDEIA CORP SA	COMMON STOCK EUR.5	15,309	252,144
RELX PLC	COMMON STOCK	70,584	2,799,710
REMY COINTREAU	COMMON STOCK EUR1.6	862	109,589
RENAULT SA	COMMON STOCK EUR3.81	7,263	297,376
RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	95,010	539,655
REPSOL SA	COMMON STOCK EUR1.0	47,933	712,167
RHEINMETALL AG	COMMON STOCK	1,634	518,310
RIO TINTO PLC	COMMON STOCK GBP.1	41,991	3,118,954
ROCHE HOLDING AG BR	COMMON STOCK CHF1.0	1,225	380,502
ROCHE HOLDING AG GENUSSCHEIN	COMMON STOCK	26,199	7,587,899
ROCKWOOL A/S B SHS	COMMON STOCK DKK10.0	335	98,064
ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	313,861	1,195,448
RWE AG	COMMON STOCK	23,514	1,069,754
SAAB AB B	COMMON STOCK	2,983	179,882
SAFRAN SA	COMMON STOCK EUR.2	12,782	2,256,230
SAGAX AB B	COMMON STOCK SEK1.75	7,374	202,468
SAGE GROUP PLC/THE	COMMON STOCK	38,470	573,945
SAINSBURY (J) PLC	COMMON STOCK GBP.285714	60,088	231,299
SALMAR ASA	COMMON STOCK NOK.25	2,809	157,288
SAMPO OYJ A SHS	COMMON STOCK	17,008	744,797
SANDOZ GROUP AG	COMMON STOCK	15,420	497,067
SANDVIK AB	COMMON STOCK SEK1.2	40,133	869,336
SANOFI	COMMON STOCK EUR2.0	42,441	4,210,328
SAP SE	COMMON STOCK	38,961	5,996,993
SARTORIUS AG VORZUG	PREFERENCE	980	360,790
SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	1,063	282,514
SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	895	212,320
SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	1,552	388,132
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	20,328	4,095,641
SCHRODERS PLC	COMMON STOCK GBP.2	27,654	150,966
SCOUT24 SE	COMMON STOCK	2,804	198,511
SEB SA	COMMON STOCK EUR1.0	865	108,080
SECURITAS AB B SHS	COMMON STOCK SEK1.0	18,753	184,178
SEGRO PLC	REIT GBP.1	43,353	488,031
SEVERN TRENT PLC	COMMON STOCK GBP.9789	10,301	338,829
SGS SA REG	COMMON STOCK CHF.04	5,664	488,822
SHELL PLC	COMMON STOCK EUR.07	246,972	8,024,860
SIEMENS AG REG	COMMON STOCK NPV	28,350	5,320,983
SIEMENS ENERGY AG	COMMON STOCK	19,155	253,984
SIEMENS HEALTHINEERS AG	COMMON STOCK	10,384	603,804
SIG GROUP AG	COMMON STOCK CHF.01	11,679	268,617
SIKA AG REG	COMMON STOCK CHF.01	5,738	1,873,464
SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	58,601	807,314
SKANSKA AB B SHS	COMMON STOCK	13,026	235,856
SKF AB B SHARES	COMMON STOCK SEK2.5	12,753	254,983

SMITH + NEPHEW PLC	COMMON STOCK USD.2	32,701	447,711
SMITHS GROUP PLC	COMMON STOCK GBP.375	12,950	290,620
SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	615	24,260
SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	9,162	364,225
SNAM SPA	COMMON STOCK	74,772	384,489
SOCIETE GENERALE SA	COMMON STOCK EUR1.25	27,093	722,785
SODEXO SA	COMMON STOCK EUR4.0	3,238	356,695
SOFINA	COMMON STOCK	583	145,180
SONOVA HOLDING AG REG	COMMON STOCK CHF.05	1,890	617,605
SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	2,788	372,468
SSE PLC	COMMON STOCK GBP.5	41,088	969,420
ST JAMES S PLACE PLC	COMMON STOCK GBP.15	20,695	179,744
STANDARD CHARTERED PLC	COMMON STOCK USD.5	84,666	716,271
STELLANTIS NV	COMMON STOCK EUR.01	82,168	1,919,720
STMICROELECTRONICS NV	COMMON STOCK EUR1.04	25,337	1,272,127
STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	21,133	292,514
STRAUMANN HOLDING AG REG	COMMON STOCK CHF.01	4,323	698,845
SVENSKA CELLULOSA AB SCA B	COMMON STOCK NPV	22,759	341,295
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	53,446	580,560
SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	1,128	307,341
SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	2,006	105,143
SWEDBANK AB A SHARES	COMMON STOCK NPV	31,170	630,293
SWEDISH KRONA	FOREIGN CURRENCY	1,197,390	118,814
SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	7,242	191,977
SWISS FRANC	FOREIGN CURRENCY	168,138	199,772
SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1	1,110	771,116
SWISS PRIME SITE REG	COMMON STOCK CHF2.0	2,916	311,733
SWISS RE AG	COMMON STOCK CHF.1	11,206	1,259,472
SWISSCOM AG REG	COMMON STOCK CHF1.0	991	595,917
SYENSQO SA	COMMON STOCK	2,814	293,006
SYMRISE AG	COMMON STOCK	4,879	536,990
TALANX AG	COMMON STOCK	2,359	168,460
TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	136,004	254,275
TELE2 AB B SHS	COMMON STOCK SEK1.25	18,969	163,155
TELECOM ITALIA SPA	COMMON STOCK	368,736	119,835
TELEFONICA SA	COMMON STOCK EUR1.0	180,286	703,807
TELENOR ASA	COMMON STOCK NOK6.0	22,852	262,537
TELEPERFORMANCE	COMMON STOCK EUR2.5	2,182	319,130
TELIA CO AB	COMMON STOCK SEK3.2	86,971	222,027
TEMENOS AG REG	COMMON STOCK CHF5.0	2,432	226,800
TENARIS SA	COMMON STOCK USD1.0	17,763	308,947
TERNA RETE ELETTRICA NAZIONA	COMMON STOCK EUR.22	52,171	435,342
TESCO PLC	COMMON STOCK	262,853	972,423
THALES SA	COMMON STOCK EUR3.0	3,877	573,756
TOTALENERGIES SE	COMMON STOCK EUR2.5	85,500	5,811,566
TRYG A/S	COMMON STOCK DKK5.0	12,676	275,871
UBS GROUP AG REG	COMMON STOCK CHF.1	123,717	3,839,758

UCB SA	COMMON STOCK	4,688	408,535
UMICORE	COMMON STOCK	8,063	221,740
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	4,444	327,590
UNICREDIT SPA	COMMON STOCK NPV	59,605	1,617,425
UNILEVER PLC	COMMON STOCK	93,251	4,512,377
UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	25,788	347,600
UNIVERSAL MUSIC GROUP NV	COMMON STOCK EUR10.0	30,746	878,544
UPM KYMMENE OYJ	COMMON STOCK	19,739	742,967
VAT GROUP AG	COMMON STOCK CHF.1	1,028	515,517
VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	25,285	799,137
VERBUND AG	COMMON STOCK	2,592	241,133
VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2	37,378	1,189,052
VINCI SA	COMMON STOCK EUR2.5	18,870	2,371,446
VIVENDI SE	COMMON STOCK EUR5.5	24,646	264,116
VODAFONE GROUP PLC	COMMON STOCK	854,590	742,447
VOESTALPINE AG	COMMON STOCK	4,362	137,691
VOLKSWAGEN AG	COMMON STOCK	1,113	145,663
VOLKSWAGEN AG PREF	PREFERENCE	7,681	948,722
VOLVO AB A SHS	COMMON STOCK SEK1.26	7,251	192,183
VOLVO AB B SHS	COMMON STOCK SEK1.26	56,437	1,468,327
VOLVO CAR AB B	COMMON STOCK SEK.02	22,357	72,418
VONOVIA SE	COMMON STOCK	27,563	869,092
WACKER CHEMIE AG	COMMON STOCK	680	85,872
WAREHOUSES DE PAUW SCA	REIT	5,740	180,318
WARTSILA OYJ ABP	COMMON STOCK	17,549	255,782
WHITBREAD PLC	COMMON STOCK GBP.767974	7,218	335,362
WISE PLC A	COMMON STOCK GBP.01	22,900	254,264
WOLTERS KLUWER	COMMON STOCK EUR.12	9,230	1,312,455
WORLDLINE SA	COMMON STOCK EUR.68	9,006	156,516
WPP PLC	COMMON STOCK GBP.1	39,854	378,897
YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	6,310	224,306
ZALANDO SE	COMMON STOCK	7,947	188,296
ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	5,497	2,871,827
	Total: EXHIBIT R - European Stock Index Fund		**$ 396,714,770**

n / a - Cost is not applicable

EXHIBIT S - Pacific Stock Index Fund
(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
			Shares/ Par Value	(n/a)	
	ADVANTEST CORP	COMMON STOCK	39,200		$ 1,350,024
	AEON CO LTD	COMMON STOCK	33,300		743,061
	AGC INC	COMMON STOCK	10,000		370,674
	AIA GROUP LTD	COMMON STOCK	583,282		5,083,190
	AISIN CORP	COMMON STOCK	7,400		257,871
	AJINOMOTO CO INC	COMMON STOCK	22,400		865,796
	AMPOL LTD	COMMON STOCK	12,222		300,969
	ANA HOLDINGS INC	COMMON STOCK	7,941		172,108
	ANZ GROUP HOLDINGS LTD	COMMON STOCK	152,593		2,691,885
	APA GROUP	STAPLED SECURITY	66,433		386,360
	ARISTOCRAT LEISURE LTD	COMMON STOCK	29,690		824,278
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	24,404		908,461
	ASAHI INTECC CO LTD	COMMON STOCK	10,900		221,000
	ASAHI KASEI CORP	COMMON STOCK	64,800		479,564
	ASTELLAS PHARMA INC	COMMON STOCK	91,700		1,099,645
	ASX LTD	COMMON STOCK	9,896		425,129
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	68,741		382,617
	AURIZON HOLDINGS LTD	COMMON STOCK	94,477		244,327
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	171,280		116,873
	AZBIL CORP	COMMON STOCK	6,000		197,764
	BANDAI NAMCO HOLDINGS INC	COMMON STOCK	30,500		609,832
	BAYCURRENT CONSULTING INC	COMMON STOCK	6,700		234,248
	BHP GROUP LTD	COMMON STOCK	257,727		8,846,688
	BLUESCOPE STEEL LTD	COMMON STOCK	23,488		374,296
	BOC HONG KONG HOLDINGS LTD	COMMON STOCK	187,500		509,057
	BRAMBLES LTD	COMMON STOCK	71,283		660,889
	BRIDGESTONE CORP	COMMON STOCK	28,900		1,193,747
	BROTHER INDUSTRIES LTD	COMMON STOCK	11,697		186,250
	BUDWEISER BREWING CO APAC LT	COMMON STOCK USD.00001	88,900		166,448
	CANON INC	COMMON STOCK	50,900		1,304,832
	CAPCOM CO LTD	COMMON STOCK	8,800		284,200
	CAPITALAND ASCENDAS REIT	REIT	192,714		441,486
	CAPITALAND INTEGRATED COMMER	REIT	269,366		419,217
	CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	131,800		314,630
	CAR GROUP LTD	COMMON STOCK	18,563		393,561
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	36,500		925,603

CHIBA BANK LTD/THE	COMMON STOCK	27,800	200,463
CHUBU ELECTRIC POWER CO INC	COMMON STOCK	32,400	418,118
CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	34,200	1,296,914
CITY DEVELOPMENTS LTD	COMMON STOCK	26,200	131,719
CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	98,456	494,263
CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	135,407	725,715
CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	32,500	179,803
CLP HOLDINGS LTD	COMMON STOCK	84,550	697,857
COCHLEAR LTD	COMMON STOCK	3,371	685,848
COLES GROUP LTD	COMMON STOCK	68,463	751,141
COMMONWEALTH BANK OF	COMMON STOCK	85,208	6,483,734
COMPUTERSHARE LTD	COMMON STOCK	27,312	454,373
CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	52,716	240,464
CSL LTD	COMMON STOCK	24,549	4,792,389
DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	47,700	1,012,833
DAI NIPPON PRINTING CO LTD	COMMON STOCK	10,600	312,822
DAIFUKU CO LTD	COMMON STOCK	15,300	308,344
DAIICHI SANKYO CO LTD	COMMON STOCK	94,100	2,605,465
DAIKIN INDUSTRIES LTD	COMMON STOCK	13,393	2,175,864
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	3,200	370,464
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	30,000	906,472
DAIWA HOUSE REIT INVESTMENT	REIT	114	203,286
DAIWA SECURITIES GROUP INC	COMMON STOCK	67,000	449,112
DBS GROUP HOLDINGS LTD	COMMON STOCK	92,200	2,330,557
DENSO CORP	COMMON STOCK	96,500	1,447,603
DENTSU GROUP INC	COMMON STOCK	10,370	265,331
DEXUS/AU	REIT	54,323	283,212
DISCO CORP	COMMON STOCK	4,702	1,157,219
EAST JAPAN RAILWAY CO	COMMON STOCK	15,300	880,303
EBOS GROUP LTD	COMMON STOCK	7,623	171,268
EISAI CO LTD	COMMON STOCK	12,900	645,562
ENDEAVOUR GROUP LTD/AUSTRALI	COMMON STOCK	72,613	257,680
ENEOS HOLDINGS INC	COMMON STOCK	145,180	574,866
ESR GROUP LTD	COMMON STOCK USD.001	115,105	159,202
FANUC CORP	COMMON STOCK	48,310	1,421,368
FAST RETAILING CO LTD	COMMON STOCK	8,880	2,201,999
FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	30,173	451,139
FORTESCUE LTD	COMMON STOCK	85,876	1,700,891
FUJI ELECTRIC CO LTD	COMMON STOCK	6,500	278,529
FUJIFILM HOLDINGS CORP	COMMON STOCK	18,900	1,132,396
FUJITSU LIMITED	COMMON STOCK	8,928	1,348,013
FUTU HOLDINGS LTD ADR	ADR USD.00001	2,735	149,413
GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	111,000	621,914
GENTING SINGAPORE LTD	COMMON STOCK USD.1	309,612	235,144
GLP J REIT	REIT	244	242,624
GOODMAN GROUP	REIT	86,639	1,489,602

GOVERNMENT STIF 3	GOVERNMENT STIF 3	446,926	446,926
GPT GROUP	REIT	96,753	304,842
GRAB HOLDINGS LTD CL A	COMMON STOCK	96,911	326,590
HAMAMATSU PHOTONICS KK	COMMON STOCK	7,100	291,069
HANG LUNG PROPERTIES LTD	COMMON STOCK	89,000	124,008
HANG SENG BANK LTD	COMMON STOCK	38,600	450,087
HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	11,600	368,771
HENDERSON LAND DEVELOPMENT	COMMON STOCK	74,994	230,978
HIKARI TSUSHIN INC	COMMON STOCK	1,000	165,374
HIROSE ELECTRIC CO LTD	COMMON STOCK	1,523	172,145
HITACHI CONSTRUCTION MACHINE	COMMON STOCK	5,300	139,963
HITACHI LTD	COMMON STOCK	47,095	3,404,105
HKT TRUST AND HKT LTD SS	STAPLED SECURITY	195,028	233,289
HONDA MOTOR CO LTD	COMMON STOCK	234,894	2,428,435
HONG KONG + CHINA GAS	COMMON STOCK	574,261	439,785
HONG KONG DOLLAR	FOREIGN CURRENCY	1,395,850	178,759
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	61,075	2,096,177
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	55,900	194,210
HOSHIZAKI CORP	COMMON STOCK	5,700	208,126
HOYA CORP	COMMON STOCK	18,003	2,239,335
HULIC CO LTD	COMMON STOCK	18,988	198,305
IBIDEN CO LTD	COMMON STOCK	5,800	319,560
IDEMITSU KOSAN CO LTD	COMMON STOCK	48,290	263,045
IDP EDUCATION LTD	COMMON STOCK	13,041	177,687
IGO LTD	COMMON STOCK	34,467	211,728
IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	7,897	117,902
INPEX CORP	COMMON STOCK	49,100	661,889
INSURANCE AUSTRALIA GROUP	COMMON STOCK	125,221	483,084
ISUZU MOTORS LTD	COMMON STOCK	29,391	377,120
ITOCHU CORP	COMMON STOCK	60,600	2,474,002
JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	22,170	856,851
JAPAN AIRLINES CO LTD	COMMON STOCK	7,153	140,904
JAPAN EXCHANGE GROUP INC	COMMON STOCK	25,400	535,983
JAPAN METROPOLITAN FUND INVE	REIT	361	260,643
JAPAN POST BANK CO LTD	COMMON STOCK	72,900	742,209
JAPAN POST HOLDINGS CO LTD	COMMON STOCK	106,545	950,991
JAPAN POST INSURANCE CO LTD	COMMON STOCK	9,907	175,918
JAPAN REAL ESTATE INVESTMENT	REIT	64	264,778
JAPAN TOBACCO INC	COMMON STOCK	61,100	1,577,383
JAPANESE YEN	FOREIGN CURRENCY	107,763,280	764,387
JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	4,800	107,975
JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	8,000	329,303
JFE HOLDINGS INC	COMMON STOCK	29,700	459,199
JSR CORP	COMMON STOCK	9,100	259,288
KAJIMA CORP	COMMON STOCK	21,300	354,752
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	35,400	468,893

KAO CORP	COMMON STOCK	23,600	969,962
KAWASAKI KISEN KAISHA LTD	COMMON STOCK	7,200	313,868
KDDI CORP	COMMON STOCK	76,100	2,416,375
KDX REALTY INVESTMENT CORP	REIT	210	239,282
KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	6,600	310,633
KEPPEL LTD	COMMON STOCK	73,600	393,712
KEYENCE CORP	COMMON STOCK	9,892	4,336,708
KIKKOMAN CORP	COMMON STOCK	7,000	427,453
KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	9,400	297,627
KIRIN HOLDINGS CO LTD	COMMON STOCK	39,200	574,015
KOBE BUSSAN CO LTD	COMMON STOCK	7,800	230,222
KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	6,360	72,378
KOITO MANUFACTURING CO LTD	COMMON STOCK	9,500	147,614
KOMATSU LTD	COMMON STOCK	46,900	1,222,012
KONAMI GROUP CORP	COMMON STOCK	4,953	258,442
KOSE CORP	COMMON STOCK	1,700	127,086
KUBOTA CORP	COMMON STOCK	51,200	768,459
KYOCERA CORP	COMMON STOCK	64,800	942,039
KYOWA KIRIN CO LTD	COMMON STOCK	14,000	235,500
LASERTEC CORP	COMMON STOCK	3,845	1,005,013
LINK REIT	REIT	130,060	730,370
LOTTERY CORP LTD/THE	COMMON STOCK	113,036	372,420
LY CORP	COMMON STOCK	134,745	476,477
M3 INC	COMMON STOCK	22,700	373,882
MACQUARIE GROUP LTD	COMMON STOCK	18,636	2,325,620
MAKITA CORP	COMMON STOCK	11,600	319,054
MAPLETREE LOGISTICS TRUST	REIT	171,973	226,130
MAPLETREE PAN ASIA COM TRUST	REIT	121,400	143,929
MARUBENI CORP	COMMON STOCK	73,000	1,148,820
MATSUKIYOCOCOKARA + CO	COMMON STOCK	17,400	307,585
MAZDA MOTOR CORP	COMMON STOCK	29,592	313,936
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	4,470	193,638
MEDIBANK PRIVATE LTD	COMMON STOCK	139,375	338,203
MEIJI HOLDINGS CO LTD	COMMON STOCK	12,140	287,932
MERCURY NZ LTD	COMMON STOCK	34,903	145,856
MERIDIAN ENERGY LTD	COMMON STOCK	65,188	228,719
MINEBEA MITSUMI INC	COMMON STOCK	18,800	384,676
MINERAL RESOURCES LTD	COMMON STOCK	9,093	432,510
MIRVAC GROUP	REIT	199,358	282,719
MISUMI GROUP INC	COMMON STOCK	14,800	249,646
MITSUBISHI CHEMICAL GROUP CO	COMMON STOCK	66,200	404,580
MITSUBISHI CORP	COMMON STOCK	175,200	2,790,899
MITSUBISHI ELECTRIC CORP	COMMON STOCK	98,700	1,393,504
MITSUBISHI ESTATE CO LTD	COMMON STOCK	56,800	780,392
MITSUBISHI HC CAPITAL INC	COMMON STOCK	41,900	281,009
MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	16,200	942,774

MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	580,378	4,995,266
MITSUI + CO LTD	COMMON STOCK	65,700	2,448,273
MITSUI CHEMICALS INC	COMMON STOCK	8,600	254,358
MITSUI FUDOSAN CO LTD	COMMON STOCK	45,000	1,100,035
MITSUI OSK LINES LTD	COMMON STOCK	17,700	567,863
MIZUHO FINANCIAL GROUP INC	COMMON STOCK	122,705	2,098,949
MONOTARO CO LTD	COMMON STOCK	12,500	136,074
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	21,697	851,619
MSCI SING IX ETS JAN24	XSIM 20240130	100	826
MTR CORP	COMMON STOCK	80,431	312,101
MURATA MANUFACTURING CO LTD	COMMON STOCK	87,400	1,846,056
NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	159,411	3,329,255
NEC CORP	COMMON STOCK	12,600	743,617
NEW WORLD DEVELOPMENT	COMMON STOCK	77,209	119,840
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	115,577	73,177
NEXON CO LTD	COMMON STOCK	17,700	321,499
NIDEC CORP	COMMON STOCK	21,262	866,583
NINTENDO CO LTD	COMMON STOCK	52,970	2,768,401
NIPPON BUILDING FUND INC	REIT	77	333,133
NIPPON EXPRESS HOLDINGS INC	COMMON STOCK	3,800	215,659
NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	49,061	395,421
NIPPON SANSO HOLDINGS CORP	COMMON STOCK	8,900	237,371
NIPPON STEEL CORP	COMMON STOCK	43,765	1,000,194
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	1,519,100	1,854,920
NIPPON YUSEN KK	COMMON STOCK	24,500	759,412
NISSAN CHEMICAL CORP	COMMON STOCK	6,400	249,194
NISSAN MOTOR CO LTD	COMMON STOCK	117,600	459,117
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	9,900	345,259
NITORI HOLDINGS CO LTD	COMMON STOCK NPV	4,100	547,821
NITTO DENKO CORP	COMMON STOCK	7,300	544,329
NOMURA HOLDINGS INC	COMMON STOCK	154,630	697,085
NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	5,800	152,184
NOMURA REAL ESTATE MASTER FU	REIT	218	254,659
NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	19,472	564,294
NORTHERN STAR RESOURCES LTD	COMMON STOCK	59,311	555,552
NTT DATA GROUP CORP	COMMON STOCK	32,200	454,813
OBAYASHI CORP	COMMON STOCK	33,500	289,278
OBIC CO LTD	COMMON STOCK	3,500	601,119
ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	16,300	248,153
OJI HOLDINGS CORP	COMMON STOCK	45,000	172,999
OLYMPUS CORP	COMMON STOCK	61,756	891,362
OMRON CORP	COMMON STOCK	8,800	408,672
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	20,085	358,797
OPEN HOUSE GROUP CO LTD	COMMON STOCK	4,000	118,229
ORACLE CORP JAPAN	COMMON STOCK	2,000	154,091
ORICA LTD	COMMON STOCK	22,869	248,095

ORIENTAL LAND CO LTD	COMMON STOCK	55,400	2,057,965
ORIGIN ENERGY LTD	COMMON STOCK	87,734	507,014
ORIX CORP	COMMON STOCK	59,700	1,118,744
OSAKA GAS CO LTD	COMMON STOCK	19,500	407,058
OTSUKA CORP	COMMON STOCK	5,696	234,288
OTSUKA HOLDINGS CO LTD	COMMON STOCK	21,500	804,806
OVERSEA CHINESE BANKING CORP	COMMON STOCK	171,698	1,687,344
PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	19,600	466,538
PANASONIC HOLDINGS CORP	COMMON STOCK	111,800	1,096,352
PILBARA MINERALS LTD	COMMON STOCK	148,155	397,566
POWER ASSETS HOLDINGS LTD	COMMON STOCK	70,000	405,645
QANTAS AIRWAYS LTD	COMMON STOCK	41,438	151,270
QBE INSURANCE GROUP LTD	COMMON STOCK	75,884	766,209
RAKUTEN GROUP INC	COMMON STOCK	76,800	341,296
RAMSAY HEALTH CARE LTD	COMMON STOCK	9,349	334,762
REA GROUP LTD	COMMON STOCK	2,705	333,318
RECRUIT HOLDINGS CO LTD	COMMON STOCK	73,200	3,125,593
REECE LTD	COMMON STOCK	11,172	170,137
RENESAS ELECTRONICS CORP	COMMON STOCK	74,570	1,338,498
RESONA HOLDINGS INC	COMMON STOCK	109,385	554,040
RICOH CO LTD	COMMON STOCK	27,700	212,227
RIO TINTO LTD	COMMON STOCK	18,827	1,737,374
ROHM CO LTD	COMMON STOCK	16,500	316,137
SANDS CHINA LTD	COMMON STOCK USD.01	122,400	358,177
SANTOS LTD	COMMON STOCK	163,947	857,284
SBI HOLDINGS INC	COMMON STOCK	12,540	281,309
SCENTRE GROUP	REIT	264,322	536,792
SCSK CORP	COMMON STOCK	7,700	152,469
SEA LTD ADR	ADR	18,787	760,874
SEATRIUM LTD	COMMON STOCK	2,328,188	207,941
SECOM CO LTD	COMMON STOCK	10,700	769,244
SEEK LTD	COMMON STOCK	18,498	336,062
SEIKO EPSON CORP	COMMON STOCK	14,300	213,644
SEKISUI CHEMICAL CO LTD	COMMON STOCK	19,900	286,245
SEKISUI HOUSE LTD	COMMON STOCK	30,100	667,010
SEMBCORP INDUSTRIES LTD	COMMON STOCK	46,900	188,368
SEVEN + I HOLDINGS CO LTD	COMMON STOCK	38,300	1,517,089
SG HOLDINGS CO LTD	COMMON STOCK	16,600	237,809
SHARP CORP	COMMON STOCK	12,199	86,748
SHIMADZU CORP	COMMON STOCK	12,085	336,805
SHIMANO INC	COMMON STOCK	3,964	612,004
SHIMIZU CORP	COMMON STOCK	27,400	182,087
SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	92,700	3,874,133
SHIONOGI + CO LTD	COMMON STOCK	13,300	640,425
SHISEIDO CO LTD	COMMON STOCK	20,300	611,218
SHIZUOKA FINANCIAL GROUP INC	COMMON STOCK	24,500	207,296

SINGAPORE AIRLINES LTD	COMMON STOCK	76,829	380,952
SINGAPORE DOLLAR	FOREIGN CURRENCY	92,856	70,394
SINGAPORE EXCHANGE LTD	COMMON STOCK	43,300	322,016
SINGAPORE TECH ENGINEERING	COMMON STOCK	79,100	232,890
SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	423,600	791,988
SINO LAND CO	COMMON STOCK	183,133	199,115
SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	72,000	124,295
SMC CORP	COMMON STOCK	2,902	1,552,124
SOFTBANK CORP	COMMON STOCK	145,794	1,817,259
SOFTBANK GROUP CORP	COMMON STOCK	52,200	2,306,625
SOMPO HOLDINGS INC	COMMON STOCK	15,136	739,199
SONIC HEALTHCARE LTD	COMMON STOCK	22,688	495,942
SONY GROUP CORP	COMMON STOCK	64,100	6,074,637
SOUTH32 LTD	COMMON STOCK	233,264	530,720
SPARK NEW ZEALAND LTD	COMMON STOCK	91,826	301,264
SPI 200 FUTURES MAR24	XSFE 20240321	25	1,894
SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	4,300	154,108
STOCKLAND	REIT NPV	120,883	366,879
SUBARU CORP	COMMON STOCK	31,650	577,655
SUMCO CORP	COMMON STOCK	18,200	271,921
SUMITOMO CHEMICAL CO LTD	COMMON STOCK	70,500	171,754
SUMITOMO CORP	COMMON STOCK	52,598	1,147,452
SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	36,800	467,111
SUMITOMO METAL MINING CO LTD	COMMON STOCK	12,700	381,106
SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	64,579	3,146,096
SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	32,934	631,686
SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	14,800	438,700
SUN HUNG KAI PROPERTIES	COMMON STOCK	74,000	800,315
SUNCORP GROUP LTD	COMMON STOCK	64,734	610,308
SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	6,935	228,500
SUZUKI MOTOR CORP	COMMON STOCK	18,797	809,227
SWIRE PACIFIC LTD CL A	COMMON STOCK	22,500	190,464
SWIRE PROPERTIES LTD	COMMON STOCK	62,947	127,368
SYSMEX CORP	COMMON STOCK	8,600	477,933
T+D HOLDINGS INC	COMMON STOCK	25,900	411,095
TAISEI CORP	COMMON STOCK	8,800	300,542
TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	80,500	2,311,270
TDK CORP	COMMON STOCK	19,795	938,495
TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	70,500	840,108
TELSTRA GROUP LTD	COMMON STOCK	207,429	559,647
TERUMO CORP	COMMON STOCK	34,200	1,116,156
TIS INC	COMMON STOCK	11,100	244,128
TOBU RAILWAY CO LTD	COMMON STOCK	9,700	259,900
TOHO CO LTD	COMMON STOCK	5,700	192,483
TOKIO MARINE HOLDINGS INC	COMMON STOCK	91,500	2,284,658
TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	78,900	411,937

TOKYO ELECTRON LTD	COMMON STOCK	23,969	4,261,109
TOKYO GAS CO LTD	COMMON STOCK	18,600	426,453
TOKYU CORP	COMMON STOCK	25,000	304,653
TOPIX INDX FUTR MAR24	XOSE 20240307	50,000	9,578
TOPPAN HOLDINGS INC	COMMON STOCK	12,300	342,272
TORAY INDUSTRIES INC	COMMON STOCK	69,900	363,880
TOSOH CORP	COMMON STOCK	12,900	164,432
TOTO LTD	COMMON STOCK	6,600	173,792
TOYOTA INDUSTRIES CORP	COMMON STOCK	7,500	609,046
TOYOTA MOTOR CORP	COMMON STOCK	539,275	9,900,756
TOYOTA TSUSHO CORP	COMMON STOCK	10,800	632,818
TRANSURBAN GROUP	STAPLED SECURITY	156,525	1,460,804
TREASURY WINE ESTATES LTD	COMMON STOCK	40,428	296,506
TREND MICRO INC	COMMON STOCK	6,700	356,529
UNICHARM CORP	COMMON STOCK	20,600	744,312
UNITED OVERSEAS BANK LTD	COMMON STOCK	64,400	1,386,727
UOL GROUP LTD	COMMON STOCK	22,900	108,607
US DOLLAR	CURRENCY	(371,948)	(371,948)
USS CO LTD	COMMON STOCK	10,600	212,830
VICINITY CENTRES	REIT	194,505	269,480
WASHINGTON H. SOUL PATTINSON	COMMON STOCK	12,187	272,360
WESFARMERS LTD	COMMON STOCK	57,850	2,248,441
WEST JAPAN RAILWAY CO	COMMON STOCK	11,138	463,893
WESTPAC BANKING CORP	COMMON STOCK	178,559	2,782,255
WH GROUP LTD	COMMON STOCK USD.0001	428,649	276,670
WHARF HOLDINGS LTD	COMMON STOCK	57,000	183,587
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	85,586	289,359
WILMAR INTERNATIONAL LTD	COMMON STOCK	97,112	262,186
WISETECH GLOBAL LTD	COMMON STOCK	8,628	441,791
WOODSIDE ENERGY GROUP LTD	COMMON STOCK	96,347	2,043,748
WOOLWORTHS GROUP LTD	COMMON STOCK	62,102	1,573,671
XERO LTD	COMMON STOCK	7,233	552,119
XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	84,837	95,174
YAKULT HONSHA CO LTD	COMMON STOCK	13,094	293,672
YAMAHA CORP	COMMON STOCK	6,400	147,551
YAMAHA MOTOR CO LTD	COMMON STOCK	45,300	403,156
YAMATO HOLDINGS CO LTD	COMMON STOCK	13,800	254,701
YASKAWA ELECTRIC CORP	COMMON STOCK	12,300	511,267
YOKOGAWA ELECTRIC CORP	COMMON STOCK	11,900	226,075
ZENSHO HOLDINGS CO LTD	COMMON STOCK	4,800	250,667
ZOZO INC	COMMON STOCK	7,400	166,296
	Total: EXHIBIT S - Pacific Stock Index Fun		**$ 279,102,117**

n / a - Cost is not applicable

EXHIBIT T - Long Term Credit Fund

(Managed by Dodge & Cox)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
		Shares/ Par Value	(n/a)	
	ABBVIE INC	4.05% 21 Nov 2039	1,140,000	$ 1,032,715
	ABBVIE INC	4.25% 21 Nov 2049	930,000	831,262
	AEP TRANSMISSION CO	3.8% 15 Jun 2049	310,000	248,477
	AEP TRANSMISSION CO	3.15% 15 Sep 2049	80,000	57,483
	AEP TRANSMISSION CO	3.65% 01 Apr 2050	120,000	95,054
	AEP TRANSMISSION CO	4.5% 15 Jun 2052	160,000	145,293
	AHS HOSPITAL CORP	5.024% 01 Jul 2045	160,000	157,227
	ALTRIA GROUP INC	3.875% 16 Sep 2046	70,000	52,809
	ALTRIA GROUP INC	5.8% 14 Feb 2039	1,700,000	1,738,216
	ALTRIA GROUP INC	5.95% 14 Feb 2049	1,750,000	1,786,785
	ALTRIA GROUP INC	6.2% 14 Feb 2059	301,000	319,752
	ALTRIA GROUP INC	3.4% 04 Feb 2041	350,000	257,383
	ANHEUSER BUSCH	4.7% 01 Feb 2036	305,000	304,759
	ANHEUSER BUSCH INBEV	4.439% 06 Oct 2048	210,000	194,080
	ANHEUSER BUSCH INBEV	5.8% 23 Jan 2059	1,400,000	1,574,524
	ANHEUSER BUSCH INBEV	4.375% 15 Apr 2038	230,000	218,627
	ANHEUSER BUSCH INBEV	4.6% 15 Apr 2048	18,000	17,061
	AT+T INC	3.5% 15 Sep 2053	168,000	122,455
	AT+T INC	3.55% 15 Sep 2055	1,390,000	1,004,317
	AT+T INC	3.8% 01 Dec 2057	1,980,000	1,477,535
	AT+T INC	5.4% 15 Feb 2034	525,000	541,826
	BANK OF AMERICA CORP	1% 15 Mar 2050	60,000	52,797
	BANK OF AMERICA CORP	1% 29 Apr 2031	80,000	68,986
	BANK OF AMERICA CORP	1% 19 Jun 2041	1,590,000	1,141,763
	BANK OF AMERICA CORP	1% 24 Oct 2031	540,000	439,204
	BANK OF AMERICA CORP	1% 24 Oct 2051	180,000	122,357
	BANK OF AMERICA CORP	1% 22 Apr 2032	750,000	633,810
	BANK OF AMERICA CORP	1% 22 Apr 2042	970,000	759,510
	BANK OF AMERICA CORP	1% 21 Jul 2032	550,000	449,812
	BANK OF AMERICA CORP	1% 20 Oct 2032	230,000	191,068
	BANK OF AMERICA CORP	1% 08 Mar 2037	600,000	527,304
	BAPTIST HEALTHCARE	3.54% 15 Aug 2050	230,000	170,580

BARCLAYS PLC	1% 20 Jun 2030	650,000	630,006
BARCLAYS PLC	1% 27 Jun 2034	1,725,000	1,838,505
BAT CAPITAL CORP	7.079% 02 Aug 2043	130,000	138,392
BAT CAPITAL CORP	7.081% 02 Aug 2053	2,470,000	2,645,568
BAT CAPITAL CORP	3.734% 25 Sep 2040	470,000	346,338
BAYER US FINANCE II LLC	4.875% 25 Jun 2048	3,600,000	3,047,220
BECTON DICKINSON + CO	4.669% 06 Jun 2047	1,995,000	1,865,724
BNP PARIBAS	1% 31 Dec 2099	1,070,000	1,093,444
BNP PARIBAS	1% 31 Dec 2099	240,000	256,255
BNP PARIBAS	2.824% 26 Jan 2041	630,000	438,089
BOSTON PROPERTIES LP	6.5% 15 Jan 2034	625,000	660,669
BRISTOL MYERS SQUIBB	4.125% 15 Jun 2039	200,000	180,914
BRISTOL MYERS SQUIBB	4.25% 26 Oct 2049	700,000	609,245
BRISTOL MYERS SQUIBB	4.35% 15 Nov 2047	70,000	61,713
BRISTOL MYERS SQUIBB	2.55% 13 Nov 2050	50,000	31,753
BRISTOL MYERS SQUIBB	6.25% 15 Nov 2053	410,000	470,856
BRISTOL MYERS SQUIBB	6.4% 15 Nov 2063	480,000	559,104
BRITISH	9.625% 15 Dec 2030	270,000	334,581
BURLINGTN NORTH SANTA	4.55% 01 Sep 2044	350,000	327,355
BURLINGTN NORTH SANTA	4.45% 15 Jan 2053	2,750,000	2,597,045
CALIFORNIA INSTITUTE OF	4.7% 01 Nov 2111	200,000	180,048
CALIFORNIA INSTITUTE OF	3.65% 01 Sep 2119	500,000	356,485
CALIFORNIA ST	7.55% 01 Apr 2039	2,700,000	3,419,175
CALIFORNIA ST	7.3% 01 Oct 2039	1,675,000	2,037,375
CANADIAN PACIFIC	3.1% 02 Dec 2051	3,460,000	2,511,095
CAPITAL ONE FINANCIAL	1% 01 Feb 2034	1,300,000	1,296,295
CARRIER GLOBAL CORP	3.577% 05 Apr 2050	2,430,000	1,902,350
CHARLES SCHWAB CORP	1% 31 Dec 2099	580,000	459,737
CHARLES SCHWAB CORP	1% 19 May 2034	530,000	547,283
CHARLES SCHWAB CORP	1% 24 Aug 2034	660,000	695,178
CHARTER COMM OPT	6.484% 23 Oct 2045	1,585,000	1,565,061
CHARTER COMM OPT	5.75% 01 Apr 2048	1,125,000	1,002,521
CHARTER COMM OPT	5.125% 01 Jul 2049	310,000	252,796
CHUBB INA HOLDINGS LLC	3.05% 15 Dec 2061	420,000	302,341
CIGNA GROUP/THE	4.8% 15 Aug 2038	730,000	707,253
CIGNA GROUP/THE	4.9% 15 Dec 2048	830,000	789,637
CIGNA GROUP/THE	3.875% 15 Oct 2047	380,000	310,034
CITIGROUP INC	8.125% 15 Jul 2039	220,000	284,493
CITIGROUP INC	5.3% 06 May 2044	795,000	767,366
CITIGROUP INC	1% 25 May 2034	1,420,000	1,473,321
COMCAST CORP	3.999% 01 Nov 2049	2,059,000	1,724,804
COMCAST CORP	2.937% 01 Nov 2056	613,000	404,782
COMCAST CORP	2.987% 01 Nov 2063	1,284,000	831,788
COMMONWEALTH EDISON	4.35% 15 Nov 2045	1,165,000	1,024,431

COMMONWEALTH EDISON	3.75% 15 Aug 2047	20,000	16,192
COMMONWEALTH EDISON	4% 01 Mar 2048	160,000	136,139
COMMONWEALTH EDISON	4% 01 Mar 2049	180,000	152,280
COMMONWEALTH EDISON	5.3% 01 Feb 2053	110,000	112,607
COMMUNITY HEALTH	3.099% 01 May 2050	840,000	559,516
CONNECTICUT LIGHT +	4.3% 15 Apr 2044	130,000	115,294
CONOCOPHILLIPS	3.8% 15 Mar 2052	775,000	628,959
COTTAGE HEALTH SYSTEM	3.304% 01 Nov 2049	290,000	217,048
CREDIT SUISSE USA INC	7.125% 15 Jul 2032	20,000	22,831
CSL FINANCE PLC	4.625% 27 Apr 2042	120,000	114,386
CSL FINANCE PLC	4.95% 27 Apr 2062	200,000	188,458
CSX CORP	4.5% 15 Nov 2052	4,000,000	3,727,920
CVS HEALTH CORP	5.125% 20 Jul 2045	665,000	631,477
CVS HEALTH CORP	4.78% 25 Mar 2038	1,280,000	1,213,670
CVS HEALTH CORP	5.05% 25 Mar 2048	1,250,000	1,174,200
CVS HEALTH CORP	2.7% 21 Aug 2040	800,000	572,328
DALLAS FORT WORTH TX	4.507% 01 Nov 2051	130,000	121,727
DOMINION ENERGY INC	5.95% 15 Jun 2035	985,000	1,039,648
DOMINION ENERGY INC	4.85% 15 Aug 2052	2,000,000	1,850,320
DOMINION ENERGY SOUTH	6.25% 15 Oct 2053	220,000	254,234
DOW CHEMICAL CO/THE	6.9% 15 May 2053	2,000,000	2,414,400
EATON CORP	4.15% 02 Nov 2042	490,000	450,565
ELEVANCE HEALTH INC	4.55% 01 Mar 2048	350,000	319,620
ELEVANCE HEALTH INC	4.55% 15 May 2052	2,530,000	2,317,404
ELEVANCE HEALTH INC	6.1% 15 Oct 2052	370,000	419,858
ELI LILLY + CO	4.875% 27 Feb 2053	110,000	114,330
ELI LILLY + CO	4.95% 27 Feb 2063	180,000	187,319
ENEL FINANCE INTL NV	5.5% 15 Jun 2052	3,000,000	2,825,640
ENEL FINANCE INTL NV	7.75% 14 Oct 2052	250,000	308,760
ENTERPRISE PRODUCTS	7.55% 15 Apr 2038	920,000	1,130,735
ENTERPRISE PRODUCTS	4.85% 15 Mar 2044	180,000	173,542
ENTERPRISE PRODUCTS	5.1% 15 Feb 2045	100,000	98,619
ENTERPRISE PRODUCTS	4.9% 15 May 2046	270,000	258,463
ENTERPRISE PRODUCTS	4.25% 15 Feb 2048	150,000	132,494
ENTERPRISE PRODUCTS	4.8% 01 Feb 2049	240,000	228,038
ENTERPRISE PRODUCTS	4.2% 31 Jan 2050	220,000	192,001
ENTERPRISE PRODUCTS	3.7% 31 Jan 2051	980,000	784,706
ENTERPRISE PRODUCTS	3.95% 31 Jan 2060	730,000	595,790
EOG RESOURCES INC	4.95% 15 Apr 2050	560,000	553,627
EXELON CORP	4.1% 15 Mar 2052	2,881,000	2,347,986
EXXON MOBIL	4.114% 01 Mar 2046	70,000	62,589
EXXON MOBIL	2.995% 16 Aug 2039	280,000	225,551
EXXON MOBIL	3.095% 16 Aug 2049	110,000	81,853
EXXON MOBIL	4.227% 19 Mar 2040	340,000	316,214

EXXON MOBIL	4.327% 19 Mar 2050	60,000	54,938
EXXON MOBIL	3.452% 15 Apr 2051	10,000	7,888
FLORIDA POWER + LIGHT	3.15% 01 Oct 2049	260,000	192,358
FLORIDA POWER + LIGHT	5.3% 01 Apr 2053	220,000	231,350
FORD MOTOR CREDIT CO	4.95% 28 May 2027	650,000	634,582
GE HEALTHCARE TECH INC	6.377% 22 Nov 2052	1,090,000	1,268,509
GENERAL ELECTRIC CO	4.25% 01 May 2040	30,000	25,623
GEORGIA POWER CO	5.125% 15 May 2052	650,000	646,750
GLENCORE FINANCE	5.3% 25 Oct 2042	260,000	253,222
GOLDMAN SACHS GROUP	6.75% 01 Oct 2037	1,600,000	1,767,392
GOLDMAN SACHS GROUP	6.25% 01 Feb 2041	260,000	290,230
GOLDMAN SACHS GROUP	3.8% 15 Mar 2030	290,000	272,997
GOLDMAN SACHS GROUP	1% 21 Jul 2032	670,000	550,398
GOLDMAN SACHS GROUP	1% 21 Oct 2032	400,000	333,804
GOLDMAN SACHS GROUP	5.15% 22 May 2045	610,000	591,035
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,459,996	1,459,996
GUARDIAN LIFE	4.85% 24 Jan 2077	280,000	240,064
HACKENSACK MERIDIAN	4.211% 01 Jul 2048	250,000	221,218
HACKENSACK MERIDIAN	2.875% 01 Sep 2050	220,000	151,496
HARTFORD HEALTHCARE	3.447% 01 Jul 2054	400,000	290,216
HCA INC	5.125% 15 Jun 2039	190,000	181,019
HCA INC	5.25% 15 Jun 2049	2,450,000	2,283,057
HCA INC	5.9% 01 Jun 2053	620,000	636,597
HERSHEY COMPANY	2.65% 01 Jun 2050	210,000	145,616
HOAG MEMORIAL	3.803% 15 Jul 2052	80,000	66,360
HOME DEPOT INC	4.2% 01 Apr 2043	640,000	583,789
HOME DEPOT INC	4.25% 01 Apr 2046	260,000	235,953
HOME DEPOT INC	3.9% 15 Jun 2047	250,000	215,585
HOME DEPOT INC	3.625% 15 Apr 2052	730,000	594,052
HSBC HOLDINGS PLC	6.5% 15 Sep 2037	260,000	281,260
HSBC HOLDINGS PLC	1% 13 Nov 2034	4,300,000	4,720,669
ILLINOIS ST	5.1% 01 Jun 2033	480,000	475,144
INDIANA UNIV HEALTH	3.97% 01 Nov 2048	370,000	318,907
INOVA HEALTH SYSTEMS	4.068% 15 May 2052	200,000	174,946
INTEL CORP	4.1% 19 May 2046	135,000	119,085
INTEL CORP	2.8% 12 Aug 2041	490,000	368,730
INTEL CORP	3.2% 12 Aug 2061	490,000	339,864
INTEL CORP	4.9% 05 Aug 2052	20,000	19,619
INTEL CORP	5.7% 10 Feb 2053	110,000	119,330
JOHNSON + JOHNSON	3.7% 01 Mar 2046	150,000	131,408
JPMORGAN CHASE + CO	4.95% 01 Jun 2045	990,000	946,717
JPMORGAN CHASE + CO	1% 22 Feb 2048	755,000	670,523
JPMORGAN CHASE + CO	1% 15 Nov 2048	270,000	227,421
JPMORGAN CHASE + CO	1% 23 Jan 2049	220,000	183,337

JPMORGAN CHASE + CO	1% 22 Apr 2041	200,000	154,824
JPMORGAN CHASE + CO	1% 13 May 2031	130,000	114,392
JPMORGAN CHASE + CO	1% 22 Apr 2042	400,000	310,776
JPMORGAN CHASE + CO	1% 26 Apr 2033	160,000	154,702
JPMORGAN CHASE + CO	1% 01 Jun 2034	1,200,000	1,218,180
JPMORGAN CHASE + CO	1% 23 Oct 2034	280,000	304,044
KAISER FOUNDATION	4.15% 01 May 2047	190,000	168,494
KAISER FOUNDATION	3.266% 01 Nov 2049	350,000	264,541
KAISER FOUNDATION	2.81% 01 Jun 2041	180,000	135,891
KENVUE INC	5.05% 22 Mar 2053	220,000	228,219
KENVUE INC	5.2% 22 Mar 2063	320,000	336,134
KINDER MORGAN ENER	5.625% 01 Sep 2041	150,000	143,778
KINDER MORGAN INC	7.8% 01 Aug 2031	50,000	57,315
KINDER MORGAN INC	5.2% 01 Mar 2048	760,000	698,470
KINDER MORGAN INC	5.45% 01 Aug 2052	4,200,000	4,042,416
KLA CORP	4.95% 15 Jul 2052	290,000	293,205
KRAFT HEINZ FOODS CO	5.5% 01 Jun 2050	2,400,000	2,479,536
LAM RESEARCH CORP	3.125% 15 Jun 2060	50,000	34,820
LBJ INFRASTRUCTURE	3.797% 31 Dec 2057	210,000	144,295
LLOYDS BANKING GROUP	4.344% 09 Jan 2048	740,000	596,470
LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	79,000	70,470
LOCKHEED MARTIN CORP	2.8% 15 Jun 2050	190,000	136,027
LOS ANGELES CA DEPT OF	6.008% 01 Jul 2039	100,000	107,859
LOS ANGELES CA UNIF SCH	6.758% 01 Jul 2034	2,710,000	3,069,728
LOUISIANA ST LOCAL	4.475% 01 Aug 2039	170,000	163,508
MARS INC	3.875% 01 Apr 2039	590,000	518,640
MARS INC	4.2% 01 Apr 2059	260,000	224,809
MARSH + MCLENNAN COS	2.9% 15 Dec 2051	250,000	169,175
MASS INSTITUTE OF TECH	5.6% 31 Dec 2099	30,000	34,755
MASS INSTITUTE OF TECH	4.678% 31 Dec 2099	240,000	233,129
MAYO CLINIC	4.128% 15 Nov 2052	140,000	124,695
MDC HOLDINGS INC	6% 15 Jan 2043	220,000	205,733
MDC HOLDINGS INC	2.5% 15 Jan 2031	220,000	180,325
MDGH GMTN RSC LTD	3.7% 07 Nov 2049	430,000	345,909
MEDSTAR HEALTH INC	3.626% 15 Aug 2049	240,000	182,258
MEMORIAL SLOAN	4.125% 01 Jul 2052	210,000	184,372
MEMORIAL SLOAN	4.2% 01 Jul 2055	100,000	87,448
METHODIST HOSPITAL/THE	2.705% 01 Dec 2050	290,000	194,109
METLIFE INC	6.5% 15 Dec 2032	185,000	210,563
MICHIGAN ST UNIV	4.165% 15 Aug 2122	60,000	48,670
MICROSOFT CORP	2.525% 01 Jun 2050	600,000	411,018
MISSOURI ST HLTH	3.652% 15 Aug 2057	330,000	263,828
MITSUBISHI UFJ FIN GRP	1% 19 Apr 2033	580,000	554,642
MOLSON COORS	4.2% 15 Jul 2046	2,225,000	1,900,884

MONDELEZ	2.625% 04 Sep 2050	240,000	161,390
MPLX LP	5.2% 01 Mar 2047	250,000	232,603
MPLX LP	4.5% 15 Apr 2038	280,000	249,794
MPLX LP	4.9% 15 Apr 2058	190,000	162,152
NESTLE HOLDINGS INC	4% 24 Sep 2048	430,000	385,607
NEW JERSEY ST TURNPIKE	7.102% 01 Jan 2041	3,020,000	3,687,314
NEXTERA ENERGY	5.25% 28 Feb 2053	2,375,000	2,336,216
NIPPON LIFE INSURANCE	1% 23 Jan 2050	200,000	176,398
NIPPON LIFE INSURANCE	1% 21 Jan 2051	470,000	390,119
NORDSTROM INC	5% 15 Jan 2044	2,500,000	1,793,600
NORFOLK SOUTHERN	4.8% 15 Aug 2043	120,000	107,767
NORFOLK SOUTHERN	4.05% 15 Aug 2052	70,000	59,135
NORFOLK SOUTHERN	3.942% 01 Nov 2047	205,000	171,556
NORFOLK SOUTHERN	4.15% 28 Feb 2048	150,000	129,384
NORFOLK SOUTHERN	3.155% 15 May 2055	110,000	77,430
NORFOLK SOUTHERN	4.55% 01 Jun 2053	480,000	440,054
NORTHROP GRUMMAN	5.05% 15 Nov 2040	200,000	199,986
NORTHROP GRUMMAN	4.03% 15 Oct 2047	690,000	594,145
NORTHROP GRUMMAN	5.25% 01 May 2050	380,000	391,700
NORTHROP GRUMMAN	4.95% 15 Mar 2053	650,000	646,146
NORTHWELL HEALTHCARE	4.26% 01 Nov 2047	120,000	101,815
NORTHWESTERN MUTUAL	3.85% 30 Sep 2047	960,000	777,322
NORTHWESTERN MUTUAL	3.625% 30 Sep 2059	420,000	314,815
NORTHWESTERN MUTUAL	3.45% 30 Mar 2051	200,000	150,176
NUCOR CORP	2.979% 15 Dec 2055	70,000	47,713
NY + PRESBYTERIAN	4.063% 01 Aug 2056	290,000	245,618
NYU LANGONE HOSPITALS	3.38% 01 Jul 2055	200,000	142,770
OCCIDENTAL PETROLEUM	4.4% 15 Aug 2049	150,000	112,520
OCCIDENTAL PETROLEUM	6.2% 15 Mar 2040	1,295,000	1,336,570
OCCIDENTAL PETROLEUM	6.6% 15 Mar 2046	1,000,000	1,083,340
OHIO EDISON CO	5.5% 15 Jan 2033	180,000	182,682
OHIO ST UNIV	4.8% 01 Jun 2111	240,000	229,891
ORACLE CORP	4% 15 Jul 2046	1,595,000	1,282,954
ORACLE CORP	3.95% 25 Mar 2051	130,000	102,413
ORACLE CORP	4.1% 25 Mar 2061	500,000	382,570
ORACLE CORP	6.9% 09 Nov 2052	850,000	998,257
ORACLE CORP	5.55% 06 Feb 2053	500,000	500,650
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	740,000	635,852
PACIFICORP	5.35% 01 Dec 2053	1,400,000	1,349,950
PEACEHEALTH OBLIGATED	4.787% 15 Nov 2048	100,000	87,512
PEPPERDINE UNIV	3.301% 01 Dec 2059	400,000	276,876
PETROBRAS GLOBAL	6.9% 19 Mar 2049	500,000	495,320
PETROBRAS GLOBAL	5.5% 10 Jun 2051	230,000	193,412
PETROLEOS DEL PERU SA	5.625% 19 Jun 2047	260,000	161,351

PETROLEOS MEXICANOS	7.69% 23 Jan 2050	7,000,000	4,986,380
PFIZER INVESTMENT	5.3% 19 May 2053	1,750,000	1,793,663
PHILIP MORRIS INTL INC	6.375% 16 May 2038	395,000	442,250
PORT AUTH OF NEW YORK	4.458% 01 Oct 2062	420,000	386,437
PORT AUTH OF NEW YORK	4.96% 01 Aug 2046	805,000	801,423
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	320,000	268,493
REPUBLIC OF COLOMBIA	5% 15 Jun 2045	310,000	239,760
REPUBLIC OF COLOMBIA	5.2% 15 May 2049	2,650,000	2,066,815
REPUBLIC OF INDONESIA	4.35% 11 Jan 2048	520,000	481,858
REPUBLIC OF INDONESIA	3.7% 30 Oct 2049	490,000	410,297
REYNOLDS AMERICAN INC	8.125% 01 May 2040	730,000	830,171
RTX CORP	4.7% 15 Dec 2041	210,000	195,056
RTX CORP	2.82% 01 Sep 2051	120,000	79,426
RTX CORP	3.03% 15 Mar 2052	350,000	242,263
RTX CORP	6.4% 15 Mar 2054	490,000	568,875
RTX CORP	4.5% 01 Jun 2042	565,000	515,664
RTX CORP	4.15% 15 May 2045	660,000	564,287
RTX CORP	3.75% 01 Nov 2046	190,000	151,409
RTX CORP	4.05% 04 May 2047	190,000	159,083
RTX CORP	4.45% 16 Nov 2038	200,000	184,598
RTX CORP	4.625% 16 Nov 2048	140,000	128,436
S+P GLOBAL INC	3.25% 01 Dec 2049	280,000	211,044
S+P GLOBAL INC	3.7% 01 Mar 2052	525,000	437,724
SANTANDER UK GROUP	5.625% 15 Sep 2045	659,000	521,757
SCE RECOVERY FUNDING	4.697% 15 Jun 2042	183,114	181,453
SCE RECOVERY FUNDING	5.112% 14 Dec 2049	450,000	447,521
SHELL INTERNATIONAL	4.55% 12 Aug 2043	135,000	128,102
SHELL INTERNATIONAL	4% 10 May 2046	1,390,000	1,210,954
SHELL INTERNATIONAL	3.25% 06 Apr 2050	100,000	75,473
SOUTHERN CO	4.4% 01 Jul 2046	700,000	619,745
SOUTHERN NATURAL GAS	4.8% 15 Mar 2047	10,000	8,412
STATE STREET CORP	1% 26 Jan 2034	20,000	19,719
STRIP PRINC	0.01% 15 May 2053	15,500,000	4,966,733
T MOBILE USA INC	4.375% 15 Apr 2040	40,000	36,243
T MOBILE USA INC	3.3% 15 Feb 2051	830,000	602,713
T MOBILE USA INC	3.4% 15 Oct 2052	460,000	336,518
T MOBILE USA INC	5.65% 15 Jan 2053	2,600,000	2,715,986
TELEFONICA EMISIONES	7.045% 20 Jun 2036	200,000	226,602
TELEFONICA EMISIONES	5.213% 08 Mar 2047	415,000	385,589
TELEFONICA EMISIONES	4.665% 06 Mar 2038	310,000	284,983
TEXAS NATURAL GAS	5.169% 01 Apr 2041	120,000	124,531
TEXAS ST PRIV ACTIVITY	3.922% 31 Dec 2049	130,000	106,662
TIME WARNER CABLE	8.375% 15 Jul 2033	510,000	590,294
TIME WARNER CABLE LLC	6.55% 01 May 2037	875,000	862,479

TIME WARNER CABLE LLC	7.3% 01 Jul 2038	720,000	745,704
TIME WARNER CABLE LLC	6.75% 15 Jun 2039	120,000	119,718
TIME WARNER CABLE LLC	5.875% 15 Nov 2040	430,000	391,382
TRANSCANADA PIPELINES	5.1% 15 Mar 2049	1,450,000	1,391,913
TRANSCONT GAS PIPE LINE	5.4% 15 Aug 2041	150,000	149,150
TRANSCONT GAS PIPE LINE	4.6% 15 Mar 2048	40,000	36,218
TRANSCONT GAS PIPE LINE	3.95% 15 May 2050	220,000	178,662
TRAVELERS COS INC	5.45% 25 May 2053	1,200,000	1,299,156
UBS AG LONDON	4.5% 26 Jun 2048	880,000	870,153
UBS GROUP AG	1% 14 May 2032	250,000	213,125
UBS GROUP AG	1% 12 Aug 2033	800,000	854,184
UBS GROUP AG	1% 15 Nov 2033	640,000	787,917
UBS GROUP AG	1% 22 Sep 2034	220,000	232,661
UBS GROUP AG	1% 11 Feb 2043	310,000	229,651
UBS GROUP AG	1% 31 Dec 2099	200,000	221,890
UBS GROUP AG	1% 31 Dec 2099	560,000	560,056
UNION PACIFIC CORP	3.839% 20 Mar 2060	720,000	588,974
UNION PACIFIC CORP	3.75% 05 Feb 2070	1,110,000	864,091
UNITEDHEALTH GROUP	4.25% 15 Mar 2043	250,000	231,770
UNITEDHEALTH GROUP	4.25% 15 Jun 2048	290,000	260,075
UNITEDHEALTH GROUP	4.75% 15 May 2052	140,000	134,814
UNITEDHEALTH GROUP	5.875% 15 Feb 2053	450,000	510,188
UNITEDHEALTH GROUP	6.05% 15 Feb 2063	540,000	626,125
UNITEDHEALTH GROUP	5.05% 15 Apr 2053	1,300,000	1,316,224
UNIV OF CALIFORNIA CA	4.858% 15 May 2112	606,000	567,553
UNIV OF CALIFORNIA CA	3.256% 15 May 2060	450,000	316,661
UNIV OF CALIFORNIA CA	3.706% 15 May 2120	280,000	194,216
UNIV OF CALIFORNIA CA	4.563% 15 May 2053	4,420,000	4,144,957
UNIV OF VIRGINIA VA UNIV	4.179% 01 Sep 2117	490,000	409,316
UNIVERSITY OF MIAMI	4.063% 01 Apr 2052	70,000	59,870
US TREASURY N/B	3.625% 15 May 2053	820,000	761,703
US TREASURY N/B	4.125% 15 Aug 2053	5,335,000	5,418,359
US TREASURY N/B	4.75% 15 Nov 2053	13,985,000	15,757,162
VERIZON	4.125% 15 Aug 2046	1,448,000	1,244,976
VERIZON	4% 22 Mar 2050	430,000	356,496
VERIZON	2.65% 20 Nov 2040	140,000	101,132
VERIZON	2.987% 30 Oct 2056	40,000	26,585
VERIZON	3.55% 22 Mar 2051	1,016,000	783,306
VIRGINIA ELEC + POWER	5.45% 01 Apr 2053	1,875,000	1,939,181
VODAFONE GROUP PLC	4.875% 19 Jun 2049	1,050,000	954,230
VULCAN MATERIALS CO	4.7% 01 Mar 2048	700,000	654,983
WALT DISNEY	6.4% 15 Dec 2035	107,000	122,712
WALT DISNEY	6.65% 15 Nov 2037	10,000	11,773
WALT DISNEY	5.4% 01 Oct 2043	180,000	188,890

WASHINGTON UNIVERSITY	3.524% 15 Apr 2054	200,000	161,120
WASHINGTON UNIVERSITY	4.349% 15 Apr 2122	250,000	212,945
WEA FINANCE	4.75% 17 Sep 2044	410,000	294,364
WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,640,000	1,641,394
WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,195,000	1,056,129
WELLS FARGO + COMPANY	1% 30 Apr 2041	160,000	121,384
WELLS FARGO + COMPANY	1% 25 Apr 2053	660,000	597,016
WELLS FARGO + COMPANY	1% 24 Apr 2034	400,000	401,852
WELLS FARGO + COMPANY	1% 25 Jul 2034	920,000	938,667
WELLS FARGO + COMPANY	1% 23 Oct 2034	720,000	785,030
WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	170,000	144,934
WILLIAMS COMPANIES INC	3.5% 15 Oct 2051	30,000	22,013
WILLIAMS COMPANIES INC	8.75% 15 Mar 2032	550,000	668,129
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	80,000	72,891
WILLIAMS COMPANIES INC	5.8% 15 Nov 2043	130,000	131,459
WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	835,000	761,812
WILLIS KNIGHTON MED	4.813% 01 Sep 2048	290,000	258,834
ZOETIS INC	4.7% 01 Feb 2043	2,500,000	2,393,650
	Total: EXHIBIT T - Long Term Credit Fund		**$ 245,802,907**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2023

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	7 ELEVEN INC	0.8% 10 Feb 2024	2,000,000		$ 1,988,960
	AERCAP IRELAND CAP/GLOBA	3.15% 15 Feb 2024	1,000,000		996,380
	ALTRIA GROUP INC	4.4% 14 Feb 2026	41,000		40,631
	AMERICAN EXPRESS CO	3.125% 20 May 2026	1,100,000		1,061,544
	AMERICAN EXPRESS CO	4.9% 13 Feb 2026	1,100,000		1,103,047
	AMERICAN EXPRESS CREDIT	3.75% 15 Aug 2027	1,873,000		1,841,178
	AMERICAN HONDA FINANCE	5.25% 07 Jul 2026	770,000		784,029
	AMERICAN TOWER CORP	1.3% 15 Sep 2025	368,000		344,820
	AMERICAN TOWER CORP	0.6% 15 Jan 2024	2,250,000		2,245,388
	AMGEN INC	5.25% 02 Mar 2025	4,874,000		4,884,577
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	718,000		704,810
	ASIAN DEVELOPMENT BANK	4.875% 26 Sep 2028	2,500,000		2,535,100
	AT+T INC	3.875% 15 Jan 2026	770,000		754,400
	AUTODESK INC	4.375% 15 Jun 2025	153,000		151,877
	BAE SYSTEMS HOLDINGS INC	3.8% 07 Oct 2024	190,000		187,427
	BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	154,000		150,761
	BALTIMORE GAS + ELECTRIC	2.4% 15 Aug 2026	451,000		426,024
	BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2032	1,130,000		985,976
	BANK	1% 15 Feb 2061	330,000		292,384
	BANK	1% 15 Dec 2052	241,000		178,940
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	53,000		52,406
	BANK OF AMERICA CORP	1% 22 Oct 2025	823,000		801,989
	BANK OF AMERICA CORP	1% 25 Sep 2025	1,839,000		1,775,591
	BANK OF AMERICA CORP	1% 02 Apr 2026	1,064,000		1,035,538
	BANK OF AMERICA CORP	1% 22 Jul 2026	1,850,000		1,836,606
	BANK OF AMERICA CORP	1% 20 Jan 2027	880,000		878,636
	BANK OF AMERICA CORP	1% 15 Sep 2027	2,034,000		2,075,758
	BANK OF AMERICA CREDIT CARD TR	4.79% 15 May 2028	2,075,000		2,080,694
	BANK OF AMERICA CREDIT CARD TR	4.98% 15 Nov 2028	1,093,000		1,104,365
	BANK OF AMERICA NA	5.526% 18 Aug 2026	2,377,000		2,421,426
	BANK OF MONTREAL	5.2% 12 Dec 2024	275,000		274,687
	BANK OF NEW YORK MELLON	1% 21 Nov 2025	2,670,000		2,670,000
	BANK OF NOVA SCOTIA	3.186% 03 Jun 2025	2,500,000		2,441,300
	BANK OF NY MELLON CORP	1% 25 Oct 2028	35,000		36,318
	BARCLAYS COMMERCIAL	5.753% 15 Apr 2056	620,000		631,933
	BARCLAYS PLC	1% 02 Nov 2026	984,000		1,016,275

BARCLAYS PLC	1% 13 Sep 2027	2,400,000	2,471,592
BAXTER INTERNATIONAL INC	1.322% 29 Nov 2024	809,000	779,463
BAYER US FINANCE LLC	6.125% 21 Nov 2026	1,770,000	1,798,285
BFLD TRUST	1% 15 Oct 2034	435,000	433,385
BMW VEHICLE OWNER TRUST	5.47% 25 Feb 2028	191,000	193,323
BNP PARIBAS	1% 19 Nov 2025	961,000	936,600
BOEING CO	3.1% 01 May 2026	832,000	799,976
BOEING CO	2.196% 04 Feb 2026	2,195,000	2,074,714
BRY0HZD03 CDS USD R V 03MEVENT	1% 20 Jun 2027	162,760	(3,623)
BRYSDP1D3 IRS JPY R V 12MTONAR	1% 24 Nov 2025	2,399,562,350	(16,208)
BWAY MORTGAGE TRUST	2.809% 10 Mar 2033	199,862	194,455
BX COMMERCIAL MORTGAGE TRUST	1% 15 Oct 2036	176,058	175,604
BX TRUST	1% 15 Jun 2036	250,000	240,080
BX TRUST	1% 15 Jun 2038	315,658	310,527
BX TRUST	1% 15 May 2038	670,000	671,082
BX TRUST	1% 09 Dec 2040	800,000	800,249
CANTOR COMMERCIAL REAL ESTATE	1% 15 Jan 2053	127,000	101,007
CAPITAL ONE FINANCIAL CO	1% 03 Mar 2026	1,775,000	1,700,929
CAPITAL ONE FINANCIAL CO	1% 24 Jul 2026	2,900,000	2,871,029
CAPITAL ONE MULTI ASSET EXECUT	3.49% 15 May 2027	541,000	530,443
CAPITAL ONE MULTI ASSET EXECUT	4.95% 15 Oct 2027	208,000	208,527
CAPITAL ONE MULTI ASSET EXECUT	4.42% 15 May 2028	1,601,000	1,593,608
CAPITAL ONE PRIME AUTO RECEIVA	5.82% 15 Jun 2028	790,000	809,911
CARMAX AUTO OWNER TRUST	6% 17 Jul 2028	1,342,000	1,379,913
CARMAX AUTO OWNER TRUST	5.28% 15 May 2028	604,000	610,270
CD COMMERCIAL MORTGAGE TRUST	4.279% 15 Aug 2051	1,700,000	1,609,174
CDP FINANCIAL INC	4.5% 13 Feb 2026	1,095,000	1,094,945
CEDR TRUST	1% 15 Feb 2039	340,000	314,441
CHARLES SCHWAB CORP	0.9% 11 Mar 2026	990,000	907,909
CHARTER COMM OPT LLC/CAP	6.15% 10 Nov 2026	2,775,000	2,837,604
CHESAPEAKE FUNDING II LLC	6.16% 15 Oct 2035	587,346	592,563
CITIBANK CREDIT CARD ISSUANCE	5.23% 08 Dec 2027	553,000	556,855
CITIGROUP COMMERCIAL	3.356% 10 Jul 2047	122,915	121,885
CITIGROUP COMMERCIAL	2.935% 10 Apr 2048	309,776	301,713
CITIGROUP INC	1% 08 Apr 2026	1,260,000	1,225,211
CITIGROUP INC	1% 01 May 2025	73,000	71,767
CITIGROUP INC	1% 17 Mar 2026	542,000	527,800
CITIGROUP INC	1% 29 Sep 2026	1,000,000	1,007,490
CITIGROUP INC	1% 28 Jan 2027	2,271,000	2,088,185
CITIGROUP INC	1% 25 Jan 2026	786,000	755,291
COLD STORAGE TRUST	1% 15 Nov 2037	835,542	830,229
COLLEGE AVE STUDENT LOANS	1% 25 May 2055	686,182	698,583
COLLEGE AVE STUDENT LOANS	2.32% 26 Jul 2055	143,357	123,323
COLLEGE AVE STUDENT LOANS	1.76% 25 Jun 2052	64,760	55,537
COMM MORTGAGE TRUST	3.961% 10 Mar 2047	354,574	353,053
COMM MORTGAGE TRUST	3.445% 10 Jul 2048	541,847	527,681
COMM MORTGAGE TRUST	3.63% 10 Oct 2048	290,000	280,072
COMMONWEALTH BANK AUST	5.071% 14 Sep 2028	2,550,000	2,608,395

CPPIB CAPITAL INC	4.125% 21 Oct 2024	5,120,000	5,080,371
CREDIT ACCEPTANCE AUTO LOAN TR	1% 15 May 2030	180,781	178,474
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	495,364	457,865
CREDIT SUISSE NEW YORK	2.95% 09 Apr 2025	1,000,000	968,900
CREDIT SUISSE NEW YORK	5% 09 Jul 2027	1,967,000	1,969,223
CROWN CASTLE INC	1.35% 15 Jul 2025	619,000	584,497
CROWN CASTLE INC	1.05% 15 Jul 2026	234,000	211,316
CURRENCY CONTRACT	EUR/USD	—	(4,335)
DELL INT LLC / EMC CORP	5.85% 15 Jul 2025	87,000	87,862
DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	142,000	140,820
DEUTSCHE BANK NY	1% 01 Apr 2025	1,057,000	1,044,115
DEUTSCHE BANK NY	1.686% 19 Mar 2026	450,000	419,018
DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	1,838,000	1,783,650
DISCOVER CARD EXECUTION NOTE T	4.31% 15 Mar 2028	1,138,000	1,129,117
DISCOVER CARD EXECUTION NOTE T	4.93% 15 Jun 2028	1,239,000	1,248,008
DTE ELECTRIC CO	3.375% 01 Mar 2025	256,000	251,464
DUKE ENERGY CORP	5% 08 Dec 2025	745,000	747,682
DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	1,494,000	1,485,275
ECOPETROL SA	4.125% 16 Jan 2025	295,000	288,345
EDISON INTERNATIONAL	4.7% 15 Aug 2025	1,280,000	1,264,909
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	76,745	67,823
ELEVANCE HEALTH INC	5.35% 15 Oct 2025	766,000	770,864
ELFI GRADUATE LOAN PROGRAM	6.37% 04 Feb 2048	711,262	728,106
ENBRIDGE INC	5.9% 15 Nov 2026	1,825,000	1,874,421
ENERGY TRANSFER LP	3.9% 15 May 2024	397,000	393,983
ENERGY TRANSFER LP	4.75% 15 Jan 2026	244,000	242,385
ENERGY TRANSFER LP	6.05% 01 Dec 2026	3,397,000	3,493,373
ENERGY TRANSFER LP	4.5% 15 Apr 2024	483,000	481,000
ENERGY TRANSFER LP	2.9% 15 May 2025	162,000	157,122
ENERGY TRANSFER LP	3.9% 15 Jul 2026	833,000	809,851
ENTERPRISE FLEET FINANCING LLC	0.77% 20 Aug 2027	408,491	398,686
ENTERPRISE FLEET FINANCING LLC	4.29% 20 Jul 2029	147,000	144,376
ENTERPRISE FLEET FINANCING LLC	5.76% 22 Oct 2029	1,915,821	1,921,450
ENTERPRISE FLEET FINANCING LLC	6.4% 20 Mar 2030	981,000	1,002,763
ENTERPRISE FLEET FINANCING LLC	5.56% 22 Apr 2030	1,430,000	1,435,217
ENTERPRISE FLEET FINANCING LLC	5.5% 22 Apr 2030	289,000	293,410
EQUINIX INC	2.9% 18 Nov 2026	224,000	213,152
EQUINIX INC	1.45% 15 May 2026	2,778,000	2,567,622
EURO CURRENCY	FOREIGN CURRENCY	113	125
EVERSOURCE ENERGY	4.75% 15 May 2026	1,480,000	1,473,281
EXELON CORP	3.95% 15 Jun 2025	1,205,000	1,184,840
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	560,064	554,617
FANNIE MAE	4.5% 25 Jan 2041	945,239	927,566
FANNIE MAE	5.5% 25 May 2045	630,428	111,992
FANNIE MAE	1% 25 Aug 2046	327,614	324,564
FANNIE MAE	1.5% 25 Nov 2050	679,417	603,362
FANNIE MAE	1% 25 Sep 2052	692,125	678,872

	FANNIE MAE	0.81% 25 Sep 2028	3,700,000	3,165,979
	FANNIE MAE	0.74% 25 Aug 2027	3,700,000	3,274,796
	FANNIE MAE	5.5% 25 Oct 2035	962,881	980,508
	FANNIE MAE	6.5% 25 Jun 2036	1,341,699	1,379,439
	FANNIE MAE	4% 25 Feb 2041	595,701	567,471
	FED HM LN PC POOL A32162	5% 01 Mar 2035	23,062	23,347
	FED HM LN PC POOL A90196	4.5% 01 Dec 2039	9,893	9,873
	FED HM LN PC POOL C00748	6% 01 Apr 2029	86	88
	FED HM LN PC POOL G07613	6% 01 Apr 2039	85,754	90,344
	FED HM LN PC POOL G07642	5% 01 Oct 2041	36,373	37,166
	FED HM LN PC POOL G18659	3% 01 Sep 2032	287,406	273,823
	FED HM LN PC POOL G60018	4.5% 01 Dec 2043	58,139	57,988
	FED HM LN PC POOL G61886	5% 01 Nov 2048	30,431	30,659
	FED HM LN PC POOL J12438	4.5% 01 Jun 2025	12,477	12,346
	FED HM LN PC POOL Q00804	4.5% 01 May 2041	22,079	21,997
	FED HM LN PC POOL Q00959	4.5% 01 May 2041	25,741	25,646
	FED HM LN PC POOL SB0032	3.5% 01 Sep 2032	1,159,626	1,137,828
	FED HM LN PC POOL SB0623	2.5% 01 Mar 2037	532,145	491,759
	FED HM LN PC POOL SB1025	2.5% 01 Feb 2031	3,776,941	3,580,193
	FED HM LN PC POOL SC0405	3.5% 01 Nov 2038	195,055	186,922
	FED HM LN PC POOL ZA2257	3.5% 01 Apr 2032	328,706	317,147
	FED HM LN PC POOL ZA6403	4% 01 Mar 2039	11,746	11,484
	FED HM LN PC POOL ZS8633	3% 01 Dec 2031	357,599	341,194
	FED HM LN PC POOL ZT2088	4.5% 01 Jun 2049	56,389	55,479
	FEDERAL FARM CREDIT BANK	2.25% 15 Aug 2029	4,000,000	3,575,800
	FEDERAL FARM CREDIT BANK	0.95% 29 Jun 2028	1,300,000	1,126,905
	FEDERAL FARM CREDIT BANK	0.7% 27 Jan 2027	3,700,000	3,325,153
	FEDERAL HOME LOAN BANK	2.06% 27 Sep 2029	2,000,000	1,768,020
	FEDERAL HOME LOAN BANK	1.61% 27 Jan 2033	1,000,000	775,210
	FEDERAL HOME LOAN BANK	0.405% 17 Sep 2024	3,125,000	3,023,781
	FEDERAL HOME LOAN BANK	1.1% 20 Aug 2026	1,500,000	1,380,585
	FEDERAL HOME LOAN BANK	1% 08 Nov 2024	2,500,000	2,418,025
	FEDERAL HOME LOAN BANK	4.86% 09 Jan 2024	1,785,000	1,784,750
	FEDERAL HOME LOAN BANK	4.7% 14 Feb 2028	1,200,000	1,187,640
	FEDERAL HOME LOAN BANK	5.51% 01 Apr 2024	1,430,931	1,430,788
	FHLMC MULTIFAMILY STRUCTURED	1% 25 Oct 2030	1,576,437	83,801
	FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2029	1,010,000	56,253
*	FIDELITY NATL INFO SERV	1.15% 01 Mar 2026	202,000	186,751
*	FIDELITY NATL INFO SERV	4.5% 15 Jul 2025	3,510,000	3,477,743
	FIFTH THIRD BANK	1% 27 Oct 2025	2,000,000	1,996,080
	FISERV INC	3.85% 01 Jun 2025	1,480,000	1,453,641
	FLORIDA POWER + LIGHT CO	3.25% 01 Jun 2024	170,000	168,254
	FLORIDA POWER + LIGHT CO	3.125% 01 Dec 2025	216,000	210,097
	FNMA POOL 254693	5.5% 01 Apr 2033	51,338	52,482
	FNMA POOL 305113	9.5% 01 Mar 2025	100	100
	FNMA POOL 306419	9.5% 01 Mar 2025	2,799	2,802
	FNMA POOL 555424	1% 01 May 2033	134,602	137,601

FNMA POOL 677377	5.5% 01 Jan 2033	228,422	233,367
FNMA POOL 725206	1% 01 Feb 2034	75,575	77,259
FNMA POOL 725424	1% 01 Apr 2034	2,104	2,150
FNMA POOL 725946	1% 01 Nov 2034	36,140	37,048
FNMA POOL 735989	1% 01 Feb 2035	105,401	107,749
FNMA POOL 819967	5.5% 01 Apr 2035	45,577	46,943
FNMA POOL 889466	1% 01 May 2038	44,534	46,868
FNMA POOL 889529	1% 01 Mar 2038	16,443	17,305
FNMA POOL 889974	1% 01 Sep 2035	9,011	9,088
FNMA POOL 889983	1% 01 Oct 2038	22,972	24,178
FNMA POOL 995113	1% 01 Sep 2036	6,123	6,277
FNMA POOL AB1226	4.5% 01 Jul 2040	15,986	15,932
FNMA POOL AB3314	4.5% 01 Jul 2041	6,421	6,390
FNMA POOL AD4059	5% 01 Apr 2040	62,409	63,694
FNMA POOL AD6391	4.5% 01 May 2025	24,242	23,971
FNMA POOL AD7992	4.5% 01 Jul 2040	24,933	24,848
FNMA POOL AE0028	1% 01 Oct 2039	188,821	198,282
FNMA POOL AE0823	1% 01 Sep 2040	15,838	16,675
FNMA POOL AE2873	4.5% 01 Aug 2040	8,835	8,840
FNMA POOL AH7036	4.5% 01 Mar 2041	17,529	17,517
FNMA POOL AJ3120	4.5% 01 Oct 2041	6,464	6,472
FNMA POOL AL1472	1% 01 May 2039	31,456	31,476
FNMA POOL AL1704	1% 01 May 2040	138,266	147,244
FNMA POOL AL2482	1% 01 Sep 2042	58,085	57,905
FNMA POOL AL4142	1% 01 Jun 2041	35,142	36,987
FNMA POOL AL6918	1% 01 Sep 2025	1	1
FNMA POOL AL7521	1% 01 Jun 2039	117,877	118,887
FNMA POOL AL7936	1% 01 Sep 2045	28,835	28,985
FNMA POOL AL9501	1% 01 Nov 2045	21,733	21,846
FNMA POOL AS6233	4.5% 01 Nov 2045	2,117	2,114
FNMA POOL BF0056	6% 01 Jul 2039	41,098	43,039
FNMA POOL BH7067	4.5% 01 Dec 2047	66,350	66,109
FNMA POOL BH7993	4.5% 01 Sep 2047	13,044	12,974
FNMA POOL BH8026	4.5% 01 Oct 2047	15,759	15,729
FNMA POOL BH8027	4.5% 01 Oct 2047	18,753	18,651
FNMA POOL BJ3177	4.5% 01 Nov 2047	10,442	10,367
FNMA POOL BJ3218	4.5% 01 Dec 2047	17,173	17,049
FNMA POOL BJ6316	4.5% 01 Feb 2048	25,050	24,869
FNMA POOL BJ9437	4.5% 01 Mar 2048	19,655	19,549
FNMA POOL BJ9480	4.5% 01 Mar 2048	26,521	26,334
FNMA POOL BK3988	4.5% 01 May 2048	26,325	26,139
FNMA POOL BK4471	4.5% 01 Jul 2048	9,189	9,154
FNMA POOL BK4689	4.5% 01 Jul 2048	47,785	47,920
FNMA POOL BK6737	4.5% 01 Jul 2048	13,089	12,975
FNMA POOL BK7642	4% 01 Sep 2033	12,794	12,683
FNMA POOL BK9818	5% 01 Sep 2048	18,034	18,136
FNMA POOL BM1756	1% 01 Dec 2045	46,875	46,842

FNMA POOL BM1920	1% 01 Jul 2046	150,557	151,340
FNMA POOL BM3052	1% 01 Oct 2047	56,103	56,196
FNMA POOL BM3053	1% 01 Jul 2046	115,393	116,353
FNMA POOL BM3784	1% 01 Jun 2045	82,736	84,124
FNMA POOL BM3846	1% 01 Apr 2048	132,015	132,389
FNMA POOL BM5111	1% 01 Nov 2033	3,199,667	3,047,199
FNMA POOL BM5235	1% 01 Sep 2048	33,217	33,425
FNMA POOL BM5984	1% 01 May 2049	141,043	141,929
FNMA POOL BN1628	4.5% 01 Nov 2048	6,374	6,284
FNMA POOL BN5278	4.5% 01 Feb 2049	52,953	52,201
FNMA POOL BO4653	4.5% 01 Nov 2049	57,260	56,336
FNMA POOL CA1709	4.5% 01 May 2048	177,866	175,337
FNMA POOL CA2527	4% 01 Oct 2033	34,229	33,998
FNMA POOL CA8737	2.5% 01 Feb 2036	406,086	376,633
FNMA POOL CB4508	4.5% 01 Aug 2037	553,254	554,639
FNMA POOL CB4509	4.5% 01 Aug 2037	1,677,842	1,680,527
FNMA POOL CB4510	4.5% 01 Aug 2037	596,609	596,458
FNMA POOL CB4514	4.5% 01 Sep 2037	1,591,086	1,597,312
FNMA POOL CB4522	5% 01 Aug 2037	1,567,615	1,591,754
FNMA POOL CB4523	5% 01 Aug 2037	929,112	942,616
FNMA POOL CB4524	5% 01 Aug 2037	407,128	412,710
FNMA POOL CB4526	5% 01 Sep 2037	934,733	944,242
FNMA POOL CB4990	4.5% 01 Nov 2037	1,074,542	1,077,233
FNMA POOL CB4991	4.5% 01 Oct 2037	543,830	544,700
FNMA POOL CB4995	4.5% 01 Oct 2037	830,676	833,927
FNMA POOL CB5005	5% 01 Oct 2037	840,014	854,250
FNMA POOL CB5370	5.5% 01 Jan 2038	887,636	909,867
FNMA POOL CB5372	5.5% 01 Jan 2038	806,794	825,502
FNMA POOL CB5375	5.5% 01 Dec 2037	779,539	802,395
FNMA POOL CB6366	4.5% 01 May 2038	136,612	136,827
FNMA POOL CB6379	5.5% 01 May 2038	259,246	265,749
FNMA POOL FM2743	1% 01 Feb 2034	1,502,448	1,430,172
FNMA POOL FS0451	1% 01 Feb 2035	194,326	185,168
FNMA POOL FS4885	1% 01 May 2037	818,622	794,127
FNMA POOL FS6072	1% 01 Dec 2036	308,535	286,157
FNMA POOL MA3060	3% 01 Jul 2032	769,414	732,657
FNMA POOL MA3416	4.5% 01 Jul 2048	412,432	406,574
FNMA POOL MA3448	5% 01 Aug 2048	14,371	14,452
FNMA POOL MA3747	4.5% 01 Aug 2049	47,328	46,564
FNMA POOL MA4367	1.5% 01 Jun 2031	1,827,491	1,674,243
FNMA POOL MA4465	2% 01 Nov 2051	65,299	53,491
FNMA TBA 30 YR 2	2% 15 Jul 2054	9,023,300	7,306,509
FNMA TBA 30 YR 2	2% 15 Jul 2054	(9,023,300)	(7,306,509)
FNMA TBA 30 YR 2.5	2.5% 15 Jul 2054	(1,353,300)	(1,140,004)
FNMA TBA 30 YR 2.5	2.5% 15 Jul 2054	1,353,300	1,140,004
FNMA TBA 30 YR 3	3% 15 Jul 2054	2,733,700	2,391,647
FNMA TBA 30 YR 3	3% 15 Jul 2054	(2,733,700)	(2,391,647)

FNMA TBA 30 YR 3.5	3.5%	4,405,000	3,988,676
FNMA TBA 30 YR 3.5	3.5%	(4,405,000)	(3,988,676)
FNMA TBA 30 YR 4	4% 15 Jul 2054	(1,511,000)	(1,409,884)
FNMA TBA 30 YR 4	4% 15 Jul 2054	1,511,000	1,409,884
FNMA TBA 30 YR 5	5%	465,000	454,166
FNMA TBA 30 YR 5	5%	(465,000)	(454,166)
FORD CREDIT AUTO OWNER TRUST/F	5.28% 15 Feb 2036	1,649,000	1,685,855
FORD CREDIT FLOORPLAN MASTER	4.92% 15 May 2028	2,497,000	2,502,144
FREDDIE MAC	5.08% 25 Oct 2024	2,950,000	2,945,605
FREDDIE MAC	0.65% 28 May 2026	3,700,000	3,383,983
FREDDIE MAC	4.05% 28 Aug 2025	2,500,000	2,476,450
FREDDIE MAC	4.2% 28 Aug 2025	1,800,000	1,781,910
FREDDIE MAC	1% 15 May 2041	135,077	134,015
FREDDIE MAC	1% 15 Aug 2046	237,799	234,227
FREDDIE MAC SCRT	3.5% 25 Nov 2057	113,238	107,535
FREDDIE MAC SCRT	3.5% 25 Aug 2058	263,640	248,438
FRESB MULTIFAMILY MORTGAGE	1% 25 Jan 2039	192,616	178,754
GENERAL MILLS INC	5.241% 18 Nov 2025	415,000	415,042
GENERAL MOTORS	5.34% 15 Jun 2028	1,867,000	1,887,149
GENERAL MOTORS FINL CO	3.95% 13 Apr 2024	87,000	86,464
GENERAL MOTORS FINL CO	4.35% 09 Apr 2025	57,000	56,195
GENERAL MOTORS FINL CO	5.1% 17 Jan 2024	1,352,000	1,351,486
GENERAL MOTORS FINL CO	3.8% 07 Apr 2025	2,745,000	2,689,990
GILEAD SCIENCES INC	3.65% 01 Mar 2026	2,145,000	2,099,676
GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	158,000	145,226
GLOBAL PAYMENTS INC	1.5% 15 Nov 2024	3,185,000	3,069,830
GLP CAPITAL LP / FIN II	5.375% 15 Apr 2026	268,000	266,735
GM FINANCIAL REVOLVING RECEIVA	5.77% 11 Aug 2036	1,692,000	1,765,655
GM FINANCIAL SECURITIZED TERM	4.47% 16 Feb 2028	349,000	346,783
GM FINANCIAL SECURITIZED TERM	5.45% 16 Jun 2028	810,000	821,750
GM FINANCIAL SECURITIZED TERM	5.78% 16 Aug 2028	2,015,000	2,065,280
GNMA II POOL 004223	6.5% 20 Aug 2038	50,047	53,487
GNMA II POOL 004292	6.5% 20 Nov 2038	31,219	33,365
GNMA II POOL 004598	4.5% 20 Dec 2039	2,907	2,909
GNMA II POOL 004617	4.5% 20 Jan 2040	3,507	3,510
GNMA II POOL 004636	4.5% 20 Feb 2040	2,902	2,905
GNMA II POOL 004696	4.5% 20 May 2040	172	172
GNMA II POOL 004771	4.5% 20 Aug 2040	6,358	6,362
GNMA II POOL 004838	6.5% 20 Oct 2040	50,680	53,575
GNMA II POOL 005018	5% 20 Apr 2041	10,856	11,047
GNMA II POOL 005056	5% 20 May 2041	2,016	2,052
GNMA II POOL 005083	5% 20 Jun 2041	24,750	25,189
GNMA II POOL 005115	4.5% 20 Jul 2041	219,425	219,256
GNMA II POOL 005116	5% 20 Jul 2041	11,647	11,854
GNMA II POOL 783584	4.5% 20 Jul 2041	49,442	49,404
GNMA II POOL 783590	4.5% 20 Jun 2041	68,867	68,813
GNMA II POOL BD0560	4.5% 20 Sep 2048	26,646	26,349
GNMA II POOL MA2076	5% 20 Jul 2044	11,767	11,973

	GNMA II POOL MA5818	4.5% 20 Mar 2049	79,546	78,660
	GNMA II POOL MA6602	4.5% 20 Apr 2050	69,405	68,607
	GNMA POOL 462265	6% 15 Dec 2028	493	495
	GNMA POOL 492131	6% 15 Jan 2029	796	802
	GNMA POOL 492133	6% 15 Jan 2029	52	52
	GNMA POOL 492165	6% 15 Feb 2029	73	73
	GNMA POOL 615272	4.5% 15 Jul 2033	19,046	18,655
	GNMA POOL 616411	4.5% 15 May 2034	10,786	10,564
	GNMA POOL 646609	4.5% 15 Jul 2040	46,729	46,750
	GNMA POOL 685496	6.5% 15 Sep 2038	5,123	5,374
	GNMA POOL 697656	6.5% 15 Oct 2038	7,374	7,915
	GNMA POOL 728627	4.5% 15 Jan 2040	20,666	20,679
	GNMA POOL 732087	4.5% 15 May 2040	3,348	3,350
	GNMA POOL 745793	4.5% 15 Jul 2040	69,301	69,331
	GNMA POOL 780914	6% 15 Nov 2028	4,080	4,144
	GNMA POOL 782557	5% 15 Jan 2039	406,224	412,921
	GNMA POOL 782619	5% 15 Apr 2039	223,420	227,784
	GNMA POOL 782695	6.5% 15 Jun 2039	24,329	26,318
	GNMA POOL 782696	5% 15 Jun 2039	47,478	48,410
	GNMA POOL 782958	5% 15 May 2040	82,315	84,037
	GNMA POOL 783289	4.5% 15 Apr 2041	8,534	8,537
	GNMA POOL 783571	5% 15 Dec 2033	78,275	79,371
	GNMA POOL 783609	4.5% 15 Oct 2040	158,232	158,302
	GNMA POOL 783610	4.5% 15 Nov 2041	131,748	131,806
	GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	605,000	557,622
	GOLDMAN SACHS GROUP INC	1% 12 Feb 2026	910,000	862,671
	GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	382,000	385,950
	GOVERNMENT NATIONAL	1.5% 20 Jun 2050	579,155	475,697
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	14,481,657	14,481,657
	HALEON UK CAPITAL PLC	3.125% 24 Mar 2025	300,000	292,974
	HCA INC	5.25% 15 Jun 2026	2,075,000	2,083,466
	HONDA AUTO RECEIVABLES OWNER	4.93% 15 Nov 2027	376,000	377,458
	HSBC HOLDINGS PLC	1% 11 Mar 2025	2,600,000	2,589,626
	HUMANA INC	3.85% 01 Oct 2024	1,600,000	1,579,648
	HUMANA INC	4.5% 01 Apr 2025	232,000	230,202
	HYUNDAI AUTO RECEIVABLES	5.54% 16 Oct 2028	595,000	607,635
	HYUNDAI AUTO RECEIVABLES	5.48% 17 Apr 2028	439,000	444,993
	ING GROEP NV	4.625% 06 Jan 2026	222,000	220,695
	INTL BK RECON + DEVELOP	0.65% 10 Feb 2026	2,400,000	2,198,880
	JAPANESE YEN	FOREIGN CURRENCY	2,592,142	18,387
	JOHN DEERE CAPITAL CORP	0.7% 15 Jan 2026	1,205,000	1,117,457
	JOHN DEERE CAPITAL CORP	5.15% 08 Sep 2026	905,000	922,105
	JOHN DEERE OWNER TRUST	5.18% 15 Mar 2028	766,000	772,220
*	JP MORGAN CHASE COMMERCIAL	1% 15 Sep 2029	110,089	101,287
*	JP MORGAN CHASE COMMERCIAL	1% 15 Mar 2039	540,000	532,608
*	JP MORGAN CHASE COMMERCIAL	1% 15 Apr 2038	122,837	121,734
*	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	75,952	72,268

*	JP MORGAN MORTGAGE TRUST	1% 25 Jun 2050	10,281	10,163
*	JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	28,147	27,922
*	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	52,907	50,068
*	JPMORGAN CHASE + CO	1% 29 Jan 2027	1,204,000	1,176,416
*	JPMORGAN CHASE + CO	1% 15 Oct 2025	284,000	276,789
*	JPMORGAN CHASE + CO	1% 13 Mar 2026	1,790,000	1,719,814
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	2,745,000	2,533,855
*	JPMORGAN CHASE + CO	1% 10 Dec 2025	1,260,000	1,212,939
*	JPMORGAN CHASE + CO	1% 24 Feb 2026	446,000	431,996
*	JPMORGAN CHASE + CO	1% 26 Apr 2026	464,000	456,618
*	JPMORGAN CHASE + CO	1% 22 Oct 2027	1,525,000	1,569,591
	KLA CORP	4.65% 01 Nov 2024	49,000	48,706
	KNDL MORTGAGE TRUST	1% 15 May 2036	580,000	578,519
	KSL COMMERCIAL MORTGAGE	1% 15 Dec 2036	330,000	329,815
	L3HARRIS TECH INC	3.85% 15 Dec 2026	326,000	319,783
	L3HARRIS TECH INC	5.4% 15 Jan 2027	1,896,000	1,938,546
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,250,000	33
	MERIT	1% 15 Jul 2038	600,000	589,108
	MF1 MULTIFAMILY HOUSING	1% 15 Dec 2034	110,000	107,058
	MIRA TRUST	6.754% 10 Jun 2038	173,000	178,446
	MITSUBISHI UFJ FIN GRP	1% 11 Oct 2025	2,305,000	2,223,057
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2025	525,000	514,127
	MORGAN STANLEY	1% 10 Dec 2026	2,801,000	2,577,816
	MORGAN STANLEY	1% 20 Apr 2029	570,000	573,289
	MORGAN STANLEY BANK NA	5.882% 30 Oct 2026	2,256,000	2,319,800
	MSDB TRUST	1% 11 Jul 2039	395,000	313,363
	MTN COMMERCIAL MORTGAGE	1% 15 Mar 2039	675,000	655,080
	NATIONAL AUSTRALIA BANK	5.134% 28 Nov 2028	3,240,000	3,325,990
	NATIONAL AUSTRALIA BK/NY	4.966% 12 Jan 2026	1,505,000	1,514,542
	NATIONAL RURAL UTIL COOP	4.45% 13 Mar 2026	1,170,000	1,168,023
	NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	20,167	19,739
	NAVIENT STUDENT LOAN TRUST	5.51% 15 Oct 2071	904,431	905,869
	NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	223,286	215,370
	NAVIENT STUDENT LOAN TRUST	3.13% 15 Feb 2068	82,004	78,660
	NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059	401,140	395,834
	NAVIENT STUDENT LOAN TRUST	2.4% 15 Oct 2068	205,301	192,918
	NAVIENT STUDENT LOAN TRUST	1% 15 Nov 2068	253,543	254,728
	NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059	260,819	257,941
	NAVIENT STUDENT LOAN TRUST	1.22% 15 Jul 2069	375,092	339,627
	NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2069	185,096	183,317
	NAVIENT STUDENT LOAN TRUST	0.84% 15 May 2069	78,882	69,411
	NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2060	1,110,473	1,067,517
	NAVIENT STUDENT LOAN TRUST	0.97% 16 Dec 2069	1,018,833	878,378
	NAVIENT STUDENT LOAN TRUST	1.11% 18 Feb 2070	529,242	451,217
	NAVIENT STUDENT LOAN TRUST	1.58% 15 Apr 2070	251,202	218,422
	NAVIENT STUDENT LOAN TRUST	0.94% 15 Jul 2069	582,493	506,686
	NAVIENT STUDENT LOAN TRUST	6.48% 15 Mar 2072	356,870	364,050

NAVISTAR FINANCIAL DEALER NOTE	6.18% 25 Aug 2028	246,000	249,890
NEDER WATERSCHAPSBANK	4.875% 24 Feb 2025	7,435,000	7,435,000
NELNET STUDENT LOAN TRUST	1.36% 20 Apr 2062	543,537	491,542
NELNET STUDENT LOAN TRUST	1% 20 Apr 2062	1,075,044	1,057,851
NEXTERA ENERGY CAPITAL	4.45% 20 Jun 2025	1,300,000	1,288,508
NISSAN AUTO RECEIVABLES OWNER	5.93% 15 Mar 2028	962,000	985,382
NISSAN MOTOR ACCEPTANCE	1.125% 16 Sep 2024	4,450,000	4,295,541
NISSAN MOTOR CO	3.522% 17 Sep 2025	241,000	232,177
NORFOLK SOUTHERN CORP	2.9% 15 Jun 2026	793,000	760,971
NTT FINANCE CORP	4.239% 25 Jul 2025	1,350,000	1,334,894
NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	494,000	476,038
NXP BV/NXP FDG/NXP USA	3.875% 18 Jun 2026	918,000	894,352
OCCIDENTAL PETROLEUM COR	5.55% 15 Mar 2026	2,230,000	2,248,576
OMERS FINANCE TRUST	4% 20 Apr 2028	580,000	569,705
ONE GAS INC	1.1% 11 Mar 2024	1,014,000	1,004,702
ONE NEW YORK PLAZA TRUST 2020	1% 15 Jan 2036	340,000	324,919
ONEMAIN FINANCIAL ISSUANCE TRU	3.14% 14 Oct 2036	1,932,000	1,807,300
ONSLOW BAY FINANCIAL LLC	1% 25 Feb 2052	250,375	214,589
ONTARIO TEACHERS FINANC	4.25% 25 Apr 2028	1,415,000	1,411,151
OPEN TRUST	1% 15 Oct 2028	187,629	189,015
ORACLE CORP	2.65% 15 Jul 2026	688,000	652,788
ORACLE CORP	3.25% 15 Nov 2027	356,000	338,410
ORACLE CORP	2.95% 15 Nov 2024	1,472,000	1,439,277
ORACLE CORP	2.5% 01 Apr 2025	614,000	594,739
ORACLE CORP	2.8% 01 Apr 2027	1,374,000	1,296,919
PENSKE TRUCK LEASING/PTL	2.7% 01 Nov 2024	273,000	265,670
PFS FINANCING CORP.	0.71% 15 Apr 2026	410,000	404,011
PFS FINANCING CORP.	5.8% 15 Mar 2028	1,453,000	1,473,582
PFS FINANCING CORP.	5.52% 15 Oct 2028	363,000	367,185
PHILIP MORRIS INTL INC	5.125% 17 Nov 2027	560,000	570,438
PIONEER NATURAL RESOURCE	5.1% 29 Mar 2026	450,000	453,285
PKHL COMMERCIAL MORTGAGE	1% 15 Jul 2038	904,000	837,988
PORSCHE FINANCIAL AUTO SECURIT	5.79% 22 Jan 2029	355,000	362,731
POUND STERLING	FOREIGN CURRENCY	138,042	175,976
PROTECTIVE LIFE GLOBAL	3.218% 28 Mar 2025	410,000	399,807
PSP CAPITAL INC	1% 03 Mar 2025	1,000,000	998,970
REPUBLIC OF PANAMA	2.252% 29 Sep 2032	250,000	182,935
REPUBLIC OF PERU	2.783% 23 Jan 2031	165,000	143,736
REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	1,463,000	1,446,293
ROGERS COMMUNICATIONS IN	2.95% 15 Mar 2025	3,785,000	3,677,998
RTX CORP	5.75% 08 Nov 2026	3,500,000	3,595,375
RYDER SYSTEM INC	4.625% 01 Jun 2025	234,000	232,343
RYDER SYSTEM INC	3.35% 01 Sep 2025	240,000	232,877
SABINE PASS LIQUEFACTION	5.625% 01 Mar 2025	2,035,000	2,039,050
SABINE PASS LIQUEFACTION	5% 15 Mar 2027	148,000	148,697
SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	550,000	559,724
SCHOLAR FUNDING TRUST	1% 28 Oct 2043	450,601	443,888
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Sep 2034	162,450	161,619

SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jan 2053	823,385	806,301
SMB PRIVATE EDUCATION LOAN TRU	1% 16 Oct 2056	1,372,312	1,390,212
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Feb 2036	422,652	419,390
SMB PRIVATE EDUCATION LOAN TRU	2.23% 15 Sep 2037	428,770	399,364
SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	300,635	272,673
SMB PRIVATE EDUCATION LOAN TRU	2.85% 16 Nov 2054	589,791	544,777
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jan 2053	448,295	447,619
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	66,698	66,013
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jun 2037	194,182	192,589
SMB PRIVATE EDUCATION LOAN TRU	3.94% 16 Feb 2055	392,862	374,364
SMB PRIVATE EDUCATION LOAN TRU	5.67% 15 Nov 2052	244,796	245,968
SOCIAL PROFESSIONAL LOAN PROGR	1.95% 15 Feb 2046	111,436	101,094
SOCIAL PROFESSIONAL LOAN PROGR	2.84% 25 Jan 2041	191,722	186,013
SOCIETE GENERALE	0% 06 Mar 2024	1,700,000	1,683,456
SPRINT LLC	7.625% 01 Mar 2026	337,000	351,963
SUMITOMO MITSUI FINL GRP	5.464% 13 Jan 2026	850,000	857,132
SUNTORY HOLDINGS LTD	2.25% 16 Oct 2024	200,000	194,770
SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL	133,630	133,630
SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL	(133,630)	(133,630)
SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH	173,000	173,000
SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH	(94,000)	(94,000)
SWAP JP MORGAN COC	SWAP CASH COLLATERAL	9,000	9,000
SWEDBANK AB	3.356% 04 Apr 2025	1,750,000	1,714,703
SWEDISH EXPORT CREDIT	4.375% 13 Feb 2026	695,000	694,138
SYNCHRONY FINANCIAL	3.7% 04 Aug 2026	167,000	156,902
T MOBILE USA INC	3.5% 15 Apr 2025	1,394,000	1,365,186
T MOBILE USA INC	2.25% 15 Feb 2026	795,000	753,374
T MOBILE USA INC	2.625% 15 Apr 2026	997,000	948,994
TARGA RESOURCES CORP	5.2% 01 Jul 2027	875,000	879,900
TAUBMAN CENTERS COMMERCIAL	1% 15 May 2037	900,000	891,044
TEXAS ELECTRIC MKT STABL	4.265% 01 Aug 2036	217,320	210,955
TORONTO DOMINION BANK	0.75% 11 Sep 2025	1,890,000	1,764,013
TORONTO DOMINION BANK	4.285% 13 Sep 2024	1,145,000	1,135,279
TOYOTA AUTO LOAN EXTENDED	4.93% 25 Jun 2036	2,311,000	2,329,559
TOYOTA AUTO RECEIVABLES OWNER	5.16% 17 Apr 2028	501,000	505,129
TOYOTA AUTO RECEIVABLES OWNER	5.54% 15 Aug 2028	382,000	389,931
TOYOTA MOTOR CREDIT CORP	5.4% 10 Nov 2025	1,370,000	1,390,947
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	358,000	375,395
TRUIST FINANCIAL CORP	1% 08 Jun 2027	2,915,000	2,967,208
UBS GROUP AG	1% 22 Dec 2027	1,421,000	1,463,104
UBS GROUP AG	1% 05 Aug 2025	3,370,000	3,344,894
UNION PACIFIC CORP	3% 15 Apr 2027	220,000	210,604
UNITED MEXICAN STATES	1.45% 25 Oct 2033	760,000	654,979
US 10YR NOTE (CBT)MAR24	XCBT 20240319	(4,700,000)	(38,119)
US 10YR ULTRA FUT MAR24	XCBT 20240319	(7,300,000)	(373,573)
US 2YR NOTE (CBT) MAR24	XCBT 20240328	123,200,000	1,107,505
US 5YR NOTE (CBT) MAR24	XCBT 20240328	(43,300,000)	(990,091)

US DOLLAR	CURRENCY	666,144	666,144
US LONG BOND(CBT) MAR24	XCBT 20240319	(2,400,000)	(217,681)
US TREASURY N/B	2.375% 29 Feb 2024	2,270,000	2,259,005
US TREASURY N/B	2.125% 31 Mar 2024	95,000	94,250
US TREASURY N/B	2% 31 May 2024	100	99
US TREASURY N/B	1.75% 31 Jul 2024	285,000	279,556
US TREASURY N/B	0.25% 15 Mar 2024	2,340,000	2,316,691
US TREASURY N/B	0.625% 15 Oct 2024	30,000,000	29,009,766
US TREASURY N/B	1.5% 29 Feb 2024	4,250,000	4,223,105
US TREASURY N/B	3% 30 Jun 2024	4,310,200	4,264,741
US TREASURY N/B	3.125% 15 Aug 2025	13,205,000	12,941,416
US TREASURY N/B	3.25% 31 Aug 2024	10,070,000	9,950,812
US TREASURY N/B	3.5% 15 Sep 2025	12,650,000	12,464,697
US TREASURY N/B	4.5% 15 Nov 2025	9,240,000	9,272,123
US TREASURY N/B	4% 15 Dec 2025	11,490,000	11,430,755
US TREASURY N/B	3.875% 15 Jan 2026	1,510,000	1,498,793
US TREASURY N/B	4% 15 Feb 2026	16,450,000	16,378,031
US TREASURY N/B	4.625% 15 Mar 2026	23,590,000	23,801,942
US TREASURY N/B	3.75% 15 Apr 2026	6,515,000	6,455,958
US TREASURY N/B	3.625% 15 May 2026	3,640,000	3,599,050
US TREASURY N/B	4.5% 15 Jul 2026	25,720,000	25,967,153
US TREASURY N/B	4.375% 15 Aug 2026	14,300,000	14,400,547
US TREASURY N/B	4.625% 15 Sep 2026	6,435,000	6,525,492
US TREASURY N/B	4.625% 15 Oct 2026	9,345,000	9,487,365
US TREASURY N/B	4.625% 15 Nov 2026	30,195,000	30,683,310
US TREASURY N/B	4.875% 30 Nov 2025	13,345,000	13,485,227
VERIZON COMMUNICATIONS	0.85% 20 Nov 2025	640,000	594,451
VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	3,037,000	2,922,444
VICI PROPERTIES / NOTE	4.625% 15 Jun 2025	32,000	31,454
VICI PROPERTIES LP	4.375% 15 May 2025	35,000	34,406
VOLKSWAGEN AUTO LOAN	5.02% 20 Jun 2028	662,000	666,181
VOLKSWAGEN GROUP AMERICA	5.7% 12 Sep 2026	1,249,000	1,267,223
WEC ENERGY GROUP INC	4.75% 09 Jan 2026	1,145,000	1,140,409
WELLS FARGO + COMPANY	3% 22 Apr 2026	1,480,000	1,418,462
WELLS FARGO + COMPANY	1% 30 Oct 2025	1,700,000	1,655,222
WELLS FARGO + COMPANY	1% 25 Apr 2026	1,410,000	1,382,787
WELLS FARGO + COMPANY	1% 15 Aug 2026	620,000	614,017
WELLS FARGO BANK NA	5.45% 07 Aug 2026	2,661,000	2,704,907
WELLS FARGO COMMERCIAL	1% 15 Dec 2059	2,107,047	39,553
WESTLAKE CORP	0.875% 15 Aug 2024	282,000	273,498
WESTPAC BANKING CORP	4.184% 22 May 2028	1,775,000	1,751,481
WF RBS COMMERCIAL MORTGAGE	3.752% 15 Sep 2057	395,000	385,632
WILLIAMS COMPANIES INC	5.4% 02 Mar 2026	3,279,000	3,313,167
	Sub-Total: Fund 5710 1 of 16		**Total $ 654,061,878**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	1166 AVENUE OF THE AMERICAS CO	5.689% 13 Oct 2037	1,000,000		$ 928,152
	1211 AVENUE OF THE AMERICAS TR	3.9% 10 Aug 2035	1,400,000		1,332,998
	3 MONTH SOFR FUT JUN24	XCME 20240917	43,250,000		214,088
	3 MONTH SOFR FUT SEP24	XCME 20241217	(43,250,000)		(270,313)
	AERCAP IRELAND CAP/GLOBA	1.65% 29 Oct 2024	400,000		385,828
	AMERICAN HOMES 4 RENT	4.25% 15 Feb 2028	1,800,000		1,748,484
	AMERICAN HONDA FINANCE	1% 22 Nov 2024	600,000		601,110
	AMERICAN TOWER CORP	3.55% 15 Jul 2027	800,000		768,616
	AMGEN INC	4.875% 01 Mar 2053	1,400,000		1,312,626
	AREIT CRE TRUST	1% 17 Nov 2038	4,252,206		4,206,785
	AREIT CRE TRUST	1% 20 Jan 2037	2,503,409		2,485,503
	AT+T INC	4.85% 01 Mar 2039	900,000		861,444
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	65,000		44,353
	AVALONBAY COMMUNITIES	1.9% 01 Dec 2028	1,400,000		1,236,116
	AVIATION CAPITAL GROUP	6.75% 25 Oct 2028	800,000		834,984
	BANCO SANTANDER SA	1% 24 Mar 2028	1,600,000		1,539,072
	BANCO SANTANDER SA	6.607% 07 Nov 2028	400,000		426,512
	BANK OF AMERICA CORP	1% 07 Feb 2030	1,600,000		1,518,112
	BANK OF AMERICA CORP	1% 29 Apr 2031	1,800,000		1,552,194
	BANK OF MONTREAL	5.203% 01 Feb 2028	600,000		611,700
	BARCLAYS PLC	1% 02 Nov 2026	600,000		619,680
	BARCLAYS PLC	1% 02 Nov 2028	500,000		534,615
	BARCLAYS PLC	1% 13 Sep 2027	600,000		600,780
	BAYER US FINANCE II LLC	4.375% 15 Dec 2028	1,600,000		1,521,648
	BBCCRE TRUST	3.966% 10 Aug 2033	2,200,000		2,066,980
	BENCHMARK MORTGAGE TRUST	3.965% 10 Apr 2051	606,022		592,431
	BENCHMARK MORTGAGE TRUST	1% 15 Jan 2055	1,500,000		1,336,834
	BETONY CLO 2, LTD.	1% 30 Apr 2031	844,430		842,994
	BIG COMMERCIAL MORTGAGE	1% 15 Feb 2039	1,150,294		1,129,650
	BLACK HILLS CORP	2.5% 15 Jun 2030	1,500,000		1,262,385
	BNP PARIBAS	1% 19 Nov 2025	1,500,000		1,461,915
	BOA FUTURES COC	BOA FUTURES CCBOSXUS1	156,000		156,000
	BOEING CO	2.7% 01 Feb 2027	800,000		755,088
	BOOST NEWCO BORROWER LLC	7.5% 15 Jan 2031	400,000		424,360
	BOSTON GAS COMPANY	3.15% 01 Aug 2027	300,000		280,038
	BPCE SA	1% 19 Jul 2033	1,300,000		1,307,475
	BRAZILIAN REAL	FOREIGN CURRENCY	426,112		87,721
	BRITISH AIR 20 1 A PTT	4.25% 15 May 2034	550,237		510,603
	BROADCOM INC	3.137% 15 Nov 2035	1,660,000		1,364,902
	BROADCOM INC	4.926% 15 May 2037	897,000		869,292
	BSPRT ISSUER, LTD.	1% 15 Dec 2038	1,200,000		1,189,281
	BWU01BQZ7 IRS JPY R V 12MTONAR	1% 15 Dec 2051	57,000,000		92,919

BWU01E2M6 IRS JPY R V 06MTONA	1% 20 Mar 2038	99,000,000	35,742
BWU01G209 IRS JPY R V 12MTONAR	1% 08 Feb 2052	30,000,000	39,930
BWU01G324 IRS JPY R V 12MTONAR	1% 09 Feb 2052	53,000,000	67,210
BWU01GJD3 IRS JPY R V 12MTONAR	1% 15 Mar 2042	363,400,000	322,875
BWU01HIX8 IRS JPY R V 12MTONAR	1% 15 Jun 2052	60,000,000	63,734
BWU01I4K9 IRS JPY R V 12MTONAR	1% 19 Apr 2042	12,000,000	8,454
BWU01JHW7 IRS USD R V 12MSOFR	1% 21 Dec 2032	2,500,000	277,698
BWU01JI06 IRS USD R V 12MSOFR	1% 21 Dec 2052	6,800,000	1,946,264
BWU01PC24 IRS USD R V 12MSOFR	1% 20 Sep 2025	1,900,000	23,244
BWU01XER0 IRS GBP R V 12MSONIA	1% 20 Mar 2054	300,000	(64,557)
BX TRUST	1% 15 Oct 2038	860,123	844,482
BX TRUST	1% 17 Jan 2039	1,200,000	1,177,047
CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	700,000	664,692
CALIFORNIA ST HLTH FACS FING A	4.19% 01 Jun 2037	1,300,000	1,188,064
CALIFORNIA ST HLTH FACS FING A	1.979% 01 Jun 2030	3,000,000	2,562,690
CANADA SQUARE MORTGAGE	1% 17 Jan 2059	825,494	1,046,033
CANADIAN DOLLAR	FOREIGN CURRENCY	452,784	343,383
CAPITAL FOUR US CLO	1% 20 Jan 2037	800,000	803,920
CARLYLE GLOBAL MARKET	1% 27 Jul 2031	841,799	840,452
CARMAX AUTO OWNER TRUST	3.81% 15 Sep 2025	309,993	308,918
CCMZFTUS7 FWBC MIZUHO	FORWARDS CASH	(1,600,000)	(1,600,000)
CENTENE CORP	2.625% 01 Aug 2031	400,000	333,872
CHARLES SCHWAB CORP	1% 17 Nov 2029	400,000	420,252
CHENIERE ENERGY INC	4.625% 15 Oct 2028	700,000	682,843
CIFC FUNDING LTD	1% 24 Apr 2031	790,567	790,093
CITIBANK NA	5.864% 29 Sep 2025	500,000	508,465
CITIGROUP COMMERCIAL	3.431% 10 Jun 2048	940,321	925,935
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	2,000,000	1,965,074
COMM MORTGAGE TRUST	4.228% 10 May 2051	2,100,000	1,971,369
COMMUNITY PRESERVATION C	2.867% 01 Feb 2030	1,400,000	1,217,020
CONSTELLATION EN GEN LLC	5.6% 01 Mar 2028	600,000	618,546
COOPERAT RABOBANK UA/NY	5.5% 05 Oct 2026	600,000	614,286
CREDIT SUISSE MORTGAGE TRUST	3.565% 15 Dec 2049	498,592	488,169
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	1,724,672	1,594,116
CRH AMERICA FINANCE INC	4.5% 04 Apr 2048	1,000,000	934,940
CSAIL COMMERCIAL MORTGAGE	3.448% 15 Aug 2048	304,206	299,977
CURRENCY CONTRACT	AUD/USD	—	(955)
CURRENCY CONTRACT	EUR/USD	—	(1,134)
CURRENCY CONTRACT	EUR/USD	—	(50,894)
CURRENCY CONTRACT	EUR/USD	—	(338)
CURRENCY CONTRACT	GBP/USD	—	(453)
CURRENCY CONTRACT	GBP/USD	—	(26,990)
CURRENCY CONTRACT	GBP/USD	—	(4,021)
CURRENCY CONTRACT	GBP/USD	—	(6,263)
CURRENCY CONTRACT	JPY/USD	—	(8,491)
CURRENCY CONTRACT	JPY/USD	—	(2,552)

CURRENCY CONTRACT	MXN/USD	—	(614)
DALLAS FORT WORTH TX INTERNATI	1.649% 01 Nov 2026	1,500,000	1,385,576
DALLAS FORT WORTH TX INTERNATI	4.507% 01 Nov 2051	1,600,000	1,498,178
DANISH KRONE	FOREIGN CURRENCY	1,950	289
DEUTSCHE BANK AG	2.625% 16 Dec 2024	1,200,000	1,482,261
DEUTSCHE BANK NY	1% 16 Nov 2027	1,400,000	1,280,468
DEUTSCHE BANK REPO	5.42% 02 Jan 2024	40,100,000	40,100,000
DLLAD LLC	5.19% 20 Apr 2026	667,900	666,123
EDISON INTERNATIONAL	6.95% 15 Nov 2029	1,200,000	1,305,372
ENBRIDGE INC	5.9% 15 Nov 2026	300,000	308,124
ENEL FINANCE INTL NV	7.5% 14 Oct 2032	700,000	800,030
EPR PROPERTIES	4.95% 15 Apr 2028	1,700,000	1,617,958
EQUITABLE FINANCIAL LIFE	5.45% 03 Mar 2028	500,000	502,415
EQUITABLE HOLDINGS INC	5% 20 Apr 2048	1,000,000	933,380
EQUS 2021 EQAZ MORTGAGE TRUST	1% 15 Oct 2038	1,199,976	1,174,357
EURO BUND FUTURE MAR24	XEUR 20240307	(11,200,000)	(512,834)
EURO CURRENCY	FOREIGN CURRENCY	69,766	77,067
EXTRA SPACE STORAGE LP	3.875% 15 Dec 2027	1,800,000	1,725,858
FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,300,000	1,282,372
FANNIE MAE	7.5% 20 Sep 2027	70,866	72,589
FANNIE MAE	6.5% 25 Jul 2029	79,639	80,906
FANNIE MAE	6.5% 25 Sep 2029	155,372	158,792
FANNIE MAE	1% 25 May 2036	665,755	656,166
FANNIE MAE	1% 25 Nov 2036	850,298	836,094
FANNIE MAE	7% 25 Jul 2039	65,310	69,856
FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	6,799	6,766
FED HM LN PC POOL 1J1214	1% 01 Sep 2035	17,890	17,688
FED HM LN PC POOL 1J1219	1% 01 Oct 2035	59,776	59,477
FED HM LN PC POOL 781923	1% 01 Sep 2034	191,988	193,891
FED HM LN PC POOL 785867	1% 01 Dec 2026	7,156	7,108
FED HM LN PC POOL 789758	1% 01 Sep 2032	5,801	5,812
FED HM LN PC POOL 789777	1% 01 Sep 2032	7,116	7,147
FED HM LN PC POOL 848812	1% 01 Oct 2039	391,703	391,534
FED HM LN PC POOL C91256	5% 01 Jun 2029	7,938	7,940
FED HM LN PC POOL Q47083	3.5% 01 Apr 2047	2,151,766	2,021,308
FED HM LN PC POOL Q47482	3.5% 01 Apr 2047	2,428,767	2,281,516
FED HM LN PC POOL QD9615	3.5% 01 Apr 2052	94,576	86,758
FED HM LN PC POOL QE3526	3.5% 01 Jun 2052	35,836	33,029
FED HM LN PC POOL QE3580	3.5% 01 Jun 2052	389,284	357,651
FED HM LN PC POOL QE5714	3.5% 01 Jul 2052	1,924,258	1,767,839
FED HM LN PC POOL QE8014	3.5% 01 Aug 2052	180,873	165,923
FED HM LN PC POOL QG1876	5% 01 May 2053	1,934,583	1,914,919
FED HM LN PC POOL QG6691	5.5% 01 Jun 2053	223,152	224,485
FED HM LN PC POOL RA8614	3.5% 01 Sep 2052	396,533	364,928
FED HM LN PC POOL SB0257	4% 01 Nov 2033	62,414	61,489
FED HM LN PC POOL SD2524	4% 01 Oct 2052	689,677	652,348

FED HM LN PC POOL SD3275	5.5% 01 Jul 2053	1,958,650	1,972,370
FED HM LN PC POOL SD8220	3% 01 Jun 2052	10,721,582	9,484,901
FED HM LN PC POOL SD8243	3.5% 01 Sep 2052	134,894	123,908
FED HM LN PC POOL SD8254	3% 01 Oct 2052	8,846,353	7,824,598
FED HM LN PC POOL SD8329	5% 01 Jun 2053	5,778,905	5,720,166
FEDERAL HOME LOAN BANK	1.115% 26 Feb 2027	9,200,000	8,361,696
FEDERAL HOME LOAN BANK	0.96% 05 Mar 2026	6,100,000	5,669,462
FEDERAL HOME LOAN BANK	5.64% 16 Sep 2024	1,900,000	1,895,497
FEDERAL HOME LOAN BANK	5.72% 27 Sep 2024	2,800,000	2,800,756
FIFTH THIRD BANCORP	1% 27 Oct 2028	100,000	103,820
FNMA POOL 257238	5% 01 Jun 2028	21,690	21,608
FNMA POOL 450838	5.5% 01 Dec 2028	648	662
FNMA POOL 457274	1% 01 Oct 2028	457	456
FNMA POOL 559810	1% 01 Aug 2040	23,238	23,095
FNMA POOL 735764	1% 01 Jul 2035	69,293	69,652
FNMA POOL 735965	1% 01 Oct 2035	13,581	13,517
FNMA POOL 745390	1% 01 Feb 2036	459,793	458,652
FNMA POOL 783610	1% 01 Jun 2035	304,166	305,402
FNMA POOL 814000	6% 01 Jun 2035	43,250	45,301
FNMA POOL 822101	1% 01 May 2035	99,530	99,031
FNMA POOL 826129	1% 01 Jul 2035	34,135	33,562
FNMA POOL 844532	1% 01 Nov 2035	40,432	40,961
FNMA POOL 890362	1% 01 Aug 2041	458,835	461,215
FNMA POOL 897717	1% 01 Aug 2036	3,415	3,410
FNMA POOL 899601	5.5% 01 Jul 2047	912,972	938,255
FNMA POOL 902551	6% 01 Nov 2036	1,751	1,839
FNMA POOL AA7916	4% 01 Mar 2039	5,665	5,510
FNMA POOL AB9136	2.5% 01 Apr 2043	40,639	35,972
FNMA POOL AE8349	6% 01 Aug 2037	9,275	9,667
FNMA POOL AK0730	1% 01 Feb 2042	52,604	52,972
FNMA POOL AL2815	1% 01 May 2035	53,924	54,526
FNMA POOL AL5548	1% 01 May 2038	335,100	336,829
FNMA POOL AL6447	1% 01 Jan 2026	172	170
FNMA POOL AL7183	1% 01 Jan 2036	118,488	119,734
FNMA POOL AL8922	1% 01 May 2030	254,529	247,200
FNMA POOL AL9380	1% 01 Apr 2031	512,125	491,809
FNMA POOL AR5180	3% 01 Jul 2043	1,125,744	1,027,647
FNMA POOL AS1410	3% 01 Jan 2029	144,559	139,663
FNMA POOL AS4168	4% 01 Dec 2044	67,550	65,325
FNMA POOL AS5715	3% 01 Sep 2030	179,615	172,355
FNMA POOL AS7603	4% 01 Jul 2046	659,192	635,460
FNMA POOL AX7911	3% 01 Jan 2045	123,983	112,695
FNMA POOL AZ8086	3.5% 01 Jul 2045	209,574	196,882
FNMA POOL BE2092	3.5% 01 Dec 2046	129,446	121,107
FNMA POOL BM1447	1% 01 Jul 2047	5,904,086	5,539,688
FNMA POOL BS7947	4.55% 01 Mar 2028	500,000	496,401

FNMA POOL BS9245	4.92% 01 Aug 2028	100,000	100,913
FNMA POOL BW2936	3.5% 01 Jun 2052	954,119	876,709
FNMA POOL BW4190	3.5% 01 Aug 2052	853,564	783,009
FNMA POOL BY6826	5.5% 01 Jul 2053	92,518	92,974
FNMA POOL BY7116	5.5% 01 Jun 2053	671,732	675,728
FNMA POOL CB2668	3% 01 Jan 2052	10,532,381	9,313,878
FNMA POOL CB2894	3% 01 Feb 2052	3,459,696	3,059,440
FNMA POOL CB3120	3% 01 Mar 2052	6,857,915	6,061,282
FNMA POOL CB6220	4.5% 01 May 2053	97,976	95,393
FNMA POOL CB6241	4.5% 01 May 2053	1,599,843	1,554,547
FNMA POOL FS1371	1% 01 Mar 2052	11,432,378	10,104,363
FNMA POOL FS2190	1% 01 Jun 2052	639,878	611,234
FNMA POOL FS3097	1% 01 Oct 2052	181,420	173,668
FNMA POOL FS3547	1% 01 Aug 2052	49,152	45,164
FNMA POOL FS3955	1% 01 Aug 2052	1,070,116	981,661
FNMA POOL MA0184	5% 01 Sep 2029	170,653	170,626
FNMA POOL MA4700	4% 01 Aug 2052	6,400,367	6,060,996
FNMA POOL MA5062	3% 01 Jun 2053	9,161,964	8,109,225
FNMA POOL MA5105	4.5% 01 Aug 2053	2,965,656	2,875,815
FNMA TBA 30 YR 2	2% 13 Feb 2054	6,200,000	5,074,725
FNMA TBA 30 YR 3	3% 16 Jan 2054	800,000	707,657
FNMA TBA 30 YR 3	3% 13 Feb 2054	12,800,000	11,337,741
FNMA TBA 30 YR 3	3% 13 Mar 2054	3,200,000	2,837,712
FNMA TBA 30 YR 3.5	3.5% 13 Feb 2054	7,500,000	6,890,985
FNMA TBA 30 YR 4	4% 16 Jan 2054	16,200,000	15,331,729
FNMA TBA 30 YR 4	4% 13 Feb 2054	9,500,000	9,000,234
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2054	7,500,000	7,283,423
FNMA TBA 30 YR 5	5% 16 Jan 2054	7,000,000	6,932,667
FNMA TBA 30 YR 5.5	5.5% 13 Feb 2054	12,400,000	12,467,704
FREDDIE MAC	6.5% 15 Feb 2026	8,492	8,468
FREDDIE MAC	6% 15 Dec 2028	55,408	56,141
FREDDIE MAC	1% 15 Nov 2042	808,174	811,278
FREDDIE MAC	1% 15 Oct 2043	468,336	456,262
FREDDIE MAC	1% 15 Aug 2040	386,036	380,430
FREDDIE MAC	1% 15 Oct 2040	368,024	362,731
FREDDIE MAC	5.5% 15 Nov 2032	382,483	387,287
FREDDIE MAC	1% 15 May 2037	201,078	197,528
GLOBE LIFE INC	2.15% 15 Aug 2030	1,300,000	1,089,985
GNMA II POOL 002910	8.5% 20 Apr 2030	370	391
GNMA II POOL 002947	8.5% 20 Jul 2030	211	223
GNMA II POOL 003029	8.5% 20 Jan 2031	1,614	1,715
GNMA II POOL 780840	8.5% 20 Jul 2028	1,818	1,879
GNMA II POOL MA5399	4.5% 20 Aug 2048	721,359	713,330
GNMA II POOL MA5652	4.5% 20 Dec 2048	184,459	182,406
GNMA POOL 783473	3.5% 15 Nov 2041	249,480	236,922
GNMA POOL AL1543	3% 15 May 2045	190,348	174,942

	GNMA POOL BT3503	4% 15 Feb 2050	89,780	86,632
	GOLDMAN SACH AND CO	TBA CASH COLLATERAL	(2,030,000)	(2,030,000)
	GOLDMAN SACHS GROUP INC	1% 24 Oct 2029	600,000	637,326
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2027	400,000	366,044
	GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	500,000	505,170
	GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	500,000	499,685
	GOODMAN US FIN FOUR	4.5% 15 Oct 2037	700,000	599,179
	GS MORTGAGE SECURITIES TRUST	3.621% 10 Oct 2035	1,400,000	1,317,743
	GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	41	41
	GS MORTGAGE SECURITIES TRUST	2.855% 10 May 2034	968,963	702,036
	GS MORTGAGE SECURITIES TRUST	1% 15 Aug 2039	2,600,000	2,599,363
	HSBC HOLDINGS PLC	1% 03 Nov 2028	900,000	965,052
	HSBC HOLDINGS PLC	1% 14 Aug 2027	1,000,000	1,003,470
	HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,142,458	1,053,903
	HUNDRED ACRE WOOD TRUST	1% 25 Dec 2051	1,215,052	1,122,715
	INTEL CORP	5.125% 10 Feb 2030	700,000	727,566
	JACKSON NATL LIFE GLOBAL	1% 28 Jun 2024	800,000	800,736
	JAPANESE YEN	FOREIGN CURRENCY	(36,074,095)	(255,881)
*	JP MORGAN MORTGAGE TRUST	1% 25 May 2050	707,784	617,866
*	JPMBB COMMERCIAL MORTGAGE	3.017% 15 Feb 2048	436,391	429,344
	JPN 10Y BOND(OSE) MAR24	XOSE 20240313	(400,000,000)	(35,436)
	KBC GROUP NV	1% 19 Jan 2029	400,000	406,984
	KILROY REALTY LP	4.375% 01 Oct 2025	2,300,000	2,239,372
	L3HARRIS TECHNOLOGIES INC	5.77% 20 Feb 2024	700,000	694,390
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,100,000	31
	LLOYDS BANK PLC	1% 02 Apr 2032	1,400,000	905,198
	LLOYDS BANKING GROUP PLC	1% 18 Mar 2028	1,300,000	1,245,556
	LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	1,000,000	975,869
	LOANCORE 2022 CRE7 ISSUER LTD.	1% 17 Jan 2037	1,200,000	1,185,681
	LOUISIANA LOC GOVT ENVRNMNTL	4.275% 01 Feb 2036	2,600,000	2,511,253
	LOUISIANA ST LOCAL GOVT	4.145% 01 Feb 2033	1,300,000	1,258,451
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	473,359	27,952
	MF1 MULTIFAMILY HOUSING	1% 16 Oct 2036	991,525	981,774
	MIZUHO FINANCIAL GROUP	1% 13 Sep 2030	1,700,000	1,504,551
	MIZUHO FINANCIAL GROUP	1% 27 May 2029	500,000	512,295
	MONONGAHELA POWER CO	3.55% 15 May 2027	2,000,000	1,906,380
	MORGAN STANLEY	1% 16 Oct 2026	800,000	814,656
	MORGAN STANLEY	1% 01 Nov 2029	500,000	530,410
	MORGAN STANLEY	TBA CASH COLLATERAL	(598,000)	(598,000)
	MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL	44,000	44,000
	MORGAN STANLEY CAPITAL I TRUST	3.337% 15 Dec 2049	2,163,699	2,022,917
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2038	1,400,000	1,305,144
	NATIONAL GRID PLC	5.809% 12 Jun 2033	500,000	526,620
	NATIONAL SECS CLEARING	5% 30 May 2028	850,000	867,425
	NATIONWIDE BLDG SOCIETY	5.264% 10 Nov 2026	400,000	407,536
	NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	931,448	935,704

*	NEW YORK LIFE GLOBAL FDG	1.2% 07 Aug 2030	1,400,000	1,124,690
	NEW YORK ST URBAN DEV CORP	1.877% 15 Mar 2030	2,000,000	1,704,830
	NEW ZEALAND DOLLAR	FOREIGN CURRENCY	467	295
	NEXTERA ENERGY CAPITAL	2.25% 01 Jun 2030	1,800,000	1,541,772
	NEXTERA ENERGY CAPITAL	4.9% 28 Feb 2028	800,000	807,424
	NIAGARA MOHAWK POWER	4.278% 15 Dec 2028	600,000	574,932
	NISSAN MOTOR CO	4.81% 17 Sep 2030	1,300,000	1,216,865
	NNN REIT INC	3.5% 15 Oct 2027	1,500,000	1,417,545
	NOMURA HOLDINGS INC	3.103% 16 Jan 2030	1,700,000	1,504,993
	NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	1,400,000	984,326
	OMEGA HLTHCARE INVESTORS	4.75% 15 Jan 2028	1,700,000	1,641,078
	ONEOK INC	6.625% 01 Sep 2053	700,000	786,457
	ORACLE CORP	3.6% 01 Apr 2050	1,700,000	1,260,244
	OZLM LTD	1% 17 Apr 2031	1,096,672	1,095,247
	PACIFIC GAS + ELECTRIC	4.4% 01 Mar 2032	1,400,000	1,296,680
	POLISH ZLOTY	FOREIGN CURRENCY	904	230
	POUND STERLING	FOREIGN CURRENCY	84,664	107,929
	PROTECTIVE LIFE GLOBAL	5.209% 14 Apr 2026	700,000	699,979
	READYCAP COMMERCIAL	1% 25 Oct 2039	1,093,433	1,098,779
	REPUBLIC OF CHILE	3.5% 31 Jan 2034	1,300,000	1,160,120
	RETAIL OPPORTUNITY IN	6.75% 15 Oct 2028	700,000	736,687
	RIPON MORTGAGES PLC	1% 28 Aug 2056	683,863	871,060
	RMAC SECURITIES PLC	1% 12 Jun 2044	634,690	782,830
	ROCHESTER GAS + ELECTRIC	3.1% 01 Jun 2027	1,000,000	943,850
	ROMANIA	2% 28 Jan 2032	1,600,000	1,366,002
	ROMANIA	2% 14 Apr 2033	2,200,000	1,818,347
	ROYAL BANK OF CANADA	4.9% 12 Jan 2028	500,000	506,140
	RTX CORP	5.75% 08 Nov 2026	500,000	513,625
	S+P GLOBAL INC	2.7% 01 Mar 2029	400,000	370,396
	SALES TAX SECURITIZATION CORP	3.107% 01 Jan 2035	1,700,000	1,445,814
	SANTOS FINANCE LTD	6.875% 19 Sep 2033	200,000	212,796
	SFO COMMERICAL MORTGAGE	1% 15 May 2038	2,300,000	2,153,350
	SINGAPORE DOLLAR	FOREIGN CURRENCY	283	214
	SLM STUDENT LOAN TRUST	1% 25 Oct 2029	155,573	155,382
	SMB PRIVATE EDUCATION LOAN TRU	2.34% 15 Sep 2034	127,077	123,400
	SOCIETE GENERALE	4.677% 15 Jun 2027	1,300,000	1,288,846
	SOCIETE GENERALE	1% 10 Jan 2029	600,000	621,750
	SOUTHERN CAL EDISON	2.25% 01 Jun 2030	1,500,000	1,291,095
	SOUTHERN CALIF GAS CO	2.95% 15 Apr 2027	1,400,000	1,327,914
	SOUTHERN CO	3.7% 30 Apr 2030	600,000	566,370
	SOUTHWEST GAS CORP	4.05% 15 Mar 2032	2,100,000	1,973,706
	SOUTHWESTERN ELEC POWER	4.1% 15 Sep 2028	500,000	483,895
	SREIT TRUST	1% 15 Oct 2038	1,400,000	1,370,772
	STANDARD CHARTERED PLC	1% 29 Jun 2032	1,300,000	1,056,029
	STARWOOD MORTGAGE	1% 25 Apr 2065	530,830	491,421
	STATE OF QATAR	4.817% 14 Mar 2049	1,600,000	1,560,208

STRIPS	0.01% 15 Feb 2042	3,300,000	1,497,634
SUMITOMO MITSUI FINL GRP	5.71% 13 Jan 2030	500,000	520,110
SUTTER HEALTH	5.164% 15 Aug 2033	900,000	918,666
SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL	10,000	10,000
SWEDBANK AB	5.337% 20 Sep 2027	1,200,000	1,203,444
SWISS FRANC	FOREIGN CURRENCY	374	444
SWPC0I305 CDS USD R F 1.00000	1% 20 Jun 2024	800,000	3,251
SWPC0JYY5 CDS USD R F 1.00000	1% 20 Jun 2026	600,000	10,227
SWPC0KR12 CDS USD R F 1.00000	1% 20 Jun 2027	600,000	203
SWPC0L126 CDS USD R F 1.00000	1% 20 Jun 2027	2,200,000	19,129
SWPC0LEQ9 CDS USD R F 1.00000	1% 20 Dec 2027	700,000	(3,933)
SWPC0LTK6 CDS USD R F 1.00000	1% 20 Jun 2028	500,000	6,203
SWU01H5Q7 IRS USD R F 1.75000	1.75% 15 Jun 2027	15,500,000	(950,709)
SWU01OT37 IRS CAD R F 4.00000	4% 21 Jun 2025	9,300,000	(16,258)
SWU01OT78 IRS CAD R F 3.75000	3.75% 20 Sep 2025	2,500,000	(8,041)
SWU01XDO8 IRS EUR R F 3.00000	3% 20 Mar 2034	11,000,000	568,768
SWU01XJV6 IRS AUD R F 4.50000	4.5% 20 Mar 2034	400,000	7,048
SWU01ZKD9 IRS MXN R F 8.86500	8.865% 24 Nov 2028	51,500,000	36,003
TENN VALLEY AUTHORITY	1.5% 15 Sep 2031	1,400,000	1,143,114
TEXAS NATURAL GAS SECURITIZTN	5.169% 01 Apr 2041	700,000	726,430
THAILAND BAHT	FOREIGN CURRENCY	760	22
THE BANK OF NOVA SCOTIA REPO	5.34% 02 Jan 2024	6,000,000	6,000,000
TOWD POINT MORTGAGE FUNDING	1% 20 Jul 2045	1,300,700	1,658,960
TRANSURBAN FINANCE CO	4.125% 02 Feb 2026	1,000,000	978,880
TRUIST FINANCIAL CORP	1% 26 Jan 2029	500,000	494,290
TSY INFL IX N/B	1.375% 15 Feb 2044	1,188,144	1,069,326
TSY INFL IX N/B	0.75% 15 Feb 2045	914,606	720,800
TSY INFL IX N/B	1% 15 Feb 2046	259,702	214,206
TSY INFL IX N/B	1% 15 Feb 2049	366,810	297,698
TSY INFL IX N/B	0.25% 15 Feb 2050	1,316,414	866,520
TSY INFL IX N/B	0.125% 15 Feb 2051	2,954,425	1,848,138
TSY INFL IX N/B	0.125% 15 Feb 2052	221,050	137,063
TSY INFL IX N/B	1.5% 15 Feb 2053	310,518	283,824
TSY INFL IX N/B	0.5% 15 Apr 2024	853,944	843,560
TSY INFL IX N/B	0.125% 15 Jul 2024	2,721,117	2,675,597
TSY INFL IX N/B	0.625% 15 Jul 2032	953,055	874,147
TSY INFL IX N/B	1.25% 15 Apr 2028	2,461,824	2,402,165
UBS GROUP AG	1% 01 Apr 2031	500,000	466,440
UBS GROUP AG	1% 11 Aug 2028	500,000	519,060
UBS GROUP AG	1% 12 Jan 2027	200,000	200,798
UBS GROUP AG	1% 12 Jan 2034	800,000	828,240
UDR INC	3.5% 15 Jan 2028	1,600,000	1,507,760
UNITED WHOLESALE MORTGAGE	1% 25 Nov 2051	1,206,928	1,115,026
UNITED WHOLESALE MORTGAGE	1% 25 Dec 2051	1,219,814	1,125,642
US 10YR NOTE (CBT)MAR24	XCBT 20240319	9,800,000	404,250
US 10YR ULTRA FUT MAR24	XCBT 20240319	(8,900,000)	(506,688)
US 2YR NOTE (CBT) MAR24	XCBT 20240328	16,600,000	162,758

US 5YR NOTE (CBT) MAR24	XCBT 20240328	(2,700,000)	(63,070)
US BANCORP	1% 01 Feb 2029	700,000	689,038
US DOLLAR	CURRENCY	(486,615)	(486,615)
US TREASURY N/B	4.375% 15 May 2041	1,700,000	1,757,906
US TREASURY N/B	2.75% 15 Aug 2042	400,000	325,438
US TREASURY N/B	2.875% 15 May 2043	2,400,000	1,977,375
US TREASURY N/B	3.625% 15 Aug 2043	1,500,000	1,383,984
US TREASURY N/B	3.75% 15 Nov 2043	3,600,000	3,374,438
US TREASURY N/B	3.125% 15 Aug 2044	10,200,000	8,662,031
US TREASURY N/B	3% 15 Nov 2044	800,000	664,250
US TREASURY N/B	1.375% 15 Nov 2040	10,000,000	6,659,375
US TREASURY N/B	1.875% 15 Feb 2041	1,100,000	793,891
US TREASURY N/B	3.25% 15 May 2042	5,800,000	5,108,531
US TREASURY N/B	3.875% 15 May 2043	1,600,000	1,531,250
US TREASURY N/B	4.375% 15 Aug 2043	3,500,000	3,585,859
VERIZON MASTER TRUST	5.16% 20 Jun 2029	600,000	606,608
VERUS SECURITIZATION TRUST	1% 25 Mar 2060	100,824	99,243
VOLKSWAGEN BANK GMBH	2.5% 31 Jul 2026	1,200,000	1,291,500
VOLKSWAGEN GROUP AMERICA	5.7% 12 Sep 2026	700,000	710,213
WELLS FARGO + COMPANY	1% 24 Mar 2028	1,800,000	1,718,784
YUAN RENMINBI	FOREIGN CURRENCY	401	57
	Sub-Total: Fund 5711 2 of 16	**Total**	**$ 476,899,266**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
				(n/a)	
			Shares/ Par Value		
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	119,308,475		$ 119,308,475
		Sub-Total: Fund 57Y4 3 of 16		**Total**	**$ 119,308,475**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	3 MONTH SOFR FUT DEC23	XCME 20240319	(82,750,000)		$ 197,867
	3 MONTH SOFR FUT DEC25	XCME 20260317	43,000,000		243,405
	3 MONTH SOFR FUT MAR24	XCME 20240618	(8,250,000)		(36,358)
	3M COMPANY	2.375% 26 Aug 2029	650,000		575,952
	3M COMPANY	3.05% 15 Apr 2030	180,000		162,666
	3M COMPANY	3.7% 15 Apr 2050	1,070,000		851,538
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	250,000		256,335
	ABBVIE INC	3.6% 14 May 2025	30,000		29,465
	ABBVIE INC	4.875% 14 Nov 2048	40,000		39,174
	ABBVIE INC	2.95% 21 Nov 2026	290,000		278,183
	ABBVIE INC	3.2% 21 Nov 2029	510,000		476,998
	ABBVIE INC	2.6% 21 Nov 2024	1,100,000		1,074,942
	ABBVIE INC	4.25% 21 Nov 2049	310,000		277,087
	ABBVIE INC	3.8% 15 Mar 2025	440,000		434,496
	ABN AMRO BANK NV	4.75% 28 Jul 2025	470,000		461,150
	ADOBE INC	2.3% 01 Feb 2030	830,000		745,307
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	1,350,000		1,250,600
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	640,000		583,718
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	1,040,000		906,620
	AIR LEASE CORP	3.375% 01 Jul 2025	230,000		222,767
	AIR LEASE CORP	5.3% 01 Feb 2028	190,000		192,396
	ALPHABET INC	1.1% 15 Aug 2030	40,000		33,219
	ALPHABET INC	1.9% 15 Aug 2040	120,000		83,512
	ALTRIA GROUP INC	3.875% 16 Sep 2046	500,000		377,205
	ALTRIA GROUP INC	4.8% 14 Feb 2029	8,000		7,990
	ALTRIA GROUP INC	5.8% 14 Feb 2039	40,000		40,899
	ALTRIA GROUP INC	5.95% 14 Feb 2049	230,000		234,835
	ALTRIA GROUP INC	2.35% 06 May 2025	100,000		96,437
	ALTRIA GROUP INC	2.45% 04 Feb 2032	410,000		335,347
	ALTRIA GROUP INC	3.4% 04 Feb 2041	400,000		294,152
	ALTRIA GROUP INC	6.875% 01 Nov 2033	30,000		33,083
	AMAZON.COM INC	4.95% 05 Dec 2044	370,000		382,562
	AMAZON.COM INC	3.15% 22 Aug 2027	400,000		384,876
	AMAZON.COM INC	3.875% 22 Aug 2037	630,000		585,963
	AMAZON.COM INC	1.2% 03 Jun 2027	420,000		379,277
	AMAZON.COM INC	1.5% 03 Jun 2030	160,000		135,669
	AMAZON.COM INC	2.5% 03 Jun 2050	280,000		186,976
	AMAZON.COM INC	2.1% 12 May 2031	220,000		189,754
	AMAZON.COM INC	3.3% 13 Apr 2027	90,000		87,435
	AMAZON.COM INC	3.45% 13 Apr 2029	190,000		184,150
	AMAZON.COM INC	3.6% 13 Apr 2032	500,000		476,340
	AMERICAN EXPRESS CO	2.5% 30 Jul 2024	820,000		806,003

AMERICAN EXPRESS CO	3.375% 03 May 2024	300,000	297,558
AMERICAN EXPRESS CO	4.05% 03 May 2029	120,000	118,991
AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	840,000	712,270
AMGEN INC	3.625% 22 May 2024	120,000	119,045
ANGEL OAK MORTGAGE TRUST	4% 25 Jan 2067	1,111,535	1,033,272
ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	530,000	523,566
ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	950,000	934,667
ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	75,000	73,622
ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	310,000	305,136
ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	209,000	193,156
ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	60,000	59,332
ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	420,000	427,153
ANHEUSER BUSCH INBEV WOR	4.35% 01 Jun 2040	440,000	411,849
ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	150,000	143,075
APACHE CORP	4.25% 15 Jan 2030	510,000	480,308
APPLE INC	2.45% 04 Aug 2026	550,000	524,805
APPLE INC	3.35% 09 Feb 2027	530,000	516,522
APPLIED MATERIALS INC	1.75% 01 Jun 2030	850,000	724,753
ASIAN DEVELOPMENT BANK	1.5% 20 Jan 2027	890,000	824,060
AT+T INC	5.55% 15 Aug 2041	310,000	315,016
AT+T INC	4.35% 15 Jun 2045	213,000	184,726
AT+T INC	4.5% 09 Mar 2048	160,000	140,208
AT+T INC	4.25% 01 Mar 2027	70,000	69,289
AT+T INC	6.1% 15 Jul 2040	190,000	195,998
AT+T INC	2.3% 01 Jun 2027	580,000	538,982
AT+T INC	2.55% 01 Dec 2033	40,000	32,626
AT+T INC	5.35% 01 Sep 2040	90,000	89,257
ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Dec 2036	2,000,000	1,863,320
AVENUE OF AMERICAS	1% 15 Oct 2038	780,000	708,059
AVIS BUDGET RENTAL CAR FUNDING	2.68% 20 Aug 2026	570,000	543,169
AVIS BUDGET RENTAL CAR FUNDING	4.62% 20 Feb 2027	370,000	364,263
AVIS BUDGET RENTAL CAR FUNDING	5.78% 20 Apr 2028	990,000	1,003,272
BANCO SANTANDER SA	2.746% 28 May 2025	400,000	386,128
BANK	2.758% 15 Sep 2062	793,201	685,035
BANK	5.745% 15 Aug 2056	220,000	232,556
BANK OF AMERICA CORP	5% 21 Jan 2044	950,000	937,584
BANK OF AMERICA CORP	4% 01 Apr 2024	910,000	905,687
BANK OF AMERICA CORP	4.2% 26 Aug 2024	950,000	940,424
BANK OF AMERICA CORP	4.25% 22 Oct 2026	60,000	58,931
BANK OF AMERICA CORP	4% 22 Jan 2025	740,000	729,973
BANK OF AMERICA CORP	4.45% 03 Mar 2026	130,000	128,543
BANK OF AMERICA CORP	1% 21 Jul 2028	680,000	645,674
BANK OF AMERICA CORP	1% 20 Dec 2028	1,403,000	1,322,005
BANK OF AMERICA CORP	1% 07 Feb 2030	600,000	569,292
BANK OF AMERICA CORP	1% 29 Apr 2031	150,000	129,350
BANK OF AMERICA CORP	1% 20 Oct 2032	440,000	365,521
BANK OF AMERICA CORP	1% 04 Feb 2033	220,000	187,198

BANK OF MONTREAL	1.85% 01 May 2025	440,000	422,176
BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	360,000	341,143
BANK OF NOVA SCOTIA	1% 04 May 2037	250,000	223,835
BANK OF NOVA SCOTIA	3.45% 11 Apr 2025	460,000	450,446
BANK OF NY MELLON CORP	1.6% 24 Apr 2025	200,000	191,978
BANK OF NY MELLON CORP	1% 13 Jun 2033	640,000	611,462
BARCLAYS COMMERCIAL	1% 15 Jul 2056	4,367,557	239,723
BARCLAYS PLC	1% 16 May 2029	390,000	383,499
BARCLAYS PLC	1% 20 Jun 2030	280,000	271,387
BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	253,954
BARRICK NA FINANCE LLC	5.75% 01 May 2043	190,000	203,969
BAT CAPITAL CORP	3.557% 15 Aug 2027	174,000	166,464
BAT CAPITAL CORP	4.54% 15 Aug 2047	320,000	246,192
BECTON DICKINSON + CO	3.734% 15 Dec 2024	50,000	49,202
BECTON DICKINSON + CO	4.685% 15 Dec 2044	111,000	104,130
BECTON DICKINSON + CO	3.363% 06 Jun 2024	235,000	232,652
BENCHMARK MORTGAGE TRUST	1% 15 Feb 2051	542,792	529,779
BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	1,970,000	1,443,751
BENCHMARK MORTGAGE TRUST	1% 15 Jul 2056	7,498,768	243,258
BERKSHIRE HATHAWAY ENERG	3.7% 15 Jul 2030	350,000	331,923
BHP BILLITON FIN USA LTD	5% 30 Sep 2043	260,000	263,260
BNP PARIBAS	4.625% 13 Mar 2027	200,000	196,070
BNP PARIBAS	1% 05 Dec 2034	550,000	575,889
BNP PARIBAS	1% 01 Mar 2033	370,000	347,315
BNP PARIBAS	4.4% 14 Aug 2028	500,000	487,560
BNP PARIBAS	1% 10 Jan 2025	710,000	709,837
BNP PARIBAS	1% 09 Jun 2026	450,000	429,669
BNP PARIBAS	1% 13 Jan 2029	680,000	684,590
BOEING CO	2.8% 01 Mar 2027	130,000	122,561
BOEING CO	3.2% 01 Mar 2029	460,000	430,864
BOEING CO	3.1% 01 May 2026	100,000	96,151
BOEING CO	2.7% 01 Feb 2027	120,000	113,263
BOEING CO	3.25% 01 Feb 2035	670,000	566,914
BOEING CO	3.75% 01 Feb 2050	180,000	140,117
BOEING CO	5.705% 01 May 2040	680,000	705,146
BOEING CO	5.15% 01 May 2030	360,000	366,908
BOEING CO	1.433% 04 Feb 2024	1,010,000	1,005,940
BP CAP MARKETS AMERICA	3.119% 04 May 2026	80,000	77,419
BP CAP MARKETS AMERICA	3% 24 Feb 2050	380,000	270,666
BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	180,000	172,715
BPCE SA	5.15% 21 Jul 2024	310,000	307,517
BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	37,000	29,421
BRISTOL MYERS SQUIBB CO	2.9% 26 Jul 2024	9,000	8,875
BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	241,000	233,958
BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	90,000	85,433
BROADCOM INC	3.137% 15 Nov 2035	600,000	493,338
BROADCOM INC	4.926% 15 May 2037	20,000	19,382

BWS053223 IRS USD R V 00MSOFR	1% 15 Feb 2047	2,196,000	659,890
BWS075341 IRS USD R V 00MSOFR	1% 15 Feb 2048	5,276,000	685,153
BWS075580 IRS USD R V 00MSOFR	1% 15 Feb 2048	10,605,000	598,638
BWS076240 IRS USD R V 00MSOFR	1% 15 May 2048	6,830,000	271,741
BX TRUST	1% 15 Oct 2038	1,602,957	1,573,808
BX TRUST	1% 15 Oct 2026	685,080	671,464
BX TRUST	5.76% 13 Oct 2027	550,000	548,715
BX TRUST	1% 09 Dec 2040	440,000	440,137
BX TRUST 2019 OC11	3.202% 09 Dec 2041	380,000	335,791
CAMB COMMERCIAL MORTGAGE	1% 15 Dec 2037	390,000	387,221
CAMERON LNG LLC	2.902% 15 Jul 2031	360,000	317,603
CAMERON LNG LLC	3.302% 15 Jan 2035	630,000	537,359
CARRIER GLOBAL CORP	3.577% 05 Apr 2050	30,000	23,486
CASCADE MH ASSET TRUST	1.753% 25 Feb 2046	1,102,934	960,915
CD COMMERCIAL MORTGAGE TRUST	3.332% 13 Nov 2050	986,901	955,835
CHARLES SCHWAB CORP	3.85% 21 May 2025	440,000	432,133
CHARLES SCHWAB CORP	1% 19 May 2034	890,000	919,023
CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	640,000	634,061
CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	650,000	614,374
CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	30,000	28,835
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	40,000	34,175
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	140,000	124,758
CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	110,000	89,702
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	180,000	140,531
CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	120,000	83,851
CHARTER COMM OPT LLC/CAP	4.4% 01 Apr 2033	240,000	222,113
CHEVRON CORP	1.995% 11 May 2027	140,000	130,084
CHEVRON CORP	3.078% 11 May 2050	250,000	189,685
CHEVRON USA INC	3.85% 15 Jan 2028	230,000	227,173
CHUBB INA HOLDINGS LLC	3.35% 03 May 2026	240,000	233,326
CIGNA GROUP/THE	4.125% 15 Nov 2025	230,000	227,058
CIGNA GROUP/THE	4.375% 15 Oct 2028	180,000	178,402
CIGNA GROUP/THE	4.9% 15 Dec 2048	50,000	47,569
CIGNA GROUP/THE	3.4% 15 Mar 2050	390,000	288,834
CIM TRUST	1% 25 Oct 2059	1,936,268	1,752,740
CIM TRUST	1% 25 Jul 2061	957,848	834,755
CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	330,000	322,707
CITIGROUP COMMERCIAL	3.209% 10 May 2049	580,000	550,053
CITIGROUP COMMERCIAL	3.458% 10 Dec 2049	88,681	84,395
CITIGROUP COMMERCIAL	1% 12 Oct 2040	1,310,000	1,327,414
CITIGROUP COMMERCIAL	1% 10 Jul 2047	440,000	422,993
CITIGROUP INC	6.625% 15 Jun 2032	160,000	174,350
CITIGROUP INC	8.125% 15 Jul 2039	70,000	90,521
CITIGROUP INC	6.675% 13 Sep 2043	210,000	236,431
CITIGROUP INC	5.5% 13 Sep 2025	160,000	160,851
CITIGROUP INC	5.3% 06 May 2044	47,000	45,366
CITIGROUP INC	4.3% 20 Nov 2026	230,000	225,577

CITIGROUP INC	4.4% 10 Jun 2025	270,000	266,952
CITIGROUP INC	4.65% 30 Jul 2045	331,000	301,769
CITIGROUP INC	4.45% 29 Sep 2027	470,000	459,411
CITIGROUP INC	4.75% 18 May 2046	80,000	71,939
CITIGROUP INC	1% 23 Apr 2029	680,000	655,629
CITIGROUP INC	4.65% 23 Jul 2048	340,000	314,429
CITIGROUP INC	1% 31 Mar 2031	480,000	459,922
CITIGROUP INC	1% 08 Apr 2026	90,000	87,515
CITIGROUP INC	1% 03 Jun 2031	300,000	256,641
CITIGROUP INC	1% 03 Nov 2032	160,000	132,203
CITIGROUP INC	1% 17 Mar 2033	210,000	189,168
CITIGROUP INC	1% 24 May 2028	210,000	208,807
CITIGROUP INC	1% 24 May 2033	250,000	245,163
COCA COLA CO/THE	3.375% 25 Mar 2027	160,000	156,378
COCA COLA CO/THE	2.5% 01 Jun 2040	160,000	121,248
COLLEGE AVE STUDENT LOANS	3.06% 26 Jul 2055	360,000	312,928
COLT FUNDING LLC	1% 25 Feb 2067	1,078,603	974,717
COLUMBIA PIPELINES OPCO	6.036% 15 Nov 2033	470,000	493,049
COLUMBIA PIPELINES OPCO	6.544% 15 Nov 2053	100,000	110,234
COMCAST CORP	5.65% 15 Jun 2035	280,000	301,493
COMCAST CORP	4.25% 15 Jan 2033	410,000	398,737
COMCAST CORP	3.15% 01 Mar 2026	170,000	165,089
COMCAST CORP	3.4% 15 Jul 2046	70,000	54,373
COMCAST CORP	4% 15 Aug 2047	60,000	50,710
COMCAST CORP	3.969% 01 Nov 2047	60,000	50,539
COMCAST CORP	3.999% 01 Nov 2049	30,000	25,131
COMCAST CORP	4.049% 01 Nov 2052	490,000	414,128
COMCAST CORP	4% 01 Mar 2048	60,000	50,605
COMCAST CORP	4.7% 15 Oct 2048	140,000	133,966
COMCAST CORP	3.95% 15 Oct 2025	280,000	276,413
COMCAST CORP	4.15% 15 Oct 2028	830,000	819,335
COMCAST CORP	4.25% 15 Oct 2030	510,000	503,186
COMCAST CORP	3.25% 01 Nov 2039	30,000	24,408
COMCAST CORP	3.45% 01 Feb 2050	200,000	154,096
COMCAST CORP	3.4% 01 Apr 2030	210,000	196,667
COMCAST CORP	3.75% 01 Apr 2040	230,000	198,331
COMCAST CORP	3.3% 01 Apr 2027	140,000	135,051
COMCAST CORP	2.8% 15 Jan 2051	440,000	293,515
COMCAST CORP	2.887% 01 Nov 2051	207,000	140,481
COMISION FEDERAL DE ELEC	3.875% 26 Jul 2033	340,000	274,863
COMM MORTGAGE TRUST	3.048% 10 Mar 2048	580,000	566,394
COMM MORTGAGE TRUST	3.62% 10 Jul 2050	100,387	98,281
COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	150,000	131,303
CON EDISON CO OF NY INC	3.35% 01 Apr 2030	190,000	177,578
CON EDISON CO OF NY INC	3.95% 01 Apr 2050	190,000	159,560
CONSTELLATION BRANDS INC	4.75% 15 Nov 2024	330,000	327,822
CONSTELLATION BRANDS INC	4.35% 09 May 2027	60,000	59,533

CONSTELLATION BRANDS INC	3.6% 09 May 2024	140,000	138,954
CONTINENTAL RESOURCES	3.8% 01 Jun 2024	310,000	307,263
CONTINENTAL RESOURCES	4.9% 01 Jun 2044	210,000	169,882
CONTINENTAL RESOURCES	4.375% 15 Jan 2028	390,000	378,109
COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	840,000	825,098
COOPERATIEVE RABOBANK UA	1% 06 Apr 2033	470,000	422,248
COSTCO WHOLESALE CORP	1.375% 20 Jun 2027	260,000	236,205
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	70,000	60,036
COSTCO WHOLESALE CORP	1.75% 20 Apr 2032	280,000	233,355
COTERRA ENERGY INC	3.9% 15 May 2027	600,000	580,548
COTERRA ENERGY INC	4.375% 15 Mar 2029	630,000	612,486
CREDIT AGRICOLE LONDON	1% 16 Jun 2026	300,000	284,898
CREDIT SUISSE MORTGAGE TRUST	1% 25 Feb 2050	800,610	736,761
CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2066	1,068,331	888,548
CREDIT SUISSE NEW YORK	4.75% 09 Aug 2024	250,000	248,313
CREDIT SUISSE NEW YORK	7.95% 09 Jan 2025	500,000	511,060
CREDIT SUISSE NEW YORK	7.5% 15 Feb 2028	1,090,000	1,195,599
CRSO TR 2023 BRND	1% 12 Jul 2040	1,140,000	1,186,852
CVS HEALTH CORP	3.875% 20 Jul 2025	286,000	281,098
CVS HEALTH CORP	5.125% 20 Jul 2045	230,000	218,406
CVS HEALTH CORP	4.3% 25 Mar 2028	351,000	345,419
CVS HEALTH CORP	4.78% 25 Mar 2038	90,000	85,336
CVS HEALTH CORP	5.05% 25 Mar 2048	430,000	403,925
CVS HEALTH CORP	3.625% 01 Apr 2027	290,000	281,378
CVS HEALTH CORP	3.75% 01 Apr 2030	320,000	301,520
CVS HEALTH CORP	4.125% 01 Apr 2040	130,000	111,869
CVS HEALTH CORP	4.25% 01 Apr 2050	90,000	75,170
CVS HEALTH CORP	2.125% 15 Sep 2031	260,000	215,402
DANSKE BANK A/S	1% 10 Sep 2025	230,000	222,537
DANSKE BANK A/S	1% 01 Apr 2028	720,000	697,716
DANSKE BANK A/S	1% 28 Mar 2025	730,000	725,890
DEEPHAVEN RESIDENTIAL	1% 25 Jan 2067	939,581	857,175
DEERE + COMPANY	3.1% 15 Apr 2030	70,000	65,006
DEERE + COMPANY	3.75% 15 Apr 2050	300,000	263,709
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	39,999	39,461
DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	280,000	275,212
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	190,000	184,317
DEVON ENERGY CORPORATION	4.75% 15 May 2042	20,000	17,519
DEVON ENERGY CORPORATION	5% 15 Jun 2045	420,000	373,254
DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	612,000	619,075
DEVON ENERGY CORPORATION	4.5% 15 Jan 2030	40,000	38,443
DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	150,000	145,565
DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	420,000	390,524
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	130,000	115,851
DP WORLD LTD UAE	5.625% 25 Sep 2048	900,000	863,073
DP WORLD LTD UAE	4.7% 30 Sep 2049	240,000	202,925
DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	740,000	749,909

EATON CORP	4.15% 02 Nov 2042	460,000	422,979
EL PASO NATURAL GAS	8.375% 15 Jun 2032	760,000	886,593
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	220,000	213,305
ELEVANCE HEALTH INC	3.35% 01 Dec 2024	140,000	137,423
ELEVANCE HEALTH INC	4.1% 15 May 2032	190,000	181,564
ELEVANCE HEALTH INC	4.55% 15 May 2052	160,000	146,555
ELLINGTON FINANCIAL MORTGAGE	1% 25 Jun 2066	1,051,680	820,531
ENERGY TRANSFER LP	5.25% 15 Apr 2029	220,000	221,951
ENERGY TRANSFER LP	5.5% 01 Jun 2027	250,000	253,468
ENERGY TRANSFER LP	3.75% 15 May 2030	290,000	269,393
ENERGY TRANSFER LP	6.25% 15 Apr 2049	320,000	332,374
ENERGY TRANSFER LP	5.3% 01 Apr 2044	30,000	27,719
ENERGY TRANSFER LP	5.4% 01 Oct 2047	190,000	177,585
ENTERPRISE PRODUCTS OPER	6.65% 15 Oct 2034	110,000	126,223
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	60,000	73,744
ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	70,000	67,488
ENTERPRISE PRODUCTS OPER	3.9% 15 Feb 2024	90,000	89,786
ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	530,000	524,583
ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	90,000	85,514
ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	210,000	183,273
ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	370,000	335,494
ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	30,000	24,022
EOG RESOURCES INC	3.9% 01 Apr 2035	100,000	92,237
EOG RESOURCES INC	4.15% 15 Jan 2026	390,000	386,322
EOG RESOURCES INC	4.95% 15 Apr 2050	410,000	405,334
EOG RESOURCES INC	4.375% 15 Apr 2030	340,000	339,317
EQT CORP	7% 01 Feb 2030	300,000	322,422
EQT CORP	6.125% 01 Feb 2025	244,000	244,839
EURO CURRENCY	FOREIGN CURRENCY	517,301	571,437
EURO-BUXL 30Y BND MAR24	XEUR 20240307	(1,900,000)	(181,759)
EVERBANK MORTGAGE LOAN TRUST	1% 25 Feb 2048	782,653	700,624
EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	780,000	750,727
EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	350,000	339,980
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	200,000	178,826
EXXON MOBIL CORPORATION	2.44% 16 Aug 2029	70,000	63,746
EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	190,000	173,970
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	250,000	237,998
FANNIE MAE	6.625% 15 Nov 2030	5,460,000	6,287,518
FANNIE MAE	1% 25 Apr 2040	182,272	2,711
FANNIE MAE	6.5% 25 Jun 2039	15,188	15,455
FANNIE MAE	7% 25 May 2042	229,223	245,619
FANNIE MAE	6% 25 May 2042	178,958	186,317
FANNIE MAE	1% 25 Apr 2042	201,837	26,106
FANNIE MAE	0.01% 25 Mar 2042	16,829	14,755
FANNIE MAE	1% 25 Mar 2042	193,535	11,535
FANNIE MAE	0.01% 25 Mar 2042	8,415	7,378
FANNIE MAE	1% 25 Dec 2042	100,943	11,983

FANNIE MAE	3% 25 Apr 2032	15,154	515
FANNIE MAE	1% 25 Jun 2043	219,405	25,163
FANNIE MAE	3% 25 Sep 2032	811,016	38,676
FANNIE MAE	1% 25 Sep 2041	223,524	10,709
FANNIE MAE	1% 25 Aug 2044	220,509	9,275
FANNIE MAE	1% 25 Oct 2057	801,301	107,555
FANNIE MAE	1% 25 Nov 2047	192,934	18,167
FANNIE MAE	2.5% 25 Aug 2050	227,579	36,664
FANNIE MAE	2.5% 25 Oct 2050	147,533	23,772
FANNIE MAE	2.5% 25 Dec 2050	1,028,727	162,446
FANNIE MAE	2% 25 Jan 2051	172,758	22,882
FANNIE MAE	2.5% 25 Feb 2051	768,024	112,366
FANNIE MAE	2% 25 Oct 2050	942,854	111,174
FANNIE MAE	1% 25 May 2034	61,637	61,093
FANNIE MAE CAS	1% 25 Jul 2025	1,087,808	1,136,286
FANNIE MAE CAS	1% 25 Oct 2028	584,077	614,583
FANNIEMAE ACES	1% 25 Feb 2043	44,097	42,203
FANNIEMAE ACES	1% 25 Dec 2024	5,907,256	9,934
FANNIEMAE ACES	1% 25 Jan 2025	33,650,528	21,309
FANNIEMAE ACES	2.944% 25 Jul 2039	58,268	53,049
FANNIEMAE ACES	1% 25 May 2027	79,073	75,948
FANNIEMAE ACES	1% 25 Apr 2028	65,994	63,083
FANNIEMAE ACES	3.61% 25 Feb 2031	143,873	136,411
FANNIEMAE ACES	3.273% 25 Feb 2029	204,713	195,509
FANNIEMAE ACES	1% 25 Oct 2031	458,258	409,744
FANNIEMAE GRANTOR TRUST	2.898% 25 Jun 2027	198,261	187,600
FANNIEMAE STRIP	6% 25 Jul 2038	105,569	21,654
FANNIEMAE STRIP	5% 25 Jan 2039	8,159	1,539
FANNIEMAE STRIP	1% 25 Jan 2039	5,688	1,069
FANNIEMAE STRIP	1% 25 Jan 2039	2,978	618
FANNIEMAE STRIP	5% 25 Jan 2038	4,766	705
FANNIEMAE STRIP	6% 25 Jan 2038	56,219	11,587
FANNIEMAE STRIP	3% 25 Nov 2026	170,644	4,477
FANNIEMAE STRIP	3% 25 Apr 2027	151,993	5,022
FANNIEMAE STRIP	3.5% 25 Nov 2041	197,508	29,596
FANNIEMAE STRIP	2% 25 Mar 2050	830,321	102,058
FED HM LN PC POOL 840698	1% 01 Mar 2047	157,343	145,549
FED HM LN PC POOL 841076	1% 01 Nov 2048	962,840	908,545
FED HM LN PC POOL 841077	1% 01 Nov 2047	408,950	389,717
FED HM LN PC POOL 841081	1% 01 Feb 2050	455,278	425,700
FED HM LN PC POOL A39586	5.5% 01 Nov 2035	37,873	39,057
FED HM LN PC POOL C00860	7% 01 Sep 2029	432	451
FED HM LN PC POOL C91987	3% 01 Apr 2038	56,550	52,907
FED HM LN PC POOL G06172	5.5% 01 Dec 2038	93,537	96,977
FED HM LN PC POOL G06669	6.5% 01 Sep 2039	41,496	44,049
FED HM LN PC POOL G07335	7% 01 Mar 2039	25,619	27,961
FED HM LN PC POOL G60397	4% 01 Dec 2045	143,333	138,581

FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	16,544	15,616
FED HM LN PC POOL Q18473	4% 01 May 2043	21,981	21,448
FED HM LN PC POOL Q19131	4% 01 Jun 2043	21,897	21,367
FED HM LN PC POOL Q19134	4% 01 Jun 2043	31,199	30,334
FED HM LN PC POOL Q19135	4% 01 Jun 2043	20,794	20,264
FED HM LN PC POOL Q19236	4% 01 Jun 2043	14,825	14,414
FED HM LN PC POOL Q19254	4% 01 Jun 2043	19,007	18,523
FED HM LN PC POOL Q19611	4% 01 Jul 2043	140,355	136,954
FED HM LN PC POOL Q19615	4% 01 Jul 2043	166,990	162,737
FED HM LN PC POOL Q41209	3.5% 01 Jun 2046	22,579	21,248
FED HM LN PC POOL QA5770	3% 01 Jan 2050	42,483	38,281
FED HM LN PC POOL QA7256	3% 01 Feb 2050	276,432	247,610
FED HM LN PC POOL QA7477	3% 01 Mar 2050	30,497	27,486
FED HM LN PC POOL QB5092	2.5% 01 Nov 2050	141,960	122,947
FED HM LN PC POOL QB5093	2.5% 01 Nov 2050	73,771	63,884
FED HM LN PC POOL QB8602	2% 01 Feb 2051	72,290	60,464
FED HM LN PC POOL QB8604	2% 01 Feb 2051	137,518	114,743
FED HM LN PC POOL QB8773	2% 01 Feb 2051	68,527	57,178
FED HM LN PC POOL QB9087	2% 01 Feb 2051	559,743	465,748
FED HM LN PC POOL QB9482	2% 01 Mar 2051	73,342	60,774
FED HM LN PC POOL QB9484	2% 01 Mar 2051	71,177	59,208
FED HM LN PC POOL QB9485	2% 01 Mar 2051	74,336	62,158
FED HM LN PC POOL QB9961	2% 01 Mar 2051	79,328	65,735
FED HM LN PC POOL QC0160	2% 01 Mar 2051	64,327	53,317
FED HM LN PC POOL QC0161	2% 01 Mar 2051	76,542	63,426
FED HM LN PC POOL QC0165	2.5% 01 Mar 2051	71,841	62,260
FED HM LN PC POOL QC0885	2% 01 Apr 2051	78,422	65,556
FED HM LN PC POOL QC1164	2% 01 Apr 2051	70,529	58,652
FED HM LN PC POOL QC2044	2.5% 01 May 2051	77,672	67,398
FED HM LN PC POOL QC3242	3% 01 Jun 2051	515,924	462,124
FED HM LN PC POOL QC3690	2.5% 01 Jul 2051	166,032	143,469
FED HM LN PC POOL QC4689	2.5% 01 Aug 2051	77,721	67,139
FED HM LN PC POOL QC4690	2.5% 01 Aug 2051	171,779	148,364
FED HM LN PC POOL QC4818	2.5% 01 Aug 2051	84,458	72,945
FED HM LN PC POOL QC4824	2.5% 01 Aug 2051	166,186	143,560
FED HM LN PC POOL QC6303	2% 01 Sep 2051	85,923	71,080
FED HM LN PC POOL QC7086	2.5% 01 Sep 2051	1,939,898	1,663,683
FED HM LN PC POOL QC7127	2% 01 Sep 2051	85,687	70,885
FED HM LN PC POOL QC7411	2.5% 01 Sep 2051	345,604	298,410
FED HM LN PC POOL QC9154	3% 01 Oct 2051	89,117	79,714
FED HM LN PC POOL QD4146	2.5% 01 Jan 2052	83,278	71,998
FED HM LN PC POOL QD7593	3.5% 01 Feb 2052	80,334	74,920
FED HM LN PC POOL QE0399	3% 01 Apr 2052	269,966	239,879
FED HM LN PC POOL QF3730	5% 01 Nov 2052	371,205	367,779
FED HM LN PC POOL QF4924	6% 01 Dec 2052	85,309	87,349
FED HM LN PC POOL QG8471	5.5% 01 Aug 2053	95,185	95,706
FED HM LN PC POOL QK0701	2.5% 01 Apr 2041	73,889	65,768

FED HM LN PC POOL RA3882	2% 01 Nov 2050	383,706	319,037
FED HM LN PC POOL RA3913	2.5% 01 Nov 2050	1,482,536	1,284,340
FED HM LN PC POOL RA4142	2.5% 01 Dec 2050	566,661	490,765
FED HM LN PC POOL RA4537	1.5% 01 Feb 2051	247,902	194,968
FED HM LN PC POOL RA4703	2% 01 Feb 2051	542,643	449,117
FED HM LN PC POOL RA5117	2% 01 May 2051	1,444,750	1,193,326
FED HM LN PC POOL RA5373	2% 01 Jun 2051	166,547	137,486
FED HM LN PC POOL RA5731	2% 01 Aug 2051	840,511	691,056
FED HM LN PC POOL RA6562	2.5% 01 Jan 2052	83,264	72,126
FED HM LN PC POOL RA6599	3.5% 01 Jan 2052	321,444	296,264
FED HM LN PC POOL RA6954	3% 01 Mar 2052	177,779	157,993
FED HM LN PC POOL RA7186	4% 01 Apr 2052	439,617	419,971
FED HM LN PC POOL RA8694	5% 01 Apr 2053	479,013	478,289
FED HM LN PC POOL RB0714	2% 01 Dec 2041	85,677	73,979
FED HM LN PC POOL RB5130	1.5% 01 Oct 2041	1,002,238	828,829
FED HM LN PC POOL RB5134	1.5% 01 Nov 2041	137,171	113,397
FED HM LN PC POOL SC0269	2% 01 Jan 2042	3,119,913	2,683,080
FED HM LN PC POOL SC0448	2% 01 Aug 2042	889,001	762,709
FED HM LN PC POOL SD0502	3% 01 Aug 2050	1,640,556	1,471,438
FED HM LN PC POOL SD0573	2% 01 Apr 2051	137,310	114,784
FED HM LN PC POOL SD0615	4.5% 01 Jan 2051	208,591	205,916
FED HM LN PC POOL SD0745	2% 01 Nov 2051	171,895	142,235
FED HM LN PC POOL SD0777	2.5% 01 Nov 2051	256,942	221,069
FED HM LN PC POOL SD0849	2.5% 01 Jan 2052	170,233	146,888
FED HM LN PC POOL SD0952	3% 01 Apr 2052	91,061	81,556
FED HM LN PC POOL SD1218	4% 01 Jul 2049	590,956	569,525
FED HM LN PC POOL SD1305	5% 01 Jul 2052	234,980	233,208
FED HM LN PC POOL SD1850	3% 01 Mar 2052	277,954	248,281
FED HM LN PC POOL SD2245	5.5% 01 Dec 2052	95,664	96,344
FED HM LN PC POOL SD2474	5.5% 01 Jan 2053	91,383	92,015
FED HM LN PC POOL SD2919	5.5% 01 Apr 2053	2,122,831	2,135,513
FED HM LN PC POOL SD2961	5% 01 Nov 2052	750,311	746,088
FED HM LN PC POOL SD2991	2.5% 01 Sep 2051	188,674	163,481
FED HM LN PC POOL SD3171	5.5% 01 Jun 2053	380,015	382,285
FED HM LN PC POOL SD3382	5% 01 Jun 2053	482,567	478,110
FED HM LN PC POOL SD3400	4.5% 01 Oct 2052	1,081,507	1,052,302
FED HM LN PC POOL SD3722	5% 01 May 2053	96,727	96,228
FED HM LN PC POOL SD4365	5.5% 01 Sep 2053	198,794	200,385
FED HM LN PC POOL SD7509	3% 01 Nov 2049	90,295	81,228
FED HM LN PC POOL SD7525	2.5% 01 Oct 2050	272,111	235,868
FED HM LN PC POOL SD7534	2.5% 01 Feb 2051	1,081,445	939,676
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	2,960,617	2,558,280
FED HM LN PC POOL SD7552	2.5% 01 Jan 2052	3,212,351	2,772,883
FED HM LN PC POOL SD7560	4% 01 Feb 2053	563,733	539,382
FED HM LN PC POOL SD8129	2.5% 01 Feb 2051	127,271	108,977
FED HM LN PC POOL SI2056	3.5% 01 Dec 2050	665,953	622,288
FED HM LN PC POOL U90316	4% 01 Oct 2042	58,467	56,797

FED HM LN PC POOL U91254	4% 01 Apr 2043	235,975	228,770
FED HM LN PC POOL U92272	4.5% 01 Dec 2043	69,052	68,915
FED HM LN PC POOL U95137	4% 01 Aug 2043	103,329	100,174
FED HM LN PC POOL U99084	4.5% 01 Feb 2044	568,229	567,103
FED HM LN PC POOL U99091	4.5% 01 Mar 2044	163,843	162,914
FED HM LN PC POOL U99124	3.5% 01 Mar 2045	647,558	610,926
FED HM LN PC POOL WN2272	3.65% 01 Oct 2029	2,200,000	2,118,900
FED HM LN PC POOL ZA2489	3.5% 01 Jan 2038	150,929	144,638
FED HM LN PC POOL ZA5297	4% 01 Mar 2048	105,138	101,255
FED HM LN PC POOL ZI7269	5% 01 Mar 2038	587,061	596,484
FED HM LN PC POOL ZN0480	3.5% 01 Oct 2042	66,553	62,715
FED HM LN PC POOL ZS0823	5% 01 Dec 2034	2,663	2,689
FED HM LN PC POOL ZS3412	5.5% 01 Dec 2038	192,701	198,504
FED HM LN PC POOL ZS3569	6% 01 Oct 2036	277,287	289,058
FED HM LN PC POOL ZS9316	3.5% 01 Jan 2038	244,224	234,297
FED HM LN PC POOL ZT1107	3.5% 01 Mar 2043	75,449	71,098
FED HM LN PC POOL ZT1159	3.5% 01 Feb 2044	21,149	19,880
FED HM LN PC POOL ZT1257	3% 01 Jan 2046	132,358	120,867
FED HM LN PC POOL ZT1493	3% 01 Sep 2048	411,724	371,816
FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2030	8,063,139	318,218
FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2027	5,421,765	69,953
FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2027	2,982,444	54,886
FHLMC MULTIFAMILY STRUCTURED	1% 25 Apr 2051	1,848,042	47,474
FHLMC MULTIFAMILY STRUCTURED	1% 25 May 2052	1,921,433	79,684
FHLMC MULTIFAMILY STRUCTURED	1% 25 Jul 2052	989,974	39,675
FHLMC MULTIFAMILY STRUCTURED	1% 25 Jul 2026	956,161	25,019
FHLMC MULTIFAMILY STRUCTURED	1% 25 Oct 2029	5,537,680	220,417
FHLMC MULTIFAMILY STRUCTURED	1% 25 Jul 2030	1,389,092	101,190
FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2031	10,966,271	247,085
FHLMC MULTIFAMILY STRUCTURED	1% 25 May 2033	10,299,687	232,758
FNMA POOL 313046	1% 01 Aug 2026	185	185
FNMA POOL 745000	1% 01 Oct 2035	17,653	18,490
FNMA POOL 880622	5.5% 01 Apr 2036	137,583	142,127
FNMA POOL 890604	1% 01 Oct 2044	425,328	425,869
FNMA POOL 890827	1% 01 Dec 2037	74,295	71,275
FNMA POOL 892570	6.5% 01 Jul 2036	58,262	61,958
FNMA POOL 894044	6.5% 01 Oct 2036	23,688	25,175
FNMA POOL 898835	6.5% 01 Nov 2036	71,691	76,233
FNMA POOL 904000	6% 01 Jan 2037	54,361	57,082
FNMA POOL 918357	6% 01 May 2037	134,442	141,488
FNMA POOL 928938	7% 01 Dec 2037	1,093	1,191
FNMA POOL 934648	7% 01 Nov 2038	1,038	1,130
FNMA POOL 942478	6% 01 Aug 2037	40,420	42,538
FNMA POOL 948696	6% 01 Aug 2037	21,058	22,163
FNMA POOL 984867	5% 01 Jun 2038	55,281	56,171
FNMA POOL 995072	1% 01 Aug 2038	71,103	73,623
FNMA POOL AA7717	4.5% 01 Jul 2039	85,129	85,020

FNMA POOL AB9594	4% 01 Jun 2043	20,114	19,580
FNMA POOL AB9597	4% 01 Jun 2043	20,115	19,512
FNMA POOL AB9683	4% 01 Jun 2043	185,509	179,954
FNMA POOL AC4700	5% 01 Oct 2039	43,174	43,945
FNMA POOL AE0758	1% 01 Feb 2039	163,932	179,149
FNMA POOL AH0057	4.5% 01 Feb 2041	5,240	5,243
FNMA POOL AJ5905	4.5% 01 Nov 2041	13,482	13,417
FNMA POOL AK8441	4% 01 Apr 2042	38,678	37,529
FNMA POOL AL0814	1% 01 Jun 2040	138,565	147,562
FNMA POOL AL1176	1% 01 Oct 2039	81,521	86,814

FNMA POOL AL2491	1% 01 Sep 2039	113,188	119,116
FNMA POOL AL3026	1% 01 Dec 2042	75,201	70,899
FNMA POOL AL3508	1% 01 Apr 2043	66,277	64,518
FNMA POOL AL4741	1% 01 Jan 2044	76,908	76,667
FNMA POOL AL9397	1% 01 Oct 2046	189,662	171,394
FNMA POOL AM8674	2.81% 01 Apr 2025	80,000	77,775
FNMA POOL AM8700	2.93% 01 Jun 2030	223,665	206,489
FNMA POOL AO2711	4% 01 May 2042	19,539	18,959
FNMA POOL AO4170	4% 01 Jun 2042	26,864	26,066
FNMA POOL AO6086	4% 01 Jun 2042	18,369	17,823
FNMA POOL AO6908	4% 01 Jun 2042	18,478	17,929
FNMA POOL AO7501	4% 01 Jun 2042	21,527	20,887
FNMA POOL AO9859	4% 01 Jul 2042	8,366	8,117
FNMA POOL AP0692	4% 01 Jul 2042	27,836	27,009
FNMA POOL AP2530	4% 01 Aug 2042	29,702	28,819
FNMA POOL AP4532	4% 01 Sep 2042	17,770	17,242
FNMA POOL AP4781	3% 01 Sep 2042	150,636	137,257
FNMA POOL AP4903	4% 01 Sep 2042	45,123	43,782
FNMA POOL AP7399	4% 01 Sep 2042	88,065	85,448
FNMA POOL AP9229	4% 01 Oct 2042	13,501	13,100
FNMA POOL AP9766	4% 01 Oct 2042	242,142	234,957
FNMA POOL AP9862	4% 01 Oct 2042	11,995	11,638
FNMA POOL AQ0100	4% 01 Oct 2042	15,889	15,417
FNMA POOL AQ1641	4% 01 Oct 2042	13,186	12,795
FNMA POOL AQ3599	4% 01 Nov 2042	31,545	30,608
FNMA POOL AQ4078	4% 01 Jun 2043	82,542	80,352
FNMA POOL AQ4080	4% 01 Jun 2043	73,910	71,781
FNMA POOL AQ4555	4% 01 Dec 2042	148,537	144,129
FNMA POOL AQ4573	4% 01 Dec 2042	47,158	45,758
FNMA POOL AQ5137	4% 01 Nov 2042	21,766	21,119
FNMA POOL AQ6744	4% 01 Nov 2042	4,782	4,653
FNMA POOL AQ7003	4% 01 Dec 2042	65,136	63,200
FNMA POOL AQ7048	4% 01 Dec 2042	25,214	24,466
FNMA POOL AQ7082	4% 01 Jan 2043	85,459	82,920
FNMA POOL AQ7661	4% 01 Dec 2042	51,241	49,746
FNMA POOL AR7399	3% 01 Jun 2043	17,641	16,107
FNMA POOL AS0038	3% 01 Jul 2043	58,370	53,293
FNMA POOL AS0070	4% 01 Aug 2043	109,745	106,272
FNMA POOL AS3253	4% 01 Sep 2044	79,668	77,046
FNMA POOL AS4271	4.5% 01 Jan 2045	42,439	42,826
FNMA POOL AS7844	3% 01 Sep 2046	138,958	125,574
FNMA POOL AS8740	3.5% 01 Feb 2037	60,880	58,342
FNMA POOL AT3870	4% 01 Jun 2043	25,919	25,231
FNMA POOL AT3874	4% 01 Jun 2043	31,410	30,505
FNMA POOL AT4281	4% 01 Jun 2043	16,777	16,332
FNMA POOL AT6546	4% 01 Jun 2043	24,445	23,825
FNMA POOL AT6549	4% 01 Jun 2043	41,632	40,528

FNMA POOL AT7208	4% 01 Jun 2043	14,993	14,595
FNMA POOL AT7698	4% 01 Jun 2043	63,801	62,038
FNMA POOL AT8394	4% 01 Jun 2043	184,743	179,840
FNMA POOL AT9627	4% 01 Jul 2043	36,664	35,608
FNMA POOL AT9637	4% 01 Jul 2043	331,909	322,349
FNMA POOL AT9653	4% 01 Jul 2043	259,047	252,173
FNMA POOL AT9657	4% 01 Jul 2043	183,301	177,812
FNMA POOL AT9839	4% 01 Jun 2043	28,508	27,752
FNMA POOL AU6735	3% 01 Oct 2043	48,606	44,378
FNMA POOL AV7116	4.5% 01 Mar 2044	20,901	20,759
FNMA POOL BC1509	3% 01 Aug 2046	124,829	112,805
FNMA POOL BC2817	3% 01 Sep 2046	265,396	239,834
FNMA POOL BD8104	3% 01 Oct 2046	264,068	238,723
FNMA POOL BF0104	4% 01 Feb 2056	72,495	69,753
FNMA POOL BF0141	5.5% 01 Sep 2056	588,832	607,534
FNMA POOL BF0145	3.5% 01 Mar 2057	318,618	292,729
FNMA POOL BF0148	4.5% 01 Apr 2056	243,801	242,616
FNMA POOL BF0183	4% 01 Jan 2057	40,801	39,258
FNMA POOL BF0222	4.5% 01 Sep 2057	521,549	515,297
FNMA POOL BF0561	3% 01 Sep 2061	1,347,499	1,167,351
FNMA POOL BJ2544	3% 01 Dec 2037	70,571	66,145
FNMA POOL BL0957	3.78% 01 Jan 2029	582,821	567,453
FNMA POOL BM3724	1% 01 Mar 2048	82,176	77,104
FNMA POOL BM4751	1% 01 Mar 2043	506,842	477,887
FNMA POOL BM4897	1% 01 Dec 2046	654,362	616,980
FNMA POOL BM6151	1% 01 Feb 2041	165,521	160,838
FNMA POOL BM6898	1% 01 Feb 2032	656,118	558,220
FNMA POOL BM6912	1% 01 Jan 2052	91,417	75,325
FNMA POOL BO2878	3% 01 Nov 2049	102,859	92,135
FNMA POOL BP3484	2.5% 01 Jun 2051	75,775	65,484
FNMA POOL BQ1150	2.5% 01 Oct 2050	266,877	230,633
FNMA POOL BQ5876	2.5% 01 Nov 2050	156,014	135,105
FNMA POOL BR0001	2.5% 01 Dec 2050	69,538	60,059
FNMA POOL BR1001	2.5% 01 May 2051	391,706	339,631
FNMA POOL BR1823	2% 01 Jan 2051	80,456	66,561
FNMA POOL BR2303	3% 01 Aug 2051	81,873	73,310
FNMA POOL BR2641	2% 01 Feb 2051	146,457	121,863
FNMA POOL BR2643	2% 01 Feb 2051	136,118	112,852
FNMA POOL BR2644	2% 01 Feb 2051	68,167	56,502
FNMA POOL BR3256	2% 01 Feb 2051	69,620	58,236
FNMA POOL BR3257	2% 01 Feb 2051	216,693	181,243
FNMA POOL BR3286	2% 01 Mar 2051	73,997	61,571
FNMA POOL BR4035	2% 01 Feb 2051	159,105	131,352
FNMA POOL BR4722	2% 01 Mar 2051	141,992	117,661
FNMA POOL BR4753	2% 01 Mar 2051	79,135	65,828
FNMA POOL BR4756	2% 01 Mar 2051	140,548	116,465
FNMA POOL BR5487	2% 01 Mar 2051	78,173	64,778

FNMA POOL BR5587	2% 01 Mar 2051	159,182	131,938
FNMA POOL BR5633	2% 01 Mar 2051	236,267	195,781
FNMA POOL BR6496	2.5% 01 Apr 2051	70,831	61,385
FNMA POOL BR6515	2% 01 Apr 2051	76,381	63,868
FNMA POOL BR7744	2% 01 Apr 2051	72,290	60,284
FNMA POOL BR7745	2% 01 Apr 2051	72,264	60,096
FNMA POOL BR8478	2% 01 Apr 2051	78,373	65,357
FNMA POOL BR8518	2% 01 Apr 2051	73,201	60,875
FNMA POOL BS9931	5.85% 01 Nov 2033	100,000	107,641
FNMA POOL BS9960	5.36% 01 Dec 2033	300,000	315,152
FNMA POOL BT0846	2.5% 01 Jul 2051	157,820	136,346
FNMA POOL BT3244	2.5% 01 Jul 2051	168,259	145,324
FNMA POOL BT3270	2.5% 01 Aug 2051	165,273	142,772
FNMA POOL BT3290	2.5% 01 Aug 2051	87,385	75,452
FNMA POOL BT3303	2.5% 01 Aug 2051	80,647	69,647
FNMA POOL BU9889	3% 01 Jan 2052	310,696	278,958
FNMA POOL BV3089	2.5% 01 Feb 2052	255,647	219,954
FNMA POOL BV5395	3.5% 01 Apr 2052	166,712	155,271
FNMA POOL BV8546	3.5% 01 May 2052	345,408	320,431
FNMA POOL BW9916	5% 01 Oct 2052	187,291	185,494
FNMA POOL BY0903	5.5% 01 Apr 2053	95,645	96,168
FNMA POOL CA4110	3% 01 Sep 2049	247,361	222,513
FNMA POOL CA4819	4% 01 Dec 2049	73,152	70,447
FNMA POOL CA7224	2% 01 Oct 2050	72,302	59,724
FNMA POOL CA7257	2.5% 01 Oct 2050	651,061	563,965
FNMA POOL CA9358	2.5% 01 Mar 2041	226,473	202,345
FNMA POOL CB0100	2.5% 01 Apr 2041	392,939	351,065
FNMA POOL CB0101	2.5% 01 Apr 2041	308,702	275,747
FNMA POOL CB0458	2.5% 01 May 2051	700,702	602,322
FNMA POOL CB0470	2.5% 01 May 2041	399,642	356,159
FNMA POOL CB2164	3% 01 Nov 2051	152,259	135,753
FNMA POOL CB2680	3.5% 01 Jan 2052	502,847	464,120
FNMA POOL CB3044	2.5% 01 Mar 2052	539,970	465,564
FNMA POOL CB3082	3% 01 Mar 2042	83,712	76,953
FNMA POOL CB3614	4% 01 May 2052	612,052	584,700
FNMA POOL CB4103	5% 01 Jul 2052	354,083	355,818
FNMA POOL CB5104	4.5% 01 Nov 2052	1,108,066	1,075,735
FNMA POOL CB5108	5.5% 01 Nov 2052	187,825	189,210
FNMA POOL CB5316	6% 01 Dec 2052	444,472	452,400
FNMA POOL CB6540	6% 01 Jun 2053	1,444,901	1,482,363
FNMA POOL CB6753	6% 01 Jul 2053	576,756	589,329
FNMA POOL CB7109	5.5% 01 Sep 2053	683,854	687,940
FNMA POOL CB7114	5.5% 01 Sep 2053	1,174,673	1,181,098
FNMA POOL FM0068	1% 01 Feb 2040	186,908	179,077
FNMA POOL FM0071	1% 01 Feb 2040	37,603	35,998
FNMA POOL FM3123	1% 01 Mar 2038	368,843	339,078
FNMA POOL FM3830	1% 01 Apr 2050	184,570	166,029

FNMA POOL FM4577	1%	01 Oct 2050	212,118	183,311
FNMA POOL FM5423	1%	01 Jan 2051	364,922	315,182
FNMA POOL FM5743	1%	01 Feb 2051	58,311	50,458
FNMA POOL FM5754	1%	01 Mar 2037	45,042	43,167
FNMA POOL FM5783	1%	01 Jun 2038	189,601	177,888
FNMA POOL FM5904	1%	01 Feb 2051	114,220	98,837
FNMA POOL FM6015	1%	01 Aug 2039	48,279	46,266
FNMA POOL FM6055	1%	01 Feb 2051	77,909	63,991
FNMA POOL FM6117	1%	01 Nov 2048	209,459	189,265
FNMA POOL FM6134	1%	01 Mar 2040	188,835	176,992
FNMA POOL FM6460	1%	01 Mar 2051	147,554	127,612
FNMA POOL FM7100	1%	01 Jun 2050	110,288	102,978
FNMA POOL FM7141	1%	01 Feb 2047	45,998	44,420
FNMA POOL FM7382	1%	01 May 2051	63,799	56,932
FNMA POOL FM7518	1%	01 Jun 2051	862,429	743,611
FNMA POOL FM7607	1%	01 Apr 2038	113,328	107,301
FNMA POOL FM7675	1%	01 Jun 2051	197,969	171,114
FNMA POOL FM7676	1%	01 Jun 2051	81,358	70,288
FNMA POOL FM7727	1%	01 Jun 2051	74,026	64,234
FNMA POOL FM7796	1%	01 Jun 2048	117,247	113,242
FNMA POOL FM7869	1%	01 Jan 2051	152,798	132,244
FNMA POOL FM7900	1%	01 Jul 2051	158,694	137,101
FNMA POOL FM7910	1%	01 Jul 2051	163,067	141,348
FNMA POOL FM8025	1%	01 Jul 2051	322,856	279,854
FNMA POOL FM8166	1%	01 Jun 2051	71,740	64,634
FNMA POOL FM8210	1%	01 Apr 2050	2,621,385	2,358,057
FNMA POOL FM8577	1%	01 Aug 2051	151,229	136,155
FNMA POOL FM8786	1%	01 Oct 2051	743,911	642,324
FNMA POOL FM8813	1%	01 Sep 2051	762,457	703,203
FNMA POOL FM8941	1%	01 Jan 2041	68,691	64,451
FNMA POOL FM8977	1%	01 Sep 2051	77,276	66,997
FNMA POOL FM9044	1%	01 Oct 2051	76,338	68,462
FNMA POOL FM9048	1%	01 Oct 2051	80,955	72,254
FNMA POOL FM9292	1%	01 Nov 2051	249,420	223,609
FNMA POOL FM9365	1%	01 Nov 2051	81,676	73,434
FNMA POOL FM9696	1%	01 Dec 2051	3,238,338	2,778,699
FNMA POOL FS0024	1%	01 Sep 2051	75,560	65,478
FNMA POOL FS0028	1%	01 Sep 2051	255,967	221,012
FNMA POOL FS0034	1%	01 Dec 2051	83,785	75,278
FNMA POOL FS0037	1%	01 Aug 2051	72,831	65,581
FNMA POOL FS0240	1%	01 Jan 2052	82,735	74,411
FNMA POOL FS0366	1%	01 Jan 2052	85,938	74,527
FNMA POOL FS0408	1%	01 Jan 2052	84,854	76,174
FNMA POOL FS0520	1%	01 Feb 2052	262,961	235,341
FNMA POOL FS0534	1%	01 Jul 2051	86,424	74,644
FNMA POOL FS0551	1%	01 Feb 2052	439,084	378,652
FNMA POOL FS0582	1%	01 Feb 2052	173,447	149,231

FNMA POOL FS0583	1% 01 Feb 2052	182,498	156,998
FNMA POOL FS0612	1% 01 Feb 2052	89,498	74,240
FNMA POOL FS1014	1% 01 Feb 2052	172,481	142,559
FNMA POOL FS1074	1% 01 Mar 2052	431,998	387,869
FNMA POOL FS1104	1% 01 Nov 2051	83,675	72,346
FNMA POOL FS1111	1% 01 May 2051	172,362	147,630
FNMA POOL FS1237	1% 01 Dec 2051	164,537	152,899
FNMA POOL FS1248	1% 01 Feb 2047	407,078	371,668
FNMA POOL FS1289	1% 01 Mar 2052	425,791	383,366
FNMA POOL FS1403	1% 01 Jan 2045	81,513	74,261
FNMA POOL FS1454	1% 01 Apr 2052	263,850	243,704
FNMA POOL FS1462	1% 01 Jan 2052	170,638	158,542
FNMA POOL FS1539	1% 01 Nov 2048	83,840	76,547
FNMA POOL FS1553	1% 01 Nov 2050	170,394	147,338
FNMA POOL FS1555	1% 01 Apr 2052	89,123	82,318
FNMA POOL FS1556	1% 01 May 2052	532,616	494,267
FNMA POOL FS1603	1% 01 May 2052	177,439	164,327
FNMA POOL FS1628	1% 01 Apr 2052	179,379	155,340
FNMA POOL FS1631	1% 01 Feb 2051	87,656	75,143
FNMA POOL FS1726	1% 01 Sep 2041	172,843	148,721
FNMA POOL FS1924	1% 01 Mar 2051	427,516	366,278
FNMA POOL FS2943	1% 01 Feb 2051	7,725,731	6,345,502
FNMA POOL FS3249	1% 01 Nov 2052	274,600	271,966
FNMA POOL FS3589	1% 01 Jan 2050	286,450	285,381
FNMA POOL FS3836	1% 01 Jan 2053	279,472	271,259
FNMA POOL FS4000	1% 01 Jul 2041	265,145	277,656
FNMA POOL FS4269	1% 01 Oct 2051	666,113	552,126
FNMA POOL FS4270	1% 01 Mar 2052	1,042,599	860,190
FNMA POOL FS4524	1% 01 May 2053	288,546	285,881
FNMA POOL FS4570	1% 01 Dec 2047	632,651	640,956
FNMA POOL FS5059	1% 01 Nov 2048	475,267	445,129
FNMA POOL FS5191	1% 01 Aug 2042	966,784	830,319
FNMA POOL FS5313	1% 01 Jan 2050	1,926,040	1,795,888
FNMA POOL FS5437	1% 01 Jun 2053	294,891	296,504
FNMA POOL FS5450	1% 01 Nov 2051	580,406	522,593
FNMA POOL FS5708	1% 01 Jun 2053	97,700	97,478
FNMA POOL FS5876	1% 01 May 2052	196,261	168,502
FNMA POOL FS6129	1% 01 Jun 2042	1,484,960	1,276,286
FNMA POOL FS6451	1% 01 Aug 2053	299,367	301,763
FNMA POOL MA0706	4.5% 01 Apr 2031	53,643	53,133
FNMA POOL MA0734	4.5% 01 May 2031	198,744	196,905
FNMA POOL MA0776	4.5% 01 Jun 2031	68,450	67,807
FNMA POOL MA0913	4.5% 01 Nov 2031	89,108	88,342
FNMA POOL MA0939	4.5% 01 Dec 2031	90,482	89,703
FNMA POOL MA0968	4.5% 01 Dec 2031	18,097	17,942
FNMA POOL MA1177	3.5% 01 Sep 2042	30,969	29,183
FNMA POOL MA1213	3.5% 01 Oct 2042	15,908	14,991

FNMA POOL MA1221	4.5% 01 Sep 2042	10,168	10,130
FNMA POOL MA1253	4% 01 Nov 2042	14,317	13,892
FNMA POOL MA1547	4% 01 Aug 2043	109,680	106,210
FNMA POOL MA1591	4.5% 01 Sep 2043	208,774	208,121
FNMA POOL MA1629	4.5% 01 Oct 2043	158,412	157,917
FNMA POOL MA1664	4.5% 01 Nov 2043	103,480	103,157
FNMA POOL MA1711	4.5% 01 Dec 2043	154,379	153,896
FNMA POOL MA2110	3.5% 01 Dec 2034	115,120	110,715
FNMA POOL MA2138	3.5% 01 Jan 2035	65,825	63,298
FNMA POOL MA2320	3% 01 Jul 2035	51,688	48,559
FNMA POOL MA2523	3% 01 Feb 2036	250,313	234,630
FNMA POOL MA2579	3% 01 Apr 2036	199,460	186,983
FNMA POOL MA2672	3% 01 Jul 2036	392,386	368,147
FNMA POOL MA2707	3% 01 Aug 2036	674,943	633,249
FNMA POOL MA2773	3% 01 Oct 2036	829,384	778,149
FNMA POOL MA2832	3% 01 Dec 2036	513,057	481,363
FNMA POOL MA4120	2.5% 01 Sep 2050	54,459	46,699
FNMA POOL MA4208	2% 01 Dec 2050	1,333,796	1,096,336
FNMA POOL MA4237	2% 01 Jan 2051	75,909	62,371
FNMA POOL MA4280	1.5% 01 Mar 2051	915,504	714,137
FNMA POOL MA4354	1.5% 01 Jun 2051	86,181	67,197
FNMA POOL MA4364	2% 01 Jun 2041	560,315	481,735
FNMA TBA 30 YR 3	3% 16 Jan 2054	500,000	442,286
FNMA TBA 30 YR 4	4% 16 Jan 2054	600,000	567,842
FNMA TBA 30 YR 4.5	4.5% 16 Jan 2054	300,000	291,099
FNMA TBA 30 YR 5	5% 16 Jan 2054	1,700,000	1,683,648
FNMA TBA 30 YR 5.5	5.5% 16 Jan 2054	900,000	904,617
FNMA TBA 30 YR 6	6% 16 Jan 2054	100,000	101,590
FNMA TBA 30 YR 6.5	6.5% 16 Jan 2054	200,000	204,892
FOX CORP	4.03% 25 Jan 2024	270,000	269,644
FOX CORP	5.476% 25 Jan 2039	220,000	214,595
FOX CORP	6.5% 13 Oct 2033	220,000	238,570
FREDDIE MAC	1% 15 Dec 2041	312,921	39,665
FREDDIE MAC	2.5% 25 Nov 2050	138,563	20,549
FREDDIE MAC	2.5% 25 Jan 2051	740,082	121,151
FREDDIE MAC	2.5% 25 Feb 2051	73,318	10,662
FREDDIE MAC	2.5% 25 Sep 2050	197,037	28,786
FREDDIE MAC	2.5% 25 Sep 2050	467,164	70,447
FREDDIE MAC	2.5% 25 Sep 2050	238,823	38,809
FREDDIE MAC	2% 25 Oct 2050	407,881	53,747
FREDDIE MAC	2.5% 25 May 2049	608,676	75,707
FREDDIE MAC	2% 25 Mar 2051	797,992	107,199
FREDDIE MAC	1% 15 Jan 2040	140,744	10,196
FREDDIE MAC REFERENCE REMIC	6% 15 May 2036	244,410	253,259
FREEPORT MCMORAN INC	5.45% 15 Mar 2043	50,000	48,504
FREEPORT MCMORAN INC	5.4% 14 Nov 2034	110,000	110,596
GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	290,000	271,240

GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	530,000	492,916
GENERAL MOTORS CO	6.25% 02 Oct 2043	130,000	133,075
GENERAL MOTORS CO	5.15% 01 Apr 2038	90,000	85,415
GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	100,000	98,111
GILEAD SCIENCES INC	4.75% 01 Mar 2046	190,000	181,703
GILEAD SCIENCES INC	3.65% 01 Mar 2026	290,000	283,872
GLENCORE FUNDING LLC	4% 27 Mar 2027	570,000	553,972
GLENCORE FUNDING LLC	4.125% 12 Mar 2024	470,000	468,416
GMRF MORTGAGE ACQUISITION CO.,	1% 25 Jul 2056	89,786	79,292
GNMA II POOL 003474	6% 20 Nov 2033	7,146	7,432
GNMA II POOL 004006	6% 20 Jul 2037	42,045	44,160
GNMA II POOL 004040	6.5% 20 Oct 2037	122,908	131,219
GNMA II POOL 004245	6% 20 Sep 2038	213,661	224,522
GNMA II POOL 004617	4.5% 20 Jan 2040	92,286	92,380
GNMA II POOL 004717	6% 20 Jun 2040	45,108	47,310
GNMA II POOL 004747	5% 20 Jul 2040	12,028	12,239
GNMA II POOL 004801	4.5% 20 Sep 2040	5,018	5,022
GNMA II POOL 004802	5% 20 Sep 2040	48,246	49,092
GNMA II POOL 004837	6% 20 Oct 2040	16,240	16,991
GNMA II POOL 004855	5% 20 Nov 2040	86,326	87,838
GNMA II POOL 004923	4.5% 20 Jan 2041	24,424	24,441
GNMA II POOL 004978	4.5% 20 Mar 2041	909,916	909,214
GNMA II POOL 004991	6% 20 Mar 2041	179,941	188,726
GNMA II POOL 005085	6% 20 Jun 2041	159,955	167,343
GNMA II POOL 005189	6% 20 Sep 2041	61,870	64,728
GNMA II POOL 005240	6% 20 Nov 2041	1,686	1,771
GNMA II POOL 783050	5% 20 Jul 2040	253,096	257,531
GNMA II POOL 784106	3.5% 20 Jan 2046	50,322	47,558
GNMA II POOL 784825	3.5% 20 Oct 2049	44,205	40,355
GNMA II POOL 784905	3% 20 Jan 2050	238,330	215,166
GNMA II POOL 785218	2% 20 Dec 2050	294,472	247,210
GNMA II POOL 785219	2% 20 Dec 2050	284,109	238,510
GNMA II POOL 785220	2% 20 Dec 2050	228,363	191,712
GNMA II POOL 785221	2% 20 Dec 2050	297,720	250,230
GNMA II POOL 785359	2% 20 Mar 2051	155,173	128,649
GNMA II POOL 785360	2% 20 Mar 2051	82,318	69,011
GNMA II POOL 785558	2.5% 20 Jul 2051	2,561,414	2,215,553
GNMA II POOL 785791	2.5% 20 Dec 2051	3,353,739	2,898,298
GNMA II POOL 785944	3% 20 Feb 2052	694,321	624,254
GNMA II POOL 786077	3% 20 Mar 2052	164,589	147,859
GNMA II POOL 786082	3% 20 Nov 2051	258,673	233,521
GNMA II POOL 786095	3% 20 Apr 2052	360,353	319,538
GNMA II POOL 786107	3% 20 Mar 2052	84,315	76,117
GNMA II POOL 786150	3% 20 Mar 2052	360,840	323,859
GNMA II POOL 786335	4.5% 20 Sep 2052	462,845	452,604
GNMA II POOL 786340	5% 20 Sep 2052	188,402	188,159
GNMA II POOL 786579	5.5% 20 Mar 2053	291,621	294,250

GNMA II POOL 786583	3% 20 Mar 2052	760,349	682,368
GNMA II POOL 786690	5.5% 20 May 2053	294,820	297,477
GNMA II POOL 786726	2% 20 Mar 2051	669,266	552,366
GNMA II POOL 786823	5.5% 20 Jul 2053	98,820	99,885
GNMA II POOL 786831	5.5% 20 Jul 2053	197,734	200,572
GNMA II POOL 786835	5.5% 20 Aug 2053	298,608	301,829
GNMA II POOL 786843	3% 20 Mar 2052	193,062	173,278
GNMA II POOL 786916	5.5% 20 Aug 2053	797,196	805,794
GNMA II POOL 787097	5% 20 Aug 2053	199,757	199,322
GNMA II POOL 787154	6.5% 20 Nov 2053	100,000	103,157
GNMA II POOL BC4732	3.5% 20 Oct 2047	249,377	235,173
GNMA II POOL BD0384	3.5% 20 Oct 2047	203,907	192,294
GNMA II POOL BM7534	3.5% 20 Feb 2050	55,711	51,559
GNMA II POOL BM9734	4% 20 Oct 2049	29,060	28,018
GNMA II POOL BM9743	4% 20 Nov 2049	411,930	397,155
GNMA II POOL BS1728	4% 20 Jan 2050	35,894	34,607
GNMA II POOL BS1742	4% 20 Feb 2050	31,130	30,014
GNMA II POOL BS1757	4% 20 Mar 2050	29,520	28,369
GNMA II POOL BS8420	4% 20 Apr 2050	151,037	145,148
GNMA II POOL CI1513	3% 20 Mar 2052	274,240	242,025
GNMA II POOL CL5523	3% 20 Apr 2052	83,692	74,154
GNMA II POOL MA1995	3.5% 20 Jun 2044	168,933	160,314
GNMA II POOL MA3521	3.5% 20 Mar 2046	188,676	178,312
GNMA II POOL MA3597	3.5% 20 Apr 2046	187,951	177,399
GNMA II POOL MA3663	3.5% 20 May 2046	608,583	574,416
GNMA II POOL MA4068	3% 20 Nov 2046	87,683	80,494
GNMA II POOL MA4654	4.5% 20 Aug 2047	107,831	106,995
GNMA II POOL MA5138	4.5% 20 Apr 2048	161,710	159,877
GNMA II POOL MA5193	4.5% 20 May 2048	237,973	235,276
GNMA II POOL MA5265	4.5% 20 Jun 2048	318,749	315,201
GNMA II POOL MA5467	4.5% 20 Sep 2048	943	932
GNMA II POOL MA5529	4.5% 20 Oct 2048	161,678	159,879
GNMA II POOL MA5530	5% 20 Oct 2048	124,635	125,637
GNMA II POOL MA5595	4% 20 Nov 2048	11,594	11,194
GNMA II POOL MA5597	5% 20 Nov 2048	126,674	127,692
GNMA II POOL MA5652	4.5% 20 Dec 2048	83,043	82,119
GNMA II POOL MA5711	4.5% 20 Jan 2049	985,039	974,074
GNMA II POOL MA5764	4.5% 20 Feb 2049	179,184	177,189
GNMA II POOL MA5877	4.5% 20 Apr 2049	120,142	118,804
GNMA II POOL MA6157	5% 20 Sep 2049	107,852	108,769
GNMA II POOL MA6477	4.5% 20 Feb 2050	96,766	95,689
GNMA II POOL MA6544	4.5% 20 Mar 2050	70,284	69,502
GNMA II POOL MA6603	5% 20 Apr 2050	144,807	146,236
GNMA II POOL MA6711	3.5% 20 Jun 2050	670,160	628,160
GNMA II POOL MA6767	3.5% 20 Jul 2050	67,155	63,087
GNMA II POOL MA6818	2% 20 Aug 2050	61,125	51,985
GNMA II POOL MA6997	3.5% 20 Nov 2050	789,533	741,888

GNMA II POOL MA7056	4.5% 20 Dec 2050	78,060	77,191
GNMA II POOL MA7135	2% 20 Jan 2051	69,965	59,350
GNMA II POOL MA7590	3% 20 Sep 2051	760,457	689,883
GNMA II POOL MA7883	3.5% 20 Feb 2052	420,225	391,677
GNMA II POOL MA8490	5% 20 Dec 2052	94,910	94,304
GNMA II POOL MA8569	5% 20 Jan 2053	670,799	666,522
GNMA II POOL MA8725	5% 20 Mar 2053	193,842	192,496
GNMA II POOL MA8726	5.5% 20 Mar 2053	481,662	484,446
GNMA II POOL MA8796	3% 20 Apr 2053	279,591	255,161
GNMA II POOL MA8801	5.5% 20 Apr 2053	1,069,599	1,075,782
GNMA II POOL MA8879	5.5% 20 May 2053	1,373,288	1,381,227
GNMA II POOL MA8947	5% 20 Jun 2053	2,466,556	2,449,423
GNMA II POOL MA9018	6% 20 Jul 2053	691,284	702,257
GNMA II TBA 30 YR 2	2% 22 Jan 2054	1,000,000	846,715
GNMA II TBA 30 YR 3	3% 22 Jan 2054	900,000	814,995
GNMA II TBA 30 YR 3.5	3.5% 22 Jan 2054	900,000	838,150
GNMA II TBA 30 YR 4	4% 22 Jan 2054	900,000	859,275
GNMA II TBA 30 YR 5	5% 22 Jan 2054	700,000	695,577
GNMA II TBA 30 YR 5.5	5.5% 22 Jan 2054	100,000	100,620
GNMA II TBA 30 YR 6.5	6.5% 20 Mar 2054	200,000	204,200
GNMA POOL 486470	6.5% 15 Aug 2028	470	481
GNMA POOL 486516	6.5% 15 Sep 2028	783	802
GNMA POOL 617327	6% 15 Dec 2036	33,372	34,767
GNMA POOL 617567	6% 15 Jun 2037	614	646
GNMA POOL 661534	6% 15 Dec 2036	16,978	17,985
GNMA POOL 662583	6% 15 Sep 2037	74,972	79,137
GNMA POOL 780851	7.5% 15 Dec 2027	1,021	1,034
GNMA POOL 781001	7.5% 15 Mar 2029	2,106	2,175
GNMA POOL 783669	3% 15 Sep 2042	127,525	117,442
GNMA POOL 784571	3.5% 15 Jun 2048	450,014	427,294
GNMA POOL AA5649	3% 15 Sep 2042	319,665	294,390
GNMA POOL AB2892	3% 15 Sep 2042	284,178	261,714
GNMA POOL AB9108	3% 15 Oct 2042	629,177	579,442
GNMA POOL BS8439	3.5% 15 May 2050	120,002	110,977
GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	490,000	485,213
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	930,000	1,038,131
GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	30,000	29,898
GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	470,000	461,352
GOLDMAN SACHS GROUP INC	4.75% 21 Oct 2045	100,000	95,233
GOLDMAN SACHS GROUP INC	1% 01 May 2029	260,000	251,415
GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	420,000	410,970
GOLDMAN SACHS GROUP INC	1% 22 Apr 2042	40,000	30,700
GOLDMAN SACHS GROUP INC	1% 21 Jul 2042	70,000	51,216
GOLDMAN SACHS GROUP INC	1% 15 Mar 2028	100,000	95,991
GOLDMAN SACHS GROUP INC	1% 15 Jun 2027	330,000	324,852
GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	140,000	134,917
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	690,000	668,548

GOVERNMENT NATIONAL	1% 20 Jan 2040	3,316	12
GOVERNMENT NATIONAL	1% 16 Aug 2042	163,139	19,400
GOVERNMENT NATIONAL	1% 16 Jun 2043	21,496	746
GOVERNMENT NATIONAL	1% 20 Apr 2040	19,364	2,315
GOVERNMENT NATIONAL	1% 16 Feb 2054	2,259,442	21,531
GOVERNMENT NATIONAL	1% 16 Mar 2047	94,610	1,786
GOVERNMENT NATIONAL	1% 16 Nov 2047	146,913	131,414
GOVERNMENT NATIONAL	1% 16 Oct 2054	7,146,681	88,900
GOVERNMENT NATIONAL	1% 16 Jun 2048	3,819	3,624
GOVERNMENT NATIONAL	1% 16 Jul 2058	491,815	12,630
GOVERNMENT NATIONAL	1% 16 Oct 2046	192,420	30,308
GOVERNMENT NATIONAL	1% 16 Mar 2060	1,422,517	50,605
GOVERNMENT NATIONAL	1% 16 Jun 2062	7,555,543	458,812
GOVERNMENT NATIONAL	1% 16 Sep 2062	8,012,880	522,853
GOVERNMENT NATIONAL	1% 16 May 2063	10,429,077	672,491
GOVERNMENT NATIONAL	1% 16 Feb 2061	1,929,163	99,801
GOVERNMENT NATIONAL	3% 20 Jul 2049	264,697	237,631
GOVERNMENT NATIONAL	3.5% 20 Apr 2050	485,233	83,572
GOVERNMENT NATIONAL	3.5% 20 Apr 2050	206,336	35,237
GOVERNMENT NATIONAL	2.5% 20 Aug 2050	443,437	63,523
GOVERNMENT NATIONAL	2.5% 20 Aug 2050	139,916	18,994
GOVERNMENT NATIONAL	2.5% 20 Aug 2050	216,836	31,174
GOVERNMENT NATIONAL	2.5% 20 Sep 2050	150,667	21,242
GOVERNMENT NATIONAL	2.5% 20 Oct 2050	156,619	22,862
GOVERNMENT NATIONAL	2.5% 20 Oct 2050	611,047	86,633
GOVERNMENT NATIONAL	2.5% 20 Oct 2050	226,444	32,708
GOVERNMENT NATIONAL	2.5% 20 Nov 2050	3,511,351	459,991
GOVERNMENT NATIONAL	2% 20 Dec 2050	1,227,063	132,498
GOVERNMENT STIF 3	GOVERNMENT STIF 3	3,973,778	3,973,778
GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	910,000	854,284
GUARDIAN LIFE GLOB FUND	1.1% 23 Jun 2025	140,000	132,147
HALLIBURTON CO	3.8% 15 Nov 2025	15,000	14,709
HALLIBURTON CO	4.85% 15 Nov 2035	70,000	69,085
HALLIBURTON CO	5% 15 Nov 2045	120,000	116,473
HCA INC	4.5% 15 Feb 2027	10,000	9,866
HERSHEY COMPANY	0.9% 01 Jun 2025	100,000	94,809
HERTZ VEHICLE FINANCING LLC	1.68% 27 Dec 2027	370,000	334,800
HOME DEPOT INC	3.9% 15 Jun 2047	80,000	68,987
HOME DEPOT INC	3.9% 06 Dec 2028	30,000	29,555
HOME DEPOT INC	2.5% 15 Apr 2027	250,000	235,983
HOME DEPOT INC	2.7% 15 Apr 2030	230,000	209,744
HOME DEPOT INC	3.3% 15 Apr 2040	120,000	99,648
HOME DEPOT INC	3.35% 15 Apr 2050	530,000	412,017
HOME DEPOT INC	3.25% 15 Apr 2032	160,000	148,021
HSBC HOLDINGS PLC	4.25% 14 Mar 2024	660,000	657,228
HSBC HOLDINGS PLC	4.25% 18 Aug 2025	440,000	430,615
HSBC HOLDINGS PLC	4.3% 08 Mar 2026	270,000	265,631

	HSBC HOLDINGS PLC	1% 19 Jun 2029	200,000	194,200
	HSBC HOLDINGS PLC	1% 22 Nov 2032	550,000	458,271
	HUMANA INC	4.625% 01 Dec 2042	220,000	201,630
	HUMANA INC	3.95% 15 Mar 2027	30,000	29,355
	HUMANA INC	4.8% 15 Mar 2047	720,000	670,824
	HUMANA INC	4.5% 01 Apr 2025	60,000	59,535
	HUMANA INC	3.7% 23 Mar 2029	180,000	173,160
	INTEL CORP	3.734% 08 Dec 2047	206,000	168,428
	INTEL CORP	1.6% 12 Aug 2028	180,000	159,376
	INTEL CORP	3.05% 12 Aug 2051	140,000	99,142
	INTEL CORP	5.125% 10 Feb 2030	200,000	207,876
	INTEL CORP	5.2% 10 Feb 2033	150,000	156,927
	INTERCONTINENTALEXCHANGE	4.6% 15 Mar 2033	260,000	259,631
	INTERCONTINENTALEXCHANGE	4.95% 15 Jun 2052	100,000	100,312
	JOHNSON + JOHNSON	3.625% 03 Mar 2037	230,000	211,770
*	JP MORGAN CHASE COMMERCIAL	1% 15 Mar 2039	340,000	335,346
*	JP MORGAN MORTGAGE TRUST	1% 25 Oct 2048	139,348	121,973
*	JPMBB COMMERCIAL MORTGAGE	4.065% 15 Nov 2047	880,000	803,506
*	JPMORGAN CHASE + CO	3.875% 10 Sep 2024	560,000	553,437
*	JPMORGAN CHASE + CO	4.95% 01 Jun 2045	540,000	516,391
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	170,000	168,326
*	JPMORGAN CHASE + CO	1% 23 Jul 2029	470,000	456,972
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	160,000	156,798
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	480,000	460,027
*	JPMORGAN CHASE + CO	1% 22 Apr 2031	230,000	199,235
*	JPMORGAN CHASE + CO	1% 22 Apr 2032	280,000	237,255
*	JPMORGAN CHASE + CO	1% 08 Nov 2032	380,000	317,938
*	JPMORGAN CHASE + CO	1% 14 Jun 2025	420,000	416,489
*	JPMORGAN CHASE + CO	1% 14 Jun 2030	400,000	391,708
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	570,000	500,471
	KENVUE INC	4.9% 22 Mar 2033	370,000	381,526
	KIMBERLY CLARK CORP	3.1% 26 Mar 2030	100,000	93,342
	KINDER MORGAN INC	7.8% 01 Aug 2031	690,000	790,947
	KINDER MORGAN INC	4.3% 01 Jun 2025	40,000	39,526
	KINDER MORGAN INC	4.3% 01 Mar 2028	50,000	49,445
	KKR GROUP FIN CO II	5.5% 01 Feb 2043	70,000	67,096
	KLA CORP	4.65% 15 Jul 2032	220,000	225,232
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	102,000	98,062
	L3HARRIS TECH INC	5.054% 27 Apr 2045	160,000	158,339
	LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	600,000	588,408
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	60,000	57,557
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,500,000	35
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	530,000	518,732
	LLOYDS BANKING GROUP PLC	4.5% 04 Nov 2024	450,000	444,474
	LOCKHEED MARTIN CORP	4.5% 15 May 2036	100,000	99,184
	LOCKHEED MARTIN CORP	3.9% 15 Jun 2032	590,000	570,117
	LOWE S COS INC	4.5% 15 Apr 2030	150,000	149,414

LOWE S COS INC	1.7% 15 Sep 2028	210,000	185,594
MADISON AVENUE TRUST	1% 15 Aug 2034	750,000	674,971
MARS INC	3.2% 01 Apr 2030	910,000	841,723
MASTERCARD INC	3.85% 26 Mar 2050	1,130,000	992,999
MCDONALD S CORP	3.7% 30 Jan 2026	230,000	226,159
MCDONALD S CORP	4.875% 09 Dec 2045	240,000	236,076
MCDONALD S CORP	3.5% 01 Mar 2027	370,000	360,480
MCDONALD S CORP	3.8% 01 Apr 2028	130,000	126,897
MCDONALD S CORP	3.625% 01 Sep 2049	180,000	145,105
MCDONALD S CORP	2.125% 01 Mar 2030	190,000	166,294
MCDONALD S CORP	3.5% 01 Jul 2027	180,000	175,163
MCDONALD S CORP	4.2% 01 Apr 2050	190,000	168,308
MEGLOBAL BV	4.25% 03 Nov 2026	260,000	251,766
MEGLOBAL BV	2.625% 28 Apr 2028	910,000	819,209
MERCK + CO INC	1.45% 24 Jun 2030	220,000	184,232
MHC COMMERCIAL MORTGAGE	1% 15 Apr 2038	304,422	300,957
MICRON TECHNOLOGY INC	5.875% 09 Feb 2033	120,000	125,476
MICROSOFT CORP	3.45% 08 Aug 2036	30,000	27,636
MICROSOFT CORP	3.3% 06 Feb 2027	200,000	195,002
MICROSOFT CORP	4.1% 06 Feb 2037	44,000	43,264
MID ATLANTIC INTERSTATE	4.1% 15 May 2028	70,000	67,745
MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	520,000	497,531
MILL CITY MORTGAGE TRUST	1% 25 Sep 2057	1,380,000	1,347,605
MILL CITY MORTGAGE TRUST	1% 25 Oct 2069	170,467	163,279
MONDELEZ INTERNATIONAL	1.5% 04 May 2025	500,000	476,985
MORGAN STANLEY	1% 23 Jan 2030	30,000	29,252
MORGAN STANLEY	1% 22 Jan 2031	270,000	236,741
MORGAN STANLEY	1% 01 Apr 2031	480,000	442,382
MORGAN STANLEY	1% 28 Apr 2026	100,000	96,067
MORGAN STANLEY	1% 24 Jan 2029	620,000	591,691
MORGAN STANLEY	1% 20 Oct 2032	380,000	315,552
MPLX LP	4.875% 01 Dec 2024	250,000	248,465
MPLX LP	4.875% 01 Jun 2025	460,000	457,277
MPLX LP	5.2% 01 Mar 2047	120,000	111,649
MPLX LP	4.5% 15 Apr 2038	50,000	44,606
MPLX LP	4.7% 15 Apr 2048	420,000	363,691
MPLX LP	4.8% 15 Feb 2029	170,000	169,077
MPLX LP	5.5% 15 Feb 2049	180,000	174,967
MPLX LP	5.2% 01 Dec 2047	200,000	182,906
MSCG TRUST	1% 07 Jun 2035	1,120,000	1,020,320
MSWF COMMERCIAL MORTGAGE	1% 15 Dec 2056	510,000	549,297
MVW OWNER TRUST	1.14% 22 Jan 2041	183,932	168,617
NATWEST GROUP PLC	1% 22 Mar 2025	460,000	458,349
NAVIENT STUDENT LOAN TRUST	1% 25 Apr 2040	655,509	640,351
NEW RESIDENTIAL MORTGAGE	1% 25 Sep 2059	483,319	437,205
NEW RESIDENTIAL MORTGAGE	1% 26 Nov 2035	1,125,576	1,063,170
NEW RESIDENTIAL MORTGAGE	1% 25 Sep 2056	337,692	310,209

	NEW RESIDENTIAL MORTGAGE	1% 25 Feb 2057	410,035	388,240
	NEW RESIDENTIAL MORTGAGE	1% 25 May 2057	950,411	896,952
	NEW RESIDENTIAL MORTGAGE	1% 27 Aug 2057	636,727	605,266
	NEW RESIDENTIAL MORTGAGE	1% 25 Dec 2057	612,844	582,321
	NEW RESIDENTIAL MORTGAGE	1% 27 Mar 2062	1,161,592	1,057,863
*	NEW YORK LIFE GLOBAL FDG	0.95% 24 Jun 2025	260,000	245,476
	NEW YORK MORTGAGE TRUST	2.042% 25 Jul 2061	560,607	511,402
	NIKE INC	2.75% 27 Mar 2027	190,000	181,258
	NIKE INC	3.375% 27 Mar 2050	100,000	81,940
	NJ TRUST 2023 GSP	1% 06 Jan 2029	390,000	409,367
	NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	420,000	410,508
	NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	280,000	267,904
	NORTHROP GRUMMAN CORP	5.25% 01 May 2050	1,220,000	1,257,564
	NVIDIA CORP	2.85% 01 Apr 2030	170,000	157,449
	NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	220,000	212,001
	OAK STREET INVESTMENT GRADE	1.85% 20 Nov 2050	786,231	713,433
	OCCIDENTAL PETROLEUM COR	6.6% 15 Mar 2046	690,000	747,505
	ONEOK INC	5.55% 01 Nov 2026	90,000	91,581
	ONEOK INC	5.8% 01 Nov 2030	150,000	156,146
	ONEOK INC	6.05% 01 Sep 2033	250,000	264,935
	ONEOK INC	6.625% 01 Sep 2053	390,000	438,169
	ONSLOW BAY FINANCIAL LLC	1% 25 May 2061	950,314	731,021
	ORACLE CORP	2.95% 01 Apr 2030	60,000	54,202
	ORACLE CORP	1.65% 25 Mar 2026	420,000	391,797
	ORACLE CORP	2.875% 25 Mar 2031	500,000	443,275
	ORACLE CORP	4.65% 06 May 2030	110,000	109,586
	ORBIA ADVANCE CORP SAB	1.875% 11 May 2026	370,000	340,245
	ORBIA ADVANCE CORP SAB	2.875% 11 May 2031	540,000	445,360
	OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	160,000	153,909
	PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	160,000	144,413
	PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	200,000	165,448
	PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	50,000	36,699
	PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	90,000	62,437
	PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	300,000	286,458
	PAYPAL HOLDINGS INC	2.3% 01 Jun 2030	155,000	135,772
	PAYPAL HOLDINGS INC	4.4% 01 Jun 2032	35,000	34,827
	PEPSICO INC	2.25% 19 Mar 2025	40,000	38,873
	PEPSICO INC	2.625% 19 Mar 2027	40,000	37,983
	PEPSICO INC	1.625% 01 May 2030	180,000	153,455
	PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	380,000	371,712
	PERUSAHAAN LISTRIK NEGAR	6.15% 21 May 2048	650,000	671,463
	PETROLEOS MEXICANOS	6.375% 23 Jan 2045	1,920,000	1,244,947
	PFIZER INC	2.625% 01 Apr 2030	400,000	360,996
	PFIZER INC	1.7% 28 May 2030	330,000	281,500
	PFIZER INC	2.55% 28 May 2040	200,000	146,948
	PFIZER INC	2.7% 28 May 2050	740,000	515,758
	PHILIP MORRIS INTL INC	2.1% 01 May 2030	230,000	198,200

PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	490,000	416,936
PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	510,000	434,627
PNC BANK NA	3.875% 10 Apr 2025	290,000	284,038
PNC FINANCIAL SERVICES	1% 12 Jun 2026	130,000	130,963
PNC FINANCIAL SERVICES	1% 12 Jun 2029	330,000	336,927
PRINCIPAL LFE GLB FND II	1.25% 23 Jun 2025	120,000	113,609
PRKCM TRUST	1% 25 Aug 2056	1,214,935	963,839
PROCTER + GAMBLE CO/THE	3% 25 Mar 2030	180,000	168,660
PROSUS NV	3.061% 13 Jul 2031	720,000	580,968
PROVINCE OF QUEBEC	1% 22 Jul 2036	280,000	362,771
PT PERTAMINA (PERSERO)	6% 03 May 2042	680,000	714,265
RELIANCE INDUSTRIES LTD	2.875% 12 Jan 2032	440,000	377,212
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	780,000	572,442
REPUBLIC OF CHILE	3.1% 07 May 2041	480,000	364,570
REPUBLIC OF INDONESIA	5.25% 08 Jan 2047	290,000	303,230
REPUBLIC OF KAZAKHSTAN	4.875% 14 Oct 2044	690,000	664,953
REPUBLIC OF PERU	6.55% 14 Mar 2037	510,000	567,824
REPUBLIC SERVICES INC	2.5% 15 Aug 2024	250,000	245,195
RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	57,485	55,721
REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	270,000	254,645
ROYAL BANK OF CANADA	1.15% 10 Jun 2025	280,000	265,552
RTX CORP	3.125% 01 Jul 2050	310,000	219,784
RTX CORP	2.25% 01 Jul 2030	30,000	25,955
RTX CORP	3.15% 15 Dec 2024	150,000	146,687
RTX CORP	6% 15 Mar 2031	200,000	213,270
RTX CORP	4.5% 01 Jun 2042	200,000	182,536
RTX CORP	4.125% 16 Nov 2028	200,000	195,524
RTX CORP	3.95% 16 Aug 2025	260,000	256,326
SABINE PASS LIQUEFACTION	5.75% 15 May 2024	100,000	99,929
SALESFORCE INC	3.7% 11 Apr 2028	780,000	764,907
SALESFORCE INC	2.7% 15 Jul 2041	210,000	160,793
SANDS CHINA LTD	5.125% 08 Aug 2025	410,000	403,953
SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	100,000	98,941
SCHLUMBERGER HLDGS CORP	3.9% 17 May 2028	504,000	489,888
SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	260,000	299,863
SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	220,000	208,758
SHELL INTERNATIONAL FIN	4.375% 11 May 2045	160,000	147,192
SHELL INTERNATIONAL FIN	4% 10 May 2046	90,000	78,407
SHELL INTERNATIONAL FIN	2.875% 10 May 2026	150,000	144,476
SHELL INTERNATIONAL FIN	3.75% 12 Sep 2046	40,000	33,363
SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	120,000	109,831
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	180,000	135,851
SLM STUDENT LOAN TRUST	1% 15 Jun 2039	669,773	639,615
SLM STUDENT LOAN TRUST	1% 15 Oct 2041	461,066	495,617
SMALL BUSINESS ADMINISTRATION	2.98% 01 Apr 2039	128,180	115,638
SMALL BUSINESS ADMINISTRATION	2.69% 01 Jul 2044	193,416	170,545
SMALL BUSINESS ADMINISTRATION	3.113% 10 Mar 2029	332,091	314,892

	SMB PRIVATE EDUCATION LOAN TRU	2.99% 15 Jan 2053	807,078	683,531
	SMB PRIVATE EDUCATION LOAN TRU	2.23% 15 Sep 2037	230,464	214,658
	SMB PRIVATE EDUCATION LOAN TRU	1.68% 15 Feb 2051	218,209	197,782
	SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jun 2037	326,579	323,899
	SMB PRIVATE EDUCATION LOAN TRU	1.39% 15 Jan 2053	806,676	710,520
	SOLRR AIRCRAFT 2021 1 LIMITED	2.636% 15 Oct 2046	1,288,306	1,110,996
	SOUTHERN COPPER CORP	5.25% 08 Nov 2042	1,110,000	1,073,448
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	500,000	582,020
	STATE OF ISRAEL	2.75% 03 Jul 2030	350,000	309,516
	STATE OF ISRAEL	3.375% 15 Jan 2050	210,000	148,869
*	STATE STREET CORP	1% 30 Mar 2031	260,000	234,551
	SWS101725 CDS USD R F 1.00000	1% 20 Dec 2028	2,096,200	40,735
	SWS108241 IRS USD R F 3.95000	3.95% 31 May 2028	18,565,000	332,320
	T MOBILE USA INC	4.5% 15 Apr 2050	300,000	265,956
	T MOBILE USA INC	3.5% 15 Apr 2025	360,000	352,559
	T MOBILE USA INC	3.75% 15 Apr 2027	60,000	58,220
	T MOBILE USA INC	3.875% 15 Apr 2030	600,000	569,262
	T MOBILE USA INC	3% 15 Feb 2041	180,000	135,081
	T MOBILE USA INC	3.3% 15 Feb 2051	30,000	21,785
	T MOBILE USA INC	2.25% 15 Nov 2031	200,000	166,586
	T MOBILE USA INC	2.05% 15 Feb 2028	70,000	63,225
	T MOBILE USA INC	2.55% 15 Feb 2031	220,000	189,633
	T MOBILE USA INC	2.7% 15 Mar 2032	680,000	580,326
	TARGA RESOURCES PARTNERS	5.5% 01 Mar 2030	400,000	400,128
	TECK RESOURCES LIMITED	3.9% 15 Jul 2030	240,000	223,426
	TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027	1,040,000	1,019,522
	TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	100,000	88,037
	TEXAS INSTRUMENTS INC	4.15% 15 May 2048	500,000	455,575
	TEXAS INSTRUMENTS INC	2.25% 04 Sep 2029	200,000	180,602
	TEXAS INSTRUMENTS INC	1.75% 04 May 2030	280,000	242,374
	TIME WARNER CABLE ENTRMN	8.375% 15 Jul 2033	240,000	277,786
	TIME WARNER CABLE LLC	6.55% 01 May 2037	80,000	78,855
	TIME WARNER CABLE LLC	7.3% 01 Jul 2038	400,000	414,280
	TIME WARNER CABLE LLC	6.75% 15 Jun 2039	340,000	339,201
	TORONTO DOMINION BANK	1.15% 12 Jun 2025	220,000	208,314
	TORONTO DOMINION BANK	4.456% 08 Jun 2032	290,000	282,144
	TOWD POINT MORTGAGE TRUST	1% 25 May 2058	573,300	582,555
	TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	1,120,000	1,174,421
	TREASURY BILL	0.01% 30 Jan 2024	3,690,000	3,674,112
	TRUIST BANK	4.05% 03 Nov 2025	450,000	442,350
	TRUIST FINANCIAL CORP	1% 08 Jun 2027	260,000	264,657
	TRUIST FINANCIAL CORP	1% 08 Jun 2034	860,000	878,335
	TSMC ARIZONA CORP	2.5% 25 Oct 2031	1,580,000	1,355,529
	TSY INFL IX N/B	1.125% 15 Jan 2033	2,355,012	2,236,975
	UBS AG LONDON	4.5% 26 Jun 2048	200,000	197,762
	UBS GROUP AG	1% 01 Apr 2031	780,000	727,646
	UBS GROUP AG	1% 14 May 2032	380,000	323,950

UBS GROUP AG	1% 12 May 2026	240,000	236,448
UBS GROUP AG	4.125% 24 Sep 2025	300,000	293,337
UBS GROUP AG	4.253% 23 Mar 2028	340,000	328,270
UNION PACIFIC CORP	3.75% 15 Jul 2025	270,000	265,729
UNION PACIFIC CORP	4.5% 10 Sep 2048	380,000	349,212
UNION PACIFIC CORP	2.891% 06 Apr 2036	400,000	336,840
UNITED MEXICAN STATES	4.75% 08 Mar 2044	530,000	454,963
UNITED MEXICAN STATES	4.4% 12 Feb 2052	820,000	649,153
UNITEDHEALTH GROUP INC	2.95% 15 Oct 2027	130,000	123,681
UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	100,000	89,681
UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	130,000	127,317
UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	70,000	64,285
UNITEDHEALTH GROUP INC	3.7% 15 Aug 2049	160,000	130,232
UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	120,000	112,424
UNITEDHEALTH GROUP INC	2% 15 May 2030	110,000	95,200
UNITEDHEALTH GROUP INC	2.75% 15 May 2040	60,000	45,439
UNITEDHEALTH GROUP INC	2.9% 15 May 2050	330,000	232,445
UNITEDHEALTH GROUP INC	4% 15 May 2029	170,000	167,680
UNITEDHEALTH GROUP INC	4.2% 15 May 2032	140,000	137,081
US 10YR FUT OPTN FEB24C 115	EXP 01/26/2024	(26,000)	(6,906)
US 10YR FUT OPTN FEB24P 112.5	EXP 01/26/2024	13,000	9,547
US 10YR NOTE (CBT)MAR24	XCBT 20240319	(8,900,000)	(334,802)
US 10YR ULTRA FUT MAR24	XCBT 20240319	(13,500,000)	(760,356)
US 2YR NOTE (CBT) MAR24	XCBT 20240328	(60,600,000)	(631,559)
US 5YR FUTR OPTN FEB24C 110	EXP 01/26/2024	(76,000)	(18,406)
US 5YR NOTE (CBT) MAR24	XCBT 20240328	37,800,000	608,602
US BANCORP	1.45% 12 May 2025	390,000	371,639
US BANCORP	1% 27 Jan 2028	40,000	36,782
US BANCORP	1% 12 Jun 2029	270,000	277,360
US BANCORP	1% 12 Jun 2034	620,000	640,795
US DOLLAR	CURRENCY	(3,191,055)	(3,191,055)
US LONG BOND(CBT) MAR24	XCBT 20240319	22,900,000	2,058,568
US TREASURY N/B	3.625% 15 Aug 2043	160,000	147,625
US TREASURY N/B	3.625% 15 Feb 2044	890,000	817,966
US TREASURY N/B	2.5% 15 Feb 2045	1,550,000	1,177,758
US TREASURY N/B	3.375% 15 Nov 2048	200,000	175,000
US TREASURY N/B	3% 15 Feb 2049	2,740,000	2,239,522
US TREASURY N/B	2% 15 Feb 2050	1,160,000	766,869
US TREASURY N/B	1.375% 15 Aug 2050	1,950,000	1,092,000
US TREASURY N/B	2.375% 15 May 2051	1,690,000	1,211,783
US TREASURY N/B	2% 15 Aug 2051	2,380,000	1,561,503
US TREASURY N/B	1.875% 15 Nov 2051	724,000	459,853
US TREASURY N/B	2.25% 15 Feb 2052	5,750,000	4,005,234
US TREASURY N/B	2.875% 15 May 2052	7,070,000	5,654,895
US TREASURY N/B	3.25% 15 May 2042	110,000	96,886
US TREASURY N/B	3% 15 Aug 2052	3,340,000	2,744,019
US TREASURY N/B	3.625% 15 Feb 2053	2,495,000	2,314,502

US TREASURY N/B	3.875% 15 Feb 2043	1,550,000	1,483,398
US TREASURY N/B	3.625% 15 May 2053	220,000	204,359
US TREASURY N/B	3.875% 15 May 2043	1,990,000	1,904,492
US TREASURY N/B	4.125% 15 Aug 2053	1,000,000	1,015,625
US TREASURY N/B	4.375% 15 Aug 2043	2,300,000	2,356,422
US TREASURY N/B	4.75% 15 Nov 2053	3,060,000	3,447,759
US TREASURY N/B	4.75% 15 Nov 2043	2,750,000	2,959,688
US TREASURY N/B	0.25% 31 May 2025	170,000	160,079
US TREASURY N/B	0.375% 30 Nov 2025	150,000	139,318
US TREASURY N/B	1.25% 30 Nov 2026	70,000	64,745
US TREASURY N/B	4.125% 15 Nov 2032	9,000	9,167
US TREASURY N/B	4.25% 31 Dec 2024	130,000	129,314
US TREASURY N/B	4% 28 Feb 2030	30,000	30,190
US TREASURY N/B	4.625% 15 Mar 2026	80,000	80,719
US TREASURY N/B	4.75% 31 Jul 2025	40,000	40,186
US TREASURY N/B	5% 31 Aug 2025	110,000	111,027
US TREASURY N/B	4.375% 31 Aug 2028	190,000	194,245
US TREASURY N/B	4.625% 15 Sep 2026	60,000	60,844
US TREASURY N/B	4.625% 30 Sep 2030	4,900,000	5,115,906
US TREASURY N/B	4.625% 30 Sep 2028	400,000	413,281
US TREASURY N/B	4.875% 31 Oct 2028	110,000	114,924
US TREASURY N/B	4.5% 15 Nov 2033	360,000	378,731
US TREASURY N/B	4.375% 30 Nov 2030	2,900,000	2,987,453
US TREASURY N/B	4.375% 30 Nov 2028	3,000,000	3,073,125
US ULTRA BOND CBT MAR24	XCBT 20240319	14,300,000	1,729,381
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	870,000	945,586
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	140,000	117,853
VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	20,000	19,126
VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	220,000	209,678
VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	10,000	10,402
VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	210,000	220,954
VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	150,000	147,960
VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	590,000	576,194
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	479,000	474,502
VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	170,000	164,999
VERIZON COMMUNICATIONS	4% 22 Mar 2050	190,000	157,521
VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	270,000	247,236
VERIZON COMMUNICATIONS	3% 22 Mar 2027	100,000	95,166
VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	150,000	123,312
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	240,000	173,369
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	290,000	262,424
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	309,000	266,686
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	80,000	63,929
VISA INC	3.15% 14 Dec 2025	110,000	107,391
VISA INC	4.3% 14 Dec 2045	360,000	336,481
VISA INC	2.7% 15 Apr 2040	360,000	278,662
VISA INC	2.05% 15 Apr 2030	360,000	316,915

WALMART INC	2.375% 24 Sep 2029	50,000	45,578
WALMART INC	1.5% 22 Sep 2028	110,000	98,359
WALMART INC	1.8% 22 Sep 2031	80,000	67,882
WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	60,000	67,924
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	130,000	124,673
WARNERMEDIA HOLDINGS INC	4.054% 15 Mar 2029	170,000	161,432
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	220,000	201,535
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	120,000	103,462
WARNERMEDIA HOLDINGS INC	6.412% 15 Mar 2026	240,000	240,197
WEA FINANCE LLC/WESTFIEL	3.75% 17 Sep 2024	1,170,000	1,146,202
WELLS FARGO + COMPANY	5.606% 15 Jan 2044	500,000	500,425
WELLS FARGO + COMPANY	3% 23 Oct 2026	360,000	341,917
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	400,000	389,812
WELLS FARGO + COMPANY	4.65% 04 Nov 2044	370,000	327,002
WELLS FARGO + COMPANY	4.3% 22 Jul 2027	340,000	333,156
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	760,000	693,812
WELLS FARGO + COMPANY	4.4% 14 Jun 2046	120,000	100,991
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	490,000	433,900
WELLS FARGO + COMPANY	3.75% 24 Jan 2024	200,000	199,758
WELLS FARGO + COMPANY	4.15% 24 Jan 2029	10,000	9,738
WELLS FARGO + COMPANY	1% 30 Oct 2030	420,000	373,586
WELLS FARGO + COMPANY	1% 04 Apr 2031	240,000	232,450
WELLS FARGO + COMPANY	1% 04 Apr 2051	430,000	409,068
WELLS FARGO + COMPANY	1% 30 Apr 2026	100,000	95,880
WELLS FARGO + COMPANY	1% 02 Jun 2028	340,000	311,613
WELLS FARGO + COMPANY	1% 02 Mar 2033	130,000	113,525
WELLS FARGO + COMPANY	1% 25 Jul 2029	950,000	970,653
WELLS FARGO + COMPANY	1% 25 Jul 2034	450,000	459,131
WELLS FARGO COMMERCIAL	3.406% 15 May 2048	390,000	371,378
WELLS FARGO COMMERCIAL	1% 15 Aug 2049	4,858,151	141,381
WELLS FARGO COMMERCIAL	2.967% 15 Aug 2049	840,000	676,661
WF RBS COMMERCIAL MORTGAGE	1% 15 Mar 2047	2,645,452	1,809
WILLIAMS COMPANIES INC	5.1% 15 Sep 2045	150,000	141,738
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	70,000	63,780
WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	180,000	164,223
WYETH LLC	5.95% 01 Apr 2037	360,000	395,683
ZZZ187501	5.5% 01 Nov 2033	100,000	98,281
	Sub-Total: Fund 5728 4 of 16		**Total $ 453,918,932**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	280 PARK AVENUE MORTGAGE TRUST	1% 15 Sep 2034	5,000,000		$ 4,810,667
	7 ELEVEN INC	0.8% 10 Feb 2024	4,797,000		4,770,521
	7 ELEVEN INC	0.8% 10 Feb 2024	890,000		885,087
	ABN AMRO BANK NV	1% 13 Oct 2026	2,300,000		2,335,558
	AERCAP IRELAND CAP/GLOBA	2.875% 14 Aug 2024	5,000,000		4,904,400
	AERCAP IRELAND CAP/GLOBA	1.65% 29 Oct 2024	200,000		192,914
	AIR LEASE CORP	4.25% 01 Feb 2024	4,000,000		3,993,320
	AMERICAN EXPRESS CREDIT	5.23% 15 Sep 2028	5,000,000		5,080,642
	AMERICAN TOWER CORP	3.375% 15 May 2024	2,000,000		1,981,800
	AMERICAN TOWER CORP	1.3% 15 Sep 2025	4,400,000		4,122,844
	AMGEN INC	5.25% 02 Mar 2025	3,300,000		3,307,161
	ANGEL OAK MORTGAGE TRUST	1% 25 Jun 2065	290,161		263,547
	AOZORA BANK	1.05% 09 Sep 2024	2,000,000		1,932,480
	ATHENE GLOBAL FUNDING	1% 16 Apr 2024	300,000		295,599
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Jun 2035	5,000,000		4,948,219
	AUSGRID FINANCE PTY LTD	3.75% 30 Oct 2024	1,600,000		1,081,137
	AUST 10Y BOND FUT MAR24	XSFE 20240315	24,100,000		431,178
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	(214,367)		(146,274)
	BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL	(250,000)		(250,000)
	BANCO SANTANDER SA	1% 30 Jun 2024	1,700,000		1,700,799
	BANCO SANTANDER SA	1% 24 May 2024	3,500,000		3,510,535
	BANK OF AMERICA CORP	1% 01 Oct 2025	2,500,000		2,451,300
	BANK OF AMERICA CORP	1% 15 Mar 2025	1,022,000		1,017,054
	BANK OF AMERICA CORP	1% 25 Sep 2025	2,800,000		2,703,456
	BANK OF AMERICA CORP	1% 02 Apr 2026	2,300,000		2,238,475
	BANK OF AMERICA CORP	1% 22 Jul 2026	6,000,000		5,956,560
	BANK OF AMERICA CREDIT CARD TR	5% 15 Apr 2028	3,400,000		3,416,420
	BANK OF NOVA SCOTIA	1% 15 Apr 2024	10,000,000		9,998,400
	BANQUE FED CRED MUTUEL	0.998% 04 Feb 2025	2,000,000		1,908,360
	BARCLAYS PLC	4.375% 12 Jan 2026	7,500,000		7,391,100
	BARCLAYS PLC	1% 07 May 2025	5,000,000		4,966,050
	BARCLAYS PLC	5.304% 09 Aug 2026	800,000		796,824
	BAT CAPITAL CORP	3.222% 15 Aug 2024	1,740,000		1,711,742
	BDS LTD	1% 19 Aug 2038	5,799,945		5,807,987
	BERRY GLOBAL INC	1.57% 15 Jan 2026	8,000,000		7,439,760
	BERRY GLOBAL INC	4.875% 15 Jul 2026	300,000		295,581
	BMW VEHICLE LEASE TRUST	5.99% 25 Sep 2026	8,000,000		8,111,715
	BNP PARIBAS	3.8% 10 Jan 2024	2,000,000		1,999,120
	BNP PARIBAS	3.375% 09 Jan 2025	1,100,000		1,077,032
	BNP PARIBAS	1% 10 Jan 2025	5,000,000		4,998,850
	BOEING CO	1.433% 04 Feb 2024	12,050,000		12,001,559
	BPCE SA	1% 14 Jan 2025	500,000		498,235

BRAZILIAN REAL	FOREIGN CURRENCY	3,235	666
BROADCOM INC	3.459% 15 Sep 2026	10,082,000	9,745,160
BWPC0M330 CDS USD R V 03MEVENT	1% 20 Dec 2028	11,200,000	(217,650)
CANADIAN DOLLAR	FOREIGN CURRENCY	963	730
CANTOR FITZGERALD LP	4.875% 01 May 2024	1,000,000	988,320
CAPITAL ONE MULTI ASSET EXECUT	2.8% 15 Mar 2027	9,600,000	9,353,599
CAPITAL ONE MULTI ASSET EXECUT	4.95% 15 Oct 2027	4,000,000	4,010,130
CAPITAL ONE PRIME AUTO RECEIVA	3.74% 15 Sep 2025	2,088,404	2,077,816
CARMAX AUTO OWNER TRUST	6.08% 15 Dec 2026	2,400,000	2,419,243
CARRIER GLOBAL CORP	2.242% 15 Feb 2025	140,000	135,475
CCMBCIUS7 SWCC USD	SWAP CASH COLLATERAL	60,000	60,000
CCPC CCWFSZUS2 WELLS FARGO	NON-SECY ASSET-STOCK	641,000	641,000
CCWFSHUS2 CCPC WELLS FARGO	NON-SECY ASSET-STOCK	777,000	777,000
CCWFSXUS7 BMO HARRIS MGCC	CCWFSXUS7 BMO HARRIS	3,764,000	3,764,000
CDP FINANCIAL INC	1% 19 May 2025	500,000	500,350
CFCRE COMMERCIAL MORTGAGE	3.367% 15 Jun 2050	3,258,600	3,168,544
CHARTER COMM OPT LLC/CAP	4.5% 01 Feb 2024	5,200,000	5,192,408
CHASE AUTO OWNER TRUST	5.9% 25 Mar 2027	500,000	502,709
CHUGOKU ELECTRIC POWER	2.401% 27 Aug 2024	3,500,000	3,426,395
CITIBANK CREDIT CARD ISSUANCE	1% 14 May 2029	5,000,000	5,019,853
CITIBANK NA	1% 04 Dec 2026	2,000,000	2,003,140
CITIGROUP COMMERCIAL	3.522% 10 Sep 2058	175,479	172,337
CITIGROUP INC	1% 17 Mar 2026	1,000,000	973,800
CK HUTCHISON INTNTL 21	1.5% 15 Apr 2026	3,000,000	2,781,120
CLASSIC RMBS TRUST	1.528% 15 Mar 2052	108,898	82,586
CNH EQUIPMENT TRUST	5.9% 16 Feb 2027	4,000,000	4,024,475
COMM MORTGAGE TRUST	3.373% 10 Oct 2048	1,475,560	1,452,408
CONNECTICUT ST	5.77% 15 Mar 2025	1,435,000	1,448,786
COREBRIDGE FINANCIAL INC	3.5% 04 Apr 2025	300,000	292,752
CPPIB CAPITAL INC	1% 04 Apr 2025	10,800,000	10,919,448
CPPIB CAPITAL INC	1% 11 Mar 2026	2,000,000	2,036,620
CREDIT AGRICOLE SA	1% 26 Jan 2027	400,000	368,212
CROWN CASTLE INC	3.2% 01 Sep 2024	5,000,000	4,917,100
CURRENCY CONTRACT	AUD/USD	—	(112,989)
CURRENCY CONTRACT	AUD/USD	—	(40,341)
CURRENCY CONTRACT	AUD/USD	—	(40,309)
CURRENCY CONTRACT	AUD/USD	—	(50,918)
CURRENCY CONTRACT	CAD/USD	—	(2,324)
CURRENCY CONTRACT	CAD/USD	—	(139,659)
CURRENCY CONTRACT	GBP/USD	—	(856)
DANISH KRONE	FOREIGN CURRENCY	183,042	27,124
DANSKE BANK A/S	5.375% 12 Jan 2024	7,500,000	7,498,650
DBCG MORTGAGE TRUST	1% 15 Jun 2034	10,000,000	9,978,089
DEUTSCHE BANK NY	1% 26 Nov 2025	2,000,000	1,967,280
DOMINION ENERGY INC	1% 15 Aug 2024	1,500,000	1,474,275
ELFI GRADUATE LOAN PROGRAM 202	1.53% 26 Dec 2046	2,572,396	2,220,863

ELLINGTON FINANCIAL MORTGAGE	1% 25 Jan 2067	3,984,611	3,274,343
ENEL FINANCE INTL NV	6.8% 14 Oct 2025	1,575,000	1,615,304
ENERGY TRANSFER LP	5.875% 15 Jan 2024	11,700,000	11,697,192
EQUITABLE FINANCIAL LIFE	1% 09 Jan 2026	300,000	274,923
EURO CURRENCY	FOREIGN CURRENCY	40,261	44,475
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	1,026,784	1,016,798
FANNIE MAE	1% 25 Dec 2044	834,977	825,783
FANNIE MAE	1% 25 Jul 2046	1,869,913	1,857,258
FANNIE MAE	1% 25 Jul 2046	381,780	376,724
FANNIE MAE	1.75% 25 Mar 2046	4,204,728	3,565,088
FANNIE MAE	1% 25 Feb 2047	1,563,593	1,550,747
FANNIE MAE	1% 25 Aug 2059	4,699,980	4,623,364
FANNIE MAE	1% 25 Sep 2049	4,845,674	4,711,863
FANNIE MAE	1% 25 Aug 2049	981,071	959,398
FANNIE MAE	1% 25 Aug 2059	4,631,068	4,545,062
FANNIE MAE	2% 25 Aug 2038	16,578,303	15,235,396
FANNIE MAE	6% 25 Sep 2031	314,090	318,478
FANNIE MAE	5.5% 25 Aug 2035	913,070	933,875
FANNIE MAE	3% 25 Oct 2040	1,099,949	1,031,389
FANNIEMAE ACES	1% 25 Jun 2031	170,709	170,709
FANNIEMAE WHOLE LOAN	1% 25 Aug 2037	231,361	232,100
FED CAISSES DESJARDINS	1% 23 Jan 2026	700,000	697,081
FED HM LN PC POOL 1Q0184	1% 01 Nov 2036	129,392	129,542
FED HM LN PC POOL 840291	1% 01 Nov 2041	73,336	73,841
FED HM LN PC POOL A43389	5.5% 01 Feb 2036	10,225	10,576
FED HM LN PC POOL A93101	5% 01 Jul 2040	62,955	64,328
FED HM LN PC POOL C91030	5.5% 01 May 2027	14,404	14,437
FED HM LN PC POOL G01838	5% 01 Jul 2035	130,437	131,882
FED HM LN PC POOL G01912	5% 01 Sep 2035	4,152	4,203
FED HM LN PC POOL G02123	5.5% 01 Mar 2036	4,924	5,078
FED HM LN PC POOL G02254	5.5% 01 Mar 2036	3,278	3,381
FED HM LN PC POOL G04092	5.5% 01 Mar 2038	9,107	9,442
FED HM LN PC POOL G05267	5.5% 01 Dec 2038	55,867	57,921
FED HM LN PC POOL G06193	5.5% 01 May 2040	50,013	51,852
FED HM LN PC POOL G06872	5.5% 01 Sep 2039	108,502	112,225
FED HM LN PC POOL G07786	4% 01 Aug 2044	939,566	915,637
FED HM LN PC POOL G08105	5.5% 01 Jan 2036	1,626	1,677
FED HM LN PC POOL G18458	2% 01 Mar 2028	5,221,902	4,982,526
FED HM LN PC POOL G30547	5.5% 01 Jun 2024	1,078	1,073
FED HM LN PC POOL H09069	6.5% 01 Sep 2037	32,324	34,457
FED HM LN PC POOL H09070	6.5% 01 Sep 2037	12,340	13,155
FED HM LN PC POOL L00007	5.5% 01 Mar 2035	12,870	13,272
FED HM LN PC POOL L10219	5% 01 Jan 2034	69,574	70,252
FED HM LN PC POOL N30127	4.5% 01 Sep 2033	17,916	17,804
FED HM LN PC POOL N30926	5% 01 Nov 2032	78,941	79,730
FED HM LN PC POOL N31490	5% 01 Jan 2038	35,209	35,783
FED HM LN PC POOL P50425	5% 01 Nov 2034	116,174	117,462

FED HM LN PC POOL SD8006	4% 01 Aug 2049	81,671	78,400
FED HM LN PC POOL U90133	4% 01 Aug 2042	69,311	67,332
FED HM LN PC POOL Z60009	5% 01 Apr 2024	683	680
FEDERAL FARM CREDIT BANK	4.4% 22 Jun 2026	12,415,000	12,295,444
FEDERAL HOME LOAN BANK	0.92% 26 Feb 2027	25,700,000	23,239,482
FEDERAL HOME LOAN BANK	1.02% 24 Feb 2027	16,000,000	14,480,800
FEDERAL HOME LOAN BANK	5.3% 06 Dec 2024	21,100,000	21,094,514
FEDERAL HOME LOAN BANK	5.35% 17 May 2024	3,200,000	3,194,592
FEDERAL HOME LOAN BANK	5.35% 17 May 2024	7,000,000	6,997,760
FEDERAL HOME LOAN BANK	5.4% 22 May 2024	10,700,000	10,695,934
FEDERAL HOME LOAN BANK	5.65% 28 May 2025	5,000,000	4,999,650
FEDERAL HOME LOAN BANK	5.66% 26 Aug 2024	1,500,000	1,500,300
FIFTH THIRD AUTO TRUST	5.8% 16 Nov 2026	5,000,000	5,008,735
FNMA POOL 256339	5.5% 01 Jul 2036	69	71
FNMA POOL 256370	5.5% 01 Jun 2036	6,700	6,922
FNMA POOL 256687	5.5% 01 Apr 2037	2,245	2,320
FNMA POOL 256808	5.5% 01 Jul 2037	51	53
FNMA POOL 256900	5.5% 01 Sep 2037	106	110
FNMA POOL 526993	1% 01 Nov 2028	26,192	25,706
FNMA POOL 629058	5.5% 01 May 2032	25,863	26,422
FNMA POOL 657494	4.75% 01 Aug 2033	23,394	23,418
FNMA POOL 724068	4.465% 01 Feb 2034	37,220	36,952
FNMA POOL 734384	5.5% 01 Jul 2033	44,328	45,314
FNMA POOL 750148	4.465% 01 May 2033	52,338	51,917
FNMA POOL 776014	4.465% 01 Sep 2033	34,911	34,631
FNMA POOL 777651	4.49% 01 Feb 2034	26,146	25,957
FNMA POOL 782012	4.465% 01 Jan 2035	55,230	54,829
FNMA POOL 818985	4.465% 01 Jul 2035	15,084	14,923
FNMA POOL 822771	4.465% 01 May 2035	8,595	8,487
FNMA POOL 878661	5.5% 01 Feb 2036	3,446	3,550
FNMA POOL 880871	5.5% 01 Apr 2036	588	606
FNMA POOL 888737	1% 01 Oct 2037	290,188	299,851
FNMA POOL 899303	5.5% 01 Mar 2037	101	104
FNMA POOL 916389	5% 01 May 2027	11,918	11,833
FNMA POOL 922386	5.5% 01 Jan 2037	876	905
FNMA POOL 962745	5% 01 Apr 2038	28,497	28,954
FNMA POOL AB6113	4% 01 Aug 2042	57,154	55,787
FNMA POOL AC3943	4% 01 Jan 2040	78,964	76,832
FNMA POOL AC4532	5% 01 Jan 2034	599,442	592,130
FNMA POOL AC5635	4% 01 Mar 2040	60,492	58,780
FNMA POOL AL4287	1% 01 Nov 2040	287,573	302,644
FNMA POOL AL7271	1% 01 Sep 2041	76,909	77,581
FNMA POOL AL7824	1% 01 Aug 2034	1,211,780	1,171,336
FNMA POOL AL8835	1% 01 Jan 2042	346,220	347,107
FNMA POOL AL9066	1% 01 Aug 2025	19	19
FNMA POOL MA0213	5% 01 Oct 2039	4,391	4,385
FNMA POOL MA0445	5% 01 Jun 2040	11,642	11,658

FNMA POOL MA0565	5.5% 01 Sep 2040	52,925	54,727
FNMA POOL MA0600	4.5% 01 Dec 2040	14,617	14,292
FNMA TBA 30 YR 4	4% 16 Jan 2054	1,100,000	1,041,043
FNMA TBA 30 YR 4	4% 13 Feb 2054	5,000,000	4,736,965
FNMA TBA 30 YR 5	5% 16 Jan 2054	70,200,000	69,524,746
FNMA TBA 30 YR 5	5% 13 Feb 2054	4,500,000	4,459,235
FORD CREDIT AUTO LEASE TRUST	5.9% 15 Feb 2026	8,100,000	8,131,037
FORD CREDIT AUTO OWNER TRUST	5.14% 15 Mar 2026	1,134,620	1,132,204
FORD CREDIT AUTO OWNER TRUST	5.37% 15 Aug 2025	1,029,347	1,028,283
FREDDIE MAC	5.31% 15 Nov 2024	20,000,000	19,982,600
FREDDIE MAC	5.36% 22 Nov 2024	25,000,000	24,993,500
FREDDIE MAC	5.68% 03 Apr 2025	10,000,000	10,000,000
FREDDIE MAC	5.52% 28 May 2025	10,000,000	9,997,700
FREDDIE MAC	5.85% 23 Aug 2027	7,000,000	6,999,370
FREDDIE MAC	1.5% 15 Dec 2042	783,315	654,840
FREDDIE MAC	3.4% 15 Aug 2040	1,595,830	1,512,148
FREDDIE MAC	1% 15 Apr 2049	2,343,169	2,268,487
FREDDIE MAC	1% 15 Sep 2048	1,914,682	1,874,631
FREDDIE MAC	1% 15 Aug 2049	1,534,231	1,501,543
FREDDIE MAC	1% 15 Jun 2049	2,522,842	2,465,864
FREDDIE MAC	1% 15 Jun 2044	5,142,234	5,104,453
FREDDIE MAC	1% 25 Sep 2049	4,695,439	4,563,857
FREDDIE MAC	1% 15 Aug 2040	6,433,926	6,340,506
FREDDIE MAC	5.5% 15 Apr 2036	452,816	462,688
GA GLOBAL FUNDING TRUST	1.625% 15 Jan 2026	600,000	552,012
GA GLOBAL FUNDING TRUST	0.8% 13 Sep 2024	2,000,000	1,919,260
GENERAL MOTORS FINL CO	3.95% 13 Apr 2024	1,200,000	1,192,608
GENERAL MOTORS FINL CO	5.4% 06 Apr 2026	5,000,000	5,035,700
GEORGIA POWER CO	1% 08 May 2025	1,900,000	1,904,465
GILEAD SCIENCES INC	1.2% 01 Oct 2027	1,500,000	1,336,005
GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	4,200,000	3,860,430
GM FINANCIAL SECURITIZED TERM	5.89% 16 Nov 2026	5,000,000	5,027,435
GNMA II POOL 004113	5% 20 Apr 2038	397,324	404,349
GNMA II POOL 004215	5.5% 20 Aug 2038	12,859	13,277
GNMA II POOL 004314	5% 20 Dec 2038	166,688	169,635
GNMA II POOL 004462	5% 20 Jun 2039	16,689	16,897
GNMA II POOL 004593	5% 20 Dec 2039	18,502	18,733
GNMA II POOL 004932	3.5% 20 Jan 2041	1,614	1,522
GNMA II POOL 004994	3.5% 20 Mar 2041	34,198	32,181
GNMA II POOL 005278	3.5% 20 Jan 2042	1,333	1,255
GNMA II POOL 005302	3.5% 20 Feb 2042	12,396	11,665
GNMA II POOL 627122	5.5% 20 Mar 2034	73,853	75,479
GNMA II POOL 737242	5.5% 20 Nov 2037	24,748	25,585
GNMA II POOL 763305	4.5% 20 May 2041	72,589	72,533
GNMA II POOL 799902	3.74% 20 Mar 2042	41,319	39,768
GNMA II POOL AA0711	3.74% 20 Jul 2042	25,777	24,771
GNMA II POOL AH5878	3.75% 20 Mar 2044	38,551	37,195

GNMA II POOL AU8923	4.5% 20 Aug 2046	295,117	292,830
GNMA II POOL AX8408	4.5% 20 Feb 2041	75,059	75,001
GNMA II POOL BC3090	5% 20 Jun 2035	236,748	242,549
GNMA II POOL MA0214	3.5% 20 Jul 2042	31,882	29,951
GNMA II POOL MA0456	3.5% 20 Oct 2042	33,001	31,002
GNMA II POOL MA0528	3.5% 20 Nov 2042	9,351	8,784
GNMA II POOL MA0619	3.5% 20 Dec 2042	8,488	7,974
GNMA II POOL MA0776	3.5% 20 Feb 2043	6,069	5,693
GNMA II POOL MA1150	3.5% 20 Jul 2043	5,525	5,182
GNMA II POOL MA1218	3.5% 20 Aug 2043	2,294	2,152
GNMA II POOL MA1279	3.5% 20 Sep 2043	2,191	2,056
GNMA II POOL MA1367	3.5% 20 Oct 2043	2,082	1,953
GNMA II POOL MA1440	3.5% 20 Nov 2043	6,369	5,974
GNMA II POOL MA1512	3.5% 20 Dec 2043	1,133	1,063
GNMA II POOL MA1829	3.5% 20 Apr 2044	186	174
GNMA II POOL MA1910	3.5% 20 May 2044	3,861	3,618
GNMA II POOL MA2064	3.5% 20 Jul 2044	1,176	1,102
GNMA II POOL MA2667	3.5% 20 Mar 2045	15,142	14,110
GNMA II POOL MA2744	3.5% 20 Apr 2045	2,323	2,164
GNMA II POOL MA2756	4.5% 20 Apr 2045	406,043	404,223
GNMA II POOL MA2816	3.5% 20 May 2045	5,747	5,356
GNMA II POOL MA2883	3.5% 20 Jun 2045	4,814	4,486
GNMA POOL 738317	5% 15 May 2041	4,129	4,183
GNMA POOL 782386	5% 15 Aug 2038	311,751	317,669
GNMA POOL 799863	3.75% 15 Apr 2042	94,586	91,164
GNMA POOL AA0060	3.7% 15 Apr 2042	102,819	99,538
GNMA POOL AB1552	3.75% 15 Sep 2042	1,118,547	1,079,988
GNMA POOL AC1428	2.69% 15 Jun 2033	8,881,024	8,881,024
GNMA POOL AK0485	3% 15 Oct 2044	58,577	53,882
GNMA POOL AK4648	3% 15 Oct 2045	164,325	151,025
GOLDEN ST TOBACCO SECURITIZATI	1.958% 01 Jun 2025	1,200,000	1,144,604
GOLDMAN SACHS GROUP INC	1% 15 May 2026	3,000,000	3,015,570
GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	4,000,000	3,957,240
GOLDMAN SACHS GROUP INC	1% 10 Sep 2024	2,500,000	2,496,075
GOLDMAN SACHS GROUP INC	1% 21 Oct 2024	5,500,000	5,484,820
GOVERNMENT NATIONAL	1.75% 16 Jul 2029	648,879	626,451
GOVERNMENT NATIONAL	1.25% 16 Feb 2030	817,992	775,120
GOVERNMENT NATIONAL	2.5% 20 Oct 2049	180,079	159,887
GOVERNMENT STIF 3	GOVERNMENT STIF 3	944,994	944,994
GS MORTGAGE BACKED SECURITIES	1% 25 Feb 2052	247,057	227,626
GS MORTGAGE BACKED SECURITIES	1% 25 Jan 2052	4,213,690	3,879,650
GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	3,767,847	3,660,686
GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	92	92
HCA INC	5% 15 Mar 2024	8,986,000	8,961,109
HCA INC	5.375% 01 Feb 2025	2,000,000	1,999,020
HONDA AUTO RECEIVABLES OWNER	5.71% 18 Mar 2026	7,300,000	7,318,734
HONDA AUTO RECEIVABLES OWNER	5.41% 18 Feb 2028	8,300,000	8,404,941

	HSBC HOLDINGS PLC	1%	11 Mar 2025	5,200,000	5,201,924
	HSBC HOLDINGS PLC	1%	24 May 2025	1,400,000	1,372,140
	HYUNDAI AUTO LEASE SECURITIZAT	0.38%	16 Sep 2024	115,916	115,703
	HYUNDAI AUTO LEASE SECURITIZAT	5.85%	16 Mar 2026	3,900,000	3,919,997
	HYUNDAI AUTO RECEIVABLES	5.35%	17 Nov 2025	580,893	580,372
	ILLUMINA INC	5.8%	12 Dec 2025	1,300,000	1,309,373
	IMPERIAL BRANDS FIN PLC	3.125%	26 Jul 2024	5,000,000	4,919,200
	ING GROEP NV	1%	01 Apr 2027	1,000,000	987,500
	ING GROEP NV	1%	28 Mar 2026	5,800,000	5,685,160
	INTEL CORP	4.875%	10 Feb 2026	1,100,000	1,108,371
	INTL FLAVOR + FRAGRANCES	1.23%	01 Oct 2025	1,000,000	925,900
	ISRAEL ELECTRIC CORP LTD	5%	12 Nov 2024	1,700,000	1,678,869
	JAPANESE YEN	FOREIGN CURRENCY		970,053	6,881
*	JP MORGAN CHASE COMMERCIAL	3.378%	15 Sep 2050	6,731,684	6,582,492
*	JP MORGAN MORTGAGE TRUST	1%	25 Feb 2052	711,046	655,406
*	JPMBB COMMERCIAL MORTGAGE	3.288%	15 Jan 2048	1,487,617	1,472,525
*	JPMORGAN CHASE + CO	1%	22 Apr 2026	3,000,000	2,875,170
	KANSAI ELECTRIC POWER CO	2.55%	17 Sep 2024	500,000	489,290
	KUBOTA CREDIT OWNER TRUST	5.4%	17 Feb 2026	2,819,548	2,815,717
	LEASEPLAN CORPORATION NV	2.875%	24 Oct 2024	2,000,000	1,948,900
	LLOYDS BANKING GROUP PLC	1%	05 Feb 2026	1,000,000	965,280
	LLOYDS BANKING GROUP PLC	4.45%	08 May 2025	1,000,000	988,010
	LLOYDS BANKING GROUP PLC	1%	09 Jul 2025	9,000,000	8,916,210
	LLOYDS BANKING GROUP PLC	1%	18 Mar 2026	2,600,000	2,538,718
	MASSACHUSETTS EDUCATIONAL	1%	25 Apr 2038	111,755	110,682
	MEXICAN PESO (NEW)	FOREIGN CURRENCY		525	31
	MFRA TRUST	1%	25 Apr 2065	38,905	35,026
	MFRA TRUST	1%	25 Dec 2068	1,050,000	1,053,727
	MITSUBISHI UFJ FIN GRP	1.412%	17 Jul 2025	800,000	755,560
	MIZUHO BANK LTD/SYDNEY	1%	07 Aug 2024	2,300,000	1,571,743
	MIZUHO FINANCIAL GROUP	1%	16 Jul 2025	5,000,000	4,925,350
	MORGAN STANLEY	1%	10 Dec 2026	10,000,000	9,203,200
	MORGAN STANLEY	1%	30 May 2025	1,100,000	1,075,294
	MORGAN STANLEY	1%	21 Oct 2025	10,101,000	9,725,849
	MORGAN STANLEY	TBA CASH COLLATERAL		(1,786,000)	(1,786,000)
	MORGAN STANLEY BAML TRUST	3.401%	15 May 2050	4,205,621	4,105,603
	NATWEST GROUP PLC	1%	22 Mar 2025	8,000,000	7,971,280
	NAVIENT STUDENT LOAN TRUST	1.31%	15 Jan 2069	55,273	50,692
	NAVIENT STUDENT LOAN TRUST	1%	16 Jul 2040	433,660	431,867
	NAVIENT STUDENT LOAN TRUST	1%	26 Jul 2066	2,087,687	2,069,911
	NAVIENT STUDENT LOAN TRUST	1.17%	16 Sep 2069	207,075	185,119
	NAVIENT STUDENT LOAN TRUST	1.33%	15 Apr 2069	1,898,423	1,702,537
	NAVIENT STUDENT LOAN TRUST	1.11%	18 Feb 2070	678,516	578,483
	NEW RESIDENTIAL MORTGAGE	1%	25 Dec 2057	1,227,787	1,170,095
	NEW RESIDENTIAL MORTGAGE	1%	25 Jul 2059	1,806,957	1,699,971
	NEXTERA ENERGY CAPITAL	1%	21 Mar 2024	125,000	125,058

NISSAN MOTOR ACCEPTANCE	1.05% 08 Mar 2024	3,500,000	3,467,800
NOMURA HOLDINGS INC	2.648% 16 Jan 2025	800,000	776,120
NOMURA HOLDINGS INC	1.851% 16 Jul 2025	12,800,000	12,110,464
ONSLOW BAY FINANCIAL LLC	1% 25 Nov 2061	3,726,346	3,162,183
ONSLOW BAY FINANCIAL LLC	1.957% 25 Oct 2061	3,731,722	3,080,970
ONSLOW BAY FINANCIAL LLC	1% 25 Jan 2062	80,943	73,793
ORIX CORP	3.25% 04 Dec 2024	7,000,000	6,858,530
PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	200,000	199,204
PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	700,000	687,141
PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	200,000	189,500
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,200,000	1,985,676
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	2,200,000	2,185,260
PACIFIC LIFE GF II	1.2% 24 Jun 2025	900,000	853,227
PFP III	1% 19 Aug 2035	2,000,000	2,003,088
PNC FINANCIAL SERVICES	1% 26 Jan 2027	5,000,000	4,961,900
POUND STERLING	FOREIGN CURRENCY	544	693
PSP CAPITAL INC	1% 03 Mar 2025	10,000,000	9,989,700
QATAR ENERGY	1.375% 12 Sep 2026	700,000	643,230
RESIMAC	1% 03 Feb 2053	1,059,371	1,052,221
REVVITY INC	0.85% 15 Sep 2024	2,439,000	2,356,269
ROYAL BANK OF CANADA	1% 29 Jul 2024	2,488,000	2,484,716
SANTANDER UK GROUP HLDGS	1% 15 Mar 2025	2,000,000	1,977,500
SANTANDER UK GROUP HLDGS	1% 21 Nov 2026	5,500,000	5,607,305
SBA TOWER TRUST	1.884% 15 Jul 2050	1,600,000	1,484,418
SK HYNIX INC	1% 19 Jan 2024	2,000,000	1,995,900
SLM STUDENT LOAN TRUST	1% 25 Jun 2043	4,982,325	4,879,112
SLM STUDENT LOAN TRUST	1% 27 Dec 2038	5,058,816	4,965,208
SMB PRIVATE EDUCATION LOAN TRU	4.48% 16 May 2050	2,240,673	2,172,912
SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	1,255,817	1,139,014
SOCIAL PROFESSIONAL LOAN PROGR	2.65% 25 Sep 2040	348,216	335,062
SOUTHERN CAL EDISON	1.2% 01 Feb 2026	5,800,000	5,398,060
SOUTHERN CAL EDISON	1.1% 01 Apr 2024	6,100,000	6,030,948
STANDARD CHARTERED PLC	1% 21 May 2025	300,000	297,450
STRATTON MORTGAGE FUNDING	1% 20 Jul 2060	116,249	148,220
SUMITOMO MITSUI FINL GRP	1.474% 08 Jul 2025	8,000,000	7,572,160
SUMITOMO MITSUI FINL GRP	5.88% 13 Jul 2026	1,500,000	1,533,465
SUMITOMO MITSUI FINL GRP	1% 16 Oct 2024	1,200,000	820,490
SUMITOMO MITSUI TR BK LT	2.55% 10 Mar 2025	1,100,000	1,065,856
SUMITOMO MITSUI TR BK LT	4.8% 15 Sep 2025	1,860,000	1,846,794
SUMITOMO MITSUI TR BK LT	5.65% 14 Sep 2026	1,000,000	1,016,350
SWAP RBS COCC	TBA CASH COLLATERALL	110,000	110,000
SWEDBANK AB	1% 04 Apr 2025	6,000,000	6,011,580
SWU01PDU1 IRS AUD R F 4.50000	4.5% 20 Sep 2033	19,900,000	362,953
SYDNEY AIRPORT FINANCE	3.375% 30 Apr 2025	3,000,000	2,925,930
SYNCHRONY BANK	5.4% 22 Aug 2025	6,600,000	6,498,822
TOKYO METROPOLITAN GOVT	0.75% 16 Jul 2025	5,000,000	4,691,200

TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	4,398,735	3,899,776
TOWD POINT MORTGAGE TRUST	1% 25 Nov 2058	109,686	109,088
TOWD POINT MORTGAGE TRUST	1% 25 Oct 2059	2,619,363	2,459,877
TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	1,492,253	1,396,911
TOYOTA AUTO LOAN EXTENDED	2.56% 25 Nov 2031	8,000,000	7,899,262
TOYOTA AUTO LOAN EXTENDED	1.35% 25 May 2033	2,400,000	2,277,668
TOYOTA AUTO RECEIVABLES OWNER	3.83% 15 Aug 2025	3,126,960	3,113,736
TOYOTA AUTO RECEIVABLES OWNER	1% 15 Aug 2025	586,305	586,511
TOYOTA AUTO RECEIVABLES OWNER	5.27% 15 Jan 2026	2,345,969	2,341,800
TOYOTA MOTOR CREDIT CORP	1% 13 Jun 2024	12,000,000	12,004,920
TRILLIUM CREDIT CARD TRUST II	1% 26 Aug 2028	800,000	802,090
TSY INFL IX N/B	2.375% 15 Jan 2025	652,904	648,248
TSY INFL IX N/B	0.25% 15 Jan 2025	100,533,195	97,631,498
UBS AG AUSTRALIA	1% 30 Jul 2025	10,500,000	7,160,374
UBS GROUP AG	1% 15 Jul 2026	2,800,000	2,838,164
UBS GROUP AG	1% 12 Jan 2027	3,300,000	3,313,167
UNITED WHOLESALE MORTGAGE	1% 25 Dec 2051	1,655,462	1,527,657
US 10YR NOTE (CBT)MAR24	XCBT 20240319	(16,300,000)	(575,594)
US 10YR ULTRA FUT MAR24	XCBT 20240319	(59,400,000)	(2,420,000)
US 2YR NOTE (CBT) MAR24	XCBT 20240328	444,800,000	4,037,501
US 5YR NOTE (CBT) MAR24	XCBT 20240328	(2,400,000)	(56,062)
US DOLLAR	CURRENCY	1,330,014	1,330,014
US ULTRA BOND CBT MAR24	XCBT 20240319	(13,600,000)	(969,658)
VERIZON MASTER TRUST	1% 08 Sep 2028	4,000,000	4,002,012
WELLS FARGO + COMPANY	3.184% 08 Feb 2024	8,000,000	6,052,359
WELLS FARGO + COMPANY	1% 30 Oct 2025	5,000,000	4,868,300
WELLS FARGO BANK NA	5.45% 07 Aug 2026	5,000,000	5,082,500
WELLS FARGO COMMERCIAL	1% 15 Jan 2059	3,000,000	2,968,970
WEYERHAEUSER CO	4.75% 15 May 2026	5,000,000	4,976,400
WF RBS COMMERCIAL MORTGAGE	1% 15 Aug 2047	4	4
WOODSIDE FINANCE LTD	3.65% 05 Mar 2025	1,100,000	1,076,603
WORLD OMNI AUTOMOBILE LEASE	5.47% 17 Nov 2025	589,583	589,093
	Sub-Total: Fund 5736 5 of 16		**Total $1,107,621,465**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
		Shares/ Par Value	(n/a)	
	ABBVIE INC	3.2% 21 Nov 2029	1,560,000	$ 1,459,052
	ADVOCATE HEALTH CORP	2.211% 15 Jun 2030	620,000	532,685
	AEP TEXAS INC	2.1% 01 Jul 2030	1,295,000	1,088,266
	AGILENT TECHNOLOGIES INC	2.3% 12 Mar 2031	330,000	286,367
	AMGEN INC	5.25% 02 Mar 2030	1,365,000	1,405,390
	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	55,000	53,439
	ARIZONA PUBLIC SERVICE	2.2% 15 Dec 2031	545,000	444,153
	ARIZONA PUBLIC SERVICE	6.35% 15 Dec 2032	270,000	293,304
	ARIZONA PUBLIC SERVICE	5.55% 01 Aug 2033	500,000	518,435
	ASCENSION HEALTH	2.532% 15 Nov 2029	255,000	228,284
	AT+T INC	2.3% 01 Jun 2027	1,000,000	929,280
	AT+T INC	2.55% 01 Dec 2033	384,000	313,206
	AUTONATION INC	1.95% 01 Aug 2028	200,000	172,258
	AUTOZONE INC	4.75% 01 Feb 2033	100,000	98,720
	AUTOZONE INC	6.25% 01 Nov 2028	150,000	159,558
	BANCO SANTANDER SA	3.49% 28 May 2030	600,000	540,924
	BANK	2.726% 15 Nov 2062	1,500,000	1,321,361
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	790,000	776,870
	BANK OF AMERICA CORP	1% 05 Mar 2029	1,715,000	1,638,991
	BANK OF AMERICA CORP	1% 23 Jul 2029	760,000	734,358
	BANK OF AMERICA CORP	1% 13 Feb 2031	1,785,000	1,534,814
	BANK OF AMERICA CORP	1% 22 Apr 2032	975,000	823,953
	BANK OF NY MELLON CORP	1.6% 24 Apr 2025	105,000	100,788
	BARCLAYS PLC	1% 24 Jun 2031	985,000	831,961
	BARCLAYS PLC	1% 09 Aug 2028	420,000	422,285
	BAT CAPITAL CORP	6.421% 02 Aug 2033	200,000	209,754
	BAT CAPITAL CORP	3.557% 15 Aug 2027	43,000	41,138
	BAT CAPITAL CORP	4.7% 02 Apr 2027	180,000	178,324
	BAT INTL FINANCE PLC	4.448% 16 Mar 2028	515,000	506,987
	BAYLOR SCOTT + WHITE HOL	1.777% 15 Nov 2030	350,000	289,720
	BENCHMARK MORTGAGE TRUST	1.672% 15 Jul 2053	2,300,000	1,905,778
	BENCHMARK MORTGAGE TRUST	2.263% 15 Mar 2054	5,000,000	4,100,849
	BOEING CO	2.25% 15 Jun 2026	575,000	539,155
	BOEING CO	3.1% 01 May 2026	145,000	139,419
	BOEING CO	2.7% 01 Feb 2027	1,125,000	1,061,843
	BOEING CO	2.196% 04 Feb 2026	650,000	614,380
	BRIXMOR OPERATING PART	2.5% 16 Aug 2031	420,000	353,287
	BROADCOM INC	4.11% 15 Sep 2028	1,201,000	1,174,734
	BROADCOM INC	3.15% 15 Nov 2025	181,000	175,306
	BROADCOM INC	2.45% 15 Feb 2031	200,000	171,348
	BROADCOM INC	3.419% 15 Apr 2033	494,000	434,616

BROADCOM INC	4% 15 Apr 2029	505,000	488,254
BROADSTONE NET LEASE LLC	2.6% 15 Sep 2031	585,000	454,639
CARLISLE COS INC	2.2% 01 Mar 2032	315,000	255,361
CENOVUS ENERGY INC	2.65% 15 Jan 2032	150,000	124,371
CFCRE COMMERCIAL MORTGAGE	3.585% 10 Dec 2054	2,587,399	2,453,801
CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,040,000	1,029,662
CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	655,000	553,829
CHASE ISSUANCE TRUST	5.08% 15 Sep 2030	400,000	409,952
CIGNA GROUP/THE	2.4% 15 Mar 2030	425,000	372,785
CITIBANK CREDIT CARD ISSUANCE	3.96% 13 Oct 2030	2,000,000	1,953,745
CITIGROUP COMMERCIAL	3.197% 15 Aug 2050	4,838,234	4,517,558
CITIGROUP INC	1% 29 Jan 2031	2,980,000	2,588,011
COMM MORTGAGE TRUST	3.42% 10 Aug 2047	1,422,145	1,407,984
COMM MORTGAGE TRUST	3.546% 10 Jun 2047	2,001,074	1,989,954
COMM MORTGAGE TRUST	3.819% 10 Jun 2047	200,000	197,722
COMM MORTGAGE TRUST	3.765% 10 Feb 2049	3,995,000	3,849,118
CONSTELLATION BRANDS INC	3.7% 06 Dec 2026	175,000	170,648
CONSTELLATION BRANDS INC	4.4% 15 Nov 2025	165,000	163,139
CONSTELLATION BRANDS INC	2.25% 01 Aug 2031	480,000	404,083
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	780,000	706,789
CREDIT SUISSE NEW YORK	2.95% 09 Apr 2025	970,000	939,833
CSAIL COMMERCIAL MORTGAGE	3.756% 15 Nov 2048	1,280,000	1,235,237
CUBESMART LP	2.25% 15 Dec 2028	230,000	202,943
CVS HEALTH CORP	5.125% 21 Feb 2030	1,025,000	1,042,200
DEUTSCHE BANK NY	1% 18 Jan 2029	450,000	471,902
DEUTSCHE BANK NY	1% 20 Nov 2029	555,000	584,432
DEUTSCHE BANK NY	1% 13 Jul 2027	160,000	166,235
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	415,000	369,831
DISCOVERY COMMUNICATIONS	4.125% 15 May 2029	1,080,000	1,025,147
DUKE ENERGY OHIO INC	5.25% 01 Apr 2033	225,000	232,520
EDISON INTERNATIONAL	5.25% 15 Nov 2028	405,000	408,082
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	245,000	237,545
ELEVANCE HEALTH INC	4.101% 01 Mar 2028	205,000	201,853
ELEVANCE HEALTH INC	2.25% 15 May 2030	555,000	481,390
ENERGY TRANSFER LP	4.75% 15 Jan 2026	685,000	680,465
ENERGY TRANSFER LP	4.2% 15 Apr 2027	140,000	136,213
ENERGY TRANSFER LP	6.55% 01 Dec 2033	305,000	331,126
ENERGY TRANSFER LP	3.9% 15 Jul 2026	1,745,000	1,696,506
EQUIFAX INC	2.6% 01 Dec 2024	180,000	175,223
ESSEX PORTFOLIO LP	1.7% 01 Mar 2028	40,000	35,086
EXPORT IMPORT BANK KOREA	5.125% 11 Jan 2033	200,000	207,820
FAIRFAX FINL HLDGS LTD	5.625% 16 Aug 2032	300,000	300,375
FAIRFAX FINL HLDGS LTD	6% 07 Dec 2033	475,000	489,317
FANNIE MAE	6.625% 15 Nov 2030	550,000	633,358
FANNIE MAE	0.5% 17 Jun 2025	1,215,000	1,146,523
FANNIE MAE	0.875% 05 Aug 2030	200,000	163,396
FANNIE MAE	0.5% 07 Nov 2025	440,000	410,049

FANNIE MAE	2.5% 05 Feb 2024	180,000	179,500
FANNIE MAE	0.01% 17 Mar 2031	805,000	587,618
FED HM LN PC POOL A47038	5% 01 Sep 2035	12,783	12,941
FED HM LN PC POOL A85726	5% 01 Apr 2039	41,090	41,869
FED HM LN PC POOL A92478	4.5% 01 Jun 2040	143,233	142,907
FED HM LN PC POOL A93318	5% 01 Aug 2040	66,583	68,035
FED HM LN PC POOL A93713	5% 01 Sep 2040	132,764	135,658
FED HM LN PC POOL A94069	5% 01 Sep 2040	42,193	43,113
FED HM LN PC POOL A94113	5% 01 Oct 2040	188	192
FED HM LN PC POOL A94898	4.5% 01 Nov 2040	71,471	71,308
FED HM LN PC POOL A95085	4% 01 Nov 2040	209,301	203,609
FED HM LN PC POOL A95519	4.5% 01 Dec 2040	33,225	33,150
FED HM LN PC POOL A95575	4% 01 Dec 2040	161,804	157,478
FED HM LN PC POOL A95960	4% 01 Dec 2040	139,601	135,804
FED HM LN PC POOL A97040	4% 01 Feb 2041	139,034	135,253
FED HM LN PC POOL C03469	4.5% 01 May 2040	172,658	172,265
FED HM LN PC POOL C03517	4.5% 01 Sep 2040	12,914	12,885
FED HM LN PC POOL C03520	4% 01 Sep 2040	167,386	162,833
FED HM LN PC POOL C03545	5% 01 Aug 2040	45,725	46,722
FED HM LN PC POOL C04272	3% 01 Oct 2042	411,207	375,074
FED HM LN PC POOL C04422	3% 01 Dec 2042	351,464	320,581
FED HM LN PC POOL C09004	3.5% 01 Jul 2042	283,570	267,676
FED HM LN PC POOL C09022	3% 01 Jan 2043	1,750,449	1,596,637
FED HM LN PC POOL C09029	3% 01 Mar 2043	218,712	199,494
FED HM LN PC POOL C09031	2.5% 01 Feb 2043	127,600	113,040
FED HM LN PC POOL C09055	4% 01 Dec 2043	47,134	45,694
FED HM LN PC POOL C91176	5.5% 01 May 2028	14,341	14,429
FED HM LN PC POOL C91908	3% 01 Jan 2037	624,968	586,989
FED HM LN PC POOL C91960	3.5% 01 Nov 2037	239,824	230,105
FED HM LN PC POOL C91969	3% 01 Jan 2038	102,797	96,465
FED HM LN PC POOL G02427	5.5% 01 Dec 2036	89,130	92,181
FED HM LN PC POOL G03737	6.5% 01 Nov 2037	33,863	36,090
FED HM LN PC POOL G03812	5.5% 01 Feb 2038	116,867	120,901
FED HM LN PC POOL G05472	4.5% 01 Jun 2039	23,114	23,068
FED HM LN PC POOL G05676	4% 01 Nov 2039	196,274	191,195
FED HM LN PC POOL G05726	5% 01 Aug 2039	54,648	55,689
FED HM LN PC POOL G05741	4.5% 01 Dec 2039	21,950	21,907
FED HM LN PC POOL G05927	4.5% 01 Jul 2040	241,383	242,277
FED HM LN PC POOL G06087	5% 01 Sep 2040	18,246	18,560
FED HM LN PC POOL G06231	4% 01 Dec 2040	118,027	114,817
FED HM LN PC POOL G06499	4% 01 Mar 2041	183,548	179,076
FED HM LN PC POOL G06506	4% 01 Dec 2040	352,485	342,898
FED HM LN PC POOL G06507	4% 01 Feb 2041	73,855	71,846
FED HM LN PC POOL G06601	4.5% 01 Dec 2040	591,575	592,629
FED HM LN PC POOL G07032	3% 01 Jun 2042	500,123	456,177
FED HM LN PC POOL G07129	3.5% 01 Sep 2042	502,413	477,194
FED HM LN PC POOL G07388	3.5% 01 May 2043	243,593	229,357

FED HM LN PC POOL G08368	4.5% 01 Oct 2039	77,736	77,584
FED HM LN PC POOL G08372	4.5% 01 Nov 2039	54,723	54,616
FED HM LN PC POOL G08479	3.5% 01 Mar 2042	154,357	145,706
FED HM LN PC POOL G08521	3% 01 Jan 2043	193,724	176,702
FED HM LN PC POOL G08601	4% 01 Aug 2044	76,800	74,357
FED HM LN PC POOL G08624	4% 01 Jan 2045	62,672	60,678
FED HM LN PC POOL G08654	3.5% 01 Jul 2045	474,461	444,896
FED HM LN PC POOL G08677	4% 01 Nov 2045	139,516	134,879
FED HM LN PC POOL G08707	4% 01 May 2046	426,211	411,351
FED HM LN PC POOL G08731	2.5% 01 Nov 2046	239,338	209,611
FED HM LN PC POOL G08732	3% 01 Nov 2046	181,565	164,255
FED HM LN PC POOL G08735	4.5% 01 Oct 2046	168,380	166,555
FED HM LN PC POOL G08770	3.5% 01 Jul 2047	268,830	250,944
FED HM LN PC POOL G08772	4.5% 01 Jul 2047	163,173	161,308
FED HM LN PC POOL G13868	4.5% 01 Jul 2025	10,616	10,505
FED HM LN PC POOL G14239	4% 01 Sep 2026	6,823	6,727
FED HM LN PC POOL G16015	3% 01 Jan 2032	292,626	280,077
FED HM LN PC POOL G16177	2% 01 Jan 2032	530,767	494,658
FED HM LN PC POOL G16459	3.5% 01 Jul 2032	146,128	141,438
FED HM LN PC POOL G18475	2.5% 01 Aug 2028	54,461	52,235
FED HM LN PC POOL G67717	4% 01 Nov 2048	390,260	377,161
FED HM LN PC POOL J12398	4.5% 01 Jun 2025	9,072	8,978
FED HM LN PC POOL J12439	4.5% 01 Jun 2025	10,237	10,132
FED HM LN PC POOL J15031	4% 01 Apr 2026	50,562	49,848
FED HM LN PC POOL J15719	4% 01 Jun 2026	52,285	51,536
FED HM LN PC POOL J15847	4% 01 Jun 2026	14,222	14,026
FED HM LN PC POOL J16059	4% 01 Jul 2026	30,269	29,821
FED HM LN PC POOL J23935	3% 01 May 2028	85,611	82,960
FED HM LN PC POOL J24887	3% 01 Jul 2028	638,610	618,856
FED HM LN PC POOL J27464	3.5% 01 Feb 2029	209,762	204,418
FED HM LN PC POOL J27964	3% 01 Apr 2029	90,408	87,305
FED HM LN PC POOL J28440	3% 01 Jun 2029	147,263	142,169
FED HM LN PC POOL J29007	3% 01 Aug 2029	131,640	127,030
FED HM LN PC POOL J29036	3% 01 Aug 2029	113,447	109,330
FED HM LN PC POOL J29049	3% 01 Aug 2029	122,469	118,327
FED HM LN PC POOL Q02171	5% 01 Jul 2041	13,806	14,076
FED HM LN PC POOL Q02606	5% 01 Aug 2041	172,493	175,865
FED HM LN PC POOL Q04673	4% 01 Nov 2041	357,913	348,519
FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	158,590	150,812
FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	152,056	144,424
FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	144,291	137,048
FED HM LN PC POOL Q11788	3% 01 Oct 2042	86,800	79,179
FED HM LN PC POOL Q12520	3% 01 Oct 2042	35,596	32,468
FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	404,706	384,392
FED HM LN PC POOL Q13630	3% 01 Nov 2042	105,176	95,935
FED HM LN PC POOL Q14326	2.5% 01 Jan 2043	533,019	472,197
FED HM LN PC POOL Q15062	3% 01 Feb 2043	611,273	557,613

FED HM LN PC POOL Q44452	3% 01 Nov 2046	129,737	117,368
FED HM LN PC POOL Q44963	3.5% 01 Dec 2046	401,780	377,627
FED HM LN PC POOL Q49494	4.5% 01 Jul 2047	90,090	89,061
FED HM LN PC POOL QA5902	3% 01 Jan 2050	161,921	145,039
FED HM LN PC POOL QB0220	3% 01 Jun 2050	297,133	265,642
FED HM LN PC POOL RB5142	2.5% 01 Jan 2042	1,492,244	1,322,774
FED HM LN PC POOL RB5189	4.5% 01 Oct 2042	990,892	975,929
FED HM LN PC POOL SB8118	1.5% 01 Sep 2036	1,585,011	1,383,498
FED HM LN PC POOL SB8123	2% 01 Oct 2036	487,977	438,078
FED HM LN PC POOL SB8189	4% 01 Nov 2037	1,812,509	1,777,434
FED HM LN PC POOL SB8510	2% 01 Feb 2036	838,878	754,196
FED HM LN PC POOL SD8016	3% 01 Oct 2049	362,306	324,531
FED HM LN PC POOL SD8090	2% 01 Sep 2050	4,954,065	4,076,689
FED HM LN PC POOL SD8104	1.5% 01 Nov 2050	2,821,535	2,205,185
FED HM LN PC POOL SD8113	2% 01 Dec 2050	378,225	310,889
FED HM LN PC POOL SD8128	2% 01 Feb 2051	1,226,730	1,007,571
FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	4,733,189	4,050,243
FED HM LN PC POOL SD8146	2% 01 May 2051	887,578	727,316
FED HM LN PC POOL SD8167	2.5% 01 Sep 2051	895,772	765,411
FED HM LN PC POOL V60298	3% 01 Oct 2028	109,737	106,192
FED HM LN PC POOL V60564	3% 01 Jun 2029	219,288	211,728
FED HM LN PC POOL V60869	2.5% 01 Jul 2030	464,036	441,413
FED HM LN PC POOL ZM2868	3.5% 01 Mar 2047	106,991	100,523
FEDERAL FARM CREDIT BANK	1.48% 26 Nov 2032	205,000	159,798
FEDERAL FARM CREDIT BANK	1.57% 23 Sep 2030	845,000	708,135
FEDERAL FARM CREDIT BANK	1.77% 04 Feb 2031	245,000	205,489
FEDERAL HOME LOAN BANK	1.75% 20 Jun 2031	195,000	161,339
FEDERAL HOME LOAN BANK	3.5% 11 Jun 2032	155,000	144,266
FEDERAL HOME LOAN BANK	4.25% 10 Sep 2032	160,000	159,405
FIFTH THIRD BANCORP	1% 27 Jul 2029	175,000	182,369
FISERV INC	3.85% 01 Jun 2025	140,000	137,507
FLOWSERVE CORPORATION	2.8% 15 Jan 2032	150,000	124,229
FMC CORP	3.45% 01 Oct 2029	210,000	192,083
FMC CORP	5.65% 18 May 2033	875,000	870,923
FNMA POOL 257281	5% 01 Jul 2028	2,830	2,821
FNMA POOL 555800	1% 01 Oct 2033	221,266	226,196
FNMA POOL 655687	6.5% 01 Aug 2032	58,851	61,765
FNMA POOL 660662	6.5% 01 Sep 2032	1,548	1,624
FNMA POOL 735061	1% 01 Nov 2034	217,485	227,209
FNMA POOL 735271	1% 01 Jan 2035	50,055	52,294
FNMA POOL 735288	1% 01 Mar 2035	50,169	50,667
FNMA POOL 735382	1% 01 Apr 2035	271,152	273,844
FNMA POOL 735484	1% 01 May 2035	120,201	121,548
FNMA POOL 735500	1% 01 May 2035	172,306	177,495
FNMA POOL 735578	1% 01 Jun 2035	21,592	21,834
FNMA POOL 735580	1% 01 Jun 2035	104,679	105,718
FNMA POOL 735591	1% 01 Jun 2035	99,278	100,264

FNMA POOL 735667	1% 01 Jul 2035	101,990	103,002
FNMA POOL 735676	1% 01 Jul 2035	355,319	358,846
FNMA POOL 735989	1% 01 Feb 2035	194,089	198,413
FNMA POOL 745355	1% 01 Mar 2036	92,333	93,368
FNMA POOL 745412	1% 01 Dec 2035	118,405	121,379
FNMA POOL 745418	1% 01 Apr 2036	53,250	54,854
FNMA POOL 745515	1% 01 May 2036	18,174	18,378
FNMA POOL 745885	1% 01 Oct 2036	111,071	116,637
FNMA POOL 745950	1% 01 Nov 2036	83,318	87,494
FNMA POOL 832690	5% 01 Sep 2035	53,460	54,059
FNMA POOL 832799	5% 01 Sep 2035	87,480	88,460
FNMA POOL 888129	1% 01 Feb 2037	39,898	41,216
FNMA POOL 888286	1% 01 Apr 2037	147,013	151,868
FNMA POOL 889072	1% 01 Dec 2037	25,216	26,806
FNMA POOL 889579	1% 01 May 2038	84,731	89,180
FNMA POOL 889705	1% 01 Jun 2038	48,953	50,584
FNMA POOL 889983	1% 01 Oct 2038	148,745	156,554
FNMA POOL 902669	5% 01 Nov 2036	19,425	19,680
FNMA POOL 916398	6.5% 01 May 2037	676	720
FNMA POOL 943699	6.5% 01 Aug 2037	953	1,015
FNMA POOL 946924	6.5% 01 Sep 2037	4,931	5,250
FNMA POOL 948227	6.5% 01 Aug 2037	62,304	66,338
FNMA POOL 959604	6.5% 01 Nov 2037	4,927	5,247
FNMA POOL 995930	1% 01 Apr 2039	2,473	2,513
FNMA POOL AA0472	4% 01 Mar 2039	36,521	35,534
FNMA POOL AB1047	4.5% 01 May 2040	180,494	180,610
FNMA POOL AB1141	4.5% 01 Jun 2040	141,396	141,486
FNMA POOL AB3693	4% 01 Oct 2041	193,046	187,367
FNMA POOL AB4058	4% 01 Dec 2041	185,249	179,799
FNMA POOL AB4689	3.5% 01 Mar 2042	307,060	289,493
FNMA POOL AB5593	3.5% 01 Jul 2042	268,404	253,049
FNMA POOL AB6017	3.5% 01 Aug 2042	226,967	214,001
FNMA POOL AB6229	3.5% 01 Sep 2042	1,163,335	1,096,780
FNMA POOL AB6238	3.5% 01 Sep 2042	183,045	173,757
FNMA POOL AB6390	3% 01 Oct 2042	113,692	103,572
FNMA POOL AB6832	3.5% 01 Nov 2042	449,983	424,239
FNMA POOL AB7272	3% 01 Dec 2042	717,093	653,330
FNMA POOL AB7410	3% 01 Dec 2042	587,887	535,583
FNMA POOL AB7426	3% 01 Dec 2042	632,333	576,108
FNMA POOL AB7568	3% 01 Jan 2043	859,914	783,486
FNMA POOL AB7570	3% 01 Jan 2043	1,433,932	1,306,486
FNMA POOL AB7741	3% 01 Jan 2043	578,627	527,146
FNMA POOL AB8499	3% 01 Feb 2043	244,077	222,900
FNMA POOL AB8923	3% 01 Apr 2043	9,184	8,384
FNMA POOL AB9361	3.5% 01 May 2043	217,622	206,878
FNMA POOL AB9944	3% 01 Jul 2043	313,129	285,959
FNMA POOL AC1889	4% 01 Sep 2039	96,886	94,267

FNMA POOL AC2953	4.5% 01 Sep 2039	686,491	684,364
FNMA POOL AC8568	4.5% 01 Jan 2040	62,421	62,228
FNMA POOL AC9564	4.5% 01 Feb 2040	135,628	135,714
FNMA POOL AD0567	1% 01 Sep 2039	11,319	12,067
FNMA POOL AD5479	5% 01 Jun 2040	16,015	16,345
FNMA POOL AD9713	5% 01 Aug 2040	29,777	30,389
FNMA POOL AD9870	4% 01 Oct 2040	12,492	12,138
FNMA POOL AE0113	1% 01 Jul 2040	115,954	112,819
FNMA POOL AE0967	1% 01 Jun 2039	174,487	164,308
FNMA POOL AH0210	4.5% 01 Dec 2040	349,066	349,289
FNMA POOL AH0921	4% 01 Dec 2040	318,916	309,890
FNMA POOL AH0943	4% 01 Dec 2040	271,803	264,561
FNMA POOL AH2899	4.5% 01 Jan 2041	516,106	514,346
FNMA POOL AH3765	4% 01 Jan 2041	545,076	529,650
FNMA POOL AH4404	4% 01 Jan 2041	407,706	396,168
FNMA POOL AH5984	4.5% 01 Mar 2041	132,250	132,418
FNMA POOL AI1051	4% 01 Jun 2026	17,669	17,395
FNMA POOL AK1608	3% 01 Jan 2027	49,064	47,844
FNMA POOL AL1895	1% 01 Jun 2042	161,881	153,667
FNMA POOL AL1945	1% 01 Jun 2042	498,163	472,885
FNMA POOL AL2151	1% 01 Mar 2042	762,725	724,022
FNMA POOL AL2389	1% 01 Sep 2042	264,545	251,121
FNMA POOL AL2890	1% 01 Dec 2042	315,916	287,838
FNMA POOL AL3218	1% 01 Feb 2043	219,235	208,110
FNMA POOL AL3454	1% 01 Apr 2043	117,696	107,243
FNMA POOL AL6851	1% 01 Oct 2043	153,602	135,962
FNMA POOL AL8352	1% 01 Oct 2044	193,901	177,034
FNMA POOL AL9865	1% 01 Feb 2047	831,087	750,963
FNMA POOL AO0454	3.5% 01 Aug 2042	223,133	211,810
FNMA POOL AO3110	3.5% 01 Jun 2042	336,802	319,552
FNMA POOL AO7185	4% 01 Sep 2042	415,456	403,107
FNMA POOL AP0457	3% 01 Jul 2027	20,113	19,534
FNMA POOL AP2611	3.5% 01 Sep 2042	147,043	139,582
FNMA POOL AP3308	3.5% 01 Sep 2042	159,083	151,011
FNMA POOL AP3902	3% 01 Oct 2042	176,870	161,143
FNMA POOL AP4539	3.5% 01 Sep 2042	417,501	393,615
FNMA POOL AP5143	3% 01 Sep 2042	158,732	144,610
FNMA POOL AP6032	3% 01 Apr 2043	296,125	270,366
FNMA POOL AP8903	3.5% 01 Oct 2042	296,246	281,074
FNMA POOL AP9998	3.5% 01 Oct 2042	39,646	37,381
FNMA POOL AQ7187	3% 01 Jul 2043	62,294	56,874
FNMA POOL AQ8684	3% 01 Dec 2042	67,165	61,189
FNMA POOL AR0190	3% 01 Apr 2043	69,471	63,428
FNMA POOL AR2626	2.5% 01 Feb 2043	258,416	228,654
FNMA POOL AR2638	3.5% 01 Feb 2043	254,036	243,711
FNMA POOL AR6858	3% 01 Feb 2043	11,564	10,558
FNMA POOL AR9161	3% 01 May 2043	128,780	117,590

FNMA POOL AR9203	3.5% 01 Mar 2043	821,868	780,856
FNMA POOL AR9218	3% 01 Mar 2043	7,583	6,923
FNMA POOL AS2751	4.5% 01 Jun 2044	319,256	317,080
FNMA POOL AS2826	4% 01 Jul 2044	446,471	431,778
FNMA POOL AS4155	3% 01 Sep 2044	73,556	67,158
FNMA POOL AS5133	3.5% 01 Jun 2045	1,314,504	1,231,146
FNMA POOL AS5263	3.5% 01 Jun 2045	231,758	217,061
FNMA POOL AS5384	4% 01 Jul 2045	141,526	136,673
FNMA POOL AS6275	3% 01 Dec 2030	123,644	118,509
FNMA POOL AS6286	4% 01 Dec 2045	283,861	274,126
FNMA POOL AS6304	4% 01 Dec 2045	114,694	110,760
FNMA POOL AS7155	3% 01 May 2046	126,108	113,949
FNMA POOL AS7248	4% 01 May 2046	151,669	146,210
FNMA POOL AS7693	2% 01 Aug 2031	409,621	381,457
FNMA POOL AS7877	2.5% 01 Sep 2046	325,443	284,705
FNMA POOL AS8115	3% 01 Oct 2046	146,890	132,705
FNMA POOL AS8249	3% 01 Nov 2036	644,125	604,335
FNMA POOL AS8269	3% 01 Nov 2046	719,264	649,921
FNMA POOL AS8386	2.5% 01 Nov 2031	652,324	615,265
FNMA POOL AS8461	3.5% 01 Dec 2046	607,008	567,905
FNMA POOL AS8570	2.5% 01 Dec 2046	265,831	232,555
FNMA POOL AS8572	3.5% 01 Dec 2046	794,409	743,233
FNMA POOL AS8650	3% 01 Jan 2047	1,123,304	1,015,007
FNMA POOL AT2040	3% 01 Apr 2043	22,693	20,718
FNMA POOL AT2745	3% 01 May 2043	19,777	18,056
FNMA POOL AU1279	2.5% 01 Jul 2028	60,136	57,627
FNMA POOL AU5904	3.5% 01 Sep 2033	168,902	163,003
FNMA POOL AU9300	3% 01 Sep 2028	113,493	109,920
FNMA POOL AV2223	4% 01 Dec 2043	25,629	24,817
FNMA POOL AZ4775	3.5% 01 Oct 2045	759,601	711,431
FNMA POOL BA4750	3.5% 01 Jan 2031	166,423	161,387
FNMA POOL BC0769	4% 01 Dec 2045	414,458	400,244
FNMA POOL BC4411	3.5% 01 Mar 2031	233,737	226,574
FNMA POOL BC9096	3.5% 01 Dec 2046	562,629	526,408
FNMA POOL BD2436	3.5% 01 Jan 2047	178,742	167,235
FNMA POOL BH9317	3.5% 01 Sep 2047	238,628	224,201
FNMA POOL BM1144	1% 01 Mar 2047	238,666	208,791
FNMA POOL BM3855	1% 01 Mar 2048	390,382	376,843
FNMA POOL BM4676	1% 01 Oct 2048	476,182	459,667
FNMA POOL BM4703	1% 01 Feb 2048	193,565	180,485
FNMA POOL BM4716	1% 01 Dec 2030	262,213	254,245
FNMA POOL BN0340	4.5% 01 Dec 2048	192,274	189,544
FNMA POOL BN1628	4.5% 01 Nov 2048	177,041	174,527
FNMA POOL BP4416	2.5% 01 May 2050	989,882	849,807
FNMA POOL BP5568	3% 01 Jun 2050	422,949	377,993
FNMA POOL BP6618	2.5% 01 Aug 2050	4,574,839	3,922,932
FNMA POOL BQ4074	2% 01 Dec 2050	1,091,504	910,494

FNMA POOL BR0462	2.5% 01 Apr 2051	704,543	609,206
FNMA POOL BR6470	2.5% 01 Mar 2051	732,900	633,726
FNMA POOL BR8460	2.5% 01 Apr 2051	765,425	651,471
FNMA POOL BR8759	2.5% 01 Apr 2051	788,924	675,187
FNMA POOL BR9085	2.5% 01 May 2051	3,322,803	2,872,892
FNMA POOL CA2622	3.5% 01 Nov 2048	82,012	76,423
FNMA POOL CA5416	2.5% 01 Mar 2050	641,438	553,386
FNMA POOL CA9152	2.5% 01 Feb 2036	1,331,120	1,233,294
FNMA POOL FM3134	1% 01 Nov 2048	496,511	462,959
FNMA POOL FM8205	1% 01 Aug 2051	1,744,668	1,501,517
FNMA POOL FS0564	1% 01 Jul 2050	1,403,001	1,259,800
FNMA POOL FS0977	1% 01 Mar 2052	416,066	372,164
FNMA POOL FS1587	1% 01 Apr 2052	885,515	791,945
FNMA POOL FS1782	1% 01 May 2052	821,392	735,592
FNMA POOL FS1836	1% 01 May 2052	2,213,494	1,904,697
FNMA POOL MA0243	5% 01 Nov 2029	76,368	76,329
FNMA POOL MA0318	4.5% 01 Feb 2030	17,755	17,576
FNMA POOL MA0918	4% 01 Dec 2041	508,313	493,360
FNMA POOL MA1035	3% 01 Apr 2027	9,709	9,442
FNMA POOL MA1062	3% 01 May 2027	5,117	4,977
FNMA POOL MA1272	3% 01 Dec 2042	194,298	177,012
FNMA POOL MA2495	3.5% 01 Jan 2046	381,508	357,314
FNMA POOL MA2806	3% 01 Nov 2046	338,191	305,586
FNMA POOL MA2833	3% 01 Dec 2046	368,352	332,839
FNMA POOL MA2863	3% 01 Jan 2047	517,138	467,281
FNMA POOL MA2895	3% 01 Feb 2047	7,557	6,828
FNMA POOL MA3058	4% 01 Jul 2047	1,156,249	1,114,317
FNMA POOL MA3101	4.5% 01 Aug 2047	177,299	175,070
FNMA POOL MA3182	3.5% 01 Nov 2047	1,187,050	1,106,835
FNMA POOL MA3212	4.5% 01 Dec 2047	91,346	90,198
FNMA POOL MA3364	3.5% 01 May 2033	137,266	133,158
FNMA POOL MA3385	4.5% 01 Jun 2048	148,732	146,620
FNMA POOL MA3663	3.5% 01 May 2049	449,783	417,477
FNMA POOL MA3833	2.5% 01 Nov 2049	258,575	223,048
FNMA POOL MA3871	3% 01 Dec 2049	194,274	174,019
FNMA POOL MA4045	2% 01 Jun 2040	300,148	259,054
FNMA POOL MA4093	2% 01 Aug 2040	3,105,189	2,676,569
FNMA POOL MA4119	2% 01 Sep 2050	4,190,724	3,448,537
FNMA POOL MA4138	1.5% 01 Sep 2050	1,654,837	1,293,984
FNMA POOL MA4158	2% 01 Oct 2050	5,399,574	4,441,622
FNMA POOL MA4159	2.5% 01 Oct 2050	5,259,946	4,509,108
FNMA POOL MA4181	1.5% 01 Nov 2050	1,664,160	1,300,633
FNMA POOL MA4182	2% 01 Nov 2050	1,664,662	1,368,814
FNMA POOL MA4208	2% 01 Dec 2050	1,036,656	852,097
FNMA POOL MA4209	1.5% 01 Dec 2050	3,438,545	2,686,751
FNMA POOL MA4232	2% 01 Jan 2041	1,880,309	1,617,987
FNMA POOL MA4236	1.5% 01 Jan 2051	2,099,373	1,639,968

FNMA POOL MA4255	2% 01 Feb 2051	401,610	329,861
FNMA POOL MA4268	2% 01 Feb 2041	2,561,124	2,203,239
FNMA POOL MA4281	2% 01 Mar 2051	2,061,988	1,690,633
FNMA POOL MA4305	2% 01 Apr 2051	4,347,325	3,568,310
FNMA POOL MA4306	2.5% 01 Apr 2051	3,592,395	3,074,052
FNMA POOL MA4325	2% 01 May 2051	2,597,881	2,128,805
FNMA POOL MA4329	2% 01 May 2036	2,829,284	2,543,788
FNMA POOL MA4333	2% 01 May 2041	3,960,114	3,409,993
FNMA POOL MA4334	2.5% 01 May 2041	1,565,361	1,390,301
FNMA POOL MA4361	2.5% 01 Jun 2036	777,451	717,680
FNMA POOL MA4438	2.5% 01 Oct 2051	899,248	768,158
FNMA POOL MA4466	2.5% 01 Nov 2051	853,031	728,467
FNMA POOL MA4467	3% 01 Nov 2051	2,157,358	1,911,700
FNMA POOL MA4618	4% 01 Apr 2052	981,965	930,355
FNMA POOL MA4656	4.5% 01 Jul 2052	478,839	464,678
FNMA POOL MA4684	4.5% 01 Jun 2052	4,436,684	4,305,475
FNMA POOL MA4686	5% 01 Jun 2052	450,774	446,220
FNMA POOL MA4709	5% 01 Jul 2052	469,353	464,611
FNMA POOL MA4713	4% 01 Jul 2037	1,140,666	1,119,520
FNMA POOL MA4786	5.5% 01 Oct 2052	449,491	452,259
FNMA POOL MA4903	5.5% 01 Jan 2038	722,072	731,957
FNMA TBA 15 YR 3.5	3.5% 18 Oct 2037	2,500,000	2,281,755
FNMA TBA 15 YR 3.5	3.5% 18 Oct 2037	(2,500,000)	(2,281,755)
FNMA TBA 30 YR 2.5	2.5% 16 Jan 2054	1,000,000	851,752
FNMA TBA 30 YR 2.5	2.5% 16 Jan 2054	(2,000,000)	(1,703,504)
FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	400,000	359,152
FORD MOTOR CREDIT CO LLC	2.7% 10 Aug 2026	325,000	301,109
FORD MOTOR CREDIT CO LLC	6.798% 07 Nov 2028	1,145,000	1,199,204
FORTIS INC	3.055% 04 Oct 2026	142,000	134,838
FREDDIE MAC	6.75% 15 Mar 2031	200,000	233,222
FREDDIE MAC	6.25% 15 Jul 2032	280,000	325,147
FREDDIE MAC	1.22% 19 Aug 2030	365,000	300,034
FREEPORT MCMORAN INC	4.125% 01 Mar 2028	225,000	216,061
FREEPORT MCMORAN INC	4.375% 01 Aug 2028	595,000	572,937
GEN LUX SARL/GEN USA INC	1.75% 10 Apr 2026	390,000	362,189
GENERAL MOTORS FINL CO	3.6% 21 Jun 2030	455,000	414,191
GLP CAPITAL LP / FIN II	5.375% 15 Apr 2026	305,000	303,560
GLP CAPITAL LP / FIN II	3.25% 15 Jan 2032	55,000	46,601
GNMA II POOL 004520	5% 20 Aug 2039	89,959	91,554
GNMA II POOL 004746	4.5% 20 Jul 2040	509,473	509,835
GNMA II POOL 004747	5% 20 Jul 2040	200,467	203,979
GNMA II POOL 004833	4% 20 Oct 2040	659,387	644,064
GNMA II POOL 004922	4% 20 Jan 2041	83,405	81,467
GNMA II POOL 004923	4.5% 20 Jan 2041	62,306	62,350
GNMA II POOL 004945	4% 20 Feb 2041	201,198	196,522
GNMA II POOL 004978	4.5% 20 Mar 2041	172,433	172,300
GNMA II POOL 004979	5% 20 Mar 2041	274,313	279,119

GNMA II POOL 004984	5.5% 20 Mar 2041	81,158	84,057
GNMA II POOL 005017	4.5% 20 Apr 2041	176,709	176,573
GNMA II POOL 005115	4.5% 20 Jul 2041	106,211	106,129
GNMA II POOL 005140	4.5% 20 Aug 2041	396,878	396,571
GNMA II POOL 005332	4% 20 Mar 2042	304,767	297,571
GNMA II POOL MA0023	4% 20 Apr 2042	144,237	140,832
GNMA II POOL MA0317	3% 20 Aug 2042	551,142	508,465
GNMA II POOL MA0318	3.5% 20 Aug 2042	1,036,366	984,545
GNMA II POOL MA0391	3% 20 Sep 2042	572,725	528,377
GNMA II POOL MA0392	3.5% 20 Sep 2042	556,271	528,456
GNMA II POOL MA0462	3.5% 20 Oct 2042	1,053,305	1,000,638
GNMA II POOL MA0624	3% 20 Dec 2042	220,001	202,965
GNMA II POOL MA0626	4% 20 Dec 2042	141,289	137,953
GNMA II POOL MA0698	3% 20 Jan 2043	290,900	268,374
GNMA II POOL MA0783	3.5% 20 Feb 2043	691,904	657,307
GNMA II POOL MA0851	3% 20 Mar 2043	123,047	113,538
GNMA II POOL MA0933	3% 20 Apr 2043	118,734	109,558
GNMA II POOL MA1997	4.5% 20 Jun 2044	328,637	327,164
GNMA II POOL MA2303	3.5% 20 Oct 2044	682,357	647,542
GNMA II POOL MA2304	4% 20 Oct 2044	285,784	278,598
GNMA II POOL MA2372	4% 20 Nov 2044	95,142	92,750
GNMA II POOL MA2445	3.5% 20 Dec 2044	255,946	242,887
GNMA II POOL MA2446	4% 20 Dec 2044	170,759	166,466
GNMA II POOL MA2678	3.5% 20 Mar 2045	455,376	430,361
GNMA II POOL MA2754	3.5% 20 Apr 2045	244,203	230,788
GNMA II POOL MA2891	3% 20 Jun 2045	204,695	188,282
GNMA II POOL MA2960	3% 20 Jul 2045	219,777	202,155
GNMA II POOL MA3033	3% 20 Aug 2045	501,951	461,703
GNMA II POOL MA3245	4% 20 Nov 2045	191,005	185,864
GNMA II POOL MA3311	4% 20 Dec 2045	507,676	494,013
GNMA II POOL MA3662	3% 20 May 2046	132,366	121,713
GNMA II POOL MA3737	4% 20 Jun 2046	156,661	151,712
GNMA II POOL MA3802	3% 20 Jul 2046	145,137	133,455
GNMA II POOL MA3803	3.5% 20 Jul 2046	734,403	693,173
GNMA II POOL MA3872	2.5% 20 Aug 2046	124,749	110,738
GNMA II POOL MA3936	3% 20 Sep 2046	773,956	711,663
GNMA II POOL MA3937	3.5% 20 Sep 2046	107,459	101,662
GNMA II POOL MA3939	4.5% 20 Sep 2046	86,957	86,835
GNMA II POOL MA4003	3% 20 Oct 2046	374,476	344,335
GNMA II POOL MA4005	4% 20 Oct 2046	83,940	81,288
GNMA II POOL MA4069	3.5% 20 Nov 2046	40,607	38,328
GNMA II POOL MA4070	4% 20 Nov 2046	332,428	321,925
GNMA II POOL MA4071	4.5% 20 Nov 2046	228,713	227,688
GNMA II POOL MA4125	2.5% 20 Dec 2046	361,758	321,127
GNMA II POOL MA4127	3.5% 20 Dec 2046	1,210,612	1,142,646
GNMA II POOL MA4198	4.5% 20 Jan 2047	87,700	87,168
GNMA II POOL MA4263	4% 20 Feb 2047	211,110	204,440

GNMA II POOL MA4322	4% 20 Mar 2047	342,814	331,982
GNMA II POOL MA4383	4% 20 Apr 2047	91,793	88,719
GNMA II POOL MA4586	3.5% 20 Jul 2047	969,458	914,284
GNMA II POOL MA4653	4% 20 Aug 2047	175,702	169,819
GNMA II POOL MA4654	4.5% 20 Aug 2047	76,094	75,504
GNMA II POOL MA4720	4% 20 Sep 2047	782,670	756,461
GNMA II POOL MA4899	3% 20 Dec 2047	651,662	598,472
GNMA II POOL MA4961	3% 20 Jan 2048	116,348	106,851
GNMA II POOL MA5397	3.5% 20 Aug 2048	436,459	412,013
GNMA II POOL MA5467	4.5% 20 Sep 2048	100,852	99,729
GNMA II POOL MA5530	5% 20 Oct 2048	43,622	43,973
GNMA II POOL MA5650	3.5% 20 Dec 2048	726,443	684,499
GNMA II POOL MA5930	3.5% 20 May 2049	103,804	97,636
GNMA II POOL MA6038	3% 20 Jul 2049	112,659	102,914
GNMA II POOL MA6153	3% 20 Sep 2049	179,532	164,320
GNMA II POOL MA6338	3% 20 Dec 2049	296,050	269,866
GNMA II POOL MA7254	2% 20 Mar 2051	1,073,701	909,943
GNMA II POOL MA7255	2.5% 20 Mar 2051	5,964,645	5,240,137
GNMA II POOL MA7367	2.5% 20 May 2051	2,912,751	2,555,650
GNMA II POOL MA7419	3% 20 Jun 2051	1,406,368	1,277,155
GNMA II POOL MA7471	2% 20 Jul 2051	819,388	693,910
GNMA II POOL MA7473	3% 20 Jul 2051	448,265	406,941
GNMA II POOL MA7534	2.5% 20 Aug 2051	778,719	682,225
GNMA II POOL MA7535	3% 20 Aug 2051	511,504	464,192
GNMA II POOL MA7588	2% 20 Sep 2051	1,279,551	1,083,210
GNMA II POOL MA7648	2% 20 Oct 2051	863,210	730,621
GNMA II POOL MA7766	2% 20 Dec 2051	2,599,927	2,199,774
GNMA II POOL MA7767	2.5% 20 Dec 2051	989,515	867,283
GNMA II POOL MA7768	3% 20 Dec 2051	1,093,361	990,877
GNMA POOL 676515	5.5% 15 Feb 2038	83,349	86,664
GNMA POOL 676754	5.5% 15 Mar 2038	58,303	60,615
GNMA POOL 677222	5.5% 15 Aug 2038	91,834	95,508
GNMA POOL 723344	4% 15 Sep 2039	150,658	146,847
GNMA POOL 723430	4.5% 15 Nov 2039	110,061	110,128
GNMA POOL 737111	4.5% 15 Apr 2040	191,703	191,788
GNMA POOL 738882	4% 15 Oct 2041	52,746	51,482
GNMA POOL 745243	4% 15 Jul 2040	98,591	96,141
GNMA POOL 771561	4% 15 Aug 2041	73,143	71,390
GNMA POOL 782528	5% 15 Jan 2039	132,290	134,724
GNMA POOL AA5821	3% 15 Nov 2042	457,350	421,189
GNMA POOL AB3031	3% 15 Oct 2042	93,792	86,376
GNMA POOL AB9110	3% 15 Oct 2042	314,132	289,301
GNMA POOL AD2413	3.5% 15 May 2043	81,704	77,579
GNMA POOL AD2414	3.5% 15 May 2043	123,248	117,025
GNMA POOL AD8784	3% 15 Mar 2043	155,871	143,566
GNMA POOL AN6808	3.5% 15 Jul 2045	198,075	186,954
GOLDMAN SACHS GROUP INC	1% 01 May 2029	650,000	628,537

	GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	1,290,000	1,045,364
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	4,797,888	4,797,888
	GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	941,962	915,171
	HALEON US CAPITAL LLC	3.625% 24 Mar 2032	250,000	231,110
	HEALTHPEAK OP LLC	3% 15 Jan 2030	400,000	356,648
	HSBC HOLDINGS PLC	1% 19 Jun 2029	305,000	296,155
	HSBC HOLDINGS PLC	1% 09 Mar 2029	355,000	366,733
	HUNTINGTON BANCSHARES	1% 21 Aug 2029	292,000	301,140
	HYDRO QUEBEC	8.05% 07 Jul 2024	310,000	313,977
	INTUIT INC	1.35% 15 Jul 2027	100,000	90,250
	ITALY GOV T INT BOND	2.375% 17 Oct 2024	1,800,000	1,758,618
	JEFFERIES FIN GROUP INC	2.625% 15 Oct 2031	595,000	494,505
	JEFFERIES FIN GROUP INC	5.875% 21 Jul 2028	465,000	477,388
	JOHNS HOPKINS UNIVERSITY	4.705% 01 Jul 2032	350,000	357,753
*	JPMORGAN CHASE + CO	1% 23 Jan 2029	2,415,000	2,288,671
*	JPMORGAN CHASE + CO	1% 15 Oct 2030	1,445,000	1,285,414
*	JPMORGAN CHASE + CO	1% 22 Apr 2031	840,000	727,642
*	JPMORGAN CHASE + CO	1% 04 Feb 2032	720,000	586,505
*	JPMORGAN CHASE + CO	1% 22 Apr 2032	335,000	283,859
	KAISER FOUNDATION HOSPIT	3.15% 01 May 2027	395,000	378,276
	KIMCO REALTY OP LLC	1.9% 01 Mar 2028	485,000	428,139
	KIMCO REALTY OP LLC	3.2% 01 Apr 2032	300,000	261,597
	KINROSS GOLD CORP	6.25% 15 Jul 2033	605,000	635,262
	LINCOLN NATIONAL CORP	3.05% 15 Jan 2030	65,000	57,500
	MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	380,000	347,366
	MITSUBISHI UFJ FIN GRP	1% 22 Feb 2029	640,000	652,019
	MITSUBISHI UFJ FIN GRP	1% 19 Apr 2029	415,000	420,702
	MIZUHO FINANCIAL GROUP	1% 06 Jul 2029	450,000	463,482
	MORGAN STANLEY	1% 23 Jan 2030	1,155,000	1,126,194
	MORGAN STANLEY	1% 22 Jan 2031	1,965,000	1,722,951
	MORGAN STANLEY	1% 28 Apr 2032	1,935,000	1,555,276
	MORGAN STANLEY	3.875% 27 Jan 2026	1,240,000	1,215,039
	MORGAN STANLEY	1% 01 Feb 2029	305,000	306,562
	MORGAN STANLEY	1% 04 May 2027	100,000	92,146
	MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	1,084,182	1,053,375
	MORGAN STANLEY BAML TRUST	3.719% 15 Jul 2050	3,500,000	3,389,528
	MPLX LP	4.125% 01 Mar 2027	305,000	298,802
	MPLX LP	4% 15 Mar 2028	10,000	9,660
	MPLX LP	4.25% 01 Dec 2027	315,000	307,998
	MPLX LP	2.65% 15 Aug 2030	275,000	237,859
	MPLX LP	5% 01 Mar 2033	630,000	618,629
	MYLAN INC	4.55% 15 Apr 2028	570,000	554,433
	NEWMONT CORP	2.8% 01 Oct 2029	740,000	676,945
	NEWMONT CORP	2.25% 01 Oct 2030	350,000	302,866
	NEXTERA ENERGY CAPITAL	2.75% 01 Nov 2029	200,000	179,768
	NEXTERA ENERGY CAPITAL	6.051% 01 Mar 2025	200,000	201,840
	NEXTERA ENERGY CAPITAL	5.749% 01 Sep 2025	505,000	510,292

NOMURA HOLDINGS INC	2.648% 16 Jan 2025	420,000	407,463
NOMURA HOLDINGS INC	2.608% 14 Jul 2031	230,000	191,155
NUTRIEN LTD	4.9% 27 Mar 2028	220,000	222,519
OHIOHEALTH CORP	2.297% 15 Nov 2031	525,000	442,386
ONEOK INC	3.1% 15 Mar 2030	500,000	449,625
ONEOK INC	6.05% 01 Sep 2033	1,465,000	1,552,519
ORACLE CORP	6.25% 09 Nov 2032	325,000	353,733
PACIFIC GAS + ELECTRIC	4.55% 01 Jul 2030	635,000	605,422
PACIFICORP	2.7% 15 Sep 2030	345,000	298,760
PEACEHEALTH OBLIGATED GR	1.375% 15 Nov 2025	85,000	78,794
PECO ENERGY CO	4.9% 15 Jun 2033	245,000	249,212
PENTAIR FINANCE SARL	4.5% 01 Jul 2029	125,000	120,465
PHILIP MORRIS INTL INC	5.125% 15 Feb 2030	600,000	611,334
PLAINS ALL AMER PIPELINE	3.55% 15 Dec 2029	280,000	258,065
PNC FINANCIAL SERVICES	1% 12 Jun 2029	335,000	342,032
PNC FINANCIAL SERVICES	1% 20 Oct 2027	345,000	358,110
PPL ELECTRIC UTILITIES	5% 15 May 2033	650,000	665,581
PRIVATE EXPORT FUNDING	3.55% 15 Jan 2024	290,000	289,780
PRIVATE EXPORT FUNDING	1.4% 15 Jul 2028	490,000	436,654
PROV ST JOSEPH HLTH OBL	2.532% 01 Oct 2029	350,000	306,065
PROVINCE OF QUEBEC	7.125% 09 Feb 2024	400,000	400,544
PUBLIC SERVICE ELECTRIC	4.65% 15 Mar 2033	265,000	265,207
PUGET ENERGY INC	4.1% 15 Jun 2030	316,000	290,404
REALTY INCOME CORP	3.4% 15 Jan 2028	190,000	180,926
REALTY INCOME CORP	3.1% 15 Dec 2029	600,000	550,980
REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	1,150,000	1,103,126
REPUBLIC OF INDONESIA	4.15% 20 Sep 2027	765,000	753,930
REPUBLIC OF PANAMA	7.125% 29 Jan 2026	670,000	685,370
REPUBLIC OF PERU	2.783% 23 Jan 2031	113,000	98,438
REPUBLIC OF PHILIPPINES	2.457% 05 May 2030	250,000	221,423
RTX CORP	4.125% 16 Nov 2028	50,000	48,881
SAN DIEGO G + E	1.7% 01 Oct 2030	750,000	621,728
SANDS CHINA LTD	5.4% 08 Aug 2028	800,000	791,104
SEMPRA	3.3% 01 Apr 2025	340,000	331,690
SIMON PROPERTY GROUP LP	3.5% 01 Sep 2025	230,000	224,917
SIMON PROPERTY GROUP LP	2.45% 13 Sep 2029	55,000	49,018
SOUTHERN CAL EDISON	5.85% 01 Nov 2027	360,000	376,150
SOUTHERN CAL EDISON	4.9% 01 Jun 2026	625,000	627,569
SOUTHWEST AIRLINES CO	5.125% 15 Jun 2027	375,000	376,920
STANFORD UNIVERSITY	1.289% 01 Jun 2027	1,240,000	1,120,799
SUMITOMO MITSUI FINL GRP	5.716% 14 Sep 2028	775,000	802,784
SUTTER HEALTH	3.695% 15 Aug 2028	754,000	722,483
SUZANO AUSTRIA GMBH	6% 15 Jan 2029	400,000	409,040
SWAP JP MORGAN COC	SWAP CASH COLLATERAL	(7,625)	(7,625)
SYSTEM ENERGY RESOURCES	6% 15 Apr 2028	140,000	143,119
T MOBILE USA INC	3.875% 15 Apr 2030	50,000	47,439
TAMPA ELECTRIC CO	2.4% 15 Mar 2031	180,000	152,082

TARGA RESOURCES CORP	6.125% 15 Mar 2033	475,000	501,719
TELEDYNE FLIR LLC	2.5% 01 Aug 2030	100,000	86,108
TELEDYNE TECHNOLOGIES IN	2.25% 01 Apr 2028	620,000	561,894
TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	640,000	616,474
TENN VALLEY AUTHORITY	0.75% 15 May 2025	435,000	412,550
TENN VALLEY AUTHORITY	1.5% 15 Sep 2031	45,000	36,743
TEXTRON INC	2.45% 15 Mar 2031	125,000	106,590
TOSCO CORP	8.125% 15 Feb 2030	650,000	765,973
TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	855,000	776,921
TRUIST FINANCIAL CORP	1% 08 Jun 2034	205,000	209,371
UNITED MEXICAN STATES	4.15% 28 Mar 2027	200,000	198,350
UNITED MEXICAN STATES	4.5% 22 Apr 2029	720,000	710,705
UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	100,000	98,602
UNITEDHEALTH GROUP INC	4.5% 15 Apr 2033	1,335,000	1,325,935
UNIV OF CALIFORNIA CA REVENUES	3.063% 01 Jul 2025	1,720,000	1,676,567
UNIV OF CALIFORNIA CA REVENUES	3.349% 01 Jul 2029	495,000	468,752
UNIV OF CALIFORNIA CA REVENUES	1.614% 15 May 2030	1,450,000	1,217,726
UNUM GROUP	4% 15 Jun 2029	1,175,000	1,115,639
UPMC	5.035% 15 May 2033	1,075,000	1,093,501
US BANCORP	1% 12 Jun 2034	290,000	299,727
US DOLLAR	CURRENCY	(11)	(11)
US TREASURY N/B	2.875% 15 May 2028	5,100,000	4,894,805
US TREASURY N/B	3.125% 15 Nov 2028	2,725,000	2,635,586
US TREASURY N/B	2.125% 15 May 2025	13,730,000	13,291,820
US TREASURY N/B	0.375% 30 Apr 2025	5,660,000	5,356,438
US TREASURY N/B	0.5% 31 Oct 2027	7,290,000	6,414,631
US TREASURY N/B	0.375% 31 Jan 2026	14,405,000	13,307,744
US TREASURY N/B	0.75% 30 Apr 2026	28,431,000	26,309,781
US TREASURY N/B	0.75% 31 May 2026	5,510,000	5,088,141
US TREASURY N/B	0.875% 30 Jun 2026	7,760,000	7,177,394
US TREASURY N/B	1.25% 30 Nov 2026	21,530,000	19,913,568
US TREASURY N/B	1.5% 30 Nov 2028	17,635,000	15,783,325
US TREASURY N/B	2.875% 15 May 2032	15,030,000	13,954,416
US TREASURY N/B	2.75% 31 May 2029	13,980,000	13,218,745
US TREASURY N/B	2.75% 31 Jul 2027	4,470,000	4,293,645
US TREASURY N/B	3.125% 31 Aug 2029	10,825,000	10,412,297
US TREASURY N/B	4.125% 15 Nov 2032	3,563,000	3,629,250
US TREASURY N/B	3.75% 15 Apr 2026	1,200,000	1,189,125
US TREASURY N/B	4.25% 31 May 2025	9,596,000	9,560,390
US TREASURY N/B	4.75% 31 Jul 2025	15,640,000	15,712,702
US TREASURY N/B	4.375% 15 Aug 2026	20,560,000	20,704,563
US TREASURY N/B	4.5% 15 Nov 2033	2,479,000	2,607,985
US TREASURY N/B	4.625% 15 Nov 2026	2,795,000	2,840,200
US TREASURY N/B	4.375% 30 Nov 2030	7,045,000	7,257,451
US TREASURY N/B	4.375% 30 Nov 2028	4,388,000	4,494,958
US TREASURY N/B	4.375% 15 Dec 2026	275,000	277,793

VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	249,000	214,902
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	362,000	301,383
VIATRIS INC	2.7% 22 Jun 2030	940,000	796,424
VICI PROPERTIES LP	4.75% 15 Feb 2028	335,000	329,164
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	985,000	902,329
WELLS FARGO + COMPANY	1% 30 Oct 2030	450,000	400,271
WELLS FARGO + COMPANY	1% 11 Feb 2031	1,360,000	1,178,168
WELLS FARGO + COMPANY	1% 02 Mar 2033	75,000	65,495
WELLS FARGO + COMPANY	1% 25 Jul 2028	565,000	561,294
WELLS FARGO + COMPANY	1% 24 Apr 2034	415,000	416,921
WELLS FARGO + COMPANY	1% 25 Jul 2034	175,000	178,551
WELLS FARGO COMMERCIAL	2.925% 15 Apr 2050	3,500,000	3,402,433
WELLS FARGO COMMERCIAL	2.674% 15 Jul 2048	3,094,826	2,906,037
WELLS FARGO COMMERCIAL	2.194% 15 Jun 2053	5,000,000	4,282,823
WELLTOWER OP LLC	2.7% 15 Feb 2027	220,000	206,853
WESTERN MIDSTREAM OPERAT	4.65% 01 Jul 2026	255,000	250,775
WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	150,000	145,356
WESTINGHOUSE AIR BRAKE	3.45% 15 Nov 2026	680,000	650,699
WILLIAMS COMPANIES INC	3.5% 15 Nov 2030	575,000	527,775
WILLIAMS COMPANIES INC	2.6% 15 Mar 2031	550,000	471,053
WORKDAY INC	3.7% 01 Apr 2029	330,000	317,170
XCEL ENERGY INC	1.75% 15 Mar 2027	200,000	182,546
YALE UNIVERSITY	1.482% 15 Apr 2030	1,220,000	1,019,530
YAMANA GOLD INC	2.63% 15 Aug 2031	375,000	317,558
	Sub-Total: Fund 5739 6 of 16		**Total $ 595,528,165**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
				(n/a)	
			Shares/ Par Value		
*	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	8,236		$ 321,434,663
		Sub-Total: Fund 5740 7 of 16		**Total**	**$ 321,434,663**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	A+D MORTGAGE TRUST	1% 25 Sep 2068	1,721,998		$ 1,749,949
	A+D MORTGAGE TRUST	1% 25 Jul 2068	1,085,705		1,084,506
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	2,525,000		2,302,952
	AMERICAN ELECTRIC POWER	2.031% 15 Mar 2024	850,000		842,597
	AMERICAN EXPRESS CO	1% 30 Oct 2031	925,000		1,003,949
	AMGEN INC	5.15% 02 Mar 2028	1,520,000		1,555,279
	ANTARES HOLDINGS	3.95% 15 Jul 2026	1,835,000		1,704,128
	ANTARES HOLDINGS	2.75% 15 Jan 2027	500,000		443,675
	ANTARES HOLDINGS	3.75% 15 Jul 2027	675,000		607,412
	ANTARES HOLDINGS	7.95% 11 Aug 2028	1,000,000		1,035,080
	APPLE INC	1.65% 11 May 2030	373,000		319,519
	ARES MANAGEMENT CORP	6.375% 10 Nov 2028	1,025,000		1,075,604
	AT+T INC	4.35% 01 Mar 2029	1,350,000		1,333,112
	AVIATION CAPITAL GROUP	1.95% 30 Jan 2026	625,000		579,131
	AVIATION CAPITAL GROUP	1.95% 20 Sep 2026	760,000		689,457
	AVIS BUDGET RENTAL CAR FUNDING	6.02% 20 Feb 2030	1,750,000		1,801,786
	BANK OF AMERICA CORP	1% 24 Oct 2031	1,006,000		818,220
	BANK OF AMERICA CORP	1% 22 Jul 2027	1,755,000		1,608,036
	BANK OF AMERICA CORP	1% 14 Jun 2029	2,500,000		2,207,350
	BANK OF NY MELLON CORP	1% 01 Feb 2029	1,635,000		1,625,860
	BANK OF NY MELLON CORP	1% 26 Apr 2027	1,030,000		1,030,412
	BARCLAYS PLC	1% 02 Nov 2028	985,000		1,053,192
	BARCLAYS PLC	1% 09 May 2027	1,790,000		1,805,824
	BAXTER INTERNATIONAL INC	2.272% 01 Dec 2028	920,000		824,154
	BLACKSTONE PRIVATE CRE	7.05% 29 Sep 2025	1,120,000		1,140,418
	BOF URSA FUNDING	6.291% 26 Jul 2032	1,417,882		1,426,658
	BPR TRUST	1% 15 Apr 2037	1,250,000		1,229,570
	BRAVO RESIDENTIAL FUNDING TRUS	1% 25 Oct 2063	1,250,000		1,258,766
	BWAY MORTGAGE TRUST	3.454% 10 Mar 2033	1,880,000		1,761,948
	CAPITAL ONE FINANCIAL CO	1% 24 Jul 2026	1,840,000		1,821,618
	CARVANA AUTO RECEIVABLES	4.61% 10 Nov 2027	3,070,000		3,038,090
	CELANESE US HOLDINGS LLC	6.33% 15 Jul 2029	1,015,000		1,066,308
	CELANESE US HOLDINGS LLC	6.55% 15 Nov 2030	560,000		593,376
	CENT TRUST 2023 CITY	1% 15 Sep 2038	1,500,000		1,507,755
	CHARLES SCHWAB CORP	1% 17 Nov 2029	1,105,000		1,160,946
	CHARTER COMM OPT LLC/CAP	2.25% 15 Jan 2029	1,125,000		977,018
	CHENIERE ENERGY INC	4.625% 15 Oct 2028	1,400,000		1,365,686
	CITIGROUP COMMERCIAL	2.505% 15 Nov 2049	201		207
	CITIGROUP GLOBAL MARKETS	0.75% 07 Jun 2024	1,650,000		1,612,611
	CITIGROUP INC	1% 01 May 2025	1,855,000		1,823,669
	CITIGROUP INC	1% 29 Sep 2026	2,000,000		2,014,980
	CITIZENS BANK NA/RI	1% 23 May 2025	1,060,000		1,033,309

CITIZENS BANK NA/RI	1% 24 Oct 2025	1,100,000	1,073,875
COLT FUNDING LLC	1% 25 Oct 2068	1,489,126	1,516,636
COLT FUNDING LLC	1% 25 Sep 2068	1,476,645	1,512,497
COMCAST CORP	3.3% 01 Apr 2027	700,000	675,255
COOPERATIEVE RABOBANK UA	1% 22 Aug 2028	1,340,000	1,318,091
COREBRIDGE FINANCIAL INC	3.85% 05 Apr 2029	925,000	874,005
CREDIT SUISSE NEW YORK	7.95% 09 Jan 2025	3,580,000	3,659,190
DISCOVER BANK	2.45% 12 Sep 2024	250,000	243,763
DISCOVERY COMMUNICATIONS	3.625% 15 May 2030	375,000	340,665
DUKE ENERGY CORP	2.45% 01 Jun 2030	1,055,000	923,009
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	1,089,185	962,569
ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	1,170,000	1,250,625
ENERGY TRANSFER LP	5.55% 15 Feb 2028	1,525,000	1,560,319
FED HM LN PC POOL RA8098	5.5% 01 Oct 2052	1,171,036	1,179,117
FED HM LN PC POOL SC0407	4.5% 01 Feb 2043	1,439,153	1,418,791
FED HM LN PC POOL SD0704	2.5% 01 Oct 2051	1,434,644	1,244,160
FED HM LN PC POOL SD1339	3% 01 Mar 2052	2,884,365	2,596,081
FED HM LN PC POOL SD1999	5% 01 Dec 2052	1,858,301	1,844,288
FED HM LN PC POOL SD2844	2.5% 01 Apr 2052	2,356,761	2,034,150
FED HM LN PC POOL SD2903	2% 01 Mar 2051	7,640,221	6,287,121
FED HM LN PC POOL SD3393	5% 01 Jul 2053	1,575,492	1,577,976
FED HM LN PC POOL SD3575	3% 01 Jan 2050	2,424,221	2,172,876
FED HM LN PC POOL SD7521	2.5% 01 Jul 2050	1,789,931	1,552,415
FED HM LN PC POOL SD7526	2.5% 01 Oct 2050	1,345,532	1,166,200
FED HM LN PC POOL SD7528	2% 01 Nov 2050	1,852,661	1,540,992
FED HM LN PC POOL SD7534	2.5% 01 Feb 2051	1,802,409	1,566,126
FED HM LN PC POOL SD8097	2% 01 Aug 2050	2,889,496	2,378,656
FED HM LN PC POOL SD8186	3.5% 01 Nov 2051	2,138,351	1,967,054
FED HM LN PC POOL ZS4648	4% 01 Jan 2046	1,515,023	1,463,066
FIFTH THIRD BANCORP	1% 27 Oct 2028	985,000	1,022,627
FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	2,500,000	2,453,025
FLORIDA POWER + LIGHT CO	5.05% 01 Apr 2028	1,560,000	1,596,660
FNMA POOL 995692	1% 01 May 2024	95	94
FNMA POOL 995865	1% 01 Jul 2024	633	629
FNMA POOL AE0443	1% 01 Oct 2039	52,669	56,089
FNMA POOL AE0982	1% 01 Mar 2026	3,475	3,437
FNMA POOL AT2717	2.5% 01 May 2043	155,859	137,960
FNMA POOL BU1061	2.5% 01 Oct 2051	2,147,207	1,852,924
FNMA POOL BU1112	2.5% 01 Oct 2051	1,970,309	1,706,004
FNMA POOL BU5843	2.5% 01 Nov 2051	1,938,766	1,679,428
FNMA POOL BU8838	4% 01 May 2052	1,112,931	1,063,195
FNMA POOL BW0037	4.5% 01 Jul 2052	1,370,309	1,335,793
FNMA POOL CA6799	2% 01 Aug 2050	2,011,599	1,662,286
FNMA POOL CA6900	2% 01 Sep 2050	1,974,622	1,642,571
FNMA POOL CA7025	2.5% 01 Sep 2050	1,236,462	1,074,677
FNMA POOL CB4842	5.5% 01 Oct 2052	1,750,223	1,761,975
FNMA POOL FM4969	1% 01 Dec 2050	1,871,331	1,548,724

FNMA POOL FM6416	1% 01 Mar 2051	1,947,268	1,613,985
FNMA POOL FM6624	1% 01 Mar 2051	1,746,289	1,441,275
FNMA POOL FM9001	1% 01 Aug 2051	2,681,676	2,325,165
FNMA POOL FP0020	1% 01 Apr 2049	2,235,293	2,149,088
FNMA POOL FS1118	1% 01 Mar 2052	1,897,505	1,744,326
FNMA POOL FS2629	1% 01 Apr 2052	1,765,911	1,531,596
FNMA POOL FS2661	1% 01 Jul 2052	1,827,160	1,773,984
FNMA POOL FS2684	1% 01 Jul 2052	1,590,191	1,521,869
FNMA POOL FS2924	1% 01 Jan 2052	2,485,038	2,222,821
FNMA POOL FS3318	1% 01 Dec 2052	2,064,800	2,098,053
FNMA POOL FS4213	1% 01 May 2048	1,373,644	1,299,017
FNMA POOL FS4963	1% 01 Feb 2050	2,628,084	2,374,712
FNMA POOL FS5602	1% 01 Mar 2052	2,665,523	2,199,794
FNMA POOL FS5657	1% 01 Nov 2048	1,715,279	1,549,911
FNMA POOL FS5751	1% 01 Sep 2053	1,202,041	1,234,965
FNMA TBA 30 YR 2	2% 16 Jan 2054	(20,380,000)	(16,653,863)
FNMA TBA 30 YR 2	2% 16 Jan 2054	20,380,000	16,653,863
FNMA TBA 30 YR 2	2% 12 Oct 2053	(2,500,000)	(1,834,853)
FNMA TBA 30 YR 2	2% 12 Oct 2053	2,500,000	1,834,853
FNMA TBA 30 YR 2.5	2.5% 13 Feb 2054	2,250,000	1,916,367
FNMA TBA 30 YR 2.5	2.5% 13 Feb 2054	(2,250,000)	(1,916,367)
FNMA TBA 30 YR 2.5	2.5% 15 Jul 2054	(1,900,000)	(1,600,538)
FNMA TBA 30 YR 2.5	2.5% 15 Jul 2054	1,900,000	1,600,538
FNMA TBA 30 YR 6	6% 16 Jan 2054	2,700,000	2,742,930
FNMA TBA 30 YR 6.5	6.5% 16 Jan 2054	1,000,000	1,024,460
FORD MOTOR CREDIT CO LLC	6.8% 12 May 2028	955,000	998,071
FORD MOTOR CREDIT CO LLC	4.542% 01 Aug 2026	1,065,000	1,032,273
GCAT	1% 25 Aug 2068	1,471,824	1,493,952
GE HEALTHCARE TECH INC	5.55% 15 Nov 2024	1,019,000	1,019,632
GENERAL MOTORS FINL CO	6.05% 10 Oct 2025	1,705,000	1,726,926
GNMA II POOL 785379	2.5% 20 Mar 2051	2,060,879	1,790,383
GNMA II POOL 785437	2.5% 20 Apr 2051	2,750,133	2,394,252
GNMA II POOL 785510	2.5% 20 Jan 2051	1,076,395	913,929
GNMA II POOL 786336	4.5% 20 Sep 2052	1,213,519	1,186,575
GNMA II POOL 786491	3.5% 20 May 2052	2,003,627	1,861,507
GNMA II POOL MA7535	3% 20 Aug 2051	2,411,979	2,188,882
GNMA II POOL MA7650	3% 20 Oct 2051	2,058,710	1,867,015
GNMA II POOL MA7990	4% 20 Apr 2052	1,436,433	1,370,237
GNMA II POOL MA8152	5% 20 Jul 2052	1,142,213	1,134,931
GNMA POOL 487698	4.5% 15 Mar 2039	22,822	22,835
GNMA POOL 487825	4.5% 15 Apr 2039	28,677	28,694
GNMA POOL 615516	4.5% 15 Sep 2033	3,614	3,540
GNMA POOL 719256	4.5% 15 Jul 2040	81,719	81,755
GNMA POOL 738538	4% 15 Jul 2041	180,802	176,470
GNMA POOL 748483	4.5% 15 Aug 2040	53,586	53,610
GNMA POOL 758027	4.5% 15 Feb 2041	3,013	3,015
GOLDMAN SACHS GROUP INC	5.7% 01 Nov 2024	1,685,000	1,689,229

	GOVERNMENT STIF 3	GOVERNMENT STIF 3	9,084,347	9,084,347
	HCA INC	5.2% 01 Jun 2028	935,000	945,182
	HOMES TRUST	1% 25 Feb 2068	1,652,390	1,673,184
	HSBC HOLDINGS PLC	1% 09 Jun 2028	401,000	395,611
	HSBC HOLDINGS PLC	1% 03 Nov 2028	630,000	675,536
	HUNTINGTON NATIONAL BANK	1% 18 Nov 2025	940,000	927,207
	HYUNDAI CAPITAL AMERICA	5.65% 26 Jun 2026	1,210,000	1,219,136
	ING GROEP NV	1% 11 Sep 2027	1,345,000	1,373,285
	INTEL CORP	5.125% 10 Feb 2030	710,000	737,960
*	JPMORGAN CHASE + CO	1% 14 Jun 2030	1,265,000	1,238,777
*	JPMORGAN CHASE + CO	1% 15 Dec 2025	1,660,000	1,660,996
	KEY BANK NA	3.3% 01 Jun 2025	375,000	360,881
	KEY BANK NA	4.15% 08 Aug 2025	825,000	800,745
	KEY BANK NA	4.7% 26 Jan 2026	650,000	634,225
	LYB INT FINANCE III	1.25% 01 Oct 2025	515,000	481,242
	MANUF + TRADERS TRUST CO	5.4% 21 Nov 2025	825,000	821,642
	MITSUBISHI UFJ FIN GRP	1% 18 Jul 2025	2,210,000	2,199,547
	MITSUBISHI UFJ FIN GRP	1% 13 Sep 2028	1,275,000	1,293,258
	MORGAN STANLEY	1% 17 Jul 2026	1,205,000	1,193,890
	MORGAN STANLEY	1% 18 Oct 2028	1,010,000	1,058,914
	MORGAN STANLEY	1% 01 Feb 2029	1,435,000	1,442,347
	MORGAN STANLEY BANK NA	4.754% 21 Apr 2026	1,030,000	1,029,825
	NATIONAL RURAL UTIL COOP	5.05% 15 Sep 2028	805,000	823,604
	NATIONAL SECS CLEARING	5.15% 30 May 2025	385,000	387,010
	NEXTERA ENERGY CAPITAL	6.051% 01 Mar 2025	690,000	696,348
	NISSAN MOTOR ACCEPTANCE	6.95% 15 Sep 2026	130,000	134,346
	NISSAN MOTOR ACCEPTANCE	7.05% 15 Sep 2028	300,000	316,512
	NUCOR CORP	2% 01 Jun 2025	12,000	11,525
	OAK STREET INVESTMENT GRADE	2.38% 20 Nov 2051	1,928,628	1,702,326
	OAK STREET INVESTMENT GRADE	1.48% 20 Jan 2051	1,630,582	1,456,905
	ONEOK INC	5.85% 15 Jan 2026	800,000	812,504
	ONEOK INC	5.55% 01 Nov 2026	575,000	585,103
	OPEN TRUST	1% 15 Oct 2028	1,439,808	1,450,438
	ORACLE CORP	1.65% 25 Mar 2026	2,050,000	1,912,343
	ORACLE CORP	4.5% 06 May 2028	830,000	830,913
	PACIFIC GAS + ELECTRIC	4.2% 01 Mar 2029	731,000	692,644
	PACIFIC GAS + ELECTRIC	5.45% 15 Jun 2027	640,000	644,896
	PACIFIC GAS + ELECTRIC	6.1% 15 Jan 2029	845,000	874,398
	PENSKE TRUCK LEASING/PTL	5.875% 15 Nov 2027	1,065,000	1,089,836
	PENSKE TRUCK LEASING/PTL	5.75% 24 May 2026	580,000	584,408
	PENSKE TRUCK LEASING/PTL	6.05% 01 Aug 2028	395,000	409,548
	PINNACLE WEST CAPITAL	1.3% 15 Jun 2025	2,150,000	2,025,365
	PNC FINANCIAL SERVICES	1% 26 Jan 2027	960,000	952,685
	PNC FINANCIAL SERVICES	1% 12 Jun 2026	1,030,000	1,037,632
	PNC FINANCIAL SERVICES	1% 20 Oct 2027	1,300,000	1,349,400
	PULTEGROUP INC	5.5% 01 Mar 2026	2,000,000	2,020,060
	ROYAL BANK OF CANADA	5.66% 25 Oct 2024	1,460,000	1,463,270

	SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	1,400,000	1,276,744
	SIMON PROPERTY GROUP LP	1.75% 01 Feb 2028	1,250,000	1,125,275
	SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	1,301,483	1,180,433
	SOUTHERN CAL EDISON	5.85% 01 Nov 2027	1,260,000	1,316,524
	SOUTHERN CAL EDISON	5.3% 01 Mar 2028	1,400,000	1,439,326
*	STATE STREET CORP	1% 26 Jan 2026	650,000	646,276
	STORE MASTER FUNDING LLC	6.19% 20 Jun 2053	1,794,750	1,818,119
	SVC ABS LLC	5.15% 20 Feb 2053	1,647,108	1,584,976
	T MOBILE USA INC	2.625% 15 Apr 2026	2,655,000	2,527,162
	T MOBILE USA INC	2.05% 15 Feb 2028	300,000	270,963
	TREASURY BILL	0.01% 28 Mar 2024	6,100,000	6,021,565
	UBS GROUP AG	1% 22 Dec 2027	1,340,000	1,379,704
	UNITED MEXICAN STATES	3.75% 11 Jan 2028	880,000	849,508
	UNITED PARCEL SERVICE	4.45% 01 Apr 2030	1,030,000	1,041,701
	US 10YR NOTE (CBT)MAR24	XCBT 20240319	(13,700,000)	(8,563)
	US 2YR NOTE (CBT) MAR24	XCBT 20240328	107,000,000	29,258
	US 5YR NOTE (CBT) MAR24	XCBT 20240328	(28,200,000)	(465,328)
	US BANCORP	1% 01 Feb 2029	2,310,000	2,273,825
	US BANCORP	1% 12 Jun 2029	1,835,000	1,885,022
	US BANCORP	1% 26 Oct 2027	920,000	960,590
	US DOLLAR	CURRENCY	1,812,526	1,812,526
	US LONG BOND(CBT) MAR24	XCBT 20240319	(14,000,000)	(303,688)
	US TREASURY N/B	2.625% 31 Dec 2023	7,115,000	7,115,000
	US TREASURY N/B	2.25% 30 Apr 2024	1,000,000	989,961
	US TREASURY N/B	2.25% 31 Dec 2023	9,000,000	9,000,000
	US TREASURY N/B	2.5% 15 May 2024	21,050,000	20,837,856
	US TREASURY N/B	2% 30 Jun 2024	5,000,000	4,921,680
	US TREASURY N/B	1.75% 31 Jul 2024	10,000,000	9,808,984
	US TREASURY N/B	0.25% 15 May 2024	525,000	515,505
	US TREASURY N/B	2.25% 31 Mar 2024	18,300,000	18,162,035
	US TREASURY N/B	4.25% 30 Sep 2024	3,300,000	3,283,242
	US TREASURY N/B	5% 31 Oct 2025	22,340,000	22,597,434
	US TREASURY N/B	4.375% 30 Nov 2028	8,000,000	8,195,000
	US ULTRA BOND CBT MAR24	XCBT 20240319	(1,500,000)	(159,844)
	WARNERMEDIA HOLDINGS INC	4.054% 15 Mar 2029	1,070,000	1,016,072
	WELLS FARGO + COMPANY	1% 23 Oct 2029	1,490,000	1,572,531
		Sub-Total: Fund 5743 8 of 16		**Total $ 368,346,569**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	ABN AMRO BANK NV	1% 18 Sep 2027	800,000		$ 817,248
	AIR LEASE CORP	3.25% 01 Mar 2025	725,000		706,114
	ALLY AUTO RECEIVABLES TRUST	5.27% 15 Nov 2028	670,000		681,282
	ALLY FINANCIAL INC	8% 01 Nov 2031	930,000		1,020,061
	ALTRIA GROUP INC	4.8% 14 Feb 2029	119,000		118,845
	AMER AIRLINE 16 1 A PTT	4.1% 15 Jul 2029	676,856		618,226
	AMER AIRLN 15 2 A PASS T	4% 22 Mar 2029	567,344		518,082
	AMERICAN ELECTRIC POWER	2.031% 15 Mar 2024	1,315,000		1,303,546
	AMERICREDIT AUTOMOBILE	0.89% 19 Oct 2026	675,000		644,169
	ARIZONA PUBLIC SERVICE	6.35% 15 Dec 2032	760,000		825,596
	AT+T INC	5.4% 15 Feb 2034	680,000		701,794
	AVIATION CAPITAL GROUP	1.95% 30 Jan 2026	650,000		602,297
	AVIS BUDGET RENTAL CAR FUNDING	1.38% 20 Aug 2027	540,000		490,889
	AVIS BUDGET RENTAL CAR FUNDING	5.81% 20 Dec 2029	930,000		951,504
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	1,450,000		1,399,874
	AVOLON HOLDINGS FNDG LTD	2.125% 21 Feb 2026	380,000		352,275
	BANK OF AMERICA CORP	1% 01 Oct 2025	965,000		946,202
	BANK OF AMERICA CORP	1% 13 Feb 2031	625,000		537,400
	BANK OF AMERICA CORP	1% 22 Apr 2032	235,000		198,594
	BANK OF AMERICA CORP	1% 14 Jun 2029	470,000		414,982
	BANK OF AMERICA CORP	1% 20 Oct 2032	635,000		527,514
	BANK OF AMERICA CREDIT CARD TR	5% 15 Apr 2028	580,000		582,801
	BARCLAYS COMMERCIAL	1% 15 Mar 2037	1,385,000		1,283,255
	BARCLAYS PLC	1% 02 Nov 2026	1,240,000		1,280,672
	BAT INTL FINANCE PLC	4.448% 16 Mar 2028	935,000		920,451
	BAYER US FINANCE LLC	6.5% 21 Nov 2033	750,000		773,393
	BENCHMARK MORTGAGE TRUST	2.701% 15 Aug 2057	615,000		542,306
	BENCHMARK MORTGAGE TRUST	2.858% 15 Aug 2052	860,000		772,054
	BENCHMARK MORTGAGE TRUST	1.691% 15 Sep 2053	1,190,000		1,096,912
	BERRY GLOBAL INC	1.57% 15 Jan 2026	1,425,000		1,325,207
	BPCE SA	1% 19 Oct 2029	335,000		353,211
	BPCE SA	5.125% 18 Jan 2028	285,000		284,726
	BPCE SA	1% 19 Oct 2027	670,000		609,164
	BROADRIDGE FINANCIAL SOL	2.9% 01 Dec 2029	1,355,000		1,215,056
	BROOKLYN UNION GAS CO	4.866% 05 Aug 2032	875,000		819,298
	BX TRUST	1% 15 Aug 2039	1,381,799		1,381,044
	CAPITAL ONE FINANCIAL CO	1% 30 Oct 2031	635,000		700,589
	CARMAX AUTO OWNER TRUST	1.7% 16 Aug 2027	800,000		752,630
	CARMAX AUTO OWNER TRUST	3.97% 15 Apr 2027	700,000		690,493
	CF HIPPOLYTA ISSUER LLC	1.69% 15 Jul 2060	616,125		569,403
	CF HIPPOLYTA ISSUER LLC	1.99% 15 Jul 2060	980,382		835,386
	CITIGROUP COMMERCIAL	3.717% 15 Sep 2048	975,000		941,347

CITIGROUP COMMERCIAL	3.616% 10 Feb 2049	1,090,000	1,038,869
CITIGROUP INC	1% 30 Oct 2024	1,700,000	1,699,235
CITIGROUP INC	1% 03 Nov 2032	675,000	557,732
CITIZENS FINANCIAL GROUP	3.25% 30 Apr 2030	755,000	664,234
CNH EQUIPMENT TRUST	2.94% 15 Jul 2027	1,055,000	1,027,663
CNH EQUIPMENT TRUST	5.42% 15 Jul 2026	242,233	241,789
COMISION FEDERAL DE ELEC	3.348% 09 Feb 2031	1,225,000	1,018,024
COMM MORTGAGE TRUST	1% 10 Feb 2047	966,000	956,423
COMM MORTGAGE TRUST	3.938% 10 Nov 2047	1,115,000	1,078,691
COMM MORTGAGE TRUST	3.497% 10 May 2048	615,000	593,599
COMM MORTGAGE TRUST	3.708% 10 Jul 2048	240,000	232,390
COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	1,215,000	1,148,649
CONTINENTAL RESOURCES	2.268% 15 Nov 2026	1,600,000	1,474,000
CREDIT SUISSE NEW YORK	3.7% 21 Feb 2025	1,280,000	1,253,466
CSAIL COMMERCIAL MORTGAGE	3.718% 15 Aug 2048	1,075,000	1,035,469
DAIMLER TRUCKS RETAIL TRUST	5.9% 15 Mar 2027	670,000	678,772
DAIMLER TRUCKS RETAIL TRUST	5.23% 17 Feb 2026	865,000	863,208
DELL EQUIPMENT FINANCE TRUST	5.65% 22 Sep 2028	700,000	704,105
DELL INT LLC / EMC CORP	6.2% 15 Jul 2030	1,455,000	1,563,514
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	1,339,999	1,321,989
DIGITAL REALTY TRUST LP	3.7% 15 Aug 2027	1,290,000	1,246,604
DRIVE AUTO RECEIVABLES TRUST	1.45% 16 Jan 2029	795,000	762,564
DROP MORTGAGE TRUST 2021 FILE	1% 15 Oct 2043	815,000	753,901
DT AUTO OWNER TRUST	3.62% 15 Oct 2027	1,325,000	1,282,953
DUKE ENERGY PROGRESS LLC	5.25% 15 Mar 2033	525,000	543,491
ENBRIDGE INC	5.969% 08 Mar 2026	995,000	995,348
ENERGY TRANSFER LP	6.4% 01 Dec 2030	775,000	829,963
ENTERGY ARKANSAS LLC	5.15% 15 Jan 2033	440,000	449,442
EVERGREEN CREDIT CARD TRUST	0.9% 15 Oct 2026	750,000	723,940
EVERGY METRO	2.25% 01 Jun 2030	1,650,000	1,408,259
EVERSOURCE ENERGY	5.45% 01 Mar 2028	725,000	746,308
EXETER AUTOMOBILE RECEIVABLES	1.4% 15 Apr 2027	1,435,000	1,353,848
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	1,283,480	1,270,998
FANNIE MAE	3% 25 Mar 2049	628,143	567,388
FANNIE MAE	3.5% 25 Mar 2050	924,868	855,246
FANNIE MAE	3.5% 25 Mar 2060	902,787	822,113
FANNIE MAE	1.5% 25 Jul 2050	291,797	222,069
FANNIE MAE	1.5% 25 Oct 2050	1,778,947	1,407,478
FANNIE MAE	1% 25 Oct 2050	1,207,037	880,064
FANNIE MAE	3.5% 25 Jul 2050	839,625	769,844
FANNIE MAE CAS	1% 25 Jan 2031	476,258	488,233
FED HM LN PC POOL G61680	3% 01 Apr 2047	483,861	437,731
FED HM LN PC POOL G61720	3.5% 01 Jan 2044	328,832	310,404
FED HM LN PC POOL G61726	3.5% 01 Nov 2045	326,193	310,078
FED HM LN PC POOL G61763	4% 01 Jul 2044	202,792	197,048
FED HM LN PC POOL G61764	4% 01 Dec 2046	716,864	693,041
FED HM LN PC POOL G61766	4% 01 Oct 2048	270,123	258,479

FED HM LN PC POOL RA6622	2.5% 01 Jan 2052	9,963,891	8,562,891
FED HM LN PC POOL RA7122	3.5% 01 Apr 2052	912,087	841,068
FED HM LN PC POOL RA8647	4.5% 01 May 2053	2,848,087	2,763,858
FED HM LN PC POOL SD0298	3% 01 Nov 2048	623,499	563,388
FED HM LN PC POOL SD0809	3% 01 Jan 2052	389,839	346,728
FED HM LN PC POOL SD3094	2.5% 01 May 2052	1,175,207	1,004,180
FED HM LN PC POOL SD3960	6% 01 Oct 2053	1,861,472	1,900,114
FED HM LN PC POOL SD4026	6% 01 Oct 2053	1,388,788	1,414,751
FED HM LN PC POOL SD4268	6% 01 Nov 2053	983,487	1,005,228
FED HM LN PC POOL SD4471	6.5% 01 Dec 2053	2,865,000	2,943,603
FED HM LN PC POOL SD8030	3% 01 Dec 2049	216,641	194,053
FED HM LN PC POOL SD8266	4.5% 01 Nov 2052	3,681,278	3,572,409
FED HM LN PC POOL SD8342	5.5% 01 Jul 2053	3,048,108	3,062,360
FED HM LN PC POOL SD8363	6% 01 Sep 2053	1,779,908	1,807,632
FED HM LN PC POOL SD8369	6.5% 01 Oct 2053	1,451,787	1,486,998
FED HM LN PC POOL SD8374	6.5% 01 Nov 2053	2,625,108	2,688,529
FIRST HORIZON BANK	5.75% 01 May 2030	1,060,000	1,001,605
FIRST HORIZON CORP	4% 26 May 2025	1,020,000	992,001
FLAGSHIP CREDIT AUTO TRUST	1.28% 16 Feb 2027	471,928	461,695
FNMA POOL AK0765	4% 01 Mar 2042	130,711	126,833
FNMA POOL BK4772	4% 01 Aug 2048	865,198	831,831
FNMA POOL BM4482	1% 01 Jan 2043	295,033	286,279
FNMA POOL BM4699	1% 01 Jan 2046	152,159	147,683
FNMA POOL BM4803	1% 01 Jan 2045	527,422	481,544
FNMA POOL BM4806	1% 01 Dec 2047	294,317	265,942
FNMA POOL BM4819	1% 01 Dec 2044	266,938	253,617
FNMA POOL BN5890	4% 01 Feb 2049	132,815	127,693
FNMA POOL BU1417	3% 01 Jan 2052	719,626	636,791
FNMA POOL CA5424	3% 01 Mar 2050	396,138	354,519
FNMA POOL CA9301	3% 01 Feb 2051	346,080	309,891
FNMA POOL FM5299	1% 01 Nov 2050	184,238	170,096
FNMA POOL FM7685	1% 01 Jun 2051	516,363	458,205
FNMA POOL FS0674	1% 01 Feb 2052	478,030	422,680
FNMA POOL FS0931	1% 01 Mar 2052	825,303	730,300
FNMA POOL FS1098	1% 01 Mar 2052	367,218	324,947
FNMA POOL FS5641	1% 01 Aug 2053	1,560,624	1,586,859
FNMA POOL FS5758	1% 01 Sep 2053	2,020,563	2,058,337
FNMA POOL FS5955	1% 01 Oct 2053	1,690,786	1,737,174
FNMA POOL FS6211	1% 01 Nov 2053	883,171	901,504
FNMA POOL FS6542	1% 01 Dec 2053	1,700,000	1,746,641
FNMA POOL MA4626	4% 01 Jun 2052	3,023,673	2,864,286
FNMA POOL MA4655	4% 01 Jul 2052	4,160,568	3,940,606
FNMA POOL MA4806	5% 01 Nov 2052	4,063,351	4,022,301
FNMA POOL MA4919	5.5% 01 Feb 2053	1,120,770	1,126,837
FNMA POOL MA4940	5% 01 Mar 2053	1,920,583	1,901,062
FNMA POOL MA5139	6% 01 Sep 2053	5,246,512	5,328,232
FNMA POOL MA5140	6.5% 01 Sep 2053	1,015,047	1,039,570

FORD CREDIT FLOORPLAN MASTER	1.06% 15 Sep 2027	795,000	743,798
FREDDIE MAC	3% 15 Oct 2042	691,691	628,959
FREDDIE MAC	1.25% 25 Mar 2049	1,505,831	1,229,017
FREDDIE MAC	1% 25 Aug 2050	727,721	551,676
FREDDIE MAC	3.5% 15 Aug 2047	860,949	790,015
FREDDIE MAC	3.5% 15 Nov 2047	1,538,227	1,406,452
FREDDIE MAC	1.5% 25 Jun 2050	337,950	257,333
FREDDIE MAC	1% 15 Jan 2041	978,943	823,102
FREDDIE MAC	3% 25 May 2049	1,629,716	1,505,240
FREDDIE MAC	4.5% 25 Oct 2052	2,586,116	2,511,097
FREDDIE MAC	0.25% 25 Sep 2050	1,286,446	892,632
GENERAL MOTORS FINL CO	2.35% 08 Jan 2031	2,536,000	2,099,833
GLP CAPITAL LP / FIN II	4% 15 Jan 2030	645,000	587,279
GLS AUTO RECEIVABLES TRUST	1.94% 15 Oct 2027	1,150,000	1,108,901
GLS AUTO RECEIVABLES TRUST	3.19% 16 Feb 2027	1,100,000	1,071,322
GM FINANCIAL REVOLVING RECEIVA	5.77% 11 Aug 2036	605,000	631,336
GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	700,000	645,505
GOLDMAN SACHS GROUP INC	1% 21 Oct 2027	760,000	695,484
GOVERNMENT NATIONAL	1% 20 Jul 2049	586,319	498,934
GOVERNMENT NATIONAL	1% 20 Aug 2049	1,230,394	1,046,967
GOVERNMENT NATIONAL	1% 20 Sep 2049	424,474	373,121
GOVERNMENT NATIONAL	1% 20 Oct 2049	654,434	556,406
GOVERNMENT NATIONAL	1% 20 Oct 2049	844,603	708,642
GOVERNMENT NATIONAL	2.5% 20 Sep 2049	1,941,585	1,719,157
GOVERNMENT NATIONAL	1% 20 Jan 2050	1,108,446	942,443
GOVERNMENT NATIONAL	1% 20 Jul 2050	530,013	413,912
GOVERNMENT NATIONAL	1% 20 Aug 2050	1,510,271	1,272,704
GOVERNMENT NATIONAL	1% 20 Oct 2050	1,085,276	841,136
GOVERNMENT NATIONAL	1% 20 Jun 2051	645,882	536,190
GOVERNMENT NATIONAL	1% 20 Jul 2051	1,284,167	1,144,457
GOVERNMENT NATIONAL	3% 20 Feb 2052	2,626,590	2,329,977
GOVERNMENT NATIONAL	3% 20 Jul 2051	769,107	685,090
GOVERNMENT NATIONAL	1% 20 Apr 2052	721,530	660,423
GOVERNMENT NATIONAL	3.5% 20 Jan 2052	1,035,949	961,009
GOVERNMENT NATIONAL	1% 20 Dec 2051	2,190,455	2,349,310
GOVERNMENT NATIONAL	1% 20 Nov 2051	1,775,015	2,057,104
GOVERNMENT NATIONAL	1% 20 Jul 2051	1,283,623	1,422,963
GOVERNMENT NATIONAL	1% 20 Sep 2051	1,174,519	1,290,521
GOVERNMENT NATIONAL	3.5% 20 May 2050	1,032,283	960,273
GOVERNMENT NATIONAL	5% 20 Jun 2052	829,353	824,000
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,961,714	1,961,714
GS MORTGAGE SECURITIES TRUST	2.85% 10 Oct 2049	1,322,000	1,236,779
HASBRO INC	3.5% 15 Sep 2027	680,000	641,362
HERTZ VEHICLE FINANCING LLC	6.15% 25 Mar 2030	345,000	357,344
HOME PARTNERS OF AMERICA	2.2% 17 Jan 2041	426,512	370,723
HOME PARTNERS OF AMERICA	1.901% 17 Dec 2026	407,790	368,185
HOST HOTELS + RESORTS LP	3.375% 15 Dec 2029	475,000	427,576

	HOST HOTELS + RESORTS LP	3.5% 15 Sep 2030	375,000	335,411
	HSBC HOLDINGS PLC	1% 24 May 2025	1,135,000	1,112,414
	HUDSON YARDS	3.228% 10 Jul 2039	280,000	248,025
	HUNTINGTON BANCSHARES	1% 04 Aug 2028	480,000	465,672
	HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	758,000	731,667
	INTL FLAVOR + FRAGRANCES	1.832% 15 Oct 2027	1,260,000	1,105,801
	INVITATION HOMES OP	2.3% 15 Nov 2028	1,210,000	1,078,183
	JACKSON NATL LIFE GLOBAL	1.75% 12 Jan 2025	1,280,000	1,225,818
	JBS USA LUX SA/FOOD/LUX	6.75% 15 Mar 2034	560,000	589,299
*	JP MORGAN CHASE COMMERCIAL	1.973% 05 Jan 2040	1,510,000	1,199,050
*	JP MORGAN MORTGAGE TRUST	1% 25 May 2052	365,126	298,602
*	JPMBB COMMERCIAL MORTGAGE	2.912% 15 Oct 2048	657,100	640,447
*	JPMORGAN CHASE + CO	1% 01 Feb 2028	1,560,000	1,507,444
	KEY BANK NA	4.15% 08 Aug 2025	685,000	664,861
	KINDER MORGAN INC	2% 15 Feb 2031	880,000	731,148
	LLOYDS BANKING GROUP PLC	1% 06 Mar 2029	390,000	400,257
	LLOYDS BANKING GROUP PLC	1% 18 Mar 2026	425,000	414,983
	LLOYDS BANKING GROUP PLC	1% 11 Aug 2026	945,000	932,781
	MACQUARIE GROUP LTD	1% 12 Jan 2027	1,380,000	1,267,889
	MANHATTAN WEST	2.13% 10 Sep 2039	725,000	640,511
	MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	724,500	726,572
	MIRA TRUST	6.754% 10 Jun 2038	1,250,000	1,289,352
	MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	1,750,000	1,599,710
	MORGAN STANLEY	1% 20 Oct 2032	450,000	373,680
	MORGAN STANLEY	1% 17 Apr 2025	1,074,000	1,067,502
	MORGAN STANLEY BAML TRUST	3.544% 15 Jan 2049	1,315,000	1,250,645
	MORGAN STANLEY BAML TRUST	3.536% 15 Nov 2052	375,000	352,780
	MORGAN STANLEY CAPITAL I TRUST	3.809% 15 Dec 2048	1,010,000	973,014
	MPLX LP	4.125% 01 Mar 2027	1,215,000	1,190,311
	MPLX LP	4.25% 01 Dec 2027	390,000	381,330
	MPLX LP	1.75% 01 Mar 2026	1,240,000	1,160,454
	MSWF COMMERCIAL MORTGAGE	1% 15 Dec 2056	500,000	538,527
	NATIONWIDE BLDG SOCIETY	1% 16 Feb 2028	1,635,000	1,609,543
	NATWEST GROUP PLC	1% 22 May 2028	1,210,000	1,125,143
	NAVIENT STUDENT LOAN TRUST	1.69% 15 May 2069	416,047	377,277
	NAVIENT STUDENT LOAN TRUST	0.84% 15 May 2069	229,133	201,623
	NEW ECONOMY ASSETS PHASE 1 ISS	1.91% 20 Oct 2061	1,300,000	1,137,616
	NEXTERA ENERGY CAPITAL	2.94% 21 Mar 2024	925,000	919,191
	NISSAN MOTOR ACCEPTANCE	7.05% 15 Sep 2028	1,295,000	1,366,277
	ONE BRYANT PARK TRUST	2.516% 15 Sep 2054	1,950,000	1,653,035
	ONE MARKET PLAZA TRUST	3.613% 10 Feb 2032	1,075,000	978,521
	ONSLOW BAY FINANCIAL LLC	1% 25 Nov 2061	446,385	378,803
	PFS FINANCING CORP.	4.27% 15 Aug 2027	1,160,000	1,139,222
	PHILIP MORRIS INTL INC	5.5% 07 Sep 2030	900,000	934,875
	PROGRESS RESIDENTIAL TRUST	1.294% 17 Oct 2027	788,398	731,548
	PUBLIC SERVICE OKLAHOMA	2.2% 15 Aug 2031	985,000	816,023
	REALTY INCOME CORP	2.2% 15 Jun 2028	565,000	507,257

RELIANCE STAND LIFE II	2.5% 30 Oct 2024	1,730,000	1,682,615
ROYAL BANK OF CANADA	1% 21 Jan 2027	1,400,000	1,384,040
SANTANDER DRIVE AUTO	1.67% 15 Oct 2027	530,000	499,091
SANTANDER DRIVE AUTO	3.76% 16 Jul 2029	1,670,000	1,608,432
SANTANDER DRIVE AUTO	4.43% 15 Mar 2027	610,000	603,158
SANTANDER DRIVE AUTO	5.24% 15 May 2028	570,000	568,460
SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	1,195,000	1,089,792
SILGAN HOLDINGS INC	1.4% 01 Apr 2026	1,280,000	1,169,997
SLG OFFICE TRUST	2.585% 15 Jul 2041	2,000,000	1,656,323
SMITHFIELD FOODS INC	5.2% 01 Apr 2029	830,000	795,829
SOCIETE GENERALE	1% 21 Jan 2033	1,295,000	1,089,859
SOUTHERN CAL EDISON	5.95% 01 Nov 2032	760,000	818,064
SOUTHERN CO GAS CAPITAL	5.15% 15 Sep 2032	1,035,000	1,050,856
SUMITOMO MITSUI FINL GRP	1.902% 17 Sep 2028	1,560,000	1,366,794
SYNCHRONY CARD ISSUANCE TRUST	3.37% 15 Apr 2028	650,000	635,219
SYNCHRONY CARD ISSUANCE TRUST	5.54% 15 Jul 2029	1,305,000	1,326,992
SYNCHRONY CARD ISSUANCE TRUST	5.74% 15 Oct 2029	1,035,000	1,060,856
T MOBILE USA INC	3.75% 15 Apr 2027	835,000	810,234
TARGA RESOURCES CORP	4.2% 01 Feb 2033	1,170,000	1,078,319
TREASURY BILL	0.01% 22 Feb 2024	1,770,000	1,756,525
TREASURY BILL	0.01% 21 Mar 2024	2,000,000	1,977,978
TRUIST BANK	1% 17 Sep 2029	1,020,000	949,212
TSY INFL IX N/B	1.375% 15 Jul 2033	5,526,242	5,378,102
UBS GROUP AG	1% 11 Sep 2025	475,000	464,712
UBS GROUP AG	1% 11 Aug 2028	470,000	487,916
UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	701,977	709,895
US 10YR ULTRA FUT MAR24	XCBT 20240319	12,000,000	476,598
US 5YR NOTE (CBT) MAR24	XCBT 20240328	13,800,000	320,156
US DOLLAR	CURRENCY	(319,618)	(319,618)
US TREASURY N/B	4.625% 15 Oct 2026	8,140,000	8,264,008
US TREASURY N/B	4.875% 31 Oct 2028	19,975,000	20,869,193
US TREASURY N/B	4.875% 31 Oct 2030	36,530,000	38,704,677
US TREASURY N/B	4.5% 15 Nov 2033	22,490,000	23,660,183
VERDANT RECEIVABLES LLC	6.24% 13 Jan 2031	970,000	978,741
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	1,551,000	1,338,606
VERIZON MASTER TRUST	5.23% 22 Nov 2027	290,000	289,836
WEC ENERGY GROUP INC	2.2% 15 Dec 2028	1,130,000	1,005,056
WELLS FARGO + COMPANY	1% 24 Mar 2028	1,070,000	1,021,722
WELLS FARGO + COMPANY	1% 25 Jul 2028	1,130,000	1,122,587
WELLS FARGO COMMERCIAL	1% 17 Aug 2036	1,005,000	926,110
WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	610,000	591,114
WF RBS COMMERCIAL MORTGAGE	3.891% 15 Aug 2047	1,190,000	1,130,686
WORLD FINANCIAL NETWORK	5.02% 15 Mar 2030	1,635,000	1,636,249
	Sub-Total: Fund 5744 9 of 16		**Total $ 364,182,567**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	ADVENT HEALTH SYSTEM	2.952% 01 Mar 2029	1,100,000		$ 994,345
	ALLY FINANCIAL INC	5.8% 01 May 2025	1,400,000		1,401,120
	AMERICAN EXPRESS CO	2.25% 04 Mar 2025	2,300,000		2,225,710
	AMERICAN EXPRESS CO	1% 03 May 2024	1,300,000		1,299,181
	AMERICAN EXPRESS CREDIT	4.95% 15 Oct 2027	2,400,000		2,405,428
	AMERICAN EXPRESS CREDIT	4.8% 15 May 2030	3,200,000		3,236,389
	AMERICAN MONEY MANAGEMENT	1% 10 Nov 2030	487,470		486,203
	AMERICAN TOWER CORP	5.8% 15 Nov 2028	1,100,000		1,146,321
	AMERIPRISE FINANCIAL INC	5.7% 15 Dec 2028	1,800,000		1,886,040
	AMGEN INC	5.25% 02 Mar 2025	1,200,000		1,202,604
	ARBOR REALTY COLLATERALIZED	1% 15 Nov 2036	1,500,000		1,489,773
	AREIT CRE TRUST	1% 17 Jun 2039	3,400,000		3,406,284
	AREIT CRE TRUST	1% 17 Nov 2038	2,258,985		2,234,855
	AREIT CRE TRUST	1% 20 Jan 2037	894,075		887,680
	ASHFORD HOSPITALITY TRUST	1% 15 Jun 2035	286,847		282,753
	BANK	3.011% 15 Sep 2062	5,500,000		4,784,186
	BANK	2.808% 17 Oct 2052	2,100,000		1,960,552
	BANK OF AMERICA CORP	1% 24 Oct 2031	7,100,000		5,774,714
	BANK OF AMERICA CORP	1% 22 Jul 2027	3,800,000		3,481,788
	BANK OF AMERICA CORP	1% 22 Jul 2026	3,500,000		3,474,660
	BANK OF AMERICA CREDIT CARD TR	4.79% 15 May 2028	3,200,000		3,208,781
	BARCLAYS PLC	1% 16 May 2029	2,100,000		2,064,993
	BARCLAYS PLC	1% 07 May 2026	1,300,000		1,255,072
	BARCLAYS PLC	1% 09 May 2027	1,800,000		1,815,912
	BAYER US FINANCE LLC	6.125% 21 Nov 2026	1,000,000		1,015,980
	BENCHMARK MORTGAGE TRUST	3.041% 15 Aug 2052	1,700,000		1,600,569
	BENCHMARK MORTGAGE TRUST	3.048% 15 Dec 2062	2,000,000		1,795,041
	BENCHMARK MORTGAGE TRUST	1.977% 17 Dec 2053	3,100,000		2,515,324
	BENEFIT STREET PARTNERS CLO LT	1% 15 Jul 2032	1,600,000		1,597,760
	BIG COMMERCIAL MORTGAGE	1% 15 Feb 2039	958,579		941,375
	BNP PARIBAS	1% 30 Sep 2028	2,500,000		2,220,475
	BPCE SA	4% 15 Apr 2024	2,400,000		2,387,736
	BPCRE HOLDER LLC	1% 16 Jan 2037	500,000		500,559
	BRAZILIAN REAL	FOREIGN CURRENCY	—		0
	CALIFORNIA ST UNIV REVENUE	1.74% 01 Nov 2030	1,700,000		1,420,134
	CANTOR COMMERCIAL REAL ESTATE	2.816% 15 Nov 2052	2,200,000		2,053,608
	CAPITAL ONE MULTI ASSET EXECUT	4.95% 15 Oct 2027	2,500,000		2,506,331
	CAPITAL ONE MULTI ASSET EXECUT	4.42% 15 May 2028	2,100,000		2,090,305
	CAPITAL ONE PRIME AUTO RECEIVA	5.82% 15 Jun 2028	1,900,000		1,947,888
	CARMAX AUTO OWNER TRUST	5.34% 16 Aug 2027	2,500,000		2,506,475
	CATAMARAN CLO LTD	1% 22 Apr 2030	1,485,295		1,483,067
	CATHEDRAL LAKE LTD	1.929% 20 Oct 2030	2,118,568		2,032,342

CCPC CCWFSZUS2 WELLS FARGO	NON-SECY ASSET-STOCK	4,487,000	4,487,000
CCWFSXUS7 BMO HARRIS MGCC	CCWFSXUS7 BMO HARRIS	2,488,000	2,488,000
CENTERPOINT ENER HOUSTON	5.2% 01 Oct 2028	1,300,000	1,342,640
CENTRL TX REGL MOBILITY AUTH R	1.445% 01 Jan 2025	600,000	577,165
CENTRL TX REGL MOBILITY AUTH R	1.837% 01 Jan 2027	1,250,000	1,142,856
CITIBANK CREDIT CARD ISSUANCE	5.23% 08 Dec 2027	2,300,000	2,316,032
CITIGROUP COMMERCIAL	2.984% 10 Apr 2048	316,477	313,291
CITIGROUP COMMERCIAL	3.268% 15 Sep 2050	1,770,167	1,714,017
CITIGROUP COMMERCIAL	3.962% 10 Mar 2051	1,529,887	1,495,559
CITIGROUP INC	1% 08 Apr 2026	1,300,000	1,264,107
CITIGROUP INC	1% 17 Mar 2026	4,000,000	3,895,200
CLNC 2019 FL1, LTD	1% 20 Aug 2035	2,018	2,017
COMCAST CORP	4.55% 15 Jan 2029	2,000,000	2,010,840
COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,000,000	1,958,249
COMM MORTGAGE TRUST	3.257% 10 May 2048	348,629	343,670
COMM MORTGAGE TRUST	3.421% 10 Jul 2048	102,791	101,381
COMM MORTGAGE TRUST	2.873% 15 Aug 2057	2,200,000	2,063,724
COMM MORTGAGE TRUST	3.04% 10 Feb 2048	309,981	306,109
CONSTELLATION EN GEN LLC	5.6% 01 Mar 2028	2,700,000	2,783,457
CONSUMERS 23 SECURE FUND	5.55% 01 Mar 2028	2,000,000	2,015,500
CONSUMERS ENERGY CO	4.9% 15 Feb 2029	1,300,000	1,326,585
CSAIL COMMERCIAL MORTGAGE	3.616% 15 Nov 2048	993,736	976,872
DALLAS TX AREA RAPID TRANSIT S	1.347% 01 Dec 2027	1,500,000	1,337,304
DANISH KRONE	FOREIGN CURRENCY	3,268	484
DEEPHAVEN RESIDENTIAL	1% 25 Mar 2067	1,217,051	1,155,805
DENVER CO PUBLIC SCHS COPS	4.242% 15 Dec 2037	1,300,000	1,221,073
DEUTSCHE BANK NY	1% 26 Nov 2025	2,800,000	2,754,192
DEUTSCHE BANK NY	1% 18 Jan 2029	1,700,000	1,782,739
DEUTSCHE BANK REPO	5.42% 02 Jan 2024	20,400,000	20,400,000
DEUTSCHE BANK REPO	5.42% 02 Jan 2024	49,500,000	49,500,000
DISCOVER CARD EXECUTION NOTE T	4.93% 15 Jun 2028	2,500,000	2,518,177
DLLMT LLC	5.35% 20 Mar 2031	300,000	302,608
DLLST LLC	3.69% 20 Sep 2028	2,500,000	2,455,962
DTE ELECT SECUR FND II	5.97% 01 Mar 2033	2,200,000	2,309,472
ECMC GROUP STUDENT LOAN TRUST	1% 25 Jul 2069	1,774,086	1,705,149
ELLINGTON FINANCIAL MORTGAGE	1% 25 Sep 2067	1,790,148	1,788,663
ENBRIDGE INC	6% 15 Nov 2028	2,200,000	2,313,630
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	1,586,848	1,571,415
FANNIE MAE	0.75% 25 Nov 2050	1,211,259	882,980
FANNIE MAE	5.5% 25 Aug 2035	391,316	400,232
FANNIEMAE ACES	2.944% 25 Jul 2039	244,097	222,234
FED HM LN PC POOL A43389	5.5% 01 Feb 2036	3,408	3,525
FED HM LN PC POOL G01818	5% 01 May 2035	32,234	32,633
FED HM LN PC POOL G01838	5% 01 Jul 2035	43,479	43,961
FED HM LN PC POOL G02123	5.5% 01 Mar 2036	1,641	1,693
FED HM LN PC POOL G02254	5.5% 01 Mar 2036	1,093	1,127

FED HM LN PC POOL G04092	5.5% 01 Mar 2038	3,036	3,147
FED HM LN PC POOL G05267	5.5% 01 Dec 2038	18,622	19,307
FED HM LN PC POOL G06193	5.5% 01 May 2040	16,671	17,284
FED HM LN PC POOL G06872	5.5% 01 Sep 2039	36,167	37,409
FED HM LN PC POOL G07021	5% 01 Sep 2039	89,305	90,842
FED HM LN PC POOL G08105	5.5% 01 Jan 2036	542	559
FED HM LN PC POOL G08693	3.5% 01 Mar 2046	680,252	637,862
FED HM LN PC POOL G08716	3.5% 01 Aug 2046	355,494	333,003
FED HM LN PC POOL G08841	3.5% 01 Oct 2048	147,814	137,890
FED HM LN PC POOL G08842	4% 01 Oct 2048	765,581	736,916
FED HM LN PC POOL Q17641	3% 01 Apr 2043	231,953	212,007
FED HM LN PC POOL Q20537	3% 01 Jul 2043	228,408	208,781
FED HM LN PC POOL QE7028	4.5% 01 Aug 2052	3,216,287	3,121,089
FED HM LN PC POOL RA7673	4.5% 01 Jul 2052	2,151,266	2,087,591
FED HM LN PC POOL SD4115	4.5% 01 Oct 2052	998,119	968,601
FED HM LN PC POOL SD8275	4.5% 01 Dec 2052	996,488	967,019
FED HM LN PC POOL SD8323	5% 01 May 2053	6,706,923	6,638,752
FED HM LN PC POOL SD8370	4.5% 01 Nov 2053	8,744,214	8,479,318
FED HM LN PC POOL WN2427	4.17% 01 Apr 2028	2,181,000	2,133,875
FED HM LN PC POOL WN2428	4.84% 01 Apr 2028	919,000	922,787
FED HM LN PC POOL ZT1872	3.5% 01 Apr 2034	110,417	107,028
FEDERAL HOME LOAN BANK	1% 27 Jul 2026	3,200,000	2,940,928
FEDERAL HOME LOAN BANK	1.05% 13 Aug 2026	3,000,000	2,757,090
FHLMC MULTIFAMILY STRUCTURED	1% 25 Aug 2028	1,000,000	1,011,561
FHLMC MULTIFAMILY STRUCTURED	4.85% 25 Sep 2028	1,500,000	1,526,080
FLORIDA POWER + LIGHT CO	2.45% 03 Feb 2032	1,200,000	1,032,708
FNMA POOL 256101	5.5% 01 Feb 2036	8,136	8,381
FNMA POOL 257371	5% 01 Sep 2028	31,176	31,084
FNMA POOL 691210	6% 01 Jan 2037	4,611	4,842
FNMA POOL 735734	1% 01 Jul 2025	1,451	1,441
FNMA POOL 793029	1% 01 Jul 2034	153,576	154,664
FNMA POOL 804558	5.5% 01 Dec 2034	108,568	111,295
FNMA POOL 829329	5.5% 01 Sep 2035	816	841
FNMA POOL 831368	6% 01 Apr 2036	10,793	11,334
FNMA POOL 850752	5.5% 01 Dec 2035	74,849	77,103
FNMA POOL 852336	5.5% 01 Feb 2036	1,189	1,228
FNMA POOL 869944	5.5% 01 Apr 2036	470	485
FNMA POOL 878104	5.5% 01 Apr 2036	394	407
FNMA POOL 878528	5.5% 01 Feb 2036	8,518	8,799
FNMA POOL 881398	5.5% 01 May 2036	8,073	8,340
FNMA POOL 888637	1% 01 Sep 2037	222,744	234,438
FNMA POOL 889334	1% 01 Feb 2038	20,262	21,326
FNMA POOL 890365	1% 01 Jul 2041	145,898	150,757
FNMA POOL 891386	5.5% 01 Oct 2035	73,890	76,115
FNMA POOL 891580	6% 01 Jul 2036	159	167
FNMA POOL 928031	6% 01 Jan 2037	11,866	12,460

FNMA POOL 938016	5.5% 01 Jul 2037	78,110	80,711
FNMA POOL 938224	6% 01 Jul 2037	2,090	2,200
FNMA POOL 940765	5.5% 01 Jun 2037	182,033	188,095
FNMA POOL 961440	5.5% 01 Feb 2038	7,665	7,920
FNMA POOL 961655	5% 01 Feb 2038	2,106	2,140
FNMA POOL 962958	5.5% 01 May 2038	7,205	7,461
FNMA POOL 995018	1% 01 Jun 2038	150,737	155,757
FNMA POOL 995738	1% 01 Dec 2038	50,124	51,793
FNMA POOL 995759	1% 01 Nov 2038	32,475	33,629
FNMA POOL 995838	1% 01 May 2039	11,883	12,279
FNMA POOL AB0534	5.5% 01 Nov 2038	266,180	274,196
FNMA POOL AB8613	3% 01 Mar 2043	86,270	78,764
FNMA POOL AB9187	3% 01 Apr 2043	120,850	110,338
FNMA POOL AD7406	5% 01 Jul 2040	302	308
FNMA POOL AD8950	5% 01 Jul 2040	3,184	3,250
FNMA POOL AE8287	4% 01 Nov 2040	97,540	94,780
FNMA POOL AE8349	6% 01 Aug 2037	3,092	3,222
FNMA POOL AH1747	4% 01 Dec 2040	53,562	52,046
FNMA POOL AL1606	1% 01 Apr 2042	1,634	1,659
FNMA POOL AL3040	1% 01 Jan 2043	521,464	505,979
FNMA POOL AL3072	1% 01 Feb 2043	40,865	37,236
FNMA POOL AL3223	1% 01 Sep 2041	220,748	228,594
FNMA POOL AL5616	1% 01 Sep 2041	759,954	785,265
FNMA POOL AL7090	1% 01 Oct 2037	240,515	243,736
FNMA POOL AN5171	3.29% 01 Apr 2027	2,165,000	2,087,708
FNMA POOL AN8717	3.02% 01 Mar 2028	935,000	886,450
FNMA POOL AO4597	4% 01 Jun 2042	58,726	56,982
FNMA POOL AR7106	3% 01 May 2043	14,321	13,076
FNMA POOL AR7414	3% 01 Jul 2043	188,830	172,405
FNMA POOL AS0837	5% 01 Oct 2043	154,975	157,558
FNMA POOL AS6007	3.5% 01 Oct 2045	1,232,380	1,154,229
FNMA POOL AT0682	3% 01 Apr 2043	38,340	35,005
FNMA POOL AT1572	3% 01 May 2043	160,751	146,768
FNMA POOL AT3526	3% 01 May 2043	22,517	20,558
FNMA POOL AT4506	3% 01 May 2043	10,593	9,671
FNMA POOL AT4827	3% 01 Jul 2043	10,009	9,139
FNMA POOL AT5895	3% 01 Jun 2043	151,970	138,751
FNMA POOL AT5898	3% 01 Jun 2043	18,915	17,270
FNMA POOL AT8026	3% 01 Jul 2043	104,547	95,453
FNMA POOL AT8489	3% 01 Aug 2043	6,264	5,719
FNMA POOL AT8912	3% 01 Jul 2043	4,530	4,136
FNMA POOL AU5341	3% 01 Jun 2043	7,972	7,279
FNMA POOL BK4778	3.5% 01 Aug 2048	27,254	25,397
FNMA POOL BK8819	4% 01 Aug 2048	470,208	452,074
FNMA POOL BN6656	3.5% 01 May 2034	2,232,106	2,163,590
FNMA POOL BS9302	4.9% 01 Aug 2028	500,000	510,168
FNMA POOL BS9434	4.96% 01 Sep 2028	376,000	385,451

FNMA POOL BS9683	5.57% 01 Oct 2028	2,207,000	2,280,103
FNMA POOL BS9690	4.9% 01 Oct 2028	2,435,000	2,487,053
FNMA POOL BS9722	5.72% 01 Feb 2032	499,693	526,031
FNMA POOL BS9746	5.61% 01 Oct 2028	2,033,000	2,105,714
FNMA POOL BW1373	4% 01 Nov 2052	9,257,699	8,761,076
FNMA POOL FM9482	1% 01 Nov 2051	7,106,700	6,284,518
FNMA POOL FS3425	1% 01 Sep 2052	115,180	111,771
FNMA POOL FS4017	1% 01 Mar 2052	6,150,752	5,439,165
FNMA POOL MA2705	3% 01 Aug 2046	584,782	528,403
FNMA POOL MA4783	4% 01 Oct 2052	6,865,819	6,499,638
FNMA POOL MA4840	4.5% 01 Dec 2052	4,064,307	3,944,111
FORD CREDIT AUTO LEASE TRUST	5.87% 15 Jan 2027	2,300,000	2,335,578
FREDDIE MAC	1% 15 May 2041	1,316,644	1,215,994
FREDDIE MAC	1% 15 Aug 2040	257,357	253,620
FREDDIE MAC	1% 15 Oct 2040	204,458	201,517
FREDDIE MAC	1% 15 Aug 2044	1,293,196	1,042,694
FREDDIE MAC	1.25% 15 Dec 2044	2,361,190	1,940,426
FREDDIE MAC	1% 15 Aug 2044	1,220,030	1,021,318
FREDDIE MAC	1% 25 Feb 2042	2,798,057	2,433,020
GCAT	1% 25 Aug 2066	581,516	500,628
GCT COMMERCIAL MORTGAGE	1% 15 Feb 2038	1,550,000	1,155,571
GEORGIA POWER CO	1% 08 May 2025	2,500,000	2,505,875
GM FINANCIAL AUTOMOBILE	5.38% 20 Nov 2026	1,600,000	1,610,748
GNMA II POOL 004113	5% 20 Apr 2038	56,492	57,490
GNMA II POOL 004314	5% 20 Dec 2038	55,563	56,545
GNMA II POOL 005116	5% 20 Jul 2041	16,164	16,451
GNMA II POOL 080594	1% 20 Apr 2032	41,941	41,403
GNMA POOL 726316	5% 15 Sep 2039	322,639	329,080
GNMA POOL 736500	5% 15 Apr 2040	3,715	3,793
GNMA POOL 737183	5% 15 Apr 2040	127,657	130,294
GNMA POOL 738317	5% 15 May 2041	1,376	1,394
GNMA POOL 782386	5% 15 Aug 2038	103,917	105,890
GNMA POOL 782428	5% 15 Oct 2038	388	395
GNMA POOL AC1428	2.69% 15 Jun 2033	2,960,341	2,960,341
GNMA POOL AL5247	3.5% 15 Jan 2045	42,638	40,408
GNMA POOL AL5414	3.5% 15 Feb 2045	57,211	53,996
GOLDEN ST TOBACCO SECURITIZATI	1.958% 01 Jun 2025	2,000,000	1,907,674
GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	5,000,000	4,610,750
GOVERNMENT NATIONAL	1.5% 20 Oct 2045	1,022,854	837,175
GOVERNMENT STIF 3	GOVERNMENT STIF 3	543,724	543,724
GPMT LTD.	1% 15 Dec 2036	800,000	785,056
GREYSTONE COMMERCIAL REAL	1% 15 Sep 2037	339,344	339,343
GS MORTGAGE SECURITIES TRUST	3.307% 10 May 2052	1,550,000	1,415,108
HAWAII HOTEL TRUST 2019 MAUI	1% 15 May 2038	1,200,000	1,189,772
HAWAII ST	0.802% 01 Oct 2024	1,900,000	1,841,472
HSBC HOLDINGS PLC	1% 04 Jun 2026	4,200,000	3,999,030
HSBC HOLDINGS PLC	1% 22 Nov 2032	900,000	749,898

	HSBC HOLDINGS PLC	1% 11 Aug 2028	2,500,000	2,500,700
	HYUNDAI AUTO RECEIVABLES	5.55% 17 Dec 2029	2,500,000	2,568,918
	IDAHO ENERGY RESOURCES AUTH	2.447% 01 Sep 2024	2,500,000	2,452,448
	ING GROEP NV	1% 01 Apr 2027	2,500,000	2,468,750
	JAPANESE YEN	FOREIGN CURRENCY	32,520	231
*	JP MORGAN CHASE COMMERCIAL	1% 15 Dec 2036	1,500,000	1,143,772
*	JPMBB COMMERCIAL MORTGAGE	3.042% 15 Oct 2048	294,554	289,836
*	JPMDB COMMERCIAL MORTGAGE	2.994% 15 Dec 2049	1,300,565	1,256,821
*	JPMORGAN CHASE + CO	1% 04 Feb 2032	8,300,000	6,761,097
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	1,900,000	1,753,852
*	JPMORGAN CHASE + CO	1% 23 Oct 2029	1,000,000	1,051,930
	LADDER CAPITAL COMMERCIAL	1% 13 Dec 2038	796,016	788,705
	LCM LTD PARTNERSHIP	1% 20 Mar 2030	479,330	478,995
	LLOYDS BANKING GROUP PLC	1% 07 Nov 2028	1,800,000	1,694,754
	LLOYDS BANKING GROUP PLC	4.55% 16 Aug 2028	2,000,000	1,971,240
	LLOYDS BANKING GROUP PLC	1% 07 Aug 2027	600,000	611,148
	LOANCORE 2021 CRE5 ISSUER, LTD	1% 15 Jul 2036	796,424	788,017
	LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	2,300,000	2,244,498
	LOUISIANA ST LOCAL GOVT	4.145% 01 Feb 2033	700,000	677,627
	MADISON AVENUE TRUST	1% 15 Aug 2034	1,000,000	899,961
	MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,015,250	59,952
	MF1 MULTIFAMILY HOUSING	1% 15 Jul 2036	779,415	774,761
	MF1 MULTIFAMILY HOUSING	1% 17 Sep 2037	1,700,000	1,709,737
	MF1 MULTIFAMILY HOUSING	1% 15 Nov 2035	511,316	511,352
	MFRA TRUST	1% 26 Jan 2065	546,575	496,834
	MFRA TRUST	1% 25 Mar 2068	1,373,542	1,327,105
	MIAMI DADE CNTY FL SPL OBLIG	1.471% 01 Oct 2026	1,550,000	1,422,576
	MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	2,000,000	1,932,120
	MIZUHO FINANCIAL GROUP	1% 22 May 2032	2,600,000	2,117,804
	MORGAN STANLEY	1% 21 Jul 2032	4,000,000	3,265,000
	MORGAN STANLEY	1% 20 Apr 2029	1,300,000	1,307,501
	MORGAN STANLEY BAML TRUST	3.04% 15 Apr 2048	396,507	390,562
	MORGAN STANLEY BAML TRUST	3.326% 15 Dec 2047	928,369	920,526
	MORGAN STANLEY BAML TRUST	3.069% 15 Feb 2048	219,212	216,981
	MORGAN STANLEY CAPITAL I TRUST	3.54% 15 Dec 2048	1,591,959	1,535,963
	MORGAN STANLEY CAPITAL I TRUST	4.12% 15 Jul 2051	1,774,882	1,736,690
	MOUNTAIN VIEW CLO	1% 16 Oct 2029	386,304	385,338
	NASSAU LTD	1% 15 Oct 2029	250,095	249,970
	NATIONAL RURAL UTIL COOP	4.45% 13 Mar 2026	2,500,000	2,495,775
	NATWEST GROUP PLC	1% 18 May 2029	2,000,000	1,967,460
	NELNET STUDENT LOAN TRUST	1% 24 Dec 2035	892,692	877,820
	NEW RESIDENTIAL MORTGAGE	1% 25 Nov 2059	1,152,399	1,078,302
	NEW YORK NY	3.25% 01 Mar 2024	2,600,000	2,589,764
	NEW YORK ST URBAN DEV CORP	1.346% 15 Mar 2026	3,500,000	3,264,618
	NSTAR ELECTRIC CO	5.6% 01 Oct 2028	2,300,000	2,377,878
	ONE NEW YORK PLAZA TRUST 2020	1% 15 Jan 2036	940,000	898,306
	ONSLOW BAY FINANCIAL LLC	1% 25 Feb 2063	1,805,753	1,805,354

OZLM LTD	1% 20 Jul 2032	900,000	898,920
PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	400,000	398,408
PACIFIC GAS + ELECTRIC	3.5% 15 Jun 2025	400,000	388,112
PACIFIC GAS + ELECTRIC	3% 15 Jun 2028	1,000,000	912,090
PACIFIC GAS + ELECTRIC	6.95% 15 Mar 2034	1,400,000	1,543,570
PARIBAS REPO	5.45% 02 Jan 2024	68,500,000	68,500,000
PARIBAS REPO	5.45% 02 Jan 2024	45,500,000	45,500,000
PAWNEE EQUIPMENT RECEIVABLES	4.84% 15 Feb 2028	130,769	130,601
PENNSYLVANIA ST	1.625% 01 Aug 2028	2,800,000	2,478,308
PFP III	1% 09 Aug 2037	84,092	83,604
PORT OF OAKLAND CA	1.081% 01 May 2024	1,855,000	1,827,908
PRKCM TRUST	1% 25 Nov 2058	3,144,679	3,194,316
PROV ST JOSEPH HLTH OBL	5.403% 01 Oct 2033	2,600,000	2,653,040
RAD CLO LTD	1% 24 Jul 2032	2,500,000	2,497,500
READYCAP COMMERCIAL	1% 25 Nov 2036	968,376	960,314
READYCAP COMMERCIAL	1% 25 Oct 2039	2,385,672	2,397,337
REPO BANK AMERICA	5.42% 02 Jan 2024	69,500,000	69,500,000
REPO TORONTO DOMINION	5.45% 02 Jan 2024	69,500,000	69,500,000
RESIMAC	1% 10 Jul 2052	595,836	594,500
SANTANDER UK GROUP HLDGS	1% 21 Aug 2026	1,600,000	1,492,896
SANTANDER UK GROUP HLDGS	1% 14 Jun 2027	1,200,000	1,092,612
SFO COMMERICAL MORTGAGE	1% 15 May 2038	1,300,000	1,217,111
SFS AUTO RECEIVABLES SECURITIZ	5.47% 20 Dec 2029	2,400,000	2,454,612
SIGECO SECURITIZATION I	5.026% 15 Nov 2038	2,000,000	2,016,380
SLC STUDENT LOAN TRUST	1% 25 Nov 2042	414,263	414,286
SLM STUDENT LOAN TRUST		23,732	23,702
SOUTHERN CAL EDISON	3.7% 01 Aug 2025	1,800,000	1,763,946
SOUTHERN CAL EDISON	5.3% 01 Mar 2028	2,300,000	2,364,607
SPIRE MISSOURI INC	1% 02 Dec 2024	2,100,000	2,098,236
SREIT TRUST	1% 15 Oct 2038	1,400,000	1,370,772
STANDARD CHARTERED PLC	1% 18 Feb 2036	1,500,000	1,229,415
STANDARD CHARTERED PLC	1% 30 Mar 2026	700,000	682,801
STARWOOD COMMERCIAL	1% 18 Apr 2038	798,563	780,565
STARWOOD MORTGAGE	1% 25 Nov 2055	498,186	451,002
SUMITOMO MITSUI FINL GRP	2.448% 27 Sep 2024	1,400,000	1,369,564
SUMITOMO MITSUI FINL GRP	5.464% 13 Jan 2026	3,000,000	3,025,170
SUTTER HEALTH	1.321% 15 Aug 2025	1,500,000	1,405,350
SUTTER HEALTH	5.164% 15 Aug 2033	1,100,000	1,122,814
SWPC0JYY5 CDS USD R F 1.00000	1% 20 Jun 2026	2,900,000	49,431
SWPC0K0C7 CDS USD R F 1.00000	1% 20 Jun 2026	1,500,000	14,100
SWPC0KBE1 CDS USD R F 1.00000	1% 20 Dec 2026	400,000	7,728
SWPC0KFP2 CDS USD R F 5.00000	5% 20 Dec 2026	160,000	18,082
SWPC0KJL7 CDS USD R F 1.00000	1% 20 Dec 2026	300,000	4,854
SWPC0L8K9 CDS USD R F 1.00000	1% 20 Jun 2024	1,400,000	4,022
SWPC0LTK6 CDS USD R F 1.00000	1% 20 Jun 2028	700,000	8,684
SWPC0LUG3 CDS USD R F 5.00000	5% 20 Jun 2028	255,000	37,418
SWPC0LX54 CDS USD R F 1.00000	1% 20 Jun 2028	300,000	3,123

SWPC0M2L1 CDS USD R F 1.00000	1% 20 Dec 2028	200,000	2,331
SWPCTJ989 CDS USD R F 1.00000	1% 20 Dec 2025	1,700,000	14,057
SYNCHRONY CARD ISSUANCE TRUST	5.74% 15 Oct 2029	2,400,000	2,459,956
TEXAS NATURAL GAS SECURITIZTN	5.102% 01 Apr 2035	2,100,000	2,144,251
TOBACCO SETTLEMENT FIN AUTH	1.647% 01 Jun 2025	1,760,000	1,667,920
TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057	365,669	350,454
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	314,195	278,555
TOWD POINT MORTGAGE TRUST	1% 25 May 2058	755,361	767,555
TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	277,629	259,890
TOYOTA LEASE OWNER TRUST	5.71% 20 Dec 2027	1,000,000	1,021,284
UBS COMMERCIAL MORTGAGE	3.215% 15 Aug 2050	1,546,041	1,495,243
UBS COMMERCIAL MORTGAGE	3.586% 15 Dec 2050	1,583,839	1,543,406
UBS COMMERCIAL MORTGAGE	2.865% 15 Oct 2052	2,200,000	2,059,126
UBS GROUP AG	1% 14 May 2032	3,000,000	2,557,500
UNIV OF CALIFORNIA CA REVENUES	1.316% 15 May 2027	2,300,000	2,080,518
UPMC	5.035% 15 May 2033	1,200,000	1,220,652
US 10YR NOTE (CBT)MAR24	XCBT 20240319	(34,600,000)	(530,353)
US 10YR ULTRA FUT MAR24	XCBT 20240319	(31,200,000)	(1,777,860)
US 2YR NOTE (CBT) MAR24	XCBT 20240328	261,200,000	2,199,505
US 5YR NOTE (CBT) MAR24	XCBT 20240328	(31,900,000)	(719,010)
US DOLLAR	CURRENCY	1,949,591	1,949,591
US TREASURY N/B	5% 31 Aug 2025	62,300,000	62,881,629
US TREASURY N/B	5% 31 Oct 2025	36,200,000	36,617,149
US ULTRA BOND CBT MAR24	XCBT 20240319	(3,500,000)	(452,539)
UTAH ST	3.539% 01 Jul 2025	791,842	783,233
VENTURE CDO LTD	1% 28 Aug 2029	320,604	320,059
VENTURE CDO LTD	1% 20 Jan 2029	1,465,008	1,462,078
VERUS SECURITIZATION TRUST	1% 25 Nov 2066	373,415	312,339
VOLKSWAGEN AUTO LOAN	5.02% 20 Jun 2028	700,000	704,421
WELLS FARGO + COMPANY	1% 04 Apr 2031	2,400,000	2,324,496
WELLS FARGO COMMERCIAL	2.788% 15 Jul 2048	807,868	787,266
WELLS FARGO COMMERCIAL	4.212% 15 May 2051	900,000	863,795
WELLS FARGO COMMERCIAL	2.964% 15 Oct 2052	2,400,000	2,259,448
WORLD OMNI AUTO RECEIVABLES	5.03% 15 Nov 2029	1,200,000	1,213,532
	Sub-Total: Fund 5745 10 of 16		**Total $ 841,134,466**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	321 HENDERSON RECEIVABLES LLC	3.26% 15 Sep 2072	316,138		$ 268,008
	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058	121,896		107,747
	AASET 2021 2 TRUST	3.538% 15 Jan 2047	350,059		282,337
	ABN AMRO BANK NV	1% 18 Sep 2027	500,000		510,780
	ABN AMRO BANK NV	1% 13 Oct 2026	400,000		406,184
	ADVANCE AUTO PARTS	5.95% 09 Mar 2028	497,000		494,848
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	790,000		720,527
	AGL CLO 6 LTD	1% 20 Jul 2034	2,000,000		1,995,800
	AIB GROUP PLC	1% 13 Sep 2029	904,000		952,635
	AIR LEASE CORP	2.875% 15 Jan 2026	1,375,000		1,310,898
	ALLIANT ENERGY FINANCE	3.6% 01 Mar 2032	1,265,000		1,113,605
	AMCOR FIN (USA) INC.	0% 11 Jan 2024	6,000,000		5,990,617
	AMEREN CORP	3.65% 15 Feb 2026	295,000		286,557
	AMEREN CORP	1.75% 15 Mar 2028	960,000		849,946
	AMGEN INC	5.25% 02 Mar 2030	940,000		967,815
	ANCHORAGE CAPITAL CLO LTD	1% 15 Oct 2034	2,000,000		1,990,400
	ANGEL OAK MORTGAGE TRUST	1% 25 Dec 2066	4,457,473		4,002,173
	ANGEL OAK MORTGAGE TRUST	1% 25 Jan 2067	2,597,442		2,365,973
	ANGLOGOLD HOLDINGS PLC	3.375% 01 Nov 2028	1,040,000		936,395
	ANTARES HOLDINGS	3.95% 15 Jul 2026	950,000		882,246
	ANTARES HOLDINGS	2.75% 15 Jan 2027	1,235,000		1,095,877
	ARES CAPITAL CORP	3.875% 15 Jan 2026	1,585,000		1,523,851
	ARES CAPITAL CORP	2.15% 15 Jul 2026	445,000		405,546
	ARES MANAGEMENT CORP	6.375% 10 Nov 2028	532,000		558,265
	ARROYO MORTGAGE TRUST	3.625% 25 Dec 2056	1,800,000		1,421,433
	ASB BANK LIMITED	1% 17 Jun 2032	400,000		393,308
	ASHTEAD CAPITAL INC	4% 01 May 2028	2,000,000		1,879,680
	AT+T INC	4.3% 15 Feb 2030	1,025,000		1,004,264
	ATHENE GLOBAL FUNDING	2.95% 12 Nov 2026	248,000		231,057
	ATHENE GLOBAL FUNDING	1.73% 02 Oct 2026	725,000		652,935
	ATHENE HOLDING LTD	4.125% 12 Jan 2028	800,000		765,584
	ATHENE HOLDING LTD	3.5% 15 Jan 2031	265,000		233,833
	AVNET INC	3% 15 May 2031	875,000		741,186
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	985,000		950,949
	AVOLON HOLDINGS FNDG LTD	3.25% 15 Feb 2027	85,000		78,723
	AVOLON HOLDINGS FNDG LTD	5.5% 15 Jan 2026	65,000		64,590
	AVOLON HOLDINGS FNDG LTD	4.25% 15 Apr 2026	241,000		232,902
	AXIS SPECIALTY FINANCE	3.9% 15 Jul 2029	965,000		914,695
	BACARDI LTD / MARTINI BV	5.4% 15 Jun 2033	1,015,000		1,024,440
	BALLYROCK LTD	1% 20 Jul 2034	850,000		848,130
	BANCO SANTANDER SA	1.849% 25 Mar 2026	1,200,000		1,111,680
	BANK	1% 15 Jan 2063	1,237,000		935,523

BANK	4.267% 15 Feb 2052	293,750	277,617
BANK	1% 17 Oct 2052	475,000	338,451
BANK	1% 15 Sep 2064	1,323,000	976,905
BANK	1% 15 May 2050	1,250,000	833,374
BANK OF AMERICA CORP	4.183% 25 Nov 2027	1,850,000	1,800,328
BANK OF AMERICA CORP	1% 06 Dec 2025	2,050,000	1,970,993
BANK OF AMERICA CORP	1% 08 Mar 2037	890,000	782,168
BANK OF AMERICA CORP	6.8% 15 Mar 2028	800,000	853,320
BANK OF MONTREAL	1% 10 Jan 2037	2,170,000	1,760,109
BARCLAYS PLC	5.2% 12 May 2026	1,725,000	1,711,338
BAT CAPITAL CORP	3.462% 06 Sep 2029	475,000	437,784
BAYER US FINANCE II LLC	4.375% 15 Dec 2028	985,000	936,765
BENCHMARK MORTGAGE TRUST	1% 15 Feb 2053	1,199,000	916,747
BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	2,297,000	1,107,445
BENEFIT STREET PARTNERS CLO LT	1% 20 Apr 2031	616,854	615,805
BLACKROCK TCP CAP CORP	3.9% 23 Aug 2024	1,079,000	1,063,096
BLACKSTONE PRIVATE CRE	2.625% 15 Dec 2026	1,760,000	1,592,747
BLACKSTONE PRIVATE CRE	4% 15 Jan 2029	1,210,000	1,103,798
BLUE OWL CREDIT INCOME	4.7% 08 Feb 2027	1,210,000	1,145,120
BLUE OWL FINANCE LLC	3.125% 10 Jun 2031	1,220,000	1,007,281
BMO MORTGAGE TRUST	1% 15 Feb 2056	700,000	705,064
BOEING CO	5.15% 01 May 2030	875,000	891,791
BPCE SA	1% 19 Oct 2032	1,235,000	1,001,622
BRITISH AIR 21 1 A PPT	2.9% 15 Sep 2036	739,886	630,531
BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	1,510,000	1,871,177
BROADSTONE NET LEASE LLC	2.6% 15 Sep 2031	1,314,000	1,021,188
BX COMMERCIAL MORTGAGE TRUST	1% 15 Oct 2036	1,105,000	1,098,784
BX TRUST	5.883% 15 Feb 2028	800,000	758,672
CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	1,000,000	957,860
CD COMMERCIAL MORTGAGE TRUST	1% 15 Aug 2057	1,900,000	1,254,985
CELANESE US HOLDINGS LLC	6.165% 15 Jul 2027	956,000	981,219
CHARLES SCHWAB CORP	1% 19 May 2029	1,895,000	1,947,416
CHARTER COMM OPT LLC/CAP	2.25% 15 Jan 2029	1,210,000	1,050,837
CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	837,353	809,410
CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	1,989,437	1,720,676
CIFC FUNDING LTD	1% 16 Nov 2030	444,551	444,018
CIT EDUCATION LOAN TRUST	1% 25 Jun 2042	172,615	148,612
CITIGROUP COMMERCIAL	3.501% 10 Aug 2056	444,000	338,252
CNO GLOBAL FUNDING	2.65% 06 Jan 2029	2,090,000	1,808,874
COMM MORTGAGE TRUST	1% 10 Sep 2047	510,000	491,138
COMM MORTGAGE TRUST	3.465% 15 Aug 2057	3,167,000	2,536,762
COMM MORTGAGE TRUST	3.527% 10 Feb 2048	500,000	478,238
CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	52,794	51,766
COREBRIDGE FINANCIAL INC	3.85% 05 Apr 2029	975,000	921,248
COREBRIDGE GLOB FUNDING	5.9% 19 Sep 2028	911,000	941,610
CREDIT AGRICOLE SA	1% 03 Oct 2029	581,000	609,876
CREDIT SUISSE NEW YORK	7.95% 09 Jan 2025	920,000	940,350

CVS HEALTH CORP	4.3% 25 Mar 2028	694,000	682,965
CVS HEALTH CORP	5.125% 21 Feb 2030	940,000	955,773
DB MASTER FINANCE LLC	4.021% 20 May 2049	401,193	385,812
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	1,026,667	1,012,869
DEUTSCHE BANK NY	1% 16 Nov 2027	1,105,000	1,010,655
DIGITAL REALTY TRUST LP	4.45% 15 Jul 2028	975,000	954,866
DISCOVER BANK	1% 09 Aug 2028	1,573,000	1,525,716
DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	465,000	443,210
DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	309,000	302,214
DOMINION RESOURCES	0% 07 Feb 2024	4,000,000	3,976,690
ECMC GROUP STUDENT LOAN TRUST	1% 25 Sep 2068	540,638	528,083
ECMC GROUP STUDENT LOAN TRUST	1% 25 Nov 2069	510,267	507,207
EDUCATIONAL SERVICES OF AMERIC	1% 25 Jun 2048	300,000	280,179
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	229,644	202,948
ELEMENT FLEET MANAGEMENT	6.319% 04 Dec 2028	915,000	945,305
ELMWOOD CLO II LTD.	1% 20 Apr 2034	1,250,000	1,247,375
ENERGY TRANSFER LP	6.1% 01 Dec 2028	1,450,000	1,525,792
ENERGY TRANSFER LP	4.95% 15 Jun 2028	475,000	474,174
ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	1,915,000	1,882,005
ENSTAR GROUP LTD	4.95% 01 Jun 2029	671,000	655,111
ENSTAR GROUP LTD	3.1% 01 Sep 2031	1,502,000	1,227,194
EQT CORP	7% 01 Feb 2030	1,549,000	1,664,772
ERAC USA FINANCE LLC	0% 20 Feb 2024	7,000,000	6,944,583
EURO CURRENCY	FOREIGN CURRENCY	(818)	(904)
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	933,440	918,685
EXTRA SPACE STORAGE LP	3.9% 01 Apr 2029	335,000	318,109
EXTRA SPACE STORAGE LP	5.5% 01 Jul 2030	655,000	670,674
FALCON AEROSPACE LTD	3.597% 15 Sep 2039	461,118	420,939
FANNIE MAE	4% 25 Nov 2043	94,945	91,764
FED HM LN PC POOL G06601	4.5% 01 Dec 2040	121,579	121,795
FED HM LN PC POOL RA4245	2% 01 Dec 2050	1,457,191	1,206,491
FED HM LN PC POOL RA4255	2% 01 Jan 2051	2,964,739	2,462,514
FED HM LN PC POOL RA5576	2.5% 01 Jul 2051	3,522,617	3,036,428
FED HM LN PC POOL SD0905	3% 01 Mar 2052	1,398,331	1,245,439
FED HM LN PC POOL SD1523	4% 01 Aug 2052	2,398,387	2,289,534
FED HM LN PC POOL SD1603	4% 01 Sep 2052	1,496,070	1,417,637
FED HM LN PC POOL SD4364	5.5% 01 Oct 2053	2,785,689	2,810,175
FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,900,000	1,864,299
FNMA POOL 735382	1% 01 Apr 2035	55,845	56,399
FNMA POOL 735676	1% 01 Jul 2035	73,132	73,858
FNMA POOL AD6437	5% 01 Jun 2040	70,400	71,850
FNMA POOL AD6996	5% 01 Jul 2040	441,105	450,190
FNMA POOL AL8173	1% 01 Feb 2044	155,077	157,930
FNMA POOL AS1304	3.5% 01 Dec 2028	132,498	129,106
FNMA POOL CA1909	4.5% 01 Jun 2048	719,856	709,625
FNMA POOL CA6096	3.5% 01 Jun 2050	1,953,252	1,804,076
FNMA POOL CB0414	2.5% 01 May 2051	3,057,125	2,624,866

FNMA POOL CB3304	3% 01 Apr 2052	2,168,755	1,935,980
FNMA POOL CB3305	3% 01 Apr 2052	2,579,293	2,296,218
FNMA POOL CB3842	3.5% 01 Jun 2052	4,411,467	4,073,957
FNMA POOL CB3866	4.5% 01 Jun 2052	2,800,856	2,727,148
FNMA POOL CB4129	4.5% 01 Jul 2052	2,355,142	2,286,600
FNMA POOL FM4017	1% 01 Aug 2050	178,567	164,902
FNMA POOL FM8596	1% 01 Sep 2051	780,328	672,434
FNMA POOL FM9104	1% 01 Oct 2051	2,251,227	1,938,840
FNMA POOL FM9227	1% 01 Oct 2051	1,659,604	1,425,038
FNMA POOL FS1075	1% 01 Mar 2052	1,415,365	1,263,452
FNMA POOL FS3035	1% 01 Apr 2052	4,321,827	3,718,424
FNMA POOL MA1356	3.5% 01 Feb 2043	1,443,286	1,360,057
FNMA POOL MA3029	3% 01 Jun 2032	402,160	383,174
FNMA POOL MA3090	3% 01 Aug 2032	448,290	426,567
FNMA POOL MA3238	3.5% 01 Jan 2048	1,764,108	1,644,898
FNMA TBA 30 YR 2	2% 16 Jan 2054	2,900,000	2,369,784
FNMA TBA 30 YR 2.5	2.5% 16 Jan 2054	6,475,000	5,515,094
FNMA TBA 30 YR 3.5	3.5% 16 Jan 2054	3,450,000	3,167,090
FNMA TBA 30 YR 4.5	4.5% 16 Jan 2054	1,875,000	1,819,369
FNMA TBA 30 YR 5	5% 16 Jan 2054	5,925,000	5,868,007
FNMA TBA 30 YR 5.5	5.5% 16 Jan 2054	11,900,000	11,961,047
FORTIVE CORPORATION	0% 02 Feb 2024	5,000,000	4,974,889
FORWARDS BARCLAYS BANK BOC	OPTIONS CASH	(260,000)	(260,000)
FORWARDS GOLDMAN SACHS BOC	OPTIONS CASH	(760,000)	(760,000)
FORWARDS MIZUHO BANK BOC	FORWARDS CASH	(110,000)	(110,000)
GCAT	1% 27 Dec 2066	2,000,000	1,591,168
GENERAL MOTORS FINL CO	2.4% 15 Oct 2028	1,325,000	1,177,899
GLOBAL AIR LEASE CO LTD	6.5% 15 Sep 2024	1,279,649	1,204,981
GLOBAL ATLANTIC FIN CO	4.4% 15 Oct 2029	935,000	862,164
GLOBAL ATLANTIC FIN CO	3.125% 15 Jun 2031	1,890,000	1,551,766
GLOBAL NET LEASE/GLOBAL	3.75% 15 Dec 2027	2,190,000	1,830,906
GNMA II POOL 004979	5% 20 Mar 2041	56,635	57,627
GNMA II POOL MA4321	3.5% 20 Mar 2047	1,033,915	975,072
GNMA II POOL MA6038	3% 20 Jul 2049	978,354	893,728
GNMA II POOL MA6283	3% 20 Nov 2049	1,779,107	1,621,754
GNMA II POOL MA6409	3% 20 Jan 2050	1,842,776	1,679,280
GNMA II POOL MA9105	5% 20 Aug 2053	1,983,476	1,969,698
GNMA II POOL MA9106	5.5% 20 Aug 2053	6,937,493	6,977,597
GNMA II TBA 30 YR 2.5	2.5% 22 Jan 2054	12,400,000	10,863,814
GNMA II TBA 30 YR 3	3% 22 Jan 2054	8,350,000	7,561,343
GNMA II TBA 30 YR 3.5	3.5% 22 Jan 2054	5,700,000	5,308,285
GNMA II TBA 30 YR 4.5	4.5% 22 Jan 2054	2,025,000	1,977,127
GOAL CAPITAL FUNDING TRUST	1% 25 Sep 2043	200,000	170,809
GOLDMAN SACHS GROUP INC	1% 24 Feb 2033	650,000	558,792
GOLUB CAPITAL BDC	3.375% 15 Apr 2024	628,000	622,210
GOLUB CAPITAL BDC	2.5% 24 Aug 2026	735,000	666,910
GOVERNMENT STIF 3	GOVERNMENT STIF 3	4,174,061	4,174,061

	GS MORTGAGE BACKED SECURITIES	1% 25 Feb 2052	1,647,050	1,349,727
	GS MORTGAGE BACKED SECURITIES	1% 25 Nov 2051	524,962	431,705
	HCA INC	5.2% 01 Jun 2028	955,000	965,400
	HELMERICH + PAYNE INC	2.9% 29 Sep 2031	1,905,000	1,600,695
	HERCULES CAPITAL INC	2.625% 16 Sep 2026	1,308,000	1,180,719
	HERCULES CAPITAL INC	3.375% 20 Jan 2027	700,000	636,874
	HOST HOTELS + RESORTS LP	3.875% 01 Apr 2024	675,000	670,397
	HSBC HOLDINGS PLC	1% 24 May 2027	200,000	183,246
	HSBC HOLDINGS PLC	1% 17 Aug 2029	799,000	698,254
	HSBC HOLDINGS PLC	1% 03 Nov 2028	505,000	541,501
	HYUNDAI CAPITAL AMERICA	6.1% 21 Sep 2028	910,000	946,218
	IMPERIAL BRANDS FIN PLC	3.875% 26 Jul 2029	520,000	485,898
	ING GROEP NV	1% 01 Apr 2027	1,095,000	1,013,565
	INTL FLAVOR + FRAGRANCES	1.23% 01 Oct 2025	1,050,000	972,195
	IPALCO ENTERPRISES INC	3.7% 01 Sep 2024	750,000	737,528
	JACK IN THE BOX FUNDING, LLC	3.445% 26 Feb 2052	965,000	887,515
	JACKSON NATL LIFE INS CO	8.15% 15 Mar 2027	440,000	467,042
	JBS USA/FOOD/FINANCE	5.5% 15 Jan 2030	425,000	417,499
	JBS USA/FOOD/FINANCE	3.75% 01 Dec 2031	106,000	91,245
	JBS USA/FOOD/FINANCE	3.625% 15 Jan 2032	1,270,000	1,083,653
	JDE PEET S NV	2.25% 24 Sep 2031	1,200,000	962,328
*	JP MORGAN CHASE COMMERCIAL	3.055% 15 Aug 2049	860,000	776,182
*	JP MORGAN CHASE COMMERCIAL	1% 09 Oct 2042	943,000	737,630
*	JPMORGAN CHASE + CO	1% 22 Apr 2027	2,200,000	2,030,776
*	JPMORGAN CHASE + CO	1% 24 Jul 2029	945,000	959,666
	KEURIG DR PEPPER	0% 10 Jan 2024	2,000,000	1,997,250
	KEURIG DR PEPPER	0% 30 Jan 2024	3,000,000	2,986,346
	KNDL MORTGAGE TRUST	1% 15 May 2036	469,000	464,108
*	LEGG MASON INC	4.75% 15 Mar 2026	355,000	353,836
	LINCOLN NATIONAL CORP	3.8% 01 Mar 2028	525,000	504,520
	LKQ CORP	5.75% 15 Jun 2028	452,000	464,602
	LLOYDS BANKING GROUP PLC	1% 15 Nov 2033	345,000	395,563
	LLOYDS BANKING GROUP PLC	1% 06 Mar 2029	1,855,000	1,903,787
	LOUISIANA ST LOCAL GOVT	4.475% 01 Aug 2039	1,000,000	961,812
	MACH I	3.474% 15 Oct 2039	525,787	454,184
	MACQUARIE BANK LTD	1% 03 Mar 2036	1,280,000	1,035,456
	MACQUARIE GROUP LTD	1% 12 Jan 2027	1,050,000	964,698
	MARINER FINANCE ISSUANCE TRUST	1.86% 20 Mar 2036	1,240,000	1,130,335
	MITSUBISHI UFJ FIN GRP	1% 22 Feb 2029	272,000	277,108
	MOHAWK INDUSTRIES INC	5.85% 18 Sep 2028	562,000	583,092
	MORGAN STANLEY	4.35% 08 Sep 2026	1,340,000	1,316,228
	MORGAN STANLEY	1% 20 Apr 2028	610,000	596,598
	MORGAN STANLEY	1% 19 Jan 2038	960,000	972,077
	MORGAN STANLEY	1% 04 May 2027	180,000	165,863
	MORGAN STANLEY CAPITAL I TRUST	2.951% 15 May 2054	800,000	663,732
	MORGAN STANLEY CAPITAL I TRUST	1% 15 Jul 2051	370,000	315,590
	NATIONWIDE BLDG SOCIETY	4% 14 Sep 2026	1,040,000	997,339

NATL RURAL UTIL COOP	0% 30 Jan 2024	5,000,000	4,978,129
NATWEST GROUP PLC	1% 14 Jun 2027	770,000	703,318
NATWEST GROUP PLC	1% 02 Mar 2027	600,000	605,688
NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	544,903	543,253
NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	900,000	871,367
NAVIENT STUDENT LOAN TRUST	3.16% 15 Nov 2068	1,511,000	1,295,228
NAVIENT STUDENT LOAN TRUST	1% 26 Aug 2069	2,700,000	2,677,438
NAVIENT STUDENT LOAN TRUST	1% 26 Dec 2069	1,000,000	949,132
NBN CO LTD	5.75% 06 Oct 2028	930,000	970,492
NEW RESIDENTIAL MORTGAGE	1% 27 Mar 2062	2,500,000	1,924,678
NEWELL BRANDS INC	5.7% 01 Apr 2026	664,000	650,926
NISSAN MOTOR ACCEPTANCE	2.45% 15 Sep 2028	1,040,000	890,822
NORDSTROM INC	4% 15 Mar 2027	204,000	190,832
O REILLY AUTOMOTIVE INC	4.35% 01 Jun 2028	930,000	924,494
OMEGA HLTHCARE INVESTORS	4.5% 01 Apr 2027	245,000	235,266
OMEGA HLTHCARE INVESTORS	4.75% 15 Jan 2028	405,000	390,963
OMEGA HLTHCARE INVESTORS	3.625% 01 Oct 2029	1,130,000	1,001,237
ONEMAIN DIRECT AUTO	5.07% 14 Jun 2029	1,500,000	1,485,421
ONEMAIN FINANCIAL ISSUANCE TRU	3.14% 14 Oct 2036	1,850,000	1,730,593
OVINTIV INC	6.25% 15 Jul 2033	175,000	181,321
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,080,000	1,877,366
PARK AEROSPACE HOLDINGS	5.5% 15 Feb 2024	700,000	698,859
PATTERSON UTI ENERGY INC	3.95% 01 Feb 2028	1,060,000	992,383
PG+E WILDFIRE RECOVERY	5.099% 01 Jun 2054	1,400,000	1,405,194
PIEDMONT OPERATING PARTN	2.75% 01 Apr 2032	1,060,000	737,124
PILGRIM S PRIDE CORP	6.25% 01 Jul 2033	565,000	581,628
PUGET ENERGY INC	3.65% 15 May 2025	1,400,000	1,364,650
RAD CLO 12 LTD	1% 30 Oct 2034	2,000,000	1,999,866
REGAL REXNORD CORP	6.05% 15 Feb 2026	925,000	934,888
RENAISSANCERE HOLDINGS L	5.75% 05 Jun 2033	855,000	865,140
REXFORD INDUSTRIAL REALT	2.125% 01 Dec 2030	482,000	395,071
REXFORD INDUSTRIAL REALT	5% 15 Jun 2028	940,000	945,433
RPM INTERNATIONAL INC	3.75% 15 Mar 2027	851,000	818,602
SAMMONS FINANCIAL GROUP	4.45% 12 May 2027	715,000	677,234
SAMMONS FINANCIAL GROUP	3.35% 16 Apr 2031	1,570,000	1,264,321
SANTANDER REVOLVING AUTO	2.8% 26 Jan 2032	373,000	361,221
SANTANDER REVOLVING AUTO	3.45% 26 Jan 2032	473,000	457,743
SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	890,000	811,644
SANTOS FINANCE LTD	3.649% 29 Apr 2031	620,000	539,946
SERVICEMASTER BRANDS	2.841% 30 Jan 2051	1,232,348	1,077,372
SIGNAL PEAK CLO, LLC	1% 21 Jul 2034	2,000,000	1,995,400
SIXTH STREET SPECIALTY	3.875% 01 Nov 2024	955,000	936,358
SLAM 2021 1 LLC	2.434% 15 Jun 2046	669,898	579,019
SLC STUDENT LOAN TRUST	1% 15 Feb 2045	308,349	275,352
SLM STUDENT LOAN TRUST	1% 15 Jun 2038	69,474	64,293
SLM STUDENT LOAN TRUST	1% 25 Oct 2040	292,377	262,921
SMITHFIELD FOODS INC	4.25% 01 Feb 2027	1,100,000	1,056,550

SMITHFIELD FOODS INC	2.625% 13 Sep 2031	1,005,000	779,599
SPIRIT AIR 2015 1 PTT A	4.1% 01 Oct 2029	382,999	343,083
SPIRIT REALTY LP	3.2% 15 Jan 2027	738,000	697,631
SPIRIT REALTY LP	2.1% 15 Mar 2028	1,010,000	897,213
SPRINT CAPITAL CORP	6.875% 15 Nov 2028	800,000	866,840
SPRINT CAPITAL CORP	8.75% 15 Mar 2032	750,000	926,633
STORE CAPITAL LLC	4.5% 15 Mar 2028	425,000	394,239
STORE CAPITAL LLC	4.625% 15 Mar 2029	450,000	413,114
STORE CAPITAL LLC	2.75% 18 Nov 2030	510,000	402,140
SYNOVUS BANK GA	5.625% 15 Feb 2028	1,511,000	1,455,365
TAKE TWO INTERACTIVE SOF	4.95% 28 Mar 2028	950,000	958,389
TAMPA ELECTRIC CO	0% 18 Jan 2024	7,000,000	6,981,324
TAPESTRY INC	7% 27 Nov 2026	291,000	302,014
TARGA RESOURCES PARTNERS	6.875% 15 Jan 2029	910,000	940,094
TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	1,210,000	1,174,922
TRIBUTE RAIL LLC	4.76% 17 May 2052	1,133,941	1,095,192
TRITON CONTAINER	2.05% 15 Apr 2026	1,020,000	933,300
UBS GROUP AG	1% 02 Feb 2027	1,450,000	1,328,809
UNITED AIRLINES 2012 1 A	4.15% 11 Oct 2025	55,568	55,312
US 10YR ULTRA FUT MAR24	XCBT 20240319	9,800,000	463,083
US 2YR NOTE (CBT) MAR24	XCBT 20240328	(3,800,000)	(6,530)
US 5YR NOTE (CBT) MAR24	XCBT 20240328	15,500,000	321,012
US DOLLAR	CURRENCY	(604,434)	(604,434)
US TREASURY N/B	2.375% 15 May 2027	8,000,000	7,602,500
US TREASURY N/B	4.375% 15 Aug 2026	23,000,000	23,161,719
US TREASURY N/B	4.375% 30 Nov 2028	2,600,000	2,663,375
US ULTRA BOND CBT MAR24	XCBT 20240319	(1,300,000)	(163,516)
UTAH ACQUISITION SUB	3.95% 15 Jun 2026	1,000,000	968,290
VALLEY NATIONAL BANCORP	1% 30 Sep 2032	1,940,000	1,597,571
VERUS SECURITIZATION TRUST	1% 25 Mar 2060	22,357	22,006
VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	500,000	472,370
VISTRA OPERATIONS CO LLC	3.55% 15 Jul 2024	975,000	960,268
VITERRA FINANCE BV	3.2% 21 Apr 2031	620,000	534,384
VOLKSWAGEN GROUP AMERICA	4.6% 08 Jun 2029	960,000	940,234
VORNADO REALTY LP	2.15% 01 Jun 2026	685,000	617,665
VW CR INC	0% 26 Jan 2024	1,000,000	996,021
VW CR INC	0% 21 Feb 2024	4,000,000	3,967,360
WACHOVIA STUDENT LOAN TRUST	1% 25 Apr 2040	1,509,942	1,362,245
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	980,000	939,840
WAVE USA	3.597% 15 Sep 2044	1,239,390	1,034,916
WEIR GROUP PLC (THE)	2.2% 13 May 2026	1,105,000	1,026,578
WELLS FARGO + COMPANY	1% 25 Jul 2029	945,000	965,544
WELLS FARGO COMMERCIAL	1% 15 Jun 2051	540,000	504,738
WELLS FARGO COMMERCIAL	4.556% 16 Jun 2051	140,000	126,622
WELLS FARGO COMMERCIAL	4.244% 15 Mar 2052	523,000	483,434
WELLS FARGO MORTGAGE BACKED	1% 25 Nov 2048	11,571	11,001
WILLIAMS COS INC DISC COML	0% 05 Jan 2024	6,000,000	5,996,267

WILLIS NORTH AMERICA INC	5.35% 15 May 2033	475,000	480,862
WISCONSIN GAS CO	0% 08 Jan 2024	6,000,000	5,993,665
WORKDAY INC	3.7% 01 Apr 2029	940,000	903,453
WRKCO INC	3.375% 15 Sep 2027	885,000	836,626
	Sub-Total: Fund 5748 11 of 16		**Total $ 434,226,181**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	ABN AMRO BANK NV	1% 18 Sep 2027	1,300,000		$ 1,328,028
	ACHV ABS TRUST	6.6% 19 Aug 2030	144,183		144,161
	ACHV ABS TRUST	6.42% 20 May 2030	6,700		6,699
	ADVANCE AUTO PARTS	5.9% 09 Mar 2026	470,000		468,238
	AERCAP IRELAND CAP/GLOBA	3.15% 15 Feb 2024	990,000		986,416
	AFFIRM INC	6.82% 15 Sep 2028	925,000		939,295
	AFFIRM INC	6.61% 18 Jan 2028	200,000		200,608
	AFFIRM INC	7.11% 15 Nov 2028	570,000		571,471
	AFFIRM INC	4.3% 17 May 2027	140,000		137,789
	AIB GROUP PLC	1% 14 Oct 2026	985,000		1,017,219
	AIB GROUP PLC	1% 13 Sep 2029	210,000		221,298
	AIR LEASE CORP	0.8% 18 Aug 2024	2,445,000		2,367,616
	AIRCASTLE LTD	2.85% 26 Jan 2028	1,080,000		963,382
	AIRCASTLE LTD	6.5% 18 Jul 2028	90,000		91,862
	ALLY AUTO RECEIVABLES TRUST	5.07% 15 Apr 2027	440,000		439,461
	ALLY FINANCIAL INC	7.1% 15 Nov 2027	775,000		808,186
	ALLY FINANCIAL INC	1% 03 Jan 2030	605,000		622,557
	ALTRIA GROUP INC	6.2% 01 Nov 2028	1,495,000		1,571,036
	AMCOR FLEXIBLES NORTH AM	4% 17 May 2025	625,000		614,350
	AMEREN CORP	5.7% 01 Dec 2026	2,555,000		2,615,732
	AMEREN CORP	5% 15 Jan 2029	660,000		664,039
	AMERICAN CREDIT ACCEPTANCE	7.86% 15 Feb 2029	285,000		288,702
	AMERICAN CREDIT ACCEPTANCE	6.63% 14 Feb 2028	770,000		780,761
	AMERICAN ELECTRIC POWER	5.2% 15 Jan 2029	1,415,000		1,435,362
	AMERICAN ELECTRIC POWER	5.699% 15 Aug 2025	1,145,000		1,153,782
	AMERICAN EXPRESS CO	1% 30 Oct 2026	1,030,000		1,050,909
	AMERICREDIT AUTOMOBILE	4.38% 18 Apr 2028	605,000		599,171
	AMERICREDIT AUTOMOBILE	1.41% 18 Aug 2027	950,000		879,848
	AMERICREDIT AUTOMOBILE	0.69% 19 Jan 2027	595,000		575,122
	AMERICREDIT AUTOMOBILE	5.62% 18 Nov 2027	1,665,000		1,673,392
	ANTARES HOLDINGS	3.75% 15 Jul 2027	910,000		818,882
	APTIV PLC / APTIV CORP	2.396% 18 Feb 2025	2,360,000		2,282,356
	AQUA FINANCE TRUST	1.54% 17 Jul 2046	501,988		448,411
	ARES CAPITAL CORP	4.25% 01 Mar 2025	225,000		219,749
	ARES CAPITAL CORP	2.875% 15 Jun 2028	45,000		39,893
	ARES CAPITAL CORP	7% 15 Jan 2027	500,000		515,400
	ASB BANK LIMITED	5.346% 15 Jun 2026	1,805,000		1,820,198
	AUST + NZ BANKING GRP NY	5.375% 03 Jul 2025	1,570,000		1,584,052
	AUTONATION INC	4.5% 01 Oct 2025	460,000		450,464
	AUTONATION INC	3.5% 15 Nov 2024	545,000		533,571
	AUTOZONE INC	5.05% 15 Jul 2026	1,275,000		1,282,472
	AUXILIOR TERM FUNDING LLC	6.18% 15 Dec 2028	515,000		519,920

	AVENUE OF AMERICAS	1% 15 Oct 2038	1,645,000	1,493,278
	AVIATION CAPITAL GROUP	4.375% 30 Jan 2024	1,045,000	1,042,774
	AVID AUTOMOBILE RECEIVABLES TR	6.63% 15 Jul 2026	753,587	755,023
	AVIS BUDGET RENTAL CAR FUNDING	5.44% 22 Feb 2028	2,085,000	2,100,913
	BAIN CAPITAL SPECIALTY F	2.55% 13 Oct 2026	1,010,000	911,222
	BANCO SANTANDER SA	6.607% 07 Nov 2028	1,800,000	1,919,304
	BANK OF AMERICA CORP	1% 02 Apr 2026	1,555,000	1,513,404
	BANK OF AMERICA NA	5.65% 18 Aug 2025	2,580,000	2,613,230
	BANK OF IRELAND GROUP	1% 16 Sep 2026	505,000	510,388
	BANK OF MONTREAL	5.266% 11 Dec 2026	2,210,000	2,242,819
	BANK OF NY MELLON CORP	1% 25 Oct 2029	1,895,000	2,013,741
	BANK5	1% 15 Sep 2056	670,000	716,189
	BANK5	6.5% 15 Dec 2056	295,000	312,400
	BANKERS HEALTHCARE GROUP	5.32% 17 Oct 2035	262,344	260,549
	BANKERS HEALTHCARE GROUP	6.92% 17 Dec 2036	1,067,169	1,085,289
	BARCLAYS COMMERCIAL	1% 15 Oct 2037	355,000	350,739
	BARCLAYS PLC	1% 09 May 2027	2,570,000	2,592,719
*	BARINGS BDC INC	3.3% 23 Nov 2026	385,000	351,482
	BAT CAPITAL CORP	2.789% 06 Sep 2024	75,000	73,452
	BAYER US FINANCE LLC	6.25% 21 Jan 2029	1,800,000	1,842,750
	BB UBS TRUST	2.892% 05 Jun 2030	36,668	32,332
	BLACKSTONE PRIVATE CRE	2.625% 15 Dec 2026	660,000	597,280
	BLACKSTONE PRIVATE CRE	7.3% 27 Nov 2028	435,000	451,939
	BLACKSTONE SECURED LEND	2.85% 30 Sep 2028	790,000	686,012
	BLUE OWL CAPITAL CORP	3.75% 22 Jul 2025	415,000	396,906
	BLUE OWL CAPITAL CORP	4.25% 15 Jan 2026	295,000	285,356
	BLUE OWL CAPITAL CORP II	8.45% 15 Nov 2026	405,000	417,677
	BLUE OWL CREDIT INCOME	7.95% 13 Jun 2028	760,000	786,433
	BLUE OWL TECHNOLOGY FINA	4.75% 15 Dec 2025	1,345,000	1,272,868
	BPR TRUST	1% 15 Dec 2038	1,285,000	1,212,639
	BPR TRUST	1% 15 Apr 2037	660,000	649,213
	BPR TRUST	1% 15 May 2039	1,530,000	1,530,649
	BRIDGECREST LENDING AUTO	6.51% 15 Nov 2027	650,000	657,391
	BROADCOM INC	4% 15 Apr 2029	815,000	787,975
	CAIXABANK SA	1% 13 Sep 2027	1,550,000	1,590,021
	CAMDEN PROPERTY TRUST	5.85% 03 Nov 2026	890,000	917,394
	CANTOR FITZGERALD LP	7.2% 12 Dec 2028	480,000	493,008
	CAPITAL ONE FINANCIAL CO	1% 08 Jun 2029	500,000	513,795
	CAPITAL ONE FINANCIAL CO	1% 29 Oct 2027	1,290,000	1,340,117
	CARGILL INC	4.5% 24 Jun 2026	680,000	678,640
	CARVANA AUTO RECEIVABLES	1.72% 11 Sep 2028	130,108	121,620
	CARVANA AUTO RECEIVABLES	6.16% 10 Oct 2028	1,465,000	1,489,503
	CARVANA AUTO RECEIVABLES	5.98% 10 Dec 2027	710,000	714,023
	CARVANA AUTO RECEIVABLES	6.36% 12 Apr 2027	1,024,559	1,027,280
	CATERPILLAR FINL SERVICE	4.35% 15 May 2026	200,000	199,650
	CATERPILLAR FINL SERVICE	5.15% 11 Aug 2025	1,810,000	1,823,575
	CCG RECEIVABLES TRUST	5.82% 16 Sep 2030	867,837	872,659

CELANESE US HOLDINGS LLC	6.165% 15 Jul 2027	1,565,000	1,606,285
CENTENE CORP	2.45% 15 Jul 2028	1,725,000	1,540,598
CENTERPOINT ENERGY INC	5.25% 10 Aug 2026	1,810,000	1,826,869
CFCRE COMMERCIAL MORTGAGE	3.838% 10 Dec 2054	1,290,000	1,217,329
CHARTER COMM OPT LLC/CAP	6.15% 10 Nov 2026	2,530,000	2,587,077
CHESAPEAKE FUNDING II LLC	5.65% 15 May 2035	1,288,250	1,293,467
CITIBANK NA	5.488% 04 Dec 2026	2,555,000	2,602,344
CITIGROUP COMMERCIAL	1% 15 Oct 2038	1,550,000	1,523,286
CITIGROUP INC	1% 08 Apr 2026	1,620,000	1,575,272
CITIZENS AUTO RECEIVABLES TRUS	6.09% 15 Oct 2026	1,100,000	1,103,282
CITIZENS BANK NA/RI	1% 23 May 2025	1,065,000	1,038,183
CIVITAS RESOURCES INC	8.625% 01 Nov 2030	780,000	829,608
CNH INDUSTRIAL CAP LLC	5.45% 14 Oct 2025	1,025,000	1,031,181
COMM MORTGAGE TRUST	3.399% 05 Oct 2030	1,027,006	913,516
COMM MORTGAGE TRUST	3.35% 10 Feb 2048	2,025,000	1,964,856
CONAGRA BRANDS INC	5.3% 01 Oct 2026	1,775,000	1,797,614
CONTINENTAL RESOURCES	2.268% 15 Nov 2026	1,740,000	1,602,975
COREBRIDGE GLOB FUNDING	5.75% 02 Jul 2026	1,795,000	1,817,312
CREDIT ACCEPTANCE AUTO LOAN TR	6.48% 15 Mar 2033	1,275,000	1,289,641
CREDIT ACCEPTANCE AUTO LOAN TR	6.39% 15 Aug 2033	435,000	440,803
CREDIT ACCEPTANCE AUTO LOAN TR	1.77% 17 Dec 2029	606,237	603,870
CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	1,405,000	1,230,026
CREDIT SUISSE NEW YORK	5% 09 Jul 2027	1,210,000	1,211,367
DAIMLER TRUCK FINAN NA	5.4% 20 Sep 2028	755,000	770,583
DAIMLER TRUCKS RETAIL TRUST	5.93% 16 Dec 2030	1,520,000	1,555,251
DANSKE BANK A/S	1% 22 Sep 2026	1,265,000	1,286,214
DC COMMERCIAL MORTGAGE TRUST	6.314% 12 Sep 2040	515,000	530,328
DELL EQUIPMENT FINANCE TRUST	5.65% 22 Sep 2028	1,280,000	1,287,507
DEUTSCHE BANK NY	0.898% 28 May 2024	505,000	495,142
DEUTSCHE BANK NY	1% 13 Jul 2027	535,000	555,849
DIAGEO CAPITAL PLC	5.375% 05 Oct 2026	2,595,000	2,653,258
DOMINION ENERGY INC	1% 15 Aug 2024	795,000	781,366
DRIVE AUTO RECEIVABLES TRUST	1.11% 15 May 2026	42,585	42,509
DROP MORTGAGE TRUST 2021 FILE	1% 15 Oct 2043	1,725,000	1,595,680
DT AUTO OWNER TRUST	3.28% 16 Mar 2026	15,747	15,730
DT AUTO OWNER TRUST	6.74% 17 Jul 2028	1,080,000	1,089,227
DT AUTO OWNER TRUST	1.47% 15 Jun 2026	222,940	220,740
DT AUTO OWNER TRUST	1.5% 15 Sep 2027	695,000	669,095
DTE ENERGY CO	1% 01 Nov 2024	1,280,000	1,264,192
EDISON INTERNATIONAL	4.7% 15 Aug 2025	2,135,000	2,109,828
EIDP INC	4.5% 15 May 2026	1,630,000	1,625,583
ELECTRICITE DE FRANCE SA	5.7% 23 May 2028	570,000	589,705
ELEMENT FLEET MANAGEMENT	3.85% 15 Jun 2025	950,000	923,685
ELEMENT FLEET MANAGEMENT	6.319% 04 Dec 2028	1,125,000	1,162,260
ENTERPRISE PRODUCTS OPER	5.05% 10 Jan 2026	1,575,000	1,590,908
EQT CORP	6.125% 01 Feb 2025	432,000	433,486
EXETER AUTOMOBILE RECEIVABLES	1.05% 15 May 2026	30,004	29,951

	EXETER AUTOMOBILE RECEIVABLES	4.33% 17 Feb 2026	93,104	93,051
	EXETER AUTOMOBILE RECEIVABLES	5.97% 15 Mar 2027	1,165,000	1,163,773
	EXETER AUTOMOBILE RECEIVABLES	5.72% 15 Apr 2027	1,240,000	1,237,090
	EXETER AUTOMOBILE RECEIVABLES	6.32% 15 Mar 2027	165,000	166,515
	EXETER AUTOMOBILE RECEIVABLES	6.04% 15 Jul 2026	430,000	430,317
	EXPEDIA GROUP INC	6.25% 01 May 2025	985,000	993,441
	EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	1,630,000	1,597,074
	FANNIE MAE	1% 25 Sep 2041	147,018	145,799
	FANNIE MAE	1% 25 Sep 2041	341,976	337,245
	FANNIE MAE	1% 25 May 2040	411,698	408,947
	FANNIE MAE	7% 25 Mar 2045	338,849	350,572
	FANNIE MAE	1% 25 Nov 2033	266,692	265,205
	FANNIE MAE	1% 25 Oct 2040	72,559	71,537
	FANNIE MAE	5% 25 Jun 2040	324,221	328,202
	FANNIE MAE	1% 25 Dec 2040	164,151	162,730
	FANNIEMAE ACES	1% 25 Jan 2027	301,076	298,509
	FANNIEMAE WHOLE LOAN	6.5% 25 Dec 2045	363,176	371,128
	FEDERAL REALTY OP LP	3.95% 15 Jan 2024	2,205,000	2,202,266
	FHLMC MULTIFAMILY STRUCTURED	1% 25 Oct 2026	817,655	814,864
	FHLMC MULTIFAMILY STRUCTURED	1% 25 Jun 2027	279,933	278,533
	FHLMC MULTIFAMILY STRUCTURED	1% 25 Jun 2027	210,558	208,939
	FHLMC STRUCTURED PASS	1% 25 Jul 2044	454,725	422,909
*	FIDELITY NATL INFO SERV	4.5% 15 Jul 2025	1,050,000	1,040,351
	FIFTH THIRD BANCORP	1% 27 Jul 2029	720,000	750,319
	FIRSTENERGY PENN ELECTRI	5.15% 30 Mar 2026	345,000	344,393
	FLAGSHIP CREDIT AUTO TRUST	5.01% 16 Aug 2027	730,000	724,805
	FLAGSHIP CREDIT AUTO TRUST	6.32% 15 Jun 2027	995,000	1,003,514
	FLAGSHIP CREDIT AUTO TRUST	0.93% 15 Jun 2027	438,159	432,275
	FLAGSHIP CREDIT AUTO TRUST	1.28% 16 Feb 2027	280,996	274,903
	FLEX LTD	6% 15 Jan 2028	605,000	625,655
	FMC CORP	5.15% 18 May 2026	1,815,000	1,813,947
	FNMA POOL 735697	1% 01 Jun 2035	839,721	839,142
	FNMA POOL 795297	1% 01 Jul 2044	27,257	27,159
	FORD CREDIT AUTO OWNER TRUST	4.65% 15 Feb 2028	690,000	687,433
	FORD MOTOR CREDIT CO LLC	2.3% 10 Feb 2025	670,000	644,553
	FORD MOTOR CREDIT CO LLC	6.798% 07 Nov 2028	2,020,000	2,115,627
	FREEDOM FINANCIAL	7.58% 18 Dec 2029	684,019	686,132
	FS KKR CAPITAL CORP	3.125% 12 Oct 2028	735,000	641,163
	FS KKR CAPITAL CORP	7.875% 15 Jan 2029	400,000	424,612
	GE CAPITAL FUNDING LLC	3.45% 15 May 2025	1,750,000	1,710,993
	GENERAL MOTORS FINL CO	6.05% 10 Oct 2025	1,010,000	1,022,989
	GENERAL MOTORS FINL CO	5.8% 07 Jan 2029	1,295,000	1,327,479
	GFL ENVIRONMENTAL INC	6.75% 15 Jan 2031	650,000	669,689
	GLOBAL PAYMENTS INC	1.5% 15 Nov 2024	985,000	949,382
	GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	2,105,000	2,099,969
	GLS AUTO RECEIVABLES TRUST	1.14% 17 Nov 2025	21,386	21,347
	GLS AUTO RECEIVABLES TRUST	0.78% 17 Nov 2025	5,305	5,295

GM FINANCIAL SECURITIZED TERM	2.52% 16 May 2025	57,522	57,432
GM FINANCIAL SECURITIZED TERM	4.66% 16 Feb 2028	305,000	303,902
GNMA II POOL 710074	1% 20 Apr 2061	3,656	3,613
GNMA II POOL 791932	1% 20 Jan 2063	3,970	3,924
GNMA II POOL AE0471	1% 20 May 2064	265,281	262,506
GNMA II POOL AU3150	1% 20 Sep 2066	1,576,308	1,556,500
GNMA II POOL AW1855	1% 20 Nov 2066	743,334	732,672
GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	2,580,000	2,606,677
GOLUB CAPITAL BDC	2.5% 24 Aug 2026	875,000	793,940
GOVERNMENT NATIONAL	1% 16 Sep 2042	210,763	212,084
GOVERNMENT NATIONAL	6% 16 Jun 2034	1,134,098	1,182,003
GOVERNMENT NATIONAL	3.5% 20 Jan 2063	40,525	39,314
GOVERNMENT NATIONAL	1% 20 Sep 2063	127,659	127,287
GOVERNMENT NATIONAL	1% 20 Oct 2060	272,850	270,701
GOVERNMENT NATIONAL	1% 20 Aug 2058	11,475	11,424
GOVERNMENT NATIONAL	1% 20 Nov 2060	22,549	22,432
GOVERNMENT NATIONAL	1% 20 Dec 2060	511,248	507,860
GOVERNMENT NATIONAL	1% 20 Mar 2061	274,349	272,779
GOVERNMENT NATIONAL	1% 20 Jun 2061	170,963	169,744
GOVERNMENT NATIONAL	3% 20 Dec 2061	17,144	16,511
GOVERNMENT NATIONAL	1% 20 Mar 2062	94,228	93,764
GOVERNMENT NATIONAL	1% 20 Jul 2062	8,367	8,316
GOVERNMENT NATIONAL	1% 20 Aug 2062	85,832	85,294
GOVERNMENT NATIONAL	1% 20 Sep 2062	254,045	252,216
GOVERNMENT NATIONAL	1% 20 Oct 2062	6,948	6,618
GOVERNMENT NATIONAL	1% 20 Dec 2067	7,344	7,169
GOVERNMENT NATIONAL	1% 20 Oct 2064	811	809
GOVERNMENT NATIONAL	1% 20 May 2067	253,686	251,586
GOVERNMENT NATIONAL	1% 20 Apr 2065	904	879
GOVERNMENT NATIONAL	1% 20 May 2065	603,155	598,079
GOVERNMENT NATIONAL	1% 20 Apr 2065	43,787	43,462
GOVERNMENT NATIONAL	1% 20 Jul 2065	4,557	4,410
GOVERNMENT NATIONAL	1% 20 May 2066	14,211	14,151
GOVERNMENT NATIONAL	1% 20 Sep 2068	4,331,086	4,263,841
GOVERNMENT NATIONAL	1% 20 Oct 2068	857,517	853,806
GOVERNMENT NATIONAL	1% 20 Sep 2068	84,229	84,028
GOVERNMENT NATIONAL	1% 20 Apr 2069	232,481	231,234
GOVERNMENT NATIONAL	1% 20 Jan 2070	350,890	348,892
GOVERNMENT STIF 3	GOVERNMENT STIF 3	8,945,763	8,945,763
GRAY OAK PIPELINE LLC	2.6% 15 Oct 2025	240,000	227,635
GS MORTGAGE SECURITIES TRUST	2.954% 05 Nov 2034	1,295,000	967,221
GS MORTGAGE SECURITIES TRUST	1% 05 Mar 2033	460,000	362,203
GS MORTGAGE SECURITIES TRUST	1% 10 Sep 2038	790,000	766,681
HARLEY DAVIDSON FINL SER	3.35% 08 Jun 2025	260,000	251,001
HARLEY DAVIDSON FINL SER	6.5% 10 Mar 2028	1,260,000	1,309,493
HERCULES CAPITAL INC	3.375% 20 Jan 2027	875,000	796,093
HILTON GRAND VACATIONS TRUST	5.57% 25 Jan 2037	104,545	102,256

	HILTON GRAND VACATIONS TRUST	5.72% 25 Jan 2038	670,619	680,047
	HOME DEPOT INC	4% 15 Sep 2025	1,805,000	1,791,499
	HSBC HOLDINGS PLC	1% 12 Sep 2026	2,085,000	2,099,095
	HSBC USA INC	5.625% 17 Mar 2025	670,000	673,772
	HUDSON PACIFIC PROPERTIE	5.95% 15 Feb 2028	735,000	656,171
	HUDSONS BAY SIMON JV TRUST	3.914% 05 Aug 2034	168,666	151,476
	HUNTINGTON BANCSHARES	1% 21 Aug 2029	755,000	778,632
	HUNTINGTON NATIONAL BANK	5.65% 10 Jan 2030	495,000	501,390
	HYATT HOTELS CORP	5.75% 30 Jan 2027	900,000	920,259
	HYUNDAI CAPITAL AMERICA	5.95% 21 Sep 2026	1,815,000	1,845,256
	ING GROEP NV	1% 01 Apr 2027	2,100,000	1,943,823
	IQVIA INC	6.25% 01 Feb 2029	580,000	606,083
	ITC HOLDINGS CORP	4.95% 22 Sep 2027	1,800,000	1,808,784
	JACKSON NATL LIFE GLOBAL	5.25% 12 Apr 2028	1,805,000	1,760,200
	JEFFERIES FIN GROUP INC	5.875% 21 Jul 2028	825,000	846,978
	JEFFERIES FIN LLC / JFIN	5% 15 Aug 2028	680,000	615,060
	JOHN DEERE CAPITAL CORP	5.15% 08 Sep 2026	2,585,000	2,633,857
*	JP MORGAN CHASE BANK NA	5.11% 08 Dec 2026	2,585,000	2,611,057
*	JPMORGAN CHASE + CO	1% 23 Oct 2029	1,270,000	1,335,951
	KEY BANK NA	5.85% 15 Nov 2027	745,000	745,432
	KIA CORP	2.375% 14 Feb 2025	875,000	847,910
	KINETIK HOLDINGS LP	6.625% 15 Dec 2028	1,795,000	1,829,267
	KUBOTA CREDIT OWNER TRUST	5.4% 17 Feb 2026	869,361	868,179
	LAD AUTO RECEIVABLES TRUST	6.12% 15 Sep 2027	1,760,000	1,772,915
	LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,340,000	1,305,763
	LLOYDS BANKING GROUP PLC	1% 07 Aug 2027	305,000	310,667
	LOWE S COS INC	4.8% 01 Apr 2026	1,290,000	1,291,226
	M+T EQUIPMENT NOTES	5.74% 15 Jul 2030	980,000	984,667
	MACQUARIE BANK LTD	5.391% 07 Dec 2026	1,810,000	1,833,693
	MAIN STREET CAPITAL CORP	3% 14 Jul 2026	565,000	515,935
	MARLETTE FUNDING TRUST	5.18% 15 Nov 2032	159,716	159,225
	MASSACHUSETTS EDUCATIONAL	3.85% 25 May 2033	215,967	205,884
	MED TRUST	1% 15 Nov 2038	1,074,842	1,052,684
	MERCURY FINANCIAL CREDIT CARD	2.5% 21 Sep 2026	1,610,000	1,531,948
	MINERAL RESOURCES LTD	9.25% 01 Oct 2028	645,000	679,907
	MORGAN STANLEY	1% 21 Oct 2025	2,450,000	2,359,007
	MORGAN STANLEY BAML TRUST	3.277% 15 Oct 2030	1,451,132	1,248,598
	MORGAN STANLEY BANK NA	5.882% 30 Oct 2026	1,020,000	1,048,846
	MORGAN STANLEY DIRECT	4.5% 11 Feb 2027	515,000	496,965
	MUTUAL OF OMAHA GLOBAL	5.8% 27 Jul 2026	1,265,000	1,290,199
	NATIONAL BANK OF CANADA	5.6% 18 Dec 2028	895,000	919,979
	NATIONAL RURAL UTIL COOP	5.6% 13 Nov 2026	1,025,000	1,051,722
	NATIONWIDE BLDG SOCIETY	1% 18 Oct 2027	750,000	775,553
	NATWEST GROUP PLC	1% 02 Mar 2027	1,260,000	1,271,945
	NAVIENT CORP	11.5% 15 Mar 2031	635,000	699,313
	NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	262,546	240,786
	NAVIENT STUDENT LOAN TRUST	1.17% 16 Sep 2069	103,538	92,559

	NAVIENT STUDENT LOAN TRUST	1.06% 15 Oct 2069	947,336	831,702
	NAVISTAR FINANCIAL DEALER NOTE	6.18% 25 Aug 2028	750,000	761,860
	NEW ECONOMY ASSETS PHASE 1 ISS	1.91% 20 Oct 2061	1,565,000	1,369,515
*	NEW YORK LIFE GLOBAL FDG	5.45% 18 Sep 2026	890,000	910,621
	NEXTERA ENERGY CAPITAL	6.051% 01 Mar 2025	650,000	655,980
	NEXTERA ENERGY CAPITAL	5.749% 01 Sep 2025	1,060,000	1,071,109
	NISSAN MOTOR ACCEPTANCE	7.05% 15 Sep 2028	480,000	506,419
	NUCOR CORP	3.95% 23 May 2025	735,000	723,850
	O REILLY AUTOMOTIVE INC	5.75% 20 Nov 2026	1,155,000	1,183,170
	ONEMAIN DIRECT AUTO	5.41% 14 Nov 2029	1,845,000	1,848,616
	ONEOK INC	2.2% 15 Sep 2025	1,670,000	1,588,254
	OPG TRUST	1% 15 Oct 2036	1,836,805	1,793,083
	ORIX CORP	3.25% 04 Dec 2024	425,000	416,411
	PENFED AUTO RECEIVABLES OWNER	4.18% 15 Dec 2028	440,000	434,713
	PIEDMONT OPERATING PARTN	9.25% 20 Jul 2028	775,000	819,415
	PIONEER NATURAL RESOURCE	5.1% 29 Mar 2026	1,580,000	1,591,534
	PNC FINANCIAL SERVICES	1% 20 Oct 2027	2,540,000	2,636,520
	PRESTIGE AUTO RECEIVABLES TRUS	1.53% 15 Feb 2028	785,000	748,054
	PRICOA GLOBAL FUNDING 1	5.55% 28 Aug 2026	1,810,000	1,846,906
	PROSUS NV	3.257% 19 Jan 2027	1,370,000	1,269,442
	PROTECTIVE LIFE GLOBAL	5.209% 14 Apr 2026	1,805,000	1,804,946
	RELIANCE STAND LIFE II	5.243% 02 Feb 2026	1,780,000	1,763,660
	ROYAL BANK OF CANADA	1% 19 Jan 2024	1,820,000	1,819,290
	ROYAL BANK OF CANADA	5.2% 20 Jul 2026	1,285,000	1,299,739
	RTX CORP	3.2% 15 Mar 2024	1,775,000	1,766,303
	RTX CORP	5.75% 08 Nov 2026	2,535,000	2,604,079
	RYDER SYSTEM INC	6.3% 01 Dec 2028	1,245,000	1,320,684
	SANTANDER DRIVE AUTO	4.13% 16 Aug 2027	1,250,000	1,233,598
	SANTANDER DRIVE AUTO	5.61% 17 Jul 2028	510,000	512,389
	SANTANDER DRIVE AUTO	5.09% 15 May 2030	385,000	380,482
	SANTANDER DRIVE AUTO	4.43% 15 Mar 2027	625,000	617,989
	SANTANDER DRIVE AUTO	5.77% 15 Dec 2028	1,115,000	1,128,034
	SCOTT TRUST 2023 SFS	5.909% 15 Mar 2040	795,000	794,832
	SEMPRA	5.4% 01 Aug 2026	2,055,000	2,082,886
	SOCIAL PROFESSIONAL LOAN PROGR		14,292	13,897
	SONOCO PRODUCTS CO	1.8% 01 Feb 2025	2,420,000	2,327,943
	SOUTHWEST AIRLINES CO	5.25% 04 May 2025	835,000	835,284
	SPGN TFLM MORTGAGE TRUST	1% 15 Feb 2039	1,585,000	1,532,932
	STANDARD CHARTERED PLC	1% 08 Feb 2030	1,495,000	1,581,381
	STARBUCKS CORP	4.75% 15 Feb 2026	2,565,000	2,575,850
	STARWOOD PROPERTY TRUST	3.75% 31 Dec 2024	1,380,000	1,353,159
*	STATE STREET CORP	1% 21 Nov 2029	1,275,000	1,319,485
	SWEDBANK AB	6.136% 12 Sep 2026	2,580,000	2,634,103
	SYNCHRONY BANK	5.4% 22 Aug 2025	1,085,000	1,068,367
	SYNCHRONY CARD ISSUANCE TRUST	5.54% 15 Jul 2029	455,000	462,668
	SYNCHRONY FINANCIAL	4.875% 13 Jun 2025	230,000	226,074
	TAKE TWO INTERACTIVE SOF	3.3% 28 Mar 2024	83,000	82,477

TAPESTRY INC	7.35% 27 Nov 2028	2,045,000	2,148,170
TARGA RESOURCES CORP	6.15% 01 Mar 2029	730,000	764,974
TEVA PHARMACEUTICAL INDU	4.75% 09 May 2027	825,000	791,934
THERMO FISHER SCIENTIFIC	5% 31 Jan 2029	1,160,000	1,192,329
TORONTO DOMINION BANK	5.264% 11 Dec 2026	600,000	612,582
TOYOTA LEASE OWNER TRUST	4.93% 20 Apr 2026	1,465,000	1,462,082
TOYOTA MOTOR CREDIT CORP	5% 14 Aug 2026	1,655,000	1,676,019
TOYOTA MOTOR CREDIT CORP	5.55% 20 Nov 2030	645,000	680,365
TRANSCANADA PIPELINES	1% 09 Mar 2026	1,780,000	1,783,346
TREASURY BILL	0.01% 11 Jan 2024	32,820,000	32,772,252
TRUIST FINANCIAL CORP	1% 08 Jun 2027	1,395,000	1,419,984
TRUIST FINANCIAL CORP	1% 30 Oct 2029	780,000	843,149
TTX CO	5.5% 25 Sep 2026	2,595,000	2,639,790
UBS AG LONDON	5.65% 11 Sep 2028	1,255,000	1,302,853
UNICREDIT SPA	1% 22 Sep 2026	1,425,000	1,340,882
UNITED AIRLINES INC	4.375% 15 Apr 2026	405,000	395,009
UNITED AUTO CREDIT SECURITIZAT	5.81% 10 May 2027	815,000	808,851
US TREASURY N/B	3.875% 30 Apr 2025	5,100,000	5,054,180
US TREASURY N/B	4.625% 30 Jun 2025	11,430,000	11,457,682
US TREASURY N/B	4.75% 31 Jul 2025	6,685,000	6,716,075
US TREASURY N/B	5% 31 Oct 2025	116,460,000	117,802,020
VMWARE LLC	4.65% 15 May 2027	1,335,000	1,324,947
VOLKSWAGEN GROUP AMERICA	6.2% 16 Nov 2028	1,265,000	1,328,288
WEC ENERGY GROUP INC	5.6% 12 Sep 2026	1,555,000	1,583,581
WELLS FARGO + COMPANY	1% 25 Apr 2026	425,000	416,798
WELLS FARGO BANK NA	5.254% 11 Dec 2026	2,585,000	2,618,967
WESTLAKE AUTOMOBILE	0.62% 15 Jul 2026	4,465	4,456
WESTLAKE AUTOMOBILE	1.58% 15 Jan 2027	1,920,000	1,858,698
WHEELS FLEET LEASE FUNDING LLC	5.8% 18 Apr 2038	2,425,000	2,436,969
WILLIAMS COMPANIES INC	5.4% 02 Mar 2026	1,020,000	1,030,628
WORLD FINANCIAL NETWORK	5.02% 15 Mar 2030	2,575,000	2,576,967
WORLD OMNI AUTOMOBILE LEASE	3.21% 18 Feb 2025	346,042	343,863
WORLD OMNI SELECT AUTO TRUST	0.85% 16 Aug 2027	675,000	643,476
	Sub-Total: Fund 5749 12 of 16		**Total $ 520,838,323**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	7 ELEVEN INC	0.95% 10 Feb 2026	125,000		$ 115,601
	7 ELEVEN INC	1.8% 10 Feb 2031	100,000		81,385
	ABN AMRO BANK NV	1% 18 Sep 2027	200,000		204,312
	ABN AMRO BANK NV	1% 13 Oct 2026	1,000,000		1,015,460
	ADVANCE AUTO PARTS	5.95% 09 Mar 2028	450,000		448,052
	AERCAP IRELAND CAP/GLOBA	4.45% 03 Apr 2026	150,000		147,290
	AERCAP IRELAND CAP/GLOBA	1.75% 30 Jan 2026	161,000		149,667
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	150,000		138,956
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	150,000		136,809
	AERCAP IRELAND CAP/GLOBA	6.1% 15 Jan 2027	340,000		347,385
	AIB GROUP PLC	1% 13 Sep 2029	310,000		326,678
	AIR CANADA 2013 1A PTT	4.125% 15 Nov 2026	112,457		107,671
	AIR CANADA 2015 1A PTT	3.6% 15 Sep 2028	124,500		116,925
	AIR CANADA 2017 1A PTT	3.55% 15 Jul 2031	123,504		106,782
	AIR CANADA 2017 1AA PTT	3.3% 15 Jul 2031	87,048		78,215
	AIR LEASE CORP	3.25% 01 Mar 2025	110,000		107,135
	AIR LEASE CORP	3.375% 01 Jul 2025	454,000		439,722
	AIR LEASE CORP	1.875% 15 Aug 2026	365,000		336,077
	ALEXANDRIA REAL ESTATE E	3.8% 15 Apr 2026	38,000		37,001
	ALLY AUTO RECEIVABLES TRUST	5.46% 15 May 2028	696,000		705,016
	ALTRIA GROUP INC	2.45% 04 Feb 2032	250,000		204,480
	AMAZON.COM INC	3.6% 13 Apr 2032	365,000		347,728
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	134,900		123,384
	AMER AIRLINE 16 3 AA PTT	3% 15 Apr 2030	155,959		140,597
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	52,815		49,091
	AMERICAN ELECTRIC POWER	2.3% 01 Mar 2030	230,000		196,869
	AMERICAN TOWER CORP	3.375% 15 Oct 2026	100,000		95,886
	AMERICAN TOWER CORP	2.1% 15 Jun 2030	180,000		151,304
	AMERICAN TOWER CORP	1.875% 15 Oct 2030	320,000		262,634
	AMERICAN TOWER CORP	1.5% 31 Jan 2028	610,000		533,506
	AMERICREDIT AUTOMOBILE	4.38% 18 Apr 2028	205,000		203,025
	AMGEN INC	5.25% 02 Mar 2033	795,000		815,853
	AMSR TRUST	3.95% 17 Jun 2040	1,000,000		941,988
	AMSR TRUST	1.527% 17 Aug 2038	1,055,000		952,864
	AMSR TRUST	1.476% 17 Oct 2038	1,313,000		1,178,013
	AMSR TRUST	1.379% 17 Nov 2037	790,456		735,219
	AMSR TRUST	1.355% 17 Nov 2037	1,200,000		1,115,927
	ANZ NEW ZEALAND INTL/LDN	5.355% 14 Aug 2028	240,000		245,304
	APA INFRASTRUCTURE LTD	4.2% 23 Mar 2025	150,000		147,773
	APA INFRASTRUCTURE LTD	4.25% 15 Jul 2027	159,000		154,426
	ARROW ELECTRONICS INC	3.875% 12 Jan 2028	44,000		41,816
	ARROW ELECTRONICS INC	3.25% 08 Sep 2024	132,000		129,718

AT+T INC	2.3% 01 Jun 2027	470,000	436,762
AT+T INC	2.75% 01 Jun 2031	210,000	184,256
ATHENE GLOBAL FUNDING	2.75% 25 Jun 2024	130,000	127,737
ATHENE GLOBAL FUNDING	2.95% 12 Nov 2026	640,000	596,275
ATMOS ENERGY CORP	5.9% 15 Nov 2033	370,000	402,220
AVOLON HOLDINGS FNDG LTD	5.25% 15 May 2024	245,000	243,657
AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	350,000	337,901
AVOLON HOLDINGS FNDG LTD	4.25% 15 Apr 2026	145,000	140,128
AVOLON HOLDINGS FNDG LTD	2.125% 21 Feb 2026	185,000	171,502
AVOLON HOLDINGS FNDG LTD	2.528% 18 Nov 2027	249,000	220,888
AVOLON HOLDINGS FNDG LTD	6.375% 04 May 2028	805,000	821,333
BANCO BILBAO VIZCAYA ARG	1.125% 18 Sep 2025	800,000	746,256
BANCO SANTANDER SA	1.849% 25 Mar 2026	400,000	370,560
BANCO SANTANDER SA	1% 14 Sep 2027	200,000	181,012
BANCO SANTANDER SA	2.746% 28 May 2025	600,000	579,192
BANK OF AMERICA CORP	4.25% 22 Oct 2026	142,000	139,471
BANK OF AMERICA CORP	3.95% 21 Apr 2025	123,000	120,956
BANK OF AMERICA CORP	1% 24 Apr 2028	300,000	286,806
BANK OF AMERICA CORP	1% 23 Jan 2026	170,000	166,053
BANK OF AMERICA CORP	1% 05 Mar 2029	81,000	77,410
BANK OF AMERICA CORP	1% 11 Mar 2027	760,000	703,258
BANK OF AMERICA CORP	1% 14 Jun 2029	219,000	193,364
BANK OF AMERICA CORP	1% 02 Apr 2026	450,000	437,963
BANK OF AMERICA CORP	1% 20 Jan 2027	285,000	284,558
BANK OF AMERICA CORP	1% 25 Apr 2029	390,000	392,718
BANK OF AMERICA CORP	1% 15 Sep 2029	670,000	692,257
BANK OF IRELAND GROUP	1% 30 Sep 2027	200,000	182,756
BANK OF IRELAND GROUP	1% 16 Sep 2026	279,000	281,977
BANK OF MONTREAL	5.717% 25 Sep 2028	330,000	342,517
BANK OF NOVA SCOTIA	1.3% 15 Sep 2026	411,000	374,548
BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	460,000	435,905
BANK OF NOVA SCOTIA	3.45% 11 Apr 2025	600,000	587,538
BANK OF NOVA SCOTIA	4.85% 01 Feb 2030	343,000	342,914
BANK OF NY MELLON CORP	1% 25 Oct 2029	285,000	302,858
BANK OF NY MELLON CORP	1% 25 Oct 2034	220,000	244,158
BANQUE FED CRED MUTUEL	1.604% 04 Oct 2026	200,000	182,546
BANQUE FED CRED MUTUEL	4.935% 26 Jan 2026	400,000	398,432
BANQUE FED CRED MUTUEL	5.896% 13 Jul 2026	505,000	515,292
BARCLAYS PLC	1% 02 Nov 2028	410,000	438,384
BARCLAYS PLC	1% 13 Sep 2027	300,000	308,949
BAT CAPITAL CORP	2.259% 25 Mar 2028	145,000	129,868
BAT INTL FINANCE PLC	1.668% 25 Mar 2026	110,000	102,183
BB UBS TRUST	3.43% 05 Nov 2036	1,500,000	1,402,231
BHP BILLITON FIN USA LTD	5.25% 08 Sep 2030	380,000	393,862
BNP PARIBAS	1% 09 Jun 2026	200,000	190,964
BNP PARIBAS	1% 13 Jan 2027	200,000	184,538
BNP PARIBAS	1% 15 Sep 2029	526,000	457,862

BNP PARIBAS	1% 20 Jan 2033	255,000	216,449
BOC AVIATION LTD	3.5% 10 Oct 2024	200,000	196,982
BOEING CO	3.25% 01 Mar 2028	245,000	230,415
BOEING CO	3.1% 01 May 2026	550,000	528,831
BOEING CO	4.875% 01 May 2025	120,000	119,472
BOEING CO	5.04% 01 May 2027	390,000	393,842
BOEING CO	2.196% 04 Feb 2026	60,000	56,712
BP CAP MARKETS AMERICA	4.812% 13 Feb 2033	280,000	282,948
BPCE SA	1% 19 Oct 2027	250,000	257,373
BPCE SA	4.625% 11 Jul 2024	200,000	197,924
BPCE SA	2.375% 14 Jan 2025	900,000	870,210
BRITISH AIR 13 1 A PTT	4.625% 20 Dec 2025	327,745	326,273
BRITISH AIR 18 1 A PTT	4.125% 20 Mar 2033	147,792	131,755
BRITISH AIR 18 1 AA PTT	3.8% 20 Mar 2033	110,198	102,715
BRITISH AIR 19 1 A PTT	3.35% 15 Dec 2030	800,485	724,159
BRIXMOR OPERATING PART	3.85% 01 Feb 2025	160,000	156,722
BROADCOM INC	3.137% 15 Nov 2035	770,000	633,117
BROOKFIELD FINANCE INC	3.9% 25 Jan 2028	84,000	80,894
BROOKFIELD FINANCE INC	4.85% 29 Mar 2029	93,000	92,594
BUNGE LTD FINANCE CORP	2.75% 14 May 2031	370,000	322,370
BXP TRUST	3.379% 13 Jun 2039	1,000,000	930,357
CAIXABANK SA	1% 13 Sep 2027	295,000	302,617
CAMPBELL SOUP CO	4.15% 15 Mar 2028	150,000	147,110
CANADIAN IMPERIAL BANK	5.986% 03 Oct 2028	500,000	523,700
CAPITAL ONE FINANCIAL CO	4.2% 29 Oct 2025	70,000	68,734
CAPITAL ONE FINANCIAL CO	1% 02 Nov 2027	330,000	296,838
CARGILL INC	1.7% 02 Feb 2031	450,000	369,689
CARMAX AUTO OWNER TRUST	0.34% 15 Dec 2025	234,420	230,221
CARMAX AUTO OWNER TRUST	4.75% 15 Oct 2027	850,000	847,434
CARMAX AUTO OWNER TRUST	5.72% 16 Nov 2026	799,000	801,128
CELANESE US HOLDINGS LLC	6.05% 15 Mar 2025	68,000	68,411
CGI INC	1.45% 14 Sep 2026	646,000	585,773
CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	330,000	326,720
CITIBANK NA	5.803% 29 Sep 2028	600,000	626,076
CITIGROUP INC	4.3% 20 Nov 2026	250,000	245,193
CITIGROUP INC	3.875% 26 Mar 2025	350,000	343,585
CITIGROUP INC	4.4% 10 Jun 2025	95,000	93,927
CITIGROUP INC	4.45% 29 Sep 2027	27,000	26,392
CITIGROUP INC	3.2% 21 Oct 2026	97,000	92,541
CITIGROUP INC	1% 24 Jul 2028	390,000	371,912
CITIGROUP INC	1% 23 Apr 2029	157,000	151,373
CITIGROUP INC	1% 20 Mar 2030	260,000	246,711
CITIGROUP INC	1% 24 Apr 2025	205,000	203,487
CITIGROUP INC	1% 08 Apr 2026	500,000	486,195
CMS ENERGY CORP	2.95% 15 Feb 2027	58,000	54,407
CONAGRA BRANDS INC	1.375% 01 Nov 2027	225,000	197,863
CONSTELLATION EN GEN LLC	5.8% 01 Mar 2033	262,000	275,957

CONSTELLATION EN GEN LLC	3.25% 01 Jun 2025	435,000	422,637
CONSUMERS 23 SECURE FUND	5.21% 01 Sep 2031	1,339,000	1,372,756
CONSUMERS ENERGY CO	4.625% 15 May 2033	330,000	329,878
COOPERATIEVE RABOBANK UA	3.75% 21 Jul 2026	250,000	239,673
COOPERATIEVE RABOBANK UA	1% 28 Feb 2029	450,000	456,975
COPT DEFENSE PROP LP	2.25% 15 Mar 2026	620,000	579,117
COREBRIDGE FINANCIAL INC	3.65% 05 Apr 2027	320,000	308,278
COREBRIDGE FINANCIAL INC	3.85% 05 Apr 2029	230,000	217,320
COREBRIDGE GLOB FUNDING	5.9% 19 Sep 2028	210,000	217,056
COREVEST AMERICAN FINANCE LTD	2.705% 15 Oct 2052	1,152,626	1,114,913
COREVEST AMERICAN FINANCE LTD	1.358% 15 Aug 2053	58,490	54,252
COREVEST AMERICAN FINANCE LTD	1.569% 15 Apr 2053	1,316,145	1,203,456
CPS AUTO TRUST	2.88% 15 Jun 2026	135,795	135,249
CREDIT ACCEPTANCE AUTO LOAN TR	6.48% 15 Mar 2033	3,000,000	3,034,450
CREDIT ACCEPTANCE AUTO LOAN TR	6.39% 15 Aug 2033	960,000	972,807
CREDIT ACCEPTANCE AUTO LOAN TR	4.6% 15 Jun 2032	1,200,000	1,188,042
CREDIT ACCEPTANCE AUTO LOAN TR	1.26% 15 Oct 2030	1,040,397	1,019,642
CREDIT ACCEPTANCE AUTO LOAN TR	1% 15 May 2030	549,839	542,821
CREDIT AGRICOLE LONDON	1% 16 Jun 2026	450,000	427,347
CREDIT AGRICOLE SA	1% 26 Jan 2027	690,000	635,166
CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	800,000	700,370
CREDIT SUISSE NEW YORK	2.95% 09 Apr 2025	280,000	271,292
CREDIT SUISSE NEW YORK	1.25% 07 Aug 2026	930,000	843,482
CREDIT SUISSE NEW YORK	7.95% 09 Jan 2025	355,000	362,853
CRH AMERICA INC	3.875% 18 May 2025	200,000	195,698
CROWN CASTLE INC	4% 01 Mar 2027	38,000	36,803
CROWN CASTLE INC	1.35% 15 Jul 2025	410,000	387,147
CVS HEALTH CORP	4.3% 25 Mar 2028	53,000	52,157
CVS HEALTH CORP	5.125% 21 Feb 2030	650,000	660,907
CVS PASS THROUGH TRUST	6.036% 10 Dec 2028	139,062	139,640
CVS PASS THROUGH TRUST	5.773% 10 Jan 2033	33,971	34,176
DAIMLER TRUCK FINAN NA	3.5% 07 Apr 2025	440,000	430,751
DELL INT LLC / EMC CORP	5.25% 01 Feb 2028	357,000	366,553
DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	150,000	153,527
DELL INT LLC / EMC CORP	4.9% 01 Oct 2026	362,000	362,431
DELTA AIR LINES 2015 1AA	3.625% 30 Jan 2029	599,343	560,578
DEUTSCHE BANK NY	3.7% 30 May 2024	367,000	363,466
DEUTSCHE BANK NY	1% 24 Nov 2026	235,000	220,282
DEUTSCHE BANK NY	1% 18 Jan 2029	150,000	157,301
DEUTSCHE BANK NY	1% 20 Nov 2029	180,000	189,545
DISCOVERY COMMUNICATIONS	3.45% 15 Mar 2025	100,000	97,460
DNB BANK ASA	1% 16 Sep 2026	700,000	649,537
DOMINION ENERGY INC	2.85% 15 Aug 2026	76,000	71,665
DT AUTO OWNER TRUST	6.29% 16 Aug 2027	381,104	382,415
DT AUTO OWNER TRUST	5.88% 15 Apr 2027	1,728,909	1,728,800
DUKE ENERGY CAROLINAS	6% 01 Dec 2028	100,000	105,623
DUQUESNE LIGHT HOLDINGS	3.616% 01 Aug 2027	200,000	186,584

EASTERN GAS TRAN	3% 15 Nov 2029	384,000	344,832
ECOPETROL SA	4.125% 16 Jan 2025	150,000	146,616
ECOPETROL SA	5.375% 26 Jun 2026	139,000	136,365
EDISON INTERNATIONAL	4.125% 15 Mar 2028	150,000	144,974
EIDP INC	4.5% 15 May 2026	272,000	271,263
ELEMENT FLEET MANAGEMENT	1.6% 06 Apr 2024	135,000	133,137
ELEMENT FLEET MANAGEMENT	6.319% 04 Dec 2028	210,000	216,955
ENBRIDGE INC	5.7% 08 Mar 2033	230,000	239,520
ENERGY TRANSFER LP	4.95% 15 May 2028	80,000	79,750
ENERGY TRANSFER LP	4.15% 15 Sep 2029	156,000	148,936
ENERGY TRANSFER LP	4.75% 15 Jan 2026	136,000	135,100
ENERGY TRANSFER LP	5.5% 01 Jun 2027	364,000	369,049
ENI USA INC	7.3% 15 Nov 2027	110,000	118,306
ENTERGY CORP	2.95% 01 Sep 2026	44,000	41,797
EQT CORP	3.9% 01 Oct 2027	101,000	96,758
EQUINIX INC	2.9% 18 Nov 2026	335,000	318,776
EVERGY INC	2.45% 15 Sep 2024	380,000	371,313
EVERGY MISSOURI WEST INC	5.15% 15 Dec 2027	360,000	362,743
EXETER AUTOMOBILE RECEIVABLES	4.21% 15 Jan 2026	142,764	142,661
EXETER AUTOMOBILE RECEIVABLES	5.43% 15 Apr 2026	1,133,673	1,132,915
EXETER AUTOMOBILE RECEIVABLES	5.7% 17 Aug 2026	500,000	499,802
EXETER AUTOMOBILE RECEIVABLES	6.04% 15 Jul 2026	1,000,000	1,000,736
EXTRA SPACE STORAGE LP	4% 15 Jun 2029	243,000	231,961
F+G GLOBAL FUNDING	1.75% 30 Jun 2026	170,000	153,804
FANNIE MAE	1% 25 Sep 2041	30,289	29,946
FANNIE MAE	3% 25 May 2026	301,209	294,202
FANNIE MAE	4% 25 Oct 2041	35,023	33,773
FANNIE MAE	1% 25 Jan 2041	2,590,468	2,614,477
FANNIE MAE	1% 25 Sep 2042	137,715	134,900
FANNIE MAE	4% 25 Jan 2043	609,559	588,352
FANNIE MAE	3.5% 25 Mar 2043	40,378	37,800
FANNIE MAE	3% 25 Jan 2046	249,650	229,180
FANNIE MAE	1% 25 Mar 2034	51,801	51,658
FANNIE MAE	1% 25 Oct 2035	86,278	85,296
FANNIEMAE ACES	1% 25 May 2027	1,739,605	1,670,854
FANNIEMAE ACES	2.98% 25 Aug 2029	1,126,807	1,053,700
FANNIEMAE ACES	1% 25 Jun 2027	1,055,005	1,013,180
FANNIEMAE ACES	1% 25 Apr 2028	989,916	946,246
FANNIEMAE ACES	1% 25 Nov 2031	1,261,000	1,037,191
FANNIEMAE ACES	1% 25 Apr 2032	1,250,000	1,049,925
FANNIEMAE ACES	1% 25 May 2032	1,112,269	1,079,916
FED CAISSES DESJARDINS	2.05% 10 Feb 2025	300,000	289,329
FED CAISSES DESJARDINS	4.4% 23 Aug 2025	710,000	701,011
FED CAISSES DESJARDINS	5.7% 14 Mar 2028	200,000	206,208
FED HM LN PC POOL Q14126	3.5% 01 Dec 2042	887,651	837,890
FED HM LN PC POOL Q16560	4% 01 Mar 2043	2,898,038	2,809,772
FED HM LN PC POOL Q40992	4% 01 Jun 2046	531,910	513,338

FED HM LN PC POOL Q42280	4% 01 Aug 2046	153,910	148,537
FED HM LN PC POOL QB1397	2.5% 01 Jul 2050	205,922	175,282
FED HM LN PC POOL QC3244	3% 01 Jun 2051	754,932	672,381
FED HM LN PC POOL RA5276	2.5% 01 May 2051	940,004	808,026
FED HM LN PC POOL RA7937	5% 01 Sep 2052	799,767	792,116
FED HM LN PC POOL U91363	4% 01 May 2043	880,936	854,039
FED HM LN PC POOL U93176	3.5% 01 Jul 2046	262,618	245,971
FED HM LN PC POOL WA1626	3.45% 01 Aug 2032	1,371,870	1,281,100
FED HM LN PC POOL WN1157	1.8% 01 Nov 2028	1,000,000	886,781
FED HM LN PC POOL WN3233	3.19% 01 Jul 2033	1,500,000	1,358,990
FED HM LN PC POOL ZM6956	4.5% 01 Jun 2048	515,450	512,661
FHLMC MULTIFAMILY STRUCTURED	3.92% 25 May 2028	788,062	777,172
FHLMC MULTIFAMILY STRUCTURED	1% 25 Sep 2025	1,671,664	1,601,274
FHLMC MULTIFAMILY STRUCTURED	1% 25 Sep 2032	1,300,000	1,234,003
FHLMC MULTIFAMILY STRUCTURED	4.614% 25 Feb 2033	1,200,000	1,215,424
FHLMC MULTIFAMILY STRUCTURED	1% 25 Nov 2030	550,000	564,862
FIDELITY + GUARANTY LIFE	5.5% 01 May 2025	900,000	887,571
FIRSTKEY HOMES TRUST	1.266% 19 Oct 2037	881,589	816,773
FIRSTKEY HOMES TRUST	1.376% 17 Sep 2038	2,380,846	2,129,968
FIRSTKEY HOMES TRUST	1.538% 17 Aug 2038	1,257,038	1,132,931
FIRSTKEY HOMES TRUST	4.25% 17 Jul 2038	1,293,774	1,252,609
FISERV INC	3.2% 01 Jul 2026	215,000	207,002
FLAGSHIP CREDIT AUTO TRUST	1.79% 15 Oct 2026	337,898	332,075
FLORIDA POWER + LIGHT CO	5.1% 01 Apr 2033	350,000	362,275
FNMA POOL 890599	1% 01 Nov 2033	366,374	354,115
FNMA POOL AL3460	1% 01 May 2043	396,473	361,177
FNMA POOL AL7395	1% 01 Mar 2038	436,286	453,283
FNMA POOL AN2309	2.21% 01 Jul 2026	1,278,893	1,209,874
FNMA POOL AN2761	2.84% 01 Sep 2036	1,568,315	1,423,303
FNMA POOL AN2857	2.39% 01 Jun 2025	582,564	561,018
FNMA POOL AN3961	3.16% 01 Dec 2031	1,256,063	1,158,683
FNMA POOL AN4073	3.07% 01 Jan 2029	2,000,000	1,889,214
FNMA POOL AN4559	3.28% 01 Feb 2029	3,759,452	3,583,572
FNMA POOL AN5932	3.01% 01 Jul 2027	1,993,780	1,899,236
FNMA POOL AN6146	3.13% 01 Jul 2032	1,495,000	1,356,939
FNMA POOL AN6846	2.93% 01 Oct 2029	4,904,353	4,561,231
FNMA POOL AO8983	4% 01 Jul 2042	4,633,256	4,495,572
FNMA POOL AR4159	4% 01 Feb 2043	1,814,029	1,756,553
FNMA POOL AT2032	3.5% 01 Apr 2043	1,802,029	1,693,838
FNMA POOL BF0669	4% 01 Jun 2052	1,262,527	1,217,101
FNMA POOL BK8753	4.5% 01 Jun 2049	155,750	153,237
FNMA POOL BL5353	2.715% 01 Jun 2028	2,895,401	2,691,588
FNMA POOL BL5375	2.58% 01 Nov 2028	997,876	917,523
FNMA POOL BM3375	1% 01 Jan 2048	528,169	510,606
FNMA POOL BM3499	1% 01 Dec 2047	2,781,512	2,680,433
FNMA POOL BM6734	1% 01 Aug 2059	1,205,428	1,151,513
FNMA POOL BM7075	1% 01 Mar 2061	1,299,784	1,134,678

FNMA POOL BS3939	1.58% 01 Nov 2028	766,705	677,509
FNMA POOL BS4030	1.96% 01 Jan 2032	1,500,000	1,265,747
FNMA POOL BS4275	2.02% 01 Oct 2029	2,350,000	2,061,679
FNMA POOL BS4290	1.95% 01 Oct 2029	3,000,000	2,609,721
FNMA POOL BS4375	2.11% 01 Jan 2032	1,500,000	1,279,516
FNMA POOL BS4654	2.39% 01 Mar 2032	1,141,360	996,170
FNMA POOL BS5478	3.13% 01 Nov 2029	899,092	836,029
FNMA POOL BS5503	3.08% 01 Apr 2029	1,565,631	1,464,449
FNMA POOL BS5580	3.68% 01 Jan 2032	1,190,000	1,120,177
FNMA POOL BS5617	3.06% 01 May 2032	979,312	891,960
FNMA POOL BS5619	3.06% 01 May 2032	1,762,762	1,605,529
FNMA POOL BS5844	3.59% 01 Jan 2029	1,100,000	1,053,853
FNMA POOL BS5880	3.6% 01 Jan 2032	500,000	467,212
FNMA POOL BS6339	3.8% 01 Sep 2032	960,896	915,419
FNMA POOL BS6742	3.585% 01 Nov 2029	1,500,000	1,430,105
FNMA POOL BS7317	5.35% 01 Nov 2027	993,286	1,017,078
FNMA POOL BS7361	4.76% 01 Jan 2030	2,085,000	2,122,647
FNMA POOL BS7415	4.84% 01 Jan 2033	1,500,000	1,537,922
FNMA POOL BS7422	4.91% 01 Nov 2030	1,084,000	1,106,029
FNMA POOL BS7573	4.62% 01 Jan 2032	1,000,000	1,002,078
FNMA POOL BS7576	4.86% 01 Dec 2027	718,955	725,570
FNMA POOL BS7643	4.41% 01 Jun 2031	1,489,220	1,475,623
FNMA POOL BY4714	5% 01 Jun 2053	1,981,266	1,961,128
FNMA POOL BZ0132	5.63% 01 Mar 2031	1,400,000	1,464,901
FNMA POOL CA5702	2.5% 01 May 2050	945,128	817,943
FNMA POOL CB1878	3% 01 Oct 2051	903,222	802,734
FNMA POOL CB2637	2.5% 01 Jan 2052	853,659	732,370
FNMA POOL CB2670	3% 01 Jan 2052	799,890	707,049
FNMA POOL CB3378	4% 01 Apr 2052	1,067,365	1,012,796
FNMA POOL FM2096	1% 01 Nov 2049	1,770,113	1,642,650
FNMA POOL FS0795	1% 01 Jan 2042	1,108,102	1,019,248
FNMA POOL FS5384	1% 01 Jun 2051	1,935,276	1,671,010
FNMA POOL FS6514	1% 01 Sep 2051	1,500,000	1,287,992
FNMA POOL MA2761	3.5% 01 Sep 2046	181,475	169,772
FNMA POOL MA2793	3.5% 01 Oct 2046	406,335	380,132
FORD CREDIT AUTO OWNER TRUST	4.56% 15 Dec 2028	780,000	778,515
FORTIS INC	3.055% 04 Oct 2026	75,000	71,217
FREDDIE MAC	4.5% 15 Nov 2036	415,058	414,894
FREDDIE MAC	3% 15 Jan 2026	485,731	475,041
FREDDIE MAC	4% 15 Jan 2041	134,003	129,462
FREDDIE MAC	3% 15 Feb 2026	96,083	93,968
FREDDIE MAC	3.5% 15 Nov 2025	39,018	38,380
FREDDIE MAC	4.5% 15 Jan 2041	681,810	679,716
FREDDIE MAC	4.5% 15 Jan 2041	15,326	15,193
FREDDIE MAC	3% 15 Jan 2027	1,728,538	1,690,307
FREDDIE MAC	1% 15 May 2042	88,690	87,620
FREDDIE MAC	3.5% 15 Nov 2042	500,204	468,101

FREDDIE MAC	1% 15 Jun 2043	189,764	184,876
FREDDIE MAC	1.5% 25 Aug 2050	1,412,544	1,146,382
FREDDIE MAC	1.5% 25 Aug 2050	1,466,717	1,168,372
FREDDIE MAC	3.5% 15 Oct 2025	134,723	132,572
FREDDIE MAC	1% 15 Oct 2040	65,339	64,282
FREDDIE MAC	2% 25 Dec 2051	1,162,950	1,022,800
FREDDIE MAC	2.5% 25 Feb 2052	1,587,610	1,441,655
FREDDIE MAC	5.5% 15 Aug 2033	79,000	79,229
FREDDIE MAC	5% 15 Feb 2035	219,461	222,140
FREDDIE MAC	1% 15 Jul 2039	25,796	26,192
FREDDIE MAC SCRT	3.25% 25 Nov 2061	2,034,905	1,763,182
FREDDIE MAC SCRT	3.5% 25 Jun 2057	682,703	613,714
FREDDIE MAC SCRT	3.5% 25 May 2057	843,271	782,530
FREDDIE MAC SCRT	3.5% 25 Mar 2058	1,584,779	1,495,217
FREDDIE MAC SCRT	3.5% 25 Jul 2058	443,731	395,209
FREDDIE MAC SCRT	3.5% 25 Jul 2058	362,715	343,307
FREDDIE MAC SCRT	3% 25 Oct 2062	1,438,557	1,218,827
FREDDIE MAC SCRT	4% 25 Aug 2058	908,860	848,990
FREDDIE MAC SCRT	4% 25 Feb 2059	1,122,210	1,042,496
FREDDIE MAC SLST	3.5% 25 Jun 2028	1,256,159	1,206,686
FREDDIE MAC SLST	3.5% 25 Nov 2028	835,256	795,888
FREDDIE MAC SLST	2.75% 25 Nov 2029	865,819	797,650
FREDDIEMAC STRIP	1% 15 Jul 2042	364,625	359,843
FREDDIEMAC STRIP	3% 15 Aug 2042	600,633	542,348
FREDDIEMAC STRIP	3% 15 Aug 2042	109,220	99,704
FREDDIEMAC STRIP	1% 15 Mar 2044	757,643	752,096
FREDDIEMAC STRIP	3% 15 Oct 2042	121,644	110,853
FREDDIEMAC STRIP	3% 15 Jan 2044	815,949	741,722
FRTKL	1.571% 17 Sep 2038	2,615,000	2,348,688
GAIF BOND ISSUER P/L	3.4% 30 Sep 2026	142,000	135,908
GENERAL MILLS INC	4.95% 29 Mar 2033	220,000	222,919
GENERAL MOTORS CO	6.8% 01 Oct 2027	330,000	350,308
GENERAL MOTORS FINL CO	1.25% 08 Jan 2026	511,000	472,956
GENERAL MOTORS FINL CO	3.8% 07 Apr 2025	115,000	112,695
GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	219,000	198,659
GLOBAL PAYMENTS INC	5.3% 15 Aug 2029	87,000	87,641
GLS AUTO RECEIVABLES TRUST	5.7% 15 Jan 2027	1,230,717	1,229,776
GM FINANCIAL AUTOMOBILE	3.42% 20 Jun 2025	1,340,974	1,333,045
GM FINANCIAL SECURITIZED TERM	0.35% 16 Oct 2025	187,514	184,958
GM FINANCIAL SECURITIZED TERM	5.45% 16 Jun 2028	1,070,000	1,085,522
GNMA II POOL BI0416	4.5% 20 Nov 2048	276,279	273,204
GNMA II POOL BK7169	5% 20 Dec 2048	184,833	186,318
GNMA II POOL BM9692	4.5% 20 Jul 2049	538,096	531,912
GNMA II POOL BN7043	4.5% 20 Sep 2049	1,151,042	1,137,813
GNMA II POOL BT8093	3.5% 20 Apr 2050	1,910,647	1,768,253
GNMA II POOL MA7534	2.5% 20 Aug 2051	2,161,186	1,893,386
GNMA II POOL MA8200	4% 20 Aug 2052	541,919	516,945

GOLDMAN SACHS GROUP INC	1% 24 Oct 2029	300,000	318,663
GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	55,000	53,988
GOLDMAN SACHS GROUP INC	1% 29 Sep 2025	363,000	356,902
GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	800,000	782,800
GOLDMAN SACHS GROUP INC	1% 24 Feb 2028	276,000	255,830
GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	300,000	303,102
GOLDMAN SACHS GROUP INC	3.5% 23 Jan 2025	150,000	147,159
GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	551,000	540,432
GOODMAN US FIN THREE	3.7% 15 Mar 2028	150,000	139,995
GOVERNMENT NATIONAL	5.5% 16 Mar 2034	462,779	474,820
GOVERNMENT NATIONAL	5.5% 20 Jul 2037	147,576	149,832
GOVERNMENT NATIONAL	5.25% 20 Jan 2038	135,602	137,591
GOVERNMENT NATIONAL	5.5% 20 Jun 2038	697,981	712,502
GOVERNMENT NATIONAL	1% 20 Apr 2065	223,088	221,450
GOVERNMENT NATIONAL	1% 20 Jul 2065	481,626	477,913
GOVERNMENT NATIONAL	1% 20 Sep 2065	414,342	411,395
GOVERNMENT NATIONAL	1% 20 Oct 2065	460,909	457,532
GOVERNMENT NATIONAL	1% 20 Dec 2065	380,399	378,428
GOVERNMENT NATIONAL	1% 20 Aug 2066	781,054	778,759
GOVERNMENT NATIONAL	1% 20 Sep 2066	718,807	716,786
GOVERNMENT NATIONAL	1% 20 Aug 2044	234,150	244,023
GOVERNMENT STIF 3	GOVERNMENT STIF 3	3,937,176	3,937,176
GRAY OAK PIPELINE LLC	2.6% 15 Oct 2025	190,000	180,211
GUARDIAN LIFE GLOB FUND	1.1% 23 Jun 2025	524,000	494,609
HALEON US CAPITAL LLC	3.375% 24 Mar 2027	501,000	482,408
HASBRO INC	3.9% 19 Nov 2029	365,000	340,300
HCA INC	5.25% 15 Jun 2026	440,000	441,795
HCA INC	4.125% 15 Jun 2029	370,000	354,331
HCA INC	5.2% 01 Jun 2028	90,000	90,980
HEALTHCARE RLTY HLDGS LP	3.1% 15 Feb 2030	169,000	148,130
HEALTHPEAK OP LLC	2.125% 01 Dec 2028	315,000	276,869
HF SINCLAIR CORP	5.875% 01 Apr 2026	152,000	153,622
HIGH STREET FNDG TRUST I	4.111% 15 Feb 2028	176,000	167,042
HOME DEPOT INC	4.5% 15 Sep 2032	281,000	286,952
HOME PARTNERS OF AMERICA	1.901% 17 Dec 2026	2,137,991	1,930,346
HSBC HOLDINGS PLC	1% 13 Mar 2028	200,000	192,836
HSBC HOLDINGS PLC	1% 12 Sep 2026	200,000	195,838
HSBC HOLDINGS PLC	1% 18 Apr 2026	550,000	522,726
HSBC HOLDINGS PLC	1% 22 Sep 2028	530,000	472,113
HSBC HOLDINGS PLC	1% 17 Aug 2029	200,000	174,782
HSBC HOLDINGS PLC	1% 22 Nov 2027	490,000	450,006
HSBC HOLDINGS PLC	1% 03 Nov 2028	305,000	327,045
HSBC HOLDINGS PLC	1% 09 Mar 2034	250,000	265,328
HUNTINGTON NATIONAL BANK	5.65% 10 Jan 2030	414,000	419,345
HYUNDAI AUTO RECEIVABLES	5.48% 17 Apr 2028	1,321,000	1,339,035
HYUNDAI CAPITAL AMERICA	2.65% 10 Feb 2025	550,000	533,704
HYUNDAI CAPITAL AMERICA	3% 10 Feb 2027	200,000	187,152

HYUNDAI CAPITAL AMERICA	1.8% 15 Oct 2025	160,000	150,483
HYUNDAI CAPITAL AMERICA	2.375% 15 Oct 2027	160,000	144,411
HYUNDAI CAPITAL AMERICA	5.65% 26 Jun 2026	1,042,000	1,049,867
INTEL CORP	5.125% 10 Feb 2030	600,000	623,628
INTUIT INC	5.2% 15 Sep 2033	800,000	839,648
ITC HOLDINGS CORP	2.95% 14 May 2030	250,000	220,483
JACKSON NATL LIFE GLOBAL	3.05% 29 Apr 2026	500,000	470,395
JBS USA LUX SA/FOOD/LUX	6.75% 15 Mar 2034	310,000	326,219
JM SMUCKER CO	6.2% 15 Nov 2033	115,000	125,623
KELLANOVA	5.25% 01 Mar 2033	248,000	254,468
KENVUE INC	5% 22 Mar 2030	440,000	455,167
KEYCORP	4.15% 29 Oct 2025	85,000	82,931
KEYCORP	1% 23 May 2025	180,000	175,950
KIMCO REALTY OP LLC	2.7% 01 Mar 2024	350,000	347,687
L3HARRIS TECH INC	5.4% 31 Jul 2033	237,000	246,662
LIBERTY MUTUAL GROUP INC	4.569% 01 Feb 2029	233,000	228,244
LIBERTY MUTUAL INSURANCE	8.5% 15 May 2025	200,000	206,622
LIBERTY MUTUAL INSURANCE	7.875% 15 Oct 2026	500,000	526,655
LLOYDS BANKING GROUP PLC	4.582% 10 Dec 2025	200,000	195,800
LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	200,000	195,748
LLOYDS BANKING GROUP PLC	1% 05 Feb 2026	400,000	386,112
LLOYDS BANKING GROUP PLC	1% 06 Mar 2029	240,000	246,312
LLOYDS BANKING GROUP PLC	1% 11 May 2027	220,000	201,698
LSEGA FINANCING PLC	2% 06 Apr 2028	430,000	384,532
LYB INT FINANCE III	1.25% 01 Oct 2025	123,000	114,937
MACQUARIE GROUP LTD	1% 28 Nov 2028	320,000	299,920
MACQUARIE GROUP LTD	6.207% 22 Nov 2024	884,000	889,110
MAGELLAN MIDSTREAM PARTN	3.2% 15 Mar 2025	46,000	44,747
MARTIN MARIETTA MATERIAL	3.45% 01 Jun 2027	114,000	109,146
MARVELL TECHNOLOGY INC	5.75% 15 Feb 2029	300,000	310,698
MERCEDES BENZ AUTO	4.51% 15 Nov 2027	1,699,000	1,687,497
META PLATFORMS INC	4.8% 15 May 2030	295,000	302,584
MID ATLANTIC INTERSTATE	4.1% 15 May 2028	80,000	77,423
MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	200,000	193,212
MITSUBISHI UFJ FIN GRP	1.412% 17 Jul 2025	550,000	519,448
MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	210,000	191,965
MITSUBISHI UFJ FIN GRP	1% 22 Feb 2031	440,000	450,846
MIZUHO FINANCIAL GROUP	1% 13 Sep 2025	380,000	372,130
MIZUHO FINANCIAL GROUP	1% 25 May 2026	270,000	258,134
MIZUHO FINANCIAL GROUP	1% 22 May 2027	231,000	210,619
MIZUHO FINANCIAL GROUP	1% 06 Jul 2029	500,000	514,980
MONONGAHELA POWER CO	3.55% 15 May 2027	110,000	104,851
MORGAN STANLEY	5% 24 Nov 2025	43,000	42,961
MORGAN STANLEY	4% 23 Jul 2025	400,000	394,512
MORGAN STANLEY	1% 22 Jul 2025	370,000	364,054
MORGAN STANLEY	1% 28 Apr 2026	400,000	384,268
MORGAN STANLEY	1% 22 Jul 2028	267,000	254,825

	MORGAN STANLEY	3.625% 20 Jan 2027	181,000	175,673
	MORGAN STANLEY	1% 21 Jan 2028	71,000	65,968
	MORGAN STANLEY	1% 17 Apr 2025	460,000	457,217
	MORGAN STANLEY	1% 01 Feb 2029	230,000	231,178
	MORGAN STANLEY	1% 20 Jul 2029	130,000	132,584
	MORGAN STANLEY	3.125% 27 Jul 2026	39,000	37,355
	MORGAN STANLEY BANK NA	4.754% 21 Apr 2026	620,000	619,895
	MRCD MORTGAGE TRUST	2.717% 15 Dec 2036	2,500,000	2,324,121
	MUTUAL OF OMAHA GLOBAL	5.8% 27 Jul 2026	250,000	254,980
	NASDAQ INC	5.55% 15 Feb 2034	105,000	109,442
	NATIONAL BANK OF CANADA	5.6% 18 Dec 2028	340,000	349,489
	NATIONWIDE BLDG SOCIETY	1% 28 Aug 2025	200,000	186,624
	NATIONWIDE BLDG SOCIETY	1% 18 Oct 2027	310,000	320,562
	NATWEST GROUP PLC	1% 10 Nov 2026	200,000	206,982
	NATWEST GROUP PLC	1% 02 Mar 2034	200,000	210,500
	NATWEST GROUP PLC	1% 02 Mar 2027	200,000	201,896
	NATWEST GROUP PLC	4.8% 05 Apr 2026	373,000	369,994
	NATWEST GROUP PLC	1% 22 Mar 2025	200,000	199,282
	NATWEST GROUP PLC	1% 08 May 2030	265,000	253,568
*	NEW YORK LIFE GLOBAL FDG	3% 10 Jan 2028	121,000	113,706
	NEXTERA ENERGY CAPITAL	5.749% 01 Sep 2025	490,000	495,135
	NEXTERA ENERGY CAPITAL	5% 28 Feb 2030	600,000	606,996
	NNN REIT INC	3.6% 15 Dec 2026	91,000	87,251
	NNN REIT INC	3.5% 15 Oct 2027	80,000	75,602
	NOMURA HOLDINGS INC	2.648% 16 Jan 2025	405,000	392,911
	NOMURA HOLDINGS INC	1.851% 16 Jul 2025	740,000	700,136
	NORDEA BANK ABP	5.375% 22 Sep 2027	200,000	203,504
	NORDEA BANK ABP	1.5% 30 Sep 2026	200,000	182,370
	NORTHWESTERN MUTUAL GLBL	1.7% 01 Jun 2028	185,000	162,822
	NOV INC	3.6% 01 Dec 2029	280,000	259,115
	NRG ENERGY INC	4.45% 15 Jun 2029	175,000	165,141
	NRG ENERGY INC	2% 02 Dec 2025	210,000	196,459
	NRG ENERGY INC	2.45% 02 Dec 2027	235,000	211,632
	NTT FINANCE CORP	1.162% 03 Apr 2026	1,097,000	1,013,014
	NVENT FINANCE SARL	4.55% 15 Apr 2028	127,000	123,368
	NXP BV/NXP FDG/NXP USA	2.5% 11 May 2031	320,000	272,003
	NY STATE ELECTRIC + GAS	3.25% 01 Dec 2026	68,000	64,113
	ORACLE CORP	2.3% 25 Mar 2028	80,000	72,882
	ORACLE CORP	4.9% 06 Feb 2033	270,000	269,123
	OTIS WORLDWIDE CORP	5.25% 16 Aug 2028	290,000	297,682
	PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	1,044,000	989,190
	PACIFIC GAS + ELECTRIC	3.45% 01 Jul 2025	170,000	164,732
	PAGAYA AI TECHNOLOGY IN HOUSIN	3.6% 25 Oct 2040	1,000,000	916,024
	PFIZER INVESTMENT ENTER	4.75% 19 May 2033	575,000	576,760
	PG+E ENERGY RECOVERY FND	1.46% 15 Jul 2033	377,149	331,518
	PG+E WILDFIRE RECOVERY	4.263% 01 Jun 2038	245,000	233,755
	PHILLIPS 66	1.3% 15 Feb 2026	260,000	241,431

	PHILLIPS 66	3.15% 15 Dec 2029	170,000	156,628
	PHILLIPS 66 CO	3.55% 01 Oct 2026	73,000	70,717
	PHILLIPS 66 CO	4.95% 01 Dec 2027	460,000	464,342
	PINNACLE WEST CAPITAL	1.3% 15 Jun 2025	460,000	433,334
	PLAINS ALL AMER PIPELINE	3.55% 15 Dec 2029	470,000	433,180
	PNC FINANCIAL SERVICES	1% 24 Jan 2034	317,000	310,616
	PRINCIPAL LFE GLB FND II	1.25% 23 Jun 2025	568,000	537,748
	PRINCIPAL LFE GLB FND II	0.875% 12 Jan 2026	770,000	707,014
	PRIVATE EXPORT FUNDING	3.55% 15 Jan 2024	1,021,000	1,020,224
	PROGRESS RESIDENTIAL TRUST	1.732% 17 Apr 2037	995,543	946,388
	PROGRESS RESIDENTIAL TRUST	3.2% 17 Apr 2039	692,276	646,720
	PROGRESS RESIDENTIAL TRUST	1.524% 17 Jul 2038	1,438,767	1,300,115
	PROGRESS RESIDENTIAL TRUST	1.51% 17 Oct 2038	2,084,274	1,870,324
	PROGRESS RESIDENTIAL TRUST	2.283% 17 Jan 2039	1,646,351	1,425,569
	PROGRESS RESIDENTIAL TRUST	4.3% 17 Mar 2040	2,045,465	1,959,030
	PROTECTIVE LIFE GLOBAL	1.17% 15 Jul 2025	310,000	292,333
	PROTECTIVE LIFE GLOBAL	1.303% 20 Sep 2026	434,000	393,564
	PROTECTIVE LIFE GLOBAL	5.467% 08 Dec 2028	427,000	440,135
*	PRUDENTIAL INSURANCE CO	8.3% 01 Jul 2025	430,000	444,147
	PUBLIC SERVICE ELECTRIC	4.65% 15 Mar 2033	450,000	450,351
	QUANTA SERVICES INC	2.9% 01 Oct 2030	610,000	537,733
	REALTY INCOME CORP	4.85% 15 Mar 2030	260,000	261,851
	REGENCY CENTERS LP	2.95% 15 Sep 2029	195,000	175,032
	RELIANCE INC	1.3% 15 Aug 2025	700,000	655,116
	REPUBLIC SERVICES INC	5% 01 Apr 2034	110,000	112,795
	RTX CORP	5.15% 27 Feb 2033	193,000	197,059
	S+P GLOBAL INC	2.7% 01 Mar 2029	342,000	316,689
	SAN DIEGO G + E	4.95% 15 Aug 2028	390,000	398,354
	SANTANDER DRIVE AUTO	5.61% 15 Oct 2027	987,000	991,738
	SANTANDER DRIVE AUTO	4.14% 16 Feb 2027	677,062	672,462
	SANTANDER DRIVE AUTO	5.98% 16 Apr 2029	2,315,000	2,357,667
	SANTANDER DRIVE AUTO	5.75% 15 Apr 2027	665,000	666,121
	SANTANDER DRIVE AUTO	5.21% 15 Jul 2027	1,500,000	1,497,788
	SANTANDER UK GROUP HLDGS	1% 14 Jun 2027	215,000	195,760
	SANTANDER UK GROUP HLDGS	1% 21 Nov 2026	535,000	545,438
	SANTANDER UK GROUP HLDGS	1% 10 Jan 2029	800,000	829,656
	SCENTRE GROUP TRUST 1/2	3.5% 12 Feb 2025	250,000	244,695
	SCHLUMBERGER HLDGS CORP	3.9% 17 May 2028	113,000	109,836
	SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	362,000	348,439
	SITE CENTERS CORP	4.7% 01 Jun 2027	152,000	149,592
	SMBC AVIATION CAPITAL FI	1.9% 15 Oct 2026	480,000	437,674
	SMITHFIELD FOODS INC	5.2% 01 Apr 2029	260,000	249,296
	SOCIETE GENERALE	4.25% 14 Apr 2025	200,000	195,382
	SOCIETE GENERALE	1% 14 Dec 2026	300,000	276,219
	SOUTHERN CO	5.5% 15 Mar 2029	390,000	406,298
	SOUTHERN CO GAS CAPITAL	3.25% 15 Jun 2026	70,000	67,337
	SOUTHERN NATURAL GAS	8% 01 Mar 2032	70,000	81,483

	SOUTHWESTERN ELEC POWER	5.3% 01 Apr 2033	360,000	361,505
	SPIRIT AIR 2017 1 PTT AA	3.375% 15 Aug 2031	80,848	69,975
	SPRINT CAPITAL CORP	6.875% 15 Nov 2028	124,000	134,360
	SPRINT LLC	7.625% 01 Mar 2026	85,000	88,774
	STANDARD CHARTERED PLC	1% 21 May 2025	775,000	768,413
	STANDARD CHARTERED PLC	1% 30 Jan 2026	260,000	251,501
*	STATE STREET CORP	1% 21 Nov 2029	400,000	413,956
	STRIPS	0.01% 15 Nov 2032	10,630,000	7,491,430
	SUMITOMO MITSUI FINL GRP	3.04% 16 Jul 2029	740,000	673,652
	SUMITOMO MITSUI FINL GRP	0.948% 12 Jan 2026	250,000	230,373
	SUMITOMO MITSUI FINL GRP	5.52% 13 Jan 2028	310,000	317,378
	SUMITOMO MITSUI FINL GRP	5.71% 13 Jan 2030	310,000	322,468
	SUMITOMO MITSUI TR BK LT	1.05% 12 Sep 2025	510,000	475,876
	SUNCOR ENERGY INC	7.875% 15 Jun 2026	99,000	104,616
	SWEDBANK AB	5.337% 20 Sep 2027	450,000	451,292
	SYDNEY AIRPORT FINANCE	3.375% 30 Apr 2025	530,000	516,914
	SYNCHRONY CARD ISSUANCE TRUST	5.54% 15 Jul 2029	849,000	863,307
	T MOBILE USA INC	3.75% 15 Apr 2027	1,197,000	1,161,497
	T MOBILE USA INC	1.5% 15 Feb 2026	630,000	586,946
	TAKE TWO INTERACTIVE SOF	3.7% 14 Apr 2027	448,000	434,099
	TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	300,000	257,499
	TC PIPELINES LP	4.375% 13 Mar 2025	650,000	641,713
	TESLA AUTO LEASE TRUST	5.94% 20 Jul 2027	900,000	910,304
	TEXAS INSTRUMENTS INC	4.9% 14 Mar 2033	315,000	327,509
	TORONTO DOMINION BANK	5.532% 17 Jul 2026	570,000	581,087
	TORONTO DOMINION BANK	5.523% 17 Jul 2028	215,000	221,401
	TOYOTA MOTOR CREDIT CORP	5.55% 20 Nov 2030	300,000	316,449
	TRICON AMERICAN HOMES	1.499% 17 Jul 2038	343,729	311,386
	TRICON RESIDENTIAL	1.943% 17 Jul 2038	1,770,567	1,616,044
	TRICON RESIDENTIAL	3.856% 17 Apr 2039	919,340	873,129
	TRITON CONTAINER	2.05% 15 Apr 2026	500,000	457,500
	TRUIST FINANCIAL CORP	4% 01 May 2025	58,000	57,000
	TRUIST FINANCIAL CORP	1% 26 Jan 2029	1,101,000	1,088,427
	TSMC ARIZONA CORP	2.5% 25 Oct 2031	480,000	411,806
	UBS GROUP AG	1% 11 Sep 2025	578,000	565,481
	UBS GROUP AG	1% 05 Jun 2026	250,000	237,878
	UBS GROUP AG	1% 02 Feb 2027	290,000	265,762
	UBS GROUP AG	4.125% 15 Apr 2026	200,000	195,114
	UDR INC	3.2% 15 Jan 2030	155,000	141,221
	UNICREDIT SPA	1% 03 Jun 2027	200,000	182,870
	UNITED AIR 2016 1 B PTT	3.65% 07 Jul 2027	69,291	64,491
	UNITED AIR 2016 2 A PTT	3.1% 07 Apr 2030	199,477	173,016
	UNITED AIR 2018 1 A PTT	3.7% 01 Sep 2031	277,235	241,669
	UNITED AIR 2018 1 B PTT	4.6% 01 Sep 2027	42,455	39,742
	UNITED AIR 2019 2 AA PTT	2.7% 01 Nov 2033	292,918	246,552
	UNITED AIR 2019 2 B PTT	3.5% 01 Nov 2029	360,242	323,174
	UNITED AIRLINES 2012 1 A	4.15% 11 Oct 2025	1,135,528	1,130,293

UNITED MEXICAN STATES	3.75% 11 Jan 2028	473,000	456,611
UNITED MEXICAN STATES	2.659% 24 May 2031	535,000	452,680
US DOLLAR	CURRENCY	(4,020)	(4,020)
US TREASURY N/B	2.75% 15 Aug 2042	915,000	744,438
US TREASURY N/B	1.125% 15 Aug 2040	3,842,000	2,461,281
US TREASURY N/B	1.125% 15 May 2040	5,754,000	3,722,119
US TREASURY N/B	3.25% 15 May 2042	1,568,000	1,381,065
US TREASURY N/B	3.375% 15 Aug 2042	4,809,000	4,304,055
US TREASURY N/B	2.625% 15 Feb 2029	4,330,000	4,082,040
US TREASURY N/B	2.375% 15 May 2029	6,910,000	6,414,963
US TREASURY N/B	1.5% 15 Feb 2030	8,590,000	7,494,775
US TREASURY N/B	0.375% 30 Sep 2027	1,674,000	1,469,327

US TREASURY N/B	0.875% 15 Nov 2030	5,401,000	4,444,854
US TREASURY N/B	1.25% 30 Jun 2028	15,474,500	13,810,991
US TREASURY N/B	1% 31 Jul 2028	7,000,000	6,161,094
US TREASURY N/B	1.375% 15 Nov 2031	7,011,600	5,832,775
US TREASURY N/B	1.875% 15 Feb 2032	12,655,000	10,901,096
US TREASURY N/B	2.875% 15 May 2032	8,046,000	7,470,208
US TREASURY N/B	2.75% 15 Aug 2032	14,253,000	13,079,355
US TREASURY N/B	3.125% 31 Aug 2029	9,660,000	9,291,713
US TREASURY N/B	3.5% 15 Feb 2033	6,000,000	5,830,313
US TREASURY N/B	4% 31 Jul 2030	300,000	302,156
VENTAS REALTY LP	3.5% 01 Feb 2025	36,000	35,192
VERISK ANALYTICS INC	5.75% 01 Apr 2033	215,000	230,957
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	830,000	822,206
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	44,000	39,816
VIATRIS INC	2.3% 22 Jun 2027	722,000	655,735
VISTRA OPERATIONS CO LLC	4.875% 13 May 2024	494,000	492,172
VITERRA FINANCE BV	3.2% 21 Apr 2031	500,000	430,955
VMWARE LLC	4.65% 15 May 2027	125,000	124,059
VMWARE LLC	1.4% 15 Aug 2026	380,000	347,510
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	235,000	215,276
WEC ENERGY GROUP INC	5.6% 12 Sep 2026	280,000	285,146
WEC ENERGY GROUP INC	3.55% 15 Jun 2025	33,000	32,072
WELLS FARGO + COMPANY	4.1% 03 Jun 2026	258,000	252,329
WELLS FARGO + COMPANY	1% 25 Jul 2029	660,000	674,348
WELLS FARGO + COMPANY	1% 23 Oct 2029	450,000	474,926
WELLS FARGO COMMERCIAL	2.678% 15 Apr 2050	99,211	98,676
WELLS FARGO COMMERCIAL	2.931% 15 Jul 2048	1,045,000	973,249
WELLTOWER OP LLC	4.25% 15 Apr 2028	85,000	83,450
WELLTOWER OP LLC	3.1% 15 Jan 2030	80,000	72,297
WESTPAC BANKING CORP	1.953% 20 Nov 2028	450,000	399,078
WESTPAC NEW ZEALAND LTD	4.902% 15 Feb 2028	490,000	489,784
WORKDAY INC	3.5% 01 Apr 2027	267,000	258,248
WORLD FINANCIAL NETWORK	5.02% 15 Mar 2030	2,040,000	2,041,558
WRKCO INC	3.9% 01 Jun 2028	80,000	76,409
XYLEM INC	3.25% 01 Nov 2026	62,000	59,772
	Sub-Total: Fund 5758 13 of 16		**Total $ 460,515,867**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost	(e) Current value
			Shares/ Par Value	(n/a)	
	ABBVIE INC	3.2% 21 Nov 2029	3,050,000		$ 2,852,635
	AMERICAN ELECTRIC POWER	2.031% 15 Mar 2024	1,300,000		1,288,677
	AMERICAN EXPRESS CREDIT	4.95% 15 Oct 2027	2,431,000		2,436,498
	ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	1,425,000		1,409,140
	AT+T INC	4.3% 15 Feb 2030	2,214,000		2,169,211
	AT+T INC	3.8% 15 Feb 2027	1,300,000		1,269,372
	AT+T INC	2.75% 01 Jun 2031	675,000		592,252
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	3,750,000		3,712,200
	BANK OF AMERICA CORP	1% 22 Jul 2028	4,400,000		4,399,208
	BANK OF AMERICA CREDIT CARD TR	5% 15 Apr 2028	2,983,000		2,997,406
	BANK OF AMERICA CREDIT CARD TR	4.98% 15 Nov 2028	1,707,000		1,724,750
	BANK OF NY MELLON CORP	1% 25 Oct 2028	1,800,000		1,867,806
	BANK OF NY MELLON CORP	1% 25 Oct 2029	825,000		876,695
	BARCLAYS PLC	4.836% 09 May 2028	1,200,000		1,171,608
	BARCLAYS PLC	1% 24 Nov 2032	700,000		576,289
	BARCLAYS PLC	1% 09 Aug 2033	1,175,000		1,188,912
	BARCLAYS PLC	1% 09 May 2034	1,225,000		1,271,575
	BAT CAPITAL CORP	6.421% 02 Aug 2033	1,050,000		1,101,209
	BAT CAPITAL CORP	2.259% 25 Mar 2028	650,000		582,166
	BAT CAPITAL CORP	2.726% 25 Mar 2031	2,275,000		1,909,976
	BAT CAPITAL CORP	4.742% 16 Mar 2032	3,575,000		3,434,538
	BAYER US FINANCE II LLC	4.375% 15 Dec 2028	2,525,000		2,401,351
	BERKSHIRE HATHAWAY ENERG	3.7% 15 Jul 2030	1,250,000		1,185,438
	BMW US CAPITAL LLC	2.8% 11 Apr 2026	1,092,000		1,049,226
	BNP PARIBAS	4.375% 12 May 2026	1,275,000		1,243,673
	BNP PARIBAS	4.25% 15 Oct 2024	2,850,000		2,816,655
	BNP PARIBAS	4.375% 28 Sep 2025	1,550,000		1,515,978
	BNP PARIBAS	4.625% 13 Mar 2027	1,825,000		1,789,139
	BNP PARIBAS	1% 20 Jan 2028	1,100,000		1,017,973
	BNSF RAILWAY CO 2015 1 P	3.442% 16 Jun 2028	2,653,122		2,510,915
	BOSTON PROPERTIES LP	3.2% 15 Jan 2025	825,000		802,106
	BOSTON PROPERTIES LP	6.75% 01 Dec 2027	1,150,000		1,205,798
	BOSTON PROPERTIES LP	6.5% 15 Jan 2034	600,000		634,242
	CAPITAL ONE FINANCIAL CO	4.2% 29 Oct 2025	1,000,000		981,910
	CAPITAL ONE FINANCIAL CO	1% 10 May 2033	2,025,000		1,989,218
	CAPITAL ONE FINANCIAL CO	1% 01 Feb 2034	1,125,000		1,121,794
	CAPITAL ONE FINANCIAL CO	1% 08 Jun 2029	650,000		667,934
	CAPITAL ONE FINANCIAL CO	1% 08 Jun 2034	825,000		851,747
	CARRIER GLOBAL CORP	2.242% 15 Feb 2025	2,400,000		2,322,432
	CHARLES SCHWAB CORP	1% 19 May 2029	1,600,000		1,644,256
	CHARLES SCHWAB CORP	1% 19 May 2034	825,000		851,903
	CHARLES SCHWAB CORP	1% 17 Nov 2029	1,275,000		1,339,553

CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	1,975,000	1,956,672
CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	725,000	696,841
CHARTER COMM OPT LLC/CAP	4.4% 01 Apr 2033	8,675,000	8,028,452
CIGNA GROUP/THE	4.125% 15 Nov 2025	700,000	691,047
CIGNA GROUP/THE	4.375% 15 Oct 2028	525,000	520,338
CITIBANK CREDIT CARD ISSUANCE	5.23% 08 Dec 2027	1,820,000	1,832,686
CITIGROUP INC	4.125% 25 Jul 2028	3,675,000	3,533,513
CITIGROUP INC	1% 31 Mar 2031	3,100,000	2,970,327
CITIGROUP INC	1% 17 Mar 2033	1,400,000	1,261,120
COMCAST CORP	3.4% 01 Apr 2030	2,700,000	2,528,577
COX COMMUNICATIONS INC	3.35% 15 Sep 2026	5,559,000	5,330,581
COX COMMUNICATIONS INC	3.5% 15 Aug 2027	1,100,000	1,046,870
CRH AMERICA INC	3.875% 18 May 2025	2,550,000	2,495,150
CVS HEALTH CORP	4.3% 25 Mar 2028	1,444,000	1,421,040
DOMINION ENERGY INC	3.375% 01 Apr 2030	1,825,000	1,683,417
DOW CHEMICAL CO/THE	4.8% 30 Nov 2028	1,400,000	1,415,316
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	2,675,000	2,593,600
ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	2,625,000	2,805,889
ERP OPERATING LP	3.375% 01 Jun 2025	1,725,000	1,688,206
EXELON CORP	4.05% 15 Apr 2030	1,475,000	1,410,941
EXELON CORP	3.35% 15 Mar 2032	3,300,000	2,954,292
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	775,000	737,792
FED HM LN PC POOL 2B3805	1% 01 Feb 2045	222,224	219,256
FED HM LN PC POOL 2B3821	1% 01 Feb 2045	271,858	271,543
FED HM LN PC POOL 840963	1% 01 Jan 2049	1,481,190	1,434,674
FED HM LN PC POOL 849506	1% 01 Nov 2044	933,532	933,972
FED HM LN PC POOL 8C6022	1% 01 Jan 2053	1,663,380	1,594,464
FED HM LN PC POOL G07943	4.5% 01 Aug 2044	1,818,990	1,808,653
FED HM LN PC POOL G60480	4.5% 01 Nov 2045	483,208	480,465
FED HM LN PC POOL G60701	4.5% 01 Mar 2046	678,557	678,866
FED HM LN PC POOL G60920	4.5% 01 Apr 2046	407,301	406,493
FED HM LN PC POOL QE0768	3.5% 01 Apr 2052	3,175,389	2,918,254
FED HM LN PC POOL RA2958	2% 01 Jul 2050	1,924,380	1,601,971
FED HM LN PC POOL RA3019	2.5% 01 Jul 2050	8,153,565	7,043,570
FED HM LN PC POOL RA6337	2.5% 01 Nov 2051	3,674,828	3,163,988
FED HM LN PC POOL RA6705	3% 01 Feb 2052	7,261,615	6,467,642
FED HM LN PC POOL RB5119	2.5% 01 Jul 2041	11,084,305	9,839,901
FED HM LN PC POOL RB5141	2% 01 Jan 2042	3,730,023	3,199,222
FED HM LN PC POOL SC0078	2.5% 01 Oct 2040	6,886,379	6,187,121
FED HM LN PC POOL SC0085	2.5% 01 Oct 2040	5,783,687	5,202,295
FED HM LN PC POOL SC0087	2.5% 01 Oct 2040	4,031,221	3,617,174
FED HM LN PC POOL SC0092	2.5% 01 Aug 2040	2,080,738	1,870,351
FED HM LN PC POOL SD1048	3.5% 01 Jun 2052	6,073,306	5,623,553
FED HM LN PC POOL SD1085	3.5% 01 Jun 2052	20,133,440	18,596,207
FED HM LN PC POOL SD1346	3.5% 01 Jul 2052	5,123,380	4,731,403
FED HM LN PC POOL SD2253	3.5% 01 Dec 2052	6,616,865	6,078,994
FED HM LN PC POOL SD8226	3.5% 01 Jul 2052	3,792,856	3,485,132

FNMA POOL AH6790	4.5% 01 Mar 2041	563,669	560,930
FNMA POOL AJ4102	1% 01 Nov 2041	181,079	182,035
FNMA POOL AL2733	1% 01 Jul 2041	128,374	129,989
FNMA POOL AL6107	1% 01 Dec 2044	1,135,612	1,135,576
FNMA POOL AL6132	1% 01 Mar 2029	294,551	290,949
FNMA POOL AL6245	1% 01 Jan 2045	216,508	216,629
FNMA POOL AL6436	1% 01 Jan 2032	1,176,946	1,165,005
FNMA POOL AL7205	1% 01 Dec 2029	229,707	223,407
FNMA POOL AL8618	1% 01 Jun 2036	360,551	351,826
FNMA POOL AL8816	1% 01 Sep 2045	460,683	457,543
FNMA POOL AL9781	1% 01 Feb 2046	454,717	453,165
FNMA POOL AR6900	1% 01 Mar 2043	64,582	65,014
FNMA POOL AY0615	1% 01 Apr 2045	55,797	56,139
FNMA POOL BJ9262	4.5% 01 Jun 2048	618,069	609,291
FNMA POOL BK0946	1% 01 Aug 2048	532,621	517,932
FNMA POOL BK2035	1% 01 May 2048	983,619	953,422
FNMA POOL BM1357	1% 01 Jan 2043	669,034	665,784
FNMA POOL BM1687	1% 01 Jan 2047	578,885	558,047
FNMA POOL BM3363	1% 01 Sep 2046	1,615,461	1,557,310
FNMA POOL BM5704	1% 01 Dec 2048	100,742	101,374
FNMA POOL BM6066	1% 01 Aug 2048	670,790	651,194
FNMA POOL BM7048	1% 01 Jul 2052	10,825,511	10,127,498
FNMA POOL BM7080	1% 01 Oct 2052	7,205,037	6,896,348
FNMA POOL BN5247	5% 01 Feb 2049	351,249	353,455
FNMA POOL CA6713	2.5% 01 Aug 2050	11,074,027	9,575,574
FNMA POOL CA6950	2.5% 01 Sep 2050	13,133,868	11,339,361
FNMA POOL CA6981	2% 01 Sep 2050	6,392,685	5,317,695
FNMA POOL CA7728	2.5% 01 Nov 2050	6,392,494	5,522,757
FNMA POOL CA8473	2% 01 Jan 2051	3,557,088	2,954,520
FNMA POOL CB3257	3.5% 01 Apr 2052	143,650	132,499
FNMA POOL FM5789	1% 01 Jan 2041	2,665,915	2,394,629
FNMA POOL FM8768	1% 01 Feb 2051	2,614,913	2,255,687
FNMA POOL FS1083	1% 01 Mar 2052	2,929,728	2,526,020
FNMA POOL FS3427	1% 01 Oct 2052	3,583,005	3,412,120
FNMA POOL FS3503	1% 01 Oct 2052	1,402,138	1,292,641
FNMA POOL FS3743	1% 01 Sep 2042	5,060,860	4,619,165
FNMA POOL MA1689	4% 01 Dec 2033	2,946,940	2,889,560
FNMA POOL MA1858	4% 01 Apr 2034	2,732,290	2,675,664
FNMA POOL MA2019	4% 01 Sep 2034	316,442	309,855
FNMA POOL MA2366	4% 01 Aug 2035	548,223	535,021
FNMA POOL MA2909	3.5% 01 Feb 2037	2,351,271	2,253,239
FNMA POOL MA3617	5% 01 Mar 2049	462,157	464,755
FNMA POOL MA4423	2.5% 01 Sep 2041	1,309,350	1,161,786
FNMA POOL MA4600	3.5% 01 May 2052	2,780,011	2,554,892
FORD CREDIT AUTO OWNER TRUST	4.65% 15 Feb 2028	1,973,000	1,965,661
FORD MOTOR CREDIT CO LLC	4.063% 01 Nov 2024	4,185,000	4,115,780

	FREDDIE MAC	4% 15 May 2040	2,202,031	2,143,091
	FREDDIE MAC	2.5% 25 Apr 2050	5,368,318	4,612,466
	FREDDIE MAC SCRT	4.5% 25 Jun 2057	769,239	730,651
	GOLDMAN SACHS GROUP INC	1% 15 Mar 2028	4,450,000	4,271,600
	GOVERNMENT NATIONAL	1% 20 Dec 2066	4,499,261	4,501,366
	GOVERNMENT NATIONAL	1% 20 Sep 2069	2,520,671	2,478,819
	GOVERNMENT NATIONAL	1% 20 Sep 2068	3,354,369	3,320,800
	GOVERNMENT NATIONAL	1% 20 Jun 2070	8,603,608	8,391,159
	GOVERNMENT NATIONAL	1% 20 Dec 2071	3,557,570	3,504,335
	GOVERNMENT NATIONAL	1% 20 Feb 2067	2,426,896	2,400,008
	GOVERNMENT NATIONAL	1% 20 May 2072	6,110,851	6,055,269
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	12,377,074	12,377,074
	HSBC HOLDINGS PLC	4.25% 18 Aug 2025	5,325,000	5,211,418
	HSBC HOLDINGS PLC	4.3% 08 Mar 2026	875,000	860,843
	HSBC HOLDINGS PLC	1% 04 Jun 2031	1,350,000	1,163,201
	HSBC HOLDINGS PLC	1% 29 Mar 2033	1,550,000	1,446,212
	HSBC HOLDINGS PLC	1% 09 Jun 2028	1,700,000	1,677,152
	HSBC HOLDINGS PLC	1% 03 Nov 2028	650,000	696,982
	IMPERIAL BRANDS FIN PLC	3.5% 26 Jul 2026	1,375,000	1,312,891
	IMPERIAL BRANDS FIN PLC	3.875% 26 Jul 2029	4,700,000	4,391,774
	IMPERIAL BRANDS FIN PLC	6.125% 27 Jul 2027	525,000	539,102
	IMPERIAL BRANDS FIN PLC	4.25% 21 Jul 2025	1,250,000	1,227,163
*	JPMORGAN CHASE + CO	4.25% 01 Oct 2027	2,450,000	2,425,868
*	JPMORGAN CHASE + CO	1% 24 Mar 2031	2,350,000	2,294,446
*	JPMORGAN CHASE + CO	1% 13 May 2031	2,500,000	2,199,850
*	JPMORGAN CHASE + CO	1% 26 Apr 2026	1,670,000	1,643,430
*	JPMORGAN CHASE + CO	1% 14 Sep 2033	1,250,000	1,295,763
	KINDER MORGAN INC	4.3% 01 Jun 2025	2,900,000	2,865,635
	KINDER MORGAN INC	5.2% 01 Jun 2033	3,475,000	3,462,490
	LLOYDS BANKING GROUP PLC	4.582% 10 Dec 2025	2,864,000	2,803,856
	LLOYDS BANKING GROUP PLC	4.5% 04 Nov 2024	1,000,000	987,720
	LLOYDS BANKING GROUP PLC	4.65% 24 Mar 2026	1,500,000	1,474,995
	LLOYDS BANKING GROUP PLC	1% 18 Mar 2028	1,325,000	1,269,509
	NATWEST GROUP PLC	1% 14 Jun 2027	2,975,000	2,717,365
	NATWEST GROUP PLC	1% 13 Sep 2029	650,000	667,537
	NATWEST GROUP PLC	4.8% 05 Apr 2026	525,000	520,769
	NEXTERA ENERGY CAPITAL	1.9% 15 Jun 2028	3,000,000	2,663,850
	NEXTERA ENERGY CAPITAL	5% 15 Jul 2032	1,400,000	1,412,852
	OCCIDENTAL PETROLEUM COR	2.9% 15 Aug 2024	900,000	886,392
	ORACLE CORP	2.8% 01 Apr 2027	2,950,000	2,784,505
	PHILIP MORRIS INTL INC	1.5% 01 May 2025	1,350,000	1,290,708
	PHILIP MORRIS INTL INC	2.1% 01 May 2030	2,725,000	2,348,242
	PHILIP MORRIS INTL INC	5.125% 17 Nov 2027	1,900,000	1,935,416
	PROSUS NV	3.68% 21 Jan 2030	2,525,000	2,204,704
	PROSUS NV	3.061% 13 Jul 2031	7,075,000	5,708,818
	PROSUS NV	4.193% 19 Jan 2032	1,425,000	1,227,965

	SHERWIN WILLIAMS CO	3.45% 01 Jun 2027	3,100,000	2,996,212
	SLC STUDENT LOAN TRUST	1% 15 Feb 2068	9,720,000	9,047,522
	SLM STUDENT LOAN TRUST	1% 25 Jan 2041	5,710,856	5,530,828
	SLM STUDENT LOAN TRUST	1% 27 Aug 2040	1,000,531	1,001,842
	SLM STUDENT LOAN TRUST	1% 25 Mar 2055	15,401,647	15,072,058
	SOUTHERN CO	1% 01 Aug 2024	1,100,000	1,090,463
	SOUTHERN CO	5.113% 01 Aug 2027	1,375,000	1,395,061
	SOUTHERN CO	3.7% 30 Apr 2030	2,800,000	2,643,060
	SOUTHERN CO	5.7% 15 Oct 2032	550,000	579,640
*	STATE STREET CORP	1% 30 Mar 2026	790,000	767,256
*	STATE STREET CORP	1% 30 Mar 2031	2,435,000	2,196,662
*	STATE STREET CORP	1% 21 Nov 2034	1,400,000	1,490,006
	T MOBILE USA INC	3.75% 15 Apr 2027	2,675,000	2,595,660
	T MOBILE USA INC	2.55% 15 Feb 2031	1,250,000	1,077,463
	T MOBILE USA INC	5.2% 15 Jan 2033	1,800,000	1,846,566
	TEXAS NATURAL GAS SECURITIZTN	5.102% 01 Apr 2035	3,850,000	3,931,127
	TOYOTA AUTO RECEIVABLES OWNER	5.01% 15 Feb 2029	5,800,000	5,861,801
	TRANSCANADA PIPELINES	4.875% 15 Jan 2026	2,200,000	2,195,116
	TRANSCANADA PIPELINES	4.25% 15 May 2028	575,000	560,711
	TRANSCANADA PIPELINES	4.1% 15 Apr 2030	3,625,000	3,455,821
	TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	1,950,000	1,771,926
	UBS GROUP AG	1% 22 Sep 2029	1,075,000	1,120,204
	UBS GROUP AG	1% 10 Aug 2027	725,000	655,284
	UBS GROUP AG	1% 12 Jan 2027	3,300,000	3,313,167
	US TREASURY N/B	3.875% 15 May 2043	16,000,000	15,312,500
	US TREASURY N/B	4.375% 15 Aug 2043	7,255,000	7,432,974
	US TREASURY N/B	2.75% 15 Aug 2032	1,725,000	1,582,957
	US TREASURY N/B	4.125% 15 Nov 2032	7,330,000	7,466,292
	US TREASURY N/B	3.875% 15 Aug 2033	5,631,000	5,635,399
	US TREASURY N/B	4.5% 15 Nov 2033	6,350,000	6,680,398
	VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	3,275,000	2,826,522
	VIRGINIA ELEC + POWER CO	3.5% 15 Mar 2027	2,100,000	2,031,351
	VIRGINIA ELEC + POWER CO	3.75% 15 May 2027	475,000	464,294
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	3,175,000	3,111,087
	WELLS FARGO + COMPANY	1% 04 Apr 2031	5,175,000	5,012,195
	WELLS FARGO + COMPANY	1% 02 Jun 2028	600,000	549,906
	WELLS FARGO + COMPANY	1% 25 Apr 2026	1,150,000	1,127,805
	ZOETIS INC	4.5% 13 Nov 2025	1,375,000	1,367,231
		Sub-Total: Fund 5759 14 of 16		**Total $ 569,584,357**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	ABBVIE INC	2.6% 21 Nov 2024	1,002,000		$ 979,174
	AIRCASTLE LTD	6.5% 18 Jul 2028	287,000		292,938
	ALLY AUTO RECEIVABLES TRUST	5.46% 15 May 2028	381,000		385,936
	AMEREN CORP	5.7% 01 Dec 2026	581,000		594,810
	AMEREN CORP	5% 15 Jan 2029	572,000		575,501
	AMERICAN ELECTRIC POWER	5.699% 15 Aug 2025	281,000		283,155
	AMERICAN EXPRESS CREDIT	4.87% 15 May 2028	220,000		221,466
	AMERICAN EXPRESS CREDIT	5.23% 15 Sep 2028	750,000		762,096
	AMERICREDIT AUTOMOBILE	0.76% 18 Aug 2026	387,542		378,614
	ANGLO AMERICAN CAPITAL	2.875% 17 Mar 2031	441,000		375,578
	AT+T INC	5.4% 15 Feb 2034	490,000		505,705
	BANCO SANTANDER SA	6.921% 08 Aug 2033	382,000		407,923
	BANCO SANTANDER SA	6.938% 07 Nov 2033	354,000		393,814
	BANK	2.851% 17 Oct 2052	400,000		354,137
	BANK OF AMERICA CORP	1% 21 Jul 2032	712,000		582,302
	BANK OF AMERICA CORP	1% 25 Apr 2029	477,000		480,325
	BANK OF AMERICA CORP	1% 15 Sep 2027	1,012,000		1,032,776
	BANK OF AMERICA CREDIT CARD TR	4.79% 15 May 2028	1,079,000		1,081,961
	BANK OF AMERICA CREDIT CARD TR	4.98% 15 Nov 2028	602,000		608,260
	BANK OF NOVA SCOTIA	5.45% 12 Jun 2025	308,000		309,395
	BANK5	1% 15 Sep 2056	150,905		161,308
	BANQUE FED CRED MUTUEL	5.896% 13 Jul 2026	755,000		770,387
	BAT CAPITAL CORP	6.343% 02 Aug 2030	710,000		746,395
	BENCHMARK MORTGAGE TRUST	2.732% 15 Feb 2053	247,000		216,780
	BENCHMARK MORTGAGE TRUST	2.952% 15 Aug 2057	370,000		331,506
	BENCHMARK MORTGAGE TRUST	1% 15 May 2055	346,182		356,032
	BHP BILLITON FIN USA LTD	4.875% 27 Feb 2026	108,000		108,594
	BHP BILLITON FIN USA LTD	5.25% 08 Sep 2026	164,000		167,751
	BHP BILLITON FIN USA LTD	5.1% 08 Sep 2028	226,000		232,540
	BMW VEHICLE OWNER TRUST	5.47% 25 Feb 2028	178,000		180,164
	BMW VEHICLE OWNER TRUST	0.62% 26 Apr 2027	1,099,097		1,085,983
	BOEING CO	5.15% 01 May 2030	1,845,000		1,880,406
	BROADCOM INC	2.6% 15 Feb 2033	586,000		483,163
	CAPITAL ONE FINANCIAL CO	1% 02 Nov 2027	880,000		791,569
	CAPITAL ONE FINANCIAL CO	1% 30 Oct 2031	833,000		919,041
	CAPITAL ONE MULTI ASSET EXECUT	4.42% 15 May 2028	806,000		802,279
	CAPITAL ONE PRIME AUTO RECEIVA	5.82% 15 Jun 2028	493,000		505,426
	CARMAX AUTO OWNER TRUST	0.77% 16 Mar 2026	1,459,740		1,436,523
	CARMAX AUTO OWNER TRUST	0.34% 15 Dec 2025	281,249		276,212
	CARMAX AUTO OWNER TRUST	0.53% 15 Oct 2026	1,370,000		1,304,603
	CARMAX AUTO OWNER TRUST	1.47% 15 Dec 2026	1,145,765		1,109,424

CARMAX AUTO OWNER TRUST	0.55% 15 Jun 2026	1,205,152	1,165,903
CARMAX AUTO OWNER TRUST	0.56% 15 Sep 2026	583,740	563,195
CARVANA AUTO RECEIVABLES	1.03% 10 Jun 2027	746,000	686,656
CENTENE CORP	2.45% 15 Jul 2028	298,000	266,144
CENTERPOINT ENERGY RES	5.25% 01 Mar 2028	566,000	580,818
CHASE ISSUANCE TRUST	5.08% 15 Sep 2030	200,000	204,976
CITIBANK NA	5.488% 04 Dec 2026	532,000	541,858
CITIGROUP COMMERCIAL	1% 10 Dec 2049	516,000	486,741
CITIGROUP COMMERCIAL	3.154% 15 Nov 2049	155,000	145,370
CITIGROUP COMMERCIAL	3.778% 10 Sep 2058	90,000	86,352
CITIGROUP INC	1% 25 May 2034	178,000	184,684
CNH INDUSTRIAL CAP LLC	5.5% 12 Jan 2029	883,000	910,982
CODELCO INC	3.625% 01 Aug 2027	874,000	828,692
CREDIT AGRICOLE SA	1% 03 Oct 2029	350,000	367,395
CREDIT SUISSE NEW YORK	4.75% 09 Aug 2024	918,000	911,804
CSAIL COMMERCIAL MORTGAGE	3.502% 15 Nov 2049	293,000	277,238
DARDEN RESTAURANTS INC	6.3% 10 Oct 2033	612,000	659,038
DCP MIDSTREAM OPERATING	5.125% 15 May 2029	1,028,000	1,028,648
DCP MIDSTREAM OPERATING	5.625% 15 Jul 2027	1,334,000	1,366,643
DISCOVER CARD EXECUTION NOTE T	4.93% 15 Jun 2028	360,000	362,617
DOMINION ENERGY INC	3.9% 01 Oct 2025	51,000	50,064
DTE ENERGY CO	2.529% 01 Oct 2024	239,000	233,503
DTE ENERGY CO	1% 01 Nov 2024	1,962,000	1,937,769
DUKE ENERGY CORP	2.65% 01 Sep 2026	221,000	209,729
EDISON INTERNATIONAL	6.95% 15 Nov 2029	780,000	848,492
ELECTRICITE DE FRANCE SA	5.7% 23 May 2028	1,378,000	1,425,637
ENBRIDGE INC	4.25% 01 Dec 2026	418,000	412,988
ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	214,000	228,747
ENEL FINANCE INTL NV	6.8% 14 Oct 2025	150,000	153,839
ENERGY TRANSFER LP	5.75% 01 Apr 2025	1,272,000	1,272,293
ENERGY TRANSFER LP	6.4% 01 Dec 2030	229,000	245,241
ENERGY TRANSFER LP	4% 01 Oct 2027	264,000	254,646
EQUINOR ASA	7.25% 23 Sep 2027	919,000	1,008,841
ERAC USA FINANCE LLC	4.6% 01 May 2028	153,000	152,455
EVERSOURCE ENERGY	5.45% 01 Mar 2028	373,000	383,962
EVERSOURCE ENERGY	4.75% 15 May 2026	54,000	53,755
EVERSOURCE ENERGY	5.95% 01 Feb 2029	558,000	585,504
FANNIE MAE	1.625% 07 Jan 2025	1,600,000	1,550,464
FANNIE MAE	2.625% 06 Sep 2024	930,000	915,232
FANNIE MAE	4% 25 Apr 2041	269,289	265,327
FANNIE MAE	2% 25 Dec 2043	277,916	257,169
FANNIE MAE	2% 25 Jun 2046	696,441	609,900
FED HM LN PC POOL G67710	3.5% 01 Mar 2048	373,015	349,990
FED HM LN PC POOL QA4675	3% 01 Nov 2049	309,767	278,430
FED HM LN PC POOL QA6370	3% 01 Jan 2050	464,494	417,504
FED HM LN PC POOL QA6505	3% 01 Jan 2050	404,090	363,210
FED HM LN PC POOL QA6518	3% 01 Jan 2050	277,203	249,357

FED HM LN PC POOL QA7075	3% 01 Feb 2050	466,249	419,413
FED HM LN PC POOL QB5146	2% 01 Nov 2050	57,316	47,282
FED HM LN PC POOL QC3428	2.5% 01 Jun 2051	146,234	124,463
FED HM LN PC POOL QC5978	2.5% 01 Aug 2051	945,736	811,970
FED HM LN PC POOL QD6542	2.5% 01 Feb 2052	420,441	361,220
FED HM LN PC POOL QD6543	2.5% 01 Feb 2052	259,189	222,208
FED HM LN PC POOL QD6813	2.5% 01 Feb 2052	571,239	489,935
FED HM LN PC POOL QH3942	6.5% 01 Oct 2053	568,827	583,179
FED HM LN PC POOL QN6718	2% 01 Jun 2036	170,689	153,373
FED HM LN PC POOL QU7450	2.5% 01 Jul 2050	157,999	130,195
FED HM LN PC POOL RA2457	3% 01 Apr 2050	38,591	34,660
FED HM LN PC POOL RA3078	3% 01 Jul 2050	642,174	576,174
FED HM LN PC POOL RA3575	2% 01 Sep 2050	448,803	371,710
FED HM LN PC POOL RA5257	2% 01 May 2051	2,248,945	1,843,257
FED HM LN PC POOL RA5286	2.5% 01 May 2051	812,091	691,838
FED HM LN PC POOL RA5478	2.5% 01 Jul 2051	389,954	336,036
FED HM LN PC POOL RA6191	2% 01 Nov 2051	100,692	82,717
FED HM LN PC POOL RA6235	2% 01 Nov 2051	87,458	71,845
FED HM LN PC POOL RA6333	2% 01 Nov 2051	2,234,762	1,827,993
FED HM LN PC POOL RA6499	2% 01 Dec 2051	566,842	463,383
FED HM LN PC POOL RA7485	4% 01 Jun 2052	1,691,227	1,603,717
FED HM LN PC POOL RA8070	4.5% 01 Nov 2052	1,012,344	982,405
FED HM LN PC POOL RA8071	5% 01 Oct 2052	439,385	434,946
FED HM LN PC POOL RA9306	6% 01 Jun 2053	1,110,402	1,127,698
FED HM LN PC POOL RA9307	5.5% 01 Jun 2053	831,884	835,774
FED HM LN PC POOL RC1914	2% 01 Jun 2036	282,596	255,035
FED HM LN PC POOL SB0816	1.5% 01 Jun 2037	390,398	340,413
FED HM LN PC POOL SB0880	3% 01 May 2037	190,597	180,764
FED HM LN PC POOL SB8503	2% 01 Aug 2035	705,220	636,335
FED HM LN PC POOL SD0185	3% 01 Dec 2049	424,779	382,108
FED HM LN PC POOL SD0748	2.5% 01 Nov 2051	1,549,671	1,337,925
FED HM LN PC POOL SD0895	2% 01 Feb 2052	3,047,441	2,510,730
FED HM LN PC POOL SD1068	3.5% 01 Jan 2051	1,415,394	1,319,749
FED HM LN PC POOL SD1143	4.5% 01 Sep 2050	568,209	560,139
FED HM LN PC POOL SD2670	3.5% 01 Jun 2052	876,544	816,524
FED HM LN PC POOL SD7501	4% 01 Jul 2049	1,171,269	1,129,967
FED HM LN PC POOL SD7518	3% 01 Jun 2050	895,402	806,708
FED HM LN PC POOL SD7554	2.5% 01 Apr 2052	546,562	471,474
FED HM LN PC POOL SE9060	2% 01 Feb 2052	932,741	739,640
FED HM LN PC POOL ZM4518	3.5% 01 Oct 2047	7,574	7,097
FED HM LN PC POOL ZS4577	3.5% 01 Aug 2044	324,803	304,331
FED HM LN PC POOL ZT0511	3% 01 Aug 2048	288,813	260,724
FHLMC MULTIFAMILY STRUCTURED	3.9% 25 Jun 2051	1,470,000	1,443,902
FHLMC MULTIFAMILY STRUCTURED	1% 25 Aug 2050	219,000	215,100
FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2050	217,000	214,038
FHLMC MULTIFAMILY STRUCTURED	3.505% 25 Apr 2051	663,000	638,044
FHLMC MULTIFAMILY STRUCTURED	2.785% 25 Jun 2029	913,000	845,598
FHLMC MULTIFAMILY STRUCTURED	1.639% 25 Jan 2030	568,000	487,612

FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,002,000	983,172
FNMA POOL AS6973	3% 01 Apr 2036	139,183	130,585
FNMA POOL AT2032	3.5% 01 Apr 2043	76,020	71,456
FNMA POOL BE3667	3.5% 01 Jun 2047	62,405	58,480
FNMA POOL BF0606	5% 01 Mar 2062	681,674	679,012
FNMA POOL BK0436	3% 01 Dec 2049	76,295	68,631
FNMA POOL BM4830	1% 01 Feb 2047	259,968	243,583
FNMA POOL BM6152	1% 01 Jun 2044	134,677	126,592
FNMA POOL BM6785	1% 01 Aug 2043	10,415	9,790
FNMA POOL BM7041	1% 01 Feb 2046	241,777	227,261
FNMA POOL BO5032	3% 01 Dec 2049	24,831	22,336
FNMA POOL BP4938	3% 01 May 2050	368,510	330,750
FNMA POOL BP5474	2.5% 01 Jun 2050	589,609	501,877
FNMA POOL BP5482	2.5% 01 Jun 2050	540,936	460,447
FNMA POOL BP5502	2.5% 01 Jun 2050	275,711	234,686
FNMA POOL BP5576	2.5% 01 Jun 2050	795,539	677,166
FNMA POOL BP8762	2.5% 01 Jul 2050	650,023	553,302
FNMA POOL BP9537	2.5% 01 Jul 2050	565,641	481,476
FNMA POOL BQ0212	2.5% 01 Aug 2050	768,099	653,809
FNMA POOL BQ1844	2.5% 01 Sep 2050	698,255	595,118
FNMA POOL BR3314	2.5% 01 Mar 2051	449,052	382,198
FNMA POOL BR9127	2.5% 01 May 2051	478,558	407,312
FNMA POOL BT1335	2.5% 01 Jul 2051	329,199	280,189
FNMA POOL BT8460	2.5% 01 Sep 2051	21,712	17,890
FNMA POOL BV9931	4% 01 Jun 2052	1,643,068	1,556,456
FNMA POOL BW9898	4.5% 01 Oct 2052	1,078,897	1,049,626
FNMA POOL CA0660	4% 01 Nov 2047	951,210	919,580
FNMA POOL CA3809	3% 01 Jul 2049	332,924	299,481
FNMA POOL CA4263	3% 01 Oct 2034	389,263	371,794
FNMA POOL CA4536	3% 01 Nov 2049	112,702	101,301
FNMA POOL CA4657	3.5% 01 Oct 2048	616,158	577,407
FNMA POOL CA4860	3% 01 Dec 2049	92,673	83,297
FNMA POOL CA4881	2.5% 01 Dec 2034	1,667,853	1,549,330
FNMA POOL CA5220	3% 01 Feb 2050	773,280	686,432
FNMA POOL CA6847	2.5% 01 Aug 2035	560,125	519,478
FNMA POOL CA6937	3% 01 Sep 2050	777,514	688,902
FNMA POOL CA7009	2.5% 01 Sep 2050	947,022	780,369
FNMA POOL CA7087	4.5% 01 Sep 2050	242,689	237,599
FNMA POOL CA7144	2.5% 01 Sep 2035	522,310	484,327
FNMA POOL CA8450	2% 01 Jan 2051	1,203,831	984,149
FNMA POOL CA9007	4.5% 01 Feb 2051	106,033	103,809
FNMA POOL CA9306	3% 01 Feb 2051	851,432	752,929
FNMA POOL CB0262	2% 01 Apr 2036	69,438	62,703
FNMA POOL CB0478	2% 01 May 2036	978,586	882,756
FNMA POOL CB1146	3% 01 Jul 2051	157,681	140,372
FNMA POOL CB1279	2.5% 01 Aug 2051	124,776	107,041
FNMA POOL CB1382	2.5% 01 Aug 2051	1,595,969	1,375,299

FNMA POOL CB1469	2% 01 Aug 2036	398,614	359,363
FNMA POOL CB1782	2% 01 Oct 2051	1,007,888	824,902
FNMA POOL CB1804	2% 01 Oct 2051	62,887	51,676
FNMA POOL CB2275	2.5% 01 Dec 2051	1,436,953	1,232,641
FNMA POOL CB2610	2% 01 Jan 2052	2,292,260	1,880,943
FNMA POOL CB2802	2% 01 Feb 2052	136,569	112,032
FNMA POOL CB2803	2% 01 Feb 2052	98,216	80,615
FNMA POOL CB2835	2% 01 Feb 2052	1,292,553	1,077,799
FNMA POOL CB2927	2% 01 Feb 2052	1,000,932	818,243
FNMA POOL CB2969	2% 01 Mar 2037	473,639	426,511
FNMA POOL CB3152	2% 01 Mar 2052	2,553,227	2,099,865
FNMA POOL CB3252	3.5% 01 Apr 2052	540,275	503,280
FNMA POOL CB3348	2% 01 Apr 2052	534,213	438,543
FNMA POOL CB3768	3.5% 01 Jun 2052	1,239,735	1,142,820
FNMA POOL CB5632	4.5% 01 Jan 2053	356,679	346,298
FNMA POOL CB5769	5% 01 Feb 2053	1,041,482	1,030,961
FNMA POOL CB5774	5.5% 01 Feb 2053	1,081,676	1,087,532
FNMA POOL CB5902	5.5% 01 Mar 2053	1,087,898	1,094,788
FNMA POOL CB5986	5% 01 Mar 2053	1,826,732	1,808,278
FNMA POOL FM1205	1% 01 Jul 2049	161,830	145,573
FNMA POOL FM1325	1% 01 Aug 2034	151,768	144,957
FNMA POOL FM1873	1% 01 Nov 2049	573,593	515,565
FNMA POOL FM2801	1% 01 Mar 2050	78,146	70,240
FNMA POOL FM3118	1% 01 May 2050	86,880	78,301
FNMA POOL FM3755	1% 01 Sep 2035	64,870	58,345
FNMA POOL FM3951	1% 01 Jul 2050	55,438	49,930
FNMA POOL FM4443	1% 01 Sep 2050	316,496	285,048
FNMA POOL FM4523	1% 01 Oct 2050	342,766	281,955
FNMA POOL FM6128	1% 01 Feb 2051	899,087	766,187
FNMA POOL FM6559	1% 01 Mar 2051	610,412	499,021
FNMA POOL FM8104	1% 01 Jul 2051	654,537	578,813
FNMA POOL FM8752	1% 01 Sep 2051	100,958	87,490
FNMA POOL FM9740	1% 01 May 2036	59,717	56,637
FNMA POOL FP0013	1% 01 Jun 2048	768,891	739,238
FNMA POOL FS0007	1% 01 Aug 2050	143,225	126,919
FNMA POOL FS0047	1% 01 Dec 2047	82,800	74,825
FNMA POOL FS0610	1% 01 Feb 2037	1,580,042	1,419,471
FNMA POOL FS2040	1% 01 Feb 2052	551,573	451,082
FNMA POOL FS2041	1% 01 Aug 2051	297,387	243,668
FNMA POOL FS2085	1% 01 Nov 2051	1,044,050	814,182
FNMA POOL FS2500	1% 01 Mar 2037	749,714	710,614
FNMA POOL FS2743	1% 01 Jul 2036	536,513	498,387
FNMA POOL FS5258	1% 01 Dec 2052	447,697	427,378
FNMA POOL MA0293	4.5% 01 Jan 2030	5,548	5,491
FNMA POOL MA1283	3.5% 01 Dec 2042	56,279	53,034
FNMA POOL MA4208	2% 01 Dec 2050	1,234,182	1,014,457
FNMA POOL MA4209	1.5% 01 Dec 2050	1,174,122	917,415

FNMA POOL MA4254	1.5% 01 Feb 2051	2,551,006	1,992,279
FNMA POOL MA4364	2% 01 Jun 2041	803,326	690,666
FNMA POOL MA4417	1.5% 01 Sep 2036	134,413	117,324
FNMA POOL MA4446	2% 01 Oct 2041	248,768	213,535
FNMA POOL MA4469	1.5% 01 Nov 2036	297,169	259,388
FNMA POOL MA4586	2% 01 Apr 2042	916,422	785,323
FNMA POOL MA4587	2.5% 01 Apr 2042	855,551	756,668
FNMA TBA 15 YR 4	4% 18 Jan 2039	290,000	284,638
FNMA TBA 15 YR 5	5% 18 Jan 2039	335,000	337,070
FNMA TBA 30 YR 3.5	3.5% 16 Jan 2054	1,260,000	1,156,676
FNMA TBA 30 YR 4.5	4.5% 16 Jan 2054	525,000	509,423
FNMA TBA 30 YR 5	5% 16 Jan 2054	370,000	366,441
FNMA TBA 30 YR 5.5	5.5% 16 Jan 2054	690,000	693,540
FNMA TBA 30 YR 6	6% 16 Jan 2054	1,955,000	1,986,085
FNMA TBA 30 YR 6.5	6.5% 16 Jan 2054	925,000	947,626
FNMA TBA 30 YR 7	7% 16 Jan 2054	1,615,000	1,664,984
FORD CREDIT AUTO OWNER TRUST	4.65% 15 Feb 2028	405,000	403,493
FORD CREDIT AUTO OWNER TRUST	5.23% 15 May 2028	639,000	645,578
FORD CREDIT AUTO OWNER TRUST	1.29% 15 Jun 2026	433,365	421,718
FORD CREDIT AUTO OWNER TRUST	1.35% 15 Jul 2025	519,140	518,374
FORD CREDIT AUTO OWNER TRUST	0.79% 15 Nov 2025	813,226	806,670
FORD CREDIT AUTO OWNER TRUST/F	4.85% 15 Aug 2035	1,058,000	1,060,363
FORD MOTOR CREDIT CO LLC	2.9% 16 Feb 2028	870,000	781,373
FORD MOTOR CREDIT CO LLC	4.95% 28 May 2027	512,000	499,855
FREDDIE MAC	3.5% 15 Oct 2053	404,900	392,539
FREDDIE MAC	2% 25 Feb 2052	1,877,614	1,617,977
FREDDIE MAC	3.5% 25 Jan 2051	1,354,430	1,271,500
FREDDIE MAC	3.5% 25 Sep 2044	2,328,485	2,205,022
FREDDIE MAC	4% 25 Nov 2051	1,936,420	1,876,003
FREEPORT INDONESIA PT	5.315% 14 Apr 2032	365,000	359,229
GE CAPITAL FUNDING LLC	4.55% 15 May 2032	894,000	878,328
GENERAL MOTORS FINL CO	5.8% 07 Jan 2029	479,000	491,013
GLENCORE FUNDING LLC	6.375% 06 Oct 2030	271,000	291,629
GM FINANCIAL AUTOMOBILE	5.09% 20 May 2027	595,000	596,827
GM FINANCIAL AUTOMOBILE	5.38% 20 Nov 2026	557,000	560,742
GM FINANCIAL AUTOMOBILE	5.44% 20 Aug 2027	377,000	381,628
GM FINANCIAL REVOLVING RECEIVA	1.17% 12 Jun 2034	642,000	582,161
GM FINANCIAL SECURITIZED TERM	0.45% 16 Apr 2025	62,234	62,020
GM FINANCIAL SECURITIZED TERM	0.54% 17 May 2027	1,425,000	1,367,309
GM FINANCIAL SECURITIZED TERM	5.78% 16 Aug 2028	707,000	724,642
GNMA II POOL 784114	3.5% 20 Feb 2046	705,451	666,700
GNMA II POOL 785021	4% 20 May 2047	113,720	109,911
GNMA II POOL 785043	3% 20 Apr 2049	115,108	105,713
GNMA II POOL MA2962	4% 20 Jul 2045	48,315	47,015
GNMA II POOL MA3035	4% 20 Aug 2045	639,172	621,971
GNMA II POOL MA3521	3.5% 20 Mar 2046	105,959	100,138
GNMA II POOL MA3663	3.5% 20 May 2046	470,597	444,177

GNMA II POOL MA3937	3.5% 20 Sep 2046	30,716	29,060
GNMA II POOL MA4196	3.5% 20 Jan 2047	230,438	217,501
GNMA II POOL MA4262	3.5% 20 Feb 2047	491,026	463,459
GNMA II POOL MA4321	3.5% 20 Mar 2047	172,871	163,033
GNMA II POOL MA4382	3.5% 20 Apr 2047	77,690	73,406
GNMA II POOL MA4451	3.5% 20 May 2047	225,425	212,596
GNMA II POOL MA4586	3.5% 20 Jul 2047	391,539	369,255
GNMA II POOL MA4587	4% 20 Jul 2047	287,486	277,859
GNMA II POOL MA4652	3.5% 20 Aug 2047	69,160	65,224
GNMA II POOL MA4720	4% 20 Sep 2047	424,616	410,398
GNMA II POOL MA4900	3.5% 20 Dec 2047	184,802	174,285
GNMA II POOL MA4901	4% 20 Dec 2047	99,714	96,375
GNMA II POOL MA5136	3.5% 20 Apr 2048	318,118	300,013
GNMA II POOL MA6038	3% 20 Jul 2049	79,617	72,730
GNMA II POOL MA6218	3% 20 Oct 2049	882,019	804,500
GNMA II POOL MA6283	3% 20 Nov 2049	306,122	279,047
GNMA II POOL MA6409	3% 20 Jan 2050	1,035,830	943,928
GNMA II POOL MA7052	2.5% 20 Dec 2050	543,564	478,019
GNMA II POOL MA7193	2.5% 20 Feb 2051	2,269,729	1,992,516
GNMA II POOL MA7368	3% 20 May 2051	511,210	464,400
GNMA II POOL MA7473	3% 20 Jul 2051	666,545	605,099
GNMA II POOL MA7535	3% 20 Aug 2051	877,498	796,333
GNMA II POOL MA7590	3% 20 Sep 2051	480,375	435,794
GNMA II POOL MA7705	2.5% 20 Nov 2051	1,969,948	1,724,597
GNMA II POOL MA7767	2.5% 20 Dec 2051	619,915	543,339
GNMA II POOL MA8426	4% 20 Nov 2052	413,227	394,184
GNMA II POOL MA8568	4.5% 20 Jan 2053	1,764,524	1,722,931
GNMA II TBA 30 YR 2	2% 22 Jan 2054	5,085,000	4,305,546
GNMA II TBA 30 YR 5	5% 22 Jan 2054	745,000	740,293
GNMA II TBA 30 YR 5.5	5.5% 22 Jan 2054	875,000	880,425
GOLDMAN SACHS GROUP INC	1% 24 Oct 2029	1,033,000	1,097,263
GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	1,020,000	940,593
GOVERNMENT STIF 3	GOVERNMENT STIF 3	12,926,928	12,926,928
GS MORTGAGE SECURITIES TRUST	1% 10 Nov 2049	100,000	94,558
HCA INC	5.875% 01 Feb 2029	562,000	580,507
HESS CORP	7.875% 01 Oct 2029	1,208,000	1,386,434
HESS CORP	4.3% 01 Apr 2027	812,000	804,627
HONDA AUTO RECEIVABLES OWNER	5.41% 18 Feb 2028	777,000	786,824
HONDA AUTO RECEIVABLES OWNER	5.3% 18 Dec 2029	945,000	961,127
HSBC HOLDINGS PLC	1% 14 Aug 2027	1,336,000	1,355,599
HSBC HOLDINGS PLC	1% 13 Nov 2034	250,000	274,458
HYUNDAI AUTO LEASE SECURITIZAT	5.17% 15 Apr 2027	377,000	377,487
HYUNDAI AUTO RECEIVABLES	1.72% 15 Jun 2026	1,116,320	1,108,305
HYUNDAI AUTO RECEIVABLES	5.55% 17 Dec 2029	341,000	350,400
HYUNDAI AUTO RECEIVABLES	0.38% 15 Jan 2026	1,026,721	1,003,827
HYUNDAI CAPITAL AMERICA	5.68% 26 Jun 2028	516,000	526,552
HYUNDAI CAPITAL AMERICA	6% 11 Jul 2025	1,234,000	1,243,613

	HYUNDAI CAPITAL AMERICA		489,000	508,462
	ILLINOIS ST	5.1% 01 Jun 2033	2,355,000	2,331,174
	INDO ASAHAN/MINERAL IND	6.53% 15 Nov 2028	981,000	1,034,729
	INDO ASAHAN/MINERAL IND	4.75% 15 May 2025	435,000	429,789
	ING GROEP NV	1% 11 Sep 2034	495,000	520,903
	ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	200,000	197,514
	JBS USA LUX SA/FOOD/LUX	6.75% 15 Mar 2034	375,000	394,620
*	JPMORGAN CHASE + CO	1% 01 Jun 2034	289,000	293,378
*	JPMORGAN CHASE + CO	1% 23 Oct 2034	443,000	481,040
	KENVUE INC	5.35% 22 Mar 2026	94,000	95,622
	LENNOX INTERNATIONAL INC	5.5% 15 Sep 2028	638,000	656,502
	MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	506,000	511,809
	MORGAN STANLEY	1% 20 Jul 2027	784,000	716,670
	MORGAN STANLEY	1% 01 Feb 2029	714,000	717,656
	MORGAN STANLEY	1% 21 Apr 2034	359,000	359,115
	MORGAN STANLEY	1% 20 Jul 2029	375,000	382,455
	MORGAN STANLEY	1% 21 Jul 2034	281,000	285,128
	MORGAN STANLEY BAML TRUST	3.249% 15 Feb 2048	905,000	879,513
	MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	968,518	937,510
	NEW JERSEY ST TRANSPRTN TRUST	5.754% 15 Dec 2028	2,440,000	2,493,182
	NEXTERA ENERGY CAPITAL	4.255% 01 Sep 2024	1,649,000	1,634,604
	NEXTERA ENERGY CAPITAL	5.749% 01 Sep 2025	1,222,000	1,234,807
	NEXTERA ENERGY CAPITAL	4.45% 20 Jun 2025	165,000	163,541
	NISSAN AUTO LEASE TRUST	5.74% 15 Aug 2025	355,539	355,784
	NISSAN AUTO LEASE TRUST	5.61% 15 Nov 2027	453,000	457,428
	NISSAN MOTOR ACCEPTANCE	2% 09 Mar 2026	306,000	281,422
	NISSAN MOTOR ACCEPTANCE	2.75% 09 Mar 2028	96,000	84,714
	NISSAN MOTOR ACCEPTANCE	1.85% 16 Sep 2026	1,092,000	982,134
	NXP BV/NXP FDG/NXP USA	2.65% 15 Feb 2032	231,000	194,973
	NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	19,000	18,309
	OCCIDENTAL PETROLEUM COR	8.5% 15 Jul 2027	859,000	937,349
	ONEOK INC	2.75% 01 Sep 2024	1,089,000	1,067,394
	ORACLE CORP	3.25% 15 Nov 2027	353,000	335,558
	PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	422,000	420,320
	PACIFIC GAS + ELECTRIC	6.1% 15 Jan 2029	1,010,000	1,045,138
	PFIZER INVESTMENT ENTER	4.45% 19 May 2028	400,000	400,396
	PNC FINANCIAL SERVICES	1% 20 Oct 2034	581,000	646,473
	ROCHE HOLDINGS INC	5.265% 13 Nov 2026	836,000	854,618
	RTX CORP	5.75% 15 Jan 2029	1,972,000	2,064,270
	RYDER SYSTEM INC	6.6% 01 Dec 2033	543,000	603,137
	SABINE PASS LIQUEFACTION	5.75% 15 May 2024	244,000	243,827
	SANTANDER CONSUMER AUTO	0.33% 15 Oct 2025	14,870	14,843
	SANTANDER CONSUMER AUTO	0.48% 15 Jun 2026	997,000	976,087
	SANTANDER DRIVE AUTO	4.88% 15 Apr 2027	655,000	651,762
	SANTANDER DRIVE AUTO	4.49% 16 Nov 2026	1,328,905	1,322,804
	SOUTHERN CAL EDISON	4.9% 01 Jun 2026	335,000	336,377
	SPRINT CAPITAL CORP	6.875% 15 Nov 2028	356,000	385,744

STANDARD CHARTERED PLC	1% 23 Nov 2025	175,000	168,620
SWAPS WELLS FARGO BOC	SWAP CASH COLL USD	(27,972)	(27,972)
SYNCHRONY CARD ISSUANCE TRUST	5.54% 15 Jul 2029	637,000	647,735
T MOBILE USA INC	3.875% 15 Apr 2030	603,000	572,108
TAPESTRY INC	7.7% 27 Nov 2030	102,000	107,644
TAPESTRY INC	7.85% 27 Nov 2033	34,000	36,356
TENN VALLEY AUTHORITY	0.75% 15 May 2025	1,717,000	1,628,386
TESLA ELECTRIC VEHICLE TRUST	5.38% 20 Feb 2029	290,000	293,109
TEXAS NATURAL GAS SECURITIZTN	5.102% 01 Apr 2035	1,366,000	1,394,784
THERMO FISHER SCIENTIFIC	5% 05 Dec 2026	566,000	574,281
TORONTO DOMINION BANK	5.532% 17 Jul 2026	79,000	80,537
TOYOTA AUTO RECEIVABLES OWNER	4.71% 15 Feb 2028	69,000	68,926
TOYOTA AUTO RECEIVABLES OWNER	5.16% 17 Apr 2028	508,000	512,187
TOYOTA AUTO RECEIVABLES OWNER	1.68% 15 May 2025	108,806	108,657
TOYOTA AUTO RECEIVABLES OWNER	0.47% 15 Jan 2026	1,746,000	1,712,675
TOYOTA AUTO RECEIVABLES OWNER	1.02% 15 Mar 2027	697,000	652,782
TOYOTA AUTO RECEIVABLES OWNER	1.66% 15 Sep 2025	916,290	909,108
TRUIST FINANCIAL CORP	1% 30 Oct 2029	634,000	685,329
US 10YR ULTRA FUT MAR24	XCBT 20240319	3,200,000	169,376
US 2YR NOTE (CBT) MAR24	XCBT 20240328	6,200,000	42,867
US 5YR NOTE (CBT) MAR24	XCBT 20240328	12,600,000	315,030
US DOLLAR	CURRENCY	(119,929)	(119,929)
US LONG BOND(CBT) MAR24	XCBT 20240319	(4,300,000)	(336,145)
US TREASURY N/B	4.125% 31 Oct 2027	1,000,000	1,006,875
US TREASURY N/B	3.5% 30 Apr 2028	2,375,000	2,339,375
US TREASURY N/B	3.625% 31 May 2028	1,963,000	1,944,137
US TREASURY N/B	4% 30 Jun 2028	1,149,000	1,155,463
US TREASURY N/B	4.125% 31 Jul 2028	819,000	828,214
US TREASURY N/B	3.875% 15 Aug 2033	1,492,000	1,493,166
US TREASURY N/B	4.375% 31 Aug 2028	3,293,000	3,366,578
US TREASURY N/B	4.625% 30 Sep 2028	2,766,000	2,857,840
US TREASURY N/B	4.875% 31 Oct 2028	870,000	908,946
US TREASURY N/B	4.5% 15 Nov 2033	7,439,000	7,826,060
US TREASURY N/B	4.625% 15 Nov 2026	1,661,000	1,687,861
US TREASURY N/B	4.875% 30 Nov 2025	4,567,000	4,614,989
US TREASURY N/B	4.375% 30 Nov 2030	7,543,000	7,770,469
US TREASURY N/B	4.375% 30 Nov 2028	5,912,000	6,056,105
US TREASURY N/B	4.375% 15 Dec 2026	8,505,000	8,591,379
US TREASURY N/B	3.75% 31 Dec 2028	2,477,000	2,468,183
US ULTRA BOND CBT MAR24	XCBT 20240319	(500,000)	(48,819)
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	229,000	226,850
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	656,000	566,167
VERIZON MASTER TRUST	4.47% 20 Jul 2027	1,345,000	1,343,677
VOLKSWAGEN AUTO LEASE TRUST	5.81% 20 Oct 2026	922,000	934,015
VOLKSWAGEN AUTO LOAN	5.02% 20 Jun 2028	305,000	306,926
VOLKSWAGEN AUTO LOAN	5.01% 22 Jan 2030	304,000	306,594
VOLKSWAGEN GROUP AMERICA	5.8% 12 Sep 2025	1,079,000	1,088,668

WELLS FARGO + COMPANY	1% 25 Jul 2029	579,000	591,587
WELLS FARGO + COMPANY	1% 25 Jul 2034	21,000	21,426
WELLS FARGO COMMERCIAL	3.695% 15 Nov 2048	557,000	536,737
WELLS FARGO COMMERCIAL	3.096% 15 Jun 2049	156,000	146,361
WELLS FARGO COMMERCIAL	4.442% 15 Sep 2061	184,000	178,598
WELLS FARGO COMMERCIAL	1% 15 Apr 2055	253,000	234,749
WF RBS COMMERCIAL MORTGAGE	3.631% 15 Nov 2047	474,000	463,367
WORLD OMNI AUTO RECEIVABLES	0.48% 17 Nov 2025	134,720	133,197
WORLD OMNI AUTO RECEIVABLES	0.61% 15 Oct 2026	1,215,000	1,173,044
WORLD OMNI AUTO RECEIVABLES	5.79% 15 Feb 2029	416,000	427,322
WORLD OMNI AUTO RECEIVABLES	5.03% 15 Nov 2029	468,000	473,277
WORLD OMNI AUTOMOBILE LEASE	5.04% 17 Jul 2028	264,000	264,066
	Sub-Total: Fund 5760 15 of 16		**Total $ 317,314,981**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Current value
	AES CORP/THE	2.45% 15 Jan 2031	121,000		$ 101,832
	AES CORP/THE	5.45% 01 Jun 2028	117,000		118,931
	ALABAMA POWER CO	5.85% 15 Nov 2033	55,000		59,375
	ALTRIA GROUP INC	6.2% 01 Nov 2028	88,000		92,476
	AMER AIRLINE 16 1 AA PTT	3.575% 15 Jul 2029	132,711		123,128
	AMEREN CORP	5% 15 Jan 2029	113,000		113,692
	AMEREN ILLINOIS CO	1.55% 15 Nov 2030	150,000		122,307
	AMERICAN ELECTRIC POWER	5.625% 01 Mar 2033	66,000		68,874
	AMERICAN ELECTRIC POWER	5.2% 15 Jan 2029	265,000		268,813
	AMERICAN EXPRESS CO	1% 28 Jul 2027	207,000		209,374
	AMERICAN HOMES 4 RENT	3.625% 15 Apr 2032	66,000		59,252
	AMERICAN HONDA FINANCE	1.3% 09 Sep 2026	120,000		110,333
	AMERICAN HONDA FINANCE	5.125% 07 Jul 2028	85,000		87,417
	AMERICAN HONDA FINANCE	5.8% 03 Oct 2025	176,000		179,150
	AMERICAN HONDA FINANCE	5.65% 15 Nov 2028	64,000		67,004
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	239,000		224,304
	AMERICAN TOWER CORP	5.25% 15 Jul 2028	51,000		51,891
	AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	193,000		163,652
	AMERICREDIT AUTOMOBILE	1.17% 18 Aug 2027	200,000		189,775
	AMERIPRISE FINANCIAL INC	5.7% 15 Dec 2028	74,000		77,537
	AMGEN INC	5.25% 02 Mar 2033	27,000		27,708
	AON GLOBAL LTD	3.875% 15 Dec 2025	216,000		211,563
	ARBOR MULTIFAMILY MORTGAGE	2.574% 15 Oct 2054	1,500,000		1,270,990
	AREIT CRE TRUST	1% 20 Jan 2037	178,815		177,536
	ARES CLO LTD	1% 15 Apr 2034	550,000		548,295
	AT+T INC	4.5% 15 May 2035	143,000		135,654
	AT+T INC	2.3% 01 Jun 2027	260,000		241,613
	ATLANTIC CITY ELECTRIC	2.3% 15 Mar 2031	199,000		168,260
	AUTOZONE INC	6.25% 01 Nov 2028	42,000		44,676
	AVERY DENNISON CORP	2.65% 30 Apr 2030	100,000		88,458
	AVIATION CAPITAL GROUP	5.5% 15 Dec 2024	451,000		448,492
	B9691XD27 CDS USD R V 03MEVENT	1% 20 Dec 2028	18,089,000		(350,875)
	BANCO SANTANDER SA	5.588% 08 Aug 2028	200,000		204,248
	BANCO SANTANDER SA	3.306% 27 Jun 2029	200,000		184,620
	BANK	2.851% 17 Oct 2052	1,534,000		1,358,116
	BANK	2.47% 15 Sep 2064	100,000		84,025
	BANK	1% 15 Nov 2055	200,000		212,820
	BANK	1% 15 Nov 2064	100,000		84,196
	BANK	1% 15 Apr 2065	600,000		552,088
	BANK OF AMERICA CORP	1% 20 Dec 2028	121,000		114,015
	BANK OF AMERICA CORP	1% 23 Jul 2031	191,000		156,137
	BANK OF AMERICA CORP	1% 22 Jul 2027	364,000		333,519

BANK OF AMERICA CORP	1% 14 Jun 2029	168,000	148,334
BANK OF AMERICA CORP	1% 04 Feb 2028	77,000	71,397
BANK OF AMERICA CORP	1% 08 Mar 2037	63,000	55,367
BANK OF AMERICA CORP	1% 27 Apr 2028	68,000	66,500
BANK OF AMERICA CORP	1% 15 Sep 2029	225,000	232,475
BANK OF AMERICA CORP	1% 15 Sep 2034	89,000	93,385
BANK OF AMERICA CREDIT CARD TR	4.98% 15 Nov 2028	350,000	353,639
BANK OF AMERICA NA	5.526% 18 Aug 2026	250,000	254,673
BANK OF NOVA SCOTIA	1% 04 May 2037	126,000	112,813
BANK OF NOVA SCOTIA	5.65% 01 Feb 2034	146,000	151,617
BANK OF NY MELLON CORP	1% 13 Jun 2028	333,000	325,281
BANK OF NY MELLON CORP	1% 25 Oct 2034	110,000	122,079
BANQUE FED CRED MUTUEL	5.79% 13 Jul 2028	204,000	210,993
BENCHMARK MORTGAGE TRUST	1% 15 Feb 2051	440,000	413,566
BENCHMARK MORTGAGE TRUST	1% 15 Apr 2055	1,100,000	956,352
BENCHMARK MORTGAGE TRUST	2.387% 15 Sep 2054	75,000	62,228
BENCHMARK MORTGAGE TRUST	1% 15 Jan 2055	250,000	205,216
BENCHMARK MORTGAGE TRUST	5.753% 15 Jul 2056	700,000	737,203
BERKSHIRE HATHAWAY ENERG	3.7% 15 Jul 2030	146,000	138,459
BHP BILLITON FIN USA LTD	4.9% 28 Feb 2033	88,000	90,079
BHP BILLITON FIN USA LTD	5.25% 08 Sep 2033	45,000	46,688
BLACKSTONE HOLDINGS FINA	2.5% 10 Jan 2030	66,000	56,428
BLACKSTONE HOLDINGS FINA	1.625% 05 Aug 2028	158,000	136,918
BLACKSTONE HOLDINGS FINA	2% 30 Jan 2032	43,000	33,906
BLUE OWL CREDIT INCOME	7.75% 16 Sep 2027	115,000	118,902
BOEING CO	4.875% 01 May 2025	361,000	359,412
BROOKFIELD CORP	4% 15 Jan 2025	356,000	350,461
BX TRUST	1% 15 Oct 2036	200,000	195,828
BX TRUST 2019 OC11	3.202% 09 Dec 2041	330,000	291,608
CAIXABANK SA	1% 13 Sep 2027	200,000	205,164
CAMDEN PROPERTY TRUST	5.85% 03 Nov 2026	105,000	108,232
CANADIAN NATL RESOURCES	2.05% 15 Jul 2025	311,000	296,436
CANADIAN PACIFIC RAILWAY	1.75% 02 Dec 2026	201,000	185,553
CANADIAN PACIFIC RAILWAY	2.875% 15 Nov 2029	3,000	2,704
CAPITAL ONE FINANCIAL CO	1% 02 Nov 2027	155,000	139,424
CARDS II TRUST	0.602% 15 Apr 2027	450,000	443,434
CARLYLE GLOBAL MARKET	1% 20 Jul 2031	250,000	247,475
CARLYLE GLOBAL MARKET	1% 20 Apr 2034	1,250,000	1,233,250
CARMAX AUTO OWNER TRUST	0.63% 15 Jun 2026	500,000	482,489
CARRIER GLOBAL CORP	2.722% 15 Feb 2030	479,000	429,304
CARVANA AUTO RECEIVABLES	3.35% 10 Feb 2027	189,927	186,544
CENTERPOINT ENER HOUSTON	2.35% 01 Apr 2031	149,000	127,654
CENTERPOINT ENER HOUSTON	5.2% 01 Oct 2028	193,000	199,330
CENTERPOINT ENERGY INC	1% 13 May 2024	164,000	164,015
CHARLES SCHWAB CORP	1% 19 May 2029	166,000	170,592
CHARLES SCHWAB CORP	5.875% 24 Aug 2026	202,000	207,296
CHARLES SCHWAB CORP	1% 24 Aug 2034	53,000	55,825

CHARTER COMM OPT LLC/CAP	6.65% 01 Feb 2034	120,000	126,914
CIGNA GROUP/THE	3.25% 15 Apr 2025	292,000	284,980
CIGNA GROUP/THE	5.4% 15 Mar 2033	45,000	46,841
CITIGROUP COMMERCIAL	1% 15 May 2054	500,000	488,631
CITIGROUP INC	4.4% 10 Jun 2025	220,000	217,516
CITIZENS AUTO RECEIVABLES TRUS	5.74% 15 Oct 2030	450,000	460,507
CLEAR CREEK CLO LTD	1% 20 Oct 2030	834,506	833,505
COMCAST CORP	2.65% 01 Feb 2030	300,000	270,174
CONCENTRIX CORP	6.6% 02 Aug 2028	69,000	71,062
CONCENTRIX CORP	6.85% 02 Aug 2033	41,000	42,225
CONSUMERS ENERGY CO	4.9% 15 Feb 2029	125,000	127,556
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	149,000	135,015
COREBRIDGE FINANCIAL INC	5.75% 15 Jan 2034	96,000	98,774
CROWN CASTLE INC	3.8% 15 Feb 2028	113,000	107,460
CROWN CASTLE INC	5.6% 01 Jun 2029	67,000	68,619
CSL FINANCE PLC	3.85% 27 Apr 2027	114,000	111,034
CUBESMART LP	2% 15 Feb 2031	126,000	102,905
CUBESMART LP	2.25% 15 Dec 2028	200,000	176,472
CVS HEALTH CORP	4.3% 25 Mar 2028	218,000	214,534
CVS HEALTH CORP	5% 30 Jan 2029	117,000	119,102
CVS HEALTH CORP	5.25% 30 Jan 2031	117,000	120,226
DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	80,000	79,335
DELTA AIR LINES 2020 A	2.5% 10 Dec 2029	67,007	58,971
DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	7,140	7,018
DEUTSCHE BANK COMMERCIAL	2.89% 10 Aug 2049	250,000	230,678
DEUTSCHE BANK NY	1% 24 Nov 2026	190,000	178,100
DISCOVER FINANCIAL SVS	1% 02 Nov 2034	47,000	52,348
DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	117,000	114,431
DOMINION ENERGY INC	1% 15 Aug 2024	462,000	454,077
DOMINION ENERGY SOUTH	2.3% 01 Dec 2031	200,000	167,632
DTE ELECTRIC CO	1.9% 01 Apr 2028	187,000	168,347
DTE ELECTRIC CO	5.2% 01 Apr 2033	44,000	45,823
DTE ENERGY CO	4.875% 01 Jun 2028	322,000	324,875
DUKE ENERGY CORP	0.9% 15 Sep 2025	499,000	465,372
DUKE ENERGY FLORIDA LLC	5.875% 15 Nov 2033	44,000	47,570
DUKE ENERGY OHIO INC	5.25% 01 Apr 2033	45,000	46,504
EIDP INC	4.5% 15 May 2026	71,000	70,808
ELEVATION CLO LTD	1% 15 Oct 2029	129,059	128,891
ENBRIDGE ENERGY PARTNERS	5.875% 15 Oct 2025	429,000	433,710
ENBRIDGE INC	1.6% 04 Oct 2026	200,000	183,244
ENBRIDGE INC	5.7% 08 Mar 2033	21,000	21,869
ENERGY TRANSFER LP	4.05% 15 Mar 2025	332,000	326,774
ENERGY TRANSFER LP	4.25% 01 Apr 2024	233,000	231,907
ENTERPRISE PRODUCTS OPER	3.75% 15 Feb 2025	134,000	132,241
EOG RESOURCES INC	4.15% 15 Jan 2026	130,000	128,774
EQUIFAX INC	5.1% 01 Jun 2028	96,000	96,976
ESSEX PORTFOLIO LP	3.5% 01 Apr 2025	261,000	255,496

	ESTEE LAUDER CO INC	4.375% 15 May 2028	148,000	147,997
	EVERSOURCE ENERGY	5.45% 01 Mar 2028	129,000	132,791
	EVERSOURCE ENERGY	5.95% 01 Feb 2029	89,000	93,387
	FANNIE MAE	5.25% 25 Sep 2041	106,890	108,956
	FANNIE MAE	3% 25 Mar 2043	1,146,366	1,041,349
	FANNIE MAE	3.5% 25 Apr 2045	537,000	493,411
	FANNIE MAE	3% 25 May 2044	443,598	428,290
	FANNIE MAE	4% 25 May 2052	1,077,060	1,050,295
	FANNIE MAE	5.5% 25 Sep 2035	601,524	615,210
	FANNIE MAE	1% 25 Jul 2036	392,639	384,168
	FANNIE MAE	1% 25 Sep 2036	860,432	845,796
	FANNIE MAE	4.5% 25 Mar 2041	860,145	842,669
	FANNIE MAE	4% 25 Dec 2040	1,863,342	1,795,507
	FED HM LN PC POOL QA6651	3% 01 Feb 2050	326,544	293,388
	FED HM LN PC POOL QD6054	2.5% 01 Feb 2052	1,560,310	1,340,919
	FED HM LN PC POOL QD7582	3% 01 Feb 2052	257,172	229,997
	FED HM LN PC POOL QD7587	2.5% 01 Feb 2052	255,678	219,981
	FED HM LN PC POOL QD7589	2.5% 01 Feb 2052	323,442	278,249
	FED HM LN PC POOL RA5256	2% 01 May 2051	837,462	686,392
	FED HM LN PC POOL RA6765	2.5% 01 Feb 2052	1,329,101	1,141,889
	FED HM LN PC POOL SD0715	2% 01 Sep 2051	2,564,515	2,142,001
	FED HM LN PC POOL U62476	3.5% 01 Apr 2043	29,814	27,935
	FED HM LN PC POOL U62580	3.5% 01 May 2043	2,491,304	2,334,257
	FED HM LN PC POOL ZT1682	3% 01 Jan 2047	941,618	850,837
	FHLMC MULTIFAMILY STRUCTURED	1% 25 Nov 2030	5,048,489	233,861
	FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2029	2,623,000	146,090
*	FIDELITY NATL INFO SERV	1.65% 01 Mar 2028	215,000	191,898
	FIFTH THIRD BANCORP	1% 27 Jul 2029	39,000	40,642
	FISERV INC	5.625% 21 Aug 2033	115,000	120,619
	FNMA POOL AS7155	3% 01 May 2046	300,435	271,466
	FNMA POOL BC8998	3% 01 Nov 2046	1,269,701	1,147,407
	FNMA POOL BC9396	3% 01 Jul 2046	128,589	116,192
	FNMA POOL BM6364	1% 01 Sep 2047	903,852	893,017
	FNMA POOL BV3028	2% 01 Feb 2052	1,766,625	1,458,685
	FNMA POOL BV3096	3% 01 Feb 2052	820,724	736,137
	FNMA POOL CA4946	3.5% 01 Jan 2050	230,789	215,493
	FNMA POOL CA6036	2.5% 01 Jun 2050	2,671,867	2,311,655
	FNMA POOL CA7278	2.5% 01 Oct 2050	2,851,315	2,430,044
	FNMA POOL CA7963	2.5% 01 Nov 2050	901,946	780,920
	FNMA POOL CB2539	2.5% 01 Jan 2052	642,309	552,702
	FNMA POOL CB2840	2% 01 Feb 2052	3,524,401	2,912,282
	FNMA POOL CB3068	2.5% 01 Feb 2052	435,854	372,476
	FNMA POOL CB3578	3% 01 May 2052	1,832,093	1,630,599
	FNMA POOL FM3484	1% 01 Jun 2050	1,339,110	1,161,298
	FNMA POOL FS1238	1% 01 Mar 2052	250,821	232,732
	FNMA POOL FS1399	1% 01 Apr 2052	173,358	154,332
	FNMA POOL FS1870	1% 01 May 2052	909,779	809,862

FNMA POOL FS3207	1% 01 Feb 2051	655,052	558,194
FNMA POOL FS4024	1% 01 Feb 2053	2,394,602	2,409,343
FNMA POOL MA1544	3.5% 01 Aug 2043	40,935	38,310
FNMA POOL MA2249	3.5% 01 Apr 2045	148,794	139,018
FNMA POOL MA2537	3.5% 01 Feb 2046	279,713	261,335
FNMA POOL MA2670	3% 01 Jul 2046	229,058	206,975
FNMA POOL MA2705	3% 01 Aug 2046	201,649	182,208
FNMA POOL MA2925	3.5% 01 Jan 2047	1,109,857	1,037,150
FNMA POOL MA4356	2.5% 01 Jun 2051	1,561,423	1,335,352
FNMA POOL MA4437	2% 01 Oct 2051	611,226	500,152
FNMA POOL MA4562	2% 01 Mar 2052	2,947,994	2,407,418
FNMA POOL MA4731	3.5% 01 Sep 2052	2,363,319	2,170,843
FNMA POOL MA4761	5% 01 Sep 2052	814,687	806,457
FNMA POOL MA4784	4.5% 01 Oct 2052	1,855,706	1,800,826
FNMA POOL MA4785	5% 01 Oct 2052	2,852,362	2,823,547
FNMA TBA 30 YR 5.5	5.5% 16 Jan 2054	2,659,000	2,672,641
FNMA TBA 30 YR 5.5	5.5% 12 Oct 2053	(14,986,000)	(14,215,600)
FNMA TBA 30 YR 5.5	5.5% 12 Oct 2053	14,986,000	14,215,600
FREDDIE MAC	4% 15 Sep 2041	427,240	410,506
FREDDIE MAC	4% 15 Mar 2042	235,438	227,224
FREDDIE MAC	3% 15 Nov 2042	2,230,194	2,015,026
FREDDIE MAC	4% 15 Nov 2054	1,571,002	1,510,557
FREDDIE MAC	3.5% 15 Aug 2047	3,743,258	3,434,846
FREDDIE MAC	4.5% 15 Oct 2040	1,194,535	1,180,245
FREDDIEMAC STRIP	1% 25 Oct 2053	366,982	363,325
FRESENIUS MED CARE III	1.875% 01 Dec 2026	150,000	135,242
GATX CORP	6.9% 01 May 2034	138,000	152,283
GENERAL MOTORS FINL CO	5.25% 01 Mar 2026	70,000	70,068
GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	69,000	67,697
GENERAL MOTORS FINL CO	5.8% 07 Jan 2029	97,000	99,433
GEORGIA POWER CO	4.7% 15 May 2032	206,000	205,454
GILEAD SCIENCES INC	3.65% 01 Mar 2026	111,000	108,655
GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	246,000	226,111
GM FINANCIAL AUTOMOBILE	5.16% 20 Jan 2027	200,000	200,395
GM FINANCIAL SECURITIZED TERM	0.5% 17 Feb 2026	1,000,000	970,650
GM FINANCIAL SECURITIZED TERM	4.66% 16 Feb 2028	200,000	199,280
GNMA II POOL MA2753	3% 20 Apr 2045	2,108,730	1,939,648
GNMA II POOL MA6476	4% 20 Feb 2050	3,671,749	3,543,562
GNMA II POOL MA7649	2.5% 20 Oct 2051	2,622,172	2,295,234
GNMA II POOL MA7705	2.5% 20 Nov 2051	837,924	733,563
GNMA II POOL MA7706	3% 20 Nov 2051	903,479	819,073
GNMA POOL 747514	4.75% 15 Aug 2040	141,603	142,751
GNMA POOL 747662	4.75% 15 Aug 2040	269,594	272,060
GNMA POOL 747716	4.75% 15 Sep 2040	591,685	597,646
GNMA POOL 747769	4.75% 15 Sep 2040	354,879	357,989
GNMA POOL 751034	4.75% 15 Sep 2040	317,048	319,727
GNMA POOL 751035	4.75% 15 Aug 2040	55,090	55,361

	GNMA POOL 751126	4.75% 15 Oct 2040	586,242	591,954
	GNMA POOL 751213	4.75% 15 Oct 2040	847,418	855,289
	GNMA POOL 755223	4.75% 15 Nov 2040	43,745	43,961
	GNMA POOL 755400	4.75% 15 Oct 2040	53,804	54,099
	GNMA POOL 755477	4.75% 15 Oct 2040	74,120	74,540
	GNMA POOL 755692	4.75% 15 Nov 2040	184,213	185,579
	GNMA POOL 761203	4.75% 15 Apr 2041	60,122	60,461
	GNMA POOL 761334	4.75% 15 Apr 2041	139,553	140,571
	GNMA POOL 761519	4.75% 15 Apr 2041	583,640	589,529
	GNMA POOL 761707	4.75% 15 May 2041	211,794	213,529
	GOLDMAN SACHS GROUP INC	1% 24 Oct 2029	111,000	117,905
	GOLDMAN SACHS GROUP INC	1% 21 Oct 2024	140,000	139,614
	GOLDMAN SACHS GROUP INC	1% 24 Feb 2028	214,000	198,361
	GOVERNMENT NATIONAL	1% 20 Nov 2065	278,362	276,890
	GOVERNMENT NATIONAL	2% 16 Oct 2063	1,960,162	1,561,479
	GOVERNMENT NATIONAL	2.25% 16 Oct 2063	1,960,162	1,600,195
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	18,760,075	18,760,075
	GREAT WOLF TRUST	1% 15 Dec 2036	400,000	397,995
	GS MORTGAGE BACKED SECURITIES	1% 25 Mar 2052	1,059,136	915,375
	GS MORTGAGE SECURITIES TRUST	2.618% 15 Dec 2054	100,000	83,692
	HEICO CORP	5.25% 01 Aug 2028	139,000	142,116
	HOME DEPOT INC	4.95% 30 Sep 2026	184,000	186,624
	HONDA AUTO RECEIVABLES OWNER	0.55% 16 Aug 2027	450,000	431,769
	HUMANA INC	5.95% 15 Mar 2034	120,000	128,686
	HUNTINGTON BANCSHARES	1% 21 Aug 2029	55,000	56,722
	HYUNDAI AUTO RECEIVABLES	0.38% 15 May 2025	103,900	103,262
	HYUNDAI CAPITAL AMERICA	5.65% 26 Jun 2026	105,000	105,793
	HYUNDAI CAPITAL AMERICA	5.95% 21 Sep 2026	103,000	104,717
	HYUNDAI CAPITAL AMERICA	6.1% 21 Sep 2028	150,000	155,970
	HYUNDAI CAPITAL AMERICA	6.25% 03 Nov 2025	238,000	241,606
	ING GROEP NV	1% 11 Sep 2027	200,000	204,206
	INTEL CORP	5.2% 10 Feb 2033	90,000	94,156
	INTERCONTINENTALEXCHANGE	2.1% 15 Jun 2030	167,000	144,477
	INTUIT INC	5.125% 15 Sep 2028	184,000	190,587
	INVITATION HOMES OP	2.3% 15 Nov 2028	223,000	198,706
	ITC HOLDINGS CORP	2.95% 14 May 2030	229,000	201,962
	JOHN DEERE CAPITAL CORP	4.95% 14 Jul 2028	65,000	66,640
	JONES LANG LASALLE INC	6.875% 01 Dec 2028	77,000	81,432
*	JP MORGAN MORTGAGE TRUST	1% 25 Sep 2052	912,812	726,846
*	JP MORGAN MORTGAGE TRUST	1% 25 Feb 2052	1,040,529	907,621
*	JP MORGAN MORTGAGE TRUST	1% 25 Apr 2052	596,290	474,894
*	JP MORGAN MORTGAGE TRUST	1% 25 Nov 2052	638,543	544,084
*	JPMORGAN CHASE + CO	1% 23 Jan 2029	117,000	110,880
*	JPMORGAN CHASE + CO	1% 05 Dec 2029	183,000	179,338
*	JPMORGAN CHASE + CO	1% 04 Feb 2032	31,000	25,252
*	JPMORGAN CHASE + CO	1% 01 Jun 2029	78,000	69,227
*	JPMORGAN CHASE + CO	1% 22 Sep 2027	243,000	220,126

KINDER MORGAN INC	1.75% 15 Nov 2026	234,000	215,320
KLA CORP	4.65% 15 Jul 2032	227,000	232,398
L3HARRIS TECH INC	5.4% 15 Jan 2027	101,000	103,266
LENNOX INTERNATIONAL INC	5.5% 15 Sep 2028	85,000	87,465
LLOYDS BANKING GROUP PLC	3.75% 11 Jan 2027	200,000	192,274
LOUISVILLE GAS + ELEC	5.45% 15 Apr 2033	91,000	95,040
LOWE S COS INC	1.3% 15 Apr 2028	175,000	153,956
LOWE S COS INC	5.15% 01 Jul 2033	116,000	119,405
LSEGA FINANCING PLC	2% 06 Apr 2028	250,000	223,565
MARBLE POINT CLO LTD.	1% 20 Jan 2032	500,000	499,300
MARSH + MCLENNAN COS INC	5.4% 15 Sep 2033	116,000	122,597
MCDONALD S CORP	4.95% 14 Aug 2033	56,000	57,643
MCKESSON CORP	1.3% 15 Aug 2026	196,000	179,707
MERCEDES BENZ FIN NA	2.125% 10 Mar 2025	265,000	256,523
MERCEDES BENZ FIN NA	5.1% 03 Aug 2028	150,000	153,089
MERCK + CO INC	4.3% 17 May 2030	202,000	202,186
META PLATFORMS INC	3.5% 15 Aug 2027	129,000	125,691
META PLATFORMS INC	3.85% 15 Aug 2032	108,000	102,806
MIDAMERICAN ENERGY CO	5.35% 15 Jan 2034	140,000	147,683
MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	476,000	459,845
MITSUBISHI UFJ FIN GRP	1.412% 17 Jul 2025	200,000	188,890
MOHAWK INDUSTRIES INC	5.85% 18 Sep 2028	55,000	57,064
MONONGAHELA POWER CO	3.55% 15 May 2027	212,000	202,076
MORGAN STANLEY	1% 20 Jul 2027	160,000	146,259
MORGAN STANLEY	1% 20 Oct 2032	48,000	39,859
MORGAN STANLEY	1% 01 Feb 2029	166,000	166,850
MORGAN STANLEY	1% 21 Apr 2034	36,000	36,012
MORGAN STANLEY	1% 21 Jul 2034	1,000	1,015
MORGAN STANLEY	1% 01 Nov 2034	11,000	12,204
MORGAN STANLEY	1% 04 May 2027	200,000	184,292
MORGAN STANLEY CAPITAL I TRUST	1% 15 Oct 2051	750,000	724,591
MORGAN STANLEY CAPITAL I TRUST	1% 15 May 2054	2,504,194	153,631
MPLX LP	4% 15 Mar 2028	229,000	221,216
NATIONAL RURAL UTIL COOP	3.9% 01 Nov 2028	63,000	61,128
NATIONAL RURAL UTIL COOP	2.4% 15 Mar 2030	212,000	184,080
NATIONAL RURAL UTIL COOP	2.75% 15 Apr 2032	111,000	94,472
NATIONAL SECS CLEARING	0.75% 07 Dec 2025	250,000	231,363
NATIONWIDE BLDG SOCIETY	1.5% 13 Oct 2026	250,000	227,333
NATWEST GROUP PLC	1% 13 Sep 2029	200,000	205,396
NATWEST GROUP PLC	4.8% 05 Apr 2026	218,000	216,243
NAVIENT STUDENT LOAN TRUST	5.51% 15 Oct 2071	555,434	556,317
NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	221,092	202,767
NAVIENT STUDENT LOAN TRUST	2.6% 15 Aug 2068	329,899	307,363
NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	263,883	254,528
NBN CO LTD	1.45% 05 May 2026	256,000	236,790
NBN CO LTD	5.75% 06 Oct 2028	200,000	208,708
NEXTERA ENERGY CAPITAL	2.44% 15 Jan 2032	142,000	119,182

NISSAN AUTO LEASE TRUST	5.61% 15 Nov 2027	350,000	353,421
NISSAN AUTO RECEIVABLES OWNER	4.45% 15 Nov 2029	350,000	347,825
NORFOLK SOUTHERN CORP	2.55% 01 Nov 2029	2,000	1,799
NORFOLK SOUTHERN CORP	5.05% 01 Aug 2030	56,000	57,500
NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	228,000	222,847
NUTRIEN LTD	2.95% 13 May 2030	226,000	204,636
NY STATE ELECTRIC + GAS	5.65% 15 Aug 2028	143,000	146,990
OCCIDENTAL PETROLEUM COR	8.5% 15 Jul 2027	159,000	173,502
OCEANVIEW MORTGAGE TRUST	1% 25 Oct 2051	839,239	668,382
OCTAGON INVESTMENT PARTNERS	1% 15 Jul 2029	300,000	299,340
ONCOR ELECTRIC DELIVERY	4.55% 15 Sep 2032	254,000	251,996
ONCOR ELECTRIC DELIVERY	4.3% 15 May 2028	108,000	106,754
ONEOK INC	5.85% 15 Jan 2026	151,000	153,360
ORACLE CORP	2.8% 01 Apr 2027	225,000	212,378
ORACLE CORP	2.875% 25 Mar 2031	179,000	158,692
ORACLE CORP	6.25% 09 Nov 2032	109,000	118,637
PAYPAL HOLDINGS INC	4.4% 01 Jun 2032	93,000	92,540
PECO ENERGY CO	4.9% 15 Jun 2033	57,000	57,980
PEPSICO INC	5.25% 10 Nov 2025	113,000	114,731
PFIZER INVESTMENT ENTER	4.65% 19 May 2030	112,000	112,903
PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	106,000	90,194
PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	96,000	94,956
PORSCHE FINANCIAL AUTO SECURIT	4.72% 23 Jun 2031	400,000	400,767
PUBLIC SERVICE ELECTRIC	5.2% 01 Aug 2033	81,000	84,515
PUBLIC SERVICE ENTERPRIS	1.6% 15 Aug 2030	252,000	206,358
QUEST DIAGNOSTICS INC	2.95% 30 Jun 2030	30,000	26,906
QUEST DIAGNOSTICS INC	2.8% 30 Jun 2031	35,000	30,593
QUEST DIAGNOSTICS INC	6.4% 30 Nov 2033	72,000	79,911
REALTY INCOME CORP	2.2% 15 Jun 2028	190,000	170,582
REXFORD INDUSTRIAL REALT	2.15% 01 Sep 2031	268,000	215,306
RIO TINTO FIN USA PLC	5% 09 Mar 2033	33,000	34,311
ROCHE HOLDINGS INC	5.489% 13 Nov 2030	215,000	227,053
ROSS STORES INC	4.7% 15 Apr 2027	38,000	37,590
ROYAL BANK OF CANADA	3.625% 04 May 2027	107,000	103,426
ROYAL BANK OF CANADA	1.2% 27 Apr 2026	286,000	264,250
ROYAL BANK OF CANADA	1.15% 14 Jul 2026	179,000	163,806
ROYAL BANK OF CANADA	5.2% 01 Aug 2028	83,000	84,795
ROYALTY PHARMA PLC	1.2% 02 Sep 2025	250,000	233,308
ROYALTY PHARMA PLC	2.2% 02 Sep 2030	77,000	64,888
RPM INTERNATIONAL INC	2.95% 15 Jan 2032	130,000	110,065
RTX CORP	3.5% 15 Mar 2027	220,000	212,144
RTX CORP	3.95% 16 Aug 2025	120,000	118,304
RYDER SYSTEM INC	6.3% 01 Dec 2028	72,000	76,377
RYDER SYSTEM INC	6.6% 01 Dec 2033	90,000	99,968
SABINE PASS LIQUEFACTION	5% 15 Mar 2027	216,000	217,017
SANTANDER DRIVE AUTO	5.93% 17 Jul 2028	450,000	458,145
SCHLUMBERGER INVESTMENT	4.5% 15 May 2028	118,000	119,296

	SEMPRA	5.4% 01 Aug 2026	97,000	98,316
	SIXTH STREET SPECIALTY	6.95% 14 Aug 2028	67,000	69,157
	SMB PRIVATE EDUCATION LOAN TRU	1.6% 15 Sep 2054	919,499	835,957
	SMITH + NEPHEW PLC	2.032% 14 Oct 2030	200,000	165,636
	SOCIAL PROFESSIONAL LOAN PROGR	2.37% 16 Nov 2048	545,277	509,654
	SOCIAL PROFESSIONAL LOAN PROGR	3.34% 25 Aug 2047	122,279	119,116
	SOCIAL PROFESSIONAL LOAN PROGR	2.95% 25 Feb 2042	85,752	83,383
	SOUTHERN CALIF GAS CO	5.2% 01 Jun 2033	41,000	42,265
	SOUTHERN CO	5.113% 01 Aug 2027	126,000	127,838
	SOUTHWESTERN ELEC POWER	5.3% 01 Apr 2033	46,000	46,192
*	STATE STREET CORP	1% 21 Nov 2029	122,000	126,257
	STEEL DYNAMICS INC	1.65% 15 Oct 2027	175,000	156,018
	STRYKER CORP	4.85% 08 Dec 2028	108,000	109,416
	SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH	300,000	300,000
	T MOBILE USA INC	3.75% 15 Apr 2027	411,000	398,810
	T MOBILE USA INC	2.25% 15 Feb 2026	115,000	108,979
	T MOBILE USA INC	2.25% 15 Nov 2031	112,000	93,288
	TARGA RESOURCES CORP	4.2% 01 Feb 2033	105,000	96,772
	TBA CITIBANK COC	TBA CASH COLLATERAL	274,000	274,000
	TBA CITIGROUP COC	TBA CASH COLLATERAL	(274,000)	(274,000)
	TBA JP MORGAN COC	TBA CASH COLLATERAL	307,000	307,000
	TBA MORGAN STANLEY BOC	TBA CASH COLLATERAL	(521,700)	(521,700)
	TBA MORGAN STANLEY COC	TBA CASH COLLATERAL	35,805	35,805
	TBA MORGAN STANLEY COC	TBA CASH COLLATERAL	(72,805)	(72,805)
	TELEDYNE TECHNOLOGIES IN	1.6% 01 Apr 2026	93,000	86,284
	TELEDYNE TECHNOLOGIES IN	2.25% 01 Apr 2028	182,000	164,943
	TESLA AUTO LEASE TRUST	5.89% 22 Jun 2026	450,000	453,065
	TEXAS INSTRUMENTS INC	4.9% 14 Mar 2033	111,000	115,408
	THERMO FISHER SCIENTIFIC	5% 05 Dec 2026	184,000	186,692
	THL CREDIT WIND RIVER 2019 1 C	1% 20 Jul 2034	1,150,000	1,141,720
	TORONTO DOMINION BANK	1.95% 12 Jan 2027	272,000	251,725
	TORONTO DOMINION BANK	5.523% 17 Jul 2028	82,000	84,441
	TOYOTA AUTO RECEIVABLES OWNER	0.47% 15 Jan 2026	948,398	930,296
	TOYOTA AUTO RECEIVABLES OWNER	5.43% 17 Apr 2028	350,000	357,317
	TOYOTA MOTOR CREDIT CORP	4.7% 12 Jan 2033	112,000	115,151
	TOYOTA MOTOR CREDIT CORP	5.4% 20 Nov 2026	177,000	181,296
	TRANE TECH FIN LTD	5.25% 03 Mar 2033	89,000	92,269
	TRANSCANADA PIPELINES	1% 12 Oct 2024	163,000	157,142
	TRITON CONTAINER/TAL INT	3.25% 15 Mar 2032	162,000	130,802
	TRUIST FINANCIAL CORP	1% 02 Mar 2027	161,000	147,568
	TRUIST FINANCIAL CORP	1% 08 Jun 2034	79,000	80,684
	UBS AG LONDON	5.8% 11 Sep 2025	200,000	202,380
	UBS COMMERCIAL MORTGAGE	1% 15 Dec 2051	2,050,000	1,878,139
	UBS COMMERCIAL MORTGAGE	1% 15 Mar 2051	1,800,000	1,698,334
	UBS COMMERCIAL MORTGAGE	1% 15 Mar 2051	7,396,981	231,131
	UBS GROUP AG	1% 22 Sep 2034	204,000	215,740
	UBS GROUP AG	1% 10 Aug 2027	213,000	192,518

UNILEVER CAPITAL CORP	5% 08 Dec 2033	102,000	105,974
UNION PACIFIC CORP	2.8% 14 Feb 2032	158,000	140,288
UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	130,004	116,319
US 10YR NOTE (CBT)MAR24	XCBT 20240319	(9,400,000)	(347,420)
US 10YR ULTRA FUT MAR24	XCBT 20240319	(6,900,000)	(365,363)
US 2YR NOTE (CBT) MAR24	XCBT 20240328	17,800,000	185,801
US 5YR NOTE (CBT) MAR24	XCBT 20240328	15,800,000	331,616
US AIRWAYS 2012 1A PTT	5.9% 01 Apr 2026	80,208	80,186
US BANCORP	1% 12 Jun 2029	150,000	154,089
US DOLLAR	CURRENCY	1,235,964	1,235,964
US LONG BOND(CBT) MAR24	XCBT 20240319	(2,000,000)	(172,012)
US TREASURY N/B	4.125% 15 Aug 2053	1,291,000	1,311,172
US TREASURY N/B	4.75% 15 Nov 2043	930,000	1,000,913
US TREASURY N/B	2.125% 30 Sep 2024	251,000	245,813
US TREASURY N/B	1.5% 31 Jan 2027	1,373,600	1,275,731
US TREASURY N/B	0.25% 15 Jun 2024	1,309,000	1,280,008
US TREASURY N/B	1.25% 30 Sep 2028	631,900	560,466
US TREASURY N/B	1.25% 30 Nov 2026	749,000	692,766
US TREASURY N/B	1.5% 30 Nov 2028	1,777,700	1,591,042
US TREASURY N/B	0.875% 31 Jan 2024	1,084,400	1,080,376
US TREASURY N/B	2.75% 30 Apr 2027	151,700	145,999
US TREASURY N/B	2.875% 15 Jun 2025	2,288,100	2,236,439
US TREASURY N/B	2.75% 15 Aug 2032	121,200	111,220
US TREASURY N/B	4.5% 15 Nov 2033	2,384,000	2,508,043
US TREASURY N/B	4.875% 30 Nov 2025	584,000	590,137
US TREASURY N/B	4.375% 30 Nov 2030	327,000	336,861
US TREASURY N/B	4.375% 30 Nov 2028	232,600	238,270
US TREASURY N/B	4.375% 15 Dec 2026	3,846,400	3,885,465
US TREASURY N/B	3.75% 31 Dec 2028	1,091,900	1,088,013
US TREASURY N/B	4.25% 31 Dec 2025	1,257,000	1,257,012
US ULTRA BOND CBT MAR24	XCBT 20240319	(600,000)	(33,375)
VERIZON COMMUNICATIONS	1.68% 30 Oct 2030	249,000	205,400
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	178,000	161,074
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	143,000	119,055
VIATRIS INC	2.7% 22 Jun 2030	359,000	304,166
VIRGINIA ELEC + POWER CO	5% 01 Apr 2033	94,000	95,355
VMWARE LLC	1.4% 15 Aug 2026	415,000	379,518
VMWARE LLC	2.2% 15 Aug 2031	102,000	84,632
VOYA PRIVATE CREDIT TRUST FUND	COMMON STOCK	4,300,503	44,500,174
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	184,000	176,460
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	255,000	233,598
WASTE MANAGEMENT INC	1.15% 15 Mar 2028	190,000	167,350
WASTE MANAGEMENT INC	2% 01 Jun 2029	2,000	1,782
WASTE MANAGEMENT INC	4.625% 15 Feb 2033	46,000	46,253
WASTE MANAGEMENT INC	4.875% 15 Feb 2029	278,000	284,472
WASTE MANAGEMENT INC	4.875% 15 Feb 2034	2,000	2,045
WEC ENERGY GROUP INC	2.2% 15 Dec 2028	243,000	216,131

WELLS FARGO + COMPANY	1% 11 Feb 2026	26,000		25,035
WELLS FARGO + COMPANY	1% 24 Mar 2028	245,000		233,946
WELLS FARGO + COMPANY	1% 15 Aug 2026	32,000		31,691
WELLS FARGO + COMPANY	1% 24 Apr 2034	99,000		99,458
WELLS FARGO + COMPANY	1% 25 Jul 2029	103,000		105,239
WELLS FARGO + COMPANY	1% 25 Jul 2034	8,000		8,162
WELLS FARGO + COMPANY	1% 23 Oct 2034	51,000		55,606
WELLS FARGO BANK NA	5.45% 07 Aug 2026	250,000		254,125
WELLS FARGO COMMERCIAL	2.343% 15 Apr 2054	100,000		84,387
WELLS FARGO COMMERCIAL	2.626% 15 Apr 2054	300,000		255,032
WELLS FARGO COMMERCIAL	2.658% 15 Nov 2054	200,000		169,460
WESTPAC BANKING CORP	5.535% 17 Nov 2028	172,000		178,787
WORKDAY INC	3.8% 01 Apr 2032	76,000		70,922
WORLD OMNI SELECT AUTO TRUST	5.92% 15 Mar 2027	265,827		265,959
ZOETIS INC	2% 15 May 2030	360,000		310,572
	Sub-Total: Fund 5796 16 of 16		**Total**	**$ 241,320,352**
	Sub-Total: Investment Income Fund-Underlying Investments at Fair Value (16 funds)			**$7,846,236,507**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Current value
			(n/a)	
		Shares/ Par Value		
	Royal Bank of Canada	Synthetic GIC, 2.67%		$ —
*	State Street Bank and Trust Company	Synthetic GIC, 2.67%		—
*	The Prudential Insurance Company of	Synthetic GIC, 2.81%		—
*	New York Life Insurance Company	Synthetic GIC, 2.18%		—
*	Met Tower Life Insurance Company	Synthetic GIC, 2.90%		—
*	Mass Mutual Life Insurance Company	Synthetic GIC, 2.76%		—
*	Voya Retirement Insurance and Annuity	Synthetic GIC, 1.92%		—
		Sub-Total : Synthetic GICs at Fair Value		**—**
		TOTAL: Interest Income Fund- at Fair Value		**$7,846,236,507**

n / a - Cost is not applicable

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

Schedule H, Line 4i

PLAN NAME: IBM 401(K) PLUS PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

The Schedule H, line 4i – Schedule of Assets (Held At End of Year) is included in the attachement titled ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS.