

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 2024 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
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.) ☒ a single-employer plan ☐ a DFE (specify) _____ ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan IBM 401(K) 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.	07/18/2025	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 ☒ 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 INTERNATIONAL BUSINESS MACHINES CORPORATION c Plan Name IBM 401 (K) PLUS PLAN	4b EIN 13-0871985 4d PN 005																				
5 Total number of participants at the beginning of the plan year	5 156865																				
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<table border="1"><tr><td>6a(1)</td><td>52674</td></tr><tr><td>6a(2)</td><td>49030</td></tr><tr><td>6b</td><td>19050</td></tr><tr><td>6c</td><td>80957</td></tr><tr><td>6d</td><td>149037</td></tr><tr><td>6e</td><td>781</td></tr><tr><td>6f</td><td>149818</td></tr><tr><td>6g(1)</td><td>154910</td></tr><tr><td>6g(2)</td><td>147543</td></tr><tr><td>6h</td><td>0</td></tr></table>	6a(1)	52674	6a(2)	49030	6b	19050	6c	80957	6d	149037	6e	781	6f	149818	6g(1)	154910	6g(2)	147543	6h	0
6a(1)	52674																				
6a(2)	49030																				
6b	19050																				
6c	80957																				
6d	149037																				
6e	781																				
6f	149818																				
6g(1)	154910																				
6g(2)	147543																				
6h	0																				
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7																				

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

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

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

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☒ **A** (Insurance Information) – Number Attached 3
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☒ **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 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 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan IBM 401(K) 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	3500	01/01/2024	12/31/2024

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	100

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 PAYSPIRE 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	
	100	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	

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(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. 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	2222836
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

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

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

SCHEDULE 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 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan IBM 401(K) 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		01/01/2024	12/31/2024

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

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	(c) Amount	(d) Purpose	

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	(c) Amount	(d) Purpose	

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	295788277

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 ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE 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 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan IBM 401(K) 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 TOWER 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		01/01/2024	12/31/2024

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

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

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

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

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

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

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	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **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	1237324191
c Additions: (1) Contributions deposited during the year (2) Dividends and credits..... (3) Interest credited during the year..... (4) Transferred from separate account (5) Other (specify below)..... ▶	7c(1)	
	7c(2)	
	7c(3)	34448665
	7c(4)	
	7c(5)	
(6) Total additions	7c(6)	34448665
d Total of balance and additions (add lines 7b and 7c(6))	7d	1271772856
e Deductions:		
(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	181100000
(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)	181100000
f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	1090672856

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

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

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan IBM 401(K) 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)..... ☒ 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
94-1441976

(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

AQR CAPITAL MANAGEMENT, LLC

ONE GREENWICH PLAZA
SUITE 130
GREENWICH, CT 06830

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

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

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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?
21 50	PARTY-IN-INTEREST	6706853	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PRUDENTIAL INSURANCE COMPANY

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 67	PARTY-IN-INTEREST	3965588	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ 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	3483088	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

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	2648010	Yes ☐ No ☒	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	2372860	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ 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	1689647	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	1638084	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BRIDGEWATER

13-2871809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1615035	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

MASSACHUSETTS MUTUAL LIFE INSURANCE

04-1590850

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
67	PARTY-IN-INTEREST	1560271	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

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	1405037	Yes ☐ No ☒	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	1388233	Yes ☐ No ☒	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	1076149	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	1068031	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 51	PARTY-IN-INTEREST	978703	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(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	847967	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

VOYA

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	818460	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 68	PARTY-IN-INTEREST	778449	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

MACKAY SHIELDS, LLC

13-5582869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	400983	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BARINGS LLC

51-0504477

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	367790	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHEAST RETIREMENT SERVICES, INC.

04-2686260

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	PARTY-IN-INTEREST	285781	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEUBERGER BERMAN

02-0654486

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	258473	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

WILLIS TOWERS WATSON

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16	PARTY-IN-INTEREST	210312	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EDELMAN FINANCIAL ENGINES, LLC

94-3250323

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
26 28	PARTY-IN-INTEREST	164003	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JELLYVISION LAB, INC.

848 W. EASTMAN ST
CHICAGO, IL 60642

(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	146887	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	126903	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW
SUITE 600
WASHINGTON, DC 20006

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	61338	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MORNINGSTAR

22 WEST WASHINGTON STREET
CHICAGO, IL 60602

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	23500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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	18532	Yes ☐ No ☒	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	12104	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

ANDERSEN TAX LLC

100 FIRST STREET
SAN FRANCISCO, CA 94105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	5750	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 1345 AVENUE OF THE AMERICAS NEW YORK, NY 10105	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 1345 AVENUE OF THE AMERICAS NEW YORK, NY 10105	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 1345 AVENUE OF THE AMERICAS NEW YORK, NY 10105	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 1345 AVENUE OF THE AMERICAS NEW YORK, NY 10105	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 1345 AVENUE OF THE AMERICAS NEW YORK, NY 10105	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 1345 AVENUE OF THE AMERICAS NEW YORK, NY 10105	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	99	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.
FINANCIAL ENGINES 77-0473565	(1) .13% FIRST \$500 M (2) .065% NEXT \$500

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan IBM 401(K) 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) 9332665752
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) 1061600711
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) 570072651
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) 3056601739
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) 663550688
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) 295788277
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) 300413866
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

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) 500742178

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) 319919386

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) 12992489

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

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 2024 This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan IBM 401(K) 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			2968684		2968684

(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
(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
		2024
		This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan IBM 401(K) 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	1738413	-44487117
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	532543273	620689509
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	942634629	907699078
(2) U.S. Government securities	1c(2)	7121934613	6561336593
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	2614748172	2343775418
(B) All other	1c(3)(B)	2405699789	2406393150
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	49078344	34180936
(B) Common	1c(4)(B)	18628527734	19518796301
(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)	871182945	828831439
(8) Participant loans	1c(8)	154316477	147343819
(9) Value of interest in common/collective trusts	1c(9)	13496908542	15317817282
(10) Value of interest in pooled separate accounts	1c(10)	321434663	295788277
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	497041895	500742178
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	8324228749	9193282485
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	420604182	492980237

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)	1045833886	1268386565
(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	57428456306	60393556150
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	1043840058	1035001411
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	1043840058	1035001411
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	56384616248	59358554739

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)	940757089	
(C) Others (including rollovers).....	2a(1)(C)	564548	
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		941321637
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	30291797	
(B) U.S. Government securities.....	2b(1)(B)	192168471	
(C) Corporate debt instruments.....	2b(1)(C)	234345552	
(D) Loans (other than to participants).....	2b(1)(D)	40652776	
(E) Participant loans.....	2b(1)(E)	9444425	
(F) Other.....	2b(1)(F)	84485660	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		591388681
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	3107700	
(B) Common stock.....	2b(2)(B)	434534121	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	619612652	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		1057254473
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	27323761886	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	27004974839	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		318787047
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	2199871852	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		3094001125
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		9353613
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		35346900
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		886979051
c Other income	2c		30139576
d Total income. Add all income amounts in column (b) and enter total	2d		9164443955

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	6383419802	
(2) To insurance carriers for the provision of benefits	2e(2)	881707	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		6384301509
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)	1405037	
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	12104	
(4) IQPA audit fees	2i(4)	5750	
(5) Investment advisory and investment management fees	2i(5)	29912272	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	189815	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	4537519	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		36062497
j Total expenses. Add all expense amounts in column (b) and enter total	2j		6420364006

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2744079949
l Transfers of assets:			
(1) To this plan	2l(1)		229858542
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name: **PRICEWATERHOUSECOOPERS LLP**

(2) EIN: **13-4008324**

d The opinion of an independent qualified public accountant is **not attached** 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.)		☒	
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.)	☒		28239804
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		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?		☒	
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?		☒	
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?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
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.)		☒	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		☒	
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.			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?..... ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

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 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan IBM 401(K) 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	13058
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☐ No ☐ N/A If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)				6a	
b Enter the amount contributed by the employer to the plan for this plan year				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☐ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☐ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☒ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☒ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☒ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☒ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2024 v. 240311	

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) PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINES CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

International Business Machines Corporation –IBM 401(K) Plan, Financial Statements, 12/31/2024

IBM 401(k) Plan
Financial Statements
December 31, 2024

IBM 401(k) PLAN

Table of Contents

	<u>Page</u>
Financial Statements and Schedules:	
<u>Report of Independent Auditors</u>	<u>1</u>
Financial Statements:	
<u>Statements of Net Assets Available for Benefits at December 31, 2024 and 2023</u>	<u>7</u>
<u>Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2024</u>	<u>8</u>
<u>Notes to Financial Statements</u>	<u>9</u>
Supplemental Schedules*:	
<u>Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible at and for the year ended December 31, 2024</u>	<u>21</u>
<u>Schedule H, Line 4i - Schedule of Assets (Held at End of Year) at December 31, 2024</u>	<u>22</u>

* 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) Plan

Opinion

We have audited the accompanying financial statements of the IBM 401(k) 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, 2024 and 2023, and the related statement of changes in net assets available for benefits for the year ended December 31, 2024, 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, 2024 and 2023, and the changes in its net assets available for benefits for the year ended December 31, 2024, 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 and for the year ended December 31, 2024 and of assets (held at end of year) at December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was



derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with US GAAS.

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

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

A handwritten signature in black ink, which appears to read "Priyanka Chopra".

June 13, 2025

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

	<u>2024</u>	<u>2023</u>
	(Dollars in thousands)	
Assets:		
Investments, at fair value (Note 3)	\$ 52,878,411	\$ 49,015,383
Investments in fully benefit-responsive investment contracts, at contract value (Note 5)	<u>6,936,819</u>	<u>7,900,942</u>
Total investments	<u>59,815,230</u>	<u>56,916,324</u>
Receivables:		
Notes receivable from participants	147,344	154,316
Income, sales proceeds and other receivables	<u>270,704</u>	<u>284,455</u>
Total receivables	<u>418,048</u>	<u>438,771</u>
Total assets	<u>60,233,278</u>	<u>57,355,096</u>
Liabilities:		
Payable for investments purchased	<u>371,073</u>	<u>414,771</u>
Total liabilities	<u>371,073</u>	<u>414,771</u>
Net assets available for benefits	<u><u>\$ 59,862,206</u></u>	<u><u>\$ 56,940,324</u></u>

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

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

	<u>2024</u> (Dollars in thousands)
Additions to net assets attributed to:	
Investment income:	
Net appreciation in fair value of investments	\$ 6,522,422
Interest income from investments	581,944
Dividends	1,057,254
	<u>8,161,621</u>
Interest income on notes receivable from participants	9,444
Contributions from participants	941,322
Transfers from acquired company benefit plans	229,859
Total additions	<u>9,342,245</u>
Deductions from net assets attributed to:	
Distributions to participants	6,384,302
Administrative Expenses, Net	<u>36,062</u>
Total deductions	<u>6,420,364</u>
Net increase in net assets during the year	2,921,881
Net assets available for benefits:	
Beginning of year	<u>56,940,324</u>
End of year	<u><u>\$ 59,862,206</u></u>

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

IBM 401(k) PLAN
NOTES TO FINANCIAL STATEMENTS

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the IBM 401(k) Plan (the “Plan”) formerly known as the IBM 401(k) Plus 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 into their accounts in the event the participant becomes disabled while insured. Effective January 1, 2024, the disability protection program choice was closed to new participants.

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

Effective January 1, 2024, IBM changed how it provides certain U.S. retirement-related benefits. IBM began providing a new cash balance retirement benefit to 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 Plan ended. Employees can continue to make contributions to the Plan.

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.

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, prior IBM contributions and earnings thereon, if any.

Distributions

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

In addition, participants may also elect to receive the balance of their account in semi-monthly, monthly, quarterly, semi-annual or annual installments. Eligible participants may request installments over a fixed period of time or at a flat dollar amount (\$500 minimum per period for a flat dollar election). Distributions are subject to 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, 2024 and 2023 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 the age the IRS requires distribution to begin.

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, 2024, the Plan had \$183 million of open loans backed by \$152 million of cash collateral and \$38 million of non-cash collateral (104 percent collateral). Securities lending may be permitted in certain commingled funds and in funds within the Expanded Choice – Mutual Funds tier. The prospectus for each fund will disclose if lending is permitted and the risks involved.

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. Actual results may be different from these 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, 2024 and 2023.

Investments at Fair Value as of December 31, 2024

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 7,157,340	\$ —	\$ 104	\$ 7,157,443
IBM Corporation common stock	1,268,387	—	—	1,268,387
Equity securities	15,197,514	4,292,440	397	19,490,351
Fixed income:				
Government securities	—	4,241,973	—	4,241,973
Corporate bonds	—	2,153,099	52	2,153,151
Mortgage and asset-backed securities	2,589	282,396	—	284,984
Fixed income mutual funds	1,183,181	—	—	1,183,181
Cash and cash equivalents	80,143	1,198	—	81,341
Derivatives	(10,596)	15,885	—	5,288
Other mutual funds	1,073,606	—	—	1,073,606
Subtotal	25,952,162	10,986,990	553	36,939,706
Investments measured at net asset value using the NAV practical expedient ⁽¹⁾	—	—	—	15,938,706
Total investments at fair value	\$ 25,952,162	\$ 10,986,990	\$ 553	\$ 52,878,411

(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, 2024.

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.

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, 2024 and 2023, respectively:

Investments at fair value:	2024	2023
	(Dollars in thousands)	
Commingled Equity funds	\$ 14,684,492	\$ 12,929,110
Other funds	907,866	793,848
Short-term Investment funds	346,348	20,687
Total investments measured at net asset value using the NAV practical expedient	\$ 15,938,706	\$ 13,743,646

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, 2024 and 2023, 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 \$5.3 million and an asset of \$22.4 million as of December 31, 2024 and 2023, respectively. The gross notional amount of the derivative financial instruments was \$2.2 billion as of December 31, 2024 and 2023, 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.

The Investment Contracts provide 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.

Investment Contracts value at December 31, 2024 and December 31, 2023 consisted of synthetic GICs of \$6.9 billion and \$7.9 billion, respectively.

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, 2024 and 2023, 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,	
	2024	2023
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 59,862,206	\$ 56,940,324
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	(503,651)	(555,708)
Net assets available for benefits per the Form 5500	<u>\$ 59,358,555</u>	<u>\$ 56,384,616</u>

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

	Year Ended December 31, 2024
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$ 8,171,065
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2023	555,708
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2024	(503,651)
Total investment income per the Form 5500	<u>\$ 8,223,122</u>

NOTE 8 - RELATED-PARTY AND PARTY-IN-INTEREST TRANSACTIONS

At December 31, 2024, 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.

Certain investment managers are considered parties-in-interest 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) Plan.

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

At December 31, 2024 and 2023, the Plan held 5,769,852 and 6,394,582 shares of IBM common stock valued at \$1,268 million and \$1,046 million, respectively. During the year ended December 31, 2024, purchases of IBM common stock by the Plan totaled \$56 million and sales of IBM common stock by the Plan totaled \$182 million.

IBM 401(k) PLAN AT AND FOR THE YEAR ENDED DECEMBER 31, 2024
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	Interest	Capitalized	(e) Principal		(f) Interest			(h) Principal	(i) Interest
				Date	Rate	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	—	—	—	2,968,684	—	2,968,684
	Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Ugland House, South Church St., George Town, Grand Cayman, Grand Cayman Islands	8265Q0XQ0	6/4/2007	6/4/2009	variable	—	10,000,000	—	—	—	9,439,900	9,384,053	55,847

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

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

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

AT DECEMBER 31, 2024

(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
IBM Stock Fund			
* International Business Machines Corporation - Managed by Independent Fiduciary - State Street Global Advisors	IBM Common Stock 5,769,852 shares		\$1,268,386,565
Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		2,070,314
Mutual Funds			
Administered by Fidelity	Expanded Choice Mutual Funds (refer to Exhibit A - investments)		8,958,870,237
Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,315,526 shares		122,343,945
Commingled and Other Funds			
Vanguard Employee Benefit Index Fund	Large Company Index		9,332,665,752
Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		3,056,601,739
Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		1,061,600,710
Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		500,742,178
Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		663,550,688
Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		570,072,651
AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		300,413,866

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
Separately-Managed Funds				
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit B - investments)		\$5,383,702,824
	Managed by State Street Global Advisors	Small/Mid-Cap Stock Index (refer to Exhibit C - investments)		4,072,837,097
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit D – investments)		1,285,915,177
	Managed by Neuberger Berman	Total Bond Market (refer to Exhibit E – investments)		1,607,989,880
	Managed by State Street Global Advisors	Real Estate Investment Trust (refer to Exhibit F - investments)		824,426,553
	Managed by Loomis, Sayles and Company	Total Bond Market (Refer to Exhibit G - investments)		1,100,745,961
	Managed by Western Asset Management Company	Total Bond Market (Refer to Exhibit H - investments)		413,262,888
	Managed by Pacific Investment Management Company	Total Bond Market (refer to Exhibit I - investments)		596,558,698
	Managed by RW Baird & Co	Total Bond Market (Refer to Exhibit J – investments)		487,817,983
	Managed by State Street Global Advisors	International Real Estate Index (refer to Exhibit K – investments)		276,066,521
	Managed by Loomis, Sayles and Company	Long Term Credit (Refer to Exhibit L - investments)		343,353,546
	Managed by Pacific Investment Management Company	High Yield and Emerging Markets Bond (refer to Exhibit M - investments)		440,802,782
	Managed by JP Morgan	High Yield Debt (refer to exhibit N - investments)		211,386,804
	Managed by Prudential	Emerging Markets Debt (refer to Exhibit O - investments)		209,162,689
	Managed by State Street Global Advisors	Total Stock Market Index (refer to Exhibit P - investments)		8,826,038,468
	Managed by State Street Global Advisors	European Stock Index (refer to Exhibit Q - investments)		358,156,990
	Managed by State Street Global Advisors	Pacific Stock Index (refer to Exhibit R - investments)		268,098,148
	Managed by Dodge & Cox	Long Term Credit (refer to Exhibit S - investments)		228,816,193

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
Separately-Managed Funds (continued)				
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit T - investments)		\$6,839,440,825
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.42%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 2.52%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.52%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 2.62%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 1.57%		
*	Voya Retirement Insurance and Annuity Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.36%		
*	Metropolitan Tower Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 3.05%		
*	Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years		147,343,819
Interest-Bearing Cash				
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		13,666,173

* Party-In-Interest

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	AMCAP FUND	MUTUAL FUNDS	716,061	\$ 31,334,817
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,619,818	55,640,756
	AMERICAN FUNDS FUNDAMENTAL	MUTUAL FUNDS	819,035	66,112,491
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	792,547	43,740,678
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	366,660	5,727,234
	CAPITAL WORLD GROWTH AND	MUTUAL FUNDS	387,582	24,623,092
	DFA EMERGING MARKETS	MUTUAL FUNDS	748,938	21,397,152
	DFA EMERGING MARKETS VALUE	MUTUAL FUNDS	778,304	23,279,067
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,176,868	11,886,368
	DFA INTERNATIONAL SMALL	MUTUAL FUNDS	647,616	12,563,746
	DFA INTERNATIONAL VALUE	MUTUAL FUNDS	933,093	19,212,382
	DFA INTERNATIONAL VECTOR	MUTUAL FUNDS	473,513	6,392,430
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	815,921	21,809,562
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,290,526	55,815,232
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	732,672	35,849,642
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	1,589,775	54,640,568
	DFA US VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	391,168	10,690,632
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	446,931	45,452,892
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	1,568,741	16,487,470
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	1,514,604	20,765,224
	DODGE + COX INCOME FUND	MUTUAL FUNDS	6,809,656	84,303,543
	DODGE + COX INTERNATIONAL	MUTUAL FUNDS	948,804	47,345,312
	DODGE + COX STOCK FUND	MUTUAL FUNDS	645,976	166,132,178
	EUROPACIFIC GROWTH FUND	MUTUAL FUNDS	629,591	33,821,617
	FIDELITY ADVISOR FLOATING RATE	MUTUAL FUNDS	7,177,025	66,674,563
	FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	3,547,863	41,119,730
	FIDELITY BALANCED FUND	MUTUAL FUNDS	4,460,359	131,848,221
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	3,374,360	770,906,186
	FIDELITY CANADA FUND	MUTUAL FUNDS	230,323	15,127,643
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	12,934,527	131,285,450
	FIDELITY CHINA REGION FUND	MUTUAL FUNDS	1,316,173	51,185,956
	FIDELITY CONTRAFUND	MUTUAL FUNDS	20,428,935	431,050,531
	FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS	659,752	22,669,079
	FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS	464,326	19,529,559
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,671,559	63,786,692
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	714,432	34,764,278

FIDELITY EMERGING MARKETS	MUTUAL FUNDS	240,732	9,167,060
FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS	402,520	29,621,448
FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS	189,946	6,587,333
FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	2,521,649	95,469,613
FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS	187,493	2,609,908
FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS	664,877	7,579,598
FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS	1,375,788	19,756,316
FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS	2,814,292	38,302,517
FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS	1,676,204	29,417,373
FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS	2,059,167	32,225,968
FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS	2,382,050	27,536,498
FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS	1,054,371	14,202,383
FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS	514,765	7,026,544
FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS	178,188	2,817,156
FIDELITY FREEDOM 2060 FUND	MUTUAL FUNDS	152,891	2,215,394
FIDELITY FREEDOM 2065 FUND	MUTUAL FUNDS	95,670	1,264,754
FIDELITY FREEDOM 2070 FUND	MUTUAL FUNDS	187	1,912
FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS	402,770	4,245,196
FIDELITY GNMA FUND	MUTUAL FUNDS	760,938	7,594,165
FIDELITY GOVERNMENT INCOME	MUTUAL FUNDS	1,539,463	13,839,773
FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	25,298,746	1,027,382,095
FIDELITY GROWTH DISCOVERY	MUTUAL FUNDS	1,574,237	97,272,079
FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	1,805,125	14,206,332
FIDELITY INTERNATIONAL DISCOVE	MUTUAL FUNDS	229,612	10,952,490
FIDELITY INTERNATIONAL REAL ES	MUTUAL FUNDS	454,654	4,037,328
FIDELITY INTERNATIONAL SMALL C	MUTUAL FUNDS	545,063	16,673,481
FIDELITY INTERNATIONAL SUSTAIN	MUTUAL FUNDS	123,002	1,487,098
FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS	357,347	5,892,650
FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	1,037,618	56,550,194
FIDELITY LEVERAGED COMPANY	MUTUAL FUNDS	1,136,040	43,726,173
FIDELITY LIMITED TERM	MUTUAL FUNDS	2,211,166	21,138,746
FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	1,167,421	47,490,698
FIDELITY MAGELLAN FUND	MUTUAL FUNDS	3,425,136	50,760,516
FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,470,710	62,475,778
FIDELITY NEW MARKETS INCOME FU	MUTUAL FUNDS	1,072,661	13,569,168
FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	21,395,278	471,551,928
FIDELITY OVERSEAS FUND/UNITED	MUTUAL FUNDS	352,175	21,915,857
FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	438,057	13,391,389
FIDELITY REAL ESTATE INCOME FU	MUTUAL FUNDS	1,293,568	15,432,268
FIDELITY REAL ESTATE INVESTMEN	MUTUAL FUNDS	471,941	18,212,208
FIDELITY SMALL CAP DISCOVERY F	MUTUAL FUNDS	2,551,310	61,588,618
FIDELITY SMALL CAP STOCK FUND	MUTUAL FUNDS	1,052,655	19,453,060
FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	6,405,172	60,208,620
FIDELITY TREND FUND	MUTUAL FUNDS	485,614	88,367,255
FIDELITY VALUE FUND	MUTUAL FUNDS	2,933,895	40,018,330
GROWTH FUND OF AMERICA/THE	MUTUAL FUNDS	1,346,228	100,361,312
INTERNATIONAL GROWTH AND	MUTUAL FUNDS	101,232	3,629,154
INVESTMENT COMPANY OF	MUTUAL FUNDS	617,694	35,610,057

NEW ECONOMY FUND/THE	MUTUAL FUNDS	704,355	43,465,738
NEW PERSPECTIVE FUND	MUTUAL FUNDS	848,541	52,736,851
NEW WORLD FUND INC	MUTUAL FUNDS	647,637	49,848,649
PIMCO ALL ASSET FUND	MUTUAL FUNDS	914,489	9,894,772
PIMCO CLIMATE BOND FUND	MUTUAL FUNDS	57,508	507,219
PIMCO COMMODITYREALRETURN	MUTUAL FUNDS	2,661,938	35,004,479
PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	1,517,691	14,645,713
PIMCO DYNAMIC BOND FUND	MUTUAL FUNDS	636,863	6,355,896
PIMCO EMERGING MARKETS BOND	MUTUAL FUNDS	848,621	7,170,850
PIMCO EMERGING MARKETS LOCAL	MUTUAL FUNDS	575,782	3,212,864
PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,160,470	17,326,966
PIMCO INCOME FUND	MUTUAL FUNDS	5,228,585	55,004,718
PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	1,577,737	15,666,932
PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	892,208	6,566,652
PIMCO INVESTMENT GRADE CREDIT	MUTUAL FUNDS	3,300,614	29,342,454
PIMCO LONG TERM US	MUTUAL FUNDS	799,771	10,940,861
PIMCO LOW DURATION ESG FUND	MUTUAL FUNDS	612,665	5,587,505
PIMCO LOW DURATION FUND/	MUTUAL FUNDS	2,481,034	22,949,567
PIMCO REALESTATEREALRETURN	MUTUAL FUNDS	1,010,311	26,510,548
PIMCO STOCKSPUS FUND/UNITED S	MUTUAL FUNDS	2,928,928	37,519,570
PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	696,342	5,257,380
PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	4,534,799	38,455,095
SMALLCAP WORLD FUND INC	MUTUAL FUNDS	381,483	26,703,816
VANGUARD DIVIDEND GROWTH	MUTUAL FUNDS	7,599,149	275,165,168
VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,522,809	134,266,033
VANGUARD EXPLORER FUND	MUTUAL FUNDS	471,651	50,395,883
VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	2,348,354	95,343,166
VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	596,324	21,193,361
VANGUARD GLOBAL ESG SELECT	MUTUAL FUNDS	238,818	10,758,746
VANGUARD GLOBAL MINIMUM	MUTUAL FUNDS	346,478	10,661,126
VANGUARD GLOBAL WELLESLEY	MUTUAL FUNDS	58,793	1,584,465
VANGUARD GLOBAL WELLINGTON	MUTUAL FUNDS	319,573	10,060,168
VANGUARD GNMA FUND	MUTUAL FUNDS	1,250,866	11,407,902
VANGUARD GROWTH AND INCOME	MUTUAL FUNDS	1,330,016	135,608,418
VANGUARD HIGH YIELD	MUTUAL FUNDS	8,961,648	48,572,132
VANGUARD INTERMEDIATE TERM	MUTUAL FUNDS	4,698,482	47,595,623
VANGUARD INTERMEDIATE TERM	MUTUAL FUNDS	5,072,975	43,424,670
VANGUARD INTERMEDIATE TERM	MUTUAL FUNDS	4,181,817	40,689,083
VANGUARD INTERNATIONAL	MUTUAL FUNDS	549,109	8,994,409
VANGUARD INTERNATIONAL	MUTUAL FUNDS	741,643	75,328,647
VANGUARD INTERNATIONAL VALUE	MUTUAL FUNDS	394,339	14,815,331
VANGUARD LONG TERM BOND	MUTUAL FUNDS	753,690	7,830,837
VANGUARD LONG TERM	MUTUAL FUNDS	4,296,940	32,355,955
VANGUARD LONG TERM TREASURY	MUTUAL FUNDS	5,455,443	43,043,446
VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	2,209,415	59,477,453
VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	1,550,442	111,957,426
VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	3,587,700	119,972,686
VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,371,316	37,107,807

VANGUARD SHORT TERM BOND	MUTUAL FUNDS	3,595,283	36,420,218
VANGUARD SHORT TERM FEDERAL	MUTUAL FUNDS	3,375,157	34,257,839
VANGUARD SHORT TERM	MUTUAL FUNDS	7,182,454	74,051,098
VANGUARD SHORT TERM	MUTUAL FUNDS	8,664,892	85,002,592
VANGUARD SMALL CAP INDEX	MUTUAL FUNDS	777,523	89,531,736
VANGUARD STAR FUND	MUTUAL FUNDS	743,919	20,442,896
VANGUARD STRATEGIC EQUITY	MUTUAL FUNDS	1,112,069	40,190,168
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	3,515,838	65,711,007
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	1,352,246	35,807,478
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	2,633,347	63,147,663
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	2,442,062	92,505,311
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	1,346,899	39,962,495
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	1,055,690	45,626,931
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	235,823	13,114,105
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	513,477	25,591,695
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	102,702	3,452,825
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	57,196	2,931,319
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	139,646	3,725,768
VANGUARD TARGET RETIREMENT	MUTUAL FUNDS	2,430,852	31,844,167
VANGUARD TOTAL BOND MARKET	MUTUAL FUNDS	8,349,083	79,149,305
VANGUARD US GROWTH FUND	MUTUAL FUNDS	896,926	165,967,158
VANGUARD US MULTIFACTOR FUND	MUTUAL FUNDS	421,361	17,520,170
VANGUARD WELLESLEY INCOME	MUTUAL FUNDS	2,111,785	126,686,008
VANGUARD WELLINGTON FUND	MUTUAL FUNDS	2,997,088	221,634,685
VANGUARD WINDSOR FUND	MUTUAL FUNDS	786,025	55,524,797
WASHINGTON MUTUAL INVESTORS	MUTUAL FUNDS	827,565	50,977,999
Total : EXHIBIT A - Expanded			\$8,958,870,237

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	1+1 AG	COMMON STOCK	7,474	\$ 97,488
	360 SECURITY TECHNOLOGY IN A	COMMON STOCK CNY1.0	72,600	102,884
	361 DEGREES INTERNATIONAL	COMMON STOCK HKD.1	140,000	76,417
	37 INTERACTIVE ENTERTAINME A	COMMON STOCK CNY1.0	23,000	49,211
	3I GROUP PLC	COMMON STOCK	171,564	7,624,784
	3SBIO INC	COMMON STOCK USD.00001	470,500	368,262
	4IMPRINT GROUP PLC	COMMON STOCK	4,365	264,102
	77 BANK LTD/THE	COMMON STOCK	9,800	283,690
	A DATA TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	53,000	126,089
	A LIVING SMART CITY SERVICES	COMMON STOCK CNY1.0	70,750	25,958
	A.G. BARR PLC	COMMON STOCK GBP.04167	15,177	115,616
	A2A SPA	COMMON STOCK EUR.52	264,673	587,878
	AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK USD.01	141,000	680,682
	AAK AB	COMMON STOCK SEK10.0	34,900	996,751
	AALBERTS NV	COMMON STOCK EUR.25	20,246	714,720
	ABACUS GROUP	REIT	72,495	49,378
	ABACUS STORAGE KING	REIT	85,441	59,524
	ABB LTD REG	COMMON STOCK CHF.12	289,135	15,575,203
	ABC MART INC	COMMON STOCK	16,800	338,937
	ABDULLAH AL OTHAIM MARKETS	COMMON STOCK SAR10.0	74,800	209,028
	ABERDEEN GROUP PLC	COMMON STOCK	356,244	627,510
	ABILITY OPTO ELECTRONICS TEC	COMMON STOCK TWD10.0	18,000	115,165
	ABLBIO INC	COMMON STOCK KRW500.0	4,716	95,638
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	87,264	1,345,634
	ABOUT YOU HOLDING SE	COMMON STOCK	6,297	42,324
	ABSA GROUP LTD	COMMON STOCK ZAR2.0	150,152	1,509,875
	ABU DHABI COMMERCIAL BANK	COMMON STOCK AED1.0	572,802	1,624,970
	ABU DHABI ISLAMIC BANK	COMMON STOCK AED1.0	247,044	929,513
	ABU DHABI NATIONAL OIL CO FO	COMMON STOCK AED.08	646,323	619,392
	ACADEMEDIA AB	COMMON STOCK SEK1.0	18,243	111,422
	ACBEL POLYTECH INC	COMMON STOCK TWD10.0	92,410	84,910
	ACCELLERON INDUSTRIES AG	COMMON STOCK CHF.01	18,718	963,303
	ACCENT GROUP LTD	COMMON STOCK	31,219	45,237
	ACCIONA SA	COMMON STOCK EUR1.0	4,924	554,240
	ACCOR SA	COMMON STOCK EUR3.0	35,834	1,734,826
	ACCTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	91,685	2,152,774

ACEA SPA	COMMON STOCK EUR5.16	7,312	141,437
ACER INC	COMMON STOCK TWD10.0	606,953	734,650
ACERINOX SA	COMMON STOCK EUR.25	27,715	271,204
ACKERMANS + VAN HAAREN	COMMON STOCK	4,191	826,797
ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	44,070	2,210,535
ACTIVIA PROPERTIES INC	REIT	116	241,872
ACWA POWER CO	COMMON STOCK SAR10.0	27,028	2,887,379
ADASTRIA CO LTD	COMMON STOCK	4,900	107,618
ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	32,881	116,748
ADDLIFE AB B	COMMON STOCK SEK2.037	18,930	235,463
ADDECH AB B SHARES	COMMON STOCK SEK.75	47,817	1,300,954
ADECCO GROUP AG REG	COMMON STOCK CHF.1	30,037	740,710
ADEKA CORP	COMMON STOCK	14,800	264,002
ADES HOLDING CO	COMMON STOCK SAR1.0	122,032	563,814
ADESSO SE	COMMON STOCK	473	43,070
ADIDAS AG	COMMON STOCK	29,206	7,169,663
ADMIRAL GROUP PLC	COMMON STOCK GBP.001	48,291	1,595,103
ADNOC DRILLING CO PJSC	COMMON STOCK	573,481	832,184
ADP	COMMON STOCK EUR3.0	5,855	673,140
ADVANCE RESIDENCE INVESTMENT	REIT	298	554,442
ADVANCED ENERGY SOLUTION HOL	COMMON STOCK TWD10.0	5,000	173,138
ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	1,711,293
ADVANCED MEDICAL SOLUTIONS	COMMON STOCK GBP.05	32,883	81,412
ADVANCED MICRO FABRICATION A	COMMON STOCK CNY1.0	6,248	161,682
ADVANCED NANO PRODUCTS CO LT	COMMON STOCK KRW500.0	1,690	66,357
ADVANCED PETROCHEMICALS CO	COMMON STOCK SAR10.0	21,608	184,600
ADVANCED WIRELESS SEMICONDUCT	COMMON STOCK TWD10.0	24,000	80,557
ADVANTAGE ENERGY LTD	COMMON STOCK	32,400	222,128
ADVANTECH CO LTD	COMMON STOCK TWD10.0	77,562	815,920
ADVANTEST CORP	COMMON STOCK	138,500	7,917,671
ADYEN NV	COMMON STOCK EUR.01	3,607	5,319,555
AECC AVIATION POWER CO A	COMMON STOCK CNY1.0	24,500	138,970
AECI LTD	COMMON STOCK ZAR1.0	34,989	162,095
AECON GROUP INC	COMMON STOCK	12,600	238,473
AEDIFICA	REIT	8,203	477,454
AEGON LTD	COMMON STOCK EUR.12	269,540	1,594,622
AENA SME SA	COMMON STOCK EUR10.0	13,040	2,665,477
AEON CO LTD	COMMON STOCK	111,500	2,614,202
AEON DELIGHT CO LTD	COMMON STOCK	3,900	107,330
AEON FINANCIAL SERVICE CO LT	COMMON STOCK	18,600	150,099
AEON MALL CO LTD	COMMON STOCK	15,900	205,028
AERCAP HOLDINGS NV	COMMON STOCK EUR.01	36,233	3,467,498
AEROFLOT PJSC	COMMON STOCK RUB1.0	102,600	59,831
AFI PROPERTIES LTD	COMMON STOCK ILS1.0	1	32
AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	224,063
AFRY AB	COMMON STOCK SEK2.5	16,685	231,689
AG GROWTH INTERNATIONAL INC	COMMON STOCK	3,400	120,142
AGC INC	COMMON STOCK	36,800	1,075,474

AGEAS	COMMON STOCK	31,910	1,549,836
AGILITY	COMMON STOCK KWD.1	249,648	200,012
AGILITY GLOBAL PLC	COMMON STOCK AED.22	499,296	178,075
AGL ENERGY LTD	COMMON STOCK	106,722	746,283
AGNICO EAGLE MINES LTD	COMMON STOCK	93,643	7,322,411
AGRICULTURAL BANK OF CHINA A	COMMON STOCK CNY1.0	1,172,993	857,451
AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	4,762,000	2,715,731
AGTHIA GROUP PJSC	COMMON STOCK AED1.0	351,437	621,919
AGUAS ANDINAS SA A	COMMON STOCK	413,779	124,609
AI HOLDINGS CORP	COMMON STOCK	7,400	99,820
AIA GROUP LTD	COMMON STOCK	1,870,200	13,554,704
AIB GROUP PLC	COMMON STOCK EUR.625	279,005	1,539,282
AICA KOGYO CO LTD	COMMON STOCK	9,200	192,549
AICHI FINANCIAL GROUP INC	COMMON STOCK	6,200	98,410
AIER EYE HOSPITAL GROUP CO A	COMMON STOCK CNY1.0	103,908	188,045
AIFUL CORP	COMMON STOCK	56,300	119,832
AIMS APAC REIT	REIT	90,000	82,459
AIN HOLDINGS INC	COMMON STOCK	4,400	121,184
AIR ARABIA PJSC	COMMON STOCK AED1.0	336,344	282,026
AIR CANADA	COMMON STOCK	29,600	458,139
AIR CHINA LTD A	COMMON STOCK CNY1.0	67,500	73,057
AIR FRANCE KLM	COMMON STOCK EUR1.0	26,743	224,494
AIR LIQUIDE SA	COMMON STOCK EUR5.5	97,610	15,775,542
AIR NEW ZEALAND LTD	COMMON STOCK	175,431	58,953
AIR WATER INC	COMMON STOCK	33,000	398,768
AIRBUS SE	COMMON STOCK EUR1.0	104,879	16,710,140
AIRPORT CITY LTD	COMMON STOCK ILS.01	13,110	210,661
AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000	1,426,040
AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	28,422	728,668
AIRTEL AFRICA PLC	COMMON STOCK USD.5	197,772	281,304
AISIN CORP	COMMON STOCK	72,600	811,843
AIXTRON SE	COMMON STOCK	19,194	301,971
AJ BELL PLC	COMMON STOCK	49,020	275,988
AJINOMOTO CO INC	COMMON STOCK	78,800	3,210,216
AJMAN BANK PJSC	COMMON STOCK AED1.0	709,513	330,289
AK MEDICAL HOLDINGS LTD	COMMON STOCK HKD.01	56,000	34,964
AKER ASA A SHARES	COMMON STOCK NOK28.0	4,119	199,264
AKER BP ASA	COMMON STOCK NOK1.0	54,528	1,073,796
AKER SOLUTIONS ASA	COMMON STOCK NOK1.08	27,855	76,324
AKESO INC	COMMON STOCK USD.00001	117,000	914,257
AKR CORPORINDO TBK PT	COMMON STOCK IDR20.0	1,251,000	87,227
AKZO NOBEL N.V.	COMMON STOCK EUR.5	33,170	1,990,988
AL DAWAA MEDICAL SERVICES CO	COMMON STOCK SAR10.0	3,792	79,122
AL HAMMADI HOLDING	COMMON STOCK SAR10.0	13,297	135,893
AL MASANE AL KOBRA MINING CO	COMMON STOCK SAR10.0	7,326	131,608
AL MOAMMAR INFORMATION SYSTE	COMMON STOCK SAR10.0	4,720	204,759
AL RAJHI BANK	COMMON STOCK SAR10.0	352,778	8,881,886
AL RAJHI CO FOR CO OPERATIVE	COMMON STOCK QAR10.0	6,785	309,870

ALAMOS GOLD INC CLASS A	COMMON STOCK	70,334	1,296,939
ALAMTRI RESOURCES INDONESIA	COMMON STOCK IDR100.0	2,431,500	363,354
ALCHIP TECHNOLOGIES LTD	COMMON STOCK TWD10.0	15,000	1,492,622
ALCON INC	COMMON STOCK CHF.04	90,845	7,703,973
ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	655,373	1,370,323
ALDREES PETROLEUM AND TRANSP	COMMON STOCK SAR10.0	8,310	265,839
ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	2,403,940
ALFA S.A.B. A	COMMON STOCK	577,790	419,322
ALFRESA HOLDINGS CORP	COMMON STOCK	32,400	443,958
ALGONQUIN POWER + UTILITIES	COMMON STOCK	115,311	511,531
ALI ALGHANIM SONS AUTOMOTIVE	COMMON STOCK KWD.1	30,120	100,628
ALIBABA GROUP HOLDING LTD	COMMON STOCK	2,696,800	28,606,816
ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	3,812	323,219
ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	986,200	421,499
ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,420,000	147,980
ALIMAK GROUP AB	COMMON STOCK SEK.02	17,550	186,338
ALIMENTATION COUCHE TARD INC	COMMON STOCK	139,900	7,754,713
ALINMA BANK	COMMON STOCK SAR10.0	231,345	1,782,466
ALIOR BANK SA	COMMON STOCK PLN10.0	20,990	436,578
ALK ABELLO A/S	COMMON STOCK DKK10.0	22,600	502,187
ALKHORAYEF WATER + POWER TEC	COMMON STOCK SAR10.0	4,687	187,111
ALLEGRO.EU SA	COMMON STOCK PLN.01	89,826	588,626
ALLEIMA AB	COMMON STOCK SEK1.0	38,435	261,133
ALLFUNDS GROUP PLC	COMMON STOCK EUR.0025	31,370	163,726
ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	341,910
ALLIANCE GLOBAL GROUP INC	COMMON STOCK PHP1.0	1,349,200	209,408
* ALLIANZ SE REG	COMMON STOCK	68,280	20,916,882
ALLIED PROPERTIES REAL ESTAT	REIT	11,300	134,748
ALLIED SUPREME CORP	COMMON STOCK TWD10.0	14,000	130,470
ALLOS SA	COMMON STOCK	95,047	279,203
ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,439	445,623
ALM. BRAND A/S	COMMON STOCK DKK1.0	164,096	319,671
ALMARAI CO	COMMON STOCK SAR10.0	70,226	1,069,071
ALMIRALL SA	COMMON STOCK EUR.12	12,694	108,246
ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	21,868	182,451
ALPARGATAS SA PREF	PREFERENCE	58,600	60,202
ALPEK SA DE CV	COMMON STOCK	135,100	84,727
ALPHA GROUP INTERNATIONAL PL	COMMON STOCK GBP.00002	4,453	130,472
ALPHA SERVICES AND HOLDINGS	COMMON STOCK EUR.29	420,579	704,219
ALPHAWAVE IP GROUP PLC	COMMON STOCK GBP.01	45,042	47,564
ALPS ALPINE CO LTD	COMMON STOCK	35,400	358,799
ALROSA PJSC	COMMON STOCK RUB.5	471,798	310,677
ALS LTD	COMMON STOCK	91,795	854,843
ALSEA SAB DE CV	COMMON STOCK	76,900	160,844
ALSO HOLDING AG REG	COMMON STOCK CHF1.0	1,140	281,691
ALSTOM	COMMON STOCK EUR7.0	66,558	1,486,224

ALTAGAS LTD	COMMON STOCK	49,000	1,140,676
ALTAREA	REIT EUR15.279999999999999	781	77,790
ALTEN SA	COMMON STOCK EUR1.05	4,956	403,467
ALTEOGEN INC	COMMON STOCK KRW500.0	8,317	1,745,072
ALTIUS MINERALS CORPORATION	COMMON STOCK	6,700	124,012
ALTRI SGPS SA	COMMON STOCK EUR.125	46,857	258,648
ALTUS GROUP LTD	COMMON STOCK	7,500	292,032
ALUJAIN CORP	COMMON STOCK SAR10.0	5,751	58,621
ALUMINUM CORP OF CHINA LTD A	COMMON STOCK CNY1.0	142,300	143,032
ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	497,094
ALUPAR INVESTIMENTO SA UNIT	UNIT	44,237	189,091
AMADA CO LTD	COMMON STOCK	59,200	571,713
AMADEUS FIRE AG	COMMON STOCK	970	76,442
AMADEUS IT GROUP SA	COMMON STOCK EUR.01	72,079	5,090,299
AMANAT HOLDINGS PJSC	COMMON STOCK AED1.0	129,435	39,444
AMANO CORP	COMMON STOCK	9,900	267,882
AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	428,281
AMBEV SA	COMMON STOCK	877,925	1,654,531
AMBU A/S B	COMMON STOCK DKK.5	37,773	545,402
AMERICA MOVIL SAB DE C SER B	COMMON STOCK	3,462,362	2,489,440
AMERICANA RESTAURANTS INTERN	COMMON STOCK AED.073	1,196,664	720,009
AMG CRITICAL MATERIALS N.V.	COMMON STOCK EUR.02	7,663	109,417
AMMAN MINERAL INTERNASIONAL	COMMON STOCK IDR125.0	1,103,800	579,634
AMMB HOLDINGS BHD	COMMON STOCK	336,125	412,045
AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	446,016
AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409	76,358
AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	30,410	172,262
AMOTIV LTD	COMMON STOCK	22,639	148,616
AMP LTD	COMMON STOCK	631,508	618,493
AMPLIFON SPA	COMMON STOCK EUR.02	24,995	643,176
AMPOL LTD	COMMON STOCK	40,862	714,834
AMREST HOLDINGS SE	COMMON STOCK EUR.1	26,626	119,874
AMS OSRAM AG	COMMON STOCK	19,394	126,453
AMUNDI SA	COMMON STOCK EUR2.5	11,688	770,519
AMVIS HOLDINGS INC	COMMON STOCK	9,300	42,903
ANA HOLDINGS INC	COMMON STOCK	26,500	480,968
ANDES TECHNOLOGY CORP	COMMON STOCK TWD10.0	9,000	113,204
ANDLAUER HEALTHCARE GROUP IN	COMMON STOCK	2,745	80,544
ANDRITZ AG	COMMON STOCK	13,070	662,692
ANE CAYMAN INC	COMMON STOCK USD.00002	126,500	130,279
ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	1,446,426	136,324
ANGEL YEAST CO LTD A	COMMON STOCK CNY1.0	8,500	41,943
ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,290	340,405
ANGLO AMERICAN PLC	COMMON STOCK USD.54945	212,576	6,300,629
ANGLOGOLD ASHANTI PLC	COMMON STOCK	13,852	319,704
ANGLOGOLD ASHANTI PLC	COMMON STOCK	74,543	1,663,095

ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	155,271	7,766,537
ANHUI CONCH CEMENT CO LTD A	COMMON STOCK CNY1.0	43,500	141,492
ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	583,505
ANHUI GUJING DISTILLERY CO A	COMMON STOCK CNY1.0	4,200	99,466
ANHUI GUJING DISTILLERY CO B	COMMON STOCK CNY1.0	18,400	265,319
ANHUI YINGJIA DISTILLERY C A	COMMON STOCK CNY1.0	6,800	50,145
ANIMA HOLDING SPA	COMMON STOCK NPV	57,265	393,145
ANJOY FOODS GROUP CO LTD A	COMMON STOCK CNY1.0	2,500	27,839
ANRITSU CORP	COMMON STOCK	25,100	222,647
ANSELL LTD	COMMON STOCK	23,991	502,482
ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	222,000	2,224,873
ANTOFAGASTA PLC	COMMON STOCK GBP.05	75,031	1,485,600
ANYCOLOR INC	COMMON STOCK	4,700	83,572
ANZ GROUP HOLDINGS LTD	COMMON STOCK	536,618	9,460,306
AO WORLD PLC	COMMON STOCK GBP.0025	49,213	63,738
AOKI HOLDINGS INC	COMMON STOCK	15,200	129,422
AOZORA BANK LTD	COMMON STOCK	22,000	345,956
AP MEMORY TECHNOLOGY CORP	COMMON STOCK TWD5.0	14,000	134,416
AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	554	889,566
AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	881	1,458,554
APA GROUP	STAPLED SECURITY	121,833	525,344
APERAM	COMMON STOCK	8,799	228,871
APIER GROUP INC	COMMON STOCK	14,000	127,800
ARAB NATIONAL BANK	COMMON STOCK SAR10.0	179,505	1,007,070
ARABIAN CEMENT	COMMON STOCK SAR10.0	8,311	57,509
ARABIAN CONTRACTING SERVICES	COMMON STOCK	3,434	132,703
ARABIAN INTERNET + COMMUNICA	COMMON STOCK	4,095	294,259
ARATA CORP	COMMON STOCK	4,600	92,174
ARB CORP LTD	COMMON STOCK	13,940	349,578
ARBONIA AG	COMMON STOCK CHF4.2	8,856	109,163
ARC RESOURCES LTD	COMMON STOCK	105,803	1,917,872
ARCA CONTINENTAL SAB DE CV	COMMON STOCK	92,400	767,632
ARCADIS NV	COMMON STOCK EUR.02	14,016	851,053
ARCADIUM LITHIUM PLC CDI	CDI	35,828	181,984
ARCADYAN TECHNOLOGY CORP	COMMON STOCK TWD10.0	41,000	218,916
ARCELORMITTAL	COMMON STOCK	76,412	1,768,637
ARCLANDS CORP	COMMON STOCK	6,957	75,086
ARCS CO LTD	COMMON STOCK	6,800	112,235
ARDENTEC CORP	COMMON STOCK TWD10.0	73,000	118,012
ARE HOLDINGS INC	COMMON STOCK	13,200	142,769
ARENA REIT	REIT	65,943	159,153
ARGENTINE PESO	FOREIGN CURRENCY	71,989	70
ARGENX SE	COMMON STOCK EUR.1	10,823	6,680,198
ARGO GRAPHICS INC	COMMON STOCK	1,600	50,787
ARIAKE JAPAN CO LTD	COMMON STOCK	3,300	116,853
ARISTOCRAT LEISURE LTD	COMMON STOCK	97,597	4,122,711
ARITZIA INC SUBORDINATE VOTI	COMMON STOCK	20,000	743,151
ARJO AB B SHARES	COMMON STOCK SEK.33	36,501	119,742

ARKEMA	COMMON STOCK EUR10.0	12,310	938,400
ARNOLDO MONDADORI EDITORE	COMMON STOCK EUR.26	34,111	74,883
AROUNDTOWN SA	COMMON STOCK EUR.01	156,837	474,312
ARRIYADH DEVELOPMENT	COMMON STOCK SAR10.0	14,775	132,123
ARTIENCE CO LTD	COMMON STOCK	6,200	123,184
ARTIS REAL ESTATE INVESTMENT	REIT	14,000	71,645
ARYZTA AG	COMMON STOCK CHF.02	194,127	338,972
AS ONE CORP	COMMON STOCK	9,800	163,964
ASAHI GROUP HOLDINGS LTD	COMMON STOCK	262,200	2,751,095
ASAHI INTECC CO LTD	COMMON STOCK	36,600	594,168
ASAHI KASEI CORP	COMMON STOCK	247,000	1,703,303
ASCENTAGE PHARMA GROUP INTER	COMMON STOCK USD.0001	23,500	137,498
ASCOPIAVE SPA	COMMON STOCK EUR1.0	17,014	48,449
ASE TECHNOLOGY HOLDING CO LT	COMMON STOCK TWD10.0	545,128	2,675,898
ASHMORE GROUP PLC	COMMON STOCK GBP.0001	73,391	146,448
ASHTREAD GROUP PLC	COMMON STOCK GBP.1	79,542	4,921,798
ASHTROM GROUP LTD	COMMON STOCK	11,743	204,813
ASIA CEMENT CORP	COMMON STOCK TWD10.0	386,924	475,793
ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	41,931	239,225
ASIA VITAL COMPONENTS	COMMON STOCK TWD10.0	51,056	961,143
ASIANA AIRLINES	COMMON STOCK KRW5000.0	10,841	76,127
ASICS CORP	COMMON STOCK	122,400	2,385,915
ASKUL CORP	COMMON STOCK	7,200	76,757
ASM INTERNATIONAL NV	COMMON STOCK EUR.04	8,511	4,854,255
ASMEDIA TECHNOLOGY INC	COMMON STOCK TWD10.0	4,000	240,010
ASML HOLDING NV	COMMON STOCK EUR.09	69,089	48,572,661
ASMPT LTD	COMMON STOCK HKD.1	52,100	502,358
ASOS PLC	COMMON STOCK GBP.035	20,576	114,744
ASPEED TECHNOLOGY INC	COMMON STOCK TWD10.0	5,300	534,764
ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK	71,163	621,686
ASPIRASI HIDUP INDONESIA TBK	COMMON STOCK IDR10.0	819,700	39,873
ASR NEDERLAND NV	COMMON STOCK EUR.16	27,711	1,313,782
ASSA ABLOY AB B	COMMON STOCK SEK1.0	178,537	5,255,653
ASSECO POLAND SA	COMMON STOCK PLN1.0	17,316	403,158
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	60,824	1,555,639
ASSURA PLC	REIT GBP.1	486,747	233,694
ASTELLAS PHARMA INC	COMMON STOCK	331,100	3,215,986
ASTON MARTIN LAGONDA GLOBAL	COMMON STOCK GBP.1	58,870	78,543
ASTRA INDUSTRIAL GROUP	COMMON STOCK SAR10.0	6,814	326,428
ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.0	3,486,680	1,058,146
ASTRAZENECA PLC	COMMON STOCK USD.25	268,842	35,010,357
ASUSTEK COMPUTER INC	COMMON STOCK TWD10.0	136,172	2,550,107
ASX LTD	COMMON STOCK	36,119	1,452,466
ATAA EDUCATIONAL CO	COMMON STOCK SAR10.0	41,944	799,274
ATACADAO SA	COMMON STOCK	88,400	77,480
ATALAYA MINING COPPER SA	COMMON STOCK GBP.075	12,873	57,702

ATCO LTD CLASS I	COMMON STOCK	18,200	602,111
ATEA ASA	COMMON STOCK NOK1.0	22,903	285,155
ATHABASCA OIL CORP	COMMON STOCK	94,100	348,737
ATHENS WATER SUPPLY + SEWAGE	COMMON STOCK EUR.6	7,311	44,742
ATKINSREALIS GROUP INC	COMMON STOCK	31,200	1,654,368
ATLAS ARTERIA	STAPLED SECURITY	244,364	718,653
ATLAS COPCO AB A SHS	COMMON STOCK SEK.16	481,049	7,368,317
ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	233,503	3,165,605
ATOSS SOFTWARE SE	COMMON STOCK	1,346	159,165
ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	16,042	72,592
ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	14,228	255,447
ATS CORP	COMMON STOCK	16,900	515,155
ATTENDO AB	COMMON STOCK	19,242	88,800
AUB GROUP LTD	COMMON STOCK	21,073	407,182
AUBAY	COMMON STOCK EUR.5	1,431	66,694
AUCKLAND INTL AIRPORT LTD	COMMON STOCK	237,254	1,156,515
AUCTION TECHNOLOGY GROUP	COMMON STOCK GBP.0001	14,225	97,447
AUDINATE GROUP LTD	COMMON STOCK	10,384	47,672
AUO CORP	COMMON STOCK TWD10.0	1,307,641	582,800
AURAS TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	12,000	243,458
AUREN ENERGIA SA ON	COMMON STOCK	88,270	125,292
AURIZON HOLDINGS LTD	COMMON STOCK	318,084	638,869
AURUBIS AG	COMMON STOCK	6,373	506,011
AUSSIE BROADBAND LTD	COMMON STOCK	139,026	308,172
AUSTAL LTD	COMMON STOCK	39,619	75,802
AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	19,322	166,461
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	3,363,383	2,082,439
AUSTRIA TECHNOLOGIE + SYSTEM	COMMON STOCK	4,736	59,375
AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	176,572	1,748,589
AUTO1 GROUP SE	COMMON STOCK	16,502	266,621
AUTOBACS SEVEN CO LTD	COMMON STOCK	12,000	111,770
AUTOBIO DIAGNOSTICS CO LTD A	COMMON STOCK CNY1.0	23,200	138,526
AUTOHOME INC ADR	ADR USD.01	10,800	280,260
AUTONEUM HOLDING AG	COMMON STOCK CHF.05	595	78,523
AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	20,945	516,193
AVARY HOLDING SHENZHEN CO A	COMMON STOCK CNY1.0	15,600	77,859
AVEX INC	COMMON STOCK	5,700	51,950
AVI LTD	COMMON STOCK ZAR.05	64,450	374,746
AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	298,148
AVICOPTER PLC A	COMMON STOCK CNY1.0	6,000	31,661
AVIVA PLC	COMMON STOCK	498,366	2,925,648
AVOLTA AG	COMMON STOCK CHF5.0	17,836	714,353
AVZ MINERALS LIMITED	COMMON STOCK	408,727	196,163
AWA BANK LTD/THE	COMMON STOCK	6,000	103,959
AXA SA	COMMON STOCK EUR2.29	300,995	10,698,334
AXFOOD AB	COMMON STOCK SEK5.0	22,139	468,625

AXIAL RETAILING INC	COMMON STOCK	15,600	90,926
AXIATA GROUP BERHAD	COMMON STOCK	472,726	263,090
AYA GOLD + SILVER INC	COMMON STOCK	43,600	325,590
AYALA CORPORATION	COMMON STOCK PHP50.0	40,342	417,246
AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	736,844
AZ COM MARUWA HOLDINGS INC	COMMON STOCK	10,000	70,185
AZBIL CORP	COMMON STOCK	85,200	654,054
AZIMUT HOLDING SPA	COMMON STOCK	19,778	491,318
AZRIELI GROUP LTD	COMMON STOCK ILS.1	9,105	751,909
AZZAS 2154 SA	COMMON STOCK	21,937	104,912
B GRIMM POWER PCL NVDR	NVDR THB2.0	225,100	128,047
B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	180,814	830,894
B2GOLD CORP	COMMON STOCK	265,951	650,916
B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	1,127,934	1,934,507
BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	42,809	268,310
BACHEM HOLDING AG	COMMON STOCK CHF.01	8,628	550,072
BADGER INFRASTRUCTURE SOLUTI	COMMON STOCK	6,000	149,687
BAE SYSTEMS PLC	COMMON STOCK GBP.025	549,371	7,884,420
BAIDU INC CLASS A	COMMON STOCK	408,250	4,346,356
BAIRONG INC	COMMON STOCK USD.00002	60,500	68,538
BAKKAFROST P/F	COMMON STOCK DKK1.0	10,020	559,438
BALFOUR BEATTY PLC	COMMON STOCK GBP.5	110,252	626,928
BALLARD POWER SYSTEMS INC	COMMON STOCK	40,200	66,804
BALOISE HOLDING AG REG	COMMON STOCK CHF.1	9,433	1,707,311
BANCA GENERALI SPA	COMMON STOCK EUR1.0	10,602	492,490
BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	142,655	1,005,377
BANCA POPOLARE DI SONDRIO	COMMON STOCK NPV	82,270	693,451
BANCO ABC BRASIL SA	PREFERENCE	58,741	183,575
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	985,848	9,649,033
BANCO BPM SPA	COMMON STOCK	208,240	1,684,521
BANCO BRADESCO S.A.	COMMON STOCK	264,668	456,564
BANCO BRADESCO SA PREF	PREFERENCE	956,475	1,799,909
BANCO BTG PACTUAL SA UNIT	UNIT	205,600	905,764
BANCO COMERCIAL PORTUGUES R	COMMON STOCK	1,192,860	574,034
BANCO DE CHILE	COMMON STOCK	5,801,719	659,495
BANCO DE CREDITO E INVERSION	COMMON STOCK	13,762	381,922
BANCO DE SABADELL SA	COMMON STOCK EUR.125	1,039,397	2,020,207
BANCO DEL BAJIO SA	COMMON STOCK	123,000	246,973
BANCO DO BRASIL S.A.	COMMON STOCK	330,378	1,272,950
BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	82,131
BANCO ITAU CHILE SA	COMMON STOCK	10,010	102,312
BANCO PAN SA	PREFERENCE	64,100	65,804
BANCO SANTANDER CHILE ADR	ADR	30,341	572,231
BANCO SANTANDER SA	COMMON STOCK EUR.5	2,665,670	12,323,366
BANDAI NAMCO HOLDINGS INC	COMMON STOCK	117,800	2,806,470
BANGCHAK CORP PCL NVDR	NVDR THB1.0	289,900	305,395
BANGKOK CHAIN HOSPITAL NVDR	NVDR THB1.0	226,300	101,486
BANGKOK DUSIT MED SERVI NVDR	NVDR THB.1	1,807,900	1,296,578

BANGKOK EXPRESSWAY AND M FOR	FOREIGN SH. THB1.0 A	1,385,375	287,826
BANK AL JAZIRA	COMMON STOCK SAR10.0	85,188	423,968
BANK ALBILAD	COMMON STOCK SAR10.0	103,887	1,079,679
BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR12.5	9,474,200	5,677,689
BANK HAPOALIM BM	COMMON STOCK ILS1.0	202,297	2,444,009
BANK JAGO TBK PT	COMMON STOCK IDR100.0	830,800	124,994
BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	276,298	3,287,231
BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR125.0	6,649,196	2,340,715
BANK MILLENNIUM SA	COMMON STOCK PLN1.0	105,003	226,098
BANK NEGARA INDONESIA PERSER	COMMON STOCK IDR3750.0	2,835,400	762,182
BANK OF BEIJING CO LTD A	COMMON STOCK CNY1.0	230,082	193,584
BANK OF CHENGDU CO LTD A	COMMON STOCK CNY1.0	36,700	85,923
BANK OF CHINA LTD A	COMMON STOCK CNY1.0	559,700	422,088
BANK OF CHINA LTD H	COMMON STOCK CNY1.0	12,893,400	6,589,486
BANK OF COMMUNICATIONS CO A	COMMON STOCK CNY1.0	496,000	527,351
BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,456,140	1,197,837
BANK OF EAST ASIA LTD	COMMON STOCK	243,097	308,567
BANK OF HANGZHOU CO LTD A	COMMON STOCK CNY1.0	55,800	111,546
BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	188,623	1,719,416
BANK OF JIANGSU CO LTD A	COMMON STOCK CNY1.0	124,410	167,204
BANK OF KAOHSIUNG	COMMON STOCK TWD10.0	179,258	62,907
BANK OF MONTREAL	COMMON STOCK	126,660	12,289,948
BANK OF NANJING CO LTD A	COMMON STOCK CNY1.0	70,300	102,483
BANK OF NINGBO CO LTD A	COMMON STOCK CNY1.0	67,430	224,088
BANK OF NOVA SCOTIA	COMMON STOCK	216,567	11,623,423
BANK OF QUEENSLAND LTD	COMMON STOCK	107,881	447,588
BANK OF SHANGHAI CO LTD A	COMMON STOCK CNY1.0	327,700	410,281
BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.0	339,512	715,212
BANK PEKAO SA	COMMON STOCK PLN1.0	31,286	1,043,456
BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR50.0	12,640,862	3,189,746
BANK TABUNGAN NEGARA PERSERO	COMMON STOCK IDR500.0	1,095,852	77,212
BANKINTER SA	COMMON STOCK EUR.3	115,099	910,574
BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	139,626
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	5,346	492,403
BANQUE SAUDI FRANSI	COMMON STOCK SAR10.0	207,714	875,656
BAOSHAN IRON + STEEL CO A	COMMON STOCK CNY1.0	202,000	193,408
BAPCOR LTD	COMMON STOCK	53,000	154,473
BARCLAYS PLC	COMMON STOCK GBP.25	2,587,698	8,669,244
BARCO N.V.	COMMON STOCK	9,647	104,701
BARITO PACIFIC TBK PT	COMMON STOCK IDR100.0	4,948,845	281,573
BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	264,302
BARRATT REDROW PLC	COMMON STOCK GBP.1	257,033	1,410,753
BARRICK GOLD CORP	COMMON STOCK	89,034	1,397,132
BARRICK GOLD CORP	COMMON STOCK	230,875	3,578,225
BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	766	1,017,061
BASF SE	COMMON STOCK	162,130	7,126,998
BASIC FIT NV	COMMON STOCK EUR.06	10,641	248,132
BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	2,077	94,738

BAUSCH HEALTH COS INC	COMMON STOCK	51,577	416,719
BAVARIAN NORDIC A/S	COMMON STOCK DKK10.0	14,927	391,630
BAWAG GROUP AG	COMMON STOCK	16,202	1,360,721
BAYCURRENT INC	COMMON STOCK	22,000	739,121
BAYER AG REG	COMMON STOCK	177,957	3,558,241
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	45,816	3,747,512
BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	11,209	840,414
BAYTEX ENERGY CORP	COMMON STOCK	144,400	371,492
BAYWA BAYERISCHE	COMMON STOCK	2,698	29,702
BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	714,428
BCE INC	COMMON STOCK	12,267	284,200
BCPG PCL FOREIGN	FOREIGN SH. THB5.0 A	45,000	7,299
BDO UNIBANK INC	COMMON STOCK PHP10.0	409,168	1,013,435
BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	13,797	1,865,316
BEACH ENERGY LTD	COMMON STOCK	262,123	228,169
BEAZLEY PLC	COMMON STOCK GBP.05	126,398	1,288,930
BECHTLE AG	COMMON STOCK	15,337	493,850
BEFESA SA	COMMON STOCK	6,765	145,188
BEGA CHEESE LTD	COMMON STOCK	43,520	155,499
BEIERSDORF AG	COMMON STOCK	18,301	2,348,976
BEIGENE LTD	COMMON STOCK USD.0001	121,400	1,706,612
BEIJER REF AB	COMMON STOCK SEK.97	70,351	1,036,313
BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	168,693
BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	331,690
BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000	312,783
BEIJING JINGNENG CLEAN ENE H	COMMON STOCK CNY1.0	240,000	59,630
BEIJING KINGSOFT OFFICE SO A	COMMON STOCK CNY1.0	3,807	149,055
BEIJING NEW BUILDING MATER A	COMMON STOCK CNY1.0	18,400	76,271
BEIJING SHANGHAI HIGH SPE A	COMMON STOCK CNY1.0	686,600	578,879
BEIJING TONG REN TANG CHINES	COMMON STOCK	46,000	51,993
BEIJING TONGRENTANG CO A	COMMON STOCK CNY1.0	30,200	167,684
BEIJING WANTAI BIOLOGICAL A	COMMON STOCK CNY1.0	8,323	80,245
BEKAERT NV	COMMON STOCK	6,136	212,398
BELC CO LTD	COMMON STOCK	1,800	76,603
BELIMO HOLDING AG REG	COMMON STOCK CHF.05	1,753	1,159,497
BELLEVUE GOLD LTD	COMMON STOCK	171,609	120,142
BELLSYSTEM24 HOLDINGS INC	COMMON STOCK	5,600	45,639
BELLUNA CO LTD	COMMON STOCK	9,000	44,319
BELLWAY PLC	COMMON STOCK GBP.125	21,167	660,517
BENDIGO AND ADELAIDE BANK	COMMON STOCK	94,835	767,901
BENETEAU	COMMON STOCK EUR.1	7,507	68,370
BERKELEY GROUP HOLDINGS/THE	COMMON STOCK GBP.05611	21,533	1,052,470
BETSSON AB B	COMMON STOCK SEK.67	29,561	384,065
BETTER COLLECTIVE A/S	COMMON STOCK EUR.01	4,438	44,748
BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.0	396,397	564,626
BFF BANK SPA	COMMON STOCK NPV	28,144	268,117
BGF RETAIL CO LTD	COMMON STOCK KRW1000.0	1,417	98,179
BHP GROUP LTD	COMMON STOCK	851,237	20,781,538

BIC CAMERA INC	COMMON STOCK	17,100	184,785
BID CORP LTD	COMMON STOCK	59,449	1,356,489
BIDVEST GROUP LTD	COMMON STOCK ZAR.05	61,450	858,639
BIG SHOPPING CENTERS 2004 LT	COMMON STOCK ILS.01	1,933	286,636
BIG YELLOW GROUP PLC	REIT GBP.1	43,022	517,133
BILFINGER SE	COMMON STOCK	5,151	246,686
BILIA AB A SHS	COMMON STOCK SEK2.5	5,163	56,385
BILIBILI INC CLASS Z	COMMON STOCK USD.0001	38,080	696,112
BILLERUD AB	COMMON STOCK SEK7.38	39,839	365,178
BIOARCTIC AB	COMMON STOCK SEK.02	11,068	199,805
BIOGAIA AB B SHS	COMMON STOCK SEK.2	6,935	70,216
BIOMERIEUX	COMMON STOCK	8,093	864,897
BIONEER CORP	COMMON STOCK KRW500.0	6,895	88,155
BIOTAGE AB	COMMON STOCK SEK1.28	8,298	120,976
BIPROGY INC	COMMON STOCK	13,100	394,708
BIRCHCLIFF ENERGY LTD	COMMON STOCK	47,700	179,762
BIZLINK HOLDING INC	COMMON STOCK TWD10.0	17,602	327,299
BKW AG	COMMON STOCK CHF2.5	3,749	621,225
BLACKBERRY LTD	COMMON STOCK	91,000	345,474
BLOOMBERRY RESORTS CORP	COMMON STOCK PHP1.0	636,300	50,108
BLUESCOPE STEEL LTD	COMMON STOCK	77,845	898,266
BML INC	COMMON STOCK	3,700	68,156
BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	368,524
BNP PARIBAS	COMMON STOCK EUR2.0	174,792	10,701,275
BOARDWALK REAL ESTATE INVEST	REIT	4,200	187,630
BOC AVIATION LTD	COMMON STOCK	37,900	294,449
BOC HONG KONG HOLDINGS LTD	COMMON STOCK	685,000	2,200,162
BODYCOTE PLC	COMMON STOCK GBP.17273	32,857	259,236
BOE TECHNOLOGY GROUP CO LT A	COMMON STOCK CNY1.0	368,500	221,382
BOLIDEN AB	COMMON STOCK SEK2.11	41,068	1,151,442
BOLLORE SE	COMMON STOCK EUR.16	150,904	925,648
BOLSA MEXICANA DE VALORES SA	COMMON STOCK	75,800	121,614
BOMBARDIER INC B	COMMON STOCK	15,695	1,066,741
BONESUPPORT HOLDING AB	COMMON STOCK SEK.625	5,921	207,162
BOOHOO GROUP PLC	COMMON STOCK GBP.01	232,558	97,714
BOOZT AB	COMMON STOCK SEK.0833	15,986	182,123
BORA PHARMACEUTICALS CO LTD	COMMON STOCK TWD10.0	9,000	206,110
BORALEX INC A	COMMON STOCK	14,700	293,448
BOSIDENG INTL HLDGS LTD	COMMON STOCK USD.00001	604,000	301,691
BOSS ENERGY LTD	COMMON STOCK	61,220	92,189
BOSSARD HOLDING AG REG A	COMMON STOCK CHF5.0	608	128,133
BOUBYAN BANK K.S.C	COMMON STOCK KWD.1	304,583	554,237
BOUBYAN PETROCHEMICALS CO	COMMON STOCK KWD.1	68,035	143,441
BOURSA KUWAIT SECURITIES CO	COMMON STOCK KWD.1	65,587	489,281
BOUYGUES SA	COMMON STOCK EUR1.0	35,975	1,061,696
BOYD GROUP SERVICES INC	COMMON STOCK	3,700	557,701

BP PLC	COMMON STOCK USD.25	2,849,459	14,046,775
BPER BANCA SPA	COMMON STOCK	179,092	1,137,549
BPOST SA	COMMON STOCK	18,956	38,632
BRADESPAR SA PREF	PREFERENCE	59,523	160,551
BRAMBLES LTD	COMMON STOCK	251,449	2,990,236
BRAVA ENERGIA	COMMON STOCK	41,400	158,640
BRAVIDA HOLDING AB	COMMON STOCK SEK.02	27,174	197,173
BRAZILIAN REAL	FOREIGN CURRENCY	12,119,288	1,961,732
BREEDON GROUP PLC	COMMON STOCK GBP.01	47,081	262,619
BREMBO N.V.	COMMON STOCK EUR.01	30,220	284,546
BRENNTAG SE	COMMON STOCK	24,987	1,497,544
BREVILLE GROUP LTD	COMMON STOCK	14,739	322,158
BRF SA	COMMON STOCK	90,709	367,586
BRICKWORKS LTD	COMMON STOCK	10,457	165,877
BRIDGEPOINT GROUP	COMMON STOCK GBP.00005	111,372	497,497
BRIDGESTONE CORP	COMMON STOCK	89,700	3,019,202
BRIGHTON BEST INTERNATIONAL	COMMON STOCK TWD10.0	97,000	99,693
BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK USD.01	520,000	255,717
BRITISH AMERICAN TOB SP ADR	ADR	4,059	147,423
BRITISH AMERICAN TOBACCO BHD	COMMON STOCK	29,719	49,587
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	350,776	12,724,868
BRITISH LAND CO PLC	REIT GBP.25	185,217	832,040
BRITVIC PLC	COMMON STOCK GBP.2	59,748	979,511
BROOKFIELD ASSET MGMT A	COMMON STOCK	64,168	3,478,332
BROOKFIELD CORP	COMMON STOCK	233,962	13,440,370
BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	22,150	888,341
BROOKFIELD RENEWABLE CORP	COMMON STOCK NPV	21,800	602,979
BROOKFIELD WEALTH SOLUTIONS	COMMON STOCK USD40.0	1,512	86,923
BROTHER INDUSTRIES LTD	COMMON STOCK	37,600	637,740
BRP INC/CA SUB VOTING	COMMON STOCK	6,410	326,294
BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	10,065	94,539
BRUNELLO CUCINELLI SPA	COMMON STOCK	5,745	627,019
BSR REAL ESTATE INVESTMENT T	REIT	19,500	237,818
BT GROUP PLC	COMMON STOCK GBP.05	1,173,804	2,117,082
BTS GROUP HOLDINGS PCL FORGN	FOREIGN SH. THB4.0 A	643,600	115,322
BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	1,132	407,026
BUDIMEX	COMMON STOCK PLN5.0	1,588	179,372
BUFAB AB	COMMON STOCK SEK.01	5,162	205,104
BUKIT ASAM TBK PT	COMMON STOCK IDR100.0	502,400	85,664
BUMI RESOURCES MINERALS TBK	COMMON STOCK IDR625.0	10,000,000	214,277
BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	66,100	385,317
BUMRUNGRAD HOSPITAL PCL NVDR	NVDR THB1.0	40,700	237,253
BUNKA SHUTTER CO LTD	COMMON STOCK	9,300	114,191
BUNZL PLC	COMMON STOCK	63,547	2,617,166
BUPA ARABIA FOR COOPERATIVE	COMMON STOCK SAR10.0	15,670	863,280
BURBERRY GROUP PLC	COMMON STOCK GBP.0005	64,574	787,097
BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	513	366,001
BURE EQUITY AB	COMMON STOCK SEK6.6	9,396	325,006

BUREAU VERITAS SA	COMMON STOCK EUR.12	57,379	1,743,451
BURFORD CAPITAL LTD	COMMON STOCK	35,749	463,121
BURKHALTER HOLDING AG	COMMON STOCK CHF.04	714	71,684
BURSA MALAYSIA BHD	COMMON STOCK	282,000	564,904
BUZZI SPA	COMMON STOCK	18,473	680,602
BW LPG LTD	COMMON STOCK USD.01	14,421	160,599
BW OFFSHORE LTD	COMMON STOCK USD.5	17,083	45,565
BWP TRUST	REIT	96,958	196,662
BYD CO LTD A	COMMON STOCK CNY1.0	29,300	1,133,109
BYD CO LTD H	COMMON STOCK CNY1.0	166,700	5,721,229
BYD ELECTRONIC INTL CO LTD	COMMON STOCK	155,000	839,057
BYSTRONIC AG	COMMON STOCK CHF2.0	258	88,259
BYTES TECHNOLOGY GROUP PLC	COMMON STOCK	42,416	222,897
C UYEMURA + CO LTD	COMMON STOCK	1,400	96,105
C+C GROUP PLC	COMMON STOCK EUR.01	67,181	122,557
C+D INTERNATIONAL INVESTMENT	COMMON STOCK HKD.1	128,859	216,646
CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	296,214
CAE INC	COMMON STOCK	62,351	1,582,403
CAFE DE CORAL HOLDINGS LTD	COMMON STOCK HKD.1	62,000	62,336
CAIRN HOMES PLC	COMMON STOCK EUR.001	150,122	360,102
CAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	50,830	56,788
CAIXABANK SA	COMMON STOCK EUR1.0	591,535	3,207,231
CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.0	23,863	33,112
CALBEE INC	COMMON STOCK	14,100	281,448
CALIBRE MINING CORP	COMMON STOCK	55,800	83,417
CAMBRICON TECHNOLOGIES A	COMMON STOCK CNY1.0	5,001	450,225
CAMECO CORP	COMMON STOCK	78,868	4,053,076
CAMTEK LTD	COMMON STOCK ILS.01	5,021	410,648
CAMURUS AB	COMMON STOCK SEK.025	5,241	268,488
CAN APARTMENT PROP REAL ESTA	REIT	14,900	441,654
CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	161,597	10,216,948
CANACCORD GENUITY GROUP INC	COMMON STOCK	21,400	150,434
CANADA GOOSE HOLDINGS INC	COMMON STOCK	10,200	102,411
CANADIAN DOLLAR	FOREIGN CURRENCY	5,869,098	4,080,864
CANADIAN NATL RAILWAY CO	COMMON STOCK	90,084	9,143,069
CANADIAN NATURAL RESOURCES	COMMON STOCK	371,480	11,463,136
CANADIAN PACIFIC KANSAS CITY	COMMON STOCK	167,660	12,133,259
CANADIAN TIRE CORP CLASS A	COMMON STOCK	9,962	1,047,458
CANADIAN UTILITIES LTD A	COMMON STOCK	27,300	661,525
CANADIAN WESTERN BANK	COMMON STOCK	16,100	657,680
CANAL SA	COMMON STOCK	132,633	337,202
CANCOM SE	COMMON STOCK	6,552	157,643
CANFOR CORP	COMMON STOCK	11,600	122,436
CANON INC	COMMON STOCK	163,900	5,325,864
CANON MARKETING JAPAN INC	COMMON STOCK	9,500	310,201
CANVEST ENVIRONMENTAL PROTEC	COMMON STOCK HKD.01	111,000	65,589
CAPCOM CO LTD	COMMON STOCK	59,600	1,300,730
CAPGEMINI SE	COMMON STOCK EUR8.0	25,539	4,164,677

CAPITAL POWER CORP	COMMON STOCK	19,500	863,955
CAPITAL SECURITIES CORP	COMMON STOCK TWD10.0	322,000	241,488
CAPITALAND ASCENDAS REIT	REIT	727,125	1,368,621
CAPITALAND ASCOTT TRUST	STAPLED SECURITY	401,051	255,861
CAPITALAND CHINA TRUST	REIT	196,148	103,439
CAPITALAND INDIA TRUST	UNIT	146,300	114,740
CAPITALAND INTEGRATED COMMER	REIT	1,147,182	1,621,823
CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	492,990	945,569
CAPITEC BANK HOLDINGS LTD	COMMON STOCK ZAR.01	15,737	2,613,943
CAPRICORN METALS LTD	COMMON STOCK	47,078	183,913
CAPSTONE COPPER CORP	COMMON STOCK	76,300	471,636
CAR GROUP LTD	COMMON STOCK	63,486	1,411,475
CARDINAL ENERGY LTD	COMMON STOCK	22,500	101,377
CAREL INDUSTRIES SPA	COMMON STOCK NPV	6,231	119,624
CARGOJET INC	COMMON STOCK	1,400	105,005
CARL ZEISS MEDITEC AG BR	COMMON STOCK	6,841	322,146
CARLSBERG AS B	COMMON STOCK DKK20.0	18,038	1,727,361
CARLSBERG BREWERY MALAYSIA B	COMMON STOCK	48,000	221,934
CARMILA	REIT EUR6.0	9,183	152,095
CARNIVAL PLC	COMMON STOCK USD1.66	26,921	604,572
CARREFOUR SA	COMMON STOCK EUR2.5	107,796	1,532,686
CASCADES INC	COMMON STOCK	14,700	121,733
CASIO COMPUTER CO LTD	COMMON STOCK	32,800	272,078
CASTELLUM AB	COMMON STOCK SEK.5	73,574	807,376
CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	118,134	694,752
CATENA AB	COMMON STOCK SEK4.4	7,046	301,069
CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,642,592	3,403,515
CATHAY REAL ESTATE DEVELOPME	COMMON STOCK TWD10.0	182,834	133,437
CATRION CATERING HOLDING CO	COMMON STOCK	6,815	221,278
CCC SA	COMMON STOCK PLN.1	5,911	262,775
CCL INDUSTRIES INC CL B	COMMON STOCK	26,000	1,336,879
CCR SA	COMMON STOCK	214,200	352,562
CD PROJEKT SA	COMMON STOCK PLN1.0	15,073	698,240
CDL HOSPITALITY TRUSTS	STAPLED SECURITY	156,451	98,644
CECONOMY AG	COMMON STOCK	28,775	78,456
CELCOMDIGI BHD	COMMON STOCK	619,200	500,976
CELESTICA INC	COMMON STOCK	20,216	1,864,730
CELLCOM ISRAEL LTD	COMMON STOCK ILS.01	25,381	144,401
CELLEBRITE DI LTD	COMMON STOCK	18,737	412,776
CELLNEX TELECOM SA	COMMON STOCK EUR.25	92,891	2,934,715
CELLTRION INC	COMMON STOCK KRW1000.0	27,688	3,521,880
CELLTRION PHARM INC	COMMON STOCK KRW500.0	5,240	199,660
CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	5,099	461,312
CEMENTIR HOLDING NV	COMMON STOCK EUR1.0	8,066	88,034
CEMEX SAB CPO	UNIT	2,791,647	1,568,164
CENCOSUD SA	COMMON STOCK	280,877	621,331

CENOVUS ENERGY INC	COMMON STOCK	260,203	3,942,305
CENTER LABORATORIES INC	COMMON STOCK TWD10.0	68,412	91,382
CENTERRA GOLD INC	COMMON STOCK	40,600	230,919
CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105	453,743
CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	189,258	1,073,107
CENTRAL GLASS CO LTD	COMMON STOCK	5,400	113,159
CENTRAL JAPAN RAILWAY CO	COMMON STOCK	116,100	2,176,917
CENTRAL PATTANA PCL NVDR	NVDR THB.5	413,900	692,495
CENTRAL RETAIL CORP FOREIGN	FOREIGN SH. THB1.0 A	119,383	118,812
CENTRAL RETAIL CORP PCL NVDR	NVDR THB1.0 A	311,500	310,010
CENTRICA PLC	COMMON STOCK GBP.061728	1,001,890	1,676,078
CENTURIA CAPITAL GROUP	STAPLED SECURITY	118,158	129,912
CENTURIA INDUSTRIAL REIT	REIT	98,079	170,938
CENTURIA OFFICE REIT	REIT	73,382	49,989
CENTURY IRON + STEEL INDUS	COMMON STOCK TWD10.0	30,000	149,467
CEWE STIFTUNG + CO KGAA	COMMON STOCK	1,036	110,933
CEZ AS	COMMON STOCK CZK100.0	28,874	1,136,578
CGI INC	COMMON STOCK	34,030	3,721,484
CGN MINING CO LTD	COMMON STOCK HKD.01	515,000	108,066
CGN NEW ENERGY HOLDINGS CO L	COMMON STOCK HKD.0001	218,000	67,073
CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,938,000	711,037
CHABIOTECH CO LTD	COMMON STOCK KRW500.0	6,692	52,015
CHALEASE HOLDING CO LTD	COMMON STOCK TWD10.0	275,376	946,512
CHALLENGER LTD	COMMON STOCK	101,466	377,815
CHAMPION IRON LTD	COMMON STOCK	75,695	269,565
CHANDRA ASRI PACIFIC TBK PT	COMMON STOCK IDR50.0	1,541,500	718,195
CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.0	1,260,717	685,291
CHANGCHUN HIGH TECH INDUST A	COMMON STOCK CNY1.0	3,800	51,677
CHANGE HOLDINGS INC	COMMON STOCK	4,800	35,995
CHANGJIANG SECURITIES CO L A	COMMON STOCK CNY1.0	60,200	56,137
CHANGZHOU XINGYU AUTOMOTIV	COMMON STOCK CNY1.0	2,856	52,152
CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500	594,655
CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.0	1,293,000	381,817
CHARTER HALL GROUP	REIT	96,614	859,870
CHARTER HALL LONG WALE REIT	REIT	142,636	330,356
CHARTER HALL RETAIL REIT	REIT	120,416	234,363
CHARTER HALL SOCIAL INFRASTR	REIT	62,010	98,696
CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	18,251	3,407,462
CHEIL WORLDWIDE INC	COMMON STOCK KRW200.0	20,740	237,542
CHEMOMETEC A/S	COMMON STOCK DKK1.0	2,793	189,595
CHEMRING GROUP PLC	COMMON STOCK GBP.01	47,909	197,437
CHENBRO MICOM CO LTD	COMMON STOCK TWD10.0	13,000	105,846
CHENG LOONG CORP	COMMON STOCK TWD10.0	123,000	71,042
CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.0	441,088	658,791
CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.0	192,919	424,881
CHIBA BANK LTD/THE	COMMON STOCK	89,500	696,525
CHICONY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	138,690	641,193
CHICONY POWER TECHNOLOGY CO	COMMON STOCK TWD10.0	23,000	83,660

CHILEAN PESO	FOREIGN CURRENCY	296,163,007	297,793
CHIN POON INDUSTRIAL CO LTD	COMMON STOCK TWD10.0	100,000	118,023
CHINA AIRLINES LTD	COMMON STOCK TWD10.0	459,278	358,422
CHINA BLUECHEMICAL LTD H	COMMON STOCK CNY1.0	712,000	197,066
CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,574,200	1,088,248
CHINA COAL ENERGY CO H	COMMON STOCK CNY1.0	346,000	413,795
CHINA COM RICH RENE ENE INVEST	COMMON STOCK	2,242,000	569,367
CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	304,287
CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	298,900	257,037
CHINA CONSTRUCTION BANK A	COMMON STOCK CNY1.0	326,145	392,325
CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	15,506,400	12,935,391
CHINA CSSC HOLDINGS LTD A	COMMON STOCK CNY1.0	45,400	223,379
CHINA DATANG CORP RENEWABL H	COMMON STOCK CNY1.0	381,000	102,019
CHINA EAST EDUCATION HOLDING	COMMON STOCK HKD.0001	79,500	27,940
CHINA EASTERN AIRLINES CO A	COMMON STOCK CNY1.0	101,600	55,626
CHINA EDUCATION GROUP HOLDIN	COMMON STOCK HKD.00001	307,412	134,949
CHINA ENERGY ENGINEERING C A	COMMON STOCK CNY1.0	1,596,100	500,009
CHINA EVERBRIGHT BANK CO A	COMMON STOCK CNY1.0	23,300	12,335
CHINA EVERBRIGHT BANK CO L H	COMMON STOCK CNY1.0	345,000	134,128
CHINA EVERBRIGHT ENVIRONMENT	COMMON STOCK	852,370	424,652
CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	132,364
CHINA FEIHE LTD	COMMON STOCK	607,000	425,872
CHINA FOODS LTD	COMMON STOCK HKD.1	154,000	49,563
CHINA GALAXY SECURITIES CO A	COMMON STOCK CNY1.0	43,700	91,011
CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	571,366
CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	519,200	452,498
CHINA GREATWALL TECHNOLOGY A	COMMON STOCK CNY1.0	31,900	63,592
CHINA HONGQIAO GROUP LTD	COMMON STOCK USD.01	360,500	545,766
CHINA INTERNATIONAL CAPITA H	COMMON STOCK CNY1.0	272,000	448,901
CHINA INTERNATIONAL CAPITAL A	COMMON STOCK CNY1.0	54,800	252,539
CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	1,232,654	155,511
CHINA JUSHI CO LTD A	COMMON STOCK CNY1.0	40,700	63,412
CHINA LESSO GROUP HOLDINGS L	COMMON STOCK HKD.05	197,000	88,001
CHINA LIFE INSURANCE CO A	COMMON STOCK CNY1.0	43,600	249,835
CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,382,000	2,611,726
CHINA LILANG LTD	COMMON STOCK HKD.1	76,000	37,765
CHINA LITERATURE LTD	COMMON STOCK USD.0001	88,200	286,130
CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	546,000	452,660
CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000	316,853
CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	609,000	1,376,688
CHINA MERCHANTS BANK A	COMMON STOCK CNY1.0	224,499	1,206,692
CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	690,005	3,553,087
CHINA MERCHANTS ENERGY A	COMMON STOCK CNY1.0	169,900	149,009
CHINA MERCHANTS PORT HOLDING	COMMON STOCK	345,272	615,164
CHINA MERCHANTS SECURITIES A	COMMON STOCK CNY1.0	61,620	161,483
CHINA MERCHANTS SHEKOU IND A	COMMON STOCK CNY1.0	86,100	120,616

CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	245
CHINA MINSHENG BANKING A	COMMON STOCK CNY1.0	752,600	425,281
CHINA MINSHENG BANKING COR H	COMMON STOCK CNY1.0	448,356	198,552
CHINA MODERN DAIRY HOLDINGS	COMMON STOCK HKD.1	445,000	52,704
CHINA MOTOR CORP	COMMON STOCK TWD10.0	76,759	185,315
CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	796,958	363,189
CHINA NATIONAL CHEMICAL A	COMMON STOCK CNY1.0	61,500	69,714
CHINA NATIONAL NUCLEAR POW A	COMMON STOCK CNY1.0	207,000	295,439
CHINA NORTHERN RARE EARTH A	COMMON STOCK CNY1.0	39,500	114,664
CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	331,701
CHINA ORIENTAL GROUP CO LTD	COMMON STOCK HKD.1	210,000	31,089
CHINA OVERSEAS GRAND OCEANS	COMMON STOCK	434,421	98,987
CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	1,115,624
CHINA OVERSEAS PROPERTY HOLD	COMMON STOCK HKD.001	240,000	158,188
CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	68,400	318,567
CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	479,400	1,555,221
CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.0	562,986	126,098
CHINA PETROLEUM + CHEMICAL A	COMMON STOCK CNY1.0	446,000	407,727
CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	4,341,500	2,487,101
CHINA POWER INTERNATIONAL	COMMON STOCK	1,110,000	452,977
CHINA RAILWAY GROUP LTD A	COMMON STOCK CNY1.0	154,500	134,993
CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	400,183
CHINA RARE EARTH RESOURCES A	COMMON STOCK CNY1.0	50,300	193,017
CHINA RESOURCES BEER HOLDING	COMMON STOCK	312,893	1,017,070
CHINA RESOURCES BUILDING MAT	COMMON STOCK HKD.1	450,000	92,109
CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	704,626
CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	585,777	1,700,484
CHINA RESOURCES MEDICAL HOLD	COMMON STOCK HKD.00025	177,500	90,944
CHINA RESOURCES MICROELECT A	COMMON STOCK CNY1.0	38,098	245,881
CHINA RESOURCES MIXC LIFESTY	COMMON STOCK USD.00001	133,400	496,303
CHINA RESOURCES PHARMACEUTIC	COMMON STOCK	192,500	141,253
CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	907,707
CHINA RESOURCES SANJIU MED A	COMMON STOCK CNY1.0	6,760	41,016
CHINA RISUN GROUP LTD	COMMON STOCK HKD.1	244,000	86,695
CHINA RUYI HOLDINGS LTD	COMMON STOCK HKD.02	1,042,400	328,771
CHINA SHENHUA ENERGY CO A	COMMON STOCK CNY1.0	80,800	480,690
CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	596,500	2,580,140
CHINA SHINEWAY PHARMACEUTICA	COMMON STOCK HKD.1	241,000	299,390
CHINA STATE CONSTRUCTION A	COMMON STOCK CNY1.0	456,900	374,810
CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	439,110	693,039
CHINA STEEL CHEMICAL CORP	COMMON STOCK TWD10.0	26,000	73,067
CHINA STEEL CORP	COMMON STOCK TWD10.0	2,090,895	1,250,797
CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	434,356
CHINA THREE GORGES RENEWAB A	COMMON STOCK CNY1.0	289,400	173,056
CHINA TOBACCO INTERNATIONAL	COMMON STOCK	35,000	107,010
CHINA TOURISM GROUP DUTY F A	COMMON STOCK CNY1.0	21,200	194,196
CHINA TOWER CORP LTD H	COMMON STOCK CNY1.0	7,732,000	1,114,817
CHINA TRADITIONAL CHINESE ME	COMMON STOCK	522,000	155,230

CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	152,421
CHINA UNITED NETWORK A	COMMON STOCK CNY1.0	315,000	228,827
CHINA VANKE CO LTD A	COMMON STOCK CNY1.0	105,786	105,014
CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	416,000	283,297
CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	148,000	97,359
CHINA YANGTZE POWER CO LTD A	COMMON STOCK CNY1.0	281,624	1,139,509
CHINA ZHESHANG BANK CO LTD A	COMMON STOCK CNY1.0	220,740	87,892
CHINASOFT INTERNATIONAL LTD	COMMON STOCK HKD.05	486,000	324,711
CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.0	165,000	323,657
CHIPMOS TECHNOLOGIES INC	COMMON STOCK TWD10.0	99,000	94,447
CHIYODA CORP	COMMON STOCK	33,000	67,359
CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	1,975,585
CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	20	2,206,716
CHOFU SEISAKUSHO CO LTD	COMMON STOCK	3,300	40,491
CHOICE PROPERTIES REIT	REIT	27,000	250,626
CHONG KUN DANG	COMMON STOCK KRW2500.0	1,471	88,811
CHONGQING BREWERY CO A	COMMON STOCK CNY1.0	4,900	42,218
CHONGQING CHANGAN AUTOMOB A	COMMON STOCK CNY1.0	83,174	152,022
CHONGQING ZHIFEI BIOLOGICA A	COMMON STOCK CNY1.0	38,550	138,632
CHORD ENERGY CORP	COMMON STOCK	4,434	518,423
CHOW TAI FOOK JEWELLERY GROU	COMMON STOCK HKD1.0	339,600	294,223
CHROMA ATE INC	COMMON STOCK TWD10.0	62,000	767,892
CHUBU ELECTRIC POWER CO INC	COMMON STOCK	118,100	1,237,174
CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	121,300	5,342,932
CHUGIN FINANCIAL GROUP INC	COMMON STOCK	24,900	259,807
CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	289,369
CHUGOKU MARINE PAINTS LTD	COMMON STOCK	3,900	58,296
CHULARAT HOSPITAL PCL F	FOREIGN SH. THB.1 A	483,800	34,623
CHUNG HSIN ELECTRIC + MACHIN	COMMON STOCK TWD10.0	54,000	252,886
CHUNG HUNG STEEL CORP	COMMON STOCK TWD10.0	149,000	80,876
CHUNG HWA PULP	COMMON STOCK TWD10.0	238,000	119,923
CHUNGHWA PRECISION TEST TECH	COMMON STOCK TWD10.0	3,000	80,345
CHUNGHWA TELECOM CO LTD	COMMON STOCK TWD10.0	702,473	2,645,592
CI FINANCIAL CORP	COMMON STOCK	2,975	64,001
CIA CERVECERIAS UNIDAS SA	COMMON STOCK	33,779	194,955
CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	367,834
CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.0	8,119	110,216
CIA DE SANEAMENTO DO PA UNIT	UNIT	36,900	165,940
CIA ENERGETICA MINAS GER PRF	PREFERENCE	304,634	541,537
CIA SANEAMENTO BASICO DE SP	COMMON STOCK	65,120	932,948
CIA SANEAMENTO DO PARANA PRF	PREFERENCE	84,000	76,396
CIA SANEAMENTO MINAS GERAIS	COMMON STOCK	50,400	169,810
CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	174,462
CIBUS NORDIC REAL ESTAT PUBL	COMMON STOCK	7,366	117,558
CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	12,113	318,593
CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	94,515	14,387,245

CIMB GROUP HOLDINGS BHD	COMMON STOCK	1,260,034	2,307,840
CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	201,768
CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962	287,449
CITIC LTD	COMMON STOCK	1,061,000	1,257,965
CITIC SECURITIES CO A	COMMON STOCK CNY1.0	123,165	491,378
CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	262,500	721,474
CITIC TELECOM INTERNATIONAL	COMMON STOCK	265,625	79,674
CITIZEN WATCH CO LTD	COMMON STOCK	45,100	265,594
CITY CEMENT CO	COMMON STOCK SAR10.0	11,635	56,357
CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	333,212
CITYCON OYJ	COMMON STOCK	10,692	35,596
CJ CGV CO LTD	COMMON STOCK KRW500.0	24,309	86,980
CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532	265,578
CJ CORP	COMMON STOCK KRW5000.0	3,084	205,915
CJ ENM CO LTD	COMMON STOCK KRW5000.0	1,884	68,629
CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860	106,539
CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	338,977	1,392,049
CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	478,236	2,554,959
CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	112,000	832,652
CK POWER LTD NVDR	NVDR THB1.0	1,179,500	110,602
CKD CORP	COMMON STOCK	8,000	129,273
CLAL INSURANCE ENTERPR HLDGS	COMMON STOCK ILS1.0	17,074	401,587
CLARIANT AG REG	COMMON STOCK CHF1.76	37,261	416,136
CLARKSON PLC	COMMON STOCK GBP.25	4,896	242,030
CLAS OHLSON AB B SHS	COMMON STOCK SEK1.25	6,702	127,367
CLASSYS INC	COMMON STOCK KRW100.0	3,379	109,230
CLEANAWAY WASTE MANAGEMENT	COMMON STOCK	358,119	587,192
CLEVO COMPANY	COMMON STOCK TWD10.0	18,000	28,283
CLICKS GROUP LTD	COMMON STOCK ZAR.01	45,964	908,806
CLINUVEL PHARMACEUTICALS LTD	COMMON STOCK	5,415	40,401
CLOETTA AB B SHS	COMMON STOCK SEK5.0	39,701	90,533
CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	25,836	76,051
CLP HOLDINGS LTD	COMMON STOCK	299,000	2,513,495
CLS HOLDINGS PLC	REIT GBP.025	31,045	30,140
CMOC GROUP LTD A	COMMON STOCK CNY.2	146,500	133,293
CMOC GROUP LTD H	COMMON STOCK CNY.2	660,000	446,064
CNPC CAPITAL CO LTD A	COMMON STOCK CNY1.0	162,300	152,902
CO FOR COOPERATIVE INSURANCE	COMMON STOCK SAR10.0	12,466	489,695
COATS GROUP PLC	COMMON STOCK GBP.05	248,165	294,189
COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	20,875	329,743
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	28,680	2,221,211
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	8,500	652,885
COCA COLA FEMSA SAB DE CV	UNIT	90,470	704,824
COCA COLA HBC AG DI	COMMON STOCK CHF6.7	40,706	1,390,110
COCHLEAR LTD	COMMON STOCK	11,554	2,070,358
CODAN LTD	COMMON STOCK	9,687	96,624

COFACE SA	COMMON STOCK EUR2.0	17,748	264,300
COFCO JOYCOME FOODS LTD	COMMON STOCK	251,000	44,914
COFINIMMO	REIT	7,249	416,393
COGECO COMMUNICATIONS INC	COMMON STOCK	3,100	145,171
COGNA EDUCACAO	COMMON STOCK	306,491	52,941
COLBUN SA	COMMON STOCK	1,304,608	161,350
COLES GROUP LTD	COMMON STOCK	206,902	2,420,256
COLLIERS INTL GR SUBORD VOT	COMMON STOCK	7,500	1,019,399
COLLINS FOODS LTD	COMMON STOCK	19,281	86,384
COLOPL INC	COMMON STOCK	9,900	30,104
COLOPLAST B	COMMON STOCK DKK1.0	22,211	2,431,197
COLOWIDE CO LTD	COMMON STOCK	10,800	116,948
COLRUYT GROUP N.V	COMMON STOCK	9,897	371,235
COMET HOLDING AG REG	COMMON STOCK CHF1.0	1,431	391,040
COMFORIA RESIDENTIAL REIT IN	REIT	102	180,197
COMFORTDELGRO CORP LTD	COMMON STOCK	336,500	365,267
COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.0	496,921	767,427
COMMERCIAL REAL ESTATE CO	COMMON STOCK KWD.1	1,894,246	907,641
COMMERZBANK AG	COMMON STOCK	192,265	3,130,440
COMMONWEALTH BANK OF	COMMON STOCK	292,643	27,694,446
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	86,496	7,611,289
COMPAGNIE DES ALPES	COMMON STOCK	3,244	50,929
COMPAL ELECTRONICS	COMMON STOCK TWD10.0	648,092	739,170
COMPANHIA PARANAENSE PREF B	PREFERENCE	153,600	227,440
COMPASS GROUP PLC	COMMON STOCK GBP.1105	299,031	9,944,108
COMPEQ MANUFACTURING CO LTD	COMMON STOCK TWD10.0	157,000	334,171
COMPUGROUP MEDICAL SE + CO K	COMMON STOCK	4,544	102,370
COMPUTACENTER PLC	COMMON STOCK	17,136	452,574
COMPUTERSHARE LTD	COMMON STOCK	99,596	2,090,395
COMSYS HOLDINGS CORP	COMMON STOCK	21,100	430,724
CONCENTRADORA FIBRA DANHOS S	REIT	50,600	48,817
CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000	189,741
CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	208,500	1,156,227
CONSTELLATION SOFTWARE INC	COMMON STOCK	3,400	10,508,061
CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	3,538	128,043
CONTACT ENERGY LTD	COMMON STOCK	134,781	717,372
CONTEMPORARY AMPEREX TECHN	COMMON STOCK CNY1.0	55,020	2,000,796
CONTINENTAL AG	COMMON STOCK	20,641	1,385,689
CONTROLADORA VUELA CIA DE A	COMMON STOCK	119,400	89,754
CONVATEC GROUP PLC	COMMON STOCK GBP.1	319,396	884,755
CONVERGE TECHNOLOGY SOLUTION	COMMON STOCK	44,800	101,861
CORBION NV	COMMON STOCK EUR.25	10,746	240,558
CORETRONIC CORP	COMMON STOCK TWD10.0	24,000	68,338
CORONADO GLOBAL RESOURCE CDI	CDI	160,349	76,288
CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	101,127
CORP INMOBILIARIA VESTA SAB	COMMON STOCK	147,300	376,950
CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	18,540	151,711
CORTICEIRA AMORIM SA	COMMON STOCK EUR1.0	11,544	96,109

COSAN SA	COMMON STOCK	195,492	264,940
COSCO SHIPPING ENERGY TRAN A	COMMON STOCK CNY1.0	117,800	186,959
COSCO SHIPPING ENERGY TRAN H	COMMON STOCK CNY1.0	108,000	86,478
COSCO SHIPPING HOLDINGS CO A	COMMON STOCK CNY1.0	128,960	273,408
COSCO SHIPPING HOLDINGS CO H	COMMON STOCK CNY1.0	611,000	1,006,804
COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	487,113	288,457
COSMAX INC	COMMON STOCK KRW500.0	2,325	235,352
COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,900	563,840
COSMO PHARMACEUTICALS NV	COMMON STOCK	1,335	93,808
COSMOAM+T CO LTD	COMMON STOCK KRW1000.0	5,599	192,690
COSMOCHEMICAL CO LTD	COMMON STOCK KRW1000.0	4,948	50,609
COSMOS PHARMACEUTICAL CORP	COMMON STOCK	7,200	307,036
COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	2,213,472	138,200
COUNTRY GARDEN SERVICES HOLD	COMMON STOCK USD.0001	419,000	297,747
COVER CORP	COMMON STOCK	5,200	86,154
COVESTRO AG TEND	COMMON STOCK	35,983	2,161,103
COVIVIO	REIT EUR3.0	10,434	527,018
COWAY CO LTD	COMMON STOCK KRW500.0	10,890	494,704
COWELL E HOLDINGS INC	COMMON STOCK USD.004	49,000	178,516
CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900	1,736,283
CPFL ENERGIA SA	COMMON STOCK	36,900	188,702
CPI EUROPE AG	COMMON STOCK	21,977	340,018
CRANEWARE PLC	COMMON STOCK GBP.01	2,912	77,046
CRANSWICK PLC	COMMON STOCK GBP.1	9,258	562,432
CRAYON GROUP HOLDING AS	COMMON STOCK NOK1.0	15,780	173,758
CRE LOGISTICS REIT INC	REIT	118	103,104
CREATE RESTAURANTS HOLDINGS	COMMON STOCK	15,700	116,322
CREATE SD HOLDINGS CO	COMMON STOCK	4,900	87,340
CREDICORP LTD	COMMON STOCK USD5.0	4,752	855,360
CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,592,134
CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	181,667	2,500,277
CREDIT CORP GROUP LTD	COMMON STOCK	9,818	97,246
CREDIT SAISON CO LTD	COMMON STOCK	26,500	614,530
CREDITO EMILIANO SPA	COMMON STOCK EUR1.0	20,791	234,236
CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	44,092	93,278
CRODA INTERNATIONAL PLC	COMMON STOCK	25,284	1,071,510
CROMBIE REAL ESTATE INVESTME	REIT	18,408	169,079
CROMWELL PROPERTY GROUP	REIT	204,650	48,176
CRONOS GROUP INC	COMMON STOCK	34,500	69,326
CRRC CORP LTD H	COMMON STOCK CNY1.0	733,000	472,754
CRRC CORP LTD A	COMMON STOCK CNY1.0	247,100	283,240
CS WIND CORP	COMMON STOCK KRW500.0	5,828	164,497
CSBC CORP TAIWAN	COMMON STOCK TWD10.0	47,934	21,981
CSC FINANCIAL CO LTD A	COMMON STOCK CNY1.0	30,100	106,017
CSL LTD	COMMON STOCK	87,564	15,258,180
CSPC INNOVATION PHARMACEUT A	COMMON STOCK CNY1.0	18,960	68,959

CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	1,670,400	1,027,879
CT REAL ESTATE INVESTMENT TR	REIT	8,700	86,443
CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.0	2,489,652	2,961,931
CTCI CORP	COMMON STOCK TWD10.0	113,000	133,140
CTF SERVICES LTD	COMMON STOCK HKD1.0	275,371	274,380
CTS EVENTIM AG + CO KGAA	COMMON STOCK	11,344	958,725
CTT CORREIOS DE PORTUGAL	COMMON STOCK EUR.17	50,447	282,071
CURRYS PLC	COMMON STOCK GBP.001	178,073	211,562
CURVES HOLDINGS CO LTD	COMMON STOCK	10,200	50,435
CUSTODIAN PROPERTY INCOME RE	REIT GBP.01	67,664	65,089
CVS GROUP PLC	COMMON STOCK GBP.002	11,519	120,941
CYBERAGENT INC	COMMON STOCK	68,400	472,359
CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	8,052	2,682,524
CYBOZU INC	COMMON STOCK	4,600	83,365
CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	193,664
CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600	209,651
CZECH KORUNA	FOREIGN CURRENCY	6,909,024	284,182
D IETEREN GROUP	COMMON STOCK	3,954	658,003
D/S NORDEN	COMMON STOCK DKK1.0	4,707	139,586
DAEDUCK ELECTRONICS CO LTD	COMMON STOCK KRW500.0	6,322	66,436
DAEJOO ELECTRONIC MATERIALS	COMMON STOCK KRW500.0	2,174	108,911
DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	1,358	199,120
DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.0	33,894	71,400
DAEWOONG PHARMACEUTICAL CO	COMMON STOCK KRW2500.0	846	72,570
DAH SING BANKING GROUP LTD	COMMON STOCK	76,400	80,649
DAH SING FINANCIAL HOLDINGS	COMMON STOCK	26,050	94,234
DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	168,600	4,484,076
DAI NIPPON PRINTING CO LTD	COMMON STOCK	74,400	1,044,101
DAICEL CORP	COMMON STOCK	44,500	393,978
DAIDO STEEL CO LTD	COMMON STOCK	23,500	175,951
DAIEI KANKYO CO LTD	COMMON STOCK	8,800	161,046
DAIFUKU CO LTD	COMMON STOCK	52,200	1,083,900
DAIHEN CORP	COMMON STOCK	3,200	161,798
DAIICHI SANKYO CO LTD	COMMON STOCK	311,300	8,566,865
DAIICHIKOSHO CO LTD	COMMON STOCK	13,600	158,461
DAIKIN INDUSTRIES LTD	COMMON STOCK	47,500	5,571,445
DAIKOKUTENBUSSAN CO LTD	COMMON STOCK	900	54,699
DAIMLER TRUCK HOLDING AG	COMMON STOCK	96,793	3,693,238
DAIO PAPER CORP	COMMON STOCK	12,700	67,242
DAISEKI CO LTD	COMMON STOCK	8,040	183,054
DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	12,500	229,950
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	11,000	1,224,648
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	86,100	2,640,365
DAIWA HOUSE REIT INVESTMENT	REIT	164	241,577
DAIWA INDUSTRIES LTD	COMMON STOCK	4,100	40,028
DAIWA OFFICE INVESTMENT CORP	REIT	118	213,132

DAIWA SECURITIES GROUP INC	COMMON STOCK	236,700	1,558,417
DAIWA SECURITIES LIVING INVE	REIT	446	252,458
DAIWABO HOLDINGS CO LTD	COMMON STOCK	15,500	301,590
DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	42,852	206,380
DALLAH HEALTHCARE CO	COMMON STOCK SAR10.0	5,343	213,299
DANA GAS	COMMON STOCK AED1.0	476,190	91,399
DANIELI + CO	COMMON STOCK EUR1.0	2,225	55,641
DANIELI + CO RSP	PREFERRED STOCK	6,489	128,743
DANISH KRONE	FOREIGN CURRENCY	948,455	131,701
DANONE	COMMON STOCK EUR.25	104,195	7,008,340
DANSKE BANK A/S	COMMON STOCK DKK10.0	124,180	3,512,173
DAQIN RAILWAY CO LTD A	COMMON STOCK CNY1.0	150,600	139,786
DAQO NEW ENERGY CORP ADR	ADR	9,000	174,960
DAR AL ARKAN REAL ESTATE DEV	COMMON STOCK SAR10.0	89,759	360,718
DASSAULT AVIATION SA	COMMON STOCK EUR.8	3,960	806,153
DASSAULT SYSTEMES SE	COMMON STOCK EUR.1	105,571	3,647,743
DATA 3 LTD	COMMON STOCK	13,522	53,343
DATATEC LTD	COMMON STOCK ZAR.01	88,119	232,883
DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	93,345	581,692
DB HITEK CO LTD	COMMON STOCK KRW5000.0	6,037	134,159
DB INSURANCE CO LTD	COMMON STOCK KRW500.0	8,920	617,481
DBS GROUP HOLDINGS LTD	COMMON STOCK	357,662	11,452,388
DCC PLC	COMMON STOCK EUR.25	16,621	1,068,062
DCM HOLDINGS CO LTD	COMMON STOCK	18,300	166,749
DE GREY MINING LTD	COMMON STOCK	286,199	314,086
DE LONGHI SPA	COMMON STOCK EUR1.5	12,207	380,727
DEEP YELLOW LTD	COMMON STOCK	158,093	109,378
DEFINITY FINANCIAL CORP	COMMON STOCK	7,400	300,744
DELEK GROUP LTD	COMMON STOCK ILS1.0	1,579	205,844
DELIVEROO PLC	COMMON STOCK GBP.005	130,061	231,063
DELIVERY HERO SE	COMMON STOCK	31,358	882,257
DELTA ELECTRONICS INC	COMMON STOCK TWD10.0	344,794	4,489,403
DELTA ELECTRONICS THAI FORGN	FOREIGN SH. THB.1	533,000	2,384,001
DEMANT A/S	COMMON STOCK DKK.2	18,588	685,280
DEME GROUP	COMMON STOCK	1,300	185,509
DENA CO LTD	COMMON STOCK	14,400	282,773
DENISON MINES CORP	COMMON STOCK	128,900	233,924
DENKA CO LTD	COMMON STOCK	14,500	204,221
DENSO CORP	COMMON STOCK	312,100	4,335,337
DENTALCORP HOLDINGS LTD	COMMON STOCK	12,600	72,628
DENTIUM CO LTD	COMMON STOCK KRW500.0	1,260	52,882
DENTSU GROUP INC	COMMON STOCK	37,200	909,613
DENTSU SOKEN INC	COMMON STOCK	3,800	140,493
DERICHEBOURG	COMMON STOCK EUR.25	16,351	90,673
DERMAPHARM HOLDING SE	COMMON STOCK	3,203	129,030
DERWENT LONDON PLC	REIT GBP.05	14,970	367,190

DESCARTES SYSTEMS GRP/THE	COMMON STOCK	15,100	1,715,575
DETERRA ROYALTIES LTD	COMMON STOCK	77,882	179,805
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	346,644	5,972,048
DEUTSCHE BOERSE AG	COMMON STOCK	34,052	7,843,863
DEUTSCHE LUFTHANSA REG	COMMON STOCK	101,596	648,619
DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	22,743	112,749
DEUTSCHE TELEKOM AG REG	COMMON STOCK	578,642	17,311,268
DEUTZ AG	COMMON STOCK	23,520	98,350
DEXCO SA	COMMON STOCK	99,236	96,038
DEXERIALS CORP	COMMON STOCK	27,600	425,112
DEXUS INDUSTRIA REIT	REIT	34,323	54,492
DEXUS/AU	REIT	182,187	751,421
DFDS A/S	COMMON STOCK DKK20.0	6,037	111,905
DGB FINANCIAL GROUP INC	COMMON STOCK	37,354	206,510
DHL GROUP	COMMON STOCK	160,110	5,634,455
DIAGEO PLC	COMMON STOCK	380,997	12,111,716
DIALOG GROUP BHD	COMMON STOCK	646,000	267,398
DIASORIN SPA	COMMON STOCK EUR1.0	4,568	470,935
DIC CORP	COMMON STOCK	12,800	273,356
DICKER DATA LTD	COMMON STOCK	10,241	53,313
DIGITAL ARTS INC	COMMON STOCK	2,300	87,482
DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	135,518
DIGITAL GARAGE INC	COMMON STOCK	4,900	119,249
DINO POLSKA SA	COMMON STOCK PLN.1	9,006	849,818
DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	14,386	103,078
DIP CORP	COMMON STOCK	5,700	89,904
DIPLOMA PLC	COMMON STOCK GBP.05	24,203	1,287,827
DIRECIONAL ENGENHARIA SA	COMMON STOCK	44,300	190,402
DIRECT LINE INSURANCE GROUP	COMMON STOCK	249,955	798,775
DIS CHEM PHARMACIES PTY LTD	COMMON STOCK	62,806	120,154
DISCO CORP	COMMON STOCK	16,700	4,512,973
DISCOVERY LTD	COMMON STOCK ZAR.001	93,522	965,304
DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.01	2,578,217	40,847
DIVERSIFIED ENERGY CO PLC	COMMON STOCK GBP.01	14,207	237,042
DKSH HOLDING AG	COMMON STOCK CHF.1	6,734	499,925
DL E+C CO LTD	COMMON STOCK	6,468	140,160
DL HOLDINGS CO LTD	COMMON STOCK	2,580	54,878
DMG MORI CO LTD	COMMON STOCK	19,000	307,557
DNB BANK ASA	COMMON STOCK NOK12.5	145,501	2,907,533
DNO ASA	COMMON STOCK NOK.25	166,621	153,765
DO + CO AG	COMMON STOCK	1,009	188,064
DOCEBO INC	COMMON STOCK	4,800	215,136
DOCMORRIS AG	COMMON STOCK CHF5.75	1,431	31,462
DOF GROUP ASA	COMMON STOCK NOK2.5	25,313	188,382
DOLLARAMA INC	COMMON STOCK	51,900	5,062,253
DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	42,993	67,361
DOMETIC GROUP AB	COMMON STOCK	53,328	250,779
DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	13,674	248,655

DOMINO S PIZZA GROUP PLC	COMMON STOCK	70,144	276,632
DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.0	2,164	161,327
DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,163	86,311
DONGFANG ELECTRIC CORP LTD A	COMMON STOCK CNY1.0	28,200	61,301
DONGJIN SEMICHEM CO LTD	COMMON STOCK KRW500.0	5,680	80,503
DONGKOOK PHARMACEUTICAL CO L	COMMON STOCK KRW500.0	4,156	46,489
DONGSUH COMPANIES INC	COMMON STOCK KRW500.0	9,481	174,876
DONGYUE GROUP	COMMON STOCK HKD.1	212,000	221,608
DOOSAN BOBCAT INC	COMMON STOCK KRW500.0	8,793	247,747
DOOSAN CO LTD	COMMON STOCK KRW5000.0	1,469	249,839
DOOSAN ENERBILITY CO LTD	COMMON STOCK KRW5000.0	74,968	881,624
DOOSAN FUEL CELL CO LTD	COMMON STOCK KRW100.0	4,265	45,895
DORMAKABA HOLDING AG	COMMON STOCK CHF.1	535	380,094
DOSHISHA CO LTD	COMMON STOCK	4,100	56,891
DOUTOR NICHIRETS HOLDINGS CO	COMMON STOCK	7,100	105,270
DOUZONE BIZON CO LTD	COMMON STOCK KRW500.0	5,874	254,069
DOWA HOLDINGS CO LTD	COMMON STOCK	8,530	238,863
DOWLAIS GROUP PLC	COMMON STOCK	248,838	209,007
DOWNER EDI LTD	COMMON STOCK	129,272	419,384
DR ING HC F PORSCHE AG	PREFERENCE	20,939	1,266,163
DR SULAIMAN AL HABIB MEDICAL	COMMON STOCK SAR10.0	16,650	1,242,524
DR. MARTENS PLC	COMMON STOCK	76,420	68,620
DRAEGERWERK AG PREF	PREFERENCE	1,542	74,245
DRAX GROUP PLC	COMMON STOCK	68,117	551,727
DRB HICOM BHD	COMMON STOCK	126,700	31,451
DREAM INDUSTRIAL REAL ESTATE	REIT	19,000	156,021
DREAM UNLIMITED CL A SUB VOT	COMMON STOCK	5,527	85,007
DS SMITH PLC	COMMON STOCK GBP.1	234,370	1,590,756
DSM FIRMENICH AG	COMMON STOCK EUR.01	33,944	3,426,175
DSV A/S	COMMON STOCK DKK1.0	31,021	6,565,543
DTS CORP	COMMON STOCK	7,600	201,561
DUBAI FINANCIAL MARKET PJSC	COMMON STOCK AED1.0	2,092,353	854,431
DUBAI INVESTMENTS PJSC	COMMON STOCK AED1.0	358,187	210,491
DUBAI ISLAMIC BANK	COMMON STOCK AED1.0	427,282	823,041
DUERR AG	COMMON STOCK	9,303	206,258
DUNDEE PRECIOUS METALS INC	COMMON STOCK	32,500	294,674
DUNELM GROUP PLC	COMMON STOCK GBP.01	24,885	332,154
DUSKIN CO LTD	COMMON STOCK	7,200	170,042
DYDO GROUP HOLDINGS INC	COMMON STOCK	3,000	62,999
DYE + DURHAM LTD	COMMON STOCK	7,182	87,790
DYNAMIC HOLDING CO LTD	COMMON STOCK TWD10.0	42,000	78,136
E INK HOLDINGS INC	COMMON STOCK TWD10.0	158,000	1,301,813
E MART INC	COMMON STOCK KRW5000.0	3,834	163,425
E.ON SE	COMMON STOCK	359,535	4,184,927
E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	2,656,723	2,179,276
EA RTS REC (R)	EQUITY RIGHTS	303,200	17,430

EAGERS AUTOMOTIVE LTD	COMMON STOCK	28,328	207,207
EARTH CORP	COMMON STOCK	2,400	85,296
EAST BUY HOLDING LTD	COMMON STOCK USD.00002	92,000	212,947
EAST JAPAN RAILWAY CO	COMMON STOCK	163,200	2,885,590
EAST MONEY INFORMATION CO A	COMMON STOCK CNY1.0	151,210	533,246
EASTERN PROVINCE CEMENT CO	COMMON STOCK SAR10.0	7,148	65,442
EASTROC BEVERAGE GROUP CO A	COMMON STOCK CNY1.0	9,490	322,748
EASYJET PLC	COMMON STOCK	51,767	361,550
EBARA CORP	COMMON STOCK	78,000	1,195,417
EBOS GROUP LTD	COMMON STOCK	11,222	233,038
ECKERT + ZIEGLER SE	COMMON STOCK	2,764	127,368
ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.0	34,128	527,397
ECO WORLD DEVELOPMENT GROUP	COMMON STOCK	1,737,500	810,875
ECOPRO BM CO LTD	COMMON STOCK KRW500.0	8,844	652,342
ECOPRO CO LTD	COMMON STOCK KRW100.0	18,090	697,838
ECOPRO HN CO LTD	COMMON STOCK KRW500.0	3,077	67,837
ECOPRO MATERIALS CO LTD	COMMON STOCK KRW500.0	1,850	81,181
ECOVACS ROBOTICS CO LTD A	COMMON STOCK CNY1.0	4,800	30,846
EDENRED	COMMON STOCK EUR2.0	46,383	1,514,710
EDION CORP	COMMON STOCK	18,000	205,127
EDP RENOVAVEIS SA	COMMON STOCK EUR5.0	50,376	522,103
EDP SA	COMMON STOCK EUR1.0	543,964	1,738,023
EDREAMS ODIGEO SL	COMMON STOCK EUR.1	11,148	100,431
EFG INTERNATIONAL AG	COMMON STOCK CHF.5	15,825	229,684
EGUARANTEE INC	COMMON STOCK	4,800	53,905
EGYPTIAN POUND	FOREIGN CURRENCY	2,867,784	56,419
EIFFAGE	COMMON STOCK EUR4.0	14,454	1,268,157
EIKEN CHEMICAL CO LTD	COMMON STOCK	5,200	70,575
EINHELL GERMANY AG VORZUG	PREFERENCE	852	55,597
EIRGENIX INC	COMMON STOCK TWD10.0	38,000	83,315
EISAI CO LTD	COMMON STOCK	46,400	1,269,312
EIZO CORP	COMMON STOCK	5,400	74,862
EL.EN. SPA	COMMON STOCK	7,389	89,367
ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.0	51,054	234,049
ELANG MAHKOTA TEKNOLOGI TBK	COMMON STOCK IDR20.0	2,500,000	76,259
ELBIT SYSTEMS LTD	COMMON STOCK ILS1.0	5,030	1,315,601
ELCO LTD	COMMON STOCK ILS.25	1,699	69,664
ELDERS LTD	COMMON STOCK	27,955	123,702
ELDORADO GOLD CORP	COMMON STOCK	42,979	638,917
ELECOM CO LTD	COMMON STOCK	7,400	69,678
ELECTRA LTD	COMMON STOCK ILS1.0	333	187,408
ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	25,300	412,403
ELECTRICAL INDUSTRIES CO	COMMON STOCK SAR.5	527,743	1,016,889
ELECTRICITY GENERA PCL NVDR	NVDR THB10.0	53,300	181,468
ELECTROLUX AB B	COMMON STOCK SEK5.0	42,080	350,640
ELECTROLUX PROFESSIONAL AB B	COMMON STOCK SEK.1	42,080	260,876
ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	388,668
ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	75,700	1,529,580

ELEMENTIS PLC	COMMON STOCK GBP.05	99,675	180,865
ELIA GROUP SA/NV	COMMON STOCK	5,902	453,503
ELIOR GROUP	COMMON STOCK EUR.01	22,337	64,867
ELIS SA	COMMON STOCK EUR1.0	34,849	677,681
ELISA OYJ	COMMON STOCK	28,456	1,230,673
ELITE MATERIAL CO LTD	COMMON STOCK TWD10.0	54,000	1,013,674
ELITE SEMICONDUCTOR MICROELE	COMMON STOCK TWD10.0	43,000	80,852
ELKEM ASA	COMMON STOCK NOK5.0	49,568	76,488
ELM CO	COMMON STOCK SAR10.0	6,786	2,013,730
ELMOS SEMICONDUCTOR SE	COMMON STOCK	1,538	108,637
EMAAR ECONOMIC CITY	COMMON STOCK SAR10.0	64,877	151,082
EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	1,232,095	4,310,493
EMBOTELLADORA ANDINA PREF B	PREFERENCE	61,136	185,955
EMBRACER GROUP AB	COMMON STOCK SEK.0013	147,084	401,335
EMBRAER SA	COMMON STOCK	116,970	1,071,565
EMEMORY TECHNOLOGY INC	COMMON STOCK TWD10.0	15,000	1,523,912
EMERA INC	COMMON STOCK	50,300	1,879,168
EMIRATES NBD PJSC	COMMON STOCK AED1.0	331,440	1,935,533
EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	636,063	2,826,139
EMMI AG REG	COMMON STOCK CHF10.0	364	295,236
EMPIRE CO LTD A	COMMON STOCK	29,600	903,312
EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	102,147	106,689
EMPRESA NACIONAL DE TELECOM	COMMON STOCK	16,972	50,391
EMPRESAS CMPC SA	COMMON STOCK	207,759	326,076
EMPRESAS COPEC SA	COMMON STOCK	87,230	533,190
EMRO INC	COMMON STOCK KRW500.0	1,768	77,414
EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,457	982,631
EN JAPAN INC	COMMON STOCK	6,800	91,570
ENAGAS SA	COMMON STOCK EUR1.5	41,896	511,055
ENAV SPA	COMMON STOCK	49,983	211,067
ENBRIDGE INC	COMMON STOCK	360,840	15,307,223
ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	25,415	81,531
ENCHEM CO LTD	COMMON STOCK KRW500.0	2,176	192,824
ENDEAVOUR GROUP LTD/AUSTRALI	COMMON STOCK	294,397	765,703
ENDEAVOUR MINING PLC	COMMON STOCK USD.01	17,683	316,493
ENDESA SA	COMMON STOCK EUR1.2	58,957	1,268,008
ENEA SA	COMMON STOCK PLN1.0	35,851	112,076
ENEL AMERICAS SA	COMMON STOCK	1,778,882	156,062
ENEL CHILE SA ADR	ADR	105,080	302,630
ENEL SPA	COMMON STOCK EUR1.0	1,417,717	10,108,965
ENEOS HOLDINGS INC	COMMON STOCK	517,950	2,694,877
ENERFLEX LTD	COMMON STOCK	15,504	154,264
ENERGEAN PLC	COMMON STOCK GBP.01	26,785	349,785
ENERGIEKONTOR AG	COMMON STOCK	1,075	54,806
ENERGISA SA UNITS	UNIT	35,262	208,181
ENERGIX RENEWABLE ENERGIES	COMMON STOCK	31,751	108,926
ENERGY ABSOLUTE PCL NVDR	NVDR THB.1	303,200	35,155
ENERGY FUELS INC	COMMON STOCK	26,300	135,139

ENGHOUSE SYSTEMS LTD	COMMON STOCK	7,100	133,736
ENGIE	COMMON STOCK EUR1.0	248,226	3,933,544
ENGIE BRASIL ENERGIA SA	COMMON STOCK	47,875	275,876
ENGIE ENERGIA CHILE SA	COMMON STOCK	101,139	92,238
ENI SPA	COMMON STOCK	385,017	5,218,788
ENLIGHT RENEWABLE ENERGY LTD	COMMON STOCK ILS.01	21,631	374,301
ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	1,020,951
ENN NATURAL GAS CO LTD A	COMMON STOCK CNY1.0	24,100	71,484
ENNOCONN CORP	COMMON STOCK TWD10.0	8,485	75,216
ENNOSTAR INC	COMMON STOCK TWD10.0	109,762	139,482
ENPLAS CORP	COMMON STOCK	1,200	36,552
ENTAIN PLC	COMMON STOCK EUR.01	114,706	982,801
EO TECHNICS CO LTD	COMMON STOCK KRW500.0	2,377	219,470
EPIROC AB A	COMMON STOCK SEK.412413	127,555	2,217,956
EPIROC AB B	COMMON STOCK SEK.412413	61,585	958,924
EPISIL TECHNOLOGIES INC	COMMON STOCK TWD10.0	60,000	90,604
EQB INC	COMMON STOCK	4,200	289,024
EQT AB	COMMON STOCK SEK.1	65,119	1,796,970
EQUASENS	COMMON STOCK EUR.2	648	29,692
EQUATORIAL ENERGIA SA ORD	COMMON STOCK	192,990	855,790
EQUINOR ASA	COMMON STOCK NOK2.5	127,473	3,019,838
EQUINOX GOLD CORP	COMMON STOCK	43,766	220,321
EQUITAL LTD	COMMON STOCK ILS1.0	7,052	283,733
EQUITES PROPERTY FUND LTD	REIT	65,646	51,139
ERAMET	COMMON STOCK EUR3.05	1,657	91,710
ERG SPA	COMMON STOCK EUR.1	10,911	222,012
ERICSSON LM B SHS	COMMON STOCK SEK5.0	535,563	4,334,866
ERO COPPER CORP	COMMON STOCK	11,800	159,007
ERSTE GROUP BANK AG	COMMON STOCK	61,619	3,805,895
ESKER SA	COMMON STOCK EUR2.0	905	244,437
ESR GROUP LTD	COMMON STOCK USD.001	336,000	516,461
ESR REIT	REIT	1,092,557	204,208
ESSENTRA PLC	COMMON STOCK GBP.25	49,545	82,511
ESSILORLUXOTTICA	COMMON STOCK EUR.18	48,292	11,730,946
ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	111,537	2,986,045
ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	229,996	195,221
ETIHAD ETISALAT CO	COMMON STOCK SAR10.0	63,995	909,494
EURAZEO SE	COMMON STOCK	9,475	700,375
EURO CURRENCY	FOREIGN CURRENCY	5,620,765	5,820,302
EUROBANK ERGASIAS SERVICES A	COMMON STOCK EUR.22	445,586	1,028,932
EUROCOMMERCIAL PROPERTIES NV	REIT EUR10.0	12,445	285,926
EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	25,468	1,298,692
EURONEXT NV	COMMON STOCK EUR1.6	15,639	1,752,234
EUROPRIS ASA	COMMON STOCK NOK1.0	40,548	259,670
EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	30,722	72,156
EVA AIRWAYS CORP	COMMON STOCK TWD10.0	612,004	825,982

EVE ENERGY CO LTD A	COMMON STOCK CNY1.0	19,959	127,569
EVERBRIGHT SECURITIE CO A	COMMON STOCK CNY1.0	42,500	105,284
EVEREST MEDICINES LTD	COMMON STOCK USD.0001	40,000	249,229
EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.0	178,452	1,219,297
EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	380,333
EVERPLAY GROUP PLC	COMMON STOCK GBP.01	16,835	46,418
EVERTZ TECHNOLOGIES LTD	COMMON STOCK	4,800	42,053
EVN AG	COMMON STOCK	3,494	79,519
EVOLUTION AB	COMMON STOCK SEK.003	31,666	2,433,778
EVOLUTION MINING LTD	COMMON STOCK	332,057	994,351
EVONIK INDUSTRIES AG	COMMON STOCK	43,767	758,242
EVOTEC SE	COMMON STOCK	23,029	195,503
EVT LTD	COMMON STOCK	16,378	115,696
EXCHANGE INCOME CORP	COMMON STOCK	3,200	130,941
EXEDY CORP	COMMON STOCK	4,500	125,060
EXEO GROUP INC	COMMON STOCK	33,600	368,454
EXOR NV	COMMON STOCK EUR.01	16,193	1,478,511
EXPERIAN PLC	COMMON STOCK USD.1	165,538	7,084,536
EXTENDICARE INC	COMMON STOCK	16,400	121,215
EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	372,752
EZ TEC EMPREENDIMENTOS E PAR	COMMON STOCK	27,800	48,627
EZAKI GLICO CO LTD	COMMON STOCK	8,200	244,923
F+F CO LTD / NEW	COMMON STOCK KRW100.0	2,930	107,971
FABEGE AB	COMMON STOCK SEK30.82	52,818	398,361
FAES FARMA SA	COMMON STOCK EUR.1	55,696	200,703
FAGRON	COMMON STOCK	10,966	190,038
FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	3,900	5,423,446
FALABELLA SA	COMMON STOCK	139,631	493,505
FANUC CORP	COMMON STOCK	172,600	4,514,157
FAR EAST HORIZON LTD	COMMON STOCK	358,000	261,312
FAR EAST HOSPITALITY TRUST	STAPLED SECURITY	150,000	67,069
FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.0	296,670	203,357
FAR EASTERN INTL BANK	COMMON STOCK TWD10.0	546,320	219,664
FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.0	554,461	532,569
FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.0	315,000	857,240
FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.0	36,763	269,038
FAST RETAILING CO LTD	COMMON STOCK	31,700	10,720,525
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	120,510	837,108
FATTAL HOLDINGS 1998 LTD	COMMON STOCK	1,411	202,531
FCC CO LTD	COMMON STOCK	5,800	116,949
FD TECHNOLOGIES PLC	COMMON STOCK GBP.005	3,070	74,735
FDJ UNITED	COMMON STOCK	20,644	792,736
FENG HSIN STEEL CO LTD	COMMON STOCK TWD10.0	81,000	171,769
FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.0	92,961	375,917
FERRARI NV	COMMON STOCK EUR.01	22,632	9,664,774
FERRETTI SPA	COMMON STOCK	31,348	91,377

FERROTEC HOLDINGS CORP	COMMON STOCK	6,000	96,949
FERROVIAL SE	COMMON STOCK EUR.01	91,619	3,851,782
FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	17,865	150,883
FIBI HOLDINGS	COMMON STOCK ILS.05	6,058	310,078
FIBRA MACQUARIE MEXICO	REIT	137,408	200,633
FIELMANN GROUP AG	COMMON STOCK	4,262	182,708
FIERA CAPITAL CORP	COMMON STOCK	12,400	77,769
FIH MOBILE LTD	COMMON STOCK USD.04	599,000	70,943
FILA HOLDINGS CORP	COMMON STOCK KRW1000.0	9,003	246,387
FILO CORP	COMMON STOCK	17,900	396,160
FINANCIAL PARTNERS GROUP	COMMON STOCK	13,900	256,117
FINCANTIERI SPA	COMMON STOCK	14,309	102,682
FINCANTIERI SPA	FINCANTIERI SPA IM CW24	6,777	3,102
FINECOBANK SPA	COMMON STOCK EUR.33	109,705	1,907,336
FINNING INTERNATIONAL INC	COMMON STOCK	28,000	741,566
FINVOLUTION GROUP ADR	ADR USD.00001	18,400	124,936
FIREFINCH LTD.	COMMON STOCK	189,262	47,957
FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	833,122	3,116,510
FIRST CAPITAL REAL ESTATE IN	REIT	18,300	215,803
FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	2,074,867	1,711,508
FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	8,135	400,538
FIRST MAJESTIC SILVER CORP	COMMON STOCK	55,700	305,959
FIRST NATIONAL FINANCIAL COR	COMMON STOCK	3,300	92,562
FIRST PACIFIC CO	COMMON STOCK USD.01	425,000	246,751
FIRST QUANTUM MINERALS LTD	COMMON STOCK	133,976	1,726,168
FIRST RESOURCES LTD	COMMON STOCK	125,600	137,158
FIRSTGROUP PLC	COMMON STOCK GBP.05	126,421	254,673
FIRSTRAND LTD	COMMON STOCK ZAR.01	777,323	3,129,065
FIRSTSERVICE CORP	COMMON STOCK	7,000	1,267,369
FISCHER (GEORG) REG	COMMON STOCK CHF1.0	15,408	1,166,362
FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	112,357	2,413,723
FITIPOWER INTEGRATED TECH	COMMON STOCK TWD10.0	17,000	120,173
FIVERR INTERNATIONAL LTD	COMMON STOCK	5,500	174,515
FLAT GLASS GROUP CO LTD A	COMMON STOCK CNY.25	14,400	38,789
FLATEXDEGIRO AG	COMMON STOCK	9,113	139,397
FLETCHER BUILDING LTD	COMMON STOCK	152,066	241,344
FLEURY SA	COMMON STOCK	67,628	132,094
FLEX LNG LTD	COMMON STOCK USD.1	5,497	123,405
FLEXIUM INTERCONNECT INC	COMMON STOCK TWD10.0	51,000	99,746
FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	27,026	279,197
FLOW TRADERS LTD	COMMON STOCK EUR3.5	4,058	90,772
FLSMIDTH + CO A/S	COMMON STOCK DKK20.0	9,545	472,423
FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	3,392	813,633
FLUIDRA SA	COMMON STOCK EUR1.0	17,813	433,835
FNAC DARTY SA	COMMON STOCK EUR1.0	1,285	37,909
FOCALTECH SYSTEMS CO LTD	COMMON STOCK TWD10.0	37,000	100,016

FOCUS MEDIA INFORMATION TE A	COMMON STOCK CNY1.0	227,600	218,820
FOMENTO ECONOMICO MEXICA UBD	UNIT	352,800	3,015,116
FOOD + LIFE COMPANIES LTD	COMMON STOCK	18,000	379,491
FOOSUNG CO LTD	COMMON STOCK KRW500.0	9,840	32,894
FORBO HOLDING AG REG	COMMON STOCK CHF.1	190	158,074
FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	641,582	534,853
FORMOSA INTERNATIONAL HOTELS	COMMON STOCK TWD10.0	21,000	122,164
FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	697,528	753,232
FORMOSA TAFFETA CO.	COMMON STOCK TWD10.0	209,319	116,920
FORMULA SYSTEMS (1985) LTD	COMMON STOCK ILS1.0	1,761	147,892
FORTERRA PLC	COMMON STOCK	37,610	76,214
FORTESCUE LTD	COMMON STOCK	306,072	3,435,020
FORTIS INC	COMMON STOCK	92,070	3,823,767
FORTNOX AB	COMMON STOCK SEK.002	115,640	752,600
FORTRESS REAL EST INV LTD B	COMMON STOCK	476,346	511,435
FORTUM OYJ	COMMON STOCK EUR3.4	83,433	1,167,599
FORTUNA MINING CORP	COMMON STOCK	49,610	212,831
FORTUNE ELECTRIC CO LTD	COMMON STOCK TWD10.0	20,900	357,611
FORTUNE REIT	REIT	249,000	127,899
FORVIA SE	COMMON STOCK EUR7.0	28,211	253,628
FORVIA SE	COMMON STOCK EUR7.0	2,844	25,556
FOSHAN HAITIAN FLAVOURING A	COMMON STOCK CNY1.0	55,185	346,276
FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698	256,398
FOUNDER SECURITIES CO LTD A	COMMON STOCK CNY1.0	147,900	168,487
FOXCONN INDUSTRIAL INTERNE A	COMMON STOCK CNY1.0	149,900	440,732
FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	163,496	370,395
FP CORP	COMMON STOCK	8,200	145,454
FRANCO NEVADA CORP	COMMON STOCK	35,868	4,212,782
FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	6,568	397,838
FRASER + NEAVE HOLDINGS BHD	COMMON STOCK	37,300	235,045
FRASERS CENTREPOINT TRUST	REIT	195,460	302,307
FRASERS GROUP PLC	COMMON STOCK GBP.1	35,651	270,680
FRASERS HOSPITALITY TRUST	STAPLED SECURITY	130,100	55,785
FRASERS LOGISTICS + COMMERCI	REIT	466,798	300,924
FREEE KK	COMMON STOCK	5,600	107,039
FREEHOLD ROYALTIES LTD	COMMON STOCK	20,300	180,529
FREENET AG	COMMON STOCK	27,441	782,396
FRESENIUS MEDICAL CARE AG	COMMON STOCK	38,455	1,750,329
FRESENIUS SE + CO KGAA	COMMON STOCK	78,312	2,719,211
FRONTIER REAL ESTATE INVEST	REIT	425	209,984
FRONTKEN CORP BHD	COMMON STOCK	151,500	150,844
FRONTLINE PLC	COMMON STOCK	22,395	308,388
FU SHOU YUAN INTERNATIONAL	COMMON STOCK USD.01	158,000	78,512
FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,411,099	3,875,716
FUCHS SE PREF	PREFERENCE	12,458	537,365
FUFENG GROUP LTD	COMMON STOCK HKD.1	431,000	304,054
FUGRO NV	COMMON STOCK EUR.05	17,069	294,545
FUJI CO LTD	COMMON STOCK	3,200	41,907

FUJI CORP/AICHI	COMMON STOCK	13,200	199,991
FUJI ELECTRIC CO LTD	COMMON STOCK	21,800	1,167,942
FUJI KYUKO CO LTD	COMMON STOCK	3,700	52,335
FUJI MEDIA HOLDINGS INC	COMMON STOCK	7,900	86,494
FUJI OIL CO LTD /OSAKA	COMMON STOCK	8,900	200,272
FUJI SEAL INTERNATIONAL INC	COMMON STOCK	1,500	24,108
FUJI SOFT INC	COMMON STOCK	8,800	555,048
FUJIFILM HOLDINGS CORP	COMMON STOCK	188,700	3,920,570
FUJIKURA LTD	COMMON STOCK	40,000	1,637,117
FUJIMI INC	COMMON STOCK	8,700	131,264
FUJITEC CO LTD	COMMON STOCK	11,700	453,237
FUJITSU GENERAL LTD	COMMON STOCK	11,100	163,258
FUJITSU LIMITED	COMMON STOCK	290,000	5,099,809
FUJIYA CO LTD	COMMON STOCK	1,900	31,856
FUKUDA DENSHI CO LTD	COMMON STOCK	2,300	106,009
FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	28,600	718,214
FUKUOKA REIT CORP	REIT	125	115,026
FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	5,100	119,664
FULGENT SUN INTERNATIONAL	COMMON STOCK TWD10.0	32,221	116,522
FUNAI SOKEN HOLDINGS INC	COMMON STOCK	6,800	103,430
FURUKAWA CO LTD	COMMON STOCK	4,800	48,699
FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,200	508,777
FUSO CHEMICAL CO LTD	COMMON STOCK	3,800	85,192
FUTU HOLDINGS LTD ADR	ADR USD.00001	10,500	839,895
FUTURE CORP	COMMON STOCK	7,200	84,377
FUTURE PLC	COMMON STOCK GBP.15	19,405	224,271
FUYAO GLASS INDUSTRY GROUP A	COMMON STOCK CNY1.0	21,800	186,228
FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	705,862
FUYO GENERAL LEASE CO LTD	COMMON STOCK	3,000	221,701
G 7 HOLDINGS INC	COMMON STOCK	2,800	26,156
G CITY LTD	COMMON STOCK ILS1.0	16,715	62,251
G TEKT CORP	COMMON STOCK	3,700	41,050
G8 EDUCATION LTD	COMMON STOCK	87,598	70,785
GALAPAGOS NV	COMMON STOCK	7,513	206,018
GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	405,000	1,720,531
GALAXYCORE INC A	COMMON STOCK CNY1.0	64,572	118,699
GALENICA AG	COMMON STOCK CHF.1	9,768	801,602
GALILEI CO LTD	COMMON STOCK	4,400	73,501
GALP ENERGIA SGPS SA	COMMON STOCK EUR1.0	88,366	1,464,435
GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	6,390	1,060,102
GAMMA COMMUNICATIONS PLC	COMMON STOCK GBP.0025	13,851	265,395
GAMUDA BHD	COMMON STOCK	915,412	971,590
GANFENG LITHIUM GROUP CO L A	COMMON STOCK CNY1.0	53,700	257,190
GAV YAM LANDS CORP LTD	COMMON STOCK ILS1.0	1	5
GAZPROM PJSC	COMMON STOCK RUB5.0	214,900	226,414
GAZTRANSPORT ET TECHNIGA SA	COMMON STOCK EUR.01	7,005	932,965
GB GROUP PLC	COMMON STOCK GBP.025	31,809	135,420
GCL TECHNOLOGY HOLDINGS LTD	COMMON STOCK HKD.1	4,285,000	595,756

GD POWER DEVELOPMENT CO A	COMMON STOCK CNY1.0	181,200	113,616
GDI INTEGRATED FACILITY SERV	COMMON STOCK	2,300	62,769
GDS HOLDINGS LTD CL A	COMMON STOCK USD.00005	120,000	352,216
GEA GROUP AG	COMMON STOCK	34,116	1,689,446
GEBERIT AG REG	COMMON STOCK CHF.1	5,920	3,345,828
GECINA SA	REIT EUR7.5	8,057	754,842
GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	1,186,000	2,262,697
GEK TERNA SA	COMMON STOCK EUR.57	9,762	186,806
GEM CO LTD A	COMMON STOCK CNY1.0	48,600	43,414
GEMDALE PROPERTIES AND INVES	COMMON STOCK HKD.1	876,000	31,012
GENERAL INTERFACE SOLUTION	COMMON STOCK TWD10.0	36,000	55,365
GENERALI	COMMON STOCK	171,732	4,849,383
GENERTEC UNIVERSAL MEDICAL G	COMMON STOCK	172,000	109,826
GENESIS MINERALS LTD	COMMON STOCK	224,878	345,715
GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK TWD10.0	9,713	149,556
GENKY DRUGSTORES CO LTD	COMMON STOCK	3,600	71,214
GENMAB A/S	COMMON STOCK DKK1.0	12,228	2,547,195
GENOMMA LAB INTERNACIONAL B	COMMON STOCK	135,400	163,644
GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	196,000	248,282
GENTERA SAB DE CV	COMMON STOCK	166,400	194,468
GENTING BHD	COMMON STOCK	385,800	332,853
GENTING MALAYSIA BHD	COMMON STOCK	558,250	281,799
GENTING SINGAPORE LTD	COMMON STOCK	1,221,199	684,843
GENUIT GROUP PLC	COMMON STOCK GBP.001	37,837	184,580
GENUS PLC	COMMON STOCK GBP.1	11,171	215,930
GERDAU SA PREF	PREFERENCE	256,306	744,503
GERRESHEIMER AG	COMMON STOCK	5,628	413,739
GESTAMP AUTOMOCION SA	COMMON STOCK EUR.5	30,675	78,775
GETAC HOLDINGS CORP	COMMON STOCK TWD10.0	70,000	225,141
GETINGE AB B SHS	COMMON STOCK SEK.5	43,022	706,667
GETLINK SE	COMMON STOCK EUR.4	51,855	825,245
GF SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,100	108,850
GFL ENVIRONMENTAL INC SUB VT	COMMON STOCK	40,000	1,782,228
GFT TECHNOLOGIES SE	COMMON STOCK	2,894	66,380
GIANT MANUFACTURING	COMMON STOCK TWD10.0	66,320	285,791
GIBSON ENERGY INC	COMMON STOCK	26,900	457,872
GIGABYTE TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	93,000	768,603
GIGADEVICE SEMICONDUCTO CL A	COMMON STOCK CNY1.0	6,860	100,229
GILDAN ACTIVEWEAR INC	COMMON STOCK	34,300	1,613,402
GINLONG TECHNOLOGIES CO LT A	COMMON STOCK CNY1.0	3,750	31,313
GIVAUDAN REG	COMMON STOCK CHF10.0	1,674	7,346,472
GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.0	37,731	668,390
GLANBIA PLC	COMMON STOCK EUR.06	38,490	531,138
GLENCORE PLC	COMMON STOCK USD.01	1,746,903	7,683,976
GLENVEAGH PROPERTIES PLC	COMMON STOCK EUR.001	137,068	227,028
GLOBAL BRANDS MANUFACTURE	COMMON STOCK TWD10.0	78,000	136,293
GLOBAL DOMINION ACCESS SA	COMMON STOCK EUR1.0	18,069	52,389
GLOBAL E ONLINE LTD	COMMON STOCK	16,300	888,839

GLOBAL MIXED MODE TECHNOLOGY CORP	COMMON STOCK TWD10.0	12,000	87,577
GLOBAL ONE REIT	REIT	166	104,401
GLOBAL UNICHIP CORP	COMMON STOCK TWD10.0	16,079	660,217
GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000	463,796
GLORIA MATERIAL TECHNOLOGY	COMMON STOCK TWD10.0	99,000	140,420
GLORY LTD	COMMON STOCK	8,200	134,382
GLP J REIT	REIT	329	257,837
GMO FINANCIAL HOLDINGS INC	COMMON STOCK	12,200	52,976
GMO INTERNET GROUP INC	COMMON STOCK	12,700	214,878
GMO PAYMENT GATEWAY INC	COMMON STOCK	7,100	356,846
GN STORE NORD A/S	COMMON STOCK DKK4.0	21,974	408,067
GNI GROUP LTD	COMMON STOCK	8,100	173,564
GOEASY LTD	COMMON STOCK	2,100	243,423
GOERTEK INC A	COMMON STOCK CNY1.0	35,300	124,693
GOLD CIRCUIT ELECTRONICS LTD	COMMON STOCK TWD10.0	54,900	402,872
GOLD FIELDS LTD	COMMON STOCK ZAR.5	161,798	2,118,722
GOLD ROAD RESOURCES LTD	COMMON STOCK	210,087	267,744
GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,230,887	238,422
GOLDEN OCEAN GROUP LTD	COMMON STOCK	18,575	161,574
GOLDSUN BUILDING MATERIALS C	COMMON STOCK TWD10.0	151,000	227,557
GOLDWIN INC	COMMON STOCK	3,800	212,365
GOLDWIND SCIENCE + TECHNOL A	COMMON STOCK CNY1.0	37,600	53,133
GOODMAN GROUP	REIT	310,235	6,848,892
GOODMAN PROPERTY TRUST	REIT	201,552	226,954
GOTION HIGH TECH CO LTD A	COMMON STOCK CNY1.0	13,000	37,742
GOTO GOJEK TOKOPEDIA TBK PT	COMMON STOCK IDR1.0	146,510,300	635,393
GOURMET MASTER CO LTD	COMMON STOCK TWD10.0	15,456	45,587
GOVERNMENT STIF 3	GOVERNMENT STIF 3	84,625,101	84,625,101
GPS PARTICIPACOES E EMPREEND	COMMON STOCK	73,800	166,974
GPT GROUP	REIT	372,416	1,007,909
GRAB HOLDINGS LTD CL A	COMMON STOCK	327,400	1,545,328
GRAFTON GROUP PLC UTS CDI	UNIT EUR.05	38,773	465,807
GRAINCORP LTD A	COMMON STOCK	39,952	181,352
GRAINGER PLC	COMMON STOCK GBP.05	115,496	325,556
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	20,820	253,398
GRAND KOREA LEISURE CO LTD	COMMON STOCK KRW500.0	9,085	67,549
GRAND PACIFIC PETROCHEMICAL	COMMON STOCK TWD10.0	165,346	52,629
GRAND PHARMACEUTICAL GROUP L	COMMON STOCK HKD.01	148,000	91,453
GRANGES AB	COMMON STOCK	17,962	213,877
GRANITE REAL ESTATE INVESTME	REIT	5,400	261,927
GRAPE KING BIO LTD	COMMON STOCK TWD10.0	20,000	91,056
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	39,211	141,416
GREAT TREE PHARMACY CO LTD	COMMON STOCK TWD10.0	10,528	46,921
GREAT WALL ENTERPRISES	COMMON STOCK TWD10.0	115,828	182,045
GREAT WALL MOTOR CO LTD A	COMMON STOCK CNY1.0	22,800	82,108
GREAT WALL MOTOR CO LTD H	COMMON STOCK CNY1.0	571,500	1,004,987

GREAT WEST LIFECO INC	COMMON STOCK	50,518	1,674,449
GREATEK ELECTRONICS INC	COMMON STOCK TWD10.0	27,000	48,236
GREATLAND GOLD PLC	COMMON STOCK GBP.001	620,632	49,385
GREE ELECTRIC APPLIANCES I A	COMMON STOCK CNY1.0	30,000	186,514
GREE HOLDINGS INC	COMMON STOCK	18,400	53,103
GREEN CROSS CORP	COMMON STOCK KRW5000.0	1,448	174,828
GREEN CROSS HOLDINGS CORP	COMMON STOCK KRW500.0	6,826	79,774
GREENCORE GROUP PLC	COMMON STOCK GBP.01	76,568	185,798
GREENTOWN CHINA HOLDINGS	COMMON STOCK HKD.1	149,000	177,620
GREENTOWN SERVICE GROUP CO L	COMMON STOCK HKD.00001	178,000	87,763
GREGGS PLC	COMMON STOCK GBP.02	17,360	603,829
GRENDENE SA	COMMON STOCK	27,900	22,038
GREENERGY RENOVABLES	COMMON STOCK	3,157	106,735
GRENKE AG	COMMON STOCK	5,191	82,909
GRG BANKING EQUIPMENT CO A	COMMON STOCK CNY1.0	49,300	78,679
GRIEG SEAFOOD ASA	COMMON STOCK NOK4.0	19,077	104,331
GRIFOLS SA	COMMON STOCK EUR.25	50,928	482,428
GRINDROD LTD	COMMON STOCK ZAR.00002	29,562	18,737
GROUPE BRUXELLES LAMBERT NV	COMMON STOCK	18,708	1,278,464
GROWTHPOINT PROPERTIES LTD	REIT	545,572	368,051
GRUMA S.A.B. B	COMMON STOCK	36,165	566,841
GRUPA AZOTY SA	COMMON STOCK PLN5.0	8,272	37,443
GRUPA KETY SA	COMMON STOCK PLN2.5	1,105	182,567
GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	65,700	1,158,177
GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	35,795	920,459
GRUPO AEROPORTUARIO DEL CENT	COMMON STOCK	57,359	495,059
GRUPO BIMBO SAB SERIES A	COMMON STOCK	275,200	731,123
GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	100,465	557,002
GRUPO CEMENTOS CHIHUAHUA	COMMON STOCK	29,100	260,942
GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	471,736	3,039,448
GRUPO FINANCIERO INBURSA O	COMMON STOCK	398,100	830,749
GRUPO MATEUS SA	COMMON STOCK	88,800	91,724
GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	570,009	2,712,051
GRUPO TELEVISA SAB SER CPO	UNIT	414,000	137,584
GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.0	12,042	140,935
GS HOLDINGS	COMMON STOCK KRW5000.0	10,571	281,156
GS RETAIL CO LTD	COMMON STOCK KRW1000.0	11,125	124,028
GS YUASA CORP	COMMON STOCK	11,200	186,534
GSK PLC	COMMON STOCK GBP.3125	736,103	12,334,396
GT CAPITAL HOLDINGS INC	COMMON STOCK PHP10.0	30,672	347,601
GUANGDONG HAID GROUP CO A	COMMON STOCK CNY1.0	17,200	115,388
GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	551,108
GUANGHUI ENERGY CO LTD A	COMMON STOCK CNY1.0	90,500	83,348
GUANGZHOU BAIYUNSHAN PHAR A	COMMON STOCK CNY1.0	15,300	59,498
GUANGZHOU HAIGE COMMUNICAT	COMMON STOCK CNY1.0	24,900	37,409
GUANGZHOU TINCI MATERIALS A	COMMON STOCK CNY1.0	19,400	52,317

GUDENG PRECISION INDUSTRIAL	COMMON STOCK TWD10.0	12,000	177,425
GULF BANK	COMMON STOCK KWD.1	322,468	340,628
GULF CABLES + ELECTRICAL IND	COMMON STOCK KWD.1	71,122	415,247
GULF ENERGY DEVELOPM FOREIGN	FOREIGN SH. THB1.0 A	215,050	374,595
GULF ENERGY DEVELOPMENT NVDR	NVDR THB1.0	341,500	594,858
GULF NAVIGATION HOLDING PJSC	COMMON STOCK AED1.0	238,379	345,236
GUNGHO ONLINE ENTERTAINMENT	COMMON STOCK	7,920	167,030
GUNMA BANK LTD/THE	COMMON STOCK	71,100	476,445
GUNZE LTD	COMMON STOCK	4,200	145,232
GUOSEN SECURITIES CO LTD A	COMMON STOCK CNY1.0	53,400	81,803
GUOTAI HAITONG SECURITIES CO	COMMON STOCK CNY1.0	81,800	208,767
GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	513,000	73,965
GUSHENGTANG HOLDINGS LTD	COMMON STOCK USD.0001	32,500	141,414
GVS SPA	COMMON STOCK	11,827	59,887
H I S CO LTD	COMMON STOCK	7,200	66,166
H LUNDBECK A/S	COMMON STOCK DKK1.0	47,848	274,453
H LUNDBECK A/S A SHS	COMMON STOCK DKK1.0	11,962	55,458
H WORLD GROUP LTD ADR	ADR	36,500	1,205,595
H.U. GROUP HOLDINGS INC	COMMON STOCK	9,200	149,077
H+R REAL ESTATE INV REIT UTS	REIT	25,900	167,120
H2O RETAILING CORP	COMMON STOCK	17,300	251,886
HACHIJUNI BANK LTD/THE	COMMON STOCK	63,900	406,975
HAFNIA LTD	COMMON STOCK USD.01	55,535	297,468
HAICHANG OCEAN PARK HOLDINGS	COMMON STOCK USD.00005	769,000	55,438
HAIDILAO INTERNATIONAL HOLDI	COMMON STOCK	301,000	616,109
HAIER SMART HOME CO LTD A	COMMON STOCK CNY1.0	143,121	557,443
HAIER SMART HOME CO LTD H	COMMON STOCK CNY1.0	374,400	1,325,446
HAINAN AIRLINES HOLDING CO A	COMMON STOCK CNY1.0	1,338,300	311,126
HAINAN MEILAN INTERNATIONAL H	COMMON STOCK CNY1.0	23,000	27,240
HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	467,202
HAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	88,100	134,055
HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	507,228
HAKUHODO DY HOLDINGS INC	COMMON STOCK	32,900	249,279
HALEON PLC	COMMON STOCK GBP.01	1,341,372	6,321,221
HALFORDS GROUP PLC	COMMON STOCK GBP.01	33,719	55,165
HALMA PLC	COMMON STOCK GBP.1	66,719	2,234,167
HALOWS CO LTD	COMMON STOCK	1,600	46,724
HALWANI BROS CO	COMMON STOCK SAR10.0	2,099	29,663
HAMAKYOREX CO LTD	COMMON STOCK	16,400	139,936
HAMAMATSU PHOTONICS KK	COMMON STOCK	47,400	526,706
HAMBORNER REIT AG	REIT	12,365	80,665
HAMMERSON PLC	REIT GBP.5	80,105	280,455
HANA FINANCIAL GROUP	COMMON STOCK KRW5000.0	56,358	2,155,094
HANA MICROELECTRONICS FOREIG	FOREIGN SH. THB1.0 A	93,600	67,808
HANA MICRON INC	COMMON STOCK KRW500.0	7,101	43,706
HANA TOUR SERVICE INC	COMMON STOCK KRW500.0	2,961	109,129

HANALL BIOPHARMA CO LTD	COMMON STOCK KRW500.0	7,618	197,328
HANG LUNG PROPERTIES LTD	COMMON STOCK	321,341	257,720
HANG SENG BANK LTD	COMMON STOCK	149,300	1,836,471
HANGZHOU FIRST APPLIED MAT A	COMMON STOCK CNY1.0	25,793	52,222
HANGZHOU SILAN MICROELECTR A	COMMON STOCK CNY1.0	13,300	47,365
HANGZHOU TIGERMED CONSULTI A	COMMON STOCK CNY1.0	8,200	61,222
HANGZHOU TURBINE POWER CO B	COMMON STOCK CNY1.0	78,156	103,330
HANKOOK + CO	COMMON STOCK KRW500.0	11,008	126,431
HANKOOK TIRE + TECHNOLOGY CO	COMMON STOCK KRW500.0	16,341	425,719
HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	45,900	1,195,522
HANKYU HANSHIN REIT INC	REIT	103	79,824
HANMI PHARM CO LTD	COMMON STOCK KRW2500.0	1,572	299,153
HANMI SCIENCE CO LTD	COMMON STOCK KRW500.0	3,575	71,416
HANMI SEMICONDUCTOR CO LTD	COMMON STOCK KRW100.0	7,201	391,911
HANNOVER RUECK SE	COMMON STOCK	10,993	2,747,705
HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.0	799,703	205,072
HANON SYSTEMS	COMMON STOCK KRW100.0	46,150	125,569
HANSEN TECHNOLOGIES LTD	COMMON STOCK	34,776	115,032
HANSOH PHARMACEUTICAL GROUP	COMMON STOCK HKD.00001	202,000	449,354
HANSOL CHEMICAL CO LTD	COMMON STOCK KRW5000.0	1,536	101,055
HANSSEM CO LTD	COMMON STOCK KRW1000.0	3,290	105,567
HANWA CO LTD	COMMON STOCK	5,700	178,719
HANWHA AEROSPACE CO LTD	COMMON STOCK KRW5000.0	5,871	1,296,520
HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	171,330
HANWHA LIFE INSURANCE CO LTD	COMMON STOCK KRW5000.0	49,020	81,349
HANWHA OCEAN CO LTD	COMMON STOCK KRW5000.0	9,716	242,607
HANWHA SOLUTIONS CORP	COMMON STOCK KRW5000.0	23,326	252,360
HANWHA SYSTEMS CO LTD	COMMON STOCK KRW5000.0	9,242	140,212
HANWHA VISION CO LTD	COMMON STOCK KRW500.0	6,503	137,196
HAPVIDA PARTICIPACOES E INVE	COMMON STOCK	836,043	301,744
HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.0	262,000	85,333
HARBOUR ENERGY PLC	COMMON STOCK GBP.00002	132,087	424,345
HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	21,493	297,238
HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	60,241	828,327
HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	11,400	240,150
HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	103,849	829,251
HARTALEGA HOLDINGS BHD	COMMON STOCK	214,000	188,847
HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	103,617	299,699
HASEKO CORP	COMMON STOCK	43,500	559,674
HAVAS NV	COMMON STOCK EUR.2	132,633	222,823
HAYS PLC	COMMON STOCK GBP.01	283,890	285,127
HAZAMA ANDO CORP	COMMON STOCK	35,000	265,044
HD HYUNDAI	COMMON STOCK KRW1000.0	8,620	463,440
HD HYUNDAI CONSTRUCTION EQUI	COMMON STOCK KRW5000.0	2,466	97,591
HD HYUNDAI ELECTRIC CO LTD	COMMON STOCK KRW5000.0	5,155	1,308,344
HD HYUNDAI HEAVY INDUSTRIES	COMMON STOCK KRW5000.0	4,335	846,046

HD HYUNDAI INFRACORE CO LTD	COMMON STOCK KRW1000.0	22,188	103,754
HD HYUNDAI MIPO	COMMON STOCK KRW5000.0	7,098	646,579
HD KOREA SHIPBUILDING + OFFS	COMMON STOCK KRW5000.0	6,758	1,045,548
HDC HYUNDAI DEVELOPMENT CO E	COMMON STOCK KRW5000.0	10,736	130,990
HEADWATER EXPLORATION INC	COMMON STOCK	32,400	148,911
HEALIUS LTD	COMMON STOCK	124,224	105,309
HEALTH AND HAPPINESS H+H INT	COMMON STOCK HKD.01	27,500	31,331
HEIDELBERG MATERIALS AG	COMMON STOCK	25,849	3,192,395
HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	18,616	1,112,637
HEINEKEN NV	COMMON STOCK EUR1.6	43,005	3,052,516
HEIWA CORP	COMMON STOCK	7,000	108,382
HEIWA REAL ESTATE CO LTD	COMMON STOCK	6,100	168,552
HEIWA REAL ESTATE REIT INC	REIT	154	117,798
HEIWADO CO LTD	COMMON STOCK	6,100	89,041
HELIA GROUP LTD	COMMON STOCK	69,856	192,926
HELIOS TOWERS PLC	COMMON STOCK GBP.01	124,229	142,069
HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83	40,345	621,645
HELLENIQ ENERGY HOLDINGS SA	COMMON STOCK EUR2.18	28,697	224,651
HELLO GROUP INC SPN ADR	ADR USD.0001	28,800	222,048
HELLOFRESH SE	COMMON STOCK	27,934	340,118
HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	7,680	1,266,979
HEMNET GROUP AB	COMMON STOCK SEK.765774	8,916	270,794
HENAN SHUANGHUI INVESTMENT A	COMMON STOCK CNY1.0	25,900	92,031
HENDERSON LAND DEVELOPMENT	COMMON STOCK	245,883	747,023
HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	377,155
HENGLI PETROCHEMICAL CO L A	COMMON STOCK CNY1.0	48,899	102,678
HENKEL AG + CO KGAA	COMMON STOCK	15,079	1,161,132
HENKEL AG + CO KGAA VOR PREF	PREFERENCE	34,134	2,995,271
HENNES + MAURITZ AB B SHS	COMMON STOCK	101,779	1,371,366
HENSOLDT AG	COMMON STOCK	12,497	446,254
HERA SPA	COMMON STOCK EUR1.0	142,375	505,977
HERFY FOOD SERVICES CO	COMMON STOCK SAR10.0	3,840	25,652
HERMES INTERNATIONAL	COMMON STOCK	5,290	12,616,566
HEXAGON AB B SHS	COMMON STOCK EUR.22	375,136	3,563,932
HEXATRONIC GROUP AB	COMMON STOCK SEK.05	54,355	177,954
HEXPOL AB	COMMON STOCK SEK.2	46,077	429,073
HIAB OYJ	COMMON STOCK	7,103	377,305
HIDAY HIDAKA CORP	COMMON STOCK	6,900	121,997
HIDROVIAS DO BRASIL SA	COMMON STOCK	137,000	60,973
HIGHWEALTH CONSTRUCTION CORP	COMMON STOCK TWD10.0	310,433	410,333
HIKARI TSUSHIN INC	COMMON STOCK	3,800	828,389
HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	29,511	734,856
HILAN LTD	COMMON STOCK ILS1.0	2,594	153,989
HILL + SMITH PLC	COMMON STOCK GBP.25	13,635	316,547
HINO MOTORS LTD	COMMON STOCK	49,000	174,617
HIOKI E E CORP	COMMON STOCK	1,500	71,335

HIROGIN HOLDINGS INC	COMMON STOCK	52,500	388,854
HIROSE ELECTRIC CO LTD	COMMON STOCK	5,500	648,532
HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	9,400	243,204
HISCOX LTD	COMMON STOCK GBP.065	75,568	1,024,991
HITACHI CONSTRUCTION MACHINE	COMMON STOCK	18,200	402,477
HITACHI LTD	COMMON STOCK	815,000	20,055,135
HITE JINRO CO LTD	COMMON STOCK KRW5000.0	5,364	70,730
HITHINK ROYALFLUSH INFORMA A	COMMON STOCK CNY1.0	7,100	278,738
HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.0	54,635	546,628
HKBN LTD	COMMON STOCK HKD.0001	128,000	83,873
HKT TRUST AND HKT LTD SS	STAPLED SECURITY	811,000	1,002,272
HL MANDO CO LTD	COMMON STOCK KRW1000.0	10,945	301,900
HLB INC	COMMON STOCK KRW500.0	20,407	1,005,428
HLB LIFE SCIENCE CO LTD	COMMON STOCK KRW500.0	30,773	207,895
HMC CAPITAL LTD	REIT	33,679	204,642
HMM CO LTD	COMMON STOCK KRW5000.0	44,005	524,559
HMS NETWORKS AB	COMMON STOCK SEK.025	4,351	170,300
HOEGH AUTOLINERS ASA	COMMON STOCK NOK1.0	13,744	136,992
HOGY MEDICAL CO LTD	COMMON STOCK	3,900	117,522
HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	30,800	161,799
HOKKOKU FINANCIAL HOLDINGS I	COMMON STOCK	4,400	148,678
HOKUETSU CORP	COMMON STOCK	17,500	168,671
HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	20,100	245,739
HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	178,537
HOLCIM LTD	COMMON STOCK CHF2.0	93,435	8,971,821
HOLDING CO ADMIE IPTO SA	COMMON STOCK EUR2.12	19,907	53,080
HOLMEN AB B SHARES	COMMON STOCK SEK25.0	16,989	625,535
HOLY STONE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	21,000	54,738
HOME PRODUCT CENTER PCL FOR	FOREIGN SH. THB1.0 A	516,300	141,526
HOME PRODUCT CENTER PCL NVDR	NVDR THB1.0	575,300	157,698
HOME REIT PLC	REIT	95,114	45,325
HOME CO DAILY NEEDS REIT	REIT	343,589	244,124
HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.0	2,210,646	12,312,655
HONDA MOTOR CO LTD	COMMON STOCK	730,800	6,879,713
HONG KONG + CHINA GAS	COMMON STOCK	1,048,244	838,007
HONG KONG DOLLAR	FOREIGN CURRENCY	13,286,181	1,710,384
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	217,227	8,243,941
HONG LEONG BANK BERHAD	COMMON STOCK	126,386	580,530
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	197,200	876,885
HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK HKD.1	200,288	80,188
HORIBA LTD	COMMON STOCK	6,100	349,424
HORNBACH HOLDING AG + CO KGA	COMMON STOCK	1,941	145,900
HOSHINE SILICON INDUSTRY C A	COMMON STOCK CNY1.0	4,300	32,688
HOSHINO RESORTS REIT INC	REIT	82	116,220
HOSHIZAKI CORP	COMMON STOCK	24,400	963,058
HOSIDEN CORP	COMMON STOCK	11,100	161,905

HOTA INDUSTRIAL MFG CO LTD	COMMON STOCK TWD10.0	42,946	88,146
HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.0	56,940	1,070,412
HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	161,510
HOUSE FOODS GROUP INC	COMMON STOCK	10,200	187,392
HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	101,942	1,009,137
HOYA CORP	COMMON STOCK	61,500	7,650,981
HPSP CO LTD	COMMON STOCK KRW500.0	5,938	103,079
HS HYOSUNG ADVANCED MATERIAL	COMMON STOCK KRW5000.0	569	66,969
HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,189,281	31,355,810
HTC CORP	COMMON STOCK TWD10.0	122,077	182,469
HUA HONG SEMICONDUCTOR LTD	COMMON STOCK	121,000	337,238
HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.0	1,679,784	1,336,101
HUABAO INTERNATIONAL HOLDING	COMMON STOCK HKD.1	142,000	38,571
HUADIAN POWER INTL CORP A	COMMON STOCK CNY1.0	54,000	41,463
HUADONG MEDICINE CO LTD A	COMMON STOCK CNY1.0	19,000	89,957
HUAFON CHEMICAL CO LTD A	COMMON STOCK CNY1.0	47,100	52,711
HUAKU DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	47,300	164,490
HUALAN BIOLOGICAL ENGINEER A	COMMON STOCK CNY1.0	30,810	71,024
HUANENG POWER INTL INC A	COMMON STOCK CNY1.0	58,515	54,212
HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	415,440
HUANGSHAN TOURISM DEVELOP B	COMMON STOCK CNY1.0	26,200	19,964
HUATAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	80,100	192,683
HUATAI SECURITIES CO LTD H	COMMON STOCK CNY1.0	300,900	508,217
HUAXIA BANK CO LTD A	COMMON STOCK CNY1.0	185,900	203,719
HUAYU AUTOMOTIVE SYSTEMS A	COMMON STOCK CNY1.0	26,100	62,905
HUB24 LTD	COMMON STOCK	15,002	643,859
HUBER SUHNER AG REG	COMMON STOCK CHF.25	2,689	219,897
HUDBAY MINERALS INC	COMMON STOCK	73,300	594,269
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	25,810	283,101
HUGEL INC	COMMON STOCK KRW500.0	1,749	332,885
HUGO BOSS AG ORD	COMMON STOCK	10,171	471,492
HUHTAMAKI OYJ	COMMON STOCK	16,644	588,523
HUIZHAN DAIRY	COMMON STOCK	420,500	22,736
HUIZHOU DESAY SV AUTOMOTIV A	COMMON STOCK CNY1.0	4,600	69,285
HULIC CO LTD	COMMON STOCK	71,900	623,050
HULIC REIT INC	REIT	239	208,571
HUMANSOFT HOLDING CO KSC	COMMON STOCK KWD.1	17,143	151,233
HUNDSUN TECHNOLOGIES INC A	COMMON STOCK CNY1.0	15,852	60,690
HUNGARIAN FORINT	FOREIGN CURRENCY	67,790,856	170,645
HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	400,675
HUTCHISON PORT HOLDINGS TR U	UNIT	960,500	157,524
HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	264,000	31,267
HUTCHMED CHINA ADR	ADR	14,600	210,386
HUTCHMED CHINA LTD	COMMON STOCK USD.1	32,500	94,346
HUYA INC ADR	ADR USD.0001	11,000	33,770
HYAKUGO BANK LTD/THE	COMMON STOCK	37,500	149,228

HYBE CO LTD	COMMON STOCK KRW500.0	3,508	460,224
HYDRO ONE LTD	COMMON STOCK	62,200	1,914,611
HYGEIA HEALTHCARE HOLDINGS C	COMMON STOCK USD.00001	57,000	104,638
HYGON INFORMATION TECHNOLO A	COMMON STOCK CNY1.0	22,675	464,331
HYOSUNG HEAVY INDUSTRIES COR	COMMON STOCK KRW5000.0	753	199,961
HYOSUNG TNC CORP	COMMON STOCK KRW5000.0	549	88,246
HYPERA SA	COMMON STOCK	90,511	264,350
HYPOPORT SE	COMMON STOCK	672	116,977
HYPROP INVESTMENTS LTD	REIT	65,789	162,015
HYSAN DEVELOPMENT CO	COMMON STOCK	111,173	169,451
HYUNDAI BIOSCIENCE CO LTD	RIGHT	1,382	3,333
HYUNDAI BIOSCIENCE CO LTD	COMMON STOCK KRW500.0	6,713	64,253
HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.0	3,293	105,578
HYUNDAI ELEVATOR CO.	COMMON STOCK KRW5000.0	6,214	220,692
HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.0	15,435	264,201
HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.0	7,218	574,104
HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.0	14,250	237,616
HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.0	11,097	1,781,922
HYUNDAI MOTOR CO	COMMON STOCK KRW5000.0	25,634	3,686,438
HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	779,107
HYUNDAI ROTEM COMPANY	COMMON STOCK KRW5000.0	12,982	436,377
HYUNDAI STEEL CO	COMMON STOCK KRW5000.0	14,560	207,914
HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840	175,403
IA FINANCIAL CORP INC	COMMON STOCK	18,300	1,696,395
IAMGOLD CORP	COMMON STOCK	81,350	420,269
IBERDROLA SA	COMMON STOCK EUR.75	992,029	13,662,373
IBF FINANCIAL HOLDINGS CO LT	COMMON STOCK TWD10.0	513,335	233,808
IBIDEN CO LTD	COMMON STOCK	21,100	630,096
IBSTOCK PLC	COMMON STOCK GBP.01	70,287	155,013
ICADE	REIT	5,621	133,025
ICHIBANYA CO LTD	COMMON STOCK	17,000	110,486
ICHIGO INC	COMMON STOCK	46,300	109,506
ICHIGO OFFICE REIT INVESTMEN	REIT	211	107,108
ICL GROUP LTD	COMMON STOCK ILS1.0	165,779	818,965
ID LOGISTICS GROUP	COMMON STOCK EUR.5	437	171,230
IDEC CORP	COMMON STOCK	5,200	82,277
IDEMITSU KOSAN CO LTD	COMMON STOCK	175,775	1,148,365
IDOM INC	COMMON STOCK	9,800	70,253
IDP EDUCATION LTD	COMMON STOCK	49,158	383,328
IEIT SYSTEMS CO LTD A	COMMON STOCK CNY1.0	15,680	111,340
IFAST CORP LTD	COMMON STOCK	23,400	127,158
IFLYTEK CO LTD A	COMMON STOCK CNY1.0	18,200	120,349
IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	81,081	1,003,135
IGM FINANCIAL INC	COMMON STOCK	15,400	491,596
IGO LTD	COMMON STOCK	115,413	341,073
IGUATEMI SA UNITS	UNIT	38,134	106,861

IHH HEALTHCARE BHD	COMMON STOCK	526,200	858,715
IHI CORP	COMMON STOCK	22,200	1,295,729
IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	24,500	368,580
IINO KAIUN KAISHA LTD	COMMON STOCK	13,200	97,810
IJM CORP BHD	COMMON STOCK	572,680	389,763
ILUKA RESOURCES LTD	COMMON STOCK	77,882	243,629
IMCD NV	COMMON STOCK EUR.16	11,101	1,643,486
IMDEX LTD	COMMON STOCK	78,325	112,535
IMEIK TECHNOLOGY DEVELOPME A	COMMON STOCK CNY1.0	2,520	62,855
IMERYS SA	COMMON STOCK EUR2.0	5,806	168,264
IMI PLC	COMMON STOCK GBP.2857	49,170	1,116,549
IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK	158,709	738,035
IMPAX ASSET MANAGEMENT GROUP	COMMON STOCK GBP.01	14,595	45,131
IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	155,561	4,973,031
IMPERIAL OIL LTD	COMMON STOCK	36,640	2,256,945
IMPLENIA AG REG	COMMON STOCK CHF1.02	2,459	83,295
INABA DENKI SANGYO CO LTD	COMMON STOCK	8,800	217,543
INABATA + CO LTD	COMMON STOCK	7,000	147,469
INARI AMERTRON BHD	COMMON STOCK	361,200	246,331
INCHCAPE PLC	COMMON STOCK GBP.1	67,492	646,827
INCITEC PIVOT LTD	COMMON STOCK	414,531	750,361
IND + COMM BK OF CHINA A	COMMON STOCK CNY1.0	400,447	379,246
IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	10,621,160	7,123,661
INDAH KIAT PULP + PAPER TBK	COMMON STOCK IDR1000.0	531,500	224,106
INDIVIOR PLC	COMMON STOCK USD.5	25,139	320,494
INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.0	357,500	164,246
INDOFOOD CBP SUKSES MAKMUR T	COMMON STOCK IDR50.0	798,500	565,416
INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.0	705,300	336,817
INDONESIAN RUPIAH	FOREIGN CURRENCY	33,493,355,786	2,080,979
INDRA SISTEMAS SA	COMMON STOCK EUR.2	23,539	416,319
INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	191,329	9,834,736
INDUSTRIAL + INFRASTRUCTURE	REIT	315	230,308
INDUSTRIAL BANK CO LTD A	COMMON STOCK CNY1.0	226,100	592,632
INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.0	38,672	376,152
INDUSTRIAL SECURITIES CO A	COMMON STOCK CNY1.0	72,900	62,403
INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	37,370	478,431
INDUSTRIE DE NORA SPA	COMMON STOCK	6,575	51,540
INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	23,868	752,803
INDUTRADE AB	COMMON STOCK SEK1.0	52,597	1,317,923
INFICON HOLDING AG REG	COMMON STOCK CHF5.0	275	313,386
INFINEON TECHNOLOGIES AG	COMMON STOCK	222,394	7,221,146
INFOMART CORP	COMMON STOCK	33,500	64,897
INFORMA PLC	COMMON STOCK GBP.001	256,613	2,556,895
INFRASTRUTTURE WIRELESS ITAL	COMMON STOCK	56,783	577,110
INFRATIL LTD	COMMON STOCK	122,423	864,265
INFRONEER HOLDINGS INC	COMMON STOCK	40,156	310,246
ING GROEP NV	COMMON STOCK EUR.01	585,885	9,158,236
INGENIA COMMUNITIES GROUP	REIT	61,756	175,406

INGENIC SEMICONDUCTOR CO A	COMMON STOCK CNY1.0	4,800	44,751
INGHAMS GROUP LTD	COMMON STOCK	55,569	109,432
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	47,670	255,450
INMODE LTD	COMMON STOCK ILS.01	16,200	270,540
INNER MONGOLIA BAOTOU STE A	COMMON STOCK CNY1.0	378,000	96,183
INNER MONGOLIA JUNZHENG EN A	COMMON STOCK CNY1.0	363,000	261,291
INNER MONGOLIA YILI INDUS A	COMMON STOCK CNY1.0	66,400	274,042
INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.0	329,200	679,140
INNERGEX RENEWABLE ENERGY	COMMON STOCK	22,788	127,551
INNOCARE PHARMA LTD	COMMON STOCK	164,000	129,208
INNODISK CORP	COMMON STOCK TWD10.0	11,220	74,676
INNOLUX CORP	COMMON STOCK TWD10.0	1,214,010	529,844
INNOVENT BIOLOGICS INC	COMMON STOCK USD.00001	228,500	1,076,616
INPEX CORP	COMMON STOCK	144,400	1,810,788
INPOST SA	COMMON STOCK EUR.01	33,965	580,736
INSIGNIA FINANCIAL LTD	COMMON STOCK	116,260	255,553
INSOURCE CO LTD	COMMON STOCK	9,600	68,292
INSTALCO AB	COMMON STOCK SEK.005	35,160	104,874
INSURANCE AUSTRALIA GROUP	COMMON STOCK	451,644	2,367,306
INTACT FINANCIAL CORP	COMMON STOCK	32,300	5,878,097
INTEGRAFIN HOLDINGS PLC	COMMON STOCK GBP.01	30,196	130,649
INTELBRAS SA INDUSTRIA DE TE	COMMON STOCK	29,900	61,826
INTER + CO INC CL A	COMMON STOCK	36,200	152,764
INTER RAO UES PJSC	COMMON STOCK	5,789,000	206,426
INTERCONTINENTAL HOTELS GROU	COMMON STOCK	27,347	3,407,908
INTERFOR CORP	COMMON STOCK	12,400	144,762
INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	49,589	1,280,935
INTERNATIONAL CSRC INVEST	COMMON STOCK TWD10.0	131,080	50,688
INTERNATIONAL DISTRIBUTION S	COMMON STOCK GBP.01	120,479	548,802
INTERNATIONAL GAMES SYSTEM C	COMMON STOCK TWD10.0	46,000	1,362,021
INTERNATIONAL WORKPLACE GROU	COMMON STOCK USD.01	126,214	250,263
INTERNET INITIATIVE JAPAN	COMMON STOCK	17,400	328,328
INTERPARFUMS SA	COMMON STOCK EUR3.0	4,292	179,569
INTERPUMP GROUP SPA	COMMON STOCK EUR.52	13,830	610,932
INTERRENT REAL ESTATE INVEST	REIT	11,832	83,504
INTERROLL HOLDING AG REG	COMMON STOCK CHF1.0	119	261,811
INTERSHOP HOLDING AG	COMMON STOCK CHF2.0	1,050	147,135
INTERTEK GROUP PLC	COMMON STOCK GBP.01	30,681	1,816,222
INTESA SANPAOLO	COMMON STOCK	2,501,314	10,005,598
INTI AGRI RESOURCES TBK PT	COMMON STOCK	3,338,100	10,370
INTL CONTAINER TERM SVCS INC	COMMON STOCK PHP1.0	185,200	1,235,356
INVENTEC CORP	COMMON STOCK TWD10.0	523,445	796,598
INVERSIONES AGUAS METROPOL	COMMON STOCK	219,181	165,291
INVESTEC LTD	COMMON STOCK ZAR.0002	43,698	289,560
INVESTEC PLC	COMMON STOCK GBP.0002	119,459	813,589
INVESTMENT AB LATOUR B SHS	COMMON STOCK	27,276	680,794
INVESTOR AB B SHS	COMMON STOCK SEK6.25	265,113	7,019,447
INVINCIBLE INVESTMENT CORP	REIT	1,397	585,756

INVISIO AB	COMMON STOCK SEK1.0	6,779	168,861
INWIDO AB	COMMON STOCK SEK4.0	9,802	164,533
IOI CORP BHD	COMMON STOCK	638,932	554,282
IP GROUP PLC	COMMON STOCK GBP.02	172,309	116,242
IPH LTD	COMMON STOCK	45,008	139,893
IPSEN	COMMON STOCK EUR1.0	6,439	736,071
IPSOS	COMMON STOCK EUR.25	6,355	300,088
IQIYI INC ADR	ADR USD.00007	82,800	166,428
IRB BRASIL RESSEGUROS SA	COMMON STOCK	11,850	81,481
IREN SPA	COMMON STOCK EUR1.0	94,961	188,699
IRESS LTD	COMMON STOCK	32,004	184,528
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	127,289	119,939
IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700	127,503
IS DONGSEO CO LTD	COMMON STOCK KRW500.0	2,363	33,396
ISC CO LTD	COMMON STOCK KRW500.0	1,755	84,221
ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	1,058,020
ISOFTSTONE INFORMATION TEC A	COMMON STOCK CNY1.0	17,800	143,084
ISRACARD LTD	COMMON STOCK	63,603	282,610
ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.0	714	187,067
ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	206,322	1,411,096
ISS A/S	COMMON STOCK DKK1.0	27,084	493,761
ISU SPECIALTY CHEMICAL	COMMON STOCK KRW1000.0	3,675	78,416
ISUPETASYS CO LTD	COMMON STOCK KRW1000.0	7,823	143,200
ISUZU MOTORS LTD	COMMON STOCK	111,300	1,510,062
ITALGAS SPA	COMMON STOCK	92,151	516,235
ITAU UNIBANCO HOLDING S PREF	PREFERENCE	848,397	4,217,976
ITAUSA SA	PREFERENCE	1,064,370	1,518,691
ITE TECHNOLOGY INC	COMMON STOCK TWD10.0	24,000	109,536
ITEQ CORP	COMMON STOCK TWD10.0	56,119	134,163
ITO EN LTD	COMMON STOCK	9,000	202,703
ITOCHU CORP	COMMON STOCK	204,100	10,057,968
ITOCHU ENEX CO LTD	COMMON STOCK	9,400	97,610
ITOCHU SHOKUHUIN CO LTD	COMMON STOCK	1,000	45,505
ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	5,400	136,077
ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	4,500	140,175
ITV PLC	COMMON STOCK GBP.1	621,742	574,308
IVANHOE MINES LTD CL A	COMMON STOCK	118,100	1,400,908
IVECO GROUP NV	COMMON STOCK EUR.01	33,797	326,870
IWATANI CORP	COMMON STOCK	36,000	412,209
IYOGIN HOLDINGS INC	COMMON STOCK	40,500	391,515
IZUMI CO LTD	COMMON STOCK	6,500	132,910
J FRONT RETAILING CO LTD	COMMON STOCK	39,600	528,161
J OIL MILLS INC	COMMON STOCK	3,400	46,717
JA SOLAR TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	31,752	59,724
JAC RECRUITMENT CO LTD	COMMON STOCK	10,000	44,594
JACCS CO LTD	COMMON STOCK	3,900	96,245
JADWA REIT SAUDI FUND	REIT SAR10.0	13,131	35,227
JAFCO GROUP CO LTD	COMMON STOCK	12,900	176,651

JAHEZ INTERNATIONAL CO	COMMON STOCK SAR.5	40,000	322,563
JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	80,369	2,481,090
JAMIESON WELLNESS INC	COMMON STOCK	7,000	178,675
JAMJOOM PHARMACEUTICALS FACT	COMMON STOCK SAR10.0	4,549	184,265
JAPAN AIRLINES CO LTD	COMMON STOCK	24,000	378,575
JAPAN AIRPORT TERMINAL CO	COMMON STOCK	10,200	322,202
JAPAN AVIATION ELECTRONICS	COMMON STOCK	8,500	159,239
JAPAN ELEVATOR SERVICE HOLDI	COMMON STOCK	9,300	171,052
JAPAN EXCELLENT INC	REIT	216	159,714
JAPAN EXCHANGE GROUP INC	COMMON STOCK	175,400	1,951,626
JAPAN HOTEL REIT INVESTMENT	REIT	787	351,943
JAPAN LIFELINE CO LTD	COMMON STOCK	11,800	103,168
JAPAN LOGISTICS FUND INC	REIT	189	315,991
JAPAN MATERIAL CO LTD	COMMON STOCK	13,700	145,680
JAPAN METROPOLITAN FUND INVE	REIT	1,231	705,887
JAPAN PETROLEUM EXPLORATION	COMMON STOCK	37,500	272,560
JAPAN POST BANK CO LTD	COMMON STOCK	258,000	2,454,401
JAPAN POST HOLDINGS CO LTD	COMMON STOCK	307,400	2,893,561
JAPAN POST INSURANCE CO LTD	COMMON STOCK	33,500	612,949
JAPAN PRIME REALTY INVESTMEN	REIT	137	274,533
JAPAN PULP + PAPER CO LTD	COMMON STOCK	19,000	82,189
JAPAN REAL ESTATE INVESTMENT	REIT	1,030	706,677
JAPAN SECURITIES FINANCE CO	COMMON STOCK	14,400	186,636
JAPAN STEEL WORKS LTD	COMMON STOCK	10,000	361,500
JAPAN TOBACCO INC	COMMON STOCK	179,400	4,619,662
JAPAN WOOL TEXTILE CO LTD	COMMON STOCK	6,100	50,282
JAPANESE YEN	FOREIGN CURRENCY	1,711,722,361	10,891,590
JAPFA COMFEED INDONES TBK PT	COMMON STOCK IDR200.0	629,200	75,605
JARDINE MATHESON JERSEY REG	COMMON STOCK USD.25	27,600	1,129,568
JARIR MARKETING CO	COMMON STOCK SAR1.0	99,730	336,025
JASA MARGA (PERSERO) TBK PT	COMMON STOCK IDR500.0	322,600	86,617
JASMINE INTL PCL NVDR	NVDR THB.5	1,024,180	64,271
JASMINE INTL PCL NVDR	JASMINE INTL PUBLI NVDR	512,090	6,158
JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK PLN5.0	9,745	48,812
JAYMART GROUP HOLDIN FOREIGN	FOREIGN SH. THB1.0 A	1,524,000	588,556
JAZEERA AIRWAYS CO KSC	COMMON STOCK KWD.1	22,676	74,108
JB FINANCIAL GROUP CO LTD	COMMON STOCK KRW5000.0	20,088	221,937
JB HI FI LTD	COMMON STOCK	22,676	1,298,805
JBS SA	COMMON STOCK	141,897	839,595
JCDECAUX SE	COMMON STOCK	11,753	184,068
JCET GROUP CO LTD A	COMMON STOCK CNY1.0	17,900	100,097
JCR PHARMACEUTICALS CO LTD	COMMON STOCK	10,800	41,364
JD HEALTH INTERNATIONAL INC	COMMON STOCK	189,250	684,598
JD LOGISTICS INC	COMMON STOCK	401,700	661,920
JD SPORTS FASHION PLC	COMMON STOCK GBP.0005	501,280	601,807
JD.COM INC CLASS A	COMMON STOCK USD.00002	424,669	7,435,036
JDE PEET S NV	COMMON STOCK EUR.01	20,360	347,729
JENOPTIK AG	COMMON STOCK	9,666	224,284

JENTECH PRECISION INDUSTRIAL	COMMON STOCK TWD10.0	12,099	559,535
JEOL LTD	COMMON STOCK	6,400	225,225
JERONIMO MARTINS	COMMON STOCK EUR1.0	58,022	1,108,442
JET2 PLC	COMMON STOCK GBP.0125	27,258	538,975
JFE HOLDINGS INC	COMMON STOCK	106,200	1,193,859
JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.0	680,820	241,329
JGC HOLDINGS CORP	COMMON STOCK	38,200	316,329
JIANGSU EASTERN SHENGHONG A	COMMON STOCK CNY1.0	32,700	36,734
JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	342,407
JIANGSU HENGLI HYDRAULIC C A	COMMON STOCK CNY1.0	14,208	102,570
JIANGSU HENGRUI PHARMACEUT A	COMMON STOCK CNY1.0	72,144	452,993
JIANGSU KING S LUCK BREWER A	COMMON STOCK CNY1.0	13,700	84,694
JIANGSU YANGHE DISTILLERY A	COMMON STOCK CNY1.0	16,400	187,337
JIANGSU YUYUE MEDICAL EQU A	COMMON STOCK CNY1.0	40,700	203,201
JIANGSU ZHONGTIAN TECHNOLO A	COMMON STOCK CNY1.0	31,200	61,145
JIANGXI COPPER CO LTD A	COMMON STOCK CNY1.0	21,100	59,576
JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	455,544
JINAN ACETATE CHEMICAL CO LT	COMMON STOCK TWD10.0	9,198	251,068
JINCHUAN GROUP INTERNATIONAL	COMMON STOCK HKD.01	534,000	35,747
JINKO SOLAR CO LTD A	COMMON STOCK CNY1.0	124,027	120,571
JINKOSOLAR HOLDING CO ADR	ADR USD.00002	8,900	221,610
JINS HOLDINGS INC	COMMON STOCK	2,900	118,183
JINXIN FERTILITY GROUP LTD	COMMON STOCK USD.00001	228,000	78,955
JIUMAOJIU INTERNATIONAL HOLD	COMMON STOCK	124,000	54,753
JM AB	COMMON STOCK SEK1.0	18,247	276,128
JMDC INC	COMMON STOCK	11,100	274,619
JOHN WOOD GROUP PLC	COMMON STOCK	117,547	96,176
JOHNS LYNG GROUP LTD	COMMON STOCK	30,516	70,618
JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	65,180	91,461
JOHNSON MATTHEY PLC	COMMON STOCK	33,042	554,320
JOHNSON SERVICE GROUP PLC	COMMON STOCK GBP.1	75,384	127,817
JOINTOWN PHARMACEUTICAL A	COMMON STOCK CNY1.0	34,479	24,146
JOLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	647,313
JOSHIN DENKI CO LTD	COMMON STOCK	2,900	42,016
JOST WERKE SE	COMMON STOCK	2,781	131,067
JOYFUL HONDA CO LTD	COMMON STOCK	9,600	112,560
JOYY INC ADR	ADR USD.00001	10,400	435,240
JSE LTD	COMMON STOCK ZAR.1	19,674	125,864
JTC PLC	COMMON STOCK GBP.01	36,182	445,436
JTEKT CORP	COMMON STOCK	38,900	288,397
JUDGES SCIENTIFIC PLC	COMMON STOCK	857	90,527
JUDO CAPITAL HOLDINGS LTD	COMMON STOCK	93,471	105,044
JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	38,040	2,457,442
JUMBO INTERACTIVE LTD	COMMON STOCK	7,456	64,270
JUMBO SA	COMMON STOCK EUR.88	18,680	494,411
JUNGHEINRICH PRFD	PREFERENCE	8,604	228,594
JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	75,540	82,077
JUROKU FINANCIAL GROUP INC	COMMON STOCK	4,900	132,362

JUST EAT TAKEAWAY	COMMON STOCK EUR.04	23,640	335,740
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	6,687	91,372
JUST GROUP PLC	COMMON STOCK GBP.1	175,825	357,596
JUSTSYSTEMS CORP	COMMON STOCK	5,900	131,034
JUSUNG ENGINEERING CO LTD	COMMON STOCK KRW500.0	4,892	97,713
JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	21,271	66,563
JVCKENWOOD CORP	COMMON STOCK	32,400	358,517
JYP ENTERTAINMENT CORP	COMMON STOCK KRW500.0	5,656	265,966
JYSKE BANK REG	COMMON STOCK DKK10.0	9,982	706,841
K S AG REG	COMMON STOCK	32,531	351,208
K S HOLDINGS CORP	COMMON STOCK	32,800	292,900
K92 MINING	COMMON STOCK	37,400	225,721
KADOKAWA CORP	COMMON STOCK	15,600	312,221
KAGA ELECTRONICS CO LTD	COMMON STOCK	5,800	105,883
KAGOME CO LTD	COMMON STOCK	14,600	275,016
KAINOS GROUP PLC	COMMON STOCK GBP.005	11,903	120,038
KAJIMA CORP	COMMON STOCK	76,400	1,387,558
KAKAKU.COM INC	COMMON STOCK	24,400	372,392
KAKAO CORP	COMMON STOCK KRW100.0	56,810	1,472,816
KAKAO GAMES CORP	COMMON STOCK KRW100.0	10,738	119,295
KAKAOBANK CORP	COMMON STOCK KRW5000.0	28,207	399,018
KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	5,500	157,352
KALBE FARMA TBK PT	COMMON STOCK IDR10.0	6,248,500	528,083
KALMAR OYJ B SHARE	COMMON STOCK	7,103	233,921
KAMEDA SEIKA CO LTD	COMMON STOCK	1,600	42,427
KAMIGUMI CO LTD	COMMON STOCK	18,100	392,412
KANADEVIA CORP	COMMON STOCK	27,100	168,189
KANAMOTO CO LTD	COMMON STOCK	5,100	109,056
KANDENKO CO LTD	COMMON STOCK	16,900	247,154
KANEKA CORP	COMMON STOCK	8,500	201,329
KANEMATSU CORP	COMMON STOCK	12,800	212,754
KANGWON LAND INC	COMMON STOCK KRW500.0	21,760	235,914
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	128,300	1,446,561
KANSAI PAINT CO LTD	COMMON STOCK	29,900	428,075
KANZHUN LTD ADR	ADR USD.0001	39,700	547,860
KAO CORP	COMMON STOCK	83,200	3,366,792
KAORI HEAT TREATMENT CO LTD	COMMON STOCK TWD10.0	14,000	134,758
KAPPA CREATE CO LTD	COMMON STOCK	6,200	62,810
KARDEX HOLDING AG REG	COMMON STOCK CHF.45	669	199,676
KAROON ENERGY LTD	COMMON STOCK	197,843	171,532
KATAKURA INDUSTRIES CO LTD	COMMON STOCK	4,200	52,852
KATITAS CO LTD	COMMON STOCK	8,600	123,049
KATO SANGYO CO LTD	COMMON STOCK	4,200	119,987
KAUFMAN + BROAD SA	COMMON STOCK EUR.26	3,215	108,063
KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	26,300	1,200,209
KAWASAKI KISEN KAISHA LTD	COMMON STOCK	76,500	1,097,456
KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	68,691	3,895,814
KBC ANCORA	COMMON STOCK	6,998	365,981

KBC GROUP NV	COMMON STOCK	36,643	2,820,040
KCC CORP	COMMON STOCK KRW5000.0	965	153,390
KCE ELECTRONICS PCL FOREIGN	FOREIGN SH. THB.5 A	933,400	668,344
KDDI CORP	COMMON STOCK	253,700	8,095,875
KDX REALTY INVESTMENT CORP	REIT	348	329,983
KE HOLDINGS INC ADR	ADR USD.00002	122,200	2,250,924
KEEPER TECHNICAL LABORATORY	COMMON STOCK	3,200	96,930
KEIHAN HOLDINGS CO LTD	COMMON STOCK	16,300	343,308
KEIHANSHIN BUILDING CO LTD	COMMON STOCK	5,300	55,424
KEIKYU CORP	COMMON STOCK	37,400	309,404
KEIO CORP	COMMON STOCK	17,700	429,943
KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	70,500	631,494
KEIYO BANK LTD/THE	COMMON STOCK	17,400	87,278
KELLER GROUP PLC	COMMON STOCK GBP.1	12,372	223,382
KELSIAN GROUP LTD	COMMON STOCK	24,969	56,425
KELT EXPLORATION LTD	COMMON STOCK	27,100	132,278
KEMIRA OYJ	COMMON STOCK	23,001	464,812
KEMPOWER OYJ	COMMON STOCK	3,669	36,776
KENDA RUBBER INDUSTRIAL CO	COMMON STOCK TWD10.0	105,925	87,580
KENON HOLDINGS LTD	COMMON STOCK	4,295	143,455
KEPCO ENGINEERING + CONSTRU	COMMON STOCK KRW200.0	2,078	74,103
KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163	154,509
KEPPEL DC REIT	REIT	365,800	584,529
KEPPEL INFRASTRUCTURE TRUST	UNIT	756,454	249,658
KEPPEL LTD	COMMON STOCK	263,000	1,318,390
KEPPEL REIT	REIT	515,193	328,546
KERING	COMMON STOCK EUR4.0	12,318	3,017,870
KERRY GROUP PLC A	COMMON STOCK EUR.125	28,654	2,761,562
KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	106,659	94,467
KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	116,318	232,997
KESKO OYJ B SHS	COMMON STOCK	54,799	1,032,433
KEWPIE CORP	COMMON STOCK	18,600	395,316
KEYENCE CORP	COMMON STOCK	33,100	13,484,331
KEYERA CORP	COMMON STOCK	50,400	1,540,526
KEYMED BIOSCIENCES INC	COMMON STOCK USD.0001	35,000	139,226
KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.0	15,819	442,938
KGI FINANCIAL HOLDING CO LTD	COMMON STOCK TWD10.0	2,954,820	1,546,805
KH NEOCHEM CO LTD	COMMON STOCK	7,600	97,780
KIA CORP	COMMON STOCK KRW5000.0	39,266	2,661,315
KIATNAKIN PHATRA BAN FOREIGN	FOREIGN SH. THB10.0 A	211,900	325,722
KIATNAKIN PHATRA BANK PCL	KIATNAKIN PHATRA BANK	17,658	663
KIER GROUP PLC	COMMON STOCK GBP.01	75,556	140,407
KIKKOMAN CORP	COMMON STOCK	123,500	1,368,044
KILLAM APARTMENT REAL ESTATE	REIT	9,100	108,198
KIMBERLY CLARK DE MEXICO A	COMMON STOCK	262,600	371,304
KINAXIS INC	COMMON STOCK	5,500	662,126
KINDEN CORP	COMMON STOCK	23,400	449,428
KINDOM DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	56,100	86,942

KINEPOLIS	COMMON STOCK	2,446	99,540
KING S TOWN BANK	COMMON STOCK TWD10.0	149,000	230,026
KING SLIDE WORKS CO LTD	COMMON STOCK TWD10.0	19,000	893,991
KING YUAN ELECTRONICS CO LTD	COMMON STOCK TWD10.0	298,000	1,006,093
KINGBOARD HOLDINGS LTD	COMMON STOCK HKD.1	91,900	220,997
KINGBOARD LAMINATES HLDG LTD	COMMON STOCK HKD.1	243,000	225,546
KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	534,000	586,386
KINGFISHER PLC	COMMON STOCK	349,806	1,085,653
KINGSOFT CLOUD HOLDINGS ADR	ADR USD.001	9,300	97,557
KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	740,755
KINGSPAN GROUP PLC	COMMON STOCK EUR.13	28,197	2,050,221
KINIK COMPANY	COMMON STOCK TWD10.0	26,000	226,513
KINNEVIK AB B	COMMON STOCK SEK.1	42,848	285,151
KINROSS GOLD CORP	COMMON STOCK	211,729	1,965,361
KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.0	82,180	251,828
KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	36,500	764,863
KION GROUP AG	COMMON STOCK	12,266	404,686
KIRIN HOLDINGS CO LTD	COMMON STOCK	141,600	1,839,767
KISSEI PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	63,193
KITZ CORP	COMMON STOCK	12,000	86,173
KIWI PROPERTY GROUP LTD	COMMON STOCK	520,229	262,067
KIWOOM SECURITIES CO LTD	COMMON STOCK KRW5000.0	3,027	237,290
KIYO BANK LTD/THE	COMMON STOCK	11,800	165,008
KLABIN SA UNIT	UNIT	132,405	497,640
KLEPIERRE	REIT EUR1.4	40,436	1,164,234
KLOECKNER + CO SE	COMMON STOCK	13,410	61,641
KNORR BREMSE AG	COMMON STOCK	12,329	898,200
KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	9,000	355,668
KOBE BUSSAN CO LTD	COMMON STOCK	27,000	594,163
KOBE STEEL LTD	COMMON STOCK	65,700	654,736
KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	19,760	231,700
KOH YOUNG TECHNOLOGY INC	COMMON STOCK KRW100.0	15,785	86,831
KOHNAN SHOJI CO LTD	COMMON STOCK	4,500	103,092
KOITO MANUFACTURING CO LTD	COMMON STOCK	35,400	447,346
KOJAMO OYJ	COMMON STOCK	20,855	202,755
KOKUYO CO LTD	COMMON STOCK	14,400	255,113
KOLMAR KOREA CO LTD	COMMON STOCK KRW500.0	3,526	130,563
KOLON INDUSTRIES INC	COMMON STOCK KRW5000.0	3,950	72,395
KOMATSU LTD	COMMON STOCK	150,400	4,159,320
KOMAX HOLDING AG REG	COMMON STOCK CHF.1	670	84,981
KOMEDA HOLDINGS CO LTD	COMMON STOCK	8,400	151,000
KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054	595,194
KOMERI CO LTD	COMMON STOCK	5,500	115,218
KONAMI GROUP CORP	COMMON STOCK	19,100	1,777,504
KONE OYJ B	COMMON STOCK	61,712	3,000,001
KONECRANES OYJ	COMMON STOCK EUR.5	10,877	692,897
KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	16,625	1,874,375
KONICA MINOLTA INC	COMMON STOCK	87,700	366,104

KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	159,446	5,198,221
KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	65,066	281,757
KONINKLIJKE KPN NV	COMMON STOCK EUR.04	611,318	2,224,078
KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	147,929	3,752,494
KONISHI CO LTD	COMMON STOCK	9,600	79,237
KONOIKE TRANSPORT CO LTD	COMMON STOCK	4,600	89,786
KONTRON AG	COMMON STOCK	8,083	162,886
KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.0	12,785	476,021
KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.0	46,460	632,321
KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.0	4,291	207,555
KOREA PETRO CHEMICAL IND	COMMON STOCK KRW5000.0	910	47,973
KOREA ZINC CO LTD	COMMON STOCK KRW5000.0	1,321	900,370
KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.0	31,460	482,593
KOREAN REINSURANCE CO	COMMON STOCK KRW500.0	40,046	215,560
KORNIT DIGITAL LTD	COMMON STOCK ILS.01	6,300	194,985
KOSAIDO HOLDINGS CO LTD	COMMON STOCK	21,900	69,755
KOSE CORP	COMMON STOCK	5,700	258,810
KOSHIDAKA HOLDINGS CO LTD	COMMON STOCK	14,300	102,289
KOSSAN RUBBER INDUSTRIES	COMMON STOCK	270,300	170,310
KOTOBUKI SPIRITS CO LTD	COMMON STOCK	18,000	249,574
KRAFTON INC	COMMON STOCK KRW100.0	4,713	999,636
KRONES AG	COMMON STOCK	2,548	316,640
KRUK SA	COMMON STOCK PLN1.0	3,374	339,621
KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	511,703
KT+G CORP	COMMON STOCK KRW5000.0	16,652	1,203,780
KUAISHOU TECHNOLOGY	COMMON STOCK	427,300	2,274,584
KUALA LUMPUR KEPONG BHD	COMMON STOCK	102,874	501,732
KUANG CHI TECHNOLOGIES CO A	COMMON STOCK CNY1.0	21,900	143,367
KUBOTA CORP	COMMON STOCK	184,000	2,128,776
KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	7,809	1,788,414
KUM YANG CO LTD	COMMON STOCK KRW500.0	8,585	123,458
KUMAGAI GUMI CO LTD	COMMON STOCK	7,300	183,400
KUMBA IRON ORE LTD	COMMON STOCK ZAR.0001	10,541	182,247
KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	232,476
KUMHO TIRE CO INC	COMMON STOCK KRW5000.0	63,100	203,287
KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	18,700	88,964
KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	660,000	713,702
KUNLUN TECH CO LTD A	COMMON STOCK CNY1.0	19,400	102,140
KURA SUSHI INC	COMMON STOCK	2,800	51,411
KURARAY CO LTD	COMMON STOCK	54,300	777,548
KUREHA CORP	COMMON STOCK	9,300	169,194
KURITA WATER INDUSTRIES LTD	COMMON STOCK	21,800	759,710
KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	9,000	186,456
KUWAIT FINANCE HOUSE	COMMON STOCK KWD.0001	1,343,489	3,250,877
KUWAIT INTERNATIONAL BANK	COMMON STOCK KWD.1	148,604	88,208
KUWAIT PROJECTS HOLDING	COMMON STOCK KWD.1	387,244	119,326
KUWAITI DINAR	FOREIGN CURRENCY	201,757	654,416
KWEICHOW MOUTAI CO LTD A	COMMON STOCK CNY1.0	11,780	2,454,785

KYB CORP	COMMON STOCK	6,200	115,027
KYOCERA CORP	COMMON STOCK	234,800	2,330,180
KYOKUTO KAIHATSU KOGYO CO	COMMON STOCK	5,100	82,137
KYORIN PHARMACEUTICAL CO LTD	COMMON STOCK	7,100	67,741
KYORITSU MAINTENANCE CO LTD	COMMON STOCK	12,800	235,593
KYOTO FINANCIAL GROUP INC	COMMON STOCK	40,800	602,539
KYOWA KIRIN CO LTD	COMMON STOCK	44,637	670,756
KYUDENKO CORP	COMMON STOCK	7,200	235,373
KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	69,000	615,939
KYUSHU FINANCIAL GROUP INC	COMMON STOCK	59,800	272,136
KYUSHU RAILWAY COMPANY	COMMON STOCK	22,600	548,975
L OREAL	COMMON STOCK EUR.2	38,686	13,653,769
L.K. TECHNOLOGY HOLDINGS LTD	COMMON STOCK HKD.1	167,500	58,436
L+F CO LTD	COMMON STOCK KRW500.0	4,407	239,157
L+K ENGINEERING CO LTD	COMMON STOCK TWD10.0	24,595	167,676
LA COMER SAB DE CV	COMMON STOCK	93,500	147,494
LABORATORIOS FARMACEUTICOS R	COMMON STOCK EUR.06	3,045	198,488
LABRADOR IRON ORE ROYALTY CO	COMMON STOCK	9,700	195,120
LAKE MATERIALS CO LTD	COMMON STOCK KRW100.0	8,706	64,686
LAMDA DEVELOPMENT SA	COMMON STOCK EUR.3	12,132	91,833
LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	41,404	341,260
LAND + HOUSES PUB NVDR	NVDR THB1.0	1,320,200	194,925
LAND MARK OPTOELECTRONICS	COMMON STOCK TWD10.0	10,000	117,563
LAND SECURITIES GROUP PLC	REIT GBP.1066667	120,264	877,727
LANDIS GYR GROUP AG	COMMON STOCK CHF10.0	3,729	235,983
LANXESS AG	COMMON STOCK	14,120	344,990
LARGAN PRECISION CO LTD	COMMON STOCK TWD10.0	18,799	1,522,274
LASALLE LOGIPORT REIT	REIT	301	272,160
LASERTEC CORP	COMMON STOCK	13,600	1,287,854
LASSONDE INDS INC CLASS A	COMMON STOCK	500	64,257
LATAM AIRLINES GROUP SA	COMMON STOCK	31,872,095	440,013
LAURENTIAN BANK OF CANADA	COMMON STOCK	7,400	149,008
LB GROUP CO LTD A	COMMON STOCK CNY1.0	24,200	58,490
LEARNING TECHNOLOGIES GROUP	COMMON STOCK	80,678	98,754
LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	107,346
LEEJAM SPORTS CO JSC	COMMON STOCK SAR10.0	3,548	175,068
LEENO INDUSTRIAL INC	COMMON STOCK KRW500.0	1,684	218,785
LEG IMMOBILIEN SE	COMMON STOCK	14,001	1,185,892
LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	1,085,853	3,112,035
LEGEND BIOTECH CORP ADR	ADR USD.0001	13,100	426,274
LEGRAND SA	COMMON STOCK EUR4.0	48,792	4,720,291
LEM HOLDING SA REG	COMMON STOCK CHF.5	35	28,618
LENDLEASE GLOBAL COMMERCIAL	REIT	282,200	113,767
LENDLEASE GROUP	STAPLED SECURITY	111,717	429,827
LENOVO GROUP LTD	COMMON STOCK	1,338,000	1,736,242
LENS TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	35,600	106,591
LENZING AG	COMMON STOCK	3,488	106,530
LEO LITHIUM LTD	COMMON STOCK	135,187	42,269

LEONARDO SPA	COMMON STOCK	73,436	1,971,795
LEOPALACE21 CORP	COMMON STOCK	44,700	166,961
LEROY SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	73,447	317,891
LG CHEM LTD	COMMON STOCK KRW5000.0	8,750	1,483,965
LG CHEM LTD PREFERENCE	PREFERENCE	1,732	186,614
LG CORP	COMMON STOCK KRW5000.0	16,399	801,206
LG DISPLAY CO LTD	COMMON STOCK KRW5000.0	55,298	339,208
LG ELECTRONICS INC	COMMON STOCK KRW5000.0	19,698	1,107,799
LG ENERGY SOLUTION	COMMON STOCK KRW500.0	8,456	1,982,346
LG H+H	COMMON STOCK KRW5000.0	1,576	326,407
LG INNOTEK CO LTD	COMMON STOCK KRW5000.0	3,489	379,085
LG UPLUS CORP	COMMON STOCK KRW5000.0	39,514	277,167
LI AUTO INC CLASS A	COMMON STOCK USD.0001	208,700	2,524,136
LI NING CO LTD	COMMON STOCK HKD.1	451,541	956,799
LIEN HWA INDUSTRIAL HOLDINGS	COMMON STOCK TWD10.0	190,203	293,621
LIFCO AB B SHS	COMMON STOCK SEK.2	42,925	1,245,373
LIFE CORP	COMMON STOCK	3,900	86,746
LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK	265,666	230,610
LIFENET INSURANCE CO	COMMON STOCK	14,900	172,761
LIFESTYLE COMMUNITIES LTD	COMMON STOCK	15,933	84,486
LIFETECH SCIENTIFIC CORP	COMMON STOCK	628,000	112,375
LIG NEX1 CO LTD	COMMON STOCK KRW5000.0	1,858	276,828
LIGACHEM BIOSCIENCES INC	COMMON STOCK KRW500.0	2,818	205,782
LIGHTSPEED COMMERCE INC	COMMON STOCK	26,500	403,894
LINAMAR CORP	COMMON STOCK	8,400	331,690
LINDAB INTERNATIONAL AB	COMMON STOCK SEK1.0	13,893	288,767
LINEA DIRECTA ASEGURADORA SA	COMMON STOCK	115,099	129,197
LINGYI ITECH GUANGDONG CO A	COMMON STOCK CNY1.0	62,100	67,963
LINK REIT	REIT	484,725	2,049,861
LINTEC CORP	COMMON STOCK	7,700	148,236
LION CORP	COMMON STOCK	37,900	424,233
LION FINANCE GROUP PLC	COMMON STOCK GBP.01	6,661	392,654
LIONTOWN RESOURCES LTD	COMMON STOCK	277,369	90,735
LISI	COMMON STOCK EUR.4	1,128	25,697
LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.0	381,229	1,151,285
LITHIUM AMERICAS ARGENTINA C	COMMON STOCK	18,000	47,309
LITHIUM AMERICAS CORP	COMMON STOCK	18,000	53,817
LIXIL CORP	COMMON STOCK	58,700	641,255
LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1	10,597,567	7,232,272
LOBLAW COMPANIES LTD	COMMON STOCK	28,296	3,721,843
LOCALIZA RENT A CAR	COMMON STOCK	166,125	865,625
LOGISTA INTEGRAL SA	COMMON STOCK EUR.2	9,809	296,591
LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	29,276	2,409,579
LOJAS RENNER S.A.	COMMON STOCK	202,413	395,725
LONDON STOCK EXCHANGE GROUP	COMMON STOCK	83,346	11,740,354
LONDONMETRIC PROPERTY PLC	REIT GBP.1	400,957	902,420
LONG CHEN PAPER + PACKAGING	COMMON STOCK TWD10.0	530,073	187,240
LONGFOR GROUP HOLDINGS LTD	COMMON STOCK HKD.1	344,658	443,692

LONGI GREEN ENERGY TECHNOL A	COMMON STOCK CNY1.0	76,972	165,374
LONKING HOLDINGS LTD	COMMON STOCK HKD.1	281,000	54,623
LONZA GROUP AG REG	COMMON STOCK CHF1.0	13,092	7,726,458
LOOMIS AB	COMMON STOCK SEK5.0	16,415	500,133
LOTES CO LTD	COMMON STOCK TWD10.0	16,311	966,193
LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	3,706	150,370
LOTTE ENERGY MATERIALS CORP	COMMON STOCK KRW500.0	3,779	59,641
LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	160,868
LOTTE SHOPPING CO	COMMON STOCK KRW5000.0	2,026	74,406
LOTTE WELLFOOD CO LTD	COMMON STOCK KRW500.0	605	45,518
LOTTERY CORP LTD/THE	COMMON STOCK	240,571	734,618
LOTUS BAKERIES	COMMON STOCK	59	658,657
LOTUS PHARMACEUTICAL CO LTD	COMMON STOCK TWD10.0	23,000	188,765
LOUIS HACHETTE GROUP	COMMON STOCK EUR.2	132,633	207,386
LOVISA HOLDINGS LTD	COMMON STOCK	10,690	198,922
LPP SA	COMMON STOCK PLN2.0	173	651,182
LS CORP	COMMON STOCK KRW5000.0	5,495	351,329
LS ELECTRIC CO LTD	COMMON STOCK KRW5000.0	2,807	300,311
LUFAX HOLDING LTD ADR	ADR USD.00001	25,575	61,124
LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	63,000	116,301
LUKOIL PJSC	COMMON STOCK RUB.025	75,783	4,946,092
LUNDBERGS AB B SHS	COMMON STOCK	14,876	673,584
LUNDIN GOLD INC	COMMON STOCK	20,600	439,157
LUNDIN MINING CORP	COMMON STOCK	112,800	970,196
LUNG YEN LIFE SERVICE CORP	COMMON STOCK TWD10.0	37,000	62,444
LUNIT INC	COMMON STOCK KRW500.0	3,416	146,163
LUXNET CORP	COMMON STOCK TWD10.0	18,000	102,686
LUXSHARE PRECISION INDUSTR A	COMMON STOCK CNY1.0	75,658	421,845
LUYE PHARMA GROUP LTD	COMMON STOCK USD.02	323,500	90,371
LUZHOU LAOJIAO CO LTD A	COMMON STOCK CNY1.0	15,900	271,988
LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	46,018	30,080,512
LWSA SA	COMMON STOCK	82,600	44,258
LX INTERNATIONAL CORP	COMMON STOCK KRW5000.0	9,695	176,688
LX SEMICON CO LTD	COMMON STOCK KRW500.0	1,935	74,430
LY CORP	COMMON STOCK	490,200	1,299,159
LYNAS RARE EARTHS LTD	COMMON STOCK	184,382	728,339
M DIAS BRANCO SA	COMMON STOCK	23,600	76,508
M+A CAPITAL PARTNERS CO LTD	COMMON STOCK	2,900	49,030
M+A RESEARCH INSTITUTE HOLDI	COMMON STOCK	4,500	57,638
M+G PLC	COMMON STOCK GBP.05	443,888	1,096,252
M3 INC	COMMON STOCK	74,400	649,629
M31 TECHNOLOGY CORP	COMMON STOCK TWD10.0	4,800	110,071
M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	4,317	50,155
MA FINANCIAL GROUP LTD	COMMON STOCK	15,136	57,297
MAAS GROUP HOLDINGS LTD	COMMON STOCK	14,180	42,134
MABANEE CO KPSC	COMMON STOCK KWD.1	118,317	292,362
MABUCHI MOTOR CO LTD	COMMON STOCK	17,400	247,050
MACNICA HOLDINGS INC	COMMON STOCK	24,000	277,554

MACQUARIE GROUP LTD	COMMON STOCK	56,424	7,749,778
MACRONIX INTERNATIONAL CO	COMMON STOCK TWD10.0	340,681	204,798
MAEDA KOSEN CO LTD	COMMON STOCK	6,000	74,108
MAG SILVER CORP	COMMON STOCK	14,400	195,544
MAGAZINE LUIZA SA	COMMON STOCK	54,161	56,798
MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	38,862	266,554
MAGNA INTERNATIONAL INC	COMMON STOCK	48,212	2,014,029
MAGYAR TELEKOM	COMMON STOCK HUF100.0	81,594	261,711
MAH SING GROUP BHD	COMMON STOCK	1,783,800	718,992
MAHARAH HUMAN RESOURCES CO	COMMON STOCK SAR10.0	37,400	61,315
MAHINDRA + MAHINDRA SPON GDR	GDR	30,062	1,064,195
MAIRE SPA	COMMON STOCK	26,444	226,182
MAJOR DRILLING GROUP INTL	COMMON STOCK	17,700	101,041
MAKALOT INDUSTRIAL CO LTD	COMMON STOCK TWD10.0	40,298	393,755
MAKINO MILLING MACHINE CO	COMMON STOCK	4,000	271,398
MAKITA CORP	COMMON STOCK	42,300	1,289,785
MALAYAN BANKING BHD	COMMON STOCK	910,812	2,085,398
MALAYSIA AIRPORTS HLDGS BHD	COMMON STOCK	192,534	455,577
MALAYSIAN PACIFIC INDUSTRIES	COMMON STOCK	5,000	28,996
MALAYSIAN RESOURCES CORP BHD	COMMON STOCK	1,549,227	182,148
MALAYSIAN RINGGIT	FOREIGN CURRENCY	8,662,107	1,937,182
MAN GROUP PLC/JERSEY	COMMON STOCK	241,587	648,095
MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4	301,200	186,506
MANDATUM OYJ	COMMON STOCK	80,836	375,729
MANGO EXCELLENT MEDIA CO L A	COMMON STOCK CNY1.0	27,400	100,758
MANI INC	COMMON STOCK	12,900	147,401
MANILA ELECTRIC COMPANY	COMMON STOCK PHP10.0	28,800	242,020
MANITOU BF	COMMON STOCK EUR1.0	1,610	27,885
MANULIFE FINANCIAL CORP	COMMON STOCK	311,491	9,564,346
MAOYAN ENTERTAINMENT	COMMON STOCK USD.00002	77,600	79,818
MAPFRE SA	COMMON STOCK EUR.1	201,373	510,044
MAPLE LEAF FOODS INC	COMMON STOCK	14,900	210,726
MAPLETREE INDUSTRIAL TRUST	REIT	336,831	545,437
MAPLETREE LOGISTICS TRUST	REIT	734,641	683,166
MAPLETREE PAN ASIA COM TRUST	REIT	427,864	379,469
MARCOPOLO SA PREF	PREFERENCE	40,320	48,162
MARFRIG GLOBAL FOODS SA	COMMON STOCK	121,786	356,482
MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.01	372,479	1,746,276
MARR SPA	COMMON STOCK EUR.5	6,036	62,878
MARSHALLS PLC	COMMON STOCK GBP.25	34,155	125,917
MARTINREA INTERNATIONAL INC	COMMON STOCK	15,300	95,957
MARUBENI CORP	COMMON STOCK	246,800	3,702,582
MARUHA NICHIRO CORP	COMMON STOCK	8,400	161,665
MARUI GROUP CO LTD	COMMON STOCK	39,600	628,000
MARUICHI STEEL TUBE LTD	COMMON STOCK	9,500	209,701
MARUWA CO LTD	COMMON STOCK	1,500	453,062
MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	3,300	127,743
MATAS A/S	COMMON STOCK DKK2.5	6,243	117,801

MATRIX IT LTD	COMMON STOCK ILS1.0	6,050	141,966
MATSUI SECURITIES CO LTD	COMMON STOCK	23,400	121,031
MATSUKIYOCOCOKARA + CO	COMMON STOCK	61,300	892,898
MATSUYAFOODS HOLDINGS CO LTD	COMMON STOCK	900	37,225
MATTR CORP	COMMON STOCK	10,600	93,161
MAUREL ET PROM	COMMON STOCK EUR.77	14,925	88,442
MAX CO LTD	COMMON STOCK	4,500	99,859
MAXELL LTD	COMMON STOCK	12,100	142,548
MAXIS BHD	COMMON STOCK	360,600	294,149
MAXSCEND MICROELECTRONICS A	COMMON STOCK CNY1.0	4,320	52,989
MAZDA MOTOR CORP	COMMON STOCK	97,400	660,076
MBANK SA	COMMON STOCK PLN4.0	3,212	425,437
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	17,500	687,634
MCJ CO LTD	COMMON STOCK	12,000	108,784
MCMILLAN SHAKESPEARE LTD	COMMON STOCK	12,087	112,285
MDA SPACE LTD	COMMON STOCK	17,400	357,267
MEBUKI FINANCIAL GROUP INC	COMMON STOCK	166,400	673,123
MEDACTA GROUP SA	COMMON STOCK CHF.1	1,184	139,346
MEDCO ENERGI INTERNASIONAL T	COMMON STOCK IDR25.0	1,428,600	97,975
MEDIATEK INC	COMMON STOCK TWD10.0	272,165	11,685,920
MEDIBANK PRIVATE LTD	COMMON STOCK	492,120	1,153,049
MEDIGEN VACCINE BIOLOGICS	COMMON STOCK TWD10.0	16,310	17,910
MEDIOBANCA SPA	COMMON STOCK	71,267	1,038,693
MEDIPAL HOLDINGS CORP	COMMON STOCK	46,000	695,309
MEDLEY INC	COMMON STOCK	12,900	311,127
MEDMIX AG	COMMON STOCK CHF.01	3,203	31,095
MEDY TOX INC	COMMON STOCK KRW500.0	1,975	165,625
MEG ENERGY CORP	COMMON STOCK	55,800	915,645
MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.0	2,153,403	2,538,062
MEGA LIFESCIENCES PCL FOREIG	FOREIGN SH. THB.5 A	74,400	72,556
MEGACABLE HOLDINGS CPO	UNIT	38,600	62,840
MEGACHIPS CORP	COMMON STOCK	2,700	107,536
MEGAPORT LTD	COMMON STOCK	23,907	108,378
MEGAWORLD CORP	COMMON STOCK PHP1.0	3,879,000	137,250
MEGMILK SNOW BRAND CO LTD	COMMON STOCK	9,400	164,666
MEIDENSHA CORP	COMMON STOCK	6,100	166,903
MEIJI HOLDINGS CO LTD	COMMON STOCK	41,200	838,453
MEIKO ELECTRONICS CO LTD	COMMON STOCK	3,200	184,017
MEITEC GROUP HOLDINGS INC	COMMON STOCK	13,500	253,362
MEITU INC	COMMON STOCK USD.00001	288,500	110,305
MEITUAN CLASS B	COMMON STOCK USD.00001	865,160	16,895,677
MEKO AB	COMMON STOCK SEK2.5	15,073	182,396
MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	121,000	69,473
MELCO RESORTS + ENTERT ADR	ADR USD.01	45,148	261,407
MELEXIS NV	COMMON STOCK	3,610	211,225
MELIA HOTELS INTERNATIONAL	COMMON STOCK EUR.2	20,405	155,618
MELISRON	COMMON STOCK ILS1.0	3,261	290,011
MELROSE INDUSTRIES PLC	COMMON STOCK GBP.001	248,838	1,725,265

MENICON CO LTD	COMMON STOCK	10,400	91,706
MENORA MIVTACHIM HOLDINGS LT	COMMON STOCK ILS1.0	4,168	170,328
MERCARI INC	COMMON STOCK	17,400	196,615
MERCEDES BENZ GROUP AG	COMMON STOCK	121,162	6,750,166
MERCIALYS	REIT EUR1.0	14,328	149,679
MERCK KGAA	COMMON STOCK	23,417	3,391,856
MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	80,351	37,393
MERCURY NZ LTD	COMMON STOCK	203,867	668,496
MERDEKA COPPER GOLD TBK PT	COMMON STOCK IDR20.0	2,265,942	226,717
MERIDA INDUSTRY CO LTD	COMMON STOCK TWD10.0	35,000	160,816
MERIDIAN ENERGY LTD	COMMON STOCK	312,012	1,033,362
MERITZ FINANCIAL GROUP INC	COMMON STOCK KRW500.0	20,301	1,424,505
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	52,382	551,094
MERRY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	29,496	97,308
MERSEN	COMMON STOCK EUR2.0	3,347	71,100
MESOBlast LTD	COMMON STOCK	403,778	780,750
METALL ZUG AG SHS B REG	COMMON STOCK CHF25.0	33	41,154
METALLURGICAL CORP OF CHIN A	COMMON STOCK CNY1.0	194,300	87,679
METALURGICA GERDAU SA PREF	PREFERENCE	137,159	228,853
METAWATER CO LTD	COMMON STOCK	4,000	46,049
METCASH LTD	COMMON STOCK	196,578	376,578
METHANEX CORP	COMMON STOCK	12,000	599,333
METLEN ENERGY + METALS SA	COMMON STOCK EUR.97	15,940	553,277
METRO AG	COMMON STOCK	11,267	48,382
METRO INC/CN	COMMON STOCK	41,278	2,587,409
METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.0	420,165	520,360
METSA BOARD OYJ B	COMMON STOCK EUR1.7	30,433	133,540
METSO CORP	COMMON STOCK	126,872	1,188,562
MEXICAN PESO (NEW)	FOREIGN CURRENCY	9,377,960	451,021
MEZZION PHARMA CO LTD	COMMON STOCK KRW500.0	3,735	78,179
MFE MEDIAFOREUROPE NV CL A	COMMON STOCK	49,849	152,275
MFE MEDIAFOREUROPE NV CL B	COMMON STOCK	10,716	45,695
MICHELIN (CGDE)	COMMON STOCK EUR.5	123,667	4,059,415
MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000	831,318
MICROBIO CO LTD	COMMON STOCK TWD10.0	70,639	71,083
MICRONICS JAPAN CO LTD	COMMON STOCK	3,200	74,872
MICROPORT SCIENTIFIC CORP	COMMON STOCK USD.00001	123,603	101,677
MIDDLE EAST HEALTHCARE CO	COMMON STOCK SAR10.0	14,931	272,997
MIDDLE EAST PAPER CO	COMMON STOCK SAR10.0	85,678	836,851
MILBON CO LTD	COMMON STOCK	4,200	93,348
MILLICOM INTL CELLULAR SDR	SDR USD1.5	32,892	808,014
MINEBEA MITSUMI INC	COMMON STOCK	62,500	1,004,738
MINERAL RESOURCES LTD	COMMON STOCK	31,540	669,343
MINERVA SA	COMMON STOCK	72,300	59,462
MING YUAN CLOUD GROUP HOLDIN	COMMON STOCK HKD.0001	100,000	33,986
MINISO GROUP HOLDING LTD	COMMON STOCK USD.00001	65,400	396,124
MINOR INTERNATIONAL PCL NVDR	NVDR THB1.0	451,966	342,944
MINTH GROUP LTD	COMMON STOCK HKD.1	132,000	256,933

MINTO APARTMENT REAL ESTATE	REIT	3,300	30,609
MIPS AB	COMMON STOCK SEK.1	4,424	188,005
MIRAE ASSET SECURITIES CO LT	COMMON STOCK KRW5000.0	36,270	196,014
MIRAI CORP	REIT	291	75,440
MIRAIT ONE CORP	COMMON STOCK	13,700	199,395
MIRVAC GROUP	REIT	767,483	891,392
MISC BHD	COMMON STOCK	239,540	407,777
MISUMI GROUP INC	COMMON STOCK	47,900	737,381
MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	280,964	605,090
MITANI SEKISAN CO LTD	COMMON STOCK	1,700	59,454
MITCHELLS + BUTLERS PLC	COMMON STOCK	46,035	140,856
MITIE GROUP PLC	COMMON STOCK GBP.025	181,827	249,399
MITRA ADIPERKASA TBK PT	COMMON STOCK IDR50.0	1,526,000	132,590
MITSUBISHI CHEMICAL GROUP CO	COMMON STOCK	240,900	1,213,667
MITSUBISHI CORP	COMMON STOCK	596,100	9,763,465
MITSUBISHI ELECTRIC CORP	COMMON STOCK	350,700	5,950,967
MITSUBISHI ESTATE CO LTD	COMMON STOCK	200,600	2,770,120
MITSUBISHI ESTATE LOGISTICS	REIT	75	165,324
MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	29,100	517,104
MITSUBISHI HC CAPITAL INC	COMMON STOCK	140,840	933,988
MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	581,000	8,147,835
MITSUBISHI LOGISTICS CORP	COMMON STOCK	47,000	343,777
MITSUBISHI MATERIALS CORP	COMMON STOCK	18,900	285,957
MITSUBISHI MOTORS CORP	COMMON STOCK	112,900	378,064
MITSUBISHI PENCIL CO LTD	COMMON STOCK	9,500	138,540
MITSUBISHI RESEARCH INSTITUT	COMMON STOCK	1,400	42,887
MITSUBISHI SHOKUHIN CO LTD	COMMON STOCK	3,200	101,498
MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	1,939,000	22,766,208
MITSUBOSHI BELTING LTD	COMMON STOCK	4,000	101,148
MITSUMI + CO LTD	COMMON STOCK	449,800	9,343,907
MITSUMI CHEMICALS INC	COMMON STOCK	31,100	679,442
MITSUMI DM SUGAR CO LTD	COMMON STOCK	2,800	59,851
MITSUMI FUDOSAN CO LTD	COMMON STOCK	477,000	3,797,697
MITSUMI FUDOSAN LOGISTICS PAR	REIT	618	398,467
MITSUMI HIGH TEC INC	COMMON STOCK	31,500	163,577
MITSUMI MINING + SMELTING CO	COMMON STOCK	9,900	289,694
MITSUMI OSK LINES LTD	COMMON STOCK	62,900	2,186,978
MITSUMI SOKO HOLDINGS CO LTD	COMMON STOCK	3,700	173,999
MITSUUROKO HOLDINGS CO LTD	COMMON STOCK	6,300	71,845
MIURA CO LTD	COMMON STOCK	14,800	370,541
MIVNE REAL ESTATE KD LTD	COMMON STOCK ILS1.0	139,948	418,271
MIXI INC	COMMON STOCK	7,400	142,869
MIZRAHI TEFAHOT BANK LTD	COMMON STOCK ILS.1	27,932	1,208,152
MIZUHO FINANCIAL GROUP INC	COMMON STOCK	413,350	10,096,649
MIZUHO LEASING CO LTD	COMMON STOCK	22,500	151,224
MIZUNO CORP	COMMON STOCK	2,900	163,753
MMC NORILSK NICKEL PJSC ADR	ADR	2,554	23,012
MMG LTD	COMMON STOCK	711,200	234,383

MOBICO GROUP PLC	COMMON STOCK GBP.05	86,419	85,579
MOBILE TELECOMMUNICATIONS CO	COMMON STOCK KWD.1	366,963	558,280
MOBILE TELECOMMUNICATIONS CO	COMMON STOCK SAR10.0	74,588	203,671
MOBILEZONE HOLDING AG REG	COMMON STOCK CHF.01	6,850	78,308
MOBIMO HOLDING AG REG	COMMON STOCK CHF3.4	1,122	363,561
MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	4,400	97,987
MODEC INC	COMMON STOCK	3,400	72,396
MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	20,754	178,259
MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF125.0	88,773	610,183
MOLTEN VENTURES PLC	COMMON STOCK GBP.01	32,680	130,640
MOMENTUM GROUP LIMITED	COMMON STOCK	245,998	394,483
MONADELPHOUS GROUP LTD	COMMON STOCK	16,513	142,838
MONCLER SPA	COMMON STOCK	36,106	1,906,028
MONDAY.COM LTD	COMMON STOCK	8,300	1,954,152
MONDI PLC	COMMON STOCK EUR.2	8,837	129,956
MONDI PLC	COMMON STOCK EUR.2	72,601	1,079,296
MONEX GROUP INC	COMMON STOCK	29,900	179,845
MONEY FORWARD INC	COMMON STOCK	7,200	218,715
MONOGATARI CORP	COMMON STOCK	8,500	187,423
MONOTARO CO LTD	COMMON STOCK	42,200	710,060
MONTAGE TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	7,588	70,483
MONTANA AEROSPACE AG	COMMON STOCK	2,791	44,094
MONTEA NV	REIT	2,200	144,238
MONY GROUP PLC	COMMON STOCK GBP.0002	92,099	221,212
MOONPIG GROUP PLC	COMMON STOCK GBP.1	50,000	132,467
MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	48,470	165,120
MORGAN SINDALL GROUP PLC	COMMON STOCK GBP.05	6,674	325,471
MORGUARD CORP	COMMON STOCK	900	72,791
MORGUARD NORTH AMERICAN RESI	REIT	3,300	39,351
MORI TRUST REIT INC	REIT	455	178,105
MORINAGA + CO LTD	COMMON STOCK	14,000	241,243
MORINAGA MILK INDUSTRY CO	COMMON STOCK	12,600	234,108
MORITA HOLDINGS CORP	COMMON STOCK	2,600	35,731
MOROCCAN DIRHAM	FOREIGN CURRENCY	19,943	1,968
MOS FOOD SERVICES INC	COMMON STOCK	4,400	103,597
MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970	473,449
MOSENERGO PJSC	COMMON STOCK RUB1.0	1,837,000	52,298
MOTOR OIL (HELLAS) SA	COMMON STOCK EUR.75	11,407	243,799
MOTUS HOLDINGS LTD	COMMON STOCK	35,255	227,018
MOUWASAT MEDICAL SERVICES CO	COMMON STOCK SAR10.0	16,622	376,466
MOWI ASA	COMMON STOCK NOK7.5	81,028	1,390,821
MPC CONTAINER SHIPS AS	COMMON STOCK NOK1.0	94,505	172,625
MPI CORP	COMMON STOCK TWD10.0	31,000	872,264
MR DIY GROUP M BHD	COMMON STOCK	606,000	250,473
MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	44,296	693,079
MRV ENGENHARIA	COMMON STOCK	83,617	71,773
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	233,100	5,102,278
MSCI EAFE MAR25	IFUS 20250321	47,100	(3,655,003)

MSCI EMGMKT	MAR25	IFUS 20250321	48,700	(1,908,098)
MTN GROUP LTD		COMMON STOCK ZAR.0001	311,996	1,520,960
MTR CORP		COMMON STOCK	267,669	933,815
MTU AERO ENGINES AG		COMMON STOCK	10,093	3,364,431
MTY FOOD GROUP INC		COMMON STOCK	3,700	117,751
MUANGTHAI CAPITAL PCL FOREIGN		FOREIGN SH. THB1.0 A	165,500	232,023
MUANGTHAI CAPITAL PCL NVDR		NVDR THB1.0	147,400	206,648
MUENCHENER		COMMON STOCK	23,862	11,998,721
MULLEN GROUP LTD		COMMON STOCK	16,200	164,230
MULTICHOICE GROUP LTD		COMMON STOCK	82,639	472,974
MULTIPLAN EMPREENDIMENTOS		COMMON STOCK	56,700	193,809
MULTIPLY GROUP		COMMON STOCK	1,132,232	638,086
MUNTERS GROUP AB		COMMON STOCK SEK.03	21,817	367,207
MURATA MANUFACTURING CO LTD		COMMON STOCK	296,600	4,745,953
MUSASHI SEIMITSU INDUSTRY CO		COMMON STOCK	7,700	190,772
MUSASHINO BANK LTD/THE		COMMON STOCK	4,600	87,039
MUTARES SE + CO KGAA		COMMON STOCK	2,826	70,290
MUYUAN FOODS CO LTD A		COMMON STOCK CNY1.0	56,406	296,665
MY EG SERVICES BHD		COMMON STOCK	713,197	152,938
MYCRONIC AB		COMMON STOCK	14,255	515,031
NABTESCO CORP		COMMON STOCK	19,100	337,100
NACHI FUJIKOSHI CORP		COMMON STOCK	2,100	41,990
NAGAILEBEN CO LTD		COMMON STOCK	4,300	59,970
NAGARRO SE		COMMON STOCK	1,468	120,073
NAGASE + CO LTD		COMMON STOCK	17,500	355,502
NAGAWA CO LTD		COMMON STOCK	1,200	56,666
NAGOYA RAILROAD CO LTD		COMMON STOCK	32,200	357,623
NAHDI MEDICAL CO		COMMON STOCK	6,637	207,726
NAKANISHI INC		COMMON STOCK	12,100	182,695
NAMCHOW HOLDINGS CO LTD		COMMON STOCK TWD10.0	77,000	116,754
NAN KANG RUBBER TIRE CO LTD		COMMON STOCK TWD10.0	71,000	98,320
NAN YA PLASTICS CORP		COMMON STOCK TWD10.0	940,986	854,895
NAN YA PRINTED CIRCUIT BOARD		COMMON STOCK TWD10.0	39,988	158,453
NANKAI ELECTRIC RAILWAY CO		COMMON STOCK	17,200	270,036
NANO DIMENSION LTD ADR		ADR	43,100	106,888
NANOSONICS LTD		COMMON STOCK	47,088	87,550
NANTEX INDUSTRY CO LTD		COMMON STOCK TWD10.0	28,000	28,941
NANTO BANK LTD/THE		COMMON STOCK	5,200	106,749
NANYA TECHNOLOGY CORP		COMMON STOCK TWD10.0	225,000	199,484
NARI TECHNOLOGY CO LTD A		COMMON STOCK CNY1.0	66,182	228,503
NASPERS LTD N SHS		COMMON STOCK ZAR.02	29,873	6,606,603
NATIONAL AUSTRALIA BANK LTD		COMMON STOCK	544,197	12,468,861
NATIONAL BANK OF CANADA		COMMON STOCK	56,570	5,154,313
NATIONAL BANK OF GREECE		COMMON STOCK EUR1.0	142,847	1,133,052
NATIONAL BANK OF KUWAIT		COMMON STOCK KWD.1	1,458,166	4,237,814
NATIONAL CO FOR LEARNING + E		COMMON STOCK SAR10.0	3,331	181,736
NATIONAL GAS + INDUSTRIALIZA		COMMON STOCK SAR10.0	6,233	170,199
NATIONAL GRID PLC		COMMON STOCK	778,715	9,231,678

NATIONAL INDUSTRIALIZATION C	COMMON STOCK SAR10.0	55,594	150,326
NATIONAL INDUSTRIES GRP HOLD	COMMON STOCK KWD.1	306,565	246,605
NATIONAL MEDICAL CARE CO	COMMON STOCK SAR10.0	3,728	165,693
NATIONAL REAL ESTATE CO	COMMON STOCK KWD.1	176,426	44,636
NATIONAL SILICON INDUSTRY A	COMMON STOCK CNY1.0	83,982	216,212
NATIONAL STORAGE REIT	REIT	303,251	439,456
NATURA +CO HOLDING SA	COMMON STOCK	173,741	357,958
NATURECELL CO LTD	COMMON STOCK KRW500.0	8,348	121,868
NATWEST GROUP PLC	COMMON STOCK GBP1.0769	1,051,533	5,294,863
NAURA TECHNOLOGY GROUP CO A	COMMON STOCK CNY1.0	5,000	267,478
NAVER CORP	COMMON STOCK KRW100.0	23,724	3,202,891
NAVIGATOR CO SA/THE	COMMON STOCK NPV	38,458	142,966
NCAB GROUP AB	COMMON STOCK SEK.01	24,130	140,511
NCC AB B SHS	COMMON STOCK SEK8.0	17,681	259,817
NCC GROUP PLC	COMMON STOCK GBP.01	47,865	89,406
NCSoft CORP	COMMON STOCK KRW500.0	3,156	392,070
NEC CORP	COMMON STOCK	45,100	3,878,959
NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	12,300	256,092
NEDBANK GROUP LTD	COMMON STOCK ZAR1.0	85,770	1,280,459
NEINOR HOMES SA	COMMON STOCK EUR5.55	9,826	171,955
NEL ASA	COMMON STOCK NOK.2	346,639	82,831
NEMETSCHEK SE	COMMON STOCK	10,352	1,002,159
NEOEN SA	COMMON STOCK EUR2.0	11,838	486,962
NEPI ROCKCASTLE N.V.	COMMON STOCK	86,625	633,460
NESTE OYJ	COMMON STOCK	76,909	970,700
NESTLE (MALAYSIA) BERHAD	COMMON STOCK	10,800	241,062
NESTLE SA REG	COMMON STOCK CHF.1	442,411	36,329,566
NETCARE LTD	COMMON STOCK ZAR.01	226,837	179,354
NETCOMPANY GROUP AS	COMMON STOCK DKK1.0	9,238	434,827
NETDRAGON WEBSOFT HOLDINGS L	COMMON STOCK USD.01	42,500	55,916
NETEASE INC	COMMON STOCK USD.0001	350,100	6,237,661
NETLINK NBN TRUST	UNIT	528,400	337,031
NETMARBLE CORP	COMMON STOCK KRW100.0	4,680	164,142
NETWEALTH GROUP LTD	COMMON STOCK	18,579	331,291
NEUREN PHARMACEUTICALS LTD	COMMON STOCK	16,016	123,415
NEW CHINA LIFE INSURANCE C A	COMMON STOCK CNY1.0	22,700	154,113
NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	439,009
NEW GOLD INC	COMMON STOCK	119,800	299,042
NEW HOPE CORP LTD	COMMON STOCK	112,570	345,718
NEW HOPE LIUHE CO LTD A	COMMON STOCK CNY1.0	34,958	42,951
NEW HORIZON HEALTH LTD	COMMON STOCK USD.00005	55,000	100,117
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	4,006,535	1,099,594
NEW ORIENTAL EDUCATION + TEC	COMMON STOCK USD.001	267,000	1,682,510
NEW TAIWAN DOLLAR	FOREIGN CURRENCY	197,571,066	6,026,356
NEW WAVE GROUP AB B SHS	COMMON STOCK SEK3.0	14,196	124,988
NEW WORLD DEVELOPMENT	COMMON STOCK	243,964	162,057
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	603,775	338,265
NEXANS SA	COMMON STOCK EUR1.0	5,317	569,563

NEXGEN ENERGY LTD	COMMON STOCK	88,100	580,718
NEXI SPA	COMMON STOCK	101,325	562,382
NEXITY	COMMON STOCK EUR5.0	7,187	96,288
NEXON CO LTD	COMMON STOCK	58,500	874,289
NEXT 15 GROUP PLC	COMMON STOCK GBP.025	13,996	68,943
NEXT PLC	COMMON STOCK GBP.1	21,359	2,539,319
NEXT VISION STABILIZED SYSTE	COMMON STOCK	31,956	530,079
NEXTAGE CO LTD	COMMON STOCK	6,400	57,216
NEXTDC LTD	COMMON STOCK	101,498	943,398
NEXTEER AUTOMOTIVE GROUP LTD	COMMON STOCK HKD.1	159,000	67,956
NFI GROUP INC	COMMON STOCK	11,000	107,078
NGK INSULATORS LTD	COMMON STOCK	37,100	469,220
NH FOODS LTD	COMMON STOCK	14,000	453,783
NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	12,407	117,444
NHK SPRING CO LTD	COMMON STOCK	32,700	411,260
NIB HOLDINGS LTD	COMMON STOCK	83,810	283,746
NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.03906	279,519	1,096,521
NICE INFORMATION SERVICE CO	COMMON STOCK KRW500.0	5,676	46,943
NICE LTD	COMMON STOCK ILS1.0	8,269	1,409,768
NICE LTD SPON ADR	ADR	2,740	465,362
NICHIAS CORP	COMMON STOCK	10,600	373,807
NICHICON CORP	COMMON STOCK	7,900	54,599
NICHIDEN CORP	COMMON STOCK	3,200	62,406
NICHIHA CORP	COMMON STOCK	4,500	83,157
NICHIREI CORP	COMMON STOCK	21,000	555,932
NICK SCALI LTD	COMMON STOCK	11,659	108,397
NICKEL INDUSTRIES LTD	COMMON STOCK	392,581	200,610
NIDEC CORP	COMMON STOCK	150,800	2,709,874
NIEN MADE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	32,000	356,728
NIFCO INC	COMMON STOCK	14,800	356,648
NIHON KOHDEN CORP	COMMON STOCK	28,600	389,036
NIHON M+A CENTER HOLDINGS IN	COMMON STOCK	51,000	212,835
NIHON PARKERIZING CO LTD	COMMON STOCK	13,400	110,134
NIKKISO CO LTD	COMMON STOCK	8,800	53,864
NIKKON HOLDINGS CO LTD	COMMON STOCK	19,600	253,207
NIKON CORP	COMMON STOCK	50,800	522,681
NILFISK HOLDING A/S	COMMON STOCK DKK20.0	3,949	57,252
NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	136,252
NINE ENTERTAINMENT CO HOLDIN	COMMON STOCK	189,715	144,806
NINESTAR CORP A	COMMON STOCK CNY1.0	11,700	45,065
NINETY ONE PLC	COMMON STOCK	44,961	81,839
NINGBO TUOPU GROUP CO LTD A	COMMON STOCK CNY1.0	16,095	107,913
NINGXIA BAOFENG ENERGY GRO A	COMMON STOCK CNY1.0	62,100	143,084
NINTENDO CO LTD	COMMON STOCK	168,400	9,820,640
NIO INC CLASS A	COMMON STOCK USD.00025	255,500	1,144,626
NIPPON CORP	COMMON STOCK	8,600	119,479
NIPPON ACCOMMODATIONS FUND	REIT	80	298,694
NIPPON BUILDING FUND INC	REIT	616	479,556

NIPPON CERAMIC CO LTD	COMMON STOCK	3,800	61,586
NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	6,200	77,993
NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	13,400	284,598
NIPPON EXPRESS HOLDINGS INC	COMMON STOCK	37,200	563,901
NIPPON GAS CO LTD	COMMON STOCK	19,800	272,074
NIPPON KANZAI HOLDINGSCO LTD	COMMON STOCK	3,100	52,684
NIPPON KAYAKU CO LTD	COMMON STOCK	23,800	193,459
NIPPON LIGHT METAL HOLDINGS	COMMON STOCK	9,370	92,077
NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	164,700	1,069,583
NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	17,500	97,002
NIPPON REIT INVESTMENT CORP	REIT	332	160,453
NIPPON ROAD CO LTD	COMMON STOCK	5,500	61,879
NIPPON SANJO HOLDINGS CORP	COMMON STOCK	29,500	820,202
NIPPON SHINYAKU CO LTD	COMMON STOCK	8,300	209,562
NIPPON SHOKUBAI CO LTD	COMMON STOCK	18,400	222,809
NIPPON SODA CO LTD	COMMON STOCK	8,600	158,144
NIPPON STEEL CORP	COMMON STOCK	140,882	2,832,337
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	4,311,900	4,319,276
NIPPON TELEVISION HOLDINGS	COMMON STOCK	8,900	154,095
NIPPON YUSEN KK	COMMON STOCK	80,300	2,672,809
NIPRO CORP	COMMON STOCK	28,300	268,478
NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	20,600	265,815
NISHI NIPPON RAILROAD CO LTD	COMMON STOCK	10,800	155,164
NISHIMATSU CONSTRUCTION CO	COMMON STOCK	5,600	185,443
NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	7,700	115,208
NISHIO RENT ALL CO LTD	COMMON STOCK	3,100	92,355
NISSAN CHEMICAL CORP	COMMON STOCK	25,800	803,642
NISSAN MOTOR CO LTD	COMMON STOCK	425,100	1,279,581
NISSAN SHATAI CO LTD	COMMON STOCK	13,200	83,998
NISSHA CO LTD	COMMON STOCK	8,600	87,947
NISSHIN OILIO GROUP LTD/THE	COMMON STOCK	4,300	140,726
NISSHIN SEIFUN GROUP INC	COMMON STOCK	33,400	389,758
NISSHINBO HOLDINGS INC	COMMON STOCK	23,100	131,444
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	38,100	919,106
NISSUI CORP	COMMON STOCK	57,500	326,576
NITERRA CO LTD	COMMON STOCK	28,500	909,462
NITORI HOLDINGS CO LTD	COMMON STOCK	14,900	1,770,299
NITTA CORP	COMMON STOCK	3,700	87,081
NITTO BOSEKI CO LTD	COMMON STOCK	4,000	160,738
NITTO DENKO CORP	COMMON STOCK	136,500	2,285,272
NITTO KOGYO CORP	COMMON STOCK	4,300	78,749
NKT A/S	COMMON STOCK DKK20.0	9,212	659,347
NN GROUP NV	COMMON STOCK EUR.12	38,768	1,687,797
NOAH HOLDINGS LTD SPON ADS	ADR USD.0005	4,600	53,866
NOEVIR HOLDING CO	COMMON STOCK	2,600	80,705
NOF CORP	COMMON STOCK	34,500	478,997
NOHMI BOSAI LTD	COMMON STOCK	4,000	83,835
NOJIMA CORP	COMMON STOCK	10,400	151,145

NOK CORP	COMMON STOCK	17,000	265,477
NOKIA OYJ	COMMON STOCK	820,747	3,624,990
NOKIA OYJ	COMMON STOCK NPV	149,550	660,096
NOKIAN RENKAAT OYJ	COMMON STOCK	19,619	149,198
NOLATO AB B SHS	COMMON STOCK SEK.5	36,810	180,577
NOMURA CO LTD	COMMON STOCK	17,400	98,674
NOMURA HOLDINGS INC	COMMON STOCK	523,800	3,049,635
NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	21,000	516,503
NOMURA REAL ESTATE MASTER FU	REIT	929	812,306
NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	63,800	1,879,107
NONGFU SPRING CO LTD H	COMMON STOCK CNY.1	351,000	1,534,053
NONGSHIM CO LTD	COMMON STOCK KRW5000.0	854	215,478
NORDEA BANK ABP	COMMON STOCK EUR1.0	6,561	71,093
NORDEA BANK ABP	COMMON STOCK EUR1.0	518,961	5,655,741
NORDEX SE	COMMON STOCK	21,181	247,155
NORDIC SEMICONDUCTOR ASA	COMMON STOCK NOK.01	35,765	316,871
NORDNET AB PUBL	COMMON STOCK SEK.005	26,021	553,444
NORION BANK AB	COMMON STOCK SEK100.0	32,141	105,783
NORITAKE CO LTD	COMMON STOCK	3,000	75,157
NORITSU KOKI CO LTD	COMMON STOCK	3,100	101,277
NORITZ CORP	COMMON STOCK	4,700	49,431
NORMA GROUP SE	COMMON STOCK	5,711	88,244
NORSK HYDRO ASA	COMMON STOCK NOK1.098	201,636	1,112,049
NORTH AMERICAN CONSTRUCTION	COMMON STOCK	5,000	107,704
NORTH PACIFIC BANK LTD	COMMON STOCK	44,000	126,628
NORTH WEST CO INC/THE	COMMON STOCK	9,100	310,800
NORTHAM PLATINUM HOLDINGS LT	COMMON STOCK	59,881	309,115
NORTHERN DATA AG	COMMON STOCK	3,594	165,919
NORTHERN REGION CEMENT CO	COMMON STOCK SAR10.0	14,960	36,829
NORTHERN STAR RESOURCES LTD	COMMON STOCK	214,361	2,057,663
NORTHLAND POWER INC	COMMON STOCK	51,342	639,008
NORTHWEST HEALTHCARE PROPERT	REIT	18,100	56,004
NORWEGIAN AIR SHUTTLE AS	COMMON STOCK NOK10.0	156,720	152,160
NORWEGIAN KRONE	FOREIGN CURRENCY	18,306,182	1,611,836
NOS SGPS	COMMON STOCK EUR.01	64,686	223,037
NOVA LTD	COMMON STOCK	5,690	1,122,962
NOVAGOLD RESOURCES INC	COMMON STOCK	45,000	150,501
NOVARTIS AG REG	COMMON STOCK CHF.49	337,540	32,897,272
NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.0	109,822	1,673,118
NOVO NORDISK A/S B	COMMON STOCK DKK.1	561,103	48,276,491
NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	221,560	363,419
NOVONESIS (NOVOZYMES) B	COMMON STOCK DKK2.0	65,860	3,715,523
NRW HOLDINGS LTD	COMMON STOCK	73,875	175,178
NS SOLUTIONS CORP	COMMON STOCK	11,000	283,022
NSD CO LTD	COMMON STOCK	13,400	286,572
NSK LTD	COMMON STOCK	60,500	261,821
NTN CORP	COMMON STOCK	90,400	144,721
NTT DATA GROUP CORP	COMMON STOCK	96,600	1,836,637

NTT UD REIT INVESTMENT CORP	REIT	242	184,181
NU HOLDINGS LTD/CAYMAN ISL A	COMMON STOCK	517,000	5,356,120
NUFARM LTD	COMMON STOCK	49,973	109,576
NUTRIEN LTD	COMMON STOCK	89,276	3,992,652
NUVISTA ENERGY LTD	COMMON STOCK	30,500	293,082
NUVOTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	70,000	189,429
NXERA PHARMA CO LTD	COMMON STOCK	15,600	102,935
NYFOSA AB	COMMON STOCK SEK.5	33,919	332,577
OBARA GROUP INC	COMMON STOCK	2,600	66,012
OBAYASHI CORP	COMMON STOCK	111,800	1,476,768
OBI PHARMA INC	COMMON STOCK TWD10.0	50,215	89,538
OBIC BUSINESS CONSULTANTS	COMMON STOCK	5,100	223,378
OBIC CO LTD	COMMON STOCK	46,000	1,366,420
OBJECTIVE CORPORATION LTD	COMMON STOCK	3,990	39,093
OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	34,648	134,184
OCADO GROUP PLC	COMMON STOCK GBP.02	101,759	385,027
OCEANAGOLD CORP	COMMON STOCK	118,900	329,038
OCI CO LTD	COMMON STOCK KRW5000.0	1,131	44,883
OCI HOLDINGS CO LTD	COMMON STOCK KRW5000.0	2,498	98,765
OCI NV	COMMON STOCK EUR.02	21,500	239,929
ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	62,900	578,049
ODDITY TECH LTD CL A	COMMON STOCK USD.001	4,000	168,080
ODONTOPREV S.A.	COMMON STOCK	65,463	115,092
OESTERREICHISCHE POST AG	COMMON STOCK	6,014	179,427
OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	6,000	73,352
OHSO FOOD SERVICE CORP	COMMON STOCK	9,000	173,910
OIL REFINERIES LTD	COMMON STOCK ILS1.0	280,836	72,451
OILES CORP	COMMON STOCK	4,200	65,885
OJI HOLDINGS CORP	COMMON STOCK	138,100	530,924
OKAMOTO INDUSTRIES INC	COMMON STOCK	1,800	65,750
OKAMURA CORP	COMMON STOCK	9,500	123,899
OKASAN SECURITIES GROUP INC	COMMON STOCK	12,000	48,328
OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	14,800	99,554
OKINAWA CELLULAR TELEPHONE	COMMON STOCK	4,000	110,362
OKUMA CORP	COMMON STOCK	9,400	200,492
OKUMURA CORP	COMMON STOCK	4,400	109,740
OLAM GROUP LTD	COMMON STOCK	126,700	113,244
OLD MUTUAL LTD	COMMON STOCK	879,827	568,196
OLYMPUS CORP	COMMON STOCK	193,800	2,889,962
OMRON CORP	COMMON STOCK	31,300	1,052,173
OMV AG	COMMON STOCK	26,382	1,019,178
ONCOCLINICAS DO BRASIL SERVI	COMMON STOCK	44,300	16,801
ONENESS BIOTECH CO LTD	COMMON STOCK TWD10.0	46,589	123,834
ONEX CORPORATION	COMMON STOCK	12,555	980,166
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	74,700	775,539
ONTEX GROUP NV	COMMON STOCK	11,774	102,128
OOH MEDIA LTD	COMMON STOCK	96,496	70,494
OPAP SA	COMMON STOCK EUR.3	38,299	622,640

OPC ENERGY LTD	COMMON STOCK	15,723	128,031
OPEN HOUSE GROUP CO LTD	COMMON STOCK	13,800	465,020
OPEN TEXT CORP	COMMON STOCK	46,400	1,312,441
OPEN UP GROUP INC	COMMON STOCK	9,200	103,913
OPERADORA DE SITES MEX A 1	COMMON STOCK	227,353	135,475
OPMOBILITY	COMMON STOCK EUR.5	13,706	142,395
OPPEIN HOME GROUP INC A	COMMON STOCK CNY1.0	5,100	48,083
OPTORUN CO LTD	COMMON STOCK	2,600	30,753
ORACLE CORP JAPAN	COMMON STOCK	6,500	622,950
ORANGE	COMMON STOCK EUR4.0	338,798	3,366,475
ORANGE POLSKA SA	COMMON STOCK PLN3.0	102,085	182,025
ORBIA ADVANCE CORP SAB DE CV	COMMON STOCK	180,886	130,318
ORGANO CORP	COMMON STOCK	4,400	225,513
ORICA LTD	COMMON STOCK	85,799	881,905
ORIENT CORP	COMMON STOCK	13,700	73,331
ORIENT OVERSEAS INTL LTD	COMMON STOCK USD.1	22,500	333,389
ORIENT SECURITIES CO LTD A	COMMON STOCK CNY1.0	63,274	91,363
ORIENT SEMICONDUCTOR ELECTR	COMMON STOCK TWD10.0	66,000	69,523
ORIENTAL LAND CO LTD	COMMON STOCK	170,400	3,684,475
ORIENTAL UNION CHEMICAL	COMMON STOCK TWD10.0	98,000	42,703
ORIGIN ENERGY LTD	COMMON STOCK	297,821	2,009,367
ORION CORP/REPUBLIC OF KOREA	COMMON STOCK KRW500.0	4,671	324,807
ORION HOLDINGS CORP	COMMON STOCK KRW500.0	5,427	55,488
ORION OYJ CLASS B	COMMON STOCK EUR.65	21,726	962,038
ORIX CORP	COMMON STOCK	207,800	4,447,729
ORIX JREIT INC	REIT	443	461,429
ORKLA ASA	COMMON STOCK NOK1.25	114,487	992,252
ORLA MINING LTD	COMMON STOCK	59,300	328,207
ORLEN SA	COMMON STOCK PLN1.25	72,413	827,365
ORORA LTD	COMMON STOCK	319,449	485,329
ORSTED A/S	COMMON STOCK DKK10.0	34,527	1,559,761
OSAKA GAS CO LTD	COMMON STOCK	47,900	1,048,348
OSAKA SODA CO LTD	COMMON STOCK	11,500	144,634
OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	7,000	82,698
OSB GROUP PLC	COMMON STOCK GBP.01	76,575	386,031
OSCOTEC INC	COMMON STOCK KRW500.0	4,180	68,188
OSG CORP	COMMON STOCK	16,800	197,011
OSISKO GOLD ROYALTIES LTD	COMMON STOCK	36,415	659,076
OSOTSPA PCL FOREIGN	FOREIGN SH. THB1.0 A	243,700	148,490
OTP BANK PLC	COMMON STOCK HUF100.0	44,025	2,403,619
OTSUKA CORP	COMMON STOCK	37,400	855,540
OTSUKA HOLDINGS CO LTD	COMMON STOCK	77,000	4,179,293
OTTOGI CORPORATION	COMMON STOCK KRW5000.0	331	88,495
OUTOKUMPU OYJ	COMMON STOCK	80,433	241,534
OUTSURANCE GROUP LTD	COMMON STOCK ZAR.0001	135,484	477,461
OVERSEA CHINESE BANKING CORP	COMMON STOCK	570,618	6,975,576
OVS SPA	COMMON STOCK NPV	43,668	153,651
OXFORD INSTRUMENTS PLC	COMMON STOCK GBP.05	7,860	212,084

OXFORD NANOPORE TECHNOLOGIES	COMMON STOCK GBP.0001	98,018	158,104
PABRIK KERTAS TJIWI KIMIA PT	COMMON STOCK IDR1000.0	312,400	115,399
PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	837,000	176,711
PACIFIC INDUSTRIAL CO LTD	COMMON STOCK	6,800	58,536
PACIFIC STRATEGIC FINANCIAL	COMMON STOCK IDR400.0	2,772,300	188,806
PAGEGROUP PLC	COMMON STOCK GBP.01	56,396	240,712
PAL GROUP HOLDINGS CO LTD	COMMON STOCK	9,800	190,045
PALADIN ENERGY LTD	COMMON STOCK	53,697	251,534
PALTAC CORPORATION	COMMON STOCK	5,600	154,491
PAN AMERICAN SILVER CORP	EXP 22FEB29	59,600	22,052
PAN AMERICAN SILVER CORP	COMMON STOCK	62,594	1,265,633
PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.0	223,678	278,246
PAN JIT INTERNATIONAL INC	COMMON STOCK TWD10.0	103,100	160,791
PAN OCEAN CO LTD	COMMON STOCK KRW1000.0	55,662	124,668
PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	69,500	1,888,760
PANASONIC HOLDINGS CORP	COMMON STOCK	400,700	4,165,078
PANDORA A/S	COMMON STOCK DKK.01	15,551	2,843,598
PANDOX AB	COMMON STOCK SEK2.5	13,362	231,769
PANGANG GROUP VANADIUM TIT A	COMMON STOCK CNY1.0	100,100	39,433
PARADE TECHNOLOGIES LTD	COMMON STOCK TWD10.0	15,000	348,952
PARADISE CO LTD	COMMON STOCK KRW500.0	13,634	88,827
PARADOX INTERACTIVE AB	COMMON STOCK SEK.005	2,538	47,385
PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	44,016	410,095
PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	7,400	126,881
PARAMOUNT RESOURCES LTD A	COMMON STOCK	12,500	276,561
PAREX RESOURCES INC	COMMON STOCK	21,400	216,946
PARK SYSTEMS CORP	COMMON STOCK KRW500.0	1,064	152,822
PARK24 CO LTD	COMMON STOCK	20,000	279,710
PARKLAND CORP	COMMON STOCK	25,778	582,703
PARKWAYLIFE REAL ESTATE	REIT	62,100	170,691
PARQUE ARAUCO S.A.	COMMON STOCK	108,669	173,615
PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	24,392	159,996
PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	4,060	5,518,798
PASON SYSTEMS INC	COMMON STOCK	14,300	135,324
PASONA GROUP INC	COMMON STOCK	4,300	55,544
PATRIZIA SE	COMMON STOCK	7,848	64,018
PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	239,000	165,221
PAZ RETAIL AND ENERGY LTD	COMMON STOCK ILS5.0	1,714	212,154
PCCW LTD	COMMON STOCK	683,056	397,455
PDD HOLDINGS INC	ADR USD.00002	117,400	11,386,626
PEAB AB CLASS B	COMMON STOCK SEK5.35	23,825	170,709
PEARL ABYSS CORP	COMMON STOCK KRW100.0	5,140	96,596
PEARSON PLC	COMMON STOCK GBP.25	128,529	2,061,058
PEGATRON CORP	COMMON STOCK TWD10.0	346,853	968,158
PEGAVISION CORP	COMMON STOCK TWD10.0	10,000	114,965
PEMBINA PIPELINE CORP	COMMON STOCK	94,129	3,476,006
PENNON GROUP PLC	COMMON STOCK GBP.6105	47,968	356,254
PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	49,400	204,518

PEOPLE + TECHNOLOGY INC	COMMON STOCK KRW500.0	3,452	88,579
PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,526,000	760,255
PEPCO GROUP NV	COMMON STOCK PLN.01	34,891	138,680
PEPKOR HOLDINGS LTD	COMMON STOCK	354,694	544,165
PEPTIDREAM INC	COMMON STOCK	17,100	284,201
PEPTRON INC	COMMON STOCK KRW500.0	4,019	277,556
PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0	2,940	204,932
PERENTI LTD	COMMON STOCK	119,922	103,797
PERNOD RICARD SA	COMMON STOCK EUR1.55	34,130	3,815,894
PERPETUAL LTD	COMMON STOCK	16,942	208,824
PERSEUS MINING LTD	COMMON STOCK	214,628	343,329
PERSIMMON PLC	COMMON STOCK GBP.1	63,494	949,612
PERSOL HOLDINGS CO LTD	COMMON STOCK	300,000	447,535
PERUSAHAAN GAS NEGARA TBK PT	COMMON STOCK IDR100.0	2,371,000	233,324
PET VALU HOLDINGS LTD	COMMON STOCK	4,700	82,484
PETROBRAS PETROLEO BRAS	COMMON STOCK	676,603	4,332,413
PETROBRAS PETROLEO BRAS PR	PREFERENCE	760,517	4,475,684
PETROCHINA CO LTD A	COMMON STOCK CNY1.0	459,000	561,461
PETROCHINA CO LTD H	COMMON STOCK CNY1.0	3,472,000	2,730,955
PETRONAS CHEMICALS GROUP BHD	COMMON STOCK	515,400	595,439
PETRONAS DAGANGAN BHD	COMMON STOCK	67,000	289,397
PETRONAS GAS BHD	COMMON STOCK	115,600	457,251
PETRORECONCAVO SA	COMMON STOCK NPV	26,400	69,792
PETS AT HOME GROUP PLC	COMMON STOCK GBP.01	85,808	220,352
PEUGEOT INVEST	COMMON STOCK EUR1.0	851	64,428
PEXA GROUP LTD	COMMON STOCK	28,051	226,165
PEYTO EXPLORATION + DEV CORP	COMMON STOCK	32,500	387,324
PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	884	140,610
PGE SA	COMMON STOCK PLN10.25	150,025	220,433
PHARMA MAR SA	COMMON STOCK EUR.6	2,534	209,392
PHARMAESSENTIA CORP	COMMON STOCK TWD10.0	53,000	992,746
PHARMALLY INTERENATIONAL HOL	COMMON STOCK TWD10.0	10,256	17,706
PHARMARON BEIJING CO LTD A	COMMON STOCK CNY1.0	15,075	52,983
PHARMING GROUP NV	COMMON STOCK EUR.01	155,570	149,039
PHIHONG TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	95,000	108,204
PHILIPPINE PESO	FOREIGN CURRENCY	32,178,482	556,288
PHISON ELECTRONICS CORP	COMMON STOCK TWD10.0	27,229	440,080
PHOENIX FINANCIAL LTD	COMMON STOCK ILS1.0	44,225	645,475
PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	177,605	1,130,841
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	66,017
PICC HOLDING CO A	COMMON STOCK CNY1.0	69,600	72,515
PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	1,280,309	2,020,686
PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	94,386	153,559
PICTON PROPERTY INCOME LTD	REIT	73,352	58,792
PIGEON CORP	COMMON STOCK	19,500	180,144
PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.0	190,000	100,261

PILBARA MINERALS LTD	COMMON STOCK	502,342	684,355
PILLAR CORP /JAPAN	COMMON STOCK	3,400	92,429
PILOT CORP	COMMON STOCK	4,800	147,947
PING AN BANK CO LTD A	COMMON STOCK CNY1.0	212,900	340,674
PING AN HEALTHCARE AND TECHN	COMMON STOCK	88,100	70,317
PING AN INSURANCE GROUP CO A	COMMON STOCK CNY1.0	157,297	1,131,997
PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	1,038,000	6,153,477
PINNACLE INVESTMENT MANAGEME	COMMON STOCK	19,404	273,547
PIOLAX INC	COMMON STOCK	4,700	75,505
PIOTECH INC A	COMMON STOCK CNY1.0	4,474	94,082
PIRAEUS FINANCIAL HOLDINGS S	COMMON STOCK EUR.93	138,899	553,745
PIRELLI + C SPA	COMMON STOCK NPV	59,137	335,208
PIXART IMAGING INC	COMMON STOCK TWD10.0	23,509	182,945
PKO BANK POLSKI SA	COMMON STOCK PLN1.0	161,081	2,330,656
PKSHA TECHNOLOGY INC	COMMON STOCK	2,400	57,669
PLAN B MEDIA PCL F	FOREIGN SH. THB.1 A	413,316	85,922
PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	10,131	78,562
PLAYTECH PLC	COMMON STOCK	51,370	459,996
PLDT INC	COMMON STOCK PHP5.0	17,262	385,461
PLUS ALPHA CONSULTING CO LTD	COMMON STOCK	3,500	42,120
PLUS500 LTD	COMMON STOCK ILS.01	15,433	523,343
PLUXEE NV	COMMON STOCK EUR.01	16,546	318,434
PNE AG	COMMON STOCK	6,506	74,772
POLA ORBIS HOLDINGS INC	COMMON STOCK	17,600	160,055
POLAR CAPITAL HOLDINGS PLC	COMMON STOCK GBP.025	12,715	80,884
POLARIS GROUP	COMMON STOCK TWD10.0	50,260	69,823
POLISH ZLOTY	FOREIGN CURRENCY	4,334,199	1,049,290
POLLARD BANKNOTE LTD	COMMON STOCK	3,400	56,738
POLY DEVELOPMENTS AND HOLD A	COMMON STOCK CNY1.0	129,500	156,925
POLY PROPERTY GROUP CO LTD	COMMON STOCK	828,663	164,283
POLYNOVO LTD	COMMON STOCK	315,255	396,389
POLYPEPTIDE GROUP AG	COMMON STOCK CHF.01	1,961	61,447
POLYUS PJSC	COMMON STOCK RUB1.0	4,300	463,029
POONGSAN CORP	COMMON STOCK KRW5000.0	5,370	182,007
POP MART INTERNATIONAL GROUP	COMMON STOCK USD.0001	90,200	1,040,999
PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	28,326	1,065,535
POSCO DX CO LTD	COMMON STOCK KRW500.0	9,043	115,216
POSCO FUTURE M CO LTD	COMMON STOCK KRW500.0	5,584	531,034
POSCO HOLDINGS INC	COMMON STOCK KRW5000.0	12,627	2,192,354
POSCO HOLDINGS INC SPON ADR	ADR	1,480	64,173
POSCO INTERNATIONAL CORP	COMMON STOCK KRW5000.0	11,657	310,925
POSTAL SAVINGS BANK OF CHI A	COMMON STOCK CNY1.0	270,100	209,910
POSTAL SAVINGS BANK OF CHI H	COMMON STOCK CNY1.0	1,484,000	874,970
POSTE ITALIANE SPA	COMMON STOCK EUR1.0	19,230	271,211
POSTNL NV	COMMON STOCK EUR.08	140,300	151,382
POU CHEN	COMMON STOCK TWD10.0	513,520	576,773
POUND STERLING	FOREIGN CURRENCY	2,358,261	2,953,486
POWER + WATER UTILITY CO FOR	COMMON STOCK SAR10.0	15,199	221,671

POWER ASSETS HOLDINGS LTD	COMMON STOCK	271,000	1,890,872
POWER CONSTRUCTION CORP OF A	COMMON STOCK CNY1.0	105,700	78,921
POWER CORP OF CANADA	COMMON STOCK	104,912	3,270,932
POWERCHIP SEMICONDUCTOR	COMMON STOCK TWD10.0	600,000	289,829
POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.0	134,897	500,050
POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	108,267	1,200,871
POYA INTERNATIONAL CO LTD	COMMON STOCK TWD10.0	10,612	160,590
PPB GROUP BERHAD	COMMON STOCK	135,000	374,447
PRAIRIESKY ROYALTY LTD	COMMON STOCK	43,762	852,906
PRECISION DRILLING CORP	COMMON STOCK	2,800	171,170
PREMIER FOODS PLC	COMMON STOCK GBP.1	101,903	238,970
PREMIER INVESTMENTS LTD	COMMON STOCK	17,533	348,909
PREMIUM BRANDS HOLDINGS CORP	COMMON STOCK	8,200	450,880
PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.0	107,608	861,117
PRESS METAL ALUMINIUM HOLDIN	COMMON STOCK	637,300	697,576
PRESSANCE CORP	COMMON STOCK	2,400	30,343
PRESTIGE INTERNATIONAL INC	COMMON STOCK	17,600	75,779
PRIMA MARINE PCL FOREIGN	FOREIGN SH. THB1.0 A	184,200	46,551
PRIMA MEAT PACKERS LTD	COMMON STOCK	4,300	60,614
PRIMARIS REIT	REIT	18,375	197,651
PRIMARY HEALTH PROPERTIES	REIT GBP.125	216,321	252,461
PRIMAX ELECTRONICS LTD	COMMON STOCK TWD10.0	83,000	191,986
PRIO SA	COMMON STOCK	145,995	957,731
PRO MEDICUS LTD	COMMON STOCK	7,935	1,223,938
PROLOGIS PROPERTY MEXICO SA	REIT	182,521	508,340
PROMOTORA Y OPERADORA DE INF	COMMON STOCK	39,285	333,718
PROSEGUR CASH SA	COMMON STOCK EUR.02	79,951	45,700
PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	21,102	108,306
PROSUS NV	COMMON STOCK EUR.05	237,811	9,427,939
PROTECTOR FORSIKRING ASA	COMMON STOCK NOK1.0	13,528	339,658
PROXIMUS	COMMON STOCK	26,584	138,331
PRS REIT PLC/THE	REIT GBP.01	88,235	118,818
* PRUDENTIAL PLC	COMMON STOCK GBP.05	498,700	3,977,416
PRYSMIAN SPA	COMMON STOCK EUR.1	49,928	3,187,850
PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	1,138,253
PT XL AXIATA TBK	COMMON STOCK IDR100.0	769,200	107,362
PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	1,058,086
PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	325,535
PTT PCL NVDR	NVDR THB1.0	265,300	246,938
PTT PCL/FOREIGN	FOREIGN SH. THB1.0 A	1,435,240	1,335,906
PUBLIC BANK BERHAD	COMMON STOCK	2,337,305	2,382,101
PUBLIC POWER CORP	COMMON STOCK EUR2.48	41,347	528,335
PUBLICIS GROUPE	COMMON STOCK EUR.4	41,808	4,427,676
PUMA SE	COMMON STOCK	20,278	927,293
PZ CUSSONS PLC	COMMON STOCK GBP.01	36,300	36,893
Q TECHNOLOGY GROUP CO LTD	COMMON STOCK HKD.01	74,000	61,731
QANTAS AIRWAYS LTD	COMMON STOCK	146,950	814,346
QASSIM CEMENT/THE	COMMON STOCK SAR10.0	7,480	104,713

QBE INSURANCE GROUP LTD	COMMON STOCK	272,215	3,239,358
QIAGEN N.V.	COMMON STOCK EUR.01	41,090	1,831,390
QIFU TECHNOLOGY INC	ADR USD.00001	23,600	905,768
QINETIQ GROUP PLC	COMMON STOCK GBP.01	97,471	506,062
QINGHAI SALT LAKE INDUSTRY A	COMMON STOCK CNY1.0	137,100	308,776
QISDA CORP	COMMON STOCK TWD10.0	551,955	564,422
QL RESOURCES BHD	COMMON STOCK	264,780	281,727
QT GROUP OYJ	COMMON STOCK	2,948	206,715
QUALITAS CONTROLADORA SAB CV	COMMON STOCK	30,300	255,614
QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	4,039,238	203,480
QUANTA COMPUTER INC	COMMON STOCK TWD10.0	499,511	4,336,817
QUBE HOLDINGS LTD	COMMON STOCK	291,392	714,650
QUEBECOR INC CL B	COMMON STOCK	29,600	648,310
QUILTER PLC	COMMON STOCK GBP.08167	220,921	425,048
QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	27,198	988,919
RADIANCE HOLDINGS GROUP CO L	COMMON STOCK HKD.01	137,000	51,499
RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.0	90,000	538,114
RADWARE LTD	COMMON STOCK ILS.05	7,700	173,481
RAFFLES MEDICAL GROUP LTD	COMMON STOCK	157,858	98,380
RAI WAY SPA	COMMON STOCK NPV	19,337	110,129
RAIA DROGASIL SA	COMMON STOCK	218,400	774,605
RAIFFEISEN BANK INTERNATIONA	COMMON STOCK	27,381	560,776
RAINBOW ROBOTICS	COMMON STOCK KRW500.0	1,442	156,962
RAITO KOGYO CO LTD	COMMON STOCK	7,300	102,539
RAIZNEXT CORP	COMMON STOCK	6,000	59,295
RAK PROPERTIES	COMMON STOCK AED1.0	1,183,121	367,204
RAKUS CO LTD	COMMON STOCK	13,300	154,503
RAKUTEN BANK LTD	COMMON STOCK	20,100	565,633
RAKUTEN GROUP INC	COMMON STOCK	265,800	1,433,720
RAMELIUS RESOURCES LTD	COMMON STOCK	221,328	285,064
RAMI LEVY CHAIN STORES HASHI	COMMON STOCK ILS.01	1,464	99,324
RAMSAY HEALTH CARE LTD	COMMON STOCK	37,814	808,764
RANDON PARTICIPACOES SA PREF	PREFERENCE	17,000	27,232
RANDSTAD NV	COMMON STOCK EUR.1	19,619	823,539
RANK GROUP PLC	COMMON STOCK	43,628	46,959
RATCH GROUP PCL NVDR	NVDR THB10.0	133,700	117,525
RATHBONES GROUP PLC	COMMON STOCK GBP.05	9,684	201,356
RATIONAL AG	COMMON STOCK	870	741,150
RATOS AB B SHS	COMMON STOCK SEK3.15	45,969	130,333
RAYDIUM SEMICONDUCTOR CORP	COMMON STOCK TWD10.0	12,000	144,409
RB GLOBAL INC	COMMON STOCK	30,100	2,715,321
REA GROUP LTD	COMMON STOCK	9,152	1,317,077
REALORD GROUP HOLDINGS LTD	COMMON STOCK HKD.1	72,000	68,590
REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.0	85,329	1,467,654
RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	129,921	7,851,465
RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	18,974	994,167
RECRUIT HOLDINGS CO LTD	COMMON STOCK	248,500	17,310,160
REDCARE PHARMACY NV	COMMON STOCK EUR.02	2,295	313,737

REDE D OR SAO LUIZ SA	COMMON STOCK	109,998	452,442
REDEFINE PROPERTIES LTD	REIT	992,005	239,196
REDEIA CORP SA	COMMON STOCK EUR.5	73,904	1,262,705
REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.0	37,879	89,430
REECE LTD	COMMON STOCK	49,366	681,588
REGION RE LTD	REIT	206,555	264,795
REGIONAL SAB DE CV	COMMON STOCK	56,600	318,649
REGIS RESOURCES LTD	COMMON STOCK	118,206	187,600
REINET INVESTMENTS SCA	COMMON STOCK	26,808	635,266
REIT 1 LTD	REIT ILS1.0	48,764	256,825
RELIANCE WORLDWIDE CORP LTD	COMMON STOCK	131,284	407,039
RELO GROUP INC	COMMON STOCK	20,800	253,049
RELX PLC	COMMON STOCK	146,008	6,596,024
RELX PLC	COMMON STOCK	165,576	7,506,089
REMGRO LTD	COMMON STOCK	96,268	791,265
REMY COINTREAU	COMMON STOCK EUR1.6	3,991	238,476
RENAULT SA	COMMON STOCK EUR3.81	33,042	1,600,408
RENESAS ELECTRONICS CORP	COMMON STOCK	265,000	3,372,862
RENEWI PLC	COMMON STOCK GBP1.0	13,551	137,298
RENGO CO LTD	COMMON STOCK	32,500	180,312
RENISHAW PLC	COMMON STOCK GBP.2	6,246	263,503
RENOVA INC	COMMON STOCK	5,900	29,028
RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	460,323	2,287,671
REPLY SPA	COMMON STOCK EUR.13	3,836	609,332
REPSOL SA	COMMON STOCK EUR1.0	227,267	2,751,066
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1	1
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1	1
RESILIENT REIT LTD	REIT	66,746	207,843
RESOLUTE MINING LTD	COMMON STOCK	344,828	84,714
RESONA HOLDINGS INC	COMMON STOCK	390,514	2,845,117
RESONAC HOLDINGS CORP	COMMON STOCK	29,200	734,250
RESORTTRUST INC	COMMON STOCK	14,000	278,168
RESTAR CORP	COMMON STOCK	3,300	53,920
RESTAURANT BRANDS INTERN	COMMON STOCK	52,294	3,406,637
REUNERT LTD	COMMON STOCK ZAR.1	44,303	176,085
REXEL SA	COMMON STOCK EUR5.0	41,580	1,049,269
RHB BANK BHD	COMMON STOCK	240,024	347,757
RHEINMETALL AG	COMMON STOCK	7,646	4,865,300
RICHELIEU HARDWARE LTD	COMMON STOCK	9,900	268,736
RICHTER GEDEON NYRT	COMMON STOCK HUF100.0	26,273	688,757
RICHWAVE TECHNOLOGY CORP	COMMON STOCK TWD10.0	12,781	82,586
RICOH CO LTD	COMMON STOCK	115,400	1,314,868
RICOH LEASING CO LTD	COMMON STOCK	2,400	79,554
RIETER HOLDING AG REG	COMMON STOCK CHF5.0	516	48,329
RIGHTMOVE PLC	COMMON STOCK GBP.001	159,417	1,276,872
RIKEN KEIKI CO LTD	COMMON STOCK	6,400	155,020
RINGKJOEBING LANDBOBANK A/S	COMMON STOCK DKK1.0	4,765	797,355
RINNAI CORP	COMMON STOCK	18,600	382,914

RIO TINTO LTD	COMMON STOCK	67,468	4,908,451
RIO TINTO PLC	COMMON STOCK GBP.1	193,649	11,403,427
RIOCAN REAL ESTATE INVST TR	REIT	26,900	341,908
RISO KAGAKU CORP	COMMON STOCK	11,000	111,547
RIVERSTONE HOLDINGS LTD	COMMON STOCK	87,700	70,068
RIYAD BANK	COMMON STOCK SAR10.0	271,950	2,069,987
RLX TECHNOLOGY INC ADR	ADR USD.00001	104,200	225,072
ROBINSONS LAND CO	COMMON STOCK PHP1.0	644,400	147,239
ROCHE HOLDING AG BR	COMMON STOCK CHF1.0	6,026	1,796,506
ROCHE HOLDING AG GENUSSSCHEIN	COMMON STOCK	121,650	34,099,669
ROCKWOOL A/S B SHS	COMMON STOCK DKK10.0	1,475	522,596
ROGERS COMMUNICATIONS INC B	COMMON STOCK	69,522	2,136,127
ROGERS SUGAR INC	COMMON STOCK	17,400	71,018
ROHM CO LTD	COMMON STOCK	60,400	569,086
ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	34,800	629,907
ROLAND CORP	COMMON STOCK	2,100	52,070
ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	1,522,949	10,840,011
RONGSHENG PETROCHEMICAL CO A	COMMON STOCK CNY1.0	102,900	127,398
RORZE CORP	COMMON STOCK	16,000	152,213
ROSNEFT OIL CO PJSC	COMMON STOCK RUB.01	103,786	525,928
ROTORK PLC	COMMON STOCK GBP.005	149,006	585,413
ROUND ONE CORP	COMMON STOCK	29,100	238,712
ROYAL BANK OF CANADA	COMMON STOCK	241,532	29,107,444
ROYAL HOLDINGS CO LTD	COMMON STOCK	5,200	78,946
ROYAL UNIBREW	COMMON STOCK DKK2.0	8,469	594,426
RS GROUP PLC	COMMON STOCK GBP.1	99,378	846,575
RS TECHNOLOGIES CO LTD	COMMON STOCK	2,800	60,744
RUBIS	COMMON STOCK EUR1.25	16,702	410,070
RUENTEX DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	289,170	377,275
RUENTEX INDUSTRIES LTD	COMMON STOCK TWD10.0	122,574	270,193
RUMO SA	COMMON STOCK	248,250	716,794
RUN LONG CONSTRUCTION CO LTD	COMMON STOCK TWD10.0	72,600	82,619
RURAL FUNDS TRUST	REIT	71,343	76,558
RUSSEL METALS INC	COMMON STOCK	10,800	316,145
RUSSIAN RUBLE	FOREIGN CURRENCY	8,954,336	81,588
RWE AG	COMMON STOCK	115,698	3,453,454
RWS HOLDINGS PLC	COMMON STOCK GBP.01	49,524	112,202
RYMAN HEALTHCARE LTD	COMMON STOCK	100,013	263,932
RYOHIN KEIKAKU CO LTD	COMMON STOCK	49,000	1,110,917
RYOYO RYOSAN HOLDINGS INC	COMMON STOCK	6,724	104,066
S 1 CORPORATION	COMMON STOCK KRW500.0	4,547	182,745
S F HOLDING CO LTD A	COMMON STOCK CNY1.0	49,800	274,678
S FOODS INC	COMMON STOCK	3,000	52,051
S OIL CORP	COMMON STOCK KRW2500.0	9,000	336,439
S.O.I.T.E.C.	COMMON STOCK EUR2.0	4,583	410,497
S+P/TSX 60 IX FUT MAR25	XMOD 20250320	13,600	(414,867)
SAAB AB B	COMMON STOCK	60,084	1,268,935
SABIC AGRI NUTRIENTS CO	COMMON STOCK SAR10.0	43,469	1,284,148

SACYR SA	COMMON STOCK EUR1.0	77,632	255,794
SAF HOLLAND SE	COMMON STOCK EUR.01	6,234	95,374
SAFESTORE HOLDINGS PLC	REIT GBP.01	36,115	290,641
SAFRAN SA	COMMON STOCK EUR.2	61,542	13,439,074
SAGAX AB B	COMMON STOCK SEK1.75	37,137	761,178
SAGE GROUP PLC/THE	COMMON STOCK	186,106	2,938,296
SAHARA INTERNATIONAL PETROCH	COMMON STOCK SAR10.0	60,948	403,573
SAIC MOTOR CORP LTD A	COMMON STOCK CNY1.0	84,800	240,925
SAILUN GROUP CO LTD A	COMMON STOCK CNY1.0	31,100	60,993
SAINSBURY (J) PLC	COMMON STOCK	332,288	1,136,816
SAIPEM SPA	COMMON STOCK	215,267	559,279
SAIZERIYA CO LTD	COMMON STOCK	6,800	230,109
SAKAI MOVING SERVICE CO LTD	COMMON STOCK	3,800	59,502
SAKATA INX CORP	COMMON STOCK	3,700	40,570
SAKATA SEED CORP	COMMON STOCK	5,100	111,998
SAL SAUDI LOGISTICS SERVICES	COMMON STOCK SAR10.0	8,275	556,306
SALMAR ASA	COMMON STOCK NOK.25	12,360	588,695
SALVATORE FERRAGAMO SPA	COMMON STOCK EUR.1	9,188	64,411
SAM A ALUMINUM CO LTD	COMMON STOCK KRW500.0	1,083	24,518
SAM CHUN DANG PHARM CO LTD	COMMON STOCK KRW500.0	2,322	233,790
SAMHALLSBYGGNADSBOLAGET I	COMMON STOCK	256,410	105,349
SAMPO OYJ A SHS	COMMON STOCK	83,094	3,396,654
SAMPO OYJ A SHS	COMMON STOCK	9,653	391,743
SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,433	2,211,276
SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,679	1,058,871
SAMSUNG E+A CO LTD	COMMON STOCK KRW5000.0	34,049	382,204
SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.0	10,334	861,842
SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW100.0	832,905	30,058,361
SAMSUNG ELECTRONICS PREF	PREFERENCE	143,437	4,301,491
SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.0	6,170	1,500,055
SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW1000.0	101,187	775,940
SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.0	13,922	891,492
SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.0	10,079	1,692,083
SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	7,296	633,195
SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.0	7,396	216,761
SAMTY RESIDENTIAL INVESTMENT	REIT	54	31,957
SAMYANG FOODS CO LTD	COMMON STOCK KRW5000.0	718	371,082
SAN A CO LTD	COMMON STOCK	6,400	117,266
SAN AI OBBLI CO LTD	COMMON STOCK	13,100	157,979
SAN IN GODO BANK LTD/THE	COMMON STOCK	24,300	193,342
SANAN OPTOELECTRONICS CO L A	COMMON STOCK CNY1.0	114,700	191,048
SANDFIRE RESOURCES LTD	COMMON STOCK	73,330	419,673
SANDOZ GROUP AG	COMMON STOCK CHF.05	74,921	3,071,831
SANDS CHINA LTD	COMMON STOCK USD.01	448,000	1,205,363
SANDSTORM GOLD LTD	COMMON STOCK	33,600	187,835
SANDVIK AB	COMMON STOCK SEK1.2	176,562	3,168,345
SANGETSU CORP	COMMON STOCK	8,600	163,846
SANKEN ELECTRIC CO LTD	COMMON STOCK	3,900	142,388

SANKI ENGINEERING CO LTD	COMMON STOCK	6,600	131,994
SANKYO CO LTD	COMMON STOCK	38,000	514,604
SANKYU INC	COMMON STOCK	9,400	324,967
SANLAM LTD	COMMON STOCK ZAR.01	316,171	1,455,694
SANOFI	COMMON STOCK EUR2.0	201,276	19,457,583
SANRIO CO LTD	COMMON STOCK	24,600	858,424
SANSAN INC	COMMON STOCK	8,400	121,788
SANTANDER BANK POLSKA SA	COMMON STOCK PLN10.0	6,814	754,762
SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	60,800	623,087
SANTOS BRASIL PARTICIPACOES	COMMON STOCK	57,700	122,656
SANTOS LTD	COMMON STOCK	594,657	2,472,112
SANWA HOLDINGS CORP	COMMON STOCK	31,300	867,124
SANY HEAVY EQUIPMENT INTL	COMMON STOCK HKD.1	171,000	99,281
SANY HEAVY INDUSTRY CO LTD A	COMMON STOCK CNY1.0	91,100	205,403
SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	434,479
SANYO CHEMICAL INDUSTRIES	COMMON STOCK	1,400	36,535
SANYO DENKI CO LTD	COMMON STOCK	1,400	80,487
SANYO SPECIAL STEEL CO LTD	COMMON STOCK	3,200	38,891
SAO MARTINHO SA	COMMON STOCK	44,000	165,624
SAP SE	COMMON STOCK	178,434	43,653,965
SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	4,434	120,048
SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677	283,701
SAPPORO HOLDINGS LTD	COMMON STOCK	11,600	611,755
SAPUTO INC	COMMON STOCK	52,400	910,496
SARANTIS SA	COMMON STOCK EUR.78	5,024	56,602
SARTORIUS AG VORZUG	PREFERENCE	4,826	1,075,323
SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	5,153	1,004,581
SASCO	COMMON STOCK SAR10.0	13,623	230,228
SASOL LTD	COMMON STOCK	102,780	453,550
SASSEUR REAL ESTATE INVESTME	REIT	92,300	46,087
SATELLITE CHEMICAL CO LTD A	COMMON STOCK CNY1.0	34,280	88,119
SATO CORP	COMMON STOCK	4,800	66,889
SATS LTD	COMMON STOCK	180,401	481,081
SAUDI ARABIAN MINING CO	COMMON STOCK SAR10.0	238,052	3,186,782
SAUDI ARABIAN OIL CO	COMMON STOCK	633,397	4,728,479
SAUDI ARAMCO BASE OIL CO	COMMON STOCK SAR10.0	8,795	261,692
SAUDI AWWAL BANK	COMMON STOCK SAR10.0	188,463	1,687,811
SAUDI BASIC INDUSTRIES CORP	COMMON STOCK SAR10.0	160,700	2,865,519
SAUDI CEMENT	COMMON STOCK SAR10.0	12,716	144,338
SAUDI CERAMIC CO	COMMON STOCK SAR10.0	8,311	75,426
SAUDI CHEMICAL CO HOLDING	COMMON STOCK SAR1.0	70,080	172,897
SAUDI ELECTRICITY CO	COMMON STOCK SAR10.0	141,342	635,727
SAUDI GROUND SERVICES CO	COMMON STOCK SAR10.0	15,625	212,497
SAUDI IND INVESTMENT GROUP	COMMON STOCK SAR10.0	56,982	253,260
SAUDI INVESTMENT BANK/THE	COMMON STOCK SAR10.0	103,667	400,056
SAUDI KAYAN PETROCHEMICAL CO	COMMON STOCK SAR10.0	124,666	232,915
SAUDI PAPER MANUFACTURING CO	COMMON STOCK SAR10.0	24,224	418,411
SAUDI PHARMACEUTICAL INDUSTR	COMMON STOCK SAR10.0	9,973	84,803

SAUDI PUBLIC TRANSPORT CO	COMMON STOCK SAR10.0	10,389	56,515
SAUDI REAL ESTATE CO	COMMON STOCK SAR10.0	25,442	171,311
SAUDI RESEARCH + MEDIA GROUP	COMMON STOCK SAR10.0	6,106	446,891
SAUDI RIYAL	FOREIGN CURRENCY	5,092,215	1,355,250
SAUDI TADAWUL GROUP HOLDING	COMMON STOCK SAR10.0	16,260	938,193
SAUDI TELECOM CO	COMMON STOCK SAR10.0	363,056	3,864,970
SAUDIA DAIRY + FOODSTUFF CO	COMMON STOCK SAR10.0	2,701	242,827
SAVARIA CORP	COMMON STOCK	12,500	172,872
SAVILLS PLC	COMMON STOCK GBP.025	24,551	318,462
SAVOLA	COMMON STOCK SAR10.0	27,823	271,758
SAWAI GROUP HOLDINGS CO LTD	COMMON STOCK	22,200	302,627
SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,842,223	5,262,295
SBI HOLDINGS INC	COMMON STOCK	41,923	1,048,635
SBI SUMISHIN NET BANK LTD	COMMON STOCK	12,200	294,403
SBM OFFSHORE NV	COMMON STOCK EUR.25	23,807	416,903
SBS HOLDINGS INC	COMMON STOCK	3,900	58,584
SCANDIC HOTELS GROUP AB	COMMON STOCK SEK.25	28,343	175,959
SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0	11,155	147,615
SCATEC ASA	COMMON STOCK NOK.025	12,608	88,281
SCB X PCL FOREIGN	FOREIGN SH. THB10.0 A	153,825	529,281
SCENTRE GROUP	REIT	1,008,509	2,144,991
SCHAEFFLER AG	COMMON STOCK	21,056	92,463
SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	18,106	533,145
SCHIBSTED ASA CL A	COMMON STOCK NOK.5	12,759	396,186
SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	4,431	1,209,669
SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,920	1,909,284
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	93,625	23,135,987
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	726,552
SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.0	4,014	123,736
SCHOUW + CO	COMMON STOCK DKK10.0	2,188	163,647
SCHROEDERS PLC	COMMON STOCK GBP.2	162,929	656,959
SCHWEITER TECHNOLOGIES AG	COMMON STOCK CHF1.0	184	83,671
SCOR SE	COMMON STOCK	27,071	662,731
SCOUT24 SE	COMMON STOCK	13,121	1,156,143
SCREEN HOLDINGS CO LTD	COMMON STOCK	15,100	894,053
SCSK CORP	COMMON STOCK	27,900	585,768
SD GUTHRIE BHD	COMMON STOCK	536,930	593,871
SDI CORPORATION	COMMON STOCK TWD10.0	41,000	117,641
SDIC POWER HOLDINGS CO LTD A	COMMON STOCK CNY1.0	155,300	353,455
SDIPTCH AB B	COMMON STOCK SEK.025	4,200	90,370
SEA LTD ADR	ADR USD.0005	66,600	7,066,260
SEABRIDGE GOLD INC	COMMON STOCK	11,200	127,715
SEATRIUM LTD	COMMON STOCK	370,213	562,321
SEAZEN GROUP LTD	COMMON STOCK HKD.001	448,380	105,054
SEAZEN HOLDINGS CO LTD A	COMMON STOCK CNY1.0	363,168	595,060
SEB SA	COMMON STOCK EUR1.0	4,730	426,079
SECOM CO LTD	COMMON STOCK	76,000	2,570,280
SECTRA AB B SHS	COMMON STOCK	22,669	566,661

SECUNET SECURITY NETWORKS AG	COMMON STOCK	220	26,490
SECURE ENERGY SERVICES INC	COMMON STOCK	51,900	586,771
SECURITAS AB B SHS	COMMON STOCK SEK1.0	93,908	1,163,412
SEEGENE INC	COMMON STOCK KRW500.0	5,582	86,333
SEEK LTD	COMMON STOCK	65,546	912,954
SEERA GROUP HOLDING	COMMON STOCK SAR10.0	24,933	149,038
SEGA SAMMY HOLDINGS INC	COMMON STOCK	29,200	567,003
SEGRO PLC	REIT GBP.1	209,423	1,838,581
SEIBU HOLDINGS INC	COMMON STOCK	48,200	977,990
SEIKO EPSON CORP	COMMON STOCK	49,500	894,036
SEIKO GROUP CORP	COMMON STOCK	4,200	129,178
SEINO HOLDINGS CO LTD	COMMON STOCK	24,500	370,008
SEIREN CO LTD	COMMON STOCK	8,300	146,276
SEKISUI CHEMICAL CO LTD	COMMON STOCK	83,700	1,446,050
SEKISUI HOUSE LTD	COMMON STOCK	106,100	2,528,914
SEKISUI HOUSE REIT INC	REIT	976	478,545
SEKISUI JUSHI CORP	COMMON STOCK	4,400	59,443
SEMAPA SOCIEDADE DE INVESTIM	COMMON STOCK NPV	17,748	260,597
SEMBCORP INDUSTRIES LTD	COMMON STOCK	181,200	732,928
SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.0	761,814	155,343
SENDAS DISTRIBUIDORA SA	COMMON STOCK	233,020	208,623
SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	19,500	184,292
SENSHU IKEDA HOLDINGS INC	COMMON STOCK	77,200	194,612
SENSIRION HOLDING AG	COMMON STOCK	726	44,259
SEOJIN SYSTEM CO LTD	COMMON STOCK KRW500.0	4,308	76,873
SERCO GROUP PLC	COMMON STOCK GBP.02	210,578	399,166
SERCOMM CORP	COMMON STOCK TWD10.0	42,000	155,881
SERES GROUP CO L A	COMMON STOCK CNY1.0	18,100	330,336
SERIA CO LTD	COMMON STOCK	8,000	143,485
SERICA ENERGY PLC	COMMON STOCK USD.1	27,249	46,430
SES	RECEIPT	66,663	211,102
SESA SPA	COMMON STOCK	1,309	84,378
SEVEN + I HOLDINGS CO LTD	COMMON STOCK	379,700	5,959,116
SEVEN BANK LTD	COMMON STOCK	99,600	197,584
SEVERN TRENT PLC	COMMON STOCK GBP.9789	50,848	1,596,233
SEVERSTAL GDR REG S	GDR	49,935	2,996
SFA ENGINEERING CORP	COMMON STOCK KRW500.0	8,554	112,527
SFS GROUP AG	COMMON STOCK CHF.1	2,995	414,532
SG HOLDINGS CO LTD	COMMON STOCK	55,300	527,936
SG MICRO CORP A	COMMON STOCK CNY1.0	4,680	52,336
SGH LTD	COMMON STOCK	27,659	787,443
SGL CARBON SE	COMMON STOCK	14,975	62,034
SGS SA REG	COMMON STOCK CHF.04	28,415	2,849,304
SHAANXI COAL INDUSTRY CO L A	COMMON STOCK CNY1.0	172,500	548,965
SHAFTESBURY CAPITAL PLC	REIT GBP.25	223,340	350,003
SHAMAL AZ ZOUR AL OULA FOR T	COMMON STOCK	93,287	45,675
SHANDONG GOLD MINING CO LT A	COMMON STOCK CNY1.0	84,213	260,942
SHANDONG GOLD MINING CO LT H	COMMON STOCK CNY1.0	95,500	154,414

SHANDONG HUALU HENGSHENG A	COMMON STOCK CNY1.0	17,030	50,336
SHANDONG LINGLONG TYRE CO A	COMMON STOCK CNY1.0	14,000	34,555
SHANDONG NANSHAN ALUMINUM A	COMMON STOCK CNY1.0	121,400	64,941
SHANDONG SUN PAPER INDUSTR A	COMMON STOCK CNY1.0	98,400	200,210
SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY.1	424,000	251,083
SHANGHAI BAOSIGHT SOFTWARE A	COMMON STOCK CNY1.0	12,654	50,668
SHANGHAI BAOSIGHT SOFTWARE B	COMMON STOCK CNY1.0	121,493	194,996
SHANGHAI CHLOR ALKALI CHEM B	COMMON STOCK CNY1.0	59,700	36,178
SHANGHAI ELECTRIC GRP CO L A	COMMON STOCK CNY1.0	88,400	98,133
SHANGHAI FOSUN PHARMACEUTI A	COMMON STOCK CNY1.0	16,700	56,793
SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000	169,187
SHANGHAI INTERNATIONAL AIR A	COMMON STOCK CNY1.0	8,000	37,381
SHANGHAI M+G STATIONERY IN A	COMMON STOCK CNY1.0	10,000	41,371
SHANGHAI PHARMACEUTICALS A	COMMON STOCK CNY1.0	20,900	60,063
SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	320,701
SHANGHAI PUDONG DEVEL BANK A	COMMON STOCK CNY1.0	355,500	500,468
SHANGHAI PUTAILAI NEW ENER A	COMMON STOCK CNY1.0	20,590	44,800
SHANGHAI RAAS BLOOD PRODUC A	COMMON STOCK CNY1.0	187,400	185,365
SHANGHAI UNITED IMAGING HE A	COMMON STOCK CNY1.0	13,483	233,074
SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	191,595	130,723
SHANJIN INTERNATIONAL GOLD A	COMMON STOCK CNY1.0	66,100	139,134
SHANXI COKING COAL ENERGY A	COMMON STOCK CNY1.0	105,000	118,354
SHANXI LU AN ENVIRONMENTAL A	COMMON STOCK CNY1.0	51,700	101,533
SHANXI XINGHUACUN FEN WINE A	COMMON STOCK CNY1.0	12,380	311,591
SHAPIR ENGINEERING AND INDUS	COMMON STOCK	22,089	165,623
SHARP CORP	COMMON STOCK	40,200	249,765
SHELL PLC	COMMON STOCK EUR.07	1,055,746	32,786,983
SHENG SIONG GROUP LTD	COMMON STOCK	114,200	137,279
SHENGYI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	24,799	81,571
SHENNAN CIRCUITS CO LTD A	COMMON STOCK CNY1.0	5,180	88,573
SHENWAN HONGYUAN GROUP CO A	COMMON STOCK CNY1.0	186,900	136,735
SHENZHEN CAPCHEM TECHNOLOG A	COMMON STOCK CNY1.0	7,560	38,722
SHENZHEN ENERGY GROUP CO L A	COMMON STOCK CNY1.0	121,035	107,285
SHENZHEN INOVANCE TECHNOLO A	COMMON STOCK CNY1.0	27,150	217,364
SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	283,486	264,584
SHENZHEN INVESTMENT LTD	COMMON STOCK	818,883	91,714
SHENZHEN MINDRAY BIO MEDIC A	COMMON STOCK CNY1.0	12,400	432,467
SHENZHEN NEW INDUSTRIES BI A	COMMON STOCK CNY1.0	15,600	151,216
SHENZHEN TRANSSION HOLDING A	COMMON STOCK CNY1.0	9,412	122,279
SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	156,400	1,248,309
SHIBAURA MACHINE CO LTD	COMMON STOCK	3,300	74,598
SHIBAURA MECHATRONICS CORP	COMMON STOCK	2,700	134,607
SHIBUYA CORPORATION	COMMON STOCK	1,900	46,175
SHIFT INC	COMMON STOCK	2,500	286,626
SHIGA BANK LTD/THE	COMMON STOCK	7,300	182,619
SHIHLIN ELECTRIC + ENGINEER	COMMON STOCK TWD10.0	39,000	227,655
SHIKOKU ELECTRIC POWER CO	COMMON STOCK	26,400	206,072
SHIKOKU KASEI HOLDINGS CORP	COMMON STOCK	8,000	104,541

SHIKUN + BINUI LTD	COMMON STOCK ILS1.0	46,228	170,010
SHIMADZU CORP	COMMON STOCK	47,900	1,347,905
SHIMAMURA CO LTD	COMMON STOCK	8,200	457,928
SHIMANO INC	COMMON STOCK	13,600	1,836,814
SHIMIZU CORP	COMMON STOCK	93,200	737,258
SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	314,700	10,419,327
SHIN ETSU POLYMER CO LTD	COMMON STOCK	7,700	80,764
SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.0	2,283,779	820,115
SHIN POONG PHARMACEUTICAL CO	COMMON STOCK KRW500.0	4,180	29,233
SHIN ZU SHING CO LTD	COMMON STOCK TWD10.0	26,830	171,351
SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.0	82,496	2,645,145
SHINKONG SYNTHETIC FIBERS	COMMON STOCK TWD10.0	193,000	86,649
SHINMAYWA INDUSTRIES LTD	COMMON STOCK	8,800	77,356
SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	147,376
SHINSUNG DELTA TECH CO LTD	COMMON STOCK KRW500.0	3,510	275,921
SHIONOGI + CO LTD	COMMON STOCK	144,000	2,019,939
SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	15,000	210,481
SHISEIDO CO LTD	COMMON STOCK	75,300	1,338,845
SHIZUOKA FINANCIAL GROUP INC	COMMON STOCK	78,000	631,901
SHIZUOKA GAS CO LTD	COMMON STOCK	7,900	53,796
SHO BOND HOLDINGS CO LTD	COMMON STOCK	7,000	231,392
SHOCHIKU CO LTD	COMMON STOCK	1,600	111,296
SHOEI CO LTD	COMMON STOCK	8,000	114,016
SHOEI FOODS CORP	COMMON STOCK	2,100	53,758
SHOPIFY INC CLASS A	COMMON STOCK	209,700	22,307,053
SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	89,817	1,401,754
SHOUCHENG HOLDINGS LTD	COMMON STOCK	720,800	100,215
SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	523,066	169,014
SHUFERSAL LTD	COMMON STOCK ILS.1	31,646	329,605
SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	62,000
SHURGARD SELF STORAGE LTD	REIT	4,523	167,944
SIA ENGINEERING CO LTD	COMMON STOCK	51,300	89,141
SIAM CEMENT PCL NVDR	NVDR THB1.0	67,100	330,779
SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900	379,090
SIBANYE STILLWATER LTD	COMMON STOCK	477,879	379,366
SICHUAN CHUANTOU ENERGY CO A	COMMON STOCK CNY1.0	125,221	295,823
SICHUAN KELUN PHARMACEUTIC A	COMMON STOCK CNY1.0	15,700	64,318
SICHUAN ROAD+BRIDGE GROUP A	COMMON STOCK CNY1.0	67,900	67,631
SIEGFRIED HOLDING AG REG	COMMON STOCK CHF14.6	1,059	1,151,576
SIEMENS AG REG	COMMON STOCK	129,688	25,317,174
SIEMENS ENERGY AG	COMMON STOCK	113,277	5,908,882
SIEMENS HEALTHINEERS AG	COMMON STOCK	36,578	1,938,729
SIENNA SENIOR LIVING INC	COMMON STOCK	12,400	134,674
SIG GROUP AG	COMMON STOCK CHF.01	54,398	1,072,837
SIGMA HEALTHCARE LTD	COMMON STOCK	199,334	322,420
SIGNIFY NV	COMMON STOCK EUR.01	26,226	585,501
SIGURD MICROELECTRONICS CORP	COMMON STOCK TWD10.0	65,000	133,458
SIHUAN PHARMACEUTICAL HLDGS	COMMON STOCK HKD.01	905,000	76,893

SIKA AG REG	COMMON STOCK CHF.01	25,241	6,006,825
SILERGY CORP	COMMON STOCK TWD2.5	61,000	752,268
SILICON INTEGRATED SYSTEMS	COMMON STOCK TWD10.0	59,800	129,455
SILTRONIC AG	COMMON STOCK	3,600	173,037
SILVERCORP METALS INC	COMMON STOCK	31,400	94,318
SILVERCREST METALS INC	COMMON STOCK	23,300	212,393
SIME DARBY BERHAD	COMMON STOCK	534,155	281,730
SIME DARBY PROPERTY BHD	COMMON STOCK	534,155	202,207
SIMPAR SA	COMMON STOCK	91,300	51,839
SIMPLEX HOLDINGS INC	COMMON STOCK	6,000	94,243
SIMPLO TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	31,000	374,541
SIMS LTD	COMMON STOCK	31,701	233,951
SINAD HOLDING CO	COMMON STOCK SAR10.0	10,504	38,299
SINBON ELECTRONICS CO LTD	COMMON STOCK TWD10.0	40,000	318,808
SINCH AB	COMMON STOCK SEK.1	122,244	227,984
SINGAPORE AIRLINES LTD	COMMON STOCK	254,100	1,195,585
SINGAPORE DOLLAR	FOREIGN CURRENCY	1,054,112	772,696
SINGAPORE EXCHANGE LTD	COMMON STOCK	172,300	1,607,173
SINGAPORE POST LTD	COMMON STOCK	122,900	47,750
SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	932,006
SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	1,511,890	3,407,583
SINO AMERICAN SILICON PRODUC	COMMON STOCK TWD10.0	91,013	372,821
SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,882,495	775,492
SINO LAND CO	COMMON STOCK	626,354	632,970
SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	88,265
SINOPAC FINANCIAL HOLDINGS	COMMON STOCK TWD10.0	2,199,937	1,532,168
SINOPEC ENGINEERING GROUP H	COMMON STOCK CNY1.0	239,500	207,498
SINOPEC KANTONS HOLDINGS	COMMON STOCK HKD.1	184,000	116,067
SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	245,200	672,347
SINOTRUK HONG KONG LTD	COMMON STOCK	106,000	311,125
SIRIUS REAL ESTATE LTD	REIT	312,070	306,077
SISTEMA PJSC REG S SPONS GDR	GDR	41,127	185,072
SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	238,000	634,221
SITEMINDER LTD	COMMON STOCK	36,768	137,112
SITRONIX TECHNOLOGY CORP	COMMON STOCK TWD10.0	19,000	122,921
SIXT SE	COMMON STOCK	2,323	188,994
SIXT SE PRFD	PREFERENCE	3,127	187,294
SJM HOLDINGS LTD	COMMON STOCK	440,000	152,370
SK BIOPHARMACEUTICALS CO LTD	COMMON STOCK KRW500.0	5,344	402,759
SK BIOSCIENCE CO LTD	COMMON STOCK KRW500.0	3,231	109,602
SK CHEMICALS CO LTD	COMMON STOCK KRW5000.0	1,523	45,779
SK DISCOVERY CO LTD	COMMON STOCK KRW5000.0	3,907	102,915
SK HYNIX INC	COMMON STOCK KRW5000.0	94,542	10,727,882
SK IE TECHNOLOGY CO LTD	COMMON STOCK KRW1000.0	4,213	64,418
SK INC	COMMON STOCK KRW200.0	8,326	742,666
SK INNOVATION CO LTD	COMMON STOCK KRW5000.0	11,054	839,888
SK NETWORKS CO LTD	COMMON STOCK KRW2500.0	38,023	106,394
SK SQUARE CO LTD	COMMON STOCK KRW500.0	16,707	881,706

SK TELECOM	COMMON STOCK KRW100.0	7,109	266,517
SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	283,171	3,885,288
SKANSKA AB B SHS	COMMON STOCK	65,788	1,385,139
SKC CO LTD	COMMON STOCK KRW5000.0	5,904	414,323
SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,286,251
SKISTAR AB	COMMON STOCK SEK.5	7,739	114,397
SKY PERFECT JSAT HOLDINGS	COMMON STOCK	22,600	129,321
SKYLARK HOLDINGS CO LTD	COMMON STOCK	49,800	774,062
SKYWORTH GROUP LTD	COMMON STOCK HKD.1	241,428	98,524
SLATE GROCERY REIT CL U	REIT	4,800	46,191
SLC AGRICOLA SA	COMMON STOCK	27,588	77,937
SM ENTERTAINMENT CO LTD	COMMON STOCK KRW500.0	3,177	161,905
SM INVESTMENTS CORP	COMMON STOCK PHP10.0	54,195	840,399
SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	850,606
SMA SOLAR TECHNOLOGY AG	COMMON STOCK	3,276	45,990
SMARTCENTRES REAL ESTATE INV	REIT	12,500	212,592
SMARTFIT ORDINARY	COMMON STOCK	42,800	117,252
SMARTFIT ESCOLA DE GINASTICA E	RIGHT	803	112
SMARTGROUP CORP LTD	COMMON STOCK	23,025	110,415
SMARTONE TELECOMMUNICATIONS	COMMON STOCK HKD.1	61,310	32,597
SMC CORP	COMMON STOCK	10,300	4,015,422
SMITH + NEPHEW PLC	COMMON STOCK USD.2	164,902	2,027,427
SMITHS GROUP PLC	COMMON STOCK GBP.375	66,027	1,416,440
SMOORE INTERNATIONAL HOLDING	COMMON STOCK USD.01	302,000	517,073
SMS CO LTD	COMMON STOCK	12,800	126,962
SNAM SPA	COMMON STOCK	243,533	1,078,567
SOCIETE BIC SA	COMMON STOCK EUR3.82	4,276	282,516
SOCIETE GENERALE SA	COMMON STOCK EUR1.25	123,644	3,460,733
SOCIONEXT INC	COMMON STOCK	31,000	487,515
SODEXO SA	COMMON STOCK EUR4.0	16,546	1,362,839
SOFINA	COMMON STOCK	2,760	624,249
SOFTBANK CORP	COMMON STOCK	4,585,000	5,772,262
SOFTBANK GROUP CORP	COMMON STOCK	173,000	9,949,845
SOFTCAT PLC	COMMON STOCK GBP.0005	20,224	384,586
SOFTCHOICE CORP	COMMON STOCK	3,300	55,620
SOFTWAREONE HOLDING AG	COMMON STOCK CHF.01	19,821	133,571
SOHGO SECURITY SERVICES CO	COMMON STOCK	63,500	435,404
SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	41,971
SOJITZ CORP	COMMON STOCK	40,460	825,737
SOL	FOREIGN CURRENCY	47,634	12,679
SOLAR APPLIED MATERIALS TECH	COMMON STOCK TWD10.0	80,000	152,342
SOLARIA ENERGIA Y MEDIO AMBI	COMMON STOCK EUR.01	10,667	86,322
SOLUM CO LTD	COMMON STOCK KRW500.0	7,167	93,428
SOLUS ADVANCED MATERIALS CO	COMMON STOCK KRW100.0	4,774	26,224
SOLVAY SA	COMMON STOCK EUR15.0	12,908	416,541
SOMPO HOLDINGS INC	COMMON STOCK	162,000	4,293,231
SONAE	COMMON STOCK EUR1.0	168,952	159,906
SONIC HEALTHCARE LTD	COMMON STOCK	88,339	1,474,478

SONOVA HOLDING AG REG	COMMON STOCK CHF.05	9,304	3,032,939
SONY GROUP CORP	COMMON STOCK	1,082,500	22,895,633
SOOP CO LTD	COMMON STOCK KRW500.0	2,161	133,404
SOPRA STERIA GROUP	COMMON STOCK EUR1.0	2,616	463,264
SOSILA LOGISTICS REIT INC	REIT	220	147,356
SOTETSU HOLDINGS INC	COMMON STOCK	12,700	200,916
SOULBRAIN CO LTD/NEW	COMMON STOCK KRW500.0	661	74,184
SOUTH AFRICAN RAND	FOREIGN CURRENCY	15,319,771	811,859
SOUTH BOW CORP	COMMON STOCK NPV	37,255	878,661
SOUTH KOREAN WON	FOREIGN CURRENCY	15,170,700	10,305
SOUTH32 LTD	COMMON STOCK	142,247	299,173
SOUTH32 LTD	COMMON STOCK	644,058	1,359,720
SOUTHERN COPPER CORP	COMMON STOCK USD.01	15,738	1,434,204
SOUTHERN PROVINCE CEMENT CO	COMMON STOCK SAR10.0	11,635	106,831
SP SETIA BERHAD	PREFERRED STOCK VAR	137,168	20,860
SP SETIA BHD	COMMON STOCK	204,729	66,919
SPACE42 PLC	COMMON STOCK AED.1	448,910	244,434
SPAR GROUP LIMITED/THE	COMMON STOCK	33,105	256,296
SPAR NORD BANK A/S	COMMON STOCK DKK10.0	14,776	422,535
SPAREBANK 1 NORD NORGE	COMMON STOCK NOK18.0	18,546	201,685
SPAREBANK 1 OESTLANDET	COMMON STOCK NOK50.0	7,489	103,956
SPAREBANK 1 SMN	COMMON STOCK NOK20.0	23,958	361,532
SPAREBANK 1 SOR NORGE ASA	COMMON STOCK NOK25.0	33,152	428,762
SPARK NEW ZEALAND LTD	COMMON STOCK	452,757	748,913
SPECTRIS PLC	COMMON STOCK GBP.05	16,939	529,688
SPIE SA	COMMON STOCK EUR.47	24,676	765,284
SPIN MASTER CORP SUB VTG SHR	COMMON STOCK	4,500	105,976
SPIRAX GROUP PLC	COMMON STOCK	14,200	1,212,203
SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	47,480	134,276
SPIRENT COMMUNICATIONS PLC	COMMON STOCK	104,985	232,352
SPORTON INTERNATIONAL INC	COMMON STOCK TWD10.0	16,537	104,243
SPORTS TOTO BHD	COMMON STOCK	310,150	103,354
SPOTIFY TECHNOLOGY SA	COMMON STOCK	26,700	11,945,046
SPRING AIRLINES CO LTD A	COMMON STOCK CNY1.0	45,900	362,186
SPROTT INC	COMMON STOCK	4,110	173,093
SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	14,600	567,870
SRI TRANG AGRO INDS PCL NVDR	NVDR THB1.0	54,100	28,738
SRISAWADCORP PCL FOREIGN	FOREIGN SH. THB1.0 A	215,963	263,882
SSAB AB B SHARES	COMMON STOCK	110,437	438,679
SSAB AB A SHARES	COMMON STOCK	5,559	22,618
SSE PLC	COMMON STOCK GBP.5	200,808	4,031,643
SSP GROUP PLC	COMMON STOCK GBP.01085	144,662	325,750
SSR MINING INC	COMMON STOCK	37,425	261,262
SSY GROUP LTD	COMMON STOCK HKD.02	418,000	192,105
ST JAMES S PLACE PLC	COMMON STOCK GBP.15	109,776	1,189,294
STABILUS SE	COMMON STOCK EUR.01	4,427	139,055

STADLER RAIL AG	COMMON STOCK CHF.2	10,512	230,798
STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	234,775	2,759,073
STANDARD CHARTERED PLC	COMMON STOCK USD.5	367,634	4,530,616
STANDARD FOODS CORP	COMMON STOCK TWD10.0	93,000	103,820
STANLEY ELECTRIC CO LTD	COMMON STOCK	24,000	394,165
STANMORE RESOURCES LTD	COMMON STOCK	43,390	80,589
STANTEC INC	COMMON STOCK	19,200	1,505,615
STAR ASIA INVESTMENT CORPORA	REIT	495	162,123
STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	404,688	47,380
STAR MICRONICS CO LTD	COMMON STOCK	5,700	67,913
STARHILL GLOBAL REIT	REIT	275,614	101,000
STARHUB LTD	COMMON STOCK	139,000	123,447
STARTS CORP INC	COMMON STOCK	5,500	132,091
STATE BANK OF INDI GDR REG S	GDR	13,079	1,208,650
STEADFAST GROUP LTD	COMMON STOCK	176,791	634,957
STELLA INTERNATIONAL	COMMON STOCK HKD.1	74,000	155,470
STELLA JONES INC	COMMON STOCK	11,200	554,393
STELLANTIS NV	COMMON STOCK EUR.01	178,844	2,342,097
STELLANTIS NV	COMMON STOCK EUR.01	146,396	1,908,557
STHREE PLC	COMMON STOCK GBP.01	21,475	79,387
STMICROELECTRONICS NV	COMMON STOCK EUR1.04	119,107	2,969,815
STO SE + CO. KGAA PREF SHRS	PREFERENCE	431	47,737
STOCKLAND	REIT	453,309	1,348,896
STOLT NIELSEN LTD	COMMON STOCK USD1.0	9,685	246,973
STONEWEG EUROPEAN REAL ESTAT	REIT	52,100	85,242
STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	96,130	972,709
STOREBRAND ASA	COMMON STOCK NOK5.0	87,522	934,687
STORSKOGEN GROUP AB B	COMMON STOCK SEK.0005	232,687	242,230
STRATEC SE	COMMON STOCK	1,233	38,063
STRAUMANN HOLDING AG REG	COMMON STOCK CHF.01	20,634	2,593,149
STRAUSS GROUP LTD	COMMON STOCK ILS1.0	11,603	219,599
STRIKE CO LTD	COMMON STOCK	1,800	41,873
STROEER SE + CO KGAA	COMMON STOCK	5,275	251,571
STT MSCI INDIA INDEX NL CTF	ZVI81	3,874,993	319,919,386
STT MSCI TURKEY INDEX NL CTF	ZVT21	335,083	12,992,489
SUBARU CORP	COMMON STOCK	114,400	2,018,294
SUBSEA 7 SA	COMMON STOCK USD2.0	54,414	863,399
SUEDZUCKER AG	COMMON STOCK	12,810	137,801
SUGI HOLDINGS CO LTD	COMMON STOCK	17,700	277,401
SULZER AG REG	COMMON STOCK CHF.01	3,203	462,666
SUMBER ALFARIA TRIJAYA TBK P	COMMON STOCK IDR10.0	1,868,900	330,371
SUMCO CORP	COMMON STOCK	66,400	492,481
SUMITOMO BAKELITE CO LTD	COMMON STOCK	12,400	300,877
SUMITOMO CHEMICAL CO LTD	COMMON STOCK	251,400	552,903
SUMITOMO CORP	COMMON STOCK	191,600	4,124,313
SUMITOMO DENSETSU CO LTD	COMMON STOCK	2,700	84,053

SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	134,600	2,403,977
SUMITOMO FORESTRY CO LTD	COMMON STOCK	27,300	919,768
SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	18,700	380,370
SUMITOMO METAL MINING CO LTD	COMMON STOCK	43,400	986,882
SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	648,362	15,631,639
SUMITOMO MITSUI TRUST GROUP	COMMON STOCK	119,600	2,810,703
SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	6,200	129,894
SUMITOMO PHARMA CO LTD	COMMON STOCK	31,000	109,894
SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	51,200	1,587,831
SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	32,053	359,996
SUMITOMO WAREHOUSE CO LTD	COMMON STOCK	9,300	165,263
SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	4,430,158	134,432
SUMMIT REAL ESTATE HOLDING	REIT ILS1.0	14,048	215,907
SUN HUNG KAI PROPERTIES	COMMON STOCK	262,802	2,525,527
SUN LIFE FINANCIAL INC	COMMON STOCK	97,497	5,785,961
SUNAC CHINA HOLDINGS LTD	COMMON STOCK HKD.1	1,211,000	361,681
SUNAC SERVICES HOLDINGS LTD	COMMON STOCK HKD.01	106,000	22,652
SUNCOR ENERGY INC	COMMON STOCK	224,923	8,024,474
SUNCORP GROUP LTD	COMMON STOCK	232,030	2,724,151
SUNDRUG CO LTD	COMMON STOCK	12,300	314,310
SUNEVISION HOLDINGS	COMMON STOCK HKD.1	124,000	68,162
SUNGEEL HITECH CO LTD	COMMON STOCK KRW500.0	1,319	31,629
SUNGROW POWER SUPPLY CO LT A	COMMON STOCK CNY1.0	20,860	210,603
SUNNY OPTICAL TECH	COMMON STOCK HKD.1	130,900	1,160,212
SUNONWEALTH ELECTRIC MACHINE	COMMON STOCK TWD10.0	33,000	97,906
SUNOPTA INC	COMMON STOCK	12,700	98,018
SUNPLUS TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	156,000	145,063
SUNTEC REIT	REIT	286,000	245,243
SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	27,400	870,761
SUNWODA ELECTRONIC CO LTD A	COMMON STOCK CNY1.0	16,500	50,326
SUPALAI PCL NVDR	NVDR THB1.0	433,700	231,695
SUPER GROUP LTD	COMMON STOCK ZAR1.0	49,637	77,599
SUPER RETAIL GROUP LTD	COMMON STOCK	21,866	204,993
SUPERIOR PLUS CORP	COMMON STOCK	44,400	197,272
SUPERMARKET INCOME REIT PLC	REIT GBP.01	267,022	227,380
SUPREME ELECTRONICS CO LTD	COMMON STOCK TWD10.0	112,000	202,196
SURGICAL SCIENCE SWEDEN AB	COMMON STOCK SEK.25	16,130	227,560
SURGUTNEFTEGAS PREFERENCE	PREFERENCE	1,031,300	608,256
SURGUTNEFTEGAZ SP ADR PREF	ADR	34,310	155,964
SURUGA BANK LTD	COMMON STOCK	33,100	237,690
SUSS MICROTEC SE	COMMON STOCK	3,607	181,908
SUSTAINED INFRASTRUCTURE HOL	COMMON STOCK SAR10.0	6,782	57,759
SUZANO SA	COMMON STOCK	126,107	1,272,034
SUZANO SA SPON ADR	ADR	12,712	128,645
SUZHOU DONGSHAN PRECISION A	COMMON STOCK CNY1.0	17,600	70,273
SUZHOU MAXWELL TECHNOLOGIE A	COMMON STOCK CNY1.0	2,560	36,809
SUZUKEN CO LTD	COMMON STOCK	12,000	360,119
SUZUKI MOTOR CORP	COMMON STOCK	269,200	3,057,360

SVENSKA CELLULOSA AB SCA B	COMMON STOCK	99,646	1,266,122
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	260,735	2,697,037
SVITZER GROUP A/S	COMMON STOCK DKK10.0	2,870	89,843
SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	5,705	1,038,223
SWECO AB B SHS	COMMON STOCK SEK1.0	38,391	572,056
SWEDBANK AB A SHARES	COMMON STOCK	152,413	3,010,296
SWEDISH KRONA	FOREIGN CURRENCY	4,680,666	423,618
SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	32,672	939,960
SWIRE PACIFIC LTD CL A	COMMON STOCK	88,500	802,635
SWISS FRANC	FOREIGN CURRENCY	599,986	662,054
SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1	5,293	4,082,585
SWISS PRIME SITE REG	COMMON STOCK CHF2.0	14,916	1,625,577
SWISS RE AG	COMMON STOCK CHF.1	54,201	7,837,127
SWISSCOM AG REG	COMMON STOCK CHF1.0	4,735	2,633,738
SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2	2,418	927,216
SY HOLDINGS GROUP LTD	COMMON STOCK HKD.01	56,000	51,545
SYDBANK A/S	COMMON STOCK DKK10.0	10,598	559,191
SYENSQO SA	COMMON STOCK	12,908	944,460
SYMRISE AG	COMMON STOCK	24,766	2,632,226
SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.0	290,150	626,083
SYSMEX CORP	COMMON STOCK	93,900	1,724,946
SYSTEMPRO CO LTD	COMMON STOCK	57,600	132,144
T HASEGAWA CO LTD	COMMON STOCK	6,800	133,139
T+D HOLDINGS INC	COMMON STOCK	92,900	1,696,808
TA CHEN STAINLESS PIPE CO	COMMON STOCK TWD10.0	362,454	333,571
TA YA ELECTRIC WIRE + CABLE	COMMON STOCK TWD10.0	165,900	223,667
TAALEEM HOLDINGS PSC	COMMON STOCK AED1.0	265,471	285,500
TABCORP HOLDINGS LTD	COMMON STOCK	373,810	130,529
TADANO LTD	COMMON STOCK	16,300	117,646
TAG IMMOBILIEN AG	COMMON STOCK	34,393	510,770
TAICHUNG COMMERCIAL BANK	COMMON STOCK TWD10.0	741,635	423,734
TAIDOC TECHNOLOGY CORP	COMMON STOCK TWD10.0	7,000	31,054
TAIHEI DENGYO KAISHA LTD	COMMON STOCK	2,400	76,412
TAIHEIYO CEMENT CORP	COMMON STOCK	19,300	435,136
TAIKISHA LTD	COMMON STOCK	4,500	142,193
TAIMED BIOLOGICS INC	COMMON STOCK TWD10.0	56,351	147,521
TAINAN SPINNING	COMMON STOCK TWD10.0	184,000	78,721
TAISEI CORP	COMMON STOCK	32,900	1,382,407
TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.0	2,274,675	1,204,114
TAIWAN ASIA SEMICONDUCTOR CO	COMMON STOCK TWD10.0	69,000	62,024
TAIWAN BUSINESS BANK	COMMON STOCK TWD10.0	1,351,678	611,614
TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,944,907	1,438,251
TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.0	141,000	219,499
TAIWAN GLASS IND CORP	COMMON STOCK TWD10.0	302,084	150,592
TAIWAN HIGH SPEED RAIL CORP	COMMON STOCK TWD10.0	432,000	366,162
TAIWAN HON CHUAN ENTERPRISE	COMMON STOCK TWD10.0	37,822	169,888

TAIWAN MASK CORPORATION	COMMON STOCK TWD10.0	67,000	100,220
TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.0	303,528	1,049,755
TAIWAN PAIHO LTD	COMMON STOCK TWD10.0	44,389	92,402
TAIWAN SECOM	COMMON STOCK TWD10.0	84,261	317,022
TAIWAN SEMICONDUCTOR CO LTD	COMMON STOCK TWD10.0	48,000	77,771
TAIWAN SEMICONDUCTOR	COMMON STOCK TWD10.0	4,282,063	139,824,397
TAIWAN SURFACE MOUNTING TECH	COMMON STOCK TWD10.0	82,000	271,622
TAIWAN TEA CORP	COMMON STOCK TWD10.0	421,607	258,030
TAIWAN UNION TECHNOLOGY CORP	COMMON STOCK TWD10.0	56,000	289,317
TAIYO HOLDINGS CO LTD	COMMON STOCK	6,400	165,570
TAIYO YUDEN CO LTD	COMMON STOCK	19,800	281,083
TAKARA BIO INC	COMMON STOCK	8,900	59,025
TAKARA HOLDINGS INC	COMMON STOCK	25,400	218,103
TAKARA LEBEN REAL ESTATE INV	REIT	224	123,465
TAKARA STANDARD CO LTD	COMMON STOCK	5,000	53,473
TAKASAGO THERMAL ENGINEERING	COMMON STOCK	8,100	327,551
TAKASHIMAYA CO LTD	COMMON STOCK	53,000	421,229
TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	251,133	6,665,661
TAKEUCHI MFG CO LTD	COMMON STOCK	5,800	181,426
TAKKT AG	COMMON STOCK	7,162	57,118
TAKUMA CO LTD	COMMON STOCK	12,100	126,922
TAL EDUCATION GROUP ADR	ADR	76,500	766,530
TALANX AG	COMMON STOCK	9,558	813,085
TALGO SA	COMMON STOCK EUR.301	13,994	48,689
TAMA HOME CO LTD	COMMON STOCK	7,300	164,673
TAMARACK VALLEY ENERGY LTD	COMMON STOCK	68,400	227,810
TAMBURI INVESTMENT PARTNERS	COMMON STOCK NPV	20,287	176,250
TAMRON CO LTD	COMMON STOCK	5,800	163,704
TARGET HEALTHCARE REIT PLC	REIT GBP.01	105,032	110,348
TATE + LYLE PLC	COMMON STOCK	68,549	555,635
TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	1,656,801
TATUNG CO LTD	COMMON STOCK TWD10.0	297,000	432,888
TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.0	260,209	236,671
TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	926,760
TBC BANK GROUP PLC	COMMON STOCK GBP.01	8,178	319,549
TBEA CO LTD A	COMMON STOCK CNY1.0	49,010	85,422
TBS HOLDINGS INC	COMMON STOCK	5,900	150,067
TC ENERGY CORP	COMMON STOCK	177,775	8,280,592
TCC GROUP HOLDINGS CO LTD	COMMON STOCK TWD10.0	1,165,494	1,125,568
TCC STEEL	COMMON STOCK KRW1000.0	2,951	53,437
TCI CO LTD	COMMON STOCK TWD10.0	16,085	60,236
TCL ELECTRONICS HOLDINGS LTD	COMMON STOCK HKD1.0	146,533	119,785
TCL TECHNOLOGY GROUP CORP A	COMMON STOCK CNY1.0	162,250	111,676
TCL ZHONGHUAN RENEWABLE EN A	COMMON STOCK CNY1.0	38,125	46,251
TDK CORP	COMMON STOCK	354,500	4,568,158
TEAMVIEWER SE	COMMON STOCK	27,204	268,706
TECAN GROUP AG REG	COMMON STOCK CHF.1	2,918	650,017
TECHMATRIX CORPORATION	COMMON STOCK	6,000	90,259

TECHNIP ENERGIES NV	COMMON STOCK EUR.01	25,832	687,579
TECHNOGYM SPA	COMMON STOCK	22,111	239,263
TECHNOLOGY ONE LTD	COMMON STOCK	46,298	894,580
TECHNOPRO HOLDINGS INC	COMMON STOCK	18,300	342,228
TECHNOPROBE SPA	COMMON STOCK	12,438	73,993
TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	252,500	3,331,799
TECK RESOURCES LTD CLS B	COMMON STOCK	84,361	3,418,550
TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	8,664	100,840
TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.0	423,775	672,540
TEIJIN LTD	COMMON STOCK	33,200	280,692
TELE2 AB B SHS	COMMON STOCK SEK1.25	91,136	901,267
TELECOM ITALIA SPA	COMMON STOCK	1,517,283	387,445
TELECOM PLUS PLC	COMMON STOCK	15,885	341,701
TELEFONICA BRASIL S.A.	COMMON STOCK	78,448	593,219
TELEFONICA SA	COMMON STOCK EUR1.0	893,301	3,641,777
TELEKOM MALAYSIA BHD	COMMON STOCK	476,328	707,961
TELENOR ASA	COMMON STOCK NOK6.0	118,313	1,322,176
TELEPERFORMANCE	COMMON STOCK EUR2.5	11,100	951,721
TELIA CO AB	COMMON STOCK SEK3.2	449,148	1,249,518
TELIX PHARMACEUTICALS LTD	COMMON STOCK	47,852	726,873
TELKOM INDONESIA PERSERO TBK	COMMON STOCK IDR50.0	9,240,000	1,549,918
TELKOM SA SOC LTD	COMMON STOCK ZAR10.0	56,670	105,021
TELSTRA GROUP LTD	COMMON STOCK	731,079	1,812,474
TELUS CORP	COMMON STOCK	95,179	1,289,834
TEMENOS AG REG	COMMON STOCK CHF5.0	12,094	853,295
TEMPLE + WEBSTER GROUP LTD	COMMON STOCK	7,639	61,979
TENAGA NASIONAL BHD	COMMON STOCK	495,905	1,657,650
TENARIS SA	COMMON STOCK USD1.0	79,787	1,492,933
TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	1,134,300	60,891,625
TENCENT MUSIC ENTERTAINM ADR	ADR USD.000083	131,400	1,491,390
TERNA ENERGY SA	COMMON STOCK EUR.3	1,597	32,975
TERNA RETE ELETTRICA NAZIONA	COMMON STOCK EUR.22	253,698	2,001,807
TERUMO CORP	COMMON STOCK	245,600	4,731,689
TESCO PLC	COMMON STOCK	1,291,488	5,947,178
TESSENDERLO GROUP	COMMON STOCK	3,085	60,379
TEST RESEARCH INC	COMMON STOCK TWD10.0	28,812	106,953
TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1	116,549	2,591,257
TEVA PHARMACEUTICAL SP ADR	ADR	93,311	2,056,574
TFI INTERNATIONAL INC	COMMON STOCK	15,200	2,052,877
TGS ASA	COMMON STOCK NOK.25	37,471	374,529
THAI OIL PCL FOREIGN	FOREIGN SH. THB10.0 A	205,711	173,917
THAI UNION GROUP PCL F	FOREIGN SH. THB.25 A	268,800	102,190
THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	520,828	351,146
THAILAND BAHT	FOREIGN CURRENCY	48,540,702	1,423,690
THALES SA	COMMON STOCK EUR3.0	19,316	2,755,004
THANACHART CAPITAL FOREIGN	FOREIGN SH. THB10.0 A	106,900	158,272
THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	60,643	539,906
THE NATIONAL AGRICULTURE DEV	COMMON STOCK SAR10.0	25,068	164,656

THE SAUDI NATIONAL BANK	COMMON STOCK SAR10.0	530,171	4,712,757
THE SHANGHAI COMMERCIAL + SA	COMMON STOCK TWD10.0	699,667	843,310
THE UNITED LABORATORIES INTE	COMMON STOCK HKD.01	172,000	273,678
THG PLC	COMMON STOCK GBP.005	102,041	57,263
THK CO LTD	COMMON STOCK	20,700	475,192
THOMSON REUTERS CORP	COMMON STOCK	28,831	4,627,153
THONBURI HEALTHCARE FOREIGN	FOREIGN SH. THB1.0 A	31,900	14,639
THULE GROUP AB/THE	COMMON STOCK SEK.01	21,847	675,194
THUNGELA RESOURCES LTD	COMMON STOCK	21,053	149,636
THYSSENKRUPP AG	COMMON STOCK	93,056	377,727
THYSSENKRUPP NUCERA AG + CO	COMMON STOCK	5,734	62,790
TIANGONG INTL CO LTD	COMMON STOCK USD.0025	162,000	39,207
TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000	256,706
TIANQI LITHIUM CORP A	COMMON STOCK CNY1.0	27,500	124,103
TIANSHUI HUATIAN TECHNOLOG A	COMMON STOCK CNY1.0	32,600	51,805
TIETOEVR Y OYJ	COMMON STOCK	19,742	347,855
TIETOEVR Y OYJ	COMMON STOCK	3,287	57,999
TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	481,654
TIM SA	COMMON STOCK	178,072	419,911
TIMBERCREEK FINANCIAL CORP	COMMON STOCK	15,100	74,230
TIME DOTCOM BHD	COMMON STOCK	196,560	206,575
TINEXTA SPA	COMMON STOCK NPV	2,989	24,513
TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000	474,215
TIS INC	COMMON STOCK	37,500	884,531
TITAN CEMENT INTERNATIONAL T	COMMON STOCK	7,075	294,512
TKC CORP	COMMON STOCK	5,000	120,357
TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	7,379	253,191
TMX GROUP LTD	COMMON STOCK	55,560	1,710,608
TOA CORP	COMMON STOCK	10,800	81,462
TOAGOSEI CO LTD	COMMON STOCK	16,800	160,867
TOBU RAILWAY CO LTD	COMMON STOCK	33,800	549,002
TOCALO CO LTD	COMMON STOCK	10,500	122,783
TODA CORP	COMMON STOCK	38,100	231,478
TOEI ANIMATION CO LTD	COMMON STOCK	6,000	134,110
TOEI CO LTD	COMMON STOCK	5,500	205,079
TOENEC CORP	COMMON STOCK	7,000	43,612
TOHO BANK LTD/THE	COMMON STOCK	37,300	69,401
TOHO CO LTD	COMMON STOCK	18,900	736,363
TOHO GAS CO LTD	COMMON STOCK	12,500	336,447
TOHO HOLDINGS CO LTD	COMMON STOCK	9,200	248,565
TOHO TITANIUM CO LTD	COMMON STOCK	5,400	36,745
TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	78,800	588,608
TOKAI CARBON CO LTD	COMMON STOCK	35,600	205,481
TOKAI CARBON KOREA CO LTD	COMMON STOCK KRW500.0	794	38,201
TOKAI CORP/GIFU	COMMON STOCK	4,700	67,996
TOKAI HOLDINGS CORP	COMMON STOCK	18,000	111,014

TOKAI RIKA CO LTD	COMMON STOCK	9,400	135,392
TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	33,000	102,901
TOKEN CORP	COMMON STOCK	1,240	98,670
TOKIO MARINE HOLDINGS INC	COMMON STOCK	324,000	11,616,984
TOKUYAMA CORP	COMMON STOCK	12,800	212,313
TOKYO CENTURY CORP	COMMON STOCK	32,800	331,016
TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	280,500	837,269
TOKYO ELECTRON DEVICE LTD	COMMON STOCK	4,400	84,347
TOKYO ELECTRON LTD	COMMON STOCK	78,500	11,909,931
TOKYO GAS CO LTD	COMMON STOCK	67,600	1,879,874
TOKYO KIRABOSHI FINANCIAL GR	COMMON STOCK	3,800	109,217
TOKYO OHKA KOGYO CO LTD	COMMON STOCK	17,400	383,460
TOKYO SEIMITSU CO LTD	COMMON STOCK	6,900	316,063
TOKYO STEEL MFG CO LTD	COMMON STOCK	15,800	149,434
TOKYO TATEMONO CO LTD	COMMON STOCK	32,400	530,720
TOKYOTOKEIBA CO LTD	COMMON STOCK	2,900	83,362
TOKYU CONSTRUCTION CO LTD	COMMON STOCK	18,200	83,503
TOKYU CORP	COMMON STOCK	100,600	1,075,027
TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	105,300	640,072
TOKYU REIT INC	REIT	163	162,637
TOMONY HOLDINGS INC	COMMON STOCK	24,900	70,251
TOMRA SYSTEMS ASA	COMMON STOCK NOK1.0	41,116	530,882
TOMTOM NV	COMMON STOCK EUR.2	17,107	87,996
TOMY COMPANY LTD	COMMON STOCK	16,800	481,233
TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.0	48,501	204,987
TONG REN TANG TECHNOLOGIES H	COMMON STOCK CNY1.0	168,000	112,246
TONG YANG INDUSTRY	COMMON STOCK TWD10.0	66,000	224,853
TONGCHENG TRAVEL HOLDINGS LT	COMMON STOCK USD.0005	283,200	663,526
TONGKUN GROUP CO LTD A	COMMON STOCK CNY1.0	24,500	39,547
TONGLING NONFERROUS METALS A	COMMON STOCK CNY1.0	707,900	312,768
TONGWEI CO LTD A	COMMON STOCK CNY1.0	45,700	138,230
TOP GLOVE CORP BHD	COMMON STOCK	724,200	216,712
TOPAZ ENERGY CORP	COMMON STOCK	20,000	387,290
TOPCO SCIENTIFIC CO LTD	COMMON STOCK TWD10.0	28,809	245,447
TOPCON CORP	COMMON STOCK	17,200	306,955
TOPPAN HOLDINGS INC	COMMON STOCK	47,000	1,245,390
TOPRE CORP	COMMON STOCK	9,400	118,600
TOPSPORTS INTERNATIONAL HOLD	COMMON STOCK	384,000	147,313
TORAY INDUSTRIES INC	COMMON STOCK	269,900	1,704,438
TOREX GOLD RESOURCES INC	COMMON STOCK	15,500	305,215
TORIDOLL HOLDINGS CORP	COMMON STOCK	7,400	182,654
TORII PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	71,672
TORM PLC A	COMMON STOCK USD.01	5,132	98,614
TOROMONT INDUSTRIES LTD	COMMON STOCK	17,104	1,351,480
TORONTO DOMINION BANK	COMMON STOCK	301,868	16,063,105
TOSEI CORP	COMMON STOCK	5,000	79,296
TOSHIBA TEC CORP	COMMON STOCK	4,800	109,475
TOSOH CORP	COMMON STOCK	43,900	586,725

TOTALENERGIES SE	COMMON STOCK EUR2.5	367,756	20,428,895
TOTETSU KOGYO CO LTD	COMMON STOCK	4,000	85,028
TOTO LTD	COMMON STOCK	24,000	576,406
TOTVS SA	COMMON STOCK	107,585	463,306
TOURMALINE OIL CORP	COMMON STOCK	60,200	2,784,386
TOWA CORP	COMMON STOCK	11,100	106,649
TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,800	101,881
TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS15.0	19,586	1,015,402
TOWNGAS SMART ENERGY CO LTD	COMMON STOCK HKD.1	390,927	161,042
TOYO CONSTRUCTION CO LTD	COMMON STOCK	11,900	102,240
TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	24,000	364,812
TOYO SUISAN KAISHA LTD	COMMON STOCK	15,900	1,079,179
TOYO TANSO CO LTD	COMMON STOCK	2,100	56,354
TOYO TIRE CORP	COMMON STOCK	20,400	317,498
TOYOBO CO LTD	COMMON STOCK	13,600	83,259
TOYODA GOSEI CO LTD	COMMON STOCK	11,000	192,260
TOYOTA BOSHOKU CORP	COMMON STOCK	11,100	143,702
TOYOTA INDUSTRIES CORP	COMMON STOCK	26,600	2,142,667
TOYOTA MOTOR CORP	COMMON STOCK	1,737,830	34,296,883
TOYOTA TSUSHO CORP	COMMON STOCK	115,800	2,045,875
TP ICAP GROUP PLC	COMMON STOCK GBP.25	135,349	435,901
TPI POLENE PCL	FOREIGN SH. THB1.0 A	755,700	65,375
TPK HOLDING CO LTD	COMMON STOCK TWD10.0	78,000	91,785
TRADA ALAM MINERA TBK PT	COMMON STOCK IDR100.0	4,197,300	13,039
TRAINLINE PLC	COMMON STOCK GBP.01	78,368	422,532
TRANCOM CO LTD	COMMON STOCK	1,300	84,220
TRANSALTA CORP	COMMON STOCK	40,996	579,508
TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	191,305
TRANSCOAL PACIFIC TBK PT	COMMON STOCK IDR100.0	225,400	93,007
TRANSCONTINENTAL INC CL A	COMMON STOCK	12,300	158,817
TRANSCOSMOS INC	COMMON STOCK	4,500	95,540
TRANSMISSORA ALIANCA DE UNIT	UNIT	46,000	244,609
TRANSURBAN GROUP	STAPLED SECURITY	502,362	4,157,887
TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	242,329
TRAVIS PERKINS PLC	COMMON STOCK	38,419	348,823
TRE HOLDINGS CORP	COMMON STOCK	7,100	68,035
TREASURY WINE ESTATES LTD	COMMON STOCK	150,488	1,055,673
TRELLEBORG AB B SHS	COMMON STOCK SEK25.0	43,468	1,486,673
TREND MICRO INC	COMMON STOCK	23,500	1,268,519
TRI CHEMICAL LABORATORIES IN	COMMON STOCK	4,400	78,917
TRICAN WELL SERVICE LTD	COMMON STOCK	37,800	134,831
TRIGANO SA	COMMON STOCK EUR4.2568	1,593	201,738
TRINA SOLAR CO LTD A	COMMON STOCK CNY1.0	17,400	45,913
TRIP.COM GROUP LTD	COMMON STOCK USD.00125	100,050	6,955,117
TRIPLE FLAG PRECIOUS MET	COMMON STOCK	3,096	46,498
TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.0	76,366	458,365
TRISURA GROUP LTD	COMMON STOCK	6,300	170,751
TRITAX BIG BOX REIT PLC	REIT GBP.01	452,161	751,314

TROAX GROUP AB	COMMON STOCK EUR.13	8,527	173,250
TRUE CORP PCL/NEW FOREIGN	FOREIGN SH. THB4.0 A	677,183	220,613
TRUE CORP PCL/NEW NVDR	NVDR THB4.0	1,428,000	465,214
TRUECALLER AB B	COMMON STOCK SEK.002	32,787	151,670
TRUSCO NAKAYAMA CORP	COMMON STOCK	7,800	115,527
TRUST FIBRA UNO	REIT	541,300	539,406
TRUSTPILOT GROUP PLC	COMMON STOCK GBP.0001	62,500	238,892
TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	485,984
TRYG A/S	COMMON STOCK DKK5.0	61,227	1,290,594
TS TECH CO LTD	COMMON STOCK	14,800	168,023
TSINGTAO BREWERY CO LTD A	COMMON STOCK CNY1.0	7,600	84,076
TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	128,000	935,948
TSRC CORP	COMMON STOCK TWD10.0	122,000	74,894
TSUBAKIMOTO CHAIN CO	COMMON STOCK	12,600	155,085
TSUGAMI CORP	COMMON STOCK	10,600	103,697
TSUMURA + CO	COMMON STOCK	10,200	303,425
TSURUHA HOLDINGS INC	COMMON STOCK	6,600	364,948
TTW PCL FOREIGN SHARES	FOREIGN SH. THB1.0 A	466,100	124,448
TTY BIOPHARM CO LTD	COMMON STOCK TWD10.0	40,000	88,756
TUI AG	COMMON STOCK	86,803	750,176
TULLOW OIL PLC	COMMON STOCK GBP.1	205,807	55,283
TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.0	179,170	370,915
TV ASAHI HOLDINGS CORP	COMMON STOCK	5,500	79,469
TXC CORP	COMMON STOCK TWD10.0	50,000	153,489
U BLOX HOLDING AG	COMMON STOCK CHF10.5	1,501	120,629
U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.0	127,000	224,771
U NEXT HOLDINGS CO LTD	COMMON STOCK	7,500	82,581
UACJ CORP	COMMON STOCK	5,300	178,335
UAE DIRHAM	FOREIGN CURRENCY	2,988,304	813,576
UBE CORP	COMMON STOCK	17,000	260,796
UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	15,633	213,690
UBS GROUP AG REG	COMMON STOCK USD.1	547,918	16,732,070
UCB SA	COMMON STOCK	22,114	4,387,153
ULTRAPAR PARTICIPACOES SA	COMMON STOCK	134,000	350,084
ULVAC INC	COMMON STOCK	7,500	288,554
UMICORE	COMMON STOCK	35,232	361,388
UMS INTEGRATION LTD	COMMON STOCK	107,500	81,252
UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.0	868,507	2,136,505
UNIBAIL RODAMCO WESTFIEL/CDI	CDI	23,937	89,192
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	21,616	1,621,429
UNICAJA BANCO SA	COMMON STOCK EUR.25	269,799	355,926
UNICHARM CORP	COMMON STOCK	200,400	1,648,780
UNICREDIT SPA	COMMON STOCK	252,105	10,057,134
UNIGROUP GUOXIN MICROELECT A	COMMON STOCK CNY1.0	8,679	76,422
UNILEVER INDONESIA TBK PT	COMMON STOCK IDR2.0	1,730,400	202,724
UNILEVER PLC	COMMON STOCK	427,557	24,223,284
UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.0	250,805	1,070,914
UNION BANK OF TAIWAN	COMMON STOCK TWD10.0	357,511	165,931

UNION TOOL CO	COMMON STOCK	900	28,329
UNIPAR CARBOCLORO SA PREF B	PREFERENCE	3,993	30,948
UNIPOL ASSICURAZIONI SPA	COMMON STOCK	67,354	839,033
UNIPRO PJSC	COMMON STOCK RUB.4	2,331,000	41,523
UNIQA INSURANCE GROUP AG	COMMON STOCK	24,861	201,554
UNISPLENDOR CORP LTD A	COMMON STOCK CNY1.0	25,900	98,622
UNITE GROUP PLC/THE	REIT GBP.25	76,409	770,523
UNITED ELECTRONICS CO	COMMON STOCK	6,383	153,230
UNITED ENERGY GROUP LTD	COMMON STOCK HKD.01	1,444,000	65,992
UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.0	28,000	410,840
UNITED INTERNATIONAL TRANSP	COMMON STOCK SAR10.0	5,915	128,929
UNITED INTERNET AG REG SHARE	COMMON STOCK	20,010	324,612
UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.0	1,999,021	2,616,813
UNITED OVERSEAS BANK LTD	COMMON STOCK	210,912	5,619,307
UNITED RENEWABLE ENERGY CO L	COMMON STOCK TWD10.0	239,606	73,684
UNITED SUPER MARKETS HOLDING	COMMON STOCK	9,700	46,436
UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	619,359
UNITED URBAN INVESTMENT CORP	REIT	500	446,953
UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	129,079	1,705,194
UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	31,372
UNIVERSAL MUSIC GROUP NV	COMMON STOCK EUR10.0	148,032	3,776,413
UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.0	141,090	192,442
UNIVERSAL VISION BIOTECHNOLO	COMMON STOCK TWD10.0	14,000	85,484
UNTRADE HUIYUAN JUICE	COMMON STOCK	462,000	120,140
UNTRADE MH DEVELOPMENT NPV	COMMON STOCK	78,000	88,623
UNTRADE.BRIGHTOIL	COMMON STOCK	494,000	95,392
UNTRADE.CHINA ZHONGWANG	COMMON STOCK	298,000	64,449
UOL GROUP LTD	COMMON STOCK	70,218	265,733
UP FINTECH HOLDING LTD ADR	ADR USD.00001	13,500	87,210
UPI SEMICONDUCTOR CORP	COMMON STOCK TWD10.0	16,000	109,481
UPM KYMMENE OYJ	COMMON STOCK	94,824	2,607,279
URBAN LOGISTICS REIT PLC	REIT GBP.01	79,564	101,899
US DOLLAR	CURRENCY	14,069,440	14,069,440
USHIO INC	COMMON STOCK	17,300	232,723
USINAS SIDER MINAS GER PF A	PREFERENCE	61,900	53,567
USS CO LTD	COMMON STOCK	79,600	697,440
UT GROUP CO LTD	COMMON STOCK	4,900	67,538
VALE SA	COMMON STOCK	611,974	5,408,520
VALEO	COMMON STOCK EUR1.0	38,782	369,819
VALIANT HOLDING AG REG	COMMON STOCK CHF.5	2,897	337,458
VALLOUREC SA	COMMON STOCK EUR.02	30,208	513,871
VALMET OYJ	COMMON STOCK	29,065	700,864
VALNEVA SE	COMMON STOCK EUR.15	10,867	24,037
VALOR HOLDINGS CO LTD	COMMON STOCK	5,900	82,298
VAMOS LOCACAO DE CAMINHOS M	COMMON STOCK	82,800	63,631
VAN LANSCHOT KEMPEN NV	DUTCH CERT EUR1.0	3,193	143,412

VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.0	174,305	529,259
VAT GROUP AG	COMMON STOCK CHF.1	5,001	1,882,923
VAULT MINERALS LTD	COMMON STOCK	1,038,907	213,281
VENTIA SERVICES GROUP PTY LT	COMMON STOCK	130,864	290,829
VENTURE CORP LTD	COMMON STOCK	54,200	522,091
VENUS MEDTECH HANGZHOU INC H	COMMON STOCK CNY1.0	36,500	26,407
VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	116,926	3,271,047
VERALLIA	COMMON STOCK EUR3.38	12,874	323,704
VERBIO SE	COMMON STOCK	3,748	45,890
VERBUND AG	COMMON STOCK	12,609	913,831
VEREN INC	COMMON STOCK	100,250	515,121
VERMILION ENERGY INC	COMMON STOCK	27,383	257,608
VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2	183,627	2,514,352
VESUVIUS PLC	COMMON STOCK GBP.1	37,236	197,783
VETROPACK HOLDING REGISTERED	COMMON STOCK CHF1.0	2,224	62,580
VGP	COMMON STOCK EUR55.0	1,776	131,155
VIA TECHNOLOGIES INC	COMMON STOCK TWD10.0	31,000	94,612
VIBRA ENERGIA SA	COMMON STOCK	193,100	557,699
VICAT	COMMON STOCK EUR4.0	949	35,944
VICINITY CENTRES	REIT	630,796	821,249
VICTREX PLC	COMMON STOCK GBP.01	14,860	200,219
VIDRALA S.A.	COMMON STOCK	105	10,101
VIDRALA SA	COMMON STOCK EUR1.02	2,112	203,170
VIENNA INSURANCE GROUP AG	COMMON STOCK	7,731	242,812
VIMIAN GROUP AB	COMMON STOCK SEK.001668	21,444	77,225
VINA CONCHA Y TORO SA	COMMON STOCK	142,191	155,841
VINCI SA	COMMON STOCK EUR2.5	83,305	8,546,736
VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	80,800	1,088,376
VIRBAC SA	COMMON STOCK EUR1.25	781	255,177
VISCOFAN SA	COMMON STOCK EUR.7	7,088	447,717
VISERA TECHNOLOGIES CO LTD	COMMON STOCK TWD10.0	20,000	187,955
VISIONAL INC	COMMON STOCK	4,300	218,047
VISTRY GROUP PLC	COMMON STOCK GBP.5	58,247	415,755
VISUAL PHOTONICS EPITAXY CO	COMMON STOCK TWD10.0	26,000	131,370
VITASOY INTL HOLDINGS LTD	COMMON STOCK	108,000	141,535
VITEC SOFTWARE GROUP AB B SH	COMMON STOCK SEK.5	4,885	240,364
VITROLIFE AB	COMMON STOCK SEK1.02	13,352	259,721
VITROX CORP BHD	COMMON STOCK	57,600	51,639
VIVA ENERGY GROUP LTD	COMMON STOCK	161,053	262,318
VIVARA PARTICIPACOES SA	COMMON STOCK	22,800	71,036
VIVENDI SE	COMMON STOCK EUR.55	132,633	350,648
VK IPJSC	GDR USD.000005	19,533	80,085
VNET GROUP INC ADR	ADR USD.00001	20,800	98,592
VODACOM GROUP LTD	COMMON STOCK	109,991	590,815
VODAFONE GROUP PLC	COMMON STOCK	4,187,376	3,572,344
VOESTALPINE AG	COMMON STOCK	22,522	427,229

VOLEX PLC	COMMON STOCK GBP.25	20,762	73,035
VOLKSWAGEN AG PREF	PREFERENCE	27,511	2,537,336
VOLTALIA SA REGR	COMMON STOCK EUR5.7	4,075	30,091
VOLTRONIC POWER TECHNOLOGY	COMMON STOCK TWD10.0	11,025	623,216
VOLUTION GROUP PLC	COMMON STOCK GBP.01	33,517	234,591
VOLVO AB A SHS	COMMON STOCK SEK1.26	32,236	788,040
VOLVO AB B SHS	COMMON STOCK SEK1.26	262,915	6,387,884
VONOVIA SE	COMMON STOCK	133,069	4,037,128
VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,047	353,892
VOPAK	COMMON STOCK EUR.5	12,948	571,048
VOSSLOH AG	COMMON STOCK	1,493	66,544
VSTECs HOLDINGS LTD	COMMON STOCK HKD.1	110,000	73,636
VTB BANK PJSC	COMMON STOCK RUB50.0	159,197	29
VTB BANK SPON GDR 144A	GDR	136,000	136,000
VTECH HOLDINGS LTD	COMMON STOCK USD.05	29,000	197,118
VUKILE PROPERTY FUND LTD	REIT	174,039	165,738
VUSIONGROUP	COMMON STOCK EUR2.0	1,693	310,317
WACKER CHEMIE AG	COMMON STOCK	3,212	232,928
WACKER NEUSON SE	COMMON STOCK	5,390	81,687
WACOAL HOLDINGS CORP	COMMON STOCK	7,600	259,801
WACOM CO LTD	COMMON STOCK	26,100	119,015
WAFER WORKS CORP	COMMON STOCK TWD10.0	67,706	55,717
WAFFER TECHNOLOGY CORP	COMMON STOCK TWD10.0	27,645	57,681
WAHA CAPITAL PJSC	COMMON STOCK AED1.0	564,830	267,572
WAKITA + CO LTD	COMMON STOCK	5,700	60,648
WALLENIUS WILHELMSEN ASA	COMMON STOCK NOK.52	33,243	274,335
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	68,339	295,957
WALMART DE MEXICO SAB DE CV	COMMON STOCK	727,864	1,921,461
WALSIN LIHWA CORP	COMMON STOCK TWD10.0	504,688	363,653
WALSIN TECHNOLOGY CORP	COMMON STOCK TWD10.0	55,000	154,368
WAN HAI LINES LTD	COMMON STOCK TWD10.0	120,175	296,651
WANHUA CHEMICAL GROUP CO A	COMMON STOCK CNY1.0	34,198	333,785
WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	614,031
WARBA BANK KSCP	COMMON STOCK KWD.1	1,489,518	927,627
WAREHOUSE REIT PLC	REIT	61,528	60,457
WAREHOUSES DE PAUW SCA	REIT	34,911	687,041
WARTSILA OYJ ABP	COMMON STOCK	88,455	1,564,267
WASHINGTON H. SOUL PATTINSON	COMMON STOCK	45,299	957,587
WASKITA KARYA PERSERO TBK PT	COMMON STOCK IDR100.0	7,539,353	94,623
WATCHES OF SWITZERLAND GROUP	COMMON STOCK GBP.0125	28,452	198,062
WAYPOINT REIT	REIT	190,510	274,911
WEB TRAVEL GROUP LTD	COMMON STOCK	64,797	183,581
WEBUILD SPA	WARRANT	1,208	2,147
WEBUILD SPA	COMMON STOCK	67,582	199,166
WEG SA	COMMON STOCK	291,280	2,661,517
WEIBO CORP SPON ADR	ADR USD.00025	10,160	97,028
WEICHAI POWER CO LTD A	COMMON STOCK CNY1.0	49,700	93,132
WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	421,200	644,167

WEIHAI GUANGWEI COMPOSITES A	COMMON STOCK CNY1.0	11,040	52,328
WEIMOB INC	COMMON STOCK USD.0001	525,000	221,004
WEIR GROUP PLC/THE	COMMON STOCK GBP.125	52,218	1,422,355
WELCIA HOLDINGS CO LTD	COMMON STOCK	17,400	226,459
WELL HEALTH TECHNOLOGIES COR	COMMON STOCK	29,700	141,665
WEMADE CO LTD	COMMON STOCK KRW500.0	6,219	146,488
WENDEL	COMMON STOCK EUR4.0	4,337	415,853
WENS FOODSTUFF GROUP CO L A	COMMON STOCK CNY1.0	69,360	156,598
WERELDHAVE NV	REIT EUR1.0	9,276	131,916
WESDOME GOLD MINES LTD	COMMON STOCK	52,100	467,676
WESFARMERS LTD	COMMON STOCK	195,764	8,649,498
WEST AFRICAN RESOURCES LTD	COMMON STOCK	158,365	141,367
WEST CHINA CEMENT LTD	COMMON STOCK GBP.002	450,000	91,530
WEST FRASER TIMBER CO LTD	COMMON STOCK	10,000	866,013
WEST HOLDINGS CORP	COMMON STOCK	5,010	57,802
WEST JAPAN RAILWAY CO	COMMON STOCK	82,200	1,453,494
WESTERN SUPERCONDUCTING TE A	COMMON STOCK CNY1.0	6,277	36,761
WESTGOLD RESOURCES LTD	COMMON STOCK	80,396	141,664
WESTON (GEORGE) LTD	COMMON STOCK	13,246	2,058,831
WESTPAC BANKING CORP	COMMON STOCK	607,424	12,126,630
WESTSHORE TERMINALS INVESTME	COMMON STOCK	9,100	142,555
WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	12,942	96,915
WH GROUP LTD	COMMON STOCK USD.0001	1,408,960	1,090,101
WH SMITH PLC	COMMON STOCK GBP.22	20,644	306,589
WHA CORP PCL NVDR	NVDR THB.1	2,128,700	343,010
WHARF HOLDINGS LTD	COMMON STOCK	205,000	576,632
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	327,650	837,689
WHEATON PRECIOUS METALS CORP	COMMON STOCK	83,997	4,725,488
WHITBREAD PLC	COMMON STOCK	34,459	1,271,112
WHITECAP RESOURCES INC	COMMON STOCK	102,200	724,823
WHITEHAVEN COAL LTD	COMMON STOCK	157,382	602,659
WICKES GROUP PLC	COMMON STOCK GBP.1	43,049	81,519
WIENERBERGER AG	COMMON STOCK	22,786	630,677
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	40,528	385,478
WILL SEMICONDUCTOR CO LTD A	COMMON STOCK CNY1.0	11,880	169,715
WILMAR INTERNATIONAL LTD	COMMON STOCK	350,700	796,133
WILSON BAYLY HOLMES OVCON	COMMON STOCK ZAR.01	9,229	114,088
WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000	261,847
WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.0	708,130	317,312
WINGARC1ST INC	COMMON STOCK	4,800	114,155
WINGTECH TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	10,300	54,648
WINPAK LTD	COMMON STOCK	6,000	199,124
WINWAY TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	4,000	139,133
WISDOM MARINE LINES CO LTD	COMMON STOCK TWD10.0	98,000	201,458
WISE PLC A	COMMON STOCK GBP.01	143,881	1,917,972
WISETECH GLOBAL LTD	COMMON STOCK	30,350	2,246,598
WISTRON CORP	COMMON STOCK TWD10.0	486,374	1,533,076
WISTRON NEWEB CORP	COMMON STOCK TWD10.0	55,719	233,048

WIWYNN CORP	COMMON STOCK TWD10.0	16,000	1,269,103
WIX.COM LTD	COMMON STOCK ILS.01	10,600	2,274,230
WOLTERS KLUWER	COMMON STOCK EUR.12	44,032	7,300,793
WONIK IPS CO LTD	COMMON STOCK KRW500.0	7,988	121,095
WOODSIDE ENERGY GROUP LTD	COMMON STOCK	315,113	4,875,286
WOOLWORTHS GROUP LTD	COMMON STOCK	197,653	3,726,742
WOOLWORTHS HOLDINGS LTD	COMMON STOCK	171,458	566,529
WOORI FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	106,922	1,110,574
WORKMAN CO LTD	COMMON STOCK	6,400	181,469
WORKSPACE GROUP PLC	REIT GBP1.0	23,265	143,050
WORLDLINE SA	COMMON STOCK EUR.68	40,874	358,945
WORLEY LTD	COMMON STOCK	62,690	531,856
WOWPRIME CORP	COMMON STOCK TWD10.0	20,000	144,127
WPG HOLDINGS LTD	COMMON STOCK TWD10.0	268,451	558,056
WPP PLC	COMMON STOCK GBP.1	196,896	2,039,686
WSP GLOBAL INC	COMMON STOCK	23,100	4,062,979
WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.0	99,328	332,116
WUESTENROT + WUERTTEMBERG	COMMON STOCK	4,374	52,701
WUHAN GUIDE INFRARED CO LT A	COMMON STOCK CNY1.0	155,070	157,682
WULIANGYE YIBIN CO LTD A	COMMON STOCK CNY1.0	42,280	809,265
WUS PRINTED CIRCUIT KUNSHA A	COMMON STOCK CNY1.0	20,680	112,191
WUXI APPTec CO LTD A	COMMON STOCK CNY1.0	26,880	202,415
WUXI APPTec CO LTD H	COMMON STOCK CNY1.0	67,830	493,360
WUXI BIOLOGICS CAYMAN INC	COMMON STOCK USD.00001	696,000	1,573,357
X FAB SILICON FOUNDRIES SE	COMMON STOCK	10,048	51,577
XCMG CONSTRUCTION MACHIN A	COMMON STOCK CNY1.0	85,300	92,520
XD INC	COMMON STOCK USD.0001	30,800	99,720
XERO LTD	COMMON STOCK	26,413	2,747,311
XIAMEN TUNGSTEN CO LTD A	COMMON STOCK CNY1.0	117,200	309,010
XIAOMI CORP CLASS B	COMMON STOCK	2,773,600	12,318,462
XINJIANG DAQO NEW ENERGY C A	COMMON STOCK CNY1.0	42,490	140,245
XINTEC INC	COMMON STOCK TWD10.0	28,000	168,317
XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	335,959	341,238
XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	923,841	373,440
XIOR STUDENT HOUSING NV	REIT	2,920	89,330
XP INC CLASS A	COMMON STOCK	14,300	169,455
XPENG INC CLASS A SHARES	COMMON STOCK USD.00001	256,700	1,541,598
XTEP INTERNATIONAL HOLDINGS	COMMON STOCK HKD.01	199,049	144,522
XVIVO PERFUSION AB	COMMON STOCK	3,935	173,869
YADEA GROUP HOLDINGS LTD	COMMON STOCK USD.00001	201,044	334,903
YAGEO CORPORATION	COMMON STOCK TWD10.0	73,263	1,202,884
YAKULT HONSHA CO LTD	COMMON STOCK	50,200	951,156
YAMABIKO CORP	COMMON STOCK	5,600	89,712
YAMADA HOLDINGS CO LTD	COMMON STOCK	122,900	353,251
YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	35,400	369,681
YAMAHA CORP	COMMON STOCK	68,400	494,289

YAMAHA MOTOR CO LTD	COMMON STOCK	170,400	1,500,521
YAMAMA CEMENT CO	COMMON STOCK SAR10.0	16,830	156,995
YAMATO HOLDINGS CO LTD	COMMON STOCK	48,900	549,139
YAMATO KOGYO CO LTD	COMMON STOCK	7,300	342,244
YAMAZAKI BAKING CO LTD	COMMON STOCK	24,000	447,174
YAMAZEN CORP	COMMON STOCK	13,700	121,053
YANBU CEMENT CO	COMMON STOCK SAR10.0	13,090	84,656
YANBU NATIONAL PETROCHEMICAL	COMMON STOCK SAR10.0	42,933	431,912
YANCOAL AUSTRALIA LTD	COMMON STOCK	70,806	284,695
YANG MING MARINE TRANSPORT	COMMON STOCK TWD10.0	272,107	625,283
YANGZIJANG FINANCIAL HOLDIN	COMMON STOCK	466,500	141,915
YANGZIJANG SHIPBUILDING	COMMON STOCK	466,500	1,023,090
YANKUANG ENERGY GROUP CO A	COMMON STOCK CNY1.0	126,685	245,548
YANKUANG ENERGY GROUP CO H	COMMON STOCK CNY1.0	418,860	482,598
YANLORD LAND GROUP LTD	COMMON STOCK	124,500	60,321
YAKO CO LTD	COMMON STOCK	3,300	198,439
YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	32,806	869,302
YASKAWA ELECTRIC CORP	COMMON STOCK	41,300	1,052,896
YDUQS PARTICIPACOES SA	COMMON STOCK	66,100	91,250
YEAHKA LTD	COMMON STOCK USD.00003	34,400	54,470
YEALINK NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	19,950	105,381
YELLOW CAKE PLC	COMMON STOCK	52,316	325,906
YELLOW HAT LTD	COMMON STOCK	5,500	93,673
YFY INC	COMMON STOCK TWD10.0	200,000	180,576
YG ENTERTAINMENT INC	COMMON STOCK KRW500.0	3,241	100,736
YIEH PHUI ENTERPRISE CO LTD	COMMON STOCK TWD10.0	192,780	89,006
YIFENG PHARMACY CHAIN CO L A	COMMON STOCK CNY1.0	16,204	53,457
YIHAI INTERNATIONAL HOLDING	COMMON STOCK USD.00001	101,000	196,072
YIHAI KERRY ARAWANA HOLDIN A	COMMON STOCK CNY1.0	12,800	57,044
YINSON HOLDINGS BHD	COMMON STOCK	538,766	318,025
YIT OYJ	COMMON STOCK	23,548	60,727
YODOGAWA STEEL WORKS LTD	COMMON STOCK	3,600	127,578
YOKOGAWA BRIDGE HOLDINGS COR	COMMON STOCK	5,400	96,369
YOKOGAWA ELECTRIC CORP	COMMON STOCK	38,500	819,531
YOKOHAMA RUBBER CO LTD	COMMON STOCK	22,000	469,554
YONEX CO LTD	COMMON STOCK	11,600	157,965
YONYOU NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	29,120	42,747
YOSHINOYA HOLDINGS CO LTD	COMMON STOCK	12,100	238,645
YOUGOV PLC	COMMON STOCK GBP.002	17,908	93,169
YOUNG + CO S BREWERY PLC A	COMMON STOCK GBP.125	3,787	41,064
YOUNGONE CORP	COMMON STOCK KRW500.0	8,486	244,299
YPSOMED HOLDING AG REG	COMMON STOCK CHF14.15	579	209,128
YTL POWER INTERNATIONAL BHD	COMMON STOCK	300,400	297,242
YTO EXPRESS GROUP CO LTD A	COMMON STOCK CNY1.0	34,800	67,560
YUAN RENMINBI	FOREIGN CURRENCY	18,250,421	2,500,314
YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	2,059,890	2,128,829
YUASA TRADING CO LTD	COMMON STOCK	1,800	50,330
YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	143,238	320,849

YUEXIU PROPERTY CO LTD	COMMON STOCK	471,120	308,704
YUEXIU REAL ESTATE INVESTMEN	REIT	304,209	37,596
YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799	234,332
YUHAN CORP	COMMON STOCK KRW1000.0	13,751	1,104,357
YULON FINANCE CORP	COMMON STOCK TWD10.0	37,000	117,058
YULON MOTOR COMPANY	COMMON STOCK TWD10.0	106,405	164,199
YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	75,900	3,656,103
YUNNAN ALUMINIUM CO LTD A	COMMON STOCK CNY1.0	97,300	180,071
YUNNAN BAIYAO GROUP CO LTD A	COMMON STOCK CNY1.0	19,460	159,649
YUNNAN ENERGY NEW MATERIAL A	COMMON STOCK CNY1.0	9,000	39,374
YURTEC CORP	COMMON STOCK	6,500	63,855
ZAI LAB LTD	COMMON STOCK	44,600	119,998
ZAI LAB LTD ADR	ADR USD.00006	12,900	337,851
ZALANDO SE	COMMON STOCK	40,633	1,362,394
ZEALAND PHARMA A/S	COMMON STOCK DKK1.0	15,455	1,534,911
ZEHNDER GROUP AG RG	COMMON STOCK CHF.05	1,575	78,347
ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500	333,323
ZENSHO HOLDINGS CO LTD	COMMON STOCK	16,900	956,862
ZEON CORP	COMMON STOCK	24,000	227,376
ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	4,900	75,868
ZHANGZHOU PIENZEHUANG PHA A	COMMON STOCK CNY1.0	6,100	178,960
ZHAOJIN MINING INDUSTRY H	COMMON STOCK CNY1.0	309,000	435,976
ZHEJIANG CHINT ELECTRICS A	COMMON STOCK CNY1.0	23,376	74,879
ZHEJIANG DAHUA TECHNOLOGY A	COMMON STOCK CNY1.0	32,600	71,361
ZHEJIANG DINGLI MACHINERY A	COMMON STOCK CNY1.0	4,060	35,856
ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	463,680	333,675
ZHEJIANG HUAYOU COBALT CO A	COMMON STOCK CNY1.0	15,990	64,008
ZHEJIANG JINGSHENG MECHANI A	COMMON STOCK CNY1.0	13,100	57,176
ZHEJIANG JUHUA CO A	COMMON STOCK CNY1.0	25,500	84,122
ZHEJIANG LEAPMOTOR TECHNOLOG	COMMON STOCK CNY1.0	90,200	377,965
ZHEJIANG NHU CO LTD A	COMMON STOCK CNY1.0	33,696	101,316
ZHEJIANG SANHUA INTELLIGEN A	COMMON STOCK CNY1.0	35,700	114,851
ZHEJIANG SUPOR CO LTD A	COMMON STOCK CNY1.0	6,000	43,700
ZHEJIANG WEIMING ENVIRONME A	COMMON STOCK CNY1.0	16,640	49,232
ZHEN DING TECHNOLOGY HOLDING	COMMON STOCK TWD10.0	82,000	299,259
ZHESHANG SECURITIES CO LTD A	COMMON STOCK CNY1.0	39,400	65,955
ZHONGAN ONLINE P+C INSURAN H	COMMON STOCK CNY1.0	101,100	153,317
ZHONGJI INNOLIGHT CO LTD A	COMMON STOCK CNY1.0	11,340	191,421
ZHONGJIN GOLD CORP A	COMMON STOCK CNY1.0	132,300	217,882
ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	173,500	311,802
ZHONGTAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	58,400	52,476
ZHOU HEI YA INTERNATIONAL HO	COMMON STOCK	108,000	24,331
ZHUZHOU CRRC TIMES ELECTRI H	COMMON STOCK CNY1.0	111,000	468,695
ZIGNAGO VETRO SPA	COMMON STOCK EUR.1	2,240	21,803
ZIGUP PLC	COMMON STOCK GBP.5	42,016	168,594
ZIJIN MINING GROUP CO LTD A	COMMON STOCK CNY.1	209,200	432,815

ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,017,000	1,851,245
ZIM INTEGRATED SHIPPING SERV	COMMON STOCK	25,700	551,779
ZIP CO LTD	COMMON STOCK	289,842	527,423
ZOJIRUSHI CORP	COMMON STOCK	5,500	62,083
ZOOMLION HEAVY INDUSTRY S A	COMMON STOCK CNY1.0	69,800	69,021
ZOZO INC	COMMON STOCK	28,300	875,200
ZTE CORP A	COMMON STOCK CNY1.0	37,400	206,754
ZTE CORP H	COMMON STOCK CNY1.0	127,990	401,207
ZTO EXPRESS CAYMAN INC	COMMON STOCK USD.0001	73,600	1,433,542
ZUKEN INC	COMMON STOCK	2,400	62,805
ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	23,848	14,189,841
ZYXEL GROUP CORP	COMMON STOCK TWD10.0	80,000	96,686

Total: EXHIBIT B - Total		\$5,383,702,824	

* Party-In-Interest
n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	17,200	\$ 140,524
	10X GENOMICS INC CLASS A	COMMON STOCK USD.00001	53,800	772,568
	1ST SOURCE CORP	COMMON STOCK	9,730	568,037
	2SEVENTY BIO INC	COMMON STOCK USD.0001	26,700	78,498
	374WATER INC	COMMON STOCK USD.001	33,600	22,935
	3D SYSTEMS CORP	COMMON STOCK USD.001	69,739	228,744
	4D MOLECULAR THERAPEUTICS IN	COMMON STOCK USD.0001	27,300	152,061
	89BIO INC	COMMON STOCK USD.001	46,500	363,630
	8X8 INC	COMMON STOCK USD.001	69,100	184,497
	908 DEVICES INC	COMMON STOCK	11,200	24,640
	A MARK PRECIOUS METALS INC	COMMON STOCK USD.01	10,900	298,660
	A10 NETWORKS INC	COMMON STOCK USD.00001	41,900	770,960
	AAON INC	COMMON STOCK USD.004	37,678	4,433,947
	AAR CORP	COMMON STOCK USD1.0	19,700	1,207,216
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	27,848	4,162,441
	ABM INDUSTRIES INC	COMMON STOCK USD.01	35,200	1,801,536
	ABSCI CORP	COMMON STOCK USD.0001	38,100	99,822
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	20,700	89,838
	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD.01	39,600	2,278,188
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	51,055	2,024,331
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	70,978	1,302,446
	ACADIA REALTY TRUST	REIT USD.001	58,907	1,423,193
	ACADIAN ASSET MANAGEMENT INC	COMMON STOCK USD.001	11,278	297,063
	ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	32,800	350,304
	ACCO BRANDS CORP	COMMON STOCK USD.01	53,134	278,954
	ACCOLADE INC	COMMON STOCK	38,700	132,354
	ACCURAY INC	COMMON STOCK USD.001	50,300	99,594
	ACELYRIN INC	COMMON STOCK USD.00001	39,900	125,286
	ACI WORLDWIDE INC	COMMON STOCK USD.005	59,000	3,062,690
	ACM RESEARCH INC CLASS A	COMMON STOCK USD.0001	28,500	430,350
	ACNB CORP	COMMON STOCK USD2.5	4,800	191,184
	ACRIVON THERAPEUTICS INC	COMMON STOCK USD.001	5,100	30,702
	ACTINIUM PHARMACEUTICALS INC	COMMON STOCK USD.01	14,000	17,640
	ACUITY INC	COMMON STOCK USD.01	16,990	4,963,289
	ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	14,087	1,001,304
	ACV AUCTIONS INC A	COMMON STOCK USD.001	78,500	1,695,600

ADAPTHEALTH CORP	COMMON STOCK USD.0001	55,800	531,216
ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	68,400	410,058
ADC THERAPEUTICS SA	COMMON STOCK CHF.064	42,000	83,580
ADDUS HOMECARE CORP	COMMON STOCK USD.001	9,300	1,165,755
ADEIA INC	COMMON STOCK	61,791	863,838
ADIENT PLC	COMMON STOCK USD.001	45,072	776,591
ADMA BIOLOGICS INC	COMMON STOCK USD.0001	123,400	2,116,310
ADT INC	COMMON STOCK USD.01	172,168	1,189,681
ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	21,332	1,938,012
ADTRAN HOLDINGS INC	COMMON STOCK USD.01	44,837	373,492
ADVANCE AUTO PARTS INC	COMMON STOCK USD.0001	34,200	1,617,318
ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	38,300	4,427,480
ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	21,709	2,510,212
ADVANCED FLOWER CAPITAL INC	REIT USD.01	11,400	94,962
ADVANSIX INC	COMMON STOCK USD.01	13,929	396,837
ADVANTAGE SOLUTIONS INC	COMMON STOCK USD.0001	47,700	139,284
ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	6,800	31,756
AECOM	COMMON STOCK USD.01	73,570	7,858,747
AEHR TEST SYSTEMS	COMMON STOCK USD.01	16,400	272,732
AEMETIS INC	COMMON STOCK USD.001	15,100	40,619
AEROVATE THERAPEUTICS INC	COMMON STOCK USD.0001	6,700	17,755
AEROVIRONMENT INC	COMMON STOCK USD.0001	15,301	2,354,671
AERSALE CORP	COMMON STOCK USD.0001	15,900	100,170
AEVA TECHNOLOGIES INC	COMMON STOCK USD.0001	9,620	45,695
AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	17,500	3,236,100
AFFIRM HOLDINGS INC	COMMON STOCK USD.00001	143,300	8,726,970
AG MORTGAGE INVESTMENT TRUST	REIT USD.01	4,400	29,260
AGCO CORP	COMMON STOCK USD.01	33,900	3,168,972
AGENUS INC	COMMON STOCK USD.01	11,533	31,600
AGILON HEALTH INC	COMMON STOCK USD.01	168,800	320,720
AGILYSYS INC	COMMON STOCK USD.3	12,100	1,593,691
AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	32,691	1,074,226
AGNC INVESTMENT CORP	REIT USD.01	428,300	3,944,643
AGREE REALTY CORP	REIT USD.0001	58,440	4,117,098
AIR LEASE CORP	COMMON STOCK USD.01	55,168	2,659,649
AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	30,800	676,984
AIRSCULPT TECHNOLOGIES INC	COMMON STOCK USD.001	4,000	20,760
AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	106,400	202,160
AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	36,043	1,002,716
AKOYA BIOSCIENCES INC	COMMON STOCK USD.00001	14,500	33,205
ALAMO GROUP INC	COMMON STOCK USD.1	5,900	1,096,869
ALARM.COM HOLDINGS INC	COMMON STOCK	27,426	1,667,501
ALASKA AIR GROUP INC	COMMON STOCK USD.01	69,200	4,480,700
ALBANY INTL CORP CL A	COMMON STOCK USD.001	18,119	1,448,976
ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	230,100	4,519,164
ALCOA CORP	COMMON STOCK USD.01	139,774	5,280,662
ALDEYRA THERAPEUTICS INC	COMMON STOCK USD.001	25,600	127,744
ALECTOR INC	COMMON STOCK USD.0001	38,996	73,702

ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	8,400	161,616
ALEXANDER + BALDWIN INC	REIT	43,308	768,284
ALEXANDER S INC	REIT USD1.0	1,314	262,879
ALICO INC	COMMON STOCK USD1.0	4,100	106,313
ALIGHT INC CLASS A	COMMON STOCK USD.0001	240,600	1,664,952
ALIGNMENT HEALTHCARE INC	COMMON STOCK USD.001	53,900	606,375
ALKAMI TECHNOLOGY INC	COMMON STOCK USD.001	28,200	1,034,376
ALKERMES PLC	COMMON STOCK USD.01	94,075	2,705,597
ALLEGiant TRAVEL CO	COMMON STOCK USD.001	9,040	850,845
ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	68,100	1,488,666
ALLETE INC	COMMON STOCK	29,304	1,898,899
ALLIENT INC	COMMON STOCK	7,650	185,742
ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	46,999	5,078,712
ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	56,167	119,636
ALLY FINANCIAL INC	COMMON STOCK USD.01	150,264	5,411,007
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	71,558	16,838,313
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,275	491,573
ALPHA METALLURGICAL RESOURCE	COMMON STOCK USD.01	6,200	1,240,744
ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	54,016	495,867
ALPINE INCOME PROPERTY TRUST	REIT USD.01	6,500	109,135
ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	15,600	102,024
ALTAIR ENGINEERING INC A	COMMON STOCK	31,600	3,447,876
ALTI GLOBAL INC	COMMON STOCK USD.0001	14,200	62,622
ALTIMUNE INC	COMMON STOCK USD.0001	36,700	264,607
ALTO NEUROSCIENCE INC	COMMON STOCK USD.0001	7,400	31,302
ALTUS POWER INC	COMMON STOCK USD.0001	34,600	140,822
ALUMIS INC	COMMON STOCK USD.0001	3,000	23,580
ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	15,900	26,553
AMALGAMATED FINANCIAL CORP	COMMON STOCK USD.01	10,700	358,129
AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	26,000	328,900
AMBARELLA INC	COMMON STOCK USD.00045	22,151	1,611,264
AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	186,933	743,993
AMC NETWORKS INC A	COMMON STOCK	18,249	180,665
AMDOCS LTD	COMMON STOCK GBP.0001	60,250	5,129,685
AMEDISYS INC	COMMON STOCK USD.001	16,179	1,468,891
AMENTUM HOLDINGS INC	COMMON STOCK	72,000	1,514,160
AMER SPORTS INC	COMMON STOCK	33,700	942,252
AMERANT BANCORP INC	COMMON STOCK USD.1	16,659	373,328
AMERESCO INC CL A	COMMON STOCK USD.0001	18,463	433,511
AMERICA S CAR MART INC	COMMON STOCK USD.01	3,300	169,125
AMERICAN AIRLINES GROUP INC	COMMON STOCK USD.01	360,000	6,274,800
AMERICAN ASSETS TRUST INC	REIT USD.01	28,548	749,670
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	66,450	387,404
AMERICAN COASTAL INSURANCE C	COMMON STOCK USD.0001	11,100	149,406
AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	102,475	1,708,258
AMERICAN FINANCIAL GROUP INC	COMMON STOCK	39,772	5,445,980
AMERICAN HEALTHCARE REIT INC	REIT USD.01	81,900	2,327,598
AMERICAN HOMES 4 RENT A	REIT USD.01	186,835	6,991,366

AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	2,000	43,140
AMERICAN STATES WATER CO	COMMON STOCK	21,569	1,676,343
AMERICAN SUPERCONDUCTOR CORP	COMMON STOCK USD.01	19,100	470,433
AMERICAN VANGUARD CORP	COMMON STOCK USD.1	15,399	71,297
AMERICAN WOODMARK CORP	COMMON STOCK	9,400	747,582
AMERICOLD REALTY TRUST INC	REIT USD.01	160,318	3,430,805
AMERIS BANCORP	COMMON STOCK USD1.0	35,353	2,212,037
AMERISAFE INC	COMMON STOCK USD.01	11,524	593,947
AMES NATIONAL CORP	COMMON STOCK USD2.0	5,400	88,722
AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	166,953	1,572,697
AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	61,900	1,590,211
AMMO INC	COMMON STOCK USD.001	49,100	54,010
AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	22,017	526,647
AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	83,600	662,112
AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	21,800	809,434
AMPLIFY ENERGY CORP	COMMON STOCK USD.01	20,700	124,200
AMPLITUDE INC CLASS A	COMMON STOCK USD.00001	41,300	435,715
ANAPTYSBIO INC	COMMON STOCK USD.001	11,429	151,320
ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	40,843	438,654
ANDERSONS INC/THE	COMMON STOCK	16,470	667,364
ANGEL OAK MORTGAGE REIT INC	REIT USD.01	7,500	69,600
ANGIODYNAMICS INC	COMMON STOCK USD.01	24,000	219,840
ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	9,264	512,114
ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	9,500	156,370
ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	311,447	5,699,480
ANNEXON INC	COMMON STOCK	51,400	263,682
ANTERIX INC	COMMON STOCK USD.0001	7,300	223,891
ANTERO MIDSTREAM CORP	COMMON STOCK	187,700	2,832,393
ANTERO RESOURCES CORP	COMMON STOCK USD.01	161,917	5,675,191
ANYWHERE REAL ESTATE INC	COMMON STOCK USD.01	53,738	177,335
APARTMENT INVT + MGMT CO A	REIT USD.01	83,800	761,742
APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	59,133	1,886,934
API GROUP CORP	COMMON STOCK USD.0001	124,400	4,474,668
APOGEE ENTERPRISES INC	COMMON STOCK USD.333	12,856	918,047
APOGEE THERAPEUTICS INC	COMMON STOCK USD.00001	20,400	924,120
APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	83,303	721,404
APPFOLIO INC A	COMMON STOCK USD.0001	12,400	3,059,328
APPIAN CORP A	COMMON STOCK USD.0001	24,200	798,116
APPLE HOSPITALITY REIT INC	REIT	123,976	1,903,032
APPLIED DIGITAL CORP	COMMON STOCK USD.001	103,900	793,796
APPLIED INDUSTRIAL TECH INC	COMMON STOCK	20,725	4,963,016
APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	22,000	810,920
APPLIED THERAPEUTICS INC	COMMON STOCK USD.0001	52,600	45,036
APPROVIN CORP CLASS A	COMMON STOCK USD.00003	145,500	47,117,265
APTARGROUP INC	COMMON STOCK USD.01	36,151	5,679,322
AQUESTIVE THERAPEUTICS INC	COMMON STOCK USD.001	40,600	144,536
ARAMARK	COMMON STOCK USD.01	144,409	5,387,900
ARBOR REALTY TRUST INC	REIT USD.01	107,700	1,491,645

ARBUTUS BIOPHARMA CORP	COMMON STOCK	81,300	265,851
ARCADIUM LITHIUM PLC	COMMON STOCK USD1.0	594,548	3,050,031
ARCBEST CORP	COMMON STOCK USD.01	13,000	1,213,160
ARCELLX INC	COMMON STOCK USD.001	23,200	1,779,208
ARCH RESOURCES INC	COMMON STOCK USD.01	9,900	1,398,078
ARCHER AVIATION INC A	COMMON STOCK USD.0001	127,000	1,238,250
ARCHROCK INC	COMMON STOCK USD.01	91,835	2,285,773
ARCOSA INC	COMMON STOCK USD.01	26,900	2,602,306
ARCTURUS THERAPEUTICS HOLDIN	COMMON STOCK USD.001	13,300	225,701
ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	32,100	477,969
ARCUTIS BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	58,399	813,498
ARDAGH GROUP SA	COMMON STOCK EUR.01	12,500	309,375
ARDAGH METAL PACKAGING SA	COMMON STOCK USD.01	79,000	237,790
ARDELYX INC	COMMON STOCK	135,600	687,492
ARDENT HEALTH PARTNERS INC	COMMON STOCK USD.01	4,900	83,692
ARDMORE SHIPPING CORP	COMMON STOCK USD.01	23,900	290,385
ARES COMMERCIAL REAL ESTATE	REIT USD.01	31,800	187,302
ARES MANAGEMENT CORP A	COMMON STOCK	102,600	18,163,278
ARGAN INC	COMMON STOCK USD.15	7,000	959,280
ARHAUS INC	COMMON STOCK USD.001	28,700	269,780
ARIS WATER SOLUTIONS INC A	COMMON STOCK	16,400	392,780
ARKO CORP	COMMON STOCK USD.0001	50,200	330,818
ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	50,952	570,153
ARMADA HOFFLER PROPERTIES IN	REIT USD.01	38,700	395,901
ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	28,773	542,659
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	23,703	3,349,945
ARQ INC	COMMON STOCK	4,600	34,822
ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	88,700	535,748
ARRIVENT BIOPHARMA INC	COMMON STOCK USD.0001	15,500	412,920
ARROW ELECTRONICS INC	COMMON STOCK USD1.0	27,601	3,122,225
ARROW FINANCIAL CORP	COMMON STOCK USD1.0	8,697	249,691
ARROWHEAD PHARMACEUTICALS	COMMON STOCK USD.001	67,889	1,276,313
ARS PHARMACEUTICALS INC	COMMON STOCK USD.0001	25,200	265,860
ARTERIS INC	COMMON STOCK USD.001	4,600	46,874
ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	35,700	1,536,885
ARTIVA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	7,900	79,632
ARTIVION INC	COMMON STOCK USD.01	22,836	652,881
ARVINAS INC	COMMON STOCK USD.001	33,699	646,010
ASANA INC CL A	COMMON STOCK USD.00001	47,800	968,906
ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	11,365	2,762,036
ASGN INC	COMMON STOCK USD.01	24,952	2,079,500
ASHLAND INC	COMMON STOCK	27,970	1,998,736
ASP ISOTOPES INC	COMMON STOCK USD.01	26,600	120,498
ASPEN AEROGELS INC	COMMON STOCK USD.00001	31,500	374,220
ASPEN TECHNOLOGY INC	COMMON STOCK USD.0001	14,852	3,707,505
ASSOCIATED BANC CORP	COMMON STOCK USD.01	79,922	1,910,136
ASSURED GUARANTY LTD	COMMON STOCK USD.01	30,058	2,705,521
AST SPACEMOBILE INC	COMMON STOCK USD.0001	73,700	1,555,070

ASTEC INDUSTRIES INC	COMMON STOCK USD.2	13,800	463,680
ASTERA LABS INC	COMMON STOCK USD.0001	60,000	7,947,000
ASTRANA HEALTH INC	COMMON STOCK USD.001	24,905	785,255
ASTRIA THERAPEUTICS INC	COMMON STOCK USD.001	29,500	263,730
ASTRONICS CORP	COMMON STOCK USD.01	16,805	268,208
ASURE SOFTWARE INC	COMMON STOCK USD.01	12,900	121,389
ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	40,300	135,005
ATI INC	COMMON STOCK USD.1	68,300	3,759,232
ATKORE INC	COMMON STOCK USD.01	19,949	1,664,744
ATLANTA BRAVES HOLDINGS IN A	COMMON STOCK USD.01	5,900	240,720
ATLANTA BRAVES HOLDINGS IN C	COMMON STOCK USD.01	26,409	1,010,408
ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	49,265	1,866,158
ATLANTICUS HOLDINGS CORP	COMMON STOCK	3,400	189,652
ATLAS ENERGY SOLUTIONS INC	COMMON STOCK	38,000	842,840
ATLASSIAN CORP CL A	COMMON STOCK USD.00001	88,300	21,490,454
ATMUS FILTRATION TECHNOLOGIE	COMMON STOCK	44,800	1,755,264
ATN INTERNATIONAL INC	COMMON STOCK USD.01	5,700	95,817
ATOSSA THERAPEUTICS INC	COMMON STOCK USD.001	25,300	23,886
ATRICURE INC	COMMON STOCK USD.001	27,500	840,400
AUDIOEYE INC	COMMON STOCK USD.00001	2,900	44,109
AURA BIOSCIENCES INC	COMMON STOCK USD.00001	21,900	180,018
AURINIA PHARMACEUTICALS INC	COMMON STOCK	82,400	739,952
AURORA INNOVATION INC	COMMON STOCK USD.0001	526,800	3,318,840
AUTONATION INC	COMMON STOCK USD.01	12,998	2,207,580
AVADEL PHARMACEUTICALS	COMMON STOCK	51,700	543,367
AVANOS MEDICAL INC	COMMON STOCK USD.01	26,862	427,643
AVANTOR INC	COMMON STOCK USD.01	373,900	7,878,073
AVEANNA HEALTHCARE HOLDINGS	COMMON STOCK USD.01	24,700	112,879
AVEPOINT INC	COMMON STOCK USD.0001	73,400	1,211,834
AVIAT NETWORKS INC	COMMON STOCK USD.01	6,200	112,282
AVID BIOSERVICES INC	COMMON STOCK USD.001	37,300	460,655
AVIDITY BIOSCIENCES INC	COMMON STOCK	60,600	1,762,248
AVIDXCHANGE HOLDINGS INC	COMMON STOCK USD.001	88,300	913,022
AVIENT CORP	COMMON STOCK USD.01	50,366	2,057,955
AVIS BUDGET GROUP INC	COMMON STOCK USD.01	9,820	791,590
AVISTA CORP	COMMON STOCK	44,894	1,644,467
AVITA MEDICAL INC	COMMON STOCK	13,900	177,920
AVNET INC	COMMON STOCK USD1.0	43,626	2,282,512
AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	120,620	4,127,616
AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	18,475	1,290,848
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	43,081	3,817,838
AXOGEN INC	COMMON STOCK USD.01	24,100	397,168
AXOS FINANCIAL INC	COMMON STOCK USD.01	30,200	2,109,470
AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	20,302	1,717,752
AZEK CO INC/THE	COMMON STOCK	79,700	3,783,359
AZENTA INC	COMMON STOCK USD.01	31,793	1,589,650
AZZ INC	COMMON STOCK USD1.0	16,700	1,368,064
B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	12,000	55,080

B+G FOODS INC	COMMON STOCK USD.01	45,600	314,184
BACKBLAZE INC A	COMMON STOCK USD.001	13,000	78,260
BADGER METER INC	COMMON STOCK USD1.0	16,055	3,405,587
BALCHEM CORP	COMMON STOCK USD.0667	17,847	2,908,972
BALDWIN INSURANCE GROUP INC/	COMMON STOCK USD.01	36,000	1,395,360
BALLY S CORP	COMMON STOCK USD.01	17,098	305,883
BANC OF CALIFORNIA INC	COMMON STOCK USD.01	78,556	1,214,476
BANCFIRST CORP	COMMON STOCK USD1.0	11,200	1,312,416
BANCO LATINOAMERICANO COME E	COMMON STOCK	15,547	553,007
BANCORP INC/THE	COMMON STOCK USD1.0	28,108	1,479,324
BANDWIDTH INC CLASS A	COMMON STOCK USD.001	13,900	236,578
BANK FIRST CORP	COMMON STOCK USD1.0	5,730	567,786
BANK OF HAWAII CORP	COMMON STOCK USD.01	22,303	1,588,866
BANK OF MARIN BANCORP/CA	COMMON STOCK	10,051	238,912
BANK OF N.T. BUTTERFIELD+SON	COMMON STOCK BMD1.0	24,000	877,200
BANK OZK	COMMON STOCK	56,959	2,536,384
BANK7 CORP	COMMON STOCK USD.01	2,200	102,652
BANKUNITED INC	COMMON STOCK USD.01	41,853	1,597,529
BANKWELL FINANCIAL GROUP INC	COMMON STOCK	4,100	127,715
BANNER CORPORATION	COMMON STOCK USD.01	19,800	1,322,046
BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	8,670	265,129
BARK INC	COMMON STOCK USD.0001	64,900	119,416
BARNES GROUP INC	COMMON STOCK USD.01	26,400	1,247,664
BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	15,200	660,288
BATH + BODY WORKS INC	COMMON STOCK USD.5	124,500	4,826,865
BAYCOM CORP	COMMON STOCK	4,600	123,464
BCB BANCORP INC	COMMON STOCK	3,700	43,808
BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	35,050	3,560,379
BEAM THERAPEUTICS INC	COMMON STOCK USD.01	44,070	1,092,936
BEAUTY HEALTH CO/THE	COMMON STOCK USD.0001	40,700	64,713
BEAZER HOMES USA INC	COMMON STOCK USD.001	16,737	459,598
BEL FUSE INC CL B	COMMON STOCK USD.1	5,900	486,573
BELDEN INC	COMMON STOCK USD.01	22,809	2,568,521
BELLRING BRANDS INC	COMMON STOCK USD.01	70,669	5,324,202
BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	20,619	936,103
BENTLEY SYSTEMS INC CLASS B	COMMON STOCK USD.01	77,100	3,600,570
BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	25,236	717,459
BERRY CORP	COMMON STOCK USD.001	41,900	173,047
BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	60,681	3,924,240
BEYOND INC	COMMON STOCK USD.0001	26,200	129,166
BEYOND MEAT INC	COMMON STOCK USD.0001	32,700	122,952
BGC GROUP INC A	COMMON STOCK USD.01	202,398	1,833,726
BICARA THERAPEUTICS INC	COMMON STOCK USD.0001	8,400	146,328
BIGBEAR.AI HOLDINGS INC	COMMON STOCK USD.0001	51,700	230,065
BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK USD.0001	37,200	227,664
BIGLARI HOLDINGS INC B	COMMON STOCK	222	56,452
BILL HOLDINGS INC	COMMON STOCK USD.00001	56,800	4,811,528
BIO RAD LABORATORIES A	COMMON STOCK USD.0001	10,700	3,515,057

BIOAGE LABS INC	COMMON STOCK USD.00001	5,900	34,161
BIOCRIST PHARMACEUTICALS INC	COMMON STOCK USD.01	110,989	834,637
BIOHAVEN LTD	COMMON STOCK	46,725	1,745,179
BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	19,450	504,922
BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	106,494	6,999,851
BIOMEA FUSION INC	COMMON STOCK USD.0001	11,200	43,456
BIOTE CORP A	COMMON STOCK USD.0001	12,300	76,014
BIOVENTUS INC A	COMMON STOCK USD.001	20,700	217,350
BIRKENSTOCK HOLDING PLC	COMMON STOCK	21,800	1,235,188
BIT DIGITAL INC	COMMON STOCK USD.01	62,000	181,660
BJ S RESTAURANTS INC	COMMON STOCK	12,050	423,377
BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	72,700	6,495,745
BKV CORPORATION	COMMON STOCK USD.01	7,600	180,728
BLACK DIAMOND THERAPEUTICS I	COMMON STOCK	10,700	22,898
BLACK HILLS CORP	COMMON STOCK USD1.0	37,325	2,184,259
BLACKBAUD INC	COMMON STOCK USD.001	22,801	1,685,450
BLACKLINE INC	COMMON STOCK USD.01	31,111	1,890,304
BLACKSKY TECHNOLOGY INC	COMMON STOCK USD.0001	12,425	134,066
BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	100,735	1,753,796
BLADE AIR MOBILITY INC	COMMON STOCK USD.0001	31,700	134,725
BLEND LABS INC A	COMMON STOCK USD.00001	129,300	544,353
BLINK CHARGING CO	COMMON STOCK USD.001	32,000	44,480
BLOCK INC	COMMON STOCK	307,922	26,170,291
BLOOM ENERGY CORP A	COMMON STOCK USD.0001	110,100	2,445,321
BLOOMIN BRANDS INC	COMMON STOCK USD.01	48,723	594,908
BLUE BIRD CORP	COMMON STOCK USD.0001	16,600	641,258
BLUE FOUNDRY BANCORP	COMMON STOCK USD.01	15,200	149,112
BLUE OWL CAPITAL INC	COMMON STOCK USD.0001	284,900	6,626,774
BLUEBIRD BIO INC	COMMON STOCK USD.01	5,240	43,702
BLUELINX HOLDINGS INC	COMMON STOCK USD.01	4,800	490,368
BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	35,820	3,124,220
BOISE CASCADE CO	COMMON STOCK USD.01	21,726	2,582,352
BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	11,912	1,268,032
BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	16,552	2,512,925
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	70,000	9,009,000
BORR DRILLING LTD	COMMON STOCK USD.05	127,200	496,080
BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	5,000	1,499,900
BOSTON OMAHA CORP CL A	COMMON STOCK	12,920	183,206
BOWHEAD SPECIALTY HOLDINGS I	COMMON STOCK USD.01	3,400	120,768
BOWMAN CONSULTING GROUP LTD	COMMON STOCK USD.01	6,200	154,690
BOX INC CLASS A	COMMON STOCK USD.0001	76,400	2,414,240
BOYD GAMING CORP	COMMON STOCK USD.01	36,959	2,681,006
BRAEMAR HOTELS + RESORTS INC	REIT USD.01	35,000	105,000
BRANDYWINE REALTY TRUST	REIT USD.01	99,349	556,354
BRAZE INC A	COMMON STOCK USD.0001	34,900	1,461,612
BRC INC A	COMMON STOCK USD.0001	23,200	73,544

BREAD FINANCIAL HOLDINGS INC	COMMON STOCK USD.01	27,900	1,703,574
BRIDGEBIO PHARMA INC	COMMON STOCK	78,736	2,160,516
BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	12,500	168,875
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	32,498	3,602,403
BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	37,203	1,787,232
BRIGHTSPIRE CAPITAL INC	REIT USD.01	73,018	411,822
BRIGHTSPRING HEALTH SERVICES	COMMON STOCK USD100.0	31,500	536,445
BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	27,700	442,923
BRINK S CO/THE	COMMON STOCK USD1.0	23,400	2,170,818
BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	24,704	3,268,092
BRISTOW GROUP INC	COMMON STOCK USD.01	13,620	467,166
BRIXMOR PROPERTY GROUP INC	REIT USD.01	163,400	4,549,056
BROADSTONE NET LEASE INC	REIT USD.00025	106,100	1,682,746
BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	109,089	548,718
BROOKFIELD BUSINESS CL A	COMMON STOCK	16,000	388,160
BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	64,795	2,592,448
BROOKFIELD RENEWABLE CORP	COMMON STOCK NPV	79,227	2,191,419
BROOKLINE BANCORP INC	COMMON STOCK USD.01	52,132	615,158
BRT APARTMENTS CORP	REIT USD3.0	6,917	124,714
BRUKER CORP	COMMON STOCK USD.01	59,535	3,489,942
BRUNSWICK CORP	COMMON STOCK USD.75	34,647	2,240,968
BUCKLE INC/THE	COMMON STOCK USD.01	17,781	903,453
BUILD A BEAR WORKSHOP INC	COMMON STOCK USD.01	7,900	363,716
BUMBLE INC A	COMMON STOCK USD.01	60,800	494,912
BURFORD CAPITAL LTD	COMMON STOCK	112,200	1,430,550
BURKE + HERBERT FINANCIAL SE	COMMON STOCK	6,567	409,518
BURLINGTON STORES INC	COMMON STOCK USD.0001	34,895	9,947,169
BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	13,395	344,252
BWX TECHNOLOGIES INC	COMMON STOCK USD.01	50,598	5,636,111
BYLINE BANCORP INC	COMMON STOCK USD.01	14,400	417,600
BYRNA TECHNOLOGIES INC	COMMON STOCK USD.001	9,000	259,290
C3.AI INC A	COMMON STOCK USD.001	59,600	2,052,028
C4 THERAPEUTICS INC	COMMON STOCK USD.0001	32,100	115,560
CABALETTA BIO INC	COMMON STOCK USD.00001	20,100	45,627
CABLE ONE INC	COMMON STOCK USD.01	3,200	1,158,784
CABOT CORP	COMMON STOCK USD1.0	29,499	2,693,554
CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	12,116	4,895,591
CACTUS INC A	COMMON STOCK USD.01	37,110	2,165,740
CADENCE BANK	COMMON STOCK USD2.5	97,120	3,345,784
CADIZ INC	COMMON STOCK USD.01	23,000	119,600
CADRE HOLDINGS INC	COMMON STOCK USD.01	13,100	423,130
CAL MAINE FOODS INC	COMMON STOCK USD.01	22,349	2,300,159
CALAVO GROWERS INC	COMMON STOCK USD.001	9,360	238,680
CALEDONIA MINING CORP PLC	COMMON STOCK	9,000	84,690
CALERES INC	COMMON STOCK USD.01	19,323	447,521
CALIFORNIA BANCORP	COMMON STOCK USD.01	1,500	24,810
CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	38,600	2,002,954
CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	31,775	1,440,361

CALIX INC	COMMON STOCK	33,200	1,157,684
CAMDEN NATIONAL CORP	COMMON STOCK	7,850	335,509
CAMP4 THERAPEUTICS CORP	COMMON STOCK USD.0001	5,100	26,622
CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	25,896	545,888
CANDEL THERAPEUTICS INC	COMMON STOCK USD.01	11,100	96,348
CANNAE HOLDINGS INC	COMMON STOCK USD.0001	39,556	785,582
CANTALOUPE INC	COMMON STOCK	32,100	305,271
CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	6,100	173,850
CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	7,681	281,509
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	74,167	438,327
CAPRI HOLDINGS LTD	COMMON STOCK	61,600	1,297,296
CAPRICOR THERAPEUTICS INC	COMMON STOCK USD.001	19,900	274,620
CARDIFF ONCOLOGY INC	COMMON STOCK USD.0001	20,800	90,272
CARDLYTICS INC	COMMON STOCK USD.0001	20,619	76,496
CAREDYX INC	COMMON STOCK USD.001	29,940	641,015
CARETRUST REIT INC	REIT USD.01	100,354	2,714,576
CARGO THERAPEUTICS INC	COMMON STOCK USD.001	17,600	253,792
CARGURUS INC	COMMON STOCK USD.001	49,700	1,816,038
CARIBOU BIOSCIENCES INC	COMMON STOCK USD.0001	45,000	71,550
CARLISLE COS INC	COMMON STOCK USD1.0	25,100	9,257,884
CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	121,700	6,144,633
CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	26,338	4,469,822
CARRIAGE SERVICES INC	COMMON STOCK USD.01	8,600	342,710
CARS.COM INC	COMMON STOCK USD.01	39,000	675,870
CARTER BANKSHARES INC	COMMON STOCK USD1.0	11,210	197,184
CARTER S INC	COMMON STOCK USD.01	18,228	987,775
CARTESIAN THERAPEUTICS INC	COMMON STOCK USD.0001	5,049	90,428
CARVANA CO	COMMON STOCK USD.001	59,870	12,175,163
CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	33,756	3,571,722
CASEY S GENERAL STORES INC	COMMON STOCK	20,451	8,103,300
CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	7,889	322,739
CASSAVA SCIENCES INC	COMMON STOCK USD.001	22,200	52,392
CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	13,593	362,253
CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	64,989	1,356,320
CATHAY GENERAL BANCORP	COMMON STOCK USD.01	37,797	1,799,515
CAVA GROUP INC	COMMON STOCK USD.0001	41,800	4,715,040
CAVCO INDUSTRIES INC	COMMON STOCK USD.01	4,700	2,097,281
CBIZ INC	COMMON STOCK USD.01	27,243	2,229,295
CBL + ASSOCIATES PROPERTIES	REIT USD.01	15,300	449,973
CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.0001	249,100	2,921,943
CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	17,400	526,002
CELCUITY INC	COMMON STOCK USD.001	14,400	188,496
CELLDEX THERAPEUTICS INC	COMMON STOCK USD.001	36,300	917,301
CELSIUS HOLDINGS INC	COMMON STOCK USD.001	97,400	2,565,516
CENTERSPACE	REIT	8,900	588,735
CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	5,939	230,433
CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	29,234	966,184
CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	14,400	418,320

CENTRUS ENERGY CORP CLASS A	COMMON STOCK USD.1	7,800	519,558
CENTURI HOLDINGS INC	COMMON STOCK USD.01	8,000	154,480
CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	30,700	559,354
CENTURY COMMUNITIES INC	COMMON STOCK USD.01	16,500	1,210,440
CENTURY THERAPEUTICS INC	COMMON STOCK USD.0001	10,400	10,504
CERENCE INC	COMMON STOCK USD.01	23,700	186,045
CERIBELL INC	COMMON STOCK USD.001	3,800	98,344
CERTARA INC	COMMON STOCK USD.01	70,200	747,630
CERUS CORP	COMMON STOCK USD.001	98,700	151,998
CEVA INC	COMMON STOCK USD.001	14,200	448,010
CG ONCOLOGY INC	COMMON STOCK	26,100	748,548
CHAMPION HOMES INC	COMMON STOCK USD.028	29,674	2,614,279
CHAMPIONX CORP	COMMON STOCK USD.01	103,797	2,822,240
CHARGEPOINT HOLDINGS INC	COMMON STOCK USD.0001	212,400	227,268
CHART INDUSTRIES INC	COMMON STOCK USD.01	23,609	4,505,542
CHATHAM LODGING TRUST	REIT USD.01	29,000	259,550
CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	27,826	1,320,065
CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	20,864	1,029,012
CHEGG INC	COMMON STOCK USD.001	54,300	87,423
CHEMED CORP	COMMON STOCK USD1.0	8,064	4,272,307
CHEMOURS CO/THE	COMMON STOCK USD.01	84,100	1,421,290
CHEMUNG FINANCIAL CORP	COMMON STOCK USD.01	2,131	104,014
CHENIERE ENERGY INC	COMMON STOCK USD.003	125,460	26,957,590
CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	12,732	1,545,028
CHICAGO ATLANTIC REAL ESTATE	REIT USD.01	9,100	140,322
CHIMERA INVESTMENT CORP	REIT USD.01	44,129	617,806
CHOICE HOTELS INTL INC	COMMON STOCK USD.01	15,458	2,194,727
CHOICEONE FINANCIAL SVCS INC	COMMON STOCK	4,200	149,688
CHORD ENERGY CORP	COMMON STOCK	33,249	3,887,473
CHURCHILL DOWNS INC	COMMON STOCK	37,890	5,059,831
CIENA CORP	COMMON STOCK USD.01	79,000	6,699,990
CIMPRESS PLC	COMMON STOCK EUR.01	10,007	717,702
CINEMARK HOLDINGS INC	COMMON STOCK USD.001	61,621	1,909,019
CIPHER MINING INC	COMMON STOCK USD1.0	108,600	503,904
CIRRUS LOGIC INC	COMMON STOCK USD.001	29,700	2,957,526
CITI TRENDS INC	COMMON STOCK USD.01	1,500	39,375
CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	6,996	130,126
CITIZENS FINANCIAL SERVICES	COMMON STOCK USD1.0	2,424	153,463
CITY HOLDING CO	COMMON STOCK USD2.5	8,299	983,266
CITY OFFICE REIT INC	REIT USD.01	23,600	130,272
CIVITAS RESOURCES INC	COMMON STOCK	52,545	2,410,239
CLARIVATE PLC	COMMON STOCK USD.01	230,300	1,169,924
CLAROS MORTGAGE TRUST INC	REIT USD.01	55,200	249,504
CLARUS CORP	COMMON STOCK USD.0001	16,845	75,971
CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	93,400	234,434
CLEAN HARBORS INC	COMMON STOCK USD.01	28,020	6,448,523
CLEANSARK INC	COMMON STOCK	134,700	1,240,587
CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	192,900	264,273

CLEAR SECURE INC CLASS A	COMMON STOCK USD.00001	47,800	1,273,392
CLEARFIELD INC	COMMON STOCK USD.01	7,800	241,800
CLEARWATER ANALYTICS HDS A	COMMON STOCK USD.001	98,100	2,699,712
CLEARWATER PAPER CORP	COMMON STOCK USD.0001	9,716	289,245
CLEARWAY ENERGY INC A	COMMON STOCK USD.01	20,390	498,536
CLEARWAY ENERGY INC C	COMMON STOCK	48,012	1,248,312
CLEVELAND CLIFFS INC	COMMON STOCK USD.125	262,019	2,462,979
CLIMB GLOBAL SOLUTIONS INC	COMMON STOCK USD.01	2,300	291,525
CLIPPER REALTY INC	REIT USD.01	9,003	41,234
CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	165,977	17,872,403
CNA FINANCIAL CORP	COMMON STOCK USD2.5	12,924	625,134
CNB FINANCIAL CORP/PA	COMMON STOCK	12,900	320,694
CNH INDUSTRIAL NV	COMMON STOCK EUR.01	480,400	5,442,932
CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	60,458	2,249,642
CNX RESOURCES CORP	COMMON STOCK USD.01	83,649	3,067,409
COASTAL FINANCIAL CORP/WA	COMMON STOCK	6,300	534,933
COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	3,300	4,157,967
CODEXIS INC	COMMON STOCK USD.0001	36,627	174,711
COEUR MINING INC	COMMON STOCK USD.01	207,517	1,186,997
COGENT BIOSCIENCES INC	COMMON STOCK USD.001	48,200	375,960
COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	24,768	1,908,870
COGNEX CORP	COMMON STOCK USD.002	96,700	3,467,662
COHEN + STEERS INC	COMMON STOCK USD.01	15,136	1,397,658
COHERENT CORP	COMMON STOCK	69,237	6,558,821
COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	60,546	83,553
COHU INC	COMMON STOCK USD1.0	27,299	728,883
COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001	112,400	27,908,920
COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	19,400	555,810
COLONY BANKCORP	COMMON STOCK USD1.0	10,500	169,470
COLUMBIA BANKING SYSTEM INC	COMMON STOCK	115,215	3,111,957
COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	17,600	278,256
COLUMBIA SPORTSWEAR CO	COMMON STOCK	17,077	1,433,273
COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	16,200	603,288
COMERICA INC	COMMON STOCK USD5.0	72,300	4,471,755
COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	19,394	8,224,220
COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	64,148	3,997,040
COMMERCIAL METALS CO	COMMON STOCK USD.01	62,443	3,097,173
COMMERCIAL VEHICLE GROUP INC	COMMON STOCK USD.01	17,600	43,648
COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	119,700	623,637
* COMMUNITY FINANCIAL SYSTEM I	COMMON STOCK USD1.0	30,176	1,861,256
COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	68,646	205,252
COMMUNITY HEALTHCARE TRUST I	REIT USD.01	16,516	317,272
COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	9,392	498,058
COMMUNITY WEST BANCSHARES	COMMON STOCK	6,300	122,031
COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	24,000	3,621,840
COMPASS DIVERSIFIED HOLDINGS	COMMON STOCK	35,100	810,108
COMPASS INC CLASS A	COMMON STOCK USD.00001	208,900	1,222,065
COMPASS MINERALS INTERNATION	COMMON STOCK USD.01	20,794	233,933

COMPASS THERAPEUTICS INC	COMMON STOCK USD.0001	50,200	72,790
COMPOSECURE INC A	COMMON STOCK USD.0001	12,700	194,691
COMSTOCK RESOURCES INC	COMMON STOCK USD.5	52,100	949,262
CONCENTRA GROUP HOLDINGS W/I	COMMON STOCK USD.01	61,266	1,211,841
CONCENTRIX CORP	COMMON STOCK	25,851	1,118,573
CONCRETE PUMPING HOLDINGS IN	COMMON STOCK USD.0001	17,400	115,884
CONDUENT INC	COMMON STOCK USD.01	86,539	349,618
CONFLUENT INC CLASS A	COMMON STOCK USD.00001	136,400	3,813,744
CONMED CORP	COMMON STOCK USD.01	17,139	1,172,993
CONNECTONE BANCORP INC	COMMON STOCK	20,800	476,528
CONSENSUS CLOUD SOLUTION	COMMON STOCK USD.01	11,378	271,479
CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	9,500	245,955
CONSTELLIUM SE	COMMON STOCK EUR.02	74,700	767,169
CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	24,323	2,151,613
CONSUMER PORTFOLIO SERVICES	COMMON STOCK	5,700	61,902
CONTANGO ORE INC	COMMON STOCK USD.001	3,300	33,066
CONTINEUM THERAPEUTICS INC A	COMMON STOCK USD.001	1,900	27,835
CONTRA CHINOOK THERAPE	COMMON STOCK	33,389	13,022
COOPER STANDARD HOLDING	COMMON STOCK USD.001	9,200	124,752
COPT DEFENSE PROPERTIES	REIT USD.01	57,873	1,791,169
CORBUS PHARMACEUTICALS HOLDI	COMMON STOCK USD.0001	5,700	67,260
CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	45,900	2,312,901
CORE + MAIN INC CLASS A	COMMON STOCK USD.01	105,900	5,391,369
CORE LABORATORIES INC	COMMON STOCK USD.01	27,200	470,832
CORE MOLDING TECHNOLOGIES IN	COMMON STOCK USD.01	4,900	81,046
CORE NATURAL RESOURCES INC	COMMON STOCK USD.01	16,350	1,744,218
CORE SCIENTIFIC INC	COMMON STOCK USD.0001	99,900	1,403,595
COREBRIDGE FINANCIAL INC	COMMON STOCK USD.01	162,300	4,857,639
CORECIVIC INC	COMMON STOCK USD.01	61,956	1,346,923
CORMEDIX INC	COMMON STOCK USD.001	30,500	247,050
CORSAIR GAMING INC	COMMON STOCK	21,000	138,810
CORVEL CORP	COMMON STOCK USD.0001	14,700	1,635,522
COSTAMARE INC	COMMON STOCK USD.0001	25,200	323,820
COTY INC CL A	COMMON STOCK USD.01	216,600	1,507,536
COUCHBASE INC	COMMON STOCK USD.00001	20,400	318,036
COUPANG INC	COMMON STOCK USD.0001	641,700	14,104,566
COURSERA INC	COMMON STOCK USD.00001	77,000	654,500
COUSINS PROPERTIES INC	REIT USD1.0	87,874	2,692,459
COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	4,600	250,746
CPI CARD GROUP INC	COMMON STOCK USD.001	2,500	74,725
CRA INTERNATIONAL INC	COMMON STOCK	4,100	767,520
CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	12,893	681,524
CRANE CO	COMMON STOCK USD1.0	27,087	4,110,452
CRANE NXT CO	COMMON STOCK USD1.0	27,987	1,629,403
CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	8,900	102,884
CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	3,479	1,633,251
CREDO TECHNOLOGY GROUP HOLDI	COMMON STOCK USD.00005	77,000	5,175,170
CRESCENT ENERGY INC A	COMMON STOCK USD.0001	86,092	1,257,804

CRH PLC	COMMON STOCK EUR.32	380,200	35,176,104
CRICUT INC CLASS A	COMMON STOCK USD.001	27,200	155,040
CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	47,848	2,446,468
CROCS INC	COMMON STOCK USD.001	32,800	3,592,584
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	19,371	351,777
CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	24,400	369,660
CROWN HOLDINGS INC	COMMON STOCK USD5.0	63,750	5,271,488
CRYOPORT INC	COMMON STOCK USD.001	25,300	196,834
CS DISCO INC	COMMON STOCK USD.005	15,800	78,842
CSG SYSTEMS INTL INC	COMMON STOCK USD.01	16,986	868,154
CSW INDUSTRIALS INC	COMMON STOCK USD.01	9,100	3,210,480
CTO REALTY GROWTH INC	REIT USD.01	9,437	186,003
CTS CORP	COMMON STOCK	18,230	961,268
CUBESMART	REIT USD.01	122,800	5,261,980
CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	31,927	4,286,200
CULLINAN THERAPEUTICS INC	COMMON STOCK USD.0001	28,500	347,130
CURLINE PROPERTIES CORP	REIT USD.01	53,502	1,242,316
CURTISS WRIGHT CORP	COMMON STOCK USD1.0	21,261	7,544,891
CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	117,244	1,533,552
CUSTOM TRUCK ONE SOURCE INC	COMMON STOCK USD.0001	36,600	176,046
CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	16,570	806,628
CVB FINANCIAL CORP	COMMON STOCK	74,707	1,599,477
CVR ENERGY INC	COMMON STOCK USD.01	17,200	322,328
CVRX INC	COMMON STOCK USD.01	6,700	84,889
CYTEK BIOSCIENCES INC	COMMON STOCK USD.001	71,500	464,035
CYTOKINETICS INC	COMMON STOCK USD.001	62,629	2,946,068
D WAVE QUANTUM INC	COMMON STOCK USD.0001	54,000	453,600
DAILY JOURNAL CORP	COMMON STOCK USD.01	797	452,688
DAKOTA GOLD CORP	COMMON STOCK USD.001	22,000	48,400
DAKTRONICS INC	COMMON STOCK	21,800	367,548
DANA INC	COMMON STOCK USD.01	75,155	868,792
DARLING INGREDIENTS INC	COMMON STOCK USD.01	88,076	2,967,280
DATADOG INC CLASS A	COMMON STOCK USD.00001	165,800	23,691,162
DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	19,058	556,303
DAVE INC	COMMON STOCK USD.0001	4,300	373,756
DAY ONE BIOPHARMACEUTICALS I	COMMON STOCK USD.0001	37,000	468,790
DEFINITIVE HEALTHCARE CORP	COMMON STOCK USD.001	28,300	116,313
DELEK US HOLDINGS INC	COMMON STOCK USD.01	37,293	689,921
DELUXE CORP	COMMON STOCK USD1.0	25,590	578,078
DENALI THERAPEUTICS INC	COMMON STOCK USD.01	69,322	1,412,782
DENNY S CORP	COMMON STOCK USD.01	28,300	171,215
DENTSPLY SIRONA INC	COMMON STOCK USD.01	114,900	2,180,802
DESIGN THERAPEUTICS INC	COMMON STOCK USD.0001	19,600	120,932
DESIGNER BRANDS INC CLASS A	COMMON STOCK	25,041	133,719
DESPEGAR.COM CORP	COMMON STOCK	34,400	662,200
DESTINATION XL GROUP INC	COMMON STOCK USD.01	29,300	78,817
DHT HOLDINGS INC	COMMON STOCK USD.01	76,200	707,898
DIAMOND HILL INVESTMENT GRP	COMMON STOCK	1,700	263,670

DIAMONDROCK HOSPITALITY CO	REIT USD.01	123,157	1,112,108
DIANTHUS THERAPEUTICS INC	COMMON STOCK USD.001	13,400	292,120
DICK S SPORTING GOODS INC	COMMON STOCK USD.01	30,939	7,080,081
DIEBOLD NIXDORF INC	COMMON STOCK	14,200	611,168
DIGI INTERNATIONAL INC	COMMON STOCK USD.01	19,979	603,965
DIGIMARC CORP	COMMON STOCK USD.001	8,300	310,835
DIGITAL TURBINE INC	COMMON STOCK USD.0001	52,516	88,752
DIGITALBRIDGE GROUP INC	COMMON STOCK USD.01	89,058	1,004,574
DIGITALOCEAN HOLDINGS INC	COMMON STOCK	35,400	1,206,078
DILLARDS INC CL A	COMMON STOCK	1,742	752,091
DIME COMMUNITY BANCSHARES IN	COMMON STOCK USD.01	21,637	665,013
DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	8,252	248,385
DIODES INC	COMMON STOCK USD.667	26,086	1,608,724
DISC MEDICINE INC	COMMON STOCK USD.0001	10,900	691,060
DISTRIBUTION SOLUTIONS GROUP	COMMON STOCK USD1.0	5,966	205,230
DIVERSIFIED ENERGY CO PLC	COMMON STOCK GBP.01	24,000	403,200
DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	119,525	274,908
DMC GLOBAL INC	COMMON STOCK	11,809	86,796
DNOW INC	COMMON STOCK USD.01	60,300	784,503
DOCGO INC	COMMON STOCK USD.0001	46,200	195,888
DOCUSIGN INC	COMMON STOCK USD.0001	112,404	10,109,616
DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	31,999	2,499,122
DOLE PLC	COMMON STOCK USD.01	40,800	552,432
DOMO INC CLASS B	COMMON STOCK USD.001	18,000	127,440
DONALDSON CO INC	COMMON STOCK USD5.0	65,419	4,405,970
DONEGAL GROUP INC CL A	COMMON STOCK USD.01	4,266	65,995
DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	14,073	882,799
DOORDASH INC A	COMMON STOCK USD.00001	196,100	32,895,775
DORIAN LPG LTD	COMMON STOCK USD.01	20,336	495,588
DORMAN PRODUCTS INC	COMMON STOCK USD.01	14,915	1,932,238
DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD.001	82,700	1,588,667
DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	13,686	323,400
DOUGLAS EMMETT INC	REIT USD.01	89,255	1,656,573
DOXIMITY INC CLASS A	COMMON STOCK USD.001	67,700	3,614,503
DRAFTKINGS INC CL A	COMMON STOCK USD.0001	249,717	9,289,472
DREAM FINDERS HOMES INC A	COMMON STOCK USD.01	14,100	328,107
DRIVEN BRANDS HOLDINGS INC	COMMON STOCK USD.01	37,231	600,908
DROPBOX INC CLASS A	COMMON STOCK USD.00001	128,269	3,853,201
DT MIDSTREAM INC	COMMON STOCK USD.01	53,800	5,349,334
DUCOMMUN INC	COMMON STOCK USD.01	7,300	464,718
DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	165,800	2,065,868
DUOLINGO	COMMON STOCK USD.0001	20,500	6,646,715
DUTCH BROS INC CLASS A	COMMON STOCK USD.00001	60,600	3,174,228
DXC TECHNOLOGY CO	COMMON STOCK USD.01	100,000	1,998,000
DXP ENTERPRISES INC	COMMON STOCK USD.01	7,705	636,587
DYCOM INDUSTRIES INC	COMMON STOCK	15,901	2,767,728

DYNATRACE INC	COMMON STOCK USD.001	163,108	8,864,920
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	72,426	924,880
DYNE THERAPEUTICS INC	COMMON STOCK USD.0001	44,900	1,057,844
DYNEX CAPITAL INC	REIT USD.01	33,266	420,815
E MINI RUSS 2000 MAR25	XCME 20250321	6,800	(543,590)
E2OPEN PARENT HOLDINGS INC	COMMON STOCK USD.0001	105,100	279,566
EAGLE BANCORP INC	COMMON STOCK USD.01	17,240	448,757
EAGLE MATERIALS INC	COMMON STOCK USD.01	18,499	4,564,813
EAST WEST BANCORP INC	COMMON STOCK USD.001	75,790	7,257,650
EASTERLY GOVERNMENT PROPERTI	REIT USD.01	54,091	614,474
EASTERN BANKSHARES INC	COMMON STOCK USD.01	104,680	1,805,730
EASTGROUP PROPERTIES INC	REIT	26,500	4,252,985
EASTMAN KODAK CO	COMMON STOCK USD.01	27,400	180,018
ECHOSTAR CORP A	COMMON STOCK USD.001	69,458	1,590,588
ECOVYST INC	COMMON STOCK	54,200	414,088
EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	26,584	893,222
EDGEWISE THERAPEUTICS INC	COMMON STOCK USD.0001	39,500	1,054,650
EDITAS MEDICINE INC	COMMON STOCK USD.0001	45,370	57,620
EGAIN CORP	COMMON STOCK USD.001	15,600	97,188
EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	14,600	168,484
ELANCO ANIMAL HEALTH INC	COMMON STOCK	277,769	3,363,783
ELASTIC NV	COMMON STOCK EUR.01	47,994	4,755,246
ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	124,308	3,161,152
ELF BEAUTY INC	COMMON STOCK USD.01	29,845	3,747,040
ELLINGTON FINANCIAL INC	REIT	41,028	497,259
ELME COMMUNITIES	REIT USD.01	52,152	796,361
EMBECTA CORP	COMMON STOCK USD.01	34,400	710,360
EMCOR GROUP INC	COMMON STOCK USD.01	25,412	11,534,507
EMERALD HOLDING INC	COMMON STOCK USD.01	8,300	40,006
EMPIRE PETROLEUM CORP	COMMON STOCK USD.001	4,800	36,480
EMPIRE STATE REALTY TRUST A	REIT USD.01	77,600	800,832
EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	14,739	755,079
ENACT HOLDINGS INC	COMMON STOCK USD.01	12,500	404,750
ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	12,000	69,000
ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	54,000	4,986,900
ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	14,062	671,742
ENCORE ENERGY CORP	COMMON STOCK	91,200	310,992
ENERGIZER HOLDINGS INC	COMMON STOCK	36,881	1,286,778
ENERGY FUELS INC	COMMON STOCK	100,900	517,617
ENERGY RECOVERY INC	COMMON STOCK USD.001	33,000	485,100
ENERGY VAULT HOLDINGS INC	COMMON STOCK USD.0001	48,500	110,580
ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	31,400	1,290,226
ENERSYS	COMMON STOCK USD.01	22,215	2,053,332
ENFUSION INC CLASS A	COMMON STOCK USD.001	25,800	265,740
ENHABIT INC	COMMON STOCK USD.01	30,450	237,815
ENLIVEN THERAPEUTICS INC	COMMON STOCK USD.001	18,500	416,250
ENNIS INC	COMMON STOCK USD2.5	15,465	326,157
ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	14,967	1,435,036

ENOVIS CORP	COMMON STOCK USD.001	30,410	1,334,391
ENOVIX CORP	COMMON STOCK USD.0001	88,600	963,082
ENPRO INC	COMMON STOCK USD.01	11,000	1,896,950
ENSIGN GROUP INC/THE	COMMON STOCK USD.001	30,464	4,047,447
ENSTAR GROUP LTD	COMMON STOCK USD1.0	6,739	2,170,295
ENTEGRIS INC	COMMON STOCK USD.01	83,356	8,257,245
ENTERPRISE BANCORP INC	COMMON STOCK USD.01	6,268	247,837
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	21,080	1,188,912
ENTRADA THERAPEUTICS INC	COMMON STOCK USD.0001	12,100	209,209
ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	33,600	78,960
ENVIRI CORP	COMMON STOCK USD1.25	44,935	346,000
ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	95,500	1,842,195
EPLUS INC	COMMON STOCK USD.01	15,378	1,136,127
EPR PROPERTIES	REIT USD.01	41,492	1,837,266
EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	174,696	8,240,410
EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	8,400	356,328
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	104,800	6,979,680
ERASCA INC	COMMON STOCK USD.0001	65,900	165,409
ESAB CORP	COMMON STOCK USD.001	31,410	3,767,315
ESCALADE INC	COMMON STOCK	7,100	101,388
ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	14,700	1,958,187
ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	103,400	227,480
ESQUIRE FINANCIAL HOLDINGS I	COMMON STOCK USD.01	3,900	310,050
ESSA BANCORP INC	COMMON STOCK USD.01	6,300	122,850
ESSENT GROUP LTD	COMMON STOCK USD.015	56,200	3,059,528
ESSENTIAL PROPERTIES REALTY	REIT USD.01	93,100	2,912,168
ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	138,612	5,034,388
ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	13,277	373,216
ETSY INC	COMMON STOCK USD.001	64,500	3,411,405
EURONET WORLDWIDE INC	COMMON STOCK USD.02	24,000	2,468,160
EUROPEAN WAX CENTER INC A	COMMON STOCK USD.00001	19,200	128,064
EVE HOLDING INC	COMMON STOCK USD.0001	18,100	98,464
EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	44,000	147,840
EVERCOMMERCE INC	COMMON STOCK USD.00001	12,500	137,625
EVERCORE INC A	COMMON STOCK USD.01	19,947	5,529,109
EVERI HOLDINGS INC	COMMON STOCK USD.001	42,500	574,175
EVERQUOTE INC CLASS A	COMMON STOCK USD.001	11,300	225,887
EVERSPIN TECHNOLOGIES INC	COMMON STOCK USD.0001	3,900	24,921
EVERTEC INC	COMMON STOCK USD.01	38,000	1,312,140
EVERUS CONSTRUCTION GROUP	COMMON STOCK	28,242	1,856,912
EVGO INC	COMMON STOCK USD.0001	60,500	245,025
EVI INDUSTRIES INC	COMMON STOCK USD.025	2,700	44,145
EVOLENT HEALTH INC A	COMMON STOCK USD.01	65,670	738,788
EVOLUS INC	COMMON STOCK USD.00001	28,900	319,056
EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	17,600	92,048
EVOLV TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	66,900	264,255
EW SCRIPPS CO/THE A	COMMON STOCK USD.01	33,148	73,257
EXACT SCIENCES CORP	COMMON STOCK USD.01	101,832	5,721,940

EXCELERATE ENERGY INC A	COMMON STOCK USD.001	10,600	320,650
EXELIXIS INC	COMMON STOCK USD.001	160,805	5,354,807
EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	85,530	3,795,821
EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	40,470	465,810
EXPAND ENERGY CORP	COMMON STOCK USD.01	127,824	12,724,879
EXPONENT INC	COMMON STOCK USD.001	27,900	2,485,890
EXPRO GROUP HOLDINGS NV	COMMON STOCK EUR.01	51,650	644,076
EXTREME NETWORKS INC	COMMON STOCK USD.001	73,500	1,230,390
EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01	33,100	246,595
F+G ANNUITIES + LIFE INC	COMMON STOCK USD.001	10,508	435,452
FABRINET	COMMON STOCK USD.01	20,113	4,422,446
FARMERS + MERCHANTS BANCO/OH	COMMON STOCK	6,900	203,205
FARMERS NATL BANC CORP	COMMON STOCK	21,100	300,042
FARMLAND PARTNERS INC	REIT USD.01	26,200	308,112
FARO TECHNOLOGIES INC	COMMON STOCK USD.001	11,100	281,496
FASTLY INC CLASS A	COMMON STOCK USD.00002	71,300	673,072
FATE THERAPEUTICS INC	COMMON STOCK USD.001	50,500	83,325
FB FINANCIAL CORP	COMMON STOCK USD1.0	20,553	1,058,685
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	4,855	956,192
FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	33,250	3,071,968
FENNEC PHARMACEUTICALS INC	COMMON STOCK	10,200	64,464
FERGUSON ENTERPRISES INC	COMMON STOCK USD.0001	111,800	19,405,126
FERROGLOBE REP + WRNTY INS TRU	NON TRANSFERABLE BENE	60,200	0
FIDELIS INSURANCE HOLDINGS L	COMMON STOCK USD.01	32,700	592,851
* FIDELITY D+D BANCORP INC	COMMON STOCK	2,600	126,880
* FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	142,230	7,984,792
FIGS INC CLASS A	COMMON STOCK USD.0001	73,700	456,203
FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	8,437	230,246
FIRST ADVANTAGE CORP	COMMON STOCK USD.001	38,407	719,363
FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	55,285	3,451,995
FIRST BANCORP INC/ME	COMMON STOCK USD.01	7,000	191,450
FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	90,500	1,682,395
FIRST BANCORP/NC	COMMON STOCK	23,150	1,017,906
FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	17,600	616,000
FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	12,000	168,840
FIRST BUSEY CORP	COMMON STOCK USD.001	31,085	732,673
FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	4,900	226,821
FIRST CITIZENS BANC CORP	COMMON STOCK	8,655	182,101
FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	6,663	14,079,052
FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	60,187	1,018,364
FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	10,590	440,968
FIRST FINANCIAL BANCORP	COMMON STOCK	45,525	1,223,712
FIRST FINANCIAL CORP	COMMON STOCK	6,600	304,854
FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	72,396	2,609,876
FIRST FOUNDATION INC	COMMON STOCK USD.001	30,600	190,026
FIRST HAWAIIAN INC	COMMON STOCK USD.01	70,254	1,823,091

FIRST HORIZON CORP	COMMON STOCK USD.625	290,444	5,849,542
FIRST INDUSTRIAL REALTY TR	REIT USD.01	73,054	3,662,197
FIRST INTERNET BANCORP	COMMON STOCK	700	25,193
FIRST INTERSTATE BANCYS A	COMMON STOCK USD.00001	43,506	1,412,640
FIRST MERCHANTS CORP	COMMON STOCK	33,366	1,330,970
FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	12,600	463,932
FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	13,400	156,512
FIRST WATCH RESTAURANT GROUP	COMMON STOCK USD.01	14,000	260,540
FIRST WESTERN FINANCIAL INC	COMMON STOCK	6,300	123,165
FIRSTCASH HOLDINGS INC	COMMON STOCK USD.01	21,467	2,223,981
FISCALNOTE HOLDINGS INC	COMMON STOCK USD.0001	32,900	35,203
FIVE BELOW	COMMON STOCK USD.01	30,284	3,178,609
FIVE STAR BANCORP	COMMON STOCK	6,400	192,576
FIVE9 INC	COMMON STOCK USD.001	41,900	1,702,816
FLAGSTAR FINANCIAL INC	COMMON STOCK USD.01	138,628	1,293,399
FLEX LNG LTD	COMMON STOCK USD.1	16,300	373,922
FLEXSTEEL INDS	COMMON STOCK USD1.0	800	43,472
FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	58,280	5,810,516
FLOWERS FOODS INC	COMMON STOCK USD.01	101,169	2,090,152
FLOWSERVE CORP	COMMON STOCK USD1.25	73,200	4,210,464
FLUENCE ENERGY INC	COMMON STOCK USD.00001	33,500	531,980
FLUOR CORP	COMMON STOCK USD.01	93,486	4,610,730
FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	15,798	225,595
FLYWIRE CORP VOTING	COMMON STOCK USD.0001	65,300	1,346,486
FNB CORP	COMMON STOCK USD.01	182,766	2,701,281
FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	12,300	58,056
FOOT LOCKER INC	COMMON STOCK USD.01	47,612	1,036,037
FORESTAR GROUP INC	COMMON STOCK USD1.0	10,659	276,281
FORGE GLOBAL HOLDINGS INC	COMMON STOCK USD.0001	61,500	57,250
FORMFACTOR INC	COMMON STOCK USD.001	43,052	1,894,288
FORRESTER RESEARCH INC	COMMON STOCK USD.01	7,600	119,092
FORTREA HOLDINGS INC	COMMON STOCK USD.001	51,700	964,205
FORTUNE BRANDS INNOVATIONS I	COMMON STOCK USD.01	67,300	4,598,609
FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	5,300	82,097
FORWARD AIR CORP	COMMON STOCK USD.01	15,040	485,040
FOSTER (LB) CO A	COMMON STOCK USD.01	900	24,210
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	52,835	1,433,942
FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	25,100	759,777
FRANKLIN BSP REALTY TRUST IN	REIT USD.01	50,136	628,705
FRANKLIN COVEY CO	COMMON STOCK USD.05	7,240	272,079
FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	24,510	2,388,500
FRANKLIN STREET PROPERTIES C	REIT USD.0001	13,200	24,156
FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	17,051	566,264
FRESHPET INC	COMMON STOCK USD.001	25,400	3,761,994
FRESHWORKS INC CL A	COMMON STOCK USD.00001	114,100	1,844,997
FRONTDOOR INC	COMMON STOCK USD.01	43,100	2,356,277
FRONTIER COMMUNICATIONS PARE	COMMON STOCK USD.25	133,000	4,615,100
FRONTIER GROUP HOLDINGS INC	COMMON STOCK USD.001	21,700	154,287

FRONTVIEW REIT INC	REIT USD.01	3,800	68,894
FRP HOLDINGS INC	COMMON STOCK USD.1	8,200	251,166
FS BANCORP INC	COMMON STOCK USD.01	3,500	143,710
FTAI AVIATION LTD	COMMON STOCK USD1.0	55,800	8,037,432
FTAI INFRASTRUCTURE INC	COMMON STOCK USD.01	55,300	401,478
FTI CONSULTING INC	COMMON STOCK USD.01	19,351	3,698,557
FUBOTV INC	COMMON STOCK	160,600	202,356
FUELCELL ENERGY INC	COMMON STOCK USD.0001	9,109	82,345
FULCRUM THERAPEUTICS INC	COMMON STOCK USD.001	33,900	159,330
FULGENT GENETICS INC	COMMON STOCK USD.0001	12,800	236,416
FULL HOUSE RESORTS INC	COMMON STOCK USD.0001	13,200	53,856
FULTON FINANCIAL CORP	COMMON STOCK USD2.5	93,645	1,805,476
FUNKO INC CLASS A	COMMON STOCK USD.0001	23,329	312,375
FUTUREFUEL CORP	COMMON STOCK USD.0001	15,000	79,350
FVCBANKCORP INC	COMMON STOCK USD.01	9,075	114,073
G III APPAREL GROUP LTD	COMMON STOCK USD.01	19,215	626,793
GALECTIN THERAPEUTICS INC	COMMON STOCK USD.001	12,400	15,996
GAMBLING.COM GROUP LTD	COMMON STOCK	7,900	111,232
GAMESTOP CORP CLASS A GB REG	COMMON STOCK USD.001	217,408	6,813,567
GAMING AND LEISURE PROPERTIE	REIT	143,517	6,911,779
GANNETT CO INC	COMMON STOCK USD.01	84,499	427,565
GAP INC/THE	COMMON STOCK USD.05	111,400	2,632,382
GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	126,411	2,600,274
GATX CORP	COMMON STOCK USD.625	19,603	3,037,681
GCM GROSVENOR INC CLASS A	COMMON STOCK USD.0001	15,900	195,093
GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	24,466	341,056
GENCOR INDUSTRIES INC	COMMON STOCK USD.1	6,500	114,725
GENEDX HOLDINGS CORP	COMMON STOCK USD.0001	6,900	530,334
GENERATION BIO CO	COMMON STOCK USD.0001	25,500	27,030
GENESCO INC	COMMON STOCK USD1.0	6,891	294,590
GENIE ENERGY LTD B	COMMON STOCK	11,000	171,490
GENPACT LTD	COMMON STOCK USD.01	95,372	4,096,227
GENTEX CORP	COMMON STOCK USD.06	122,364	3,515,518
GENTHERM INC	COMMON STOCK	18,896	754,423
GENWORTH FINANCIAL INC	COMMON STOCK USD.001	214,928	1,502,347
GEO GROUP INC/THE	COMMON STOCK USD.01	69,352	1,940,469
GERMAN AMERICAN BANCORP	COMMON STOCK	16,930	680,925
GERON CORP	COMMON STOCK USD.001	323,836	1,146,379
GETTY IMAGES HOLDINGS INC	COMMON STOCK USD.0001	54,900	118,584
GETTY REALTY CORP	REIT USD.01	28,051	845,177
GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	17,700	1,042,530
GIGACLOUD TECHNOLOGY INC A	COMMON STOCK USD.05	13,100	242,612
GITLAB INC CL A	COMMON STOCK	67,200	3,786,720
GLACIER BANCORP INC	COMMON STOCK USD.01	62,785	3,153,063
GLADSTONE COMMERCIAL CORP	REIT USD.001	23,200	376,768
GLADSTONE LAND CORP	REIT USD.001	19,200	208,320
GLAUKOS CORP	COMMON STOCK USD.001	27,330	4,097,860
GLOBAL BUSINESS TRAVEL GROUP	COMMON STOCK USD.00005	70,300	652,384

GLOBAL INDUSTRIAL CO	COMMON STOCK USD.01	7,600	188,404
GLOBAL MEDICAL REIT INC	REIT	36,628	282,768
GLOBAL NET LEASE INC	REIT USD.01	112,959	824,601
GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	6,333	72,830
GLOBALFOUNDRIES INC	COMMON STOCK USD.02	54,600	2,342,886
GLOBALSTAR INC	COMMON STOCK USD.0001	399,100	826,137
GLOBANT SA	COMMON STOCK USD1.2	23,274	4,990,411
GLOBUS MEDICAL INC A	COMMON STOCK USD.001	61,575	5,092,868
GMS INC	COMMON STOCK USD.01	22,419	1,901,804
GOGO INC	COMMON STOCK USD.0001	29,200	236,228
GOLAR LNG LTD	COMMON STOCK USD1.0	56,434	2,388,287
GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	11,800	372,880
GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	72,100	646,016
GOODYEAR TIRE + RUBBER CO	COMMON STOCK	161,923	1,457,307
GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	12,700	1,361,694
GOPRO INC CLASS A	COMMON STOCK USD.0001	68,500	74,665
GORMAN RUPP CO	COMMON STOCK	13,208	500,847
GOVERNMENT STIF 3	GOVERNMENT STIF 3	20,621,783	20,621,783
GRACO INC	COMMON STOCK USD1.0	91,434	7,706,972
GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	139,400	241,162
GRAHAM CORP	COMMON STOCK USD.1	1,500	66,705
GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	1,909	1,664,495
GRAIL INC	COMMON STOCK	15,683	279,942
GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	15,802	2,588,368
GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	24,657	2,162,665
GRANITE POINT MORTGAGE TRUST	REIT USD.01	27,556	76,881
GRANITE RIDGE RESOURCES INC	COMMON STOCK USD.0001	23,100	149,226
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	162,775	4,420,969
GRAY MEDIA INC	COMMON STOCK	46,500	146,475
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	39,600	447,084
GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	5,229	312,171
GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	15,200	858,648
GREEN DOT CORP CLASS A	COMMON STOCK USD.001	25,716	273,618
GREEN PLAINS INC	COMMON STOCK USD.001	34,536	327,401
GREENBRIER COMPANIES INC	COMMON STOCK	17,697	1,079,340
GREENE COUNTY BANCORP INC	COMMON STOCK USD.1	4,800	133,056
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	15,300	214,200
GREIF INC CL A	COMMON STOCK	14,203	868,087
GREIF INC CL B	COMMON STOCK	3,000	203,550
GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	34,000	756,160
GRIFFON CORP	COMMON STOCK USD.25	20,061	1,429,747
GRINDR INC	COMMON STOCK USD.0001	18,900	337,176
GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	55,900	872,599
GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	7,200	3,034,656
GROUPON INC	COMMON STOCK USD.0001	10,200	123,930
GROWGENERATION CORP	COMMON STOCK USD.001	31,400	53,066
GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	5,292	183,103
GUARDANT HEALTH INC	COMMON STOCK USD.00001	65,755	2,008,815

GUARDIAN PHRMCY SERVICES A	COMMON STOCK USD.01	3,800	76,988
GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	45,100	7,602,958
GULFPORT ENERGY CORP	COMMON STOCK USD.0001	6,700	1,234,140
GXO LOGISTICS INC	COMMON STOCK USD.01	63,549	2,764,382
GYRE THERAPEUTICS INC	COMMON STOCK USD.001	2,800	33,880
H.B. FULLER CO.	COMMON STOCK USD1.0	28,763	1,940,927
H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	18,700	915,552
H+R BLOCK INC	COMMON STOCK	75,700	3,999,988
HA SUSTAINABLE INFRASTRUCTUR	COMMON STOCK USD.01	63,700	1,709,071
HACKETT GROUP INC/THE	COMMON STOCK USD.001	14,774	453,857
HAEMONETICS CORP/MASS	COMMON STOCK USD.01	27,312	2,132,521
HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	54,497	335,157
HALLADOR ENERGY CO	COMMON STOCK USD.01	12,900	147,705
HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	69,831	3,338,620
HAMILTON BEACH BRAND A	COMMON STOCK USD.01	1,500	25,245
HAMILTON INSURANCE GROU CL B	COMMON STOCK USD.01	21,800	414,854
HAMILTON LANE INC CLASS A	COMMON STOCK USD.001	21,150	3,131,258
HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	46,749	2,558,105
HANESBRANDS INC	COMMON STOCK USD.01	201,600	1,641,024
HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	15,349	362,543
HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	19,781	3,059,329
HARBORONE BANCORP INC	COMMON STOCK USD.01	23,061	272,812
HARLEY DAVIDSON INC	COMMON STOCK USD.01	66,800	2,012,684
HARMONIC INC	COMMON STOCK USD.001	60,214	796,631
HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	19,900	684,759
HARROW INC	COMMON STOCK USD.001	18,400	617,320
HARVARD BIOSCIENCE INC	COMMON STOCK USD.01	21,600	45,576
HASHICORP INC CL A	COMMON STOCK	78,500	2,685,485
HAVERTY FURNITURE	COMMON STOCK USD1.0	8,618	191,837
HAWAIIAN ELECTRIC INDS	COMMON STOCK	90,037	876,060
HAWKINS INC	COMMON STOCK USD.01	11,000	1,349,370
HAYWARD HOLDINGS INC	COMMON STOCK USD.001	77,500	1,184,975
HBT FINANCIAL INC/DE	COMMON STOCK USD.01	8,959	196,202
HCI GROUP INC	COMMON STOCK	4,300	501,079
HEALTH CATALYST INC	COMMON STOCK USD.001	31,146	220,202
HEALTHCARE REALTY TRUST INC	REIT USD.01	214,450	3,634,928
HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	44,907	521,595
HEALTHEQUITY INC	COMMON STOCK USD.0001	46,755	4,486,142
HEALTHSTREAM INC	COMMON STOCK	14,000	445,200
HEARTLAND EXPRESS INC	COMMON STOCK USD.01	28,810	323,248
HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	24,206	1,483,949
HECLA MINING CO	COMMON STOCK USD.25	325,768	1,599,521
HEICO CORP	COMMON STOCK USD.01	23,934	5,690,069
HEICO CORP CLASS A	COMMON STOCK USD.01	45,825	8,527,116
HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	11,800	522,858
HELEN OF TROY LTD	COMMON STOCK USD.1	13,277	794,363
HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	19,700	879,408
HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	82,591	769,748

HELMERICH + PAYNE	COMMON STOCK USD.1	55,300	1,770,706
HERBALIFE LTD	COMMON STOCK USD.002	56,817	380,106
HERC HOLDINGS INC	COMMON STOCK USD.01	15,586	2,950,897
HERITAGE COMMERCE CORP	COMMON STOCK	36,000	337,680
HERITAGE FINANCIAL CORP	COMMON STOCK	19,657	481,597
HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	11,100	134,310
HERON THERAPEUTICS INC	COMMON STOCK USD.01	60,869	93,130
HERTZ GLOBAL HLDGS INC	COMMON STOCK USD.01	67,100	245,586
HEXCEL CORP	COMMON STOCK USD.01	45,894	2,877,554
HF FOODS GROUP INC	COMMON STOCK USD.0001	21,100	67,731
HF SINCLAIR CORP	COMMON STOCK	85,500	2,996,775
HIGHPEAK ENERGY INC	COMMON STOCK USD.0001	7,800	114,660
HIGHWOODS PROPERTIES INC	REIT USD.01	60,100	1,837,858
HILLENBRAND INC	COMMON STOCK	40,664	1,251,638
HILLEVAX INC	COMMON STOCK USD.0001	13,900	28,773
HILLMAN SOLUTIONS CORP	COMMON STOCK USD.0001	115,000	1,120,100
HILLTOP HOLDINGS INC	COMMON STOCK USD.01	21,000	601,230
HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	41,293	1,608,362
HIMALAYA SHIPPING LTD	COMMON STOCK USD1.0	17,900	86,994
HIMS + HERS HEALTH INC	COMMON STOCK USD.0001	104,500	2,526,810
HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	1,000	254,140
HIPPO HOLDINGS INC	COMMON STOCK USD.0001	10,500	281,085
HIREQUEST INC	COMMON STOCK USD.001	3,600	50,976
HNI CORP	COMMON STOCK USD1.0	26,743	1,347,045
HOLLEY INC	COMMON STOCK USD.0001	25,500	77,010
HOME BANCORP INC	COMMON STOCK USD.01	4,508	208,315
HOME BANCSHARES INC	COMMON STOCK USD.01	97,750	2,766,325
HOMESTREET INC	COMMON STOCK	10,553	120,515
HOMETRUST BANCSHARES INC	COMMON STOCK	8,716	293,555
HONEST CO INC/THE	COMMON STOCK USD.001	42,200	292,446
HOOVER FURNISHINGS CORP	COMMON STOCK	6,300	88,263
HOPE BANCORP INC	COMMON STOCK USD.001	67,420	828,592
HORACE MANN EDUCATORS	COMMON STOCK USD.001	21,400	839,522
HORIZON BANCORP INC/IN	COMMON STOCK	24,100	388,251
HOULIHAN LOKEY INC	COMMON STOCK USD.001	29,313	5,090,496
HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	2,900	388,078
HOWARD HUGHES HOLDINGS INC	COMMON STOCK	17,304	1,331,024
HUB GROUP INC CL A	COMMON STOCK USD.01	32,166	1,433,317
HUBSPOT INC	COMMON STOCK USD.001	27,100	18,882,467
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	74,800	226,644
HUDSON TECHNOLOGIES INC	COMMON STOCK USD.01	24,700	137,826
HUMACYTE INC	COMMON STOCK USD.0001	45,300	228,765
HUNTSMAN CORP	COMMON STOCK USD.01	93,369	1,683,443
HURON CONSULTING GROUP INC	COMMON STOCK USD.01	10,394	1,291,558
HUT 8 CORP	COMMON STOCK USD.01	44,900	920,001
HYATT HOTELS CORP CL A	COMMON STOCK USD.01	24,000	3,767,520
HYLIION HOLDINGS CORP	COMMON STOCK USD.0001	73,200	191,052
HYSTER YALE INC	COMMON STOCK USD.01	6,440	327,989

I 80 GOLD CORP	COMMON STOCK	105,200	51,022
I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	12,900	297,216
IAC INC	COMMON STOCK USD.0001	42,327	1,825,987
IBEX LTD	COMMON STOCK USD.0001	4,700	101,003
IBOTTA INC CL A	COMMON STOCK USD.00001	8,300	540,164
ICF INTERNATIONAL INC	COMMON STOCK USD.001	10,700	1,275,547
ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	16,400	528,408
ICU MEDICAL INC	COMMON STOCK USD.1	11,768	1,826,041
IDACORP INC	COMMON STOCK	29,081	3,177,972
IDEAYA BIOSCIENCES INC	COMMON STOCK	45,733	1,175,338
IDT CORP CLASS B	COMMON STOCK USD.01	8,300	394,416
IES HOLDINGS INC	COMMON STOCK USD.01	4,700	944,512
IGM BIOSCIENCES INC	COMMON STOCK USD.01	7,200	43,992
IHEARTMEDIA INC CLASS A	COMMON STOCK	56,500	111,870
ILLUMINA INC	COMMON STOCK USD.01	87,900	11,746,077
IMAX CORP	COMMON STOCK	25,380	649,728
IMMERSION CORPORATION	COMMON STOCK USD.001	15,900	138,807
IMMUNITYBIO INC	COMMON STOCK USD.0001	78,200	200,192
IMMUNOME INC	COMMON STOCK USD.0001	28,800	305,856
IMMUNOVANT INC	COMMON STOCK USD.0001	31,900	790,163
IMPINJ INC	COMMON STOCK USD.001	12,900	1,873,854
INARI MEDICAL INC	COMMON STOCK USD.001	29,800	1,521,290
INDEPENDENCE REALTY TRUST IN	REIT USD.01	127,100	2,521,664
INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	12,500	435,375
INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	24,098	1,546,851
INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	21,320	1,293,484
INDIE SEMICONDUCTOR INC A	COMMON STOCK USD.0001	88,900	360,045
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	7,400	27,010
INFINERA CORP	COMMON STOCK USD.001	113,700	747,009
INFORMATICA INC CLASS A	COMMON STOCK USD.01	44,400	1,151,292
INFORMATION SERVICES GROUP	COMMON STOCK USD.0001	10,300	34,402
INFUSYSTEM HOLDINGS INC	COMMON STOCK USD.0001	9,800	82,810
INGEVITY CORP	COMMON STOCK USD.01	21,464	874,658
INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	7,131	459,522
INGRAM MICRO HOLDING CORP	COMMON STOCK USD.01	7,100	137,669
INGREDION INC	COMMON STOCK USD.01	35,600	4,897,136
INHIBRX BIOSCIENCES INC	COMMON STOCK	5,100	78,540
INMODE LTD	COMMON STOCK ILS.01	43,700	729,790
INNODATA INC	COMMON STOCK USD.01	14,100	557,232
INNOSPEC INC	COMMON STOCK USD.01	13,765	1,514,976
INNOVAGE HOLDING CORP	COMMON STOCK USD.001	10,400	40,872
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	16,300	1,086,232
INNOVEX INTERNATIONAL INC	COMMON STOCK USD.01	19,300	269,621
INNOVID CORP	COMMON STOCK USD.0001	48,700	150,483
INNOVIVA INC	COMMON STOCK USD.01	34,400	596,840
INOGEN INC	COMMON STOCK USD.001	12,698	116,441
INOZYME PHARMA INC	COMMON STOCK USD.0001	28,300	78,391
INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	15,286	2,325,001

INSMED INC	COMMON STOCK USD.01	94,857	6,548,927
INSPERITY INC	COMMON STOCK USD.01	19,043	1,476,023
INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	16,303	3,022,250
INSPIRED ENTERTAINMENT INC	COMMON STOCK USD.0001	10,700	96,835
INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	13,300	2,330,825
INSTEEL INDUSTRIES INC	COMMON STOCK	11,548	311,911
INTAPP INC	COMMON STOCK USD.001	28,900	1,852,201
INTEGER HOLDINGS CORP	COMMON STOCK USD.001	18,231	2,415,972
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	37,700	855,036
INTEGRAL AD SCIENCE HOLDING	COMMON STOCK USD.001	39,400	411,336
INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	51,758	603,498
INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	58,200	10,282,194
INTERDIGITAL INC	COMMON STOCK USD.01	13,919	2,696,389
INTERFACE INC	COMMON STOCK USD.1	34,125	830,944
INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	29,331	1,852,546
INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	58,909	1,040,333
INTERNATIONAL MONEY EXPRESS	COMMON STOCK USD.0001	17,830	371,399
INTERNATIONAL SEAWAYS INC	COMMON STOCK	22,570	811,166
INTERPARFUMS INC	COMMON STOCK USD.001	10,362	1,362,707
INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	58,346	4,873,058
INTREPID POTASH INC	COMMON STOCK USD.001	5,610	122,971
INTUITIVE MACHINES INC	COMMON STOCK USD.0001	16,100	292,376
INVENTRUST PROPERTIES CORP	REIT USD.001	39,900	1,202,187
INVESCO MORTGAGE CAPITAL	REIT USD.01	23,910	192,476
INVESTAR HOLDING CORP	COMMON STOCK USD1.0	1,100	24,156
INVESTORS TITLE CO	COMMON STOCK	600	142,056
IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	86,400	3,020,544
IONQ INC	COMMON STOCK USD.0001	110,300	4,607,231
IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK	148,400	1,098,160
IPG PHOTONICS CORP	COMMON STOCK USD.0001	16,800	1,221,696
IRADIMED CORP	COMMON STOCK USD.0001	3,848	211,640
IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	17,697	1,595,738
IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	64,700	1,877,594
IROBOT CORP	COMMON STOCK USD.01	16,125	124,969
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	77,428	343,006
ISPIRE TECHNOLOGY INC	COMMON STOCK USD.0001	5,800	29,174
ITEOS THERAPEUTICS INC	COMMON STOCK USD.001	13,700	105,216
ITRON INC	COMMON STOCK	25,691	2,789,529
ITT INC	COMMON STOCK USD1.0	44,700	6,386,736
IVANHOE ELECTRIC INC / US	COMMON STOCK USD.0001	38,700	292,185
J + J SNACK FOODS CORP	COMMON STOCK	8,422	1,306,505
J. JILL INC	COMMON STOCK USD.01	1,800	49,716
JACK IN THE BOX INC	COMMON STOCK USD.01	11,322	471,448
JACKSON FINANCIAL INC A	COMMON STOCK USD.01	42,500	3,700,900
JAKKS PACIFIC INC	COMMON STOCK USD.001	4,500	126,675
JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	17,126	83,404

JAMF HOLDING CORP	COMMON STOCK	42,700	599,935
JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.5	72,900	3,100,437
JANUS INTERNATIONAL GROUP IN	COMMON STOCK USD.0001	79,400	583,590
JANUX THERAPEUTICS INC	COMMON STOCK USD.001	15,700	840,578
JASPER THERAPEUTICS INC	COMMON STOCK	5,600	119,728
JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	34,207	4,212,592
JBG SMITH PROPERTIES	REIT USD.01	46,958	721,744
JBT MAREL CORP	COMMON STOCK USD.01	25,810	3,280,451
JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	97,000	7,604,800
JELD WEN HOLDING INC	COMMON STOCK USD.01	49,537	405,708
JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	180,692	1,420,239
JOBY AVIATION INC	COMMON STOCK USD.0001	235,200	1,912,176
JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	5,200	452,972
JOHN MARSHALL BANCORP INC	COMMON STOCK	6,800	136,544
JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	2,787	91,971
JOINT CORP/THE	COMMON STOCK USD.001	8,646	91,907
JONES LANG LASALLE INC	COMMON STOCK USD.01	26,060	6,596,828
KADANT INC	COMMON STOCK USD.01	6,544	2,257,615
KAISER ALUMINUM CORP	COMMON STOCK USD.01	9,239	649,225
KALTURA INC	COMMON STOCK USD.0001	48,500	106,700
KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	18,791	159,160
KARAT PACKAGING INC	COMMON STOCK USD.001	4,700	142,222
KB HOME	COMMON STOCK USD1.0	37,390	2,457,271
KBR INC	COMMON STOCK USD.001	72,687	4,210,758
KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	35,963	254,618
KELLY SERVICES INC A	COMMON STOCK USD1.0	18,172	253,318
KEMPER CORP	COMMON STOCK USD.1	35,284	2,344,269
KENNAMETAL INC	COMMON STOCK USD1.25	45,425	1,091,109
KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	66,744	666,773
KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	15,000	237,450
KFORCE INC	COMMON STOCK USD.01	9,990	566,433
KILROY REALTY CORP	REIT USD.01	65,981	2,668,931
KIMBALL ELECTRONICS INC	COMMON STOCK	15,000	280,950
KINDERCARE LEARNING COS INC	COMMON STOCK USD.01	15,000	267,000
KINETIK HOLDINGS INC	COMMON STOCK USD.0001	21,500	1,219,265
KINGSWAY FINANCIAL SERVICES	COMMON STOCK	6,700	56,079
KINKSA PHARMACEUTICALS INTE	COMMON STOCK	19,817	391,980
KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	12,191	5,670,400
KIRBY CORP	COMMON STOCK USD.1	31,467	3,329,209
KITE REALTY GROUP TRUST	REIT USD.01	114,554	2,891,343
KKR REAL ESTATE FINANCE TRUS	REIT USD.01	29,692	299,889
KNIFE RIVER CORP	COMMON STOCK USD.01	31,942	3,246,585
KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01	86,246	4,574,488
KNOWLES CORP	COMMON STOCK USD.01	51,675	1,029,883
KODIAK GAS SERVICES INC	COMMON STOCK USD.01	17,600	718,608
KODIAK SCIENCES INC	COMMON STOCK USD.0001	21,000	208,950
KOHL'S CORP	COMMON STOCK USD.01	64,200	901,368
KONTOOR BRANDS INC	COMMON STOCK	29,084	2,484,064

KOPPERS HOLDINGS INC	COMMON STOCK USD.01	12,122	392,753
KORN FERRY	COMMON STOCK USD.01	29,600	1,996,520
KORRO BIO INC	COMMON STOCK USD.001	3,100	118,017
KOSMOS ENERGY LTD	COMMON STOCK USD.01	255,900	875,178
KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	83,573	2,204,656
KRISPY KREME INC	COMMON STOCK USD.01	50,900	505,437
KRONOS WORLDWIDE INC	COMMON STOCK USD.01	13,998	136,481
KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	13,885	2,175,224
KULICKE + SOFFA INDUSTRIES	COMMON STOCK	31,400	1,465,124
KURA ONCOLOGY INC	COMMON STOCK USD.0001	41,161	358,512
KURA SUSHI USA INC CLASS A	COMMON STOCK USD.001	3,500	317,030
KYMERA THERAPEUTICS INC	COMMON STOCK USD.0001	24,800	997,704
KYNDRYL HOLDINGS INC	COMMON STOCK USD.01	126,100	4,363,060
KYVERNA THERAPEUTICS INC	COMMON STOCK USD.00001	10,300	38,522
LA Z BOY INC	COMMON STOCK USD1.0	24,457	1,065,591
LADDER CAPITAL CORP REIT	REIT USD.001	67,967	760,551
LAKELAND FINANCIAL CORP	COMMON STOCK	14,150	972,954
LAMAR ADVERTISING CO A	REIT USD.001	47,765	5,814,911
LANCASTER COLONY CORP	COMMON STOCK	10,760	1,862,986
LANDS END INC	COMMON STOCK USD.01	8,004	105,173
LANDSEA HOMES CORP	COMMON STOCK USD.0001	13,000	110,370
LANDSTAR SYSTEM INC	COMMON STOCK USD.01	19,000	3,265,340
LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	37,668	3,369,779
LANZATECH GLOBAL INC	COMMON STOCK USD.0001	15,000	20,550
LARIMAR THERAPEUTICS INC	COMMON STOCK USD.01	21,600	83,592
LATHAM GROUP INC	COMMON STOCK USD.0001	22,000	153,120
LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	75,100	4,254,415
LAUREATE EDUCATION INC	COMMON STOCK USD.001	76,196	1,393,625
LAZARD INC	COMMON STOCK USD.01	61,600	3,171,168
LCI INDUSTRIES	COMMON STOCK USD.01	14,130	1,460,901
LCNB CORPORATION	COMMON STOCK	6,700	101,371
LEAR CORP	COMMON STOCK USD.01	28,600	2,708,420
LEGACY HOUSING CORP	COMMON STOCK USD.001	5,600	138,208
LEGALZOOMCOM INC	COMMON STOCK	78,300	588,033
LEGGETT + PLATT INC	COMMON STOCK USD.01	76,200	731,520
LEMAITRE VASCULAR INC	COMMON STOCK USD.01	11,476	1,057,399
LEMONADE INC	COMMON STOCK USD.00001	28,800	1,056,384
LENDINGCLUB CORP	COMMON STOCK USD.01	61,612	997,498
LENDINGTREE INC	COMMON STOCK USD.01	6,195	240,056
LENZ THERAPEUTICS INC	COMMON STOCK USD.00001	6,357	183,527
LEONARDO DRS INC	COMMON STOCK USD.01	40,800	1,318,248
LESLIE S INC	COMMON STOCK USD.001	98,300	219,209
LEXEO THERAPEUTICS INC	COMMON STOCK USD.0001	9,200	60,536
LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	45,642	33,707
LGI HOMES INC	COMMON STOCK USD.01	12,100	1,081,740
LIBERTY BROADBAND A	COMMON STOCK USD.01	9,121	678,238

LIBERTY BROADBAND C	COMMON STOCK USD.01	60,915	4,554,005
LIBERTY ENERGY INC	COMMON STOCK	88,900	1,768,221
LIBERTY GLOBAL LTD A	COMMON STOCK USD.01	93,600	1,194,336
LIBERTY GLOBAL LTD C	COMMON STOCK USD.01	93,300	1,225,962
LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	20,500	130,380
LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	82,036	520,108
LIBERTY MEDIA CORP FORMULA A	TRACKING STK	13,508	1,135,212
LIBERTY MEDIA CORP FORMULA C	TRACKING STK	115,247	10,678,787
LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	11,599	772,029
LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	25,806	1,756,356
LIFE TIME GROUP HOLDINGS INC	COMMON STOCK USD.01	31,900	705,628
LIFE360 INC	COMMON STOCK USD.001	5,500	226,985
LIFECORE BIOMEDICAL INC	COMMON STOCK USD.001	4,200	31,206
LIFEMD INC	COMMON STOCK	15,100	74,745
LIFESTANCE HEALTH GROUP INC	COMMON STOCK USD.01	70,000	515,900
LIFEWAY FOODS INC	COMMON STOCK	1,600	39,680
LIFEZONE METALS LTD	COMMON STOCK	12,900	89,655
LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	9,982	1,069,571
LIGHT + WONDER INC	COMMON STOCK USD.001	49,680	4,291,358
LIGHTWAVE LOGIC INC	COMMON STOCK USD.001	65,700	137,970
LIMBACH HOLDINGS INC	COMMON STOCK USD.0001	5,000	427,700
LIMONEIRA CO	COMMON STOCK USD.01	10,000	244,600
LINCOLN EDUCATIONAL SERVICES	COMMON STOCK	15,200	240,464
LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	29,953	5,615,289
LINCOLN NATIONAL CORP	COMMON STOCK	91,000	2,885,610
LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	20,200	239,572
LINDSAY CORP	COMMON STOCK USD1.0	6,433	761,088
LINEAGE CELL THERAPEUTICS IN	COMMON STOCK	67,500	33,919
LINEAGE INC	REIT	34,700	2,032,379
LIONS GATE ENTERTAINMENT A	COMMON STOCK	33,800	288,652
LIONS GATE ENTERTAINMENT B	COMMON STOCK	65,715	496,148
LIQUIDIA CORP	COMMON STOCK USD.001	33,600	395,136
LIQUIDITY SERVICES INC	COMMON STOCK USD.001	14,307	461,973
LITHIA MOTORS INC	COMMON STOCK	15,001	5,361,807
LITTELFUSE INC	COMMON STOCK USD.01	13,676	3,222,749
LIVANOVA PLC	COMMON STOCK GBP1.0	30,009	1,389,717
LIVE OAK BANCSHARES INC	COMMON STOCK	19,900	787,045
LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	37,600	1,141,912
LIVEWIRE GROUP INC	COMMON STOCK USD.0001	6,300	30,303
LOAR HOLDINGS INC	COMMON STOCK NPV	16,700	1,234,297
LOGILITY SUPPLY CHAIN SOLUTI	COMMON STOCK USD.1	20,700	229,356
LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	35,631	3,689,590
LOVESAC CO/THE	COMMON STOCK USD.00001	8,400	198,744
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	41,249	13,468,211
LSB INDUSTRIES INC	COMMON STOCK USD.1	31,300	237,567
LSI INDUSTRIES INC	COMMON STOCK	14,800	287,416
LTC PROPERTIES INC	REIT USD.01	22,880	790,504
LUCID GROUP INC	COMMON STOCK USD.0001	535,700	1,617,814

LUMEN TECHNOLOGIES INC	COMMON STOCK USD1.0	559,300	2,969,883
LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	37,318	3,132,846
LUMINAR TECHNOLOGIES INC	COMMON STOCK USD.0001	10,919	58,744
LUXFER HOLDINGS PLC	COMMON STOCK USD.5	16,900	221,221
LXP INDUSTRIAL TRUST	REIT USD.0001	168,108	1,365,037
LYELL IMMUNOPHARMA INC	COMMON STOCK USD.0001	87,900	56,256
LYFT INC A	COMMON STOCK USD.00001	202,300	2,609,670
M/I HOMES INC	COMMON STOCK USD.01	14,842	1,973,244
MAC COPPER LTD	COMMON STOCK USD.0001	30,200	320,724
MACERICH CO/THE	REIT USD.01	126,801	2,525,876
MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	30,977	4,024,222
MACROGENICS INC	COMMON STOCK USD.01	33,601	109,203
MACY S INC	COMMON STOCK USD.01	154,400	2,613,992
MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	22,907	815,489
MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	9,917	2,238,069
MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	9,878	3,048,054
MAGNITE INC	COMMON STOCK USD.00001	71,220	1,133,822
MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	97,000	2,267,860
MAIDEN HOLDINGS LTD	COMMON STOCK USD.01	47,800	80,782
MALIBU BOATS INC A	COMMON STOCK USD.01	12,000	451,080
MAMA S CREATIONS INC	COMMON STOCK	10,400	82,784
MAMMOTH ENERGY SERVICES INC	COMMON STOCK USD.01	13,300	39,900
MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	33,902	9,161,676
MANITOWOC COMPANY INC	COMMON STOCK USD.01	21,150	193,100
MANNKIND CORP	COMMON STOCK USD.01	152,177	978,498
MANPOWERGROUP INC	COMMON STOCK USD.01	27,400	1,581,528
MAPLEBEAR INC	COMMON STOCK USD.0001	96,000	3,976,320
MARA HOLDINGS INC	COMMON STOCK USD.001	155,400	2,606,058
MARAVAI LIFESCIENCES HLDGS A	COMMON STOCK USD.01	65,600	357,520
MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	13,500	516,510
MARCUS CORPORATION	COMMON STOCK USD1.0	13,800	296,700
MARINE PRODUCTS CORP	COMMON STOCK USD.1	4,962	45,502
MARINEMAX INC	COMMON STOCK USD.001	12,762	369,460
MARKEL GROUP INC	COMMON STOCK	7,000	12,083,610
MARKETWISE INC	COMMON STOCK USD.0001	19,200	10,896
MARQETA INC A	COMMON STOCK USD.0001	255,000	966,450
MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	20,010	1,796,898
MARTEN TRANSPORT LTD	COMMON STOCK USD.01	34,909	544,929
MARVELL TECHNOLOGY INC	COMMON STOCK USD.002	475,781	52,550,011
MASIMO CORP	COMMON STOCK USD.001	24,000	3,967,200
MASTEC INC	COMMON STOCK USD.1	34,868	4,746,930
MASTERBRAND INC	COMMON STOCK USD.01	72,900	1,065,069
MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	10,000	190,700
MATADOR RESOURCES CO	COMMON STOCK USD.01	64,837	3,647,730
MATERION CORP	COMMON STOCK	12,059	1,192,394
MATIV HOLDINGS INC	COMMON STOCK USD.1	30,898	336,788
MATRIX SERVICE CO	COMMON STOCK USD.01	2,600	31,122
MATSON INC	COMMON STOCK	18,424	2,484,292

MATTEL INC	COMMON STOCK USD1.0	182,701	3,239,289
MATTERPORT INC	COMMON STOCK USD.0001	142,700	676,398
MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	17,808	492,925
MAUI LAND + PINEAPPLE CO	COMMON STOCK	5,100	112,098
MAXCYTE INC	COMMON STOCK	49,700	206,752
MAXIMUS INC	COMMON STOCK	32,528	2,428,215
MAXLINEAR INC	COMMON STOCK	44,080	871,902
MAYVILLE ENGINEERING CO INC	COMMON STOCK	6,600	103,752
MBIA INC	COMMON STOCK USD1.0	25,436	164,317
MBX BIOSCIENCES INC	COMMON STOCK USD.0001	3,900	71,877
MCGRATH RENTCORP	COMMON STOCK	13,826	1,546,023
MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	111,368	2,006,851
MEDALLION FINANCIAL CORP	COMMON STOCK USD.01	2,600	24,414
MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	14,484	163,524
MEDICAL PROPERTIES TRUST INC	REIT USD.001	327,181	1,292,365
MEDIFAST INC	COMMON STOCK USD.001	6,112	107,693
MEDIWOUND LTD	COMMON STOCK ILS.01	1,500	26,700
MEDPACE HOLDINGS INC	COMMON STOCK USD.01	13,879	4,611,020
MEIRAGTX HOLDINGS PLC	COMMON STOCK USD.00001	22,800	138,852
MERCANTILE BANK CORP	COMMON STOCK	8,900	395,961
MERCHANTS BANCORP/IN	COMMON STOCK	8,757	319,368
MERCURY GENERAL CORP	COMMON STOCK	15,600	1,037,088
MERCURY SYSTEMS INC	COMMON STOCK USD.01	31,896	1,339,632
MERIDIANLINK INC	COMMON STOCK USD.001	16,000	330,400
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	31,230	3,020,566
MERITAGE HOMES CORP	COMMON STOCK USD.01	19,860	3,054,865
MERRIMACK PHARMACEUTICALS IN	COMMON STOCK USD.01	3,400	102
MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	62,094	88,794
MESA LABORATORIES INC	COMMON STOCK	3,100	408,797
METAGENOMI INC	COMMON STOCK	13,100	47,291
METALLUS INC	COMMON STOCK	24,800	350,424
METHODE ELECTRONICS INC	COMMON STOCK USD.5	19,360	228,254
METROCITY BANKSHARES INC	COMMON STOCK	10,400	332,280
METROPOLITAN BANK HOLDING CO	COMMON STOCK USD.01	6,200	362,080
MFA FINANCIAL INC	REIT USD.01	60,425	615,731
MGE ENERGY INC	COMMON STOCK USD1.0	20,950	1,968,462
MGIC INVESTMENT CORP	COMMON STOCK USD1.0	141,400	3,352,594
MGP INGREDIENTS INC	COMMON STOCK	8,574	337,558
MICROSTRATEGY INC CL A	COMMON STOCK USD.001	91,300	26,442,306
MICROVISION INC	COMMON STOCK USD.001	112,900	147,899
MID PENN BANCORP INC	COMMON STOCK USD1.0	8,800	253,792
MIDDLEBY CORP	COMMON STOCK USD.01	29,382	3,979,792
MIDDLEFIELD BANC CORP	COMMON STOCK	4,300	120,615
MIDDLESEX WATER CO	COMMON STOCK	10,492	552,194
MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	13,099	319,616
MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	8,700	253,344
MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	6,800	444,448
MILLERKNOLL INC	COMMON STOCK USD.2	42,560	961,430

MIMEDX GROUP INC	COMMON STOCK USD.001	69,400	667,628
MIND MEDICINE MINDMED INC	COMMON STOCK	40,300	280,488
MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	18,610	1,418,268
MINERALYS THERAPEUTICS INC	COMMON STOCK USD.0001	13,200	162,492
MIRION TECHNOLOGIES INC	COMMON STOCK USD.0001	112,500	1,963,125
MIRUM PHARMACEUTICALS INC	COMMON STOCK	21,975	908,666
MISSION PRODUCE INC	COMMON STOCK USD.001	28,100	403,797
MISTER CAR WASH INC	COMMON STOCK USD.01	42,900	312,741
MISTRAS GROUP INC	COMMON STOCK USD.01	12,900	116,874
MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	277,137
MKS INSTRUMENTS INC	COMMON STOCK	37,203	3,883,621
MODINE MANUFACTURING CO	COMMON STOCK USD.625	28,800	3,338,784
MODIVCARE INC	COMMON STOCK USD.001	7,755	91,819
MOELIS + CO CLASS A	COMMON STOCK USD.01	38,600	2,851,768
MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	7,725	609,503
MONEYLION INC	COMMON STOCK	4,800	412,848
MONGODB INC	COMMON STOCK USD.001	39,500	9,195,995
MONRO INC	COMMON STOCK USD.01	17,208	426,758
MONTAUK RENEWABLES INC	COMMON STOCK USD.01	36,100	143,678
MONTE ROSA THERAPEUTICS INC	COMMON STOCK USD.0001	20,600	142,964
MONTROSE ENVIRONMENTAL GROUP	COMMON STOCK	16,200	300,510
MOOG INC CLASS A	COMMON STOCK USD1.0	15,999	3,149,243
MORNINGSTAR INC	COMMON STOCK	14,695	4,948,688
MOVADO GROUP INC	COMMON STOCK USD.01	7,700	151,536
MP MATERIALS CORP	COMMON STOCK USD.0001	68,700	1,071,720
MR COOPER GROUP INC	COMMON STOCK USD.01	35,301	3,389,249
MRC GLOBAL INC	COMMON STOCK USD.01	48,452	619,217
MSA SAFETY INC	COMMON STOCK	20,115	3,334,464
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	23,201	1,732,883
MUELLER INDUSTRIES INC	COMMON STOCK USD.01	61,180	4,855,245
MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	86,900	1,955,250
MURPHY OIL CORP	COMMON STOCK USD1.0	79,209	2,396,864
MURPHY USA INC	COMMON STOCK USD.01	10,002	5,018,504
MVB FINANCIAL CORP	COMMON STOCK USD1.0	6,400	132,480
MYERS INDUSTRIES INC	COMMON STOCK	21,443	236,731
MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	9,200	1,368,684
MYRIAD GENETICS INC	COMMON STOCK USD.01	51,400	704,694
N ABLE INC	COMMON STOCK USD.001	39,461	368,566
N B T BANCORP INC	COMMON STOCK USD.01	26,878	1,283,693
NABORS INDUSTRIES LTD	COMMON STOCK USD.001	4,982	284,821
NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	1,500	44,730
NANO NUCLEAR ENERGY INC	COMMON STOCK USD.0001	2,600	64,727
NANO X IMAGING LTD	COMMON STOCK ILS.01	27,500	198,000
NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	19,290	685,952
NATERA INC	COMMON STOCK	63,531	10,056,957
NATHAN S FAMOUS INC	COMMON STOCK USD.01	700	55,027
NATIONAL BANK HOLD CL A	COMMON STOCK	21,600	930,096
NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	3,100	89,001

NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	11,920	508,626
NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	39,000	258,960
NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	50,010	3,034,607
NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	7,297	784,865
NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	3,100	305,102
NATIONAL RESEARCH CORP	COMMON STOCK USD.001	9,027	159,236
NATIONAL STORAGE AFFILIATES	REIT USD.01	39,700	1,505,027
NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	45,755	476,767
NATL HEALTH INVESTORS INC	REIT USD.01	24,117	1,671,308
NATURAL GAS SERVICES GROUP	COMMON STOCK USD.01	1,700	45,560
NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	6,300	250,236
NATURES SUNSHINE PRODS INC	COMMON STOCK	9,129	133,831
NAUTILUS BIOTECHNOLOGY INC	COMMON STOCK USD.0001	26,700	44,856
NAVIENT CORP	COMMON STOCK USD.01	33,100	439,899
NAVITAS SEMICONDUCTOR CORP	COMMON STOCK USD.0001	63,700	227,409
NB BANCORP INC	COMMON STOCK USD.01	21,800	393,708
NCINO INC	COMMON STOCK USD.0005	44,700	1,501,026
NCR ATLEOS CORP	COMMON STOCK USD.01	38,591	1,309,007
NCR VOYIX CORP	COMMON STOCK USD.01	76,182	1,054,359
NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	49,900	46,407
NELNET INC CL A	COMMON STOCK USD.01	7,400	790,394
NEOGEN CORP	COMMON STOCK USD.16	122,622	1,488,631
NEOGENOMICS INC	COMMON STOCK USD.001	74,183	1,222,536
NERDWALLET INC CL A	COMMON STOCK USD.0001	19,400	258,020
NERDY INC	COMMON STOCK USD.0001	35,600	57,672
NET LEASE OFFICE PROPERTY	REIT USD.001	8,324	259,792
NET POWER INC	COMMON STOCK USD.0001	11,900	126,021
NETGEAR INC	COMMON STOCK USD.001	15,800	440,346
NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	39,829	862,696
NETSTREIT CORP	REIT USD.01	39,500	558,925
NEUMORA THERAPEUTICS INC	COMMON STOCK USD.0001	47,100	499,260
NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	56,050	7,650,825
NEUROGENE INC	COMMON STOCK	5,700	130,302
NEUROPACE INC	COMMON STOCK USD.001	2,300	25,737
NEVRO CORP	COMMON STOCK USD.001	19,800	73,656
NEW FORTRESS ENERGY INC	COMMON STOCK USD.01	42,500	642,600
NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	51,730	2,413,205
NEW YORK MORTGAGE TRUST INC	REIT USD.02	54,100	327,846
NEW YORK TIMES CO A	COMMON STOCK USD.1	86,600	4,507,530
NEWELL BRANDS INC	COMMON STOCK USD1.0	225,200	2,242,992
NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	78,150	1,001,102
NEWMARKET CORP	COMMON STOCK	3,559	1,880,398
NEWTEKONE INC	COMMON STOCK USD.02	13,000	166,010
NEXPOINT DIVERSIFIED REAL ES	REIT USD.001	18,049	110,099
NEXPOINT REAL ESTATE FINANCE	REIT USD.01	2,400	37,656
NEXPOINT RESIDENTIAL	REIT USD.01	13,100	546,925

NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01	16,505	2,607,295
NEXTDECADE CORP	COMMON STOCK USD.0001	62,600	482,646
NEXTDOOR HOLDINGS INC	COMMON STOCK USD.0001	83,000	196,710
NEXTNAV INC	COMMON STOCK USD.0001	42,300	658,188
NEXTRACKER INC CL A	COMMON STOCK USD.0001	79,400	2,900,482
NI HOLDINGS INC	COMMON STOCK USD.01	6,400	100,480
NIAGEN BIOSCIENCE INC	COMMON STOCK USD.001	25,300	134,217
NICOLET BANKSHARES INC	COMMON STOCK USD.01	7,800	818,298
NKARTA INC	COMMON STOCK	18,800	46,812
NLIGHT INC	COMMON STOCK	27,286	286,230
NMI HOLDINGS INC	COMMON STOCK USD.01	44,000	1,617,440
NNN REIT INC	REIT USD.01	102,356	4,181,243
NOBLE CORP PLC	COMMON STOCK USD.00001	76,541	2,403,387
NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	111,500	278,750
NORDSTROM INC	COMMON STOCK	56,400	1,362,060
NORTHEAST BANK	COMMON STOCK USD1.0	4,200	385,266
NORTHEAST COMMUNITY BANCORP	COMMON STOCK	5,600	136,976
NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	51,700	1,921,172
NORTHFIELD BANCORP INC	COMMON STOCK USD.01	25,053	291,116
NORTHRIM BANCORP INC	COMMON STOCK USD1.0	2,900	226,026
NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	60,595	799,248
NORTHWEST NATURAL HOLDING CO	COMMON STOCK	20,716	819,525
NORTHWEST PIPE CO	COMMON STOCK USD.01	6,244	301,335
NORTHWESTERN ENERGY GROUP IN	COMMON STOCK USD.01	35,795	1,913,601
NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	4,000	108,820
NOV INC	COMMON STOCK USD.01	207,100	3,023,660
NOVAGOLD RESOURCES INC	COMMON STOCK	133,400	444,222
NOVANTA INC	COMMON STOCK	20,100	3,070,677
NOVAVAX INC	COMMON STOCK USD.01	83,360	670,214
NOVOCURE LTD	COMMON STOCK	59,571	1,775,216
NPK INTERNATIONAL INC	COMMON STOCK USD.01	46,591	357,353
NU HOLDINGS LTD/CAYMAN ISL A	COMMON STOCK	1,766,400	18,299,904
NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	28,491	196,303
NURIX THERAPEUTICS INC	COMMON STOCK	37,600	708,384
NUSCALE POWER CORP	COMMON STOCK USD.0001	46,400	831,952
NUTANIX INC A	COMMON STOCK	138,685	8,484,748
NUVALENT INC A	COMMON STOCK USD.0001	19,100	1,495,148
NUVATION BIO INC	COMMON STOCK USD.0001	93,100	247,646
NV5 GLOBAL INC	COMMON STOCK USD.01	32,800	617,952
NVE CORP	COMMON STOCK USD.01	2,700	219,861
NVENT ELECTRIC PLC	COMMON STOCK USD.01	91,430	6,231,869
O I GLASS INC	COMMON STOCK USD.01	91,140	987,958
OAK VALLEY BANCORP	COMMON STOCK	3,900	114,075
OCEANEERING INTL INC	COMMON STOCK USD.25	58,303	1,520,542
OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	33,932	614,169
OCUGEN INC	COMMON STOCK USD.001	142,600	114,793
OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	82,850	707,539
ODP CORP/THE	COMMON STOCK USD.01	18,624	423,510

OFG BANCORP	COMMON STOCK USD1.0	26,218	1,109,546
OGE ENERGY CORP	COMMON STOCK USD.01	108,600	4,479,750
OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	2,800	245,392
OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	35,900	181,654
OKTA INC	COMMON STOCK	88,400	6,965,920
OLAPLEX HOLDINGS INC	COMMON STOCK USD.001	71,700	124,041
OLD NATIONAL BANCORP	COMMON STOCK	164,960	3,580,457
OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	134,770	4,877,326
OLD SECOND BANCORP INC	COMMON STOCK USD1.0	24,800	440,944
OLEMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	20,200	117,766
OLIN CORP	COMMON STOCK USD1.0	65,135	2,201,563
OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	34,229	3,755,948
OLO INC CLASS A	COMMON STOCK USD.001	58,800	451,584
OLYMPIC STEEL INC	COMMON STOCK	5,789	189,937
OMEGA FLEX INC	COMMON STOCK USD.01	2,100	88,137
OMEGA HEALTHCARE INVESTORS	REIT USD.1	148,596	5,624,359
OMEROS CORP	COMMON STOCK USD.01	34,400	339,872
OMNIAB INC	COMMON STOCK USD.0001	50,512	178,812
OMNICELL INC	COMMON STOCK USD.001	26,500	1,179,780
ON24 INC	COMMON STOCK USD.0001	20,700	133,722
ONE GAS INC	COMMON STOCK	29,300	2,029,025
ONE GROUP HOSPITALITY INC/TH	COMMON STOCK USD.0001	11,400	33,060
ONE LIBERTY PROPERTIES INC	REIT USD1.0	8,895	242,300
ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	60,735	3,166,116
ONESPAN INC	COMMON STOCK USD.001	22,674	420,376
ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	51,600	1,026,840
ONEWATER MARINE INC CL A	COMMON STOCK USD.01	7,100	123,398
ONITY GROUP INC	COMMON STOCK USD.01	3,400	104,414
ONTO INNOVATION INC	COMMON STOCK	27,290	4,548,424
OOMA INC	COMMON STOCK	14,300	201,058
OPEN LENDING CORP	COMMON STOCK	57,400	342,678
OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001	327,300	523,680
OPENLANE INC	COMMON STOCK USD.01	62,009	1,230,259
OPKO HEALTH INC	COMMON STOCK USD.01	178,222	261,986
OPPI INC	COMMON STOCK USD.0001	10,200	78,132
OPTIMIZERX CORP	COMMON STOCK USD.001	10,495	51,006
OPTION CARE HEALTH INC	COMMON STOCK USD.0001	96,179	2,231,353
ORANGE COUNTY BANCORP INC	COMMON STOCK USD.25	3,000	166,710
ORASURE TECHNOLOGIES INC	COMMON STOCK	39,510	142,631
ORCHESTRA BIOMED HOLDINGS IN	COMMON STOCK USD.0001	9,500	38,000
ORCHID ISLAND CAPITAL INC	REIT USD.01	30,239	235,259
ORGANOGENESIS HOLDINGS INC	COMMON STOCK USD.0001	39,500	126,400
ORGANON + CO	COMMON STOCK USD.01	142,200	2,121,624
ORIC PHARMACEUTICALS INC	COMMON STOCK USD.0001	28,700	231,609
ORIGIN BANCORP INC	COMMON STOCK	16,900	562,601
ORION GROUP HOLDINGS INC	COMMON STOCK USD.01	8,000	58,640

ORION PROPERTIES INC	REIT USD.01	30,700	113,897
ORION SA	COMMON STOCK	31,900	503,701
ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	30,355	2,055,641
ORRSTOWN FINL SERVICES INC	COMMON STOCK	11,250	411,863
ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	19,983	348,903
ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	8,846	205,050
OSCAR HEALTH INC CLASS A	COMMON STOCK USD.00001	108,900	1,463,616
OSHKOSH CORP	COMMON STOCK USD.01	35,425	3,367,855
OSI SYSTEMS INC	COMMON STOCK	9,300	1,557,099
OTTER TAIL CORP	COMMON STOCK USD5.0	23,800	1,757,392
OUSTER INC	COMMON STOCK USD.0001	24,200	295,724
OUTBRAIN INC	COMMON STOCK USD.001	17,200	123,496
OUTFRONT MEDIA INC	REIT USD.01	84,022	1,490,550
OUTLOOK THERAPEUTICS INC	COMMON STOCK USD.01	4,034	7,624
OVID THERAPEUTICS INC	COMMON STOCK USD.001	31,600	29,505
OVINTIV INC	COMMON STOCK	143,900	5,827,950
OWENS + MINOR INC	COMMON STOCK USD2.0	42,871	560,324
OWENS CORNING	COMMON STOCK USD.001	47,396	8,072,487
OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	8,691	684,677
P10 INC A	COMMON STOCK USD.001	23,900	301,379
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	148,512	271,777
PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	55,628	1,386,250
PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	27,000	508,680
PACS GROUP INC	COMMON STOCK USD.001	21,700	284,487
PACTIV EVERGREEN INC	COMMON STOCK	23,400	408,798
PAGAYA TECHNOLOGIES LTD A	COMMON STOCK USD.0001	22,600	209,954
PAGERDUTY INC	COMMON STOCK	51,463	939,714
PAGSEGURO DIGITAL LTD CL A	COMMON STOCK	111,100	695,486
PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	14,433	1,523,980
PAMT CORP	COMMON STOCK USD.01	3,600	58,968
PANGAEA LOGISTICS SOLUTIONS	COMMON STOCK USD.0001	20,000	107,200
PAPA JOHN S INTL INC	COMMON STOCK USD.01	18,650	765,956
PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	29,090	476,785
PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	20,100	1,460,667
PARAGON 28 INC	COMMON STOCK USD.01	24,900	257,217
PARAMOUNT GROUP INC	REIT USD.01	100,900	498,446
PARK AEROSPACE CORP	COMMON STOCK USD.1	11,150	163,348
PARK HOTELS + RESORTS INC	REIT USD.01	116,873	1,644,403
PARK NATIONAL CORP	COMMON STOCK	8,317	1,425,783
PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	5,400	141,858
PARKE BANCORP INC	COMMON STOCK USD.1	5,900	121,009
PARSONS CORP	COMMON STOCK USD1.0	25,000	2,306,250
PATHWARD FINANCIAL INC	COMMON STOCK USD.01	14,116	1,038,655
PATRIA INVESTMENTS LTD A	COMMON STOCK USD.0001	30,600	355,878
PATRICK INDUSTRIES INC	COMMON STOCK	18,555	1,541,549
PATTERSON COS INC	COMMON STOCK USD.01	45,563	1,406,074
PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	204,832	1,691,912
PAYCOR HCM INC	COMMON STOCK USD.001	43,400	805,938

PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	24,431	4,873,252
PAYONEER GLOBAL INC	COMMON STOCK USD.01	154,000	1,546,160
PAYSAFE LTD	COMMON STOCK USD.0001	19,325	330,458
PAYSIGN INC	COMMON STOCK	18,000	54,360
PBF ENERGY INC CLASS A	COMMON STOCK USD.001	57,251	1,520,014
PC CONNECTION INC	COMMON STOCK USD.01	6,600	457,182
PCB BANCORP	COMMON STOCK	6,400	129,536
PDF SOLUTIONS INC	COMMON STOCK USD.00015	17,600	476,608
PEABODY ENERGY CORP	COMMON STOCK	67,700	1,417,638
PEAKSTONE REALTY TRUST	REIT	21,100	233,577
PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,805	346,300
PEBBLEBROOK HOTEL TRUST	REIT USD.01	68,255	924,855
PEDIATRIX MEDICAL GROUP INC	COMMON STOCK USD.01	47,547	623,817
PEGASYSYSTEMS INC	COMMON STOCK USD.01	24,561	2,289,085
PELOTON INTERACTIVE INC A	COMMON STOCK	190,600	1,658,220
PENGUIN SOLUTIONS INC	COMMON STOCK USD.01	30,126	578,118
PENN ENTERTAINMENT INC	COMMON STOCK USD.01	86,400	1,712,448
PENNANT GROUP INC/THE	COMMON STOCK USD.001	16,882	447,711
PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	14,658	1,497,168
PENNYMAC MORTGAGE	REIT USD.01	41,042	516,719
PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	8,500	1,295,740
PENUMBRA INC	COMMON STOCK USD.001	20,400	4,844,592
PEOPLES BANCORP INC	COMMON STOCK	20,505	649,803
PEOPLES BANCORP OF NC	COMMON STOCK	800	25,000
PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	3,805	194,740
PEPGEN INC	COMMON STOCK USD.0001	6,000	22,740
PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	38,182	1,010,678
PERELLA WEINBERG PARTNERS	COMMON STOCK USD.0001	25,600	610,304
PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	83,884	7,092,392
PERFORMANT HEALTHCARE INC	COMMON STOCK USD.01	37,100	112,042
PERIMETER SOLUTIONS INC	COMMON STOCK	80,300	1,026,234
PERMA FIX ENVIRONMENTAL SVCS	COMMON STOCK USD.001	4,500	49,815
PERMIAN RESOURCES CORP	COMMON STOCK USD.0001	356,038	5,119,826
PERPETUA RESOURCES CORP	COMMON STOCK	21,600	230,472
PERRIGO CO PLC	COMMON STOCK EUR.001	79,600	2,046,516
PERSPECTIVE THERAPEUTICS INC	COMMON STOCK USD.001	26,400	84,216
PETCO HEALTH AND WELLNESS CO	COMMON STOCK USD.001	46,100	175,641
PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	19,300	156,716
PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	11,913	250,173
PHILLIPS EDISON + COMPANY IN	REIT USD.01	65,400	2,449,884
PHINIA INC	COMMON STOCK USD.01	26,000	1,252,420
PHOTRONICS INC	COMMON STOCK USD.01	30,642	721,926
PHREESIA INC	COMMON STOCK USD.01	30,594	769,745
PIEDMONT LITHIUM INC	COMMON STOCK USD.0001	10,000	87,400
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	72,800	666,120
PILGRIM S PRIDE CORP	COMMON STOCK USD.01	23,442	1,064,032

PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	41,897	4,792,598
PINTEREST INC CLASS A	COMMON STOCK USD.00001	332,086	9,630,494
PIONEER BANCORP INC/NY	COMMON STOCK USD.01	8,000	92,160
PIPER SANDLER COS	COMMON STOCK USD.01	9,841	2,951,808
PITNEY BOWES INC	COMMON STOCK USD1.0	101,100	731,964
PJT PARTNERS INC A	COMMON STOCK USD.01	13,100	2,067,311
PLANET FITNESS INC CL A	COMMON STOCK	47,800	4,725,986
PLANET LABS PBC	COMMON STOCK USD.0001	110,600	446,824
PLAYAGS INC	COMMON STOCK USD.01	13,800	159,114
PLAYSTUDIOS INC	COMMON STOCK USD.0001	45,400	84,444
PLAYTIKA HOLDING CORP	COMMON STOCK USD.01	39,714	275,615
PLEXUS CORP	COMMON STOCK USD.01	15,354	2,402,594
PLIANT THERAPEUTICS INC	COMMON STOCK	35,100	462,267
PLUG POWER INC	COMMON STOCK USD.01	432,900	922,077
PLUMAS BANCORP	COMMON STOCK	3,000	141,780
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	26,200	466,360
POLARIS INC	COMMON STOCK USD.01	26,868	1,548,134
PONCE FINANCIAL GROUP INC	COMMON STOCK USD.01	11,100	144,300
POPULAR INC	COMMON STOCK USD.01	38,284	3,600,993
PORCH GROUP INC	COMMON STOCK USD.0001	40,800	200,736
PORTILLO S INC CL A	COMMON STOCK USD.01	27,000	253,800
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	56,226	2,452,578
POSEIDA THERAPEUTICS INC	COMMON STOCK	43,500	417,600
POST HOLDINGS INC	COMMON STOCK USD.01	26,314	3,011,900
POSTAL REALTY TRUST INC A	REIT USD.01	13,600	177,480
POTBELLY CORP	COMMON STOCK USD.01	13,800	129,996
POTLATCHDELTIC CORP	REIT USD1.0	45,749	1,795,648
POWELL INDUSTRIES INC	COMMON STOCK USD.01	5,200	1,152,580
POWER INTEGRATIONS INC	COMMON STOCK USD.001	30,850	1,903,445
POWERFLEET INC	COMMON STOCK USD.01	50,700	337,662
PRA GROUP INC	COMMON STOCK USD.01	22,681	473,806
PRAIRIE OPERATING CO	COMMON STOCK USD.0001	3,400	23,528
PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001	9,700	746,512
PRECIGEN INC	COMMON STOCK	69,200	77,504
PREFERRED BANK/LOS ANGELES	COMMON STOCK	7,300	630,574
PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	1,400	178,906
PREMIER FINANCIAL CORP	COMMON STOCK USD.01	20,524	524,799
PREMIER INC CLASS A	COMMON STOCK USD.01	60,200	1,276,240
PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	29,086	2,271,326
PRICESMART INC	COMMON STOCK USD.0001	14,091	1,298,767
PRIME MEDICINE INC	COMMON STOCK USD.00001	22,200	64,824
PRIMEENERGY RESOURCES CORP	COMMON STOCK USD.1	200	43,918
PRIMERICA INC	COMMON STOCK	18,863	5,119,795
PRIMIS FINANCIAL CORP	COMMON STOCK USD.01	10,400	121,264
PRIMO BRANDS CORP	COMMON STOCK USD.01	87,455	2,690,990
PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	30,500	2,330,200

PRINCETON BANCORP INC	COMMON STOCK	3,500	120,505
PRIORITY TECHNOLOGY HOLDINGS	COMMON STOCK USD.001	8,700	102,225
PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01	57,300	1,120,215
PROASSURANCE CORP	COMMON STOCK USD.01	29,835	474,675
PROCEPT BIOROBOTICS CORP	COMMON STOCK USD.00001	24,300	1,956,636
PROCORE TECHNOLOGIES INC	COMMON STOCK USD.0001	58,600	4,390,898
PROFICIENT AUTO LOGISTICS IN	COMMON STOCK USD.01	3,800	30,666
PROFRAC HOLDING CORP A	COMMON STOCK USD.01	14,800	114,848
PROG HOLDINGS INC	COMMON STOCK USD.5	24,002	1,014,325
PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	24,085	1,569,138
PROGYNY INC	COMMON STOCK USD.0001	46,400	800,400
PROKIDNEY CORP	COMMON STOCK USD.0001	40,300	68,107
PROPETRO HOLDING CORP	COMMON STOCK	52,797	492,596
PROS HOLDINGS INC	COMMON STOCK USD.001	26,600	584,136
PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	48,665	3,666,908
PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	33,753	1,302,866
PROTHENA CORP PLC	COMMON STOCK USD.01	24,800	343,480
PROTO LABS INC	COMMON STOCK USD.001	15,600	609,804
PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	72,500	1,368,075
PTC THERAPEUTICS INC	COMMON STOCK USD.001	41,690	1,881,887
PUBMATIC INC CLASS A	COMMON STOCK USD.0001	23,900	351,091
PULMONX CORP	COMMON STOCK USD.001	22,600	153,454
PULSE BIOSCIENCES INC	COMMON STOCK USD.001	10,976	191,092
PULSE BIOSCIENCES INC	WARRANTS	1,075	13,782
PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	9,200	28,060
PURE CYCLE CORP	COMMON STOCK USD.0033	13,491	171,066
PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	170,200	10,455,386
PURECYCLE TECHNOLOGIES INC	COMMON STOCK USD.0001	66,100	677,525
PURPLE INNOVATION INC	COMMON STOCK	31,100	24,258
PURSUIT ATTRACTIONS AND HOSP	COMMON STOCK USD1.5	11,529	490,098
PVH CORP	COMMON STOCK USD1.0	29,100	3,077,325
PYXIS ONCOLOGY INC	COMMON STOCK USD.001	20,700	32,292
Q2 HOLDINGS INC	COMMON STOCK USD.0001	33,064	3,327,892
Q32 BIO INC	COMMON STOCK USD.0001	3,600	12,384
QCR HOLDINGS INC	COMMON STOCK USD1.0	9,600	774,144
QIAGEN N.V.	COMMON STOCK EUR.01	122,737	5,465,479
QORVO INC	COMMON STOCK USD.0001	52,000	3,636,360
QUAD GRAPHICS INC	COMMON STOCK USD.025	20,700	144,279
QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0	7,800	1,097,928
QUALYS INC	COMMON STOCK USD.001	20,246	2,838,894
QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	21,555	522,493
QUANTERIX CORP	COMMON STOCK USD.001	20,880	221,954
QUANTUM SI INC	COMMON STOCK USD.0001	52,900	142,830
QUANTUMSCAPE CORP	COMMON STOCK USD.0001	196,300	1,018,797
QUICKLOGIC CORP	COMMON STOCK USD.001	3,000	33,900
QUIDELORTHO CORP	COMMON STOCK USD.001	34,182	1,522,808
QUINSTREET INC	COMMON STOCK USD.001	30,900	712,863
QUIPT HOME MEDICAL CORP	COMMON STOCK	21,600	65,880

RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	34,400	76,024
RADIAN GROUP INC	COMMON STOCK USD.001	84,280	2,673,362
RADIANT LOGISTICS INC	COMMON STOCK USD.001	22,600	151,420
RADIUS RECYCLING INC	COMMON STOCK USD1.0	15,994	243,429
RADNET INC	COMMON STOCK USD.0001	35,636	2,488,818
RAMACO RESOURCES INC A	COMMON STOCK	13,000	133,380
RAMACO RESOURCES INC B	COMMON STOCK	2,845	28,108
RAMBUS INC	COMMON STOCK USD.001	60,100	3,176,886
RANGE RESOURCES CORP	COMMON STOCK USD.01	131,492	4,731,082
RANGER ENERGY SERVICES CL A	COMMON STOCK	9,500	147,060
RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	26,000	178,880
RAPID7 INC	COMMON STOCK USD.01	34,700	1,395,981
RAPPORT THERAPEUTICS INC	COMMON STOCK USD.001	5,100	90,474
RAPT THERAPEUTICS INC	COMMON STOCK	16,400	25,912
RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	37,927	312,898
RAYONIER INC	REIT	84,467	2,204,589
RB GLOBAL INC	COMMON STOCK	101,285	9,136,920
RBB BANCORP	COMMON STOCK	9,900	202,851
RBC BEARINGS INC	COMMON STOCK USD.01	15,540	4,648,636
RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	5,000	287,350
RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	12,100	129,107
READY CAPITAL CORP	REIT USD.0001	94,617	645,288
REAL BROKERAGE INC/THE	COMMON STOCK	53,000	243,800
REALREAL INC/THE	COMMON STOCK USD.00001	52,100	569,453
RECURSION PHARMACEUTICALS A	COMMON STOCK USD.00001	133,200	900,432
RED RIVER BANCSHARES INC	COMMON STOCK	3,175	171,387
RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	24,700	1,142,128
RED VIOLET INC	COMMON STOCK USD.001	6,000	217,200
REDFIN CORP	COMMON STOCK	65,500	515,485
REDWIRE CORP	COMMON STOCK USD.0001	11,000	181,060
REDWOOD TRUST INC	REIT USD.01	78,400	511,952
REGAL REXNORD CORP	COMMON STOCK USD.01	36,816	5,711,266
REGENXBIO INC	COMMON STOCK USD.0001	24,597	190,135
REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	4,900	166,502
REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	36,075	7,706,702
RELAY THERAPEUTICS INC	COMMON STOCK USD.001	60,900	250,908
RELIANCE INC	COMMON STOCK USD.001	30,879	8,314,480
REMITLY GLOBAL INC	COMMON STOCK USD.0001	81,200	1,832,684
RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	28,297	7,040,577
RENASANT CORP	COMMON STOCK USD5.0	30,875	1,103,781
RENOVARO INC	COMMON STOCK	17,400	14,538
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	48,600	370,818
REPLIGEN CORP	COMMON STOCK USD.01	30,972	4,458,110
REPLIMUNE GROUP INC	COMMON STOCK USD.001	32,418	392,582
REPOSITRAK INC	COMMON STOCK USD.01	1,300	28,769
REPUBLIC BANCORP INC CLASS A	COMMON STOCK	4,990	348,651
RESERVOIR MEDIA INC	COMMON STOCK USD.0001	5,400	48,870
RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	80,966	1,866,266

RESOURCES CONNECTION INC	COMMON STOCK USD.01	17,700	150,981
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	72,700	1,262,072
REV GROUP INC	COMMON STOCK USD.001	28,800	917,856
REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	52,924	160,889
REVELYST INC	COMMON STOCK	32,068	616,668
REVOLUTION MEDICINES INC	COMMON STOCK	91,838	4,016,994
REVOLVE GROUP INC	COMMON STOCK USD.001	22,900	766,921
REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	9,227	384,674
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	120,443	4,656,326
REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	28,334	764,735
RGC RESOURCES INC	COMMON STOCK USD5.0	4,600	92,276
RH	COMMON STOCK USD.0001	8,327	3,277,424
RHYTHM PHARMACEUTICALS INC	COMMON STOCK	31,500	1,763,370
RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	45,063	187,462
RICHARDSON ELEC LTD	COMMON STOCK USD.05	6,700	94,001
RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	10,726	180,411
RIGETTI COMPUTING INC	COMMON STOCK USD.0001	86,300	1,316,938
RILEY EXPLORATION PERMIAN IN	COMMON STOCK USD.001	5,100	162,792
RIMINI STREET INC	COMMON STOCK	25,600	68,352
RING ENERGY INC	COMMON STOCK	81,100	110,296
RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	46,300	1,620,963
RIOT PLATFORMS INC	COMMON STOCK	154,600	1,578,466
RITHM CAPITAL CORP	REIT USD.01	286,167	3,099,189
RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001	460,500	6,124,650
RLI CORP	COMMON STOCK USD1.0	23,145	3,814,990
RLJ LODGING TRUST	REIT	90,218	921,126
RMR GROUP INC/THE A	COMMON STOCK	8,826	182,169
ROADZEN INC	COMMON STOCK USD.0001	17,700	38,586
ROBERT HALF INC	COMMON STOCK USD.001	55,200	3,889,392
ROBINHOOD MARKETS INC A	COMMON STOCK USD.0001	371,800	13,853,268
ROBLOX CORP CLASS A	COMMON STOCK USD.0001	291,400	16,860,404
ROCKET COS INC CLASS A	COMMON STOCK USD.00001	71,700	807,342
ROCKET LAB USA INC	COMMON STOCK USD.0001	191,500	4,877,505
ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	36,884	463,632
ROCKY BRANDS INC	COMMON STOCK	4,400	100,320
ROGERS CORP	COMMON STOCK USD1.0	10,121	1,028,395
ROIVANT SCIENCES LTD	COMMON STOCK	235,900	2,790,697
ROKU INC	COMMON STOCK USD.0001	69,800	5,188,932
ROOT INC/OH CLASS A	COMMON STOCK USD.0001	4,800	348,432
ROYAL GOLD INC	COMMON STOCK USD.01	36,200	4,772,970
ROYALTY PHARMA PLC CL A	COMMON STOCK	217,700	5,553,527
RPC INC	COMMON STOCK USD.1	48,193	286,266
RPM INTERNATIONAL INC	COMMON STOCK USD.01	69,747	8,583,066
RUMBLEON INC B	COMMON STOCK USD.001	5,000	27,150
RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	5,400	293,976
RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	33,756	1,849,491
RUSH STREET INTERACTIVE INC	COMMON STOCK USD.0001	39,000	535,080
RXO INC	COMMON STOCK USD.01	86,049	2,051,408

RXSIGHT INC	COMMON STOCK USD.001	19,300	663,534
RYAN SPECIALTY HOLDINGS INC	COMMON STOCK USD.001	57,300	3,676,368
RYDER SYSTEM INC	COMMON STOCK USD.5	22,504	3,529,977
RYERSON HOLDING CORP	COMMON STOCK USD.01	16,500	305,415
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	31,678	3,305,283
S + T BANCORP INC	COMMON STOCK USD2.5	22,100	844,662
S+P MID 400 EMINI MAR25	XCME 20250321	3,700	(303,762)
SABLE OFFSHORE CORP	COMMON STOCK USD.0001	28,300	648,070
SABRA HEALTH CARE REIT INC	REIT USD.01	133,918	2,319,460
SABRE CORP	COMMON STOCK USD.01	203,163	741,545
SAFE BULKERS INC	COMMON STOCK USD.001	33,036	117,939
SAFEHOLD INC	REIT USD.001	28,790	532,039
SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	8,288	682,931
SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	31,500	171,045
SAIA INC	COMMON STOCK USD.001	14,694	6,696,497
SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	62,417	652,258
SANA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	69,100	112,633
SANARA MEDTECH INC	COMMON STOCK USD.001	2,300	76,360
SANDRIDGE ENERGY INC	COMMON STOCK USD.001	18,200	213,122
SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	25,465	858,425
SANMINA CORP	COMMON STOCK USD.01	30,020	2,271,613
SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	17,800	478,286
SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	50,586	6,150,752
SAUL CENTERS INC	REIT USD.01	7,335	284,598
SAVARA INC	COMMON STOCK USD.001	54,500	167,315
SAVERS VALUE VILLAGE INC	COMMON STOCK	14,300	146,575
SCANSOURCE INC	COMMON STOCK	13,500	640,575
SCHNEIDER NATIONAL INC CL B	COMMON STOCK	24,900	729,072
SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	42,300	1,828,206
SCHOLASTIC CORP	COMMON STOCK USD.01	15,200	324,216
SCHRODINGER INC	COMMON STOCK USD.01	31,500	607,635
SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	28,160	3,147,725
SCILEX HOLDING CO	COMMON STOCK USD.0001	34,054	14,521
SCORPIO TANKERS INC	COMMON STOCK USD.01	25,757	1,279,865
SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	24,230	1,607,418
SCPHARMACEUTICALS INC	COMMON STOCK	15,500	54,870
SEABOARD CORP	COMMON STOCK USD1.0	128	310,996
SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	48,870	1,345,391
SEACOR MARINE HOLDINGS INC	COMMON STOCK USD.01	13,300	87,248
SEADRILL LIMITED	COMMON STOCK USD.01	39,000	1,518,270
SEALED AIR CORP	COMMON STOCK USD.1	79,800	2,699,634
SEAPORT ENTERTAINMENT GROUP	COMMON STOCK USD.01	4,435	123,958
SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	54,244	4,474,045
SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	60,431	1,139,124
SELECT WATER SOLUTIONS INC	COMMON STOCK USD.01	46,420	614,601
SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	34,370	3,214,282
SELECTQUOTE INC	COMMON STOCK USD.01	73,200	272,304
SEMLER SCIENTIFIC INC	COMMON STOCK USD.001	2,700	145,800

SEMRUSH HOLDINGS INC A	COMMON STOCK USD.00001	17,300	205,524
SEMTECH CORP	COMMON STOCK USD.01	39,871	2,466,021
SENECA FOODS CORP CL A	COMMON STOCK USD.25	2,900	229,854
SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	84,300	2,309,820
SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	23,708	1,689,432
SENTINELONE INC CLASS A	COMMON STOCK USD.0001	152,400	3,383,280
SEPTERNA INC	COMMON STOCK USD.001	5,200	119,080
SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	78,409	6,258,606
SERVICE PROPERTIES TRUST	REIT USD.01	90,280	229,311
SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	28,883	2,447,545
SES AI CORP	COMMON STOCK USD.0001	70,500	154,395
SEVEN HILLS REALTY TRUST	REIT	1,900	24,852
SEZZLE INC	COMMON STOCK	1,300	332,540
SFL CORP LTD	COMMON STOCK USD.01	68,529	700,366
SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	21,315	2,766,687
SHARKNINJA INC	COMMON STOCK USD.2	36,700	3,573,112
SHENANDOAH	COMMON STOCK	27,500	346,775
SHIFT4 PAYMENTS INC CLASS A	COMMON STOCK	33,400	3,466,252
SHOALS TECHNOLOGIES GROUP A	COMMON STOCK USD.00001	93,800	518,714
SHOE CARNIVAL INC	COMMON STOCK USD.01	11,000	363,880
SHORE BANCSHARES INC	COMMON STOCK USD.01	17,050	270,243
SHUTTERSTOCK INC	COMMON STOCK USD.01	14,295	433,853
SHYFT GROUP INC/THE	COMMON STOCK USD.01	19,300	226,582
SI BONE INC	COMMON STOCK USD.0001	23,139	324,409
SIERRA BANCORP	COMMON STOCK	8,600	248,712
SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	27,100	162,871
SIGHT SCIENCES INC	COMMON STOCK USD.001	12,400	45,136
SIGNET JEWELERS LTD	COMMON STOCK USD.18	23,809	1,921,624
SILGAN HOLDINGS INC	COMMON STOCK USD.01	46,443	2,417,358
SILICON LABORATORIES INC	COMMON STOCK USD.0001	18,500	2,298,070
SILVACO GROUP INC	COMMON STOCK USD.0001	3,100	25,048
SILVERCREST ASSET MANAGEME A	COMMON STOCK USD.01	4,900	90,111
SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	68,919	1,528,623
SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	51,566	2,010,043
SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	23,100	3,830,673
SIMULATIONS PLUS INC	COMMON STOCK USD.001	9,000	251,010
SINCLAIR INC	COMMON STOCK USD.01	20,096	324,349
SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	119,394	2,722,183
SIRIUSPOINT LTD	COMMON STOCK USD.1	46,743	766,118
SITE CENTERS CORP	REIT USD.1	16,901	258,416
SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	25,000	3,294,250
SITIME CORP	COMMON STOCK USD.0001	10,200	2,188,206
SITIO ROYALTIES CORP A	COMMON STOCK USD.0001	48,805	936,080
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK USD.025	51,053	2,460,244
SJW GROUP	COMMON STOCK USD.001	18,781	924,401
SKECHERS USA INC CL A	COMMON STOCK USD.001	71,694	4,820,705

SKY HARBOUR GROUP CORP	COMMON STOCK USD.0001	1,900	22,667
SKYE BIOSCIENCE INC	COMMON STOCK	8,300	23,489
SKYWARD SPECIALTY INSURANCE	COMMON STOCK USD.01	19,700	995,638
SKYWATER TECHNOLOGY INC	COMMON STOCK USD.01	14,292	197,230
SKYWEST INC	COMMON STOCK	21,866	2,189,443
SL GREEN REALTY CORP	REIT USD.01	37,455	2,543,944
SLEEP NUMBER CORP	COMMON STOCK USD.01	12,124	184,770
SLM CORP	COMMON STOCK USD.2	122,556	3,380,094
SM ENERGY CO	COMMON STOCK USD.01	63,500	2,461,260
SMARTFINANCIAL INC	COMMON STOCK USD1.0	9,883	306,175
SMARTRENT INC	COMMON STOCK USD.0001	104,200	182,350
SMARTSHEET INC CLASS A	COMMON STOCK	74,500	4,174,235
SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	25,600	258,688
SMITH MIDLAND CORP	COMMON STOCK USD.01	600	26,676
SNOWFLAKE INC CLASS A	COMMON STOCK USD1.0	175,100	27,037,191
SOFI TECHNOLOGIES INC	COMMON STOCK USD.0001	582,100	8,964,340
SOLARIS ENERGY INFRASTRUCTUR	COMMON STOCK USD.01	16,000	460,480
SOLARMAX TECHNOLOGY INC	COMMON STOCK USD.001	20,800	33,696
SOLARWINDS CORP	COMMON STOCK USD.001	27,961	398,444
SOLENO THERAPEUTICS INC	COMMON STOCK USD.001	13,600	611,320
SOLID BIOSCIENCES INC	COMMON STOCK USD.001	7,300	29,200
SOLID POWER INC	COMMON STOCK USD.0001	83,800	158,382
SOLO BRANDS INC CLASS A	COMMON STOCK USD.001	10,700	12,198
SOMNIGROUP INTERNATIONAL INC	COMMON STOCK USD.01	90,092	5,107,315
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	8,440	534,674
SONIDA SENIOR LIVING INC	COMMON STOCK USD.01	1,600	36,928
SONOCO PRODUCTS CO	COMMON STOCK	53,720	2,624,222
SONOS INC	COMMON STOCK USD.001	71,900	1,081,376
SOTERA HEALTH CO	COMMON STOCK USD.01	82,600	1,129,968
SOUNDHOUND AI INC A	COMMON STOCK USD.0001	169,300	3,358,912
SOUNDTHINKING INC	COMMON STOCK	6,294	82,200
SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	5,750	199,813
SOUTHERN COPPER CORP	COMMON STOCK USD.01	47,846	4,360,206
SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	5,372	213,537
SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	5,300	304,061
SOUTHERN STATES BANCSHARES	COMMON STOCK USD5.0	4,600	153,226
SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	16,768	532,552
SOUTHSTATE CORP	COMMON STOCK USD2.5	39,996	3,978,802
SOUTHWEST GAS HOLDINGS INC	COMMON STOCK	35,400	2,503,134
SPARTANNASH CO	COMMON STOCK	14,055	257,488
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	15,313	1,293,795
SPHERE ENTERTAINMENT CO	COMMON STOCK USD.01	15,007	605,082
SPIRE GLOBAL INC	COMMON STOCK	11,100	156,177
SPIRE INC	COMMON STOCK USD1.0	29,603	2,007,971
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	67,065	2,285,575
SPOK HOLDINGS INC	COMMON STOCK USD.0001	9,100	146,055
SPOTIFY TECHNOLOGY SA	COMMON STOCK	81,575	36,495,024
SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	39,500	1,427,135

SPRINKLR INC A	COMMON STOCK USD.00003	61,100	516,295
SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	27,800	853,738
SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	55,168	7,010,198
SPS COMMERCE INC	COMMON STOCK USD.001	20,396	3,752,660
SPX TECHNOLOGIES INC	COMMON STOCK USD.01	25,194	3,666,231
SPYRE THERAPEUTICS INC	COMMON STOCK USD.0001	19,400	451,632
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	117,908	8,935,068
SSR MINING INC	COMMON STOCK	120,100	835,896
ST JOE CO/THE	COMMON STOCK	19,897	893,972
STAAR SURGICAL CO	COMMON STOCK USD.01	28,400	689,836
STAG INDUSTRIAL INC	REIT USD.01	100,390	3,395,190
STAGWELL INC	COMMON STOCK USD.00001	45,815	301,463
STANDARD BIOTOOLS INC	COMMON STOCK USD.001	161,400	282,450
STANDARD MOTOR PRODS	COMMON STOCK USD2.0	12,000	371,760
STANDARD AERO INC	COMMON STOCK USD.01	38,000	940,880
STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	6,900	1,290,231
STAR HOLDINGS	COMMON STOCK USD.001	2,697	26,242
STARWOOD PROPERTY TRUST INC	REIT USD.01	175,190	3,319,851
STEELCASE INC CL A	COMMON STOCK	53,090	627,524
STELLAR BANCORP INC	COMMON STOCK USD.01	27,982	793,290
STEM INC	COMMON STOCK USD.0001	83,000	50,049
STEPAN CO	COMMON STOCK USD1.0	12,532	810,820
STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001	35,000	2,025,800
STEREOTAXIS INC	COMMON STOCK USD.001	11,100	25,308
STERLING BANCORP INC/MI	COMMON STOCK	13,032	62,032
STERLING INFRASTRUCTURE INC	COMMON STOCK USD.01	16,900	2,846,805
STEVEN MADDEN LTD	COMMON STOCK USD.0001	39,130	1,663,808
STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	15,490	1,045,420
STIFEL FINANCIAL CORP	COMMON STOCK USD.15	55,399	5,876,726
STITCH FIX INC CLASS A	COMMON STOCK USD.00002	49,200	212,052
STOCK YARDS BANCORP INC	COMMON STOCK	15,865	1,136,093
STOKE THERAPEUTICS INC	COMMON STOCK	18,742	206,724
STONECO LTD A	COMMON STOCK	160,400	1,278,388
STONERIDGE INC	COMMON STOCK	16,485	103,361
STONEX GROUP INC	COMMON STOCK USD.01	14,165	1,387,745
STRATEGIC EDUCATION INC	COMMON STOCK USD.01	12,587	1,175,878
STRATUS PROPERTIES INC	COMMON STOCK USD.01	3,900	80,964
STRAWBERRY FIELDS REIT INC	REIT USD.0001	3,400	35,836
STRIDE INC	COMMON STOCK USD.0001	23,800	2,473,534
STURM RUGER + CO INC	COMMON STOCK USD1.0	7,400	261,738
SUMMIT HOTEL PROPERTIES INC	REIT	60,789	416,405
SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	68,873	3,484,974
SUMMIT THERAPEUTICS INC	COMMON STOCK USD.01	50,300	897,604
SUN COMMUNITIES INC	REIT USD.01	68,283	8,396,761
SUN COUNTRY AIRLINES HOLDING	COMMON STOCK USD.01	22,800	332,424
SUNCOKE ENERGY INC	COMMON STOCK USD.01	50,165	536,766
SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.001	59,400	203,742
SUNOPTA INC	COMMON STOCK	56,000	431,200

SUNRISE REALTY TRUST INC	REIT USD.0001	3,799	53,490
SUNRUN INC	COMMON STOCK USD.0001	124,435	1,151,024
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	118,768	1,406,213
SUPER GROUP SGHC LTD	COMMON STOCK	77,100	480,333
SUPERIOR GROUP OF COS INC	COMMON STOCK	1,500	24,795
SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	28,300	1,023,328
SURGERY PARTNERS INC	COMMON STOCK USD.01	44,490	941,853
SURMODICS INC	COMMON STOCK USD.05	6,025	238,590
SUTRO BIOPHARMA INC	COMMON STOCK USD.001	29,524	54,324
SWEETGREEN INC CLASS A	COMMON STOCK USD.001	55,100	1,766,506
SYLVAMO CORP	COMMON STOCK USD1.0	19,700	1,556,694
SYNAPTICS INC	COMMON STOCK USD.001	21,400	1,633,248
SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	46,133	609,878
SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	78,622	4,027,805
SYSTEM1 INC	COMMON STOCK USD.0001	15,374	13,810
T1 ENERGY INC	COMMON STOCK USD.0001	50,500	130,290
TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	12,700	217,551
TALKSPACE INC	COMMON STOCK USD.0001	56,900	175,821
TALOS ENERGY INC	COMMON STOCK	81,516	791,520
TANDEM DIABETES CARE INC	COMMON STOCK	36,712	1,322,366
TANGER INC	REIT USD.01	59,392	2,027,049
TANGO THERAPEUTICS INC	COMMON STOCK USD.0001	26,100	80,649
TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	17,840	172,424
TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	19,900	1,101,863
TAYLOR DEVICES INC	COMMON STOCK USD.025	600	24,972
TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	55,300	3,384,913
TAYSHA GENE THERAPIES INC	COMMON STOCK USD.00001	89,600	155,008
TD SYNnex CORP	COMMON STOCK USD.001	40,051	4,697,181
TECHNIPFMC PLC	COMMON STOCK USD1.0	235,900	6,826,946
TECHTARGET INC	COMMON STOCK USD.001	15,600	309,192
TECNOGLASS INC	COMMON STOCK USD.0001	12,600	999,432
TEEKAY CORP LTD	COMMON STOCK USD.001	33,100	229,383
TEEKAY TANKERS LTD CLASS A	COMMON STOCK USD.01	13,300	529,207
TEGNA INC	COMMON STOCK USD1.0	93,951	1,718,364
TEJON RANCH CO	COMMON STOCK USD.5	11,860	188,574
TELADOC HEALTH INC	COMMON STOCK USD.001	96,539	877,540
TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	55,395	1,889,523
TELOMIR PHARMACEUTICALS INC	COMMON STOCK	5,500	22,660
TELOS CORPORATION	COMMON STOCK USD.001	9,600	32,832
TENABLE HOLDINGS INC	COMMON STOCK USD.01	65,800	2,591,204
TENAYA THERAPEUTICS INC	COMMON STOCK USD.0001	24,700	35,321
TENET HEALTHCARE CORP	COMMON STOCK USD.05	52,337	6,606,500
TENNANT CO	COMMON STOCK USD.375	10,843	884,030
TERADATA CORP	COMMON STOCK USD.01	51,577	1,606,624
TERAWULF INC	COMMON STOCK USD.001	145,200	821,832
TEREX CORP	COMMON STOCK USD.01	36,701	1,696,320

TERNS PHARMACEUTICALS INC	COMMON STOCK USD.0001	36,000	199,440
TERRENO REALTY CORP	REIT USD.01	53,000	3,134,420
TETRA TECH INC	COMMON STOCK USD.01	147,025	5,857,476
TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	68,700	245,946
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	26,704	2,088,253
TEXAS ROADHOUSE INC	COMMON STOCK USD.001	36,541	6,593,093
TFS FINANCIAL CORP	COMMON STOCK USD.01	23,900	300,184
TG THERAPEUTICS INC	COMMON STOCK USD.001	78,800	2,371,880
THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	27,828	261,861
THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	20,100	578,277
THIRD COAST BANCSHARES INC	COMMON STOCK USD1.0	7,500	254,625
THIRD HARMONIC BIO INC	COMMON STOCK USD.0001	11,700	120,393
THOR INDUSTRIES INC	COMMON STOCK USD.1	28,667	2,743,719
THREDUP INC CLASS A	COMMON STOCK USD.0001	42,800	59,492
THRYV HOLDINGS INC	COMMON STOCK	18,400	272,320
TIDEWATER INC	COMMON STOCK	26,832	1,467,979
TILE SHOP HLDGS INC	COMMON STOCK USD.0001	18,900	130,977
TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	8,571	36,427
TIMBERLAND BANCORP INC	COMMON STOCK USD.01	4,200	128,142
TIMKEN CO	COMMON STOCK	35,803	2,555,260
TIPTREE INC	COMMON STOCK USD.001	13,600	283,696
TITAN INTERNATIONAL INC	COMMON STOCK	31,300	212,527
TITAN MACHINERY INC	COMMON STOCK USD.00001	12,731	179,889
TKO GROUP HOLDINGS INC	COMMON STOCK USD.00001	43,600	6,195,996
TOAST INC CLASS A	COMMON STOCK	250,800	9,141,660
TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
TOLL BROTHERS INC	COMMON STOCK USD.01	56,044	7,058,742
TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	7,887	534,975
TOPBUILD CORP	COMMON STOCK	17,574	5,471,489
TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.01	75,607	594,271
TORO CO	COMMON STOCK USD1.0	56,912	4,558,651
TORRID HOLDINGS INC	COMMON STOCK USD.01	6,200	32,426
TOURMALINE BIO INC	COMMON STOCK USD.0001	12,700	257,556
TOWNE BANK	COMMON STOCK USD1.667	39,190	1,334,811
TOWNSQUARE MEDIA INC CL A	COMMON STOCK USD.01	8,400	76,356
TPG INC	COMMON STOCK	45,800	2,878,072
TPG RE FINANCE TRUST INC	REIT USD.001	38,585	327,973
TPI COMPOSITES INC	COMMON STOCK USD.01	21,089	39,858
TRADE DESK INC/THE CLASS A	COMMON STOCK	247,300	29,065,169
TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01	64,693	8,469,608
TRAEGER INC	COMMON STOCK	12,900	30,831
TRANSCAT INC	COMMON STOCK USD.5	4,800	507,552
TRANSCONTINENTAL REALTY INV	REIT USD.01	300	8,943
TRANSMEDICS GROUP INC	COMMON STOCK	18,029	1,124,108
TRANSOCEAN LTD	COMMON STOCK CHF.1	399,000	1,496,250
TRANSUNION	COMMON STOCK USD.01	106,800	9,901,428
TRAVEL LEISURE CO	COMMON STOCK USD.01	38,200	1,927,190
TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	41,100	715,962

TREACE MEDICAL CONCEPTS INC	COMMON STOCK USD.001	25,800	191,952
TREDEGAR CORP	COMMON STOCK	14,246	109,409
TREEHOUSE FOODS INC	COMMON STOCK USD.01	29,384	1,032,260
TREVI THERAPEUTICS INC	COMMON STOCK	27,400	112,888
TREX COMPANY INC	COMMON STOCK USD.01	59,499	4,107,216
TRI POINTE HOMES INC	COMMON STOCK USD.01	51,730	1,875,730
TRICO BANCSHARES	COMMON STOCK	18,700	817,190
TRIMAS CORP	COMMON STOCK USD.01	25,100	617,209
TRINET GROUP INC	COMMON STOCK	17,005	1,543,544
TRINITY INDUSTRIES INC	COMMON STOCK USD.01	46,997	1,649,595
TRIPADVISOR INC	COMMON STOCK USD.001	63,000	930,510
TRIUMPH FINANCIAL INC	COMMON STOCK USD.01	13,100	1,190,528
TRIUMPH GROUP INC	COMMON STOCK USD.001	38,400	716,544
TRONOX HOLDINGS PLC	COMMON STOCK USD.01	67,600	680,732
TRUEBLUE INC	COMMON STOCK	18,928	158,995
TRUECAR INC	COMMON STOCK USD.0001	46,857	174,777
TRUMP MEDIA + TECHNOLOGY GRO	COMMON STOCK USD.0001	41,100	1,401,510
TRUPANION INC	COMMON STOCK USD.00001	19,000	915,800
TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	10,787	359,315
TRUSTMARK CORP	COMMON STOCK	35,521	1,256,378
TSCAN THERAPEUTICS INC	COMMON STOCK USD.0001	11,200	34,048
TTEC HOLDINGS INC	COMMON STOCK USD.01	12,200	60,878
TTM TECHNOLOGIES	COMMON STOCK USD.001	57,100	1,413,225
TUCOWS INC CLASS A	COMMON STOCK	6,500	111,410
TURNING POINT BRANDS INC	COMMON STOCK USD.01	10,400	625,040
TURTLE BEACH CORP	COMMON STOCK	9,900	171,369
TUTOR PERINI CORP	COMMON STOCK USD1.0	24,759	599,168
TWILIO INC A	COMMON STOCK USD.001	84,897	9,175,668
TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	33,833	1,572,220
TWO HARBORS INVESTMENT CORP	REIT CNY1.0	55,763	659,676
TXNM ENERGY INC	COMMON STOCK	49,432	2,430,571
TYRA BIOSCIENCES INC	COMMON STOCK USD.0001	10,500	145,950
U HAUL HOLDING CO	COMMON STOCK USD.25	4,583	316,639
U HAUL HOLDING CO NON VOTING	COMMON STOCK USD.001	55,547	3,557,785
U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	8,600	762,906
UBIQUITI INC	COMMON STOCK USD.001	2,200	730,246
UDEMY INC	COMMON STOCK USD.00001	51,500	423,845
UFP INDUSTRIES INC	COMMON STOCK	32,400	3,649,860
UFP TECHNOLOGIES INC	COMMON STOCK USD.01	4,100	1,002,491
UGI CORP	COMMON STOCK	116,700	3,294,441
UIPATH INC CLASS A	COMMON STOCK USD.00001	246,200	3,129,202
ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	24,000	862,800
ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	51,009	2,145,949
UMB FINANCIAL CORP	COMMON STOCK USD1.0	24,267	2,738,774
UMH PROPERTIES INC	REIT USD.1	35,900	677,792
UNDER ARMOUR INC CLASS A	COMMON STOCK	103,400	856,152
UNDER ARMOUR INC CLASS C	COMMON STOCK	115,800	863,868
UNIFIRST CORP/MA	COMMON STOCK USD.1	8,500	1,454,265

UNISYS CORP	COMMON STOCK USD.01	38,640	244,591
UNITED BANKSHARES INC	COMMON STOCK USD2.5	67,454	2,532,898
UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	66,707	2,155,303
UNITED FIRE GROUP INC	COMMON STOCK USD.001	11,400	324,330
UNITED NATURAL FOODS INC	COMMON STOCK USD.01	34,100	931,271
UNITED PARKS + RESORTS INC	COMMON STOCK USD.01	19,815	1,113,405
UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	5,500	730,070
UNITED STATES STEEL CORP	COMMON STOCK USD1.0	123,916	4,211,905
UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	24,510	8,648,108
UNITI GROUP INC	REIT USD.0001	139,509	767,300
UNITIL CORP	COMMON STOCK	9,700	525,643
UNITY BANCORP INC	COMMON STOCK	4,300	187,523
UNITY SOFTWARE INC	COMMON STOCK	166,200	3,734,514
UNIVERSAL CORP/VA	COMMON STOCK	13,366	732,991
UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	25,595	3,741,989
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	7,720	287,261
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	14,139	297,767
UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	4,300	197,542
UNIVERSAL STAINLESS + ALLOY	COMMON STOCK USD.001	3,600	158,508
UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK USD.0001	22,900	588,759
UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK USD5.0	17,416	513,946
UNUM GROUP	COMMON STOCK USD.1	99,200	7,244,576
UPBOUND GROUP INC	COMMON STOCK USD.01	25,750	751,128
UPSTART HOLDINGS INC	COMMON STOCK USD.0001	42,500	2,616,725
UPSTREAM BIO INC	COMMON STOCK USD.001	7,000	115,080
UPWORK INC	COMMON STOCK USD.0001	72,600	1,187,010
UR ENERGY INC	COMMON STOCK	186,500	214,475
URANIUM ENERGY CORP	COMMON STOCK USD.001	223,100	1,492,539
URBAN EDGE PROPERTIES	REIT USD.01	67,200	1,444,800
URBAN OUTFITTERS INC	COMMON STOCK USD.0001	36,255	1,989,674
UROGEN PHARMA LTD	COMMON STOCK USD.01	20,600	219,390
US DOLLAR	CURRENCY	2,672,703	2,672,703
US FOODS HOLDING CORP	COMMON STOCK USD.01	125,742	8,482,555
USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	6,780	243,334
USCB FINANCIAL HOLDINGS INC	COMMON STOCK	6,200	110,050
UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,200	135,234
UTZ BRANDS INC	COMMON STOCK USD.0001	42,900	671,814
UWM HOLDINGS CORP	COMMON STOCK USD.0001	50,500	296,435
V2X INC	COMMON STOCK USD.01	6,672	319,122
VAALCO ENERGY INC	COMMON STOCK USD.1	57,000	249,090
VAIL RESORTS INC	COMMON STOCK USD.01	20,900	3,917,705
VALARIS LTD	COMMON STOCK USD.01	33,300	1,473,192
VALHI INC	COMMON STOCK USD.01	1,400	32,746
VALLEY NATIONAL BANCORP	COMMON STOCK	246,117	2,229,820
VALMONT INDUSTRIES	COMMON STOCK USD1.0	10,940	3,354,970
VALVOLINE INC	COMMON STOCK USD.01	68,305	2,471,275

VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	31,200	149,448
VAREX IMAGING CORP	COMMON STOCK USD.01	22,600	329,734
VARONIS SYSTEMS INC	COMMON STOCK USD.001	61,736	2,742,930
VAXCYTE INC	COMMON STOCK USD.001	68,300	5,591,038
VEECO INSTRUMENTS INC	COMMON STOCK USD.01	29,609	793,521
VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	81,878	17,214,850
VELOCITY FINANCIAL INC	COMMON STOCK	5,613	109,790
VENTYX BIOSCIENCES INC	COMMON STOCK USD.0001	26,600	58,254
VERA BRADLEY INC	COMMON STOCK	15,500	60,915
VERA THERAPEUTICS INC	COMMON STOCK USD.001	24,081	1,018,385
VERACYTE INC	COMMON STOCK USD.001	41,391	1,639,084
VERASTEM INC	COMMON STOCK USD.0001	19,700	101,849
VERICEL CORP	COMMON STOCK	27,448	1,507,170
VERINT SYSTEMS INC	COMMON STOCK USD.001	34,027	934,041
VERIS RESIDENTIAL INC	REIT USD.01	47,540	790,590
VERITEX HOLDINGS INC	COMMON STOCK USD.01	30,002	814,854
VERRA MOBILITY CORP	COMMON STOCK USD.0001	93,275	2,255,390
VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	10,400	7,280
VERTEX INC CLASS A	COMMON STOCK USD.001	30,400	1,621,840
VERTIV HOLDINGS CO A	COMMON STOCK USD.0001	198,600	22,562,946
VERU INC	COMMON STOCK USD.01	37,300	24,264
VERVE THERAPEUTICS INC	COMMON STOCK USD.001	39,100	220,524
VESTIS CORP	COMMON STOCK USD.01	70,204	1,069,909
VF CORP	COMMON STOCK	196,200	4,210,452
VIAANT TECHNOLOGY INC A	COMMON STOCK USD.001	5,900	112,041
VIASAT INC	COMMON STOCK USD.0001	67,701	576,136
VIAVI SOLUTIONS INC	COMMON STOCK USD.001	123,676	1,249,128
VICOR CORP	COMMON STOCK USD.01	12,500	604,000
VICTORIA S SECRET + CO	COMMON STOCK USD.01	43,900	1,818,338
VICTORY CAPITAL HOLDING A	COMMON STOCK USD.01	23,000	1,505,580
VIEMED HEALTHCARE INC	COMMON STOCK	18,700	149,974
VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	59,400	2,390,256
VILLAGE SUPER MARKET CLASS A	COMMON STOCK	4,300	137,127
VIMEO INC	COMMON STOCK USD.01	83,816	536,422
VIPER ENERGY INC	COMMON STOCK	57,500	2,821,525
VIR BIOTECHNOLOGY INC	COMMON STOCK	47,381	347,777
VIRCO MFG CORPORATION	COMMON STOCK USD.01	3,600	36,900
VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	9,730	57,212
VIRGINIA NATIONAL BANKSHARES	COMMON STOCK USD2.5	2,800	106,960
VIRIDIAN THERAPEUTICS INC	COMMON STOCK USD.01	38,700	741,879
VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	46,720	1,666,970
VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	4,055	894,452
VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	71,224	1,206,535
VISHAY PRECISION GROUP	COMMON STOCK	7,077	166,097
VISTEON CORP	COMMON STOCK	14,700	1,304,184
VITA COCO CO INC/THE	COMMON STOCK USD.01	21,700	800,947
VITAL ENERGY INC	COMMON STOCK USD.01	13,600	420,512
VITAL FARMS INC	COMMON STOCK USD.0001	18,300	689,727

VITESSE ENERGY INC	COMMON STOCK USD.01	13,958	348,950
VIVID SEATS INC CLASS A	COMMON STOCK USD.0001	42,200	195,386
VONTIER CORP	COMMON STOCK USD.0001	79,090	2,884,412
VORNADO REALTY TRUST	REIT USD.04	98,600	4,145,144
* VOYA FINANCIAL INC	COMMON STOCK USD.01	56,400	3,882,012
VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	23,100	130,977
VSE CORP	COMMON STOCK USD.05	8,900	846,390
W+T OFFSHORE INC	COMMON STOCK USD.00001	53,967	89,585
WABASH NATIONAL CORP	COMMON STOCK USD.01	26,957	461,773
WAFD INC	COMMON STOCK USD1.0	37,737	1,216,641
WALDENCAST PLC A	COMMON STOCK USD.0001	13,400	53,868
WALKER + DUNLOP INC	COMMON STOCK	18,373	1,786,039
WARBY PARKER INC CLASS A	COMMON STOCK USD.0001	47,900	1,159,659
WARRIOR MET COAL INC	COMMON STOCK USD.01	29,000	1,572,960
WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	9,600	300,960
WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	8,309	111,673
WATSCO INC	COMMON STOCK USD.5	19,000	9,003,910
WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	14,444	2,936,465
WAVE LIFE SCIENCES LTD	COMMON STOCK	49,700	614,789
WAYFAIR INC CLASS A	COMMON STOCK USD.001	51,155	2,267,190
WAYSTAR HOLDING CORP	COMMON STOCK USD.01	23,800	873,460
WD 40 CO	COMMON STOCK USD.001	7,500	1,820,100
WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	39,900	2,858,037
WEAVE COMMUNICATIONS INC	COMMON STOCK USD.00001	20,100	319,992
WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	92,727	5,120,385
WEBTOON ENTERTAINMENT INC	COMMON STOCK	6,800	92,344
WEIS MARKETS INC	COMMON STOCK	9,800	663,656
WENDY S CO/THE	COMMON STOCK USD.1	88,077	1,435,655
WEREWOLF THERAPEUTICS INC	COMMON STOCK USD.0001	16,900	25,012
WERNER ENTERPRISES INC	COMMON STOCK USD.01	34,832	1,251,165
WESBANCO INC	COMMON STOCK USD2.0833	33,058	1,075,707
WESCO INTERNATIONAL INC	COMMON STOCK USD.01	23,972	4,337,973
WEST BANCORPORATION	COMMON STOCK	9,700	210,005
WESTAMERICA BANCORPORATION	COMMON STOCK	14,585	765,129
WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	58,882	4,919,002
WESTERN UNION CO	COMMON STOCK USD.01	175,300	1,858,180
WESTLAKE CORP	COMMON STOCK USD.01	17,403	1,995,254
WESTROCK COFFEE CO	COMMON STOCK	15,900	102,078
WEX INC	COMMON STOCK USD.01	22,581	3,958,901
WEYCO GROUP INC	COMMON STOCK USD1.0	3,700	138,935
WHEELS UP EXPERIENCE INC	COMMON STOCK USD.0001	39,600	65,340
WHIRLPOOL CORP	COMMON STOCK USD1.0	28,600	3,274,128
WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	1,386	2,695,853
WHITESTONE REIT	REIT USD.001	29,800	422,266
WIDOPENWEST INC	COMMON STOCK USD.01	32,100	159,216
WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	20,990	917,473
WILLDAN GROUP INC	COMMON STOCK USD.01	6,900	262,821
WILLIAMS SONOMA INC	COMMON STOCK USD.01	70,088	12,978,896

WILLIS LEASE FINANCE CORP	COMMON STOCK USD.01	1,700	352,835
WILLSCOT HOLDINGS CORP	COMMON STOCK USD.0001	102,763	3,437,422
WINGSTOP INC	COMMON STOCK USD.01	16,167	4,594,661
WINMARK CORP	COMMON STOCK	1,378	541,650
WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	16,600	793,148
WINTRUST FINANCIAL CORP	COMMON STOCK	34,743	4,332,800
WISDOMTREE INC	COMMON STOCK USD.01	80,085	840,893
WK KELLOGG CO	COMMON STOCK USD.0001	37,700	678,223
WM TECHNOLOGY INC	COMMON STOCK USD.0001	22,100	30,498
WNS HOLDINGS LTD	COMMON STOCK USD.16	25,500	1,208,445
WOLFSPEED INC	COMMON STOCK USD.00125	72,700	484,182
WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	45,126	1,001,797
WOODWARD INC	COMMON STOCK	33,575	5,587,552
WORKIVA INC	COMMON STOCK USD.001	28,112	3,078,264
WORLD ACCEPTANCE CORP	COMMON STOCK	2,500	281,100
WORLD KINECT CORP	COMMON STOCK USD.01	30,913	850,417
WORTHINGTON ENTERPRISES INC	COMMON STOCK	17,936	719,413
WORTHINGTON STEEL INC	COMMON STOCK USD.0001	17,436	554,814
WP CAREY INC	REIT USD.001	119,129	6,490,148
WSFS FINANCIAL CORP	COMMON STOCK USD.01	32,327	1,717,534
WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	42,690	4,302,725
X4 PHARMACEUTICALS INC	COMMON STOCK USD.001	68,600	50,325
XENCOR INC	COMMON STOCK USD.01	36,025	827,855
XENIA HOTELS + RESORTS INC	REIT USD.01	62,500	928,750
XERIS BIOPHARMA HOLDINGS INC	COMMON STOCK USD.0001	76,700	260,013
XEROX HOLDINGS CORP	COMMON STOCK USD1.0	68,700	579,141
XOMA ROYALTY CORPORATION	COMMON STOCK USD.0005	5,400	141,912
XOMETRY INC A	COMMON STOCK USD.000001	22,500	959,850
XP INC CLASS A	COMMON STOCK	227,700	2,698,245
XPEL INC	COMMON STOCK	13,100	523,214
XPERI INC	COMMON STOCK USD.001	24,776	254,450
XPO INC	COMMON STOCK USD.001	63,249	8,295,106
XPONENTIAL FITNESS INC A	COMMON STOCK USD.0001	13,800	185,610
Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	22,588	176,864
YELP INC	COMMON STOCK USD.000001	36,045	1,394,942
YETI HOLDINGS INC	COMMON STOCK USD.01	46,973	1,808,930
YEXT INC	COMMON STOCK USD.001	59,551	378,744
YORK WATER CO	COMMON STOCK	8,700	284,664
ZENAS BIOPHARMA INC	COMMON STOCK USD.0001	8,600	70,434
ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	31,300	94,839
ZETA GLOBAL HOLDINGS CORP A	COMMON STOCK USD.001	98,100	1,764,819
ZEVRA THERAPEUTICS INC	COMMON STOCK USD.0001	27,600	230,184
ZIFF DAVIS INC	COMMON STOCK USD.01	25,535	1,387,572

ZILLOW GROUP INC A	COMMON STOCK USD.0001	25,761	1,825,167
ZILLOW GROUP INC C	COMMON STOCK USD.0001	87,673	6,492,186
ZIMVIE INC	COMMON STOCK USD.01	15,400	214,830
ZIONS BANCORP NA	COMMON STOCK USD.001	78,400	4,253,200
ZIPRECRUITER INC A	COMMON STOCK USD.00001	38,500	278,740
ZOOM COMMUNICATIONS INC	COMMON STOCK USD.001	145,700	11,890,577
ZOOMINFO TECHNOLOGIES INC	COMMON STOCK	176,700	1,857,117
ZSCALER INC	COMMON STOCK USD.001	51,500	9,291,115
ZUMIEZ INC	COMMON STOCK	9,162	175,636
ZUORA INC CLASS A	COMMON STOCK USD.0001	75,900	752,928
ZURA BIO LTD	COMMON STOCK USD.0001	20,400	51,000
ZURN ELKAY WATER SOLUTIONS C	COMMON STOCK USD.01	78,979	2,945,917
ZYMEWORKS INC	COMMON STOCK USD.00001	29,800	436,272
ZYNEX INC	COMMON STOCK USD.001	8,635	69,166
Mid-Cap Stock Index Fund			\$4,072,837,097

* Party-In-Interest

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,178,851	\$ 1,178,851
	TSY INFL IX N/B	3.625% 15 Apr 2028	20,567,912	21,596,710
	TSY INFL IX N/B	3.875% 15 Apr 2029	22,495,892	24,145,738
	TSY INFL IX N/B	3.375% 15 Apr 2032	12,923,051	14,002,581
	TSY INFL IX N/B	2% 15 Jan 2026	27,223,954	27,229,271
	TSY INFL IX N/B	2.375% 15 Jan 2027	21,033,561	21,233,215
	TSY INFL IX N/B	1.75% 15 Jan 2028	18,134,882	18,011,621
	TSY INFL IX N/B	2.5% 15 Jan 2029	16,966,108	17,276,601
	TSY INFL IX N/B	0.375% 15 Jul 2027	42,418,990	40,941,782
	TSY INFL IX N/B	0.5% 15 Jan 2028	43,821,362	41,913,592
	TSY INFL IX N/B	0.875% 15 Jan 2029	34,716,527	33,172,591
	TSY INFL IX N/B	0.25% 15 Jul 2029	38,316,011	35,506,669
	TSY INFL IX N/B	0.625% 15 Jan 2026	31,088,153	30,663,120
	TSY INFL IX N/B	0.125% 15 Jul 2026	40,935,910	39,978,074
	TSY INFL IX N/B	0.375% 15 Jan 2027	38,855,617	37,669,458
	TSY INFL IX N/B	0.75% 15 Jul 2028	38,015,483	36,529,760
	TSY INFL IX N/B	0.125% 15 Jan 2030	42,756,071	38,856,250
	TSY INFL IX N/B	0.125% 15 Jul 2030	47,207,325	42,586,170
	TSY INFL IX N/B	0.125% 15 Jan 2031	50,018,513	44,429,530
	TSY INFL IX N/B	0.125% 15 Apr 2026	33,099,825	32,305,300
	TSY INFL IX N/B	0.125% 15 Jul 2031	50,863,607	44,816,600
	TSY INFL IX N/B	0.125% 15 Oct 2026	46,206,000	44,926,311
	TSY INFL IX N/B	0.125% 15 Jan 2032	55,759,099	48,384,087
	TSY INFL IX N/B	0.125% 15 Apr 2027	48,631,260	46,617,622
	TSY INFL IX N/B	0.625% 15 Jul 2032	58,502,640	52,341,581
	TSY INFL IX N/B	1.625% 15 Oct 2027	49,549,005	49,263,518
	TSY INFL IX N/B	1.125% 15 Jan 2033	56,763,137	52,260,889
	TSY INFL IX N/B	1.25% 15 Apr 2028	48,408,100	47,182,770
	TSY INFL IX N/B	1.375% 15 Jul 2033	55,344,323	51,818,284
	TSY INFL IX N/B	2.375% 15 Oct 2028	49,724,038	50,516,514
	TSY INFL IX N/B	1.75% 15 Jan 2034	58,554,341	56,189,294
	TSY INFL IX N/B	2.125% 15 Apr 2029	51,688,832	51,783,729
	TSY INFL IX N/B	1.875% 15 Jul 2034	60,850,923	59,012,322
	TSY INFL IX N/B	1.625% 15 Oct 2029	32,101,440	31,574,776
Total : EXHIBIT D - Inflation				\$1,285,915,177

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	3M COMPANY	4% 14 Sep 2048	170,000	\$ 133,533
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	570,000	531,491
	ABBVIE INC	4.7% 14 May 2045	1,600,000	1,412,864
	ABBVIE INC	4.95% 15 Mar 2031	1,440,000	1,438,574
	ABBVIE INC	5.4% 15 Mar 2054	105,000	101,199
	ACUITY BRANDS LIGHTING	2.15% 15 Dec 2030	855,000	726,263
	AEP TEXAS INC	3.45% 15 Jan 2050	990,000	666,211
	AERCAP IRELAND CAP/GLOBA	3.4% 29 Oct 2033	965,000	821,900
	AIR LEASE CORP	2.875% 15 Jan 2026	1,705,000	1,667,967
	ALEXANDRIA REAL ESTATE E	3% 18 May 2051	765,000	468,165
	ALIBABA GROUP HOLDING	4% 06 Dec 2037	555,000	474,231
	ALIBABA GROUP HOLDING	2.7% 09 Feb 2041	300,000	203,925
	ALLSTATE CORP	3.28% 15 Dec 2026	1,985,000	1,938,849
	ALLY FINANCIAL INC	1% 26 Jul 2035	1,400,000	1,383,452
	ALPHABET INC	2.05% 15 Aug 2050	495,000	274,166
	ALPHABET INC	2.25% 15 Aug 2060	420,000	226,699
	ALTRIA GROUP INC	5.375% 31 Jan 2044	400,000	372,668
	ALTRIA GROUP INC	3.4% 04 Feb 2041	725,000	523,805
	AMAZON.COM INC	3.15% 22 Aug 2027	1,500,000	1,450,050
	AMAZON.COM INC	1.5% 03 Jun 2030	1,845,000	1,564,191
	AMAZON.COM INC	3.1% 12 May 2051	950,000	637,868
	AMEREN CORP	3.5% 15 Jan 2031	1,005,000	916,068
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	760,000	778,232
	AMERICAN ELECTRIC POWER	5.75% 01 Nov 2027	1,350,000	1,382,009
	AMERICAN EXPRESS CO	1% 03 Aug 2033	1,000,000	949,410
	AMERICAN HOMES 4 RENT	5.5% 01 Feb 2034	1,300,000	1,292,707
	AMERICAN MUNI PWR OHIO INC OH	7.834% 15 Feb 2041	515,000	612,818
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	1,860,000	1,786,456
	AMERICAN TOWER CORP	3.1% 15 Jun 2050	495,000	317,924
	AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	710,000	560,914
	AMGEN INC	4.4% 01 May 2045	730,000	603,155
	AMGEN INC	3.2% 02 Nov 2027	495,000	475,997
	AMGEN INC	3.15% 21 Feb 2040	200,000	148,576
	AMGEN INC	3% 15 Jan 2052	1,140,000	715,293
	AMGEN INC	5.65% 02 Mar 2053	570,000	549,218
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	2,305,000	2,097,135

AON CORP/AON GLOBAL HOLD	5.35%	28 Feb 2033	1,000,000	994,910
APOLLO GLOBAL MANAGEMENT	6.375%	15 Nov 2033	740,000	798,786
APPLE INC	4.5%	23 Feb 2036	605,000	589,573
APPLE INC	3.2%	11 May 2027	1,445,000	1,404,569
APPLE INC	2.55%	20 Aug 2060	460,000	266,874
APPLE INC	2.375%	08 Feb 2041	890,000	611,101
APPLE INC	2.65%	08 Feb 2051	440,000	270,899
APPLIED MATERIALS INC	4.8%	15 Jun 2029	750,000	752,033
APPROVIN CORP	5.125%	01 Dec 2029	1,000,000	996,620
APTIV SWISS HOLDINGS LTD	4.65%	13 Sep 2029	1,140,000	1,106,245
ARCHER DANIELS MIDLAND C	2.7%	15 Sep 2051	735,000	439,890
ARES CAPITAL CORP	3.875%	15 Jan 2026	990,000	978,427
ARIZONA PUBLIC SERVICE	5.7%	15 Aug 2034	1,000,000	1,011,040
ARTHUR J GALLAGHER + CO	5.15%	15 Feb 2035	1,000,000	977,690
ASIAN DEVELOPMENT BANK	2%	24 Apr 2026	1,600,000	1,551,904
ASIAN DEVELOPMENT BANK	3.875%	14 Jun 2033	1,300,000	1,229,891
ASTRAZENECA PLC	6.45%	15 Sep 2037	990,000	1,083,298
AT+T INC	4.5%	09 Mar 2048	727,000	598,997
AT+T INC	4.35%	01 Mar 2029	1,485,000	1,451,632
AT+T INC	3.5%	15 Sep 2053	568,000	383,048
AT+T INC	3.55%	15 Sep 2055	1,818,000	1,226,368
AT+T INC	2.55%	01 Dec 2033	648,000	521,569
ATHENE HOLDING LTD	3.5%	15 Jan 2031	635,000	572,872
ATLASSIAN CORPORATION	5.5%	15 May 2034	1,000,000	1,004,440
ATMOS ENERGY CORP	2.85%	15 Feb 2052	500,000	304,660
AUTODESK INC	2.85%	15 Jan 2030	665,000	601,951
AUTOZONE INC	6.25%	01 Nov 2028	670,000	700,324
BANCO BILBAO VIZCAYA ARG	1%	15 Nov 2034	1,000,000	1,095,930
BANCO SANTANDER SA	3.8%	23 Feb 2028	1,200,000	1,152,228
BANCO SANTANDER SA	2.749%	03 Dec 2030	1,200,000	1,015,644
BANK OF AMERICA CORP	1%	24 Apr 2038	530,000	469,395
BANK OF AMERICA CORP	1%	20 Dec 2028	2,396,000	2,298,147
BANK OF AMERICA CORP	1%	15 Mar 2050	405,000	329,966
BANK OF AMERICA CORP	1%	23 Apr 2040	665,000	564,253
BANK OF AMERICA CORP	1%	22 Oct 2030	1,055,000	953,414
BANK OF AMERICA CORP	1%	20 Mar 2051	765,000	596,524
BANK OF AMERICA CORP	1%	21 Jul 2052	1,410,000	894,137
BANK OF AMERICA CORP	1%	15 Sep 2027	1,600,000	1,627,952
BANK OF AMERICA NA	6%	15 Oct 2036	665,000	687,244
BANK OF NY MELLON CORP	1%	01 Feb 2029	1,500,000	1,486,590
BARCLAYS PLC	4.337%	10 Jan 2028	1,925,000	1,883,112
BARCLAYS PLC	1%	02 Nov 2028	1,350,000	1,430,555
BARRICK PD AU FIN PTY LT	5.95%	15 Oct 2039	520,000	523,962
BAT CAPITAL CORP	4.54%	15 Aug 2047	507,000	401,407
BAT CAPITAL CORP	2.726%	25 Mar 2031	1,140,000	983,660
BAY AREA CA TOLL AUTH TOLL BRI	7.043%	01 Apr 2050	325,000	373,044
BECTON DICKINSON + CO	4.693%	13 Feb 2028	955,000	949,566
BENCHMARK MORTGAGE TRUST	6.053%	15 Dec 2056	1,700,000	1,792,989

BERKSHIRE HATHAWAY ENERG	2.85%	15 May 2051	990,000	603,583
BERKSHIRE HATHAWAY ENERG	6.125%	01 Apr 2036	701,000	737,200
BERKSHIRE HATHAWAY FIN	5.75%	15 Jan 2040	630,000	664,404
BERRY GLOBAL INC	5.8%	15 Jun 2031	750,000	762,638
BHP BILLITON FIN USA LTD	4.875%	27 Feb 2026	1,400,000	1,403,654
BIOGEN INC	2.25%	01 May 2030	740,000	639,042
BLACKROCK FUNDING INC	5.35%	08 Jan 2055	1,000,000	955,220
* BLACKROCK INC	2.4%	30 Apr 2030	815,000	722,620
BOEING CO	3.25%	01 Mar 2028	1,165,000	1,093,679
BOEING CO	3.55%	01 Mar 2038	495,000	373,849
BOEING CO	5.93%	01 May 2060	425,000	391,395
BOEING CO	5.15%	01 May 2030	1,220,000	1,203,005
BOSTON PROPERTIES LP	3.4%	21 Jun 2029	760,000	697,148
BP CAP MARKETS AMERICA	3.41%	11 Feb 2026	2,105,000	2,079,193
BRIGHTHOUSE FINANCIAL IN	4.7%	22 Jun 2047	345,000	267,127
BRISTOL MYERS SQUIBB CO	2.95%	15 Mar 2032	1,000,000	870,560
BRISTOL MYERS SQUIBB CO	3.7%	15 Mar 2052	1,000,000	726,460
BRISTOL MYERS SQUIBB CO	5.55%	22 Feb 2054	320,000	310,826
BRITISH COLUMBIA PROV OF	4.75%	12 Jun 2034	2,740,000	2,697,804
BRITISH TELECOMMUNICATIO	9.625%	15 Dec 2030	235,000	284,507
BRIXMOR OPERATING PART	5.75%	15 Feb 2035	1,000,000	1,008,280
BROADCOM CRP / CAYMN FI	3.875%	15 Jan 2027	1,450,000	1,426,742
BROADCOM INC	3.75%	15 Feb 2051	970,000	720,953
BROADCOM INC	5.15%	15 Nov 2031	700,000	704,242
BROOKFIELD FINANCE INC	3.9%	25 Jan 2028	1,485,000	1,443,435
BROOKFIELD FINANCE INC	6.35%	05 Jan 2034	930,000	977,802
BRUNSWICK CORP	5.1%	01 Apr 2052	670,000	520,791
BUNGE LTD FINANCE CORP	4.65%	17 Sep 2034	1,000,000	944,520
BURLINGTN NORTH SANTA FE	4.375%	01 Sep 2042	685,000	591,395
BURLINGTN NORTH SANTA FE	4.9%	01 Apr 2044	625,000	571,606
CALIFORNIA ST	7.55%	01 Apr 2039	945,000	1,115,608
CAMDEN PROPERTY TRUST	5.85%	03 Nov 2026	700,000	714,784
CANADIAN NATL RESOURCES	5.4%	15 Dec 2034	1,000,000	974,110
CANADIAN PACIFIC RAILWAY	2.05%	05 Mar 2030	1,700,000	1,474,410
CAPITAL ONE FINANCIAL CO	1%	08 Jun 2034	600,000	622,716
CAPITAL ONE FINANCIAL CO	1%	29 Oct 2027	1,495,000	1,551,227
CARRIER GLOBAL CORP	2.493%	15 Feb 2027	1,000,000	956,260
CARRINGTON MORTGAGE LOAN	1%	25 Jun 2036	96,653	47,086
CATERPILLAR INC	2.6%	09 Apr 2030	755,000	680,466
CENTENE CORP	2.45%	15 Jul 2028	950,000	856,397
CENTERPOINT ENER HOUSTON	3.95%	01 Mar 2048	620,000	476,259
CHARLES SCHWAB CORP	3.25%	22 May 2029	1,600,000	1,498,512
CHARTER COMM OPT LLC/CAP	6.484%	23 Oct 2045	485,000	459,407
CHARTER COMM OPT LLC/CAP	3.7%	01 Apr 2051	290,000	182,050
CHARTER COMM OPT LLC/CAP	3.5%	01 Jun 2041	500,000	342,215
CHARTER COMM OPT LLC/CAP	3.95%	30 Jun 2062	750,000	456,788
CHENIERE CORP CHRISTI HD	5.125%	30 Jun 2027	1,485,000	1,492,574
CIGNA GROUP/THE	4.375%	15 Oct 2028	795,000	778,599

CIGNA GROUP/THE	4.9%	15 Dec 2048	940,000	799,075
CISCO SYSTEMS INC	5.3%	26 Feb 2054	1,035,000	1,003,298
CITIGROUP COMMERCIAL MORTGAGE	3.717%	15 Sep 2048	3,400,000	3,374,919
CITIGROUP INC	4.3%	20 Nov 2026	2,215,000	2,194,511
CITIGROUP INC	4.65%	30 Jul 2045	1,318,000	1,147,688
CITIGROUP INC	4.65%	23 Jul 2048	1,000,000	858,090
CITIGROUP INC	1%	26 Mar 2041	645,000	619,103
CITIGROUP INC	1%	17 Nov 2033	500,000	523,820
CMS ENERGY CORP	1%	01 Dec 2050	1,240,000	1,078,378
COCA COLA CO/THE	2.5%	01 Jun 2040	1,000,000	699,500
COCA COLA CO/THE	2.25%	05 Jan 2032	845,000	718,368
COMCAST CORP	4.65%	15 Jul 2042	1,100,000	961,114
COMCAST CORP	4%	15 Aug 2047	485,000	369,871
COMCAST CORP	3.75%	01 Apr 2040	175,000	140,803
COMCAST CORP	1.5%	15 Feb 2031	1,045,000	850,714
COMCAST CORP	2.45%	15 Aug 2052	420,000	226,653
COMCAST CORP	2.65%	15 Aug 2062	560,000	292,370
COMM MORTGAGE TRUST	3.63%	10 Oct 2048	2,385,000	2,357,940
COMMONSPIRIT HEALTH	3.91%	01 Oct 2050	595,000	439,098
CON EDISON CO OF NY INC	3.95%	01 Mar 2043	620,000	496,081
CON EDISON CO OF NY INC	4.125%	15 May 2049	740,000	581,647
CONAGRA BRANDS INC	4.85%	01 Nov 2028	495,000	491,837
CONNECTICUT ST	5.85%	15 Mar 2032	515,000	538,514
CONOCOPHILLIPS COMPANY	4.3%	15 Nov 2044	815,000	680,892
CONSTELLATION BRANDS INC	2.875%	01 May 2030	990,000	884,545
COOPERAT RABOBANK UA/NY	5.5%	05 Oct 2026	750,000	762,023
COREBRIDGE FINANCIAL INC	3.9%	05 Apr 2032	415,000	377,243
COTERRA ENERGY INC	5.9%	15 Feb 2055	500,000	473,940
CROWN CASTLE INC	4.3%	15 Feb 2029	1,665,000	1,611,404
CSAIL COMMERCIAL MORTGAGE TRUST	3.016%	15 Sep 2052	2,000,000	1,789,549
CSAIL COMMERCIAL MORTGAGE TRUST	3.502%	15 Nov 2049	2,780,000	2,702,038
CSAIL COMMERCIAL MORTGAGE TRUST	3.779%	15 Mar 2052	2,864,721	2,754,586
CSAIL COMMERCIAL MORTGAGE TRUST	4.052%	15 Mar 2052	2,980,000	2,858,987
CSX CORP	4.75%	30 May 2042	420,000	379,075
CSX CORP	4.9%	15 Mar 2055	750,000	672,173
CUMMINS INC	1.5%	01 Sep 2030	1,030,000	861,801
CVS HEALTH CORP	5.125%	20 Jul 2045	1,150,000	967,748
CVS HEALTH CORP	4.3%	25 Mar 2028	86,000	83,341
CVS HEALTH CORP	5.05%	25 Mar 2048	520,000	429,281
CVS HEALTH CORP	5.3%	01 Jun 2033	1,545,000	1,480,960
DELL INT LLC / EMC CORP	6.2%	15 Jul 2030	900,000	943,074
DEUTSCHE BANK COMMERCIAL MORTGAGE	3.276%	10 May 2049	2,115,500	2,073,456
DEUTSCHE BANK COMMERCIAL MORTGAGE	2.89%	10 Aug 2049	2,375,000	2,293,692
DEUTSCHE BANK NY	1%	11 Sep 2035	500,000	475,150
DEVON ENERGY CORPORATION	7.875%	30 Sep 2031	590,000	664,600
DIAMONDBACK ENERGY INC	6.25%	15 Mar 2033	1,470,000	1,528,550
DISCOVER FINANCIAL SVS	4.1%	09 Feb 2027	1,420,000	1,393,744
DOW CHEMICAL CO/THE	4.8%	30 Nov 2028	1,585,000	1,576,330

DTE ELECTRIC CO	3.95%	01 Mar 2049	800,000	625,784
DUKE ENERGY CAROLINAS	3.875%	15 Mar 2046	740,000	572,597
DUKE ENERGY CORP	2.65%	01 Sep 2026	1,450,000	1,403,426
DUKE ENERGY CORP	5%	15 Aug 2052	300,000	261,798
DUKE ENERGY CORP	6.1%	15 Sep 2053	700,000	710,437
DUKE ENERGY INDIANA LLC	3.25%	01 Oct 2049	710,000	476,282
DUPONT DE NEMOURS INC	5.419%	15 Nov 2048	505,000	501,899
EASTMAN CHEMICAL CO	5%	01 Aug 2029	1,000,000	996,490
ECOLAB INC	2.75%	18 Aug 2055	95,000	55,784
ELEVANCE HEALTH INC	3.65%	01 Dec 2027	1,985,000	1,930,690
ELEVANCE HEALTH INC	6.1%	15 Oct 2052	500,000	506,075
ELI LILLY + CO	2.5%	15 Sep 2060	975,000	519,275
EMERSON ELECTRIC CO	1.95%	15 Oct 2030	1,170,000	1,001,064
ENBRIDGE INC	3.125%	15 Nov 2029	1,725,000	1,579,255
ENERGY TRANSFER LP	6.5%	01 Feb 2042	950,000	983,868
ENERGY TRANSFER LP	6.55%	01 Dec 2033	1,460,000	1,551,104
ENTERGY ARKANSAS LLC	5.75%	01 Jun 2054	1,000,000	990,240
ENTERGY TEXAS INC	4%	30 Mar 2029	100,000	96,737
ENTERPRISE PRODUCTS OPER	7.55%	15 Apr 2038	395,000	462,351
ENTERPRISE PRODUCTS OPER	4.25%	15 Feb 2048	405,000	324,178
ENTERPRISE PRODUCTS OPER	3.2%	15 Feb 2052	450,000	292,689
EOG RESOURCES INC	5.65%	01 Dec 2054	500,000	489,990
EPR PROPERTIES	3.6%	15 Nov 2031	895,000	782,382
EQUINIX INC	3.9%	15 Apr 2032	750,000	690,803
EQUINOR ASA	3.7%	06 Apr 2050	515,000	381,085
EQUINOR ASA	5.1%	17 Aug 2040	455,000	437,601
EUROPEAN INVESTMENT BANK	1.25%	14 Feb 2031	850,000	702,177
EUROPEAN INVESTMENT BANK	1.625%	13 May 2031	1,000,000	840,320
EVERGY METRO	2.25%	01 Jun 2030	1,040,000	900,775
EVERSOURCE ENERGY	1.65%	15 Aug 2030	990,000	823,274
EVERSOURCE ENERGY	5.85%	15 Apr 2031	855,000	876,974
EXELON CORP	4.45%	15 Apr 2046	1,570,000	1,305,659
EXTRA SPACE STORAGE LP	2.55%	01 Jun 2031	365,000	310,108
EXXON MOBIL CORPORATION	4.114%	01 Mar 2046	740,000	599,148
EXXON MOBIL CORPORATION	3.452%	15 Apr 2051	85,000	59,715
FAIRFAX FINL HLDGS LTD	4.85%	17 Apr 2028	1,340,000	1,330,379
FANNIE MAE	0.875%	05 Aug 2030	3,660,000	3,019,610
FED HM LN PC POOL A39272	5.5%	01 Oct 2035	52,407	53,384
FED HM LN PC POOL A71925	5%	01 Jan 2038	41,478	41,374
FED HM LN PC POOL A74793	5%	01 Mar 2038	48,190	48,027
FED HM LN PC POOL A86521	4.5%	01 May 2039	59,075	57,561
FED HM LN PC POOL A97759	5%	01 Mar 2041	58,072	57,624
FED HM LN PC POOL C09035	3%	01 Apr 2043	118,342	104,947
FED HM LN PC POOL C90982	5.5%	01 Jul 2026	1,347	1,349
FED HM LN PC POOL C91011	5.5%	01 Jan 2027	3,907	3,924
FED HM LN PC POOL C91249	4.5%	01 May 2029	7,109	7,069
FED HM LN PC POOL G01781	6.5%	01 Dec 2034	295,170	308,527
FED HM LN PC POOL G01879	4.5%	01 Aug 2035	14,786	14,571

FED HM LN PC POOL G05299	4.5%	01 Jun 2038	33,669	33,180
FED HM LN PC POOL G05397	4.5%	01 Apr 2039	44,210	43,077
FED HM LN PC POOL G05432	6%	01 Apr 2039	30,222	31,473
FED HM LN PC POOL G07083	4%	01 Jul 2042	58,229	54,884
FED HM LN PC POOL G07216	4%	01 Jul 2042	69,254	65,367
FED HM LN PC POOL G07266	4%	01 Dec 2042	214,146	201,788
FED HM LN PC POOL G07642	5%	01 Oct 2041	217,276	215,972
FED HM LN PC POOL G07842	4.5%	01 Jul 2044	64,047	62,103
FED HM LN PC POOL G07924	3.5%	01 Jan 2045	484,727	440,485
FED HM LN PC POOL G08160	5.5%	01 Nov 2036	93,179	94,859
FED HM LN PC POOL G08256	5.5%	01 Mar 2038	129,315	131,895
FED HM LN PC POOL G08368	4.5%	01 Oct 2039	6,196	6,037
FED HM LN PC POOL G08524	3%	01 Mar 2043	893,013	791,930
FED HM LN PC POOL G08525	3%	01 May 2043	255,265	226,371
FED HM LN PC POOL G08528	3%	01 Apr 2043	348,299	308,874
FED HM LN PC POOL G08534	3%	01 Jun 2043	32,317	28,659
FED HM LN PC POOL G08537	3%	01 Jul 2043	730,455	647,773
FED HM LN PC POOL G08540	3%	01 Aug 2043	150,383	133,360
FED HM LN PC POOL G08549	4.5%	01 Sep 2043	18,842	18,242
FED HM LN PC POOL G08558	4%	01 Nov 2043	31,542	29,670
FED HM LN PC POOL G08559	4.5%	01 Nov 2043	84,782	82,084
FED HM LN PC POOL G08578	4.5%	01 Mar 2044	98,625	95,196
FED HM LN PC POOL G08599	3.5%	01 Aug 2044	71,141	64,434
FED HM LN PC POOL G08626	3%	01 Feb 2045	153,654	134,162
FED HM LN PC POOL G08635	3%	01 Apr 2045	184,355	160,969
FED HM LN PC POOL G08636	3.5%	01 Apr 2045	90,261	81,658
FED HM LN PC POOL G08641	3.5%	01 May 2045	306,833	277,588
FED HM LN PC POOL G08653	3%	01 Jul 2045	348,492	304,285
FED HM LN PC POOL G08654	3.5%	01 Jul 2045	129,425	117,089
FED HM LN PC POOL G08658	3%	01 Aug 2045	235,184	205,350
FED HM LN PC POOL G08659	3.5%	01 Aug 2045	477,142	431,665
FED HM LN PC POOL G08666	3%	01 Sep 2045	609,204	531,924
FED HM LN PC POOL G08671	3.5%	01 Oct 2045	146,512	132,548
FED HM LN PC POOL G08676	3.5%	01 Nov 2045	298,176	269,757
FED HM LN PC POOL G08681	3.5%	01 Dec 2045	370,634	335,309
FED HM LN PC POOL G08686	3%	01 Jan 2046	475,077	414,811
FED HM LN PC POOL G08693	3.5%	01 Mar 2046	203,952	184,513
FED HM LN PC POOL G08698	3.5%	01 Mar 2046	384,868	347,242
FED HM LN PC POOL G08699	4%	01 Mar 2046	109,981	102,492
FED HM LN PC POOL G08701	3%	01 Apr 2046	426,652	371,423
FED HM LN PC POOL G08706	3.5%	01 May 2046	68,547	61,845
FED HM LN PC POOL G08708	4.5%	01 May 2046	119,154	114,435
FED HM LN PC POOL G08711	3.5%	01 Jun 2046	124,741	112,546
FED HM LN PC POOL G08722	3.5%	01 Sep 2046	232,226	209,523
FED HM LN PC POOL G08729	4.5%	01 Sep 2046	87,592	84,123
FED HM LN PC POOL G08730	4.5%	01 Oct 2046	214,878	206,368
FED HM LN PC POOL G08735	4.5%	01 Oct 2046	9,110	8,749
FED HM LN PC POOL G08743	4%	01 Jan 2047	544,102	507,053

FED HM LN PC POOL G08745	4.5%	01 Jan 2047	113,857	109,347
FED HM LN PC POOL G08785	4%	01 Oct 2047	414,683	385,284
FED HM LN PC POOL G08788	3.5%	01 Nov 2047	390,030	351,140
FED HM LN PC POOL G08789	4%	01 Nov 2047	445,370	413,796
FED HM LN PC POOL G08838	5%	01 Sep 2048	120,640	118,564
FED HM LN PC POOL G08874	5%	01 Apr 2049	55,106	54,197
FED HM LN PC POOL G16093	3%	01 Feb 2032	438,226	418,859
FED HM LN PC POOL G18622	2.5%	01 Dec 2031	319,565	301,272
FED HM LN PC POOL G18631	2.5%	01 Feb 2032	472,118	444,497
FED HM LN PC POOL G18643	2.5%	01 May 2032	42,590	40,105
FED HM LN PC POOL G18648	3.5%	01 Jun 2032	51,307	49,564
FED HM LN PC POOL G18659	3%	01 Sep 2032	308,842	293,922
FED HM LN PC POOL G18710	3.5%	01 Oct 2033	113,926	109,435
FED HM LN PC POOL G30406	5.5%	01 Jul 2028	9,075	9,145
FED HM LN PC POOL G60069	3%	01 Apr 2045	194,036	170,767
FED HM LN PC POOL G60174	4%	01 Oct 2043	134,646	127,102
FED HM LN PC POOL G60187	3%	01 Aug 2045	9,264	8,089
FED HM LN PC POOL G60412	4%	01 Dec 2045	208,973	195,336
FED HM LN PC POOL G60480	4.5%	01 Nov 2045	65,153	62,884
FED HM LN PC POOL G60703	4%	01 Sep 2046	233,539	217,646
FED HM LN PC POOL G60855	4.5%	01 Dec 2045	110,232	106,393
FED HM LN PC POOL G60919	4.5%	01 Sep 2046	93,480	89,986
FED HM LN PC POOL G61464	4%	01 Oct 2046	310,105	289,855
FED HM LN PC POOL G61623	3%	01 Apr 2047	91,743	80,101
FED HM LN PC POOL G62022	3%	01 Apr 2048	280,430	244,264
FED HM LN PC POOL J35797	2.5%	01 Dec 2031	406,671	383,503
FED HM LN PC POOL J36173	2.5%	01 Jan 2032	424,482	399,993
FED HM LN PC POOL J36214	2.5%	01 Feb 2032	192,038	181,014
FED HM LN PC POOL Q00291	5%	01 Apr 2041	69,565	69,029
FED HM LN PC POOL Q00876	4.5%	01 May 2041	46,939	45,512
FED HM LN PC POOL Q01348	4.5%	01 Jun 2041	61,576	59,704
FED HM LN PC POOL Q01443	4.5%	01 Jun 2041	45,697	44,308
FED HM LN PC POOL Q01798	4.5%	01 Jul 2041	11,745	11,388
FED HM LN PC POOL Q06344	4%	01 Feb 2042	112,677	106,369
FED HM LN PC POOL Q12544	3%	01 Oct 2042	301,802	267,767
FED HM LN PC POOL Q13765	4%	01 Dec 2042	50,712	47,800
FED HM LN PC POOL Q15885	3%	01 Feb 2043	133,389	118,290
FED HM LN PC POOL Q16084	3%	01 Mar 2043	761,596	675,350
FED HM LN PC POOL Q19909	3%	01 Jul 2043	150,061	133,076
FED HM LN PC POOL Q20172	3%	01 Jul 2043	644,548	571,590
FED HM LN PC POOL Q20542	3%	01 Jul 2043	281,507	249,642
FED HM LN PC POOL Q20570	3.5%	01 Aug 2043	389,779	355,744
FED HM LN PC POOL Q20780	3.5%	01 Aug 2043	245,097	223,714
FED HM LN PC POOL Q22402	4.5%	01 Oct 2043	152,218	147,373
FED HM LN PC POOL Q22915	4.5%	01 Nov 2043	86,883	84,118
FED HM LN PC POOL Q23677	4.5%	01 Dec 2043	35,600	34,460
FED HM LN PC POOL Q23891	4%	01 Dec 2043	55,496	52,205
FED HM LN PC POOL Q25083	4.5%	01 Mar 2044	157,443	152,000

FED HM LN PC POOL Q25625	4%	01 Apr 2044	358,183	334,933
FED HM LN PC POOL Q26367	4%	01 May 2044	118,263	110,777
FED HM LN PC POOL Q28759	4.5%	01 Oct 2044	55,668	53,716
FED HM LN PC POOL Q29182	3.5%	01 Oct 2044	108,585	98,303
FED HM LN PC POOL Q29187	4.5%	01 Oct 2044	24,952	24,088
FED HM LN PC POOL Q29863	3.5%	01 Nov 2044	108,714	98,420
FED HM LN PC POOL Q31285	3.5%	01 Feb 2045	927,549	840,110
FED HM LN PC POOL Q32857	3%	01 Apr 2045	425,379	365,176
FED HM LN PC POOL Q33869	4%	01 Jun 2045	798,016	745,994
FED HM LN PC POOL Q34590	3%	01 Jul 2045	539,684	471,223
FED HM LN PC POOL Q34661	3%	01 Jul 2045	213,892	186,759
FED HM LN PC POOL Q34967	4%	01 Jul 2045	164,964	154,202
FED HM LN PC POOL Q35225	3.5%	01 Aug 2045	180,540	163,332
FED HM LN PC POOL Q35614	3.5%	01 Aug 2045	420,333	380,283
FED HM LN PC POOL Q36238	4%	01 Sep 2045	145,967	136,417
FED HM LN PC POOL Q37234	3.5%	01 Nov 2045	453,467	410,247
FED HM LN PC POOL Q37359	3%	01 Nov 2045	28,294	24,952
FED HM LN PC POOL Q37646	3%	01 Dec 2045	44,714	39,042
FED HM LN PC POOL Q37812	3%	01 Dec 2045	65,494	57,186
FED HM LN PC POOL Q38470	4%	01 Jan 2046	71,760	67,079
FED HM LN PC POOL Q39438	4%	01 Mar 2046	192,210	179,122
FED HM LN PC POOL Q40375	3.5%	01 May 2046	44,988	40,590
FED HM LN PC POOL Q45097	3.5%	01 Dec 2046	390,493	352,317
FED HM LN PC POOL Q45219	3.5%	01 Jan 2045	496,902	450,060
FED HM LN PC POOL Q45695	3.5%	01 Jan 2047	25,821	23,295
FED HM LN PC POOL Q45744	3.5%	01 Jan 2047	136,726	123,359
FED HM LN PC POOL Q46539	4.5%	01 Mar 2047	11,436	10,960
FED HM LN PC POOL Q46883	5%	01 Mar 2047	128,169	126,136
FED HM LN PC POOL Q47602	4.5%	01 Apr 2047	66,398	63,641
FED HM LN PC POOL Q47884	4%	01 May 2047	396,200	368,112
FED HM LN PC POOL Q48093	4.5%	01 May 2047	37,800	36,222
FED HM LN PC POOL Q49552	3.5%	01 Jul 2047	601,289	541,335
FED HM LN PC POOL Q51268	3.5%	01 Oct 2047	653,611	588,440
FED HM LN PC POOL Q51334	4%	01 Oct 2047	219,466	203,907
FED HM LN PC POOL Q52104	4%	01 Nov 2047	146,714	136,313
FED HM LN PC POOL Q57957	4.5%	01 Aug 2048	152,289	145,587
FED HM LN PC POOL Q58588	4.5%	01 Sep 2048	87,643	83,786
FED HM LN PC POOL QA7267	4.5%	01 Feb 2050	42,793	40,825
FED HM LN PC POOL QB7061	2%	01 Dec 2050	3,540,860	2,754,483
FED HM LN PC POOL QC1333	2%	01 May 2051	3,821,277	2,989,682
FED HM LN PC POOL QC2565	2%	01 Jun 2051	9,010,398	7,046,737
FED HM LN PC POOL QC3695	2%	01 Jul 2051	2,700,818	2,131,403
FED HM LN PC POOL QC4235	2.5%	01 Jul 2051	1,020,801	840,014
FED HM LN PC POOL QD5262	2%	01 Jan 2052	3,367,828	2,626,551
FED HM LN PC POOL QD7594	2.5%	01 Feb 2052	1,129,699	930,069
FED HM LN PC POOL QE6387	4.5%	01 Jul 2052	793,521	751,667
FED HM LN PC POOL QE9566	5%	01 Sep 2052	760,007	736,397
FED HM LN PC POOL RA4527	2.5%	01 Feb 2051	1,500,215	1,236,380

FED HM LN PC POOL RA7398	4% 01 May 2052	996,511	912,624
FED HM LN PC POOL RA7777	4.5% 01 Aug 2052	1,787,529	1,684,454
FED HM LN PC POOL RA7930	4.5% 01 Sep 2052	726,464	684,349
FED HM LN PC POOL RA8765	5% 01 Mar 2053	459,850	445,258
FED HM LN PC POOL RC1727	2% 01 Dec 2035	540,640	481,085
FED HM LN PC POOL RC1914	2% 01 Jun 2036	2,112,813	1,875,662
FED HM LN PC POOL SB0525	2% 01 May 2036	1,173,341	1,040,850
FED HM LN PC POOL SB8098	2% 01 Apr 2036	1,394,321	1,237,085
FED HM LN PC POOL SB8111	2% 01 Jul 2036	1,248,963	1,107,540
FED HM LN PC POOL SD0093	5% 01 Oct 2049	170,411	167,248
FED HM LN PC POOL SD0127	3% 01 Dec 2048	843,506	733,689
FED HM LN PC POOL SD0645	2% 01 Jun 2051	2,936,983	2,314,270
FED HM LN PC POOL SD0780	2.5% 01 Dec 2051	3,172,097	2,609,714
FED HM LN PC POOL SD1060	4% 01 Jul 2052	190,060	174,060
FED HM LN PC POOL SD1189	5% 01 Jul 2052	337,349	327,067
FED HM LN PC POOL SD1377	3.5% 01 Jul 2052	1,938,831	1,726,256
FED HM LN PC POOL SD1556	2% 01 Jun 2052	1,922,100	1,499,632
FED HM LN PC POOL SD1803	5.5% 01 Sep 2052	951,112	945,194
FED HM LN PC POOL SD2862	6% 01 May 2053	215,866	217,284
FED HM LN PC POOL SD3010	5.5% 01 Jun 2053	377,540	374,114
FED HM LN PC POOL SD3226	2.5% 01 Mar 2052	1,881,976	1,534,683
FED HM LN PC POOL SD3392	5.5% 01 Jul 2053	1,077,834	1,070,131
FED HM LN PC POOL SD6580	5.5% 01 Oct 2054	784,746	776,133
FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	2,063,202	1,692,878
FED HM LN PC POOL SD8146	2% 01 May 2051	5,131,674	4,014,907
FED HM LN PC POOL SD8157	3% 01 Jul 2051	316,941	271,349
FED HM LN PC POOL SD8172	2% 01 Oct 2051	3,172,206	2,476,940
FED HM LN PC POOL SD8177	2% 01 Nov 2051	1,999,787	1,560,864
FED HM LN PC POOL SD8183	2.5% 01 Dec 2051	469,932	384,418
FED HM LN PC POOL SD8189	2.5% 01 Jan 2052	1,985,236	1,623,364
FED HM LN PC POOL SD8193	2% 01 Feb 2052	1,391,114	1,084,490
FED HM LN PC POOL SD8222	4% 01 Jun 2052	403,167	369,135
FED HM LN PC POOL SD8233	5% 01 Jul 2052	486,402	471,577
FED HM LN PC POOL SD8242	3% 01 Sep 2052	883,489	751,128
FED HM LN PC POOL SD8245	4.5% 01 Sep 2052	1,293,584	1,218,864
FED HM LN PC POOL SD8246	5% 01 Sep 2052	1,193,211	1,156,513
FED HM LN PC POOL SD8256	4% 01 Oct 2052	1,433,553	1,311,656
FED HM LN PC POOL SD8267	5% 01 Nov 2052	279,679	270,904
FED HM LN PC POOL SD8288	5% 01 Jan 2053	473,327	458,329
FED HM LN PC POOL SD8290	6% 01 Jan 2053	2,532,693	2,547,052
FED HM LN PC POOL SD8308	5.5% 01 Mar 2053	447,860	442,742
FED HM LN PC POOL SD8315	5% 01 Apr 2053	580,946	561,381
FED HM LN PC POOL SD8332	6% 01 Jun 2053	2,326,816	2,339,734
FED HM LN PC POOL SD8349	5.5% 01 Aug 2053	2,209,989	2,184,053
FED HM LN PC POOL SD8363	6% 01 Sep 2053	826,571	831,160
FED HM LN PC POOL SD8368	6% 01 Oct 2053	1,253,097	1,260,054
FED HM LN PC POOL SD8420	5.5% 01 Apr 2054	1,989,193	1,964,345
FED HM LN PC POOL SD8438	5.5% 01 Jun 2054	2,408,280	2,378,196

FED HM LN PC POOL SD8447	6% 01 Jul 2054	402,929	405,143
FED HM LN PC POOL SD8454	6% 01 Aug 2054	928,799	933,904
FED HM LN PC POOL SI2009	3% 01 Oct 2049	3,198,966	2,755,714
FED HM LN PC POOL V61427	2.5% 01 Dec 2031	205,553	194,322
FED HM LN PC POOL V80509	4% 01 Oct 2043	52,838	49,701
FED HM LN PC POOL V80589	4.5% 01 Oct 2043	32,988	31,938
FED HM LN PC POOL V80597	4.5% 01 Oct 2043	26,301	25,461
FED HM LN PC POOL V81992	4% 01 Oct 2045	455,122	425,453
FED HM LN PC POOL V82605	3% 01 Sep 2046	778,353	667,415
FED HM LN PC POOL V82781	3% 01 Dec 2046	736,166	643,973
FED HM LN PC POOL ZM0037	3.5% 01 Aug 2045	458,780	414,545
FED HM LN PC POOL ZM0060	3.5% 01 Aug 2045	362,778	327,799
FED HM LN PC POOL ZS8598	3% 01 Feb 2031	194,708	186,663
FEDERAL REALTY OP LP	1.25% 15 Feb 2026	1,915,000	1,837,960
FEDEX CORP	4.1% 01 Feb 2045	460,000	359,720
FEDEX CORP	4.95% 17 Oct 2048	290,000	252,286
FIFTH THIRD BANCORP	1% 25 Apr 2033	910,000	844,862
FIRSTENERGY TRANSMISSION	4.55% 15 Jan 2030	1,000,000	973,110
FISERV INC	5.625% 21 Aug 2033	1,400,000	1,425,074
FLORIDA POWER + LIGHT CO	3.95% 01 Mar 2048	710,000	557,961
FLOWERS FOODS INC	2.4% 15 Mar 2031	1,125,000	952,200
FMC CORP	3.45% 01 Oct 2029	740,000	677,958
FNMA POOL 190396	1% 01 Jun 2039	70,625	68,724
FNMA POOL 310185	1% 01 Jul 2026	25,201	25,267
FNMA POOL 888204	1% 01 Apr 2026	2,261	2,260
FNMA POOL 889574	1% 01 Aug 2037	43,807	45,552
FNMA POOL 931507	4.5% 01 Jul 2039	243,402	236,857
FNMA POOL 931974	5% 01 Sep 2039	44,410	44,166
FNMA POOL 952656	6% 01 Aug 2037	88,766	92,296
FNMA POOL 955724	6.5% 01 Nov 2037	63,892	67,337
FNMA POOL 995011	1% 01 Oct 2038	57,408	59,696
FNMA POOL 995245	1% 01 Jan 2039	47,200	47,019
FNMA POOL AA8487	4.5% 01 Jul 2039	102,389	99,633
FNMA POOL AA9357	4.5% 01 Aug 2039	937	912
FNMA POOL AB3193	4.5% 01 Jun 2041	7,031	6,808
FNMA POOL AB5192	4% 01 May 2042	86,049	80,984
FNMA POOL AB7436	3% 01 Dec 2042	248,530	220,212
FNMA POOL AB7848	3% 01 Feb 2043	668,385	592,103
FNMA POOL AB8855	3.5% 01 Mar 2043	423,841	386,352
FNMA POOL AB8881	3% 01 Apr 2043	482,997	427,776
FNMA POOL AB8897	3% 01 Apr 2043	230,398	204,043
FNMA POOL AB8899	3% 01 Apr 2043	275,623	244,094
FNMA POOL AB9177	3.5% 01 Apr 2043	85,565	77,998
FNMA POOL AB9187	3% 01 Apr 2043	124,595	110,343
FNMA POOL AB9362	3.5% 01 May 2043	136,844	124,741
FNMA POOL AB9863	3% 01 Jul 2043	473,505	419,377
FNMA POOL AD0220	1% 01 Oct 2038	67,239	69,918
FNMA POOL AD4296	5% 01 Apr 2040	137,878	136,877

FNMA POOL AE0271	1%	01 Aug 2040	39,845	39,556
FNMA POOL AE0481	1%	01 Sep 2040	174,620	173,352
FNMA POOL AI3661	5%	01 May 2041	64,757	64,176
FNMA POOL AI4815	4.5%	01 Jun 2041	16,636	16,109
FNMA POOL AJ7686	4%	01 Dec 2041	44,262	41,730
FNMA POOL AK2415	4%	01 Feb 2042	131,635	124,095
FNMA POOL AL1547	1%	01 Nov 2041	59,173	57,299
FNMA POOL AL2374	1%	01 Dec 2041	266,058	251,005
FNMA POOL AL3315	1%	01 Mar 2043	170,277	155,670
FNMA POOL AL3498	1%	01 May 2043	214,525	195,552
FNMA POOL AL3650	1%	01 Feb 2041	58,630	58,204
FNMA POOL AL3652	1%	01 Oct 2040	92,976	96,673
FNMA POOL AL4608	1%	01 Dec 2043	183,065	176,996
FNMA POOL AL5218	1%	01 Mar 2044	95,030	94,157
FNMA POOL AL5229	1%	01 Jan 2044	60,946	60,399
FNMA POOL AL5315	1%	01 Jun 2042	219,434	206,861
FNMA POOL AL6004	1%	01 Dec 2043	5,556	5,380
FNMA POOL AL6325	1%	01 Oct 2044	451,959	400,259
FNMA POOL AL7121	1%	01 Jan 2044	277,954	246,159
FNMA POOL AL7924	1%	01 Dec 2028	110	110
FNMA POOL AL8083	1%	01 Mar 2029	23,513	23,686
FNMA POOL AL8340	1%	01 Feb 2045	103,217	99,796
FNMA POOL AL8776	1%	01 Jul 2046	138,698	124,970
FNMA POOL AL9105	1%	01 Oct 2046	135,796	130,242
FNMA POOL AL9282	1%	01 Jun 2046	589,440	548,647
FNMA POOL AL9563	1%	01 Nov 2046	109,546	95,825
FNMA POOL AL9994	1%	01 Apr 2032	603,432	570,091
FNMA POOL AO4144	4%	01 Jun 2042	149,147	140,360
FNMA POOL AR6445	4.5%	01 Oct 2043	39,730	38,413
FNMA POOL AR7435	3.5%	01 Jul 2043	824,062	751,131
FNMA POOL AR9197	3%	01 Mar 2043	417,836	370,039
FNMA POOL AS0016	3%	01 Jul 2043	935,209	828,230
FNMA POOL AS0037	3.5%	01 Jul 2043	256,960	234,219
FNMA POOL AS0080	3.5%	01 Aug 2043	585,556	533,772
FNMA POOL AS0128	3%	01 Aug 2043	88,961	78,791
FNMA POOL AS0210	3.5%	01 Aug 2043	171,892	156,689
FNMA POOL AS0302	3%	01 Aug 2043	486,617	430,953
FNMA POOL AS0331	3%	01 Aug 2043	128,646	113,930
FNMA POOL AS0358	4%	01 Sep 2043	315,107	296,001
FNMA POOL AS0516	3%	01 Sep 2043	458,964	406,463
FNMA POOL AS0563	4.5%	01 Sep 2043	13,041	12,608
FNMA POOL AS0830	4.5%	01 Oct 2043	22,651	21,900
FNMA POOL AS0837	5%	01 Oct 2043	47,858	47,418
FNMA POOL AS0860	4.5%	01 Oct 2043	24,387	23,579
FNMA POOL AS1380	4.5%	01 Dec 2043	85,123	82,301
FNMA POOL AS1586	4.5%	01 Jan 2044	117,850	113,944
FNMA POOL AS1587	4.5%	01 Jan 2044	41,565	40,187
FNMA POOL AS1588	4.5%	01 Jan 2044	131,539	127,177

FNMA POOL AS1764	4%	01 Feb 2044	230,611	216,620
FNMA POOL AS2919	5%	01 Jul 2044	73,931	73,146
FNMA POOL AS4306	3%	01 Jan 2045	155,090	135,333
FNMA POOL AS4333	3%	01 Jan 2045	163,564	142,728
FNMA POOL AS4797	3.5%	01 Apr 2045	282,696	255,402
FNMA POOL AS5175	3.5%	01 Jun 2045	329,339	297,976
FNMA POOL AS5444	3%	01 Jul 2045	522,609	459,252
FNMA POOL AS5594	3.5%	01 Aug 2045	374,509	338,351
FNMA POOL AS6311	3.5%	01 Dec 2045	134,222	121,270
FNMA POOL AS6386	3%	01 Dec 2045	107,029	93,325
FNMA POOL AS6520	3.5%	01 Jan 2046	414,727	374,708
FNMA POOL AS6534	3.5%	01 Jan 2046	122,338	110,533
FNMA POOL AS6536	3.5%	01 Jan 2046	378,285	341,783
FNMA POOL AS6573	3.5%	01 Jan 2046	622,589	562,512
FNMA POOL AS6627	4.5%	01 Feb 2046	235,483	226,499
FNMA POOL AS6677	4%	01 Feb 2046	200,510	187,196
FNMA POOL AS6763	3.5%	01 Mar 2046	233,327	210,233
FNMA POOL AS6795	4%	01 Mar 2046	230,362	214,426
FNMA POOL AS6947	3.5%	01 Apr 2046	77,179	69,540
FNMA POOL AS7016	3.5%	01 Apr 2046	326,583	294,266
FNMA POOL AS7245	3.5%	01 May 2046	434,151	391,180
FNMA POOL AS7376	3%	01 Jun 2046	720,394	626,281
FNMA POOL AS7401	4%	01 Jun 2046	328,846	306,064
FNMA POOL AS7492	4%	01 Jul 2046	131,366	122,279
FNMA POOL AS7558	4%	01 Jul 2046	163,973	152,630
FNMA POOL AS7601	4%	01 Jul 2046	473,902	441,072
FNMA POOL AS7712	3%	01 Aug 2031	510,407	486,779
FNMA POOL AS7844	3%	01 Sep 2046	460,578	402,338
FNMA POOL AS8144	4%	01 Oct 2046	282,144	262,618
FNMA POOL AS8384	2.5%	01 Nov 2031	180,625	170,607
FNMA POOL AS8572	3.5%	01 Dec 2046	629,431	567,146
FNMA POOL AS8714	2.5%	01 Feb 2032	529,648	498,307
FNMA POOL AS9394	4.5%	01 Apr 2047	174,782	167,312
FNMA POOL AS9505	3%	01 Apr 2032	406,261	387,139
FNMA POOL AS9615	4.5%	01 May 2047	12,297	11,770
FNMA POOL AS9760	4.5%	01 Jun 2047	306,155	293,034
FNMA POOL AS9884	4%	01 Jul 2047	278,517	258,483
FNMA POOL AS9988	4.5%	01 Jul 2047	140,664	134,641
FNMA POOL AT2016	3%	01 Apr 2043	312,377	276,644
FNMA POOL AT2725	3%	01 May 2043	209,776	185,780
FNMA POOL AT5830	4.5%	01 Jun 2043	5,586	5,400
FNMA POOL AT5900	3%	01 Jun 2043	253,684	224,665
FNMA POOL AT9221	3%	01 Jul 2043	184,862	163,746
FNMA POOL AU0949	3.5%	01 Aug 2043	184,993	169,374
FNMA POOL AU1632	3%	01 Jul 2043	274,660	243,241
FNMA POOL AU3195	3%	01 Aug 2043	144,558	128,022
FNMA POOL AU3735	3%	01 Aug 2043	653,055	578,352
FNMA POOL AU3742	3.5%	01 Aug 2043	282,352	257,382

FNMA POOL AU3751	4% 01 Aug 2043	543,429	510,546
FNMA POOL AU4229	4.5% 01 Sep 2043	157,607	152,380
FNMA POOL AU7309	3.5% 01 Aug 2043	113,757	103,690
FNMA POOL AV0663	4.5% 01 Dec 2043	78,789	76,175
FNMA POOL AV0691	4% 01 Dec 2043	174,564	163,979
FNMA POOL AV2301	4.5% 01 Dec 2043	35,345	34,173
FNMA POOL AV6103	4% 01 Jan 2044	468,506	440,094
FNMA POOL AV6366	4.5% 01 Jan 2044	5,236	5,062
FNMA POOL AX3613	3% 01 Jan 2045	190,279	166,040
FNMA POOL AY4205	3% 01 May 2045	116,010	101,799
FNMA POOL AZ0814	3.5% 01 Jul 2045	626,552	566,060
FNMA POOL AZ0862	3.5% 01 Jul 2045	100,478	90,782
FNMA POOL AZ7108	3.5% 01 Jul 2045	523,791	473,163
FNMA POOL AZ7821	3.5% 01 Aug 2045	268,655	242,731
FNMA POOL BA0041	3% 01 Feb 2046	620,667	541,197
FNMA POOL BA2907	4% 01 Nov 2045	404,514	378,353
FNMA POOL BC0305	4% 01 Mar 2046	188,547	175,504
FNMA POOL BC0822	3.5% 01 Apr 2046	78,527	70,755
FNMA POOL BD2440	3.5% 01 Jan 2047	703,282	633,674
FNMA POOL BD2471	2.5% 01 Jan 2032	487,236	459,411
FNMA POOL BE0579	4% 01 Oct 2046	186,530	173,627
FNMA POOL BE1906	3% 01 Dec 2031	513,872	490,459
FNMA POOL BE3619	4% 01 May 2047	298,528	277,002
FNMA POOL BE5041	3.5% 01 Nov 2046	146,409	132,274
FNMA POOL BH9303	3.5% 01 Feb 2033	580,308	558,716
FNMA POOL BJ0258	4.5% 01 Oct 2047	36,524	34,971
FNMA POOL BJ4572	4.5% 01 Jan 2048	158,030	151,780
FNMA POOL BJ4751	4% 01 Jan 2048	373,843	346,886
FNMA POOL BK2013	4% 01 Apr 2048	206,679	192,199
FNMA POOL BK7114	5% 01 Jul 2048	168,257	165,134
FNMA POOL BK8918	5% 01 Aug 2048	32,142	31,480
FNMA POOL BM1177	1% 01 Dec 2031	259,792	249,085
FNMA POOL BM1567	1% 01 Feb 2047	732,712	648,897
FNMA POOL BM2005	1% 01 Dec 2047	131,482	122,001
FNMA POOL BM3688	1% 01 Feb 2047	473,589	427,890
FNMA POOL BM3803	1% 01 Nov 2046	513,409	462,593
FNMA POOL BM3824	1% 01 Feb 2047	300,563	280,577
FNMA POOL BM4137	1% 01 Jun 2047	296,638	275,227
FNMA POOL BM4657	1% 01 Jun 2046	196,087	177,165
FNMA POOL BM5024	1% 01 Nov 2048	853,516	742,396
FNMA POOL BO7838	2.5% 01 Apr 2050	1,925,404	1,587,252
FNMA POOL BP3054	3% 01 Mar 2050	828,686	713,984
FNMA POOL BP3082	3% 01 Mar 2050	731,304	631,601
FNMA POOL BP9581	2.5% 01 Aug 2050	1,978,492	1,640,495
FNMA POOL BQ4495	2% 01 Feb 2051	5,393,835	4,223,365
FNMA POOL BQ6312	2.5% 01 Nov 2050	2,002,595	1,650,901
FNMA POOL BR1269	2.5% 01 Jan 2051	864,211	716,141
FNMA POOL BR4029	2% 01 Feb 2051	4,226,209	3,339,127

FNMA POOL BR4051	2% 01 Feb 2051	2,521,595	1,992,312
FNMA POOL BR4113	2.5% 01 Jan 2051	2,525,394	2,075,603
FNMA POOL BR4515	2% 01 Feb 2051	3,012,978	2,376,955
FNMA POOL BT0417	2.5% 01 Jun 2051	2,136,941	1,752,350
FNMA POOL BT1825	2% 01 Jun 2036	2,223,078	1,971,353
FNMA POOL BT3273	2.5% 01 Aug 2051	5,005,708	4,121,346
FNMA POOL BV2558	5% 01 Jun 2052	167,127	162,090
FNMA POOL BV4139	2.5% 01 Mar 2052	2,082,720	1,712,231
FNMA POOL BV7959	5% 01 Aug 2052	583,161	565,406
FNMA POOL BW0954	4.5% 01 Jul 2052	2,194,164	2,067,764
FNMA POOL BW3913	4% 01 Aug 2052	848,148	777,297
FNMA POOL BW4908	6% 01 Apr 2053	1,036,648	1,042,403
FNMA POOL CA2653	5% 01 Aug 2048	48,505	47,634
FNMA POOL CA4015	3% 01 Jan 2048	1,050,230	913,500
FNMA POOL CA4648	3% 01 Apr 2048	565,577	491,944
FNMA POOL CB0502	2% 01 May 2051	3,449,593	2,700,042
FNMA POOL CB1027	2.5% 01 Jul 2051	1,578,101	1,294,041
FNMA POOL CB1038	2.5% 01 Jul 2051	2,126,192	1,749,104
FNMA POOL CB1553	2.5% 01 Sep 2051	3,733,827	3,069,306
FNMA POOL CB2400	2.5% 01 Dec 2051	259,075	211,850
FNMA POOL CB2767	2% 01 Jan 2052	1,296,718	1,014,958
FNMA POOL CB2789	2% 01 Feb 2052	392,739	306,645
FNMA POOL CB2928	2.5% 01 Feb 2052	1,823,204	1,486,686
FNMA POOL CB3909	4% 01 Jun 2052	259,347	238,358
FNMA POOL CB6031	5% 01 Apr 2053	685,367	663,618
FNMA POOL CB7867	6.5% 01 Jan 2054	2,114,691	2,164,576
FNMA POOL FM2165	1% 01 Nov 2048	389,022	349,769
FNMA POOL FM4316	1% 01 Nov 2046	735,776	641,567
FNMA POOL FM5037	1% 01 Dec 2035	1,276,876	1,140,015
FNMA POOL FM5316	1% 01 Dec 2050	3,672,021	2,896,003
FNMA POOL FM5326	1% 01 Dec 2035	1,012,972	901,574
FNMA POOL FM5497	1% 01 Dec 2035	1,297,800	1,157,769
FNMA POOL FM5848	1% 01 Feb 2051	3,098,670	2,410,497
FNMA POOL FM6384	1% 01 Mar 2051	5,706,678	4,488,291
FNMA POOL FM6853	1% 01 Apr 2051	5,522,967	4,377,648
FNMA POOL FM6928	1% 01 Apr 2051	3,262,984	2,573,175
FNMA POOL FM7151	1% 01 May 2051	5,246,317	4,124,591
FNMA POOL FM7189	1% 01 May 2051	2,750,521	2,267,144
FNMA POOL FM7497	1% 01 Jun 2051	6,136,293	4,857,835
FNMA POOL FM8178	1% 01 Jul 2051	1,248,653	1,023,894
FNMA POOL FM8301	1% 01 Jul 2036	2,056,559	1,828,967
FNMA POOL FM8360	1% 01 Aug 2051	1,589,509	1,308,197
FNMA POOL FM8422	1% 01 Aug 2051	3,609,708	2,944,286
FNMA POOL FS0121	1% 01 Jan 2052	2,132,723	1,675,242
FNMA POOL FS1171	1% 01 Jan 2052	270,399	231,167
FNMA POOL FS1332	1% 01 Mar 2052	327,553	291,364
FNMA POOL FS2485	1% 01 Jul 2052	496,130	457,118
FNMA POOL FS3277	1% 01 Dec 2037	82,259	79,165

FNMA POOL FS3298	1%	01 Oct 2051	568,664	463,989
FNMA POOL FS3969	1%	01 Mar 2037	412,726	366,165
FNMA POOL FS5235	1%	01 Jul 2053	455,826	451,342
FNMA POOL FS5673	1%	01 Feb 2053	197,235	180,556
FNMA POOL FS5749	1%	01 Sep 2053	1,315,870	1,345,086
FNMA POOL FS5888	1%	01 Oct 2053	478,065	482,964
FNMA POOL FS6471	1%	01 May 2052	1,973,412	1,685,556
FNMA POOL FS6832	1%	01 Nov 2053	952,817	919,639
FNMA POOL FS9423	1%	01 Oct 2054	1,150,831	1,136,455
FNMA POOL MA0537	4.5%	01 Oct 2040	153,356	148,855
FNMA POOL MA1524	3%	01 Aug 2043	446,262	395,214
FNMA POOL MA2145	4%	01 Jan 2045	136,968	127,935
FNMA POOL MA2405	4%	01 Sep 2045	102,739	95,908
FNMA POOL MA2495	3.5%	01 Jan 2046	301,966	272,828
FNMA POOL MA2522	3.5%	01 Feb 2046	260,536	235,395
FNMA POOL MA2542	3%	01 Feb 2046	663,103	578,199
FNMA POOL MA2803	2.5%	01 Nov 2031	839,159	791,048
FNMA POOL MA2868	2.5%	01 Jan 2032	210,824	198,499
FNMA POOL MA2879	4%	01 Jan 2047	204,733	190,550
FNMA POOL MA2895	3%	01 Feb 2047	653,050	567,735
FNMA POOL MA2898	2.5%	01 Feb 2032	133,167	125,288
FNMA POOL MA3008	4.5%	01 May 2047	423,710	405,586
FNMA POOL MA3058	4%	01 Jul 2047	268,398	249,044
FNMA POOL MA3101	4.5%	01 Aug 2047	577,461	552,761
FNMA POOL MA3149	4%	01 Oct 2047	148,192	137,507
FNMA POOL MA3210	3.5%	01 Dec 2047	589,804	530,292
FNMA POOL MA3422	5%	01 Jul 2048	91,950	90,207
FNMA POOL MA3460	3.5%	01 Sep 2028	67,851	66,672
FNMA POOL MA3589	4%	01 Feb 2034	158,729	154,535
FNMA POOL MA3645	6%	01 Feb 2049	32,655	33,440
FNMA POOL MA3896	2.5%	01 Jan 2035	579,452	529,175
FNMA POOL MA4306	2.5%	01 Apr 2051	3,015,579	2,474,311
FNMA POOL MA4325	2%	01 May 2051	425,252	332,707
FNMA POOL MA4360	2%	01 Jun 2036	1,769,484	1,569,394
FNMA POOL MA4399	2.5%	01 Aug 2051	3,210,840	2,630,543
FNMA POOL MA4403	2%	01 Aug 2036	3,411,206	3,024,420
FNMA POOL MA4437	2%	01 Oct 2051	393,782	307,896
FNMA POOL MA4442	2%	01 Oct 2036	704,670	624,553
FNMA POOL MA4466	2.5%	01 Nov 2051	3,348,061	2,739,848
FNMA POOL MA4492	2%	01 Dec 2051	2,115,435	1,650,473
FNMA POOL MA4511	2%	01 Jan 2052	1,856,324	1,447,737
FNMA POOL MA4512	2.5%	01 Jan 2052	2,387,986	1,952,700
FNMA POOL MA4567	2%	01 Mar 2037	895,518	791,376
FNMA POOL MA4644	4%	01 May 2052	163,331	149,544
FNMA POOL MA4656	4.5%	01 Jul 2052	210,572	198,474
FNMA POOL MA4698	3%	01 Aug 2052	408,867	347,612
FNMA POOL MA4733	4.5%	01 Sep 2052	221,891	209,074
FNMA POOL MA4737	5%	01 Aug 2052	1,129,044	1,094,308

FNMA POOL MA4842	5.5%	01 Dec 2052	1,258,505	1,248,305
FNMA POOL MA4861	3.5%	01 Jan 2038	234,745	222,406
FNMA POOL MA4868	5%	01 Jan 2053	307,732	297,982
FNMA POOL MA4869	5.5%	01 Jan 2053	2,686,858	2,658,339
FNMA POOL MA4894	6%	01 Jan 2053	879,292	884,277
FNMA POOL MA4918	5%	01 Feb 2053	1,071,604	1,036,987
FNMA POOL MA4919	5.5%	01 Feb 2053	796,137	786,941
FNMA POOL MA4978	5%	01 Apr 2053	636,200	614,048
FNMA POOL MA4979	5.5%	01 Apr 2053	534,702	528,559
FNMA POOL MA5009	5%	01 May 2053	275,155	265,824
FNMA POOL MA5038	5%	01 Jun 2053	746,662	720,663
FNMA POOL MA5040	6%	01 Jun 2053	296,992	298,641
FNMA POOL MA5071	5%	01 Jul 2053	2,191,355	2,115,052
FNMA POOL MA5073	6%	01 Jul 2053	1,564,825	1,573,512
FNMA POOL MA5107	5.5%	01 Aug 2053	1,232,074	1,217,615
FNMA POOL MA5108	6%	01 Aug 2053	647,335	650,929
FNMA POOL MA5138	5.5%	01 Sep 2053	390,320	385,715
FNMA POOL MA5165	5.5%	01 Oct 2053	830,439	820,591
FNMA POOL MA5191	6%	01 Nov 2053	1,067,128	1,073,053
FNMA POOL MA5217	6.5%	01 Dec 2053	1,265,478	1,293,575
FNMA POOL MA5273	6.5%	01 Feb 2054	3,053,087	3,120,873
FNMA POOL MA5386	4.5%	01 Jun 2054	291,736	274,433
FNMA POOL MA5422	6.5%	01 Jul 2054	1,343,064	1,372,464
FNMA POOL MA5445	6%	01 Aug 2054	2,202,708	2,214,815
FNMA POOL MA5471	6%	01 Sep 2054	1,414,786	1,422,562
FNMA POOL MA5530	5%	01 Nov 2054	1,592,025	1,536,499
FNMA POOL MA5586	5.5%	01 Jan 2055	1,470,000	1,451,253
FORD MOTOR COMPANY	6.1%	19 Aug 2032	665,000	661,748
FORD MOTOR CREDIT CO LLC	2.7%	10 Aug 2026	1,500,000	1,440,450
FORD MOTOR CREDIT CO LLC	5.8%	05 Mar 2027	1,565,000	1,578,584
FOX CORP	6.5%	13 Oct 2033	1,450,000	1,525,661
GATX CORP	3.1%	01 Jun 2051	760,000	480,335
GE HEALTHCARE TECH INC	5.65%	15 Nov 2027	400,000	409,376
GENERAL MILLS INC	2.875%	15 Apr 2030	740,000	665,201
GENERAL MOTORS CO	6.75%	01 Apr 2046	1,445,000	1,511,788
GENERAL MOTORS CO	5.4%	15 Oct 2029	500,000	502,880
GENUINE PARTS CO	1.875%	01 Nov 2030	740,000	616,612
GEORGIA POWER CO	2.65%	15 Sep 2029	890,000	806,830
GILEAD SCIENCES INC	4.75%	01 Mar 2046	990,000	872,200
GLAXOSMITHKLINE CAP INC	6.375%	15 May 2038	640,000	693,082
GLOBAL PAYMENTS INC	1.2%	01 Mar 2026	1,880,000	1,801,435
GLP CAPITAL LP / FIN II	6.75%	01 Dec 2033	900,000	955,188
GNMA II POOL 004923	4.5%	20 Jan 2041	5,510	5,362
GNMA II POOL 004978	4.5%	20 Mar 2041	47,252	45,950
GNMA II POOL 005017	4.5%	20 Apr 2041	170,224	165,534
GNMA II POOL 005055	4.5%	20 May 2041	106,084	103,161
GNMA II POOL 005082	4.5%	20 Jun 2041	124,849	121,409
GNMA II POOL 005115	4.5%	20 Jul 2041	16,669	16,210

GNMA II POOL 005140	4.5%	20 Aug 2041	205,618	199,953
GNMA II POOL 005204	4.5%	20 Oct 2041	97,831	95,135
GNMA II POOL 005260	4.5%	20 Dec 2041	130,503	126,908
GNMA II POOL 005281	4.5%	20 Jan 2042	124,260	120,836
GNMA II POOL 782909	5.5%	20 Sep 2039	68,262	69,738
GNMA II POOL 783755	3%	20 Apr 2043	598,308	529,564
GNMA II POOL 783976	3.5%	20 Apr 2043	296,532	271,255
GNMA II POOL MA0088	3.5%	20 May 2042	228,748	209,249
GNMA II POOL MA0090	4.5%	20 May 2042	156,449	152,138
GNMA II POOL MA0154	3.5%	20 Jun 2042	278,539	254,796
GNMA II POOL MA0317	3%	20 Aug 2042	171,073	152,323
GNMA II POOL MA0391	3%	20 Sep 2042	86,248	76,795
GNMA II POOL MA0392	3.5%	20 Sep 2042	360,612	329,873
GNMA II POOL MA0461	3%	20 Oct 2042	157,607	140,334
GNMA II POOL MA0534	3.5%	20 Nov 2042	97,889	89,545
GNMA II POOL MA0698	3%	20 Jan 2043	277,148	246,773
GNMA II POOL MA0699	3.5%	20 Jan 2043	341,177	312,095
GNMA II POOL MA0782	3%	20 Feb 2043	340,362	303,058
GNMA II POOL MA0783	3.5%	20 Feb 2043	296,617	271,333
GNMA II POOL MA0852	3.5%	20 Mar 2043	51,977	47,508
GNMA II POOL MA0933	3%	20 Apr 2043	140,884	124,697
GNMA II POOL MA0934	3.5%	20 Apr 2043	519,881	475,185
GNMA II POOL MA1012	3.5%	20 May 2043	292,019	266,913
GNMA II POOL MA1156	3%	20 Jul 2043	86,540	76,597
GNMA II POOL MA1157	3.5%	20 Jul 2043	254,528	232,926
GNMA II POOL MA1223	3%	20 Aug 2043	486,866	430,927
GNMA II POOL MA1224	3.5%	20 Aug 2043	354,414	323,944
GNMA II POOL MA1374	3%	20 Oct 2043	164,872	145,929
GNMA II POOL MA1375	3.5%	20 Oct 2043	369,051	337,323
GNMA II POOL MA1377	4.5%	20 Oct 2043	25,588	24,757
GNMA II POOL MA1602	4.5%	20 Jan 2044	81,898	79,240
GNMA II POOL MA1679	4.5%	20 Feb 2044	101,631	98,332
GNMA II POOL MA1840	4.5%	20 Apr 2044	188,704	182,580
GNMA II POOL MA1995	3.5%	20 Jun 2044	281,351	256,041
GNMA II POOL MA1997	4.5%	20 Jun 2044	38,932	37,669
GNMA II POOL MA2148	3.5%	20 Aug 2044	166,891	151,878
GNMA II POOL MA2225	4.5%	20 Sep 2044	154,494	149,328
GNMA II POOL MA2303	3.5%	20 Oct 2044	166,591	151,605
GNMA II POOL MA2305	4.5%	20 Oct 2044	128,114	123,829
GNMA II POOL MA2445	3.5%	20 Dec 2044	167,793	152,699
GNMA II POOL MA2521	3.5%	20 Jan 2045	555,583	505,604
GNMA II POOL MA2601	3.5%	20 Feb 2045	181,634	165,294
GNMA II POOL MA2678	3.5%	20 Mar 2045	104,424	94,566
GNMA II POOL MA2680	4.5%	20 Mar 2045	142,822	138,187
GNMA II POOL MA2754	3.5%	20 Apr 2045	199,163	181,359
GNMA II POOL MA2756	4.5%	20 Apr 2045	169,872	164,359
GNMA II POOL MA2826	3.5%	20 May 2045	262,497	237,717
GNMA II POOL MA2827	4%	20 May 2045	96,052	90,242

GNMA II POOL MA2892	3.5%	20 Jun 2045	241,320	218,539
GNMA II POOL MA2960	3%	20 Jul 2045	366,822	322,929
GNMA II POOL MA2961	3.5%	20 Jul 2045	222,479	201,477
GNMA II POOL MA2962	4%	20 Jul 2045	485,795	456,413
GNMA II POOL MA3035	4%	20 Aug 2045	169,252	158,962
GNMA II POOL MA3036	4.5%	20 Aug 2045	86,000	83,124
GNMA II POOL MA3105	3.5%	20 Sep 2045	737,883	668,227
GNMA II POOL MA3106	4%	20 Sep 2045	426,533	400,735
GNMA II POOL MA3107	4.5%	20 Sep 2045	199,289	192,625
GNMA II POOL MA3172	3%	20 Oct 2045	1,083,601	953,942
GNMA II POOL MA3174	4%	20 Oct 2045	234,796	220,595
GNMA II POOL MA3244	3.5%	20 Nov 2045	316,375	286,509
GNMA II POOL MA3245	4%	20 Nov 2045	251,975	236,735
GNMA II POOL MA3246	4.5%	20 Nov 2045	106,483	102,922
GNMA II POOL MA3309	3%	20 Dec 2045	410,720	361,575
GNMA II POOL MA3310	3.5%	20 Dec 2045	222,027	201,067
GNMA II POOL MA3311	4%	20 Dec 2045	196,826	184,921
GNMA II POOL MA3375	3%	20 Jan 2046	411,043	361,860
GNMA II POOL MA3376	3.5%	20 Jan 2046	234,575	212,431
GNMA II POOL MA3596	3%	20 Apr 2046	295,473	259,464
GNMA II POOL MA3599	4.5%	20 Apr 2046	46,104	44,562
GNMA II POOL MA3662	3%	20 May 2046	569,083	500,950
GNMA II POOL MA3663	3.5%	20 May 2046	591,233	535,088
GNMA II POOL MA3735	3%	20 Jun 2046	468,104	411,770
GNMA II POOL MA3804	4%	20 Jul 2046	74,725	69,695
GNMA II POOL MA3873	3%	20 Aug 2046	849,077	745,600
GNMA II POOL MA3939	4.5%	20 Sep 2046	21,086	20,481
GNMA II POOL MA4004	3.5%	20 Oct 2046	568,260	514,296
GNMA II POOL MA4261	3%	20 Feb 2047	496,812	436,266
GNMA II POOL MA4263	4%	20 Feb 2047	391,363	365,018
GNMA II POOL MA4320	3%	20 Mar 2047	456,395	400,775
GNMA II POOL MA4381	3%	20 Apr 2047	617,268	540,774
GNMA II POOL MA4450	3%	20 May 2047	892,408	781,817
GNMA II POOL MA4452	4%	20 May 2047	363,317	338,595
GNMA II POOL MA4509	3%	20 Jun 2047	790,357	692,412
GNMA II POOL MA4585	3%	20 Jul 2047	950,999	833,147
GNMA II POOL MA4587	4%	20 Jul 2047	789,291	735,885
GNMA II POOL MA4588	4.5%	20 Jul 2047	325,949	313,018
GNMA II POOL MA4653	4%	20 Aug 2047	512,444	477,771
GNMA II POOL MA4779	4%	20 Oct 2047	77,060	71,816
GNMA II POOL MA4836	3%	20 Nov 2047	952,068	834,083
GNMA II POOL MA5078	4%	20 Mar 2048	97,755	91,103
GNMA II POOL MA5623	3.5%	20 Dec 2033	46,845	45,044
GNMA II POOL MA6038	3%	20 Jul 2049	775,453	677,706
GNMA II POOL MA7052	2.5%	20 Dec 2050	597,767	499,954
GNMA II POOL MA7311	2%	20 Apr 2051	4,012,655	3,213,330
GNMA II POOL MA7312	2.5%	20 Apr 2051	3,922,256	3,279,214
GNMA II POOL MA7366	2%	20 May 2051	4,343,663	3,478,065

GNMA II POOL MA7367	2.5%	20 May 2051	1,531,057	1,279,808
GNMA II POOL MA7417	2%	20 Jun 2051	4,998,486	4,002,009
GNMA II POOL MA7418	2.5%	20 Jun 2051	2,444,789	2,043,217
GNMA II POOL MA7471	2%	20 Jul 2051	2,333,951	1,866,481
GNMA II POOL MA7472	2.5%	20 Jul 2051	4,003,799	3,345,530
GNMA II POOL MA7534	2.5%	20 Aug 2051	5,525,128	4,615,881
GNMA II POOL MA7649	2.5%	20 Oct 2051	1,218,290	1,017,424
GNMA II POOL MA7826	2%	20 Jan 2052	2,827,935	2,262,638
GNMA II POOL MA7881	2.5%	20 Feb 2052	1,042,013	869,727
GNMA II POOL MA7935	2%	20 Mar 2052	980,786	783,927
GNMA II POOL MA7986	2%	20 Apr 2052	90,970	72,711
GNMA II POOL MA8043	3%	20 May 2052	392,900	340,556
GNMA II POOL MA8046	4.5%	20 May 2052	226,796	215,118
GNMA II POOL MA8098	3%	20 Jun 2052	1,431,903	1,241,139
GNMA II POOL MA8099	3.5%	20 Jun 2052	482,573	431,847
GNMA II POOL MA8149	3.5%	20 Jul 2052	1,579,858	1,413,544
GNMA II POOL MA8150	4%	20 Jul 2052	1,075,016	992,006
GNMA II POOL MA8151	4.5%	20 Jul 2052	458,067	434,482
GNMA II POOL MA8200	4%	20 Aug 2052	685,330	632,410
GNMA II POOL MA8201	4.5%	20 Aug 2052	448,556	425,461
GNMA II POOL MA8202	5%	20 Aug 2052	1,904,499	1,855,977
GNMA II POOL MA8267	4%	20 Sep 2052	515,094	475,320
GNMA II POOL MA8268	4.5%	20 Sep 2052	1,416,143	1,343,228
GNMA II POOL MA8345	3.5%	20 Oct 2052	136,436	122,042
GNMA II POOL MA8348	5%	20 Oct 2052	650,676	634,098
GNMA II POOL MA8426	4%	20 Nov 2052	723,805	667,915
GNMA II POOL MA8428	5%	20 Nov 2052	490,385	477,892
GNMA II POOL MA8488	4%	20 Dec 2052	162,180	149,657
GNMA II POOL MA8490	5%	20 Dec 2052	289,726	282,344
GNMA II POOL MA8492	6%	20 Dec 2052	604,362	611,219
GNMA II POOL MA8570	5.5%	20 Jan 2053	567,000	564,474
GNMA II POOL MA8648	5.5%	20 Feb 2053	834,439	830,721
GNMA II POOL MA8725	5%	20 Mar 2053	87,536	85,172
GNMA II POOL MA8726	5.5%	20 Mar 2053	521,810	519,092
GNMA II POOL MA8727	6%	20 Mar 2053	325,754	329,377
GNMA II POOL MA8799	4.5%	20 Apr 2053	382,222	362,067
GNMA II POOL MA8800	5%	20 Apr 2053	949,128	924,394
GNMA II POOL MA8801	5.5%	20 Apr 2053	1,189,829	1,183,631
GNMA II POOL MA8947	5%	20 Jun 2053	429,192	417,604
GNMA II POOL MA8948	5.5%	20 Jun 2053	449,651	447,308
GNMA II POOL MA8949	6%	20 Jun 2053	1,109,747	1,122,090
GNMA II POOL MA9015	4.5%	20 Jul 2053	500,406	474,020
GNMA II POOL MA9016	5%	20 Jul 2053	863,930	840,604
GNMA II POOL MA9017	5.5%	20 Jul 2053	733,010	729,192
GNMA II POOL MA9018	6%	20 Jul 2053	428,901	433,671
GNMA II POOL MA9106	5.5%	20 Aug 2053	1,188,608	1,182,417
GNMA II POOL MA9107	6%	20 Aug 2053	588,469	595,014
GNMA II POOL MA9170	5%	20 Sep 2053	258,692	251,707

GNMA II POOL MA9171	5.5% 20 Sep 2053	21,437	21,325
GNMA II POOL MA9240	5% 20 Oct 2053	591,469	575,500
GNMA II POOL MA9242	6% 20 Oct 2053	985,565	996,527
GNMA II POOL MA9305	5.5% 20 Nov 2053	2,107,157	2,096,181
GNMA II POOL MA9306	6% 20 Nov 2053	426,956	431,705
GNMA II POOL MA9363	6% 20 Dec 2053	1,783,453	1,803,289
GNMA II POOL MA9422	5% 20 Jan 2054	948,597	923,506
GNMA II POOL MA9486	4.5% 20 Feb 2054	744,097	704,860
GNMA II POOL MA9539	4.5% 20 Mar 2054	303,100	286,593
GNMA II POOL MA9724	5% 20 Jun 2054	592,369	575,294
GNMA II POOL MA9726	6% 20 Jun 2054	1,771,256	1,785,376
GNMA II POOL MA9778	5% 20 Jul 2054	956,411	928,843
GNMA II POOL MA9779	5.5% 20 Jul 2054	1,167,042	1,157,967
GNMA II POOL MA9780	6% 20 Jul 2054	763,594	769,681
GNMA II POOL MA9966	6% 20 Oct 2054	1,417,688	1,428,991
GOLDMAN SACHS GROUP INC	1% 23 Jul 2030	2,000,000	1,989,320
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	495,000	530,506
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	950,000	999,039
GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	1,815,000	1,780,424
GOLDMAN SACHS GROUP INC	1% 22 Apr 2032	1,190,000	1,013,904
GOLDMAN SACHS GROUP INC	1% 31 Oct 2038	285,000	241,258
GOVERNMENT STIF 3	GOVERNMENT STIF 3	10,671,284	10,671,284
HALLIBURTON CO	5% 15 Nov 2045	535,000	479,526
HARTFORD INSUR GRP INC/T	6.1% 01 Oct 2041	435,000	443,987
HCA INC	5.25% 15 Jun 2026	160,000	160,360
HCA INC	2.375% 15 Jul 2031	1,420,000	1,178,401
HCA INC	3.625% 15 Mar 2032	1,020,000	898,202
HIGHWOODS REALTY LP	2.6% 01 Feb 2031	910,000	758,339
HOME DEPOT INC	4.25% 01 Apr 2046	880,000	730,972
HOME DEPOT INC	4.5% 06 Dec 2048	585,000	498,812
HOME DEPOT INC	4.75% 25 Jun 2029	750,000	750,998
HONEYWELL INTERNATIONAL	5% 15 Feb 2033	380,000	377,564
HP ENTERPRISE CO	4.85% 15 Oct 2031	1,000,000	975,110
HP INC	4% 15 Apr 2029	500,000	479,165
HSBC HOLDINGS PLC	6.5% 15 Sep 2037	420,000	432,125
HSBC HOLDINGS PLC	1% 19 Jun 2029	1,410,000	1,381,701
HSBC HOLDINGS PLC	1% 29 Mar 2033	1,560,000	1,467,492
HSBC HOLDINGS PLC	1% 17 May 2028	1,260,000	1,272,953
HUMANA INC	4.625% 01 Dec 2042	495,000	407,682
HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	645,000	615,040
ILLINOIS ST	5.1% 01 Jun 2033	244,706	241,003
ILLUMINA INC	2.55% 23 Mar 2031	825,000	699,270
ING GROEP NV	1% 01 Apr 2032	850,000	731,391
INTEL CORP	3.25% 15 Nov 2049	730,000	436,292
INTEL CORP	3.1% 15 Feb 2060	1,265,000	673,385
INTEL CORP	4.875% 10 Feb 2028	1,420,000	1,411,650
INTER AMERICAN DEVEL BK	0.875% 20 Apr 2026	1,600,000	1,530,048
INTER AMERICAN DEVEL BK	1.5% 13 Jan 2027	1,900,000	1,794,835

INTER AMERICAN DEVEL BK	3.625% 17 Sep 2031	4,110,000	3,884,402
INTERCONTINENTALEXCHANGE	1.85% 15 Sep 2032	345,000	273,250
INTERCONTINENTALEXCHANGE	3% 15 Sep 2060	430,000	250,939
INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	420,000	478,682
INTERSTATE POWER + LIGHT	3.5% 30 Sep 2049	500,000	349,325
INTL BK RECON + DEVELOP	3.5% 12 Jul 2028	1,450,000	1,409,502
INTL BK RECON + DEVELOP	4.625% 01 Aug 2028	2,100,000	2,117,850
ITALY GOV T INT BOND	3.875% 06 May 2051	850,000	575,501
JACKSON FINANCIAL INC	4% 23 Nov 2051	535,000	368,171
JBS USA HOLD/FOOD/LUX CO	7.25% 15 Nov 2053	1,150,000	1,267,346
JM SMUCKER CO	6.5% 15 Nov 2053	450,000	483,377
JOHNSON + JOHNSON	5.85% 15 Jul 2038	330,000	351,443
JOHNSON + JOHNSON	2.45% 01 Mar 2026	1,365,000	1,334,902
JOHNSON + JOHNSON	2.25% 01 Sep 2050	490,000	280,074
* JPMORGAN CHASE + CO	5.5% 15 Oct 2040	680,000	677,253
* JPMORGAN CHASE + CO	4.125% 15 Dec 2026	1,665,000	1,647,667
* JPMORGAN CHASE + CO	3.3% 01 Apr 2026	2,205,000	2,171,815
* JPMORGAN CHASE + CO	1% 23 Jan 2049	775,000	594,650
* JPMORGAN CHASE + CO	1% 23 Apr 2029	1,620,000	1,569,942
* JPMORGAN CHASE + CO	1% 15 Oct 2030	1,745,000	1,569,994
* JPMORGAN CHASE + CO	1% 22 Apr 2041	790,000	585,548
* JPMORGAN CHASE + CO	1% 22 Apr 2052	630,000	430,422
JPN BANK FOR INT L COOP	3.25% 20 Jul 2028	1,520,000	1,456,069
KENTUCKY UTILITIES CO	5.125% 01 Nov 2040	400,000	378,528
KENVUE INC	5.05% 22 Mar 2053	535,000	495,966
KEURIG DR PEPPER INC	4.05% 15 Apr 2032	880,000	821,814
KEY BANK NA	5.85% 15 Nov 2027	1,560,000	1,597,534
KFW	4.125% 15 Jul 2033	1,420,000	1,369,533
KFW	5% 16 Mar 2026	1,500,000	1,510,515
KINDER MORGAN ENER PART	6.95% 15 Jan 2038	680,000	737,820
KINDER MORGAN INC	5.3% 01 Dec 2034	765,000	746,028
KLA CORP	4.95% 15 Jul 2052	250,000	226,458
KOREA DEVELOPMENT BANK	4.125% 16 Oct 2027	5,545,000	5,489,994
KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	575,000	464,790
KROGER CO	4.45% 01 Feb 2047	710,000	581,327
L3HARRIS TECH INC	5.6% 31 Jul 2053	500,000	484,835
LAS VEGAS SANDS CORP	6% 15 Aug 2029	1,000,000	1,012,330
LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	450,000	352,935
LLOYDS BANKING GROUP PLC	1% 26 Nov 2028	2,500,000	2,503,000
LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	770,000	607,669
LOWE S COS INC	1.7% 15 Oct 2030	775,000	646,846
LOWE S COS INC	3.5% 01 Apr 2051	815,000	555,683
LOWE S COS INC	3.35% 01 Apr 2027	1,500,000	1,457,235
LPL HOLDINGS INC	6% 20 May 2034	500,000	508,335
LYB INT FINANCE III	3.375% 01 Oct 2040	990,000	722,750
MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	740,000	766,455
MARKEL GROUP INC	6% 16 May 2054	1,000,000	991,760
MARRIOTT INTERNATIONAL	3.5% 15 Oct 2032	495,000	436,481

MARSH + MCLENNAN COS INC	5.4%	15 Sep 2033	400,000	404,944
MARSH + MCLENNAN COS INC	4.65%	15 Mar 2030	1,000,000	987,640
MARSH + MCLENNAN COS INC	5.4%	15 Mar 2055	1,000,000	960,640
MARTIN MARIETTA MATERIAL	5.5%	01 Dec 2054	750,000	707,895
MASTERCARD INC	3.5%	26 Feb 2028	1,635,000	1,583,775
MCDONALD S CORP	4.6%	26 May 2045	795,000	689,193
MEDTRONIC INC	4.625%	15 Mar 2045	164,000	145,926
MERCK + CO INC	2.35%	24 Jun 2040	385,000	259,575
MERCK + CO INC	2.75%	10 Dec 2051	775,000	467,674
MET TRANSPRTN AUTH NY	6.814%	15 Nov 2040	550,000	590,544
META PLATFORMS INC	3.85%	15 Aug 2032	1,650,000	1,533,494
META PLATFORMS INC	5.4%	15 Aug 2054	1,000,000	969,340
* METLIFE INC	6.375%	15 Jun 2034	655,000	705,632
MICROCHIP TECHNOLOGY INC	4.9%	15 Mar 2028	600,000	598,752
MICROSOFT CORP	2.4%	08 Aug 2026	1,650,000	1,599,576
MICROSOFT CORP	2.525%	01 Jun 2050	890,000	546,594
MICROSOFT CORP	2.921%	17 Mar 2052	1,000,000	662,800
MID AMERICA APARTMENTS	3.95%	15 Mar 2029	870,000	837,758
MITSUBISHI UFJ FIN GRP	1%	20 Jul 2033	2,000,000	1,978,820
MIZUHO FINANCIAL GROUP	4.018%	05 Mar 2028	1,385,000	1,347,979
MORGAN STANLEY	1%	28 Apr 2032	405,000	331,509
MORGAN STANLEY	1%	25 Jan 2052	1,280,000	781,926
MORGAN STANLEY	1%	22 Jul 2038	1,030,000	875,479
MORGAN STANLEY	1%	28 Jan 2027	3,200,000	3,209,760
MORGAN STANLEY	3.95%	23 Apr 2027	1,605,000	1,571,889
MORGAN STANLEY BANK NA	1%	14 Jul 2028	2,000,000	2,005,040
MORGAN STANLEY CAPITAL I TRUST	4.177%	15 Jul 2051	2,096,513	2,028,958
MPLX LP	4.125%	01 Mar 2027	1,125,000	1,108,316
MPLX LP	4.5%	15 Apr 2038	710,000	619,212
NASDAQ INC	3.25%	28 Apr 2050	400,000	267,700
NATWEST GROUP PLC	1%	27 Jan 2030	1,635,000	1,618,797
NETFLIX INC	5.4%	15 Aug 2054	500,000	487,120
NEW JERSEY ST TURNPIKE AUTH TU	7.102%	01 Jan 2041	470,000	525,955
NEWMONT CORP	6.25%	01 Oct 2039	435,000	456,894
NEXTERA ENERGY CAPITAL	5%	15 Jul 2032	750,000	738,960
NEXTERA ENERGY CAPITAL	5.05%	28 Feb 2033	895,000	878,308
NIKE INC	3.375%	27 Mar 2050	435,000	306,427
NISOURCE INC	4.375%	15 May 2047	495,000	404,306
NOMURA HOLDINGS INC	6.181%	18 Jan 2033	1,400,000	1,453,564
NORFOLK SOUTHERN CORP	4.15%	28 Feb 2048	710,000	564,500
NORTHERN TRUST CORP	1.95%	01 May 2030	825,000	711,893
NORTHROP GRUMMAN CORP	3.25%	15 Jan 2028	1,920,000	1,833,581
NOVARTIS CAPITAL CORP	4%	18 Sep 2031	560,000	532,773
NUTRIEN LTD	4%	15 Dec 2026	500,000	493,115
NVIDIA CORP	3.7%	01 Apr 2060	375,000	277,189
NXP BV/NXP FDG/NXP USA	4.3%	18 Jun 2029	750,000	726,698
OCCIDENTAL PETROLEUM COR	6.45%	15 Sep 2036	780,000	796,442
ONCOR ELECTRIC DELIVERY	2.75%	15 May 2030	1,015,000	911,389

ONEOK INC	4.45%	01 Sep 2049	880,000	686,866
ONEOK INC	3.95%	01 Mar 2050	515,000	371,470
ONTARIO (PROVINCE OF)	1.8%	14 Oct 2031	1,700,000	1,408,858
ORACLE CORP	5.375%	15 Jul 2040	475,000	456,195
ORACLE CORP	4%	15 Jul 2046	995,000	765,284
ORACLE CORP	3.6%	01 Apr 2050	770,000	537,807
ORACLE CORP	6.15%	09 Nov 2029	1,025,000	1,074,323
ORACLE CORP	4.7%	27 Sep 2034	1,000,000	947,640
ORANGE SA	5.375%	13 Jan 2042	210,000	201,174
PACIFIC GAS + ELECTRIC	2.1%	01 Aug 2027	1,535,000	1,431,311
PACIFIC GAS + ELECTRIC	3.5%	01 Aug 2050	550,000	376,871
PACIFIC GAS + ELECTRIC	4.5%	01 Jul 2040	455,000	392,151
PACIFICORP	5.8%	15 Jan 2055	350,000	340,977
PACKAGING CORP OF AMERIC	5.7%	01 Dec 2033	925,000	944,499
PARAMOUNT GLOBAL	2.9%	15 Jan 2027	302,000	288,676
PARAMOUNT GLOBAL	4.95%	19 May 2050	545,000	409,371
PAYPAL HOLDINGS INC	3.9%	01 Jun 2027	1,500,000	1,477,770
PEPSICO INC	3.9%	18 Jul 2032	1,800,000	1,681,452
PFIZER INC	4%	15 Dec 2036	615,000	547,325
PFIZER INVESTMENT ENTER	5.3%	19 May 2053	1,400,000	1,313,564
PHILIP MORRIS INTL INC	3.125%	17 Aug 2027	2,180,000	2,101,716
PHILLIPS 66	4.875%	15 Nov 2044	425,000	367,795
PHILLIPS 66	1.3%	15 Feb 2026	740,000	712,953
PLAINS ALL AMER PIPELINE	4.7%	15 Jun 2044	420,000	346,996
PNC FINANCIAL SERVICES	1%	02 Dec 2028	1,000,000	1,012,910
PNC FINANCIAL SERVICES	1%	20 Oct 2034	1,415,000	1,542,605
PORT AUTH OF NEW YORK NEW JE	4.926%	01 Oct 2051	425,000	392,350
PROCTER + GAMBLE CO/THE	3.95%	26 Jan 2028	495,000	488,550
PROLOGIS LP	3%	15 Apr 2050	490,000	313,997
PROVINCE OF QUEBEC	2.5%	20 Apr 2026	1,495,000	1,457,326
* PRUDENTIAL FINANCIAL INC	3.935%	07 Dec 2049	683,000	516,328
PUBLIC SERVICE ELECTRIC	3.85%	01 May 2049	470,000	360,495
PUBLIC SERVICE OKLAHOMA	5.2%	15 Jan 2035	1,000,000	971,640
PUGET SOUND ENERGY INC	5.33%	15 Jun 2034	1,045,000	1,037,915
QUALCOMM INC	1.3%	20 May 2028	1,473,000	1,320,765
RALPH LAUREN CORP	2.95%	15 Jun 2030	445,000	403,179
REALTY INCOME CORP	3.4%	15 Jan 2028	845,000	810,254
REGAL REXNORD CORP	6.4%	15 Apr 2033	500,000	515,870
REPUBLIC OF CHILE	3.24%	06 Feb 2028	990,000	936,520
REPUBLIC OF CHILE	3.1%	22 Jan 2061	400,000	236,004
REPUBLIC OF CHILE	5.33%	05 Jan 2054	1,145,000	1,059,812
REPUBLIC OF INDONESIA	4.45%	15 Apr 2070	990,000	795,990
REPUBLIC OF PANAMA	4.5%	16 Apr 2050	675,000	416,232
REPUBLIC OF PANAMA	3.87%	23 Jul 2060	400,000	209,276
REPUBLIC OF PANAMA	3.298%	19 Jan 2033	1,200,000	902,880
REPUBLIC OF PERU	6.55%	14 Mar 2037	620,000	648,129
REPUBLIC OF PERU	1.862%	01 Dec 2032	990,000	750,361
REPUBLIC OF PHILIPPINES	3.95%	20 Jan 2040	950,000	789,688

REPUBLIC OF PHILIPPINES	3.7%	02 Feb 2042	835,000	656,945
REPUBLIC OF POLAND	5.5%	04 Apr 2053	1,000,000	920,990
REPUBLICA ORIENT URUGUAY	4.375%	23 Jan 2031	1,115,000	1,080,613
REXFORD INDUSTRIAL REALT	2.125%	01 Dec 2030	380,000	317,992
RFC PRINCIPAL STRIP	0.01%	15 Jan 2030	2,745,000	2,173,766
RIO TINTO FIN USA PLC	5.125%	09 Mar 2053	500,000	461,415
ROGERS COMMUNICATIONS IN	4.35%	01 May 2049	740,000	578,340
ROSS STORES INC	1.875%	15 Apr 2031	515,000	424,731
ROYAL BANK OF CANADA	1%	02 Aug 2030	1,400,000	1,390,676
ROYALTY PHARMA PLC	1.75%	02 Sep 2027	1,750,000	1,611,855
RTX CORP	3.5%	15 Mar 2027	490,000	477,623
RTX CORP	4.5%	01 Jun 2042	405,000	350,183
RTX CORP	3.125%	04 May 2027	2,145,000	2,069,239
RYDER SYSTEM INC	6.6%	01 Dec 2033	900,000	972,693
S+P GLOBAL INC	4.75%	01 Aug 2028	1,400,000	1,398,810
SANTANDER UK GROUP HLDGS	1%	15 Mar 2032	600,000	513,510
SEMPRA	4%	01 Feb 2048	490,000	371,293
SHELL FINANCE US INC	4.375%	11 May 2045	515,000	430,241
SHELL FINANCE US INC	3.25%	06 Apr 2050	665,000	447,538
SHELL INTERNATIONAL FIN	2.875%	10 May 2026	910,000	890,171
SHERWIN WILLIAMS CO	2.9%	15 Mar 2052	645,000	391,496
SHIRE ACQ INV IRELAND DA	3.2%	23 Sep 2026	46,000	44,971
SIMON PROPERTY GROUP LP	3.25%	13 Sep 2049	465,000	311,996
SOLVENTUM CORP	5.4%	01 Mar 2029	1,000,000	1,002,600
SOUTHERN CAL EDISON	3.65%	01 Mar 2028	1,485,000	1,429,743
SOUTHERN CAL EDISON	2.95%	01 Feb 2051	545,000	342,042
SOUTHERN CAL EDISON	5.45%	01 Jun 2031	1,000,000	1,015,650
SOUTHERN CALIF GAS CO	5.125%	15 Nov 2040	405,000	385,070
SOUTHERN CO	4.25%	01 Jul 2036	740,000	665,001
SOUTHERN COPPER CORP	6.75%	16 Apr 2040	620,000	664,293
SOUTHWEST AIRLINES CO	2.625%	10 Feb 2030	1,265,000	1,119,234
SPRINT CAPITAL CORP	8.75%	15 Mar 2032	575,000	687,056
STANLEY BLACK + DECKER I	3.4%	01 Mar 2026	1,990,000	1,956,807
STARBUCKS CORP	4%	15 Nov 2028	1,175,000	1,138,387
STATE OF ISRAEL	4.5%	30 Jan 2043	1,520,000	1,263,105
STATE OF ISRAEL	4.5%	17 Jan 2033	935,000	857,339
* STATE STREET CORP	1%	21 Nov 2034	1,510,000	1,571,578
STEEL DYNAMICS INC	3.25%	15 Oct 2050	565,000	370,855
STORE CAPITAL LLC	2.75%	18 Nov 2030	1,115,000	959,614
SUMITOMO MITSUI FINL GRP	0.948%	12 Jan 2026	2,230,000	2,145,907
SUMITOMO MITSUI FINL GRP	5.836%	09 Jul 2044	1,000,000	1,005,290
SYSCO CORPORATION	6.6%	01 Apr 2050	394,000	432,171
T MOBILE USA INC	4.5%	15 Apr 2050	365,000	299,683
T MOBILE USA INC	2.25%	15 Feb 2026	1,500,000	1,458,150
T MOBILE USA INC	3.4%	15 Oct 2052	500,000	333,590
T MOBILE USA INC	5.05%	15 Jul 2033	1,545,000	1,510,948
TARGA RESOURCES CORP	6.5%	30 Mar 2034	1,000,000	1,057,600
TARGET CORP	2.35%	15 Feb 2030	1,075,000	954,063

TELEFONICA EMISIONES SAU	5.213%	08 Mar 2047	400,000	356,764
THERMO FISHER SCIENTIFIC	1.75%	15 Oct 2028	1,635,000	1,469,440
THOMSON REUTERS CORP	5.65%	23 Nov 2043	495,000	477,428
TIME WARNER CABLE ENTRMN	8.375%	15 Jul 2033	590,000	662,605
TORONTO DOMINION BANK	4.456%	08 Jun 2032	765,000	724,868
TOTALENERGIES CAP INTL	2.829%	10 Jan 2030	1,600,000	1,455,616
TOTALENERGIES CAP INTL	2.986%	29 Jun 2041	565,000	405,681
TOYOTA MOTOR CREDIT CORP	3.2%	11 Jan 2027	1,485,000	\$1,445,573
TRACTOR SUPPLY CO	1.75%	01 Nov 2030	705,000	\$589,359
TRAVELERS COS INC	2.55%	27 Apr 2050	470,000	\$277,244
TRUIST FINANCIAL CORP	1%	06 Jun 2028	1,000,000	981,260
TRUIST FINANCIAL CORP	1%	08 Jun 2027	1,540,000	1,564,147
TYSON FOODS INC	4.35%	01 Mar 2029	495,000	480,838
UBER TECHNOLOGIES INC	4.8%	15 Sep 2034	1,000,000	953,920
UDR INC	2.1%	15 Jun 2033	500,000	384,785
UNION PACIFIC CORP	2.75%	01 Mar 2026	740,000	724,578
UNION PACIFIC CORP	3.799%	01 Oct 2051	1,000,000	745,040
UNITED AIR 2020 1 A PTT	5.875%	15 Apr 2029	268,411	272,915
UNITED MEXICAN STATES	6.75%	27 Sep 2034	1,300,000	1,315,756
UNITED MEXICAN STATES	4.75%	08 Mar 2044	1,200,000	911,472
UNITED MEXICAN STATES	4.75%	27 Apr 2032	1,220,000	1,106,735
UNITED MEXICAN STATES	5%	27 Apr 2051	445,000	334,168
UNITED PARCEL SERVICE	4.875%	15 Nov 2040	380,000	353,959
UNITED PARCEL SERVICE	3.75%	15 Nov 2047	375,000	283,774
UNITEDHEALTH GROUP INC	4.25%	15 Mar 2043	545,000	458,983
UNITEDHEALTH GROUP INC	3.875%	15 Dec 2028	1,895,000	1,831,176
UNITEDHEALTH GROUP INC	1.25%	15 Jan 2026	1,705,000	1,648,854
UNITEDHEALTH GROUP INC	5.5%	15 Apr 2064	1,000,000	935,740
UNIV OF CALIFORNIA CA REVENUES	3.071%	15 May 2051	700,000	454,549
UNIV SOUTHERN CALIFORNIA	3.028%	01 Oct 2039	480,000	380,338
US BANCORP	1%	12 Jun 2034	1,550,000	1,579,450
US TREASURY N/B	4.625%	15 Feb 2040	8,935,000	8,798,183
US TREASURY N/B	3.75%	15 Aug 2041	6,605,000	5,813,432
US TREASURY N/B	3.125%	15 Nov 2041	5,115,000	4,118,374
US TREASURY N/B	3.125%	15 Feb 2042	7,595,000	6,096,174
US TREASURY N/B	3.375%	15 May 2044	16,565,000	13,440,945
US TREASURY N/B	2.5%	15 Feb 2045	3,025,000	2,100,957
US TREASURY N/B	3.125%	15 May 2048	9,655,000	7,242,759
US TREASURY N/B	2.25%	15 Aug 2049	2,835,000	1,757,700
US TREASURY N/B	1.875%	15 Feb 2051	9,355,000	5,211,027
US TREASURY N/B	2.375%	15 May 2051	17,825,000	11,226,965
US TREASURY N/B	2.375%	15 Feb 2042	32,595,000	23,223,938
US TREASURY N/B	2.875%	15 May 2052	16,165,000	11,323,077
US TREASURY N/B	3.625%	15 Feb 2053	4,130,000	3,361,433
US TREASURY N/B	4.125%	15 Aug 2053	12,905,000	11,515,696

US TREASURY N/B	4.25% 15 Feb 2054	7,475,000	6,831,449
US TREASURY N/B	4.625% 15 May 2054	14,045,000	13,671,930
US TREASURY N/B	4.25% 15 Aug 2054	4,955,000	4,533,825
US TREASURY N/B	4.5% 15 Nov 2054	2,075,000	1,981,625
US TREASURY N/B	1.5% 15 Aug 2026	29,300,000	28,044,449
US TREASURY N/B	3.125% 15 Nov 2028	11,730,000	11,221,395
US TREASURY N/B	1.625% 15 May 2026	18,820,000	18,162,770
US TREASURY N/B	1.625% 31 Oct 2026	45,200,000	43,134,219
US TREASURY N/B	0.625% 15 Aug 2030	33,755,000	27,418,026
US TREASURY N/B	0.75% 31 Jan 2028	21,610,000	19,413,546
US TREASURY N/B	1.25% 30 Jun 2028	8,410,000	7,576,884
US TREASURY N/B	1.5% 15 Feb 2025	6,105,000	6,082,822
US TREASURY N/B	4.125% 31 Oct 2027	32,670,000	32,537,278
US TREASURY N/B	3.875% 30 Nov 2027	57,205,000	56,556,975
US TREASURY N/B	3.5% 31 Jan 2030	24,585,000	23,582,393
US TREASURY N/B	3.5% 15 Feb 2033	1,995,000	1,856,285
US TREASURY N/B	4% 28 Feb 2030	26,400,000	25,911,188
US TREASURY N/B	3.75% 31 May 2030	14,570,000	14,101,028
US TREASURY N/B	3.875% 15 Aug 2033	13,240,000	12,604,894
US TREASURY N/B	4.5% 15 Nov 2033	2,450,000	2,439,664
US TREASURY N/B	4.875% 30 Nov 2025	28,595,000	28,749,145
US TREASURY N/B	3.75% 31 Dec 2030	5,680,000	5,472,325
US TREASURY N/B	3.75% 31 Dec 2028	10,615,000	10,376,163
US TREASURY N/B	4% 31 Jan 2029	20,140,000	19,863,075
US TREASURY N/B	4% 31 Jan 2031	10,045,000	9,800,938
US TREASURY N/B	4% 15 Feb 2034	18,830,000	18,035,609
US TREASURY N/B	4.625% 30 Apr 2029	23,380,000	23,604,667
US TREASURY N/B	4.375% 15 May 2034	27,055,000	26,649,175
US TREASURY N/B	4.5% 15 May 2027	43,325,000	43,541,625
US TREASURY N/B	4.125% 31 Jul 2031	14,805,000	14,508,900
US TREASURY N/B	3.875% 15 Aug 2034	3,780,000	3,575,644
US TREASURY N/B	3.75% 31 Aug 2031	8,145,000	7,803,928
US TREASURY N/B	4.125% 31 Oct 2031	8,225,000	8,051,504
US TREASURY N/B	4.25% 15 Nov 2034	10,055,000	9,795,770
VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	495,000	523,398
VALERO ENERGY CORP	6.625% 15 Jun 2037	440,000	461,996
VENTAS REALTY LP	4.125% 15 Jan 2026	1,635,000	1,622,443
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	345,000	273,799
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	551,000	540,762
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	20,000	13,648
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	320,000	195,840
VERIZON COMMUNICATIONS	3% 20 Nov 2060	730,000	420,889
VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	132,000	78,333
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	2,255,000	1,868,110
VIATRIS INC	2.7% 22 Jun 2030	705,000	611,157
VIATRIS INC	4% 22 Jun 2050	240,000	163,682

VICI PROPERTIES LP	5.125%	15 May 2032	530,000	514,884
VIRGINIA ELEC + POWER CO	3.8%	01 Apr 2028	1,705,000	1,653,628
VIRGINIA ELEC + POWER CO	3.3%	01 Dec 2049	450,000	304,853
VISA INC	2.7%	15 Apr 2040	605,000	440,749
VODAFONE GROUP PLC	5.75%	28 Jun 2054	1,000,000	965,550
VONTIER CORP	1.8%	01 Apr 2026	1,485,000	1,424,219
* VOYA FINANCIAL INC	5.7%	15 Jul 2043	495,000	472,968
VULCAN MATERIALS CO	5.35%	01 Dec 2034	1,000,000	997,090
WALMART INC	1.8%	22 Sep 2031	150,000	125,181
WALMART INC	2.5%	22 Sep 2041	635,000	436,702
WALMART INC	2.65%	22 Sep 2051	405,000	249,707
WALT DISNEY COMPANY/THE	2%	01 Sep 2029	1,855,000	1,647,333
WALT DISNEY COMPANY/THE	3.5%	13 May 2040	385,000	308,185
WARNERMEDIA HOLDINGS INC	4.279%	15 Mar 2032	1,145,000	1,008,848
WARNERMEDIA HOLDINGS INC	5.05%	15 Mar 2042	1,000,000	802,820
WASTE MANAGEMENT INC	4.875%	15 Feb 2029	900,000	903,006
WELLS FARGO + COMPANY	3%	22 Apr 2026	1,600,000	1,565,056
WELLS FARGO + COMPANY	5.375%	02 Nov 2043	625,000	584,594
WELLS FARGO + COMPANY	4.3%	22 Jul 2027	1,925,000	1,898,185
WELLS FARGO + COMPANY	1%	30 Oct 2030	960,000	866,275
WELLS FARGO + COMPANY	1%	04 Apr 2051	1,245,000	1,110,191
WELLS FARGO + COMPANY	1%	30 Apr 2041	565,000	410,083
WELLS FARGO COMMERCIAL MORTGAG	2.942%	15 Oct 2049	2,100,000	2,039,879
WELLS FARGO COMMERCIAL MORTGAG	3.64%	15 Dec 2059	2,860,000	2,787,407
WELLS FARGO COMMERCIAL MORTGAG	3.418%	15 Sep 2050	2,056,000	1,962,162
WELLTOWER OP LLC	3.85%	15 Jun 2032	1,685,000	1,541,556
WESTERN MIDSTREAM OPERAT	6.15%	01 Apr 2033	1,510,000	1,538,735
WESTPAC BANKING CORP	2.963%	16 Nov 2040	645,000	458,847
WHIRLPOOL CORP	5.5%	01 Mar 2033	600,000	585,768
WILLIAMS COMPANIES INC	2.6%	15 Mar 2031	2,250,000	1,937,790
WORKDAY INC	3.5%	01 Apr 2027	1,850,000	1,802,233
WRKCO INC	4.9%	15 Mar 2029	990,000	983,327
XCEL ENERGY INC	3.5%	01 Dec 2049	920,000	632,463
ZOETIS INC	4.7%	01 Feb 2043	575,000	510,905
Bond Market Fund				\$1,607,989,880

* Party-In-Interest
n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	ACADIA REALTY TRUST	REIT USD.001	76,603	\$	1,850,728
	AGREE REALTY CORP	REIT USD.0001	73,016		5,143,977
	ALEXANDER + BALDWIN INC	REIT	52,815		936,938
	ALEXANDER S INC	REIT USD1.0	1,673		334,700
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	114,287		11,148,697
	AMERICAN ASSETS TRUST INC	REIT USD.01	35,627		935,565
	AMERICAN HEALTHCARE REIT INC	REIT USD.01	110,385		3,137,142
	AMERICAN HOMES 4 RENT A	REIT USD.01	239,010		8,943,754
	AMERICOLD REALTY TRUST INC	REIT USD.01	196,323		4,201,312
	APARTMENT INVT + MGMT CO A	REIT USD.01	93,246		847,606
	APPLE HOSPITALITY REIT INC	REIT	166,329		2,553,150
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	58,241		595,805
	AVALONBAY COMMUNITIES INC	REIT USD.01	103,259		22,713,882
	BRANDYWINE REALTY TRUST	REIT USD.01	124,825		699,020
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	218,689		6,088,302
	BROADSTONE NET LEASE INC	REIT USD.00025	137,101		2,174,422
	BXP INC	REIT USD.01	108,902		8,097,953
	CAMDEN PROPERTY TRUST	REIT USD.01	77,403		8,981,844
	CARETRUST REIT INC	REIT USD.01	112,151		3,033,685
	CBL + ASSOCIATES PROPERTIES	REIT USD.01	9,046		266,043
	CENTERSPACE	REIT	11,063		731,817
	CHATHAM LODGING TRUST	REIT USD.01	35,072		313,894
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	20,283		389,636
	COPT DEFENSE PROPERTIES	REIT USD.01	81,926		2,535,610
	COUSINS PROPERTIES INC	REIT USD1.0	110,646		3,390,193
	CUBESMART	REIT USD.01	163,443		7,003,533
	CURLINE PROPERTIES CORP	REIT USD.01	68,635		1,593,705
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	150,731		1,361,101
	DIGITAL REALTY TRUST INC	REIT USD.01	237,743		42,158,966
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	125,134		287,808
	DJ US REAL ESTATE MAR25	XCBT 20250321	11,300		(143,769)
	DOUGLAS EMMETT INC	REIT USD.01	121,751		2,259,699
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	71,536		812,649
	EASTGROUP PROPERTIES INC	REIT	35,363		5,675,408
	ELME COMMUNITIES	REIT USD.01	64,007		977,387
	EMPIRE STATE REALTY TRUST A	REIT USD.01	102,325		1,055,994

EPR PROPERTIES	REIT USD.01	55,069	2,438,455
EQUINIX INC	REIT USD.001	68,945	65,007,551
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	128,617	8,565,892
EQUITY RESIDENTIAL	REIT USD.01	247,738	17,777,679
ESSENTIAL PROPERTIES REALTY	REIT USD.01	127,511	3,988,544
ESSEX PROPERTY TRUST INC	REIT USD.0001	46,621	13,307,498
EXTRA SPACE STORAGE INC	REIT USD.01	153,874	23,019,550
FARMLAND PARTNERS INC	REIT USD.01	32,935	387,316
FEDERAL REALTY INVS TRUST	REIT USD.01	54,649	6,117,956
FIRST INDUSTRIAL REALTY TR	REIT USD.01	96,029	4,813,934
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	67,392	1,829,019
GAMING AND LEISURE PROPERTIE	REIT	199,177	9,592,364
GETTY REALTY CORP	REIT USD.01	37,437	1,127,977
GLADSTONE COMMERCIAL CORP	REIT USD.001	31,026	503,862
GLADSTONE LAND CORP	REIT USD.001	24,761	268,657
GLOBAL MEDICAL REIT INC	REIT	44,802	345,871
GLOBAL NET LEASE INC	REIT USD.01	141,690	1,034,337
GOVERNMENT STIF 3	GOVERNMENT STIF 3	2,817,639	2,817,639
HEALTHCARE REALTY TRUST INC	REIT USD.01	264,019	4,475,122
HEALTHPEAK PROPERTIES INC	REIT USD1.0	507,622	10,289,498
HIGHWOODS PROPERTIES INC	REIT USD.01	77,097	2,357,626
HOST HOTELS + RESORTS INC	REIT USD.01	509,884	8,933,168
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	92,849	281,332
INDEPENDENCE REALTY TRUST IN	REIT USD.01	168,026	3,333,636
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	20,605	1,373,117
INVENTRUST PROPERTIES CORP	REIT USD.001	56,094	1,690,112
INVITATION HOMES INC	REIT USD.01	422,496	13,507,197
IRON MOUNTAIN INC	REIT USD.01	212,981	22,386,433
JBG SMITH PROPERTIES	REIT USD.01	59,417	913,239
KILROY REALTY CORP	REIT USD.01	81,101	3,280,535
KIMCO REALTY CORP	REIT USD.01	489,366	11,465,845
KITE REALTY GROUP TRUST	REIT USD.01	159,755	4,032,216
LTC PROPERTIES INC	REIT USD.01	31,630	1,092,817
LXP INDUSTRIAL TRUST	REIT USD.0001	214,063	1,738,192
MACERICH CO/THE	REIT USD.01	180,745	3,600,440
MEDICAL PROPERTIES TRUST INC	REIT USD.001	414,678	1,637,978
MID AMERICA APARTMENT COMM	REIT USD.01	84,849	13,115,110
NATIONAL STORAGE AFFILIATES	REIT USD.01	52,486	1,989,744
NATL HEALTH INVESTORS INC	REIT USD.01	33,611	2,329,242
NETSTREIT CORP	REIT USD.01	56,642	801,484
NEXPOINT RESIDENTIAL	REIT USD.01	16,698	697,142
NNN REIT INC	REIT USD.01	133,273	5,444,202
OMEGA HEALTHCARE INVESTORS	REIT USD.1	187,136	7,083,098
ONE LIBERTY PROPERTIES INC	REIT USD1.0	12,385	337,367
PARAMOUNT GROUP INC	REIT USD.01	125,632	620,622
PARK HOTELS + RESORTS INC	REIT USD.01	151,938	2,137,768
PEAKSTONE REALTY TRUST	REIT	26,065	288,540
PEBBLEBROOK HOTEL TRUST	REIT USD.01	87,638	1,187,495

PHILLIPS EDISON + COMPANY IN	REIT USD.01	89,090	3,337,311
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	90,181	825,156
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	29,714	528,909
PROLOGIS INC	REIT USD.01	672,357	71,068,135
PUBLIC STORAGE	REIT USD.1	114,375	34,248,450
REALTY INCOME CORP	REIT USD1.0	632,346	33,773,600
REGENCY CENTERS CORP	REIT USD.01	125,157	9,252,857
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	92,693	1,609,150
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	159,311	6,158,963
RLJ LODGING TRUST	REIT	112,182	1,145,378
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	41,385	4,318,111
SABRA HEALTH CARE REIT INC	REIT USD.01	170,371	2,950,826
SAFEHOLD INC	REIT USD.001	33,769	624,051
SAUL CENTERS INC	REIT USD.01	9,653	374,536
SERVICE PROPERTIES TRUST	REIT USD.01	114,317	290,365
SIMON PROPERTY GROUP INC	REIT USD.0001	236,743	40,769,512
SITE CENTERS CORP	REIT USD.1	34,288	524,264
SL GREEN REALTY CORP	REIT USD.01	47,137	3,201,545
STAG INDUSTRIAL INC	REIT USD.01	132,442	4,479,188
SUMMIT HOTEL PROPERTIES INC	REIT	78,789	539,705
SUN COMMUNITIES INC	REIT USD.01	90,502	11,129,031
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	140,490	1,663,402
TANGER INC	REIT USD.01	79,528	2,714,291
TERRENO REALTY CORP	REIT USD.01	70,472	4,167,714
UDR INC	REIT USD.01	227,447	9,873,474
UMH PROPERTIES INC	REIT USD.1	54,023	1,019,954
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	9,593	356,956
URBAN EDGE PROPERTIES	REIT USD.01	88,242	1,897,203
US DOLLAR	CURRENCY	451,616	451,616
VENTAS INC	REIT USD.25	301,116	17,732,721
VERIS RESIDENTIAL INC	REIT USD.01	60,547	1,006,897
VICI PROPERTIES INC	REIT USD.01	760,315	22,208,801
VORNADO REALTY TRUST	REIT USD.04	117,493	4,939,406
WELLTOWER INC	REIT USD1.0	449,119	56,602,468
WHITESTONE REIT	REIT USD.001	30,621	433,900
WP CAREY INC	REIT USD.001	158,851	8,654,202
XENIA HOTELS + RESORTS INC	REIT USD.01	74,154	1,101,928

**Total : EXHIBIT F - Real
Estate Investment Trust Fund**

\$ 824,426,553

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	ABBVIE INC	5.4% 15 Mar 2054	2,377,000	\$ 2,290,953
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	784,000	688,971
	ACCENTURE CAPITAL INC	4.5% 04 Oct 2034	1,409,000	1,339,142
	ADNOC MURBAN RSC LTD	4.25% 11 Sep 2029	4,172,000	4,028,275
	ADNOC MURBAN RSC LTD	5.125% 11 Sep 2054	1,182,000	1,064,793
	AKER BP ASA	3.75% 15 Jan 2030	2,823,000	2,621,889
	ALABAMA POWER CO	3.45% 01 Oct 2049	458,000	324,008
	ALTRIA GROUP INC	3.4% 06 May 2030	932,000	855,511
	AMEREN CORP	5.7% 01 Dec 2026	1,712,000	1,739,700
	AMERICAN ELECTRIC POWER	4.3% 01 Dec 2028	785,000	766,882
	AMERICAN ELECTRIC POWER	5.699% 15 Aug 2025	1,311,000	1,316,519
	AMERICAN EXPRESS CO	1% 16 Feb 2028	511,000	513,555
	AMERICAN EXPRESS CO	1% 26 Jul 2035	316,000	311,901
	AMERICAN EXPRESS CREDIT	5.24% 15 Apr 2031	1,841,000	1,881,320
	AMERICAN EXPRESS CREDIT	5.23% 15 Apr 2029	4,111,000	4,175,278
	AMERICAN HONDA FINANCE	4.85% 23 Oct 2031	1,614,000	1,578,976
	AMERICREDIT AUTOMOBILE	0.76% 18 Aug 2026	23,000	22,959
	AMGEN INC	5.6% 02 Mar 2043	292,000	284,037
	ANALOG DEVICES INC	5.3% 01 Apr 2054	405,000	384,750
	ANGLO AMERICAN CAPITAL	5.75% 05 Apr 2034	1,853,000	1,863,729
	ANTERO RESOURCES CORP	5.375% 01 Mar 2030	1,265,000	1,222,509
	APACHE CORP	5.1% 01 Sep 2040	2,228,000	1,935,620
	ARCELORMITTAL SA	6.35% 17 Jun 2054	700,000	691,950
	AT+T INC	3.5% 15 Sep 2053	2,459,000	1,658,300
	AT+T INC	2.55% 01 Dec 2033	1,731,000	1,393,265
	ATHENE HOLDING LTD	6.25% 01 Apr 2054	1,062,000	1,066,152
	ATLX TRUST	1% 25 Apr 2064	1,091,843	1,041,561
	ATLX TRUST	1% 25 Apr 2063	1,181,631	1,130,179
	BANK GOSPODARSTWA KRAJOW	6.25% 09 Jul 2054	155,000	151,737
	BANK OF AMERICA CORP	1% 23 Apr 2040	1,187,000	1,007,170
	BANK OF AMERICA CORP	1% 23 Jul 2030	3,226,000	2,968,920
	BANK OF AMERICA CREDIT CARD TR	4.93% 15 May 2029	1,891,000	1,909,237
	BAT CAPITAL CORP	4.54% 15 Aug 2047	533,000	421,992
	BAT CAPITAL CORP	4.758% 06 Sep 2049	615,000	497,566
	BENCHMARK MORTGAGE TRUST	2.289% 15 Mar 2053	343,000	294,286
	BLUE OWL FINANCE LLC	6.25% 18 Apr 2034	1,375,000	1,411,754

BMO MORTGAGE TRUST	5.759%	15 Jul 2057	1,366,093	1,412,682
BMW VEHICLE LEASE TRUST	4.21%	25 Feb 2028	899,000	889,488
BOEING CO	5.805%	01 May 2050	136,000	126,231
BOEING CO	3.25%	01 Feb 2028	864,000	813,370
BOEING CO/THE	6.298%	01 May 2029	1,075,000	1,114,657
BOEING CO/THE	6.858%	01 May 2054	1,277,000	1,357,374
BP CAP MARKETS AMERICA	5.227%	17 Nov 2034	1,863,000	1,834,030
BROADCOM INC	4.15%	15 Feb 2028	724,000	711,714
BX TRUST	1%	13 Nov 2046	1,021,000	1,008,392
CALIFORNIA ST	7.3%	01 Oct 2039	650,000	743,972
CANADIAN NATL RESOURCES	3.9%	01 Feb 2025	1,359,000	1,357,315
CANADIAN NATL RESOURCES	5%	15 Dec 2029	1,970,000	1,950,832
CANADIAN NATL RESOURCES	5.4%	15 Dec 2034	1,101,000	1,072,495
CAPITAL ONE MULTI ASSET EXECUT	4.42%	15 May 2028	1,905,000	1,904,701
CAPITAL ONE PRIME AUTO RECEIVA	5.82%	15 Jun 2028	547,000	556,799
CARMAX AUTO OWNER TRUST	4.67%	15 Dec 2027	1,451,000	1,453,548
CARMAX AUTO OWNER TRUST	4.6%	15 Oct 2029	456,000	455,774
CARMAX AUTO OWNER TRUST	1.47%	15 Dec 2026	605,462	598,056
CARMAX AUTO OWNER TRUST	0.56%	15 Sep 2026	203,846	201,391
CARMAX AUTO OWNER TRUST	4.94%	15 Aug 2029	1,779,000	1,789,014
CARMAX AUTO OWNER TRUST	4.89%	16 Jul 2029	2,150,000	2,159,432
CARVANA AUTO RECEIVABLES	4.62%	10 Feb 2028	973,000	973,752
CARVANA AUTO RECEIVABLES	4.64%	10 Jan 2030	928,000	926,099
CARVANA AUTO RECEIVABLES	1.03%	10 Jun 2027	813,000	785,317
CENTERPOINT ENERGY INC	5.4%	01 Jun 2029	891,000	901,006
CHARTER COMM OPT LLC/CAP	5.75%	01 Apr 2048	198,000	169,575
CHARTER COMM OPT LLC/CAP	3.9%	01 Jun 2052	500,000	321,865
CHARTER COMM OPT LLC/CAP	5.25%	01 Apr 2053	333,000	268,155
CHASE AUTO OWNER TRUST	4.18%	27 Aug 2029	444,446	439,718
CHASE ISSUANCE TRUST	5.08%	15 Sep 2030	652,000	662,340
CHILE ELECTRICITY LUX	5.58%	20 Oct 2035	1,061,000	1,030,793
CITIGROUP COMMERCIAL	1%	10 Dec 2049	460,000	442,459
CK HUTCHISON INTL 24 II	4.375%	13 Mar 2030	1,153,000	1,118,433
CK HUTCHISON INTNTL 21	3.125%	15 Apr 2041	215,000	159,132
CODELCO INC	3.625%	01 Aug 2027	1,155,000	1,106,594
COLUMBIA UNIVERSITY	4.355%	01 Oct 2035	1,513,000	1,427,758
COMCAST CORP	5.65%	01 Jun 2054	742,000	716,690
COMISION FEDERAL DE ELEC	6.45%	24 Jan 2035	844,000	796,331
CON EDISON CO OF NY INC	5.5%	15 Mar 2055	859,000	827,595
CONOCOPHILLIPS COMPANY	5%	15 Jan 2035	2,436,000	2,366,233
CONSTELLATION EN GEN LLC	5.6%	15 Jun 2042	334,000	322,651
COOPERAT RABOBANK UA/NY	4.494%	17 Oct 2029	602,000	590,147
COREBRIDGE GLOB FUNDING	4.65%	20 Aug 2027	553,000	550,257
CVS HEALTH CORP	5.875%	01 Jun 2053	332,000	304,481
CVS HEALTH CORP	6%	01 Jun 2044	624,000	589,611
DANSKE BANK A/S	1%	01 Mar 2030	3,061,000	3,104,283

DANSKE BANK A/S	1% 02 Oct 2030	1,388,000	1,345,999
DIAMONDBACK ENERGY INC	5.9% 18 Apr 2064	1,330,000	1,246,090
DISCOVER CARD EXECUTION NOTE T	4.93% 15 Jun 2028	2,348,000	2,364,167
DPL INC	4.35% 15 Apr 2029	396,000	368,787
DPL INC	4.125% 01 Jul 2025	1,450,000	1,432,992
DT AUTO OWNER TRUST	6.29% 16 Aug 2027	328,316	329,573
DUKE ENERGY CORP	2.65% 01 Sep 2026	1,292,000	1,250,501
DUKE ENERGY FLORIDA LLC	6.2% 15 Nov 2053	1,857,000	1,957,222
ELEVANCE HEALTH INC	5.7% 15 Feb 2055	1,813,000	1,748,856
ENBRIDGE INC	3.7% 15 Jul 2027	1,829,000	1,784,354
ENBRIDGE INC	5.25% 05 Apr 2027	643,000	650,118
ENEL FINANCE AMERICA LLC	2.875% 12 Jul 2041	454,000	307,022
ENEL FINANCE INTL NV	3.625% 25 May 2027	1,404,000	1,361,501
ENEL FINANCE INTL NV	3.5% 06 Apr 2028	552,000	525,697
ENEL FINANCE INTL NV	7.75% 14 Oct 2052	486,000	572,892
ENEL FINANCE INTL NV	5.125% 26 Jun 2029	5,360,000	5,348,905
ENERGY TRANSFER LP	5.95% 15 May 2054	1,192,000	1,149,624
ENERGY TRANSFER LP	6.05% 01 Sep 2054	1,079,000	1,056,438
ENERGY TRANSFER LP	3.9% 15 Jul 2026	1,077,000	1,062,934
ENI SPA	5.95% 15 May 2054	657,000	632,875
EQUITABLE FINANCIAL LIFE	4.875% 19 Nov 2027	1,747,000	1,748,817
EVERSOURCE ENERGY	4.75% 15 May 2026	912,000	910,741
EVERSOURCE ENERGY	5.95% 01 Feb 2029	2,569,000	2,646,609
FANNIE MAE	4% 25 Apr 2041	78,512	78,157
FANNIE MAE	2% 25 Dec 2043	350,653	323,613
FANNIE MAE	2% 25 Jun 2046	942,007	807,918
FANNIE MAE	2% 25 Jun 2041	853,758	758,909
FED HM LN PC POOL G67710	3.5% 01 Mar 2048	1,958,626	1,764,221
FED HM LN PC POOL QA7075	3% 01 Feb 2050	658,307	570,019
FED HM LN PC POOL QC5978	2.5% 01 Aug 2051	1,835,720	1,511,357
FED HM LN PC POOL QD3216	2.5% 01 Dec 2051	772,214	634,811
FED HM LN PC POOL QD6543	2.5% 01 Feb 2052	1,554,475	1,277,399
FED HM LN PC POOL QH3942	6.5% 01 Oct 2053	987,302	1,016,557
FED HM LN PC POOL QJ4522	6% 01 Sep 2054	819,152	826,052
FED HM LN PC POOL QN6718	2% 01 Jun 2036	277,104	245,726
FED HM LN PC POOL RA2457	3% 01 Apr 2050	253,831	219,755
FED HM LN PC POOL RA5257	2% 01 May 2051	2,513,392	1,970,797
FED HM LN PC POOL RA5286	2.5% 01 May 2051	1,813,944	1,479,768
FED HM LN PC POOL RA5478	2.5% 01 Jul 2051	1,530,174	1,263,821
FED HM LN PC POOL RA5680	2% 01 Aug 2051	166,258	130,160
FED HM LN PC POOL RA6333	2% 01 Nov 2051	3,364,896	2,631,168
FED HM LN PC POOL RA6509	2% 01 Dec 2051	1,076,652	847,657
FED HM LN PC POOL RA7402	3.5% 01 May 2052	1,618,567	1,440,754
FED HM LN PC POOL RA7485	4% 01 Jun 2052	3,071,463	2,822,896
FED HM LN PC POOL RA7921	4% 01 Sep 2052	50,652	46,530
FED HM LN PC POOL RA9306	6% 01 Jun 2053	1,962,147	1,973,040

FED HM LN PC POOL RA9307	5.5% 01 Jun 2053	1,845,297	1,823,756
FED HM LN PC POOL RC1914	2% 01 Jun 2036	427,273	379,314
FED HM LN PC POOL RC2401	2% 01 Jan 2037	107,975	95,839
FED HM LN PC POOL RJ1752	4.5% 01 May 2054	934,527	882,802
FED HM LN PC POOL RJ1757	5% 01 Jun 2054	902,672	876,481
FED HM LN PC POOL RJ1758	5% 01 Jun 2054	954,725	925,929
FED HM LN PC POOL SB0760	2.5% 01 Dec 2035	417,585	382,626
FED HM LN PC POOL SB0816	1.5% 01 Jun 2037	646,510	555,059
FED HM LN PC POOL SB0821	3% 01 May 2037	120,444	113,251
FED HM LN PC POOL SB0880	3% 01 May 2037	287,061	270,258
FED HM LN PC POOL SB8503	2% 01 Aug 2035	1,105,094	988,410
FED HM LN PC POOL SD0651	3% 01 Sep 2050	1,924,242	1,666,177
FED HM LN PC POOL SD0748	2.5% 01 Nov 2051	2,384,605	1,975,174
FED HM LN PC POOL SD0895	2% 01 Feb 2052	4,277,449	3,366,344
FED HM LN PC POOL SD0922	2.5% 01 Mar 2052	376,953	310,637
FED HM LN PC POOL SD1068	3.5% 01 Jan 2051	2,586,394	2,325,424
FED HM LN PC POOL SD1143	4.5% 01 Sep 2050	1,026,982	980,491
FED HM LN PC POOL SD3812	2.5% 01 Feb 2051	232,215	190,987
FED HM LN PC POOL SD6338	6.5% 01 Aug 2054	2,176,229	2,231,529
FED HM LN PC POOL SD7501	4% 01 Jul 2049	2,090,579	1,938,953
FED HM LN PC POOL SD7554	2.5% 01 Apr 2052	1,740,149	1,439,752
FED HM LN PC POOL SD7574	6% 01 Sep 2054	2,534,182	2,575,770
FED HM LN PC POOL SD8089	2.5% 01 Jul 2050	131,063	107,834
FED HM LN PC POOL SD8090	2% 01 Sep 2050	1,632,479	1,281,405
FED HM LN PC POOL SD8106	2% 01 Nov 2050	2,524,564	1,980,075
FED HM LN PC POOL SD8114	2.5% 01 Dec 2050	652,535	535,871
FED HM LN PC POOL SD8121	2% 01 Jan 2051	529,523	414,989
FED HM LN PC POOL SD8128	2% 01 Feb 2051	450,058	352,572
FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	170,913	140,236
FED HM LN PC POOL SD8166	2% 01 Sep 2051	543,175	424,294
FED HM LN PC POOL SD8194	2.5% 01 Feb 2052	1,098,665	898,058
FED HM LN PC POOL SD8237	4% 01 Aug 2052	544,385	498,264
FED HM LN PC POOL SD8300	5.5% 01 Feb 2053	3,135,230	3,103,159
FED HM LN PC POOL SE9060	2% 01 Feb 2052	1,772,798	1,339,998
FED HM LN PC POOL ZS4577	3.5% 01 Aug 2044	1,140,048	1,031,135
FHLMC MULTIFAMILY STRUCTURED	3.505% 25 Mar 2029	1,010,000	965,399
FHLMC MULTIFAMILY STRUCTURED	1% 25 Jul 2033	1,409,023	1,366,176
FHLMC MULTIFAMILY STRUCTURED	1% 25 Oct 2033	2,801,783	2,791,952
FHLMC MULTIFAMILY STRUCTURED	5% 25 May 2034	3,298,834	3,307,132
FHLMC MULTIFAMILY STRUCTURED	4.456% 25 Aug 2031	1,353,952	1,323,534
FHLMC MULTIFAMILY STRUCTURED	4.76% 25 Oct 2034	1,210,864	1,191,363
FIRSTENERGY CORP	3.4% 01 Mar 2050	356,000	241,101
FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	422,000	404,424
FIRSTENERGY TRANSMISSION	2.866% 15 Sep 2028	491,000	454,592
FLAGSHIP CREDIT AUTO TRUST	5.38% 15 Dec 2026	96,361	96,410
FNMA POOL BF0148	4.5% 01 Apr 2056	1,841,128	1,744,858

FNMA POOL BF0606	5% 01 Mar 2062	1,106,989	1,088,848
FNMA POOL BF0660	3.5% 01 Feb 2062	883,209	783,571
FNMA POOL BF0695	3.5% 01 Dec 2062	2,272,568	1,996,511
FNMA POOL BF0707	3.5% 01 Aug 2052	2,439,630	2,191,353
FNMA POOL BF0724	4% 01 Jun 2052	1,428,330	1,330,860
FNMA POOL BF0729	3% 01 Nov 2051	930,715	806,624
FNMA POOL BF0755	3.5% 01 Jan 2058	2,062,360	1,844,571
FNMA POOL BF0766	4% 01 Sep 2063	840,652	765,154
FNMA POOL BP4938	3% 01 May 2050	417,215	360,947
FNMA POOL BP6618	2.5% 01 Aug 2050	1,294,046	1,063,892
FNMA POOL BQ1844	2.5% 01 Sep 2050	1,895,306	1,546,803
FNMA POOL BT8460	2.5% 01 Sep 2051	1,756,633	1,407,333
FNMA POOL BV9931	4% 01 Jun 2052	2,918,136	2,671,813
FNMA POOL BW9898	4.5% 01 Oct 2052	2,019,886	1,909,136
FNMA POOL CA3809	3% 01 Jul 2049	486,323	421,101
FNMA POOL CA4263	3% 01 Oct 2034	415,731	391,386
FNMA POOL CA4536	3% 01 Nov 2049	100,131	86,531
FNMA POOL CA5220	3% 01 Feb 2050	1,318,028	1,121,728
FNMA POOL CA7144	2.5% 01 Sep 2035	2,144,834	1,963,957
FNMA POOL CA7497	2.5% 01 Oct 2035	2,088,607	1,911,830
FNMA POOL CA8793	2% 01 Feb 2036	255,253	227,440
FNMA POOL CA9306	3% 01 Feb 2051	1,381,664	1,173,652
FNMA POOL CB0262	2% 01 Apr 2036	290,767	258,220
FNMA POOL CB0478	2% 01 May 2036	1,609,968	1,430,976
FNMA POOL CB1146	3% 01 Jul 2051	288,852	247,808
FNMA POOL CB1279	2.5% 01 Aug 2051	245,085	201,542
FNMA POOL CB1382	2.5% 01 Aug 2051	2,159,944	1,783,969
FNMA POOL CB1469	2% 01 Aug 2036	632,729	562,188
FNMA POOL CB1856	2% 01 Oct 2051	239,363	187,317
FNMA POOL CB2244	2.5% 01 Nov 2036	1,238,484	1,128,410
FNMA POOL CB2275	2.5% 01 Dec 2051	1,533,018	1,260,717
FNMA POOL CB2610	2% 01 Jan 2052	3,575,346	2,802,023
FNMA POOL CB2751	2.5% 01 Feb 2052	236,971	193,802
FNMA POOL CB2802	2% 01 Feb 2052	1,682,895	1,318,374
FNMA POOL CB2835	2% 01 Feb 2052	2,380,298	1,889,906
FNMA POOL CB2969	2% 01 Mar 2037	755,718	672,284
FNMA POOL CB3050	2.5% 01 Mar 2052	2,806,342	2,289,940
FNMA POOL CB3760	3.5% 01 May 2052	1,664,832	1,481,936
FNMA POOL CB3768	3.5% 01 Jun 2052	2,301,082	2,048,289
FNMA POOL CB5632	4.5% 01 Jan 2053	602,844	567,864
FNMA POOL CB5769	5% 01 Feb 2053	1,824,372	1,765,437
FNMA POOL CB5774	5.5% 01 Feb 2053	1,797,807	1,779,417
FNMA POOL CB5902	5.5% 01 Mar 2053	2,066,818	2,047,193
FNMA POOL CB5986	5% 01 Mar 2053	3,657,641	3,539,483
FNMA POOL CB9143	5.5% 01 Sep 2054	1,028,663	1,018,277
FNMA POOL CB9180	7% 01 Sep 2054	1,782,429	1,855,042

FNMA POOL DB6813	6%	01 Jun 2054	593,808	597,230
FNMA POOL FM1205	1%	01 Jul 2049	181,919	157,522
FNMA POOL FM1325	1%	01 Aug 2034	408,866	384,922
FNMA POOL FM1873	1%	01 Nov 2049	3,716,511	3,211,711
FNMA POOL FM2419	1%	01 Feb 2050	184,374	156,915
FNMA POOL FM3755	1%	01 Sep 2035	103,076	91,812
FNMA POOL FM3884	1%	01 Jul 2050	2,257,011	1,956,093
FNMA POOL FM3951	1%	01 Jul 2050	189,682	164,451
FNMA POOL FM4376	1%	01 Oct 2035	105,861	99,539
FNMA POOL FM4443	1%	01 Sep 2050	288,247	249,906
FNMA POOL FM4719	1%	01 Nov 2050	1,294,708	1,119,693
FNMA POOL FM6128	1%	01 Feb 2051	1,128,111	920,436
FNMA POOL FM8104	1%	01 Jul 2051	1,453,694	1,234,838
FNMA POOL FM9167	1%	01 Oct 2051	38,104	30,011
FNMA POOL FM9740	1%	01 May 2036	123,118	115,912
FNMA POOL FP0013	1%	01 Jun 2048	1,287,917	1,194,434
FNMA POOL FP0105	1%	01 Jun 2051	3,614,951	2,963,860
FNMA POOL FS0007	1%	01 Aug 2050	1,820,638	1,550,967
FNMA POOL FS0610	1%	01 Feb 2037	2,535,210	2,247,927
FNMA POOL FS1977	1%	01 Nov 2051	1,888,523	1,474,608
FNMA POOL FS2037	1%	01 May 2037	1,388,865	1,192,405
FNMA POOL FS2040	1%	01 Feb 2052	1,711,489	1,335,312
FNMA POOL FS2041	1%	01 Aug 2051	2,471,385	1,932,316
FNMA POOL FS2500	1%	01 Mar 2037	825,686	776,371
FNMA POOL FS2743	1%	01 Jul 2036	1,256,262	1,149,833
FNMA POOL FS3885	1%	01 Nov 2051	1,347,095	1,144,287
FNMA POOL FS4110	1%	01 Mar 2052	556,963	456,302
FNMA POOL FS5258	1%	01 Dec 2052	824,199	760,116
FNMA POOL FS5846	1%	01 Sep 2052	299,707	245,448
FNMA POOL FS6185	1%	01 Mar 2037	410,151	363,674
FNMA POOL FS8995	1%	01 Jul 2054	3,179,732	3,206,519
FNMA POOL FS9173	1%	01 Mar 2052	216,759	170,858
FNMA POOL MA3238	3.5%	01 Jan 2048	37,599	33,805
FNMA POOL MA3416	4.5%	01 Jul 2048	628,371	599,925
FNMA POOL MA4047	2%	01 Jun 2050	1,049,244	824,575
FNMA POOL MA4119	2%	01 Sep 2050	110,951	87,091
FNMA POOL MA4158	2%	01 Oct 2050	293,849	230,564
FNMA POOL MA4182	2%	01 Nov 2050	265,356	208,125
FNMA POOL MA4208	2%	01 Dec 2050	2,629,089	2,061,240
FNMA POOL MA4209	1.5%	01 Dec 2050	1,705,212	1,262,248
FNMA POOL MA4210	2.5%	01 Dec 2050	127,695	104,865
FNMA POOL MA4237	2%	01 Jan 2051	4,209,125	3,288,749
FNMA POOL MA4254	1.5%	01 Feb 2051	5,176,345	3,838,529
FNMA POOL MA4255	2%	01 Feb 2051	1,095,454	858,170
FNMA POOL MA4356	2.5%	01 Jun 2051	2,988,880	2,450,551
FNMA POOL MA4364	2%	01 Jun 2041	1,727,939	1,442,774

FNMA POOL MA4402	1.5%	01 Aug 2036	1,640,731	1,415,055
FNMA POOL MA4413	2%	01 Sep 2051	3,106,367	2,426,496
FNMA POOL MA4417	1.5%	01 Sep 2036	221,023	190,571
FNMA POOL MA4437	2%	01 Oct 2051	434,553	339,775
FNMA POOL MA4446	2%	01 Oct 2041	107,157	89,313
FNMA POOL MA4465	2%	01 Nov 2051	2,406,176	1,881,047
FNMA POOL MA4469	1.5%	01 Nov 2036	847,449	730,297
FNMA POOL MA4578	2.5%	01 Apr 2052	2,693,570	2,195,723
FNMA POOL MA4586	2%	01 Apr 2042	1,510,718	1,254,374
FNMA POOL MA4587	2.5%	01 Apr 2042	1,305,525	1,118,969
FNMA POOL MA4701	4.5%	01 Aug 2052	2,316,713	2,183,253
FNMA TBA 15 YR 2	2%	15 Jan 2040	370,000	326,868
FNMA TBA 15 YR 3	3%	16 Jan 2040	445,000	414,291
FNMA TBA 30 YR 2	2%	15 Jan 2055	4,065,000	3,160,448
FNMA TBA 30 YR 2.5	2.5%	15 Jan 2055	2,190,000	1,782,588
FNMA TBA 30 YR 3	3%	14 Jan 2055	5,505,000	4,673,448
FNMA TBA 30 YR 3.5	3.5%	14 Jan 2055	1,340,000	1,185,077
FNMA TBA 30 YR 4	4%	14 Jan 2055	3,315,000	3,029,184
FNMA TBA 30 YR 4.5	4.5%	15 Jan 2055	2,500,000	2,351,095
FNMA TBA 30 YR 5	5%	15 Jan 2055	7,325,000	7,067,167
FNMA TBA 30 YR 5.5	5.5%	15 Jan 2055	8,210,000	8,104,124
FNMA TBA 30 YR 6	6%	15 Jan 2055	4,090,000	4,110,777
FNMA TBA 30 YR 6.5	6.5%	15 Jan 2055	3,340,000	3,411,409
FNMA TBA 30 YR 7	7%	15 Jan 2055	790,000	819,349
FORD CREDIT AUTO LEASE TRUST	4.99%	15 Dec 2027	3,321,000	3,342,903
FORD CREDIT AUTO OWNER TRUST	4.65%	15 Feb 2028	548,000	548,805
FORD CREDIT AUTO OWNER TRUST	5.23%	15 May 2028	315,000	317,583
FORD CREDIT AUTO OWNER TRUST	1.29%	15 Jun 2026	215,804	214,253
FORD CREDIT AUTO OWNER TRUST	4.07%	15 Jul 2029	891,000	882,181
FORD CREDIT AUTO OWNER TRUST	4.11%	15 Jul 2030	119,000	116,842
FORD CREDIT AUTO OWNER TRUST	4.61%	15 Aug 2029	886,000	885,794
FORD CREDIT AUTO OWNER TRUST/F	1%	15 Aug 2036	1,876,000	1,882,013
FREDDIE MAC	2%	25 Feb 2052	1,835,091	1,546,255
FREDDIE MAC	3.5%	25 Jan 2051	1,244,308	1,164,054
FREDDIE MAC	3.5%	25 Sep 2044	3,373,456	3,185,882
FREDDIE MAC	4%	25 Nov 2051	1,769,044	1,697,637
FREEPORT INDONESIA PT	5.315%	14 Apr 2032	985,000	959,794
GA GLOBAL FUNDING TRUST	4.4%	23 Sep 2027	1,386,000	1,364,656
GA GLOBAL FUNDING TRUST	5.2%	09 Dec 2031	1,713,000	1,673,464
GENERAL MOTORS	5.13%	15 Mar 2029	1,244,000	1,256,934
GENERAL MOTORS	5.06%	15 Mar 2031	2,669,000	2,691,966
GENERAL MOTORS	4.68%	15 Nov 2028	1,496,000	1,497,523
GENERAL MOTORS	4.73%	15 Nov 2029	1,610,000	1,609,011
GENERAL MOTORS CO	5%	01 Apr 2035	1,427,000	1,334,744
GEORGIA POWER CO	4.3%	15 Mar 2042	1,753,000	1,493,153
GEORGIA POWER CO	4.55%	15 Mar 2030	645,000	635,028

GLENCORE FUNDING LLC	6.375% 06 Oct 2030	711,000	746,195
GLENCORE FUNDING LLC	5.338% 04 Apr 2027	2,715,000	2,739,136
GM FINANCIAL AUTOMOBILE	4.22% 20 Oct 2028	305,000	302,510
GM FINANCIAL SECURITIZED TERM	4.4% 16 Aug 2029	1,524,000	1,519,486
GM FINANCIAL SECURITIZED TERM	4.44% 16 Apr 2030	1,179,000	1,169,581
GNMA II POOL 785043	3% 20 Apr 2049	108,367	94,938
GNMA II POOL MA2962	4% 20 Jul 2045	332,342	312,241
GNMA II POOL MA3035	4% 20 Aug 2045	984,810	924,940
GNMA II POOL MA3521	3.5% 20 Mar 2046	1,532,762	1,392,211
GNMA II POOL MA3597	3.5% 20 Apr 2046	780,611	706,482
GNMA II POOL MA3663	3.5% 20 May 2046	142,593	129,052
GNMA II POOL MA4069	3.5% 20 Nov 2046	43,444	39,318
GNMA II POOL MA4196	3.5% 20 Jan 2047	510,608	462,119
GNMA II POOL MA4262	3.5% 20 Feb 2047	737,347	667,326
GNMA II POOL MA4382	3.5% 20 Apr 2047	270,281	244,122
GNMA II POOL MA4451	3.5% 20 May 2047	713,930	646,005
GNMA II POOL MA4511	4% 20 Jun 2047	1,009,839	942,905
GNMA II POOL MA4586	3.5% 20 Jul 2047	424,042	383,655
GNMA II POOL MA4587	4% 20 Jul 2047	596,601	556,233
GNMA II POOL MA4652	3.5% 20 Aug 2047	116,858	105,548
GNMA II POOL MA4720	4% 20 Sep 2047	96,528	89,997
GNMA II POOL MA4777	3% 20 Oct 2047	58,355	51,123
GNMA II POOL MA4837	3.5% 20 Nov 2047	487,011	439,875
GNMA II POOL MA4963	4% 20 Jan 2048	254,856	237,514
GNMA II POOL MA5020	4% 20 Feb 2048	15,416	14,367
GNMA II POOL MA5136	3.5% 20 Apr 2048	718,905	649,325
GNMA II POOL MA6038	3% 20 Jul 2049	241,874	211,385
GNMA II POOL MA6218	3% 20 Oct 2049	1,153,931	1,007,870
GNMA II POOL MA6283	3% 20 Nov 2049	1,668,856	1,455,243
GNMA II POOL MA6409	3% 20 Jan 2050	1,370,759	1,194,921
GNMA II POOL MA6921	2% 20 Oct 2050	1,528,838	1,191,971
GNMA II POOL MA7052	2.5% 20 Dec 2050	850,451	711,290
GNMA II POOL MA7136	2.5% 20 Jan 2051	193,743	161,981
GNMA II POOL MA7193	2.5% 20 Feb 2051	3,020,019	2,525,831
GNMA II POOL MA7368	3% 20 May 2051	1,065,716	925,716
GNMA II POOL MA7473	3% 20 Jul 2051	768,826	667,590
GNMA II POOL MA7535	3% 20 Aug 2051	1,689,022	1,466,356
GNMA II POOL MA7589	2.5% 20 Sep 2051	2,626,590	2,193,937
GNMA II POOL MA7590	3% 20 Sep 2051	1,578,895	1,370,504
GNMA II POOL MA7648	2% 20 Oct 2051	2,841,193	2,273,905
GNMA II POOL MA7650	3% 20 Oct 2051	529,860	459,844
GNMA II POOL MA7704	2% 20 Nov 2051	3,108,030	2,487,223
GNMA II POOL MA7705	2.5% 20 Nov 2051	3,921,725	3,274,523
GNMA II POOL MA7766	2% 20 Dec 2051	1,461,060	1,169,111
GNMA II POOL MA7767	2.5% 20 Dec 2051	2,046,980	1,709,167
GNMA II POOL MA7826	2% 20 Jan 2052	2,839,127	2,271,592
GNMA II POOL MA8426	4% 20 Nov 2052	811,480	748,819

GNMA II POOL MA8568	4.5%	20 Jan 2053	3,372,151	3,198,524
GNMA II POOL MA8877	4.5%	20 May 2053	590,890	559,732
GNMA II TBA 30 YR 2	2%	15 Jan 2055	670,000	535,319
GNMA II TBA 30 YR 2.5	2.5%	15 Jan 2055	725,000	604,675
GNMA II TBA 30 YR 3	3%	15 Jan 2055	380,000	329,177
GNMA II TBA 30 YR 3.5	3.5%	15 Jan 2055	1,010,000	902,109
GNMA II TBA 30 YR 4	4%	15 Jan 2055	885,000	814,528
GNMA II TBA 30 YR 4.5	4.5%	21 Jan 2055	665,000	628,650
GNMA II TBA 30 YR 5	5%	15 Jan 2055	2,065,000	2,004,648
GNMA II TBA 30 YR 5.5	5.5%	15 Jan 2055	2,470,000	2,449,109
GNMA II TBA 30 YR 6	6%	15 Jan 2055	2,560,000	2,577,331
GOLDMAN SACHS BANK USA	1%	21 May 2027	2,359,000	2,376,905
GOLDMAN SACHS GROUP INC	1%	25 Apr 2030	1,398,000	1,427,512
GOLDMAN SACHS GROUP INC	1%	19 Nov 2045	1,412,000	1,364,345
GOLDMAN SACHS GROUP INC	1%	10 Sep 2027	999,000	944,594
GOVERNMENT STIF 3	GOVERNMENT STIF 3		51,581,749	51,581,749
GS MORTGAGE BACKED SECURITIES	1%	25 Jul 2061	616,071	595,848
GS MORTGAGE BACKED SECURITIES	1%	25 Sep 2061	1,004,437	966,241
HESS CORP	7.875%	01 Oct 2029	1,484,000	1,648,798
HESS CORP	4.3%	01 Apr 2027	2,070,000	2,048,886
HONDA AUTO RECEIVABLES OWNER	0.88%	21 Jan 2026	482,540	478,740
HONDA AUTO RECEIVABLES OWNER	4.35%	16 Dec 2030	826,000	819,725
HSBC HOLDINGS PLC	1%	19 Nov 2030	2,830,000	2,809,624
HUNTINGTON BANCSHARES	1%	02 Feb 2035	844,000	844,304
HUNTINGTON BANCSHARES	1%	15 Jan 2031	1,724,000	1,722,793
HYUNDAI AUTO LEASE SECURITIZAT	5.17%	15 Apr 2027	546,000	548,162
HYUNDAI AUTO RECEIVABLES	4.44%	15 Jan 2031	1,067,000	1,056,508
HYUNDAI AUTO RECEIVABLES	5.55%	17 Dec 2029	582,000	595,080
HYUNDAI AUTO RECEIVABLES	4.84%	15 Mar 2029	3,338,000	3,358,206
HYUNDAI CAPITAL AMERICA	6.1%	21 Sep 2028	2,646,000	2,721,226
HYUNDAI CAPITAL AMERICA	5.35%	19 Mar 2029	773,000	776,123
HYUNDAI CAPITAL AMERICA	4.875%	01 Nov 2027	1,535,000	1,530,195
ILLINOIS ST	5.1%	01 Jun 2033	9,731,765	9,584,494
INDO ASAHAN/MINERAL IND	6.53%	15 Nov 2028	1,416,000	1,469,369
INDO ASAHAN/MINERAL IND	4.75%	15 May 2025	2,425,000	2,418,792
INDO ASAHAN/MINERAL IND	5.45%	15 May 2030	1,046,000	1,041,084
INTEL CORP	4.9%	05 Aug 2052	603,000	474,350
INTEL CORP	5.6%	21 Feb 2054	205,000	180,008
JBS USA HOLD/FOOD/LUX CO	7.25%	15 Nov 2053	704,000	775,836
JOHNSON + JOHNSON	5.25%	01 Jun 2054	1,590,000	1,555,163
* JPMORGAN CHASE + CO	1%	24 Jul 2029	1,640,000	1,654,612
* JPMORGAN CHASE + CO	1%	22 Apr 2030	2,869,000	2,922,163
* JPMORGAN CHASE + CO	1%	22 Oct 2035	1,219,000	1,174,238
KROGER CO	5.65%	15 Sep 2064	999,000	940,678
LAD AUTO RECEIVABLES TRUST	5.23%	18 Jan 2028	1,044,000	1,049,430
LAD AUTO RECEIVABLES TRUST	4.64%	15 Nov 2027	1,094,000	1,093,799
LAD AUTO RECEIVABLES TRUST	4.52%	15 Mar 2029	830,000	825,416

LAD AUTO RECEIVABLES TRUST	4.6%	17 Dec 2029	797,000	791,100
LLOYDS BANKING GROUP PLC	1%	05 Jan 2028	1,958,000	1,974,075
M+T BANK CORPORATION	1%	16 Jan 2029	432,000	430,704
M+T BANK CORPORATION			2,030,000	1,971,638
MARATHON PETROLEUM CORP	5.125%	15 Dec 2026	1,527,000	1,537,063
MERCEDES BENZ AUTO LEASE TRUST	4.23%	15 Feb 2028	1,222,000	1,216,326
MERCEDES BENZ FIN NA	4.9%	15 Nov 2027	1,436,000	1,434,564
MERCEDES BENZ FIN NA	5.1%	15 Nov 2029	1,473,000	1,468,684
META PLATFORMS INC	5.4%	15 Aug 2054	976,000	946,076
META PLATFORMS INC	5.55%	15 Aug 2064	562,000	548,253
MICROCHIP TECHNOLOGY INC	4.9%	15 Mar 2028	1,414,000	1,411,059
MICROCHIP TECHNOLOGY INC	5.05%	15 Feb 2030	1,229,000	1,221,651
MORGAN STANLEY	1%	19 Jul 2035	3,181,000	3,132,840
MORGAN STANLEY	1%	18 Oct 2030	2,493,000	2,439,974
MORGAN STANLEY	1%	19 Nov 2055	1,260,000	1,217,173
MORGAN STANLEY BANK NA	1%	26 May 2028	2,062,000	2,088,311
MORGAN STANLEY RESIDENTIAL MORTGAGE TRUST	1%	25 Jun 2064	1,036,601	993,293
NATIONAL RURAL UTIL COOP	5.1%	06 May 2027	1,235,000	1,244,633
NATWEST GROUP PLC	1%	01 Mar 2035	772,000	776,339
NATWEST GROUP PLC	1%	15 Aug 2030	266,000	261,797
NETFLIX INC	5.375%	15 Nov 2029	2,011,000	2,047,801
NEW RESIDENTIAL MORTGAGE TRUST	1%	25 Jan 2064	2,590,988	2,407,010
NEW YORK MORTGAGE TRUST	1%	25 Feb 2068	1,320,624	1,214,920
NEW YORK NY	5.094%	01 Oct 2049	390,000	372,091
NEW YORK NY	5.114%	01 Oct 2054	270,000	255,785
NEWMONT / NEWCREST FIN	5.35%	15 Mar 2034	3,909,000	3,890,432
NEXTERA ENERGY CAPITAL	6.051%	01 Mar 2025	1,262,000	1,263,716
NEXTERA ENERGY CAPITAL	1.9%	15 Jun 2028	751,000	679,880
NEXTERA ENERGY CAPITAL	1.875%	15 Jan 2027	829,000	782,957
NEXTERA ENERGY CAPITAL	4.45%	20 Jun 2025	2,052,000	2,048,306
NISOURCE INC	5.2%	01 Jul 2029	1,975,000	1,989,161
NISSAN AUTO LEASE TRUST	5.61%	15 Nov 2027	728,000	734,006
NISSAN AUTO RECEIVABLES OWNER	4.35%	15 Sep 2031	144,000	142,618
NISSAN MOTOR CO	4.81%	17 Sep 2030	1,061,000	997,478
NMLT TRUST	1%	25 Oct 2062	429,110	379,752
NORDEA BANK ABP	4.375%	10 Sep 2029	1,816,000	1,770,273
NOVARTIS CAPITAL CORP	4.2%	18 Sep 2034	3,526,000	3,278,299
OCCIDENTAL PETROLEUM COR	7.875%	15 Sep 2031	910,000	1,008,726
OCCIDENTAL PETROLEUM COR	8.875%	15 Jul 2030	608,000	692,111
OCCIDENTAL PETROLEUM COR	6.375%	01 Sep 2028	1,647,000	1,699,737
OGLETHORPE POWER CORP	6.191%	01 Jan 2031	941,500	971,364
OGLETHORPE POWER CORP	6.2%	01 Dec 2053	1,500,000	1,537,035
ONEOK INC	5.625%	15 Jan 2028	2,654,000	2,678,762
ONEOK INC	6.5%	01 Sep 2030	3,618,000	3,786,382
ONEOK INC	4.85%	15 Jul 2026	4,799,000	4,786,523
OOREDOO INTL FINANCE	4.625%	10 Oct 2034	1,479,000	1,412,460
ORACLE CORP	2.95%	01 Apr 2030	1,220,000	1,101,050

OVINTIV INC	8.125%	15 Sep 2030	911,000	1,020,912
OVINTIV INC	6.5%	01 Feb 2038	778,000	791,475
OVINTIV INC	7.1%	15 Jul 2053	1,160,000	1,236,258
PACIFIC GAS + ELECTRIC	3.15%	01 Jan 2026	4,610,000	4,528,818
PACIFIC GAS + ELECTRIC	4.5%	01 Jul 2040	2,491,000	2,146,918
PARAMOUNT GLOBAL	5.85%	01 Sep 2043	296,000	255,463
PFIZER INVESTMENT ENTER	5.11%	19 May 2043	537,000	504,028
PFIZER INVESTMENT ENTER	5.3%	19 May 2053	1,802,000	1,690,745
PORSCHE INNOVATIVE LEASE	4.35%	20 Oct 2027	1,098,000	1,094,526
PPL CAPITAL FUNDING INC	5.25%	01 Sep 2034	1,946,000	1,914,981
PRINCIPAL LFE GLB FND II	4.95%	27 Nov 2029	704,000	700,902
PRP ADVISORS, LLC	1%	25 Nov 2053	631,680	616,877
PRP ADVISORS, LLC	1%	25 Dec 2064	646,621	627,986
PRP ADVISORS, LLC	1%	25 Mar 2054	1,254,446	1,211,901
REPUBLIC OF PANAMA	4.5%	19 Jan 2063	1,188,000	696,988
ROYAL BANK OF CANADA	1%	18 Oct 2030	3,878,000	3,795,243
RWE FINANCE US LLC	5.875%	16 Apr 2034	2,859,000	2,866,090
RWE FINANCE US LLC	6.25%	16 Apr 2054	439,000	432,854
SANTANDER DRIVE AUTO RECEIVABL	5.63%	16 Jan 2029	1,901,000	1,923,339
SANTANDER DRIVE AUTO	4.88%	15 Sep 2027	1,589,000	1,591,803
SANTANDER DRIVE AUTO	4.62%	15 Nov 2028	661,000	660,206
SANTANDER DRIVE AUTO	5.73%	17 Apr 2028	1,898,000	1,910,301
SAUDI ARABIAN OIL CO	5.75%	17 Jul 2054	593,000	553,892
SBNA AUTO LEASE TRUST	4.94%	20 Nov 2026	831,847	832,920
SBNA AUTO LEASE TRUST	4.56%	22 Feb 2028	931,000	930,052
SBNA AUTO LEASE TRUST	5.56%	22 Nov 2027	996,000	1,007,445
SBNA AUTO LEASE TRUST	5.55%	20 Dec 2028	921,000	934,956
SEMPRA	6%	15 Oct 2039	496,000	505,285
SFS AUTO RECEIVABLES SECURITIZ	5.33%	20 Nov 2029	1,014,000	1,024,524
SFS AUTO RECEIVABLES SECURITIZ	4.55%	20 Jun 2030	1,253,000	1,251,013
SMURFIT WESTROCK FIN	5.418%	15 Jan 2035	2,002,000	1,987,492
SOUTH BOW USA INFRA HLDS	5.026%	01 Oct 2029	1,502,000	1,474,664
SOUTH BOW USA INFRA HLDS	6.176%	01 Oct 2054	1,018,000	983,907
SOUTHERN CAL EDISON	4%	01 Apr 2047	1,409,000	1,085,141
SOUTHERN CAL EDISON	1.2%	01 Feb 2026	2,585,000	2,490,027
SOUTHERN CAL EDISON	4.9%	01 Jun 2026	1,290,000	1,292,890
SOUTHERN CAL EDISON	4.875%	01 Feb 2027	1,392,000	1,396,468
SOUTHERN CALIF GAS CO	5.05%	01 Sep 2034	1,417,000	1,395,037
SOUTHERN CO	3.25%	01 Jul 2026	1,452,000	1,422,365
SPRINT CAPITAL CORP	6.875%	15 Nov 2028	1,538,000	1,631,510
STANDARD CHARTERED PLC	1%	14 May 2028	1,375,000	1,390,771
SUMITOMO MITSUI FINL GRP	5.836%	09 Jul 2044	847,000	851,481
SWAP JP MORGAN COC	SWAP CASH COLLATERAL		269,000	269,000
SWAP MORGAN STANLEY COC	USD		560,000	560,000
TRUST	4.93%	15 Jul 2030	3,861,000	3,884,733
T MOBILE USA INC	4.5%	15 Apr 2050	317,000	260,273
T MOBILE USA INC	4.85%	15 Jan 2029	584,000	580,601

TESLA ELECTRIC VEHICLE TRUST	5.38%	20 Feb 2029	1,332,000	1,348,587
TEXAS NATURAL GAS SECURITIZTN	5.102%	01 Apr 2035	3,330,372	3,347,736
TEXAS NATURAL GAS SECURITIZTN	5.169%	01 Apr 2041	1,818,000	1,803,268
TOYOTA LEASE OWNER TRUST	1.02%	15 Mar 2027	2,347,000	2,284,862
TOYOTA LEASE OWNER TRUST	4.21%	20 Sep 2027	2,253,000	2,240,682
TOYOTA LEASE OWNER TRUST	5.26%	20 Jun 2028	981,000	991,439
TRUIST FINANCIAL CORP	1%	24 Jan 2030	1,939,000	1,952,806
UNITED MEXICAN STATES	6.338%	04 May 2053	547,000	486,163
UNITED PARCEL SERVICE	5.5%	22 May 2054	1,177,000	1,149,270
UNITEDHEALTH GROUP INC	5.625%	15 Jul 2054	3,221,000	3,126,431
US BANCORP	1%	23 Jan 2035	1,830,000	1,846,067
US DOLLAR	CURRENCY		100,000	100,000
US TREASURY N/B	2.25%	15 May 2041	7,000,000	4,972,188
US TREASURY N/B	2%	15 Aug 2051	3,130,000	1,791,436
US TREASURY N/B	1.75%	15 Aug 2041	17,984,000	11,655,880
US TREASURY N/B	2%	15 Nov 2041	3,794,000	2,550,279
US TREASURY N/B	2.375%	15 Feb 2042	7,785,000	5,546,813
US TREASURY N/B	3.25%	15 May 2042	5,135,000	4,180,211
US TREASURY N/B	3%	15 Aug 2052	2,500,000	1,796,875
US TREASURY N/B	3.375%	15 Aug 2042	4,526,000	3,738,900
US TREASURY N/B	4%	15 Nov 2042	293,000	263,883
US TREASURY N/B	3.625%	15 Feb 2053	6,636,000	5,401,082
US TREASURY N/B	3.875%	15 Feb 2043	1,779,000	1,571,635
US TREASURY N/B	3.625%	15 May 2053	4,854,000	3,953,735
US TREASURY N/B	3.875%	15 May 2043	3,382,000	2,980,916
US TREASURY N/B	4.125%	15 Aug 2053	5,211,000	4,650,003
US TREASURY N/B	4.375%	15 Aug 2043	3,042,000	2,865,659
US TREASURY N/B	4.75%	15 Nov 2053	4,914,000	4,869,467
US TREASURY N/B	4.75%	15 Nov 2043	4,151,000	4,103,004
US TREASURY N/B	4.25%	15 Feb 2054	5,076,000	4,638,988
US TREASURY N/B	4.5%	15 Feb 2044	5,214,000	4,982,629
US TREASURY N/B	4.625%	15 May 2054	5,055,000	4,920,727
US TREASURY N/B	4.625%	15 May 2044	6,474,000	6,283,826
US TREASURY N/B	4.25%	15 Aug 2054	6,731,000	6,158,865
US TREASURY N/B	4.125%	15 Aug 2044	2,473,000	2,241,156
US TREASURY N/B	4.625%	15 Nov 2044	16,817,000	16,323,001
US TREASURY N/B	3.5%	31 Jan 2028	8,651,000	8,451,622
US TREASURY N/B	4%	29 Feb 2028	5,135,000	5,088,464
US TREASURY N/B	3.625%	31 Mar 2028	4,637,000	4,541,362
US TREASURY N/B	3.5%	30 Apr 2028	787,000	767,079
US TREASURY N/B	3.625%	31 May 2028	12,968,000	12,683,312
US TREASURY N/B	4%	30 Jun 2028	5,812,000	5,751,156
US TREASURY N/B	4.125%	31 Jul 2028	9,085,000	9,021,121
US TREASURY N/B	4.375%	31 Aug 2028	4,907,000	4,910,450
US TREASURY N/B	4.625%	30 Sep 2028	6,145,000	6,202,609
US TREASURY N/B	4.875%	31 Oct 2028	5,861,000	5,966,315
US TREASURY N/B	4.375%	30 Nov 2028	4,990,000	4,991,559
US TREASURY N/B	3.75%	31 Dec 2028	4,682,000	4,576,655

US TREASURY N/B	4.25%	28 Feb 2029	4,544,000	4,522,700
US TREASURY N/B	4.125%	31 Mar 2029	8,432,000	8,348,998
US TREASURY N/B	4.625%	30 Apr 2029	6,956,000	7,022,843
US TREASURY N/B	4.5%	31 May 2029	4,977,000	5,000,719
US TREASURY N/B	4.25%	30 Jun 2029	6,888,000	6,849,793
US TREASURY N/B	4%	31 Jul 2029	9,731,000	9,576,672
US TREASURY N/B	3.625%	31 Aug 2029	6,197,000	6,000,439
US TREASURY N/B	3.5%	30 Sep 2029	7,102,000	6,833,456
US TREASURY N/B	4.125%	31 Oct 2029	7,788,000	7,698,560
US TREASURY N/B	4.25%	15 Nov 2034	11,755,000	11,451,941
US TREASURY N/B	4.125%	30 Nov 2029	13,820,000	13,663,445
US TREASURY N/B	4%	15 Dec 2027	18,169,000	18,028,474
US TREASURY N/B	4.5%	31 Dec 2031	10,563,000	10,571,252
US TREASURY N/B	4.375%	31 Dec 2029	27,166,000	27,146,899
US TREASURY N/B	4.25%	31 Dec 2026	8,947,000	8,947,000
VALE OVERSEAS LIMITED	6.125%	12 Jun 2033	1,338,000	1,349,413
VALE OVERSEAS LIMITED	6.4%	28 Jun 2054	327,000	320,221
VERIZON COMMUNICATIONS	4.329%	21 Sep 2028	4,534,000	4,449,758
VERIZON COMMUNICATIONS	2.55%	21 Mar 2031	1,937,000	1,668,377
VERIZON MASTER TRUST	4.49%	22 Jan 2029	1,881,000	1,881,924
VERIZON MASTER TRUST	5%	20 Dec 2028	2,500,000	2,513,198
VERIZON MASTER TRUST	4.17%	20 Aug 2030	1,890,000	1,870,191
VERIZON MASTER TRUST	4.62%	20 Nov 2030	1,309,000	1,308,551
VISTRA OPERATIONS CO LLC	6%	15 Apr 2034	867,000	876,771
VISTRA OPERATIONS CO LLC	5.05%	30 Dec 2026	1,259,000	1,259,982
VISTRA OPERATIONS CO LLC	5.7%	30 Dec 2034	2,735,000	2,700,703
VOLKSWAGEN AUTO LEASE TRUST	5.21%	21 Jun 2027	790,000	797,900
VOLKSWAGEN GROUP AMERICA	3.2%	26 Sep 2026	2,890,000	2,795,237
WARNERMEDIA HOLDINGS INC	5.05%	15 Mar 2042	736,000	590,876
WARNERMEDIA HOLDINGS INC	5.141%	15 Mar 2052	923,000	686,795
WASTE MANAGEMENT INC	4.95%	15 Mar 2035	1,649,000	1,604,461
WASTE MANAGEMENT INC	5.35%	15 Oct 2054	906,000	868,963
WELLS FARGO + COMPANY	1%	30 Apr 2041	1,281,000	929,763
WELLS FARGO + COMPANY	1%	25 Jul 2034	1,113,000	1,109,650
WELLS FARGO + COMPANY	1%	22 Apr 2028	3,359,000	3,413,852
WELLS FARGO CARD ISSUANCE TRUS	4.94%	15 Feb 2029	1,794,000	1,810,971
WELLS FARGO CARD ISSUANCE TRUS	4.29%	15 Oct 2029	3,694,000	3,670,449
WELLS FARGO COMMERCIAL MORTGAG	3.695%	15 Nov 2048	100,000	99,003
WESTERN MIDSTREAM OPERAT	5.3%	01 Mar 2048	2,162,000	1,836,943
WESTERN MIDSTREAM OPERAT	6.35%	15 Jan 2029	1,738,000	1,800,116
WESTERN MIDSTREAM OPERAT RECEIVABLE	5.21%	18 Jan 2028	1,009,607	1,010,754
WESTERN MIDSTREAM OPERAT RECEIVABLE	4.71%	17 Apr 2028	1,877,312	1,876,720
WILLIAMS COMPANIES INC	3.75%	15 Jun 2027	534,000	520,308
WORKED CREDIT TO RECEIVABLES TR	5.79%	15 Feb 2029	1,675,000	1,704,231
WORKED CREDIT TO RECEIVABLES SE	5.04%	17 Jul 2028	382,000	383,481
WORKED CREDIT TO RECEIVABLES SE	5.25%	17 Sep 2029	1,112,000	1,124,468

Total:EXHIBIT G - Total Bond Market Fund

\$1,100,745,961

* Party-In-Interest

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	0WP302235 IRS BRL P V 00MBRCDI	1% 02 Jan 2029	(34,500,000)	\$ (5,584,467)
	0WP302235 IRS BRL R F 10.26176	10.261% 02 Jan 2029	34,500,000	4,828,115
	280 PARK AVENUE MORTGAGE	1% 15 Sep 2034	270,000	268,732
	3 MONTH SOFR FUT DEC25	XCME 20260317	107,250,000	(190,875)
	321 HENDERSON RECEIVABLES LLC	3.99% 16 Aug 2060	664,278	600,036
	AB BSL CLO	1% 20 Apr 2036	260,000	260,728
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	60,000	57,871
	ABBVIE INC	4.875% 14 Nov 2048	30,000	26,904
	ABBVIE INC	2.95% 21 Nov 2026	1,220,000	1,185,376
	ABBVIE INC	3.2% 21 Nov 2029	690,000	640,320
	ABBVIE INC	4.25% 21 Nov 2049	420,000	340,910
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	600,000	574,476
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	580,000	506,253
	AGL CLO LTD.	1% 21 Jul 2037	490,000	492,303
	AIMCO	1% 20 Apr 2034	350,000	350,490
	AIR LEASE CORP	5.3% 01 Feb 2028	170,000	171,409
	ALPHABET INC	1.9% 15 Aug 2040	260,000	169,455
	ALTRIA GROUP INC	5.95% 14 Feb 2049	120,000	117,218
	ALTRIA GROUP INC	2.45% 04 Feb 2032	530,000	435,692
	ALTRIA GROUP INC	3.4% 04 Feb 2041	590,000	426,269
	ALTRIA GROUP INC	6.875% 01 Nov 2033	370,000	401,021
	AMAZON.COM INC	3.875% 22 Aug 2037	500,000	441,915
	AMAZON.COM INC	1.2% 03 Jun 2027	530,000	491,225
	AMAZON.COM INC	2.5% 03 Jun 2050	770,000	458,088
	AMAZON.COM INC	3.3% 13 Apr 2027	70,000	68,326
	AMAZON.COM INC	3.45% 13 Apr 2029	140,000	134,198
	AMAZON.COM INC	3.6% 13 Apr 2032	680,000	628,830
	AMERICA MOVIL SAB DE CV	2.875% 07 May 2030	480,000	428,045
	AMERICAN AIRLINES INC	8.5% 15 May 2029	170,000	178,318
	AMERICAN EXPRESS CO	4.05% 03 May 2029	240,000	234,012
	AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	70,000	59,336
	ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	230,000	223,774
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	47,000	42,762
	ANHEUSER BUSCH INBEV WOR	5.55% 23 Jan 2049	50,000	49,421
	ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	1,000,000	936,620
	AON NORTH AMERICA INC	5.45% 01 Mar 2034	450,000	449,685

APACHE CORP	5.1% 01 Sep 2040	730,000	634,202
APEX CREDIT CLO LLC	1% 20 Apr 2035	540,000	540,864
APIDOS CLO LTD	1% 22 Oct 2034	800,000	801,520
AT+T INC	5.55% 15 Aug 2041	60,000	58,408
AT+T INC	2.25% 01 Feb 2032	30,000	24,771
AT+T INC	3.5% 15 Sep 2053	170,000	114,645
AT+T INC	3.55% 15 Sep 2055	590,000	397,996
AT+T INC	2.55% 01 Dec 2033	430,000	346,103
AVIS BUDGET RENTAL CAR	1.66% 20 Feb 2028	1,200,000	1,130,169
BALBOA BAY LOAN FUNDING LTD	1% 20 Oct 2035	1,130,000	1,132,782
BALLYROCK LTD	1% 20 Feb 2036	510,000	511,683
BANCO SANTANDER SA	2.749% 03 Dec 2030	600,000	507,822
BANK	1% 15 Feb 2055	13,218,996	324,628
BANK	2.758% 15 Sep 2062	226,649	206,346
BANK	2.521% 15 Dec 2064	1,000,000	840,344
BANK	2.978% 15 Nov 2062	570,000	515,007
BANK	5.745% 15 Aug 2056	210,000	216,881
BANK OF AMERICA CORP	1% 07 Feb 2030	240,000	229,939
BANK OF AMERICA CORP	1% 24 Oct 2026	2,040,000	1,981,636
BANK OF AMERICA CORP	1% 24 Oct 2051	750,000	459,225
BANK OF AMERICA CORP	1% 20 Oct 2032	3,450,000	2,902,520
BANK OF AMERICA CORP	1% 04 Feb 2033	730,000	627,180
BANK OF AMERICA CORP	1% 27 Apr 2028	510,000	504,324
BANK OF AMERICA CREDIT CARD TR	4.79% 15 May 2028	1,060,000	1,065,019
BANK OF MONTREAL	1.85% 01 May 2025	390,000	386,283
BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	200,000	196,998
BANK OF NOVA SCOTIA	1% 04 May 2037	170,000	156,403
BARCLAYS PLC	1% 20 Jun 2030	430,000	418,717
BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	235,447
BASSWOOD PARK CLO LTD	1% 20 Apr 2034	1,615,000	1,618,954
BAT CAPITAL CORP	3.734% 25 Sep 2040	760,000	574,058
BATTERY PARK CLO LTD.	1% 15 Jul 2036	290,000	290,928
BENCHMARK MORTGAGE TRUST	2.263% 15 Mar 2054	691,000	589,657
BENCHMARK MORTGAGE TRUST	2.387% 15 Sep 2054	570,000	479,611
BENCHMARK MORTGAGE TRUST	2.669% 15 Dec 2054	990,000	841,526
BENCHMARK MORTGAGE TRUST	1% 15 Jul 2056	260,000	269,593
BERKSHIRE HATHAWAY FIN	4.25% 15 Jan 2049	240,000	199,942
BHP BILLITON FIN USA LTD	5% 30 Sep 2043	110,000	102,964
BIRCH GROVE CLO LTD.	1% 15 Jul 2037	310,000	311,767
BIRCH GROVE CLO LTD.	1% 20 Oct 2036	390,000	393,023
BIRCH GROVE CLO LTD.	1% 20 Apr 2037	480,000	483,536
BIRCH GROVE CLO LTD.	1% 22 Jan 2038	1,140,000	1,142,290
BLUE RACER MID LLC/FINAN	7.25% 15 Jul 2032	100,000	102,734
BLUEMOUNTAIN CLO LTD	1% 22 Oct 2030	262,529	262,477
BNP PARIBAS	1% 05 Dec 2034	340,000	347,820
BNP PARIBAS	1% 09 Jun 2026	1,710,000	1,687,838
BNP PARIBAS	1% 19 Apr 2032	290,000	246,184
BNP PARIBAS	1% 13 Jan 2029	440,000	439,168

BOEING CO	3.1%	01 May 2026	940,000	916,359
BP CAP MARKETS AMERICA	3%	24 Feb 2050	710,000	451,908
BP CAP MARKETS AMERICA	3.633%	06 Apr 2030	530,000	499,064
BPR TRUST	1%	15 Sep 2038	335,000	332,543
BPR TRUST	1%	15 Apr 2037	640,000	642,409
BRAVO RESIDENTIAL FUNDING TRUST	1%	25 Jan 2063	886,997	886,000
BRAVO RESIDENTIAL FUNDING TRUST	1%	01 Dec 2063	649,852	654,224
BRISTOL MYERS SQUIBB CO	3.4%	26 Jul 2029	257,000	242,130
BRISTOL MYERS SQUIBB CO	4.25%	26 Oct 2049	240,000	193,601
BRISTOL MYERS SQUIBB CO	5.55%	22 Feb 2054	70,000	67,993
BRISTOL MYERS SQUIBB CO	5.65%	22 Feb 2064	50,000	48,116
BROADCOM INC	3.137%	15 Nov 2035	600,000	489,906
BUILDERS FIRSTSOURCE INC	4.25%	01 Feb 2032	10,000	8,834
BX TRUST	1%	15 May 2038	172,211	172,012
BX TRUST	1%	15 Feb 2036	442,853	442,762
BX TRUST	1%	15 Oct 2026	374,116	372,232
BX TRUST	5.76%	13 Oct 2027	700,000	701,670
BX TRUST	1%	15 Mar 2041	289,484	290,741
BX TRUST	1%	15 Jan 2039	985,000	985,000
BX TRUST	1%	09 Dec 2040	305,712	307,117
CAESARS ENTERTAIN INC	7%	15 Feb 2030	60,000	61,099
CAESARS ENTERTAIN INC	6.5%	15 Feb 2032	50,000	50,243
CAMERON LNG LLC	3.302%	15 Jan 2035	470,000	386,434
CANADIAN PACIFIC RAILWAY	3.1%	02 Dec 2051	240,000	156,202
CARVAL CLO LTD	1%	20 Oct 2037	750,000	753,635
CAYUGA PARK CLO, LTD.	1%	17 Jul 2034	370,000	370,629
CCO HLDGS LLC/CAP CORP	4.5%	01 Jun 2033	880,000	739,684
CCO HLDGS LLC/CAP CORP	4.5%	01 May 2032	10,000	8,611
CCO HLDGS LLC/CAP CORP	4.75%	01 Feb 2032	120,000	105,246
CD COMMERCIAL MORTGAGE TRUST	3.631%	10 Feb 2050	210,000	198,263
CD COMMERCIAL MORTGAGE TRUST	3.171%	15 Aug 2050	930,000	889,768
CENTENE CORP	4.25%	15 Dec 2027	110,000	106,670
CENTENE CORP	4.625%	15 Dec 2029	200,000	189,072
CENTENE CORP	3%	15 Oct 2030	20,000	17,255
CENTENE CORP	2.625%	01 Aug 2031	20,000	16,447
CHARLES SCHWAB CORP	5.875%	24 Aug 2026	500,000	508,755
CHARLES SCHWAB CORP	1%	24 Aug 2034	100,000	104,765
CHARTER COMM OPT LLC/CAP	4.908%	23 Jul 2025	95,000	94,870
CHARTER COMM OPT LLC/CAP	4.2%	15 Mar 2028	510,000	493,247
CHARTER COMM OPT LLC/CAP	5.375%	01 May 2047	30,000	24,522
CHARTER COMM OPT LLC/CAP	5.375%	01 Apr 2038	300,000	268,161
CHARTER COMM OPT LLC/CAP	5.125%	01 Jul 2049	80,000	63,005
CHARTER COMM OPT LLC/CAP	4.8%	01 Mar 2050	700,000	526,750
CHARTER COMM OPT LLC/CAP	3.5%	01 Mar 2042	60,000	40,822
CHARTER COMM OPT LLC/CAP	4.4%	01 Apr 2033	110,000	98,141
CHARTER COMM OPT LLC/CAP	5.5%	01 Apr 2063	130,000	103,373
CHARTER COMM OPT LLC/CAP	6.55%	01 Jun 2034	100,000	102,196
CHENIERE ENERGY PARTNERS	3.25%	31 Jan 2032	360,000	312,340

CHEVRON USA INC	2.343% 12 Aug 2050	420,000	236,473
CIFC FUNDING LTD	1% 17 Jan 2035	900,000	899,640
CIFC FUNDING LTD	1% 18 Jan 2038	350,000	350,050
CIGNA GROUP/THE	4.375% 15 Oct 2028	40,000	39,175
CIGNA GROUP/THE	4.8% 15 Aug 2038	300,000	272,181
CIGNA GROUP/THE	3.4% 15 Mar 2050	300,000	197,091
CINTAS CORPORATION NO. 2	4% 01 May 2032	190,000	177,760
CITIGROUP INC	4.4% 10 Jun 2025	230,000	229,282
CITIGROUP INC	4.65% 30 Jul 2045	190,000	165,448
CITIGROUP INC	4.45% 29 Sep 2027	780,000	769,080
CITIGROUP INC	1% 27 Oct 2028	470,000	451,886
CITIGROUP INC	1% 09 Jun 2027	1,010,000	961,631
CITIGROUP INC	1% 03 Nov 2032	2,230,000	1,856,185
CITIGROUP INC	1% 03 Nov 2042	250,000	174,635
CITIGROUP INC	1% 17 Mar 2033	820,000	736,516
COLT FUNDING LLC	1% 25 Feb 2067	706,451	669,669
COLT FUNDING LLC	1% 25 Feb 2067	663,049	607,343
COLUMBIA PIPELINES OPCO	6.036% 15 Nov 2033	470,000	482,479
COLUMBIA PIPELINES OPCO	6.544% 15 Nov 2053	70,000	73,388
COMCAST CORP	4% 15 Aug 2047	40,000	30,505
COMCAST CORP	3.969% 01 Nov 2047	290,000	219,791
COMCAST CORP	3.999% 01 Nov 2049	30,000	22,631
COMCAST CORP	4.049% 01 Nov 2052	800,000	600,384
COMCAST CORP	4.95% 15 Oct 2058	20,000	17,310
COMCAST CORP	4.25% 15 Oct 2030	1,370,000	1,320,694
COMCAST CORP	3.45% 01 Feb 2050	70,000	47,822
COMCAST CORP	3.75% 01 Apr 2040	370,000	297,698
COMCAST CORP	2.8% 15 Jan 2051	590,000	350,566
COMCAST CORP	2.887% 01 Nov 2051	80,000	48,213
COMMSCOPE LLC	4.75% 01 Sep 2029	40,000	35,767
CONSTELLATION BRANDS INC	2.25% 01 Aug 2031	30,000	24,929
CONSTELLATION BRANDS INC	4.35% 09 May 2027	150,000	148,400
CONTINENTAL RESOURCES	4.375% 15 Jan 2028	180,000	174,827
CONTINENTAL RESOURCES	5.75% 15 Jan 2031	520,000	513,989
CONTINENTAL RESOURCES	2.268% 15 Nov 2026	120,000	113,695
COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	1,130,000	1,124,350
COOPERATIEVE RABOBANK UA	1% 06 Apr 2028	450,000	436,460
COOPERATIEVE RABOBANK UA	1% 06 Apr 2033	290,000	260,368
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	510,000	436,305
COTERRA ENERGY INC	3.9% 15 May 2027	180,000	175,898
COTERRA ENERGY INC	4.375% 15 Mar 2029	470,000	454,828
CREDIT AGRICOLE LONDON	1% 16 Jun 2026	250,000	246,383
CREDIT SUISSE MORTGAGE TRUST	1% 25 Jul 2049	398,439	381,118
CREDIT SUISSE MORTGAGE TRUST	1% 25 Nov 2066	784,734	696,175
CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2066	747,293	666,315
CREDIT SUISSE NEW YORK	7.95% 09 Jan 2025	520,000	520,307

CROSS MORTGAGE TRUST	1% 25 Nov 2068	595,980	606,831
CSC HOLDINGS LLC	4.125% 01 Dec 2030	210,000	151,183
CSC HOLDINGS LLC	3.375% 15 Feb 2031	230,000	162,159
CSC HOLDINGS LLC	4.5% 15 Nov 2031	400,000	288,848
CURRENCY CONTRACT	AUD/USD	0	(26,838)
CURRENCY CONTRACT	AUD/USD	0	(86,159)
CURRENCY CONTRACT	AUD/USD	0	(69,559)
CURRENCY CONTRACT	BRL/USD	0	14,343
CURRENCY CONTRACT	BRL/USD	0	(2,320)
CURRENCY CONTRACT	BRL/USD	0	2,320
CURRENCY CONTRACT	BRL/USD	0	(57,123)
CURRENCY CONTRACT	BRL/USD	0	(14,906)
CURRENCY CONTRACT	CAD/USD	0	(20,928)
CURRENCY CONTRACT	CAD/USD	0	10,414
CURRENCY CONTRACT	CAD/USD	0	(20,662)
CURRENCY CONTRACT	CNH/USD	0	101,731
CURRENCY CONTRACT	GBP/USD	0	19,315
CURRENCY CONTRACT	INR/USD	0	(5,997)
CURRENCY CONTRACT	JPY/USD	0	5,503
CURRENCY CONTRACT	JPY/USD	0	540
CURRENCY CONTRACT	JPY/USD	0	(74,004)
CURRENCY CONTRACT	JPY/USD	0	(51,107)
CURRENCY CONTRACT	JPY/USD	0	(2,063)
CURRENCY CONTRACT	MXN/USD	0	(44,587)
CURRENCY CONTRACT	MXN/USD	0	2,200
CURRENCY CONTRACT	MXN/USD	0	4,529
CURRENCY CONTRACT	MXN/USD	0	928
CURRENCY CONTRACT	MXN/USD	0	593
CURRENCY CONTRACT	MXN/USD	0	921
CURRENCY CONTRACT	MXN/USD	0	4,972
CURRENCY CONTRACT	MXN/USD	0	3,525
CURRENCY CONTRACT	MXN/USD	0	627
CURRENCY CONTRACT	MXN/USD	0	3,897
CURRENCY CONTRACT	MXN/USD	0	5,365
CURRENCY CONTRACT	MXN/USD	0	8,723
CURRENCY CONTRACT	MXN/USD	0	4,155
CURRENCY CONTRACT	MXN/USD	0	4,128
CURRENCY CONTRACT	MXN/USD	0	16,587
CURRENCY CONTRACT	NOK/USD	0	(23,895)
CURRENCY CONTRACT	NOK/USD	0	(15,599)
CURRENCY CONTRACT	NOK/USD	0	2,433
CURRENCY CONTRACT	NOK/USD	0	3,546
CURRENCY CONTRACT	NOK/USD	0	7,429
CURRENCY CONTRACT	NOK/USD	0	10,546
CVS HEALTH CORP	4.78% 25 Mar 2038	100,000	86,486
CVS HEALTH CORP	4.125% 01 Apr 2040	251,000	196,520

CVS HEALTH CORP	1.875%	28 Feb 2031	50,000	40,316
CVS HEALTH CORP	2.125%	15 Sep 2031	120,000	96,064
DANSKE BANK A/S	1%	22 Sep 2026	200,000	201,634
DEEPHAVEN RESIDENTIAL MORTGAGE	1%	25 Jan 2067	848,294	755,219
DEERE + COMPANY	3.75%	15 Apr 2050	110,000	84,543
DELTA AIR LINES INC	7.375%	15 Jan 2026	710,000	725,712
DELTA AIR LINES/SKYMILES	4.75%	20 Oct 2028	290,000	285,920
DEUTSCHE BANK COMMERCIAL MORTGAGE	2.632%	10 Aug 2049	163,157	158,792
DEVON ENERGY CORPORATION	5.6%	15 Jul 2041	530,000	490,171
DEVON ENERGY CORPORATION	5%	15 Jun 2045	360,000	301,133
DEVON ENERGY CORPORATION	5.85%	15 Dec 2025	410,000	413,014
DEVON ENERGY CORPORATION	4.5%	15 Jan 2030	100,000	96,916
DIAMONDBACK ENERGY INC	3.5%	01 Dec 2029	100,000	93,016
DIAMONDBACK ENERGY INC	3.125%	24 Mar 2031	240,000	212,304
DISH DBS CORP	5.25%	01 Dec 2026	540,000	491,000
DISH DBS CORP	5.75%	01 Dec 2028	10,000	8,545
DTP COMMERCIAL MORTGAGE MORTGAGE	1%	15 Jan 2041	430,000	437,319
DUKE ENERGY OHIO INC	2.125%	01 Jun 2030	300,000	259,440
EATON CORP	4.15%	02 Nov 2042	120,000	100,962
ECOPETROL SA	4.625%	02 Nov 2031	760,000	627,714
ELEVANCE HEALTH INC	3.65%	01 Dec 2027	300,000	291,792
ELEVANCE HEALTH INC	4.1%	15 May 2032	250,000	230,893
ELEVANCE HEALTH INC	4.55%	15 May 2052	110,000	88,470
ELI LILLY + CO	4.7%	09 Feb 2034	350,000	339,217
ELI LILLY + CO	5%	09 Feb 2054	30,000	27,585
ELI LILLY + CO	5.1%	09 Feb 2064	280,000	256,158
ELI LILLY + CO	4.6%	14 Aug 2034	150,000	144,059
ELMWOOD CLO 29 LTD	1%	20 Apr 2037	320,000	322,223
ELMWOOD CLO I LTD.	1%	20 Apr 2037	580,000	583,867
EMPOWER CLO LTD.	1%	25 Apr 2037	500,000	504,410
ENERGY TRANSFER LP	5.55%	15 May 2034	180,000	178,484
ENERGY TRANSFER LP	5.5%	01 Jun 2027	100,000	101,307
ENERGY TRANSFER LP	3.75%	15 May 2030	940,000	876,155
ENERGY TRANSFER LP	6.25%	15 Apr 2049	490,000	491,019
ENERGY TRANSFER LP	5.4%	01 Oct 2047	70,000	62,776
ENTERPRISE PRODUCTS OPER	6.65%	15 Oct 2034	110,000	119,768
ENTERPRISE PRODUCTS OPER	5.1%	15 Feb 2045	390,000	358,765
ENTERPRISE PRODUCTS OPER	1%	15 Feb 2078	70,000	66,871
ENTERPRISE PRODUCTS OPER	2.8%	31 Jan 2030	670,000	605,345
ENTERPRISE PRODUCTS OPER	3.7%	31 Jan 2051	120,000	86,164
ENTERPRISE PRODUCTS OPER	3.95%	31 Jan 2060	120,000	86,465
ENTERPRISE PRODUCTS OPER	4.85%	31 Jan 2034	420,000	406,140
EOG RESOURCES INC	4.95%	15 Apr 2050	310,000	275,674
EOG RESOURCES INC	4.375%	15 Apr 2030	130,000	126,454
EQT CORP	3.625%	15 May 2031	1,070,000	952,247
EURO CURRENCY	FOREIGN CURRENCY		77,630	80,386

EXELON CORP	5.625% 15 Jun 2035	240,000	240,754
EXPAND ENERGY CORP	5.375% 15 Mar 2030	110,000	107,591
EXPAND ENERGY CORP	4.75% 01 Feb 2032	20,000	18,606
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	810,000	762,356
EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	270,000	189,683
FANNIE MAE	3% 25 Nov 2042	235,055	209,499
FANNIE MAE	2.5% 25 Aug 2050	1,542,354	242,900
FANNIE MAE	2% 25 Apr 2050	439,822	372,451
FANNIE MAE	2% 25 Jan 2046	132,478	114,212
FANNIE MAE	2.5% 25 Jun 2051	692,097	106,462
FANNIE MAE	2.5% 25 Oct 2048	281,190	36,910
FANNIE MAE	3% 25 Aug 2050	631,737	104,080
FANNIE MAE	2.5% 25 Jan 2052	1,572,351	235,096
FANNIE MAE	1.5% 25 Jun 2042	1,039,485	721,230
FANNIE MAE	2.5% 25 Oct 2051	610,244	101,267
FANNIE MAE	2.5% 25 May 2050	704,877	99,310
FANNIE MAE	2% 25 Oct 2050	880,327	109,809
FANNIE MAE	3% 25 Oct 2051	1,030,819	185,843
FANNIE MAE CAS	1% 25 Jul 2025	669,712	684,388
FANNIE MAE CAS	1% 25 Oct 2028	187,724	195,519
FANNIEMAE ACES	1% 25 Sep 2032	100,000	92,936
FANNIEMAE STRIP	2% 25 Mar 2050	773,033	95,811
FANNIEMAE STRIP	2% 25 Oct 2052	1,795,541	222,149
FANNIEMAE STRIP	4.5% 25 Oct 2053	468,885	109,547
FANNIEMAE STRIP	2% 25 Oct 2052	1,568,695	198,347
FED HM LN PC POOL 841075	1% 01 Jan 2049	806,796	774,546
FED HM LN PC POOL 841703	1% 01 Dec 2050	176,975	162,232
FED HM LN PC POOL G08753	4.5% 01 Feb 2047	129,935	124,789
FED HM LN PC POOL QB4985	2% 01 Nov 2050	132,540	104,673
FED HM LN PC POOL QC5830	2.5% 01 Aug 2051	763,967	633,032
FED HM LN PC POOL QC7411	2.5% 01 Sep 2051	79,994	66,160
FED HM LN PC POOL QC9154	3% 01 Oct 2051	81,174	69,953
FED HM LN PC POOL QD2419	3% 01 Dec 2051	1,863,881	1,612,002
FED HM LN PC POOL QD5620	2% 01 Feb 2052	324,935	255,622
FED HM LN PC POOL QD5628	2% 01 Feb 2052	340,063	267,117
FED HM LN PC POOL QD5827	2% 01 Feb 2052	84,764	66,799
FED HM LN PC POOL QD5961	2% 01 Feb 2052	321,512	252,006
FED HM LN PC POOL QD6079	2.5% 01 Feb 2052	410,204	339,392
FED HM LN PC POOL QD7365	2% 01 Feb 2052	84,134	66,262
FED HM LN PC POOL QD8675	2.5% 01 Mar 2052	80,695	66,634
FED HM LN PC POOL QE0399	3% 01 Apr 2052	245,575	210,318
FED HM LN PC POOL QE1492	3.5% 01 May 2052	229,427	205,536
FED HM LN PC POOL QF0921	5% 01 Sep 2052	79,245	76,902
FED HM LN PC POOL QF3730	5% 01 Nov 2052	81,557	79,091
FED HM LN PC POOL QG2834	5% 01 Apr 2053	77,427	74,941
FED HM LN PC POOL QK1354	2% 01 Feb 2042	159,707	132,876
FED HM LN PC POOL QK1512	3% 01 May 2042	222,076	196,443
FED HM LN PC POOL QK1518	3% 01 May 2042	387,641	342,897

FED HM LN PC POOL RA3913	2.5%	01 Nov 2050	771,683	642,057
FED HM LN PC POOL RA4142	2.5%	01 Dec 2050	3,684,016	3,064,040
FED HM LN PC POOL RA4537	1.5%	01 Feb 2051	151,898	113,128
FED HM LN PC POOL RA6531	3.5%	01 Jan 2052	490,990	437,331
FED HM LN PC POOL RA6562	2.5%	01 Jan 2052	75,484	62,667
FED HM LN PC POOL RA6766	2.5%	01 Feb 2052	635,692	523,857
FED HM LN PC POOL RA6954	3%	01 Mar 2052	166,263	142,431
FED HM LN PC POOL RA7185	4%	01 Apr 2052	558,832	515,115
FED HM LN PC POOL RA7186	4%	01 Apr 2052	947,652	874,410
FED HM LN PC POOL RA8790	5%	01 Apr 2053	267,529	259,039
FED HM LN PC POOL RA8904	6.5%	01 Apr 2053	149,588	153,996
FED HM LN PC POOL RA9079	6.5%	01 May 2053	83,906	86,931
FED HM LN PC POOL RA9080	6.5%	01 May 2053	76,987	79,487
FED HM LN PC POOL RA9081	6.5%	01 May 2053	162,590	167,927
FED HM LN PC POOL RA9437	5.5%	01 Jul 2053	89,070	88,444
FED HM LN PC POOL RB0714	2%	01 Dec 2041	862,225	720,216
FED HM LN PC POOL RB5071	2%	01 Sep 2040	55,558	46,686
FED HM LN PC POOL RB5084	1.5%	01 Nov 2040	672,284	540,030
FED HM LN PC POOL RB5105	2%	01 Mar 2041	345,125	288,553
FED HM LN PC POOL RB5110	1.5%	01 May 2041	899,358	722,665
FED HM LN PC POOL RB5117	1.5%	01 Jul 2041	687,173	552,167
FED HM LN PC POOL RB5121	2%	01 Aug 2041	150,147	125,256
FED HM LN PC POOL RB5131	2%	01 Oct 2041	152,735	127,302
FED HM LN PC POOL RB5138	2%	01 Dec 2041	77,874	64,848
FED HM LN PC POOL RB5141	2%	01 Jan 2042	79,309	66,015
FED HM LN PC POOL RB5145	2%	01 Feb 2042	1,124,544	935,615
FED HM LN PC POOL RB5149	2.5%	01 Mar 2042	79,872	68,483
FED HM LN PC POOL RB5153	2%	01 Apr 2042	82,175	67,877
FED HM LN PC POOL RB5154	2.5%	01 Apr 2042	81,686	70,013
FED HM LN PC POOL RB5166	3%	01 Jul 2042	83,801	74,128
FED HM LN PC POOL RJ0954	6.5%	01 Feb 2054	255,859	263,473
FED HM LN PC POOL RJ1350	6%	01 Apr 2054	95,880	96,981
FED HM LN PC POOL RJ1358	6.5%	01 Apr 2054	94,502	97,227
FED HM LN PC POOL SC0093	2%	01 Oct 2040	385,338	324,960
FED HM LN PC POOL SC0160	2%	01 Jul 2041	431,662	362,081
FED HM LN PC POOL SC0188	2%	01 Sep 2041	146,179	122,508
FED HM LN PC POOL SC0206	2%	01 Nov 2041	221,626	185,490
FED HM LN PC POOL SC0269	2%	01 Jan 2042	159,121	132,920
FED HM LN PC POOL SC0313	2%	01 Jan 2042	510,938	425,098
FED HM LN PC POOL SC0340	3%	01 Sep 2042	169,152	149,627
FED HM LN PC POOL SC0384	2%	01 Apr 2042	436,573	364,686
FED HM LN PC POOL SD0502	3%	01 Aug 2050	277,122	239,576
FED HM LN PC POOL SD0615	4.5%	01 Jan 2051	112,625	107,636
FED HM LN PC POOL SD0618	3%	01 Feb 2051	149,808	129,105
FED HM LN PC POOL SD0745	2%	01 Nov 2051	78,285	61,877
FED HM LN PC POOL SD0952	3%	01 Apr 2052	165,083	142,154
FED HM LN PC POOL SD0958	3.5%	01 Apr 2052	468,131	418,616
FED HM LN PC POOL SD1143	4.5%	01 Sep 2050	346,606	330,915

FED HM LN PC POOL SD1218	4% 01 Jul 2049	936,108	868,607
FED HM LN PC POOL SD1807	4.5% 01 Jul 2052	252,194	239,083
FED HM LN PC POOL SD2138	5.5% 01 Jan 2053	89,267	88,989
FED HM LN PC POOL SD2245	5.5% 01 Dec 2052	86,686	86,196
FED HM LN PC POOL SD2251	4.5% 01 Nov 2052	81,693	77,059
FED HM LN PC POOL SD2284	6% 01 Dec 2052	244,807	247,644
FED HM LN PC POOL SD2394	4.5% 01 Nov 2052	175,152	165,582
FED HM LN PC POOL SD2395	5% 01 Jan 2053	169,802	164,717
FED HM LN PC POOL SD2443	4.5% 01 Oct 2052	174,664	164,610
FED HM LN PC POOL SD2452	6.5% 01 Feb 2053	155,654	160,271
FED HM LN PC POOL SD2549	4% 01 Jul 2052	75,143	69,729
FED HM LN PC POOL SD2591	5% 01 Mar 2053	256,495	249,101
FED HM LN PC POOL SD2723	5.5% 01 Mar 2053	181,123	179,656
FED HM LN PC POOL SD2762	5.5% 01 May 2053	259,356	257,544
FED HM LN PC POOL SD2792	4.5% 01 Mar 2047	80,871	78,304
FED HM LN PC POOL SD2866	4% 01 Jul 2049	84,787	78,746
FED HM LN PC POOL SD2892	5.5% 01 May 2053	165,601	164,445
FED HM LN PC POOL SD2919	5.5% 01 Apr 2053	259,865	257,955
FED HM LN PC POOL SD2961	5% 01 Nov 2052	81,681	79,052
FED HM LN PC POOL SD2981	6.5% 01 May 2053	387,514	398,321
FED HM LN PC POOL SD2991	2.5% 01 Sep 2051	259,687	215,745
FED HM LN PC POOL SD3171	5.5% 01 Jun 2053	271,103	269,286
FED HM LN PC POOL SD3382	5% 01 Jun 2053	92,907	89,924
FED HM LN PC POOL SD3400	4.5% 01 Oct 2052	269,493	253,932
FED HM LN PC POOL SD3432	6% 01 Jul 2053	85,793	87,071
FED HM LN PC POOL SD3642	6% 01 Sep 2053	173,502	176,580
FED HM LN PC POOL SD3722	5% 01 May 2053	336,257	326,503
FED HM LN PC POOL SD4030	6.5% 01 Oct 2053	527,192	543,840
FED HM LN PC POOL SD4365	5.5% 01 Sep 2053	93,986	93,265
FED HM LN PC POOL SD5094	5.5% 01 Aug 2053	91,824	91,271
FED HM LN PC POOL SD5143	6% 01 Apr 2054	369,153	373,319
FED HM LN PC POOL SD5299	6% 01 Apr 2054	91,566	92,587
FED HM LN PC POOL SD5691	6% 01 Jun 2054	298,293	301,432
FED HM LN PC POOL SD5709	6% 01 Jul 2054	191,134	192,894
FED HM LN PC POOL SD5876	6% 01 May 2054	292,550	295,355
FED HM LN PC POOL SD7509	3% 01 Nov 2049	247,341	214,595
FED HM LN PC POOL SD7525	2.5% 01 Oct 2050	310,940	258,902
FED HM LN PC POOL SD7534	2.5% 01 Feb 2051	327,429	273,058
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	1,934,809	1,604,405
FED HM LN PC POOL SD7555	3% 01 Aug 2052	244,555	210,900
FED HM LN PC POOL SD7560	4% 01 Feb 2053	424,617	393,313
FED HM LN PC POOL SD8079	2% 01 Jul 2050	327,446	257,230
FED HM LN PC POOL SD8080	2% 01 Jun 2050	277,563	218,130
FED HM LN PC POOL SD8209	1.5% 01 Mar 2052	356,365	263,697
FED HM LN PC POOL SI2056	3.5% 01 Dec 2050	514,814	464,447
FED HM LN PC POOL SI2103	2% 01 Aug 2050	191,235	151,147
FED HM LN PC POOL ZM2669	4.5% 01 Feb 2047	893,416	856,872
FED HM LN PC POOL ZM5659	3.5% 01 Feb 2048	199,064	178,978

FHLMC MULTIFAMILY STRUCTURED	1%	25 Dec 2030	12,715,158	453,327
FHLMC MULTIFAMILY STRUCTURED	1%	25 Jan 2030	3,365,940	154,217
FHLMC MULTIFAMILY STRUCTURED	1%	25 Jun 2031	6,375,599	335,968
FHLMC MULTIFAMILY STRUCTURED	1%	25 Oct 2031	4,690,613	133,103
FHLMC MULTIFAMILY STRUCTURED	1%	25 Nov 2032	15,385,895	204,369
FHLMC MULTIFAMILY STRUCTURED	1%	25 Dec 2032	2,999,433	94,933
FHLMC MULTIFAMILY STRUCTURED	1%	25 Aug 2033	4,998,442	93,828
FIRST QUANTUM MINERALS L	6.875%	15 Oct 2027	450,000	447,188
FNMA POOL AR7399	3%	01 Jun 2043	63,873	56,566
FNMA POOL AS0038	3%	01 Jul 2043	142,624	126,309
FNMA POOL AU6735	3%	01 Oct 2043	131,391	116,361
FNMA POOL BF0531	2.5%	01 May 2055	985,220	814,985
FNMA POOL BF0561	3%	01 Sep 2061	411,604	341,796
FNMA POOL BF0646	2.5%	01 Jun 2062	2,763,359	2,224,740
FNMA POOL BM3929	1%	01 Jul 2032	361,790	348,185
FNMA POOL BM6912	1%	01 Jan 2052	86,508	69,049
FNMA POOL BN1628	4.5%	01 Nov 2048	192,923	184,189
FNMA POOL BR1001	2.5%	01 May 2051	72,120	59,908
FNMA POOL BR4052	2%	01 Feb 2051	140,969	111,148
FNMA POOL BR5566	2%	01 Mar 2051	293,423	231,260
FNMA POOL BS5676	3.87%	01 May 2037	100,000	89,305
FNMA POOL BS9106	5.35%	01 Jul 2033	100,000	100,163
FNMA POOL BU1118	2.5%	01 Oct 2051	1,483,384	1,222,982
FNMA POOL BU1421	3%	01 Jan 2052	241,938	208,197
FNMA POOL BV3089	2.5%	01 Feb 2052	152,258	125,639
FNMA POOL BV3167	3.5%	01 May 2052	253,008	226,662
FNMA POOL BV4142	3%	01 Mar 2052	72,096	62,258
FNMA POOL BV4195	3%	01 Mar 2052	839,285	721,643
FNMA POOL BV5405	4%	01 Apr 2052	74,767	69,126
FNMA POOL BV8546	3.5%	01 May 2052	152,505	136,550
FNMA POOL BW9916	5%	01 Oct 2052	161,447	156,244
FNMA POOL BX0553	5.5%	01 Oct 2052	83,610	82,939
FNMA POOL BX6719	5.5%	01 Feb 2053	84,463	83,913
FNMA POOL BZ0874	4.76%	01 Jun 2029	700,000	699,926
FNMA POOL CA6315	3%	01 Jul 2050	124,143	106,975
FNMA POOL CA7257	2.5%	01 Oct 2050	134,216	111,463
FNMA POOL CA7422	2%	01 Oct 2040	258,604	217,203
FNMA POOL CA7531	3%	01 Oct 2050	134,137	116,227
FNMA POOL CB1273	2%	01 Aug 2051	80,406	63,401
FNMA POOL CB1878	3%	01 Oct 2051	662,995	567,490
FNMA POOL CB2115	2.5%	01 Nov 2041	76,372	65,906
FNMA POOL CB2664	3%	01 Jan 2052	793,414	680,247
FNMA POOL CB2804	2.5%	01 Feb 2052	242,001	199,427
FNMA POOL CB3044	2.5%	01 Mar 2052	416,109	343,501
FNMA POOL CB3077	2.5%	01 Mar 2042	79,189	68,243
FNMA POOL CB3082	3%	01 Mar 2042	75,380	67,215
FNMA POOL CB3126	3.5%	01 Mar 2052	234,057	209,301
FNMA POOL CB3272	4%	01 Apr 2052	491,276	453,383

FNMA POOL CB3542	3%	01 May 2042	75,541	67,192
FNMA POOL CB3614	4%	01 May 2052	649,623	599,415
FNMA POOL CB3880	5%	01 Jun 2052	75,275	73,355
FNMA POOL CB4103	5%	01 Jul 2052	241,163	236,715
FNMA POOL CB4386	4.5%	01 Aug 2052	82,043	77,318
FNMA POOL CB4418	5.5%	01 Aug 2052	75,930	75,402
FNMA POOL CB5108	5.5%	01 Nov 2052	513,943	511,484
FNMA POOL CB5497	6.5%	01 Jan 2053	380,681	393,295
FNMA POOL CB6030	4.5%	01 Apr 2053	172,717	162,790
FNMA POOL CB6322	5.5%	01 May 2053	176,369	174,904
FNMA POOL CB6540	6%	01 Jun 2053	1,211,386	1,229,427
FNMA POOL CB6753	6%	01 Jul 2053	694,735	703,767
FNMA POOL CB7109	5.5%	01 Sep 2053	455,203	451,641
FNMA POOL CB8226	6.5%	01 Mar 2054	85,574	87,959
FNMA POOL FM1263	1%	01 Jul 2049	52,001	49,697
FNMA POOL FM3049	1%	01 Apr 2044	254,092	238,683
FNMA POOL FM6597	1%	01 Mar 2041	364,626	304,857
FNMA POOL FM7100	1%	01 Jun 2050	560,512	504,236
FNMA POOL FM7531	1%	01 May 2051	59,687	51,473
FNMA POOL FM8025	1%	01 Jul 2051	72,984	60,603
FNMA POOL FM8166	1%	01 Jun 2051	130,845	113,550
FNMA POOL FM8577	1%	01 Aug 2051	203,435	176,420
FNMA POOL FM8648	1%	01 Sep 2051	70,877	60,927
FNMA POOL FM8786	1%	01 Oct 2051	156,168	129,160
FNMA POOL FM8813	1%	01 Sep 2051	356,931	318,219
FNMA POOL FM9103	1%	01 Oct 2041	535,536	447,731
FNMA POOL FM9264	1%	01 Oct 2041	1,002,405	839,337
FNMA POOL FM9365	1%	01 Nov 2051	73,287	63,465
FNMA POOL FM9444	1%	01 Oct 2041	845,975	730,273
FNMA POOL FM9464	1%	01 Nov 2051	219,965	189,830
FNMA POOL FS0024	1%	01 Sep 2051	68,157	56,608
FNMA POOL FS0028	1%	01 Sep 2051	77,343	63,967
FNMA POOL FS0034	1%	01 Dec 2051	75,216	65,089
FNMA POOL FS0037	1%	01 Aug 2051	62,320	53,947
FNMA POOL FS0067	1%	01 Sep 2051	60,551	57,646
FNMA POOL FS0240	1%	01 Jan 2052	149,347	129,376
FNMA POOL FS0331	1%	01 Jan 2052	513,155	439,823
FNMA POOL FS0349	1%	01 Jan 2052	246,465	194,044
FNMA POOL FS0352	1%	01 Jan 2052	1,000,017	785,677
FNMA POOL FS0366	1%	01 Jan 2052	77,711	64,611
FNMA POOL FS0408	1%	01 Jan 2052	152,562	131,934
FNMA POOL FS0424	1%	01 Jan 2052	552,861	457,251
FNMA POOL FS0434	1%	01 Nov 2051	75,608	62,852
FNMA POOL FS0464	1%	01 Jan 2052	159,488	125,326
FNMA POOL FS0483	1%	01 Jan 2052	322,939	288,219
FNMA POOL FS0549	1%	01 Feb 2052	412,724	340,115
FNMA POOL FS0551	1%	01 Feb 2052	160,859	133,040

FNMA POOL FS0582	1%	01 Feb 2052	158,956	131,667
FNMA POOL FS0583	1%	01 Feb 2052	170,362	140,416
FNMA POOL FS0584	1%	01 Feb 2052	628,269	494,811
FNMA POOL FS0612	1%	01 Feb 2052	464,971	367,252
FNMA POOL FS0697	1%	01 Feb 2042	227,578	196,171
FNMA POOL FS0735	1%	01 Jan 2052	818,952	700,981
FNMA POOL FS0835	1%	01 Mar 2052	247,235	203,658
FNMA POOL FS0995	1%	01 Mar 2042	157,742	135,967
FNMA POOL FS1014	1%	01 Feb 2052	81,367	64,213
FNMA POOL FS1015	1%	01 Feb 2052	248,892	196,216
FNMA POOL FS1074	1%	01 Mar 2052	779,832	674,347
FNMA POOL FS1104	1%	01 Nov 2051	76,023	63,087
FNMA POOL FS1112	1%	01 Mar 2052	401,979	318,827
FNMA POOL FS1237	1%	01 Dec 2051	1,204,864	1,080,379
FNMA POOL FS1289	1%	01 Mar 2052	308,912	267,654
FNMA POOL FS1403	1%	01 Jan 2045	148,288	131,392
FNMA POOL FS1425	1%	01 May 2052	92,952	83,106
FNMA POOL FS1454	1%	01 Apr 2052	163,282	145,579
FNMA POOL FS1462	1%	01 Jan 2052	157,046	140,808
FNMA POOL FS1539	1%	01 Nov 2048	152,187	134,779
FNMA POOL FS1542	1%	01 Apr 2042	232,069	206,537
FNMA POOL FS1555	1%	01 Apr 2052	80,191	71,497
FNMA POOL FS1556	1%	01 May 2052	486,821	436,165
FNMA POOL FS1603	1%	01 May 2052	165,622	147,999
FNMA POOL FS1628	1%	01 Apr 2052	80,625	66,909
FNMA POOL FS2061	1%	01 Jun 2052	166,670	153,606
FNMA POOL FS3249	1%	01 Nov 2052	157,320	152,767
FNMA POOL FS3275	1%	01 Apr 2052	436,556	371,403
FNMA POOL FS3411	1%	01 Jan 2053	80,391	81,385
FNMA POOL FS3672	1%	01 Feb 2053	270,980	270,068
FNMA POOL FS3813	1%	01 Nov 2052	80,715	76,174
FNMA POOL FS3835	1%	01 Nov 2052	90,536	85,658
FNMA POOL FS3836	1%	01 Jan 2053	168,015	158,835
FNMA POOL FS3977	1%	01 Nov 2052	90,314	85,365
FNMA POOL FS3978	1%	01 Jan 2053	87,154	84,544
FNMA POOL FS4136	1%	01 Apr 2053	190,501	184,384
FNMA POOL FS4243	1%	01 May 2042	83,856	74,925
FNMA POOL FS4270	1%	01 Mar 2052	264,508	208,577
FNMA POOL FS4308	1%	01 Apr 2053	166,247	160,909
FNMA POOL FS4314	1%	01 Mar 2052	88,093	69,384
FNMA POOL FS4448	1%	01 Dec 2044	82,959	77,928
FNMA POOL FS4471	1%	01 Sep 2042	87,306	74,977
FNMA POOL FS4480	1%	01 Mar 2050	81,522	78,585
FNMA POOL FS4524	1%	01 May 2053	91,358	88,424
FNMA POOL FS4805	1%	01 May 2053	179,342	177,863
FNMA POOL FS5155	1%	01 Jul 2053	86,230	84,572
FNMA POOL FS5191	1%	01 Aug 2042	717,131	596,649

FNMA POOL FS5306	1%	01 Jul 2053	84,514	86,033
FNMA POOL FS5450	1%	01 Nov 2051	260,464	225,527
FNMA POOL FS5647	1%	01 Jul 2053	180,008	179,161
FNMA POOL FS5708	1%	01 Jun 2053	263,663	256,609
FNMA POOL FS6242	1%	01 Nov 2053	91,676	92,868
FNMA POOL FS6451	1%	01 Aug 2053	271,974	269,887
FNMA POOL FS7170	1%	01 Aug 2042	93,049	77,658
FNMA POOL FS7180	1%	01 May 2042	92,201	76,556
FNMA POOL FS7624	1%	01 Mar 2054	178,388	183,645
FNMA POOL FS7997	1%	01 May 2054	378,082	380,574
FNMA POOL FS8027	1%	01 Mar 2052	285,713	235,802
FNMA POOL FS8124	1%	01 Jun 2052	568,593	488,665
FNMA POOL FS8273	1%	01 Feb 2042	95,825	76,999
FNMA POOL MA2773	3%	01 Oct 2036	373,428	344,685
FNMA POOL MA4031	4.5%	01 May 2050	79,957	76,136
FNMA POOL MA4047	2%	01 Jun 2050	2,636,451	2,071,921
FNMA POOL MA4130	3%	01 Sep 2040	38,803	34,798
FNMA POOL MA4177	2.5%	01 Nov 2040	105,894	91,997
FNMA POOL MA4280	1.5%	01 Mar 2051	487,779	360,914
FNMA POOL MA4310	1.5%	01 Apr 2041	147,385	118,429
FNMA POOL MA4473	1.5%	01 Nov 2041	158,663	127,491
FNMA POOL MA4474	2%	01 Nov 2041	153,173	127,610
FNMA POOL MA4501	2%	01 Dec 2041	234,658	195,408
FNMA POOL MA4519	1.5%	01 Jan 2042	162,187	130,323
FNMA POOL MA4540	2%	01 Feb 2042	395,012	328,648
FNMA POOL MA4570	2%	01 Mar 2042	79,833	66,287
FNMA POOL MA4571	2.5%	01 Mar 2042	157,125	134,721
FNMA POOL MA4586	2%	01 Apr 2042	82,113	68,180
FNMA POOL MA4587	2.5%	01 Apr 2042	243,970	209,107
FNMA POOL MA4599	3%	01 May 2052	86,244	73,343
FNMA POOL MA4606	2%	01 May 2042	84,413	70,090
FNMA POOL MA4607	2.5%	01 May 2042	82,107	70,374
FNMA POOL MA4632	3%	01 Jun 2042	249,274	220,501
FNMA POOL MA4643	3%	01 May 2042	163,339	143,984
FNMA TBA 30 YR 3.5	3.5%	14 Jan 2055	300,000	265,316
FNMA TBA 30 YR 5	5%	15 Jan 2055	1,500,000	1,447,202
FNMA TBA 30 YR 5.5	5.5%	15 Jan 2055	2,300,000	2,270,339
FNMA TBA 30 YR 6	6%	15 Jan 2055	1,900,000	1,909,652
FNMA TBA 30 YR 6.5	6.5%	15 Jan 2055	1,200,000	1,225,656
FORD CREDIT FLOORPLAN MASTER	4.92%	15 May 2028	860,000	864,181
FORD MOTOR COMPANY	3.25%	12 Feb 2032	1,950,000	1,620,801
FORD MOTOR COMPANY	6.1%	19 Aug 2032	150,000	149,267
FORD MOTOR CREDIT CO LLC	4.95%	28 May 2027	200,000	198,100
FORD MOTOR CREDIT CO LLC	7.35%	06 Mar 2030	430,000	454,953
FORTRESS CREDIT BSL LIMITED	1%	20 Apr 2033	1,750,000	1,750,875
FOUNDRY JV HOLDCO LLC	5.875%	25 Jan 2034	240,000	234,454
FOX CORP	6.5%	13 Oct 2033	210,000	220,958

FREDDIE MAC	4.5% 25 Jun 2050	405,054	94,152
FREDDIE MAC	2% 25 Sep 2045	90,591	73,020
FREDDIE MAC	2% 25 Apr 2041	145,013	123,712
FREDDIE MAC	4.5% 25 Dec 2050	445,789	103,420
FREDDIE MAC	2% 25 Feb 2051	724,081	92,209
FREDDIE MAC	2% 25 Mar 2051	999,009	136,129
FREDDIE MAC	3% 25 Jan 2047	673,672	82,924
FREDDIE MAC	3% 25 Apr 2052	300,000	211,629
FREDDIE MAC	4% 25 Apr 2052	100,000	87,931
FREDDIE MAC	2.5% 25 Jan 2051	615,507	101,948
FREDDIE MAC	2.5% 25 Apr 2051	1,503,641	238,468
FREDDIE MAC	2% 25 Mar 2051	881,563	106,724
FREDDIE MAC	2.5% 25 Dec 2051	826,443	104,272
FREDDIE MAC	1% 25 Dec 2054	219,818	220,118
FREDDIE MAC	1% 25 Dec 2054	207,612	207,804
FREDDIE MAC SCRT	3% 25 Nov 2063	285,641	231,013
FREEPORT MCMORAN INC	5.45% 15 Mar 2043	60,000	55,967
FREEPORT MCMORAN INC	4.625% 01 Aug 2030	500,000	483,925
GCAT	1% 25 Sep 2054	92,647	93,631
GCAT	1% 25 Jan 2054	493,017	483,477
GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	210,000	173,107
GENERAL MOTORS CO	6.25% 02 Oct 2043	240,000	237,948
GENERAL MOTORS CO	6.6% 01 Apr 2036	20,000	20,980
GENERAL MOTORS CO	5.6% 15 Oct 2032	70,000	70,551
GENERAL MOTORS FINL CO	2.75% 20 Jun 2025	410,000	405,863
GFL ENVIRONMENTAL INC	6.75% 15 Jan 2031	150,000	154,190
GLENCORE FUNDING LLC	4% 27 Mar 2027	1,030,000	1,009,555
GNMA II POOL 784894	3.5% 20 Feb 2048	271,266	244,989
GNMA II POOL 785565	2.5% 20 Jun 2051	150,460	124,203
GNMA II POOL 785568	2.5% 20 Aug 2051	220,926	182,269
GNMA II POOL 785657	2.5% 20 Oct 2051	380,913	314,144
GNMA II POOL 785663	2.5% 20 Oct 2051	149,332	123,157
GNMA II POOL 785667	2.5% 20 Oct 2051	152,495	125,765
GNMA II POOL 785762	2.5% 20 Nov 2051	77,200	63,644
GNMA II POOL 785789		77,537	63,910
GNMA II POOL 785791	2.5% 20 Dec 2051	233,736	190,663
GNMA II POOL 785821	2.5% 20 Dec 2051	157,252	129,615
GNMA II POOL 785944	3% 20 Feb 2052	634,242	544,688
GNMA II POOL 786077	3% 20 Mar 2052	148,932	127,690
GNMA II POOL 786082	3% 20 Nov 2051	154,753	133,057
GNMA II POOL 786095	3% 20 Apr 2052	234,015	200,622
GNMA II POOL 786107	3% 20 Mar 2052	77,968	66,959
GNMA II POOL 786108	3.5% 20 Mar 2052	264,135	233,116
GNMA II POOL 786150	3% 20 Mar 2052	246,829	211,869
GNMA II POOL 786335	4.5% 20 Sep 2052	327,218	309,230
GNMA II POOL 786340	5% 20 Sep 2052	85,165	82,995
GNMA II POOL 786366	4.5% 20 Aug 2052	255,724	240,634

GNMA II POOL 786429	4%	20 Jun 2052	86,426	79,861
GNMA II POOL 786474	5%	20 Jan 2053	255,315	249,833
GNMA II POOL 786535	5.5%	20 Feb 2053	263,660	263,866
GNMA II POOL 786726	2%	20 Mar 2051	704,547	553,513
GNMA II POOL 786795	6%	20 Jul 2053	360,016	369,839
GNMA II POOL 786823	5.5%	20 Jul 2053	89,249	89,316
GNMA II POOL 786835	5.5%	20 Aug 2053	271,242	271,338
GNMA II POOL 786843	3%	20 Mar 2052	173,978	149,342
GNMA II POOL 786963	6%	20 Sep 2053	256,972	262,987
GNMA II POOL 786973	6%	20 Sep 2053	93,523	96,074
GNMA II POOL 787097	5%	20 Aug 2053	166,641	162,276
GNMA II POOL 787154	6.5%	20 Nov 2053	82,492	85,420
GNMA II POOL 787214	6.5%	20 Jan 2054	167,196	173,133
GNMA II POOL 787228	6%	20 Jan 2054	178,979	183,169
GNMA II POOL 787236	6.5%	20 Jan 2054	167,315	172,588
GNMA II POOL 787259	2%	20 Feb 2051	1,333,081	1,047,901
GNMA II POOL 787276	6%	20 Feb 2054	184,795	189,703
GNMA II POOL CK9592	4%	20 Jun 2052	79,683	73,088
GNMA II POOL CL5523	3%	20 Apr 2052	71,616	61,397
GNMA II POOL CW6992	6%	20 Sep 2053	174,312	179,068
GNMA II POOL MA4586	3.5%	20 Jul 2047	567,963	513,868
GNMA II POOL MA5078	4%	20 Mar 2048	308,471	287,481
GNMA II POOL MA5193	4.5%	20 May 2048	33,012	31,643
GNMA II POOL MA5194	5%	20 May 2048	24,395	23,971
GNMA II POOL MA5265	4.5%	20 Jun 2048	238,892	229,304
GNMA II POOL MA5399	4.5%	20 Aug 2048	88,565	84,967
GNMA II POOL MA5465	3.5%	20 Sep 2048	114,004	102,970
GNMA II POOL MA5530	5%	20 Oct 2048	177,623	174,540
GNMA II POOL MA5594	3.5%	20 Nov 2048	272,565	246,096
GNMA II POOL MA5597	5%	20 Nov 2048	72,821	71,557
GNMA II POOL MA5652	4.5%	20 Dec 2048	44,912	43,034
GNMA II POOL MA5653	5%	20 Dec 2048	87,386	85,869
GNMA II POOL MA5711	4.5%	20 Jan 2049	107,208	102,724
GNMA II POOL MA5712	5%	20 Jan 2049	63,833	62,725
GNMA II POOL MA5763	4%	20 Feb 2049	197,027	183,454
GNMA II POOL MA5817	4%	20 Mar 2049	56,039	52,178
GNMA II POOL MA5818	4.5%	20 Mar 2049	274,872	263,375
GNMA II POOL MA5876	4%	20 Apr 2049	44,567	41,457
GNMA II POOL MA5878	5%	20 Apr 2049	40,551	39,897
GNMA II POOL MA6157	5%	20 Sep 2049	96,928	95,363
GNMA II POOL MA6287	5%	20 Nov 2049	43,470	42,768
GNMA II POOL MA6413	5%	20 Jan 2050	64,281	63,164
GNMA II POOL MA6476	4%	20 Feb 2050	528,828	492,189
GNMA II POOL MA6711	3.5%	20 Jun 2050	434,818	391,376
GNMA II POOL MA6818	2%	20 Aug 2050	56,336	45,158
GNMA II POOL MA6865	2.5%	20 Sep 2050	617,500	517,030
GNMA II POOL MA6997	3.5%	20 Nov 2050	485,354	437,030
GNMA II POOL MA7184	2%	20 Feb 2051	502,130	391,332

GNMA II POOL MA7303	2% 20 Apr 2051	442,311	344,644
GNMA II POOL MA7314	3.5% 20 Apr 2051	95,127	85,519
GNMA II POOL MA7316	4.5% 20 Apr 2051	810,615	776,710
GNMA II POOL MA7475	4% 20 Jul 2051	336,963	313,617
GNMA II POOL MA7590	3% 20 Sep 2051	345,703	300,075
GNMA II POOL MA7883	3.5% 20 Feb 2052	558,532	500,536
GNMA II POOL MA8348	5% 20 Oct 2052	83,958	81,819
GNMA II POOL MA8429	5.5% 20 Nov 2052	401,538	400,287
GNMA II POOL MA8726	5.5% 20 Mar 2053	163,066	162,216
GNMA II POOL MA8796	3% 20 Apr 2053	249,877	217,694
GNMA II POOL MA8801	5.5% 20 Apr 2053	743,301	739,429
GNMA II POOL MA8879	5.5% 20 May 2053	427,225	424,999
GNMA II TBA 30 YR 3	3% 15 Aug 2054	-2,000,000	(1,807,692)
GNMA II TBA 30 YR 3	3% 15 Aug 2054	2,000,000	1,807,692
GNMA II TBA 30 YR 4.5	4.5% 21 Jan 2055	1,200,000	1,134,407
GNMA II TBA 30 YR 5.5	5.5% 15 Jan 2055	300,000	297,463
GNMA II TBA 30 YR 5.5	5.5% 15 Aug 2054	-500,000	(503,220)
GNMA II TBA 30 YR 5.5	5.5% 15 Aug 2054	500,000	503,220
GNMA II TBA 30 YR 6	6% 15 Jan 2055	1,700,000	1,711,509
GNMA II TBA 30 YR 6.5	6.5% 15 Jan 2055	2,200,000	2,238,192
GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	1,790,000	1,727,529
GOLDMAN SACHS GROUP INC	1% 21 Jul 2042	990,000	687,139
GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	1,480,000	1,248,454
GOLDMAN SACHS GROUP INC	1% 15 Mar 2028	70,000	68,030
GOLDMAN SACHS GROUP INC	1% 15 Jun 2027	630,000	626,113
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	240,000	220,678
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2060	2,761,897	185,411
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2070	164,481	162,026
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Apr 2061	3,387,519	174,399
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Dec 2062	3,055,180	196,893
GOVERNMENT NATIONAL MORTGAGE A	1.34% 16 Jun 2063	281,983	206,699
GOVERNMENT NATIONAL MORTGAGE A	1.4% 16 Jun 2063	423,900	312,097
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Feb 2063	3,244,523	191,468
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2061	3,230,764	190,176
GOVERNMENT NATIONAL MORTGAGE A	1.9% 16 Mar 2064	422,774	189,929
GOVERNMENT NATIONAL MORTGAGE A	2% 16 Jun 2064	99,760	75,877
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2064	300,000	210,459
GOVERNMENT NATIONAL MORTGAGE A	2% 16 Feb 2064	2,421,853	1,311,431
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2065	1,475,782	90,175
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2064	1,464,042	92,931
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2064	200,000	142,544
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Nov 2050	641,769	91,449
GOVERNMENT NATIONAL MORTGAGE A	1.25% 20 Jul 2050	865,533	657,002
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Jun 2051	3,582,441	502,406
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Sep 2051	1,632,621	234,541

GOVERNMENT NATIONAL MORTGAGE A	2% 20 Oct 2051	255,746	206,623
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Dec 2051	496,310	93,676
GOVERNMENT NATIONAL MORTGAGE A	2% 20 Jun 2051	462,706	392,733
GOVERNMENT NATIONAL MORTGAGE A	2% 20 Jan 2052	305,195	245,372
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Feb 2052	155,158	128,804
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2051	347,507	281,864
GOVERNMENT NATIONAL MORTGAGE A	4% 20 Jul 2051	400,000	350,731
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Jan 2052	100,000	79,386
GOVERNMENT OF JAMAICA	9.625% 03 Nov 2030	44,500,000	297,569
GOVERNMENT STIF 3	GOVERNMENT STIF 3	20,816,776	20,816,776
GREYWOLF CLO LTD	1% 27 Jan 2031	128,081	128,081
GS MORTGAGE BACKED SECURITIES	1% 25 May 2062	679,873	614,638
GS MORTGAGE BACKED SECURITIES	1% 25 Sep 2061	746,553	718,164
GS MORTGAGE SECURITIES TRUST	1% 15 Nov 2036	1,140,000	1,129,062
HALEON US CAPITAL LLC	3.375% 24 Mar 2029	590,000	554,376
HALSEYPOINT CLO 3, LTD.	1% 30 Jul 2037	390,000	392,145
HALSEYPOINT CLO LTD.	1% 30 Jan 2038	360,000	360,062
HCA INC	4.5% 15 Feb 2027	410,000	406,048
HCA INC	3.5% 01 Sep 2030	120,000	108,900
HILTON DOMESTIC OPERATIN	3.625% 15 Feb 2032	240,000	208,327
HILTON DOMESTIC OPERATIN	6.125% 01 Apr 2032	110,000	109,788
HOME DEPOT INC	3.3% 15 Apr 2040	480,000	373,800
HOME DEPOT INC	3.35% 15 Apr 2050	120,000	83,744
HONEYWELL INTERNATIONAL	5% 01 Mar 2035	340,000	332,897
HOSPITALITY INVESTORS TRUST	1% 15 Jul 2039	852,842	853,866
HSBC HOLDINGS PLC	1% 04 Jun 2026	250,000	247,005
HSBC HOLDINGS PLC	1% 22 Nov 2032	200,000	168,698
HSBC HOLDINGS PLC	1% 29 Mar 2033	440,000	413,908
HUMANA INC	4.8% 15 Mar 2047	70,000	57,161
HUMANA INC	2.15% 03 Feb 2032	60,000	47,797
ILPT COMMERCIAL MORTGAGE TRUST	1% 15 Oct 2039	1,070,000	1,072,853
INTEL CORP	4.75% 25 Mar 2050	180,000	139,154
INTEL CORP	1.6% 12 Aug 2028	240,000	212,057
INTEL CORP	5.125% 10 Feb 2030	160,000	158,427
INTER AMERICAN DEVEL BK	7.35% 06 Oct 2030	204,000,000	2,391,659
JANE STREET GRP/JSG FIN	7.125% 30 Apr 2031	130,000	133,592
JAPANESE YEN	FOREIGN CURRENCY	20,924,881	133,144
JOHNSON + JOHNSON	2.1% 01 Sep 2040	540,000	358,803
* JP MORGAN CHASE COMMERCIAL MORTGAGE	1% 15 Mar 2039	960,000	962,948
* JPMORGAN CHASE + CO	4.25% 01 Oct 2027	1,240,000	1,230,378
* JPMORGAN CHASE + CO	1% 22 Apr 2026	290,000	287,526
* JPMORGAN CHASE + CO	1% 22 Apr 2027	1,000,000	959,700
* JPMORGAN CHASE + CO	1% 22 Apr 2052	540,000	368,933
* JPMORGAN CHASE + CO	1% 08 Nov 2032	1,230,000	1,037,591
JPN 10Y BOND(OSE) MAR25	XOSE 20250313	-600,000,000	22,143

KENVUE INC	4.9%	22 Mar 2033	270,000	265,324
KINDER MORGAN INC	5.55%	01 Jun 2045	160,000	149,443
KINDER MORGAN INC	5.2%	01 Mar 2048	10,000	8,824
KNDR TRUST 2021 KIND	1%	15 Aug 2038	317,350	313,966
KRAFT HEINZ FOODS CO	5.2%	15 Jul 2045	1,060,000	960,307
KROGER CO	5%	15 Sep 2034	170,000	164,693
L3HARRIS TECH INC	5.054%	27 Apr 2045	190,000	173,822
LAS VEGAS SANDS CORP	3.9%	08 Aug 2029	70,000	65,057
LAS VEGAS SANDS CORP	2.9%	25 Jun 2025	740,000	731,860
LAS VEGAS SANDS CORP	6%	15 Aug 2029	110,000	111,356
LCM LTD PARTNERSHIP	1%	16 Jul 2031	477,898	477,659
LIFEPOINT HEALTH INC	9.875%	15 Aug 2030	30,000	32,403
LLOYDS BANKING GROUP PLC	4.375%	22 Mar 2028	220,000	214,863
LOCKHEED MARTIN CORP	3.9%	15 Jun 2032	100,000	92,807
LOCKHEED MARTIN CORP	4.15%	15 Jun 2053	550,000	438,048
LOCKHEED MARTIN CORP	5.2%	15 Feb 2064	80,000	74,006
LONG GILT FUTURE MAR25	IFLL 20250327		3,500,000	(115,283)
LOWE S COS INC	4.5%	15 Apr 2030	240,000	235,308
M+T EQUIPMENT NOTES	4.94%	18 Aug 2031	290,000	287,481
MASTERCARD INC	3.85%	26 Mar 2050	240,000	186,192
MCDONALD S CORP	3.6%	01 Jul 2030	590,000	552,671
MCDONALD S CORP	4.2%	01 Apr 2050	300,000	237,744
MEDLINE BORROWER/MEDL CO	6.25%	01 Apr 2029	160,000	161,640
MELCO RESORTS FINANCE	7.625%	17 Apr 2032	210,000	211,046
META PLATFORMS INC	4.75%	15 Aug 2034	330,000	321,374
MEX BONOS DESARR FIX RT	7.75%	13 Nov 2042	48,130,000	1,769,857
MEX BONOS DESARR FIX RT	7.75%	23 Nov 2034	62,740,000	2,525,562
MEXICAN PESO (NEW)	FOREIGN CURRENCY		14,160,672	681,039
MICRON TECHNOLOGY INC	5.875%	09 Feb 2033	120,000	122,825
MICRON TECHNOLOGY INC	5.3%	15 Jan 2031	170,000	169,638
MICROSOFT CORP	2.921%	17 Mar 2052	230,000	152,444
MIDAMERICAN ENERGY CO	3.65%	15 Apr 2029	240,000	228,828
MILEAGE PLUS HLDINGS LLC	6.5%	20 Jun 2027	60,000	60,393
MILL CITY MORTGAGE TRUST	1%	25 Sep 2057	619,624	612,143
MITSUBISHI UFJ FIN GRP	1%	17 Apr 2026	340,000	338,756
MORGAN STANLEY	1%	10 Dec 2026	1,120,000	1,080,005
MORGAN STANLEY	1%	20 Oct 2032	890,000	744,770
MORGAN STANLEY RESIDENTIAL MORTGAGE TRUST	1%	25 Jun 2054	635,362	644,917
MORGAN STANLEY RESIDENTIAL MORTGAGE TRUST	1%	25 Feb 2054	642,323	650,837
MPLX LP	4.7%	15 Apr 2048	430,000	352,183
MPLX LP	4.8%	15 Feb 2029	430,000	426,246
MSWF COMMERCIAL MORTGAGE TRUST	1%	15 Dec 2056	490,000	516,211
MTN COMMERCIAL MORTGAGE TRUST	1%	15 Mar 2039	960,000	958,932
NAVIENT STUDENT LOAN TRUST	2.23%	15 Jul 2070	733,628	662,245
NCL CORPORATION LTD	8.125%	15 Jan 2029	200,000	210,668

NELNET STUDENT LOAN TRUST	1% 20 Apr 2062	980,000	969,714
NEW RESIDENTIAL MORTGAGE TRUST	1% 25 Jul 2059	554,839	528,871
NEW RESIDENTIAL MORTGAGE TRUST	1% 27 Mar 2062	233,021	216,057
NISSAN MOTOR CO	3.522% 17 Sep 2025	1,180,000	1,162,666
NJ TRUST 2023 GSP	1% 06 Jan 2029	380,000	395,663
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	590,000	563,444
NORTHROP GRUMMAN CORP	5.25% 01 May 2050	240,000	224,806
NRTH PARK MORTGAGE TRUST	1% 15 Mar 2039	480,000	480,496
NYC COMMERCIAL MORTGAGE TRUST	1% 15 Aug 2029	240,000	241,400
OAKTREE CLO LTD	1% 20 Apr 2037	650,000	653,182
OCCIDENTAL PETROLEUM COR	3.5% 15 Aug 2029	1,030,000	945,571
OCCIDENTAL PETROLEUM COR	6.6% 15 Mar 2046	1,110,000	1,122,476
OCTAGON 66 LTD	1% 16 Nov 2036	750,000	757,970
OCTAGON INVESTMENT PARTNERS	1% 20 Jan 2031	1,104,413	1,105,297
OCTAGON INVESTMENT PARTNERS	1% 15 Jul 2029	26,409	26,401
OCTAGON INVESTMENTS PARTNERS	1% 15 Apr 2031	308,685	308,870
ONEOK INC	5.55% 01 Nov 2026	90,000	91,120
ONEOK INC	5.8% 01 Nov 2030	150,000	154,373
ONEOK INC	6.625% 01 Sep 2053	110,000	115,770
ONNI COMMERCIAL MORTGAGE TRUST	1% 15 Jul 2039	630,000	628,996
ONSLOW BAY FINANCIAL LLC	1% 25 Jul 2062	702,840	693,132
ONSLOW BAY FINANCIAL LLC	1% 25 Feb 2063	335,994	337,222
ONSLOW BAY FINANCIAL LLC	1% 25 Jul 2063	760,721	768,251
ONSLOW BAY FINANCIAL LLC	1% 25 Apr 2063	785,403	796,502
ONSLOW BAY FINANCIAL LLC	1% 25 Nov 2063	720,746	725,000
ORACLE CORP	2.95% 01 Apr 2030	40,000	36,100
ORACLE CORP	1.65% 25 Mar 2026	420,000	404,867
ORACLE CORP	2.875% 25 Mar 2031	520,000	456,732
ORACLE CORP	4.65% 06 May 2030	160,000	157,365
ORACLE CORP	5.375% 27 Sep 2054	270,000	248,854
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	530,000	494,199
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	200,000	199,844
PACIFIC GAS + ELECTRIC	5.45% 15 Jun 2027	540,000	545,967
PARK BLUE CLO LTD	1% 20 Jul 2037	590,000	593,202
PARK BLUE CLO LTD	1% 25 Jul 2037	490,000	493,203
PAYPAL HOLDINGS INC	2.3% 01 Jun 2030	240,000	210,312
PERMIAN RESOURC OPTG LLC	6.25% 01 Feb 2033	100,000	98,745
PETROBRAS GLOBAL FINANCE	5.75% 01 Feb 2029	1,140,000	1,122,854
PFIZER INC	2.7% 28 May 2050	530,000	326,279
PFP III	1% 17 Sep 2039	195,124	195,978
PHILIP MORRIS INTL INC	4.5% 20 Mar 2042	410,000	353,974
PHILIP MORRIS INTL INC	4.875% 13 Feb 2029	110,000	109,845
PHILIP MORRIS INTL INC	5.125% 13 Feb 2031	30,000	30,008
PIEDMONT NATURAL GAS CO	3.35% 01 Jun 2050	240,000	158,446
PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	60,000	51,073

PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	380,000	322,483
PNC FINANCIAL SERVICES	1% 12 Jun 2026	110,000	110,422
PNC FINANCIAL SERVICES	1% 12 Jun 2029	330,000	335,419
POUND STERLING	FOREIGN CURRENCY	297,517	372,611
PRKCM TRUST	1% 25 Nov 2056	764,955	648,064
PRKCM TRUST	1% 25 May 2059	553,891	560,510
PROSUS NV	3.061% 13 Jul 2031	510,000	427,951
RAD CLO LTD	1% 20 Jan 2037	810,000	815,751
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	250,000	172,750
REPUBLIC OF COLOMBIA	4.125% 22 Feb 2042	850,000	535,619
REPUBLIC OF INDONESIA	3.05% 12 Mar 2051	200,000	129,564
REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	500,000	473,210
REPUBLIC OF PERU	3.55% 10 Mar 2051	530,000	354,385
ROCHE HOLDINGS INC	2.607% 13 Dec 2051	250,000	148,860
ROGERS COMMUNICATIONS IN	5.3% 15 Feb 2034	220,000	214,480
ROYAL BANK OF CANADA	1.15% 10 Jun 2025	410,000	403,702
ROYAL BANK OF CANADA	3.875% 04 May 2032	230,000	211,451
ROYAL BANK OF CANADA	5.15% 01 Feb 2034	70,000	69,171
ROYAL CARIBBEAN CRUISES	6% 01 Feb 2033	350,000	349,146
RR DONNELLEY + SONS CO	9.5% 01 Aug 2029	200,000	203,162
RTX CORP	3.125% 01 Jul 2050	240,000	157,061
RTX CORP	2.25% 01 Jul 2030	410,000	356,163
RTX CORP	3.03% 15 Mar 2052	180,000	113,706
RTX CORP	6% 15 Mar 2031	200,000	209,868
SALESFORCE INC	1.5% 15 Jul 2028	180,000	161,626
SANDS CHINA LTD	5.125% 08 Aug 2025	990,000	986,337
SERVICE PROPERTIES TRUST	8.375% 15 Jun 2029	150,000	145,001
SG CAPITAL PARTNERS	1% 25 Aug 2062	755,296	751,075
SHELL FINANCE US INC	2.75% 06 Apr 2030	590,000	531,625
SHELL FINANCE US INC	3.25% 06 Apr 2050	420,000	282,656
SHIFT4 PAYMENTS LLC/FIN	6.75% 15 Aug 2032	170,000	172,965
SLC STUDENT LOAN TRUST	1% 15 Mar 2055	698,475	681,164
SLG OFFICE TRUST	2.585% 15 Jul 2041	310,000	260,435
SLM STUDENT LOAN TRUST	1% 15 Oct 2041	578,252	599,012
SLM STUDENT LOAN TRUST	1% 25 Oct 2034	67,527	67,822
SMB PRIVATE EDUCATION LOAN TRUST	1% 15 Jan 2053	525,456	520,265
SMB PRIVATE EDUCATION LOAN TRUST	5.09% 16 Oct 2056	239,576	238,032
SOLVENTUM CORP	5.45% 13 Mar 2031	260,000	259,802
SOLVENTUM CORP	5.6% 23 Mar 2034	360,000	357,973
SOLVENTUM CORP	5.9% 30 Apr 2054	270,000	263,153
SOUTHERN NATURAL GAS	8% 01 Mar 2032	120,000	135,253
SPRINT CAPITAL CORP	8.75% 15 Mar 2032	410,000	489,901
SREIT TRUST	1% 15 Nov 2036	910,000	907,929
SUZANO AUSTRIA GMBH	3.125% 15 Jan 2032	540,000	447,012
SWS123349 CDS USD P V 03MEVENT	1% 20 Dec 2034	-8,356,000	(8,356,000)

SWS123349 CDS USD R F 1.00000	1% 20 Dec 2034	8,356,000	8,418,687
SWS123489 CDS USD P V 03MEVENT	1% 20 Dec 2029	-687,100	(687,100)
SWS123489 CDS USD R F 5.00000	5% 20 Dec 2029	687,100	740,126
T MOBILE USA INC	3.5% 15 Apr 2025	210,000	208,986
T MOBILE USA INC	3.875% 15 Apr 2030	200,000	188,164
T MOBILE USA INC	3% 15 Feb 2041	120,000	85,434
T MOBILE USA INC	3.3% 15 Feb 2051	300,000	197,964
T MOBILE USA INC	3.375% 15 Apr 2029	60,000	56,087
T MOBILE USA INC	3.5% 15 Apr 2031	1,210,000	1,096,913
T MOBILE USA INC	2.25% 15 Nov 2031	420,000	348,453
T MOBILE USA INC	5.15% 15 Apr 2034	170,000	166,916
TARGA RESOURCES CORP	4.2% 01 Feb 2033	170,000	154,431
TARGA RESOURCES CORP	4.95% 15 Apr 2052	70,000	58,854
TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	230,000	222,341
TEACHERS INSUR + ANNUITY	4.9% 15 Sep 2044	240,000	214,265
TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	240,000	214,882
TESLA AUTO LEASE TRUST	5.89% 22 Jun 2026	942,045	945,368
TEVA PHARMACEUTICALS NE	5.125% 09 May 2029	2,910,000	2,838,269
TIME WARNER CABLE LLC	6.55% 01 May 2037	60,000	57,824
TORONTO DOMINION BANK	1.15% 12 Jun 2025	590,000	580,761
TORONTO DOMINION BANK	4.456% 08 Jun 2032	80,000	75,803
TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	349,008	342,899
TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	530,498	508,242
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	270,000	276,788
TRANSDIGM INC	7.125% 01 Dec 2031	170,000	174,274
TRANSDIGM INC	6.375% 01 Mar 2029	70,000	70,172
TRANSDIGM INC	6.625% 01 Mar 2032	80,000	80,720
TRESTLES CLO LTD	1% 25 Oct 2037	510,000	511,475
TRINITAS CLO LTD	1% 23 Jan 2037	250,000	251,938
TRUIST FINANCIAL CORP	1% 08 Jun 2027	220,000	223,450
TSY INFL IX N/B	1.125% 15 Jan 2033	1,049,083	965,874
TSY INFL IX N/B	1.875% 15 Jul 2034	4,577,118	4,438,821
UBS AG STAMFORD CT	5% 09 Jul 2027	250,000	251,250
UBS AG STAMFORD CT	7.5% 15 Feb 2028	630,000	674,283
UBS COMMERCIAL MORTGAGE TRUST	3.418% 15 Dec 2050	175,817	168,557
UBS GROUP AG	1% 05 Jun 2026	500,000	493,975
UBS GROUP AG	1% 14 May 2032	1,220,000	1,063,108
UBS GROUP AG	1% 12 May 2028	310,000	307,759
UNION PACIFIC CORP	3.839% 20 Mar 2060	300,000	214,305
UNION PACIFIC CORP	2.891% 06 Apr 2036	660,000	532,052
UNITED AIRLINES INC	4.625% 15 Apr 2029	510,000	484,724
UNITED MEXICAN STATES	4.75% 08 Mar 2044	1,130,000	858,303
UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	540,000	482,425
UNITED RENTALS NORTH AM	3.75% 15 Jan 2032	130,000	113,824
UNITED RENTALS NORTH AM	6.125% 15 Mar 2034	190,000	188,562

UNITEDHEALTH GROUP INC	2.75% 15 May 2040	530,000	372,829
UNITEDHEALTH GROUP INC	3.125% 15 May 2060	120,000	71,326
UNITEDHEALTH GROUP INC	2.3% 15 May 2031	40,000	33,986
UNITEDHEALTH GROUP INC	4% 15 May 2029	190,000	183,584
UNITEDHEALTH GROUP INC	4.2% 15 May 2032	130,000	122,420
UNITEDHEALTH GROUP INC	5% 15 Apr 2034	190,000	185,201
US 10YR NOTE (CBT)MAR25	XCBT 20250320	4,800,000	(81,258)
US 10YR ULTRA FUT MAR25	XCBT 20250320	-4,600,000	56,858
US 2YR NOTE (CBT) MAR25	XCBT 20250331	-11,200,000	9,648
US 5YR NOTE (CBT) MAR25	XCBT 20250331	60,300,000	(385,302)
US BANCORP	1.45% 12 May 2025	310,000	306,280
US BANCORP	1% 27 Jan 2028	30,000	28,419
US BANCORP	1% 12 Jun 2029	240,000	245,342
US BANCORP	1% 12 Jun 2034	100,000	101,900
US DOLLAR	CURRENCY	2,554,646	2,554,646
US LONG BOND(CBT) MAR25	XCBT 20250320	-1,400,000	36,859
US TREASURY N/B	3.625% 15 Feb 2044	10,000	8,442
US TREASURY N/B	2% 15 Aug 2051	20,290,000	11,612,855
US TREASURY N/B	1.875% 15 Nov 2051	17,120,000	9,456,125
US TREASURY N/B	2% 15 Nov 2041	2,400,000	1,613,250
US TREASURY N/B	2.25% 15 Feb 2052	1,723,000	1,046,453
US TREASURY N/B	3.625% 15 Feb 2053	1,350,000	1,098,773
US TREASURY N/B	3.875% 15 Feb 2043	1,030,000	909,941
US TREASURY N/B	3.625% 15 May 2053	760,000	619,044
US TREASURY N/B	3.875% 15 May 2043	1,720,000	1,516,019
US TREASURY N/B	4.125% 15 Aug 2053	2,250,000	2,007,773
US TREASURY N/B	4.375% 15 Aug 2043	3,230,000	3,042,761
US TREASURY N/B	4.75% 15 Nov 2053	870,000	862,116
US TREASURY N/B	4.75% 15 Nov 2043	4,700,000	4,645,656
US TREASURY N/B	4.25% 15 Feb 2054	880,000	804,238
US TREASURY N/B	4.5% 15 Feb 2044	460,000	439,588
US TREASURY N/B	4.625% 15 May 2054	270,000	262,828
US TREASURY N/B	4.625% 15 May 2044	140,000	135,888
US TREASURY N/B	4.25% 15 Aug 2054	1,270,000	1,162,050
US TREASURY N/B	4.125% 15 Aug 2044	150,000	135,938
US TREASURY N/B	4.5% 15 Nov 2054	1,250,000	1,193,750
US TREASURY N/B	3.875% 30 Nov 2029	150,000	146,625
US TREASURY N/B	3.375% 15 May 2033	5,000	4,595
US TREASURY N/B	3.875% 15 Aug 2033	10,000	9,520
US TREASURY N/B	4.25% 28 Feb 2031	50,000	49,434
US TREASURY N/B	4.625% 31 May 2031	2,690,000	2,712,277
US TREASURY N/B	4.25% 30 Jun 2031	3,270,000	3,228,870
US TREASURY N/B	4% 31 Jul 2029	190,000	186,987
US TREASURY N/B	3.875% 15 Aug 2034	590,000	558,103
US TREASURY N/B	3.75% 31 Aug 2031	440,000	421,575

US TREASURY N/B	3.625%	31 Aug 2029	1,640,000	1,587,981
US TREASURY N/B	3.375%	15 Sep 2027	580,000	566,769
US TREASURY N/B	4.125%	31 Oct 2029	130,000	128,507
US ULTRA BOND CBT MAR25	XCBT 20250320		-8,000,000	300,719
VENTURE GLOBAL CALCASIEU	3.875%	01 Nov 2033	120,000	103,212
VENTURE GLOBAL LNG INC	7%	15 Jan 2030	240,000	243,710
VERIZON COMMUNICATIONS	4.5%	10 Aug 2033	30,000	28,286
VERIZON COMMUNICATIONS	1.75%	20 Jan 2031	950,000	782,392
VERIZON COMMUNICATIONS	2.65%	20 Nov 2040	450,000	307,076
VERIZON COMMUNICATIONS	3.55%	22 Mar 2051	1,350,000	951,858
VERIZON COMMUNICATIONS	3.4%	22 Mar 2041	60,000	45,418
VERIZON COMMUNICATIONS	4.78%	15 Feb 2035	1,391,000	1,325,164
VIKING CRUISES LTD	7%	15 Feb 2029	280,000	281,016
VIRGIN MEDIA SECURED FIN	5.5%	15 May 2029	210,000	196,835
VISA INC	2.7%	15 Apr 2040	710,000	517,242
VISA INC	2.05%	15 Apr 2030	120,000	104,808
VMED O2 UK FINAN	4.75%	15 Jul 2031	200,000	171,730
WALMART INC	1.5%	22 Sep 2028	60,000	53,858
WALMART INC	1.8%	22 Sep 2031	60,000	50,072
WALT DISNEY COMPANY/THE	6.65%	15 Nov 2037	60,000	66,794
WARNERMEDIA HOLDINGS INC	4.279%	15 Mar 2032	40,000	35,244
WARNERMEDIA HOLDINGS INC	5.05%	15 Mar 2042	40,000	32,113
WARNERMEDIA HOLDINGS INC	5.391%	15 Mar 2062	310,000	228,219
WARNERMEDIA HOLDINGS INC	6.412%	15 Mar 2026	190,000	190,106
WASTE CONNECTIONS INC	5%	01 Mar 2034	210,000	204,845
WELLS FARGO + COMPANY	4.3%	22 Jul 2027	530,000	522,617
WELLS FARGO + COMPANY	4.75%	07 Dec 2046	640,000	537,882
WELLS FARGO + COMPANY	1%	04 Apr 2031	1,280,000	1,235,917
WELLS FARGO + COMPANY	1%	04 Apr 2051	1,830,000	1,631,848
WELLS FARGO + COMPANY	1%	30 Apr 2026	590,000	584,607
WELLS FARGO + COMPANY	1%	02 Jun 2028	490,000	461,276
WELLS FARGO + COMPANY	1%	02 Mar 2033	90,000	78,782
WELLS FARGO + COMPANY	1%	25 Jul 2029	200,000	202,870
WELLS FARGO + COMPANY	1%	25 Jul 2034	270,000	269,187
WELLS FARGO COMMERCIAL MORTGAG	5.309%	15 Aug 2057	280,000	281,086
WESTERN MIDSTREAM OPERAT	5.45%	01 Apr 2044	970,000	861,622
WESTERN MIDSTREAM OPERAT	4.05%	01 Feb 2030	400,000	375,088
WHITEBOX CLO I LTD	1%	24 Jul 2036	550,000	551,147
WHITEBOX CLO III LTD	1%	15 Oct 2035	1,040,000	1,041,488
WHITEHORSE LTD	1%	15 Oct 2031	243,004	242,907
WILLIAMS COMPANIES INC	5.15%	15 Mar 2034	330,000	320,658
WILLIAMS COMPANIES INC	8.75%	15 Mar 2032	410,000	485,112
WILLIAMS COMPANIES INC	5.75%	24 Jun 2044	60,000	58,101
WILLIAMS COMPANIES INC	4.85%	01 Mar 2048	240,000	204,833

WOODWARD CAPITAL MANAGEMENT	1% 25 Jun 2054	833,962	845,375
WYNN RESORTS FINANCE LLC	7.125% 15 Feb 2031	150,000	156,092
ZF NA CAPITAL	6.875% 23 Apr 2032	270,000	256,503
Total:EXHIBIT H - Total Bond Market Fund			\$ 413,262,888

* Party-In-Interest

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	10 RENEW POWER SUBSIDIAR	4.5% 14 Jul 2028	1,300,000	\$ 1,204,918
	317U71JA1 PIMCO	SWAPTION 1.958 CALL EUR	(3,700,000)	(6,690)
	317U71KA9 PIMCO	SWAPTION 2.93 CALL GBP	3,250,000	409
	317U71LA8 PIMCO	SWAPTION 3.25 CALL GBP	9,200,000	188
	317U71MA7 PIMCO	SWAPTION 3.243 CALL GBP	(1,000,000)	(369)
	317U71PA4 PIMCO	SWAPTION 2.96 CALL GBP	3,200,000	560
	317U71QA3 PIMCO	SWAPTION 2.008 CALL EUR	(3,700,000)	(9,119)
	317U72BA7 PIMCO	SWAPTION 3.25 CALL GBP	14,100,000	376
	317U72CA6 PIMCO	SWAPTION 3.255 CALL GBP	(1,500,000)	(709)
	317U72TA8 PIMCO	SWAPTION 3.25 CALL GBP	9,300,000	264
	317U72UA6 PIMCO	SWAPTION 3.25 CALL GBP	(1,000,000)	(483)
	317U73VA3 PIMCO	SWAPTION 3.25 CALL GBP	14,000,000	423
	317U73WA2 PIMCO	SWAPTION 3.245 CALL GBP	(1,500,000)	(738)
	317U74RA6 PIMCO	SWAPTION 3.25 CALL GBP	14,000,000	448
	317U74SA5 PIMCO	SWAPTION 3.25 CALL GBP	(1,500,000)	(789)
	317U76GA3 PIMCO	SWAPTION 3.25 CALL GBP	14,000,000	592
	317U76HA2 PIMCO	SWAPTION 3.25 CALL GBP	(1,500,000)	(961)
	317U77ZA0 PIMCO	SWAPTION 2.94 CALL GBP	2,900,000	847
	317U78AA5 PIMCO	SWAPTION 1.948 CALL EUR	(3,300,000)	(7,606)
	317U7P1A7 PIMCO	SWAPTION 3.933 PUT USD	(400,000)	(4,565)
	317U7PSA8 PIMCO	SWAPTION 3.896 PUT USD	(300,000)	(4,416)
	317U7PTA7 PIMCO	SWAPTION 3.496 CALL USD	(300,000)	0
	317U7PUA5 PIMCO	SWAPTION 2.22 PUT EUR	(300,000)	(3,942)
	317U7Q3A3 PIMCO	SWAPTION 3.9 PUT USD	(400,000)	(5,768)
	317U7Q4A2 PIMCO	SWAPTION 3.5 CALL USD	(400,000)	0
	317U7QCA3 PIMCO	SWAPTION 3.85 PUT USD	(200,000)	(3,653)
	317U7RVA0 PIMCO	SWAPTION 3.97 PUT USD	(200,000)	(2,203)
	317U7RWA9 PIMCO	SWAPTION 3.62 CALL USD	(200,000)	(10)
	317U7S7A5 PIMCO	SWAPTION 4.071 PUT USD	(300,000)	(1,807)
	317U7S8A4 PIMCO	SWAPTION 3.721 CALL USD	(300,000)	(58)
	317U7SCA9 PIMCO	SWAPTION 3.46 CALL USD	7,700,000	7,041
	317U7SDA8 PIMCO	SWAPTION 3.49 CALL USD	(900,000)	(5,708)
	317U7SEA7 PIMCO	SWAPTION 4.1 PUT USD	(200,000)	(1,113)
	317U7SFA6 PIMCO	SWAPTION 3.7 CALL USD	(200,000)	(55)
	317U7SOA6 PIMCO	SWAPTION 4.09 PUT USD	(400,000)	(2,452)
	317U7SPA5 PIMCO	SWAPTION 3.69 CALL USD	(400,000)	(116)

317U7UDA3 PIMCO	SWAPTION 4.275 PUT USD	(700,000)	(1,520)
317U7UEA2 PIMCO	SWAPTION 3.875 CALL USD	(700,000)	(1,554)
317U7UHA9 PIMCO	SWAPTION 3.57 CALL USD	15,300,000	17,699
317U7UIA8 PIMCO	SWAPTION 3.58 CALL USD	(1,800,000)	(14,479)
317U7UVA3 PIMCO	SWAPTION 4.222 PUT USD	(400,000)	(1,246)
317U7UWA2 PIMCO	SWAPTION 3.822 CALL USD	(400,000)	(595)
317U7UXA1 PIMCO	SWAPTION 4.3 PUT USD	(400,000)	(823)
317U7UYA0 PIMCO	SWAPTION 3.9 CALL USD	(400,000)	(1,179)
317U7VJA5 PIMCO	SWAPTION 3.908 CALL USD	(300,000)	(976)
317U7VKA3 PIMCO	SWAPTION 4.308 PUT USD	(300,000)	(620)
317U7VRA6 PIMCO	SWAPTION 3.6 CALL USD	17,000,000	21,755
317U7VSA5 PIMCO	SWAPTION 3.67 CALL USD	(2,000,000)	(20,365)
AERCAP IRELAND CAP/GLOBA	6.1% 15 Jan 2027	100,000	102,322
AES CORP/THE	2.45% 15 Jan 2031	100,000	83,294
AES CORP/THE	5.45% 01 Jun 2028	650,000	653,374
ALLY FINANCIAL INC	2.2% 02 Nov 2028	1,500,000	1,335,255
AMEREN MISSOURI SEC FU I	4.85% 01 Oct 2041	500,000	489,130
AMERICAN MEDICAL SYST EU	3.375% 08 Mar 2029	700,000	737,622
AMGEN INC	4.875% 01 Mar 2053	1,200,000	1,028,724
AMGEN INC	5.75% 02 Mar 2063	600,000	575,508
ANGEL OAK MORTGAGE TRUST	1% 25 Jan 2069	1,269,227	1,276,130
APIDOS CLO LTD	1% 20 Oct 2030	717,863	717,648
ARBOR REALTY COLLATERALIZED	1% 15 Nov 2036	962,749	962,771
AREIT CRE TRUST	1% 17 Jun 2039	1,199,953	1,200,347
AURIUM CLO	1% 15 May 2034	1,000,000	1,030,012
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	184,018	113,935
AVOLON HOLDINGS FNDG LTD	6.375% 04 May 2028	800,000	822,368
BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2038	1,300,000	1,238,702
BANCO SANTANDER SA	1% 24 Mar 2028	1,200,000	1,174,428
BANCO SANTANDER SA	6.607% 07 Nov 2028	400,000	420,460
BANK OF AMERICA CORP	1% 21 Jul 2032	1,300,000	1,084,031
BANK OF AMERICA CORP	1% 10 Nov 2028	1,200,000	1,241,268
BANK OF AMERICA NA	1% 18 Aug 2026	800,000	806,384
BANK OF MONTREAL	4.689% 28 Jun 2028	1,000,000	999,920
BARCLAYS COMMERCIAL	1% 15 Jul 2037	1,261,000	1,246,369
BARCLAYS COMMERCIAL	1% 15 Apr 2055	2,400,000	2,158,091
BARCLAYS PLC	1% 16 May 2029	2,200,000	2,180,640
BARCLAYS PLC	1% 02 Nov 2026	300,000	305,406
BARCLAYS PLC	1% 02 Nov 2028	200,000	211,934
BAYER US FINANCE LLC	6.25% 21 Jan 2029	700,000	714,840
BAYER US FINANCE LLC	6.5% 21 Nov 2033	1,600,000	1,626,688
BDS LTD	1% 16 Dec 2036	764,686	764,225
BIRCH GROVE CLO LTD.	1% 17 Jul 2037	1,300,000	1,309,100
BNP PARIBAS	1% 19 Apr 2032	2,500,000	2,122,275
BNPP AM EURO CLO	1% 22 Jul 2032	1,299,143	1,338,806
BOA FUTURES COC	BOA FUTURES CCBOSXUS1	1,213,000	1,213,000

BOEING CO	2.7%	01 Feb 2027	800,000	762,136
BOOST NEWCO BORROWER LLC	7.5%	15 Jan 2031	400,000	419,068
BPCE SA	1%	19 Jul 2033	1,900,000	1,873,438
BRANDYWINE OPER PARTNERS	3.95%	15 Nov 2027	500,000	473,910
BRISTOL MYERS SQUIBB CO	4.95%	20 Feb 2026	900,000	904,563
BROADCOM INC	3.137%	15 Nov 2035	1,300,000	1,061,463
BWU01H5V6 IRS USD P F 1.75000	1.75%	15 Jun 2032	(1,800,000)	(1,534,197)
BWU01H5V6 IRS USD R V 12MSOFR	1%	15 Jun 2032	1,800,000	1,800,000
BWU01JHW7 IRS USD P F 2.00000	2%	21 Dec 2032	(22,950,000)	(19,747,802)
BWU01JHW7 IRS USD R V 12MSOFR	1%	21 Dec 2032	22,950,000	22,950,000
BWU01JI06 IRS USD P F 1.75000	1.75%	21 Dec 2052	(2,800,000)	(1,763,542)
BWU01JI06 IRS USD R V 12MSOFR	1%	21 Dec 2052	2,800,000	2,800,000
BWU01KYT2 IRS USD P F 2.61740	2.617%	15 Feb 2048	(2,000,000)	(1,571,063)
BWU01KYT2 IRS USD R V 12MSOFR	1%	15 Feb 2048	2,000,000	2,000,000
BWU01PC24 IRS USD P F 3.50000	3.5%	20 Sep 2025	(300,000)	(298,389)
BWU01PC24 IRS USD R V 12MSOFR	1%	20 Sep 2025	300,000	300,000
BWU0203Z5 IRS USD P F 4.00000	4%	20 Jun 2026	(7,200,000)	(7,186,411)
BWU0203Z5 IRS USD R V 12MSOFR	1%	20 Jun 2026	7,200,000	7,200,000
BWU0206W9 IRS USD P F 3.50000	3.5%	20 Jun 2054	(6,000,000)	(5,542,798)
BWU0206W9 IRS USD R V 12MSOFR	1%	20 Jun 2054	6,000,000	6,000,000
BWU020B78 IRS USD P F 3.50000	3.5%	18 Dec 2025	(4,200,000)	(4,173,028)
BWU020B78 IRS USD R V 12MSOFR	1%	18 Dec 2025	4,200,000	4,200,000
BWU020IY2 IRS USD P F 3.67000	3.67%	08 Jan 2034	(20,000)	(19,406)
BWU020IY2 IRS USD R V 12MSOFR	1%	08 Jan 2034	20,000	20,000
BWU020M68 IRS USD P F 3.66674	3.666%	31 May 2028	(3,300,000)	(3,258,687)
BWU020M68 IRS USD R V 12MSOFR	1%	31 May 2028	3,300,000	3,300,000
BWU021193 IRS USD P F 3.75251	3.752%	15 Aug 2033	(1,400,000)	(1,368,358)
BWU021193 IRS USD R V 12MSOFR	1%	15 Aug 2033	1,400,000	1,400,000
BWU0213Z3 IRS USD P F 3.71653	3.716%	15 Aug 2033	(2,500,000)	(2,436,988)
BWU0213Z3 IRS USD R V 12MSOFR	1%	15 Aug 2033	2,500,000	2,500,000
BWU021581 IRS USD P F 3.72680	3.726%	31 Oct 2030	(800,000)	(786,723)
BWU021581 IRS USD R V 12MSOFR	1%	31 Oct 2030	800,000	800,000
BWU021599 IRS USD P F 3.72186	3.721%	31 Oct 2030	(400,000)	(393,259)
BWU021599 IRS USD R V 12MSOFR	1%	31 Oct 2030	400,000	400,000
BWU0216Y3 IRS USD P F 3.73910	3.739%	31 Oct 2030	(800,000)	(787,231)
BWU0216Y3 IRS USD R V 12MSOFR	1%	31 Oct 2030	800,000	800,000
BWU021AI3 IRS USD P F 3.80740	3.807%	31 May 2028	(2,500,000)	(2,479,829)
BWU021AI3 IRS USD R V 12MSOFR	1%	31 May 2028	2,500,000	2,500,000
BWU021B84 IRS USD P F 3.73172	3.731%	31 Oct 2030	(600,000)	(590,194)
BWU021B84 IRS USD R V 12MSOFR	1%	31 Oct 2030	600,000	600,000
BWU021B92 IRS USD P F 3.74267	3.742%	15 Aug 2033	(500,000)	(488,343)
BWU021B92 IRS USD R V 12MSOFR	1%	15 Aug 2033	500,000	500,000
BWU021BN1 IRS USD P F 3.74463	3.744%	15 Aug 2033	(1,600,000)	(1,562,925)
BWU021BN1 IRS USD R V 12MSOFR	1%	15 Aug 2033	1,600,000	1,600,000
BWU021EN8 IRS USD P F 3.75375	3.753%	15 Aug 2033	(900,000)	(879,739)
BWU021EN8 IRS USD R V 12MSOFR	1%	15 Aug 2033	900,000	900,000

BWU024H09 IRS USD P F 5.16000	5.16% 31 May 2025	(3,900,000)	(3,912,086)
BWU024H09 IRS USD R V 12MSOFR	1% 31 May 2025	3,900,000	3,900,000
BWU025TK9 IRS USD P F 3.75000	3.75% 18 Dec 2026	(4,800,000)	(4,769,589)
BWU025TK9 IRS USD R V 12MSOFR	1% 18 Dec 2026	4,800,000	4,800,000
BWU025U43 IRS USD P F 3.50000	3.5% 18 Dec 2054	(2,700,000)	(2,497,795)
BWU025U43 IRS USD R V 12MSOFR	1% 18 Dec 2054	2,700,000	2,700,000
BWU028800 IRS USD P F 3.69392	3.693% 30 Apr 2031	(3,475,000)	(3,406,605)
BWU028800 IRS USD R V 12MSOFR	1% 30 Apr 2031	3,475,000	3,475,000
BWU028UV7 IRS USD P F 3.67900	3.679% 13 Aug 2034	(400,000)	(387,556)
BWU028UV7 IRS USD R V 12MSOFR	1% 13 Aug 2034	400,000	400,000
BWU02A2D3 IRS EUR P F 2.25000	2.25% 19 Mar 2055	(3,425,000)	(3,624,058)
BWU02A2D3 IRS EUR R V 06MEURIB	1% 19 Mar 2055	3,425,000	3,546,588
BWU02A7Z9 IRS USD P F 3.55500	3.555% 28 Aug 2034	(600,000)	(575,353)
BWU02A7Z9 IRS USD R V 12MSOFR	1% 28 Aug 2034	600,000	600,000
BWU02ABQ4 IRS USD P F 3.51400	3.514% 04 Sep 2034	(700,000)	(668,419)
BWU02ABQ4 IRS USD R V 12MSOFR	1% 04 Sep 2034	700,000	700,000
BWU02ABR2 IRS USD P F 3.52500	3.525% 04 Sep 2034	(700,000)	(669,514)
BWU02ABR2 IRS USD R V 12MSOFR	1% 04 Sep 2034	700,000	700,000
BWU02D0G2 IRS USD P F 3.79000	3.79% 31 Oct 2031	(400,000)	(394,100)
BWU02D0G2 IRS USD R V 12MSOFR	1% 31 Oct 2031	400,000	400,000
BWU02D676 IRS USD P F 3.71000	3.71% 30 Nov 2031	(7,400,000)	(7,254,660)
BWU02D676 IRS USD R V 12MSOFR	1% 30 Nov 2031	7,400,000	7,400,000
BWU02DSM9 IRS USD P F 3.76473	3.764% 17 Dec 2054	(500,000)	(485,479)
BWU02DSM9 IRS USD R V 12MSOFR	1% 17 Dec 2054	500,000	500,000
BWU02DT48 IRS CAD P F 2.90000	2.9% 01 Jun 2033	(1,300,000)	(905,742)
BWU02DT48 IRS CAD R V 06MCORRA	1% 01 Jun 2033	1,300,000	903,908
BX TRUST	1% 15 Oct 2036	1,012,372	1,006,066
CAIXABANK SA	1% 13 Sep 2027	700,000	718,116
CALIFORNIA ST HLTH FACS FING A	4.19% 01 Jun 2037	1,200,000	1,089,787
CANADIAN DOLLAR	FOREIGN CURRENCY	74,157	51,562
CANTOR FITZGERALD LP	7.2% 12 Dec 2028	800,000	835,824
CAPITAL FOUR US CLO	1% 20 Jan 2037	900,000	906,030
CARVANA AUTO RECEIVABLES	5.77% 12 Apr 2027	322,993	323,949
CARVANA AUTO RECEIVABLES	5.62% 10 Jan 2029	850,000	860,160
CARVANA AUTO RECEIVABLES	5.74% 13 Nov 2029	500,000	511,768
CASSA DEPOSITI E PRESTIT	5.875% 30 Apr 2029	1,900,000	1,934,371
CBAMR LTD	1% 15 Jul 2037	1,200,000	1,206,840
CCBOSHUS6 BANK OF AMERICA	CCBOSHUS6 BANK OF	1,169,000	1,169,000
CCBOSZUS6 BOA CCPC COC	CCBOSZUS6 BOA CCPC COC	27,000	27,000
CCSCXIUS6 STANDARD CHARTER	CCSCXIUS6 STANDARD	(100,000)	(100,000)
CENCORA INC	4.75% 15 Jan 2025	1,200,000	1,197,783
CENTENE CORP	3% 15 Oct 2030	2,168,000	1,870,464
CENTENE CORP	2.625% 01 Aug 2031	400,000	328,948
CHARLES SCHWAB CORP	1% 17 Nov 2029	400,000	416,628
CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	2,600,000	1,583,530
CHASE MORTGAGE FINANCE	1% 25 Jun 2055	1,198,658	1,202,527
CITIBANK NA	4.838% 06 Aug 2029	1,000,000	993,270

CITIGROUP INC	1% 03 Nov 2032	1,300,000	1,082,081
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	1,115,743	1,101,924
COLUMBIA PIPELINE HOLDCO	5.097% 01 Oct 2031	1,000,000	974,680
COMMONSPIRIT HEALTH	6.073% 01 Nov 2027	800,000	825,216
CON EDISON CO OF NY INC	5.5% 15 Mar 2034	600,000	610,548
CONSTELLATION BRANDS INC	4.8% 15 Jan 2029	800,000	794,104
CONTINENTAL RESOURCES	5.75% 15 Jan 2031	1,000,000	988,440
COOPERAT RABOBANK UA/NY	5.5% 18 Jul 2025	800,000	803,256
COOPERATIEVE RABOBANK UA	1% 28 Feb 2029	400,000	405,104
COPT DEFENSE PROP LP	2.9% 01 Dec 2033	1,400,000	1,124,256
COREBRIDGE GLOB FUNDING	5.9% 19 Sep 2028	200,000	205,396
CRESTLINE DENALI CLO XIV, LTD	1% 23 Oct 2031	603,614	603,735
CROSS MORTGAGE TRUST	1% 25 Jun 2069	1,237,888	1,245,792
CUBESMART LP	2.5% 15 Feb 2032	500,000	418,015
CUMULUS STATIC CLO	1% 15 Nov 2033	883,605	913,967
CURRENCY CONTRACT	AUD/USD	0	1,942
CURRENCY CONTRACT	BRL/USD	0	(149,464)
CURRENCY CONTRACT	BRL/USD	0	34,705
CURRENCY CONTRACT	CAD/USD	0	11,009
CURRENCY CONTRACT	CAD/USD	0	15,052
CURRENCY CONTRACT	CAD/USD	0	9,058
CURRENCY CONTRACT	DKK/USD	0	2,331
CURRENCY CONTRACT	EUR/USD	0	159,916
CURRENCY CONTRACT	GBP/USD	0	88,809
CURRENCY CONTRACT	ILS/USD	0	(947)
CURRENCY CONTRACT	INR/USD	0	(5,520)
CURRENCY CONTRACT	INR/USD	0	(3,229)
CURRENCY CONTRACT	INR/USD	0	(3,019)
CURRENCY CONTRACT	INR/USD	0	1,108
CURRENCY CONTRACT	INR/USD	0	860
CURRENCY CONTRACT	INR/USD	0	891
CURRENCY CONTRACT	INR/USD	0	2,079
CURRENCY CONTRACT	INR/USD	0	1,689
CURRENCY CONTRACT	INR/USD	0	693
CURRENCY CONTRACT	INR/USD	0	1,989
CURRENCY CONTRACT	INR/USD	0	725
CURRENCY CONTRACT	INR/USD	0	1,274
CURRENCY CONTRACT	INR/USD	0	82
CURRENCY CONTRACT	INR/USD	0	(48)
CURRENCY CONTRACT	INR/USD	0	(2,631)
CURRENCY CONTRACT	INR/USD	0	(5,597)
CURRENCY CONTRACT	INR/USD	0	(3,260)
CURRENCY CONTRACT	INR/USD	0	(3,213)
CURRENCY CONTRACT	INR/USD	0	(3,080)
CURRENCY CONTRACT	INR/USD	0	(3,150)
CURRENCY CONTRACT	INR/USD	0	(3,394)
CURRENCY CONTRACT	INR/USD	0	(3,145)

CURRENCY CONTRACT	INR/USD	0	(3,260)
CURRENCY CONTRACT	INR/USD	0	(3,371)
CURRENCY CONTRACT	INR/USD	0	(3,203)
CURRENCY CONTRACT	INR/USD	0	(3,350)
CURRENCY CONTRACT	INR/USD	0	(1,994)
CURRENCY CONTRACT	INR/USD	0	(826)
CURRENCY CONTRACT	INR/USD	0	(2,349)
CURRENCY CONTRACT	INR/USD	0	(874)
CURRENCY CONTRACT	INR/USD	0	(1,549)
CURRENCY CONTRACT	INR/USD	0	(103)
CURRENCY CONTRACT	INR/USD	0	60
CURRENCY CONTRACT	INR/USD	0	(1,260)
CURRENCY CONTRACT	INR/USD	0	(979)
CURRENCY CONTRACT	INR/USD	0	(1,009)
CURRENCY CONTRACT	INR/USD	0	(2,355)
CURRENCY CONTRACT	JPY/USD	0	149
CURRENCY CONTRACT	JPY/USD	0	256
CURRENCY CONTRACT	JPY/USD	0	108
CURRENCY CONTRACT	JPY/USD	0	6,990
CURRENCY CONTRACT	MXN/USD	0	(7,571)
CURRENCY CONTRACT	MXN/USD	0	(22,882)
CURRENCY CONTRACT	PEN/USD	0	2,226
CURRENCY CONTRACT	PEN/USD	0	315
CURRENCY CONTRACT	PEN/USD	0	1,511
CURRENCY CONTRACT	PEN/USD	0	889
CURRENCY CONTRACT	PEN/USD	0	919
CURRENCY CONTRACT	PEN/USD	0	494
CURRENCY CONTRACT	PEN/USD	0	1,905
CURRENCY CONTRACT	SGD/USD	0	6,566
CURRENCY CONTRACT	SGD/USD	0	7,780
CURRENCY CONTRACT	SGD/USD	0	5,526
CURRENCY CONTRACT	SGD/USD	0	2,249
CURRENCY CONTRACT	TWD/USD	0	2,064
CURRENCY CONTRACT	TWD/USD	0	2,565
CURRENCY CONTRACT	TWD/USD	0	1,257
CURRENCY CONTRACT	TWD/USD	0	463
CURRENCY CONTRACT	TWD/USD	0	441
CURRENCY CONTRACT	TWD/USD	0	546
CURRENCY CONTRACT	TWD/USD	0	3,428
CURRENCY CONTRACT	TWD/USD	0	2,066
CURRENCY CONTRACT	TWD/USD	0	3,624
CURRENCY CONTRACT	TWD/USD	0	3,299
CURRENCY CONTRACT	TWD/USD	0	3,366
CURRENCY CONTRACT	TWD/USD	0	2,779
CURRENCY CONTRACT	TWD/USD	0	2,776
CURRENCY CONTRACT	TWD/USD	0	(376)
CURRENCY CONTRACT	TWD/USD	0	(241)

CURRENCY CONTRACT	TWD/USD	0	(368)
CURRENCY CONTRACT	TWD/USD	0	156
CURRENCY CONTRACT	TWD/USD	0	51
CURRENCY CONTRACT	TWD/USD	0	334
DANISH KRONE	FOREIGN CURRENCY	497	69
DANSKE BANK A/S	1% 01 Apr 2028	1,200,000	1,182,276
DBS GROUP HOLDINGS LTD	1% 12 Sep 2025	900,000	901,332
DEUTSCHE BANK NY	1% 18 Sep 2031	400,000	358,552
DEUTSCHE BANK NY	1% 28 May 2032	800,000	685,376
DEUTSCHE BANK NY	1% 16 Nov 2027	1,300,000	1,235,429
DEUTSCHE BANK NY	1% 18 Jan 2029	900,000	933,849
DTE ENERGY CO	5.1% 01 Mar 2029	500,000	501,080
DUKE ENERGY CORP	3.75% 01 Apr 2031	800,000	841,754
ELEVATION CLO LTD	1% 25 Oct 2030	443,833	443,611
EPR PROPERTIES	3.75% 15 Aug 2029	1,000,000	925,780
EURO CURRENCY	FOREIGN CURRENCY	136,808	141,664
EURO-BOBL FUTURE MAR25	XEUR 20250306	(300,000)	2,555
EURO-BOBL OPTION FEB25C 119.2	EXP 01/24/2025	(3,000)	(202)
EURO-BOBL OPTION FEB25P 117.5	EXP 01/24/2025	(3,000)	(854)
EURO-BUND FUTURE MAR25	XEUR 20250306	(100,000)	2,350
EURO-BUND OPTION FEB25C 136.5	EXP 01/24/2025	(2,000)	(186)
EURO-BUND OPTION FEB25C 138	EXP 01/24/2025	(2,000)	(62)
EURO-BUND OPTION FEB25P 133.5	EXP 01/24/2025	(2,000)	(1,740)
EURO-BUND OPTION FEB25P 134.5	EXP 01/24/2025	(2,000)	(3,003)
EURO-BUND WEEK OPTFEB25C 138.5	EXP 01/10/2025	(2,000)	(21)
EURO-BUND WEEK OPTFEB25P 135.5	EXP 01/10/2025	(2,000)	(4,370)
EXELON CORP	5.15% 15 Mar 2028	600,000	603,444
EXELON CORP	5.15% 15 Mar 2029	100,000	100,512
EXETER AUTOMOBILE RECEIVABLES	5.7% 15 May 2026	288,641	288,822
EXPAND ENERGY CORP	5.7% 15 Jan 2035	300,000	295,158
EXPEDIA GROUP INC	3.25% 15 Feb 2030	900,000	829,008
FED HM LN PC POOL QC4071	3% 01 Jul 2051	893,909	759,573
FED HM LN PC POOL QC4415	3% 01 Jul 2051	873,322	742,080
FED HM LN PC POOL QC6456	3% 01 Sep 2051	924,307	785,403
FED HM LN PC POOL QC6749	3% 01 Jul 2051	821,979	698,453
FED HM LN PC POOL QD8103	2% 01 Mar 2052	6,732,606	5,242,938
FED HM LN PC POOL QD8673	3% 01 Mar 2052	9,025,468	7,668,927
FED HM LN PC POOL QE3080	3% 01 May 2052	949,647	806,913
FED HM LN PC POOL QE8941	5% 01 Sep 2052	8,236,256	7,978,893
FED HM LN PC POOL QF0107	5.5% 01 Sep 2052	166,380	164,903
FED HM LN PC POOL QG1634	5% 01 Apr 2053	519,344	501,261
FED HM LN PC POOL QH0398	5% 01 Sep 2053	91,732	89,108
FED HM LN PC POOL RA9057	5% 01 May 2053	1,570,050	1,515,878
FED HM LN PC POOL RJ0049	5% 01 Oct 2053	25,274	24,398
FED HM LN PC POOL SD2524	4% 01 Oct 2052	466,013	426,971
FED HM LN PC POOL SD4987	5% 01 Dec 2053	9,391,568	9,070,185
FED HM LN PC POOL SD4998	5% 01 Sep 2053	825,591	796,844

FED HM LN PC POOL SD8225	3% 01 Jul 2052	356,517	303,147
FED HM LN PC POOL SD8331	5.5% 01 Jun 2053	1,738,498	1,718,311
FED HM LN PC POOL SD8367	5.5% 01 Oct 2053	1,107,402	1,094,269
FED HM LN PC POOL SD8371	5% 01 Nov 2053	13,729,123	13,251,074
FED HM LN PC POOL SD8408	5.5% 01 Mar 2054	187,975	185,627
FED HM LN PC POOL SD8453	5.5% 01 Aug 2054	9,704,751	9,583,520
FNMA POOL BS7947	4.55% 01 Mar 2028	500,000	496,229
FNMA POOL BS9245		100,000	99,833
FNMA POOL BU8945	3% 01 Apr 2052	881,004	750,942
FNMA POOL BV5376	3% 01 Apr 2052	3,931,660	3,343,547
FNMA POOL BW1374	4.5% 01 Nov 2052	1,844,676	1,737,268
FNMA POOL BW1788	3% 01 Jun 2052	855,327	730,346
FNMA POOL BW2909	3% 01 Jun 2052	896,046	765,116
FNMA POOL BW2935	3% 01 Jun 2052	890,809	760,643
FNMA POOL BX0836	5.5% 01 Jan 2053	497,724	494,587
FNMA POOL BY6786	5.5% 01 Aug 2053	1,718,224	1,698,482
FNMA POOL CB3242	3% 01 Apr 2052	2,067,537	1,756,105
FNMA POOL CB3277	3% 01 Apr 2052	1,927,766	1,639,945
FNMA POOL CB3278	3% 01 Apr 2052	2,062,524	1,751,847
FNMA POOL CB3360	3% 01 Apr 2052	2,023,049	1,720,766
FNMA POOL CB5405	4.5% 01 Oct 2052	1,180,500	1,111,946
FNMA POOL DA0866	5.5% 01 Sep 2053	904,968	894,458
FNMA POOL FS2190	1% 01 Jun 2052	500,321	462,416
FNMA POOL FS3097	1% 01 Oct 2052	83,399	77,277
FNMA POOL FS3519	1% 01 Nov 2052	1,003,549	945,427
FNMA POOL FS4354	1% 01 Sep 2052	94,952	89,486
FNMA POOL MA4733	4.5% 01 Sep 2052	1,002,032	944,153
FNMA POOL MA5127	4% 01 Aug 2053	0	0
FNMA POOL MA5605	3.5% 01 Jan 2055	9,447,056	8,355,876
FNMA TBA 30 YR 2	2% 15 Feb 2055	(900,000)	(700,118)
FNMA TBA 30 YR 2.5	2.5% 13 Feb 2055	11,300,000	9,199,624
FNMA TBA 30 YR 3	3% 13 Feb 2055	6,500,000	5,518,975
FNMA TBA 30 YR 3.5	3.5% 15 Feb 2055	16,952,000	14,989,806
FNMA TBA 30 YR 4	4% 13 Feb 2055	26,000,000	23,753,756
FNMA TBA 30 YR 4.5	4.5% 15 Jan 2055	17,650,000	16,598,731
FNMA TBA 30 YR 4.5	4.5% 15 Mar 2055	1,250,000	1,173,682
FNMA TBA 30 YR 4.5	4.5% 12 Dec 2054	1,250,000	1,175,484
FNMA TBA 30 YR 4.5	4.5% 12 Dec 2054	(1,250,000)	(1,175,484)
FNMA TBA 30 YR 5	5% 13 Feb 2055	25,600,000	24,692,710
FNMA TBA 30 YR 5.5	5.5% 15 Feb 2055	14,900,000	14,698,120
FNMA TBA 30 YR 6	6% 15 Feb 2055	3,500,000	3,514,945
FORD MOTOR COMPANY	3.25% 12 Feb 2032	1,500,000	1,246,770
FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	2,400,000	2,159,520
FORTRESS CBO INVESTMENTS LTD	1% 23 Feb 2039	361,742	354,623
FREDDIE MAC	1% 15 Apr 2049	878,256	880,332
FREDDIE MAC	1% 15 Dec 2050	1,927,340	1,923,599
FREDDIE MAC	1% 25 May 2054	1,421,252	1,413,303
FUTURES MERRILL LYNCH COC	SWAP CASH	15,000	15,000

GNMA II TBA 30 YR 2	2% 15 Jan 2055	900,000	719,085
GOLDEN ST TOBACCO SECURITIZATI	3.85% 01 Jun 2050	410,000	379,870
GOLDEN TREE ESTATE MANAGEMENT US	1% 24 Apr 2031	742,758	742,609
GOLDMAN SACH AND CO	TBA CASH COLLATERAL	290,000	290,000
GOLDMAN SACHS GROUP INC	1% 24 Oct 2029	600,000	628,494
GOLDMAN SACHS GROUP INC	1% 25 Apr 2030	800,000	816,888
GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	1,300,000	1,074,021
GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	600,000	603,348
GOLDMAN SACHS GROUP INC	1% 10 Aug 2026	500,000	501,505
GOLUB CAPITAL PARTNERS STATIC	1% 20 Apr 2033	779,708	779,552
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2072	507,296	509,073
GPMT LTD.	1% 15 Dec 2036	924,111	915,821
GREENSAIF PIPELINES BIDC	6.102% 23 Aug 2042	825,000	805,415
GS MORTGAGE BACKED SECURITIES	1% 26 Aug 2052	1,259,495	1,049,661
GS MORTGAGE SECURITIES TRUST	1% 15 Nov 2032	1,300,000	1,297,913
HAWAII HOTEL TRUST 2019 MAUI	1% 15 May 2038	1,200,000	1,200,175
HSBC HOLDINGS PLC	1% 03 Nov 2028	800,000	847,632
HSBC HOLDINGS PLC	1% 14 Aug 2027	1,100,000	1,114,234
HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	986,867	916,405
HUNDRED ACRE WOOD TRUST	1% 25 Dec 2051	1,055,606	984,143
HUNTINGTON INGALLS INDUS	5.353% 15 Jan 2030	600,000	600,876
HYUNDAI CAPITAL AMERICA	4.875% 01 Nov 2027	800,000	797,496
ILLUMINA INC	4.65% 09 Sep 2026	500,000	498,485
ING GROEP NV	1% 11 Sep 2027	900,000	911,061
INVITATION HOMES OP	2.7% 15 Jan 2034	1,500,000	1,194,660
IPALCO ENTERPRISES INC	5.75% 01 Apr 2034	600,000	600,354
JAMESTOWN CLO LTD	1% 14 Jul 2031	863,351	863,437
JAPANESE YEN	FOREIGN CURRENCY	11,409,408	72,597
* JPMORGAN CHASE COMMERCIAL MOR	1% 10 Jun 2042	1,100,000	991,154
* JPMORGAN CHASE COMMERCIAL MOR	1% 15 Jun 2038	1,300,000	1,286,166
* JPMORGAN CHASE COMMERCIAL MOR	1% 15 Nov 2038	1,500,000	1,492,943
* JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	747,362	658,967
* JP MORGAN MORTGAGE TRUST	1% 25 May 2050	632,629	555,792
* JP MORGAN MORTGAGE TRUST	1% 25 May 2052	1,014,615	946,227
* JPMORGAN CHASE + CO	1% 22 Apr 2026	200,000	198,294
* JPMORGAN CHASE + CO	1% 08 Nov 2032	1,300,000	1,096,641
* JPMORGAN CHASE + CO	1% 22 Apr 2028	400,000	406,756
* JPMORGAN CHASE + CO	1% 22 Apr 2028	500,000	502,835
* JPMORGAN CHASE + CO	1% 22 Apr 2030	300,000	305,559
JT INTL FIN SERVICES BV	3.875% 28 Sep 2028	300,000	287,943
KILROY REALTY LP	6.25% 15 Jan 2036	500,000	496,290
LLOYDS BANKING GROUP PLC	1% 26 Nov 2035	1,300,000	1,287,936
LLOYDS BANKING GROUP PLC	1% 05 Jan 2028	700,000	705,747
LOANCORE 2021 CRE5 ISSUER, LTD	1% 15 Jul 2036	725,762	725,129
LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	598,571	597,336
LOUISIANA STATE LOCAL GOVT ENVRNM	4.275% 01 Feb 2036	1,200,000	1,132,071
MARBLE POINT CLO XI LTD	1% 18 Dec 2030	318,447	318,543
META PLATFORMS INC	4.75% 15 Aug 2034	1,000,000	973,860

MEXICAN PESO (NEW)	FOREIGN CURRENCY	(504)	(24)
MF1 MULTIFAMILY HOUSING	1% 19 Jun 2037	1,090,450	1,091,815
MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	1,300,000	1,088,061
MIZUHO FINANCIAL GROUP	1% 10 Jul 2031	2,600,000	2,222,246
MORGAN STANLEY	1% 18 Oct 2028	500,000	518,000
MORGAN STANLEY	1% 01 Nov 2029	500,000	522,350
MORGAN STANLEY	1% 13 Apr 2028	900,000	904,986
MORGAN STANLEY	1% 19 Jul 2030	1,000,000	995,710
MORGAN STANLEY	TBA CASH COLLATERAL	805,000	805,000
MORGAN STANLEY CAP SVCS BOC	USD	(20,000)	(20,000)
MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2038	1,300,000	1,251,357
MORGAN STANLEY CAPITAL I TRUST	1% 15 Apr 2055	1,100,000	1,001,379
MOSAIC SOLAR LOANS LLC	2.64% 20 Jan 2053	853,542	734,439
MOUNTAIN VIEW CLO	1% 15 Oct 2034	1,400,000	1,399,440
MOUNTAIN VIEW CLO	1% 15 Apr 2034	900,000	902,787
MUTUAL OF OMAHA GLOBAL	4.75% 15 Oct 2029	700,000	689,140
NATIONAL GRID PLC	5.809% 12 Jun 2033	600,000	612,024
NATWEST GROUP PLC	1% 01 Mar 2028	900,000	910,044
NATWEST MARKETS PLC	3.479% 22 Mar 2025	1,200,000	1,195,704
NAVIENT STUDENT LOAN TRUST	1% 16 Jul 2040	593,990	593,462
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	1,222	335
NEXI SPA	2.125% 30 Apr 2029	600,000	591,061
NISSAN MOTOR CO	4.81% 17 Sep 2030	1,400,000	1,316,182
NOMURA HOLDINGS INC	6.07% 12 Jul 2028	900,000	924,597
NORWEGIAN KRONE	FOREIGN CURRENCY	77,851	6,855
NSTAR ELECTRIC CO	5.4% 01 Jun 2034	800,000	804,872
NUVEEN LLC	5.55% 15 Jan 2030	800,000	813,872
NYKREDIT REALKREDIT AS	1% 01 Oct 2050	2	0
NYO COMMERCIAL MORTGAGE	1% 15 Nov 2038	1,500,000	1,469,639
OCP CLO LTD	1% 17 Apr 2031	626,524	625,521
ONCOR ELECTRIC DELIVERY	4.3% 15 May 2028	600,000	592,158
ONEOK INC	5.8% 01 Nov 2030	800,000	823,320
ONslow BAY FINANCIAL LLC	1% 25 Feb 2052	989,514	834,416
ONslow BAY FINANCIAL LLC	1% 25 Dec 2063	1,234,194	1,239,466
OPEN TEXT CORP	6.9% 01 Dec 2027	1,400,000	1,446,340
ORACLE CORP	6.15% 09 Nov 2029	500,000	524,060
OZLM LTD	1% 20 Jul 2030	548,377	547,719
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	2,300,000	1,995,480
PACIFIC GAS + ELECTRIC	1% 04 Sep 2025	700,000	700,952
PACIFIC LIFE GF II	5.5% 18 Jul 2028	600,000	609,324
PARTNER SQUARE BOROUGH BOROUGH	1% 15 Oct 2031	666,162	687,397
PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	5,166,055	51,748,374
PIMCO FUNDS	MUTUAL FUND	544,673	5,310,558
POUND STERLING	FOREIGN CURRENCY	153,483	192,222
PARTNE	1% 25 Jun 2064	1,350,413	1,261,570
PRINCIPAL LFE GLB FND II	5.5% 28 Jun 2028	1,100,000	1,112,661
PROLOGIS LP	2.25% 15 Jan 2032	600,000	499,014
PROVINCE OF QUEBEC	3.6% 01 Sep 2033	1,300,000	897,381

PRP ADVISORS, LLC	1% 25 May 2054	1,291,706	1,261,452
PUBLIC SERVICE ENTERPRIS	6.125% 15 Oct 2033	500,000	521,425
RENTON COMMERCIAL MORTGAGE T	1% 25 Jun 2037	321,373	322,320
RENTON COMMERCIAL MORTGAGE T	1% 25 Nov 2036	509,527	508,001
RENTON COMMERCIAL MORTGAGE T	1% 25 Oct 2039	693,911	696,947
REALKREDIT DANMARK	1.5% 01 Oct 2053	1	0
RENEW POWER PVT LTD	5.875% 05 Mar 2027	658,000	644,110
REPUBLIC OF PERU	6.95% 12 Aug 2031	1,200,000	336,450
REPUBLIC OF PERU	6.15% 12 Aug 2032	3,300,000	873,895
REPUBLIC OF PERU	5.875% 08 Aug 2054	800,000	761,048
REPUBLIC OF PHILIPPINES	4.625% 17 Jul 2028	1,000,000	982,000
RESIMAC	1% 03 Feb 2053	850,362	849,457
RETAIL OPPORTUNITY IN	6.75% 15 Oct 2028	100,000	106,037
RIPON MORTGAGES PLC	1% 28 Aug 2056	2,065,241	2,587,075
ROGERS COMMUNICATIONS IN	3.2% 15 Mar 2027	1,200,000	1,158,744
ROLLS ROYCE PLC	5.75% 15 Oct 2027	500,000	507,120
SAGAX AB	1.125% 30 Jan 2027	523,000	519,444
SAGAX EURO MTN	0.75% 26 Jan 2028	600,000	575,877
SANTANDER HOLDINGS USA	1% 09 Mar 2029	750,000	771,203
SANTANDER UK GROUP HLDGS	1% 11 Sep 2030	700,000	680,533
SCE RECOVERY FUNDING LLC	4.697% 15 Jun 2042	553,527	533,495
SCE COMMERCIAL MORTGAGE TRUST	1% 15 May 2038	1,500,000	1,465,542
SFS AUTO RECEIVABLES SECURITIZ	5.35% 21 Jun 2027	411,390	412,323
SHELTER GROWTH CRE	1% 17 Jun 2037	666,326	666,761
SINGAPORE DOLLAR	FOREIGN CURRENCY	574	421
SLM STUDENT LOAN TRUST	1% 15 Jun 2039	621,377	598,333
SLM PRIVATE EDUCATION BOND TRU	1% 15 Mar 2056	366,662	373,206
SLM PRIVATE EDUCATION BOND TRU	3.94% 16 Feb 2055	703,611	673,097
SLM PRIVATE EDUCATION BOND TRU	1% 16 Feb 2055	703,611	709,375
SMBC AVIATION CAPITAL FI	5.45% 03 May 2028	600,000	602,802
SOUND POINT CLO LTD	1% 25 Jul 2030	174,953	174,866
SOUND POINT CLO LTD	1% 20 Oct 2030	809,814	809,652
SOUTHERN CAL EDISON	4.4% 06 Sep 2026	300,000	298,800
SREIT TRUST	1% 15 Oct 2038	1,515,000	1,506,667
STANFORD COMMERCIAL MORTGAGE T	1% 15 Nov 2036	1,300,000	1,290,492
STORE CAPITAL LLC	2.7% 01 Dec 2031	1,000,000	821,600
SUMITOMO MITSUI TR BK LT	5.5% 09 Mar 2028	500,000	506,940
SUTTER HEALTH	5.164% 15 Aug 2033	900,000	890,469
SWAP CCPC BANK OF AMERICA COC	SWAP CASH COLLATERAL	224,000	224,000
SWEDBANK AB	5.337% 20 Sep 2027	1,100,000	1,109,680
SWPC0KBG6 CDS USD P V 03MEVENT	1% 20 Dec 2026	(1,300,000)	(1,300,000)
SWPC0KBG6 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	1,309,411
SWPC0KE65 CDS USD P V 03MEVENT	1% 20 Dec 2026	(1,200,000)	(1,200,000)
SWPC0KE65 CDS USD R F 1.00000	1% 20 Dec 2026	1,200,000	1,214,657
SWPC0KFP2 CDS USD P V 03MEVENT	1% 20 Dec 2026	(870,000)	(870,000)
SWPC0KFP2 CDS USD R F 5.00000	5% 20 Dec 2026	870,000	947,378
SWPC0KH3 CDS USD P V 03MEVENT	1% 20 Jun 2026	(1,500,000)	(1,500,000)
SWPC0KH3 CDS USD R F 1.00000	1% 20 Jun 2026	1,500,000	1,514,585

SWPC0KJH6 CDS USD P V 03MEVENT	1%	20 Dec 2026	(1,300,000)	(1,300,000)
SWPC0KJH6 CDS USD R F 1.00000	1%	20 Dec 2026	1,300,000	1,315,215
SWPC0KJK9 CDS USD P V 03MEVENT	1%	20 Dec 2026	(1,300,000)	(1,300,000)
SWPC0KJK9 CDS USD R F 1.00000	1%	20 Dec 2026	1,300,000	1,314,184
SWPC0KJL7 CDS USD P V 03MEVENT	1%	20 Dec 2026	(1,300,000)	(1,300,000)
SWPC0KJL7 CDS USD R F 1.00000	1%	20 Dec 2026	1,300,000	1,320,908
SWPC0KR12 CDS USD P V 03MEVENT	1%	20 Jun 2027	(800,000)	(800,000)
SWPC0KR12 CDS USD R F 1.00000	1%	20 Jun 2027	800,000	796,289
SWPC0KXJ6 CDS USD P V 03MEVENT	1%	20 Jun 2027	(100,000)	(100,000)
SWPC0KXJ6 CDS USD R F 1.00000	1%	20 Jun 2027	100,000	99,536
SWPC0LEQ9 CDS USD P V 03MEVENT	1%	20 Dec 2027	(900,000)	(900,000)
SWPC0LEQ9 CDS USD R F 1.00000	1%	20 Dec 2027	900,000	891,383
SWPC0LUG3 CDS USD P V 03MEVENT	1%	20 Jun 2028	(995,000)	(995,000)
SWPC0LUG3 CDS USD R F 5.00000	5%	20 Jun 2028	995,000	1,133,924
SWPC0LX54 CDS USD P V 03MEVENT	1%	20 Jun 2028	(200,000)	(200,000)
SWPC0LX54 CDS USD R F 1.00000	1%	20 Jun 2028	200,000	203,335
SWPC0LY04 CDS USD P V 03MEVENT	1%	20 Jun 2028	(600,000)	(600,000)
SWPC0LY04 CDS USD R F 5.00000	5%	20 Jun 2028	600,000	691,299
SWPC0MVJ4 CDS USD P V 03MEVENT	1%	20 Dec 2029	(1,000,000)	(1,000,000)
SWPC0MVJ4 CDS USD R F 1.00000	1%	20 Dec 2029	1,000,000	996,158
SWU01IVA1 IRS EUR P V 06MEURIB	1%	18 May 2027	(2,100,000)	(2,174,550)
SWU01IVA1 IRS EUR R F 1.00000	1%	18 May 2027	2,100,000	2,113,592
SWU01PDU1 IRS AUD P V 06MBBSW	1%	20 Sep 2033	(2,400,000)	(1,485,960)
SWU01PDU1 IRS AUD R F 4.50000	4.5%	20 Sep 2033	2,400,000	1,506,967
SWU01PFI6 IRS EUR P V 06MEURIB	1%	09 Mar 2033	(500,000)	(517,750)
SWU01PFI6 IRS EUR R F 2.54700	2.547%	09 Mar 2033	500,000	525,978
SWU01YJX0 IRS GBP P V 12MSONIA	1%	20 Oct 2033	(200,000)	(250,480)
SWU01YJX0 IRS GBP R F 4.32000	4.32%	20 Oct 2033	200,000	255,433
SWU024NY8 IRS EUR P V 06MEURIB	1%	02 May 2029	(200,000)	(207,100)
SWU024NY8 IRS EUR R F 2.78000	2.78%	02 May 2029	200,000	211,691
SWU027MN6 IRS BRL P V 00MBRCDI	1%	04 Jan 2027	(3,200,000)	(517,980)
SWU027MN6 IRS BRL R F 11.94500	11.945%	04 Jan 2027	3,200,000	491,589
SWU028YB7 IRS EUR P V 06MEURIB	1%	19 Mar 2035	(9,014,000)	(9,333,997)
SWU028YB7 IRS EUR R F 2.50000	2.5%	19 Mar 2035	9,014,000	9,450,771
SWU02AHC9 IRS AUD P V 06MBBSW	1%	19 Mar 2035	(1,700,000)	(1,052,555)
SWU02AHC9 IRS AUD R F 4.00000	4%	19 Mar 2035	1,700,000	1,023,747
SWU02CEU8 IRS EUR P V 06MEURIB	1%	05 Nov 2034	(300,000)	(310,650)
SWU02CEU8 IRS EUR R F 2.41000	2.41%	05 Nov 2034	300,000	311,698
SWU02E1O2 IRS EUR P V 06MEURIB	1%	31 Dec 2034	(200,000)	(207,100)
SWU02E1O2 IRS EUR R F 2.38000	2.38%	31 Dec 2034	200,000	207,454
TD SYNEX CORP	6.1%	12 Apr 2034	500,000	511,705
TEXAS NATURAL GAS SECURITIZTN	5.169%	01 Apr 2041	600,000	595,138
THAMES WATER UTILIT HOLD 1L PL	9.75%	30 Apr 2028	144,000	168,623
TOWD POINT MORTGAGE TRUST	1%	25 Jan 2060	637,267	604,701
TOWD POINT MORTGAGE TRUST	1%	25 Jul 2065	915,223	904,268
TSY INFL IX N/B	0.625%	15 Feb 2043	4,393,376	3,223,640
TSY INFL IX N/B	1.375%	15 Feb 2044	1,083,512	902,807
TSY INFL IX N/B	0.75%	15 Feb 2045	2,010,675	1,459,899

TSY INFL IX N/B	1% 15 Feb 2046	266,436	201,019
TSY INFL IX N/B	1% 15 Feb 2049	250,880	183,187
TSY INFL IX N/B	0.25% 15 Feb 2050	245,554	143,515
TSY INFL IX N/B	0.125% 15 Feb 2051	1,454,892	802,663
TSY INFL IX N/B	0.125% 15 Feb 2052	1,247,301	677,952
TSY INFL IX N/B	1.5% 15 Feb 2053	212,378	170,458
TSY INFL IX N/B	2.125% 15 Feb 2054	617,106	572,294
TSY INFL IX N/B	0.375% 15 Jul 2025	831,913	827,168
TSY INFL IX N/B	0.125% 15 Oct 2025	577,852	571,204
TSY INFL IX N/B	1.25% 15 Apr 2028	12,943,905	12,616,262
TSY INFL IX N/B	1.75% 15 Jan 2034	205,376	197,081
TSY INFL IX N/B	1.875% 15 Jul 2034	301,788	292,670
UBS AG STAMFORD CT	7.5% 15 Feb 2028	400,000	428,116
UBS GROUP AG	1% 01 Apr 2031	400,000	378,248
UBS GROUP AG	1% 14 May 2032	2,500,000	2,178,500
UBS GROUP AG	1% 11 Aug 2028	1,500,000	1,549,935
UBS GROUP AG	1% 08 Feb 2030	900,000	905,472
UNITED KINGDOM GILT	4.375% 31 Jul 2054	2,330,000	2,585,809
UNITED MEXICAN STATES	6% 07 May 2036	700,000	658,644
UNITED WHOLESALE MORTGAGE LLC	1% 25 Sep 2051	1,034,852	967,818
UNITED WHOLESALE MORTGAGE LLC	1% 25 Nov 2051	591,263	515,015
UNITED WHOLESALE MORTGAGE LLC	1% 25 Nov 2051	1,206,462	1,125,245
US 10YR NOTE (CBT)MAR25	XCBT 20250320	39,300,000	(383,183)
US 10YR ULTRA FUT MAR25	XCBT 20250320	(1,900,000)	29,364
US 2YR NOTE (CBT) MAR25	XCBT 20250331	(7,600,000)	(3,202)
US 5YR NOTE (CBT) MAR25	XCBT 20250331	37,700,000	(153,646)
US DOLLAR	CURRENCY	(5,875,574)	(5,875,574)
US LONG BOND(CBT) MAR25	XCBT 20250320	(10,700,000)	325,616
US TREASURY N/B	3.125% 15 Feb 2043	2,600,000	2,054,406
US TREASURY N/B	3.125% 15 May 2048	100,000	75,016
US TREASURY N/B	3.375% 15 Nov 2048	2,400,000	1,876,875
US TREASURY N/B	3% 15 Feb 2049	300,000	218,578
US TREASURY N/B	2.875% 15 May 2049	100,000	70,984
US TREASURY N/B	2.25% 15 Aug 2049	2,600,000	1,612,000
US TREASURY N/B	2% 15 Aug 2051	12,100,000	6,925,359
US TREASURY N/B	1.75% 15 Aug 2041	15,100,000	9,786,688
US TREASURY N/B	3.25% 15 May 2042	30,900,000	25,154,531
US TREASURY N/B	4% 15 Nov 2042	500,000	450,313
US TREASURY N/B	4.375% 15 Aug 2043	900,000	847,828
US TREASURY N/B	4.625% 15 May 2044	3,400,000	3,300,125
US TREASURY N/B	4.25% 15 Aug 2054	4,400,000	4,026,000
US TREASURY N/B	4.5% 15 Nov 2054	3,700,000	3,533,500
US TREASURY N/B	1.25% 15 Aug 2031	36,000,000	29,379,375
US ULTRA BOND CBT MAR25	XCBT 20250320	2,100,000	(95,189)
VENTURE CDO LTD	1% 30 Jul 2032	1,300,000	1,301,170
VENTURE GLOBAL LNG INC	8.375% 01 Jun 2031	400,000	417,144
VERIZON MASTER TRUST	5% 20 Dec 2028	2,450,000	2,462,934
VERUS SECURITIZATION TRUST	1% 25 Jun 2069	1,266,275	1,278,796

VICI PROPERTIES LP	4.75%	15 Feb 2028	1,200,000	1,190,376
VICI PROPERTIES LP	5.75%	01 Apr 2034	1,000,000	1,006,480
VOLKSWAGEN GROUP AMERICA	1%	12 Sep 2025	1,200,000	1,201,764
WARNERMEDIA HOLDINGS INC	3.755%	15 Mar 2027	1,200,000	1,156,068
WELLS FARGO + COMPANY	1%	17 Jun 2027	900,000	879,048
WELLS FARGO + COMPANY	1%	24 Mar 2028	1,200,000	1,164,252
WELLS FARGO + COMPANY	1%	22 Apr 2028	800,000	806,040
WELLS FARGO COMMERCIAL MORTGAG	1%	15 Jun 2036	1,100,000	970,964
Total:EXHIBIT I - Total Bond Market Fund				\$ 596,558,698

* Party-In-Interest
n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	A+D MORTGAGE TRUST	1% 25 Jul 2068	1,728,921	\$ 1,743,527
	ABN AMRO BANK NV	4.8% 18 Apr 2026	2,200,000	2,188,978
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	2,500,000	2,314,075
	ALLEGION PLC	3.5% 01 Oct 2029	2,300,000	2,148,476
	AMCOR GROUP FINANCE	5.45% 23 May 2029	2,375,000	2,393,858
	AMERICA MOVIL SAB DE CV	6.125% 15 Nov 2037	786,000	807,277
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	600,000	614,394
	AMFAM HOLDINGS INC	2.805% 11 Mar 2031	2,000,000	1,554,560
	AMGEN INC	5.65% 02 Mar 2053	600,000	578,124
	ANGEL OAK MORTGAGE TRUST	1% 26 Nov 2068	1,105,216	1,078,706
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	2,200,000	2,183,258
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,713,000	1,558,522
	ARTHUR J GALLAGHER + CO	3.05% 09 Mar 2052	1,500,000	933,600
	ASHTREAD CAPITAL INC	5.8% 15 Apr 2034	2,350,000	2,349,319
	ASSURANT INC	3.7% 22 Feb 2030	1,800,000	1,675,782
	AT+T INC	3.8% 01 Dec 2057	2,250,000	1,557,495
	BANK	2.851% 17 Oct 2052	1,025,000	923,021
	BANK	3.362% 15 May 2050	1,143,853	1,108,100
	BANK	1% 15 May 2061	1,775,000	1,729,634
	BANK	3.435% 15 Sep 2060	1,500,000	1,440,144
	BANK OF AMERICA CORP	1% 23 Jul 2029	500,000	486,810
	BANK OF AMERICA CORP	1% 14 Jun 2029	5,300,000	4,805,245
	BANK OF NOVA SCOTIA	5.25% 12 Jun 2028	2,125,000	2,147,058
	BARCLAYS COMMERCIAL	4.738% 15 Sep 2057	750,000	740,223
	BARCLAYS PLC	1% 09 May 2034	2,350,000	2,409,314
	BELL CANADA	5.1% 11 May 2033	1,750,000	1,698,410
	BENCHMARK MORTGAGE TRUST	4.261% 10 Oct 2051	1,500,000	1,448,512
	BENCHMARK MORTGAGE TRUST	1% 15 Jan 2051	675,000	651,651
	BETH ISRAEL LAHEY HEALTH	3.08% 01 Jul 2051	1,100,000	678,689
	BNP PARIBAS	1% 09 Jan 2030	2,400,000	2,390,088
	BOARDWALK PIPELINES LP	3.4% 15 Feb 2031	1,171,000	1,045,738
	BPCE SA	1% 19 Oct 2032	2,500,000	2,067,800
	BROADCOM INC	3.469% 15 Apr 2034	2,500,000	2,166,125
	CAPITAL ONE FINANCIAL CO	1% 01 Feb 2029	2,000,000	2,015,720
	CD COMMERCIAL MORTGAGE TRUST	3.631% 10 Feb 2050	1,700,000	1,604,983
	CELLNEX FINANCE	3.875% 07 Jul 2041	1,000,000	769,490

CHARTER COMM OPT LLC/CAP	6.384%	23 Oct 2035	2,000,000	1,996,720
CHASE MORTGAGE FINANCE	1%	25 Mar 2064	1,290,897	1,139,818
CHASE MORTGAGE FINANCE	1%	25 Sep 2064	1,330,160	1,175,339
CHUBB INA HOLDINGS LLC	3.05%	15 Dec 2061	1,000,000	604,380
CIM TRUST	1%	25 Mar 2062	941,937	908,848
CIM TRUST	1%	25 Aug 2064	1,185,415	1,180,630
CITIGROUP INC	1%	27 Oct 2028	1,200,000	1,153,752
CNO GLOBAL FUNDING	4.95%	09 Sep 2029	2,400,000	2,379,168
COCA COLA CONSOLIDATED	5.45%	01 Jun 2034	2,375,000	2,389,369
COLORADO ST HSG FIN AUTH	6.25%	01 Nov 2053	1,985,000	2,046,005
COMMONSPIRIT HEALTH	3.91%	01 Oct 2050	1,200,000	885,576
COMMONWEALTH BANK AUST	5.837%	13 Mar 2034	2,200,000	2,223,386
COREBRIDGE GLOB FUNDING	5.2%	24 Jun 2029	2,000,000	2,007,960
COX COMMUNICATIONS INC	5.7%	15 Jun 2033	1,100,000	1,090,716
CREDIT AGRICOLE SA	1%	10 Jan 2035	2,300,000	2,314,513
CSAIL COMMERCIAL MORTGAGE	1%	15 Aug 2051	400,000	387,594
CVS HEALTH CORP	4.78%	25 Mar 2038	2,000,000	1,729,720
DLLAD LLC	4.79%	20 Jan 2028	1,725,000	1,728,115
DXC TECHNOLOGY CO	2.375%	15 Sep 2028	2,550,000	2,296,071
ENEL FINANCE AMERICA LLC	2.875%	12 Jul 2041	1,200,000	811,512
ENERGY TRANSFER LP	7.5%	01 Jul 2038	1,750,000	1,978,358
FED CAISSES DESJARDINS	4.55%	23 Aug 2027	2,200,000	2,173,644
FED HM LN PC POOL G08741	3%	01 Jan 2047	1,535,884	1,337,068
FED HM LN PC POOL G08770	3.5%	01 Jul 2047	1,086,037	977,749
FED HM LN PC POOL G08779	3.5%	01 Sep 2047	1,488,398	1,339,990
FED HM LN PC POOL G30803	3.5%	01 Feb 2035	743,263	709,063
FED HM LN PC POOL G60187	3%	01 Aug 2045	1,543,026	1,347,288
FED HM LN PC POOL G60551	4%	01 Apr 2046	1,366,171	1,277,143
FED HM LN PC POOL QC7500	3%	01 Sep 2051	2,814,808	2,430,059
FED HM LN PC POOL QD0744	2.5%	01 Nov 2051	1,829,832	1,509,049
FED HM LN PC POOL RA6338	2.5%	01 Nov 2051	3,552,034	2,925,160
FED HM LN PC POOL RB0691	2%	01 Dec 2041	1,063,610	889,794
FED HM LN PC POOL RB5138	2%	01 Dec 2041	1,323,855	1,102,424
FED HM LN PC POOL RB5145	2%	01 Feb 2042	1,245,031	1,035,859
FED HM LN PC POOL RB5148	2%	01 Mar 2042	1,423,053	1,181,584
FED HM LN PC POOL SB0967	2%	01 Jan 2037	1,203,989	1,076,761
FED HM LN PC POOL SC0242	2.5%	01 Feb 2042	1,188,000	1,023,495
FED HM LN PC POOL SD0968	3.5%	01 Apr 2052	1,525,068	1,359,957
FED HM LN PC POOL SD2039	6%	01 Jan 2053	1,188,064	1,205,676
FED HM LN PC POOL SD2176	6%	01 Jan 2053	509,527	517,221
FED HM LN PC POOL SD2446	5.5%	01 Mar 2053	1,114,926	1,108,778
FED HM LN PC POOL SD2903	2%	01 Mar 2051	2,730,771	2,143,503
FED HM LN PC POOL SD3860	6.5%	01 Sep 2053	707,139	728,922
FED HM LN PC POOL SD3906	6%	01 Oct 2053	701,164	711,536
FED HM LN PC POOL SD5044	6%	01 Mar 2054	882,548	894,525
FED HM LN PC POOL SD7530	2.5%	01 Nov 2050	2,989,962	2,479,909

FED HM LN PC POOL SD7548	2.5%	01 Nov 2051	1,509,151	1,251,436
FED HM LN PC POOL SI2074	2%	01 Sep 2050	1,394,081	1,100,332
FED HM LN PC POOL ZA1219	3.5%	01 Jun 2042	1,244,494	1,136,100
FED HM LN PC POOL ZA2447	3.5%	01 Feb 2037	1,290,353	1,213,405
FED HM LN PC POOL ZM8767	4.5%	01 Oct 2048	964,101	920,456
FED HM LN PC POOL ZS4699	4%	01 Jan 2047	834,103	776,319
FED HM LN PC POOL ZS4763	3.5%	01 Apr 2048	1,560,303	1,402,335
FHLMC MULTIFAMILY STRUCTURED	3.718%	25 Jan 2031	1,125,000	1,059,690
FHLMC MULTIFAMILY STRUCTURED	2.988%	25 May 2031	1,175,000	1,058,113
FHLMC MULTIFAMILY STRUCTURED	4.284%	25 Jul 2030	1,100,000	1,072,682
FIRSTKEY HOMES TRUST	4.25%	17 Jul 2038	1,293,780	1,279,233
FIRSTKEY HOMES TRUST	4.145%	19 May 2039	1,410,937	1,383,975
FISERV INC	5.625%	21 Aug 2033	2,000,000	2,035,820
FLEX INTERMEDIATE HOLDCO	3.363%	30 Jun 2031	1,500,000	1,281,645
FLORIDA GAS TRANSMISSION	2.55%	01 Jul 2030	2,000,000	1,743,300
FNMA POOL 310210	1%	01 May 2044	1,339,088	1,260,246
FNMA POOL BF0500	3%	01 Dec 2054	1,202,660	1,035,940
FNMA POOL BJ2492	3.5%	01 Dec 2047	928,311	834,644
FNMA POOL BM1066	1%	01 Feb 2047	2,161,510	2,017,781
FNMA POOL BM1260	1%	01 Apr 2037	612,730	590,402
FNMA POOL BM1291	1%	01 Dec 2041	876,057	851,990
FNMA POOL BM3362	1%	01 Jan 2044	1,084,560	1,052,736
FNMA POOL BQ6854	2%	01 Dec 2051	1,947,424	1,539,355
FNMA POOL BQ9451	2%	01 Mar 2051	1,821,109	1,442,039
FNMA POOL CA4509	2.5%	01 Nov 2034	904,270	828,787
FNMA POOL CA6256	2.5%	01 Jul 2050	1,382,658	1,149,554
FNMA POOL CA6308	3%	01 Jul 2050	1,088,196	947,415
FNMA POOL CB1806	2.5%	01 Oct 2051	3,662,902	3,028,292
FNMA POOL CB2162	3%	01 Nov 2051	1,843,181	1,587,838
FNMA POOL CB2278	2%	01 Dec 2051	1,559,788	1,232,945
FNMA POOL FM4032	1%	01 Aug 2035	819,969	752,064
FNMA POOL FM4265	1%	01 Sep 2035	820,566	734,130
FNMA POOL FM7615	1%	01 Jun 2036	814,798	728,605
FNMA POOL FM9139	1%	01 Jul 2049	1,909,892	1,849,391
FNMA POOL FM9209	1%	01 Oct 2051	2,348,349	2,027,359
FNMA POOL FM9243	1%	01 Oct 2051	1,105,269	950,019
FNMA POOL FM9504	1%	01 Nov 2051	2,685,462	2,211,523
FNMA POOL FM9630	1%	01 Nov 2051	2,561,608	2,209,088
FNMA POOL FM9635	1%	01 Dec 2049	982,828	911,490
FNMA POOL FM9877	1%	01 Dec 2051	1,470,534	1,216,680
FNMA POOL FS0739	1%	01 Feb 2052	1,044,792	931,897
FNMA POOL FS1144	1%	01 Mar 2052	1,267,491	1,086,432
FNMA POOL FS2902	1%	01 Sep 2052	966,870	941,903
FNMA POOL FS2917	1%	01 Nov 2033	669,343	639,012
FNMA POOL FS5832	1%	01 Oct 2053	641,486	651,040
FNMA POOL FS8397	1%	01 Aug 2037	1,328,350	1,150,427
FNMA POOL FS9402	1%	01 Oct 2054	1,434,650	1,453,350

FNMA POOL FS9680	1% 01 Feb 2049	1,239,274	1,097,514
FNMA POOL MA0864	4.5% 01 Oct 2031	677,126	670,919
FNMA POOL MA2804	3% 01 Nov 2036	944,667	871,225
FNMA POOL MA3183	4% 01 Nov 2047	494,691	459,020
FNMA POOL MA3243	3.5% 01 Jan 2038	419,993	393,231
FNMA POOL MA3333	4% 01 Apr 2048	181,304	168,144
FNMA POOL MA4047	2% 01 Jun 2050	2,327,930	1,829,462
FNMA POOL MA4077	2% 01 Jul 2050	2,287,440	1,794,531
FNMA POOL MA4158	2% 01 Oct 2050	2,313,153	1,814,978
FNMA POOL MA4287	2% 01 Mar 2041	788,964	659,639
FORD CREDIT AUTO OWNER TRUST/F	4.85% 15 Aug 2035	1,075,000	1,080,176
FREDDIE MAC SCRT	3.25% 25 Nov 2061	1,970,615	1,676,382
GLENCORE FUNDING LLC	2.5% 01 Sep 2030	2,575,000	2,231,727
GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	2,500,000	2,291,975
GM FINANCIAL REVOLVING	4.98% 11 Dec 2036	1,200,000	1,209,486
GM FINANCIAL REVOLVING	5.12% 11 Apr 2035	1,275,000	1,290,383
GNMA II POOL 785558	2.5% 20 Jul 2051	1,361,636	1,111,767
GNMA II POOL 785615	2.5% 20 Aug 2051	1,325,687	1,082,414
GNMA II POOL 786904	6% 20 Aug 2053	1,075,656	1,099,083
GNMA II POOL 787304	6% 20 Mar 2054	923,464	945,891
GNMA II POOL 787313	2.5% 20 Sep 2051	847,077	695,327
GNMA II POOL MA1286	4% 20 Sep 2043	1,201,040	1,131,859
GNMA II POOL MA3376	3.5% 20 Jan 2046	633,759	573,933
GNMA II POOL MA3521	3.5% 20 Mar 2046	1,226,275	1,113,829
GNMA II POOL MA4586	3.5% 20 Jul 2047	1,735,447	1,570,156
GNMA II POOL MA7990	4% 20 Apr 2052	938,188	865,743
GNMA II POOL MA8571	6% 20 Jan 2053	289,472	292,708
GOLDMAN SACHS GROUP INC	1% 05 Jun 2028	3,800,000	3,688,204
GOVERNMENT STIF 3	GOVERNMENT STIF 3	8,882,873	8,882,873
GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	562,000	466,735
HARTFORD INSUR GRP INC/T	6.625% 30 Mar 2040	814,000	875,644
HCA INC	5.875% 01 Feb 2029	2,100,000	2,142,336
HOME PARTNERS OF AMERICA	2.2% 17 Jan 2041	2,221,792	2,007,810
HOME PARTNERS OF AMERICA	2.908% 17 Sep 2039	1,169,116	1,104,287
HOME PARTNERS OF AMERICA	1.901% 17 Dec 2026	1,307,820	1,239,200
HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	2,350,000	2,256,282
HYUNDAI CAPITAL AMERICA	5.3% 24 Jun 2029	2,375,000	2,380,201
IQVIA INC	5.7% 15 May 2028	2,125,000	2,150,458
ITC HOLDINGS CORP	5.65% 09 May 2034	2,325,000	2,338,811
JACKSON NATL LIFE GLOBAL	5.25% 12 Apr 2028	1,500,000	1,493,280
* JP MORGAN CHASE COMMERCIAL	3.723% 15 Mar 2050	1,200,000	1,166,587
* JPMDB COMMERCIAL MORTGAGE	3.409% 15 Oct 2050	1,500,000	1,426,833
* JPMORGAN CHASE + CO	1% 01 Jun 2028	5,000,000	4,692,950
KINDER MORGAN ENER PART	6.95% 15 Jan 2038	1,500,000	1,627,545
L3HARRIS TECH INC	5.4% 31 Jul 2033	2,150,000	2,144,733
MACQUARIE GROUP LTD	1% 23 Sep 2027	2,500,000	2,362,275
* MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	600,000	484,008

MMAF EQUIPMENT FINANCE LLC	5.54%	13 Dec 2029	2,100,000	2,135,493
MMAF EQUIPMENT FINANCE LLC	4.95%	14 Jul 2031	1,175,000	1,179,294
MORGAN STANLEY	1%	20 Jul 2027	3,400,000	3,235,338
MORGAN STANLEY	1%	21 Jul 2032	425,000	351,726
MORGAN STANLEY CAPITAL I TRUST	3.53%	15 Jun 2050	1,000,000	964,075
MORGAN STANLEY CAPITAL I TRUST	4.177%	15 Jul 2051	1,325,000	1,282,305
MPLX LP	2.65%	15 Aug 2030	2,500,000	2,187,725
NATIONAL AUSTRALIA BANK	2.332%	21 Aug 2030	2,600,000	2,209,896
NATIONAL BANK OF CANADA	5.6%	18 Dec 2028	2,000,000	2,037,620
NATIONWIDE BLDG SOCIETY	4%	14 Sep 2026	2,500,000	2,449,600
NAVIENT STUDENT LOAN TRUST	1.58%	15 Apr 2070	941,951	831,065
NBN CO LTD	2.5%	08 Jan 2032	2,500,000	2,097,425
NELNET STUDENT LOAN TRUST	1.36%	20 Apr 2062	1,186,415	1,098,371
NISOURCE INC	5.65%	01 Feb 2045	1,300,000	1,269,749
OCCIDENTAL PETROLEUM COR	6.625%	01 Sep 2030	1,650,000	1,727,897
ONSLow BAY FINANCIAL LLC	1%	25 May 2062	1,058,515	1,028,077
ONSLow BAY FINANCIAL LLC	1%	25 Mar 2053	1,041,434	1,010,793
ORACLE CORP	3.85%	15 Jul 2036	2,300,000	1,965,764
PENSKE TRUCK LEASING/PTL	5.25%	01 Jul 2029	2,375,000	2,382,339
PFS FINANCING CORP.	4.75%	15 Aug 2029	1,700,000	1,698,058
PRINCIPAL LFE GLB FND II	5.5%	28 Jun 2028	2,100,000	2,124,171
SABINE PASS LIQUEFACTION	4.5%	15 May 2030	2,500,000	2,420,825
SANTANDER HOLDINGS USA	4.5%	17 Jul 2025	2,300,000	2,292,571
SFS AUTO RECEIVABLES SECURITIZ	5.33%	20 Nov 2029	1,650,000	1,667,125
SKANDINAVISKA ENSKILDA	5.375%	05 Mar 2029	2,000,000	2,017,480
SMITHFIELD FOODS INC	5.2%	01 Apr 2029	2,301,000	2,250,263
SOCIETE GENERALE	4.75%	24 Nov 2025	1,455,000	1,446,692
SOLVAY FINANCE (AMERICA)	5.85%	04 Jun 2034	1,850,000	1,875,290
STANDARD CHARTERED PLC	1%	14 Jan 2027	2,550,000	2,456,186
STARWOOD MORTGAGE	1%	25 Dec 2066	1,724,956	1,506,529
SUMITOMO MITSUI FINL GRP	5.852%	13 Jul 2030	2,000,000	2,065,680
SYNCHRONY FINANCIAL	4.5%	23 Jul 2025	2,300,000	2,289,167
T MOBILE USA INC	3.875%	15 Apr 2030	2,300,000	2,163,886
TELEFONICA EMISIONES SAU	5.213%	08 Mar 2047	1,100,000	981,101
TOWD POINT MORTGAGE TRUST	1%	25 Mar 2058	660,142	632,447
TOWD POINT MORTGAGE TRUST	1%	25 Oct 2059	291,057	276,902
TOWD POINT MORTGAGE TRUST	1%	25 Feb 2060	165,600	160,510
TOWD POINT MORTGAGE TRUST	1%	01 Jul 2062	1,744,855	1,621,047
TOWD POINT MORTGAGE TRUST	1%	01 Aug 2062	1,688,446	1,576,855
TOWD POINT MORTGAGE TRUST	1%	25 Mar 2064	1,363,760	1,361,588
TOWD POINT MORTGAGE TRUST	1%	25 Dec 2064	1,675,000	1,678,571
TOWD POINT MORTGAGE TRUST	1%	25 Oct 2064	1,626,413	1,582,071
UBS GROUP AG	1%	02 Feb 2027	2,600,000	2,498,574
UBS GROUP AG	1%	12 Jan 2027	2,000,000	2,013,200
US DOLLAR	CURRENCY		0	0
US TREASURY N/B	2.875%	15 May 2043	14,650,000	11,106,531
US TREASURY N/B	2.5%	15 Feb 2045	12,525,000	8,699,004
US TREASURY N/B	2.875%	15 May 2049	1,800,000	1,277,719

US TREASURY N/B	2.25%	15 Aug 2049	2,750,000	1,705,000
US TREASURY N/B	1.375%	15 Aug 2050	6,275,000	3,064,945
US TREASURY N/B	1.375%	15 Nov 2040	2,000,000	1,239,063
US TREASURY N/B	2.375%	15 May 2051	7,000,000	4,408,906
US TREASURY N/B	1.75%	15 Aug 2041	2,825,000	1,830,953
US TREASURY N/B	2.375%	15 Feb 2042	2,200,000	1,567,500
US TREASURY N/B	2.875%	15 May 2052	9,375,000	6,566,895
US TREASURY N/B	3.375%	15 Aug 2042	11,925,000	9,851,168
US TREASURY N/B	3.875%	15 Feb 2043	450,000	397,547
US TREASURY N/B	3.875%	15 May 2043	10,200,000	8,990,344
US TREASURY N/B	4.625%	15 May 2044	200,000	194,125
US TREASURY N/B	1.25%	15 Aug 2031	8,000,000	6,528,750
US TREASURY N/B	1.375%	15 Nov 2031	13,175,000	10,764,387
US TREASURY N/B	1.875%	15 Feb 2032	2,150,000	1,808,352
US TREASURY N/B	3.125%	31 Aug 2027	1,750,000	1,699,414
US TREASURY N/B	3.875%	30 Nov 2027	11,775,000	11,641,611
US TREASURY N/B	3.875%	31 Dec 2029	3,525,000	3,443,484
US TREASURY N/B	4.375%	15 Aug 2026	12,225,000	12,247,922
US TREASURY N/B	4.125%	31 Aug 2030	3,025,000	2,978,207
US TREASURY N/B	4.625%	15 Nov 2026	9,175,000	9,235,211
US TREASURY N/B	4%	31 Jan 2031	10,500,000	10,244,883
US TREASURY N/B	4.125%	15 Feb 2027	1,775,000	1,770,008
US TREASURY N/B	4.375%	15 May 2034	8,150,000	8,027,750
VALE OVERSEAS LIMITED	6.875%	21 Nov 2036	1,900,000	2,021,999
VERIZON COMMUNICATIONS	2.987%	30 Oct 2056	1,200,000	712,116
VERIZON MASTER TRUST	4.62%	20 Nov 2030	1,200,000	1,199,588
VIATRIS INC	4%	22 Jun 2050	2,000,000	1,364,020
VITERRA FINANCE BV	3.2%	21 Apr 2031	2,500,000	2,184,475
WELLS FARGO + COMPANY	1%	22 May 2028	4,000,000	3,876,840
WELLS FARGO COMMERCIAL MORTGAG	2.652%	15 Aug 2049	1,175,000	1,128,616
WELLS FARGO COMMERCIAL MORTGAG	4.023%	15 Mar 2052	1,600,000	1,535,987
WILLIS NORTH AMERICA INC	3.875%	15 Sep 2049	1,325,000	971,146

Total:EXHIBIT J - Total Bond Market Fund

\$ 487,817,983

* Party-In-Interest

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
		Shares/ Par Value		
	ABACUS GROUP	REIT	311,816	\$ 212,386
	ABACUS STORAGE KING	REIT	332,511	231,650
	ABRDN EUROPEAN LOGISTICS	ABRDN EUROPEAN LOGISTICS INC	204,411	150,520
	ACTIVIA PROPERTIES INC	REIT	456	950,808
	ADVANCE RESIDENCE INVESTMENT	REIT	849	1,579,601
	AEDIFICA	REIT	29,370	1,709,474
	AEON REIT INVESTMENT CORP	REIT	1,179	950,530
	AEW UK REIT PLC	REIT GBP.01	92,835	116,785
	AIMS APAC REIT	REIT	356,000	326,172
	ALLIED PROPERTIES REAL ESTAT	REIT	81,442	971,166
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	9,096	1,661,905
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	132,845	752,520
	ARENA REIT	REIT	241,498	582,853
	ARGAN	REIT EUR2.0	8,048	503,724
	ARGOSY PROPERTY LTD	MUTUAL FUND	489,308	274,126
	AROUNDTOWN SA	COMMON STOCK EUR.01	428,103	1,294,683
	ASCENCIO	REIT	2,151	105,243
	ASSURA PLC	REIT GBP.1	2,092,452	1,004,615
	ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	27,819	499,458
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	567,577	351,415
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	23,342	1,927,630
	BIG YELLOW GROUP PLC	REIT GBP.1	118,512	1,424,537
	BOARDWALK REAL ESTATE INVEST	REIT	25,987	1,160,941
	BRITISH LAND CO PLC	REIT GBP.25	628,984	2,825,550
	BWP TRUST	REIT	321,098	651,290
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	21,375	516,020
	CAN APARTMENT PROP REAL ESTA	REIT	104,146	3,087,014
	CANADIAN DOLLAR	FOREIGN CURRENCY	25,160	17,494
	CAPITALAND ASCENDAS REIT	REIT	2,248,989	4,233,127
	CAPITALAND ASCOTT TRUST	STAPLED SECURITY	1,602,691	1,022,479
	CAPITALAND INTEGRATED COMMER	REIT	3,422,831	4,839,010
	CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	1,445,800	2,773,086
	CARE PROPERTY INVEST	REIT	25,841	305,592
	CARE REIT PLC	REIT GBP.01	220,031	223,729
	CARMILA	REIT EUR6.0	33,884	561,209
	CASTELLUM AB	COMMON STOCK SEK.5	266,117	2,920,276

CATENA AB	COMMON STOCK SEK4.4	25,311	1,081,515
CDL HOSPITALITY TRUSTS	STAPLED SECURITY	529,700	333,981
CENTURIA INDUSTRIAL REIT	REIT	300,623	523,943
CENTURIA OFFICE REIT	REIT	293,078	199,651
CHAMPION REIT	REIT	1,122,000	249,881
CHARTER HALL LONG WALE REIT	REIT	416,286	964,150
CHARTER HALL RETAIL REIT	REIT	296,192	576,473
CHARTER HALL SOCIAL INFRASTR	REIT	212,748	338,613
CHARTWELL RETIREMENT RESIDEN	UNIT	168,453	1,766,285
CHOICE PROPERTIES REIT	REIT	171,018	1,587,464
CIBUS NORDIC REAL ESTAT PUBL	COMMON STOCK	36,383	580,655
CITYCON OYJ	COMMON STOCK	57,646	191,916
CLS HOLDINGS PLC	REIT GBP.025	101,721	98,754
COFINIMMO	REIT	23,999	1,378,536
COMFORIA RESIDENTIAL REIT IN	REIT	456	805,585
COREM PROPERTY GROUP B SHARE	COMMON STOCK SEK1.0	420,786	256,751
COVIVIO	REIT EUR3.0	33,817	1,708,087
CRE LOGISTICS REIT INC	REIT	416	363,485
CROMBIE REAL ESTATE INVESTME	REIT	68,924	633,073
CROMWELL PROPERTY GROUP	REIT	927,747	218,398
CUSTODIAN PROPERTY INCOME RE	REIT GBP.01	241,457	232,269
DAIWA HOUSE REIT INVESTMENT	REIT	1,426	2,100,541
DAIWA OFFICE INVESTMENT CORP	REIT	373	673,713
DAIWA SECURITIES LIVING INVE	REIT	1,332	753,978
DERWENT LONDON PLC	REIT GBP.05	71,593	1,756,060
DEUTSCHE EUROSHOP AG	COMMON STOCK	10,409	199,327
DEUTSCHE WOHNEN SE	COMMON STOCK	29,823	712,543
DEXUS INDUSTRIA REIT	REIT	123,929	196,753
DEXUS/AU	REIT	675,158	2,784,654
DIGITAL CORE REIT MANAGEMENT	REIT	551,300	320,282
DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	66,010	472,972
DREAM INDUSTRIAL REAL ESTATE	REIT	171,781	1,410,606
EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	343,396	358,665
ENTRA ASA	COMMON STOCK NOK1.0	43,466	442,588
ESR KENDALL SQUARE REIT CO L	REIT KRW1000.0	65,983	189,540
ESR REIT	REIT	4,100,212	766,363
EURO CURRENCY	FOREIGN CURRENCY	301,630	312,338
EUROCOMMERCIAL PROPERTIES NV	REIT EUR10.0	27,628	634,757
FABEGE AB	COMMON STOCK SEK30.82	141,543	1,067,537
FAR EAST HOSPITALITY TRUST	STAPLED SECURITY	577,000	257,994
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	419,988	2,917,397
FASTPARTNER AB A	COMMON STOCK SEK3.33	33,289	193,193
FIRST CAPITAL REAL ESTATE IN	REIT	131,273	1,548,039
FORTUNE REIT	REIT	875,000	449,443
FRASERS CENTREPOINT TRUST	REIT	703,813	1,088,546
FRASERS LOGISTICS + COMMERCI	REIT	1,809,600	1,166,570
FRONTIER REAL ESTATE INVEST	REIT	1,740	859,700
FUKUOKA REIT CORP	REIT	586	539,241

GECINA SA	REIT EUR7.5	32,838	3,076,519
GLOBAL ONE REIT	REIT	702	441,505
GLP J REIT	REIT	2,923	2,290,753
GOODMAN PROPERTY TRUST	REIT	663,121	746,697
GOVERNMENT STIF 3	GOVERNMENT STIF 3	2,194,567	2,194,567
GPT GROUP	REIT	1,213,473	3,284,150
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	37,709	458,952
GRANITE REAL ESTATE INVESTME	REIT	39,640	1,922,741
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	213,754	770,913
GROWTHPOINT PROPERTIES AUSTR	REIT	164,103	241,868
H+R REAL ESTATE INV REIT UTS	REIT	164,831	1,063,574
HAMBORNER REIT AG	REIT	39,437	257,272
HAMMERSON PLC	REIT GBP.5	311,866	1,091,873
HANKYU HANSHIN REIT INC	REIT	461	357,272
HEALTHCARE + MEDICAL INVESTM	REIT	259	175,521
HEALTHCO REIT	REIT	246,104	155,292
HEIWA REAL ESTATE REIT INC	REIT	672	514,030
HELICAL PLC	REIT GBP.01	66,381	143,259
HOME INVEST BELGIUM	REIT	4,892	86,932
HOME REIT PLC	REIT	602,032	286,891
HOMEKO DAILY NEEDS REIT	REIT	1,045,025	742,502
HONG KONG DOLLAR	FOREIGN CURRENCY	2,257,945	290,675
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	645,300	2,869,443
HOSHINO RESORTS REIT INC	REIT	396	561,260
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	65,657	720,169
HULIC REIT INC	REIT	875	763,597
HYSAN DEVELOPMENT CO	COMMON STOCK	375,000	571,579
ICADE	REIT	19,167	453,600
ICHIGO OFFICE REIT INVESTMEN	REIT	705	357,872
IMMOBILIARE GRANDE DISTRIBUZ	REIT	49,762	128,821
INDUSTRIAL + INFRASTRUCTURE	REIT	1,541	1,126,682
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	208,826	1,119,039
INTERRENT REAL ESTATE INVEST	REIT	84,522	596,508
INTERSHOP HOLDING AG	COMMON STOCK CHF2.0	3,079	431,455
INVINCIBLE INVESTMENT CORP	REIT	4,825	2,023,103
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	316,319	298,054
JAPAN EXCELLENT INC	REIT	806	595,970
JAPAN HOTEL REIT INVESTMENT	REIT	3,219	1,439,522
JAPAN LOGISTICS FUND INC	REIT	593	991,441
JAPAN METROPOLITAN FUND INVE	REIT	4,463	2,559,198
JAPAN PRIME REALTY INVESTMEN	REIT	595	1,192,315
JAPAN REAL ESTATE INVESTMENT	REIT	4,190	2,874,736
JAPANESE YEN	FOREIGN CURRENCY	7,426,557	47,255
JR GLOBAL REIT	REIT KRW1000.0	67,885	127,001
KDX REALTY INVESTMENT CORP	REIT	2,530	2,399,015
KEPPEL DC REIT	REIT	1,022,100	1,633,261
KEPPEL REIT	REIT	1,487,800	948,790
KILLAM APARTMENT REAL ESTATE	REIT	74,992	891,645

KIWI PROPERTY GROUP LTD	COMMON STOCK	1,077,356	542,722
KLEPIERRE	REIT EUR1.4	128,237	3,692,203
KOJAMO OYJ	COMMON STOCK	102,647	997,946
LAND SECURITIES GROUP PLC	REIT GBP.1066667	470,954	3,437,180
LASALLE LOGIPORT REIT	REIT	1,230	1,112,150
LEG IMMOBILIEN SE	COMMON STOCK	46,508	3,939,252
LENDLEASE GLOBAL COMMERCIAL	REIT	1,162,998	468,853
LIFE SCIENCE REIT PLC	REIT GBP.01	207,669	98,523
LINK REIT	REIT	1,597,608	6,756,148
LOGISTEA AB B	COMMON STOCK	111,611	165,693
LONDONMETRIC PROPERTY PLC	REIT GBP.1	1,241,700	2,794,651
LOTTE REIT CO LTD	REIT KRW500.0	77,956	161,406
MAPLETREE INDUSTRIAL TRUST	REIT	1,246,858	2,019,060
MAPLETREE LOGISTICS TRUST	REIT	2,099,611	1,952,495
MAPLETREE PAN ASIA COM TRUST	REIT	1,445,632	1,282,120
MELISRON	COMMON STOCK ILS1.0	16,174	1,438,222
MERCIALYS	REIT EUR1.0	61,177	639,093
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	276,021	2,903,929
MIRAI CORP	REIT	1,368	354,648
MITSUBISHI ESTATE LOGISTICS	REIT	333	734,039
MITSUMI FUDOSAN LOGISTICS PAR	REIT	1,937	1,248,918
MOBIMO HOLDING AG REG	COMMON STOCK CHF3.4	4,455	1,443,551
MONTEA NV	REIT	12,512	820,319
MORI HILLS REIT INVESTMENT C	REIT	1,069	840,839
MORI TRUST REIT INC	REIT	1,720	673,276
MSCI EAFE MAR25	IFUS 20250321	2,450	(169,910)
NATIONAL STORAGE REIT	REIT	881,753	1,277,791
NEOBO FASTIGHETER AB	COMMON STOCK SEK1.5	83,632	158,550
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	974,130	267,350
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	60,473	33,880
NEWRIVER REIT PLC	REIT	188,478	172,712
NEXTDC LTD	COMMON STOCK	401,900	3,735,558
NIPPON ACCOMMODATIONS FUND	REIT	299	1,116,367
NIPPON BUILDING FUND INC	REIT	4,874	3,794,406
NIPPON REIT INVESTMENT CORP	REIT	1,152	556,753
NOMURA REAL ESTATE MASTER FU	REIT	2,827	2,471,892
NORTHWEST HEALTHCARE PROPERT	REIT	133,085	411,784
NORWEGIAN KRONE	FOREIGN CURRENCY	203,001	17,874
NP3 FASTIGHETER AB	COMMON STOCK SEK3.5	21,491	486,874
NSI NV	REIT EUR3.68	11,468	224,697
NTT UD REIT INVESTMENT CORP	REIT	891	678,122
NYFOSA AB	COMMON STOCK SEK.5	96,930	950,403
ONE REIT INC	REIT	169	247,325
ORIX JREIT INC	REIT	1,722	1,793,636
OUE REAL ESTATE INVESTMENT T	REIT	1,538,700	321,141
PANDOX AB	COMMON STOCK SEK2.5	66,473	1,153,002
PARAGON REIT	REIT	667,200	430,149
PARKWAYLIFE REAL ESTATE	REIT	269,900	741,862

PEACH PROPERTY GROUP AG	COMMON STOCK CHF1.0	18,976	188,134
PICTON PROPERTY INCOME LTD	REIT	295,901	237,165
PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	41,258	319,939
POUND STERLING	FOREIGN CURRENCY	511,498	640,600
PPHE HOTEL GROUP LTD	COMMON STOCK	10,077	177,885
PRECINCT PROPERTIES GROUP	STAPLED SECURITY	842,148	557,218
PRIMARIS REIT	REIT	58,457	628,793
PRIMARY HEALTH PROPERTIES	REIT GBP.125	825,055	962,895
PROSPERITY REIT	REIT	595,000	94,980
PRS REIT PLC/THE	REIT GBP.01	305,053	410,787
PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	28,321	4,025,028
REGION RE LTD	REIT	744,628	954,583
REGIONAL REIT LTD	REIT	80,192	114,957
RESIDENTIAL SECURE INCOME PL	REIT GBP.01	137,160	101,054
RETAIL ESTATES	REIT	7,714	473,713
RIOCAN REAL ESTATE INVST TR	REIT	186,569	2,371,354
SAFESTORE HOLDINGS PLC	REIT GBP.01	137,776	1,108,773
SAGAX AB B	COMMON STOCK SEK1.75	135,695	2,781,270
SAMHALLSBYGGNADSBOLAGET I	COMMON STOCK	705,543	289,880
SAMTY RESIDENTIAL INVESTMENT	REIT	335	198,250
SANKEI REAL ESTATE INC	REIT	329	157,521
SCENTRE GROUP	REIT	3,268,548	6,951,854
SCHRODER REAL ESTATE INVESTM	REIT	258,703	164,259
SEGRO PLC	REIT GBP.1	846,117	7,428,291
SEKISUI HOUSE REIT INC	REIT	2,700	1,323,842
SHAFTESBURY CAPITAL PLC	REIT GBP.25	938,120	1,470,159
SHINHAN ALPHA REIT CO LTD	REIT KRW1000.0	67,591	258,831
SHURGARD SELF STORAGE LTD	REIT	20,371	756,398
SINGAPORE DOLLAR	FOREIGN CURRENCY	147,326	107,994
SIRIUS REAL ESTATE LTD	REIT	957,920	939,524
SK REITS CO LTD	REIT KRW500.0	125,531	376,421
SMARTCENTRES REAL ESTATE INV	REIT	80,489	1,368,906
SOCIAL HOUSING REIT PLC	REIT GBP.01	211,835	157,409
SOSILA LOGISTICS REIT INC	REIT	490	328,201
SOUTH KOREAN WON	FOREIGN CURRENCY	20,544,587	13,956
STAR ASIA INVESTMENT CORPORA	REIT	1,721	563,663
STARHILL GLOBAL REIT	REIT	812,172	297,624
STARTS PROCEED INVESTMENT CO	REIT	149	164,427
STONEWEG EUROPEAN REAL ESTAT	REIT	201,100	329,025
STORAGEVAULT CANADA INC	COMMON STOCK	148,600	407,095
STRIDE PROPERTY GROUP	STAPLED SECURITY	366,643	268,858
SUNLIGHT REAL ESTATE INVEST	REIT	690,000	165,217
SUNTEC REIT	REIT	1,363,600	1,169,278
SUPERMARKET INCOME REIT PLC	REIT GBP.01	766,150	652,409
SWEDISH KRONA	FOREIGN CURRENCY	1,003,833	90,851
SWIRE PROPERTIES LTD	COMMON STOCK	672,200	1,368,985

SWISS FRANC	FOREIGN CURRENCY	25,997	28,686
TAG IMMOBILIEN AG	COMMON STOCK	93,392	1,386,963
TAKARA LEBEN REAL ESTATE INV	REIT	677	373,150
TARGET HEALTHCARE REIT PLC	REIT GBP.01	368,058	386,687
TOKYU REIT INC	REIT	613	611,636
TRITAX BIG BOX REIT PLC	REIT GBP.01	1,530,303	2,542,761
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	64,572	4,843,584
UNITE GROUP PLC/THE	REIT GBP.25	256,658	2,588,188
UNITED URBAN INVESTMENT CORP	REIT	1,865	1,667,133
URBAN LOGISTICS REIT PLC	REIT GBP.01	284,515	364,383
US DOLLAR	CURRENCY	355,443	355,443
VASTNED RETAIL NV	REIT EUR5.0	6,131	135,825
VICINITY CENTRES	REIT	2,367,075	3,081,754
VONOVIA SE	COMMON STOCK	440,844	13,374,593
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	252,301	1,092,644
WAREHOUSE REIT PLC	REIT	232,744	228,692
WAREHOUSES DE PAUW SCA	REIT	109,320	2,151,395
WAYPOINT REIT	REIT	420,298	606,500
WERELDHAVE NV	REIT EUR1.0	18,656	265,311
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	972,000	2,485,073
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	168,735	1,604,905
WORKSPACE GROUP PLC	REIT GBP1.0	89,288	549,009
XIOR STUDENT HOUSING NV	REIT	24,123	737,985
Total : EXHIBIT K - International Real Estate Index Fund			\$ 276,066,521

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	ABBVIE INC	4.05% 21 Nov 2039	2,346,000	\$ 2,005,126
	ABBVIE INC	5.4% 15 Mar 2054	3,033,000	2,923,205
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	960,000	843,638
	ADNOC MURBAN RSC LTD	5.125% 11 Sep 2054	1,647,000	1,483,683
	AEP TRANSMISSION CO LLC	2.75% 15 Aug 2051	2,867,000	1,720,573
	AERCAP IRELAND CAP/GLOBA	3.85% 29 Oct 2041	1,623,000	1,269,657
	AETNA INC	6.75% 15 Dec 2037	382,000	402,808
	ALABAMA POWER CO	4.15% 15 Aug 2044	1,379,000	1,131,814
	ALABAMA POWER CO	3.45% 01 Oct 2049	864,000	611,228
	ALTRIA GROUP INC	4.45% 06 May 2050	765,000	592,041
	AMAZON.COM INC	3.875% 22 Aug 2037	2,001,000	1,768,544
	AMAZON.COM INC	3.95% 13 Apr 2052	972,000	764,468
	AMAZON.COM INC	4.1% 13 Apr 2062	183,000	143,393
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	861,000	711,978
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	1,704,000	1,744,879
	AMERICAN INTL GROUP	4.5% 16 Jul 2044	1,440,000	1,235,750
	AMGEN INC	3.15% 21 Feb 2040	2,980,000	2,213,782
	AMGEN INC	5.6% 02 Mar 2043	2,691,000	2,617,616
	ANALOG DEVICES INC	5.3% 01 Apr 2054	2,089,000	1,984,550
	ANGLO AMERICAN CAPITAL	6% 05 Apr 2054	618,000	610,028
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,607,000	1,462,081
	ANHEUSER BUSCH INBEV WOR	5.55% 23 Jan 2049	1,390,000	1,373,904
	ANHEUSER BUSCH INBEV WOR	5.8% 23 Jan 2059	922,000	944,912
	AON NORTH AMERICA INC	5.75% 01 Mar 2054	612,000	599,038
	APACHE CORP	5.1% 01 Sep 2040	1,825,000	1,585,505
	APPLE INC	3.85% 04 Aug 2046	3,262,000	2,621,963
	APPLE INC	2.65% 11 May 2050	3,931,000	2,435,883
	APPLIED MATERIALS INC	2.75% 01 Jun 2050	1,447,000	900,627
	ARCELORMITTAL SA	6.35% 17 Jun 2054	633,000	625,721
	ASTRAZENECA PLC	6.45% 15 Sep 2037	478,000	523,047
	AT+T INC	4.75% 15 May 2046	2,176,000	1,885,417
	AT+T INC	5.15% 15 Nov 2046	1,173,000	1,075,500
	AT+T INC	3.5% 15 Sep 2053	5,505,000	3,712,462
	ATHENE HOLDING LTD	6.25% 01 Apr 2054	1,128,000	1,132,410
	ATMOS ENERGY CORP	5.5% 15 Jun 2041	775,000	773,481
	BANK GOSPODARSTWA KRAJOW	6.25% 09 Jul 2054	225,000	220,264

BANK OF AMERICA CORP	1% 23 Apr 2040	3,647,000	3,094,480
BANK OF AMERICA CORP	1% 19 Jun 2041	797,000	551,739
BANK OF AMERICA CORP	6.11% 29 Jan 2037	1,037,000	1,073,160
BANNER HEALTH	2.907% 01 Jan 2042	1,343,000	955,195
BARCLAYS PLC	1% 12 Mar 2055	627,000	626,781
BAT CAPITAL CORP	4.54% 15 Aug 2047	1,026,000	812,315
BAT CAPITAL CORP	4.758% 06 Sep 2049	825,000	667,466
BAT CAPITAL CORP	5.282% 02 Apr 2050	864,000	755,412
BELL CANADA	4.464% 01 Apr 2048	841,000	680,226
BERKSHIRE HATHAWAY ENERG	4.25% 15 Oct 2050	1,105,000	872,939
BERKSHIRE HATHAWAY FIN	3.85% 15 Mar 2052	1,841,000	1,390,894
BLUE OWL FINANCE LLC	6.25% 18 Apr 2034	972,000	997,982
BOEING CO	5.805% 01 May 2050	427,000	396,329
BOEING CO/THE	6.858% 01 May 2054	2,352,000	2,500,035
BOEING CO/THE	7.008% 01 May 2064	575,000	611,403
BP CAP MARKETS AMERICA	5.227% 17 Nov 2034	1,228,000	1,208,905
BRISTOL MYERS SQUIBB CO	4.55% 20 Feb 2048	1,549,000	1,315,024
BRISTOL MYERS SQUIBB CO	5.55% 22 Feb 2054	838,000	813,975
BROOKLYN UNION GAS CO	4.487% 04 Mar 2049	1,461,000	1,143,875
BURLINGTN NORTH SANTA FE	3.3% 15 Sep 2051	1,778,000	1,217,557
BURLINGTN NORTH SANTA FE	5.2% 15 Apr 2054	2,007,000	1,892,400
CALIFORNIA ST	7.3% 01 Oct 2039	2,660,000	3,044,562
CANADIAN NATL RESOURCES	6.25% 15 Mar 2038	558,000	569,562
CANADIAN NATL RESOURCES	5.4% 15 Dec 2034	1,667,000	1,623,841
CARRIER GLOBAL CORP	6.2% 15 Mar 2054	1,393,000	1,474,031
CATERPILLAR INC	3.25% 09 Apr 2050	937,000	646,446
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	1,787,000	1,460,694
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	1,513,000	1,295,794
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	469,000	352,923
CHARTER COMM OPT LLC/CAP	3.9% 01 Jun 2052	567,000	364,995
CHUBB INA HOLDINGS LLC	3.05% 15 Dec 2061	530,000	320,321
CIGNA GROUP/THE	3.2% 15 Mar 2040	1,419,000	1,039,105
CISCO SYSTEMS INC	5.3% 26 Feb 2054	1,600,000	1,550,992
CITIGROUP INC	4.65% 30 Jul 2045	1,053,000	916,931
CK HUTCHISON INTNTL 21	3.125% 15 Apr 2041	531,000	393,020
COCA COLA CO/THE	5.2% 14 Jan 2055	2,834,000	2,694,851
COMCAST CORP	4.65% 15 Jul 2042	235,000	205,329
COMCAST CORP	2.887% 01 Nov 2051	3,783,000	2,279,863
COMCAST CORP	2.937% 01 Nov 2056	2,904,000	1,689,199
COMCAST CORP	5.65% 01 Jun 2054	530,000	511,922
COMISION FEDERAL DE ELEC	6.45% 24 Jan 2035	588,000	554,790
COMMONSPIRIT HEALTH	4.187% 01 Oct 2049	381,000	298,251
CON EDISON CO OF NY INC	5.7% 15 Jun 2040	686,000	684,985
CON EDISON CO OF NY INC	4.2% 15 Mar 2042	530,000	441,723
CON EDISON CO OF NY INC	3.7% 15 Nov 2059	2,086,000	1,454,985
CON EDISON CO OF NY INC	5.5% 15 Mar 2055	126,000	121,393
CONOCOPHILLIPS	6.5% 01 Feb 2039	496,000	541,151
CONOCOPHILLIPS COMPANY	5.5% 15 Jan 2055	853,000	810,086

CONOCOPHILLIPS COMPANY	5.65%	15 Jan 2065	709,000	671,019
CONSTELLATION EN GEN LLC	5.6%	15 Jun 2042	1,195,000	1,154,394
COTTAGE HEALTH SYSTEM	3.304%	01 Nov 2049	934,000	652,203
CSX CORP	4.5%	15 Nov 2052	2,319,000	1,954,314
CUMMINS INC	5.45%	20 Feb 2054	742,000	722,048
CVS HEALTH CORP	4.78%	25 Mar 2038	1,411,000	1,220,317
CVS HEALTH CORP	5.05%	25 Mar 2048	1,650,000	1,362,141
CVS HEALTH CORP	6%	01 Jun 2044	451,000	426,145
DELL INT LLC / EMC CORP	3.375%	15 Dec 2041	1,768,000	1,298,207
DEVON ENERGY CORPORATION	5.6%	15 Jul 2041	1,292,000	1,194,906
DEVON ENERGY CORPORATION	4.75%	15 May 2042	480,000	398,530
DIAMONDBACK ENERGY INC	5.9%	18 Apr 2064	1,043,000	977,197
DOMINION ENERGY INC	3.3%	15 Apr 2041	1,733,000	1,276,025
DUKE ENERGY CAROLINAS	3.75%	01 Jun 2045	785,000	601,090
DUKE ENERGY CORP	5.8%	15 Jun 2054	1,051,000	1,025,587
DUKE ENERGY FLORIDA LLC	6.2%	15 Nov 2053	1,634,000	1,722,187
DUKE ENERGY PROGRESS LLC	4.15%	01 Dec 2044	1,695,000	1,374,950
ELEVANCE HEALTH INC	5.7%	15 Feb 2055	2,373,000	2,289,043
ELEVANCE HEALTH INC	4.65%	15 Jan 2043	656,000	568,358
ELI LILLY + CO	5%	09 Feb 2054	832,000	765,024
ELI LILLY + CO	5.05%	14 Aug 2054	1,364,000	1,260,786
ENBRIDGE ENERGY PARTNERS	7.375%	15 Oct 2045	1,373,000	1,551,051
ENEL FINANCE AMERICA LLC	2.875%	12 Jul 2041	1,748,000	1,182,102
ENEL FINANCE INTL NV	7.75%	14 Oct 2052	165,000	194,500
ENERGY TRANSFER LP	7.5%	01 Jul 2038	344,000	388,889
ENERGY TRANSFER LP	6.125%	15 Dec 2045	1,639,000	1,617,185
ENERGY TRANSFER LP	5.95%	15 May 2054	75,000	72,334
ENERGY TRANSFER LP	6.05%	01 Sep 2054	285,000	279,041
ENERGY TRANSFER LP	5%	15 May 2050	1,359,000	1,155,354
ENI SPA	5.95%	15 May 2054	873,000	840,943
ENTERPRISE PRODUCTS OPER	5.95%	01 Feb 2041	1,790,000	1,835,359
ENTERPRISE PRODUCTS OPER	5.1%	15 Feb 2045	1,388,000	1,276,835
EQUINOR ASA	3.95%	15 May 2043	1,915,000	1,572,904
ERAC USA FINANCE LLC	5.4%	01 May 2053	572,000	547,009
EXELON CORP	5.6%	15 Mar 2053	897,000	864,116
EXXON MOBIL CORPORATION	4.227%	19 Mar 2040	1,316,000	1,152,948
FEDEX CORP	4.55%	01 Apr 2046	1,903,000	1,584,933
FIRSTENERGY CORP	3.4%	01 Mar 2050	481,000	325,757
FIRSTENERGY TRANSMISSION	5.45%	15 Jul 2044	1,060,000	1,015,851
FLORIDA POWER + LIGHT CO	5.6%	15 Jun 2054	1,397,000	1,395,785
FREEPORT INDONESIA PT	6.2%	14 Apr 2052	514,000	505,092
GENERAL MOTORS CO	6.25%	02 Oct 2043	2,109,000	2,090,968
GEORGIA POWER CO	4.75%	01 Sep 2040	1,443,000	1,316,983
GEORGIA POWER CO	4.3%	15 Mar 2042	963,000	820,255
GILEAD SCIENCES INC	2.6%	01 Oct 2040	2,090,000	1,446,405
GLENCORE FUNDING LLC	3.375%	23 Sep 2051	637,000	416,343
GLENCORE FUNDING LLC	5.893%	04 Apr 2054	461,000	446,963
GOLDMAN SACHS GROUP INC	1%	19 Nov 2045	1,335,000	1,289,944

GOLDMAN SACHS GROUP INC	1% 24 Feb 2043	4,365,000	3,243,326
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,059,137	1,059,137
HCA INC	4.375% 15 Mar 2042	1,652,000	1,345,571
HCA INC	5.95% 15 Sep 2054	880,000	836,405
HOAG MEMORIAL HOSPITAL	3.803% 15 Jul 2052	843,000	633,784
HOME DEPOT INC	3.625% 15 Apr 2052	1,817,000	1,317,107
HOME DEPOT INC	5.3% 25 Jun 2054	2,552,000	2,444,816
HP ENTERPRISE CO	5.6% 15 Oct 2054	574,000	540,863
HSBC HOLDINGS PLC	6.5% 15 Sep 2037	1,118,000	1,140,651
* IBM INTERNAT CAPITAL	5.25% 05 Feb 2044	1,203,000	1,134,453
* IBM INTERNAT CAPITAL	5.3% 05 Feb 2054	267,000	245,819
IDAHO ENERGY RESOURCES AUTH	2.861% 01 Sep 2046	750,000	515,063
INTEL CORP	3.25% 15 Nov 2049	931,000	556,421
INTEL CORP	4.9% 05 Aug 2052	1,986,000	1,562,287
INTEL CORP	5.6% 21 Feb 2054	308,000	270,452
JBS USA HOLD/FOOD/LUX CO	7.25% 15 Nov 2053	914,000	1,007,265
JOHNSON + JOHNSON	3.4% 15 Jan 2038	1,003,000	836,823
JOHNSON + JOHNSON	5.25% 01 Jun 2054	2,066,000	2,020,734
* JPMORGAN CHASE + CO	1% 15 Nov 2048	2,288,000	1,780,979
* JPMORGAN CHASE + CO	1% 22 Oct 2035	615,000	592,417
* JPMORGAN CHASE + CO	5.4% 06 Jan 2042	1,153,000	1,135,359
KAISER FOUNDATION HOSPIT	2.81% 01 Jun 2041	1,063,000	752,572
KAISER FOUNDATION HOSPIT	3.002% 01 Jun 2051	1,009,000	655,860
KENVUE INC	5.2% 22 Mar 2063	1,490,000	1,372,007
KINDER MORGAN ENER PART	5% 01 Mar 2043	620,000	540,063
KINDER MORGAN INC	5.55% 01 Jun 2045	2,259,000	2,109,951
KINDER MORGAN INC	3.25% 01 Aug 2050	640,000	405,114
KROGER CO	5.5% 15 Sep 2054	1,035,000	973,894
KROGER CO	5.65% 15 Sep 2064	1,163,000	1,095,104
LOCKHEED MARTIN CORP	5.2% 15 Feb 2055	1,036,000	976,057
LOWE S COS INC	2.8% 15 Sep 2041	1,401,000	959,811
LOWE S COS INC	4.25% 01 Apr 2052	1,969,000	1,534,501
MARSH + MCLENNAN COS INC	5.4% 15 Mar 2055	2,529,000	2,429,459
MASS INSTITUTE OF TECH	3.067% 01 Apr 2052	1,492,000	1,012,113
MASTERCARD INC	3.85% 26 Mar 2050	1,885,000	1,462,383
MCDONALD S CORP	4.2% 01 Apr 2050	3,076,000	2,437,668
MERCK + CO INC	3.7% 10 Feb 2045	2,333,000	1,804,039
MERCK + CO INC	2.35% 24 Jun 2040	916,000	617,586
MERCK + CO INC	5% 17 May 2053	847,000	771,930
META PLATFORMS INC	5.75% 15 May 2063	513,000	516,945
META PLATFORMS INC	5.4% 15 Aug 2054	1,461,000	1,416,206
META PLATFORMS INC	5.55% 15 Aug 2064	1,242,000	1,211,621
* METLIFE INC	4.721% 15 Dec 2044	411,000	363,439
MICROSOFT CORP	2.525% 01 Jun 2050	4,012,000	2,463,970
MICROSOFT CORP	2.921% 17 Mar 2052	1,105,000	732,394
MIDAMERICAN ENERGY CO	5.85% 15 Sep 2054	1,012,000	1,030,955

MOODY S CORPORATION	2.75%	19 Aug 2041	1,706,000	1,175,349
MORGAN STANLEY	1%	25 Jan 2052	206,000	125,841
MORGAN STANLEY	4.375%	22 Jan 2047	815,000	681,006
MORGAN STANLEY	1%	19 Nov 2055	2,144,000	2,071,125
MORGAN STANLEY	1%	22 Apr 2042	492,000	364,016
NEW JERSEY ST TRANSPRTN TRUST	6.561%	15 Dec 2040	430,000	460,978
NEW YORK CITY NY MUNI WTR FIN	5.724%	15 Jun 2042	465,000	460,146
NEW YORK NY	5.094%	01 Oct 2049	300,000	286,224
NEW YORK NY	5.114%	01 Oct 2054	205,000	194,207
NEW YORK ST DORM AUTH ST	5.427%	15 Mar 2039	600,000	597,224
NISOURCE INC	5.95%	15 Jun 2041	972,000	982,838
NORFOLK SOUTHERN CORP	3.05%	15 May 2050	1,298,000	837,690
NORFOLK SOUTHERN CORP	5.35%	01 Aug 2054	710,000	676,034
NORTHERN STATES PWR MINN	4.5%	01 Jun 2052	987,000	831,597
NORTHERN STATES PWR MINN	5.1%	15 May 2053	1,842,000	1,704,753
NORTHROP GRUMMAN CORP	5.2%	01 Jun 2054	2,029,000	1,882,425
NOVARTIS CAPITAL CORP	4.7%	18 Sep 2054	1,520,000	1,338,345
OCCIDENTAL PETROLEUM COR	6.2%	15 Mar 2040	1,481,000	1,458,785
OGLETHORPE POWER CORP	6.2%	01 Dec 2053	1,796,000	1,840,343
ONCOR ELECTRIC DELIVERY	2.7%	15 Nov 2051	775,000	457,413
ONEOK INC	6.5%	01 Sep 2030	1,169,000	1,223,405
ONEOK INC	5.7%	01 Nov 2054	845,000	796,387
ORACLE CORP	3.6%	01 Apr 2040	655,000	511,195
ORACLE CORP	3.6%	01 Apr 2050	4,104,000	2,866,439
ORACLE CORP	3.65%	25 Mar 2041	2,719,000	2,111,766
ORACLE CORP	5.5%	27 Sep 2064	393,000	360,035
OVINTIV INC	6.5%	01 Feb 2038	335,000	340,802
OVINTIV INC	7.1%	15 Jul 2053	934,000	995,401
PACIFIC GAS + ELECTRIC	4%	01 Dec 2046	1,285,000	968,903
PACIFIC GAS + ELECTRIC	4.5%	01 Jul 2040	2,359,000	2,033,151
PACIFICORP	4.125%	15 Jan 2049	1,080,000	839,938
PACIFICORP	5.8%	15 Jan 2055	794,000	773,531
PARAMOUNT GLOBAL	4.375%	15 Mar 2043	582,000	424,261
PARAMOUNT GLOBAL	5.85%	01 Sep 2043	434,000	374,564
PEPSICO INC	3.5%	19 Mar 2040	1,189,000	958,227
PFIZER INC	4.3%	15 Jun 2043	765,000	651,398
PFIZER INVESTMENT ENTER	5.11%	19 May 2043	975,000	915,135
PFIZER INVESTMENT ENTER	5.3%	19 May 2053	2,942,000	2,760,361
PHILIP MORRIS INTL INC	3.875%	21 Aug 2042	1,171,000	927,256
PHILIP MORRIS INTL INC	4.25%	10 Nov 2044	513,000	418,700
PORT AUTH OF NEW YORK NEW JE	3.287%	01 Aug 2069	689,000	434,767
PORT AUTH OF NEW YORK NEW JE	4.926%	01 Oct 2051	1,185,000	1,093,964
PROGRESSIVE CORP	3.7%	15 Mar 2052	1,643,000	1,212,008
PUBLIC SERVICE ELECTRIC	5.45%	01 Mar 2054	1,347,000	1,301,768
QATAR ENERGY	3.125%	12 Jul 2041	553,000	407,677
QUALCOMM INC	6%	20 May 2053	1,145,000	1,193,995

REPUBLIC OF CHILE	2.55%	27 Jul 2033	1,772,000	1,428,799
REPUBLIC OF CHILE	4.34%	07 Mar 2042	1,628,000	1,368,383
REPUBLIC OF COLOMBIA	8.375%	07 Nov 2054	295,000	286,044
REPUBLIC OF PANAMA	4.5%	19 Jan 2063	2,647,000	1,552,968
REPUBLIC OF PANAMA	8%	01 Mar 2038	526,000	526,989
REPUBLIC OF PERU	3.55%	10 Mar 2051	1,230,000	822,440
REPUBLIC OF PHILIPPINES	3.95%	20 Jan 2040	1,616,000	1,343,300
REPUBLICA ORIENT URUGUAY	5.1%	18 Jun 2050	543,000	498,604
RIO TINTO FIN USA LTD	2.75%	02 Nov 2051	1,000,000	610,280
ROCHE HOLDINGS INC	2.607%	13 Dec 2051	1,859,000	1,106,923
ROCKEFELLER FOUNDATION	2.492%	01 Oct 2050	619,000	375,572
RTX CORP	2.82%	01 Sep 2051	506,000	306,327
RTX CORP	3.03%	15 Mar 2052	1,186,000	749,196
RTX CORP	6.4%	15 Mar 2054	1,358,000	1,474,761
RWE FINANCE US LLC	5.875%	16 Apr 2034	1,035,000	1,037,567
RWE FINANCE US LLC	6.25%	16 Apr 2054	580,000	571,880
SALESFORCE INC	2.9%	15 Jul 2051	1,113,000	709,526
SAN DIEGO G + E	3.75%	01 Jun 2047	878,000	656,718
SAN DIEGO G + E	3.32%	15 Apr 2050	410,000	276,455
SAUDI ARABIAN OIL CO	5.75%	17 Jul 2054	177,000	165,327
SAUDI ARABIAN OIL CO	5.875%	17 Jul 2064	491,000	456,841
SAUDI INTERNATIONAL BOND	5.75%	16 Jan 2054	539,000	502,580
SEATTLE CHILDREN HOSP	2.719%	01 Oct 2050	756,000	468,304
SEMPRA	6%	15 Oct 2039	2,464,000	2,510,126
SHELL INTERNATIONAL FIN	6.375%	15 Dec 2038	2,154,000	2,343,789
SHELL INTERNATIONAL FIN	2.875%	26 Nov 2041	1,784,000	1,257,845
SOUTH BOW USA INFRA HLDS	6.176%	01 Oct 2054	1,023,000	988,740
SOUTHERN CAL EDISON	6.05%	15 Mar 2039	1,329,000	1,374,279
SOUTHERN CAL EDISON	4.05%	15 Mar 2042	1,975,000	1,599,138
SOUTHERN CAL EDISON	4%	01 Apr 2047	449,000	345,797
STANFORD HEALTH CARE	3.027%	15 Aug 2051	1,061,000	695,963
STARBUCKS CORP	4.45%	15 Aug 2049	1,482,000	1,211,846
STATE OF ISRAEL	5.5%	12 Mar 2034	1,862,000	1,815,804
SUMITOMO MITSUI FINL GRP	5.836%	09 Jul 2044	2,026,000	2,036,718
T MOBILE USA INC	4.5%	15 Apr 2050	2,426,000	1,991,867
T MOBILE USA INC	3%	15 Feb 2041	1,603,000	1,141,256
TELEFONICA EMISIONES SAU	5.213%	08 Mar 2047	553,000	493,226
TEXAS NATURAL GAS SECURITIZTN	5.169%	01 Apr 2041	3,266,000	3,239,534
THE CAMPBELLS COMPANY	3.125%	24 Apr 2050	991,000	638,303
THERMO FISHER SCIENTIFIC	2.8%	15 Oct 2041	2,118,000	1,490,648
TIME WARNER CABLE LLC	7.3%	01 Jul 2038	332,000	338,165
TIME WARNER CABLE LLC	5.5%	01 Sep 2041	975,000	826,946
TOTALENERGIES CAPITAL SA	5.488%	05 Apr 2054	1,234,000	1,182,086
TRAVELERS COS INC	4%	30 May 2047	436,000	344,758
TRAVELERS COS INC	3.05%	08 Jun 2051	599,000	390,614
TWDC ENTERPRISES 18 CORP	4.375%	16 Aug 2041	1,243,000	1,073,542
UNION ELECTRIC CO	3.9%	01 Apr 2052	790,000	604,982
UNION ELECTRIC CO	5.125%	15 Mar 2055	694,000	636,162

UNION PACIFIC CORP	2.95% 10 Mar 2052	1,192,000	751,008
UNION PACIFIC CORP	3.375% 14 Feb 2042	1,672,000	1,271,121
UNITED MEXICAN STATES	6.338% 04 May 2053	3,534,000	3,140,949
UNITED MEXICAN STATES	6.4% 07 May 2054	906,000	812,646
UNITED PARCEL SERVICE	5.5% 22 May 2054	1,847,000	1,803,485
UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	1,084,000	859,081
UNITEDHEALTH GROUP INC	3.05% 15 May 2041	860,000	621,789
UNITEDHEALTH GROUP INC	5.375% 15 Apr 2054	1,575,000	1,475,287
UNITEDHEALTH GROUP INC	5.625% 15 Jul 2054	3,940,000	3,824,322
UNIV SOUTHERN CALIFORNIA	3.226% 01 Oct 2120	645,000	370,914
US 10YR ULTRA FUT MAR25	XCBT 20250320	(6,400,000)	189,956
US 5YR NOTE (CBT) MAR25	XCBT 20250331	(1,200,000)	10,595
US DOLLAR	CURRENCY	1,506,569	1,506,569
US LONG BOND(CBT) MAR25	XCBT 20250320	14,900,000	(652,568)
US TREASURY N/B	4.25% 15 Aug 2054	2,206,000	2,018,490
US TREASURY N/B	4.625% 15 Nov 2044	1,821,000	1,767,508
US TREASURY N/B	4.25% 15 Nov 2034	1,076,000	1,048,259
US ULTRA BOND CBT MAR25	XCBT 20250320	(7,400,000)	481,406
VALE OVERSEAS LIMITED	6.125% 12 Jun 2033	896,000	903,643
VALE OVERSEAS LIMITED	6.4% 28 Jun 2054	502,000	491,594
VALE SA	5.625% 11 Sep 2042	287,000	274,013
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	906,000	712,732
VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	254,000	226,525
VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	3,158,000	2,837,305
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	3,276,000	2,235,510
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	908,000	687,329
VIATRIS INC	4% 22 Jun 2050	516,000	351,917
VISTRA OPERATIONS CO LLC		844,000	853,512
VISTRA OPERATIONS CO LLC	5.7% 30 Dec 2034	1,440,000	1,421,942
VODAFONE GROUP PLC	4.25% 17 Sep 2050	899,000	697,363
VODAFONE GROUP PLC	5.875% 28 Jun 2064	1,151,000	1,112,499
WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	1,087,000	1,192,972
WARNERMEDIA HOLDINGS INC	5.05% 15 Mar 2042	1,571,000	1,261,230
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	1,475,000	1,097,533
WASTE MANAGEMENT INC	5.35% 15 Oct 2054	1,996,000	1,914,404
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	1,688,000	1,462,433
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	1,059,000	890,026
WELLS FARGO + COMPANY	1% 30 Apr 2041	2,905,000	2,108,478
WESTERN MIDSTREAM OPERAT	5.45% 01 Apr 2044	1,235,000	1,097,013
WESTERN MIDSTREAM OPERAT	5.3% 01 Mar 2048	688,000	584,559
WILLIAMS COMPANIES INC	6.3% 15 Apr 2040	878,000	912,409
Total : EXHIBIT L - Long term Credit Fund			\$ 343,353,546

* Party-In-Interest
n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	317U7P1A7 PIMCO	SWAPTION 3.933 PUT USD	(1,600,000)	\$ (18,259)
	317U7P2A6 PIMCO	SWAPTION 3.533 CALL USD	(1,600,000)	0
	317U7PUA5 PIMCO	SWAPTION 2.22 PUT EUR	(1,000,000)	(13,138)
	317U7PVA4 PIMCO	SWAPTION 1.97 CALL EUR	(1,000,000)	0
	317U7Q3A3 PIMCO	SWAPTION 3.9 PUT USD	(700,000)	(10,095)
	317U7Q4A2 PIMCO	SWAPTION 3.5 CALL USD	(700,000)	0
	317U7Q8A8 PIMCO	SWAPTION 3.93 PUT GBP	(300,000)	(4,408)
	317U7Q9A7 PIMCO	SWAPTION 3.64 CALL GBP	(300,000)	0
	317U7QAA5 PIMCO	SWAPTION 3.84 PUT USD	(700,000)	(13,338)
	317U7QBA4 PIMCO	SWAPTION 3.49 CALL USD	(700,000)	0
	317U7QCA3 PIMCO	SWAPTION 3.85 PUT USD	(400,000)	(7,306)
	317U7QDA2 PIMCO	SWAPTION 3.5 CALL USD	(400,000)	0
	317U7QIA7 PIMCO	SWAPTION 3.88 PUT USD	(700,000)	(11,392)
	317U7QJA6 PIMCO	SWAPTION 3.53 CALL USD	(700,000)	(1)
	317U7RVA0 PIMCO	SWAPTION 3.97 PUT USD	(800,000)	(8,813)
	317U7RWA9 PIMCO	SWAPTION 3.62 CALL USD	(800,000)	(41)
	317U7RZA6 PIMCO	SWAPTION 4.013 PUT USD	(1,600,000)	(13,882)
	317U7S0A2 PIMCO	SWAPTION 3.663 CALL USD	(1,600,000)	(146)
	317U7UDA3 PIMCO	SWAPTION 4.275 PUT USD	(1,400,000)	(3,039)
	317U7UEA2 PIMCO	SWAPTION 3.875 CALL USD	(1,400,000)	(3,108)
	317U7UVA3 PIMCO	SWAPTION 4.222 PUT USD	(700,000)	(2,180)
	317U7UWA2 PIMCO	SWAPTION 3.822 CALL USD	(700,000)	(1,040)
	317U7UXA1 PIMCO	SWAPTION 4.3 PUT USD	(700,000)	(1,440)
	317U7UYA0 PIMCO	SWAPTION 3.9 CALL USD	(700,000)	(2,064)
	317U7VJA5 PIMCO	SWAPTION 3.908 CALL USD	(700,000)	(2,278)
	317U7VKA3 PIMCO	SWAPTION 4.308 PUT USD	(700,000)	(1,446)
	317U7VZA7 PIMCO	SWAPTION 4.286 PUT USD	(700,000)	(1,930)
	317U7W0A3 PIMCO	SWAPTION 3.886 CALL USD	(700,000)	(2,253)
	ALLY FINANCIAL INC	5.8% 01 May 2025	500,000	500,675
	ALTICE FRANCE HOLDING SA	10.5% 15 May 2027	1,400,000	406,938
	ALTICE FRANCE HOLDING SA	8% 15 May 2027	2,000,000	548,442
	ALTICE FRANCE SA	8.125% 01 Feb 2027	400,000	327,984
	ALTICE FRANCE SA	5.5% 15 Jan 2028	400,000	298,116
	ALTICE FRANCE SA	5.125% 15 Jul 2029	200,000	149,994
	ALTICE FRANCE SA	4.125% 15 Jan 2029	100,000	78,113
	ALTICE FRANCE SA	1% 15 Aug 2028	298,485	238,713

ALTRIA GROUP INC	3.125% 15 Jun 2031	1,500,000	1,517,137
AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	289,568	280,676
AMERICAN TOWER CORP	5.2% 15 Feb 2029	300,000	301,677
AMSURG EQUITY	EQTYAS910	85,205	4,745,179
AP CORE HOLDINGS II LLC	1% 01 Sep 2027	254,425	248,382
AP CORE HOLDINGS II LLC	1% 01 Sep 2027	600,000	580,998
APPLOVIN CORP	5.125% 01 Dec 2029	600,000	597,972
ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	5,900,000	5,979,869
ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	900,000	821,439
ARGENTINE PESO	FOREIGN CURRENCY	1,976,198	1,917
ARTHUR J GALLAGHER + CO	4.6% 15 Dec 2027	300,000	299,028
ARTHUR J GALLAGHER + CO	4.85% 15 Dec 2029	100,000	99,638
ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Dec 2036	440,723	430,705
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	239	148
BANCA MONTE DEI PASCHI S	1.875% 09 Jan 2026	900,000	920,012
BANCO BILBAO VIZCAYA ARG	5.381% 13 Mar 2029	1,200,000	1,210,884
BANK OF AMERICA CORP	1% 20 Dec 2028	2,800,000	2,685,648
BARCLAYS PLC	1% 02 Nov 2033	3,440,000	3,785,686
BARCLAYS PLC	1% 10 Sep 2028	700,000	695,296
BARCLAYS PLC	1% 10 Sep 2030	600,000	587,574
BAT CAPITAL CORP	6.343% 02 Aug 2030	500,000	525,325
BAT CAPITAL CORP	5.834% 20 Feb 2031	300,000	306,375
BAYER US FINANCE II LLC	4.375% 15 Dec 2028	600,000	576,222
BOEING CO	5.15% 01 May 2030	500,000	493,035
BOEING CO	2.196% 04 Feb 2026	100,000	97,012
BOEING CO/THE	6.298% 01 May 2029	3,200,000	3,318,048
BONOS DE TESORERIA	6.15% 12 Aug 2032	1,441,000	381,601
BONOS DE TESORERIA	5.4% 12 Aug 2034	500,000	121,634
BONOS DE TESORERIA	5.35% 12 Aug 2040	200,000	44,760
BONOS DE TESORERIA	7.3% 12 Aug 2033	10,800,000	3,030,894
BRAZILIAN REAL	FOREIGN CURRENCY	665,769	107,767
BROADCOM INC	1% 14 Aug 2026	499,791	497,292
BROADCOM INC	5.05% 12 Jul 2029	500,000	501,600
BROADCOM INC	5.15% 15 Nov 2031	200,000	201,212
BROADCOM INC	5.05% 12 Jul 2027	400,000	403,752
BURBERRY GROUP PLC	5.75% 20 Jun 2030	988,000	1,198,877
BWPC0M330 CDS USD P F 1.00000	1% 20 Dec 2028	(400,000)	(408,986)
BWPC0M330 CDS USD R V 03MEVENT	1% 20 Dec 2028	400,000	400,000
BWPC0MJ41 CDS USD P F 1.00000	1% 20 Jun 2029	(1,300,000)	(1,329,194)
BWPC0MJ41 CDS USD R V 03MEVENT	1% 20 Jun 2029	1,300,000	1,300,000
BWPC0MWQ7 CDS USD P F 1.00000	1% 20 Dec 2029	(4,400,000)	(4,498,287)
BWPC0MWQ7 CDS USD R V 03MEVENT	1% 20 Dec 2029	4,400,000	4,400,000
BWU00W8P4 IRS EUR P F .00000	1% 18 Mar 2030	(6,800,000)	(6,208,793)
BWU00W8P4 IRS EUR R V 06MEURIB	1% 18 Mar 2030	6,800,000	7,041,400
BWU00W8Q2 IRS EUR P F .25000	1% 18 Mar 2050	(400,000)	(256,488)
BWU00W8Q2 IRS EUR R V 06MEURIB	1% 18 Mar 2050	400,000	414,200

BWU00Y904 IRS EUR P F .50000	0.5%	17 Jun 2050	(400,000)	(275,757)
BWU00Y904 IRS EUR R V 06MEURIB	1%	17 Jun 2050	400,000	414,200
BWU01O3K7 IRS USD P F 2.75000	2.75%	21 Jun 2053	(6,300,000)	(5,014,545)
BWU01O3K7 IRS USD R V 12MSOFR	1%	21 Jun 2053	6,300,000	6,300,000
BWU01PG95 IRS USD P F 1.50000	1.5%	17 Jun 2050	(6,800,000)	(3,806,430)
BWU01PG95 IRS USD R V 03MSOFR	1%	17 Jun 2050	6,800,000	6,800,000
BWU01PIE2 IRS USD P F 1.75000	1.75%	22 Jan 2050	(700,000)	(421,151)
BWU01PIE2 IRS USD R V 03MSOFR	1%	22 Jan 2050	700,000	700,000
BWU01PIK8 IRS USD P F 2.00000	2%	15 Jan 2050	(700,000)	(448,468)
BWU01PIK8 IRS USD R V 03MSOFR	1%	15 Jan 2050	700,000	700,000
BWU01PIQ5 IRS USD P F 1.87500	1.875%	07 Feb 2050	(200,000)	(124,165)
BWU01PIQ5 IRS USD R V 03MSOFR	1%	07 Feb 2050	200,000	200,000
BWU01PL81 IRS USD P F 2.25000	2.25%	11 Dec 2049	(200,000)	(136,016)
BWU01PL81 IRS USD R V 03MSOFR	1%	11 Dec 2049	200,000	200,000
BWU01PLI9 IRS USD P F 1.62500	1.625%	16 Jan 2050	(1,500,000)	(873,443)
BWU01PLI9 IRS USD R V 03MSOFR	1%	16 Jan 2050	1,500,000	1,500,000
BWU01PLU2 IRS USD P F 2.25000	2.25%	12 Mar 2050	(600,000)	(407,332)
BWU01PLU2 IRS USD R V 03MSOFR	1%	12 Mar 2050	600,000	600,000
BWU01PM80 IRS USD P F 1.25000	1.25%	16 Dec 2050	(200,000)	(103,279)
BWU01PM80 IRS USD R V 03MSOFR	1%	16 Dec 2050	200,000	200,000
BWU01PML1 IRS USD P F 1.78500	1.785%	12 Aug 2051	(400,000)	(238,996)
BWU01PML1 IRS USD R V 03MSOFR	1%	12 Aug 2051	400,000	400,000
BWU01POT2 IRS USD P F 1.62500	1.625%	03 Feb 2050	(2,000,000)	(1,163,884)
BWU01POT2 IRS USD R V 03MSOFR	1%	03 Feb 2050	2,000,000	2,000,000
BWU01VAN7 IRS USD P F 3.25000	3.25%	20 Dec 2053	(7,500,000)	(6,604,393)
BWU01VAN7 IRS USD R V 12MSOFR	1%	20 Dec 2053	7,500,000	7,500,000
BWU01Z9R1 IRS EUR P F 3.25500	3.255%	22 Nov 2028	(300,000)	(322,452)
BWU01Z9R1 IRS EUR R V 06MEURIB	1%	22 Nov 2028	300,000	310,650
BWU01ZER5 IRS EUR P F 3.17900	3.179%	29 Nov 2028	(600,000)	(643,368)
BWU01ZER5 IRS EUR R V 06MEURIB	1%	29 Nov 2028	600,000	621,300
BWU01ZSW9 IRS EUR P F 2.92000	2.92%	13 Dec 2028	(800,000)	(850,003)
BWU01ZSW9 IRS EUR R V 06MEURIB	1%	13 Dec 2028	800,000	828,400
BWU01ZUL0 IRS CAD P F 4.25000	4.25%	19 Jun 2026	(3,300,000)	(2,342,263)
BWU01ZUL0 IRS CAD R V 06MCORRA	1%	19 Jun 2026	3,300,000	2,294,535
BWU020S9 IRS USD P F 3.75000	3.75%	20 Jun 2031	(2,300,000)	(2,260,573)
BWU020S9 IRS USD R V 12MSOFR	1%	20 Jun 2031	2,300,000	2,300,000
BWU020W9 IRS USD P F 3.50000	3.5%	20 Jun 2054	(4,700,000)	(4,341,858)
BWU020W9 IRS USD R V 12MSOFR	1%	20 Jun 2054	4,700,000	4,700,000
BWU020Z2 IRS USD P F 3.50000	3.5%	20 Jun 2054	(4,300,000)	(3,973,144)
BWU020Z2 IRS USD R V 12MSOFR	1%	20 Jun 2054	4,300,000	4,300,000
BWU020FS8 IRS EUR P F 2.95000	2.95%	29 Dec 2028	(600,000)	(638,454)
BWU020FS8 IRS EUR R V 06MEURIB	1%	29 Dec 2028	600,000	621,300
BWU022DT4 IRS GBP P F 4.25000	4.25%	18 Sep 2026	(200,000)	(250,229)
BWU022DT4 IRS GBP R V 12MSONIA	1%	18 Sep 2026	200,000	250,480
BWU022DU1 IRS GBP P F 3.75000	3.75%	18 Sep 2034	(4,200,000)	(5,128,455)
BWU022DU1 IRS GBP R V 12MSONIA	1%	18 Sep 2034	4,200,000	5,260,080
BWU022DV9 IRS GBP P F 4.00000	4%	18 Sep 2029	(1,500,000)	(1,873,547)
BWU022DV9 IRS GBP R V 12MSONIA	1%	18 Sep 2029	1,500,000	1,878,600

BWU0239Y6 IRS GBP P F 3.70000	3.7%	28 Mar 2034	(300,000)	(365,558)
BWU0239Y6 IRS GBP R V 12MSONIA	1%	28 Mar 2034	300,000	375,720
BWU025KY8 IRS USD P F 4.08000	4.08%	05 Jun 2034	(1,700,000)	(1,701,263)
BWU025KY8 IRS USD R V 12MSOFR	1%	05 Jun 2034	1,700,000	1,700,000
BWU027ED7 IRS EUR P F 2.81800	2.818%	26 Jun 2029	(700,000)	(742,675)
BWU027ED7 IRS EUR R V 06MEURIB	1%	26 Jun 2029	700,000	724,850
BWU027IZ4 IRS USD P F 3.99400	3.994%	02 Jul 2034	(900,000)	(894,558)
BWU027IZ4 IRS USD R V 12MSOFR	1%	02 Jul 2034	900,000	900,000
BWU027J00 IRS USD P F 4.06000	4.06%	02 Jul 2034	(700,000)	(699,390)
BWU027J00 IRS USD R V 12MSOFR	1%	02 Jul 2034	700,000	700,000
BWU027RX9 IRS USD P F 3.88500	3.885%	12 Jul 2034	(1,700,000)	(1,675,115)
BWU027RX9 IRS USD R V 12MSOFR	1%	12 Jul 2034	1,700,000	1,700,000
BWU028MD6 IRS USD P F 3.79500	3.795%	06 Aug 2034	(700,000)	(684,684)
BWU028MD6 IRS USD R V 12MSOFR	1%	06 Aug 2034	700,000	700,000
BWU028NU7 IRS EUR P F 2.71000	2.71%	06 Aug 2034	(1,300,000)	(1,386,551)
BWU028NU7 IRS EUR R V 06MEURIB	1%	06 Aug 2034	1,300,000	1,346,150
BWU028NX1 IRS USD P F 3.71500	3.715%	07 Aug 2034	(1,560,000)	(1,515,051)
BWU028NX1 IRS USD R V 12MSOFR	1%	07 Aug 2034	1,560,000	1,560,000
BWU028UV7 IRS USD P F 3.67900	3.679%	13 Aug 2034	(700,000)	(678,223)
BWU028UV7 IRS USD R V 12MSOFR	1%	13 Aug 2034	700,000	700,000
BWU028WE3 IRS EUR P F 2.70000	2.7%	13 Aug 2029	(400,000)	(422,345)
BWU028WE3 IRS EUR R V 06MEURIB	1%	13 Aug 2029	400,000	414,200
BWU028WL7 IRS USD P F 3.56900	3.569%	14 Aug 2034	(700,000)	(672,126)
BWU028WL7 IRS USD R V 12MSOFR	1%	14 Aug 2034	700,000	700,000
BWU028XJ1 IRS EUR P F 2.65000	2.65%	14 Aug 2029	(1,400,000)	(1,475,020)
BWU028XJ1 IRS EUR R V 06MEURIB	1%	14 Aug 2029	1,400,000	1,449,700
BWU028Y76 IRS EUR P F 2.50000	2.5%	19 Mar 2027	(19,000,000)	(19,809,340)
BWU028Y76 IRS EUR R V 06MEURIB	1%	19 Mar 2027	19,000,000	19,674,501
BWU028YB7 IRS EUR P F 2.50000	2.5%	19 Mar 2035	(11,400,000)	(11,952,384)
BWU028YB7 IRS EUR R V 06MEURIB	1%	19 Mar 2035	11,400,000	11,804,701
BWU028ZY6 IRS USD P F 3.58600	3.586%	19 Aug 2034	(1,600,000)	(1,538,322)
BWU028ZY6 IRS USD R V 12MSOFR	1%	19 Aug 2034	1,600,000	1,600,000
BWU02A0I4 IRS EUR P F 2.59000	2.59%	19 Aug 2034	(400,000)	(422,380)
BWU02A0I4 IRS EUR R V 06MEURIB	1%	19 Aug 2034	400,000	414,200
BWU02A0V5 IRS USD P F 3.53200	3.532%	20 Aug 2034	(700,000)	(670,019)
BWU02A0V5 IRS USD R V 12MSOFR	1%	20 Aug 2034	700,000	700,000
BWU02A1B8 IRS USD P F 3.55000	3.55%	21 Aug 2034	(1,600,000)	(1,533,760)
BWU02A1B8 IRS USD R V 12MSOFR	1%	21 Aug 2034	1,600,000	1,600,000
BWU02A2D3 IRS EUR P F 2.25000	2.25%	19 Mar 2055	(4,875,000)	(5,158,330)
BWU02A2D3 IRS EUR R V 06MEURIB	1%	19 Mar 2055	4,875,000	5,048,063
BWU02A2K7 IRS USD P F 3.61300	3.613%	22 Aug 2034	(700,000)	(674,056)
BWU02A2K7 IRS USD R V 12MSOFR	1%	22 Aug 2034	700,000	700,000
BWU02A7Z9 IRS USD P F 3.55500	3.555%	28 Aug 2034	(700,000)	(671,246)
BWU02A7Z9 IRS USD R V 12MSOFR	1%	28 Aug 2034	700,000	700,000
BWU02A805 IRS USD P F 3.56500	3.565%	28 Aug 2034	(700,000)	(671,802)
BWU02A805 IRS USD R V 12MSOFR	1%	28 Aug 2034	700,000	700,000

BWU02A813 IRS USD P F 3.59900	3.599% 28 Aug 2034	(700,000)	(673,693)
BWU02A813 IRS USD R V 12MSOFR	1% 28 Aug 2034	700,000	700,000
BWU02A821 IRS USD P F 3.60000	3.6% 28 Aug 2034	(1,600,000)	(1,539,997)
BWU02A821 IRS USD R V 12MSOFR	1% 28 Aug 2034	1,600,000	1,600,000
BWU02A839 IRS USD P F 3.60500	3.605% 28 Aug 2034	(300,000)	(288,869)
BWU02A839 IRS USD R V 12MSOFR	1% 28 Aug 2034	300,000	300,000
BWU02A854 IRS USD P F 3.64300	3.643% 28 Aug 2034	(700,000)	(676,140)
BWU02A854 IRS USD R V 12MSOFR	1% 28 Aug 2034	700,000	700,000
BWU02A9I5 IRS EUR P F 2.58000	2.58% 29 Aug 2034	(400,000)	(421,994)
BWU02A9I5 IRS EUR R V 06MEURIB	1% 29 Aug 2034	400,000	414,200
BWU02ABP6 IRS USD P F 3.47000	3.47% 04 Sep 2034	(900,000)	(856,863)
BWU02ABP6 IRS USD R V 12MSOFR	1% 04 Sep 2034	900,000	900,000
BWU02ABR2 IRS USD P F 3.52500	3.525% 04 Sep 2034	(1,600,000)	(1,530,317)
BWU02ABR2 IRS USD R V 12MSOFR	1% 04 Sep 2034	1,600,000	1,600,000
BWU02ACV2 IRS USD P F 3.40750	3.407% 05 Sep 2034	(400,000)	(378,839)
BWU02ACV2 IRS USD R V 12MSOFR	1% 05 Sep 2034	400,000	400,000
BWU02ACW0 IRS USD P F 3.41000	3.41% 05 Sep 2034	(700,000)	(663,107)
BWU02ACW0 IRS USD R V 12MSOFR	1% 05 Sep 2034	700,000	700,000
BWU02AHS4 IRS USD P F 3.23200	3.232% 10 Sep 2034	(350,000)	(326,559)
BWU02AHS4 IRS USD R V 12MSOFR	1% 10 Sep 2034	350,000	350,000
BWU02ANP3 IRS USD P F 3.24000	3.24% 16 Sep 2034	(800,000)	(746,838)
BWU02ANP3 IRS USD R V 12MSOFR	1% 16 Sep 2034	800,000	800,000
BWU02ANQ1 IRS USD P F 3.27750	3.277% 16 Sep 2034	(1,600,000)	(1,497,323)
BWU02ANQ1 IRS USD R V 12MSOFR	1% 16 Sep 2034	1,600,000	1,600,000
BWU02ANR9 IRS USD P F 3.28000	3.28% 16 Sep 2034	(1,600,000)	(1,498,786)
BWU02ANR9 IRS USD R V 12MSOFR	1% 16 Sep 2034	1,600,000	1,600,000
BWU02AY55 IRS EUR P F 2.30000	2.3% 25 Sep 2029	(800,000)	(829,583)
BWU02AY55 IRS EUR R V 06MEURIB	1% 25 Sep 2029	800,000	828,400
BWU02B3F5 IRS EUR P F 2.39000	2.39% 01 Oct 2034	(1,000,000)	(1,037,658)
BWU02B3F5 IRS EUR R V 06MEURIB	1% 01 Oct 2034	1,000,000	1,035,500
BWU02B7J3 IRS EUR P F 2.36000	2.36% 07 Oct 2029	(1,600,000)	(1,664,603)
BWU02B7J3 IRS EUR R V 06MEURIB	1% 07 Oct 2029	1,600,000	1,656,800
BX TRUST 2019 OC11	3.202% 09 Dec 2041	1,500,000	1,355,413
CANADIAN DOLLAR	FOREIGN CURRENCY	113,387	78,839
CANADIAN NATL RESOURCES	5% 15 Dec 2029	200,000	198,054
CANADIAN NATL RESOURCES	5.4% 15 Dec 2034	200,000	194,822
CARMAX AUTO OWNER TRUST	4.75% 15 Oct 2027	866,167	867,494
CARNIVAL CORP	4% 01 Aug 2028	900,000	852,228
CARNIVAL CORPORATION	1% 18 Oct 2028	2,041,000	2,051,634
CARVANA AUTO RECEIVABLES	5.62% 10 Jan 2029	500,000	505,977
CARVANA AUTO RECEIVABLES	5.74% 13 Nov 2029	1,000,000	1,023,536
CARVANA CO	9% 01 Jun 2031	621,890	745,721
CARVANA CO	9% 01 Jun 2030	502,456	553,320
CCBRICIUS4 SWBC BRC	SWAP CASH COLLATERAL	(80,000)	(80,000)
CCFARIUS1 SWCC WELLS FARGO	SWAPS CASH COLLATERAL	40,000	40,000
CCMSCZUS2 CCPC COC EQUITY	MORGAN STANLEY CASH	53,000	53,000
CCMYIIUS1 SWCC MORGAN	SWAP CASH COLLATERAL	70,000	70,000
CCPC CCMSCUS2 COC	CCPC CASH COLLATERAL	1,018,000	1,018,000

CCTORIUS6 TD BANK COC SWCC	CCTORIUS6 TD BANK COC	60,000	60,000
CDW LLC/CDW FINANCE	3.276% 01 Dec 2028	2,200,000	2,047,848
CDW LLC/CDW FINANCE	5.1% 01 Mar 2030	300,000	295,653
CDW LLC/CDW FINANCE	5.55% 22 Aug 2034	200,000	197,660
CENTENE CORP	4.625% 15 Dec 2029	100,000	94,536
CENTENE CORP	2.5% 01 Mar 2031	100,000	82,526
CENTENE CORP	2.625% 01 Aug 2031	200,000	164,474
CGI INC	1.45% 14 Sep 2026	100,000	94,595
CGI INC	2.3% 14 Sep 2031	1,590,000	1,317,824
CHASE MORTGAGE FINANCE	1% 25 Jun 2062	856,800	782,713
CHEPLAPHARM ARZNEIMITTEL	5.5% 15 Jan 2028	393,000	358,923
CHILE ELECTRICITY LUX	6.01% 20 Jan 2033	868,500	877,645
CIM TRUST	1% 25 Aug 2064	1,264,443	1,259,339
CLUE OPCO LLC	9.5% 15 Oct 2031	1,800,000	1,891,224
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	929,786	918,270
COMM MORTGAGE TRUST	1% 15 Sep 2033	600,000	550,248
CORESTATE CAPITAL HOLD	8% 31 Dec 2026	244,767	96,313
COUNTRY GARDEN HLDGS	5.4% 27 May 2025	600,000	60,426
COUNTRY GARDEN HLDGS	3.125% 22 Oct 2025	400,000	40,280
COUSINS PROPERTIES LP	5.375% 15 Feb 2032	100,000	98,363
CREDICORP CAPITAL SOCIED	10.1% 15 Dec 2043	15,400,000	4,284,610
CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	2,261	2,241
CROWN CASTLE INC	4.9% 01 Sep 2029	200,000	197,786
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	0	23,447
CURRENCY CONTRACT	BRL/USD	0	(587,855)
CURRENCY CONTRACT	BRL/USD	0	(27,566)
CURRENCY CONTRACT	BRL/USD	0	589,430
CURRENCY CONTRACT	CAD/USD	0	77,645
CURRENCY CONTRACT	CLP/USD	0	(32,845)
CURRENCY CONTRACT	CNH/USD	0	(234)
CURRENCY CONTRACT	CNH/USD	0	6
CURRENCY CONTRACT	CNH/USD	0	8
CURRENCY CONTRACT	CNH/USD	0	9
CURRENCY CONTRACT	CNH/USD	0	(6)
CURRENCY CONTRACT	CNH/USD	0	(9)
CURRENCY CONTRACT	CNH/USD	0	(8)
CURRENCY CONTRACT	CNY/USD	0	54,591
CURRENCY CONTRACT	CNY/USD	0	(66,094)
CURRENCY CONTRACT	CNY/USD	0	(11,099)
CURRENCY CONTRACT	COP/USD	0	4,192
CURRENCY CONTRACT	CZK/USD	0	(113,280)
CURRENCY CONTRACT	DOP/USD	0	899
CURRENCY CONTRACT	DOP/USD	0	330
CURRENCY CONTRACT	DOP/USD	0	224
CURRENCY CONTRACT	DOP/USD	0	78
CURRENCY CONTRACT	DOP/USD	0	60

CURRENCY CONTRACT	DOP/USD	0	1,120
CURRENCY CONTRACT	DOP/USD	0	2,120
CURRENCY CONTRACT	DOP/USD	0	(1,812)
CURRENCY CONTRACT	DOP/USD	0	(774)
CURRENCY CONTRACT	EUR/USD	0	(2,015)
CURRENCY CONTRACT	EUR/USD	0	(1,068)
CURRENCY CONTRACT	EUR/USD	0	(3,735)
CURRENCY CONTRACT	EUR/USD	0	(9,862)
CURRENCY CONTRACT	EUR/USD	0	(4,821)
CURRENCY CONTRACT	EUR/USD	0	(19,146)
CURRENCY CONTRACT	EUR/USD	0	12,583
CURRENCY CONTRACT	EUR/USD	0	8,640
CURRENCY CONTRACT	EUR/USD	0	12,222
CURRENCY CONTRACT	EUR/USD	0	21,588
CURRENCY CONTRACT	EUR/USD	0	12,488
CURRENCY CONTRACT	EUR/USD	0	899,778
CURRENCY CONTRACT	GBP/USD	0	31,772
CURRENCY CONTRACT	GBP/USD	0	(182)
CURRENCY CONTRACT	HUF/USD	0	(51,083)
CURRENCY CONTRACT	IDR/USD	0	(5,323)
CURRENCY CONTRACT	IDR/USD	0	(3,961)
CURRENCY CONTRACT	IDR/USD	0	(372)
CURRENCY CONTRACT	IDR/USD	0	(23,996)
CURRENCY CONTRACT	IDR/USD	0	(29,472)
CURRENCY CONTRACT	IDR/USD	0	(19,104)
CURRENCY CONTRACT	IDR/USD	0	(1,913)
CURRENCY CONTRACT	IDR/USD	0	309
CURRENCY CONTRACT	IDR/USD	0	(9,527)
CURRENCY CONTRACT	IDR/USD	0	(14,146)
CURRENCY CONTRACT	IDR/USD	0	(727)
CURRENCY CONTRACT	IDR/USD	0	(26,269)
CURRENCY CONTRACT	IDR/USD	0	(177)
CURRENCY CONTRACT	IDR/USD	0	(18,598)
CURRENCY CONTRACT	IDR/USD	0	(7,692)
CURRENCY CONTRACT	IDR/USD	0	(336)
CURRENCY CONTRACT	IDR/USD	0	2,053
CURRENCY CONTRACT	IDR/USD	0	6,728
CURRENCY CONTRACT	IDR/USD	0	20,380
CURRENCY CONTRACT	INR/USD	0	(3,352)
CURRENCY CONTRACT	INR/USD	0	1,830
CURRENCY CONTRACT	INR/USD	0	3,433
CURRENCY CONTRACT	INR/USD	0	1,471
CURRENCY CONTRACT	INR/USD	0	1,421
CURRENCY CONTRACT	INR/USD	0	1,144
CURRENCY CONTRACT	INR/USD	0	2,788
CURRENCY CONTRACT	INR/USD	0	3,284
CURRENCY CONTRACT	INR/USD	0	1,197
CURRENCY CONTRACT	INR/USD	0	2,103

CURRENCY CONTRACT	INR/USD	0	(8)
CURRENCY CONTRACT	INR/USD	0	121
CURRENCY CONTRACT	INR/USD	0	(5,839)
CURRENCY CONTRACT	INR/USD	0	(3,401)
CURRENCY CONTRACT	INR/USD	0	(3,214)
CURRENCY CONTRACT	INR/USD	0	(3,287)
CURRENCY CONTRACT	INR/USD	0	(3,055)
CURRENCY CONTRACT	INR/USD	0	(3,241)
CURRENCY CONTRACT	INR/USD	0	(3,003)
CURRENCY CONTRACT	INR/USD	0	(3,113)
CURRENCY CONTRACT	INR/USD	0	(3,219)
CURRENCY CONTRACT	INR/USD	0	(3,058)
CURRENCY CONTRACT	INR/USD	0	(3,199)
CURRENCY CONTRACT	INR/USD	0	(2,883)
CURRENCY CONTRACT	INR/USD	0	(3,083)
CURRENCY CONTRACT	INR/USD	0	(3,011)
CURRENCY CONTRACT	INR/USD	0	(3,350)
CURRENCY CONTRACT	INR/USD	0	(1,597)
CURRENCY CONTRACT	INR/USD	0	(21,476)
CURRENCY CONTRACT	INR/USD	0	(2,081)
CURRENCY CONTRACT	INR/USD	0	(1,667)
CURRENCY CONTRACT	INR/USD	0	(1,617)
CURRENCY CONTRACT	INR/USD	0	(3,889)
CURRENCY CONTRACT	INR/USD	0	(1,363)
CURRENCY CONTRACT	INR/USD	0	(3,293)
CURRENCY CONTRACT	INR/USD	0	(3,879)
CURRENCY CONTRACT	INR/USD	0	(2,557)
CURRENCY CONTRACT	INR/USD	0	(1,443)
CURRENCY CONTRACT	INR/USD	0	(153)
CURRENCY CONTRACT	INR/USD	0	(77)
CURRENCY CONTRACT	JPY/USD	0	(41,542)
CURRENCY CONTRACT	JPY/USD	0	(25,752)
CURRENCY CONTRACT	JPY/USD	0	(34,556)
CURRENCY CONTRACT	JPY/USD	0	(59,611)
CURRENCY CONTRACT	KRW/USD	0	(31)
CURRENCY CONTRACT	KRW/USD	0	6,156
CURRENCY CONTRACT	KRW/USD	0	889
CURRENCY CONTRACT	KRW/USD	0	446
CURRENCY CONTRACT	KRW/USD	0	8,472
CURRENCY CONTRACT	KRW/USD	0	2,191
CURRENCY CONTRACT	KRW/USD	0	(135)
CURRENCY CONTRACT	KRW/USD	0	159
CURRENCY CONTRACT	KRW/USD	0	2,236
CURRENCY CONTRACT	KRW/USD	0	1,002
CURRENCY CONTRACT	KRW/USD	0	2,992
CURRENCY CONTRACT	KRW/USD	0	3,501
CURRENCY CONTRACT	KRW/USD	0	3,512
CURRENCY CONTRACT	KRW/USD	0	4,173

CURRENCY CONTRACT	KRW/USD	0	5,089
CURRENCY CONTRACT	KRW/USD	0	4,461
CURRENCY CONTRACT	KRW/USD	0	30
CURRENCY CONTRACT	KRW/USD	0	(450)
CURRENCY CONTRACT	KRW/USD	0	127
CURRENCY CONTRACT	MXN/USD	0	14,425
CURRENCY CONTRACT	MXN/USD	0	10,899
CURRENCY CONTRACT	MXN/USD	0	31,470
CURRENCY CONTRACT	MYR/USD	0	(105,225)
CURRENCY CONTRACT	PEN/USD	0	(13,686)
CURRENCY CONTRACT	PEN/USD	0	56,494
CURRENCY CONTRACT	PEN/USD	0	(680)
CURRENCY CONTRACT	PHP/USD	0	196
CURRENCY CONTRACT	PHP/USD	0	645
CURRENCY CONTRACT	PLN/USD	0	(21,439)
CURRENCY CONTRACT	PLN/USD	0	(4,451)
CURRENCY CONTRACT	PLN/USD	0	(10,255)
CURRENCY CONTRACT	PLN/USD	0	(12,936)
CURRENCY CONTRACT	PLN/USD	0	(17,649)
CURRENCY CONTRACT	PLN/USD	0	(12,396)
CURRENCY CONTRACT	PLN/USD	0	(12,815)
CURRENCY CONTRACT	PLN/USD	0	(3,241)
CURRENCY CONTRACT	PLN/USD	0	(12,716)
CURRENCY CONTRACT	PLN/USD	0	(5,445)
CURRENCY CONTRACT	PLN/USD	0	(5,919)
CURRENCY CONTRACT	RON/USD	0	(2,553)
CURRENCY CONTRACT	RON/USD	0	(6,344)
CURRENCY CONTRACT	RON/USD	0	(6,554)
CURRENCY CONTRACT	RON/USD	0	(1,228)
CURRENCY CONTRACT	RON/USD	0	(7,726)
CURRENCY CONTRACT	RON/USD	0	(1,902)
CURRENCY CONTRACT	RON/USD	0	(2,668)
CURRENCY CONTRACT	THB/USD	0	(13,629)
CURRENCY CONTRACT	THB/USD	0	(96,121)
CURRENCY CONTRACT	TRY/USD	0	30,751
CURRENCY CONTRACT	TRY/USD	0	(2,910)
CURRENCY CONTRACT	TRY/USD	0	36,783
CURRENCY CONTRACT	TRY/USD	0	6,953
CURRENCY CONTRACT	TRY/USD	0	12,819
CURRENCY CONTRACT	TRY/USD	0	12,680
CURRENCY CONTRACT	TRY/USD	0	3,166
CURRENCY CONTRACT	TRY/USD	0	15,165
CURRENCY CONTRACT	TRY/USD	0	23,681
CURRENCY CONTRACT	TRY/USD	0	3,243
CURRENCY CONTRACT	TRY/USD	0	31,953
CURRENCY CONTRACT	TRY/USD	0	2,822
CURRENCY CONTRACT	TRY/USD	0	2,618
CURRENCY CONTRACT	TRY/USD	0	5,744

CURRENCY CONTRACT	TRY/USD	0	258
CURRENCY CONTRACT	TRY/USD	0	203
CURRENCY CONTRACT	TRY/USD	0	312
CURRENCY CONTRACT	TRY/USD	0	10,167
CURRENCY CONTRACT	TRY/USD	0	18,397
CURRENCY CONTRACT	TRY/USD	0	8,940
CURRENCY CONTRACT	TRY/USD	0	2,992
CURRENCY CONTRACT	TRY/USD	0	2,184
CURRENCY CONTRACT	TRY/USD	0	3,078
CURRENCY CONTRACT	TRY/USD	0	4,162
CURRENCY CONTRACT	TRY/USD	0	4,351
CURRENCY CONTRACT	TRY/USD	0	1,666
CURRENCY CONTRACT	TRY/USD	0	3,180
CURRENCY CONTRACT	TRY/USD	0	3,318
CURRENCY CONTRACT	TRY/USD	0	3,777
CURRENCY CONTRACT	TRY/USD	0	9,555
CURRENCY CONTRACT	TWD/USD	0	(395)
CURRENCY CONTRACT	TWD/USD	0	97
CURRENCY CONTRACT	TWD/USD	0	405
CURRENCY CONTRACT	TWD/USD	0	402
CURRENCY CONTRACT	TWD/USD	0	421
CURRENCY CONTRACT	TWD/USD	0	1,145
CURRENCY CONTRACT	TWD/USD	0	2,336
CURRENCY CONTRACT	TWD/USD	0	3,122
CURRENCY CONTRACT	TWD/USD	0	1,880
CURRENCY CONTRACT	TWD/USD	0	1,882
CURRENCY CONTRACT	TWD/USD	0	3,300
CURRENCY CONTRACT	TWD/USD	0	3,005
CURRENCY CONTRACT	TWD/USD	0	(726)
CURRENCY CONTRACT	TWD/USD	0	(237)
CURRENCY CONTRACT	TWD/USD	0	(362)
CURRENCY CONTRACT	TWD/USD	0	2,658
CURRENCY CONTRACT	TWD/USD	0	2,591
CURRENCY CONTRACT	TWD/USD	0	2,528
CURRENCY CONTRACT	TWD/USD	0	2,531
CURRENCY CONTRACT	TWD/USD	0	3,066
CURRENCY CONTRACT	TWD/USD	0	153
CURRENCY CONTRACT	TWD/USD	0	351
CURRENCY CONTRACT	TWD/USD	0	572
CURRENCY CONTRACT	TWD/USD	0	50
CURRENCY CONTRACT	ZAR/USD	0	(27,009)
CURRENCY CONTRACT	ZAR/USD	0	(479,230)
CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	966,303	992,413
CVS PASS THRU TR 2009	8.353% 10 Jul 2031	49,329	52,931
CZECH KORUNA	FOREIGN CURRENCY	(1,548)	(64)
DC OFFICE TRUST	2.965% 15 Sep 2045	500,000	436,018
DEUTSCHE BANK NY	1% 08 Feb 2028	300,000	303,183
DISH DBS CORP	5.25% 01 Dec 2026	2,559,000	2,326,796

DISH DBS CORP	5.75% 01 Dec 2028	200,000	170,902
DOM REP CB NOTES	13% 05 Dec 2025	67,400,000	1,124,540
DOM REP CB NOTES	13% 30 Jan 2026	72,900,000	1,220,842
DOMINICAN REPUBLIC	10.75% 01 Jun 2036	47,800,000	842,653
DOMINICAN REPUBLIC	6.875% 29 Jan 2026	800,000	806,376
ECOPETROL SA	8.625% 19 Jan 2029	5,400,000	5,725,134
ECOPETROL SA	8.375% 19 Jan 2036	90,000	86,737
ECOPETROL SA	7.75% 01 Feb 2032	1,500,000	1,461,570
ELO SACA	2.875% 29 Jan 2026	800,000	781,488
EMPRESAS PUBLIC MEDELLIN	8.375% 08 Nov 2027	10,000,000,000	2,028,696
ENVISION HEALTHCARE	1% 03 Nov 2028	687,411	687,411
EPR PROPERTIES	4.95% 15 Apr 2028	100,000	98,272
EQTYDW918	DREAMWELL LTD COMMON	702	1,169,041
ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2016	800,000	560
ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	4,000,000	3,985,960
ESSENTIAL PROPER	2.95% 15 Jul 2031	100,000	85,087
EURO CURRENCY	FOREIGN CURRENCY	(584,524)	(605,274)
EURO-BOBL FUTURE MAR25	XEUR 20250306	(9,300,000)	79,454
EURO-BUND FUTURE MAR25	XEUR 20250306	400,000	(9,423)
EURO-BUND OPTION FEB25C 138	EXP 01/24/2025	(3,000)	(93)
EURO-BUND OPTION FEB25P 134.5	EXP 01/24/2025	(3,000)	(4,504)
EURO-BUND WEEK OPTFEB25C 138.5	EXP 01/10/2025	(3,000)	(31)
EURO-BUND WEEK OPTFEB25P 135.5	EXP 01/10/2025	(3,000)	(6,555)
EXETER AUTOMOBILE RECEIVABLES	4.48% 16 Apr 2029	850,000	843,554
FCCU AUTO RECEIVABLES TRUST	5.76% 15 Nov 2027	412,516	414,645
FCCU AUTO RECEIVABLES TRUST	5.54% 16 Apr 2029	500,000	506,025
FCCU AUTO RECEIVABLES TRUST	5.46% 15 Apr 2030	500,000	505,709
FED HM LN PC POOL QE1302	3% 01 May 2052	79,505	67,613
FED HM LN PC POOL QE1435	3% 01 May 2052	20,577	17,499
FED HM LN PC POOL QE1988	3% 01 May 2052	83,450	70,957
FED HM LN PC POOL QE2230	3% 01 May 2052	40,464	34,406
FED HM LN PC POOL QI4131	5.5% 01 Apr 2054	161,497	159,907
FED HM LN PC POOL SD8402	6% 01 Feb 2054	922,772	927,895
FED HM LN PC POOL SD8439	6% 01 Jun 2054	940,977	946,149
FIRST BRANDS GROUP, LLC	1% 30 Mar 2027	433,433	404,991
FLORA FOOD MANAGEMENT BV	6.875% 02 Jul 2029	600,000	648,675
FMG RESOURCES AUG 2006	5.875% 15 Apr 2030	1,500,000	1,479,030
FNMA POOL BV8509	3% 01 May 2052	138,891	118,115
FNMA POOL DA1132	6.5% 01 Oct 2053	448,195	458,334
FNMA POOL DA4221	5.5% 01 Nov 2053	629,254	621,907
FNMA POOL DA7554	6.5% 01 Jan 2054	867,388	887,010
FNMA POOL DB0758	5.5% 01 Mar 2054	207,418	204,982
FNMA POOL DB2745	5.5% 01 Apr 2054	1,475,514	1,457,182
FNMA TBA 30 YR 3	3% 13 Feb 2055	4,500,000	3,820,829
FNMA TBA 30 YR 3.5	3.5% 15 Feb 2055	650,000	574,763
FNMA TBA 30 YR 4.5	4.5% 15 Mar 2055	2,500,000	2,347,363
FNMA TBA 30 YR 5	5% 15 Jan 2055	3,800,000	3,666,244
FORD CREDIT AUTO OWNER TRUST	4.65% 15 Feb 2028	1,000,000	1,001,469

FORD MOTOR CREDIT CO LLC	2.9% 16 Feb 2028	200,000	184,516
FORD MOTOR CREDIT CO LLC	7.35% 04 Nov 2027	200,000	209,418
FORD MOTOR CREDIT CO LLC	6.95% 06 Mar 2026	200,000	203,528
FORD MOTOR CREDIT CO LLC	7.2% 10 Jun 2030	400,000	421,048
FORD MOTOR CREDIT CO LLC	5.125% 05 Nov 2026	800,000	799,248
FORD MOTOR CREDIT CO LLC	1% 05 Nov 2026	1,050,000	1,053,224
FORD MOTOR CREDIT CO LLC	3.815% 02 Nov 2027	200,000	191,534
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	15,687
FORWARD AIR CORPORATION	1% 19 Dec 2030	1,200,000	1,203,432
FUTURES MORGAN STANLEY COC	FUTURES CASH	1,338,000	1,338,000
GLOBAL PAYMENTS INC	4.875% 17 Mar 2031	100,000	109,357
GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	64,000	63,514
GLP CAPITAL LP / FIN II	4% 15 Jan 2031	800,000	732,888
GNMA II POOL MA7937	3% 20 Mar 2052	190,353	164,993
GNMA II POOL MA9360	4.5% 20 Dec 2053	291,157	275,804
GNMA II TBA 30 YR 3	3% 20 Feb 2055	1,100,000	952,947
GNMA II TBA 30 YR 4.5	4.5% 21 Jan 2055	1,100,000	1,039,873
GOLDMAN SACHS BANK USA BOC	SWAP CASH COLLATERAL	(540,000)	(540,000)
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,250,733	1,250,733
GS MORTGAGE SECURITIES TRUST	1% 15 Jul 2035	598,968	460,136
HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	85,885	1,718
HOME PARTNERS OF AMERICA	1.901% 17 Dec 2026	523,128	495,680
HOST HOTELS + RESORTS LP	5.7% 01 Jul 2034	2,100,000	2,095,443
HSBC HOLDINGS PLC	1% 13 Mar 2028	1,100,000	1,076,130
HUDSON PACIFIC PROPERTIE	3.95% 01 Nov 2027	100,000	86,849
HUDSONS BAY COMPANY	1% 03 Apr 2026	81,263	81,263
HUNGARIAN FORINT	FOREIGN CURRENCY	(91,187,857)	(229,541)
ILLUMINA INC	5.75% 13 Dec 2027	100,000	102,596
IMPERIAL BRANDS FIN NETH	1.75% 18 Mar 2033	2,734,000	2,404,445
IMPERIAL BRANDS FIN NETH	5.25% 15 Feb 2031	3,100,000	3,483,803
ING GROEP NV	1% 19 Mar 2030	1,000,000	1,002,870
INTELSAT EMERGENCE SA	COMMON STOCK	6,682	227,188
INTELSAT JACKSON HLDG	6.5% 15 Mar 2030	1,875,000	1,733,231
INTESA SANPAOLO SPA	4% 23 Sep 2029	1,500,000	1,411,005
INTESA SANPAOLO SPA	7.2% 28 Nov 2033	2,700,000	2,927,367
IVORY COAST	5.25% 22 Mar 2030	5,990,000	5,850,273
JAB HOLDINGS BV	5% 12 Jun 2033	300,000	339,034
JACKSON NATL LIFE GLOBAL	4.6% 01 Oct 2029	1,000,000	971,610
JAPANESE YEN	FOREIGN CURRENCY	(22,371)	(142)
JDE PEET S NV	1.125% 16 Jun 2033	100,000	84,843
JDE PEET S NV	0.5% 16 Jan 2029	100,000	93,061
JETBLUE AIRWAYS/LOYALTY	9.875% 20 Sep 2031	2,380,000	2,531,606
* JP MORGAN CHASE COMMERCIAL	2.287% 05 Mar 2042	2,870,000	2,530,098
KAZMUNAYGAS NATIONAL CO	5.375% 24 Apr 2030	600,000	583,062
KENNEDY WILSON EUR REAL	3.25% 12 Nov 2025	126,316	129,730
LANDMARK MORTGAGE SECURITIES	1% 17 Jun 2039	1,534,923	1,866,742

LAS VEGAS SANDS CORP	3.5%	18 Aug 2026	1,500,000	1,461,000
LAS VEGAS SANDS CORP	2.9%	25 Jun 2025	2,000,000	1,978,000
LEALAND FINANCE COMPANY B.V.	1%	31 Dec 2027	23,398	9,008
LEALAND FINANCE COMPANY B.V.	1%	30 Jun 2027	12,519	6,259
LEHMAN BROTHERS HOLDINGS	1%	10 Nov 2009	400,000	88
LETRA TESOURO NACIONAL	0.01%	01 Jul 2025	51,900,000	7,873,996
LLOYDS BANKING GROUP PLC	1%	05 Jan 2028	1,100,000	1,109,031
LONG GILT FUTURE MAR25	IFLL 20250327		13,000,000	(357,385)
LPL HOLDINGS INC	5.7%	20 May 2027	300,000	303,552
LUDGATE FUNDING PLC	1%	01 Jan 2061	185,886	228,326
MAGYAR EXPORT IMPORT BAN	6%	16 May 2029	3,400,000	3,799,786
MALAYSIAN RINGGIT	FOREIGN CURRENCY		248,524	55,580
MEX BONOS DESARR FIX RT	8.5%	31 May 2029	9,500,000	432,880
MEX BONOS DESARR FIX RT	7.75%	29 May 2031	143,300,000	6,151,299
MEX BONOS DESARR FIX RT	7%	03 Sep 2026	10,000,000	460,651
MEX BONOS DESARR FIX RT	8.5%	01 Mar 2029	55,000,000	2,510,805
MEXICAN PESO (NEW)	FOREIGN CURRENCY		50,673	2,437
MEXICAN UDIBONOS	4%	30 Nov 2028	5,421,591	247,128
MEXICAN UDIBONOS	2.75%	27 Nov 2031	72,816,136	2,951,413
MEXICAN UDIBONOS	3%	03 Dec 2026	25,606,591	1,162,809
MEXICAN UDIBONOS	4%	24 Aug 2034	18,105,727	773,184
MFRA TRUST	1%	25 Aug 2061	346,821	319,709
MICROCHIP TECHNOLOGY INC	4.9%	15 Mar 2028	200,000	199,584
MICROCHIP TECHNOLOGY INC	5.05%	15 Feb 2030	600,000	596,412
MORGAN STANLEY	1%	19 Jul 2030	900,000	896,139
MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL		850,000	850,000
NATWEST GROUP PLC	1%	15 Nov 2028	1,000,000	1,010,950
NATWEST GROUP PLC	1%	27 Jan 2030	4,200,000	4,158,378
NEW ALBERTSONS LP	6.57%	23 Feb 2028	600,000	598,362
NEW ORLEANS HOTEL TRUST	1%	15 Apr 2032	1,000,000	986,477
NISSAN MOTOR ACCEPTANCE	5.3%	13 Sep 2027	300,000	296,988
NISSAN MOTOR CO	4.345%	17 Sep 2027	1,600,000	1,541,664
NISSAN MOTOR CO	4.81%	17 Sep 2030	800,000	752,104
NORINCHUKIN BANK	5.094%	16 Oct 2029	200,000	198,434
NOTA DO TESOURO NACIONAL	10%	01 Jan 2029	27,300,000	3,717,139
NYO COMMERCIAL MORTGAGE	1%	15 Nov 2038	1,660,000	1,626,401
OCCIDENTAL PETROLEUM COR	5%	01 Aug 2027	100,000	100,125
OCS GROUP HOLDINGS LTD	1%	27 Nov 2031	1,750,000	2,169,783
OI SA	10%	30 Jun 2027	635,935	570,822
OI SA	8.5%	31 Dec 2028	1,648,810	158,813
OI SA	COMMON STOCK		332,465	72,113
OMAN GOV INTERNTL BOND	4.75%	15 Jun 2026	1,700,000	1,683,017
OSCAR US FUNDING TRUST	4.47%	12 Mar 2029	500,000	493,234
PACIFIC GAS + ELECTRIC	2.95%	01 Mar 2026	100,000	97,737
PACIFIC GAS + ELECTRIC	3.3%	01 Dec 2027	600,000	573,024
PACIFIC GAS + ELECTRIC	4.65%	01 Aug 2028	100,000	98,350
PACIFIC GAS + ELECTRIC	3.75%	01 Jul 2028	663,000	634,020
PACIFIC GAS + ELECTRIC	4.55%	01 Jul 2030	3,200,000	3,098,400

PACIFIC GAS + ELECTRIC	3.25% 01 Jun 2031	100,000	88,674
PACIFIC GAS + ELECTRIC	3% 15 Jun 2028	400,000	374,728
PACIFIC GAS + ELECTRIC	1% 04 Sep 2025	500,000	500,680
PERU LNG SRL	5.375% 22 Mar 2030	4,286,489	3,924,538
PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	712,000	75,458
PETROLEOS MEXICANOS	6.7% 16 Feb 2032	4,273,000	3,723,749
PETRORIO LUX HLD SARL	6.125% 09 Jun 2026	2,500,000	2,480,800
PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	5,486,814	54,961,415
POLISH ZLOTY	FOREIGN CURRENCY	(320)	(77)
POSEIDON BIDCO SASU	1% 13 Mar 2030	1,100,000	727,215
POUND STERLING	FOREIGN CURRENCY	607,367	760,666
PRIME HEALTHCARE SERVICE	9.375% 01 Sep 2029	600,000	584,424
PROSUS NV	1.985% 13 Jul 2033	1,200,000	1,057,863
PROSUS NV	2.778% 19 Jan 2034	400,000	371,898
QNB FINANCE LTD	6.9% 23 Jan 2025	24,300,000,000	1,508,261
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1,536,000	1,186,130
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	6,000	3,986
REPUBLIC OF ARGENTINA	1% 09 Jan 2038	221,866	154,993
REPUBLIC OF ARGENTINA	1% 09 Jul 2041	1,546,648	966,825
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	1,167,383	947,401
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	368,000	249,968
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	519,312	381,601
REPUBLIC OF COLOMBIA	3.875% 22 Mar 2026	1,800,000	1,867,852
REPUBLIC OF COLOMBIA	9.85% 28 Jun 2027	3,251,000,000	720,600
REPUBLIC OF ECUADOR	1% 31 Jul 2030	137,740	95,761
REPUBLIC OF ECUADOR	1% 31 Jul 2030	485,854	337,780
REPUBLIC OF ECUADOR	1% 31 Jul 2035	380,728	215,435
REPUBLIC OF ECUADOR	1% 31 Jul 2035	1,830,194	1,035,615
REPUBLIC OF ECUADOR	1% 31 Jul 2040	224,049	114,848
REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	52,804	28,834
REPUBLIC OF EL SALVADOR	9.25% 17 Apr 2030	1,200,000	1,269,000
REPUBLIC OF EL SALVADOR	9.25% 17 Apr 2030	2,650,000	2,800,467
REPUBLIC OF GHANA	0.01% 03 Jul 2026	89,600	83,098
REPUBLIC OF GHANA	1% 03 Jul 2029	677,600	584,647
REPUBLIC OF GHANA	1% 03 Jul 2035	974,400	684,643
REPUBLIC OF GUATEMALA	4.5% 03 May 2026	3,000,000	2,938,410
REPUBLIC OF GUATEMALA	4.375% 05 Jun 2027	1,800,000	1,726,902
REPUBLIC OF PANAMA	9.375% 01 Apr 2029	3,100,000	3,414,960
REPUBLIC OF PERU	6.9% 12 Aug 2037	1,800,000	477,604
REPUBLIC OF PERU	6.95% 12 Aug 2031	700,000	196,262
REPUBLIC OF PERU	6.95% 12 Aug 2031	200,000	56,075
REPUBLIC OF PERU	6.15% 12 Aug 2032	1,500,000	397,225
REPUBLIC OF SERBIA	3.125% 15 May 2027	3,440,000	3,501,208
REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	65,900,000	3,178,601
REPUBLIC OF VENEZUELA	9.25% 15 Sep 2027	140,000	22,242
REPUBLIC OF VENEZUELA	7.65% 21 Apr 2025	249,000	33,563
REPUBLIC OF VENEZUELA	9% 07 May 2023	31,000	4,302
REPUBLIC OF VENEZUELA	9.25% 07 May 2028	1,137,000	163,580

REPUBLIC OF VENEZUELA	6% 09 Dec 2020	31,000	3,690
REPUBLIC OF VENEZUELA	7% 31 Mar 2038	199,000	26,385
REPUBLIC OF VENEZUELA	7.75% 13 Oct 2019	100,000	12,823
REPUBLIC OF VENEZUELA	8.25% 13 Oct 2024	153,000	20,733
RGA GLOBAL FUNDING	5.05% 06 Dec 2031	600,000	591,204
RIO OIL FINANCE TRUST	8.2% 06 Apr 2028	1,002,804	1,020,524
RIVIAN HLD/AUTO LLC	1% 15 Oct 2026	2,450,000	2,458,526
ROLLS ROYCE PLC	5.75% 15 Oct 2027	1,650,000	2,095,721
ROMANIA	1.75% 13 Jul 2030	600,000	518,829
ROMANIA	6.375% 18 Sep 2033	300,000	323,352
ROMANIA	6.375% 18 Sep 2033	5,660,000	6,100,584
ROMANIA	5.625% 22 Feb 2036	570,000	566,944
ROMANIA	5.375% 22 Mar 2031	980,000	1,013,836
ROMANIA	5.25% 30 May 2032	510,000	514,718
ROMANIA	5.625% 30 May 2037	1,100,000	1,090,971
ROMANIA	5.25% 30 May 2032	900,000	908,325
ROMANIA	5.125% 24 Sep 2031	2,290,000	2,314,313
ROMANIAN LEU	FOREIGN CURRENCY	(3,369)	(701)
RUSSIAN RUBLE	FOREIGN CURRENCY	20,124,036	183,363
SANTANDER DRIVE AUTO	4.98% 15 Feb 2028	3,351,299	3,354,426
SANTANDER DRIVE AUTO	4.43% 15 Mar 2027	1,582,506	1,581,973
SANTANDER DRIVE AUTO	5.71% 16 Feb 2027	144,232	144,582
SANTANDER DRIVE AUTO	5.25% 17 Apr 2028	500,000	502,618
SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	200,000	189,392
SANTANDER UK GROUP HLDGS	1% 10 Jan 2029	200,000	206,112
SANTANDER UK GROUP HLDGS	1% 11 Sep 2030	200,000	194,438
SCURALPHA 1503 GMBH	1% 29 Mar 2030	982,934	933,433
SFO COMMERCIAL MORTGAGE	1% 15 May 2038	1,000,000	977,028
SINGAPORE DOLLAR	FOREIGN CURRENCY	2,723	1,996
SOCAR TURKEY ENERJI AS	1% 11 Aug 2026	430,000	443,150
SOCIETE GENERALE	1% 09 Jun 2032	200,000	166,854
SOFTBANK VISION FUND II	1% 23 Dec 2025	673,313	673,313
SOL	FOREIGN CURRENCY	878,159	233,746
SOUTH AFRICAN RAND	FOREIGN CURRENCY	(2,094)	(111)
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	3,900,000	3,950,895
SSB MANUFACTURING COMPANY	SSB EQUIPMENT COMPANY,	702	8,775
STATE OF ISRAEL	5.75% 12 Mar 2054	2,100,000	1,920,828
STEENBOK LUX FINCO 2 SARL	1% 30 Jun 2026	398,008	409,821
STEPSTNE GRUP MDCO 2 GMBH THE	1% 04 Dec 2031	600,000	592,500
STEPSTONE GROUP M 2 GMBH THE	1% 04 Dec 2031	4,400,000	4,497,334
STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033	896	896
SUMITOMO MITSUI FINL GRP	5.424% 09 Jul 2031	2,000,000	2,020,440
SUN COMMUNITIES OPER LP	5.5% 15 Jan 2029	300,000	301,770
SWAP BANK OF AMERICA COC	USD	260,000	260,000
SWAP BNP PARIBAS COC	USD	410,000	410,000
SWAP CITIBANK COC	USD	110,000	110,000
SWAP DEUTSCHE BANK COC	USD	590,000	590,000
SWAP JP MORGAN COC	USD	450,000	450,000

SWBC CCMBCIUS7 LT USD	SWBC CCMBCIUS7 LT USD		(700,000)	(700,000)
SWCC CCSCXIUS6 COC	SWCC CCSCXIUS6 COC		60,000	60,000
SWPC0KE65 CDS USD P V 03MEVENT	1% 20 Dec 2026		(100,000)	(100,000)
SWPC0KE65 CDS USD R F 1.00000	1% 20 Dec 2026		100,000	101,221
SWPC0KOG2 CDS USD P V 03MEVENT	1% 20 Dec 2026		(100,000)	(100,000)
SWPC0KOG2 CDS USD R F 5.00000	5% 20 Dec 2026		100,000	108,336
SWPC0KTA0 CDS USD P V 03MEVENT	1% 20 Jun 2027		(700,000)	(700,000)
SWPC0KTA0 CDS USD R F 5.00000	5% 20 Jun 2027		700,000	769,529
SWPC0LQW3 CDS USD P V 03MEVENT	1% 20 Jun 2028		(294,000)	(294,000)
SWPC0LQW3 CDS USD R F 5.00000	5% 20 Jun 2028		294,000	316,547
SWPC0M2L1 CDS USD P V 03MEVENT	1% 20 Dec 2028		(100,000)	(100,000)
SWPC0M2L1 CDS USD R F 1.00000	1% 20 Dec 2028		100,000	101,782
SWPC0M439 CDS USD P V 03MEVENT	1% 20 Dec 2028		(99,000)	(99,000)
SWPC0M439 CDS USD R F 5.00000	5% 20 Dec 2028		99,000	106,862
SWPC0MC97 CDS USD P F 1.00000	1% 20 Dec 2028		(4,000,000)	(4,000,000)
SWPC0MC97 CDS USD R V 03MEVENT	1% 20 Dec 2028		4,000,000	3,929,631
SWPC0MGC6 CDS USD P V 03MEVENT	1% 20 Jun 2027		(1,000,000)	(1,000,000)
SWPC0MGC6 CDS USD R F 1.00000	1% 20 Jun 2027		1,000,000	1,006,069
SWPC0MGN2 CDS USD P V 03MEVENT	1% 20 Dec 2033		(4,000,000)	(4,000,000)
SWPC0MGN2 CDS USD R F 1.00000	1% 20 Dec 2033		4,000,000	3,379,954
SWPC0MHX9 CDS USD P V 03MEVENT	1% 20 Dec 2028		(1,300,000)	(1,300,000)
SWPC0MHX9 CDS USD R F 1.00000	1% 20 Dec 2028		1,300,000	1,113,923
SWPC0MI67 CDS USD P F 1.00000	1% 20 Dec 2028		(4,000,000)	(4,000,000)
SWPC0MI67 CDS USD R V 03MEVENT	1% 20 Dec 2028		4,000,000	3,957,203
SWPC0MTT5 CDS USD P V 03MEVENT	1% 20 Jun 2029		(4,600,000)	(4,600,000)
SWPC0MTT5 CDS USD R F 1.00000	1% 20 Jun 2029		4,600,000	4,423,266
SWPC0MTU2 CDS USD P V 03MEVENT	1% 20 Jun 2029		(3,800,000)	(3,800,000)
SWPC0MTU2 CDS USD R F 1.00000	1% 20 Jun 2029		3,800,000	3,655,357
SWPC0MTV0 CDS USD P V 03MEVENT	1% 20 Jun 2029		(3,900,000)	(3,900,000)
SWPC0MTV0 CDS USD R F 1.00000	1% 20 Jun 2029		3,900,000	3,755,517
SWPC0MTW8 CDS USD P V 03MEVENT	1% 20 Jun 2029		(2,300,000)	(2,300,000)
SWPC0MTW8 CDS USD R F 1.00000	1% 20 Jun 2029		2,300,000	2,273,222
SWPC0MTX6 CDS USD P V 03MEVENT	1% 20 Jun 2029		(1,900,000)	(1,900,000)
SWPC0MTX6 CDS USD R F 1.00000	1% 20 Jun 2029		1,900,000	1,886,120
SWPC0MZ84 CDS USD P V 03MEVENT	1% 20 Dec 2029		(47,800,000)	(47,800,000)
SWPC0MZ84 CDS USD R F 5.00000	5% 20 Dec 2029		47,800,000	51,488,869
SWPC0N2Y1 CDS USD P V 03MEVENT	1% 20 Dec 2029		(5,800,000)	(5,800,000)
SWPC0N2Y1 CDS USD R F 1.00000	1% 20 Dec 2029		5,800,000	5,568,397
SWPC0N6F8 CDS USD P V 03MEVENT	1% 20 Jun 2025		(600,000)	(600,000)
SWPC0N6F8 CDS USD R F 1.00000	1% 20 Jun 2025		600,000	602,199
SWPC0N6P6 CDS EUR P V 03MEVENT	1% 20 Dec 2025		(1,300,000)	(1,346,150)
SWPC0N6P6 CDS EUR R F 1.00000	1% 20 Dec 2025		1,300,000	1,355,009
SWPCTJ989 CDS USD P V 03MEVENT	1% 20 Dec 2025		(1,100,000)	(1,100,000)
SWPCTJ989 CDS USD R F 1.00000	1% 20 Dec 2025		1,100,000	1,107,247
SWU01D6I3 IRS USD P V 12MSOFR	1% 15 Jun 2032		(1,800,000)	(1,800,000)
SWU01D6I3 IRS USD R F 1.25000	1.25% 15 Jun 2032		1,800,000	1,476,630
SWU01D6J1 IRS USD P V 12MSOFR	1% 15 Jun 2032		(1,510,000)	(1,510,000)
SWU01D6J1 IRS USD R F 1.25000	1.25% 15 Jun 2032		1,510,000	1,238,728

SWU01H5V6 IRS USD P V 12MSOFR	1% 15 Jun 2032	(660,000)	(660,000)
SWU01H5V6 IRS USD R F 1.75000	1.75% 15 Jun 2032	660,000	562,539
SWU01H652 IRS USD P V 12MSOFR	1% 15 Jun 2032	(3,080,000)	(3,080,000)
SWU01H652 IRS USD R F 1.75000	1.75% 15 Jun 2032	3,080,000	2,624,557
SWU01HCW6 IRS BRL P V 00MBRCDI	1% 04 Jan 2027	(6,500,000)	(1,052,146)
SWU01HCW6 IRS BRL R F 12.01500	12.015% 04 Jan 2027	6,500,000	989,767
SWU01L9I2 IRS USD P V 12MSOFR	1% 06 Sep 2032	(500,000)	(500,000)
SWU01L9I2 IRS USD R F 3.05000	3.05% 06 Sep 2032	500,000	466,860
SWU01O2G7 IRS HUF P V 06MBUBOR	1% 16 Jan 2028	(958,100,000)	(2,411,757)
SWU01O2G7 IRS HUF R F 8.70000	8.7% 16 Jan 2028	958,100,000	2,552,773
SWU01VGU5 IRS USD P V 12MSOFR	1% 14 Jun 2033	(2,300,000)	(2,300,000)
SWU01VGU5 IRS USD R F 3.30000	3.3% 14 Jun 2033	2,300,000	2,174,942
SWU01VL88 IRS USD P V 12MSOFR	1% 21 Jun 2033	(1,200,000)	(1,200,000)
SWU01VL88 IRS USD R F 3.50000	3.5% 21 Jun 2033	1,200,000	1,151,727
SWU01WJZ9 IRS USD P V 12MSOFR	1% 03 Aug 2033	(600,000)	(600,000)
SWU01WJZ9 IRS USD R F 3.73000	3.73% 03 Aug 2033	600,000	585,515
SWU01WNQ4 IRS USD P V 12MSOFR	1% 07 Aug 2033	(800,000)	(800,000)
SWU01WNQ4 IRS USD R F 3.73500	3.735% 07 Aug 2033	800,000	780,942
SWU01X2Q5 IRS USD P V 12MSOFR	1% 23 Aug 2033	(2,000,000)	(2,000,000)
SWU01X2Q5 IRS USD R F 3.76000	3.76% 23 Aug 2033	2,000,000	1,956,138
SWU01X8G1 IRS USD P V 12MSOFR	1% 30 Aug 2033	(1,000,000)	(1,000,000)
SWU01X8G1 IRS USD R F 3.80000	3.8% 30 Aug 2033	1,000,000	980,929
SWU01X8H9 IRS USD P V 12MSOFR	1% 30 Aug 2033	(1,300,000)	(1,300,000)
SWU01X8H9 IRS USD R F 3.90000	3.9% 30 Aug 2033	1,300,000	1,284,421
SWU0204X9 IRS USD P V 12MSOFR	1% 20 Jun 2029	(3,400,000)	(3,400,000)
SWU0204X9 IRS USD R F 3.75000	3.75% 20 Jun 2029	3,400,000	3,358,659
SWU0205W0 IRS USD P V 12MSOFR	1% 20 Jun 2034	(20,000)	(20,000)
SWU0205W0 IRS USD R F 3.75000	3.75% 20 Jun 2034	20,000	19,489
SWU0206I0 IRS USD P V 12MSOFR	1% 20 Jun 2034	(9,610,000)	(9,610,000)
SWU0206I0 IRS USD R F 3.75000	3.75% 20 Jun 2034	9,610,000	9,368,975
SWU021D33 IRS USD P V 12MSOFR	1% 31 Jan 2034	(800,000)	(800,000)
SWU021D33 IRS USD R F 3.62000	3.62% 31 Jan 2034	800,000	773,030
SWU021L26 IRS USD P V 12MSOFR	1% 07 Feb 2034	(500,000)	(500,000)
SWU021L26 IRS USD R F 3.78300	3.783% 07 Feb 2034	500,000	489,274
SWU021X80 IRS USD P V 12MSOFR	1% 22 Feb 2029	(2,300,000)	(2,300,000)
SWU021X80 IRS USD R F 3.94000	3.94% 22 Feb 2029	2,300,000	2,290,325
SWU0223X6 IRS USD P V 12MSOFR	1% 27 Feb 2029	(700,000)	(700,000)
SWU0223X6 IRS USD R F 3.97000	3.97% 27 Feb 2029	700,000	697,842
SWU022FI6 IRS EUR P V 06MEURIB	1% 05 Mar 2034	(1,000,000)	(1,035,500)
SWU022FI6 IRS EUR R F 2.75000	2.75% 05 Mar 2034	1,000,000	1,069,382
SWU024361 IRS USD P V 12MSOFR	1% 16 Apr 2034	(200,000)	(200,000)
SWU024361 IRS USD R F 3.95000	3.95% 16 Apr 2034	200,000	198,167
SWU024AF3 IRS USD P V 12MSOFR	1% 30 Apr 2034	(3,600,000)	(3,600,000)
SWU024AF3 IRS USD R F 4.09000	4.09% 30 Apr 2034	3,600,000	3,605,731
SWU024DJ2 IRS USD P V 12MSOFR	1% 22 Apr 2034	(800,000)	(800,000)
SWU024DJ2 IRS USD R F 4.15000	4.15% 22 Apr 2034	800,000	804,980
SWU024H17 IRS USD P V 12MSOFR	1% 24 Apr 2034	(1,200,000)	(1,200,000)
SWU024H17 IRS USD R F 4.10500	4.105% 24 Apr 2034	1,200,000	1,203,306

SWU024KA3 IRS USD P V 12MSOFR	1% 29 Apr 2034	(1,200,000)	(1,200,000)
SWU024KA3 IRS USD R F 4.07800	4.078% 29 Apr 2034	1,200,000	1,200,798
SWU024LM6 IRS EUR P V 06MEURIB	1% 29 Apr 2034	(800,000)	(828,400)
SWU024LM6 IRS EUR R F 2.77000	2.77% 29 Apr 2034	800,000	857,262
SWU024OX9 IRS USD P V 12MSOFR	1% 03 May 2034	(1,700,000)	(1,700,000)
SWU024OX9 IRS USD R F 4.13000	4.13% 03 May 2034	1,700,000	1,707,941
SWU024QV1 IRS USD P V 12MSOFR	1% 06 May 2034	(1,300,000)	(1,300,000)
SWU024QV1 IRS USD R F 4.20000	4.2% 06 May 2034	1,300,000	1,313,104
SWU024SM9 IRS EUR P V 06MEURIB	1% 06 May 2029	(1,400,000)	(1,449,700)
SWU024SM9 IRS EUR R F 2.82700	2.827% 06 May 2029	1,400,000	1,484,385
SWU025T29 IRS EUR P V 06MEURIB	1% 12 Jun 2029	(600,000)	(621,300)
SWU025T29 IRS EUR R F 2.95000	2.95% 12 Jun 2029	600,000	639,914
SWU025TX1 IRS USD P V 12MSOFR	1% 18 Dec 2034	(110,000)	(110,000)
SWU025TX1 IRS USD R F 3.75000	3.75% 18 Dec 2034	110,000	107,001
SWU028Y92 IRS EUR P V 06MEURIB	1% 19 Mar 2030	(17,500,000)	(18,121,251)
SWU028Y92 IRS EUR R F 2.50000	2.5% 19 Mar 2030	17,500,000	18,350,481
SWU02BSZ4 IRS USD P V 12MSOFR	1% 15 Oct 2034	(700,000)	(700,000)
SWU02BSZ4 IRS USD R F 3.37500	3.375% 15 Oct 2034	700,000	660,765
SWU02BUY4 IRS USD P V 12MSOFR	1% 17 Oct 2034	(1,600,000)	(1,600,000)
SWU02BUY4 IRS USD R F 3.38500	3.385% 17 Oct 2034	1,600,000	1,511,588
SWU02BUZ1 IRS USD P V 12MSOFR	1% 17 Oct 2034	(800,000)	(800,000)
SWU02BUZ1 IRS USD R F 3.39500	3.395% 17 Oct 2034	800,000	756,437
SWU02BV07 IRS USD P V 12MSOFR	1% 17 Oct 2034	(800,000)	(800,000)
SWU02BV07 IRS USD R F 3.40000	3.4% 17 Oct 2034	800,000	756,759
SWU02C785 IRS USD P V 12MSOFR	1% 30 Oct 2034	(1,400,000)	(1,400,000)
SWU02C785 IRS USD R F 3.46500	3.465% 30 Oct 2034	1,400,000	1,331,433
SWU02C793 IRS USD P V 12MSOFR	1% 30 Oct 2034	(1,800,000)	(1,800,000)
SWU02C793 IRS USD R F 3.48500	3.485% 30 Oct 2034	1,800,000	1,714,745
SWU02C7A0 IRS USD P V 12MSOFR	1% 30 Oct 2034	(1,600,000)	(1,600,000)
SWU02C7A0 IRS USD R F 3.49500	3.495% 30 Oct 2034	1,600,000	1,525,508
SWU02C908 IRS USD P V 12MSOFR	1% 01 Nov 2034	(1,800,000)	(1,800,000)
SWU02C908 IRS USD R F 3.45500	3.455% 01 Nov 2034	1,800,000	1,710,347
SWU02C9P5 IRS USD P V 12MSOFR	1% 01 Nov 2034	(1,800,000)	(1,800,000)
SWU02C9P5 IRS USD R F 3.47000	3.47% 01 Nov 2034	1,800,000	1,712,526
SWU02CDQ8 IRS USD P V 12MSOFR	1% 05 Nov 2034	(1,800,000)	(1,800,000)
SWU02CDQ8 IRS USD R F 3.43500	3.435% 05 Nov 2034	1,800,000	1,707,330
SWU02CFC7 IRS USD P V 12MSOFR	1% 06 Nov 2034	(3,500,000)	(3,500,000)
SWU02CFC7 IRS USD R F 3.53500	3.535% 06 Nov 2034	3,500,000	3,348,085
SWU02CM47 IRS USD P V 12MSOFR	1% 14 Nov 2034	(1,600,000)	(1,600,000)
SWU02CM47 IRS USD R F 3.86600	3.866% 14 Nov 2034	1,600,000	1,573,275
SWU02CM54 IRS USD P V 12MSOFR	1% 14 Nov 2034	(1,800,000)	(1,800,000)
SWU02CM54 IRS USD R F 3.86000	3.86% 14 Nov 2034	1,800,000	1,769,060
SWU02CPX0 IRS USD P V 12MSOFR	1% 19 Nov 2034	(1,800,000)	(1,800,000)
SWU02CPX0 IRS USD R F 3.79250	3.792% 19 Nov 2034	1,800,000	1,759,167
SWU02CPY8 IRS USD P V 12MSOFR	1% 19 Nov 2034	(900,000)	(900,000)
SWU02CPY8 IRS USD R F 3.85500	3.855% 19 Nov 2034	900,000	884,141
SWU02E1O2 IRS EUR P V 06MEURIB	1% 31 Dec 2034	(800,000)	(828,400)
SWU02E1O2 IRS EUR R F 2.38000	2.38% 31 Dec 2034	800,000	829,818

SWU088762 IRS GBP P V 01MUKRPI	1% 15 Sep 2031	(500,000)	(626,200)
SWU088762 IRS GBP R F 4.06600	4.066% 15 Sep 2031	500,000	557,756
SWU0IF898 IRS GBP P V 01MUKRPI	1% 15 Sep 2031	(200,000)	(250,480)
SWU0IF898 IRS GBP R F 4.00000	4% 15 Sep 2031	200,000	221,290
SWU0K5582 IRS GBP P V 01MUKRPI	1% 15 Sep 2031	(200,000)	(250,480)
SWU0K5582 IRS GBP R F 4.05500	4.055% 15 Sep 2031	200,000	222,800
SWU0LK091 IRS GBP P V 01MUKRPI	1% 15 Oct 2031	(300,000)	(375,720)
SWU0LK091 IRS GBP R F 4.02000	4.02% 15 Oct 2031	300,000	333,169
SWU0MJ903 IRS GBP P V 01MUKRPI	1% 15 Oct 2031	(600,000)	(751,440)
SWU0MJ903 IRS GBP R F 4.14000	4.14% 15 Oct 2031	600,000	676,230
SYNCHRONY FINANCIAL	1% 02 Aug 2030	1,300,000	1,311,466
SYNIVERSE HOLDINGS, LLC	1% 13 May 2027	4,709,622	4,714,520
TELECOM SUSTAINABLE ENERGY TRUST	4.83% 03 Dec 2025	354,269	354,433
THAILAND BAHT	FOREIGN CURRENCY	179,928	5,277
TOPAZ SOLAR FARMS LLC	4.875% 30 Sep 2039	33,924	31,432
TRANSDIGM, INC.	1% 28 Feb 2031	298,500	298,903
TSY INFL IX N/B	0.375% 15 Jul 2025	83,857	83,379
TSY INFL IX N/B	0.125% 15 Apr 2025	228,520	227,216
TSY INFL IX N/B	2.125% 15 Apr 2029	4,796,397	4,805,203
TURKISH LIRA	FOREIGN CURRENCY	2,703	76
TURKIYE GOVERNMENT BOND	1% 19 Aug 2026	300,000	8,599
TURKIYE GOVERNMENT BOND	1% 17 May 2028	67,700,000	1,887,762
TURKIYE GOVERNMENT BOND	1% 20 May 2026	400,000	11,448
U S RENAL CARE INC	1% 20 Jun 2028	4,403,269	4,111,552
UBS GROUP AG	1% 01 Apr 2031	800,000	756,496
UBS GROUP AG	1% 14 May 2032	500,000	435,700
UBS GROUP AG	1% 12 Aug 2033	250,000	264,065
UBS GROUP AG	1% 15 Nov 2033	250,000	301,820
UBS GROUP AG	1% 05 Aug 2033	1,700,000	1,644,750
UCB SA	4.25% 20 Mar 2030	100,000	106,427
UKRAINE GOVERNMENT	1% 01 Feb 2029	471,121	326,887
UKRAINE GOVERNMENT	1% 01 Feb 2034	478,767	267,808
UKRAINE GOVERNMENT	1% 01 Feb 2035	246,096	134,445
UKRAINE GOVERNMENT	1% 01 Feb 2036	92,286	49,618
UKRAINE GOVERNMENT	1% 01 Feb 2030	70,371	38,000
UKRAINE GOVERNMENT	1% 01 Feb 2034	262,967	108,498
UKRAINE GOVERNMENT	1% 01 Feb 2035	222,225	130,977
UKRAINE GOVERNMENT	1% 01 Feb 2036	185,188	108,185
UNITED KINGDOM GILT	3.25% 22 Jan 2044	(10,000)	(9,768)
UNITED KINGDOM GILT	3.25% 22 Jan 2044	10,000	9,768
UNITI GROUP/CSL CAPITAL	4.75% 15 Apr 2028	836,000	783,892
UNITI GROUP/CSL CAPITAL	10.5% 15 Feb 2028	790,000	842,219
UNITI GRP/UNITI HLD/CSL	6% 15 Jan 2030	300,000	263,820
UROPA SECURITIES PLC	1% 10 Oct 2040	326,243	334,279
US 10YR NOTE (CBT)MAR25	XCBT 20250320	27,100,000	(249,828)
US 10YR ULTRA FUT MAR25	XCBT 20250320	23,700,000	(339,849)
US 2YR NOTE (CBT) MAR25	XCBT 20250331	(37,400,000)	(24,807)
US 5YR NOTE (CBT) MAR25	XCBT 20250331	2,000,000	(13,437)

US DOLLAR	CURRENCY	(8,348,243)	(8,348,243)
US LONG BOND(CBT) MAR25	XCBT 20250320	6,700,000	(164,359)
US RENAL CARE INC	10.625% 28 Jun 2028	52,850	43,359
US TREASURY N/B	3% 15 Feb 2048	1,200,000	881,438
US TREASURY N/B	3.125% 15 May 2048	1,350,000	1,012,711
US TREASURY N/B	3% 15 Aug 2048	1,230,000	899,630
US TREASURY N/B	3% 15 Feb 2049	570,000	415,298
US TREASURY N/B	2.875% 15 May 2049	12,550,000	8,908,539
US TREASURY N/B	4% 15 Nov 2052	150,000	130,875
US TREASURY N/B	4% 15 Nov 2042	300,000	270,188
US TREASURY N/B	4.25% 15 Aug 2054	900,000	823,500
US TREASURY N/B	4.5% 15 Nov 2054	4,800,000	4,584,000
US TREASURY N/B	2.5% 31 Jan 2025	2,800,000	2,795,953
US TREASURY N/B	2.625% 15 Feb 2029	6,600,000	6,169,453
US TREASURY N/B	2.375% 15 May 2029	6,400,000	5,897,000
US TREASURY N/B	1.125% 29 Feb 2028	800,000	725,625
US TREASURY N/B	1.25% 15 Aug 2031	5,300,000	4,325,297
US TREASURY N/B	2.875% 15 May 2032	2,070,000	1,859,119
US ULTRA BOND CBT MAR25	XCBT 20250320	3,000,000	(135,938)
UZBEKISTAN INTL BOND	5.375% 29 May 2027	400,000	415,919
VALARIS LTD	8.375% 30 Apr 2030	4,150,000	4,195,816
VENTURE GLOBAL LNG INC	9.5% 01 Feb 2029	3,800,000	4,199,380
VERITIV OPERATING CO	10.5% 30 Nov 2030	500,000	538,425
VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	2,000,000	1,941,160
VICI PROPERTIES / NOTE	4.5% 01 Sep 2026	200,000	197,854
VICI PROPERTIES / NOTE	5.75% 01 Feb 2027	700,000	706,125
VICI PROPERTIES / NOTE	4.5% 15 Jan 2028	100,000	97,582
VICI PROPERTIES / NOTE	3.875% 15 Feb 2029	1,498,000	1,412,284
VIRIDIEN	8.75% 01 Apr 2027	800,000	784,048
VIRIDIEN	7.75% 01 Apr 2027	1,200,000	1,238,835
VIRIDIEN	7.75% 01 Apr 2027	400,000	412,945
VISTRA OPERATIONS CO LLC	5.05% 30 Dec 2026	100,000	100,078
VISTRA OPERATIONS CO LLC	5.7% 30 Dec 2034	100,000	98,746
VOYAGER AVIATION HOLD	8.5% 09 May 2026	12,132	1,161
WELLS FARGO + COMPANY	1% 23 Oct 2029	1,200,000	1,246,824
WELLS FARGO + COMPANY	1% 04 May 2030	400,000	389,994
YINSON BORONIA PRODUCTIO	8.947% 31 Jul 2042	700,000	726,369
YUAN RENMINBI	FOREIGN CURRENCY	(9,754,181)	(1,336,327)
YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	9,767,778	1,330,488

Total: EXHIBIT M - High Yield and Emerging Markets \$ 440,802,782

* Party-In-Interest
n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	1011778 BC / NEW RED FIN	3.875% 15 Jan 2028	160,000	\$ 151,259
	1011778 BC / NEW RED FIN	4% 15 Oct 2030	645,000	576,869
	1011778 BC / NEW RED FIN	3.5% 15 Feb 2029	67,000	61,399
	180 MEDICAL INC	3.875% 15 Oct 2029	200,000	182,440
	ABC SUPPLY CO INC	4% 15 Jan 2028	365,000	349,575
	ACADIA HEALTHCARE CO INC	5.5% 01 Jul 2028	491,000	469,367
	ACCO BRANDS CORP	4.25% 15 Mar 2029	590,000	537,301
	ACI WORLDWIDE INC	5.75% 15 Aug 2026	447,000	446,146
	ACPRODUCTS INC	1% 17 May 2028	241,250	194,378
	ACUSHNET CO	7.375% 15 Oct 2028	245,000	253,227
	ADIANT GLOBAL HOLDINGS	4.875% 15 Aug 2026	325,000	320,983
	ADIANT GLOBAL HOLDINGS	7% 15 Apr 2028	388,000	392,621
	ADIANT GLOBAL HOLDINGS	8.25% 15 Apr 2031	424,000	433,362
	ADIANT US LLC	1% 31 Jan 2031	133,250	133,655
	ADT SEC CORP	4.125% 01 Aug 2029	214,000	196,441
	ADT SEC CORP	4.875% 15 Jul 2032	645,000	590,678
	AETHON UN/AETHIN UN FIN	7.5% 01 Oct 2029	180,000	184,237
	AHEAD DB HOLDINGS LLC	1% 01 Feb 2031	228,850	230,047
	ALBERTSONS COS/SAFEWAY	5.875% 15 Feb 2028	78,000	77,642
	ALBERTSONS COS/SAFEWAY	4.625% 15 Jan 2027	811,000	793,442
	ALBERTSONS COS/SAFEWAY	4.875% 15 Feb 2030	45,000	43,022
	ALBERTSONS COS/SAFEWAY	3.25% 15 Mar 2026	200,000	195,030
	ALBERTSONS COS/SAFEWAY	3.5% 15 Mar 2029	817,000	743,968
	ALCOA NEDERLAND HOLDING	5.5% 15 Dec 2027	600,000	601,992
	ALLISON TRANSMISSION INC	4.75% 01 Oct 2027	225,000	218,284
	ALLISON TRANSMISSION INC	5.875% 01 Jun 2029	692,000	686,616
	ALLISON TRANSMISSION INC	3.75% 30 Jan 2031	145,000	128,226
	ALLY FINANCIAL INC	5.75% 20 Nov 2025	484,000	486,391
	ALTICE FINANCING SA	5.75% 15 Aug 2029	220,000	161,458
	ALTICE FRANCE HOLDING SA	10.5% 15 May 2027	200,000	58,134
	ALTICE FRANCE SA	5.5% 15 Jan 2028	205,000	152,784
	AMER SPORTS COMPANY	6.75% 16 Feb 2031	374,000	378,997
	AMERICAN AIRLINES, INC.	1% 20 Apr 2028	439,444	450,580
	AMERICAN AIRLINES/AADVAN	5.5% 20 Apr 2026	736,250	734,446
	AMERICAN AIRLINES/AADVAN	5.75% 20 Apr 2029	680,000	674,798
	AMERICAN AXLE + MFG INC	6.5% 01 Apr 2027	482,000	477,180

AMERICAN AXLE + MFG INC	6.875%	01 Jul 2028	334,000	330,750
AMERICAN AXLE + MFG INC	5%	01 Oct 2029	33,000	30,182
AMERIGAS PART/FIN CORP	5.875%	20 Aug 2026	304,000	293,393
AMERIGAS PART/FIN CORP	5.5%	20 May 2025	37,000	36,834
AMERIGAS PART/FIN CORP	9.375%	01 Jun 2028	307,000	295,263
AMS OSRAM AG	12.25%	30 Mar 2029	150,000	147,549
ANTERO MIDSTREAM PART/FI	5.75%	01 Mar 2027	75,000	74,699
ANTERO MIDSTREAM PART/FI	5.75%	15 Jan 2028	555,000	550,305
ANTERO MIDSTREAM PART/FI	5.375%	15 Jun 2029	190,000	185,001
ANTERO RESOURCES CORP	8.375%	15 Jul 2026	156,000	159,521
ANTERO RESOURCES CORP	7.625%	01 Feb 2029	320,000	327,667
ANTERO RESOURCES CORP	5.375%	01 Mar 2030	37,000	35,757
ANYWHERE RE GRP/REALOGY	5.25%	15 Apr 2030	294,000	221,538
API GROUP DE INC	4.75%	15 Oct 2029	101,000	94,957
API GROUP DE INC	4.125%	15 Jul 2029	119,000	108,592
ARAMARK SERVICES INC	5%	01 Apr 2025	35,000	34,935
ARAMARK SERVICES INC	5%	01 Feb 2028	645,000	626,308
ARCHES BUYER INC	4.25%	01 Jun 2028	110,000	100,893
ARCHROCK PARTNERS LP/FIN	6.875%	01 Apr 2027	212,000	212,912
ARCHROCK PARTNERS LP/FIN	6.25%	01 Apr 2028	140,000	139,248
ARCHROCK PARTNERS LP/FIN	6.625%	01 Sep 2032	165,000	165,162
ARDAGH PKG FIN/HLDGS USA	5.25%	15 Aug 2027	400,000	226,848
ARDAGH PKG FIN/HLDGS USA	5.25%	15 Aug 2027	640,000	364,749
ASBURY AUTOMOTIVE GROUP	4.5%	01 Mar 2028	399,000	382,282
ASBURY AUTOMOTIVE GROUP	4.75%	01 Mar 2030	101,000	94,223
ASBURY AUTOMOTIVE GROUP	4.625%	15 Nov 2029	281,000	261,906
ASCENT RESOURCES/ARU FIN	8.25%	31 Dec 2028	265,000	270,470
ASCENT RESOURCES/ARU FIN	6.625%	15 Oct 2032	130,000	129,325
ATI INC	5.875%	01 Dec 2027	310,000	307,647
ATI INC	4.875%	01 Oct 2029	80,000	76,171
ATI INC	5.125%	01 Oct 2031	84,000	78,910
ATI INC	7.25%	15 Aug 2030	195,000	200,696
ATLAS LUXCO 4 / ALL UNI	4.625%	01 Jun 2028	200,000	188,962
AVANTOR FUNDING INC	4.625%	15 Jul 2028	656,000	626,073
AVIENT CORP	7.125%	01 Aug 2030	260,000	266,076
AVIS BUDGET CAR/FINANCE	5.75%	15 Jul 2027	325,000	317,892
AVIS BUDGET CAR/FINANCE	5.75%	15 Jul 2027	100,000	98,193
AVIS BUDGET CAR/FINANCE	5.375%	01 Mar 2029	335,000	313,326
AVIS BUDGET CAR/FINANCE	4.75%	01 Apr 2028	360,000	336,460
AVIS BUDGET CAR/FINANCE	8%	15 Feb 2031	117,000	119,691
AVIS BUDGET CAR/FINANCE	8.25%	15 Jan 2030	143,000	147,557
AXALTA COAT/DUTCH HLD BV	4.75%	15 Jun 2027	200,000	195,576
AXALTA COATING SYSTEMS	3.375%	15 Feb 2029	520,000	472,815
BATH + BODY WORKS INC	6.875%	01 Nov 2035	26,000	26,599
BATH + BODY WORKS INC	6.75%	01 Jul 2036	109,000	110,697
BATH + BODY WORKS INC	6.625%	01 Oct 2030	455,000	458,695
BAUSCH + LOMB CORP	8.375%	01 Oct 2028	65,000	67,627
BAUSCH + LOMB CORPORATION	1%	10 May 2027	183,122	183,646

BAUSCH HEALTH COS INC	6.25%	15 Feb 2029	300,000	185,781
BAUSCH HEALTH COS INC	5%	15 Feb 2029	182,000	109,076
BAUSCH HEALTH COS INC	4.875%	01 Jun 2028	270,000	216,473
BAUSCH HEALTH COS INC	5.5%	01 Nov 2025	1,222,000	1,195,923
BAYTEX ENERGY CORP	8.5%	30 Apr 2030	555,000	567,332
BAYTEX ENERGY CORP	7.375%	15 Mar 2032	225,000	219,317
BCPE PEQUOD BUYER INC	1%	25 Nov 2031	304,000	306,225
BIG RIVER STEEL/BRS FIN	6.625%	31 Jan 2029	262,000	261,733
BLOCK INC	3.5%	01 Jun 2031	713,000	627,554
BLOCK INC	6.5%	15 May 2032	449,000	453,629
BLUE RACER MID LLC/FINAN	6.625%	15 Jul 2026	280,000	279,857
BLUE RACER MID LLC/FINAN	7%	15 Jul 2029	134,000	136,850
BLUE RACER MID LLC/FINAN	7.25%	15 Jul 2032	90,000	92,461
BOMBARDIER INC	7.875%	15 Apr 2027	418,000	418,188
BOMBARDIER INC	8.75%	15 Nov 2030	102,000	109,750
BOMBARDIER INC	7.25%	01 Jul 2031	166,000	171,202
BOMBARDIER INC	7%	01 Jun 2032	155,000	157,821
BOYNE USA INC	4.75%	15 May 2029	448,000	424,574
BRINK S CO/THE	6.5%	15 Jun 2029	100,000	101,010
BUCKEYE PARTNERS LP	3.95%	01 Dec 2026	35,000	33,702
BUCKEYE PARTNERS LP	4.125%	01 Dec 2027	105,000	100,164
BUCKEYE PARTNERS LP	4.125%	01 Mar 2025	101,000	100,528
BUCKEYE PARTNERS LP	4.5%	01 Mar 2028	495,000	470,304
BUILDERS FIRSTSOURCE INC	5%	01 Mar 2030	70,000	66,409
BUILDERS FIRSTSOURCE INC	4.25%	01 Feb 2032	169,000	149,301
BUILDERS FIRSTSOURCE INC	6.375%	15 Jun 2032	391,000	389,053
BUILDERS FIRSTSOURCE INC	6.375%	01 Mar 2034	170,000	167,863
BWX TECHNOLOGIES INC	4.125%	30 Jun 2028	337,000	315,314
BWX TECHNOLOGIES INC	4.125%	15 Apr 2029	301,000	279,313
CAESARS ENTERTAIN INC	4.625%	15 Oct 2029	167,000	156,452
CAESARS ENTERTAIN INC	7%	15 Feb 2030	485,000	493,885
CAESARS ENTERTAIN INC	6.5%	15 Feb 2032	75,000	75,365
CAESARS ENTERTAIN INC	8.125%	01 Jul 2027	76,000	76,768
CALIFORNIA RESOURCES CRP	7.125%	01 Feb 2026	112,000	112,108
CALPINE CORP	5.25%	01 Jun 2026	29,000	28,996
CALPINE CORP	4.5%	15 Feb 2028	162,000	155,395
CALPINE CORP	4.625%	01 Feb 2029	323,000	304,754
CALPINE CORP	5%	01 Feb 2031	80,000	75,274
CARNIVAL CORP	7.625%	01 Mar 2026	90,000	90,157
CARNIVAL CORP	5.75%	01 Mar 2027	314,000	313,080
CARNIVAL CORP	4%	01 Aug 2028	324,000	306,802
CARNIVAL CORP	6%	01 May 2029	86,000	85,825
CARNIVAL CORP	10.5%	01 Jun 2030	70,000	74,842
CARNIVAL HLDGS BM LTD	10.375%	01 May 2028	1,850,000	1,970,731
CARPENTER TECHNOLOGY	6.375%	15 Jul 2028	345,000	346,011
CARPENTER TECHNOLOGY	7.625%	15 Mar 2030	47,000	48,067
CCO HLDGS LLC/CAP CORP	5.125%	01 May 2027	748,000	734,775
CCO HLDGS LLC/CAP CORP	5%	01 Feb 2028	1,623,000	1,564,621

CCO HLDGS LLC/CAP CORP	5.375% 01 Jun 2029	821,000	784,367
CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	2,675,000	2,442,703
CCO HLDGS LLC/CAP CORP	4.5% 15 Aug 2030	746,000	669,550
CCO HLDGS LLC/CAP CORP	4.25% 01 Feb 2031	2,017,000	1,757,069
CCO HLDGS LLC/CAP CORP	4.5% 01 May 2032	215,000	185,143
CD+R SMOKEY / RADIO SYS	9.5% 15 Oct 2029	303,000	298,231
CENTENE CORP	4.625% 15 Dec 2029	1,008,000	952,923
CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	565,000	549,954
CENTRAL GARDEN + PET CO	4.125% 15 Oct 2030	376,000	338,599
CHART INDUSTRIES INC	7.5% 01 Jan 2030	466,000	484,687
CHART INDUSTRIES INC	9.5% 01 Jan 2031	33,000	35,337
CHEMOURS CO	5.75% 15 Nov 2028	871,000	809,891
CHEMOURS CO	4.625% 15 Nov 2029	23,000	20,005
CHEMOURS CO	8% 15 Jan 2033	138,000	134,833
CHENIERE ENERGY PARTNERS	4.5% 01 Oct 2029	375,000	363,030
CHENIERE ENERGY PARTNERS	4% 01 Mar 2031	120,000	111,061
CHORD ENERGY CORP	6.375% 01 Jun 2026	573,000	572,862
CHS/COMMUNITY HEALTH SYS	5.625% 15 Mar 2027	96,000	92,058
CHS/COMMUNITY HEALTH SYS	6% 15 Jan 2029	189,000	169,144
CHS/COMMUNITY HEALTH SYS	4.75% 15 Feb 2031	602,000	467,730
CHS/COMMUNITY HEALTH SYS	5.25% 15 May 2030	870,000	715,410
CINEMARK USA INC	5.25% 15 Jul 2028	130,000	126,727
CINEMARK USA INC	7% 01 Aug 2032	84,000	85,672
CIVITAS RESOURCES INC	8.375% 01 Jul 2028	487,000	505,920
CIVITAS RESOURCES INC	8.75% 01 Jul 2031	257,000	267,966
CIVITAS RESOURCES INC	8.625% 01 Nov 2030	310,000	324,803
CLAIRE 14 PIK CONVERTIBLE	CLAIRE 14 PIK COMMON STOCK	166	103,750
CLAIRE S STONE INC	COMMON STOCK	162	136,976
CLAIRES STORES INC	1% 18 Dec 2026	454,732	361,057
CLARIOS GLOBAL LP/US FIN	6.75% 15 May 2028	132,000	134,392
CLARIOS GLOBAL LP/US FIN	6.25% 15 May 2026	1,043,000	1,041,894
CLARIOS GLOBAL LP/US FIN	8.5% 15 May 2027	283,000	284,285
CLARIV SCI HLD CORP	3.875% 01 Jul 2028	464,000	432,132
CLARIV SCI HLD CORP	4.875% 01 Jul 2029	150,000	139,881
CLEAR CHANNEL OUTDOOR HO	5.125% 15 Aug 2027	543,000	522,784
CLEAR CHANNEL OUTDOOR HO	7.75% 15 Apr 2028	215,000	193,855
CLEAR CHANNEL OUTDOOR HO	7.5% 01 Jun 2029	527,000	461,362
CLEAR CHANNEL OUTDOOR HO	9% 15 Sep 2028	408,000	427,196
CLEAR CHANNEL OUTDOOR HOLD ING	1% 23 Aug 2028	144,839	145,502
CLEVELAND CLIFFS INC	4.625% 01 Mar 2029	300,000	279,093
CLEVELAND CLIFFS INC	4.875% 01 Mar 2031	90,000	80,200
CLEVELAND CLIFFS INC	6.75% 15 Apr 2030	210,000	205,397
CLEVELAND CLIFFS INC	6.875% 01 Nov 2029	137,000	135,488
CNX MIDSTREAM PART LP	4.75% 15 Apr 2030	48,000	43,835
CNX RESOURCES CORP	7.375% 15 Jan 2031	17,000	17,456
COHERENT CORP	5% 15 Dec 2029	845,000	806,037

COINBASE GLOBAL INC	3.375%	01 Oct 2028	185,000	166,383
COINBASE GLOBAL INC	3.625%	01 Oct 2031	60,000	50,680
COMMSCOPE LLC	4.75%	01 Sep 2029	324,000	289,714
COMMSCOPE LLC	8.25%	01 Mar 2027	550,000	525,481
COMMSCOPE LLC	6%	01 Mar 2026	900,000	895,140
COMMSCOPE TECH LLC	5%	15 Mar 2027	10,000	8,923
COMSTOCK RESOURCES INC	6.75%	01 Mar 2029	509,000	496,723
COMSTOCK RESOURCES INC	5.875%	15 Jan 2030	477,000	445,842
CONAIR HOLDINGS LLC	1%	17 May 2028	267,238	239,322
CONDUENT BUS SERVICES	6%	01 Nov 2029	495,000	470,790
COOPER STANDARD AUTOMOTI	13.5%	31 Mar 2027	1,011,640	1,073,026
COOPER STANDARD AUTOMOTI	5.625%	15 May 2027	508,289	424,747
CORECIVIC INC	8.25%	15 Apr 2029	380,000	401,827
COTY INC	5%	15 Apr 2026	19,000	18,945
COTY/HFC PRESTIGE/INT US	4.75%	15 Jan 2029	355,000	338,059
CRESCENT ENERGY FINANCE	9.25%	15 Feb 2028	631,000	659,395
CRESCENT ENERGY FINANCE	7.625%	01 Apr 2032	224,000	222,902
CRESCENT ENERGY FINANCE	7.375%	15 Jan 2033	190,000	184,870
CROWN FINANCE US INC	1%	02 Dec 2031	200,000	199,750
CSC HOLDINGS LLC	6.5%	01 Feb 2029	1,455,000	1,222,840
CSC HOLDINGS LLC	3.375%	15 Feb 2031	430,000	303,167
CVR PARTNERS/CVR NITROGE	6.125%	15 Jun 2028	156,000	151,219
DANA INC	5.625%	15 Jun 2028	337,000	332,386
DAVITA INC	4.625%	01 Jun 2030	1,035,000	950,689
DAVITA INC	3.75%	15 Feb 2031	381,000	329,298
DAVITA INC	6.875%	01 Sep 2032	160,000	161,206
DEXKO GLOBAL INC.	1%	04 Oct 2028	452,743	426,665
DIAMOND FRGN/DIAMOND FIN	8.5%	01 Oct 2030	284,000	294,656
DIEBOLD NIXDORF INC	7.75%	31 Mar 2030	81,000	83,238
DIRECTV FIN LLC/COINC	5.875%	15 Aug 2027	346,000	336,983
DIRECTV FINANCING LLC	1%	02 Aug 2027	304,322	304,849
DISH DBS CORP	7.75%	01 Jul 2026	535,000	449,823
DISH DBS CORP	5.25%	01 Dec 2026	720,000	654,667
DISH DBS CORP	5.75%	01 Dec 2028	145,000	123,904
DISH NETWORK CORP	11.75%	15 Nov 2027	1,201,000	1,270,430
DORNOCH DEBT MERGER SUB	6.625%	15 Oct 2029	183,000	148,214
DT MIDSTREAM INC	4.125%	15 Jun 2029	481,000	450,077
DT MIDSTREAM INC	4.375%	15 Jun 2031	78,000	71,213
DUN + BRADSTREET CORP	5%	15 Dec 2029	62,000	59,154
DYCOM INDUSTRIES INC	4.5%	15 Apr 2029	535,000	499,669
ECHOSTAR CORP	6.75%	30 Nov 2030	191,042	173,344
ECHOSTAR CORP	3.875%	30 Nov 2030	117,004	123,967
ECHOSTAR CORP	10.75%	30 Nov 2029	200,000	215,102
EDGEWELL PERSONAL CARE	5.5%	01 Jun 2028	505,000	494,233
EDGEWELL PERSONAL CARE	4.125%	01 Apr 2029	143,000	131,968
ELANCO ANIMAL HEALTH INC	6.65%	28 Aug 2028	215,000	218,670
ELEMENT SOLUTIONS INC	3.875%	01 Sep 2028	510,000	483,684
EMRLD BOR / EMRLD CO ISS	6.75%	15 Jul 2031	146,000	146,775

EMRLD BOR / EMRLD CO ISS	6.625% 15 Dec 2030	835,000	836,094
EMRLD BORROWER LP	1% 04 Aug 2031	181,575	182,105
ENCINO ACQUISITION PARTN	8.5% 01 May 2028	578,000	590,230
ENCINO ACQUISITION PARTN	8.75% 01 May 2031	257,000	270,546
ENCOMPASS HEALTH CORP	4.5% 01 Feb 2028	392,000	378,174
ENCOMPASS HEALTH CORP	4.75% 01 Feb 2030	174,000	165,143
ENCOMPASS HEALTH CORP	4.625% 01 Apr 2031	5,000	4,614
ENCOMPASS HEALTH CORP	5.75% 15 Sep 2025	125,000	124,485
ENDO INC	COMMON STOCK	6,805	166,723
ENERGIZER HOLDINGS INC	4.75% 15 Jun 2028	686,000	654,163
ENERGIZER HOLDINGS INC	4.375% 31 Mar 2029	854,000	792,503
ENERGY TRANSFER LP	5.625% 01 May 2027	160,000	160,099
ENERGY TRANSFER LP	7.375% 01 Feb 2031	75,000	78,473
ENPRO INC	5.75% 15 Oct 2026	184,000	183,270
ENTEGRIS INC	4.375% 15 Apr 2028	205,000	196,128
ENTEGRIS INC	3.625% 01 May 2029	202,000	183,200
ENTEGRIS INC	4.75% 15 Apr 2029	147,000	140,711
ENTEGRIS INC	5.95% 15 Jun 2030	690,000	683,093
ENVISION HEALTHCARE CORP	COMMON STOCK	4,098	33,336
EPIC CRUDE SERVICES LP	1% 15 Oct 2031	182,500	183,934
EQM MIDSTREAM PARTNERS L	4.5% 15 Jan 2029	631,000	601,974
EQUIPMENTSHARE.COM INC	9% 15 May 2028	726,000	752,579
EQUIPMENTSHARE.COM INC	8% 15 Mar 2033	130,000	131,850
ESAB CORP	6.25% 15 Apr 2029	217,000	219,778
ESC 144A HERTZ CORP	6% 15 Jan 2028	290,000	54,375
ESC CB CHESAPEAKE ENER	5.5% 15 Sep 2026	45,000	135
ESC GCB HERTZ CORP	6.25% 15 Oct 2022	60,000	4,350
ESC GCB144A HERTZ CORP	5.5% 15 Oct 2024	468,000	29,250
ESC GCB144A HERTZ CORP	7.125% 01 Aug 2026	300,000	61,500
EXPAND ENERGY CORP	COMMON STOCK USD.01	3	299
EXPAND ENERGY CORP	5.375% 01 Feb 2029	232,000	228,416
EXPAND ENERGY CORP	5.375% 15 Mar 2030	499,000	488,072
EXPAND ENERGY CORP	6.75% 15 Apr 2029	1,245,000	1,257,886
FIBERCOP SPA	6% 30 Sep 2034	272,000	263,573
FIRST ADVANTAGE HOLDINGS LLC	1% 31 Oct 2031	273,929	276,583
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	179,006	179,175
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	190,607	190,776
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	54,742	54,794
FORD MOTOR CREDIT CO LLC	4.271% 09 Jan 2027	200,000	195,852
FORD MOTOR CREDIT CO LLC	4.125% 17 Aug 2027	400,000	387,036
FORD MOTOR CREDIT CO LLC	3.375% 13 Nov 2025	200,000	196,936
FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	420,000	377,916
FORD MOTOR CREDIT CO LLC	6.95% 06 Mar 2026	200,000	203,528
FORD MOTOR CREDIT CO LLC	6.8% 12 May 2028	200,000	206,512
FORD MOTOR CREDIT CO LLC	6.95% 10 Jun 2026	200,000	204,398
FORD MOTOR CREDIT CO LLC	7.122% 07 Nov 2033	200,000	208,750
FORD MOTOR CREDIT CO LLC	4.134% 04 Aug 2025	415,000	412,340
FORD MOTOR CREDIT CO LLC	4.687% 09 Jun 2025	625,000	623,131

FORD MOTOR CREDIT CO LLC	4.542% 01 Aug 2026	1,255,000	1,240,793
FRONTIER COMMUNICATIONS	5.875% 15 Oct 2027	16,000	15,943
FRONTIER COMMUNICATIONS	5% 01 May 2028	847,000	831,195
FRONTIER COMMUNICATIONS	6.75% 01 May 2029	35,000	35,165
FRONTIER COMMUNICATIONS	6% 15 Jan 2030	70,000	69,838
FRONTIER COMMUNICATIONS	8.75% 15 May 2030	151,000	159,571
FRST STU BID/FRST TRANS	4% 31 Jul 2029	25,000	22,935
GAP INC/THE	3.625% 01 Oct 2029	250,000	224,788
GARDA WORLD SECURITY	4.625% 15 Feb 2027	185,000	179,498
GARDA WORLD SECURITY	8.375% 15 Nov 2032	124,000	126,480
GCI LLC	4.75% 15 Oct 2028	732,000	682,817
GENESIS ENERGY LP/FIN	7.75% 01 Feb 2028	223,000	223,154
GENESIS ENERGY LP/FIN	8% 15 Jan 2027	145,000	147,404
GENESIS ENERGY LP/FIN	8.875% 15 Apr 2030	131,000	133,274
GENESIS ENERGY LP/FIN	8.25% 15 Jan 2029	53,000	53,533
GENESIS ENERGY LP/FIN	7.875% 15 May 2032	113,000	110,706
GENESIS ENERGY LP/FIN	8% 15 May 2033	80,000	78,362
GENESYS CLOUD SER HOLD II LLC	1% 01 Dec 2027	197,845	199,328
GEO GROUP INC/THE	8.625% 15 Apr 2029	218,000	230,313
GFL ENVIRONMENTAL INC	3.75% 01 Aug 2025	210,000	207,860
GFL ENVIRONMENTAL INC	4% 01 Aug 2028	628,000	594,502
GFL ENVIRONMENTAL INC	4.375% 15 Aug 2029	364,000	343,856
GLOBAL INFRASTRUCTURE SO	5.625% 01 Jun 2029	257,000	247,437
GLOBAL INFRASTRUCTURE SO	7.5% 15 Apr 2032	172,000	170,161
GLOBAL MEDICAL RESPONSE	10% 31 Oct 2028	29,454	29,515
GLOBAL MEDICAL RESPONSE INC	1% 31 Oct 2028	302,405	302,974
GOODYEAR TIRE + RUBBER	5.25% 30 Apr 2031	101,000	90,129
GOODYEAR TIRE + RUBBER	5% 15 Jul 2029	629,000	578,133
GOODYEAR TIRE + RUBBER	5.25% 15 Jul 2031	259,000	232,015
GOVERNMENT STIF 3	GOVERNMENT STIF 3	10,579,642	10,579,642
GRAHAM PACKAGING/GPC CAP	7.125% 15 Aug 2028	57,000	56,155
GRAY MEDIA INC	7% 15 May 2027	525,000	508,778
GRAY MEDIA INC	5.375% 15 Nov 2031	133,000	70,856
GRAY MEDIA INC	4.75% 15 Oct 2030	303,000	165,250
GRAY MEDIA INC	10.5% 15 Jul 2029	742,000	742,475
GRIFFON CORPORATION	5.75% 01 Mar 2028	585,000	573,511
GRIFOLS SA	4.75% 15 Oct 2028	220,000	202,231
GROUP 1 AUTOMOTIVE INC	6.375% 15 Jan 2030	115,000	115,460
GULFPORT ENERGY OP CORP	6.75% 01 Sep 2029	495,000	498,361
HANESBRANDS INC	4.875% 15 May 2026	317,000	311,782
HANESBRANDS INC	9% 15 Feb 2031	69,000	73,575
HARVEST MIDSTREAM I LP	7.5% 15 May 2032	90,000	91,625
HERC HOLDINGS INC	5.5% 15 Jul 2027	391,000	385,675
HERC HOLDINGS INC	6.625% 15 Jun 2029	100,000	101,216
HERTZ CORP/THE	4.625% 01 Dec 2026	391,000	329,992
HERTZ CORP/THE	5% 01 Dec 2029	763,000	528,919

HERTZ CORP/THE	12.625%	15 Jul 2029	433,000	461,193
HESS MIDSTREAM OPERATION	5.625%	15 Feb 2026	210,000	209,530
HESS MIDSTREAM OPERATION	4.25%	15 Feb 2030	346,000	319,808
HESS MIDSTREAM OPERATION	5.125%	15 Jun 2028	45,000	43,789
HILCORP ENERGY I/HILCORP	6.25%	01 Nov 2028	115,000	111,472
HILCORP ENERGY I/HILCORP	5.75%	01 Feb 2029	97,000	92,527
HILCORP ENERGY I/HILCORP	6%	15 Apr 2030	62,000	58,347
HILCORP ENERGY I/HILCORP	6.25%	15 Apr 2032	65,000	59,792
HILCORP ENERGY I/HILCORP	6.875%	15 May 2034	33,000	30,810
HILLENBRAND INC	5%	15 Sep 2026	106,000	105,084
HILLENBRAND INC	3.75%	01 Mar 2031	100,000	87,246
HILLENBRAND INC	6.25%	15 Feb 2029	76,000	76,035
HILTON DOMESTIC OPERATIN	4.875%	15 Jan 2030	345,000	331,131
HILTON DOMESTIC OPERATIN	5.75%	01 May 2028	155,000	154,913
HILTON DOMESTIC OPERATIN	3.75%	01 May 2029	72,000	66,375
HILTON DOMESTIC OPERATIN	4%	01 May 2031	402,000	360,831
HILTON DOMESTIC OPERATIN	6.125%	01 Apr 2032	100,000	99,807
HILTON DOMESTIC OPERATIN	5.875%	15 Mar 2033	253,000	248,732
HILTON WORLDWIDE FIN LLC	4.875%	01 Apr 2027	190,000	187,306
HOLOGIC INC	4.625%	01 Feb 2028	307,000	296,774
HOLOGIC INC	3.25%	15 Feb 2029	426,000	385,837
HOWARD MIDSTREAM ENERGY	8.875%	15 Jul 2028	260,000	272,886
HOWARD MIDSTREAM ENERGY	7.375%	15 Jul 2032	143,000	145,351
HUB INTERNATIONAL LIMITED	1%	20 Jun 2030	89,551	89,998
HUGHES SATELLITE SYSTEMS	6.625%	01 Aug 2026	120,000	94,900
IHEARTCOMMUNICATIONS INC	9.125%	01 May 2029	1,321,975	1,150,119
IHEARTCOMMUNICATIONS INC	10.875%	01 May 2030	52,000	39,890
IHEARTCOMMUNICATIONS INC	7.75%	15 Aug 2030	369,350	288,957
IHO VERWALTUNGS GMBH	7.75%	15 Nov 2030	200,000	199,940
IHO VERWALTUNGS GMBH	8%	15 Nov 2032	200,000	201,204
IMOLA MERGER CORP	4.75%	15 May 2029	886,000	842,116
INEOS FINANCE PLC	6.75%	15 May 2028	200,000	201,850
INEOS FINANCE PLC	7.5%	15 Apr 2029	332,000	340,207
INEOS QUATTRO FINANCE 2	9.625%	15 Mar 2029	200,000	211,080
INSIGHT ENTERPRS	6.625%	15 May 2032	145,000	145,873
INSTRUCTURE HOLDINGS INC	1%	13 Nov 2031	245,000	245,688
INTELSAT EMERGENCE SA	COMMON STOCK		3,563	121,142
INTELSAT JACKSON HLDG	6.5%	15 Mar 2030	1,652,000	1,527,092
INTERNATIONAL GAME TECH	6.25%	15 Jan 2027	400,000	401,816
IQVIA INC	5%	15 Oct 2026	665,000	656,189
IQVIA INC	5%	15 May 2027	300,000	294,534
IRON MOUNTAIN INC	4.875%	15 Sep 2027	251,000	244,685
IRON MOUNTAIN INC	5.25%	15 Mar 2028	59,000	57,752
IRON MOUNTAIN INC	5%	15 Jul 2028	405,000	390,918
IRON MOUNTAIN INC	5.25%	15 Jul 2030	235,000	224,364
IRON MOUNTAIN INC	6.25%	15 Jan 2033	235,000	234,330

JELD WEN INC	4.875% 15 Dec 2027	345,000	326,201
JELD WEN INC	7% 01 Sep 2032	150,000	139,103
JETBLUE AIRWAYS/LOYALTY	9.875% 20 Sep 2031	345,000	366,977
KAISER ALUMINUM CORP	4.5% 01 Jun 2031	95,000	83,832
KENNEDY WILSON INC	4.75% 01 Mar 2029	70,000	63,146
KENNEDY WILSON INC	5% 01 Mar 2031	70,000	61,153
KINETIK HOLDINGS LP	5.875% 15 Jun 2030	139,000	136,755
KINETIK HOLDINGS LP	6.625% 15 Dec 2028	50,000	51,110
KNIFE RIVER CORP	7.75% 01 May 2031	245,000	255,177
LABL, INC.	1% 30 Oct 2028	207,857	200,561
LAMB WESTON HLD	4.125% 31 Jan 2030	289,000	264,158
LAMB WESTON HLD	4.375% 31 Jan 2032	48,000	43,427
LEVEL 3 FINANCING INC	11% 15 Nov 2029	205,000	230,760
LEVEL 3 FINANCING INC	4.875% 15 Jun 2029	105,000	91,343
LEVEL 3 FINANCING INC	3.875% 15 Oct 2030	117,000	93,244
LIVE NATION ENTERTAINMEN	5.625% 15 Mar 2026	380,000	379,027
LIVE NATION ENTERTAINMEN	4.75% 15 Oct 2027	310,000	299,590
LIVE NATION ENTERTAINMEN	6.5% 15 May 2027	1,599,000	1,615,726
LIVE NATION ENTERTAINMEN	3.75% 15 Jan 2028	39,000	36,756
LSF12 CROWN US COMCL BIDCO LLC	1% 02 Dec 2031	396,000	394,269
LUMEN TECHNOLOGIES INC	5.375% 15 Jun 2029	198,000	166,914
LUMEN TECHNOLOGIES INC	4.125% 15 Apr 2029	145,999	131,479
LUMEN TECHNOLOGIES INC	4.125% 15 Apr 2030	146,013	130,541
LUMEN TECHNOLOGIES INC	4.125% 15 Apr 2030	686,500	612,900
MADISON IAQ LLC	1% 21 Jun 2028	576,194	577,726
MADISON IAQ LLC	4.125% 30 Jun 2028	67,000	63,395
MADISON IAQ LLC	5.875% 30 Jun 2029	240,000	226,361
MALLINCKRODT FIN/SB	14.75% 14 Nov 2028	148,104	158,547
MALLINCKRODT PVE	MALLINCKRODT PVE	3,397	137,244
MARRIOTT OWNERSHIP RESOR	4.5% 15 Jun 2029	261,000	243,440
MASTEC INC	4.5% 15 Aug 2028	630,000	610,061
MASTERBRAND INC	7% 15 Jul 2032	160,000	161,179
MATADOR RESOURCES CO	6.5% 15 Apr 2032	172,000	169,878
MATADOR RESOURCES CO	6.25% 15 Apr 2033	150,000	145,829
MAUSER PACKAGING SOLUT	9.25% 15 Apr 2027	145,000	146,871
MAUSER PACKAGING SOLUT	7.875% 15 Apr 2027	1,283,000	1,308,057
MCGRAW HILL EDUCATION	5.75% 01 Aug 2028	210,000	204,847
MEDLINE BORROWER LP	1% 23 Oct 2028	370,634	371,631
MEDLINE BORROWER LP	3.875% 01 Apr 2029	966,000	894,864
MEDLINE BORROWER LP	5.25% 01 Oct 2029	280,000	269,567
MEDLINE BORROWER/MEDL CO	6.25% 01 Apr 2029	6,000	6,062
MGM RESORTS INTL	5.5% 15 Apr 2027	399,000	396,055
MGM RESORTS INTL	6.5% 15 Apr 2032	221,000	220,103
MGM RESORTS INTL	6.125% 15 Sep 2029	234,000	233,431
MI WINDOWS AND DOORS LLC	1% 28 Mar 2031	164,175	165,589
MIDAS OPCO HOLDINGS LLC	5.625% 15 Aug 2029	541,000	515,000

MIDCONTINENT COMMUNICATI	8% 15 Aug 2032	205,000	210,410
MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	182,250	183,444
MITER BRAND / MIWD BORR	6.75% 01 Apr 2032	167,000	167,929
MIWD HLDCO II/MIWD FIN	5.5% 01 Feb 2030	297,000	280,528
MYT HOLDING LLC	PREFERRED STOCK 06/29 10	22,512	23,075
MYT HOLDING LLC SHS	COMMON STOCK	13,014	46,482
NATIONSTAR MTG HLD INC	6% 15 Jan 2027	133,000	132,167
NATIONSTAR MTG HLD INC	5.5% 15 Aug 2028	361,000	350,607
NATIONSTAR MTG HLD INC	5.125% 15 Dec 2030	138,000	128,769
NATIONSTAR MTG HLD INC	5.75% 15 Nov 2031	215,000	205,370
NCR ATLEOS LLC	9.5% 01 Apr 2029	525,000	567,935
NCR VOYIX CORP	5% 01 Oct 2028	352,000	338,367
NCR VOYIX CORP	5.125% 15 Apr 2029	140,000	133,969
NEIMAN MARCUS USD COMMON	EQUITY	2,545	157,917
NESCO HOLDINGS II INC	5.5% 15 Apr 2029	184,000	170,758
NEWELL BRANDS INC	5.7% 01 Apr 2026	462,000	461,875
NEWELL BRANDS INC	6.875% 01 Apr 2036	415,000	420,486
NEWELL BRANDS INC	6.375% 15 Sep 2027	37,000	37,312
NEWELL BRANDS INC	6.625% 15 Sep 2029	87,000	88,560
NEWELL BRANDS INC	6.625% 15 May 2032	74,000	74,533
NEWELL BRANDS INC	6.375% 15 May 2030	110,000	110,393
NEWS CORP	3.875% 15 May 2029	660,000	612,434
NEWS CORP	5.125% 15 Feb 2032	110,000	103,762
NEXSTAR MEDIA INC	4.75% 01 Nov 2028	727,000	678,175
NEXSTAR MEDIA INC	5.625% 15 Jul 2027	1,034,000	1,007,933
NGL ENRGY OP/FIN CORP	8.125% 15 Feb 2029	330,000	334,462
NGL ENRGY OP/FIN CORP	8.375% 15 Feb 2032	90,000	90,683
NMG PARENT LLC	COMMON STOCK	90	5,850
NMG PARENT LLC	CALL EXP 24SEPT27	2,892	29
NOBLE FINANCE II LLC	8% 15 Apr 2030	173,000	174,564
NORDSTROM INC	4.375% 01 Apr 2030	16,000	14,490
NORTHRIVER MIDSTREAM FIN	6.75% 15 Jul 2032	140,000	141,008
NOVA CHEMICALS CORP	5% 01 May 2025	80,000	79,627
NOVA CHEMICALS CORP	5.25% 01 Jun 2027	192,000	186,378
NOVA CHEMICALS CORP	4.25% 15 May 2029	359,000	325,207
NOVA CHEMICALS CORP	8.5% 15 Nov 2028	319,000	337,799
NOVA CHEMICALS CORP	9% 15 Feb 2030	195,000	205,667
NOVELIS CORP	4.75% 30 Jan 2030	405,000	375,342
NOVELIS CORP	3.875% 15 Aug 2031	62,000	53,452
NRG ENERGY INC	5.75% 15 Jan 2028	182,000	181,099
NRG ENERGY INC	5.25% 15 Jun 2029	27,000	26,250
NRG ENERGY INC	3.375% 15 Feb 2029	298,000	270,253
NRG ENERGY INC	3.625% 15 Feb 2031	231,000	201,693
NRG ENERGY INC	3.875% 15 Feb 2032	11,000	9,562
NRG ENERGY INC	7% 15 Mar 2033	106,000	114,136
NRG ENERGY INC	6% 01 Feb 2033	196,000	190,722
NUSTAR LOGISTICS LP	5.625% 28 Apr 2027	85,000	84,398
NUSTAR LOGISTICS LP	6% 01 Jun 2026	460,000	460,313

NUSTAR LOGISTICS LP	5.75% 01 Oct 2025	72,000	72,160
NUSTAR LOGISTICS LP	6.375% 01 Oct 2030	87,000	87,236
NUVEI TECHNOLOGIES CORP	1% 17 Nov 2031	408,333	408,717
ON SEMICONDUCTOR CORP	3.875% 01 Sep 2028	597,000	557,120
ONEMAIN FINANCE CORP	4% 15 Sep 2030	82,000	72,598
ONEMAIN FINANCE CORP	3.5% 15 Jan 2027	190,000	180,869
ONEMAIN FINANCE CORP	7.125% 15 Mar 2026	130,000	132,295
ONEMAIN FINANCE CORP	6.625% 15 Jan 2028	420,000	425,481
ONEMAIN FINANCE CORP	5.375% 15 Nov 2029	351,000	337,936
ONEOK INC	5.375% 01 Jun 2029	70,000	69,943
ONEOK INC	6.5% 01 Sep 2030	171,000	178,958
ONEOK INC	4.15% 01 Jun 2025	32,000	31,839
ONEOK INC	4.85% 15 Jul 2026	85,000	84,779
ORGANON + CO/ORGANON FOR	4.125% 30 Apr 2028	571,000	536,769
ORGANON + CO/ORGANON FOR	5.125% 30 Apr 2031	666,000	598,801
OUTFRONT MEDIA CAP LLC/C	5% 15 Aug 2027	44,000	42,845
OUTFRONT MEDIA CAP LLC/C	4.625% 15 Mar 2030	422,000	389,856
OUTFRONT MEDIA CAP LLC/C	4.25% 15 Jan 2029	68,000	63,284
OUTFRONT MEDIA CAP LLC/C	7.375% 15 Feb 2031	415,000	433,658
OWENS + MINOR INC	4.5% 31 Mar 2029	514,000	459,115
OWENS + MINOR INC	6.625% 01 Apr 2030	157,000	147,480
OWENS BROCKWAY	6.625% 13 May 2027	140,000	139,189
PACTIV EVERGREEN GROUP	4% 15 Oct 2027	681,000	676,056
PAREXEL INTERNATIONAL CORP	1% 15 Nov 2028	269,886	271,459
PARK RIVER HOLDINGS, INC.	1% 28 Dec 2027	91,351	88,953
PERFORMANCE FOOD GROUP I	5.5% 15 Oct 2027	425,000	421,273
PERFORMANCE FOOD GROUP I	4.25% 01 Aug 2029	224,000	207,827
PERFORMANCE FOOD GROUP I	6.125% 15 Sep 2032	105,000	104,950
PERMIAN RESOURC OPTG LLC	5.875% 01 Jul 2029	471,000	462,258
PERMIAN RESOURC OPTG LLC	8% 15 Apr 2027	172,000	175,717
PERMIAN RESOURC OPTG LLC	9.875% 15 Jul 2031	616,000	677,329
PERMIAN RESOURC OPTG LLC	7% 15 Jan 2032	113,000	114,881
PERMIAN RESOURC OPTG LLC	6.25% 01 Feb 2033	200,000	197,490
PERRIGO FINANCE UNLIMITE	6.125% 30 Sep 2032	137,000	134,437
PETCO HEALTH AND WELLNESS	1% 03 Mar 2028	448,979	435,277
PETSMART INC/PETSMART FI	4.75% 15 Feb 2028	750,000	707,640
PETSMART INC/PETSMART FI	7.75% 15 Feb 2029	560,000	541,386
PG+E CORP	5% 01 Jul 2028	460,000	449,291
PG+E CORP	5.25% 01 Jul 2030	42,000	40,948
PIKE CORP	5.5% 01 Sep 2028	359,000	345,351
PIKE CORP	8.625% 31 Jan 2031	54,000	57,046
PM GENERAL PURCHASER LLC	9.5% 01 Oct 2028	165,000	163,947
POST HOLDINGS INC	5.5% 15 Dec 2029	808,000	781,934
POST HOLDINGS INC	6.25% 15 Feb 2032	96,000	95,335
PRAIRIE ACQUIROR LP	9% 01 Aug 2029	105,000	107,989
PRECISION DRILLING CORP	7.125% 15 Jan 2026	136,000	135,936
PRECISION DRILLING CORP	6.875% 15 Jan 2029	15,000	14,873
PRESTIGE BRANDS INC	5.125% 15 Jan 2028	273,000	266,186

PRIME SECSRVC BRW/FINANC	5.75%	15 Apr 2026	190,000	189,964
PRIME SECSRVC BRW/FINANC	3.375%	31 Aug 2027	560,000	523,488
RADIOLOGY PARTNERS INC	7.775%	31 Jan 2029	77,457	76,469
RANGE RESOURCES CORP	4.875%	15 May 2025	277,000	276,224
RANGE RESOURCES CORP	8.25%	15 Jan 2029	635,000	654,221
RAVEN ACQUISITION HOLDIN	6.875%	15 Nov 2031	197,000	195,308
RAVEN ACQUISITION HOLDINGS LLC	1%	19 Nov 2031	197,839	198,161
RAVEN ACQUISITION HOLDINGS LLC	1%	19 Nov 2031	14,131	14,154
RB GLOBAL HOLDINGS INC	6.75%	15 Mar 2028	149,000	152,226
RB GLOBAL HOLDINGS INC	7.75%	15 Mar 2031	85,000	88,831
RHP HOTEL PPTY/RHP FINAN	4.75%	15 Oct 2027	541,000	523,628
RHP HOTEL PPTY/RHP FINAN	4.5%	15 Feb 2029	346,000	326,140
RHP HOTEL PPTY/RHP FINAN	7.25%	15 Jul 2028	253,000	259,497
RHP HOTEL PPTY/RHP FINAN	6.5%	01 Apr 2032	436,000	437,993
RINGCENTRAL INC	8.5%	15 Aug 2030	335,000	354,618
ROCKET SOFTWARE INC	1%	28 Nov 2028	228,844	230,275
ROCKET SOFTWARE, INC.	1%	28 Nov 2028	20,000	20,125
ROCKETMTGE CO ISSUER INC	3.625%	01 Mar 2029	542,000	489,757
ROCKETMTGE CO ISSUER INC	2.875%	15 Oct 2026	183,000	173,325
ROCKETMTGE CO ISSUER INC	4%	15 Oct 2033	59,000	49,101
ROCKIES EXPRESS PIPELINE	4.8%	15 May 2030	380,000	356,816
RXO INC	7.5%	15 Nov 2027	176,000	181,181
SAKS GLOBAL ENTERPRISES	11%	15 Dec 2029	190,000	183,331
SBA COMMUNICATIONS CORP	3.125%	01 Feb 2029	169,000	152,663
SCOTTS MIRACLE GRO CO	5.25%	15 Dec 2026	370,000	362,363
SCOTTS MIRACLE GRO CO	4.5%	15 Oct 2029	769,000	708,157
SCOTTS MIRACLE GRO CO	4.375%	01 Feb 2032	30,000	26,147
SCOTTS MIRACLE GRO CO	4%	01 Apr 2031	171,000	149,078
SCRIPPS ESCROW INC	5.875%	15 Jul 2027	253,000	204,201
SEAGATE HDD CAYMAN	8.25%	15 Dec 2029	518,000	551,898
SEAGATE HDD CAYMAN	8.5%	15 Jul 2031	64,000	68,464
SENSATA TECHNOLOGIES BV	4%	15 Apr 2029	687,000	630,391
SENSATA TECHNOLOGIES INC	3.75%	15 Feb 2031	73,000	64,147
SERVICE CORP INTL	4.625%	15 Dec 2027	116,000	113,008
SERVICE CORP INTL	3.375%	15 Aug 2030	658,000	576,171
SERVICE CORP INTL	4%	15 May 2031	66,000	58,748
SHIFT4 PAYMENTS LLC/FIN	6.75%	15 Aug 2032	310,000	315,406
SHUTTERFLY FINANCE LLC	8.5%	01 Oct 2027	359,142	316,964
SHUTTERFLY FINANCE LLC	9.75%	01 Oct 2027	56,420	57,403
SHUTTERFLY INC	1%	01 Oct 2027	134,892	118,031
SIRIUS XM RADIO LLC	5%	01 Aug 2027	460,000	447,157
SIRIUS XM RADIO LLC	5.5%	01 Jul 2029	906,000	869,117
SIRIUS XM RADIO LLC	4.125%	01 Jul 2030	2,000	1,745
SIRIUS XM RADIO LLC	4%	15 Jul 2028	1,477,000	1,360,317
SIX FLAGS ENT/SIX FLAG	6.625%	01 May 2032	327,000	331,251
SIX FLAGS ENTERTAINME	5.5%	15 Apr 2027	65,000	64,339
SIX FLAGS ENTERTAINME	7.25%	15 May 2031	225,000	229,739
SIX FLAGS/CANADA WON	5.375%	15 Apr 2027	255,000	251,601

SIX FLAGS/CANADA WON	5.25%	15 Jul 2029	185,000	177,746
SM ENERGY CO	6.75%	15 Sep 2026	100,000	99,901
SM ENERGY CO	6.625%	15 Jan 2027	445,000	443,999
SM ENERGY CO	6.5%	15 Jul 2028	347,000	345,164
SM ENERGY CO	6.75%	01 Aug 2029	290,000	287,091
SM ENERGY CO	7%	01 Aug 2032	170,000	167,899
SOMNIGROUP INTL INC	4%	15 Apr 2029	833,000	768,318
SOMNIGROUP INTL INC	3.875%	15 Oct 2031	164,000	143,042
SONIC AUTOMOTIVE INC	4.625%	15 Nov 2029	512,000	472,827
SOTERA HEALTH HLDGS LLC	7.375%	01 Jun 2031	218,000	220,834
SPECTRUM BRANDS INC	3.875%	15 Mar 2031	36,000	30,919
SPIRIT AEROSYSTEMS INC	9.375%	30 Nov 2029	146,000	156,490
SPX FLOW INC	1%	05 Apr 2029	107,842	108,640
SS+C TECHNOLOGIES INC	5.5%	30 Sep 2027	1,030,000	1,018,969
STANDARD BUILDING SOLUTI	6.5%	15 Aug 2032	100,000	100,159
STANDARD INDUSTRI INC/NY	5%	15 Feb 2027	35,000	34,236
STANDARD INDUSTRI INC/NY	4.75%	15 Jan 2028	1,095,000	1,049,689
STANDARD INDUSTRI INC/NY	4.375%	15 Jul 2030	80,000	72,955
STANDARD INDUSTRI INC/NY	3.375%	15 Jan 2031	59,000	50,597
STAPLES INC	10.75%	01 Sep 2029	800,000	787,680
STAPLES INC	12.75%	15 Jan 2030	338,275	264,764
STARWOOD PROPERTY TRUST	7.25%	01 Apr 2029	191,000	195,796
STATION CASINOS LLC	4.5%	15 Feb 2028	756,000	718,003
STATION CASINOS LLC	1%	14 Mar 2031	119,100	119,157
SUMMIT MATERIALS LLC/FIN	5.25%	15 Jan 2029	294,000	295,103
SUMMIT MATERIALS LLC/FIN	7.25%	15 Jan 2031	264,000	280,196
SUNOCO LP	7%	01 May 2029	108,000	110,918
SUNOCO LP/FINANCE CORP	4.5%	15 May 2029	329,000	309,194
SUNOCO LP/FINANCE CORP	4.5%	30 Apr 2030	375,000	347,168
SUNRISE FINCO I BV	4.875%	15 Jul 2031	200,000	181,176
SYNAPTICS INC	4%	15 Jun 2029	181,000	164,835
TALLGRASS NRG PRTNR/FIN	5.5%	15 Jan 2028	460,000	442,814
TALLGRASS NRG PRTNR/FIN	6%	01 Mar 2027	165,000	164,023
TALLGRASS NRG PRTNR/FIN	6%	31 Dec 2030	102,000	96,588
TALLGRASS NRG PRTNR/FIN	6%	01 Sep 2031	133,000	125,513
TALLGRASS NRG PRTNR/FIN	7.375%	15 Feb 2029	139,000	139,413
TARGA RESOURCES PARTNERS	6.5%	15 Jul 2027	335,000	337,452
TARGA RESOURCES PARTNERS	6.875%	15 Jan 2029	175,000	178,962
TARGA RESOURCES PARTNERS	5.5%	01 Mar 2030	315,000	315,876
TARGA RESOURCES PARTNERS	4.875%	01 Feb 2031	45,000	43,502
TARGA RESOURCES PARTNERS	4%	15 Jan 2032	125,000	113,606
TEGNA INC	5%	15 Sep 2029	415,000	388,361
TELECOM ITALIA CAPITAL	6.375%	15 Nov 2033	80,000	79,962
TELECOM ITALIA CAPITAL	6%	30 Sep 2034	18,000	17,394
TENET HEALTHCARE CORP	5.125%	01 Nov 2027	1,159,000	1,136,481
TENET HEALTHCARE CORP	4.25%	01 Jun 2029	80,000	75,061
TENET HEALTHCARE CORP	6.125%	15 Jun 2030	556,000	552,586
TENET HEALTHCARE CORP	6.25%	01 Feb 2027	300,000	299,508

TENET HEALTHCARE CORP	6.75% 15 May 2031	683,000	690,144
TEREX CORP	5% 15 May 2029	567,000	539,892
TEREX CORP	6.25% 15 Oct 2032	254,000	249,222
TOPGOLF CALLAWAY BRANDS	1% 18 Mar 2030	132,947	132,227
TRANSDIGM INC	6.375% 01 Mar 2029	450,000	451,103
TRANSDIGM INC	6.625% 01 Mar 2032	270,000	272,430
TRANSOCEAN INC	8.75% 15 Feb 2030	59,500	61,428
TRANSOCEAN TITAN FIN LTD	8.375% 01 Feb 2028	46,000	46,927
TRIMAS CORP	4.125% 15 Apr 2029	379,000	347,058
TRINET GROUP INC	7.125% 15 Aug 2031	165,000	168,269
TRINITY INDUSTRIES INC	7.75% 15 Jul 2028	190,000	197,093
TRINSEO OP / TRINSEO FIN	5.375% 01 Sep 2025	87,000	86,746
TRINSEO OP / TRINSEO FIN	5.125% 01 Apr 2029	291,000	181,683
TRITON WATER HOLDINGS, INC.	1% 31 Mar 2028	348,172	350,480
TRIUMPH GROUP INC	9% 15 Mar 2028	69,000	71,936
TRIVIUM PACKAGING FIN	5.5% 15 Aug 2026	200,000	197,116
U S RENAL CARE INC	1% 20 Jun 2028	258,094	240,995
UBER TECHNOLOGIES INC	7.5% 15 Sep 2027	327,000	333,066
UBER TECHNOLOGIES INC	4.5% 15 Aug 2029	219,000	211,804
UKG, INC,	1% 10 Feb 2031	114,425	115,150
UNITED AIRLINES INC	4.375% 15 Apr 2026	315,000	309,614
UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	648,000	578,910
UNITED RENTALS NORTH AM	5.5% 15 May 2027	290,000	288,364
UNITED RENTALS NORTH AM	4.875% 15 Jan 2028	202,000	196,320
UNITED RENTALS NORTH AM	6.125% 15 Mar 2034	315,000	312,615
UNITED STATES STEEL CORP	6.875% 01 Mar 2029	12,000	12,048
UNIVISION COMMUNICATIONS	7.375% 30 Jun 2030	333,000	318,848
UNIVISION COMMUNICATIONS	8% 15 Aug 2028	630,000	641,491
US CELLULAR CORP	6.7% 15 Dec 2033	330,000	348,734
US DOLLAR	CURRENCY	(223,720)	(223,720)
US FOODS INC	4.625% 01 Jun 2030	540,000	506,212
US FOODS INC	6.875% 15 Sep 2028	64,000	65,430
VAIL RESORTS INC	6.5% 15 May 2032	160,000	161,622
VALARIS LTD	8.375% 30 Apr 2030	166,000	167,833
VARSITY BRANDS INC	1% 26 Aug 2031	434,000	434,109
VENATOR MATERIALS PLC	COMMON STOCK USD.001	7	4,200
VENTURE GLOBAL LNG INC	8.125% 01 Jun 2028	515,000	535,605
VENTURE GLOBAL LNG INC	9.5% 01 Feb 2029	110,000	121,561
VENTURE GLOBAL LNG INC	9.875% 01 Feb 2032	635,000	697,706
VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	325,000	319,716
VICI PROPERTIES / NOTE	4.625% 01 Dec 2029	340,000	325,513
VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	79,000	76,676
VICI PROPERTIES / NOTE	4.125% 15 Aug 2030	245,000	227,654
VICI PROPERTIES / NOTE	4.5% 01 Sep 2026	60,000	59,356
VICI PROPERTIES / NOTE	5.75% 01 Feb 2027	175,000	176,531
VICI PROPERTIES / NOTE	4.5% 15 Jan 2028	45,000	43,912
VICI PROPERTIES INC	REIT USD.01	25,116	733,638
VIDEOTRON LTD / LTEE	5.125% 15 Apr 2027	220,000	219,208

VIRGIN MEDIA SECURED FIN	5.5% 15 May 2029	675,000	632,684
VISTRA OPERATIONS CO LLC	5.625% 15 Feb 2027	911,000	908,176
VISTRA OPERATIONS CO LLC	5% 31 Jul 2027	39,000	38,267
VISTRA OPERATIONS CO LLC	4.375% 01 May 2029	138,000	129,952
VISTRA OPERATIONS CO LLC	7.75% 15 Oct 2031	470,000	492,358
VITAL ENERGY INC	7.875% 15 Apr 2032	230,000	221,037
WABASH NATIONAL CORP	4.5% 15 Oct 2028	170,000	154,960
WAND NEWCO 3 INC	1% 30 Jan 2031	102,548	102,863
WAND NEWCO 3 INC	7.625% 30 Jan 2032	100,000	102,807
WASTE MANAGEMENT INC	3.875% 15 Jan 2029	241,000	232,095
WAYFAIR LLC	7.25% 31 Oct 2029	214,000	214,081
WEEKLEY HOMES LLC/ FINAN	4.875% 15 Sep 2028	170,000	161,685
WESCO AIRCRAFT HOLDINGS	9% 15 Nov 2026	396,000	166,158
WESCO DISTRIBUTION INC	7.25% 15 Jun 2028	807,000	820,727
WESCO DISTRIBUTION INC	6.375% 15 Mar 2029	425,000	430,058
WESCO DISTRIBUTION INC	6.625% 15 Mar 2032	171,000	173,519
WHITE CAP BUYER LLC	1% 19 Oct 2029	309,855	310,112
WILLIAM CARTER	5.625% 15 Mar 2027	410,000	406,753
WILLIAMS SCOTSMAN INC	7.375% 01 Oct 2031	348,000	357,351
WMG ACQUISITION CORP	3.75% 01 Dec 2029	459,000	422,849
WR GRACE HOLDING LLC	5.625% 15 Aug 2029	453,000	417,231
WR GRACE HOLDING LLC	4.875% 15 Jun 2027	615,000	595,529
WRANGLER HOLDCO CORP	6.625% 01 Apr 2032	104,000	105,860
WYNN RESORTS FINANCE LLC	5.125% 01 Oct 2029	533,000	510,395
WYNN RESORTS FINANCE LLC	7.125% 15 Feb 2031	88,000	91,574
WYNN RESORTS FINANCE LLC	6.25% 15 Mar 2033	176,000	172,607
XEROX HOLDINGS CORP	8.875% 30 Nov 2029	317,000	284,324
XPO INC	7.125% 01 Feb 2032	126,000	129,082
XPO INC	6.25% 01 Jun 2028	128,000	128,804
YUM BRANDS INC	4.625% 31 Jan 2032	346,000	320,559
Total: EXHIBIT N - High Yield Debt Fund			\$ 211,386,804

n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	200,000	\$ 175,758
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	200,000	152,726
	ABU DHABI NATIONAL ENERG	6.5% 27 Oct 2036	200,000	218,382
	ADANI PORTS AND SPECIAL	5% 02 Aug 2041	215,000	160,409
	ADNOC MURBAN RSC LTD	5.125% 11 Sep 2054	232,000	208,995
	AEROPUERTO INTL TOCUMEN	5.125% 11 Aug 2061	200,000	144,384
	AGILE GROUP HOLDINGS LTD	6.05% 13 Oct 2025	200,000	19,188
	ALFA DESARROLLO SPA	4.55% 27 Sep 2051	198,208	146,373
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	150,000	116,109
	ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	440,000	445,956
	ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	520,000	469,758
	ARAB REPUBLIC OF EGYPT	8.7% 01 Mar 2049	650,000	510,868
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	305,000	278,377
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	509,000	464,570
	ARAB REPUBLIC OF EGYPT	8.875% 29 May 2050	200,000	159,276
	ARAB REPUBLIC OF EGYPT	7.625% 29 May 2032	450,000	395,159
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	200,000	154,812
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1	0
	AYDEM YENILENEBILIR ENER	7.75% 02 Feb 2027	200,000	199,408
	B8ACNUM33 PRUDENTIAL	FXVAN CALL USD TRY	(206,000)	(861)
	B8ACNUM41 PRUDENTIAL	FXVAN CALL USD TRY	206,000	24
	B8AD82VD8 PRUDENTIAL	FXVAN CALL USD CNH	863,000	20,511
	B8AD82VE6 PRUDENTIAL	FXVAN CALL USD CNH	(863,000)	(7,031)
	B8AD82VG1 PRUDENTIAL	FXVAN PUT USD CNH	(863,000)	(2,603)
	B8AD9XH37 PRUDENTIAL	FXVAN CALL USD TRY	(361,648)	(10)
	B8ADAK5R3 PRUDENTIAL	FXVAN CALL EUR ZAR	(429,000)	(6,761)
	B8ADAK6Y7 PRUDENTIAL	FXVAN CALL EUR PLN	(645,000)	(1)
	B8ADAPJL0 PRUDENTIAL	FXVAN CALL USD ZAR	(430,000)	(13,144)
	B8ADAQ5G4 PRUDENTIAL	FXVAN PUT USD BRL	(258,000)	(1)
	B8ADAQBL6 PRUDENTIAL	FXVAN CALL USD CLP	(430,000)	(2,326)
	B8ADAVRV6 PRUDENTIAL	FXVAN PUT USD CNH	(430,000)	(4)
	B8ADB7518 PRUDENTIAL	FXVAN PUT USD BRL	(435,000)	(339)
	B8ADBVEA5 PRUDENTIAL	FXVAN CALL USD COP	(433,000)	(6,664)
	B8ADBXVS3 PRUDENTIAL	FXVAN CALL USD TRY	(217,000)	(547)
	B8ADCPDD2 PRUDENTIAL	FXVAN PUT USD BRL	(432,000)	(3,933)
	B8ADCQ1K7 PRUDENTIAL	FXVAN PUT USD MXN	(258,000)	(155)

B8ADCQA19 PRUDENTIAL	FXVAN PUT USD COP	(429,000)	(578)
B8ADCUPX4 PRUDENTIAL	FXVAN CALL EUR ZAR	429,000	6,761
B8ADD0040 PRUDENTIAL	FXVAN PUT USD BRL	(429,000)	(6,409)
B8ADD0DP9 PRUDENTIAL	FXVAN PUT USD BRL	(214,000)	(2,375)
B8ADD0WU7 PRUDENTIAL	FXVAN CALL USD COP	(429,000)	(4,376)
B8ADD1AZ8 PRUDENTIAL	FXVAN PUT USD MXN	(257,000)	(664)
BANCO DE CREDITO DEL PER	1% 30 Sep 2031	238,000	224,325
BANGKOK BANK PCL/HK	1% 25 Sep 2034	400,000	363,424
BANK GOSPODARSTWA KRAJOW	5.375% 22 May 2033	200,000	194,882
BANK GOSPODARSTWA KRAJOW	5.75% 09 Jul 2034	200,000	198,150
BANK GOSPODARSTWA KRAJOW	6.25% 09 Jul 2054	295,000	288,790
BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	240,000	225,751
BONOS DE TESORERIA	6.15% 12 Aug 2032	5,141,000	1,361,423
BONOS DE TESORERIA	5.4% 12 Aug 2034	2,940,000	715,205
BONOS DE TESORERIA	5.35% 12 Aug 2040	760,000	170,089
BONOS TESORERIA PESOS	2.3% 01 Oct 2028	95,000,000	84,661
BONOS TESORERIA PESOS	5% 01 Oct 2028	520,000,000	508,347
BONOS TESORERIA PESOS	6% 01 Jan 2043	240,000,000	256,267
BRASKEM NETHERLANDS	8.5% 12 Jan 2031	200,000	199,834
BRAZILIAN REAL	FOREIGN CURRENCY	47,668	7,716
CANADIAN DOLLAR	FOREIGN CURRENCY	1,488	1,035
CHILEAN PESO	FOREIGN CURRENCY	40,881,600	41,107
CHINA GOVERNMENT BOND	3.29% 23 May 2029	6,900,000	1,027,733
CHINA GOVERNMENT BOND	3.13% 21 Nov 2029	1,600,000	237,272
CHINA GOVERNMENT BOND	2.68% 21 May 2030	5,850,000	849,956
CHINA GOVERNMENT BOND	3.81% 14 Sep 2050	2,740,000	510,188
CHINA GOVERNMENT BOND	3.27% 19 Nov 2030	2,300,000	347,452
CHINA GOVERNMENT BOND	3.28% 03 Dec 2027	10,000,000	1,453,766
CHINA GOVERNMENT BOND	3.01% 13 May 2028	12,910,000	1,872,178
CHINA GOVERNMENT BOND	3.32% 15 Apr 2052	680,000	118,676
CHINA GOVERNMENT BOND	2.62% 25 Sep 2029	10,850,000	1,566,009
CHINA GOVERNMENT BOND	2.8% 15 Nov 2032	7,270,000	1,077,326
CHINA GOVERNMENT BOND	2.79% 15 Dec 2029	7,120,000	1,038,466
CHINA GOVERNMENT BOND	2.27% 25 May 2034	5,370,000	774,066
CHINA GOVERNMENT BOND	2.11% 25 Aug 2034	7,580,000	1,079,306
CHINA GOVERNMENT BOND	2.19% 25 Sep 2054	3,570,000	519,782
CODELCO INC	5.125% 02 Feb 2033	600,000	568,914
CODELCO INC	6.44% 26 Jan 2036	200,000	203,372
CODELCO INC	3% 30 Sep 2029	210,000	186,547
COLOMBIAN PESO	FOREIGN CURRENCY	119,113	27
COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	200,000	195,630
CORP FINANCIERA DE DESAR	2.4% 28 Sep 2027	335,000	309,041
COSTA RICA GOVERNMENT	6.55% 03 Apr 2034	615,000	625,363
COSTA RICA GOVERNMENT	7.3% 13 Nov 2054	637,000	659,250
COSTA RICA GOVERNMENT	6.55% 03 Apr 2034	290,000	294,887
CT TRUST	5.125% 03 Feb 2032	200,000	178,556

CURRENCY CONTRACT	BRL/USD	0	(2,171)
CURRENCY CONTRACT	BRL/USD	0	2,171
CURRENCY CONTRACT	BRL/USD	0	(37,591)
CURRENCY CONTRACT	BRL/USD	0	(23,723)
CURRENCY CONTRACT	BRL/USD	0	(363)
CURRENCY CONTRACT	CLP/USD	0	(19,175)
CURRENCY CONTRACT	CNH/USD	0	(2,547)
CURRENCY CONTRACT	CNH/USD	0	9,299
CURRENCY CONTRACT	CNH/USD	0	11,311
CURRENCY CONTRACT	CNH/USD	0	8,146
CURRENCY CONTRACT	CNH/USD	0	5,568
CURRENCY CONTRACT	CNH/USD	0	8,403
CURRENCY CONTRACT	COP/USD	0	(3,141)
CURRENCY CONTRACT	CZK/USD	0	(7,492)
CURRENCY CONTRACT	CZK/USD	0	(1,323)
CURRENCY CONTRACT	CZK/USD	0	46,751
CURRENCY CONTRACT	CZK/USD	0	21,827
CURRENCY CONTRACT	CZK/USD	0	54,808
CURRENCY CONTRACT	CZK/USD	0	3,968
CURRENCY CONTRACT	CZK/USD	0	18,701
CURRENCY CONTRACT	CZK/USD	0	(12,982)
CURRENCY CONTRACT	EGP/USD	0	821
CURRENCY CONTRACT	EGP/USD	0	1,247
CURRENCY CONTRACT	EGP/USD	0	1,971
CURRENCY CONTRACT	EGP/USD	0	576
CURRENCY CONTRACT	EGP/USD	0	5,665
CURRENCY CONTRACT	EUR/USD	0	34,879
CURRENCY CONTRACT	EUR/USD	0	(2,717)
CURRENCY CONTRACT	EUR/USD	0	1,308
CURRENCY CONTRACT	EUR/USD	0	1,534
CURRENCY CONTRACT	EUR/USD	0	6,228
CURRENCY CONTRACT	EUR/USD	0	3,573
CURRENCY CONTRACT	EUR/USD	0	19,425
CURRENCY CONTRACT	EUR/USD	0	151,766
CURRENCY CONTRACT	EUR/USD	0	177,110
CURRENCY CONTRACT	EUR/USD	0	117,470
CURRENCY CONTRACT	EUR/USD	0	19,011
CURRENCY CONTRACT	EUR/USD	0	1,439
CURRENCY CONTRACT	EUR/USD	0	(9,831)
CURRENCY CONTRACT	EUR/USD	0	(8,831)
CURRENCY CONTRACT	EUR/USD	0	(15,258)
CURRENCY CONTRACT	EUR/USD	0	(5,451)
CURRENCY CONTRACT	EUR/USD	0	(20,499)
CURRENCY CONTRACT	EUR/USD	0	(4,264)
CURRENCY CONTRACT	EUR/USD	0	3,975
CURRENCY CONTRACT	HUF/USD	0	1,612

CURRENCY CONTRACT	HUF/USD	0	(38,867)
CURRENCY CONTRACT	HUF/USD	0	(5,647)
CURRENCY CONTRACT	IDR/USD	0	(11,574)
CURRENCY CONTRACT	IDR/USD	0	2,867
CURRENCY CONTRACT	INR/USD	0	(6,267)
CURRENCY CONTRACT	INR/USD	0	(71,192)
CURRENCY CONTRACT	INR/USD	0	(11,291)
CURRENCY CONTRACT	INR/USD	0	(8,684)
CURRENCY CONTRACT	KRW/USD	0	(10,927)
CURRENCY CONTRACT	KRW/USD	0	617
CURRENCY CONTRACT	KRW/USD	0	66,652
CURRENCY CONTRACT	KRW/USD	0	9,494
CURRENCY CONTRACT	KRW/USD	0	17,678
CURRENCY CONTRACT	MXN/USD	0	(52,968)
CURRENCY CONTRACT	MXN/USD	0	(6,520)
CURRENCY CONTRACT	MXN/USD	0	(10,253)
CURRENCY CONTRACT	MYR/USD	0	(7,080)
CURRENCY CONTRACT	PEN/USD	0	10,280
CURRENCY CONTRACT	PEN/USD	0	4,212
CURRENCY CONTRACT	PHP/USD	0	8,152
CURRENCY CONTRACT	PHP/USD	0	8,272
CURRENCY CONTRACT	PHP/USD	0	6,999
CURRENCY CONTRACT	PLN/USD	0	(51,328)
CURRENCY CONTRACT	PLN/USD	0	5,956
CURRENCY CONTRACT	PLN/USD	0	5,370
CURRENCY CONTRACT	PLN/USD	0	6,787
CURRENCY CONTRACT	PLN/USD	0	(17,727)
CURRENCY CONTRACT	RON/USD	0	947
CURRENCY CONTRACT	RON/USD	0	(91,120)
CURRENCY CONTRACT	RON/USD	0	1,986
CURRENCY CONTRACT	RSD/USD	0	(19,460)
CURRENCY CONTRACT	SGD/USD	0	40,253
CURRENCY CONTRACT	SGD/USD	0	7,106
CURRENCY CONTRACT	THB/USD	0	133
CURRENCY CONTRACT	THB/USD	0	3,501
CURRENCY CONTRACT	THB/USD	0	8,381
CURRENCY CONTRACT	THB/USD	0	(6,275)
CURRENCY CONTRACT	TRY/USD	0	(3,560)
CURRENCY CONTRACT	TRY/USD	0	5,734
CURRENCY CONTRACT	TRY/USD	0	9,859
CURRENCY CONTRACT	TRY/USD	0	4,510
CURRENCY CONTRACT	TRY/USD	0	(39)
CURRENCY CONTRACT	TWD/USD	0	3,203
CURRENCY CONTRACT	TWD/USD	0	33,955
CURRENCY CONTRACT	TWD/USD	0	(4,912)
CURRENCY CONTRACT	TWD/USD	0	(5,656)

CURRENCY CONTRACT	TWD/USD	0	(672)
CURRENCY CONTRACT	ZAR/USD	0	(17,750)
CURRENCY CONTRACT	ZAR/USD	0	(6,525)
CURRENCY CONTRACT	ZAR/USD	0	3,236
CURRENCY CONTRACT	ZAR/USD	0	87,508
CZECH KORUNA	FOREIGN CURRENCY	1	0
CZECH REPUBLIC	2.5% 25 Aug 2028	18,660,000	734,505
CZECH REPUBLIC	0.25% 10 Feb 2027	15,110,000	577,956
CZECH REPUBLIC	2.75% 23 Jul 2029	22,640,000	888,207
CZECH REPUBLIC	2% 13 Oct 2033	16,560,000	574,745
CZECH REPUBLIC	1.2% 13 Mar 2031	4,900,000	171,341
CZECH REPUBLIC	0.05% 29 Nov 2029	9,560,000	326,831
CZECH REPUBLIC	1.75% 23 Jun 2032	8,860,000	312,090
CZECH REPUBLIC	4.9% 14 Apr 2034	11,340,000	491,420
CZECH REPUBLIC	4.5% 11 Nov 2032	29,390,000	1,239,249
CZECH REPUBLIC	3% 03 Mar 2033	23,110,000	876,256
CZECH REPUBLIC	4.2% 04 Dec 2036	6,300,000	256,393
CZECH REPUBLIC	0.95% 15 May 2030	28,700,000	1,015,197
DEVELOPMENT BANK OF KAZA	5.25% 23 Oct 2029	200,000	198,496
DOMINICAN REPUBLIC	6% 19 Jul 2028	150,000	148,688
DOMINICAN REPUBLIC	5.875% 30 Jan 2060	200,000	169,668
DOMINICAN REPUBLIC	5.3% 21 Jan 2041	150,000	127,473
DOMINICAN REPUBLIC	7.45% 30 Apr 2044	680,000	714,925
DOMINICAN REPUBLIC	6.875% 29 Jan 2026	810,000	816,456
DOMINICAN REPUBLIC	5.95% 25 Jan 2027	200,000	198,906
DOMINICAN REPUBLIC	6% 19 Jul 2028	586,000	580,873
DOMINICAN REPUBLIC	4.5% 30 Jan 2030	505,000	462,833
DOMINICAN REPUBLIC	5.3% 21 Jan 2041	340,000	288,939
DOMINICAN REPUBLIC	5.5% 22 Feb 2029	1,527,000	1,476,548
DOMINICAN REPUBLIC	7.05% 03 Feb 2031	190,000	194,615
DOMINICAN REPUBLIC	11.25% 15 Sep 2035	13,000,000	234,209
DP WORLD LTD UAE	6.85% 02 Jul 2037	500,000	542,640
DUBAI GOVT INT L BONDS	3.9% 09 Sep 2050	530,000	382,909
ECOPETROL SA	6.875% 29 Apr 2030	161,000	157,415
ECOPETROL SA	4.625% 02 Nov 2031	154,000	127,195
ECOPETROL SA	8.875% 13 Jan 2033	294,000	299,054
ECOPETROL SA	7.75% 01 Feb 2032	270,000	263,083
EIG PEARL HOLDINGS SARL	3.545% 31 Aug 2036	200,000	171,012
EMBRAER NETHERLANDS FINA	6.95% 17 Jan 2028	200,000	205,094
EMBRAER NETHERLANDS FINA	7% 28 Jul 2030	200,000	206,614
EMPRESA NACIONAL DEL PET	3.45% 16 Sep 2031	200,000	170,990
EMPRESA NACIONAL DEL PET	6.15% 10 May 2033	200,000	201,024
ENERGEAN ISRAEL FINANCE	5.875% 30 Mar 2031	263,000	231,380
ENN CLEAN ENERGY	3.375% 12 May 2026	200,000	194,496
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	200,000	198,758
ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	400,000	419,464

ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	205,000	204,280
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	600,000	596,274
EURO CURRENCY	FOREIGN CURRENCY	(32,064)	(33,202)
EURO-BOBL FUTURE MAR25	XEUR 20250306	(1,900,000)	30,568
EURO-BUND FUTURE MAR25	XEUR 20250306	(1,900,000)	69,555
EURO-SCHATZ FUT MAR25	XEUR 20250306	(600,000)	2,858
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	182,448
EXPORT IMPORT BK INDIA	3.875% 01 Feb 2028	295,000	285,011
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	182,448
FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	455,000	496,801
FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	230,000	230,892
FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	835,000	617,558
FED REPUBLIC OF BRAZIL	3.875% 12 Jun 2030	500,000	439,775
FED REPUBLIC OF BRAZIL	6% 20 Oct 2033	485,000	453,179
FED REPUBLIC OF BRAZIL	6.25% 18 Mar 2031	200,000	194,920
FED REPUBLIC OF BRAZIL	7.125% 13 May 2054	700,000	647,234
FED REPUBLIC OF BRAZIL	6.125% 22 Jan 2032	520,000	497,162
FIN DEPT GOVT SHARJAH	6.5% 23 Nov 2032	400,000	412,436
FIN DEPT GOVT SHARJAH	4% 28 Jul 2050	200,000	128,702
GALAXY PIPELINE ASSETS	2.94% 30 Sep 2040	359,896	283,882
GALAXY PIPELINE ASSETS	2.625% 31 Mar 2036	200,000	162,586
GOHL CAPITAL LTD	4.25% 24 Jan 2027	200,000	194,264
GOVERNMENT OF JAMAICA	8.5% 28 Feb 2036	100,000	100,120
GOVERNMENT STIF 3	GOVERNMENT STIF 3	5,763,217	5,763,217
GREENSAIF PIPELINES BIDC	6.129% 23 Feb 2038	200,000	200,706
HUNGARIAN DEVELOPMENT BA	6.5% 29 Jun 2028	200,000	202,880
HUNGARIAN FORINT	FOREIGN CURRENCY	6,565,325	16,526
HUNGARY	7.625% 29 Mar 2041	260,000	287,617
HUNGARY	6.125% 22 May 2028	200,000	203,152
HUNGARY	6.25% 22 Sep 2032	200,000	203,698
HUNGARY	5.5% 26 Mar 2036	486,000	454,527
HUNGARY	5.5% 16 Jun 2034	200,000	190,602
HUNGARY GOVERNMENT BOND	3% 27 Oct 2038	16,320,000	26,980
HUNGARY GOVERNMENT BOND	3% 25 Apr 2041	110,420,000	172,005
HUNGARY GOVERNMENT BOND	1.5% 22 Apr 2026	56,930,000	135,749
HUNGARY GOVERNMENT BOND	2.25% 20 Apr 2033	47,970,000	88,430
HUNGARY GOVERNMENT BOND	2.25% 22 Jun 2034	51,090,000	91,469
HUNGARY GOVERNMENT BOND	4% 28 Apr 2051	46,530,000	75,913
HUNGARY GOVERNMENT BOND	4.5% 27 May 2032	294,020,000	658,222
HUNGARY GOVERNMENT BOND	4.75% 24 Nov 2032	127,910,000	286,761
HUNGARY GOVERNMENT BOND	4.5% 23 Mar 2028	300,770,000	716,125
INDO ASAHAN/MINERAL IND	6.53% 15 Nov 2028	200,000	207,538
INDO ASAHAN/MINERAL IND	4.75% 15 May 2025	320,000	319,181
INDO ASAHAN/MINERAL IND	6.53% 15 Nov 2028	400,000	415,076
INDO ASAHAN/MINERAL IND	5.45% 15 May 2030	200,000	199,060
INDONESIA GOVERNMENT	7% 15 May 2027	3,895,000,000	242,342

INDONESIA GOVERNMENT	6.125%	15 May 2028	10,497,000,000	635,103
INDONESIA GOVERNMENT	6.625%	15 May 2033	3,900,000,000	236,338
INDONESIA GOVERNMENT	8.375%	15 Mar 2034	21,930,000,000	1,481,443
INDONESIA GOVERNMENT	8.75%	15 May 2031	1,800,000,000	121,732
INDONESIA GOVERNMENT	7.5%	15 May 2038	1,120,000,000	71,710
INDONESIA GOVERNMENT	8.25%	15 May 2029	2,600,000,000	168,804
INDONESIA GOVERNMENT	8.375%	15 Apr 2039	5,470,000,000	376,524
INDONESIA GOVERNMENT	7.5%	15 Jun 2035	3,140,000,000	200,907
INDONESIA GOVERNMENT	7%	15 Sep 2030	13,340,000,000	828,622
INDONESIA GOVERNMENT	6.5%	15 Feb 2031	12,500,000,000	756,236
INDONESIA GOVERNMENT	7%	15 Feb 2033	39,234,000,000	2,436,213
INDONESIA GOVERNMENT	7.125%	15 Jun 2038	7,418,000,000	462,732
INDONESIA GOVERNMENT	6.625%	15 Feb 2034	23,132,000,000	1,403,370
INDONESIA GOVERNMENT	6.875%	15 Apr 2029	5,319,000,000	328,823
INDONESIA GOVERNMENT	8.375%	15 Sep 2026	22,955,000,000	1,456,256
INDONESIA GOVERNMENT	7.5%	15 Apr 2040	1,036,000,000	66,717
INDONESIAN RUPIAH	FOREIGN CURRENCY		1,077,299,437	66,934
INTER AMERICAN DEVEL BK	7.35%	06 Oct 2030	40,000,000	468,953
INTL FINANCE CORP	0.01%	23 Mar 2038	20,000,000	272,518
ISLAMIC REP OF PAKISTAN	6.875%	05 Dec 2027	200,000	180,054
ISLAMIC REP OF PAKISTAN	8.25%	30 Sep 2025	400,000	393,124
ISLAMIC REP OF PAKISTAN	6%	08 Apr 2026	600,000	564,222
ISLAMIC REP OF PAKISTAN	7.375%	08 Apr 2031	410,000	341,874
ISLAMIC REP OF PAKISTAN	6.875%	05 Dec 2027	400,000	360,108
IVORY COAST	7.625%	30 Jan 2033	460,000	447,966
IVORY COAST	1%	31 Dec 2032	119,132	112,686
IVORY COAST	5.875%	17 Oct 2031	450,000	435,663
IVORY COAST	6.875%	17 Oct 2040	100,000	89,511
IVORY COAST	5.25%	22 Mar 2030	785,000	766,689
IVORY COAST	6.375%	03 Mar 2028	235,000	232,965
JAPANESE YEN	FOREIGN CURRENCY		847,016	5,390
KAZMUNAYGAS NATIONAL CO	4.75%	19 Apr 2027	400,000	394,160
KAZMUNAYGAS NATIONAL CO	6.375%	24 Oct 2048	200,000	185,072
KAZMUNAYGAS NATIONAL CO	5.375%	24 Apr 2030	400,000	388,708
KINGDOM OF BAHRAIN	7.5%	12 Feb 2036	200,000	204,778
KINGDOM OF BAHRAIN	7%	12 Oct 2028	200,000	204,854
KINGDOM OF BAHRAIN	7.5%	20 Sep 2047	200,000	194,698
KINGDOM OF BAHRAIN	6.75%	20 Sep 2029	415,000	420,304
KINGDOM OF BAHRAIN	7.375%	14 May 2030	520,000	538,496
KINGDOM OF JORDAN	5.75%	31 Jan 2027	200,000	192,286
KINGDOM OF JORDAN	5.85%	07 Jul 2030	200,000	182,792
KINGDOM OF JORDAN	7.75%	15 Jan 2028	200,000	200,208
KINGDOM OF JORDAN	7.375%	10 Oct 2047	200,000	177,134
KINGDOM OF MOROCCO	3%	15 Dec 2032	400,000	326,352
KINGDOM OF MOROCCO	6.5%	08 Sep 2033	280,000	288,506
KINGDOM OF MOROCCO	6.5%	08 Sep 2033	320,000	329,722

LEBANESE REPUBLIC	6.85%	23 Mar 2027	70,000	8,982
LEBANESE REPUBLIC	6%	27 Jan 2023	205,000	26,379
LEBANESE REPUBLIC	6.75%	29 Nov 2027	1,180,000	151,441
LEBANESE REPUBLIC	6.65%	26 Feb 2030	25,000	3,212
LEBANESE REPUBLIC	6.85%	25 May 2029	130,000	16,692
LEBANESE REPUBLIC	6.25%	27 May 2022	70,000	9,017
LEBANESE REPUBLIC	6.65%	26 Feb 2030	80,000	10,278
LEBANESE REPUBLIC	6.25%	27 May 2022	45,000	5,796
LEBANESE REPUBLIC	6.65%	22 Apr 2024	160,000	20,571
MAGYAR EXPORT IMPORT BAN	6.125%	04 Dec 2027	200,000	201,582
MALAYSIA GOVERNMENT	4.232%	30 Jun 2031	750,000	172,013
MALAYSIA GOVERNMENT	3.844%	15 Apr 2033	310,000	69,374
MALAYSIA GOVERNMENT	3.733%	15 Jun 2028	12,255,000	2,753,874
MALAYSIA GOVERNMENT	3.9%	30 Nov 2026	900,000	203,060
MALAYSIA GOVERNMENT	4.762%	07 Apr 2037	2,086,000	503,033
MALAYSIA GOVERNMENT	3.828%	05 Jul 2034	1,115,000	249,606
MALAYSIA GOVERNMENT	3.757%	22 May 2040	458,000	99,444
MALAYSIA GOVERNMENT	4.065%	15 Jun 2050	2,063,000	455,143
MALAYSIA GOVERNMENT	3.582%	15 Jul 2032	2,800,000	617,396
MALAYSIA GOVERNMENT	3.885%	15 Aug 2029	6,990,000	1,580,711
MALAYSIA GOVERNMENT	4.254%	31 May 2035	4,075,000	942,887
MALAYSIA INVESTMNT ISSUE	3.447%	15 Jul 2036	650,000	138,867
MALAYSIA INVESTMNT ISSUE	4.291%	14 Aug 2043	5,140,000	1,180,102
MALAYSIAN RINGGIT	FOREIGN CURRENCY		701,054	156,783
MDGH GMTN RSC LTD	3.7%	07 Nov 2049	400,000	291,548
MDGH GMTN RSC LTD	5.084%	22 May 2053	270,000	247,153
MEX BONOS DESARR FIX RT	8.5%	31 May 2029	29,800,000	1,357,878
MEX BONOS DESARR FIX RT	7.75%	29 May 2031	19,738,100	847,278
MEX BONOS DESARR FIX RT	7.75%	13 Nov 2042	8,543,300	314,158
MEX BONOS DESARR FIX RT	7.75%	23 Nov 2034	55,877,000	2,249,296
MEX BONOS DESARR FIX RT	8%	07 Nov 2047	9,973,300	367,961
MEX BONOS DESARR FIX RT	7.5%	26 May 2033	20,616,500	840,286
MEX BONOS DESARR FIX RT	8.5%	01 Mar 2029	33,400,000	1,524,744
MEX BONOS DESARR FIX RT	7.75%	29 May 2031	2,592,100	111,269
MEX BONOS DESARR FIX RT	8.5%	18 Nov 2038	22,729,700	929,652
MEXICAN PESO (NEW)	FOREIGN CURRENCY		(1,467,453)	(70,575)
MEXICAN UDIBONOS	2.75%	27 Nov 2031	4,032,830	163,460
MEXICO CITY ARPT TRUST	5.5%	31 Oct 2046	300,000	239,871
MEXICO CITY ARPT TRUST	5.5%	31 Jul 2047	200,000	159,990
MEXICO CITY ARPT TRUST	3.875%	30 Apr 2028	250,000	234,470
MEXICO CITY ARPT TRUST	5.5%	31 Jul 2047	200,000	159,990
MONGOLIA INTL BOND	7.875%	05 Jun 2029	200,000	208,590
MONGOLIA INTL BOND	4.45%	07 Jul 2031	200,000	173,258
MVM ENERGETIKA ZRT	7.5%	09 Jun 2028	200,000	208,394
NEW ISRAELI SHEQEL	FOREIGN CURRENCY		1	0
NEW TAIWAN DOLLAR	FOREIGN CURRENCY		9,721	297

NEW ZEALAND DOLLAR	FOREIGN CURRENCY	1	1
NOTA DO TESOURO NACIONAL	6% 15 May 2035	370,000	234,839
NOTA DO TESOURO NACIONAL	10% 01 Jan 2027	24,293,000	3,568,443
NOTA DO TESOURO NACIONAL	10% 01 Jan 2029	26,183,000	3,565,050
NOTA DO TESOURO NACIONAL	10% 01 Jan 2035	3,000,000	365,078
NOTA DO TESOURO NACIONAL	6% 15 Aug 2030	748,000	503,219
OFFICE CHERIFIEN DES PHO	6.75% 02 May 2034	365,000	371,964
OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	610,000	603,906
OMAN GOV INTERNTL BOND	5.375% 08 Mar 2027	460,000	457,157
OMAN GOV INTERNTL BOND	6.75% 17 Jan 2048	200,000	202,726
OMAN GOV INTERNTL BOND	6.75% 28 Oct 2027	300,000	308,985
OMAN GOV INTERNTL BOND	7% 25 Jan 2051	200,000	209,402
OMAN GOV INTERNTL BOND	5.625% 17 Jan 2028	610,000	607,731
OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	600,000	593,436
PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	200,000	200,442
PERUSAHAAN LISTRIK NEGAR	4% 30 Jun 2050	200,000	138,978
PERUSAHAAN LISTRIK NEGAR	3% 30 Jun 2030	240,000	212,566
PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	230,000	202,650
PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	200,000	176,217
PETROLEOS DE VENEZUELA S	8.5% 27 Oct 2020	425,000	372,160
PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	985,000	104,390
PETROLEOS DE VENEZUELA S	9% 17 Nov 2021	95,000	10,213
PETROLEOS DE VENEZUELA S	9.75% 17 May 2035	295,000	33,719
PETROLEOS DE VENEZUELA S	6% 15 Nov 2026	70,000	7,310
PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	350,000	263,428
PETROLEOS MEXICANOS	6.625% 15 Jun 2038	235,000	171,604
PETROLEOS MEXICANOS	6.7% 16 Feb 2032	300,000	261,438
PETROLEOS MEXICANOS	6.5% 02 Jun 2041	180,000	128,137
PETROLEOS MEXICANOS	6.75% 21 Sep 2047	282,000	193,246
PETROLEOS MEXICANOS	6.5% 13 Mar 2027	29,000	28,022
PETROLEOS MEXICANOS	5.35% 12 Feb 2028	257,000	235,702
PETROLEOS MEXICANOS	6.35% 12 Feb 2048	223,000	146,315
PETROLEOS MEXICANOS	6.49% 23 Jan 2027	794,000	769,164
PETROLEOS MEXICANOS	7.69% 23 Jan 2050	129,000	97,045
PETROLEOS MEXICANOS	6.95% 28 Jan 2060	30,000	20,486
PETROLEOS MEXICANOS	8.75% 02 Jun 2029	740,000	741,251
PETROLEOS MEXICANOS	10% 07 Feb 2033	74,000	76,927
PETRONAS CAPITAL LTD	4.55% 21 Apr 2050	400,000	339,092
PETRONAS CAPITAL LTD	4.8% 21 Apr 2060	200,000	172,754
PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	210,000	179,949
PHILIPPINE PESO	FOREIGN CURRENCY	990,000	17,115
PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	197,310
POLAND GOVERNMENT BOND	2.75% 25 Apr 2028	1,400,000	312,755
POLAND GOVERNMENT BOND	2.5% 25 Jul 2027	1,000,000	226,631
POLAND GOVERNMENT BOND	2.75% 25 Oct 2029	5,220,000	1,119,647
POLAND GOVERNMENT BOND	1.25% 25 Oct 2030	900,000	171,871

POLAND GOVERNMENT BOND	0.25% 25 Oct 2026	1,040,000	231,123
POLAND GOVERNMENT BOND	1.75% 25 Apr 2032	4,740,000	879,355
POLAND GOVERNMENT BOND	7.5% 25 Jul 2028	8,460,000	2,184,022
POLAND GOVERNMENT BOND	5.75% 25 Apr 2029	1,397,000	341,116
POLISH ZLOTY	FOREIGN CURRENCY	—	0
POUND STERLING	FOREIGN CURRENCY	127	159
POWER FINANCE CORP LTD	4.5% 18 Jun 2029	200,000	192,408
PROSUS NV	4.193% 19 Jan 2032	305,000	271,929
PT PERTAMINA (PERSERO)	4.7% 30 Jul 2049	200,000	164,088
PT PERTAMINA (PERSERO)	6.5% 07 Nov 2048	200,000	207,580
QATAR ENERGY	3.125% 12 Jul 2041	200,000	147,442
QATAR ENERGY	3.125% 12 Jul 2041	400,000	294,884
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	250,000	172,750
REPUBLIC OF ANGOLA	8% 26 Nov 2029	200,000	178,614
REPUBLIC OF ANGOLA	8.25% 09 May 2028	710,000	666,669
REPUBLIC OF ANGOLA	8.75% 14 Apr 2032	200,000	176,516
REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	300,000	300,366
REPUBLIC OF ANGOLA	9.375% 08 May 2048	400,000	328,084
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1,402,970	1,083,401
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	266,685	177,180
REPUBLIC OF ARGENTINA	1% 09 Jan 2038	648,323	452,912
REPUBLIC OF ARGENTINA	1% 09 Jul 2041	1,528,112	955,238
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	186,901	151,681
REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	705,000	573,207
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	960,000	711,523
REPUBLIC OF COLOMBIA	5% 15 Jun 2045	620,000	418,215
REPUBLIC OF COLOMBIA	3% 30 Jan 2030	1,058,000	880,679
REPUBLIC OF COLOMBIA	8% 20 Apr 2033	200,000	204,400
REPUBLIC OF COLOMBIA	7.5% 02 Feb 2034	400,000	394,844
REPUBLIC OF COLOMBIA	8.75% 14 Nov 2053	200,000	202,052
REPUBLIC OF ECUADOR	1% 31 Jul 2030	194,880	135,486
REPUBLIC OF ECUADOR	1% 31 Jul 2030	699,162	486,078
REPUBLIC OF ECUADOR	1% 31 Jul 2035	589,407	333,516
REPUBLIC OF ECUADOR	1% 31 Jul 2035	340,000	192,389
REPUBLIC OF ECUADOR	1% 31 Jul 2040	240,160	123,106
REPUBLIC OF ECUADOR	1% 31 Jul 2040	450,000	230,670
REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	43,568	23,790
REPUBLIC OF EL SALVADOR	0.25% 17 Apr 2030	645,000	11,817
REPUBLIC OF EL SALVADOR	9.25% 17 Apr 2030	645,000	682,088
REPUBLIC OF EL SALVADOR	9.65% 21 Nov 2054	290,000	304,138
REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	430,000	416,876
REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	177,000	164,737
REPUBLIC OF EL SALVADOR	8.625% 28 Feb 2029	221,000	228,720
REPUBLIC OF GABON	6.625% 06 Feb 2031	220,000	163,363
REPUBLIC OF GHANA	0.01% 03 Jul 2026	81,760	75,827
REPUBLIC OF GHANA	1% 03 Jul 2029	738,310	637,029

REPUBLIC OF GHANA	0.01% 03 Jan 2030	143,796	110,740
REPUBLIC OF GHANA	1% 03 Jul 2035	734,140	515,829
REPUBLIC OF GHANA	1% 03 Jul 2035	60,000	42,158
REPUBLIC OF GHANA	1% 03 Jul 2029	185,000	159,622
REPUBLIC OF GUATEMALA	6.05% 06 Aug 2031	200,000	195,862
REPUBLIC OF GUATEMALA	6.55% 06 Feb 2037	200,000	196,852
REPUBLIC OF GUATEMALA	4.5% 03 May 2026	310,000	303,636
REPUBLIC OF GUATEMALA	6.125% 01 Jun 2050	400,000	354,100
REPUBLIC OF GUATEMALA	3.7% 07 Oct 2033	330,000	267,053
REPUBLIC OF GUATEMALA	7.05% 04 Oct 2032	700,000	723,184
REPUBLIC OF INDONESIA	4.65% 20 Sep 2032	700,000	667,114
REPUBLIC OF INDONESIA	5.45% 20 Sep 2052	300,000	288,843
REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	425,000	529,066
REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	600,000	723,360
REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	250,000	258,095
REPUBLIC OF MONTENEGRO	7.25% 12 Mar 2031	200,000	205,412
REPUBLIC OF NIGERIA	9.625% 09 Jun 2031	200,000	199,718
REPUBLIC OF NIGERIA	10.375% 09 Dec 2034	400,000	408,840
REPUBLIC OF NIGERIA	8.375% 24 Mar 2029	200,000	193,762
REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	200,000	179,550
REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	400,000	378,568
REPUBLIC OF NIGERIA	7.143% 23 Feb 2030	200,000	180,634
REPUBLIC OF PANAMA	6.7% 26 Jan 2036	320,000	296,778
REPUBLIC OF PANAMA	4.5% 01 Apr 2056	250,000	148,285
REPUBLIC OF PANAMA	6.4% 14 Feb 2035	400,000	362,848
REPUBLIC OF PANAMA	6.853% 28 Mar 2054	200,000	170,670
REPUBLIC OF PANAMA	6.875% 31 Jan 2036	330,000	309,118
REPUBLIC OF PANAMA	7.5% 01 Mar 2031	600,000	608,136
REPUBLIC OF PANAMA	8% 01 Mar 2038	200,000	200,376
REPUBLIC OF PANAMA	7.875% 01 Mar 2057	200,000	192,974
REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	245,000	231,096
REPUBLIC OF PERU	8.75% 21 Nov 2033	405,000	481,707
REPUBLIC OF PERU	6.85% 12 Feb 2042	355,000	93,520
REPUBLIC OF PERU	2.783% 23 Jan 2031	100,000	85,270
REPUBLIC OF PERU	3.3% 11 Mar 2041	670,000	483,640
REPUBLIC OF PERU	3% 15 Jan 2034	275,000	221,073
REPUBLIC OF PERU	7.3% 12 Aug 2033	581,000	164,655
REPUBLIC OF PERU	5.875% 08 Aug 2054	293,000	278,734
REPUBLIC OF PERU	6.9% 12 Aug 2037	877,000	232,699
REPUBLIC OF PHILIPPINES	6.375% 23 Oct 2034	100,000	107,464
REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	210,000	202,507
REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	330,000	274,313
REPUBLIC OF PHILIPPINES	5.609% 13 Apr 2033	200,000	203,012
REPUBLIC OF PHILIPPINES	5.5% 17 Jan 2048	200,000	193,986
REPUBLIC OF POLAND	5.5% 04 Apr 2053	315,000	290,112
REPUBLIC OF POLAND	5.5% 18 Mar 2054	340,000	312,684

REPUBLIC OF SENEGAL	4.75%	13 Mar 2028	115,000	109,236
REPUBLIC OF SENEGAL	4.75%	13 Mar 2028	100,000	94,987
REPUBLIC OF SERBIA	2.125%	01 Dec 2030	400,000	325,036
REPUBLIC OF SERBIA	6%	12 Jun 2034	220,000	216,586
REPUBLIC OF SERBIA	1.5%	26 Jun 2029	180,000	167,835
REPUBLIC OF SERBIA	1.5%	26 Jun 2029	834,000	777,635
REPUBLIC OF SERBIA	1.65%	03 Mar 2033	770,000	638,275
REPUBLIC OF SERBIA	1%	23 Sep 2028	330,000	306,799
REPUBLIC OF SERBIA	6.5%	26 Sep 2033	496,000	509,283
REPUBLIC OF SOUTH AFRICA	5.875%	22 Jun 2030	200,000	191,324
REPUBLIC OF SOUTH AFRICA	4.85%	30 Sep 2029	400,000	372,244
REPUBLIC OF SOUTH AFRICA	5.75%	30 Sep 2049	485,000	363,309
REPUBLIC OF SOUTH AFRICA	5.875%	20 Apr 2032	400,000	375,572
REPUBLIC OF SOUTH AFRICA	7.3%	20 Apr 2052	400,000	362,764
REPUBLIC OF SOUTH AFRICA	7.1%	19 Nov 2036	215,000	209,386
REPUBLIC OF SOUTH AFRICA	8.75%	28 Feb 2048	39,826,205	1,696,782
REPUBLIC OF SOUTH AFRICA	8.5%	31 Jan 2037	30,038,214	1,350,780
REPUBLIC OF SOUTH AFRICA	8%	31 Jan 2030	12,682,500	643,783
REPUBLIC OF SOUTH AFRICA	8.25%	31 Mar 2032	51,010,415	2,502,322
REPUBLIC OF SOUTH AFRICA	9%	31 Jan 2040	7,740,000	349,342
REPUBLIC OF SOUTH AFRICA	6.25%	31 Mar 2036	8,330,000	318,182
REPUBLIC OF SOUTH AFRICA	8%	31 Jan 2030	5,900,000	299,493
REPUBLIC OF SOUTH AFRICA	8.75%	31 Jan 2044	22,411,349	963,355
REPUBLIC OF SOUTH AFRICA	8.875%	28 Feb 2035	25,320,000	1,221,277
REPUBLIC OF SOUTH AFRICA	10.5%	21 Dec 2026	19,373,103	1,066,989
REPUBLIC OF SRI LANKA	6.85%	14 Mar 2024	210,000	130,725
REPUBLIC OF SRI LANKA	7.85%	14 Mar 2029	200,000	130,750
REPUBLIC OF SRI LANKA	1%	15 Mar 2033	162,552	123,811
REPUBLIC OF SRI LANKA	1%	15 Feb 2038	152,416	115,861
REPUBLIC OF SRI LANKA	1%	15 Jan 2030	82,872	68,906
REPUBLIC OF SRI LANKA	1%	15 May 2036	76,176	58,176
REPUBLIC OF SRI LANKA	4%	15 Apr 2028	107,782	101,482
REPUBLIC OF SRI LANKA	1%	15 Jun 2035	109,760	80,383
REPUBLIC OF SRI LANKA	0.01%	27 Dec 2024	12,216	12,216
REPUBLIC OF SRI LANKA	6.35%	28 Jun 2024	480,000	303,624
REPUBLIC OF TURKIYE	4.875%	09 Oct 2026	315,000	310,448
REPUBLIC OF TURKIYE	6%	25 Mar 2027	200,000	200,316
REPUBLIC OF TURKIYE	5.75%	11 May 2047	400,000	297,668
REPUBLIC OF TURKIYE	5.25%	13 Mar 2030	200,000	186,752
REPUBLIC OF TURKIYE	5.95%	15 Jan 2031	400,000	379,136
REPUBLIC OF TURKIYE	9.875%	15 Jan 2028	220,000	243,148
REPUBLIC OF TURKIYE	9.375%	19 Jan 2033	220,000	247,309
REPUBLIC OF TURKIYE	9.375%	14 Mar 2029	1,200,000	1,322,940
REPUBLIC OF TURKIYE	9.125%	13 Jul 2030	1,120,000	1,237,634
REPUBLIC OF TURKIYE	7.625%	15 May 2034	275,000	279,373
REPUBLIC OF TURKIYE	7.125%	17 Jul 2032	400,000	396,292

REPUBLIC OF VENEZUELA	9.25% 15 Sep 2027	685,000	108,826
REPUBLIC OF VENEZUELA	9.25% 07 May 2028	285,000	41,003
REPUBLIC OF VENEZUELA	12.75% 23 Aug 2022	450,000	70,110
REPUBLIC OF VENEZUELA	11.95% 05 Aug 2031	640,000	101,229
REPUBLIC OF ZAMBIA	1% 30 Jun 2033	476,686	417,801
REPUBLIC OF ZAMBIA	0.5% 31 Dec 2053	338,529	193,659
REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	540,000	629,932
REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	140,000	128,554
REPUBLICA ORIENT URUGUAY	8.5% 15 Mar 2028	3,965,000	88,846
REPUBLICA ORIENT URUGUAY	5.25% 10 Sep 2060	200,000	182,284
ROMANIA	6% 25 May 2034	188,000	174,881
ROMANIA	6.625% 17 Feb 2028	1,410,000	1,429,627
ROMANIA	7.125% 17 Jan 2033	322,000	326,405
ROMANIA	6.375% 30 Jan 2034	312,000	298,478
ROMANIA	5.75% 24 Mar 2035	242,000	216,036
ROMANIA	4.125% 11 Mar 2039	384,000	320,833
ROMANIA	4.625% 03 Apr 2049	60,000	50,394
ROMANIA	2.124% 16 Jul 2031	190,000	161,978
ROMANIA	2% 14 Apr 2033	560,000	440,210
ROMANIA	2.125% 07 Mar 2028	120,000	116,458
ROMANIA	6% 25 May 2034	300,000	279,066
ROMANIA	5% 27 Sep 2026	310,000	328,192
ROMANIA GOVERNMENT BOND	3.65% 24 Sep 2031	3,500,000	588,631
ROMANIA GOVERNMENT BOND	5% 12 Feb 2029	600,000	115,239
ROMANIA GOVERNMENT BOND	4.85% 22 Apr 2026	500,000	101,329
ROMANIA GOVERNMENT BOND	4.25% 28 Apr 2036	1,640,000	259,590
ROMANIA GOVERNMENT BOND	6.7% 25 Feb 2032	2,090,000	418,779
ROMANIA GOVERNMENT BOND	7.35% 28 Apr 2031	2,165,000	450,046
ROMANIA GOVERNMENT BOND	7.2% 30 Oct 2033	625,000	128,796
ROMANIA GOVERNMENT BOND	7.1% 31 Jul 2034	345,000	70,201
ROMANIAN LEU	FOREIGN CURRENCY	1	0
RUSSIAN RUBLE	FOREIGN CURRENCY	3,568,404	32,514
S8ACRJAG8 IRS INR P V 06MMIBOR	1% 18 Sep 2029	(545,780,000)	(6,374,911)
S8ACRJAG8 IRS INR R F 6.31300	6.313% 18 Sep 2029	545,780,000	6,392,843
S8AD8DZ24 IRS INR P V 06MMIBOR	1% 18 Dec 2034	(150,000,000)	(1,752,055)
S8AD8DZ24 IRS INR R F 6.31450	6.314% 18 Dec 2034	150,000,000	1,762,688
S8AD92AH1 IRS MXN P V 00MTIEF	1% 13 Mar 2030	(14,250,000)	(685,335)
S8AD92AH1 IRS MXN R F 8.86000	8.86% 13 Mar 2030	14,250,000	677,322
S91ZC0P13 CDS USD P V 03MEVENT	1% 20 Dec 2026	(9,200,000)	(9,200,000)
S91ZC0P13 CDS USD R F 1.00000	1% 20 Dec 2026	9,200,000	9,207,619
SASOL FINANCING USA LLC	8.75% 03 May 2029	550,000	558,470
SAUDI ARABIAN OIL CO	4.25% 16 Apr 2039	200,000	170,918
SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	270,000	242,614
SAUDI INTERNATIONAL BOND	5% 18 Jan 2053	200,000	168,750
SAUDI INTERNATIONAL BOND	5% 16 Jan 2034	225,000	218,221
SAUDI INTERNATIONAL BOND	5.75% 16 Jan 2054	215,000	200,472

SAUDI INTERNATIONAL BOND	4.5% 26 Oct 2046	400,000	322,520
SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	900,000	735,606
SAUDI INTERNATIONAL BOND	2.25% 02 Feb 2033	200,000	158,820
SAUDI INTERNATIONAL BOND	5.5% 25 Oct 2032	200,000	201,234
SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	163,468
SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	705,000	633,492
SENEGAL GOVERNMENT	5.375% 08 Jun 2037	215,000	157,290
SINGAPORE DOLLAR	FOREIGN CURRENCY	9	7
SOL	FOREIGN CURRENCY	263,796	70,216
SOUTH AFRICAN RAND	FOREIGN CURRENCY	1,017,089	53,900
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	285,000	288,719
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	200,000	202,610
STATE OF QATAR	4.817% 14 Mar 2049	200,000	180,550
STATE OF QATAR	4.4% 16 Apr 2050	500,000	423,075
STATE OF QATAR	5.103% 23 Apr 2048	368,000	349,019
STATE OF QATAR	5.103% 23 Apr 2048	405,000	384,110
SUMMIT DIGITEL INFRASTR	2.875% 12 Aug 2031	200,000	168,906
SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL	(60,000)	(60,000)
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL	59,900	59,900
SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL	(10,000)	(10,000)
SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL	10,000	10,000
SWAP BNP PARIBAS BOC	SWAP CASH COLLATERAL	(130,000)	(130,000)
SWAP CITIBANK BOC	SWAP CASH COLLATERAL	(79,998)	(79,998)
SWAP DEUTSCHE BANK COC	SWAP CASH COLLATERAL	130,000	130,000
SWAP MORGAN STANLEY COC	SWAP CASH COLLATERAL	50,000	50,000
SWAP STATE STREET BANK BOC	SWAP CASH COLLATERAL	(60,000)	(60,000)
SWAPS BARCLAYS BOC	SWAP CASH COLLATERAL	(70,000)	(70,000)
SWISS FRANC	FOREIGN CURRENCY	0	0
THAILAND BAHT	FOREIGN CURRENCY	5,937,652	174,150
THAILAND GOVERNMENT BOND	3.58% 17 Dec 2027	8,040,000	245,999
THAILAND GOVERNMENT BOND	2.875% 17 Jun 2046	3,900,000	117,548
THAILAND GOVERNMENT BOND	2.125% 17 Dec 2026	6,000,000	176,384
THAILAND GOVERNMENT BOND	2.875% 17 Dec 2028	40,058,000	1,211,398
THAILAND GOVERNMENT BOND	3.3% 17 Jun 2038	14,275,000	458,596
THAILAND GOVERNMENT BOND	1.875% 17 Jun 2049	6,630,000	160,845
THAILAND GOVERNMENT BOND	1.585% 17 Dec 2035	15,270,000	417,926
THAILAND GOVERNMENT BOND	2% 17 Jun 2042	12,906,000	346,049
THAILAND GOVERNMENT BOND	2% 17 Dec 2031	34,545,000	1,002,874
THAILAND GOVERNMENT BOND	3.45% 17 Jun 2043	23,691,000	773,176
THAILAND GOVERNMENT BOND	3.35% 17 Jun 2033	18,592,000	591,345
THAILAND GOVERNMENT BOND	2.25% 17 Mar 2027	45,945,000	1,354,902
THAILAND GOVERNMENT BOND	2.4% 17 Mar 2029	29,382,000	873,161
THAILAND GOVERNMENT BOND	4.875% 22 Jun 2029	11,300,000	370,863
THAILAND GOVERNMENT BOND	3.85% 12 Dec 2025	46,110,000	1,376,971
THAILAND GOVERNMENT BOND	3.65% 20 Jun 2031	36,380,000	1,163,776
THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	36,444,000	1,182,872
THAILAND GOVERNMENT BOND	4.675% 29 Jun 2044	3,400,000	130,101

TIERRA MOJADA LUX II SRL	5.75% 01 Dec 2040	203,809	187,316
TIERRA MOJADA LUX II SRL	5.75% 01 Dec 2040	173,454	159,418
TITULOS DE TESORERIA	6% 28 Apr 2028	4,941,500,000	985,924
TITULOS DE TESORERIA	7% 30 Jun 2032	8,724,200,000	1,542,400
TITULOS DE TESORERIA	3.75% 16 Jun 2049	435,176,627	81,104
TITULOS DE TESORERIA	7.25% 18 Oct 2034	5,300,400,000	889,708
TITULOS DE TESORERIA	5.75% 03 Nov 2027	1,287,600,000	262,179
TITULOS DE TESORERIA	7.25% 26 Oct 2050	356,000,000	47,957
TITULOS DE TESORERIA	9.25% 28 May 2042	500,000,000	87,204
TRANSNET SOC LTD	8.25% 06 Feb 2028	400,000	407,152
TULLOW OIL PLC	10.25% 15 May 2026	188,000	161,528
TURKISH LIRA	FOREIGN CURRENCY	107,055	3,028
TURKIYE GOVERNMENT BOND	11.7% 13 Nov 2030	1,830,000	29,409
TURKIYE GOVERNMENT BOND	17.8% 13 Jul 2033	3,090,000	60,844
TURKIYE GOVERNMENT BOND	26.2% 05 Oct 2033	26,770,000	724,930
TURKIYE GOVERNMENT BOND	31.08% 08 Nov 2028	10,430,000	291,467
UAE INT L GOVT BOND	4.951% 07 Jul 2052	220,000	200,957
UKRAINE GOVERNMENT	1% 01 Feb 2029	256,708	178,117
UKRAINE GOVERNMENT	1% 01 Feb 2034	652,083	364,756
UKRAINE GOVERNMENT	1% 01 Feb 2035	520,832	284,536
UKRAINE GOVERNMENT	1% 01 Feb 2036	298,377	160,425
UKRAINE GOVERNMENT	1% 01 Feb 2030	90,018	48,610
UKRAINE GOVERNMENT	1% 01 Feb 2034	336,396	138,794
UKRAINE GOVERNMENT	1% 01 Feb 2035	284,279	167,551
UKRAINE GOVERNMENT	1% 01 Feb 2036	236,898	138,393
UKRAINE GOVERNMENT	1% 01 Feb 2029	85,000	58,977
UKREXIMBANK(BIZ FIN PLC)	9.75% 22 Jan 2025	24,063	23,100
UNITED MEXICAN STATES	5.75% 31 Dec 2099	250,000	191,665
UNITED MEXICAN STATES	4.6% 23 Jan 2046	215,000	155,514
UNITED MEXICAN STATES	4.875% 19 May 2033	200,000	179,016
UNITED MEXICAN STATES	6.35% 09 Feb 2035	700,000	683,627
UNITED MEXICAN STATES	6% 07 May 2036	537,000	505,274
UNITED MEXICAN STATES	6.4% 07 May 2054	200,000	179,392
US 10YR NOTE (CBT)MAR25	XCBT 20250320	1,500,000	(15,545)
US 10YR ULTRA FUT MAR25	XCBT 20250320	(200,000)	3,125
US 2YR NOTE (CBT) MAR25	XCBT 20250331	13,200,000	(2,609)
US 5YR NOTE (CBT) MAR25	XCBT 20250331	900,000	(4,283)
US DOLLAR	CURRENCY	155,711	155,711
US LONG BOND(CBT) MAR25	XCBT 20250320	1,500,000	(40,630)
US TREASURY N/B	3.75% 31 Aug 2026	90,000	89,290
US TREASURY N/B	4.125% 15 Nov 2027	200,000	199,125
US TREASURY N/B	4.25% 30 Nov 2026	2,095,000	2,094,591
US ULTRA BOND CBT MAR25	XCBT 20250320	1,500,000	(49,016)
YUAN RENMINBI	FOREIGN CURRENCY	(72,697,670)	(9,959,608)
YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	72,896,319	9,929,350

Total: EXHIBIT O - Emerging Markets Debt Fund

\$ 209,162,689

n / a - Cost is not applicable

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

IBM 401(K) AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	4,256	\$ 34,772
	10X GENOMICS INC CLASS A	COMMON STOCK USD.00001	17,523	251,630
	1ST SOURCE CORP	COMMON STOCK	2,724	159,027
	1STDIBS.COM INC	COMMON STOCK USD.0001	4,300	15,222
	23ANDME HOLDING CO CLASS A	COMMON STOCK USD.0001	2,605	8,466
	2SEVENTY BIO INC	COMMON STOCK USD.0001	7,640	22,462
	3D SYSTEMS CORP	COMMON STOCK USD.001	20,766	68,112
	3M CO	COMMON STOCK USD.01	84,223	10,872,347
	4D MOLECULAR THERAPEUTICS IN	COMMON STOCK USD.0001	4,741	26,407
	5E ADVANCED MATERIALS INC	COMMON STOCK USD.01	5,200	3,328
	89BIO INC	COMMON STOCK USD.001	12,986	101,551
	8X8 INC	COMMON STOCK USD.001	18,537	49,494
	908 DEVICES INC	COMMON STOCK	2,271	4,996
	A MARK PRECIOUS METALS INC	COMMON STOCK USD.01	2,916	79,898
	A10 NETWORKS INC	COMMON STOCK USD.00001	12,298	226,283
	AAON INC	COMMON STOCK USD.004	11,148	1,311,897
	AAR CORP	COMMON STOCK USD1.0	5,666	347,212
	ABBOTT LABORATORIES	COMMON STOCK	268,480	30,367,773
	ABBVIE INC	COMMON STOCK USD.01	273,272	48,560,434
	ABEONA THERAPEUTICS INC	COMMON STOCK USD.01	5,500	30,635
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	7,921	1,183,952
	ABM INDUSTRIES INC	COMMON STOCK USD.01	10,931	559,449
	ABSCI CORP	COMMON STOCK USD.0001	11,964	31,346
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	7,688	33,366
	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD.01	12,228	703,477
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	15,348	608,548
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	18,981	348,301
	ACADIA REALTY TRUST	REIT USD.001	14,619	353,195
	ACADIAN ASSET MANAGEMENT INC	COMMON STOCK USD.001	5,734	151,034
	ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	9,007	96,195
	ACCELERATE DIAGNOSTICS INC	COMMON STOCK	516	619
	ACCENTURE PLC CL A	COMMON STOCK	96,531	33,958,640
	ACCESS NEWswire INC	COMMON STOCK USD.01	750	6,705
	ACCO BRANDS CORP	COMMON STOCK USD.01	14,135	74,209
	ACCOLADE INC	COMMON STOCK	9,546	32,647
	ACCURAY INC	COMMON STOCK USD.001	16,459	32,589

ACELYRIN INC	COMMON STOCK USD.00001	5,700	17,898
ACHIEVE LIFE SCIENCES INC	COMMON STOCK USD.001	2,870	10,102
ACI WORLDWIDE INC	COMMON STOCK USD.005	16,695	866,637
ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	7,659	18,994
ACM RESEARCH INC CLASS A	COMMON STOCK USD.0001	7,732	116,753
ACME UNITED CORP	COMMON STOCK USD2.5	765	28,557
ACNB CORP	COMMON STOCK USD2.5	1,532	61,020
ACRES COMMERCIAL REALTY CORP	REIT USD.001	1,225	19,784
ACTINIUM PHARMACEUTICALS INC	COMMON STOCK USD.01	4,523	5,699
ACUITY INC	COMMON STOCK USD.01	4,926	1,439,032
ACUMEN PHARMACEUTICALS INC	COMMON STOCK USD.0001	1,778	3,058
ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	4,904	348,576
ACV AUCTIONS INC A	COMMON STOCK USD.001	22,610	488,376
ADAMS RESOURCES + ENERGY INC	COMMON STOCK USD.1	379	14,307
ADAPTHEALTH CORP	COMMON STOCK USD.0001	12,167	115,830
ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	17,073	102,353
ADDUS HOMECARE CORP	COMMON STOCK USD.001	2,658	333,180
ADEIA INC	COMMON STOCK	16,981	237,394
ADICET BIO INC	COMMON STOCK USD.0001	5,274	5,074
ADIENT PLC	COMMON STOCK USD.001	15,502	267,099
ADMA BIOLOGICS INC	COMMON STOCK USD.0001	35,071	601,468
ADOBE INC	COMMON STOCK USD.0001	68,139	30,300,051
ADT INC	COMMON STOCK USD.01	37,835	261,440
ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	5,996	544,737
ADTRAN HOLDINGS INC	COMMON STOCK USD.01	11,675	97,253
ADVANCE AUTO PARTS INC	COMMON STOCK USD.0001	9,536	450,957
ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	10,979	1,269,172
ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	6,012	695,168
ADVANCED FLOWER CAPITAL INC	REIT USD.01	2,553	21,266
ADVANCED MICRO DEVICES	COMMON STOCK USD.01	251,349	30,360,446
ADVANSIX INC	COMMON STOCK USD.01	4,415	125,783
ADVANTAGE SOLUTIONS INC	COMMON STOCK USD.0001	15,273	44,597
ADVENT TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	221	1,105
ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	1,595	7,449
AECOM	COMMON STOCK USD.01	19,114	2,041,757
AEHR TEST SYSTEMS	COMMON STOCK USD.01	4,056	67,451
AEMETIS INC	COMMON STOCK USD.001	4,899	13,178
AEROVATE THERAPEUTICS INC	COMMON STOCK USD.0001	1,478	3,917
AEROVIRONMENT INC	COMMON STOCK USD.0001	4,324	665,420
AERSALE CORP	COMMON STOCK USD.0001	5,329	33,573
AES CORP	COMMON STOCK USD.01	112,748	1,451,067
AEVA TECHNOLOGIES INC	COMMON STOCK USD.0001	2,916	13,851
AEYE INC	COMMON STOCK USD.0001	577	733
AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	4,984	921,641
AFFIRM HOLDINGS INC	COMMON STOCK USD.00001	37,948	2,311,033
AFLAC INC	COMMON STOCK USD.1	78,189	8,087,870
AGCO CORP	COMMON STOCK USD.01	10,510	982,475
AGENUS INC	COMMON STOCK USD.01	2,362	6,472

AGILENT TECHNOLOGIES INC	COMMON STOCK USD.01	45,690	6,137,995
AGILON HEALTH INC	COMMON STOCK USD.01	49,432	93,921
AGILYSYS INC	COMMON STOCK USD.3	3,140	413,569
AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	8,987	295,313
AGNC INVESTMENT CORP	REIT USD.01	81,559	751,158
AGREE REALTY CORP	REIT USD.0001	16,098	1,134,104
AIM IMMUNOTECH INC	COMMON STOCK USD.001	12,690	2,513
AIR LEASE CORP	COMMON STOCK USD.01	13,936	671,855
AIR PRODUCTS + CHEMICALS INC	COMMON STOCK USD1.0	34,930	10,131,097
AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	9,412	206,876
AIRBNB INC CLASS A	COMMON STOCK USD.0001	66,968	8,800,265
AIRGAIN INC	COMMON STOCK USD.0001	1,656	11,691
AIRSCULPT TECHNOLOGIES INC	COMMON STOCK USD.001	2,111	10,956
AKAMAI TECHNOLOGIES INC	COMMON STOCK USD.01	24,916	2,383,215
AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	25,425	48,308
AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	10,406	289,495
AKOYA BIOSCIENCES INC	COMMON STOCK USD.00001	3,636	8,326
ALAMO GROUP INC	COMMON STOCK USD.1	1,680	312,329
ALARM.COM HOLDINGS INC	COMMON STOCK	8,166	496,493
ALASKA AIR GROUP INC	COMMON STOCK USD.01	20,617	1,334,951
ALAUNOS THERAPEUTICS INC	COMMON STOCK USD.001	251	477
ALBANY INTL CORP CL A	COMMON STOCK USD.001	4,916	393,133
ALBEMARLE CORP	COMMON STOCK USD.01	19,834	1,707,311
ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	35,295	693,194
ALCOA CORP	COMMON STOCK USD.01	29,145	1,101,098
ALDEYRA THERAPEUTICS INC	COMMON STOCK USD.001	7,316	36,507
ALECTOR INC	COMMON STOCK USD.0001	9,193	17,375
ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	3,275	63,011
ALEXANDER + BALDWIN INC	REIT	11,651	206,689
ALEXANDER S INC	REIT USD1.0	379	75,823
ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	25,120	2,450,456
ALEXZA PHARMACEUTICALS	COMMON STOCK	14,100	494
ALICO INC	COMMON STOCK USD1.0	900	23,337
ALIGHT INC CLASS A	COMMON STOCK USD.0001	62,735	434,126
ALIGN TECHNOLOGY INC	COMMON STOCK USD.0001	11,306	2,357,414
ALIGNMENT HEALTHCARE INC	COMMON STOCK USD.001	17,091	192,274
ALIGOS THERAPEUTICS INC	COMMON STOCK USD.0001	136	5,418
ALKAMI TECHNOLOGY INC	COMMON STOCK USD.001	5,800	212,744
ALKERMES PLC	COMMON STOCK USD.01	27,243	783,509
ALLAKOS INC	COMMON STOCK USD.001	12,403	15,008
ALLBIRDS INC CL A	COMMON STOCK USD.0001	822	5,729
ALLEGiant TRAVEL CO	COMMON STOCK USD.001	2,421	227,865
ALLEGION PLC	COMMON STOCK USD.01	9,895	1,293,079
ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	11,919	260,549
ALLIANT ENERGY CORP	COMMON STOCK USD.01	39,525	2,337,509
ALLIENT INC	COMMON STOCK	2,280	55,358
ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	14,186	1,532,939
ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	16,720	35,614

ALLOVIR INC	COMMON STOCK USD.0001	8,864	3,723
ALLSTATE CORP	COMMON STOCK USD.01	41,810	8,060,550
ALLY FINANCIAL INC	COMMON STOCK USD.01	40,870	1,471,729
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	19,954	4,695,376
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	3,388	125,458
ALPHA METALLURGICAL RESOURCE	COMMON STOCK USD.01	1,872	374,625
ALPHA PRO TECH LTD	COMMON STOCK USD.01	2,087	11,040
ALPHA TEKNOVA INC	COMMON STOCK USD.00001	1,245	10,396
ALPHABET INC CL A	COMMON STOCK USD.001	901,040	170,566,872
ALPHABET INC CL C	COMMON STOCK USD.001	733,860	139,756,298
ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	16,355	150,139
ALPINE INCOME PROPERTY TRUST	REIT USD.01	1,548	25,991
ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	4,300	28,122
ALTAIR ENGINEERING INC A	COMMON STOCK	8,652	944,020
ALTICE USA INC A	COMMON STOCK USD.01	35,517	85,596
ALTIMUNE INC	COMMON STOCK USD.0001	7,307	52,683
ALTISOURCE PORTFOLIO SOL	COMMON STOCK USD1.0	2,235	1,469
ALTO INGREDIENTS INC	COMMON STOCK USD.001	12,046	18,792
ALTRIA GROUP INC	COMMON STOCK USD.333	261,322	13,664,527
ALTUS POWER INC	COMMON STOCK USD.0001	7,284	29,646
ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	3,469	5,793
AMALGAMATED FINANCIAL CORP	COMMON STOCK USD.01	3,384	113,262
AMAZON.COM INC	COMMON STOCK USD.01	1,443,140	316,610,485
AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	8,121	102,731
AMBARELLA INC	COMMON STOCK USD.00045	5,890	428,439
AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	9,466	37,675
AMC NETWORKS INC A	COMMON STOCK	4,600	45,540
AMCOR PLC	COMMON STOCK USD.01	217,907	2,050,505
AMENTUM HOLDINGS INC	COMMON STOCK	20,319	427,309
AMERANT BANCORP INC	COMMON STOCK USD.1	4,112	92,150
AMEREN CORPORATION	COMMON STOCK USD.01	42,744	3,810,200
AMERESCO INC CL A	COMMON STOCK USD.0001	5,435	127,614
AMERICA S CAR MART INC	COMMON STOCK USD.01	989	50,686
AMERICAN AIRLINES GROUP INC	COMMON STOCK USD.01	102,537	1,787,220
AMERICAN ASSETS TRUST INC	REIT USD.01	8,387	220,243
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	18,180	105,989
AMERICAN COASTAL INSURANCE C	COMMON STOCK USD.0001	4,269	57,461
AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	30,435	507,351
AMERICAN ELECTRIC POWER	COMMON STOCK USD6.5	82,381	7,598,000
AMERICAN EXPRESS CO	COMMON STOCK USD.2	86,133	25,563,413
AMERICAN FINANCIAL GROUP INC	COMMON STOCK	10,684	1,462,960
AMERICAN HEALTHCARE REIT INC	REIT USD.01	10,800	306,936
AMERICAN HOMES 4 RENT A	REIT USD.01	47,943	1,794,027
AMERICAN INTERNATIONAL GROUP	COMMON STOCK USD2.5	96,554	7,029,131
AMERICAN OUTDOOR BRANDS INC	COMMON STOCK	2,493	37,993
AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	3,482	75,107

AMERICAN RESOURCES CORP	COMMON STOCK USD.0001	10,870	10,979
AMERICAN STATES WATER CO	COMMON STOCK	6,019	467,797
AMERICAN SUPERCONDUCTOR CORP	COMMON STOCK USD.01	4,455	109,727
AMERICAN TOWER CORP	REIT USD.01	71,725	13,155,082
AMERICAN VANGUARD CORP	COMMON STOCK USD.1	4,866	22,530
AMERICAN WATER WORKS CO INC	COMMON STOCK USD.01	30,067	3,743,041
AMERICAN WELL CORP CLASS A	COMMON STOCK USD.01	2,223	16,117
AMERICAN WOODMARK CORP	COMMON STOCK	2,555	203,199
AMERICOLD REALTY TRUST INC	REIT USD.01	43,022	920,671
AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01	14,965	7,967,815
AMERIS BANCORP	COMMON STOCK USD1.0	10,988	687,519
AMERISAFE INC	COMMON STOCK USD.01	2,930	151,012
AMES NATIONAL CORP	COMMON STOCK USD2.0	1,749	28,736
AMETEK INC	COMMON STOCK USD.01	34,643	6,244,747
AMGEN INC	COMMON STOCK USD.0001	83,400	21,737,376
AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	40,056	377,328
AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	16,974	436,062
AMMO INC	COMMON STOCK USD.001	13,584	14,942
AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	6,275	150,098
AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	19,604	155,264
AMPCO PITTSBURGH CORP	COMMON STOCK USD1.0	2,209	4,617
AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	6,017	223,411
AMPHENOL CORP CL A	COMMON STOCK USD.001	188,466	13,088,964
AMPLIFY ENERGY CORP	COMMON STOCK USD.01	5,002	30,012
AMPLITUDE INC CLASS A	COMMON STOCK USD.00001	12,546	132,360
AMPRIUS TECHNOLOGIES INC	COMMON STOCK	2,500	7,000
AMTECH SYSTEMS INC	COMMON STOCK USD.01	2,560	13,952
AMYLYX PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,508	24,600
AN2 THERAPEUTICS INC	COMMON STOCK USD.00001	1,600	2,208
ANALOG DEVICES INC	COMMON STOCK USD.167	77,254	16,413,385
ANAPTYSBIO INC	COMMON STOCK USD.001	3,655	48,392
ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	12,226	131,307
ANDERSONS INC/THE	COMMON STOCK	5,001	202,641
ANGEL OAK MORTGAGE REIT INC	REIT USD.01	4,001	37,129
ANGI INC	COMMON STOCK	10,707	17,774
ANGIODYNAMICS INC	COMMON STOCK USD.01	6,183	56,636
ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,448	135,325
ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	2,234	36,772
ANIXA BIOSCIENCES INC	COMMON STOCK USD.01	7,813	18,126
ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	86,726	1,587,086
ANNEXON INC	COMMON STOCK	8,309	42,625
ANNOVIS BIO	COMMON STOCK USD.0001	735	3,697
ANSYS INC	COMMON STOCK USD.01	13,656	4,606,578
ANTERIX INC	COMMON STOCK USD.0001	3,038	93,175
ANTERO MIDSTREAM CORP	COMMON STOCK	56,615	854,320
ANTERO RESOURCES CORP	COMMON STOCK USD.01	46,318	1,623,446

ANYWHERE REAL ESTATE INC	COMMON STOCK USD.01	18,900	62,370
AON PLC CLASS A	COMMON STOCK	32,933	11,828,216
APA CORP	COMMON STOCK USD.625	52,322	1,208,115
APARTMENT INVT + MGMT CO A	REIT USD.01	25,147	228,586
APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	16,494	526,324
API GROUP CORP	COMMON STOCK USD.0001	33,290	1,197,441
APOGEE ENTERPRISES INC	COMMON STOCK USD.333	4,050	289,211
APOGEE THERAPEUTICS INC	COMMON STOCK USD.00001	3,000	135,900
APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	21,573	186,822
APOLLO GLOBAL MANAGEMENT INC	COMMON STOCK USD.0001	69,016	11,398,683
APPFOLIO INC A	COMMON STOCK USD.0001	3,130	772,234
APIIAN CORP A	COMMON STOCK USD.0001	6,492	214,106
APPLE HOSPITALITY REIT INC	REIT	35,808	549,653
APPLE INC	COMMON STOCK USD.00001	2,330,886	583,700,472
APPLIED DIGITAL CORP	COMMON STOCK USD.001	10,300	78,692
APPLIED INDUSTRIAL TECH INC	COMMON STOCK	6,343	1,518,958
APPLIED MATERIALS INC	COMMON STOCK USD.01	127,983	20,813,875
APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	5,492	202,435
APPLIED THERAPEUTICS INC	COMMON STOCK USD.0001	3,351	2,869
APPLOVIN CORP CLASS A	COMMON STOCK USD.00003	33,247	10,766,376
APTARGROUP INC	COMMON STOCK USD.01	7,307	1,147,930
APTIV PLC	COMMON STOCK USD.01	36,326	2,196,996
APYX MEDICAL CORP	COMMON STOCK USD.001	4,778	7,549
AQUA METALS INC	COMMON STOCK	535	1,348
AQUABOUNTY TECHNOLOGIES	COMMON STOCK USD.001	528	331
AQUESTIVE THERAPEUTICS INC	COMMON STOCK USD.001	5,760	20,506
ARAMARK	COMMON STOCK USD.01	44,120	1,646,117
ARBOR REALTY TRUST INC	REIT USD.01	30,480	422,148
ARBUTUS BIOPHARMA CORP	COMMON STOCK	16,340	53,432
ARCADIUM LITHIUM PLC	COMMON STOCK USD1.0	168,893	866,421
ARCBEST CORP	COMMON STOCK USD.01	3,895	363,481
ARCELLX INC	COMMON STOCK USD.001	5,302	406,610
ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	59,213	5,468,321
ARCH RESOURCES INC	COMMON STOCK USD.01	3,013	425,496
ARCHER AVIATION INC A	COMMON STOCK USD.0001	24,968	243,438
ARCHER DANIELS MIDLAND CO	COMMON STOCK	73,174	3,696,750
ARCHROCK INC	COMMON STOCK USD.01	22,667	564,182
ARCOSA INC	COMMON STOCK USD.01	7,777	752,347
ARCTURUS THERAPEUTICS HOLDIN	COMMON STOCK USD.001	3,612	61,296
ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	8,439	125,657
ARCUTIS BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	7,195	100,226
ARDELYX INC	COMMON STOCK	36,348	184,284
ARENA GROUP HOLDINGS INC/THE	COMMON STOCK USD.01	1,900	2,546
ARES COMMERCIAL REAL ESTATE	REIT USD.01	7,768	45,754
ARES MANAGEMENT CORP A	COMMON STOCK	28,351	5,018,978
ARGAN INC	COMMON STOCK USD.15	2,585	354,248
ARHAUS INC	COMMON STOCK USD.001	7,313	68,742
ARIS WATER SOLUTIONS INC A	COMMON STOCK	3,144	75,299

ARISTA NETWORKS INC	COMMON STOCK USD.0001	159,468	17,625,998
ARKO CORP	COMMON STOCK USD.0001	11,817	77,874
ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	14,387	160,991
ARMADA HOFFLER PROPERTIES IN	REIT USD.01	10,080	103,118
ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	7,522	141,865
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	7,287	1,029,872
ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	22,464	135,683
ARROW ELECTRONICS INC	COMMON STOCK USD1.0	7,600	859,712
ARROW FINANCIAL CORP	COMMON STOCK USD1.0	2,667	76,570
ARROWHEAD PHARMACEUTICALS	COMMON STOCK USD.001	17,662	332,046
ARS PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,331	66,792
ARTERIS INC	COMMON STOCK USD.001	1,071	10,913
ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	1,610	50,908
ARTHUR J GALLAGHER + CO	COMMON STOCK USD1.0	38,542	10,940,147
ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	11,141	479,620
ARTIVION INC	COMMON STOCK USD.01	6,941	198,443
ARVINAS INC	COMMON STOCK USD.001	8,904	170,690
ASANA INC CL A	COMMON STOCK USD.00001	12,942	262,334
ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	3,411	828,975
ASCENT INDUSTRIES CO	COMMON STOCK USD1.0	1,546	17,284
ASGN INC	COMMON STOCK USD.01	7,531	627,634
ASHFORD HOSPITALITY TRUST	REIT USD.01	470	3,379
ASHLAND INC	COMMON STOCK	8,338	595,833
ASPEN AEROGELS INC	COMMON STOCK USD.00001	9,293	110,401
ASPEN TECHNOLOGY INC	COMMON STOCK USD.0001	4,722	1,178,753
ASPIRA WOMEN S HEALTH INC	COMMON STOCK USD.0001	684	482
ASSEMBLY BIOSCIENCES INC	COMMON STOCK USD.001	1,642	25,911
ASSERTIO HOLDINGS INC	COMMON STOCK	12,528	10,913
ASSOCIATED BANC CORP	COMMON STOCK USD.01	25,139	600,822
ASSURANT INC	COMMON STOCK USD.01	8,520	1,816,634
ASSURED GUARANTY LTD	COMMON STOCK USD.01	9,272	834,573
AST SPACEMOBILE INC	COMMON STOCK USD.0001	14,767	311,584
ASTEC INDUSTRIES INC	COMMON STOCK USD.2	3,640	122,304
ASTERA LABS INC	COMMON STOCK USD.0001	3,300	437,085
ASTRANA HEALTH INC	COMMON STOCK USD.001	6,605	208,256
ASTRIA THERAPEUTICS INC	COMMON STOCK USD.001	2,200	19,668
ASTRONICS CORP	COMMON STOCK USD.01	4,314	68,851
ASTRONOVA INC	COMMON STOCK USD.05	1,789	21,486
ASURE SOFTWARE INC	COMMON STOCK USD.01	3,164	29,773
AT+T INC	COMMON STOCK USD1.0	1,100,843	25,066,195
ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	540	7,187
ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	14,100	47,235
ATERIAN INC	COMMON STOCK USD.0001	764	1,834
ATHIRA PHARMA INC	COMMON STOCK USD.0001	5,705	3,347
ATI INC	COMMON STOCK USD.1	20,917	1,151,272
ATKORE INC	COMMON STOCK USD.01	5,566	464,483

ATLANTA BRAVES HOLDINGS IN A	COMMON STOCK USD.01	1,705	69,564
ATLANTA BRAVES HOLDINGS IN C	COMMON STOCK USD.01	6,042	231,167
ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	13,986	529,790
ATLANTICUS HOLDINGS CORP	COMMON STOCK	781	43,564
ATLAS ENERGY SOLUTIONS INC	COMMON STOCK	3,600	79,848
ATLASSIAN CORP CL A	COMMON STOCK USD.00001	25,200	6,133,176
ATMOS ENERGY CORP	COMMON STOCK	20,093	2,798,352
ATMUS FILTRATION TECHNOLOGIE	COMMON STOCK	12,449	487,752
ATN INTERNATIONAL INC	COMMON STOCK USD.01	1,777	29,871
ATOMERA INC	COMMON STOCK USD.001	3,442	39,927
ATOSSA THERAPEUTICS INC	COMMON STOCK USD.001	21,238	20,051
ATRICURE INC	COMMON STOCK USD.001	7,441	227,397
ATYR PHARMA INC	COMMON STOCK USD.001	2,709	9,807
AUBURN NATL BANCORPORATION	COMMON STOCK USD.01	572	13,436
AURA BIOSCIENCES INC	COMMON STOCK USD.00001	2,961	24,339
AURORA INNOVATION INC	COMMON STOCK USD.0001	132,422	834,259
AUTHID INC	COMMON STOCK USD.0001	422	2,540
AUTODESK INC	COMMON STOCK USD.01	33,273	9,834,501
AUTOLIV INC	COMMON STOCK USD1.0	12,101	1,134,953
AUTOMATIC DATA PROCESSING	COMMON STOCK USD.1	62,455	18,282,452
AUTONATION INC	COMMON STOCK USD.01	4,001	679,530
AUTOZONE INC	COMMON STOCK USD.01	2,626	8,408,452
AVALONBAY COMMUNITIES INC	REIT USD.01	22,157	4,873,875
AVANOS MEDICAL INC	COMMON STOCK USD.01	7,618	121,279
AVANTOR INC	COMMON STOCK USD.01	111,661	2,352,697
AVEANNA HEALTHCARE HOLDINGS	COMMON STOCK USD.01	7,041	32,177
AVEPOINT INC	COMMON STOCK USD.0001	14,453	238,619
AVERY DENNISON CORP	COMMON STOCK USD1.0	12,203	2,283,547
AVIAT NETWORKS INC	COMMON STOCK USD.01	1,778	32,200
AVID BIOSERVICES INC	COMMON STOCK USD.001	10,085	124,550
AVIDITY BIOSCIENCES INC	COMMON STOCK	11,015	320,316
AVIDXCHANGE HOLDINGS INC	COMMON STOCK USD.001	28,236	291,960
AVIENT CORP	COMMON STOCK USD.01	15,120	617,803
AVIS BUDGET GROUP INC	COMMON STOCK USD.01	3,341	269,318
AVISTA CORP	COMMON STOCK	12,837	470,219
AVITA MEDICAL INC	COMMON STOCK	3,717	47,578
AVNET INC	COMMON STOCK USD1.0	12,549	656,564
AWARE INC/MASS	COMMON STOCK USD.01	3,032	5,912
AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	36,937	1,263,984
AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	5,403	377,508
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	12,625	1,118,828
AXOGEN INC	COMMON STOCK USD.01	6,375	105,060
AXON ENTERPRISE INC	COMMON STOCK USD.00001	11,219	6,667,676
AXOS FINANCIAL INC	COMMON STOCK USD.01	8,560	597,916
AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	6,436	544,550
AXT INC	COMMON STOCK USD.001	6,568	14,253

AZEK CO INC/THE	COMMON STOCK	24,356	1,156,179
AZENTA INC	COMMON STOCK USD.01	8,845	442,250
AZZ INC	COMMON STOCK USD1.0	3,998	327,516
B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	2,643	12,131
B+G FOODS INC	COMMON STOCK USD.01	10,396	71,628
BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	12,056	19,772
BACKBLAZE INC A	COMMON STOCK USD.001	1,294	7,790
BADGER METER INC	COMMON STOCK USD1.0	4,877	1,034,509
BAKER HUGHES CO	COMMON STOCK USD.0001	153,036	6,277,537
BAKKT HOLDINGS INC	COMMON STOCK USD.0001	704	17,438
BALCHEM CORP	COMMON STOCK USD.0667	5,200	847,574
BALDWIN INSURANCE GROUP INC/	COMMON STOCK USD.01	10,089	391,050
BALL CORP	COMMON STOCK	47,638	2,626,283
BALLY S CORP	COMMON STOCK USD.01	4,962	88,770
BANC OF CALIFORNIA INC	COMMON STOCK USD.01	21,905	338,651
BANCFIRST CORP	COMMON STOCK USD1.0	2,580	302,324
BANCORP INC/THE	COMMON STOCK USD1.0	9,117	479,828
BANDWIDTH INC CLASS A	COMMON STOCK USD.001	3,843	65,408
BANK FIRST CORP	COMMON STOCK USD1.0	1,253	124,160
BANK OF AMERICA CORP	COMMON STOCK USD.01	1,030,110	45,273,335
BANK OF HAWAII CORP	COMMON STOCK USD.01	6,658	474,316
BANK OF MARIN BANCORP/CA	COMMON STOCK	2,546	60,518
BANK OF NEW YORK MELLON CORP	COMMON STOCK USD.01	112,223	8,622,093
BANK OZK	COMMON STOCK	17,460	777,494
BANK7 CORP	COMMON STOCK USD.01	700	32,662
BANKFINANCIAL CORP	COMMON STOCK USD.01	3,079	39,088
BANKUNITED INC	COMMON STOCK USD.01	11,622	443,612
BANKWELL FINANCIAL GROUP INC	COMMON STOCK	1,336	41,616
BANNER CORPORATION	COMMON STOCK USD.01	5,583	372,777
BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	2,370	72,475
BARK INC	COMMON STOCK USD.0001	13,467	24,779
BARNES + NOBLE EDUCATION INC	COMMON STOCK USD.01	55	552
BARNES GROUP INC	COMMON STOCK USD.01	8,292	391,880
BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	4,236	184,012
BASSETT FURNITURE INDS	COMMON STOCK USD5.0	1,928	26,664
BATH + BODY WORKS INC	COMMON STOCK USD.5	37,479	1,453,061
BAXTER INTERNATIONAL INC	COMMON STOCK USD1.0	82,937	2,418,443
BAYCOM CORP	COMMON STOCK	2,592	69,569
BCB BANCORP INC	COMMON STOCK	2,120	25,101
BEACHBODY CO INC/THE	COMMON STOCK USD.0001	322	1,980
BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	8,664	880,089
BEAM GLOBAL	COMMON STOCK USD.001	1,085	3,439
BEAM THERAPEUTICS INC	COMMON STOCK USD.01	11,460	284,208
BEAUTY HEALTH CO/THE	COMMON STOCK USD.0001	15,650	24,884
BEAZER HOMES USA INC	COMMON STOCK USD.001	4,525	124,257
BECTON DICKINSON AND CO	COMMON STOCK USD1.0	44,244	10,037,636
BEL FUSE INC CL B	COMMON STOCK USD.1	2,120	174,836
BELDEN INC	COMMON STOCK USD.01	6,815	767,437

BELLRING BRANDS INC	COMMON STOCK USD.01	18,744	1,412,173
BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	6,190	281,026
BENSON HILL INC	COMMON STOCK USD.0001	623	1,227
BENTLEY SYSTEMS INC CLASS B	COMMON STOCK USD.01	24,801	1,158,207
BERKSHIRE HATHAWAY INC CL A	COMMON STOCK USD5.0	186	126,651,120
BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD.0033	3,661	1,659,458
BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	7,536	214,248
BERRY CORP	COMMON STOCK USD.001	10,529	43,485
BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	17,407	1,125,711
BEST BUY CO INC	COMMON STOCK USD.1	31,454	2,698,753
BETTER CHOICE CO INC	COMMON STOCK USD.001	65	153
BEYOND AIR INC	COMMON STOCK	2,907	1,042
BEYOND INC	COMMON STOCK USD.0001	6,986	34,441
BEYOND MEAT INC	COMMON STOCK USD.0001	9,447	35,521
BGC GROUP INC A	COMMON STOCK USD.01	64,648	585,711
BGSF INC	COMMON STOCK USD.01	1,900	9,956
BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	3,261	5,837
BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK USD.0001	9,806	60,013
BIGLARI HOLDINGS INC B	COMMON STOCK	150	38,144
BILL HOLDINGS INC	COMMON STOCK USD.00001	15,727	1,332,234
BIO RAD LABORATORIES A	COMMON STOCK USD.0001	3,350	1,100,509
BIO TECHNE CORP	COMMON STOCK USD.01	25,200	1,815,156
BIOATLA INC	COMMON STOCK USD.0001	6,601	3,903
BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	29,237	219,862
BIOGEN INC	COMMON STOCK USD.0005	23,277	3,559,519
BIOHAVEN LTD	COMMON STOCK	10,558	394,341
BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	5,978	155,189
BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	31,627	2,078,843
BIOMEA FUSION INC	COMMON STOCK USD.0001	4,115	15,966
BIONANO GENOMICS INC	COMMON STOCK USD.0001	4,493	1,296
BIOTE CORP A	COMMON STOCK USD.0001	4,600	28,428
BIOVENTUS INC A	COMMON STOCK USD.001	2,985	31,343
BIOXCEL THERAPEUTICS INC	COMMON STOCK USD.001	3,407	1,274
BJ S RESTAURANTS INC	COMMON STOCK	3,361	118,089
BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	21,720	1,940,682
BLACK DIAMOND THERAPEUTICS I	COMMON STOCK	4,776	10,221
BLACK HILLS CORP	COMMON STOCK USD1.0	11,132	651,445
BLACKBAUD INC	COMMON STOCK USD.001	6,383	471,831
BLACKLINE INC	COMMON STOCK USD.01	8,386	509,533
* BLACKROCK INC	COMMON STOCK USD.01	22,572	23,138,783
BLACKSKY TECHNOLOGY INC	COMMON STOCK USD.0001	1,161	12,527
BLACKSTONE INC	COMMON STOCK USD.00001	111,541	19,231,899
BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	28,049	488,333
BLADE AIR MOBILITY INC	COMMON STOCK USD.0001	8,230	34,978
BLEND LABS INC A	COMMON STOCK USD.00001	33,957	142,959
BLINK CHARGING CO	COMMON STOCK USD.001	5,462	7,592
BLOCK INC	COMMON STOCK	87,906	7,471,131
BLOOM ENERGY CORP A	COMMON STOCK USD.0001	34,568	767,755

BLOOMIN BRANDS INC	COMMON STOCK USD.01	13,546	165,397
BLUE BIRD CORP	COMMON STOCK USD.0001	3,774	145,790
BLUE FOUNDRY BANCORP	COMMON STOCK USD.01	4,917	48,236
BLUE OWL CAPITAL INC	COMMON STOCK USD.0001	65,514	1,523,856
BLUE RIDGE BANKSHARES INC	COMMON STOCK USD5.0	1,902	6,124
BLUEBIRD BIO INC	COMMON STOCK USD.01	721	6,013
BLUELINX HOLDINGS INC	COMMON STOCK USD.01	1,708	174,489
BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	9,983	870,717
BM TECHNOLOGIES INC	COMMON STOCK USD.0001	1,033	5,051
BOEING CO/THE	COMMON STOCK USD5.0	114,747	20,310,219
BOISE CASCADE CO	COMMON STOCK USD.01	6,433	764,626
BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	1,877	199,807
BOLT BIOTHERAPEUTICS INC	COMMON STOCK USD.00001	2,020	1,081
BOOKING HOLDINGS INC	COMMON STOCK USD.008	5,145	25,562,521
BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	4,806	729,647
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	19,695	2,534,747
BORGWARNER INC	COMMON STOCK USD.01	34,171	1,086,296
BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	1,501	450,270
BOSTON OMAHA CORP CL A	COMMON STOCK	2,764	39,194
BOSTON SCIENTIFIC CORP	COMMON STOCK USD.01	227,897	20,355,760
BOWMAN CONSULTING GROUP LTD	COMMON STOCK USD.01	2,131	53,168
BOX INC CLASS A	COMMON STOCK USD.0001	23,134	731,034
BOXLIGHT CORP CLASS A	COMMON STOCK USD.0001	1,016	388
BOYD GAMING CORP	COMMON STOCK USD.01	11,287	818,759
BRADY CORPORATION CL A	COMMON STOCK USD.01	7,373	544,496
BRAEMAR HOTELS + RESORTS INC	REIT USD.01	11,050	33,150
BRAINSTORM CELL THERAPEUTICS	COMMON STOCK USD.0001	397	901
BRANDYWINE REALTY TRUST	REIT USD.01	27,826	155,826
BRAZE INC A	COMMON STOCK USD.0001	8,682	363,602
BRC INC A	COMMON STOCK USD.0001	7,228	22,913
BREAD FINANCIAL HOLDINGS INC	COMMON STOCK USD.01	8,084	493,609
BRIDGE INVESTMENT GRP HDS A	COMMON STOCK USD.01	3,211	26,972
BRIDGEBIO PHARMA INC	COMMON STOCK	19,625	538,510
BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	3,569	48,217
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	9,479	1,050,747
BRIGHTCOVE	COMMON STOCK USD.001	6,536	28,432
BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	9,735	467,669
BRIGHTSPIRE CAPITAL INC	REIT USD.01	24,176	136,353
BRIGHTSPRING HEALTH SERVICES	COMMON STOCK USD100.0	8,700	148,161
BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	8,050	128,720
BRILLIANT EARTH GROUP INC A	COMMON STOCK USD.0001	1,879	3,946
BRINK S CO/THE	COMMON STOCK USD1.0	7,357	682,509
BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	7,378	976,036
BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1	314,524	17,789,477
BRISTOW GROUP INC	COMMON STOCK USD.01	3,842	131,781
BRIXMOR PROPERTY GROUP INC	REIT USD.01	50,490	1,405,642
BROADCOM INC	COMMON STOCK	720,570	167,056,949
BROADRIDGE FINANCIAL SOLUTIO	COMMON STOCK USD.01	18,445	4,170,230

BROADSTONE NET LEASE INC	REIT USD.00025	31,733	503,285
BROADWAY FINANCIAL CORP/DE	COMMON STOCK USD.01	824	5,644
BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	31,274	157,308
BROOKLINE BANCORP INC	COMMON STOCK USD.01	14,294	168,669
BROWN + BROWN INC	COMMON STOCK USD.1	36,585	3,732,402
BROWN FORMAN CORP CLASS A	COMMON STOCK USD.15	8,615	324,699
BROWN FORMAN CORP CLASS B	COMMON STOCK USD.15	30,159	1,145,439
BRT APARTMENTS CORP	REIT USD3.0	1,800	32,454
BRUKER CORP	COMMON STOCK USD.01	15,128	886,803
BRUNSWICK CORP	COMMON STOCK USD.75	11,797	763,030
BUCKLE INC/THE	COMMON STOCK USD.01	4,827	245,260
BUILD A BEAR WORKSHOP INC	COMMON STOCK USD.01	1,804	83,056
BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	18,572	2,654,496
BUMBLE INC A	COMMON STOCK USD.01	17,032	138,640
BUNGE GLOBAL SA	COMMON STOCK USD.01	21,544	1,675,261
BURKE + HERBERT FINANCIAL SE	COMMON STOCK	1,154	71,963
BURLINGTON STORES INC	COMMON STOCK USD.0001	9,767	2,784,181
BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	4,516	116,061
BUTTERFLY NETWORK INC	COMMON STOCK USD.0001	20,812	64,933
BUZZFEED INC	COMMON STOCK USD.0001	1,455	3,885
BWX TECHNOLOGIES INC	COMMON STOCK USD.01	15,236	1,697,138
BXP INC	REIT USD.01	23,501	1,747,534
BYLINE BANCORP INC	COMMON STOCK USD.01	5,969	173,101
BYRNA TECHNOLOGIES INC	COMMON STOCK USD.001	2,585	74,474
C + F FINANCIAL CORP	COMMON STOCK USD1.0	641	45,671
C.H. ROBINSON WORLDWIDE INC	COMMON STOCK USD.1	17,220	1,779,170
C3.AI INC A	COMMON STOCK USD.001	14,911	513,386
C4 THERAPEUTICS INC	COMMON STOCK USD.0001	6,120	22,032
CABALETTA BIO INC	COMMON STOCK USD.00001	5,760	13,075
CABLE ONE INC	COMMON STOCK USD.01	705	255,295
CABOT CORP	COMMON STOCK USD1.0	9,081	829,186
CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	3,611	1,459,061
CACTUS INC A	COMMON STOCK USD.01	10,911	636,766
CADENCE BANK	COMMON STOCK USD2.5	30,806	1,061,267
CADENCE DESIGN SYS INC	COMMON STOCK USD.01	42,464	12,758,733
CADIZ INC	COMMON STOCK USD.01	3,191	16,593
CADRE HOLDINGS INC	COMMON STOCK USD.01	2,510	81,073
CAESARS ENTERTAINMENT INC	COMMON STOCK	36,279	1,212,444
CAL MAINE FOODS INC	COMMON STOCK USD.01	6,698	689,358
CALAVO GROWERS INC	COMMON STOCK USD.001	2,969	75,710
CALERES INC	COMMON STOCK USD.01	6,359	147,274
CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	10,716	556,053
CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	9,303	421,705
CALIX INC	COMMON STOCK	9,873	344,272
CAMBIUM NETWORKS CORP	COMMON STOCK USD.0001	1,839	1,186
CAMDEN NATIONAL CORP	COMMON STOCK	2,530	108,132

CAMDEN PROPERTY TRUST	REIT USD.01	17,369	2,015,499
CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	6,786	143,049
CANNAE HOLDINGS INC	COMMON STOCK USD.0001	11,677	231,905
CANOO INC	COMMON STOCK USD.0001	86	121
CANTALOUPE INC	COMMON STOCK	9,682	92,076
CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	1,352	38,532
CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	2,215	81,180
CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.01	58,961	10,513,926
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	21,076	124,559
CAPRI HOLDINGS LTD	COMMON STOCK	19,262	405,658
CAPRICOR THERAPEUTICS INC	COMMON STOCK USD.001	4,676	64,529
CARA THERAPEUTICS INC	COMMON STOCK USD.001	646	3,954
CARDIFF ONCOLOGY INC	COMMON STOCK USD.0001	4,730	20,528
CARDINAL HEALTH INC	COMMON STOCK	35,530	4,202,133
CARDLYTICS INC	COMMON STOCK USD.0001	5,413	20,082
CARECLOUD INC	COMMON STOCK USD.001	2,000	7,320
CAREDx INC	COMMON STOCK USD.001	8,598	184,083
CARETRUST REIT INC	REIT USD.01	20,252	547,817
CARGURUS INC	COMMON STOCK USD.001	14,058	513,679
CARIBOU BIOSCIENCES INC	COMMON STOCK USD.0001	9,713	15,444
CARISMA THERAPEUTICS INC	COMMON STOCK USD.001	1,430	599
CARLISLE COS INC	COMMON STOCK USD1.0	7,289	2,688,475
CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	32,635	1,647,741
CARMAX INC	COMMON STOCK USD.5	25,456	2,081,283
CARNIVAL CORP	COMMON STOCK USD.01	164,332	4,095,153
CARPARTS.COM INC	COMMON STOCK USD.001	8,007	8,648
CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	7,743	1,314,065
CARRIAGE SERVICES INC	COMMON STOCK USD.01	2,440	97,234
CARRIER GLOBAL CORP	COMMON STOCK USD.01	129,048	8,808,816
CARS.COM INC	COMMON STOCK USD.01	10,195	176,679
CARTER BANKSHARES INC	COMMON STOCK USD1.0	4,730	83,201
CARTER S INC	COMMON STOCK USD.01	3,712	201,153
CARTESIAN THERAPEUTICS INC	COMMON STOCK USD.0001	410	7,343
CARVANA CO	COMMON STOCK USD.001	15,608	3,174,043
CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	9,339	988,160
CASEY S GENERAL STORES INC	COMMON STOCK	6,193	2,453,852
CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	1,817	74,333
CASSAVA SCIENCES INC	COMMON STOCK USD.001	6,239	14,724
CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	3,890	103,669
CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	15,985	333,607
CATERPILLAR INC	COMMON STOCK USD1.0	74,532	27,037,228
CATHAY GENERAL BANCORP	COMMON STOCK USD.01	11,433	544,325
CATO CORP CLASS A	COMMON STOCK USD.033	3,131	12,211
CAVA GROUP INC	COMMON STOCK USD.0001	13,000	1,466,400
CAVCO INDUSTRIES INC	COMMON STOCK USD.01	1,380	615,797
CB FINANCIAL SERVICES INC	COMMON STOCK	773	22,092
CBIZ INC	COMMON STOCK USD.01	7,882	644,984
CBL + ASSOCIATES PROPERTIES	REIT USD.01	4,600	135,286

CBOE GLOBAL MARKETS INC	COMMON STOCK	16,507	3,225,468
CBRE GROUP INC A	COMMON STOCK USD.01	47,606	6,250,192
CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.0001	38,694	453,881
CDW CORP/DE	COMMON STOCK USD.01	20,021	3,484,455
CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	5,682	171,767
CEL SCI CORP	COMMON STOCK USD.01	6,912	2,764
CELANESE CORP	COMMON STOCK USD.0001	16,695	1,155,461
CELCUITY INC	COMMON STOCK USD.001	1,780	23,300
CELLDEX THERAPEUTICS INC	COMMON STOCK USD.001	9,235	233,368
CELSIUS HOLDINGS INC	COMMON STOCK USD.001	24,827	653,943
CELULARITY INC A	COMMON STOCK USD.0001	1,610	3,349
CENCORA INC	COMMON STOCK USD.01	24,933	5,601,946
CENTENE CORP	COMMON STOCK USD.001	78,076	4,729,844
CENTERPOINT ENERGY INC	COMMON STOCK USD.01	103,499	3,284,023
CENTERSPACE	REIT	2,382	157,569
CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	1,527	59,248
CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	8,891	293,848
CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	4,882	141,822
CENTRUS ENERGY CORP CLASS A	COMMON STOCK USD.1	2,231	148,607
CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	8,356	152,246
CENTURY CASINOS INC	COMMON STOCK USD.01	4,698	15,222
CENTURY COMMUNITIES INC	COMMON STOCK USD.01	4,832	354,476
CENTURY THERAPEUTICS INC	COMMON STOCK USD.0001	5,943	6,002
CEPTON INC	COMMON STOCK USD.0001	718	2,341
CERENCE INC	COMMON STOCK USD.01	6,215	48,788
CERTARA INC	COMMON STOCK USD.01	16,646	177,280
CERUS CORP	COMMON STOCK USD.001	25,747	39,650
CEVA INC	COMMON STOCK USD.001	3,795	119,732
CF INDUSTRIES HOLDINGS INC	COMMON STOCK USD.01	28,448	2,427,183
CG ONCOLOGY INC	COMMON STOCK	3,500	100,380
CHAMPION HOMES INC	COMMON STOCK USD.028	8,591	756,867
CHAMPIONS ONCOLOGY INC	COMMON STOCK USD.001	1,190	10,198
CHAMPIONX CORP	COMMON STOCK USD.01	31,049	844,222
CHARGEPOINT HOLDINGS INC	COMMON STOCK USD.0001	42,049	44,992
CHARLES + COLVARD LTD	COMMON STOCK	881	1,172
CHARLES RIVER LABORATORIES	COMMON STOCK USD.01	8,629	1,592,913
CHART INDUSTRIES INC	COMMON STOCK USD.01	6,827	1,302,865
CHARTER COMMUNICATIONS INC A	COMMON STOCK USD.001	15,139	5,189,195
CHATHAM LODGING TRUST	REIT USD.01	8,650	77,418
CHECKPOINT THERAPEUTICS INC	COMMON STOCK USD.0001	1,126	3,603
CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	7,870	373,353
CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	5,778	284,971
CHEGG INC	COMMON STOCK USD.001	20,073	32,318
CHEMED CORP	COMMON STOCK USD1.0	2,412	1,277,878
CHEMOURS CO/THE	COMMON STOCK USD.01	24,200	408,980
CHENIERE ENERGY INC	COMMON STOCK USD.003	32,607	7,006,266
CHERRY HILL MORTGAGE INVESTM	REIT USD.01	3,172	8,374
CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	3,644	442,199

CHEVRON CORP	COMMON STOCK USD.75	258,634	37,460,549
CHEWY INC CLASS A	COMMON STOCK USD.01	19,592	656,136
CHICAGO ATLANTIC REAL ESTATE	REIT USD.01	3,302	50,917
CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	2,239	23,420
CHIMERA INVESTMENT CORP	REIT USD.01	12,958	181,412
CHIMERIX INC	COMMON STOCK USD.001	12,344	42,957
CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.01	210,750	12,708,225
CHOICE HOTELS INTL INC	COMMON STOCK USD.01	4,133	586,803
CHOICEONE FINANCIAL SVCS INC	COMMON STOCK	1,123	40,024
CHORD ENERGY CORP	COMMON STOCK	9,636	1,126,641
CHUBB LTD	COMMON STOCK	57,861	15,986,994
CHURCH + DWIGHT CO INC	COMMON STOCK USD1.0	38,395	4,020,340
CHURCHILL DOWNS INC	COMMON STOCK	10,912	1,457,188
CIBUS INC	COMMON STOCK USD.0001	2,000	5,560
CIDARA THERAPEUTICS INC	COMMON STOCK USD.0001	766	20,590
CIENA CORP	COMMON STOCK USD.01	23,265	1,973,105
CIMPRESS PLC	COMMON STOCK EUR.01	2,806	201,246
CINCINNATI FINANCIAL CORP	COMMON STOCK USD2.0	24,071	3,459,003
CINEMARK HOLDINGS INC	COMMON STOCK USD.001	17,407	539,269
CINEVERSE CORP	COMMON STOCK USD.001	1,162	4,241
CINTAS CORP	COMMON STOCK	52,780	9,642,906
CIPHER MINING INC	COMMON STOCK USD1.0	6,841	31,742
CIRRUS LOGIC INC	COMMON STOCK USD.001	8,591	855,492
CISCO SYSTEMS INC	COMMON STOCK USD.001	616,512	36,497,510
CISO GLOBAL INC	COMMON STOCK USD.00001	559	1,940
CITI TRENDS INC	COMMON STOCK USD.01	1,330	34,913
CITIGROUP INC	COMMON STOCK USD.01	292,144	20,564,016
CITIUS PHARMACEUTICALS INC	COMMON STOCK	827	3,308
CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	2,717	50,536
CITIZENS COMMUNITY BANCORP I	COMMON STOCK USD.01	1,211	19,727
CITIZENS FINANCIAL GROUP	COMMON STOCK USD.01	68,752	3,008,588
CITIZENS FINANCIAL SERVICES	COMMON STOCK USD1.0	404	25,577
CITIZENS INC	COMMON STOCK	7,280	29,193
CITY HOLDING CO	COMMON STOCK USD2.5	2,332	276,295
CITY OFFICE REIT INC	REIT USD.01	6,476	35,748
CIVITAS RESOURCES INC	COMMON STOCK	12,884	590,989
CLARITEV CORP	COMMON STOCK	1,010	14,928
CLARIVATE PLC	COMMON STOCK USD.01	74,389	377,896
CLAROS MORTGAGE TRUST INC	REIT USD.01	20,600	93,112
CLARUS CORP	COMMON STOCK USD.0001	4,666	21,044
CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	28,153	70,664
CLEAN HARBORS INC	COMMON STOCK USD.01	8,237	1,895,663
CLEANSARK INC	COMMON STOCK	23,773	218,949
CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	74,018	101,405
CLEAR SECURE INC CLASS A	COMMON STOCK USD.00001	13,917	370,749
CLEARFIELD INC	COMMON STOCK USD.01	1,882	58,342

CLEARPOINT NEURO INC	COMMON STOCK USD.01	2,150	33,067
CLEARSIDE BIOMEDICAL INC	COMMON STOCK USD.001	9,475	9,001
CLEARWATER ANALYTICS HDS A	COMMON STOCK USD.001	17,787	489,498
CLEARWATER PAPER CORP	COMMON STOCK USD.0001	2,831	84,279
CLEARWAY ENERGY INC A	COMMON STOCK USD.01	5,839	142,764
CLEARWAY ENERGY INC C	COMMON STOCK	12,580	327,080
CLENE INC	COMMON STOCK USD.0001	190	1,009
CLEVELAND CLIFFS INC	COMMON STOCK USD.125	77,989	733,097
CLIMB GLOBAL SOLUTIONS INC	COMMON STOCK USD.01	724	91,767
CLIPPER REALTY INC	REIT USD.01	2,547	11,665
CLOROX COMPANY	COMMON STOCK USD1.0	18,625	3,024,886
CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	47,157	5,077,866
CLOVER HEALTH INVESTMENTS CO	COMMON STOCK USD.0001	45,058	141,933
CME GROUP INC	COMMON STOCK USD.01	54,645	12,690,208
CMS ENERGY CORP	COMMON STOCK USD.01	45,834	3,054,836
CNB FINANCIAL CORP/PA	COMMON STOCK	2,611	64,909
CNH INDUSTRIAL NV	COMMON STOCK EUR.01	146,600	1,660,978
CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	19,063	709,334
CNX RESOURCES CORP	COMMON STOCK USD.01	26,210	961,121
CO DIAGNOSTICS INC	COMMON STOCK USD.001	5,163	3,872
COASTAL FINANCIAL CORP/WA	COMMON STOCK	1,566	132,969
COCA COLA CO/THE	COMMON STOCK USD.25	598,647	37,271,762
COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	753	948,772
COCRYSTAL PHARMA INC	COMMON STOCK USD.001	764	1,543
CODA OCTOPUS GROUP INC	COMMON STOCK USD.001	968	7,579
CODEXIS INC	COMMON STOCK USD.0001	9,781	46,655
COEUR MINING INC	COMMON STOCK USD.01	60,455	345,803
COGENT BIOSCIENCES INC	COMMON STOCK USD.001	10,960	85,488
COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	6,844	527,467
COGNEX CORP	COMMON STOCK USD.002	29,146	1,045,176
COGNITION THERAPEUTICS INC	COMMON STOCK USD.001	303	212
COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01	78,376	6,027,114
COHEN + STEERS INC	COMMON STOCK USD.01	3,959	365,574
COHERENT CORP	COMMON STOCK	21,354	2,022,864
COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	10,787	14,886
COHU INC	COMMON STOCK USD1.0	8,225	219,608
COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001	31,929	7,927,971
COLGATE PALMOLIVE CO	COMMON STOCK USD1.0	120,616	10,965,201
COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	5,502	157,632
COLONY BANKCORP	COMMON STOCK USD1.0	3,086	49,808
COLUMBIA BANKING SYSTEM INC	COMMON STOCK	34,700	937,247
COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	6,045	95,571
COLUMBIA SPORTSWEAR CO	COMMON STOCK	4,392	368,621
COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	4,737	176,406
COMCAST CORP CLASS A	COMMON STOCK USD.01	590,173	22,149,193
COMERICA INC	COMMON STOCK USD5.0	22,000	1,360,700
COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	5,836	2,474,814
COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	17,413	1,085,016

COMMERCIAL METALS CO	COMMON STOCK USD.01	17,765	881,144
COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	32,481	169,226
* COMMUNITY FINANCIAL SYSTEM I	COMMON STOCK USD1.0	8,660	534,149
COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	19,276	57,635
COMMUNITY HEALTHCARE TRUST I	REIT USD.01	3,838	73,728
COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	2,000	106,060
COMMUNITY WEST BANCSHARES	COMMON STOCK	3,203	62,042
COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	7,440	1,122,770
COMPASS INC CLASS A	COMMON STOCK USD.00001	53,400	312,390
COMPASS MINERALS INTERNATION	COMMON STOCK USD.01	5,572	62,685
COMPASS THERAPEUTICS INC	COMMON STOCK USD.0001	9,200	13,340
COMPOSECURE INC A	COMMON STOCK USD.0001	5,100	78,183
COMSCORE INC	COMMON STOCK USD.001	508	2,967
COMSTOCK INC	COMMON STOCK	6,529	5,227
COMSTOCK RESOURCES INC	COMMON STOCK USD.5	15,316	279,058
COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	4,705	18,867
CONAGRA BRANDS INC	COMMON STOCK USD5.0	78,800	2,186,700
CONCENTRA GROUP HOLDINGS W/I	COMMON STOCK USD.01	13,747	271,916
CONCENTRIX CORP	COMMON STOCK	7,126	308,342
CONCRETE PUMPING HOLDINGS IN	COMMON STOCK USD.0001	3,856	25,681
CONDUENT INC	COMMON STOCK USD.01	25,385	102,555
CONFLUENT INC CLASS A	COMMON STOCK USD.00001	34,329	959,839
CONMED CORP	COMMON STOCK USD.01	5,074	347,265
CONNECTONE BANCORP INC	COMMON STOCK	5,450	124,860
CONOCOPHILLIPS	COMMON STOCK USD.01	201,454	19,978,193
CONSENSUS CLOUD SOLUTION	COMMON STOCK USD.01	2,655	63,348
CONSOLIDATED EDISON INC	COMMON STOCK USD.1	53,860	4,805,928
CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	2,645	68,479
CONSTELLATION BRANDS INC A	COMMON STOCK USD.01	24,139	5,334,719
CONSTELLATION ENERGY	COMMON STOCK	49,066	10,976,555
CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	7,006	619,751
CONTANGO ORE INC	COMMON STOCK USD.001	1,200	12,024
CONTEXTLOGIC INC A	COMMON STOCK USD.0001	3,753	26,384
CONTRA ADAMAS PHARMACE	COMMON STOCK	5,694	342
CONTRA ADAMAS PHARMACE	COMMON STOCK	5,694	342
CONTRA ALIMERA SCIENCE	COMMON STOCK	1,230	49
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	32,560	2,993,241
COOPER STANDARD HOLDING	COMMON STOCK USD.001	2,974	40,327
COPART INC	COMMON STOCK	135,164	7,757,062
COPT DEFENSE PROPERTIES	REIT USD.01	17,969	556,141
CORBUS PHARMACEUTICALS HOLDI	COMMON STOCK USD.0001	800	9,440
CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	14,980	754,842

CORE + MAIN INC CLASS A	COMMON STOCK USD.01	19,632	999,465
CORE LABORATORIES INC	COMMON STOCK USD.01	7,852	135,918
CORE MOLDING TECHNOLOGIES IN	COMMON STOCK USD.01	1,453	24,033
CORE NATURAL RESOURCES INC	COMMON STOCK USD.01	4,831	515,371
CORE SCIENTIFIC INC	COMMON STOCK USD.0001	26,100	366,705
COREBRIDGE FINANCIAL INC	COMMON STOCK USD.01	39,300	1,176,249
CORECARD CORP	COMMON STOCK USD.01	1,012	22,972
CORECIVIC INC	COMMON STOCK USD.01	20,356	442,539
CORMEDIX INC	COMMON STOCK USD.001	5,471	44,315
CORNING INC	COMMON STOCK USD.5	120,611	5,731,435
CORPAY INC	COMMON STOCK USD.001	11,257	3,809,594
CORSAIR GAMING INC	COMMON STOCK	8,166	53,977
CORTEVA INC	COMMON STOCK USD.01	106,162	6,046,988
CORVEL CORP	COMMON STOCK USD.0001	4,497	500,336
CORVUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,503	45,491
COSTAR GROUP INC	COMMON STOCK USD.01	64,049	4,585,268
COSTCO WHOLESALE CORP	COMMON STOCK USD.005	68,473	62,739,756
COTERRA ENERGY INC	COMMON STOCK USD.1	118,746	3,032,773
COTY INC CL A	COMMON STOCK USD.01	58,704	408,580
COUCHBASE INC	COMMON STOCK USD.00001	4,387	68,393
COURSERA INC	COMMON STOCK USD.00001	16,893	143,591
COUSINS PROPERTIES INC	REIT USD1.0	25,651	785,947
COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	1,354	73,807
CPI CARD GROUP INC	COMMON STOCK USD.001	678	20,265
CRA INTERNATIONAL INC	COMMON STOCK	1,106	207,043
CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	3,845	203,247
CRANE CO	COMMON STOCK USD1.0	8,153	1,237,218
CRANE NXT CO	COMMON STOCK USD1.0	7,653	445,558
CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	3,862	44,645
CREATIVE MEDIA + COMMUNITY T	REIT USD.01	2,226	501
CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	932	437,537
CREDO TECHNOLOGY GROUP HOLDI	COMMON STOCK USD.00005	18,976	1,275,377
CRESCENT ENERGY INC A	COMMON STOCK USD.0001	19,018	277,853
CRH PLC	COMMON STOCK EUR.32	106,100	9,816,372
CRICUT INC CLASS A	COMMON STOCK USD.001	9,428	53,740
CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	9,593	490,490
CRISPR THERAPEUTICS AG	COMMON STOCK CHF.03	12,803	503,926
CROCS INC	COMMON STOCK USD.001	9,435	1,033,416
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	5,263	95,576
CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	7,751	117,428
CROWDSTRIKE HOLDINGS INC A	COMMON STOCK	36,190	12,382,770
CROWN CASTLE INC	REIT USD.01	68,890	6,252,456
CROWN HOLDINGS INC	COMMON STOCK USD5.0	19,789	1,636,352
CRYOPORT INC	COMMON STOCK USD.001	8,675	67,492
CS DISCO INC	COMMON STOCK USD.005	2,055	10,254
CSG SYSTEMS INTL INC	COMMON STOCK USD.01	5,264	269,043
CSW INDUSTRIALS INC	COMMON STOCK USD.01	2,561	903,521
CSX CORP	COMMON STOCK USD1.0	299,460	9,663,574

CTO REALTY GROWTH INC	REIT USD.01	3,177	62,619
CTS CORP	COMMON STOCK	5,371	283,213
CUBESMART	REIT USD.01	37,876	1,622,987
CUE BIOPHARMA INC	COMMON STOCK USD.001	5,032	5,485
CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	10,810	1,451,243
CULLINAN THERAPEUTICS INC	COMMON STOCK USD.0001	3,980	48,476
CULP INC	COMMON STOCK USD.05	2,071	12,157
CUMMINS INC	COMMON STOCK USD2.5	21,693	7,562,180
CUMULUS MEDIA INC CL A	COMMON STOCK USD.01	3,060	1,998
CURBLINE PROPERTIES CORP	REIT USD.01	15,158	351,969
CURIOSITYSTREAM INC	COMMON STOCK	4,016	6,144
CURIS INC	COMMON STOCK USD.01	658	2,013
CURTISS WRIGHT CORP	COMMON STOCK USD1.0	6,194	2,198,065
CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	28,339	370,674
CUSTOM TRUCK ONE SOURCE INC	COMMON STOCK USD.0001	11,446	55,055
CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	4,854	236,293
CUTERA INC	COMMON STOCK USD.001	2,636	930
CVB FINANCIAL CORP	COMMON STOCK	21,430	458,816
CVR ENERGY INC	COMMON STOCK USD.01	4,670	87,516
CVRX INC	COMMON STOCK USD.01	1,547	19,600
CVS HEALTH CORP	COMMON STOCK USD.01	196,916	8,839,559
CXAPP INC	COMMON STOCK USD.0001	174	317
CYCLERION THERAPEUTICS INC	COMMON STOCK USD.00001	413	1,330
CYCLO THERAPEUTICS INC	COMMON STOCK USD.0001	345	204
CYTEK BIOSCIENCES INC	COMMON STOCK USD.001	17,190	111,563
CYTOKINETICS INC	COMMON STOCK USD.001	15,398	724,322
CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001	8,319	8,569
CYTOSORBENTS CORP	COMMON STOCK USD.001	7,999	7,279
D WAVE QUANTUM INC	COMMON STOCK USD.0001	13,700	115,080
DAILY JOURNAL CORP	COMMON STOCK USD.01	110	62,479
DAKOTA GOLD CORP	COMMON STOCK USD.001	6,300	13,860
DAKTRONICS INC	COMMON STOCK	5,031	84,823
DANA INC	COMMON STOCK USD.01	20,707	239,373
DANAHER CORP	COMMON STOCK USD.01	99,097	22,747,716
DANIMER SCIENTIFIC INC	DANIMER SCIENTIFIC INC 29	4,814	173
DANIMER SCIENTIFIC INC	COMMON STOCK USD.0001	361	758
DARDEN RESTAURANTS INC	COMMON STOCK	18,704	3,491,850
DARE BIOSCIENCE INC	COMMON STOCK USD.0001	731	2,281
DARIOHEALTH CORP	COMMON STOCK	2,597	2,042
DARLING INGREDIENTS INC	COMMON STOCK USD.01	26,909	906,564
DATA I/O CORP	COMMON STOCK	2,095	5,803
DATADOG INC CLASS A	COMMON STOCK USD.00001	48,752	6,966,173
DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	5,336	155,758
DAVE INC	COMMON STOCK USD.0001	878	76,316
DAVITA INC	COMMON STOCK USD.001	7,205	1,077,508
DAY ONE BIOPHARMACEUTICALS I	COMMON STOCK USD.0001	13,541	171,564

DAYFORCE INC	COMMON STOCK USD.01	26,243	1,906,292
DEERE + CO	COMMON STOCK USD1.0	39,624	16,788,689
DEFINITIVE HEALTHCARE CORP	COMMON STOCK USD.001	6,471	26,596
DELCATH SYSTEMS INC	COMMON STOCK USD.01	757	9,114
DELEK US HOLDINGS INC	COMMON STOCK USD.01	9,446	174,751
DELL TECHNOLOGIES C	COMMON STOCK	42,842	4,937,112
DELTA AIR LINES INC	COMMON STOCK USD.0001	101,767	6,156,904
DELUXE CORP	COMMON STOCK USD1.0	7,060	159,485
DENALI THERAPEUTICS INC	COMMON STOCK USD.01	20,681	421,479
DENNY S CORP	COMMON STOCK USD.01	9,554	57,802
DENTSPLY SIRONA INC	COMMON STOCK USD.01	34,873	661,890
DESIGN THERAPEUTICS INC	COMMON STOCK USD.0001	5,032	31,047
DESIGNER BRANDS INC CLASS A	COMMON STOCK	8,616	46,009
DESKTOP METAL INC A	COMMON STOCK USD.0001	4,630	10,834
DESTINATION XL GROUP INC	COMMON STOCK USD.01	5,885	15,831
DEVON ENERGY CORP	COMMON STOCK USD.1	94,181	3,082,544
DEXCOM INC	COMMON STOCK USD.001	60,396	4,696,997
DHI GROUP INC	COMMON STOCK USD.01	7,794	13,795
DIAMEDICA THERAPEUTICS INC	COMMON STOCK	3,912	21,242
DIAMOND HILL INVESTMENT GRP	COMMON STOCK	458	71,036
DIAMONDBACK ENERGY INC	COMMON STOCK USD.01	29,009	4,752,544
DIAMONDROCK HOSPITALITY CO	REIT USD.01	36,282	327,626
DIANTHUS THERAPEUTICS INC	COMMON STOCK USD.001	317	6,911
DICK S SPORTING GOODS INC	COMMON STOCK USD.01	9,489	2,171,463
DIEBOLD NIXDORF INC	COMMON STOCK	6,400	275,456
DIGI INTERNATIONAL INC	COMMON STOCK USD.01	5,444	164,572
DIGIMARC CORP	COMMON STOCK USD.001	2,271	85,049
DIGITAL REALTY TRUST INC	REIT USD.01	48,887	8,669,132
DIGITAL TURBINE INC	COMMON STOCK USD.0001	14,465	24,446
DIGITALBRIDGE GROUP INC	COMMON STOCK USD.01	23,411	264,076
DIGITALOCEAN HOLDINGS INC	COMMON STOCK	8,918	303,836
DILLARDS INC CL A	COMMON STOCK	543	234,435
DIME COMMUNITY BANCSHARES IN	COMMON STOCK USD.01	4,976	152,937
DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	2,610	78,561
DIODES INC	COMMON STOCK USD.667	7,605	469,000
DISC MEDICINE INC	COMMON STOCK USD.0001	2,945	186,713
DISCOVER FINANCIAL SERVICES	COMMON STOCK USD.01	38,813	6,723,576
DISTRIBUTION SOLUTIONS GROUP	COMMON STOCK USD1.0	1,616	55,590
DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	39,251	90,277
DLH HOLDINGS CORP	COMMON STOCK USD.001	2,481	19,922
DMC GLOBAL INC	COMMON STOCK	3,459	25,424
DNOW INC	COMMON STOCK USD.01	18,665	242,832
DOCGO INC	COMMON STOCK USD.0001	12,619	53,505
DOCUSIGN INC	COMMON STOCK USD.0001	31,332	2,818,000
DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	9,785	764,209
DOLLAR GENERAL CORP	COMMON STOCK USD.875	35,523	2,693,354

DOLLAR TREE INC	COMMON STOCK USD.01	31,561	2,365,181
DOMINARI HOLDINGS INC	COMMON STOCK USD.005	722	719
DOMINION ENERGY INC	COMMON STOCK	129,751	6,988,389
DOMINO S PIZZA INC	COMMON STOCK USD.01	5,088	2,135,739
DOMO INC CLASS B	COMMON STOCK USD.001	4,628	32,766
DONALDSON CO INC	COMMON STOCK USD5.0	14,720	991,392
DONEGAL GROUP INC B	COMMON STOCK USD.01	236	3,330
DONEGAL GROUP INC CL A	COMMON STOCK USD.01	2,747	42,496
DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	4,188	262,713
DOORDASH INC A	COMMON STOCK USD.00001	50,364	8,448,561
DORIAN LPG LTD	COMMON STOCK USD.01	5,495	133,913
DORMAN PRODUCTS INC	COMMON STOCK USD.01	4,724	611,994
DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD.001	22,400	430,304
DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	3,900	92,157
DOUGLAS ELLIMAN INC	COMMON STOCK	12,291	20,526
DOUGLAS EMMETT INC	REIT USD.01	28,004	519,754
DOVER CORP	COMMON STOCK USD.01	24,012	4,876,597
DOVER CORP	COMMON STOCK USD1.0	21,516	4,036,402
DOW INC	COMMON STOCK USD.01	98,071	3,935,589
DOXIMITY INC CLASS A	COMMON STOCK USD.001	20,727	1,106,615
DR HORTON INC	COMMON STOCK USD.01	46,195	6,458,985
DRAFTKINGS INC CL A	COMMON STOCK USD.0001	78,014	2,902,121
DRAGONFLY ENERGY HOLDINGS CO	COMMON STOCK USD8.0	211	587
DREAM FINDERS HOMES INC A	COMMON STOCK USD.01	3,148	73,254
DRIVEN BRANDS HOLDINGS INC	COMMON STOCK USD.01	9,149	147,665
DROPBOX INC CLASS A	COMMON STOCK USD.00001	38,172	1,146,687
DT MIDSTREAM INC	COMMON STOCK USD.01	16,136	1,604,402
DTE ENERGY COMPANY	COMMON STOCK	30,842	3,724,172
DUCOMMUN INC	COMMON STOCK USD.01	1,925	122,546
DUKE ENERGY CORP	COMMON STOCK USD.001	118,362	12,752,322
DULUTH HOLDINGS INC CL B	COMMON STOCK	1,685	5,207
DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	38,620	481,205
DUOLINGO	COMMON STOCK USD.0001	5,842	1,894,152
DUPONT DE NEMOURS INC	COMMON STOCK USD.01	65,500	4,994,375
DURECT CORPORATION	COMMON STOCK USD.0001	3,411	2,558
DUTCH BROS INC CLASS A	COMMON STOCK USD.00001	8,625	451,778
DXC TECHNOLOGY CO	COMMON STOCK USD.01	28,356	566,553
DXP ENTERPRISES INC	COMMON STOCK USD.01	2,930	242,077
DYCOM INDUSTRIES INC	COMMON STOCK	4,649	809,205
DYNATRACE INC	COMMON STOCK USD.001	39,520	2,147,912
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	21,297	271,963
DYNE THERAPEUTICS INC	COMMON STOCK USD.0001	7,080	166,805
DYNEX CAPITAL INC	REIT USD.01	9,355	118,341
E MINI RUSS 2000 MAR25	XCME 20250321	750	(120,110)
E2OPEN PARENT HOLDINGS INC	COMMON STOCK USD.0001	28,877	76,813
EAGLE BANCORP INC	COMMON STOCK USD.01	5,334	138,844
EAGLE MATERIALS INC	COMMON STOCK USD.01	5,555	1,370,752
EAST WEST BANCORP INC	COMMON STOCK USD.001	22,800	2,183,328

EASTERLY GOVERNMENT PROPERTI	REIT USD.01	14,222	161,562
EASTERN BANKSHARES INC	COMMON STOCK USD.01	30,824	531,714
EASTERN CO/THE	COMMON STOCK	1,040	27,602
EASTGROUP PROPERTIES INC	REIT	7,656	1,228,711
EASTMAN CHEMICAL CO	COMMON STOCK USD.01	19,159	1,749,600
EASTMAN KODAK CO	COMMON STOCK USD.01	11,616	76,317
EATON CORP PLC	COMMON STOCK USD.01	61,042	20,258,009
EBAY INC	COMMON STOCK USD.001	74,122	4,591,858
ECHOSTAR CORP A	COMMON STOCK USD.001	20,164	461,756
ECOLAB INC	COMMON STOCK USD1.0	37,748	8,845,111
ECOVYST INC	COMMON STOCK	20,674	157,949
EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	7,890	265,104
EDGEWISE THERAPEUTICS INC	COMMON STOCK USD.0001	7,427	198,301
EDISON INTERNATIONAL	COMMON STOCK	60,619	4,839,821
EDITAS MEDICINE INC	COMMON STOCK USD.0001	13,881	17,629
EDUCATIONAL DEVELOPMENT CORP	COMMON STOCK USD.2	1,476	2,435
EDWARDS LIFESCIENCES CORP	COMMON STOCK USD1.0	91,269	6,756,644
EGAIN CORP	COMMON STOCK USD.001	3,291	20,503
EHEALTH INC	COMMON STOCK USD.001	3,885	36,519
EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	3,525	40,679
ELANCO ANIMAL HEALTH INC	COMMON STOCK	80,530	975,218
ELASTIC NV	COMMON STOCK EUR.01	13,437	1,331,338
ELECTROMED INC	COMMON STOCK USD.01	2,042	60,341
ELECTRONIC ARTS INC	COMMON STOCK USD.01	38,073	5,570,080
ELEDON PHARMACEUTICALS INC	COMMON STOCK USD.001	2,657	10,947
ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	35,914	913,293
ELEVANCE HEALTH INC	COMMON STOCK USD.01	36,265	13,378,159
ELF BEAUTY INC	COMMON STOCK USD.01	8,913	1,119,027
ELI LILLY + CO	COMMON STOCK	121,564	93,847,408
ELLINGTON FINANCIAL INC	REIT	13,734	166,456
ELME COMMUNITIES	REIT USD.01	14,241	217,460
EMBECTA CORP	COMMON STOCK USD.01	9,808	202,535
EMCOR GROUP INC	COMMON STOCK USD.01	7,293	3,310,293
EMCORE CORP	COMMON STOCK	418	1,254
EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	7,851	75,056
EMERSON ELECTRIC CO	COMMON STOCK USD.5	88,065	10,913,895
EMPIRE STATE REALTY TRUST A	REIT USD.01	23,748	245,079
EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	4,651	238,271
ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	3,340	19,205
ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	16,638	1,536,519
ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	4,065	194,185
ENDEAVOR GROUP HOLD CLASS A	COMMON STOCK USD.00001	29,600	926,184
ENERGIZER HOLDINGS INC	COMMON STOCK	10,896	380,161
ENERGOUS CORP	COMMON STOCK USD.00001	905	914
ENERGY RECOVERY INC	COMMON STOCK USD.001	8,801	129,375
ENERGY VAULT HOLDINGS INC	COMMON STOCK USD.0001	12,300	28,044

ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	10,070	413,776
ENERSYS	COMMON STOCK USD.01	5,997	554,303
ENFUSION INC CLASS A	COMMON STOCK USD.001	6,554	67,506
ENHABIT INC	COMMON STOCK USD.01	8,119	63,409
ENLIVEN THERAPEUTICS INC	COMMON STOCK USD.001	2,800	63,000
ENNIS INC	COMMON STOCK USD2.5	4,272	90,096
ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	5,237	502,124
ENOVIS CORP	COMMON STOCK USD.001	8,128	356,657
ENOVIX CORP	COMMON STOCK USD.0001	22,088	240,097
ENPHASE ENERGY INC	COMMON STOCK USD.00001	22,194	1,524,284
ENPRO INC	COMMON STOCK USD.01	3,454	595,642
ENSIGN GROUP INC/THE	COMMON STOCK USD.001	9,285	1,233,605
ENTEGRIS INC	COMMON STOCK USD.01	24,512	2,428,159
ENTERGY CORP	COMMON STOCK USD.01	67,126	5,089,493
ENTERPRISE BANCORP INC	COMMON STOCK USD.01	1,712	67,692
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	6,156	347,198
ENTRADA THERAPEUTICS INC	COMMON STOCK USD.0001	2,994	51,766
ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	12,141	28,531
ENVIRI CORP	COMMON STOCK USD1.25	12,490	96,173
ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	26,132	504,086
ENZO BIOCHEM INC	COMMON STOCK USD.01	7,979	5,699
EOG RESOURCES INC	COMMON STOCK USD.01	86,679	10,625,112
EOS ENERGY ENTERPRISES INC	COMMON STOCK USD.0001	28,666	139,317
EPAM SYSTEMS INC	COMMON STOCK USD.001	9,318	2,178,735
EPLUS INC	COMMON STOCK USD.01	4,274	315,763
EPR PROPERTIES	REIT USD.01	12,483	552,747
EPSILON ENERGY LTD	COMMON STOCK	3,380	20,990
EQT CORP	COMMON STOCK	95,282	4,393,453
EQUIFAX INC	COMMON STOCK USD1.25	19,482	4,964,988
EQUILLIUM INC	COMMON STOCK USD.0001	4,464	3,340
EQUINIX INC	REIT USD.001	14,769	13,925,542
EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	50,208	2,368,311
EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	2,786	118,182
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	29,745	1,981,017
EQUITY RESIDENTIAL	REIT USD.01	53,580	3,844,901
ERASCA INC	COMMON STOCK USD.0001	11,201	28,115
ERIE INDEMNITY COMPANY CL A	COMMON STOCK	4,097	1,688,906
ESAB CORP	COMMON STOCK USD.001	9,528	1,142,788
ESC NII HLDGS INC BE	COMMON STOCK	20,592	5,354
ESC SRAX, INC.	COMMON STOCK	4,557	365
ESC WAR IND	REAL ESTATE INV TRST	8,569	2,293
ESCALADE INC	COMMON STOCK	1,551	22,148
ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	4,157	553,754
ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	9,803	21,567
ESPEY MFG + ELECTRONICS CORP	COMMON STOCK USD.333	387	11,668
ESQUIRE FINANCIAL HOLDINGS I	COMMON STOCK USD.01	1,447	115,037

ESS TECH INC	COMMON STOCK USD.0001	614	3,610
ESSENT GROUP LTD	COMMON STOCK USD.015	17,030	927,113
ESSENTIAL PROPERTIES REALTY	REIT USD.01	26,192	819,286
ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	38,692	1,405,293
ESSEX PROPERTY TRUST INC	REIT USD.0001	10,427	2,976,283
ESTEE LAUDER COMPANIES CL A	COMMON STOCK USD.01	37,016	2,775,460
ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	3,843	108,027
ETON PHARMACEUTICALS INC	COMMON STOCK USD.001	5,531	73,673
ETSY INC	COMMON STOCK USD.001	19,153	1,013,002
EURONET WORLDWIDE INC	COMMON STOCK USD.02	7,728	794,748
EUROPEAN WAX CENTER INC A	COMMON STOCK USD.00001	4,706	31,389
EVANS BANCORP INC	COMMON STOCK USD.5	449	19,442
EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	12,168	40,884
EVERCOMMERCE INC	COMMON STOCK USD.00001	6,223	68,515
EVERCORE INC A	COMMON STOCK USD.01	5,742	1,591,625
EVEREST GROUP LTD	COMMON STOCK USD.01	6,150	2,229,129
EVERGY INC	COMMON STOCK	30,838	1,898,079
EVERI HOLDINGS INC	COMMON STOCK USD.001	12,977	175,319
EVERQUOTE INC CLASS A	COMMON STOCK USD.001	3,341	66,787
EVERSOURCE ENERGY	COMMON STOCK USD5.0	57,470	3,300,502
EVERSPIN TECHNOLOGIES INC	COMMON STOCK USD.0001	3,261	20,838
EVERTEC INC	COMMON STOCK USD.01	10,177	351,412
EVERUS CONSTRUCTION GROUP	COMMON STOCK	8,342	548,487
EVGO INC	COMMON STOCK USD.0001	11,522	46,664
EVI INDUSTRIES INC	COMMON STOCK USD.025	595	9,728
EVOKE PHARMA INC	COMMON STOCK USD.0001	55	243
EVOLENT HEALTH INC A	COMMON STOCK USD.01	18,536	208,530
EVOLUS INC	COMMON STOCK USD.00001	6,152	67,918
EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	6,132	32,070
EVOLV TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	14,769	58,338
EW SCRIPPS CO/THE A	COMMON STOCK USD.01	9,527	21,055
EXACT SCIENCES CORP	COMMON STOCK USD.01	30,420	1,709,300
EXAGEN INC	COMMON STOCK USD.001	2,691	11,033
EXCELERATE ENERGY INC A	COMMON STOCK USD.001	2,700	81,675
EXELIXIS INC	COMMON STOCK USD.001	44,005	1,465,367
EXELON CORP	COMMON STOCK	143,168	5,388,844
EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	27,260	1,209,799
EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	12,926	148,778
EXPAND ENERGY CORP	COMMON STOCK USD.01	32,409	3,226,316
EXPEDIA GROUP INC	COMMON STOCK USD.001	19,675	3,666,043
EXPEDITORS INTL WASH INC	COMMON STOCK USD.01	17,596	1,949,109
EXPENSIFY INC A	COMMON STOCK USD.0001	7,731	25,899
EXPONENT INC	COMMON STOCK USD.001	8,512	758,419
EXPRO GROUP HOLDINGS NV	COMMON STOCK EUR.01	14,520	181,064
EXTRA SPACE STORAGE INC	REIT USD.01	33,310	4,983,176
EXTREME NETWORKS INC	COMMON STOCK USD.001	21,015	351,791

EXXON MOBIL CORP	COMMON STOCK	677,703	72,900,512
EYENOVIA INC	COMMON STOCK USD.0001	3,017	440
EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01	4,955	36,915
EZCORP INC CL A	COMMON STOCK USD.01	10,080	123,178
F+G ANNUITIES + LIFE INC	COMMON STOCK USD.001	2,983	123,616
F5 INC	COMMON STOCK	8,966	2,254,680
FABRINET	COMMON STOCK USD.01	5,934	1,304,768
FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01	5,709	2,741,919
FAIR ISAAC CORP	COMMON STOCK USD.01	3,762	7,489,879
FARMER BROS CO	COMMON STOCK USD1.0	3,379	6,082
FARMERS + MERCHANTS BANCO/OH	COMMON STOCK	1,789	52,686
FARMERS NATL BANC CORP	COMMON STOCK	5,394	76,703
FARMLAND PARTNERS INC	REIT USD.01	7,997	94,045
FARO TECHNOLOGIES INC	COMMON STOCK USD.001	2,893	73,366
FASTENAL CO	COMMON STOCK USD.01	84,601	6,083,658
FASTLY INC CLASS A	COMMON STOCK USD.00002	19,641	185,411
FATE THERAPEUTICS INC	COMMON STOCK USD.001	12,844	21,193
FATHOM HOLDINGS INC	COMMON STOCK	527	806
FB FINANCIAL CORP	COMMON STOCK USD1.0	5,692	293,195
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	1,729	340,527
FEDERAL REALTY INVS TRUST	REIT USD.01	12,046	1,348,550
FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	10,086	931,846
FEDERATED HERMES INC	COMMON STOCK	10,897	447,976
FEDEX CORP	COMMON STOCK USD.1	34,886	9,814,478
FERGUSON ENTERPRISES INC	COMMON STOCK USD.0001	31,900	5,536,883
FIBROGEN INC	COMMON STOCK USD.01	14,760	7,815
* FIDELITY D+D BANCORP INC	COMMON STOCK	522	25,474
* FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	41,181	2,311,901
* FIDELITY NATIONAL INFO SERV	COMMON STOCK USD.01	83,214	6,721,195
FIFTH THIRD BANCORP	COMMON STOCK	94,584	3,999,012
FIGS INC CLASS A	COMMON STOCK USD.0001	20,769	128,560
FINANCE OF AMERICA COS INC A	COMMON STOCK USD.0001	495	13,919
FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	2,371	64,705
FIRST ADVANTAGE CORP	COMMON STOCK USD.001	10,564	197,864
FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	16,446	1,026,888
FIRST BANCORP INC/ME	COMMON STOCK USD.01	1,263	34,543
FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	29,357	545,747
FIRST BANCORP/NC	COMMON STOCK	7,510	330,215
FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	5,461	191,135
FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	3,323	46,755
FIRST BUSEY CORP	COMMON STOCK USD.001	8,137	191,789
FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	1,526	70,639
FIRST CAPITAL INC	COMMON STOCK USD.01	520	16,588
FIRST CITIZENS BANC CORP	COMMON STOCK	2,264	47,635
FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	1,854	3,917,539
FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	18,011	304,746
FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	3,067	127,710
FIRST COMMUNITY CORP	COMMON STOCK USD1.0	1,213	29,112

FIRST FINANCIAL BANCORP	COMMON STOCK	15,731	422,849
FIRST FINANCIAL CORP	COMMON STOCK	1,700	78,523
FIRST FINANCIAL NORTHWEST	COMMON STOCK USD.01	1,253	27,190
FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	21,779	785,133
FIRST FOUNDATION INC	COMMON STOCK USD.001	8,165	50,705
FIRST HAWAIIAN INC	COMMON STOCK USD.01	20,673	536,464
FIRST HORIZON CORP	COMMON STOCK USD.625	81,827	1,647,996
FIRST INDUSTRIAL REALTY TR	REIT USD.01	21,188	1,062,154
FIRST INTERNET BANCORP	COMMON STOCK	1,275	45,887
FIRST INTERSTATE BANCYS A	COMMON STOCK USD.00001	13,995	454,418
FIRST MERCHANTS CORP	COMMON STOCK	10,793	430,533
FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	2,514	92,565
FIRST NATIONAL CORP/VA	COMMON STOCK USD1.25	1,183	27,221
FIRST NORTHWEST BANCORP	COMMON STOCK	2,001	20,410
FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	3,583	41,849
FIRST SOLAR INC	COMMON STOCK USD.001	17,136	3,020,049
FIRST UNITED CORP	COMMON STOCK USD.01	662	22,316
FIRST WATCH RESTAURANT GROUP	COMMON STOCK USD.01	4,529	84,285
FIRST WESTERN FINANCIAL INC	COMMON STOCK	906	17,712
FIRSTCASH HOLDINGS INC	COMMON STOCK USD.01	5,608	580,989
FIRSTENERGY CORP	COMMON STOCK USD.1	68,147	2,710,888
FISCALNOTE HOLDINGS INC	COMMON STOCK USD.0001	3,600	3,852
FISERV INC	COMMON STOCK USD.01	88,003	18,077,576
FIVE BELOW	COMMON STOCK USD.01	9,335	979,802
FIVE STAR BANCORP	COMMON STOCK	1,699	51,123
FIVE9 INC	COMMON STOCK USD.001	11,727	476,585
FLAGSTAR FINANCIAL INC	COMMON STOCK USD.01	40,353	376,493
FLEX LTD	COMMON STOCK	63,900	2,453,121
FLEXSTEEL INDS	COMMON STOCK USD1.0	822	44,667
FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	17,641	1,758,808
FLOTEK INDUSTRIES INC	COMMON STOCK USD.0001	1,572	14,981
FLOWERS FOODS INC	COMMON STOCK USD.01	31,932	659,715
FLOWERVE CORP	COMMON STOCK USD1.25	21,801	1,253,994
FLUENCE ENERGY INC	COMMON STOCK USD.00001	6,718	106,682
FLUENT INC	COMMON STOCK	1,463	3,687
FLUOR CORP	COMMON STOCK USD.01	28,050	1,383,426
FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	5,762	82,281
FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	27,800	7,184,910
FLYWIRE CORP VOTING	COMMON STOCK USD.0001	19,490	401,884
FMC CORP	COMMON STOCK USD.1	20,200	981,922
FNB CORP	COMMON STOCK USD.01	59,204	875,035
FOCUS UNIVERSAL INC	COMMON STOCK USD.001	4,776	1,672
FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	3,570	16,850
FONAR CORP	COMMON STOCK USD.0001	996	15,079
FOOT LOCKER INC	COMMON STOCK USD.01	13,471	293,129
FORD MOTOR CO	COMMON STOCK USD.01	594,104	5,881,630

FORESTAR GROUP INC	COMMON STOCK USD1.0	2,789	72,291
FORGE GLOBAL HOLDINGS INC	COMMON STOCK USD.0001	19,300	17,966
FORIAN INC	COMMON STOCK USD.001	3,358	6,917
FORMFACTOR INC	COMMON STOCK USD.001	12,721	559,724
FORRESTER RESEARCH INC	COMMON STOCK USD.01	1,955	30,635
FORTINET INC	COMMON STOCK USD.001	99,710	9,420,601
FORTIVE CORP	COMMON STOCK USD.01	54,151	4,061,325
FORTREA HOLDINGS INC	COMMON STOCK USD.001	14,091	262,797
FORTRESS BIOTECH INC	COMMON STOCK USD.001	859	1,739
FORTUNE BRANDS INNOVATIONS I	COMMON STOCK USD.01	19,499	1,332,367
FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	1,922	29,772
FORWARD AIR CORP	COMMON STOCK USD.01	3,996	128,871
FOSSIL GROUP INC	COMMON STOCK USD.01	8,539	14,260
FOSTER (LB) CO A	COMMON STOCK USD.01	1,228	33,033
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	15,121	410,384
FOX CORP CLASS A	COMMON STOCK USD.01	37,700	1,831,466
FOX CORP CLASS B	COMMON STOCK USD.01	14,782	676,129
FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	6,714	203,233
FRANKLIN BSP REALTY TRUST IN	REIT USD.01	14,100	176,814
FRANKLIN COVEY CO	COMMON STOCK USD.05	1,953	73,394
FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	6,623	645,411
FRANKLIN RESOURCES INC	COMMON STOCK USD.1	47,193	957,546
FRANKLIN STREET PROPERTIES C	REIT USD.0001	16,574	30,330
FREEPORT MCMORAN INC	COMMON STOCK USD.1	221,963	8,452,351
FREQUENCY ELECTRONICS INC	COMMON STOCK USD1.0	1,200	22,224
FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	5,127	170,268
FRESHPET INC	COMMON STOCK USD.001	8,022	1,188,138
FRESHWORKS INC CL A	COMMON STOCK USD.00001	26,303	425,320
FRIEDMAN INDUSTRIES	COMMON STOCK USD1.0	1,493	22,828
FRONTDOOR INC	COMMON STOCK USD.01	12,936	707,211
FRONTIER COMMUNICATIONS PARE	COMMON STOCK USD.25	36,505	1,266,724
FRONTIER GROUP HOLDINGS INC	COMMON STOCK USD.001	5,293	37,633
FRP HOLDINGS INC	COMMON STOCK USD.1	2,312	70,817
FS BANCORP INC	COMMON STOCK USD.01	1,528	62,740
FTAI AVIATION LTD	COMMON STOCK USD1.0	15,800	2,275,832
FTAI INFRASTRUCTURE INC	COMMON STOCK USD.01	18,500	134,310
FTC SOLAR INC	COMMON STOCK USD.0001	361	1,989
FTE NETWORKS INC	COMMON STOCK USD.001	676	1,014
FTI CONSULTING INC	COMMON STOCK USD.01	5,658	1,081,414
FUBOTV INC	COMMON STOCK	48,721	61,388
FUELCELL ENERGY INC	COMMON STOCK USD.0001	2,204	19,924
FULCRUM THERAPEUTICS INC	COMMON STOCK USD.001	7,942	37,327
FULGENT GENETICS INC	COMMON STOCK USD.0001	3,056	56,444
FULL HOUSE RESORTS INC	COMMON STOCK USD.0001	4,447	18,144
FULTON FINANCIAL CORP	COMMON STOCK USD2.5	27,303	526,402
FUNDAMENTAL GLOBAL INC	COMMON STOCK	146	3,393
FUNKO INC CLASS A	COMMON STOCK USD.0001	4,439	59,438
FUTUREFUEL CORP	COMMON STOCK USD.0001	5,026	26,588

FVCBANKCORP INC	COMMON STOCK USD.01	1,343	16,882
G III APPAREL GROUP LTD	COMMON STOCK USD.01	2,009	65,534
GAIA INC	COMMON STOCK USD.0001	1,917	8,607
GALECTIN THERAPEUTICS INC	COMMON STOCK USD.001	9,881	12,746
GAMESTOP CORP CLASS A GB REG	COMMON STOCK USD.001	45,016	1,410,801
GAMING AND LEISURE PROPERTIE	REIT	31,716	1,527,443
GAN LTD	COMMON STOCK USD.01	6,658	12,118
GANNETT CO INC	COMMON STOCK USD.01	22,490	113,799
GAP INC/THE	COMMON STOCK USD.05	34,892	824,498
GARMIN LTD	COMMON STOCK CHF.1	24,390	5,030,681
GARRETT MOTION INC	COMMON STOCK USD.001	18,602	167,976
GARTNER INC	COMMON STOCK USD.0005	11,926	5,777,789
GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	22,279	458,279
GATOS SILVER INC	COMMON STOCK USD.001	7,690	107,506
GATX CORP	COMMON STOCK USD.625	5,786	896,599
GCM GROSVENOR INC CLASS A	COMMON STOCK USD.0001	2,631	32,282
GE HEALTHCARE TECHNOLOGY	COMMON STOCK USD.01	65,803	5,144,479
GE VERNOVA INC	COMMON STOCK USD.01	42,577	14,004,853
GEN DIGITAL INC	COMMON STOCK USD.01	89,848	2,460,038
GENASYS INC	COMMON STOCK USD.00001	5,360	13,936
GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	6,027	84,016
GENCOR INDUSTRIES INC	COMMON STOCK USD.1	1,459	25,751
GENEDX HOLDINGS CORP	COMMON STOCK USD.0001	631	48,499
GENELUX CORP	COMMON STOCK USD.001	3,900	9,204
GENERAC HOLDINGS INC	COMMON STOCK USD.01	9,778	1,516,079
GENERAL DYNAMICS CORP	COMMON STOCK USD1.0	40,111	10,568,847
GENERAL ELECTRIC	COMMON STOCK USD.01	167,010	27,855,598
GENERAL MILLS INC	COMMON STOCK USD.1	80,820	5,153,891
GENERAL MOTORS CO	COMMON STOCK USD.01	170,094	9,060,907
GENERATION BIO CO	COMMON STOCK USD.0001	7,266	7,702
GENESCO INC	COMMON STOCK USD1.0	2,048	87,552
GENIE ENERGY LTD B	COMMON STOCK	4,481	69,859
GENPACT LTD	COMMON STOCK USD.01	27,903	1,198,434
GENPREX INC	COMMON STOCK USD.001	394	336
GENTEX CORP	COMMON STOCK USD.06	32,607	936,799
GENTHERM INC	COMMON STOCK	5,439	217,152
GENUINE PARTS CO	COMMON STOCK USD1.0	22,230	2,595,575
GENWORTH FINANCIAL INC	COMMON STOCK USD.001	72,341	505,664
GEO GROUP INC/THE	COMMON STOCK USD.01	20,727	579,941
GEOSPACE TECHNOLOGIES CORP	COMMON STOCK USD.01	2,442	24,469
GERMAN AMERICAN BANCORP	COMMON STOCK	5,020	201,904
GERON CORP	COMMON STOCK USD.001	79,357	280,924
GETTY IMAGES HOLDINGS INC	COMMON STOCK USD.0001	6,000	12,960
GETTY REALTY CORP	REIT USD.01	7,965	239,985
GEVO INC	COMMON STOCK	32,567	68,065
GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	5,185	305,397
GILEAD SCIENCES INC	COMMON STOCK USD.001	193,077	17,834,522
GINKGO BIOWORKS HOLDINGS INC	COMMON STOCK USD.0001	5,182	50,887

GITLAB INC CL A	COMMON STOCK	14,676	826,993
GLACIER BANCORP INC	COMMON STOCK USD.01	17,823	895,071
GLADSTONE COMMERCIAL CORP	REIT USD.001	6,402	103,968
GLADSTONE LAND CORP	REIT USD.001	4,941	53,610
GLAUKOS CORP	COMMON STOCK USD.001	8,061	1,208,666
GLOBAL BUSINESS TRAVEL GROUP	COMMON STOCK USD.00005	7,700	71,456
GLOBAL MEDICAL REIT INC	REIT	10,180	78,590
GLOBAL NET LEASE INC	REIT USD.01	31,336	228,753
GLOBAL PAYMENTS INC	COMMON STOCK	39,976	4,479,711
GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	2,070	23,805
GLOBALSTAR INC	COMMON STOCK USD.0001	110,191	228,095
GLOBE LIFE INC	COMMON STOCK USD1.0	13,699	1,527,712
GLOBUS MEDICAL INC A	COMMON STOCK USD.001	18,168	1,502,675
GLYCOMIMETICS INC	COMMON STOCK USD.001	7,600	1,892
GMS INC	COMMON STOCK USD.01	6,856	581,594
GODADDY INC CLASS A	COMMON STOCK USD.001	21,667	4,276,416
GOGO INC	COMMON STOCK USD.0001	11,387	92,121
GOHEALTH INC CLASS A	COMMON STOCK USD.0001	644	8,623
GOLD RESOURCE CORP	COMMON STOCK USD.001	12,085	2,781
GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	3,409	107,724
GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01	48,464	27,751,456
GOODRX HOLDINGS INC CLASS A	COMMON STOCK USD.0001	14,738	68,532
GOODYEAR TIRE + RUBBER CO	COMMON STOCK	46,505	418,545
GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	3,921	420,410
GOPRO INC CLASS A	COMMON STOCK USD.0001	20,833	22,708
GORMAN RUPP CO	COMMON STOCK	3,493	132,455
GOSSAMER BIO INC	COMMON STOCK USD.0001	36,406	32,933
GOVERNMENT STIF 3	GOVERNMENT STIF 3	12,298,646	12,298,646
GRACO INC	COMMON STOCK USD1.0	20,218	1,704,175
GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	31,575	54,625
GRAHAM CORP	COMMON STOCK USD.1	1,666	74,087
GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	553	482,172
GRAIL INC	COMMON STOCK	4,387	78,308
GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	5,025	823,095
GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	7,504	658,176
GRANITE POINT MORTGAGE TRUST	REIT USD.01	7,761	21,653
GRANITE RIDGE RESOURCES INC	COMMON STOCK USD.0001	2,300	14,858
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	50,834	1,380,651
GRAY MEDIA INC	COMMON STOCK	14,499	45,672
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	10,509	118,647
GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	1,500	89,550
GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	4,336	244,941
GREEN DOT CORP CLASS A	COMMON STOCK USD.001	8,422	89,610
GREEN PLAINS INC	COMMON STOCK USD.001	9,605	91,055
GREENBRIER COMPANIES INC	COMMON STOCK	4,842	295,314
GREENE COUNTY BANCORP INC	COMMON STOCK USD.1	1,600	44,352

GREENIDGE GENERATION HOLDING	COMMON STOCK USD.0001	142	220
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	5,980	83,720
GREENWICH LIFESCIENCES INC	COMMON STOCK USD.001	602	6,760
GREIF INC CL A	COMMON STOCK	4,200	256,704
GREIF INC CL B	COMMON STOCK	277	18,794
GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	9,031	200,849
GRIFFON CORP	COMMON STOCK USD.25	6,814	485,634
GRINDR INC	COMMON STOCK USD.0001	4,300	76,712
GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	16,869	263,325
GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	2,237	942,851
GROUPON INC	COMMON STOCK USD.0001	3,878	47,118
GROWGENERATION CORP	COMMON STOCK USD.001	8,764	14,811
GS1 TECHNOLOGY INC	COMMON STOCK USD.001	3,383	10,250
GT BIOPHARMA INC	COMMON STOCK USD.001	82	250
GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	1,751	60,585
GUARDANT HEALTH INC	COMMON STOCK USD.00001	19,164	585,460
GUESS? INC	COMMON STOCK USD.01	4,016	56,465
GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	12,945	2,182,268
GUILD HOLDINGS CO CLASS A	COMMON STOCK USD.01	1,223	17,257
GULF ISLAND FABRICATION INC	COMMON STOCK	2,591	17,645
GULFPORT ENERGY CORP	COMMON STOCK USD.0001	1,564	288,089
GXO LOGISTICS INC	COMMON STOCK USD.01	19,706	857,211
H.B. FULLER CO.	COMMON STOCK USD1.0	8,700	587,076
H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	5,160	252,634
H+R BLOCK INC	COMMON STOCK	22,302	1,178,438
HA SUSTAINABLE INFRASTRUCTUR	COMMON STOCK USD.01	17,548	470,813
HACKETT GROUP INC/THE	COMMON STOCK USD.001	4,614	141,742
HAEMONETICS CORP/MASS	COMMON STOCK USD.01	8,253	644,394
HAGERTY INC A	COMMON STOCK USD.0001	4,731	45,654
HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	15,083	92,760
HALL OF FAME RESORT + ENTERT	COMMON STOCK USD.0001	553	719
HALLADOR ENERGY CO	COMMON STOCK USD.01	5,131	58,750
HALLIBURTON CO	COMMON STOCK USD2.5	137,890	3,749,229
HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	20,790	993,970
HAMILTON BEACH BRAND A	COMMON STOCK USD.01	1,246	20,970
HAMILTON LANE INC CLASS A	COMMON STOCK USD.001	6,025	892,001
HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	14,181	775,984
HANESBRANDS INC	COMMON STOCK USD.01	56,404	459,129
HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	4,791	113,163
HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	5,906	913,422
HARBORONE BANCORP INC	COMMON STOCK USD.01	7,098	83,969
HARLEY DAVIDSON INC	COMMON STOCK USD.01	21,655	652,465
HARMONIC INC	COMMON STOCK USD.001	18,923	250,351
HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	5,702	196,206
HARROW INC	COMMON STOCK USD.001	4,521	151,680
HARTFORD INSURANCE GROUP INC	COMMON STOCK USD.01	44,740	4,894,556

HARVARD BIOSCIENCE INC	COMMON STOCK USD.01	6,728	14,196
HARVEST NATURAL RESOURCES IN	COMMON STOCK	3,075	20,357
HASBRO INC	COMMON STOCK USD.5	21,499	1,202,009
HASHICORP INC CL A	COMMON STOCK	16,678	570,554
HAVERTY FURNITURE	COMMON STOCK USD1.0	2,356	52,445
HAWAIIAN ELECTRIC INDS	COMMON STOCK	18,708	182,029
HAWKINS INC	COMMON STOCK USD.01	2,904	356,234
HAWTHORN BANCSHARES INC	COMMON STOCK USD1.0	1,471	41,703
HAYWARD HOLDINGS INC	COMMON STOCK USD.001	21,041	321,717
HBT FINANCIAL INC/DE	COMMON STOCK USD.01	1,605	35,150
HCA HEALTHCARE INC	COMMON STOCK USD.01	28,253	8,480,138
HCI GROUP INC	COMMON STOCK	988	115,132
HEALTH CATALYST INC	COMMON STOCK USD.001	8,520	60,236
HEALTHCARE REALTY TRUST INC	REIT USD.01	64,189	1,088,004
HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	12,031	139,740
HEALTHEQUITY INC	COMMON STOCK USD.0001	14,078	1,350,784
HEALTHPEAK PROPERTIES INC	REIT USD1.0	114,411	2,319,111
HEALTHSTREAM INC	COMMON STOCK	3,856	122,621
HEARTLAND EXPRESS INC	COMMON STOCK USD.01	7,400	83,028
HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	6,467	396,459
HECLA MINING CO	COMMON STOCK USD.25	95,566	469,229
HEICO CORP	COMMON STOCK USD.01	6,585	1,565,518
HEICO CORP CLASS A	COMMON STOCK USD.01	11,592	2,157,039
HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	3,046	134,968
HELEN OF TROY LTD	COMMON STOCK USD.1	3,966	237,286
HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	5,130	229,003
HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	22,170	206,624
HELMERICH + PAYNE	COMMON STOCK USD.1	16,206	518,916
HENNESSY ADVISORS INC	COMMON STOCK	950	11,999
HENRY SCHEIN INC	COMMON STOCK USD.01	20,916	1,447,387
HEPION PHARMACEUTICALS INC	COMMON STOCK	875	411
HERBALIFE LTD	COMMON STOCK USD.002	15,959	106,766
HERC HOLDINGS INC	COMMON STOCK USD.01	4,814	911,435
HERITAGE COMMERCE CORP	COMMON STOCK	9,253	86,793
HERITAGE FINANCIAL CORP	COMMON STOCK	5,884	144,158
HERITAGE GLOBAL INC	COMMON STOCK USD.007	5,051	9,344
HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	4,325	52,333
HERON THERAPEUTICS INC	COMMON STOCK USD.01	16,421	25,124
HERSHEY CO/THE	COMMON STOCK USD1.0	22,731	3,849,495
HERTZ GLOBAL HLDGS INC	COMMON STOCK USD.01	21,999	80,516
HESS CORP	COMMON STOCK USD1.0	42,975	5,716,105
HEWLETT PACKARD ENTERPRISE	COMMON STOCK USD.01	203,422	4,343,060
HEXCEL CORP	COMMON STOCK USD.01	14,013	878,615
HF FOODS GROUP INC	COMMON STOCK USD.0001	6,285	20,175
HF SINCLAIR CORP	COMMON STOCK	24,629	863,246
HIGHPEAK ENERGY INC	COMMON STOCK USD.0001	2,300	33,810

HIGHWOODS PROPERTIES INC	REIT USD.01	17,236	527,077
HILLENBRAND INC	COMMON STOCK	11,809	363,481
HILLEVAX INC	COMMON STOCK USD.0001	2,300	4,761
HILLMAN SOLUTIONS CORP	COMMON STOCK USD.0001	38,009	370,208
HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	11,188	435,773
HILTON WORLDWIDE HOLDINGS IN	COMMON STOCK USD.01	37,638	9,302,608
HIMS + HERS HEALTH INC	COMMON STOCK USD.0001	24,557	593,788
HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	235	59,723
HIPPO HOLDINGS INC	COMMON STOCK USD.0001	2,449	65,560
HIREQUEST INC	COMMON STOCK USD.001	1,227	17,374
HNI CORP	COMMON STOCK USD1.0	7,956	400,744
HOLLEY INC	COMMON STOCK USD.0001	6,075	18,347
HOLOGIC INC	COMMON STOCK USD.01	34,581	2,492,944
HOME BANCORP INC	COMMON STOCK USD.01	1,389	64,186
HOME BANCSHARES INC	COMMON STOCK USD.01	30,844	872,885
HOME DEPOT INC	COMMON STOCK USD.05	153,186	59,587,822
HOMESTREET INC	COMMON STOCK	3,406	38,897
HOMETRUST BANCSHARES INC	COMMON STOCK	2,358	79,417
HONEST CO INC/THE	COMMON STOCK USD.001	11,467	79,466
HONEYWELL INTERNATIONAL INC	COMMON STOCK USD1.0	100,938	22,800,885
HOOKER FURNISHINGS CORP	COMMON STOCK	1,673	23,439
HOOKIPA PHARMA INC	COMMON STOCK	428	860
HOPE BANCORP INC	COMMON STOCK USD.001	19,011	233,645
HORACE MANN EDUCATORS	COMMON STOCK USD.001	6,587	258,408
HORIZON BANCORP INC/IN	COMMON STOCK	6,194	99,785
HORMEL FOODS CORP	COMMON STOCK USD.01465	48,176	1,511,281
HOST HOTELS + RESORTS INC	REIT USD.01	111,467	1,952,902
HOULIHAN LOKEY INC	COMMON STOCK USD.001	8,457	1,468,643
HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	767	102,640
HOWARD HUGHES HOLDINGS INC	COMMON STOCK	5,446	418,906
HOWMET AEROSPACE INC	COMMON STOCK	63,603	6,956,260
HP INC	COMMON STOCK USD.01	141,635	4,621,550
HUB GROUP INC CL A	COMMON STOCK USD.01	9,872	439,896
HUBBELL INC	COMMON STOCK USD.01	8,262	3,460,869
HUBSPOT INC	COMMON STOCK USD.001	8,004	5,576,947
HUDSON GLOBAL INC	COMMON STOCK USD.001	757	9,879
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	21,001	63,633
HUDSON TECHNOLOGIES INC	COMMON STOCK USD.01	7,063	39,412
HUMACYTE INC	COMMON STOCK USD.0001	9,796	49,470
HUMANA INC	COMMON STOCK	18,954	4,808,819
HUNT (JB) TRANSPRT SVCS INC	COMMON STOCK USD.01	12,592	2,148,951
HUNTINGTON BANCSHARES INC	COMMON STOCK USD.01	226,609	3,686,928
HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01	6,000	1,133,820
HUNTSMAN CORP	COMMON STOCK USD.01	26,859	484,268
HURCO COMPANIES INC	COMMON STOCK	417	8,044
HURON CONSULTING GROUP INC	COMMON STOCK USD.01	3,014	374,520
HUT 8 CORP	COMMON STOCK USD.01	7,400	151,626
HYATT HOTELS CORP CL A	COMMON STOCK USD.01	7,361	1,155,530

HYCROFT MINING HOLDING CORP	COMMON STOCK	650	1,437
HYDROFARM HOLDINGS GROUP INC	COMMON STOCK USD.0001	5,904	3,424
HYLIION HOLDINGS CORP	COMMON STOCK USD.0001	17,316	45,195
HYPERFINE INC	COMMON STOCK USD.0001	15,794	13,899
HYSTER YALE INC	COMMON STOCK USD.01	1,647	83,882
HYZON MOTORS INC	COMMON STOCK	294	310
I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	3,578	82,437
IAC INC	COMMON STOCK USD.0001	11,790	508,621
IBIO INC	COMMON STOCK USD.001	69	169
ICAD INC	COMMON STOCK USD.01	3,909	7,153
ICF INTERNATIONAL INC	COMMON STOCK USD.001	2,888	344,278
ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	4,295	138,385
ICU MEDICAL INC	COMMON STOCK USD.1	3,235	501,975
IDACORP INC	COMMON STOCK	8,344	911,832
IDEAL POWER INC	COMMON STOCK USD.001	719	5,428
IDEAYA BIOSCIENCES INC	COMMON STOCK	10,522	270,415
IDENTIV INC	COMMON STOCK USD.001	3,870	14,164
IDEX CORP	COMMON STOCK USD.01	11,687	2,445,972
IDEXX LABORATORIES INC	COMMON STOCK USD.1	12,593	5,206,450
IDT CORP CLASS B	COMMON STOCK USD.01	3,634	172,688
IES HOLDINGS INC	COMMON STOCK USD.01	1,417	284,760
IF BANCORP INC	COMMON STOCK USD.01	679	15,603
IGC PHARMA INC	COMMON STOCK USD.0001	8,929	3,000
IGM BIOSCIENCES INC	COMMON STOCK USD.01	1,263	7,717
IHEARTMEDIA INC CLASS A	COMMON STOCK	18,001	35,642
IKENA ONCOLOGY INC	COMMON STOCK USD.001	2,053	3,367
ILLINOIS TOOL WORKS	COMMON STOCK USD.01	39,422	9,995,842
ILLUMINA INC	COMMON STOCK USD.01	24,826	3,317,498
IMMERSION CORPORATION	COMMON STOCK USD.001	3,298	28,792
IMMUNEERING CORP CLASS A	COMMON STOCK USD.001	4,435	9,757
IMMUNIC INC	COMMON STOCK USD.0001	3,018	3,018
IMMUNITYBIO INC	COMMON STOCK USD.0001	24,343	62,318
IMMUNOME INC	COMMON STOCK USD.0001	1,491	15,834
IMMUNOVANT INC	COMMON STOCK USD.0001	8,969	222,162
IMPINJ INC	COMMON STOCK USD.001	3,718	540,077
INARI MEDICAL INC	COMMON STOCK USD.001	8,384	428,003
INCYTE CORP	COMMON STOCK USD.001	24,705	1,706,374
INDEPENDENCE REALTY TRUST IN	REIT USD.01	37,886	751,658
INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	3,999	139,285
INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	7,580	486,560
INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	5,836	354,070
INDIE SEMICONDUCTOR INC A	COMMON STOCK USD.0001	19,072	77,242
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	10,456	38,164
INFINERA CORP	COMMON STOCK USD.001	32,935	216,383
INFORMATICA INC CLASS A	COMMON STOCK USD.01	6,727	174,431
INFORMATION SERVICES GROUP	COMMON STOCK USD.0001	6,789	22,675
INFUSYSTEM HOLDINGS INC	COMMON STOCK USD.0001	3,232	27,310
INGERSOLL RAND INC	COMMON STOCK USD.01	63,768	5,768,453

INGEVITY CORP	COMMON STOCK USD.01	5,720	233,090
INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	2,322	149,630
INGREDION INC	COMMON STOCK USD.01	9,171	1,261,563
INMUNE BIO INC	COMMON STOCK USD.001	2,447	11,427
INNODATA INC	COMMON STOCK USD.01	2,723	107,613
INNOSPEC INC	COMMON STOCK USD.01	4,128	454,328
INNOVAGE HOLDING CORP	COMMON STOCK USD.001	3,316	13,032
INNOVATE CORP	COMMON STOCK USD.001	745	3,680
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	4,813	320,738
INNOVEX INTERNATIONAL INC	COMMON STOCK USD.01	6,039	84,365
INNOVID CORP	COMMON STOCK USD.0001	9,027	27,893
INNOVIVA INC	COMMON STOCK USD.01	10,320	179,052
INOGEN INC	COMMON STOCK USD.001	3,290	30,169
INOTIV INC	COMMON STOCK	2,429	10,056
INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	4,116	7,532
INOZYME PHARMA INC	COMMON STOCK USD.0001	8,440	23,379
INSEEGO CORP	COMMON STOCK	1,142	11,717
INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	4,483	681,864
INSMED INC	COMMON STOCK USD.01	26,606	1,836,878
INSPERITY INC	COMMON STOCK USD.01	6,075	470,873
INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	4,890	906,508
INSPIRED ENTERTAINMENT INC	COMMON STOCK USD.0001	5,234	47,368
INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	3,798	665,600
INSTEEL INDUSTRIES INC	COMMON STOCK	3,160	85,352
INSTIL BIO INC	COMMON STOCK	157	2,997
INSULET CORP	COMMON STOCK USD.001	11,463	2,992,645
INTAPP INC	COMMON STOCK USD.001	5,146	329,807
INTEGER HOLDINGS CORP	COMMON STOCK USD.001	5,507	729,788
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	11,984	271,797
INTEGRAL AD SCIENCE HOLDING	COMMON STOCK USD.001	9,320	97,301
INTEL CORP	COMMON STOCK USD.001	665,032	13,333,892
INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	14,084	164,219
INTELLICHECK INC	COMMON STOCK USD.001	2,362	6,614
INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	17,546	3,099,852
INTERCONTINENTAL EXCHANGE IN	COMMON STOCK USD.01	87,123	12,982,198
INTERDIGITAL INC	COMMON STOCK USD.01	4,294	831,834
INTERFACE INC	COMMON STOCK USD.1	9,501	231,349
INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	9,060	572,230
INTERNATIONAL MONEY EXPRESS	COMMON STOCK USD.0001	6,203	129,208
INTERNATIONAL PAPER CO	COMMON STOCK USD1.0	56,995	3,067,471
INTERNATIONAL SEAWAYS INC	COMMON STOCK	5,066	182,072
INTERPARFUMS INC	COMMON STOCK USD.001	2,843	373,883
INTERPUBLIC GROUP OF COS INC	COMMON STOCK USD.1	58,990	1,652,900
INTEST CORP	COMMON STOCK USD.01	1,610	13,830
INTEVAC INC	COMMON STOCK	4,291	14,589
* INTL BUSINESS MACHINES CORP	COMMON STOCK USD.2	142,850	31,402,716
INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125	39,496	3,339,387
INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	14,649	1,223,484

INTREPID POTASH INC	COMMON STOCK USD.001	1,529	33,516
INTUIT INC	COMMON STOCK USD.01	43,409	27,282,557
INTUITIVE SURGICAL INC	COMMON STOCK USD.001	55,086	28,752,689
INUVO INC	COMMON STOCK USD.001	17,691	11,435
INVENTRUST PROPERTIES CORP	REIT USD.001	11,343	341,765
INVESCO LTD	COMMON STOCK USD.2	75,737	1,323,883
INVESCO MORTGAGE CAPITAL	REIT USD.01	7,146	57,525
INVESTORS TITLE CO	COMMON STOCK	297	70,318
INVITATION HOMES INC	REIT USD.01	88,774	2,838,105
INVIVYD INC	COMMON STOCK USD.0001	3,057	1,355
IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	23,496	821,420
IONQ INC	COMMON STOCK USD.0001	27,867	1,164,005
IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK	35,627	263,640
IPG PHOTONICS CORP	COMMON STOCK USD.0001	5,011	364,400
IQVIA HOLDINGS INC	COMMON STOCK USD.01	26,672	5,241,315
IRADIMED CORP	COMMON STOCK USD.0001	1,064	58,520
IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	5,084	458,424
IRIDEX CORP	COMMON STOCK USD.01	2,456	4,126
IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	18,904	548,594
IROBOT CORP	COMMON STOCK USD.01	4,237	32,837
IRON MOUNTAIN INC	REIT USD.01	45,246	4,755,807
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	21,224	94,022
ITEOS THERAPEUTICS INC	COMMON STOCK USD.001	3,345	25,690
ITRON INC	COMMON STOCK	7,254	787,639
ITT INC	COMMON STOCK USD1.0	13,759	1,965,886
IVANHOE ELECTRIC INC / US	COMMON STOCK USD.0001	13,900	104,945
IZEA WORLDWIDE INC	COMMON STOCK USD.0001	1,954	5,374
J + J SNACK FOODS CORP	COMMON STOCK	2,484	385,343
J. JILL INC	COMMON STOCK USD.01	700	19,334
JABIL INC	COMMON STOCK USD.001	17,150	2,467,885
JACK HENRY + ASSOCIATES INC	COMMON STOCK USD.01	11,989	2,101,672
JACK IN THE BOX INC	COMMON STOCK USD.01	3,553	147,947
JACKSON FINANCIAL INC A	COMMON STOCK USD.01	11,078	964,672
JACOBS SOLUTIONS INC	COMMON STOCK	20,319	2,715,025
JAKKS PACIFIC INC	COMMON STOCK USD.001	1,200	33,780
JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	6,223	30,306
JAMF HOLDING CORP	COMMON STOCK	9,308	130,777
JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.5	21,740	924,602
JANUS INTERNATIONAL GROUP IN	COMMON STOCK USD.0001	15,893	116,814
JANUX THERAPEUTICS INC	COMMON STOCK USD.001	3,512	188,032
JASPER THERAPEUTICS INC	COMMON STOCK	335	7,162
JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	10,525	1,296,154
JBG SMITH PROPERTIES	REIT USD.01	16,058	246,811
JBT MAREL CORP	COMMON STOCK USD.01	5,084	646,176
JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	27,453	2,152,315
JELD WEN HOLDING INC	COMMON STOCK USD.01	14,901	122,039

JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	52,359	411,542
JM SMUCKER CO/THE	COMMON STOCK	17,538	1,931,285
JOBY AVIATION INC	COMMON STOCK USD.0001	60,910	495,198
JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	1,322	115,159
JOHN MARSHALL BANCORP INC	COMMON STOCK	700	14,056
JOHNSON + JOHNSON	COMMON STOCK USD1.0	371,939	53,789,818
JOHNSON CONTROLS INTERNATIONAL	COMMON STOCK USD.01	104,250	8,228,453
JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	1,264	41,712
JOINT CORP/THE	COMMON STOCK USD.001	2,342	24,895
JONES LANG LASALLE INC	COMMON STOCK USD.01	7,757	1,963,607
* JPMORGAN CHASE + CO	COMMON STOCK USD1.0	434,512	104,156,872
JUNIPER NETWORKS INC	COMMON STOCK USD.00001	51,247	1,919,200
KADANT INC	COMMON STOCK USD.01	1,902	656,171
KAISER ALUMINUM CORP	COMMON STOCK USD.01	2,560	179,891
KALTURA INC	COMMON STOCK USD.0001	2,679	5,894
KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	3,034	25,698
KARAT PACKAGING INC	COMMON STOCK USD.001	1,073	32,469
KARTOON STUDIOS INC	COMMON STOCK USD.001	4,861	2,868
KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	10,449	7,067
KATAPULT HOLDINGS INC	COMMON STOCK	391	2,645
KB HOME	COMMON STOCK USD1.0	11,984	787,588
KBR INC	COMMON STOCK USD.001	22,660	1,312,694
KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	12,347	87,417
KELLANOVA	COMMON STOCK USD.25	41,435	3,354,992
KELLY SERVICES INC A	COMMON STOCK USD1.0	5,946	82,887
KEMPER CORP	COMMON STOCK USD.1	10,193	677,223
KENNAMETAL INC	COMMON STOCK USD1.25	13,139	315,599
KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	20,081	200,609
KENVUE INC	COMMON STOCK USD.01	286,810	6,123,394
KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	4,118	65,188
KEURIG DR PEPPER INC	COMMON STOCK USD.01	169,397	5,441,032
KEWAUNEE SCIENTIFIC CP	COMMON STOCK USD2.5	287	17,757
KEY TRONIC CORP	COMMON STOCK	1,879	7,835
KEYCORP	COMMON STOCK USD1.0	153,692	2,634,281
KEYSIGHT TECHNOLOGIES IN	COMMON STOCK USD.01	27,219	4,372,188
KEZAR LIFE SCIENCES INC	COMMON STOCK USD.001	940	6,317
KFORCE INC	COMMON STOCK USD.01	3,252	184,388
KILROY REALTY CORP	REIT USD.01	18,131	733,399
KIMBALL ELECTRONICS INC	COMMON STOCK	3,994	74,808
KIMBERLY CLARK CORP	COMMON STOCK USD1.25	48,842	6,400,256
KIMCO REALTY CORP	REIT USD.01	109,112	2,556,494
KINDER MORGAN INC	COMMON STOCK USD.01	291,648	7,991,155
KINETIK HOLDINGS INC	COMMON STOCK USD.0001	3,880	220,035
KINGSWAY FINANCIAL SERVICES	COMMON STOCK	5,001	41,858
KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	3,660	1,702,376
KIRBY CORP	COMMON STOCK USD.1	9,337	987,855

KIRKLAND S INC	COMMON STOCK	2,108	3,415
KITE REALTY GROUP TRUST	REIT USD.01	26,349	665,049
KKR + CO INC	COMMON STOCK USD.01	104,228	15,416,363
KKR REAL ESTATE FINANCE TRUS	REIT USD.01	8,075	81,558
KLA CORP	COMMON STOCK USD.001	20,787	13,098,304
KLAVIYO INC A	COMMON STOCK USD.001	9,400	387,656
KLX ENERGY SERVICES HOLDING	COMMON STOCK USD.01	1,800	8,964
KNIFE RIVER CORP	COMMON STOCK USD.01	9,242	939,357
KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01	27,234	1,444,491
KNOWLES CORP	COMMON STOCK USD.01	14,583	290,639
KODIAK GAS SERVICES INC	COMMON STOCK USD.01	3,300	134,739
KODIAK SCIENCES INC	COMMON STOCK USD.0001	5,481	54,536
KOHL'S CORP	COMMON STOCK USD.01	17,901	251,330
KONTOOR BRANDS INC	COMMON STOCK	7,837	669,358
KOPIN CORP	COMMON STOCK USD.01	12,637	17,186
KOPPERS HOLDINGS INC	COMMON STOCK USD.01	3,531	114,404
KORE GROUP HOLDINGS INC	COMMON STOCK USD.0001	1,092	3,516
KORN FERRY	COMMON STOCK USD.01	8,756	590,592
KORRO BIO INC	COMMON STOCK USD.001	105	3,997
KORU MEDICAL SYSTEMS INC	COMMON STOCK USD.01	5,238	20,166
KOSMOS ENERGY LTD	COMMON STOCK USD.01	74,815	255,867
KRAFT HEINZ CO/THE	COMMON STOCK USD.01	126,006	3,869,644
KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	20,283	535,066
KRISPY KREME INC	COMMON STOCK USD.01	14,407	143,062
KROGER CO	COMMON STOCK USD1.0	103,799	6,347,309
KRONOS BIO INC	COMMON STOCK USD.001	6,820	6,479
KRONOS WORLDWIDE INC	COMMON STOCK USD.01	4,058	39,566
KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	4,033	631,810
KULICKE + SOFFA INDUSTRIES	COMMON STOCK	8,955	417,840
KULR TECHNOLOGY GROUP INC	COMMON STOCK USD.0001	11,111	39,444
KURA ONCOLOGY INC	COMMON STOCK USD.0001	12,251	106,706
KURA SUSHI USA INC CLASS A	COMMON STOCK USD.001	797	72,192
KVH INDUSTRIES INC	COMMON STOCK USD.01	2,756	15,709
KYMERA THERAPEUTICS INC	COMMON STOCK USD.0001	6,640	267,127
KYNDRYL HOLDINGS INC	COMMON STOCK USD.01	39,625	1,371,025
L3HARRIS TECHNOLOGIES INC	COMMON STOCK USD1.0	30,113	6,332,162
LA Z BOY INC	COMMON STOCK USD1.0	7,364	320,849
LABCORP HOLDINGS INC	COMMON STOCK USD.1	13,491	3,093,756
LADDER CAPITAL CORP REIT	REIT USD.001	18,268	204,419
LAIRD SUPERFOOD INC	COMMON STOCK USD.001	652	5,138
LAKE SHORE BANCORP INC	COMMON STOCK USD.01	500	6,850
LAKELAND FINANCIAL CORP	COMMON STOCK	3,981	273,734
LAKELAND INDUSTRIES INC	COMMON STOCK USD.01	1,620	41,391
LAM RESEARCH CORP	COMMON STOCK USD.001	198,720	14,353,546
LAMAR ADVERTISING CO A	REIT USD.001	13,165	1,602,707
LAMB WESTON HOLDINGS INC	COMMON STOCK USD1.0	23,917	1,598,373

LANCASTER COLONY CORP	COMMON STOCK	3,422	592,485
LANDMARK BANCORP INC	COMMON STOCK USD.01	897	21,537
LANDS END INC	COMMON STOCK USD.01	1,696	22,285
LANDSEA HOMES CORP	COMMON STOCK USD.0001	2,843	24,137
LANDSTAR SYSTEM INC	COMMON STOCK USD.01	4,387	753,950
LANTERN PHARMA INC	COMMON STOCK USD.0001	1,385	4,418
LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	11,250	1,006,425
LANTRONIX INC	COMMON STOCK USD.0001	3,846	15,846
LANZATECH GLOBAL INC	COMMON STOCK USD.0001	18,200	24,934
LARIMAR THERAPEUTICS INC	COMMON STOCK USD.01	7,417	28,704
LAS VEGAS SANDS CORP	COMMON STOCK USD.001	54,125	2,779,860
LATHAM GROUP INC	COMMON STOCK USD.0001	4,959	34,515
LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	22,931	1,299,041
LAUREATE EDUCATION INC	COMMON STOCK USD.001	20,835	381,072
LAZARD INC	COMMON STOCK USD.01	18,319	943,062
LAZYDAYS HOLDINGS INC	COMMON STOCK USD.0001	964	921
LCI INDUSTRIES	COMMON STOCK USD.01	3,984	411,906
LCNB CORPORATION	COMMON STOCK	1,652	24,995
LEAFLY HOLDINGS INC	COMMON STOCK USD.0001	306	480
LEAP THERAPEUTICS INC	COMMON STOCK	1,203	3,459
LEAR CORP	COMMON STOCK USD.01	5,795	548,787
LEE ENTERPRISES	COMMON STOCK USD.01	475	7,021
LEGACY HOUSING CORP	COMMON STOCK USD.001	1,693	41,783
LEGALZOOMCOM INC	COMMON STOCK	20,109	151,019
LEGGETT + PLATT INC	COMMON STOCK USD.01	21,953	210,749
LEIDOS HOLDINGS INC	COMMON STOCK USD.0001	21,008	3,026,412
LEMAITRE VASCULAR INC	COMMON STOCK USD.01	3,013	277,618
LEMONADE INC	COMMON STOCK USD.00001	10,387	380,995
LENDINGCLUB CORP	COMMON STOCK USD.01	16,022	259,396
LENDINGTREE INC	COMMON STOCK USD.01	1,846	71,533
LENNAR CORP B SHS	COMMON STOCK USD.1	2,200	290,730
LENNAR CORP A	COMMON STOCK USD.1	37,316	5,088,783
LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	4,714	2,872,240
LENSAR INC	COMMON STOCK	1,697	15,171
LENZ THERAPEUTICS INC	COMMON STOCK USD.00001	350	10,105
LEONARDO DRS INC	COMMON STOCK USD.01	11,200	361,872
LESLIE S INC	COMMON STOCK USD.001	31,265	69,721
LEVI STRAUSS + CO CLASS A	COMMON STOCK USD.001	17,091	295,674
LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	12,679	9,363
LGI HOMES INC	COMMON STOCK USD.01	3,415	305,301
LIBERTY BROADBAND A	COMMON STOCK USD.01	2,743	203,969
LIBERTY BROADBAND C	COMMON STOCK USD.01	18,233	1,363,099
LIBERTY ENERGY INC	COMMON STOCK	24,568	488,658
LIBERTY GLOBAL LTD A	COMMON STOCK USD.01	24,848	317,060
LIBERTY GLOBAL LTD C	COMMON STOCK USD.01	23,235	305,308
LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	23,238	147,329

LIBERTY MEDIA CORP FORMULA A	TRACKING STK	3,684	309,603
LIBERTY MEDIA CORP FORMULA C	TRACKING STK	33,996	3,150,069
LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	2,985	198,682
LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	7,738	526,648
LIFE TIME GROUP HOLDINGS INC	COMMON STOCK USD.01	8,878	196,381
LIFECORE BIOMEDICAL INC	COMMON STOCK USD.001	5,354	39,780
LIFEMD INC	COMMON STOCK	3,071	15,201
LIFESTANCE HEALTH GROUP INC	COMMON STOCK USD.01	16,660	122,784
LIFETIME BRANDS INC	COMMON STOCK USD.01	1,341	7,925
LIFEVANTAGE CORP	COMMON STOCK USD.0001	1,981	34,727
LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	2,716	291,019
LIGHT + WONDER INC	COMMON STOCK USD.001	15,191	1,312,199
LIGHTPATH TECHNOLOGIES INC A	COMMON STOCK USD.01	5,325	18,797
LIGHTWAVE LOGIC INC	COMMON STOCK USD.001	21,140	44,394
LIMBACH HOLDINGS INC	COMMON STOCK USD.0001	1,800	153,972
LIMONEIRA CO	COMMON STOCK USD.01	2,807	68,659
LINCOLN EDUCATIONAL SERVICES	COMMON STOCK	3,967	62,758
LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	9,089	1,703,915
LINCOLN NATIONAL CORP	COMMON STOCK	27,564	874,054
LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	5,157	61,162
LINDE PLC	COMMON STOCK	72,911	30,525,648
LINDSAY CORP	COMMON STOCK USD1.0	1,741	205,978
LINEAGE CELL THERAPEUTICS IN	COMMON STOCK	18,716	9,405
LINEAGE INC	REIT	9,300	544,701
LINKBANCORP INC	COMMON STOCK USD.01	2,200	16,456
LIONS GATE ENTERTAINMENT A	COMMON STOCK	10,258	87,603
LIONS GATE ENTERTAINMENT B	COMMON STOCK	20,153	152,155
LIPOCINE INC	COMMON STOCK USD.0001	747	3,645
LIQTECH INTERNATIONAL INC	COMMON STOCK USD.001	453	820
LIQUIDIA CORP	COMMON STOCK USD.001	7,746	91,093
LIQUIDITY SERVICES INC	COMMON STOCK USD.001	4,168	134,585
LITHIA MOTORS INC	COMMON STOCK	4,181	1,494,415
LITTELFUSE INC	COMMON STOCK USD.01	4,252	1,001,984
LIVANOVA PLC	COMMON STOCK GBP1.0	8,639	400,072
LIVE NATION ENTERTAINMENT IN	COMMON STOCK USD.01	23,537	3,048,042
LIVE OAK BANCSHARES INC	COMMON STOCK	5,190	205,265
LIVEONE INC	COMMON STOCK USD.001	8,699	12,788
LIVEPERSON INC	COMMON STOCK USD.001	10,842	16,480
LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	11,049	335,558
LKQ CORP	COMMON STOCK USD.01	38,830	1,427,003
LOANDEPOT INC CLASS A	COMMON STOCK USD.001	15,748	32,126
LOAR HOLDINGS INC	COMMON STOCK NPV	1,900	140,429
LOCAL BOUNTI CORP	COMMON STOCK USD.0001	459	950
LOCKHEED MARTIN CORP	COMMON STOCK USD1.0	31,985	15,542,791
LOEWS CORP	COMMON STOCK USD.01	22,364	1,894,007
LOGILITY SUPPLY CHAIN SOLUTI	COMMON STOCK USD.1	5,394	59,766

LOOP INDUSTRIES INC	COMMON STOCK USD.0001	2,897	3,476
LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	10,332	1,069,879
LOVESAC CO/THE	COMMON STOCK USD.00001	2,244	53,093
LOWE S COS INC	COMMON STOCK USD.5	87,241	21,531,079
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	11,536	3,766,619
LSB INDUSTRIES INC	COMMON STOCK USD.1	7,837	59,483
LSI INDUSTRIES INC	COMMON STOCK	4,728	91,818
LTC PROPERTIES INC	REIT USD.01	7,070	244,269
LUCID DIAGNOSTICS INC	COMMON STOCK USD.001	341	279
LUCID GROUP INC	COMMON STOCK USD.0001	146,615	442,777
LUCKY STRIKE ENTERTAINMENT C	COMMON STOCK USD.0001	6,862	68,689
LULULEMON ATHLETICA INC	COMMON STOCK USD.005	17,659	6,752,978
LUMEN TECHNOLOGIES INC	COMMON STOCK USD1.0	167,726	890,625
LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	11,595	973,400
LUMINAR TECHNOLOGIES INC	COMMON STOCK USD.0001	3,074	16,538
LUNA INNOVATIONS INC	COMMON STOCK USD.001	5,483	11,843
LUXFER HOLDINGS PLC	COMMON STOCK USD.5	5,228	68,435
LXP INDUSTRIAL TRUST	REIT USD.0001	48,350	392,602
LYELL IMMUNOPHARMA INC	COMMON STOCK USD.0001	27,227	17,425
LYFT INC A	COMMON STOCK USD.00001	55,717	718,749
LYONDELLBASELL INDU CL A	COMMON STOCK EUR.04	31,640	2,349,903
LYRA THERAPEUTICS INC	COMMON STOCK USD.001	6,800	1,404
M + T BANK CORP	COMMON STOCK USD.5	26,213	4,928,306
M/I HOMES INC	COMMON STOCK USD.01	4,515	600,269
MACERICH CO/THE	REIT USD.01	36,569	728,454
MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	8,893	1,155,290
MACROGENICS INC	COMMON STOCK USD.01	9,172	29,809
MACY S INC	COMMON STOCK USD.01	45,260	766,252
MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	7,142	254,255
MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	2,768	624,682
MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,593	800,122
MAGNITE INC	COMMON STOCK USD.00001	18,924	301,270
MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	31,224	730,017
MAIDEN HOLDINGS LTD	COMMON STOCK USD.01	12,716	21,490
MALIBU BOATS INC A	COMMON STOCK USD.01	3,175	119,348
MAMA S CREATIONS INC	COMMON STOCK	6,400	50,944
MAMMOTH ENERGY SERVICES INC	COMMON STOCK USD.01	2,800	8,400
MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	10,004	2,703,481
MANITEX INTERNATIONAL INC	COMMON STOCK	3,301	19,146
MANITOWOC COMPANY INC	COMMON STOCK USD.01	6,515	59,482
MANNKIND CORP	COMMON STOCK USD.01	40,554	260,762
MANPOWERGROUP INC	COMMON STOCK USD.01	8,409	485,367
MAPLEBEAR INC	COMMON STOCK USD.0001	26,400	1,093,488
MARA HOLDINGS INC	COMMON STOCK USD.001	37,801	633,923
MARATHON PETROLEUM CORP	COMMON STOCK USD.01	49,719	6,935,801
MARAVAI LIFESCIENCES HLDGS A	COMMON STOCK USD.01	17,431	94,999

MARCHEX INC CLASS B	COMMON STOCK USD.01	9,881	17,292
MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	4,297	164,403
MARCUS CORPORATION	COMMON STOCK USD1.0	4,234	91,031
MARIN SOFTWARE INC	COMMON STOCK USD.001	423	935
MARINE PRODUCTS CORP	COMMON STOCK USD.1	1,401	12,847
MARINEMAX INC	COMMON STOCK USD.001	3,533	102,280
MARINUS PHARMACEUTICALS INC	COMMON STOCK USD.001	9,191	4,918
MARKEL GROUP INC	COMMON STOCK	1,854	3,200,430
MARKER THERAPEUTICS INC	COMMON STOCK USD.001	1,254	3,900
MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003	6,181	1,397,153
MARKETWISE INC	COMMON STOCK USD.0001	4,825	2,738
MARKFORGED HOLDING CORP	COMMON STOCK USD.0001	1,132	3,554
MARQETA INC A	COMMON STOCK USD.0001	71,619	271,436
MARRIOTT INTERNATIONAL CL A	COMMON STOCK USD.01	35,667	9,948,953
MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	5,658	508,088
MARSH + MCLENNAN COS	COMMON STOCK USD1.0	74,639	15,854,070
MARTEN TRANSPORT LTD	COMMON STOCK USD.01	10,329	161,236
MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01	9,003	4,650,050
MARVELL TECHNOLOGY INC	COMMON STOCK USD.002	133,701	14,767,275
MASCO CORP	COMMON STOCK USD1.0	25,548	1,854,018
MASIMO CORP	COMMON STOCK USD.001	7,491	1,238,262
MASTEC INC	COMMON STOCK USD.1	10,168	1,384,272
MASTERBRAND INC	COMMON STOCK USD.01	20,499	299,490
MASTERCARD INC A	COMMON STOCK USD.0001	126,446	66,582,670
MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	3,375	64,361
MATADOR RESOURCES CO	COMMON STOCK USD.01	18,320	1,030,683
MATCH GROUP INC	COMMON STOCK USD.001	38,756	1,267,709
MATERION CORP	COMMON STOCK	3,332	329,468
MATINAS BIOPHARMA HOLDINGS I	COMMON STOCK USD.0001	614	313
MATIV HOLDINGS INC	COMMON STOCK USD.1	9,099	99,179
MATRIX SERVICE CO	COMMON STOCK USD.01	4,857	58,138
MATSON INC	COMMON STOCK	5,766	777,487
MATTEL INC	COMMON STOCK USD1.0	48,763	864,568
MATTERPORT INC	COMMON STOCK USD.0001	38,515	182,561
MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	4,780	132,310
MAUI LAND + PINEAPPLE CO	COMMON STOCK	1,400	30,772
MAXCYTE INC	COMMON STOCK	14,300	59,488
MAXIMUS INC	COMMON STOCK	9,946	742,469
MAXLINEAR INC	COMMON STOCK	11,377	225,037
MAYVILLE ENGINEERING CO INC	COMMON STOCK	1,478	23,234
MBIA INC	COMMON STOCK USD1.0	7,678	49,600
MCCORMICK + CO NON VTG SHRS	COMMON STOCK USD.01	41,171	3,138,877
MCDONALD S CORP	COMMON STOCK USD.01	109,664	31,790,497
MCEWEN MINING INC	COMMON STOCK	6,627	51,558
MCGRATH RENTCORP	COMMON STOCK	3,975	444,485
MCKESSON CORP	COMMON STOCK USD.01	19,666	11,207,850

MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	33,368	601,291
MEDALLION FINANCIAL CORP	COMMON STOCK USD.01	2,795	26,245
MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	3,958	44,686
MEDICAL PROPERTIES TRUST INC	REIT USD.001	100,900	398,555
MEDICINOVA INC	COMMON STOCK USD.001	9,449	19,843
MEDIFAST INC	COMMON STOCK USD.001	1,840	32,421
MEDPACE HOLDINGS INC	COMMON STOCK USD.01	3,854	1,280,414
MEDTRONIC PLC	COMMON STOCK USD.1	196,120	15,666,066
MEI PHARMA INC	COMMON STOCK	804	1,978
MERCANTILE BANK CORP	COMMON STOCK	2,261	100,592
MERCER INTERNATIONAL INC	COMMON STOCK USD1.0	6,805	44,233
MERCHANTS BANCORP/IN	COMMON STOCK	4,682	170,753
MERCK + CO. INC.	COMMON STOCK USD.5	391,268	38,923,341
MERCURY GENERAL CORP	COMMON STOCK	4,277	284,335
MERCURY SYSTEMS INC	COMMON STOCK USD.01	9,250	388,500
MERIDIANLINK INC	COMMON STOCK USD.001	3,753	77,499
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	9,217	891,468
MERITAGE HOMES CORP	COMMON STOCK USD.01	6,020	925,996
MERRIMACK PHARMACEUTICALS IN	COMMON STOCK USD.01	1,800	54
MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	15,894	22,728
MESA AIR GROUP INC	COMMON STOCK	5,974	6,930
MESA LABORATORIES INC	COMMON STOCK	841	110,903
META PLATFORMS INC CLASS A	COMMON STOCK	336,129	196,806,891
METALLUS INC	COMMON STOCK	7,115	100,535
METHODE ELECTRONICS INC	COMMON STOCK USD.5	5,945	70,092
* METLIFE INC	COMMON STOCK USD.01	91,468	7,489,400
METROCITY BANKSHARES INC	COMMON STOCK	3,414	109,077
METROPOLITAN BANK HOLDING CO	COMMON STOCK USD.01	1,628	95,075
METTLER TOLEDO INTERNATIONAL	COMMON STOCK USD.01	3,310	4,050,381
MFA FINANCIAL INC	REIT USD.01	16,363	166,739
MGE ENERGY INC	COMMON STOCK USD1.0	5,942	558,310
MGIC INVESTMENT CORP	COMMON STOCK USD1.0	43,495	1,031,266
MGM RESORTS INTERNATIONAL	COMMON STOCK USD.01	36,008	1,247,677
MGP INGREDIENTS INC	COMMON STOCK	2,461	96,890
MICROCHIP TECHNOLOGY INC	COMMON STOCK USD.001	84,231	4,830,648
MICRON TECHNOLOGY INC	COMMON STOCK USD.1	172,943	14,554,883
MICROSOFT CORP	COMMON STOCK	1,146,479	483,240,899
MICROSTRATEGY INC CL A	COMMON STOCK USD.001	29,620	8,578,544
MICROVAST HOLDINGS INC	COMMON STOCK USD.0001	38,154	78,979
MICROVISION INC	COMMON STOCK USD.001	27,009	35,382
MID AMERICA APARTMENT COMM	REIT USD.01	18,467	2,854,444
MID PENN BANCORP INC	COMMON STOCK USD1.0	1,854	53,469
MIDDLEBY CORP	COMMON STOCK USD.01	8,944	1,211,465
MIDDLEFIELD BANC CORP	COMMON STOCK	723	20,280
MIDDLESEX WATER CO	COMMON STOCK	2,807	147,732
MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	3,940	96,136

MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	2,134	62,142
MILESTONE SCIENTIFIC INC	COMMON STOCK USD.001	8,982	8,623
MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	2,139	139,805
MILLERKNOLL INC	COMMON STOCK USD.2	12,195	275,485
MIMEDX GROUP INC	COMMON STOCK USD.001	20,422	196,460
MIND MEDICINE MINDMED INC	COMMON STOCK	8,900	61,944
MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	5,319	405,361
MINK THERAPEUTICS INC	COMMON STOCK USD.00001	689	480
MIRION TECHNOLOGIES INC	COMMON STOCK USD.0001	30,837	538,106
MIRUM PHARMACEUTICALS INC	COMMON STOCK	5,412	223,786
MISSION PRODUCE INC	COMMON STOCK USD.001	6,011	86,378
MISTER CAR WASH INC	COMMON STOCK USD.01	12,973	94,573
MISTRAS GROUP INC	COMMON STOCK USD.01	3,318	30,061
MITEK SYSTEMS INC	COMMON STOCK USD.001	7,167	79,769
MKS INSTRUMENTS INC	COMMON STOCK	10,357	1,081,167
MOBILEYE GLOBAL INC A	COMMON STOCK USD.01	12,200	243,024
MODERNA INC	COMMON STOCK USD.0001	54,889	2,282,285
MODINE MANUFACTURING CO	COMMON STOCK USD.625	8,252	956,654
MODIVCARE INC	COMMON STOCK USD.001	1,993	23,597
MOELIS + CO CLASS A	COMMON STOCK USD.01	11,026	814,601
MOHAWK INDUSTRIES INC	COMMON STOCK USD.01	8,869	1,056,564
MOLECULIN BIOTECH INC	COMMON STOCK USD.001	547	930
MOLINA HEALTHCARE INC	COMMON STOCK USD.001	8,883	2,585,397
MOLSON COORS BEVERAGE CO B	COMMON STOCK USD.01	28,110	1,611,265
MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	2,226	175,631
MONDELEZ INTERNATIONAL INC A	COMMON STOCK	207,239	12,378,385
MONEYLION INC	COMMON STOCK	1,118	96,159
MONGODB INC	COMMON STOCK USD.001	11,558	2,690,818
MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	7,825	4,630,053
MONRO INC	COMMON STOCK USD.01	5,369	133,151
MONSTER BEVERAGE CORP	COMMON STOCK USD.005	107,930	5,672,801
MONTAUK RENEWABLES INC	COMMON STOCK USD.01	10,008	39,832
MONTE ROSA THERAPEUTICS INC	COMMON STOCK USD.0001	5,828	40,446
MONTROSE ENVIRONMENTAL GROUP	COMMON STOCK	4,249	78,819
MOODY S CORP	COMMON STOCK USD.01	23,829	11,279,934
MOOG INC CLASS A	COMMON STOCK USD1.0	4,639	913,141
MORGAN STANLEY	COMMON STOCK USD.01	191,480	24,072,866
MORNINGSTAR INC	COMMON STOCK	3,984	1,341,652
MOSAIC CO/THE	COMMON STOCK USD.01	52,323	1,286,099
MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	3,141	23,872
MOTOROLA SOLUTIONS INC	COMMON STOCK USD.01	25,033	11,571,004
MOVADO GROUP INC	COMMON STOCK USD.01	2,415	47,527
MP MATERIALS CORP	COMMON STOCK USD.0001	24,191	377,380
MR COOPER GROUP INC	COMMON STOCK USD.01	10,340	992,743
MRC GLOBAL INC	COMMON STOCK USD.01	12,897	164,824
MSA SAFETY INC	COMMON STOCK	6,145	1,018,657
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	7,457	556,963
MSCI INC	COMMON STOCK USD.01	11,994	7,196,520

MUELLER INDUSTRIES INC	COMMON STOCK USD.01	18,574	1,474,033
MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	26,091	587,048
MURAL ONCOLOGY PLC	COMMON STOCK USD.01	2,604	8,385
MURPHY OIL CORP	COMMON STOCK USD1.0	24,500	741,370
MURPHY USA INC	COMMON STOCK USD.01	2,688	1,348,704
MUSTANG BIO INC	COMMON STOCK USD.0001	1,022	181
MVB FINANCIAL CORP	COMMON STOCK USD1.0	1,722	35,645
MYERS INDUSTRIES INC	COMMON STOCK	5,562	61,404
MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	2,661	395,877
MYRIAD GENETICS INC	COMMON STOCK USD.01	12,987	178,052
N ABLE INC	COMMON STOCK USD.001	11,190	104,515
N B T BANCORP INC	COMMON STOCK USD.01	7,547	360,445
NABORS INDUSTRIES LTD	COMMON STOCK USD.001	1,464	83,697
NABORS INDUSTRIES LTD	NABORS INDUSTRIES LTD	439	1,602
NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	654	19,502
NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	4,362	155,113
NASDAQ INC	COMMON STOCK USD.01	63,933	4,942,660
NATERA INC	COMMON STOCK	17,602	2,786,397
NATHAN S FAMOUS INC	COMMON STOCK USD.01	277	21,775
NATIONAL BANK HOLD CL A	COMMON STOCK	5,874	252,934
NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	1,174	33,706
NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	3,785	161,506
NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	17,600	116,864
NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	13,643	827,857
NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	2,139	230,071
NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	687	67,615
NATIONAL RESEARCH CORP	COMMON STOCK USD.001	2,213	39,037
NATIONAL STORAGE AFFILIATES	REIT USD.01	11,351	430,316
NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	13,324	138,836
NATL HEALTH INVESTORS INC	REIT USD.01	7,324	507,553
NATURAL ALTERNATIVES INTL	COMMON STOCK USD.01	821	3,522
NATURAL GAS SERVICES GROUP	COMMON STOCK USD.01	2,469	66,169
NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	869	34,517
NATURES SUNSHINE PRODS INC	COMMON STOCK	1,596	23,397
NAUTILUS BIOTECHNOLOGY INC	COMMON STOCK USD.0001	8,755	14,708
NAVIENT CORP	COMMON STOCK USD.01	2,674	35,537
NAVITAS SEMICONDUCTOR CORP	COMMON STOCK USD.0001	20,480	73,114
NB BANCORP INC	COMMON STOCK USD.01	6,200	111,972
NCINO INC	COMMON STOCK USD.0005	10,136	340,367
NCR ATLEOS CORP	COMMON STOCK USD.01	11,136	377,733
NCR VOYIX CORP	COMMON STOCK USD.01	20,872	288,868
NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	30,187	28,074
NELNET INC CL A	COMMON STOCK USD.01	1,698	181,363
NEOGEN CORP	COMMON STOCK USD.16	32,438	393,797
NEOGENOMICS INC	COMMON STOCK USD.001	19,978	329,237
NEONODE INC	COMMON STOCK USD.001	1,580	13,003
NERDWALLET INC CL A	COMMON STOCK USD.0001	7,345	97,689
NERDY INC	COMMON STOCK USD.0001	10,901	17,660

NET LEASE OFFICE PROPERTY	REIT USD.001	2,266	70,722
NET POWER INC	COMMON STOCK USD.0001	4,800	50,832
NETAPP INC	COMMON STOCK USD.001	32,190	3,736,615
NETFLIX INC	COMMON STOCK USD.001	65,936	58,770,076
NETGEAR INC	COMMON STOCK USD.001	4,410	122,907
NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	12,120	262,519
NETSTREIT CORP	REIT USD.01	9,901	140,099
NETWORK 1 TECHNOLOGIES INC	COMMON STOCK USD.01	3,500	4,655
NEUBASE THERAPEUTICS INC	COMMON STOCK	363	133
NEUEHEALTH INC	COMMON STOCK USD.0001	692	5,135
NEUROBO PHARMACEUTICALS INC	COMMON STOCK	92	1
NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	16,273	2,221,265
NEUROGENE INC	COMMON STOCK	292	6,675
NEURONETICS INC	COMMON STOCK USD.01	4,331	6,973
NEUROPACE INC	COMMON STOCK USD.001	1,251	13,999
NEVRO CORP	COMMON STOCK USD.001	5,735	21,334
NEW FORTRESS ENERGY INC	COMMON STOCK USD.01	11,153	168,633
NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	14,423	672,833
NEW YORK MORTGAGE TRUST INC	REIT USD.02	15,675	94,991
NEW YORK TIMES CO A	COMMON STOCK USD.1	26,307	1,369,279
NEWELL BRANDS INC	COMMON STOCK USD1.0	61,863	616,155
NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	20,846	267,037
NEWMARKET CORP	COMMON STOCK	894	472,345
NEWMONT CORP	COMMON STOCK USD1.6	175,883	6,546,365
NEWS CORP CLASS A	COMMON STOCK USD.01	57,803	1,591,895
NEWS CORP CLASS B	COMMON STOCK	18,071	549,901
NEWTEKONE INC	COMMON STOCK USD.02	3,700	47,249
NEXPOINT DIVERSIFIED REAL ES	REIT USD.001	5,905	36,021
NEXPOINT REAL ESTATE FINANCE	REIT USD.01	2,390	37,499
NEXPOINT RESIDENTIAL	REIT USD.01	3,803	158,775
NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01	5,006	790,798
NEXTCURE INC	COMMON STOCK USD.001	3,515	2,710
NEXTDECADE CORP	COMMON STOCK USD.0001	10,166	78,380
NEXTDOOR HOLDINGS INC	COMMON STOCK USD.0001	26,149	61,973
NEXTERA ENERGY INC	COMMON STOCK USD.01	318,822	22,856,349
NEXTNAV INC	COMMON STOCK USD.0001	9,669	150,450
NEXTRACKER INC CL A	COMMON STOCK USD.0001	20,500	748,865
NI HOLDINGS INC	COMMON STOCK USD.01	1,539	24,162
NIAGEN BIOSCIENCE INC	COMMON STOCK USD.001	8,586	45,549
NIOLET BANKSHARES INC	COMMON STOCK USD.01	2,338	245,280
NIKE INC CL B	COMMON STOCK	181,580	13,740,159
NIKOLA CORP	COMMON STOCK USD.0001	3,941	4,690
NINE ENERGY SERVICE INC	COMMON STOCK	1,900	2,128
NISOURCE INC	COMMON STOCK USD.01	69,589	2,558,092
NKARTA INC	COMMON STOCK	7,059	17,577
NL INDUSTRIES	COMMON STOCK USD.125	2,066	16,053
NLIGHT INC	COMMON STOCK	7,194	75,465
NMI HOLDINGS INC	COMMON STOCK USD.01	13,705	503,796

NN INC	COMMON STOCK USD.01	7,644	24,996
NNN REIT INC	REIT USD.01	21,988	898,210
NOBLE CORP PLC	COMMON STOCK USD.00001	21,438	673,153
NOODLES + CO	COMMON STOCK USD.01	5,321	3,080
NORDSON CORP	COMMON STOCK	7,559	1,581,645
NORDSTROM INC	COMMON STOCK	15,502	374,373
NORFOLK SOUTHERN CORP	COMMON STOCK USD1.0	34,942	8,200,887
NORTHEAST BANK	COMMON STOCK USD1.0	1,315	120,625
NORTHEAST COMMUNITY BANCORP	COMMON STOCK	2,837	69,393
NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	14,689	545,843
NORTHERN TECHNOLOGIES INTL	COMMON STOCK USD.02	1,612	21,746
NORTHERN TRUST CORP	COMMON STOCK	31,873	3,266,983
NORTHFIELD BANCORP INC	COMMON STOCK USD.01	6,518	75,739
NORTHRIM BANCORP INC	COMMON STOCK USD1.0	814	63,443
NORTHROP GRUMMAN CORP	COMMON STOCK USD1.0	20,872	9,795,021
NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	22,371	295,073
NORTHWEST NATURAL HOLDING CO	COMMON STOCK	6,213	245,786
NORTHWEST PIPE CO	COMMON STOCK USD.01	1,599	77,168
NORTHWESTERN ENERGY GROUP IN	COMMON STOCK USD.01	10,048	537,166
NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK USD.001	68,748	1,768,886
NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	1,382	37,597
NOV INC	COMMON STOCK USD.01	47,447	692,726
NOVANTA INC	COMMON STOCK	5,933	906,384
NOVAVAX INC	COMMON STOCK USD.01	15,918	127,981
NOVOCURE LTD	COMMON STOCK	16,584	494,203
NPK INTERNATIONAL INC	COMMON STOCK USD.01	13,486	103,438
NRG ENERGY INC	COMMON STOCK USD.01	32,205	2,905,535
NRX PHARMACEUTICALS INC	COMMON STOCK USD.001	434	955
NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	8,151	56,160
NUCOR CORP	COMMON STOCK USD.4	36,077	4,210,547
NURIX THERAPEUTICS INC	COMMON STOCK	6,642	125,135
NUSCALE POWER CORP	COMMON STOCK USD.0001	3,500	62,755
NUTANIX INC A	COMMON STOCK	39,723	2,430,253
NUVALENT INC A	COMMON STOCK USD.0001	5,311	415,745
NUVATION BIO INC	COMMON STOCK USD.0001	19,195	51,059
NV5 GLOBAL INC	COMMON STOCK USD.01	7,780	146,575
NVE CORP	COMMON STOCK USD.01	759	61,805
NVENT ELECTRIC PLC	COMMON STOCK USD.01	27,073	1,845,296
NVIDIA CORP	COMMON STOCK USD.001	3,782,600	507,965,354
NVR INC	COMMON STOCK USD.01	428	3,500,569
NXP SEMICONDUCTORS NV	COMMON STOCK EUR.2	39,747	8,261,414
O I GLASS INC	COMMON STOCK USD.01	25,573	277,211
O REILLY AUTOMOTIVE INC	COMMON STOCK USD.01	8,880	10,529,904
OAK VALLEY BANCORP	COMMON STOCK	1,170	34,223
OCCIDENTAL PETROLEUM CORP	COMMON STOCK USD.2	102,961	5,087,303
OCEAN POWER TECHNOLOGIES INC	COMMON STOCK USD.001	4,671	4,764
OCEANEERING INTL INC	COMMON STOCK USD.25	16,051	418,610
OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	9,887	178,955

OCERA THERAPEUTICS INC	COMMON STOCK	5,800	1,566
OCUGEN INC	COMMON STOCK USD.001	32,561	26,212
OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	12,557	107,237
ODP CORP/THE	COMMON STOCK USD.01	5,396	122,705
ODYSSEY MARINE EXPLORATION	COMMON STOCK USD.01	4,371	3,147
OFFERPAD SOLUTIONS INC	COMMON STOCK USD.0001	790	2,252
OFFICE PROPERTIES INCOME TRU	REIT USD.01	7,858	7,856
OFG BANCORP	COMMON STOCK USD1.0	8,277	350,283
OGE ENERGY CORP	COMMON STOCK USD.01	33,653	1,388,186
OHIO VALLEY BANC CORP	COMMON STOCK USD1.0	724	17,528
OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	922	80,804
OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	8,815	44,604
OKLO INC	COMMON STOCK USD.0001	11,500	244,145
OKTA INC	COMMON STOCK	26,195	2,064,166
OLAPLEX HOLDINGS INC	COMMON STOCK USD.001	21,314	36,873
OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1	29,226	5,155,466
OLD NATIONAL BANCORP	COMMON STOCK	51,316	1,113,814
OLD POINT FINANCIAL CORP	COMMON STOCK USD5.0	1,139	29,682
OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	38,930	1,408,877
OLD SECOND BANCORP INC	COMMON STOCK USD1.0	6,949	123,553
OLEMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,963	40,594
OLIN CORP	COMMON STOCK USD1.0	19,539	660,418
OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	10,121	1,110,577
OLO INC CLASS A	COMMON STOCK USD.001	17,577	134,991
OLYMPIC STEEL INC	COMMON STOCK	1,750	57,418
OMEGA FLEX INC	COMMON STOCK USD.01	548	23,000
OMEGA HEALTHCARE INVESTORS	REIT USD.1	41,118	1,556,316
OMEGA THERAPEUTICS INC	COMMON STOCK USD.001	1,530	1,141
OMEROS CORP	COMMON STOCK USD.01	10,983	108,512
OMNIAB INC	COMMON STOCK USD.0001	18,500	65,490
OMNICELL INC	COMMON STOCK USD.001	7,057	314,178
OMNICOM GROUP	COMMON STOCK USD.15	31,178	2,682,555
ON SEMICONDUCTOR	COMMON STOCK USD.01	68,503	4,319,114
ON24 INC	COMMON STOCK USD.0001	7,701	49,748
ONCOCYTE CORP	COMMON STOCK	558	1,328
ONCTERNAL THERAPEUTICS INC	COMMON STOCK USD.001	393	207
ONDAS HOLDINGS INC	COMMON STOCK USD.0001	3,533	9,044
ONE GAS INC	COMMON STOCK	8,282	573,529
ONE GROUP HOSPITALITY INC/TH	COMMON STOCK USD.0001	3,270	9,483
ONE LIBERTY PROPERTIES INC	REIT USD1.0	3,063	83,436
ONE STOP SYSTEMS INC	COMMON STOCK USD.0001	2,976	9,970
ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	19,502	1,016,639
ONEOK INC	COMMON STOCK USD.01	90,203	9,056,381
ONESPAN INC	COMMON STOCK USD.001	1,513	28,051
ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	14,732	293,167
ONEWATER MARINE INC CL A	COMMON STOCK USD.01	1,702	29,581
ONITY GROUP INC	COMMON STOCK USD.01	1,425	43,762
ONKURE THERAPEUTICS INC A	COMMON STOCK USD.0001	370	3,182

ONTO INNOVATION INC	COMMON STOCK	8,079	1,346,527
OOMA INC	COMMON STOCK	3,272	46,004
OP BANCORP	COMMON STOCK	2,797	44,221
OPAL FUELS INC A	COMMON STOCK USD.0001	4,600	15,594
OPEN LENDING CORP	COMMON STOCK	17,250	102,983
OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001	92,442	147,907
OPENLANE INC	COMMON STOCK USD.01	16,294	323,273
OPKO HEALTH INC	COMMON STOCK USD.01	67,914	99,834
OPORTUN FINANCIAL CORP	COMMON STOCK USD.0001	3,056	11,857
OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	1,486	95,238
OPPFI INC	COMMON STOCK USD.0001	2,834	21,708
OPTIMIZERX CORP	COMMON STOCK USD.001	2,940	14,288
OPTINOSE INC	COMMON STOCK USD.001	603	4,028
OPTION CARE HEALTH INC	COMMON STOCK USD.0001	29,856	692,659
ORACLE CORP	COMMON STOCK USD.01	248,602	41,427,037
ORAGENICS INC	COMMON STOCK USD.001	401	148
ORASURE TECHNOLOGIES INC	COMMON STOCK	12,104	43,695
ORCHID ISLAND CAPITAL INC	REIT USD.01	6,038	46,976
ORGANOGENESIS HOLDINGS INC	COMMON STOCK USD.0001	10,405	33,296
ORGANON + CO	COMMON STOCK USD.01	40,820	609,034
ORIC PHARMACEUTICALS INC	COMMON STOCK USD.0001	5,271	42,537
ORIGIN BANCORP INC	COMMON STOCK	4,677	155,697
ORIGIN MATERIALS INC	COMMON STOCK USD.0001	19,694	25,208
ORION ENERGY SYSTEMS INC	COMMON STOCK	4,858	3,887
ORION GROUP HOLDINGS INC	COMMON STOCK USD.01	5,207	38,167
ORION PROPERTIES INC	REIT USD.01	8,979	33,312
ORION SA	COMMON STOCK	10,069	158,990
ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	8,922	604,198
ORRSTOWN FINL SERVICES INC	COMMON STOCK	2,215	81,091
ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	5,350	93,411
ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	2,745	63,629
OSCAR HEALTH INC CLASS A	COMMON STOCK USD.00001	23,175	311,472
OSHKOSH CORP	COMMON STOCK USD.01	10,927	1,038,830
OSI SYSTEMS INC	COMMON STOCK	2,652	444,024
OTIS WORLDWIDE CORP	COMMON STOCK USD.01	56,826	5,262,656
OTTER TAIL CORP	COMMON STOCK USD5.0	6,822	503,736
OUSTER INC	COMMON STOCK USD.0001	4,929	60,232
OUTBRAIN INC	COMMON STOCK USD.001	1,790	12,852
OUTFRONT MEDIA INC	REIT USD.01	23,508	417,032
OUTLOOK THERAPEUTICS INC	COMMON STOCK USD.01	688	1,300
OUTSET MEDICAL INC	COMMON STOCK USD.001	8,036	8,920
OVID THERAPEUTICS INC	COMMON STOCK USD.001	7,274	6,792
OVINTIV INC	COMMON STOCK	42,164	1,707,642
OWENS + MINOR INC	COMMON STOCK USD2.0	12,267	160,330
OWENS CORNING	COMMON STOCK USD.001	13,258	2,258,103
OWLET INC	COMMON STOCK	860	3,827
OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	2,349	185,054
P G + E CORP	COMMON STOCK	337,687	6,814,524

P10 INC A	COMMON STOCK USD.001	8,256	104,108
P3 HEALTH PARTNERS INC	COMMON STOCK USD.0001	3,893	876
PACCAR INC	COMMON STOCK USD1.0	81,303	8,457,138
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	38,491	70,439
PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	15,633	389,574
PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	7,208	135,799
PACKAGING CORP OF AMERICA	COMMON STOCK USD.01	14,347	3,229,940
PACS GROUP INC	COMMON STOCK USD.001	3,500	45,885
PACTIV EVERGREEN INC	COMMON STOCK	6,625	115,739
PAGERDUTY INC	COMMON STOCK	15,267	278,775
PALANTIR TECHNOLOGIES INC A	COMMON STOCK USD.001	315,320	23,847,652
PALATIN TECHNOLOGIES INC	COMMON STOCK USD.01	1,337	1,484
PALLADYNE AI CORP	COMMON STOCK USD.0001	1,583	19,423
PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	100,362	18,261,870
PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	4,010	423,416
PALVELLA THERAPEUTICS INC	COMMON STOCK USD.001	129	1,548
PANGAEA LOGISTICS SOLUTIONS	COMMON STOCK USD.0001	4,464	23,927
PAPA JOHN S INTL INC	COMMON STOCK USD.01	5,328	218,821
PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	5,753	94,292
PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	4,158	302,162
PARAGON 28 INC	COMMON STOCK USD.01	7,176	74,128
PARAMOUNT GLOBAL CLASS A	COMMON STOCK USD.001	2,700	60,210
PARAMOUNT GLOBAL CLASS B	COMMON STOCK USD.001	77,103	806,497
PARAMOUNT GROUP INC	REIT USD.01	24,880	122,907
PARK AEROSPACE CORP	COMMON STOCK USD.1	3,683	53,956
PARK HOTELS + RESORTS INC	REIT USD.01	36,399	512,134
PARK NATIONAL CORP	COMMON STOCK	2,381	408,175
PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	1,662	43,661
PARKE BANCORP INC	COMMON STOCK USD.1	1,554	31,873
PARKER HANNIFIN CORP	COMMON STOCK USD.5	19,863	12,633,464
PARSONS CORP	COMMON STOCK USD1.0	6,893	635,879
PASSAGE BIO INC	COMMON STOCK USD.0001	6,494	3,683
PATHWARD FINANCIAL INC	COMMON STOCK USD.01	4,723	347,518
PATRICK INDUSTRIES INC	COMMON STOCK	4,993	414,818
PATRIOT NATIONAL INC	COMMON STOCK USD.001	3,400	78
PATTERSON COS INC	COMMON STOCK USD.01	14,562	449,383
PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	51,959	429,181
PAVMED INC	COMMON STOCK USD.001	906	569
PAYCHEX INC	COMMON STOCK USD.01	50,084	7,022,778
PAYCOM SOFTWARE INC	COMMON STOCK USD.01	7,991	1,637,915
PAYCOR HCM INC	COMMON STOCK USD.001	11,071	205,588
PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	7,199	1,435,985
PAYMENTUS HOLDINGS INC A	COMMON STOCK USD.0001	3,290	107,484
PAYONEER GLOBAL INC	COMMON STOCK USD.01	44,295	444,722
PAYPAL HOLDINGS INC	COMMON STOCK	155,046	13,233,176
PAYSIGN INC	COMMON STOCK	5,459	16,486
PBF ENERGY INC CLASS A	COMMON STOCK USD.001	18,141	481,644
PC CONNECTION INC	COMMON STOCK USD.01	1,775	122,954

PCB BANCORP	COMMON STOCK	2,533	51,268
PDF SOLUTIONS INC	COMMON STOCK USD.00015	4,889	132,394
PDL BIOPHARMA INC	COMMON STOCK USD.01	22,373	44,299
PDS BIOTECHNOLOGY CORP	COMMON STOCK USD.00033	4,057	6,613
PEABODY ENERGY CORP	COMMON STOCK	17,711	370,868
PEAKSTONE REALTY TRUST	REIT	6,700	74,169
PEAPACK GLADSTONE FINL CORP	COMMON STOCK	2,762	88,522
PEBBLEBROOK HOTEL TRUST	REIT USD.01	21,052	285,255
PEDIATRIX MEDICAL GROUP INC	COMMON STOCK USD.01	13,538	177,619
PEGASYSYSTEMS INC	COMMON STOCK USD.01	6,641	618,941
PELOTON INTERACTIVE INC A	COMMON STOCK	55,621	483,903
PENGUIN SOLUTIONS INC	COMMON STOCK USD.01	7,720	148,147
PENN ENTERTAINMENT INC	COMMON STOCK USD.01	25,197	499,405
PENNANT GROUP INC/THE	COMMON STOCK USD.001	4,310	114,301
PENNS WOODS BANCORP INC	COMMON STOCK USD5.55	1,288	39,142
PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	4,556	465,350
PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	2,836	432,320
PENTAIR PLC	COMMON STOCK USD.01	25,949	2,611,507
PENUMBRA INC	COMMON STOCK USD.001	6,434	1,527,946
PEOPLES BANCORP INC	COMMON STOCK	5,234	165,865
PEOPLES BANCORP OF NC	COMMON STOCK	824	25,750
PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	1,398	71,550
PEPGEN INC	COMMON STOCK USD.0001	1,800	6,822
PEPSICO INC	COMMON STOCK USD.017	209,719	31,889,871
PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	10,599	280,556
PERELLA WEINBERG PARTNERS	COMMON STOCK USD.0001	5,833	139,059
PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	24,806	2,097,347
PERFORMANT HEALTHCARE INC	COMMON STOCK USD.01	7,300	22,046
PERIMETER SOLUTIONS INC	COMMON STOCK	23,500	300,330
PERMA FIX ENVIRONMENTAL SVCS	COMMON STOCK USD.001	3,147	34,837
PERMIAN RESOURCES CORP	COMMON STOCK USD.0001	60,792	874,189
PERRIGO CO PLC	COMMON STOCK EUR.001	21,836	561,404
PERSONALIS INC	COMMON STOCK	5,964	34,472
PERSPECTIVE THERAPEUTICS INC	COMMON STOCK USD.001	1,837	5,860
PETCO HEALTH AND WELLNESS CO	COMMON STOCK USD.001	13,585	51,759
PETMED EXPRESS INC	COMMON STOCK USD.001	3,697	17,820
PFIZER INC	COMMON STOCK USD.05	879,445	23,331,676
PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	4,541	36,873
PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	3,790	79,590
PHILIP MORRIS INTERNATIONAL	COMMON STOCK	241,288	29,039,011
PHILLIPS 66	COMMON STOCK	65,225	7,431,084
PHILLIPS EDISON + COMPANY IN	REIT USD.01	19,613	734,703
PHINIA INC	COMMON STOCK USD.01	7,634	367,730
PHOTRONICS INC	COMMON STOCK USD.01	9,597	226,105
PHREESIA INC	COMMON STOCK USD.01	8,388	211,042
PHUNWARE INC	COMMON STOCK	221	1,149
PHX MINERALS INC	COMMON STOCK USD.01666	7,003	28,012
PIEDMONT LITHIUM INC	COMMON STOCK USD.0001	3,028	26,465

PIEDMONT OFFICE REALTY TRU A	REIT USD.01	19,839	181,527
PILGRIM S PRIDE CORP	COMMON STOCK USD.01	8,027	364,346
PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	12,757	1,459,273
PINNACLE WEST CAPITAL	COMMON STOCK	18,713	1,586,301
PINTEREST INC CLASS A	COMMON STOCK USD.00001	91,589	2,656,081
PIONEER BANCORP INC/NY	COMMON STOCK USD.01	1,846	21,266
PIPER SANDLER COS	COMMON STOCK USD.01	2,536	760,673
PITNEY BOWES INC	COMMON STOCK USD1.0	27,099	196,197
PIXELWORKS INC	COMMON STOCK USD.001	6,114	4,460
PJT PARTNERS INC A	COMMON STOCK USD.01	4,038	637,237
PLANET FITNESS INC CL A	COMMON STOCK	13,934	1,377,655
PLANET LABS PBC	COMMON STOCK USD.0001	31,570	127,543
PLAYA HOTELS + RESORTS NV	COMMON STOCK USD.01	22,154	280,248
PLAYSTUDIOS INC	COMMON STOCK USD.0001	13,161	24,479
PLAYTIKA HOLDING CORP	COMMON STOCK USD.01	10,843	75,250
PLBY GROUP INC	COMMON STOCK USD.0001	3,180	4,643
PLEXUS CORP	COMMON STOCK USD.01	4,530	708,854
PLIANT THERAPEUTICS INC	COMMON STOCK	9,212	121,322
PLUG POWER INC	COMMON STOCK USD.01	84,776	180,573
PLUMAS BANCORP	COMMON STOCK	860	40,644
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	7,178	127,768
PMV PHARMACEUTICALS INC	COMMON STOCK USD.00001	4,494	6,786
PNC FINANCIAL SERVICES GROUP	COMMON STOCK USD5.0	59,196	11,415,949
PODCASTONE INC	COMMON STOCK USD.00001	414	915
POLARIS INC	COMMON STOCK USD.01	8,705	501,582
PONCE FINANCIAL GROUP INC	COMMON STOCK USD.01	4,512	58,656
POOL CORP	COMMON STOCK USD.001	6,316	2,153,377
POPULAR INC	COMMON STOCK USD.01	11,492	1,080,938
PORCH GROUP INC	COMMON STOCK USD.0001	11,883	58,464
PORTILLO S INC CL A	COMMON STOCK USD.01	8,149	76,601
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	16,355	713,405
POSEIDA THERAPEUTICS INC	COMMON STOCK	9,400	90,240
POST HOLDINGS INC	COMMON STOCK USD.01	8,144	932,162
POSTAL REALTY TRUST INC A	REIT USD.01	4,015	52,396
POTBELLY CORP	COMMON STOCK USD.01	4,852	45,706
POTLATCHDELTIC CORP	REIT USD1.0	13,578	532,937
POWELL INDUSTRIES INC	COMMON STOCK USD.01	1,461	323,831
POWER INTEGRATIONS INC	COMMON STOCK USD.001	9,471	584,361
POWER REIT	REIT USD.0000001	562	747
POWERFLEET INC	COMMON STOCK USD.01	5,873	39,114
PPG INDUSTRIES INC	COMMON STOCK	30,752	3,673,326
PPL CORP	COMMON STOCK USD.01	115,321	3,743,320
PRA GROUP INC	COMMON STOCK USD.01	6,975	145,708
PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001	1,788	137,604
PRECIGEN INC	COMMON STOCK	16,164	18,104
PRECIPIO INC	COMMON STOCK USD.01	313	1,703
PRECISION BIOSCIENCES INC	COMMON STOCK	251	956
PREFERRED BANK/LOS ANGELES	COMMON STOCK	2,044	176,561

PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	470	60,061
PRELUDE THERAPEUTICS INC	COMMON STOCK USD.0001	1,849	2,357
PREMIER FINANCIAL CORP	COMMON STOCK USD.01	6,274	160,426
PREMIER INC CLASS A	COMMON STOCK USD.01	19,014	403,097
PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	8,369	653,535
PRICESMART INC	COMMON STOCK USD.0001	4,346	400,571
PRIME MEDICINE INC	COMMON STOCK USD.00001	6,900	20,148
PRIMERICA INC	COMMON STOCK	5,578	1,513,981
PRIMIS FINANCIAL CORP	COMMON STOCK USD.01	3,847	44,856
PRIMO BRANDS CORP	COMMON STOCK USD.01	24,300	747,711
PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	8,705	665,062
PRINCETON BANCORP INC	COMMON STOCK	909	31,297
PRINCIPAL FINANCIAL GROUP	COMMON STOCK USD.01	34,083	2,638,365
PRIORITY TECHNOLOGY HOLDINGS	COMMON STOCK USD.001	2,101	24,687
PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01	17,208	336,416
PRO DEX INC	COMMON STOCK	650	30,388
PROASSURANCE CORP	COMMON STOCK USD.01	9,317	148,233
PROCEPT BIOROBOTICS CORP	COMMON STOCK USD.00001	7,346	591,500
PROCORE TECHNOLOGIES INC	COMMON STOCK USD.0001	14,600	1,093,978
PROCTER + GAMBLE CO/THE	COMMON STOCK	364,198	61,057,795
PROFRAC HOLDING CORP A	COMMON STOCK USD.01	4,300	33,368
PROG HOLDINGS INC	COMMON STOCK USD.5	7,052	298,018
PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	7,074	460,871
PROGRESSIVE CORP	COMMON STOCK USD1.0	90,896	21,779,591
PROGYNY INC	COMMON STOCK USD.0001	13,873	239,309
PROKIDNEY CORP	COMMON STOCK USD.0001	2,800	4,732
PROLOGIS INC	REIT USD.01	143,031	15,118,377
PROPETRO HOLDING CORP	COMMON STOCK	13,773	128,502
PROPHASE LABS INC	COMMON STOCK USD.0005	2,468	1,869
PROS HOLDINGS INC	COMMON STOCK USD.001	6,656	146,166
PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	11,594	873,608
PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	9,670	373,262
PROTHENA CORP PLC	COMMON STOCK USD.01	6,452	89,360
PROTO LABS INC	COMMON STOCK USD.001	4,512	176,374
PROVIDENT BANCORP INC	COMMON STOCK USD.01	2,899	33,049
PROVIDENT FINANCIAL HLDGS	COMMON STOCK USD.01	1,336	21,256
PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	20,696	390,534
* PRUDENTIAL FINANCIAL INC	COMMON STOCK USD.01	51,559	6,111,288
PTC INC	COMMON STOCK USD.01	19,196	3,529,569
PTC THERAPEUTICS INC	COMMON STOCK USD.001	11,879	536,218
PUBLIC SERVICE ENTERPRISE GP	COMMON STOCK	78,778	6,655,953
PUBLIC STORAGE	REIT USD.1	24,338	7,287,771
PUBMATIC INC CLASS A	COMMON STOCK USD.0001	6,439	94,589
PULMONX CORP	COMMON STOCK USD.001	5,761	39,117
PULSE BIOSCIENCES INC	COMMON STOCK USD.001	2,721	47,373
PULSE BIOSCIENCES INC	WARRANTS	266	3,410
PULTEGROUP INC	COMMON STOCK USD.01	32,698	3,560,812
PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	5,905	18,010

PURE CYCLE CORP	COMMON STOCK USD.0033	3,261	41,349
PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	48,714	2,992,501
PURECYCLE TECHNOLOGIES INC	COMMON STOCK USD.0001	21,832	223,778
PURPLE INNOVATION INC	COMMON STOCK	9,721	7,582
PURSUIT ATTRACTIONS AND HOSP	COMMON STOCK USD1.5	3,066	130,336
PVH CORP	COMMON STOCK USD1.0	7,505	793,654
PYXIS ONCOLOGY INC	COMMON STOCK USD.001	2,889	4,507
Q2 HOLDINGS INC	COMMON STOCK USD.0001	9,093	915,210
Q32 BIO INC	COMMON STOCK USD.0001	341	1,173
QCR HOLDINGS INC	COMMON STOCK USD1.0	2,888	232,888
QORVO INC	COMMON STOCK USD.0001	8,779	613,915
QUAD GRAPHICS INC	COMMON STOCK USD.025	5,945	41,437
QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0	2,240	315,302
QUALCOMM INC	COMMON STOCK USD.0001	171,803	26,392,377
QUALYS INC	COMMON STOCK USD.001	6,125	858,848
QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	7,243	175,570
QUANTA SERVICES INC	COMMON STOCK USD.00001	23,320	7,370,286
QUANTERIX CORP	COMMON STOCK USD.001	5,578	59,294
QUANTUM COMPUTING INC	COMMON STOCK	4,132	68,385
QUANTUM CORP	COMMON STOCK USD.01	1,266	68,263
QUANTUM SI INC	COMMON STOCK USD.0001	13,657	36,874
QUANTUMSCAPE CORP	COMMON STOCK USD.0001	55,868	289,955
QUEST DIAGNOSTICS INC	COMMON STOCK USD.01	18,285	2,758,475
QUEST RESOURCE HOLDING CORP	COMMON STOCK USD.001	3,962	25,753
QUICKLOGIC CORP	COMMON STOCK USD.001	2,973	33,595
QUIDELORTHO CORP	COMMON STOCK USD.001	8,132	362,281
QUINCE THERAPEUTICS INC	COMMON STOCK USD.001	2,810	5,255
QUINSTREET INC	COMMON STOCK USD.001	7,348	169,518
QVC GROUP INC	COMMON STOCK USD.01	57,585	19,003
RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	10,420	23,028
RADIAN GROUP INC	COMMON STOCK USD.001	25,526	809,685
RADIANT LOGISTICS INC	COMMON STOCK USD.001	8,300	55,610
RADIUS RECYCLING INC	COMMON STOCK USD1.0	4,109	62,539
RADNET INC	COMMON STOCK USD.0001	9,420	657,893
RAFAEL HOLDINGS INC CLASS B	COMMON STOCK USD.01	1,806	2,980
RALLYBIO CORP	COMMON STOCK USD.001	3,200	3,072
RALPH LAUREN CORP	COMMON STOCK USD.01	6,573	1,518,232
RAMACO RESOURCES INC A	COMMON STOCK	6,634	68,065
RAMACO RESOURCES INC B	COMMON STOCK	468	4,622
RAMBUS INC	COMMON STOCK USD.001	17,808	941,331
RANGE RESOURCES CORP	COMMON STOCK USD.01	40,553	1,459,097
RANGER ENERGY SERVICES CL A	COMMON STOCK	1,575	24,381
RANI THERAPEUTICS HOLDINGS A	COMMON STOCK USD.0001	1,342	1,839
RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	6,671	45,896
RAPID MICRO BIOSYSTEMS INC A	COMMON STOCK USD.01	1,374	1,237
RAPID7 INC	COMMON STOCK USD.01	9,934	399,645
RAPT THERAPEUTICS INC	COMMON STOCK	5,259	8,309
RAYMOND JAMES FINANCIAL INC	COMMON STOCK USD.01	28,293	4,394,752

RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	10,534	86,906
RAYONIER INC	REIT	22,803	595,158
RB GLOBAL INC	COMMON STOCK	29,400	2,652,174
RBB BANCORP	COMMON STOCK	1,897	38,870
RBC BEARINGS INC	COMMON STOCK USD.01	4,736	1,416,727
RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	1,436	82,527
RCM TECHNOLOGIES INC	COMMON STOCK USD.05	1,200	26,592
RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	3,139	33,493
READY CAPITAL CORP	REIT USD.0001	26,563	181,160
REALREAL INC/THE	COMMON STOCK USD.00001	13,565	148,265
REALTY INCOME CORP	REIT USD1.0	129,200	6,900,572
RECURSION PHARMACEUTICALS A	COMMON STOCK USD.00001	25,983	175,645
RED CAT HOLDINGS INC	COMMON STOCK USD.001	9,158	117,680
RED RIVER BANCSHARES INC	COMMON STOCK	839	45,289
RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	2,512	13,791
RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	7,651	353,782
RED VIOLET INC	COMMON STOCK USD.001	1,462	52,924
REDDIT INC CL A	COMMON STOCK USD.0001	15,700	2,566,008
REDFIN CORP	COMMON STOCK	16,586	130,532
REDWIRE CORP	COMMON STOCK USD.0001	3,415	56,211
REDWOOD TRUST INC	REIT USD.01	17,660	115,320
REGAL REXNORD CORP	COMMON STOCK USD.01	11,158	1,730,941
REGENCY CENTERS CORP	REIT USD.01	26,199	1,936,892
REGENERON PHARMACEUTICALS	COMMON STOCK USD.001	16,240	11,568,239
REGENXBIO INC	COMMON STOCK USD.0001	6,285	48,583
REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	1,573	53,451
REGIONS FINANCIAL CORP	COMMON STOCK USD.01	137,842	3,242,044
REGIS CORP	COMMON STOCK USD.05	235	5,574
REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	10,996	2,349,075
REKOR SYSTEMS INC	COMMON STOCK USD.0001	5,807	9,059
RELAY THERAPEUTICS INC	COMMON STOCK USD.001	14,910	61,429
RELIANCE INC	COMMON STOCK USD.001	7,729	2,081,111
RELMADA THERAPEUTICS INC	COMMON STOCK	4,005	2,083
REMITLY GLOBAL INC	COMMON STOCK USD.0001	23,000	519,110
RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	8,084	2,011,380
RENASANT CORP	COMMON STOCK USD5.0	9,174	327,971
RENOVARO INC	COMMON STOCK	2,096	1,751
RENT THE RUNWAY INC A	COMMON STOCK USD.001	469	3,987
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	12,164	92,811
REPLIGEN CORP	COMMON STOCK USD.01	8,630	1,242,202
REPLIMUNE GROUP INC	COMMON STOCK USD.001	9,457	114,524
REPOSITRAK INC	COMMON STOCK USD.01	3,487	77,167
REPUBLIC BANCORP INC CLASS A	COMMON STOCK	500	34,935
REPUBLIC SERVICES INC	COMMON STOCK USD.01	29,223	5,879,083
RESEARCH FRONTIERS INC	COMMON STOCK USD.0001	5,396	9,227
RESERVOIR MEDIA INC	COMMON STOCK USD.0001	5,484	49,630
RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	23,721	546,769
RESMED INC	COMMON STOCK USD.004	23,074	5,276,793

RESOURCES CONNECTION INC	COMMON STOCK USD.01	4,368	37,259
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	20,062	348,276
RETRACTABLE TECHNOLOGIES INC	COMMON STOCK	2,185	1,504
REV GROUP INC	COMMON STOCK USD.001	5,538	176,496
REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	13,561	41,225
REVELYST INC	COMMON STOCK	7,767	149,359
REVOLUTION MEDICINES INC	COMMON STOCK	22,377	978,770
REVOLVE GROUP INC	COMMON STOCK USD.001	6,198	207,571
REVVITY INC	COMMON STOCK USD1.0	20,182	2,252,513
REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	2,139	89,175
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	34,928	1,350,316
REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	8,516	229,847
RF INDUSTRIES LTD	COMMON STOCK USD.01	1,496	5,849
RGC RESOURCES INC	COMMON STOCK USD5.0	1,450	29,087
RH	COMMON STOCK USD.0001	2,653	1,044,194
RHYTHM PHARMACEUTICALS INC	COMMON STOCK	8,055	450,919
RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	21,043	87,539
RICHARDSON ELEC LTD	COMMON STOCK USD.05	2,163	30,347
RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	3,142	52,848
RIGETTI COMPUTING INC	COMMON STOCK USD.0001	12,700	193,802
RIGHTS CYTOSORBENTS CO	RIGHTS	7,999	0
RILEY EXPLORATION PERMIAN IN	COMMON STOCK USD.001	562	17,939
RIMINI STREET INC	COMMON STOCK	4,642	12,394
RING ENERGY INC	COMMON STOCK	11,266	15,322
RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	13,932	487,759
RIOT PLATFORMS INC	COMMON STOCK	35,043	357,789
RITHM CAPITAL CORP	REIT USD.01	72,916	789,680
RITHM PROPERTY TRUST INC	REIT USD.01	3,129	9,293
RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001	109,056	1,450,445
RLI CORP	COMMON STOCK USD1.0	6,733	1,109,800
RLJ LODGING TRUST	REIT	26,878	274,424
RMR GROUP INC/THE A	COMMON STOCK	2,531	52,240
ROBERT HALF INC	COMMON STOCK USD.001	16,835	1,186,194
ROBINHOOD MARKETS INC A	COMMON STOCK USD.0001	114,200	4,255,092
ROBLOX CORP CLASS A	COMMON STOCK USD.0001	83,000	4,802,380
ROCKET COS INC CLASS A	COMMON STOCK USD.00001	19,017	214,131
ROCKET LAB USA INC	COMMON STOCK USD.0001	44,588	1,135,656
ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	9,539	119,905
ROCKWELL AUTOMATION INC	COMMON STOCK USD1.0	17,923	5,122,214
ROCKY BRANDS INC	COMMON STOCK	1,225	27,930
ROGERS CORP	COMMON STOCK USD1.0	2,882	292,840
ROIVANT SCIENCES LTD	COMMON STOCK	56,050	663,072
ROKU INC	COMMON STOCK USD.0001	20,751	1,542,629
ROLLINS INC	COMMON STOCK USD1.0	44,501	2,062,621
ROOT INC/OH CLASS A	COMMON STOCK USD.0001	812	58,943
ROPER TECHNOLOGIES INC	COMMON STOCK USD.01	16,593	8,625,871
ROSS STORES INC	COMMON STOCK USD.01	52,226	7,900,227
ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01	37,016	8,539,221

ROYAL GOLD INC	COMMON STOCK USD.01	10,712	1,412,377
ROYALTY PHARMA PLC CL A	COMMON STOCK	59,786	1,525,141
RPC INC	COMMON STOCK USD.1	16,381	97,303
RPM INTERNATIONAL INC	COMMON STOCK USD.01	20,082	2,471,291
RTX CORP	COMMON STOCK USD1.0	206,313	23,874,540
RUBRIK INC A	COMMON STOCK	3,900	254,904
RUMBLE INC	COMMON STOCK USD.0001	17,800	231,578
RUMBLEON INC B	COMMON STOCK USD.001	1,523	8,270
RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	1,780	96,903
RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	9,741	533,709
RUSH STREET INTERACTIVE INC	COMMON STOCK USD.0001	8,760	120,187
RXO INC	COMMON STOCK USD.01	18,429	439,347
RXSIGHT INC	COMMON STOCK USD.001	3,878	133,326
RYAN SPECIALTY HOLDINGS INC	COMMON STOCK USD.001	16,129	1,034,837
RYDER SYSTEM INC	COMMON STOCK USD.5	7,055	1,106,647
RYERSON HOLDING CORP	COMMON STOCK USD.01	5,022	92,957
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	9,878	1,030,671
RYVYL INC	COMMON STOCK USD.001	332	432
S + T BANCORP INC	COMMON STOCK USD2.5	6,268	239,563
S+P GLOBAL INC	COMMON STOCK USD1.0	49,204	24,505,068
S+P MID 400 EMINI MAR25	XCME 20250321	200	(35,555)
S+P500 EMINI FUT MAR25	XCME 20250321	3,500	(738,336)
S+W SEED CO	COMMON STOCK USD.001	235	1,873
SAB BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	474	1,811
SABLE OFFSHORE CORP	COMMON STOCK USD.0001	7,000	160,300
SABRA HEALTH CARE REIT INC	REIT USD.01	39,105	677,299
SABRE CORP	COMMON STOCK USD.01	53,748	196,180
SACHEM CAPITAL CORP	REIT USD.001	5,106	6,893
SAFEHOLD INC	REIT USD.001	6,393	118,143
SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	2,413	198,831
SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	873	9,629
SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	8,501	46,160
SAIA INC	COMMON STOCK USD.001	4,329	1,972,855
SALESFORCE INC	COMMON STOCK USD.001	147,943	49,461,783
SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	18,159	189,762
SAMSARA INC CL A	COMMON STOCK USD.0001	24,962	1,090,590
SANA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	13,712	22,351
SANARA MEDTECH INC	COMMON STOCK USD.001	313	10,392
SANDRIDGE ENERGY INC	COMMON STOCK USD.001	4,934	57,777
SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	7,212	243,117
SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	20,480	20,890
SANMINA CORP	COMMON STOCK USD.01	9,192	695,559
SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	15,701	1,909,085
SAUL CENTERS INC	REIT USD.01	2,511	97,427
SAVARA INC	COMMON STOCK USD.001	11,962	36,723
SAVERS VALUE VILLAGE INC	COMMON STOCK	3,500	35,875
SB FINANCIAL GROUP INC	COMMON STOCK	1,231	25,740
SBA COMMUNICATIONS CORP	REIT USD.01	16,824	3,428,731

SCANSOURCE INC	COMMON STOCK	4,138	196,348
SCHLUMBERGER LTD	COMMON STOCK USD.01	219,203	8,404,243
SCHNEIDER NATIONAL INC CL B	COMMON STOCK	5,900	172,752
SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	6,868	296,835
SCHOLASTIC CORP	COMMON STOCK USD.01	5,155	109,956
SCHRODINGER INC	COMMON STOCK USD.01	9,035	174,285
SCHWAB (CHARLES) CORP	COMMON STOCK USD.01	231,825	17,157,368
SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	8,383	937,052
SCILEX HOLDING CO	COMMON STOCK USD.0001	12,492	5,327
SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	6,886	456,817
SCPHARMACEUTICALS INC	COMMON STOCK	5,300	18,762
SCYNEXIS INC	COMMON STOCK USD.001	4,194	5,075
SEABOARD CORP	COMMON STOCK USD1.0	44	106,905
SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	13,153	362,102
SEACOR MARINE HOLDINGS INC	COMMON STOCK USD.01	3,375	22,140
SEAGATE TECHNOLOGY HOLDINGS	COMMON STOCK USD.00001	31,747	2,740,084
SEALED AIR CORP	COMMON STOCK USD.1	23,092	781,202
SEAPORT ENTERTAINMENT GROUP	COMMON STOCK USD.01	1,371	38,319
SECUREWORKS CORP A	COMMON STOCK USD.01	2,042	17,275
SECURITY NATL FINL CORP CL A	COMMON STOCK USD2.0	3,465	41,684
SEER INC	COMMON STOCK USD.00001	5,842	13,495
SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	13,968	1,152,081
SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	17,036	321,129
SELECT WATER SOLUTIONS INC	COMMON STOCK USD.01	11,323	149,917
SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	10,072	941,933
SELECTQUOTE INC	COMMON STOCK USD.01	20,638	76,773
SELLAS LIFE SCIENCES GROUP I	COMMON STOCK USD.0001	2,568	2,671
SEMLER SCIENTIFIC INC	COMMON STOCK USD.001	811	43,794
SEMPRA	COMMON STOCK	97,864	8,584,630
SEMRUSH HOLDINGS INC A	COMMON STOCK USD.00001	6,361	75,569
SEMTECH CORP	COMMON STOCK USD.01	10,627	657,280
SENECA FOODS CORP CL A	COMMON STOCK USD.25	1,024	81,162
SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	25,809	707,167
SENSEI BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	1,574	771
SENSEONICS HOLDINGS INC	COMMON STOCK USD.001	68,115	35,651
SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	6,688	476,587
SENSUS HEALTHCARE INC	COMMON STOCK USD.01	2,265	15,674
SENTINELONE INC CLASS A	COMMON STOCK USD.0001	38,920	864,024
SERA PROGNOSTICS INC A	COMMON STOCK USD.0001	4,600	37,444
SERES THERAPEUTICS INC	COMMON STOCK USD.001	16,407	13,634
SERITAGE GROWTH PROP A	COMMON STOCK USD.01	5,700	23,484
SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	23,555	1,880,160
SERVICE PROPERTIES TRUST	REIT USD.01	26,355	66,942
SERVICENOW INC	COMMON STOCK USD.001	31,841	33,755,281
SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	7,783	659,531
SES AI CORP	COMMON STOCK USD.0001	24,828	54,373
SEVEN HILLS REALTY TRUST	REIT	2,392	31,287
SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	6,154	798,789

SHATTUCK LABS INC	COMMON STOCK USD.0001	4,696	5,682
SHENANDOAH TELECOMMUNICATIONS	COMMON STOCK	8,064	101,687
SHERWIN WILLIAMS CO/THE	COMMON STOCK USD1.0	35,872	12,193,969
SHIFT4 PAYMENTS INC CLASS A	COMMON STOCK	9,195	954,257
SHOALS TECHNOLOGIES GROUP A	COMMON STOCK USD.00001	28,307	156,538
SHOE CARNIVAL INC	COMMON STOCK USD.01	2,968	98,181
SHORE BANCSHARES INC	COMMON STOCK USD.01	4,351	68,963
SHUTTERSTOCK INC	COMMON STOCK USD.01	3,727	113,114
SHYFT GROUP INC/THE	COMMON STOCK USD.01	5,327	62,539
SI BONE INC	COMMON STOCK USD.0001	6,499	91,116
SIERRA BANCORP	COMMON STOCK	1,443	41,732
SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	6,771	40,694
SIGHT SCIENCES INC	COMMON STOCK USD.001	4,574	16,649
SIGNET JEWELERS LTD	COMMON STOCK USD.18	7,369	594,752
SILGAN HOLDINGS INC	COMMON STOCK USD.01	13,354	695,076
SILICON LABORATORIES INC	COMMON STOCK USD.0001	5,336	662,838
SILVERCREST ASSET MANAGEMEN A	COMMON STOCK USD.01	1,715	31,539
SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	20,446	453,492
SIMON PROPERTY GROUP INC	REIT USD.0001	46,916	8,079,404
SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	15,135	589,962
SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	6,553	1,086,684
SIMULATIONS PLUS INC	COMMON STOCK USD.001	2,679	74,717
SINCLAIR INC	COMMON STOCK USD.01	7,925	127,910
SINGULAR GENOMICS SYSTEMS INC	COMMON STOCK USD.0001	61	1,186
SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	41,055	936,054
SIRIUSPOINT LTD	COMMON STOCK USD.1	15,063	246,883
SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	7,309	963,107
SITIME CORP	COMMON STOCK USD.0001	2,901	622,352
SITIO ROYALTIES CORP A	COMMON STOCK USD.0001	12,785	245,216
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK USD.025	7,116	342,920
SJW GROUP	COMMON STOCK USD.001	5,241	257,962
SKECHERS USA INC CL A	COMMON STOCK USD.001	20,484	1,377,344
SKILLSOFT CORP	COMMON STOCK USD.0001	544	13,034
SKILLZ INC	COMMON STOCK USD.0001	2,158	10,855
SKYWARD SPECIALTY INSURANCE	COMMON STOCK USD.01	6,200	313,348
SKYWATER TECHNOLOGY INC	COMMON STOCK USD.01	4,470	61,686
SKYWEST INC	COMMON STOCK	7,052	706,117
SKYWORKS SOLUTIONS INC	COMMON STOCK USD.25	21,681	1,922,671
SKYX PLATFORMS CORP	COMMON STOCK	8,700	10,092
SL GREEN REALTY CORP	REIT USD.01	10,917	741,483
SLEEP NUMBER CORP	COMMON STOCK USD.01	3,567	54,361
SLM CORP	COMMON STOCK USD.2	38,347	1,057,610
SM ENERGY CO	COMMON STOCK USD.01	19,458	754,192
SMART SAND INC	COMMON STOCK USD.001	5,176	11,646
SMARTFINANCIAL INC	COMMON STOCK USD1.0	2,658	82,345
SMARTRENT INC	COMMON STOCK USD.0001	31,113	54,448
SMARTSHEET INC CLASS A	COMMON STOCK	21,932	1,228,850
SMITH (A.O.) CORP	COMMON STOCK USD1.0	13,505	921,176

SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	7,427	75,050
SMITH MICRO SOFTWARE INC	COMMON STOCK USD.001	1,176	1,541
SMITH MIDLAND CORP	COMMON STOCK USD.01	607	26,987
SMURFIT WESTROCK PLC	COMMON STOCK	79,481	4,280,847
SNAP INC A	COMMON STOCK USD.00001	171,298	1,844,879
SNAP ON INC	COMMON STOCK USD1.0	7,839	2,661,184
SNOWFLAKE INC CLASS A	COMMON STOCK USD1.0	52,774	8,148,833
SOFI TECHNOLOGIES INC	COMMON STOCK USD.0001	154,916	2,385,706
SOHO HOUSE + CO INC	COMMON STOCK USD.01	5,032	37,488
SOLAREGE TECHNOLOGIES INC	COMMON STOCK USD.0001	9,358	127,269
SOLARIS ENERGY INFRASTRUCTUR	COMMON STOCK USD.01	4,429	127,467
SOLARWINDS CORP	COMMON STOCK USD.001	7,719	109,996
SOLENO THERAPEUTICS INC	COMMON STOCK USD.001	776	34,881
SOLID BIOSCIENCES INC	COMMON STOCK USD.001	850	3,400
SOLID POWER INC	COMMON STOCK USD.0001	18,844	35,615
SOLO BRANDS INC CLASS A	COMMON STOCK USD.001	2,005	2,286
SOLUNA HOLDINGS INC	COMMON STOCK USD.01	96	202
SOLVENTUM CORP	COMMON STOCK	22,830	1,508,150
SOMNIGROUP INTERNATIONAL INC	COMMON STOCK USD.01	26,328	1,492,534
SONDER HOLDINGS INC	COMMON STOCK USD.0001	719	2,286
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	2,697	170,855
SONIDA SENIOR LIVING INC	COMMON STOCK USD.01	805	18,579
SONOCO PRODUCTS CO	COMMON STOCK	13,147	642,231
SONOS INC	COMMON STOCK USD.001	20,296	305,252
SOTERA HEALTH CO	COMMON STOCK USD.01	16,551	226,418
SOTHERLY HOTELS INC	REIT USD.01	3,225	3,004
SOUND FINANCIAL BANCORP INC	COMMON STOCK USD.01	500	26,325
SOUNDHOUND AI INC A	COMMON STOCK USD.0001	34,100	676,544
SOUNDTHINKING INC	COMMON STOCK	1,337	17,461
SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	2,505	87,049
SOUTHERN CO/THE	COMMON STOCK USD5.0	170,715	14,053,259
SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	918	36,491
SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	1,483	85,080
SOUTHERN STATES BANCSHARES	COMMON STOCK USD5.0	1,000	33,310
SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	4,974	157,974
SOUTHSTATE CORP	COMMON STOCK USD2.5	12,644	1,257,825
SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0	93,371	3,139,133
SOUTHWEST GAS HOLDINGS INC	COMMON STOCK	9,753	689,635
SPARTANNASH CO	COMMON STOCK	4,735	86,745
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	4,519	381,810
SPERO THERAPEUTICS INC	COMMON STOCK USD.001	4,305	4,434
SPHERE ENTERTAINMENT CO	COMMON STOCK USD.01	4,042	162,973
SPIRE GLOBAL INC	COMMON STOCK	2,081	29,280
SPIRE INC	COMMON STOCK USD1.0	8,866	601,381
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	18,809	641,011
SPOK HOLDINGS INC	COMMON STOCK USD.0001	3,882	62,306
SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	7,136	19,053
SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	8,872	320,545

SPRINKLR INC A	COMMON STOCK USD.00003	16,217	137,034
SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	7,764	238,432
SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	16,348	2,077,340
SPRUCE POWER HOLDING CORP	COMMON STOCK USD.0001	2,117	6,287
SPS COMMERCE INC	COMMON STOCK USD.001	6,040	1,111,300
SPX TECHNOLOGIES INC	COMMON STOCK USD.01	7,353	1,070,009
SPYRE THERAPEUTICS INC	COMMON STOCK USD.0001	235	5,471
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	33,331	2,525,823
ST JOE CO/THE	COMMON STOCK	6,096	273,893
STAAR SURGICAL CO	COMMON STOCK USD.01	7,715	187,397
STAG INDUSTRIAL INC	REIT USD.01	30,129	1,018,963
STAGWELL INC	COMMON STOCK USD.00001	16,079	105,800
STANDARD BIOTOOLS INC	COMMON STOCK USD.001	37,495	65,616
STANDARD MOTOR PRODS	COMMON STOCK USD2.0	3,122	96,720
STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	1,887	352,850
STANLEY BLACK + DECKER INC	COMMON STOCK USD2.5	25,078	2,013,513
STARBUCKS CORP	COMMON STOCK USD.001	175,863	16,047,499
STARWOOD PROPERTY TRUST INC	REIT USD.01	49,618	940,261
* STATE STREET CORP	COMMON STOCK USD1.0	45,255	4,441,778
STEEL DYNAMICS INC	COMMON STOCK USD.005	22,332	2,547,411
STEELCASE INC CL A	COMMON STOCK	14,649	173,151
STELLAR BANCORP INC	COMMON STOCK USD.01	8,559	242,648
STEM INC	COMMON STOCK USD.0001	23,459	14,146
STEPAN CO	COMMON STOCK USD1.0	3,498	226,321
STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001	7,748	448,454
STEREOTAXIS INC	COMMON STOCK USD.001	7,674	17,497
STERIS PLC	COMMON STOCK USD75.0	15,760	3,239,626
STERLING BANCORP INC/MI	COMMON STOCK	3,405	16,208
STERLING INFRASTRUCTURE INC	COMMON STOCK USD.01	5,152	867,854
STEVEN MADDEN LTD	COMMON STOCK USD.0001	11,803	501,864
STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	4,369	294,864
STIFEL FINANCIAL CORP	COMMON STOCK USD.15	16,726	1,774,294
STITCH FIX INC CLASS A	COMMON STOCK USD.00002	13,455	57,991
STOCK YARDS BANCORP INC	COMMON STOCK	5,008	358,623
STOKE THERAPEUTICS INC	COMMON STOCK	3,383	37,314
STONERIDGE INC	COMMON STOCK	4,931	30,917
STONEX GROUP INC	COMMON STOCK USD.01	3,662	358,766
STRATEGIC EDUCATION INC	COMMON STOCK USD.01	3,799	354,903
STRATTEC SECURITY CORP	COMMON STOCK USD.01	540	22,248
STRATUS PROPERTIES INC	COMMON STOCK USD.01	909	18,871
STRIDE INC	COMMON STOCK USD.0001	7,057	733,434
STRONGHOLD DIGITAL MINING A	COMMON STOCK USD.0001	160	560
STRYKER CORP	COMMON STOCK USD.1	53,039	19,096,692
SUMMIT HOTEL PROPERTIES INC	REIT	16,734	114,628
SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	19,600	991,760
SUMMIT STATE BANK	COMMON STOCK	1,390	10,620
SUMMIT THERAPEUTICS INC	COMMON STOCK USD.01	22,800	406,866
SUN COMMUNITIES INC	REIT USD.01	16,959	2,085,448

SUN COUNTRY AIRLINES HOLDING	COMMON STOCK USD.01	7,457	108,723
SUNCOKE ENERGY INC	COMMON STOCK USD.01	12,538	134,157
SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.001	16,072	55,127
SUNRISE REALTY TRUST INC	REIT USD.0001	851	11,982
SUNRUN INC	COMMON STOCK USD.0001	34,336	317,608
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	34,704	410,895
SUPER LEAGUE ENTERPRISE INC	COMMON STOCK USD.001	204	126
SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	80,520	2,454,250
SUPERIOR GROUP OF COS INC	COMMON STOCK	1,455	24,051
SUPERIOR INDUSTRIES INTL	COMMON STOCK	3,723	7,595
SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	9,276	335,420
SURGERY PARTNERS INC	COMMON STOCK USD.01	10,982	232,489
SURMODICS INC	COMMON STOCK USD.05	2,483	98,327
SURROZEN INC	COMMON STOCK USD.0001	242	3,473
SUTRO BIOPHARMA INC	COMMON STOCK USD.001	9,982	18,367
SWEETGREEN INC CLASS A	COMMON STOCK USD.001	15,446	495,199
SYLVAMO CORP	COMMON STOCK USD1.0	5,989	473,251
SYMBOTIC INC	COMMON STOCK USD.0001	2,700	64,017
SYNAPTICS INC	COMMON STOCK USD.001	6,527	498,141
SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.0001	955	9,168
SYNCHRONY FINANCIAL	COMMON STOCK USD.001	62,264	4,047,160
SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	10,360	136,959
SYNLOGIC INC	COMMON STOCK USD.001	613	840
SYNOPSYS INC	COMMON STOCK USD.01	24,027	11,661,745
SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	24,247	1,242,174
SYROS PHARMACEUTICALS INC	COMMON STOCK USD.001	1,011	232
SYSCO CORP	COMMON STOCK USD1.0	73,150	5,593,049
SYSTEM1 INC	COMMON STOCK USD.0001	3,225	2,897
T MOBILE US INC	COMMON STOCK USD.0001	75,443	16,652,533
T ROWE PRICE GROUP INC	COMMON STOCK USD.2	34,437	3,894,480
TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	3,270	56,015
TAKE TWO INTERACTIVE SOFTWARE	COMMON STOCK USD.01	25,941	4,775,219
TALEN ENERGY CORP	COMMON STOCK USD.001	8,200	1,652,054
TALKSPACE INC	COMMON STOCK USD.0001	15,870	49,038
TALOS ENERGY INC	COMMON STOCK	17,759	172,440
TANDEM DIABETES CARE INC	COMMON STOCK	10,224	368,268
TANGER INC	REIT USD.01	17,232	588,128
TANGO THERAPEUTICS INC	COMMON STOCK USD.0001	7,967	24,618
TAPESTRY INC	COMMON STOCK USD.01	38,452	2,512,069
TARGA RESOURCES CORP	COMMON STOCK USD.001	33,671	6,010,274
TARGET CORP	COMMON STOCK USD.0833	71,278	9,635,360
TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	5,444	52,616
TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	3,904	216,164
TASKUS INC A	COMMON STOCK USD.01	4,484	75,959
TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	18,001	1,101,841
TAYSHA GENE THERAPIES INC	COMMON STOCK USD.00001	3,859	6,676
TD SYNnex CORP	COMMON STOCK USD.001	11,192	1,312,598
TE CONNECTIVITY PLC	COMMON STOCK USD.01	46,573	6,658,542

TECHNIPFMC PLC	COMMON STOCK USD1.0	72,129	2,087,413
TECHTARGET INC	COMMON STOCK USD.001	4,203	83,303
TECNOGLASS INC	COMMON STOCK USD.0001	3,438	272,702
TECTONIC THERAPEUTIC INC	COMMON STOCK USD.0001	539	24,886
TEGNA INC	COMMON STOCK USD1.0	26,520	485,051
TEJON RANCH CO	COMMON STOCK USD.5	3,656	58,130
TELA BIO INC	COMMON STOCK USD.001	1,367	4,128
TELADOC HEALTH INC	COMMON STOCK USD.001	26,772	243,357
TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01	7,209	3,345,913
TELEFLEX INC	COMMON STOCK USD1.0	7,894	1,404,974
TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	16,042	547,193
TELOS CORPORATION	COMMON STOCK USD.001	8,757	29,949
TENABLE HOLDINGS INC	COMMON STOCK USD.01	18,905	744,479
TENAYA THERAPEUTICS INC	COMMON STOCK USD.0001	2,121	3,033
TENET HEALTHCARE CORP	COMMON STOCK USD.05	15,753	1,988,501
TENNANT CO	COMMON STOCK USD.375	3,116	254,047
TERADATA CORP	COMMON STOCK USD.01	14,937	465,288
TERADYNE INC	COMMON STOCK USD.125	25,672	3,232,618
TERAWULF INC	COMMON STOCK USD.001	21,107	119,466
TEREX CORP	COMMON STOCK USD.01	11,086	512,395
TERNS PHARMACEUTICALS INC	COMMON STOCK USD.0001	3,300	18,282
TERRENO REALTY CORP	REIT USD.01	14,178	838,487
TERRITORIAL BANCORP INC	COMMON STOCK USD.01	1,289	12,542
TESLA INC	COMMON STOCK USD.001	430,641	173,910,061
TETRA TECH INC	COMMON STOCK USD.01	44,265	1,763,518
TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	19,953	71,432
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	8,081	631,934
TEXAS INSTRUMENTS INC	COMMON STOCK USD1.0	140,196	26,288,152
TEXAS PACIFIC LAND CORP	COMMON STOCK USD.01	3,000	3,317,880
TEXAS ROADHOUSE INC	COMMON STOCK USD.001	11,129	2,008,005
TEXTRON INC	COMMON STOCK USD.125	30,849	2,359,640
TFS FINANCIAL CORP	COMMON STOCK USD.01	7,886	99,048
TG THERAPEUTICS INC	COMMON STOCK USD.001	22,710	683,571
THE CAMPBELL S COMPANY	COMMON STOCK USD.0375	33,254	1,392,678
THE CIGNA GROUP	COMMON STOCK USD.01	43,048	11,887,275
THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	9,053	85,189
THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0	58,845	30,612,934
THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	5,070	145,864
THIRD COAST BANCSHARES INC	COMMON STOCK USD1.0	2,115	71,804
THIRD HARMONIC BIO INC	COMMON STOCK USD.0001	3,600	37,044
THOR INDUSTRIES INC	COMMON STOCK USD.1	8,866	848,565
THREDUP INC CLASS A	COMMON STOCK USD.0001	8,541	11,872
THRYV HOLDINGS INC	COMMON STOCK	3,976	58,845
TIDEWATER INC	COMMON STOCK	8,016	438,555
TILE SHOP HLDGS INC	COMMON STOCK USD.0001	5,881	40,755
TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	3,937	16,732
TIMBERLAND BANCORP INC	COMMON STOCK USD.01	1,005	30,663
TIMKEN CO	COMMON STOCK	10,835	773,294

TIPTREE INC	COMMON STOCK USD.001	3,134	65,375
TITAN INTERNATIONAL INC	COMMON STOCK	8,357	56,744
TITAN MACHINERY INC	COMMON STOCK USD.00001	2,817	39,804
TJX COMPANIES INC	COMMON STOCK USD1.0	171,112	20,672,041
TKO GROUP HOLDINGS INC	COMMON STOCK USD.00001	9,775	1,389,125
TNF PHARMACEUTICALS INC	COMMON STOCK USD.001	153	176
TOAST INC CLASS A	COMMON STOCK	59,113	2,154,669
TOBIRA THERAPEUTICS IN	COMMON STOCK	1,122	15,416
TOLL BROTHERS INC	COMMON STOCK USD.01	16,024	2,018,223
TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	1,832	124,265
TOOTSIE ROLL INDS	COMMON STOCK USD.694	2,989	96,634
TOPBUILD CORP	COMMON STOCK	4,686	1,458,939
TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.01	23,563	185,205
TORO CO	COMMON STOCK USD1.0	15,628	1,251,803
TORRID HOLDINGS INC	COMMON STOCK USD.01	1,832	9,581
TOURMALINE BIO INC	COMMON STOCK USD.0001	174	3,529
TOWNE BANK	COMMON STOCK USD1.667	12,479	425,035
TOWNSQUARE MEDIA INC CL A	COMMON STOCK USD.01	1,997	18,153
TPG INC	COMMON STOCK	10,138	637,072
TPG RE FINANCE TRUST INC	REIT USD.001	10,401	88,409
TPI COMPOSITES INC	COMMON STOCK USD.01	6,293	11,894
TRACTOR SUPPLY COMPANY	COMMON STOCK USD.008	82,490	4,376,919
TRADE DESK INC/THE CLASS A	COMMON STOCK	69,438	8,161,048
TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01	19,090	2,499,263
TRAEGER INC	COMMON STOCK	11,927	28,506
TRANE TECHNOLOGIES PLC	COMMON STOCK USD1.0	34,780	12,845,993
TRANSACT TECHNOLOGIES INC	COMMON STOCK USD.01	1,996	8,164
TRANSCAT INC	COMMON STOCK USD.5	1,248	131,964
TRANSDIGM GROUP INC	COMMON STOCK USD.01	8,674	10,992,387
TRANSMEDICS GROUP INC	COMMON STOCK	5,412	337,438
TRANSOCEAN LTD	COMMON STOCK CHF.1	107,882	404,558
TRANSUNION	COMMON STOCK USD.01	31,264	2,898,485
TRAVEL LEISURE CO	COMMON STOCK USD.01	11,155	562,770
TRAVELERS COS INC/THE	COMMON STOCK	35,708	8,601,700
TRAVELZOO	COMMON STOCK USD.01	1,807	36,050
TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	9,660	168,277
TREACE MEDICAL CONCEPTS INC	COMMON STOCK USD.001	7,971	59,304
TREDEGAR CORP	COMMON STOCK	4,604	35,359
TREEHOUSE FOODS INC	COMMON STOCK USD.01	7,955	279,459
TREVI THERAPEUTICS INC	COMMON STOCK	11,000	45,320
TREX COMPANY INC	COMMON STOCK USD.01	18,138	1,252,066
TRI POINTE HOMES INC	COMMON STOCK USD.01	16,483	597,674
TRICO BANCSHARES	COMMON STOCK	5,503	240,481
TRIMAS CORP	COMMON STOCK USD.01	7,296	179,409
TRIMBLE INC	COMMON STOCK USD.001	39,476	2,789,374
TRINET GROUP INC	COMMON STOCK	4,660	422,988
TRINITY INDUSTRIES INC	COMMON STOCK USD.01	13,635	478,589
TRINSEO PLC	COMMON STOCK	6,208	31,661

TRIPADVISOR INC	COMMON STOCK USD.001	17,441	257,604
TRIUMPH FINANCIAL INC	COMMON STOCK USD.01	3,755	341,254
TRIUMPH GROUP INC	COMMON STOCK USD.001	13,072	243,924
TRONOX HOLDINGS PLC	COMMON STOCK USD.01	19,040	191,733
TRUBRIDGE INC	COMMON STOCK USD.001	2,239	44,153
TRUEBLUE INC	COMMON STOCK	5,844	49,090
TRUECAR INC	COMMON STOCK USD.0001	16,641	62,071
TRUIST FINANCIAL CORP	COMMON STOCK USD5.0	205,293	8,905,610
TRUMP MEDIA + TECHNOLOGY GRO	COMMON STOCK USD.0001	8,100	276,210
TRUPANION INC	COMMON STOCK USD.00001	5,510	265,582
TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	3,210	106,925
TRUSTMARK CORP	COMMON STOCK	10,073	356,282
TSCAN THERAPEUTICS INC	COMMON STOCK USD.0001	3,700	11,248
TTEC HOLDINGS INC	COMMON STOCK USD.01	2,960	14,770
TTM TECHNOLOGIES	COMMON STOCK USD.001	16,700	413,325
TUCOWS INC CLASS A	COMMON STOCK	1,617	27,715
TURNING POINT BRANDS INC	COMMON STOCK USD.01	2,587	155,479
TURNONGREEN INC	IMPERALIS HOLDING CORP	660	1
TURTLE BEACH CORP	COMMON STOCK	2,742	47,464
TUTOR PERINI CORP	COMMON STOCK USD1.0	6,718	162,576
TWILIO INC A	COMMON STOCK USD.001	23,684	2,559,767
TWIN DISC INC	COMMON STOCK	1,592	18,706
TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	8,737	406,008
TWO HARBORS INVESTMENT CORP	REIT CNY1.0	15,949	188,677
TXNM ENERGY INC	COMMON STOCK	13,743	675,743
TYLER TECHNOLOGIES INC	COMMON STOCK USD.01	6,852	3,951,137
TYRA BIOSCIENCES INC	COMMON STOCK USD.0001	1,774	24,659
TYSON FOODS INC CL A	COMMON STOCK USD.1	38,102	2,188,579
U HAUL HOLDING CO	COMMON STOCK USD.25	1,562	107,919
U HAUL HOLDING CO NON VOTING	COMMON STOCK USD.001	16,458	1,054,135
U.S. GLOBAL INVESTORS INC A	COMMON STOCK USD.025	3,018	7,364
U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	2,588	229,581
UBER TECHNOLOGIES INC	COMMON STOCK USD.00001	324,942	19,600,501
UBIQUITI INC	COMMON STOCK USD.001	731	242,641
UDEMY INC	COMMON STOCK USD.00001	14,486	119,220
UDR INC	REIT USD.01	49,042	2,128,913
UFP INDUSTRIES INC	COMMON STOCK	9,327	1,050,687
UFP TECHNOLOGIES INC	COMMON STOCK USD.01	1,153	281,920
UGI CORP	COMMON STOCK	34,366	970,152
UIPATH INC CLASS A	COMMON STOCK USD.00001	67,094	852,765
UL SOLUTIONS INC CLASS A	COMMON STOCK USD.001	6,400	319,232
ULTA BEAUTY INC	COMMON STOCK	7,574	3,294,160
ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	7,340	263,873
ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	13,247	557,301
ULTRALIFE CORP	COMMON STOCK USD.1	2,596	19,340
UMB FINANCIAL CORP	COMMON STOCK USD1.0	7,091	800,290
UMH PROPERTIES INC	REIT USD.1	10,179	192,180
UNDER ARMOUR INC CLASS A	COMMON STOCK	32,998	273,223

UNDER ARMOUR INC CLASS C	COMMON STOCK	32,835	244,949
UNIFI INC	COMMON STOCK USD.1	2,509	15,681
UNIFIRST CORP/MA	COMMON STOCK USD.1	2,403	411,129
UNION BANKSHARES INC /VT	COMMON STOCK USD2.0	633	18,300
UNION PACIFIC CORP	COMMON STOCK USD2.5	92,140	21,011,606
UNIQUIRE NV	COMMON STOCK EUR.05	6,703	118,375
UNISYS CORP	COMMON STOCK USD.01	10,757	68,092
UNITED AIRLINES HOLDINGS INC	COMMON STOCK USD.01	51,885	5,038,034
UNITED BANCORP INC/OHIO	COMMON STOCK USD1.0	1,366	17,594
UNITED BANKSHARES INC	COMMON STOCK USD2.5	22,118	830,531
UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	20,040	647,492
UNITED FIRE GROUP INC	COMMON STOCK USD.001	3,517	100,059
UNITED NATURAL FOODS INC	COMMON STOCK USD.01	9,680	264,361
UNITED PARCEL SERVICE CL B	COMMON STOCK USD.01	109,593	13,819,677
UNITED PARKS + RESORTS INC	COMMON STOCK USD.01	6,670	374,787
UNITED RENTALS INC	COMMON STOCK USD.01	10,200	7,185,288
UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	1,615	214,375
UNITED STATES STEEL CORP	COMMON STOCK USD1.0	36,195	1,230,268
UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	7,311	2,579,613
UNITEDHEALTH GROUP INC	COMMON STOCK USD.01	141,912	71,787,604
UNITI GROUP INC	REIT USD.0001	38,720	212,960
UNITIL CORP	COMMON STOCK	2,740	148,481
UNITY BANCORP INC	COMMON STOCK	700	30,527
UNITY SOFTWARE INC	COMMON STOCK	42,974	965,626
UNIVERSAL CORP/VA	COMMON STOCK	3,992	218,921
UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	6,996	1,022,815
UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	2,524	27,764
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	2,259	84,057
UNIVERSAL HEALTH SERVICES B	COMMON STOCK USD.01	9,711	1,742,348
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	4,089	86,114
UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	886	40,703
UNIVERSAL STAINLESS + ALLOY	COMMON STOCK USD.001	1,876	82,600
UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK USD.0001	5,356	137,703
UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK USD5.0	4,914	145,012
UNUM GROUP	COMMON STOCK USD.1	22,603	1,650,697
UPBOUND GROUP INC	COMMON STOCK USD.01	7,465	217,754
UPLAND SOFTWARE INC	COMMON STOCK USD.0001	4,424	19,200
UPSTART HOLDINGS INC	COMMON STOCK USD.0001	11,774	724,925
UPWORK INC	COMMON STOCK USD.0001	19,621	320,803
URANIUM ENERGY CORP	COMMON STOCK USD.001	62,615	418,894
URBAN EDGE PROPERTIES	REIT USD.01	19,603	421,465
URBAN GRO INC	COMMON STOCK USD.001	1,695	1,601
URBAN OUTFITTERS INC	COMMON STOCK USD.0001	9,475	519,988
US BANCORP	COMMON STOCK USD.01	234,573	11,219,627
US CELLULAR CORP	COMMON STOCK USD1.0	1,960	122,931
US DOLLAR	CURRENCY	2,065,453	2,065,453
US FOODS HOLDING CORP	COMMON STOCK USD.01	37,888	2,555,924
USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	1,886	67,689

USCB FINANCIAL HOLDINGS INC	COMMON STOCK	1,773	31,471
USIO INC	COMMON STOCK USD.001	3,489	5,094
UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	440	27,047
UTZ BRANDS INC	COMMON STOCK USD.0001	10,376	162,488
UWM HOLDINGS CORP	COMMON STOCK USD.0001	15,361	90,169
V2X INC	COMMON STOCK USD.01	2,118	101,304
VAALCO ENERGY INC	COMMON STOCK USD.1	14,783	64,602
VACASA INC CL A	COMMON STOCK USD.00001	804	3,940
VAIL RESORTS INC	COMMON STOCK USD.01	6,200	1,162,190
VALARIS LTD	COMMON STOCK USD.01	8,842	391,170
VALERO ENERGY CORP	COMMON STOCK USD.01	48,816	5,984,353
VALHI INC	COMMON STOCK USD.01	407	9,520
VALLEY NATIONAL BANCORP	COMMON STOCK	72,208	654,204
VALMONT INDUSTRIES	COMMON STOCK USD1.0	3,191	978,584
VALVOLINE INC	COMMON STOCK USD.01	20,332	735,612
VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	8,122	38,904
VAREX IMAGING CORP	COMMON STOCK USD.01	5,982	87,277
VARONIS SYSTEMS INC	COMMON STOCK USD.001	17,994	799,473
VAXART INC	COMMON STOCK USD.0001	19,821	13,123
VAXCYTE INC	COMMON STOCK USD.001	15,211	1,245,172
VEECO INSTRUMENTS INC	COMMON STOCK USD.01	9,537	255,592
VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	23,274	4,893,359
VENTAS INC	REIT USD.25	65,914	3,881,675
VENTYX BIOSCIENCES INC	COMMON STOCK USD.0001	9,402	20,590
VERA BRADLEY INC	COMMON STOCK	3,563	14,003
VERA THERAPEUTICS INC	COMMON STOCK USD.001	6,132	259,322
VERACYTE INC	COMMON STOCK USD.001	11,553	457,499
VERALTO CORP	COMMON STOCK USD.01	36,199	3,686,868
VERASTEM INC	COMMON STOCK USD.0001	2,147	11,100
VERICEL CORP	COMMON STOCK	7,727	424,290
VERINT SYSTEMS INC	COMMON STOCK USD.001	10,563	289,954
VERIS RESIDENTIAL INC	REIT USD.01	13,251	220,364
VERISIGN INC	COMMON STOCK USD.001	12,758	2,640,396
VERISK ANALYTICS INC	COMMON STOCK USD.001	19,817	5,458,196
VERITEX HOLDINGS INC	COMMON STOCK USD.01	9,576	260,084
VERITONE INC	COMMON STOCK USD.001	5,325	17,466
VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	649,120	25,958,309
VERRA MOBILITY CORP	COMMON STOCK USD.0001	27,942	675,638
VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,535	1,775
VERTEX INC CLASS A	COMMON STOCK USD.001	7,084	377,931
VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.01	40,056	16,130,551
VERTIV HOLDINGS CO A	COMMON STOCK USD.0001	56,161	6,380,451
VERU INC	COMMON STOCK USD.01	9,481	6,167
VERVE THERAPEUTICS INC	COMMON STOCK USD.001	6,892	38,871
VESTIS CORP	COMMON STOCK USD.01	22,060	336,194
VF CORP	COMMON STOCK	55,082	1,182,060
VIAANT TECHNOLOGY INC A	COMMON STOCK USD.001	1,768	33,574
VIASAT INC	COMMON STOCK USD.0001	12,260	104,333

VIATRIS INC	COMMON STOCK	194,746	2,424,588
VIAVI SOLUTIONS INC	COMMON STOCK USD.001	36,942	373,114
VICARIOUS SURGICAL INC A	COMMON STOCK USD.0001	241	3,172
VICI PROPERTIES INC	REIT USD.01	141,438	4,131,404
VICOR CORP	COMMON STOCK USD.01	3,477	168,009
VICTORIA S SECRET + CO	COMMON STOCK USD.01	12,552	519,904
VICTORY CAPITAL HOLDING A	COMMON STOCK USD.01	6,256	409,518
VIGIL NEUROSCIENCE INC	COMMON STOCK USD.0001	374	636
VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	17,322	697,037
VILLAGE SUPER MARKET CLASS A	COMMON STOCK	1,000	31,890
VIMEO INC	COMMON STOCK USD.01	24,338	155,763
VINCE HOLDING CORP	COMMON STOCK USD.001	808	2,941
VINCERX PHARMA INC	COMMON STOCK USD.0001	1,743	458
VIPER ENERGY INC	COMMON STOCK	15,100	740,957
VIR BIOTECHNOLOGY INC	COMMON STOCK	12,366	90,766
VIRACTA THERAPEUTICS INC	COMMON STOCK USD.0001	3,299	531
VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	2,784	16,370
VIRGINIA NATIONAL BANKSHARES	COMMON STOCK USD2.5	1,035	39,537
VIRIDIAN THERAPEUTICS INC	COMMON STOCK USD.01	6,559	125,736
VIRNETX HOLDING CORP	COMMON STOCK USD.0001	566	4,443
VIRTRA INC	COMMON STOCK USD.005	2,525	17,044
VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	15,019	535,878
VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	1,185	261,387
VISA INC CLASS A SHARES	COMMON STOCK USD.0001	266,680	84,281,547
VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	21,544	364,955
VISHAY PRECISION GROUP	COMMON STOCK	1,796	42,152
VISLINK TECHNOLOGIES INC	COMMON STOCK USD.0001	425	1,628
VISTAGEN THERAPEUTICS INC	COMMON STOCK USD.001	916	2,702
VISTEON CORP	COMMON STOCK	4,683	415,476
VISTRA CORP	COMMON STOCK USD.01	52,431	7,228,662
VITA COCO CO INC/THE	COMMON STOCK USD.01	5,178	191,120
VITAL ENERGY INC	COMMON STOCK USD.01	2,868	88,679
VITAL FARMS INC	COMMON STOCK USD.0001	4,068	153,323
VITESSE ENERGY INC	COMMON STOCK USD.01	3,478	86,950
VIVID SEATS INC CLASS A	COMMON STOCK USD.0001	6,810	31,530
VIVOS THERAPEUTICS INC	COMMON STOCK USD.0001	192	824
VOLITIONRX LTD	COMMON STOCK USD.001	6,300	3,780
VONTIER CORP	COMMON STOCK USD.0001	23,189	845,703
VOR BIOPHARMA INC	COMMON STOCK USD.0001	1,825	2,026
VORNADO REALTY TRUST	REIT USD.04	26,818	1,127,429
VOXX INTERNATIONAL CORP	COMMON STOCK USD.01	2,266	16,723
* VOYA FINANCIAL INC	COMMON STOCK USD.01	16,496	1,135,420
VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	4,783	27,120
VSE CORP	COMMON STOCK USD.05	2,213	210,456
VULCAN MATERIALS CO	COMMON STOCK USD1.0	20,686	5,321,060
VUZIX CORP	COMMON STOCK	9,863	38,860
VYNE THERAPEUTICS INC	COMMON STOCK USD.0001	563	1,886
W+T OFFSHORE INC	COMMON STOCK USD.00001	12,513	20,772

WABASH NATIONAL CORP	COMMON STOCK USD.01	7,623	130,582
WABTEC CORP	COMMON STOCK USD.01	26,532	5,030,202
WAFD INC	COMMON STOCK USD1.0	11,180	360,443
WALGREENS BOOTS ALLIANCE INC	COMMON STOCK USD.01	114,686	1,070,020
WALKER + DUNLOP INC	COMMON STOCK	5,516	536,210
WALMART INC	COMMON STOCK USD.1	669,946	60,529,621
WALT DISNEY CO/THE	COMMON STOCK USD.01	280,776	31,264,408
WARBY PARKER INC CLASS A	COMMON STOCK USD.0001	12,918	312,745
WARNER BROS DISCOVERY INC	COMMON STOCK	344,893	3,645,519
WARNER MUSIC GROUP CORP CL A	COMMON STOCK	20,145	624,495
WARRIOR MET COAL INC	COMMON STOCK USD.01	8,576	465,162
WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	2,990	93,737
WASTE MANAGEMENT INC	COMMON STOCK USD.01	54,401	10,977,578
WATERS CORP	COMMON STOCK USD.01	9,292	3,447,146
WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	3,406	45,777
WATSCO INC	COMMON STOCK USD.5	5,097	2,415,417
WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	4,166	846,948
WAVE LIFE SCIENCES LTD	COMMON STOCK	10,774	133,274
WAYFAIR INC CLASS A	COMMON STOCK USD.001	14,742	653,365
WD 40 CO	COMMON STOCK USD.001	2,142	519,821
WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	12,017	860,778
WEAVE COMMUNICATIONS INC	COMMON STOCK USD.00001	4,600	73,232
WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	29,023	1,602,650
WEC ENERGY GROUP INC	COMMON STOCK USD.01	49,597	4,664,102
WEIS MARKETS INC	COMMON STOCK	2,716	183,928
WELLS FARGO + CO	COMMON STOCK USD1.666	515,285	36,193,618
WELLTOWER INC	REIT USD1.0	91,421	11,521,789
WENDY S CO/THE	COMMON STOCK USD.1	27,504	448,315
WEREWOLF THERAPEUTICS INC	COMMON STOCK USD.0001	1,768	2,617
WERNER ENTERPRISES INC	COMMON STOCK USD.01	10,491	376,837
WESBANCO INC	COMMON STOCK USD2.0833	9,930	323,122
WESCO INTERNATIONAL INC	COMMON STOCK USD.01	7,399	1,338,923
WEST BANCORPORATION	COMMON STOCK	2,639	57,134
WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25	11,399	3,733,856
WESTAMERICA BANCORPORATION	COMMON STOCK	4,302	225,683
WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	17,815	1,488,265
WESTERN DIGITAL CORP	COMMON STOCK USD.01	53,304	3,178,518
WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	4,553	41,888
WESTERN UNION CO	COMMON STOCK USD.01	32,985	349,641
WESTLAKE CORP	COMMON STOCK USD.01	5,256	602,600
WESTROCK COFFEE CO	COMMON STOCK	6,200	39,804
WESTWATER RESOURCES INC	COMMON STOCK USD.001	9,653	6,838
WESTWOOD HOLDINGS GROUP INC	COMMON STOCK USD.01	1,698	24,638
WEX INC	COMMON STOCK USD.01	6,853	1,201,468
WEYCO GROUP INC	COMMON STOCK USD1.0	1,138	42,732
WEYERHAEUSER CO	REIT USD1.25	118,790	3,343,939
WHEELS UP EXPERIENCE INC	COMMON STOCK USD.0001	2,927	4,830
WHIRLPOOL CORP	COMMON STOCK USD1.0	8,984	1,028,488

WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	380	739,123
WHITEHAWK THERAPEUTICS INC	COMMON STOCK USD.0001	3,432	10,828
WHITESTONE REIT	REIT USD.001	7,865	111,447
WIDEPENWEST INC	COMMON STOCK USD.01	8,699	43,147
WIDEPOINT CORP	COMMON STOCK USD.001	1,282	6,205
WILEY (JOHN) + SONS CL B	COMMON STOCK USD1.0	261	11,500
WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	6,985	305,314
WILLDAN GROUP INC	COMMON STOCK USD.01	2,033	77,437
WILLIAM PENN BANCORP	COMMON STOCK USD.01	2,324	27,888
WILLIAMS COS INC	COMMON STOCK USD1.0	188,553	10,204,488
WILLIAMS SONOMA INC	COMMON STOCK USD.01	19,506	3,612,121
WILLIS LEASE FINANCE CORP	COMMON STOCK USD.01	607	125,983
WILLIS TOWERS WATSON PLC	COMMON STOCK	15,903	4,981,456
WILLSCOT HOLDINGS CORP	COMMON STOCK USD.0001	30,646	1,025,109
WINGSTOP INC	COMMON STOCK USD.01	4,813	1,367,855
WINMARK CORP	COMMON STOCK	300	117,921
WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	5,020	239,856
WINTRUST FINANCIAL CORP	COMMON STOCK	10,913	1,360,960
WISDOMTREE INC	COMMON STOCK USD.01	17,708	185,934
WK KELLOGG CO	COMMON STOCK USD.0001	11,108	199,833
WM TECHNOLOGY INC	COMMON STOCK USD.0001	8,169	11,273
WOLFSPEED INC	COMMON STOCK USD.00125	21,130	140,726
WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	13,449	298,568
WOODWARD INC	COMMON STOCK	10,021	1,667,695
WORKDAY INC CLASS A	COMMON STOCK USD.001	33,449	8,630,845
WORKHORSE GROUP INC	COMMON STOCK USD.001	1,412	986
WORKIVA INC	COMMON STOCK USD.001	7,742	847,749
WORLD ACCEPTANCE CORP	COMMON STOCK	372	41,828
WORLD KINECT CORP	COMMON STOCK USD.01	7,853	216,036
WORTHINGTON ENTERPRISES INC	COMMON STOCK	5,084	203,919
WORTHINGTON STEEL INC	COMMON STOCK USD.0001	4,484	142,681
WP CAREY INC	REIT USD.001	29,267	1,594,466
WR BERKLEY CORP	COMMON STOCK USD.2	49,630	2,904,348
WRAP TECHNOLOGIES INC	COMMON STOCK USD.0001	4,969	10,534
WSFS FINANCIAL CORP	COMMON STOCK USD.01	9,645	512,439
WW GRAINGER INC	COMMON STOCK USD.5	6,514	6,866,082
WW INTERNATIONAL INC	COMMON STOCK	13,082	16,614
WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	13,203	1,330,730
WYNN RESORTS LTD	COMMON STOCK USD.01	15,830	1,363,913
X4 PHARMACEUTICALS INC	COMMON STOCK USD.001	5,000	3,668
XBIOTECH INC	COMMON STOCK	2,704	10,681
XCEL ENERGY INC	COMMON STOCK USD2.5	87,532	5,910,161
XENCOR INC	COMMON STOCK USD.01	9,466	217,529
XENIA HOTELS + RESORTS INC	REIT USD.01	18,496	274,851
XERIS BIOPHARMA HOLDINGS INC	COMMON STOCK USD.0001	18,046	61,176
XEROX HOLDINGS CORP	COMMON STOCK USD1.0	17,889	150,804
XILIO THERAPEUTICS INC	COMMON STOCK USD.0001	290	277
XOMA ROYALTY CORPORATION	COMMON STOCK USD.0005	1,931	50,747

XOMETRY INC A	COMMON STOCK	6,896	294,183
XOS INC	COMMON STOCK USD.0001	300	972
XPEL INC	COMMON STOCK	3,582	143,065
XPERI INC	COMMON STOCK USD.001	6,792	69,754
XPO INC	COMMON STOCK USD.001	18,129	2,377,618
XPONENTIAL FITNESS INC A	COMMON STOCK USD.0001	4,689	63,067
XWELL INC	COMMON STOCK	893	1,340
XYLEM INC	COMMON STOCK	38,135	4,424,423
Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	5,737	44,921
YELP INC	COMMON STOCK	11,358	439,555
YETI HOLDINGS INC	COMMON STOCK USD.01	14,155	545,109
YEXT INC	COMMON STOCK USD.001	19,107	121,521
YORK WATER CO	COMMON STOCK	2,116	69,236
YUM BRANDS INC	COMMON STOCK	38,802	5,205,676
ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01	8,334	3,218,757
ZEDGE INC CL B	COMMON STOCK	2,337	6,287
ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	9,645	29,224
ZETA GLOBAL HOLDINGS CORP A	COMMON STOCK USD.001	25,754	463,314
ZEVIA PBC A	COMMON STOCK USD.001	7,099	29,745
ZEVRA THERAPEUTICS INC	COMMON STOCK USD.0001	5,205	43,410
ZIFF DAVIS INC	COMMON STOCK USD.01	7,821	424,993
ZILLOW GROUP INC A	COMMON STOCK USD.0001	9,061	641,972
ZILLOW GROUP INC C	COMMON STOCK USD.0001	23,731	1,757,281
ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.01	31,591	3,336,957
ZIMVIE INC	COMMON STOCK USD.01	3,410	47,570
ZIONS BANCORP NA	COMMON STOCK USD.001	24,439	1,325,816
ZIPRECRUITER INC A	COMMON STOCK USD.00001	12,458	90,196
ZOETIS INC	COMMON STOCK USD.01	70,293	11,452,838
ZOMEDICA CORP	COMMON STOCK	164,003	19,680
ZOOM COMMUNICATIONS INC	COMMON STOCK USD.001	42,482	3,466,956
ZOOMINFO TECHNOLOGIES INC	COMMON STOCK	51,682	543,178
ZSCALER INC	COMMON STOCK USD.001	14,815	2,672,774
ZUMIEZ INC	COMMON STOCK	2,968	56,897
ZUORA INC CLASS A	COMMON STOCK USD.0001	22,025	218,488
ZURN ELKAY WATER SOLUTIONS C	COMMON STOCK USD.01	23,328	870,134
ZYNEX INC	COMMON STOCK USD.001	4,118	32,985
Total: EXHIBIT P - Total Stock Market Index Fund			\$8,826,038,468

* Party-In-Interest
n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	3I GROUP PLC	COMMON STOCK	33,430	\$ 1,485,723
	ABB LTD REG	COMMON STOCK CHF.12	54,614	2,941,962
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	16,224	250,178
	ACCIONA SA	COMMON STOCK EUR1.0	794	89,372
	ACCOR SA	COMMON STOCK EUR3.0	6,716	325,141
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	6,003	301,108
	ADDTECH AB B SHARES	COMMON STOCK SEK.75	9,019	245,379
	ADECCO GROUP AG REG	COMMON STOCK CHF.1	5,795	142,904
	ADIDAS AG	COMMON STOCK	5,537	1,359,256
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001	8,954	295,760
	ADP	COMMON STOCK EUR3.0	1,214	139,572
	ADYEN NV	COMMON STOCK EUR.01	743	1,095,766
	AEGON LTD	COMMON STOCK EUR.12	45,730	270,543
	AENA SME SA	COMMON STOCK EUR10.0	2,611	533,709
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	6,678	639,085
	AGEAS	COMMON STOCK	5,398	262,175
	AIB GROUP PLC	COMMON STOCK EUR.625	64,507	355,888
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	19,910	3,217,816
	AIRBUS SE	COMMON STOCK EUR1.0	20,460	3,259,847
	AKER BP ASA	COMMON STOCK NOK1.0	10,778	212,247
	AKZO NOBEL N.V.	COMMON STOCK EUR.5	5,985	359,242
	ALCON INC	COMMON STOCK CHF.04	17,085	1,448,868
	ALFA LAVAL AB	COMMON STOCK SEK2.84	10,093	419,477
*	ALLIANZ SE REG	COMMON STOCK	13,436	4,115,982
	ALSTOM	COMMON STOCK EUR7.0	12,127	270,793
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	15,537	1,097,240
	AMPLIFON SPA	COMMON STOCK EUR.02	4,106	105,656
	AMUNDI SA	COMMON STOCK EUR2.5	2,126	140,154
	ANGLO AMERICAN PLC	COMMON STOCK USD.54945	43,617	1,292,783
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	30,868	1,543,994
	ANTOFAGASTA PLC	COMMON STOCK GBP.05	13,372	264,763
	AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	99	158,966
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	157	259,924
	ARCELORMITTAL	COMMON STOCK	15,984	369,967
	ARGENX SE	COMMON STOCK EUR.1	2,069	1,277,033
	ARKEMA	COMMON STOCK EUR10.0	1,920	146,363

ASSTEAD GROUP PLC	COMMON STOCK GBP.1	14,928	923,696
ASM INTERNATIONAL NV	COMMON STOCK EUR.04	1,616	921,687
ASML HOLDING NV	COMMON STOCK EUR.09	13,735	9,656,320
ASR NEDERLAND NV	COMMON STOCK EUR.16	5,294	250,989
ASSA ABLOY AB B	COMMON STOCK SEK1.0	34,763	1,023,330
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	11,352	290,339
ASTRAZENECA PLC	COMMON STOCK USD.25	53,271	6,937,297
ATLAS COPCO AB A SHS	COMMON STOCK SEK.16	91,940	1,408,262
ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	53,985	731,876
AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	30,370	300,753
AVIVA PLC	COMMON STOCK	90,849	533,327
AVOLTA AG	COMMON STOCK CHF5.0	3,089	123,718
AXA SA	COMMON STOCK EUR2.29	60,740	2,158,896
BACHEM HOLDING AG	COMMON STOCK CHF.01	1,287	82,052
BAE SYSTEMS PLC	COMMON STOCK GBP.025	104,131	1,494,459
BALOISE HOLDING AG REG	COMMON STOCK CHF.1	1,528	276,558
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	198,746	1,945,236
BANCO BPM SPA	COMMON STOCK	43,516	352,015
BANCO DE SABADELL SA	COMMON STOCK EUR.125	185,017	359,605
BANCO SANTANDER SA	COMMON STOCK EUR.5	530,811	2,453,934
BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	34,020	310,113
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	1,042	95,975
BARCLAYS PLC	COMMON STOCK GBP.25	500,835	1,677,885
BARRATT REDROW PLC	COMMON STOCK GBP.1	46,597	255,753
BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	126	167,297
BASF SE	COMMON STOCK	30,505	1,340,955
BAYER AG REG	COMMON STOCK	33,957	678,968
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	10,025	819,993
BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	1,846	138,407
BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	2,659	359,489
BECHTLE AG	COMMON STOCK	2,838	91,383
BEIERSDORF AG	COMMON STOCK	3,395	435,756
BEIJER REF AB	COMMON STOCK SEK.97	12,651	186,357
BERKELEY GROUP HOLDINGS/THE	COMMON STOCK GBP.05611	3,655	178,646
BIOMERIEUX	COMMON STOCK	1,408	150,473
BKW AG	COMMON STOCK CHF2.5	709	117,484
BNP PARIBAS	COMMON STOCK EUR2.0	35,001	2,142,863
BOLIDEN AB	COMMON STOCK SEK2.11	9,194	257,776
BOLLORE SE	COMMON STOCK EUR.16	24,981	153,234
BOUYGUES SA	COMMON STOCK EUR1.0	6,456	190,530
BP PLC	COMMON STOCK USD.25	556,630	2,743,979
BPER BANCA SPA	COMMON STOCK	34,821	221,175
BRENTAG SE	COMMON STOCK	4,571	273,953
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	68,258	2,476,150
BT GROUP PLC	COMMON STOCK GBP.05	221,388	399,297
BUNZL PLC	COMMON STOCK	11,465	472,183

BUREAU VERITAS SA	COMMON STOCK EUR.12	10,722	325,786
CAC40 10 EURO FUT JAN25	XPAR 20250117	120	688
CAIXABANK SA	COMMON STOCK EUR1.0	137,045	743,041
CAPGEMINI SE	COMMON STOCK EUR8.0	5,381	877,487
CARL ZEISS MEDITEC AG BR	COMMON STOCK	1,515	71,342
CARLSBERG AS B	COMMON STOCK DKK20.0	3,255	311,706
CARREFOUR SA	COMMON STOCK EUR2.5	18,865	268,230
CELLNEX TELECOM SA	COMMON STOCK EUR.25	18,286	577,712
CENTRICA PLC	COMMON STOCK	175,326	293,306
CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	33	366,260
CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	4	441,343
CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	18,444	2,807,579
CLARIANT AG REG	COMMON STOCK CHF1.76	8,227	91,880
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	7,161	550,036
COCA COLA HBC AG DI	COMMON STOCK CHF6.7	7,335	250,490
COLOPLAST B	COMMON STOCK DKK1.0	4,274	467,828
COMMERZBANK AG	COMMON STOCK	32,664	531,832
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	15,574	1,370,447
COMPASS GROUP PLC	COMMON STOCK GBP.1105	58,522	1,946,116
CONTINENTAL AG	COMMON STOCK	3,688	247,586
COVESTRO AG TEND	COMMON STOCK	6,055	363,657
COVIVIO	REIT EUR3.0	1,677	84,705
CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	36,844	507,083
CRODA INTERNATIONAL PLC	COMMON STOCK	4,407	186,764
CTS EVENTIM AG + CO KGAA	COMMON STOCK	2,172	183,564
CVC CAPITAL PARTNERS PLC	COMMON STOCK	7,439	162,984
D IETEREN GROUP	COMMON STOCK	748	124,478
DAIMLER TRUCK HOLDING AG	COMMON STOCK	16,797	640,907
DANISH KRONE	FOREIGN CURRENCY	239,203	33,215
DANONE	COMMON STOCK EUR.25	22,167	1,490,992
DANSKE BANK A/S	COMMON STOCK DKK10.0	23,620	668,043
DASSAULT AVIATION SA	COMMON STOCK EUR.8	702	142,909
DASSAULT SYSTEMES SE	COMMON STOCK EUR.1	22,954	793,118
DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	21,853	136,180
DAX INDEX FUTURE MAR25	XEUR 20250321	50	(25,266)
DCC PLC	COMMON STOCK EUR.25	3,318	213,214
DELIVERY HERO SE	COMMON STOCK	6,210	174,718
DEMANT A/S	COMMON STOCK DKK.2	2,890	106,545
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	65,365	1,126,120
DEUTSCHE BOERSE AG	COMMON STOCK	6,466	1,489,440
DEUTSCHE LUFTHANSA REG	COMMON STOCK	20,047	127,986
DEUTSCHE TELEKOM AG REG	COMMON STOCK	120,214	3,596,450
DHL GROUP	COMMON STOCK	35,000	1,231,690
DIAGEO PLC	COMMON STOCK	76,541	2,433,202
DIASORIN SPA	COMMON STOCK EUR1.0	757	78,042
DNB BANK ASA	COMMON STOCK NOK12.5	30,444	608,360

DR ING HC F PORSCHE AG	PREFERENCE	3,821	231,052
DSM FIRMENICH AG	COMMON STOCK EUR.01	6,369	642,862
DSV A/S	COMMON STOCK DKK1.0	7,018	1,485,348
E.ON SE	COMMON STOCK	77,546	902,622
EDENRED	COMMON STOCK EUR2.0	8,567	279,769
EDP RENOVAVEIS SA	COMMON STOCK EUR5.0	10,517	108,999
EDP SA	COMMON STOCK EUR1.0	109,424	349,621
EIFFAGE	COMMON STOCK EUR4.0	2,512	220,397
ELIA GROUP SA/NV	COMMON STOCK	1,026	78,837
ELISA OYJ	COMMON STOCK	5,020	217,106
EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	247	166,582
ENDEAVOUR MINING PLC	COMMON STOCK USD.01	6,231	111,523
ENDESA SA	COMMON STOCK EUR1.2	11,122	239,205
ENEL SPA	COMMON STOCK EUR1.0	280,504	2,000,121
ENGIE	COMMON STOCK EUR1.0	62,292	987,118
ENI SPA	COMMON STOCK	79,494	1,077,517
ENTAIN PLC	COMMON STOCK EUR.01	20,360	174,445
EPIROC AB A	COMMON STOCK SEK.412413	22,352	388,662
EPIROC AB B	COMMON STOCK SEK.412413	13,838	215,468
EQT AB	COMMON STOCK SEK.1	12,702	350,514
EQUINOR ASA	COMMON STOCK NOK2.5	28,495	675,047
ERICSSON LM B SHS	COMMON STOCK SEK5.0	95,541	773,312
ERSTE GROUP BANK AG	COMMON STOCK	11,524	711,779
ESSILORLUXOTTICA	COMMON STOCK EUR.18	10,184	2,473,866
ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	21,030	563,011
EURAZEO SE	COMMON STOCK	1,516	112,060
EURO CURRENCY	FOREIGN CURRENCY	294,122	304,563
EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	4,814	245,481
EURONEXT NV	COMMON STOCK EUR1.6	2,664	298,481
EVOLUTION AB	COMMON STOCK SEK.003	5,837	448,619
EVONIK INDUSTRIES AG	COMMON STOCK	8,911	154,379
EXOR NV	COMMON STOCK EUR.01	3,367	307,426
EXPERIAN PLC	COMMON STOCK USD.1	31,574	1,351,274
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	21,933	152,355
FDJ UNITED	COMMON STOCK	3,692	141,774
FERRARI NV	COMMON STOCK EUR.01	4,346	1,855,917
FERROVIAL SE	COMMON STOCK EUR.01	16,434	690,907
FINECOBANK SPA	COMMON STOCK EUR.33	20,763	360,986
FORTUM OYJ	COMMON STOCK EUR3.4	15,757	220,510
FRESENIUS MEDICAL CARE AG	COMMON STOCK	7,154	325,623
FRESENIUS SE + CO KGAA	COMMON STOCK	14,412	500,425
FTSE 100 IDX FUT MAR25	IFLL 20250321	110	(18,460)
FTSE/MIB IDX FUT MAR25	XDMI 20250321	10	(6,182)
GALDERMA GROUP AG	COMMON STOCK CHF.01	2,910	323,032
GALP ENERGIA SGPS SA	COMMON STOCK EUR1.0	16,409	271,936
GEA GROUP AG	COMMON STOCK	5,380	266,421

GEBERIT AG REG	COMMON STOCK CHF.1	1,145	647,124
GECINA SA	REIT EUR7.5	1,583	148,308
GENERALI	COMMON STOCK	32,632	921,465
GENMAB A/S	COMMON STOCK DKK1.0	2,152	448,280
GETINGE AB B SHS	COMMON STOCK SEK.5	7,735	127,053
GETLINK SE	COMMON STOCK EUR.4	10,519	167,404
GIVAUDAN REG	COMMON STOCK CHF10.0	316	1,386,789
GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.0	6,667	118,103
GLENCORE PLC	COMMON STOCK USD.01	357,394	1,572,043
GOVERNMENT STIF 3	GOVERNMENT STIF 3	883,977	883,977
GRIFOLS SA	COMMON STOCK EUR.25	9,896	93,742
GROUPE BRUXELLES LAMBERT NV	COMMON STOCK	2,881	196,881
GSK PLC	COMMON STOCK GBP.3125	141,992	2,379,267
HALEON PLC	COMMON STOCK GBP.01	263,200	1,240,331
HALMA PLC	COMMON STOCK GBP.1	13,213	442,453
HANNOVER RUECK SE	COMMON STOCK	2,046	511,399
HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	12,259	168,564
HEIDELBERG MATERIALS AG	COMMON STOCK	4,760	587,868
HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	4,379	261,723
HEINEKEN NV	COMMON STOCK EUR1.6	9,960	706,966
HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	1,307	215,617
HENKEL AG + CO KGAA	COMMON STOCK	3,618	278,598
HENKEL AG + CO KGAA VOR PREF	PREFERENCE	5,755	505,003
HENNES + MAURITZ AB B SHS	COMMON STOCK	19,165	258,228
HERMES INTERNATIONAL	COMMON STOCK	1,085	2,587,708
HEXAGON AB B SHS	COMMON STOCK EUR.22	70,654	671,239
HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	5,892	146,717
HOLCIM LTD	COMMON STOCK CHF2.0	17,968	1,725,324
HOLMEN AB B SHARES	COMMON STOCK SEK25.0	2,664	98,088
HSBC HOLDINGS PLC	COMMON STOCK USD.5	625,442	6,149,110
IBERDROLA SA	COMMON STOCK EUR.75	208,101	2,865,998
IBEX 35 INDX FUTR JAN25	XMRV 20250117	10	(1,443)
IMCD NV	COMMON STOCK EUR.16	1,974	292,248
IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	27,791	888,433
INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	37,513	1,928,252
INDUSTRIVARDEN AB A SHS	COMMON STOCK SEK2.5	4,106	129,662
INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	5,496	173,345
INDUTRADE AB	COMMON STOCK SEK1.0	9,642	241,600
INFINEON TECHNOLOGIES AG	COMMON STOCK	44,852	1,456,347
INFORMA PLC	COMMON STOCK GBP.001	45,616	454,518
INFRASTRUTTURE WIRELESS ITAL	COMMON STOCK	11,789	119,817
ING GROEP NV	COMMON STOCK EUR.01	113,871	1,779,970
INPOST SA	COMMON STOCK EUR.01	6,762	115,617
INTERCONTINENTAL HOTELS GROU	COMMON STOCK	5,501	685,520
INTERTEK GROUP PLC	COMMON STOCK GBP.01	5,486	324,754
INTESA SANPAOLO	COMMON STOCK	504,393	2,017,641

INVESTMENT AB LATOUR B SHS	COMMON STOCK	5,129	128,017
INVESTOR AB B SHS	COMMON STOCK SEK6.25	59,265	1,569,171
IPSEN	COMMON STOCK EUR1.0	1,315	150,324
JD SPORTS FASHION PLC	COMMON STOCK GBP.0005	87,911	105,541
JDE PEET S NV	COMMON STOCK EUR.01	4,080	69,682
JERONIMO MARTINS	COMMON STOCK EUR1.0	9,659	184,524
JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	7,055	455,764
KBC GROUP NV	COMMON STOCK	7,917	609,291
KERING	COMMON STOCK EUR4.0	2,553	625,477
KERRY GROUP PLC A	COMMON STOCK EUR.125	5,268	507,710
KESKO OYJ B SHS	COMMON STOCK	9,524	179,436
KINGFISHER PLC	COMMON STOCK	60,846	188,841
KINGSPAN GROUP PLC	COMMON STOCK EUR.13	5,285	384,276
KLEPIERRE	REIT EUR1.4	7,171	206,468
KNORR BREMSE AG	COMMON STOCK	2,538	184,900
KONE OYJ B	COMMON STOCK	11,855	576,306
KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	2,969	334,738
KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	31,748	1,035,041
KONINKLIJKE KPN NV	COMMON STOCK EUR.04	133,892	487,122
KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	27,285	692,135
KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	1,710	391,623
L OREAL	COMMON STOCK EUR.2	8,141	2,873,270
LAND SECURITIES GROUP PLC	REIT GBP.1066667	24,523	178,977
LEG IMMOBILIEN SE	COMMON STOCK	2,657	225,049
LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	201,657	577,945
LEGRAND SA	COMMON STOCK EUR4.0	9,003	870,978
LEONARDO SPA	COMMON STOCK	14,011	376,203
LIFCO AB B SHS	COMMON STOCK SEK.2	7,827	227,083
LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1	2,105,446	1,436,854
LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	5,202	428,154
LONDON STOCK EXCHANGE GROUP	COMMON STOCK	16,379	2,307,192
LONZA GROUP AG REG	COMMON STOCK CHF1.0	2,472	1,458,891
LOTUS BAKERIES	COMMON STOCK	14	156,291
LUNDBERGS AB B SHS	COMMON STOCK	2,643	119,675
LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	9,451	6,177,820
M+G PLC	COMMON STOCK GBP.05	80,790	199,524
MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.01	71,768	336,467
MEDIOBANCA SPA	COMMON STOCK	17,232	251,151
MELROSE INDUSTRIES PLC	COMMON STOCK GBP.001	43,769	303,463
MERCEDES BENZ GROUP AG	COMMON STOCK	25,714	1,432,576
MERCK KGAA	COMMON STOCK	4,423	640,653
METSO CORP	COMMON STOCK	22,008	206,175
MICHELIN (CGDE)	COMMON STOCK EUR.5	23,110	758,594
MONCLER SPA	COMMON STOCK	7,855	414,664
MONDI PLC	COMMON STOCK EUR.2	14,696	218,473
MOWI ASA	COMMON STOCK NOK7.5	16,003	274,687

MTU AERO ENGINES AG	COMMON STOCK	1,841	613,684
MUENCHENER ENERGIE-UND WERKE AG	COMMON STOCK	4,602	2,314,061
NATIONAL GRID PLC	COMMON STOCK	167,262	1,982,893
NATWEST GROUP PLC	COMMON STOCK GBP1.0769	243,644	1,226,839
NEMETSCHEK SE	COMMON STOCK	2,002	193,810
NESTE OYJ	COMMON STOCK	14,511	183,149
NESTLE SA REG	COMMON STOCK CHF.1	89,936	7,385,295
NEXI SPA	COMMON STOCK	16,668	92,512
NEXT PLC	COMMON STOCK GBP.1	4,086	485,774
NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.03906	53,726	210,761
NN GROUP NV	COMMON STOCK EUR.12	9,400	409,237
NOKIA OYJ	COMMON STOCK	183,825	811,899
NORDEA BANK ABP	COMMON STOCK EUR1.0	107,863	1,175,512
NORSK HYDRO ASA	COMMON STOCK NOK1.098	48,273	266,232
NORWEGIAN KRONE	FOREIGN CURRENCY	325,946	28,699
NOVARTIS AG REG	COMMON STOCK CHF.49	67,721	6,600,214
NOVO NORDISK A/S B	COMMON STOCK DKK.1	110,714	9,525,672
NOVONESIS (NOVOZYMES) B	COMMON STOCK DKK2.0	12,032	678,791
OMV AG	COMMON STOCK	5,283	204,091
OMXS30 IND FUTURE JAN25	XSTO 20250117	1,900	(12,003)
ORANGE	COMMON STOCK EUR4.0	64,101	636,941
ORION OYJ CLASS B	COMMON STOCK EUR.65	3,672	162,598
ORKLA ASA	COMMON STOCK NOK1.25	25,104	217,575
ORSTED A/S	COMMON STOCK DKK10.0	5,739	259,260
PANDORA A/S	COMMON STOCK DKK.01	2,807	513,278
PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	787	1,069,777
PEARSON PLC	COMMON STOCK GBP.25	20,873	334,714
PERNOD RICARD SA	COMMON STOCK EUR1.55	7,014	784,198
PERSIMMON PLC	COMMON STOCK GBP.1	11,187	167,312
PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	23,846	151,832
PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	5,459	205,350
POSTE ITALIANE SPA	COMMON STOCK EUR1.0	16,197	228,435
POUND STERLING	FOREIGN CURRENCY	80,921	101,346
PROSUS NV	COMMON STOCK EUR.05	47,173	1,870,158
* PRUDENTIAL PLC	COMMON STOCK GBP.05	93,249	743,714
PRYSMIAN SPA	COMMON STOCK EUR.1	9,424	601,712
PUBLICIS GROUPE	COMMON STOCK EUR.4	7,876	834,108
PUMA SE	COMMON STOCK	3,662	167,460
QIAGEN N.V.	COMMON STOCK EUR.01	7,683	342,433
RANDSTAD NV	COMMON STOCK EUR.1	3,706	155,565
RATIONAL AG	COMMON STOCK	175	149,082
RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	23,730	1,434,066
RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	3,726	195,229
REDEIA CORP SA	COMMON STOCK EUR.5	14,360	245,351
RELX PLC	COMMON STOCK	64,135	2,907,445
RENAULT SA	COMMON STOCK EUR3.81	6,503	314,976

RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	88,056	437,613
REPSOL SA	COMMON STOCK EUR1.0	40,539	490,724
REXEL SA	COMMON STOCK EUR5.0	7,761	195,848
RHEINMETALL AG	COMMON STOCK	1,501	955,116
RIO TINTO PLC	COMMON STOCK GBP.1	38,617	2,274,043
ROCHE HOLDING AG BR	COMMON STOCK CHF1.0	1,131	337,180
ROCHE HOLDING AG GENUSSSCHEIN	COMMON STOCK	24,114	6,759,387
ROCKWOOL A/S B SHS	COMMON STOCK DKK10.0	335	118,691
ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	293,378	2,088,199
RWE AG	COMMON STOCK	21,775	649,959
SAAB AB B	COMMON STOCK	11,079	233,981
SAFRAN SA	COMMON STOCK EUR.2	12,499	2,729,437
SAGAX AB B	COMMON STOCK SEK1.75	7,374	151,141
SAGE GROUP PLC/THE	COMMON STOCK	34,642	546,938
SAINSBURY (J) PLC	COMMON STOCK	60,088	205,572
SALMAR ASA	COMMON STOCK NOK.25	2,313	110,166
SAMPO OYJ A SHS	COMMON STOCK	17,107	699,287
SANDOZ GROUP AG	COMMON STOCK CHF.05	14,087	577,580
SANDVIK AB	COMMON STOCK SEK1.2	36,704	658,641
SANOFI	COMMON STOCK EUR2.0	39,164	3,786,029
SAP SE	COMMON STOCK	35,890	8,780,506
SARTORIUS AG VORZUG	PREFERENCE	937	208,781
SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	1,046	203,918
SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	828	226,045
SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	1,438	396,756
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	18,782	4,641,283
SCHROEDERS PLC	COMMON STOCK GBP.2	27,654	111,506
SCOUT24 SE	COMMON STOCK	2,584	227,686
SEB SA	COMMON STOCK EUR1.0	865	77,919
SECURITAS AB B SHS	COMMON STOCK SEK1.0	17,212	213,237
SEGRO PLC	REIT GBP.1	43,860	385,059
SEVERN TRENT PLC	COMMON STOCK GBP.9789	9,303	292,042
SGS SA REG	COMMON STOCK CHF.04	5,188	520,225
SHELL PLC	COMMON STOCK EUR.07	213,165	6,619,999
SIEMENS AG REG	COMMON STOCK	26,106	5,096,309
SIEMENS ENERGY AG	COMMON STOCK	22,063	1,150,875
SIEMENS HEALTHINEERS AG	COMMON STOCK	9,674	512,747
SIG GROUP AG	COMMON STOCK CHF.01	10,775	212,505
SIKA AG REG	COMMON STOCK CHF.01	5,209	1,239,632
SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	54,682	750,272
SKANSKA AB B SHS	COMMON STOCK	12,076	254,255
SKF AB B SHARES	COMMON STOCK SEK2.5	11,739	220,418
SMITH + NEPHEW PLC	COMMON STOCK USD.2	29,946	368,178
SMITHS GROUP PLC	COMMON STOCK GBP.375	12,156	260,776
SNAM SPA	COMMON STOCK	71,028	314,571
SOCIETE GENERALE SA	COMMON STOCK EUR1.25	24,792	693,916
SODEXO SA	COMMON STOCK EUR4.0	3,052	251,383

SOFINA	COMMON STOCK	515	116,481
SONOVA HOLDING AG REG	COMMON STOCK CHF.05	1,720	560,690
SPIRAX GROUP PLC	COMMON STOCK	2,477	211,453
SPOTIFY TECHNOLOGY SA	COMMON STOCK	5,300	2,371,114
SSE PLC	COMMON STOCK GBP.5	38,255	768,050
STANDARD CHARTERED PLC	COMMON STOCK USD.5	72,788	897,019
STELLANTIS NV	COMMON STOCK EUR.01	68,068	887,399
STMICROELECTRONICS NV	COMMON STOCK EUR1.04	23,736	591,834
STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	19,469	197,001
STRAUMANN HOLDING AG REG	COMMON STOCK CHF.01	3,779	474,921
SVENSKA CELLULOSA AB SCA B	COMMON STOCK	20,425	259,524
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	50,026	517,468
SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	1,016	184,896
SWEDBANK AB A SHARES	COMMON STOCK	29,278	578,267
SWEDISH KRONA	FOREIGN CURRENCY	585,583	52,998
SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	6,670	191,893
SWISS FRANC	FOREIGN CURRENCY	15,666	17,287
SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1	985	759,748
SWISS PRIME SITE REG	COMMON STOCK CHF2.0	2,738	298,393
SWISS RE AG	COMMON STOCK CHF.1	10,484	1,515,921
SWISSCOM AG REG	COMMON STOCK CHF1.0	884	491,705
SYENSQO SA	COMMON STOCK	2,631	192,506
SYMRISE AG	COMMON STOCK	4,554	484,017
TALANX AG	COMMON STOCK	2,159	183,663
TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	127,027	193,519
TELE2 AB B SHS	COMMON STOCK SEK1.25	18,969	187,589
TELECOM ITALIA SPA	COMMON STOCK	368,736	94,158
TELEFONICA SA	COMMON STOCK EUR1.0	136,999	558,513
TELENOR ASA	COMMON STOCK NOK6.0	21,302	238,055
TELEPERFORMANCE	COMMON STOCK EUR2.5	1,859	159,392
TELIA CO AB	COMMON STOCK SEK3.2	81,152	225,763
TEMENOS AG REG	COMMON STOCK CHF5.0	2,049	144,568
TENARIS SA	COMMON STOCK USD1.0	13,818	258,555
TERNA RETE ELETTRICA NAZIONA	COMMON STOCK EUR.22	47,952	378,366
TESCO PLC	COMMON STOCK	234,150	1,078,238
THALES SA	COMMON STOCK EUR3.0	3,191	455,126
TOTALENERGIES SE	COMMON STOCK EUR2.5	74,092	4,115,821
TRELLEBORG AB B SHS	COMMON STOCK SEK25.0	7,160	244,883
TRYG A/S	COMMON STOCK DKK5.0	11,996	252,862
UBS GROUP AG REG	COMMON STOCK USD.1	112,900	3,447,689
UCB SA	COMMON STOCK	4,352	863,385
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	4,020	301,543
UNICREDIT SPA	COMMON STOCK	50,814	2,027,105
UNILEVER PLC	COMMON STOCK	85,267	4,830,810
UNIPOL ASSICURAZIONI SPA	COMMON STOCK	13,808	172,007
UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	23,211	306,628
UNIVERSAL MUSIC GROUP NV	COMMON STOCK EUR10.0	28,034	715,169

UPM KYMMENE OYJ	COMMON STOCK	18,631	512,278
US DOLLAR	CURRENCY	(13,462)	(13,462)
VAT GROUP AG	COMMON STOCK CHF.1	915	344,506
VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	24,177	676,360
VERBUND AG	COMMON STOCK	2,377	172,272
VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2	34,749	475,808
VINCI SA	COMMON STOCK EUR2.5	17,244	1,769,160
VODAFONE GROUP PLC	COMMON STOCK	767,586	654,845
VOLKSWAGEN AG PREF	PREFERENCE	7,012	646,716
VOLVO AB A SHS	COMMON STOCK SEK1.26	6,648	162,517
VOLVO AB B SHS	COMMON STOCK SEK1.26	54,530	1,324,882
VONOVIA SE	COMMON STOCK	25,406	770,783
WAREHOUSES DE PAUW SCA	REIT	6,356	125,085
WARTSILA OYJ ABP	COMMON STOCK	17,549	310,342
WHITBREAD PLC	COMMON STOCK	6,243	230,290
WISE PLC A	COMMON STOCK GBP.01	22,900	305,263
WOLTERS KLUWER	COMMON STOCK EUR.12	8,187	1,357,458
WPP PLC	COMMON STOCK GBP.1	36,764	380,846
YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	5,802	153,743
ZALANDO SE	COMMON STOCK	7,947	266,457
ZEALAND PHARMA A/S	COMMON STOCK DKK1.0	2,218	220,280
ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	5,054	3,007,190
Total: EXHIBIT Q - European Stock Index Fund			\$ 358,156,990

* Party-In-Interest
n / a - Cost is not applicable

EXHIBIT R - Pacific Stock Index Fund
(Managed by State Street Global Advisors)

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	ADVANTEST CORP	COMMON STOCK	37,200	\$ 2,126,624
	AEON CO LTD	COMMON STOCK	32,000	750,264
	AGC INC	COMMON STOCK	9,600	280,559
	AIA GROUP LTD	COMMON STOCK	530,082	3,841,891
	AISIN CORP	COMMON STOCK	25,400	284,033
	AJINOMOTO CO INC	COMMON STOCK	22,600	920,696
	ANA HOLDINGS INC	COMMON STOCK	7,941	144,127
	ANZ GROUP HOLDINGS LTD	COMMON STOCK	144,341	2,544,659
	APA GROUP	STAPLED SECURITY	62,577	269,832
	ARISTOCRAT LEISURE LTD	COMMON STOCK	27,356	1,155,577
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	69,612	730,394
	ASAHI KASEI CORP	COMMON STOCK	60,900	419,964
	ASICS CORP	COMMON STOCK	33,200	647,160
	ASTELLAS PHARMA INC	COMMON STOCK	88,000	854,747
	ASX LTD	COMMON STOCK	9,254	372,134
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	81,641	397,966
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	109,001	67,488
	BANDAI NAMCO HOLDINGS INC	COMMON STOCK	28,500	678,985
	BHP GROUP LTD	COMMON STOCK	245,567	5,995,111
	BLUESCOPE STEEL LTD	COMMON STOCK	21,691	250,296
	BOC HONG KONG HOLDINGS LTD	COMMON STOCK	178,000	571,721
	BRAMBLES LTD	COMMON STOCK	67,213	799,298
	BRIDGESTONE CORP	COMMON STOCK	27,800	935,717
	BROTHER INDUSTRIES LTD	COMMON STOCK	10,997	186,522
	CANON INC	COMMON STOCK	45,300	1,472,005
	CAPCOM CO LTD	COMMON STOCK	16,900	368,831
	CAPITALAND ASCENDAS REIT	REIT	182,514	343,534
	CAPITALAND INTEGRATED COMMER	REIT	278,220	393,332
	CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	112,800	216,354
	CAR GROUP LTD	COMMON STOCK	18,064	401,614
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	37,100	695,638
	CHIBA BANK LTD/THE	COMMON STOCK	28,500	221,799
	CHUBU ELECTRIC POWER CO INC	COMMON STOCK	31,400	328,935
	CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	32,600	1,435,940
	CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	92,456	379,681
	CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	130,407	696,695

CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	30,500	226,749
CLP HOLDINGS LTD	COMMON STOCK	79,550	668,724
COCHLEAR LTD	COMMON STOCK	3,163	566,777
COLES GROUP LTD	COMMON STOCK	64,803	758,039
COMMONWEALTH BANK OF AUSTRALIA LTD	COMMON STOCK	81,014	7,666,808
COMPUTERSHARE LTD	COMMON STOCK	25,746	540,376
CONCORDIA FINANCIAL GROUP LTD	COMMON STOCK	50,116	277,916
CSL LTD	COMMON STOCK	23,481	4,091,605
DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	43,600	1,159,583
DAI NIPPON PRINTING CO LTD	COMMON STOCK	18,800	263,832
DAIFUKU CO LTD	COMMON STOCK	15,500	321,848
DAIICHI SANKYO CO LTD	COMMON STOCK	85,000	2,339,170
DAIKIN INDUSTRIES LTD	COMMON STOCK	12,793	1,500,537
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	2,900	322,862
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	28,900	886,255
DAIWA SECURITIES GROUP INC	COMMON STOCK	64,900	427,297
DBS GROUP HOLDINGS LTD	COMMON STOCK	96,610	3,093,466
DENSO CORP	COMMON STOCK	91,400	1,269,624
DENTSU GROUP INC	COMMON STOCK	9,870	241,341
DISCO CORP	COMMON STOCK	4,402	1,189,587
EAST JAPAN RAILWAY CO	COMMON STOCK	43,800	774,441
EISAI CO LTD	COMMON STOCK	12,300	336,477
ENDEAVOUR GROUP LTD/AUSTRALIAN	COMMON STOCK	73,895	192,195
ENEOS HOLDINGS INC	COMMON STOCK	132,980	691,890
FANUC CORP	COMMON STOCK	45,610	1,192,878
FAST RETAILING CO LTD	COMMON STOCK	9,280	3,138,375
FISHER + PAYKEL HEALTHCARE CO	COMMON STOCK	28,090	603,447
FORTESCUE LTD	COMMON STOCK	81,714	917,069
FUJI ELECTRIC CO LTD	COMMON STOCK	6,500	348,240
FUJIFILM HOLDINGS CORP	COMMON STOCK	54,000	1,121,944
FUJIKURA LTD	COMMON STOCK	12,200	499,321
FUJITSU LIMITED	COMMON STOCK	80,080	1,408,251
FUTU HOLDINGS LTD ADR	ADR USD.00001	2,735	218,773
GALAXY ENTERTAINMENT GROUP LTD	COMMON STOCK	106,000	450,312
GENTING SINGAPORE LTD	COMMON STOCK	291,412	163,422
GOODMAN GROUP	REIT	83,445	1,842,171
GOVERNMENT STIF 3	GOVERNMENT STIF 3	785,753	785,753
GPT GROUP	REIT	92,411	250,102
GRAB HOLDINGS LTD CL A	COMMON STOCK	102,511	483,852
HANG SENG BANK LTD	COMMON STOCK	36,500	448,970
HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	11,100	289,113
HENDERSON LAND DEVELOPMENT	COMMON STOCK	69,994	212,650
HIKARI TSUSHIN INC	COMMON STOCK	800	174,398
HITACHI CONSTRUCTION MACHINE CO LTD	COMMON STOCK	5,300	117,205
HITACHI LTD	COMMON STOCK	224,375	5,521,314
HKT TRUST AND HKT LTD SS	STAPLED SECURITY	184,028	227,436

HONDA MOTOR CO LTD	COMMON STOCK	217,694	2,049,360
HONG KONG + CHINA GAS	COMMON STOCK	536,261	428,708
HONG KONG DOLLAR	FOREIGN CURRENCY	706,644	90,969
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	58,375	2,215,379
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	52,600	233,895
HOSHIZAKI CORP	COMMON STOCK	5,400	213,136
HOYA CORP	COMMON STOCK	16,903	2,102,838
HULIC CO LTD	COMMON STOCK	18,988	164,541
IDEMITSU KOSAN CO LTD	COMMON STOCK	43,090	281,513
INFRATIL LTD	COMMON STOCK	44,724	315,736
INPEX CORP	COMMON STOCK	42,900	537,970
INSURANCE AUSTRALIA GROUP	COMMON STOCK	115,217	603,913
ISUZU MOTORS LTD	COMMON STOCK	26,891	364,844
ITOCHU CORP	COMMON STOCK	57,700	2,843,433
JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	20,937	646,351
JAPAN AIRLINES CO LTD	COMMON STOCK	7,153	112,831
JAPAN EXCHANGE GROUP INC	COMMON STOCK	48,400	538,533
JAPAN POST BANK CO LTD	COMMON STOCK	69,900	664,971
JAPAN POST HOLDINGS CO LTD	COMMON STOCK	92,745	873,010
JAPAN POST INSURANCE CO LTD	COMMON STOCK	9,207	168,460
JAPAN REAL ESTATE INVESTMENT	REIT	300	205,828
JAPAN TOBACCO INC	COMMON STOCK	58,200	1,498,686
JAPANESE YEN	FOREIGN CURRENCY	87,793,568	558,625
JARDINE MATHESON JERSEY REG	COMMON STOCK USD.25	7,700	315,133
JFE HOLDINGS INC	COMMON STOCK	27,900	313,641
KAJIMA CORP	COMMON STOCK	19,300	350,522
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	44,800	505,112
KAO CORP	COMMON STOCK	22,500	910,491
KAWASAKI KISEN KAISHA LTD	COMMON STOCK	17,600	252,487
KDDI CORP	COMMON STOCK	74,400	2,374,194
KEPPEL LTD	COMMON STOCK	71,000	355,915
KEYENCE CORP	COMMON STOCK	9,392	3,826,128
KIKKOMAN CORP	COMMON STOCK	32,700	362,227
KIRIN HOLDINGS CO LTD	COMMON STOCK	37,200	483,329
KOBE BUSSAN CO LTD	COMMON STOCK	7,300	160,644
KOKUSAI ELECTRIC CORP	COMMON STOCK	7,200	95,878
KOMATSU LTD	COMMON STOCK	42,700	1,180,871
KONAMI GROUP CORP	COMMON STOCK	4,853	451,635
KUBOTA CORP	COMMON STOCK	45,900	531,037
KYOCERA CORP	COMMON STOCK	62,600	621,249
KYOWA KIRIN CO LTD	COMMON STOCK	11,700	175,815
LASERTEC CORP	COMMON STOCK	3,945	373,572
LINK REIT	REIT	126,560	535,211
LOTTERY CORP LTD/THE	COMMON STOCK	109,055	333,015
LY CORP	COMMON STOCK	136,645	362,145
M3 INC	COMMON STOCK	21,700	189,475

MACQUARIE GROUP LTD	COMMON STOCK	17,562	2,412,122
MAKITA CORP	COMMON STOCK	11,500	350,651
MARUBENI CORP	COMMON STOCK	69,400	1,041,164
MATSUKIYOCOCOKARA + CO	COMMON STOCK	16,500	240,339
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	4,170	163,853
MEDIBANK PRIVATE LTD	COMMON STOCK	134,144	314,303
MEIJI HOLDINGS CO LTD	COMMON STOCK	11,640	236,883
MERCURY NZ LTD	COMMON STOCK	32,863	107,760
MERIDIAN ENERGY LTD	COMMON STOCK	64,528	213,712
MINEBEA MITSUMI INC	COMMON STOCK	17,400	279,719
MINERAL RESOURCES LTD	COMMON STOCK	8,800	186,754
MIRVAC GROUP	REIT	189,806	220,450
MITSUBISHI CHEMICAL GROUP CO	COMMON STOCK	65,800	331,504
MITSUBISHI CORP	COMMON STOCK	162,200	2,656,658
MITSUBISHI ELECTRIC CORP	COMMON STOCK	92,400	1,567,919
MITSUBISHI ESTATE CO LTD	COMMON STOCK	52,600	726,363
MITSUBISHI HC CAPITAL INC	COMMON STOCK	43,600	289,136
MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	155,400	2,179,300
MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	537,378	6,309,468
MITSUMI + CO LTD	COMMON STOCK	122,400	2,542,673
MITSUMI CHEMICALS INC	COMMON STOCK	8,000	174,776
MITSUMI FUDOSAN CO LTD	COMMON STOCK	128,900	1,026,254
MITSUMI OSK LINES LTD	COMMON STOCK	16,500	573,691
MIZUHO FINANCIAL GROUP INC	COMMON STOCK	116,905	2,855,567
MONOTARO CO LTD	COMMON STOCK	12,500	210,326
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	62,491	1,367,853
MSCI SING IX ETS JAN25	XSIM 20250128	300	(352)
MTR CORP	COMMON STOCK	75,931	264,900
MURATA MANUFACTURING CO LTD	COMMON STOCK	82,100	1,313,698
NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	149,047	3,415,025
NEC CORP	COMMON STOCK	11,800	1,014,894
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	30,735	17,220
NEXON CO LTD	COMMON STOCK	16,300	243,605
NIDEC CORP	COMMON STOCK	40,224	722,825
NINTENDO CO LTD	COMMON STOCK	50,370	2,937,444
NIPPON BUILDING FUND INC	REIT	370	288,045
NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	45,661	296,528
NIPPON SAN SO HOLDINGS CORP	COMMON STOCK	8,500	236,329
NIPPON STEEL CORP	COMMON STOCK	44,165	887,907
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	1,450,600	1,453,081
NIPPON YUSEN KK	COMMON STOCK	21,300	708,977
NISSAN MOTOR CO LTD	COMMON STOCK	106,000	319,067
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	9,900	238,823
NITORI HOLDINGS CO LTD	COMMON STOCK	3,900	463,367
NITTO DENKO CORP	COMMON STOCK	34,500	577,596
NOMURA HOLDINGS INC	COMMON STOCK	144,930	843,802

NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	18,372	541,112
NORTHERN STAR RESOURCES LTD	COMMON STOCK	55,070	528,620
NTT DATA GROUP CORP	COMMON STOCK	30,300	576,088
OBAYASHI CORP	COMMON STOCK	31,900	421,368
OBIC CO LTD	COMMON STOCK	15,600	463,395
OLYMPUS CORP	COMMON STOCK	56,856	847,841
OMRON CORP	COMMON STOCK	8,500	285,734
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	18,085	187,759
ORACLE CORP JAPAN	COMMON STOCK	1,800	172,509
ORICA LTD	COMMON STOCK	23,593	242,506
ORIENTAL LAND CO LTD	COMMON STOCK	52,800	1,141,668
ORIGIN ENERGY LTD	COMMON STOCK	83,117	560,782
ORIX CORP	COMMON STOCK	56,000	1,198,618
OSAKA GAS CO LTD	COMMON STOCK	17,400	380,819
OTSUKA CORP	COMMON STOCK	10,792	246,871
OTSUKA HOLDINGS CO LTD	COMMON STOCK	21,700	1,177,801
OVERSEA CHINESE BANKING CORP	COMMON STOCK	164,198	2,007,255
PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	18,600	505,481
PANASONIC HOLDINGS CORP	COMMON STOCK	112,600	1,170,421
POWER ASSETS HOLDINGS LTD	COMMON STOCK	68,000	474,462
PRO MEDICUS LTD	COMMON STOCK	2,787	429,882
QANTAS AIRWAYS LTD	COMMON STOCK	38,194	211,658
QBE INSURANCE GROUP LTD	COMMON STOCK	73,106	869,961
RAKUTEN GROUP INC	COMMON STOCK	74,000	399,155
RAMSAY HEALTH CARE LTD	COMMON STOCK	9,059	193,753
REA GROUP LTD	COMMON STOCK	2,523	363,088
RECRUIT HOLDINGS CO LTD	COMMON STOCK	68,000	4,736,784
REECE LTD	COMMON STOCK	11,172	154,250
RENEASAS ELECTRONICS CORP	COMMON STOCK	81,670	1,039,478
RESONA HOLDINGS INC	COMMON STOCK	100,785	734,276
RICOH CO LTD	COMMON STOCK	25,100	285,990
RIO TINTO LTD	COMMON STOCK	17,964	1,306,922
SANDS CHINA LTD	COMMON STOCK USD.01	116,800	314,255
SANTOS LTD	COMMON STOCK	158,189	657,624
SBI HOLDINGS INC	COMMON STOCK	13,140	328,675
SCENTRE GROUP	REIT	250,794	533,412
SCREEN HOLDINGS CO LTD	COMMON STOCK	4,000	236,835
SCSK CORP	COMMON STOCK	7,700	161,664
SEA LTD ADR	ADR USD.0005	17,887	1,897,811
SECOM CO LTD	COMMON STOCK	20,200	683,153
SEEK LTD	COMMON STOCK	16,981	236,519
SEIKO EPSON CORP	COMMON STOCK	14,300	258,277
SEKISUI CHEMICAL CO LTD	COMMON STOCK	18,000	310,978
SEKISUI HOUSE LTD	COMMON STOCK	29,000	691,221
SEMBCORP INDUSTRIES LTD	COMMON STOCK	43,800	177,165
SEVEN + I HOLDINGS CO LTD	COMMON STOCK	107,500	1,687,134

SG HOLDINGS CO LTD	COMMON STOCK	15,600	148,929
SGH LTD	COMMON STOCK	9,906	282,021
SHIMADZU CORP	COMMON STOCK	11,685	328,816
SHIMANO INC	COMMON STOCK	3,664	494,859
SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	87,400	2,893,706
SHIONOGI + CO LTD	COMMON STOCK	36,900	517,609
SHISEIDO CO LTD	COMMON STOCK	19,200	341,379
SHIZUOKA FINANCIAL GROUP INC	COMMON STOCK	21,000	170,127
SINGAPORE AIRLINES LTD	COMMON STOCK	71,429	336,086
SINGAPORE DOLLAR	FOREIGN CURRENCY	118,154	86,611
SINGAPORE EXCHANGE LTD	COMMON STOCK	41,700	388,968
SINGAPORE TECH ENGINEERING	COMMON STOCK	75,700	258,435
SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	358,700	808,458
SINO LAND CO	COMMON STOCK	187,133	189,110
SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	65,000	173,212
SMC CORP	COMMON STOCK	2,802	1,092,351
SOFTBANK CORP	COMMON STOCK	1,387,440	1,746,710
SOFTBANK GROUP CORP	COMMON STOCK	46,300	2,662,877
SOMPO HOLDINGS INC	COMMON STOCK	43,408	1,150,374
SONIC HEALTHCARE LTD	COMMON STOCK	21,930	366,037
SONY GROUP CORP	COMMON STOCK	302,200	6,391,742
SOUTH32 LTD	COMMON STOCK	221,677	467,999
SPI 200 FUTURES MAR25	XSFE 20250320	50	(5,419)
STOCKLAND	REIT	116,992	348,129
SUBARU CORP	COMMON STOCK	28,150	496,634
SUMITOMO CORP	COMMON STOCK	53,098	1,142,969
SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	34,800	621,533
SUMITOMO METAL MINING CO LTD	COMMON STOCK	12,200	277,418
SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	180,837	4,359,877
SUMITOMO MITSUI TRUST GROUP	COMMON STOCK	31,634	743,426
SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	15,100	468,286
SUN HUNG KAI PROPERTIES	COMMON STOCK	71,000	682,310
SUNCORP GROUP LTD	COMMON STOCK	61,864	726,315
SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	6,535	207,680
SUZUKI MOTOR CORP	COMMON STOCK	75,788	860,740
SWIRE PACIFIC LTD CL A	COMMON STOCK	20,500	185,921
SYSMEX CORP	COMMON STOCK	24,600	451,903
T+D HOLDINGS INC	COMMON STOCK	23,400	427,398
TAISEI CORP	COMMON STOCK	8,100	340,350
TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	77,200	2,049,070
TDK CORP	COMMON STOCK	94,275	1,214,847
TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	67,000	884,081
TELSTRA GROUP LTD	COMMON STOCK	196,983	488,356
TERUMO CORP	COMMON STOCK	65,100	1,254,206
TIS INC	COMMON STOCK	10,200	240,592
TOHO CO LTD	COMMON STOCK	5,300	206,493

TOKIO MARINE HOLDINGS INC	COMMON STOCK	91,100	3,266,380
TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	73,100	218,197
TOKYO ELECTRON LTD	COMMON STOCK	21,669	3,287,596
TOKYO GAS CO LTD	COMMON STOCK	16,600	461,626
TOKYU CORP	COMMON STOCK	26,300	281,046
TOPIX INDX FUTR MAR25	XOSE 20250313	30,000	8,760
TOPPAN HOLDINGS INC	COMMON STOCK	11,500	304,723
TORAY INDUSTRIES INC	COMMON STOCK	67,400	425,636
TOTO LTD	COMMON STOCK	6,800	163,315
TOYOTA INDUSTRIES CORP	COMMON STOCK	7,900	636,356
TOYOTA MOTOR CORP	COMMON STOCK	496,975	9,808,033
TOYOTA TSUSHO CORP	COMMON STOCK	31,100	549,454
TRANSURBAN GROUP	STAPLED SECURITY	150,052	1,241,932
TREASURY WINE ESTATES LTD	COMMON STOCK	38,604	270,807
TREND MICRO INC	COMMON STOCK	6,200	334,673
UNICHARM CORP	COMMON STOCK	54,300	446,750
UNITED OVERSEAS BANK LTD	COMMON STOCK	61,400	1,635,874
US DOLLAR	CURRENCY	(547,711)	(547,711)
VICINITY CENTRES	REIT	184,747	240,527
WASHINGTON H. SOUL PATTINSON	COMMON STOCK	11,578	244,750
WESFARMERS LTD	COMMON STOCK	55,002	2,430,170
WEST JAPAN RAILWAY CO	COMMON STOCK	20,976	370,906
WESTPAC BANKING CORP	COMMON STOCK	166,690	3,327,804
WH GROUP LTD	COMMON STOCK USD.0001	408,149	315,782
WHARF HOLDINGS LTD	COMMON STOCK	52,000	146,268
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	81,586	208,588
WILMAR INTERNATIONAL LTD	COMMON STOCK	92,912	210,922
WISETECH GLOBAL LTD	COMMON STOCK	8,960	663,246
WOODSIDE ENERGY GROUP LTD	COMMON STOCK	92,189	1,426,307
WOOLWORTHS GROUP LTD	COMMON STOCK	59,060	1,113,575
XERO LTD	COMMON STOCK	6,985	726,535
YAKULT HONSHA CO LTD	COMMON STOCK	12,494	236,728
YAMAHA MOTOR CO LTD	COMMON STOCK	45,000	396,264
YANGZIJIANG SHIPBUILDING	COMMON STOCK	125,800	275,894
YASKAWA ELECTRIC CORP	COMMON STOCK	10,800	275,334
YOKOGAWA ELECTRIC CORP	COMMON STOCK	11,200	238,409
ZENSHO HOLDINGS CO LTD	COMMON STOCK	4,600	260,448
ZOZO INC	COMMON STOCK	6,400	197,925

Total: EXHIBIT R - Pacific Stock Index Fund

\$ 268,098,148

n / a - Cost is not applicable

EXHIBIT S - Long Term Credit Fund
(Managed by Dodge & Cox)

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	ABBVIE INC	4.05% 21 Nov 2039	1,140,000	\$ 974,358
	ABBVIE INC	4.25% 21 Nov 2049	930,000	754,872
	AEP TRANSMISSION CO LLC	3.8% 15 Jun 2049	310,000	230,039
	AEP TRANSMISSION CO LLC	3.15% 15 Sep 2049	80,000	52,706
	AEP TRANSMISSION CO LLC	3.65% 01 Apr 2050	120,000	86,879
	AEP TRANSMISSION CO LLC	4.5% 15 Jun 2052	160,000	132,440
	ALABAMA POWER CO	4.3% 15 Jul 2048	375,000	307,991
	ALABAMA POWER CO	3% 15 Mar 2052	3,925,000	2,519,615
	ALTRIA GROUP INC	5.95% 14 Feb 2049	425,000	415,149
	ALTRIA GROUP INC	3.7% 04 Feb 2051	1,925,000	1,308,134
	AT+T INC	3.5% 15 Sep 2053	168,000	113,296
	AT+T INC	3.55% 15 Sep 2055	1,390,000	937,652
	AT+T INC	3.8% 01 Dec 2057	1,980,000	1,370,596
	AT+T INC	5.4% 15 Feb 2034	525,000	526,869
	BANK OF AMERICA CORP	1% 29 Apr 2031	80,000	70,283
	BANK OF AMERICA CORP	1% 19 Jun 2041	1,040,000	719,961
	BANK OF AMERICA CORP	1% 24 Oct 2031	540,000	450,484
	BANK OF AMERICA CORP	1% 22 Apr 2032	750,000	644,168
	BANK OF AMERICA CORP	1% 21 Jul 2032	550,000	458,629
	BANK OF AMERICA CORP	1% 20 Oct 2032	230,000	193,501
	BANK OF AMERICA CORP	1% 08 Mar 2037	600,000	531,330
	BANK OF NY MELLON CORP	1% 20 Nov 2035	900,000	895,986
	BARCLAYS PLC	1% 20 Jun 2030	650,000	632,944
	BARCLAYS PLC	1% 27 Jun 2034	1,725,000	1,833,882
	BAT CAPITAL CORP	7.079% 02 Aug 2043	130,000	140,048
	BAT CAPITAL CORP	7.081% 02 Aug 2053	1,520,000	1,661,740
	BAYER US FINANCE II LLC	4.875% 25 Jun 2048	3,600,000	2,812,932
	BECTON DICKINSON + CO	4.669% 06 Jun 2047	1,370,000	1,170,473
	BERKSHIRE HATHAWAY ENERG	4.6% 01 May 2053	3,250,000	2,698,020
	BNP PARIBAS	1% 12 Aug 2035	1,500,000	1,257,570
	BOSTON PROPERTIES LP	6.5% 15 Jan 2034	625,000	654,681
	BURLINGTN NORTH SANTA FE	4.55% 01 Sep 2044	350,000	304,819
	BURLINGTN NORTH SANTA FE	4.45% 15 Jan 2053	2,750,000	2,302,878
	BURLINGTN NORTH SANTA FE	5.5% 15 Mar 2055	900,000	883,035
	CALIFORNIA ST	7.55% 01 Apr 2039	2,875,000	3,394,047
	CALIFORNIA ST	7.3% 01 Oct 2039	1,675,000	1,917,158
	CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	3,460,000	2,251,906

CAPITAL ONE FINANCIAL CO	1% 01 Feb 2034	1,300,000	1,302,704
CAPITAL ONE FINANCIAL CO	1% 08 Jun 2034	275,000	285,412
CAPITAL ONE FINANCIAL CO	1% 01 Feb 2035	225,000	228,724
CARRIER GLOBAL CORP	3.577% 05 Apr 2050	1,355,000	970,045
CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	1,585,000	1,501,360
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	1,125,000	963,495
CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	310,000	244,144
CHICAGO IL TRANSIT AUTH SALES	6.899% 01 Dec 2040	2,839,112	3,109,759
CHUBB CORP	6% 11 May 2037	850,000	901,323
CHUBB INA HOLDINGS LLC	5% 15 Mar 2034	525,000	518,375
CIGNA GROUP/THE	4.8% 15 Aug 2038	730,000	662,307
CIGNA GROUP/THE	4.9% 15 Dec 2048	830,000	705,566
CIGNA GROUP/THE	3.875% 15 Oct 2047	380,000	276,579
CITIGROUP INC	8.125% 15 Jul 2039	220,000	271,073
CITIGROUP INC	1% 25 May 2034	2,170,000	2,210,753
COMCAST CORP	3.999% 01 Nov 2049	2,059,000	1,553,207
COMCAST CORP	4.049% 01 Nov 2052	450,000	337,716
COMCAST CORP	2.887% 01 Nov 2051	750,000	451,995
COMCAST CORP	2.937% 01 Nov 2056	613,000	356,570
COMCAST CORP	2.987% 01 Nov 2063	484,000	272,676
COMMONWEALTH EDISON CO	4.35% 15 Nov 2045	1,165,000	976,421
COMMONWEALTH EDISON CO	4% 01 Mar 2048	160,000	124,733
COMMONWEALTH EDISON CO	5.3% 01 Feb 2053	735,000	693,414
COMMONWEALTH EDISON CO	5.65% 01 Jun 2054	375,000	369,728
CONOCOPHILLIPS COMPANY	3.8% 15 Mar 2052	775,000	566,773
COX COMMUNICATIONS INC	5.8% 15 Dec 2053	2,450,000	2,233,665
CSX CORP	4.5% 15 Nov 2052	4,000,000	3,370,960
CVS HEALTH CORP	5.125% 20 Jul 2045	665,000	559,611
CVS HEALTH CORP	4.78% 25 Mar 2038	1,280,000	1,107,021
CVS HEALTH CORP	5.05% 25 Mar 2048	1,250,000	1,031,925
DOMINION ENERGY INC	4.85% 15 Aug 2052	2,000,000	1,718,680
DOW CHEMICAL CO/THE	6.9% 15 May 2053	1,600,000	1,759,728
ELEVANCE HEALTH INC	4.55% 01 Mar 2048	350,000	286,836
ELEVANCE HEALTH INC	4.55% 15 May 2052	2,530,000	2,034,803
ELEVANCE HEALTH INC	6.1% 15 Oct 2052	370,000	374,496
ELEVANCE HEALTH INC	5.375% 15 Jun 2034	275,000	272,575
ENEL FINANCE INTL NV	5.5% 15 Jun 2052	2,325,000	2,145,254
ENEL FINANCE INTL NV	7.75% 14 Oct 2052	250,000	294,698
EOG RESOURCES INC	4.95% 15 Apr 2050	560,000	497,991
ERP OPERATING LP	4.5% 01 Jul 2044	1,400,000	1,203,006
EXELON CORP	4.1% 15 Mar 2052	3,381,000	2,575,781
EXELON CORP	5.6% 15 Mar 2053	250,000	240,835
FED HM LN PC POOL WS8000	4.02% 01 Aug 2038	1,280,000	1,141,622
FEDEX CORP	4.4% 15 Jan 2047	1,527,000	1,233,709
FEDEX CORP	5.25% 15 May 2050	1,225,000	1,119,932
FIBERCOP SPA	7.721% 04 Jun 2038	506,000	534,457
FLORIDA POWER + LIGHT CO	5.3% 01 Apr 2053	220,000	209,779
FLORIDA POWER + LIGHT CO	5.6% 15 Jun 2054	600,000	599,478

FNMA POOL BL6933	1.89%	01 May 2035	7,621,000	5,754,949
FNMA POOL BL7621	1.74%	01 Aug 2035	2,079,000	1,533,799
FORD MOTOR CREDIT CO LLC	4.95%	28 May 2027	650,000	643,825
GE HEALTHCARE TECH INC	6.377%	22 Nov 2052	1,090,000	1,172,142
GEORGIA POWER CO	5.125%	15 May 2052	650,000	604,429
GOVERNMENT STIF 3	GOVERNMENT STIF 3		2,312,556	2,312,556
GRUPO TELEVISIA SAB	6.625%	15 Jan 2040	1,175,000	1,060,778
HCA INC	5.125%	15 Jun 2039	190,000	172,885
HCA INC	5.25%	15 Jun 2049	2,450,000	2,123,293
HCA INC	5.9%	01 Jun 2053	620,000	583,556
HOLCIM FINANCE US LLC	4.75%	22 Sep 2046	1,073,000	903,359
HOME DEPOT INC	5.3%	25 Jun 2054	575,000	550,850
HOME DEPOT INC	5.4%	25 Jun 2064	200,000	191,302
HSBC HOLDINGS PLC	6.5%	15 Sep 2037	260,000	267,506
HSBC HOLDINGS PLC	1%	13 Nov 2034	4,300,000	4,671,692
* JPMORGAN CHASE + CO	1%	15 Nov 2048	270,000	210,168
* JPMORGAN CHASE + CO	1%	23 Jan 2049	220,000	168,804
* JPMORGAN CHASE + CO	1%	22 Apr 2041	200,000	148,240
* JPMORGAN CHASE + CO	1%	13 May 2031	130,000	116,176
* JPMORGAN CHASE + CO	1%	22 Apr 2042	400,000	292,376
* JPMORGAN CHASE + CO	1%	26 Apr 2033	160,000	153,115
* JPMORGAN CHASE + CO	1%	01 Jun 2034	2,800,000	2,794,148
* JPMORGAN CHASE + CO	1%	23 Oct 2034	280,000	296,055
KINDER MORGAN ENER PART	5.625%	01 Sep 2041	150,000	141,156
KINDER MORGAN INC	5.2%	01 Mar 2048	275,000	242,666
KINDER MORGAN INC	5.45%	01 Aug 2052	4,200,000	3,825,108
KONINKLIJKE PHILIPS NV	6.875%	11 Mar 2038	550,000	592,185
KRAFT HEINZ FOODS CO	5.5%	01 Jun 2050	2,400,000	2,257,392
LAFARGE SA	7.125%	15 Jul 2036	1,575,000	1,742,801
LLOYDS BANKING GROUP PLC	1%	15 Nov 2033	600,000	670,434
LLOYDS BANKING GROUP PLC	4.344%	09 Jan 2048	740,000	580,382
META PLATFORMS INC	5.4%	15 Aug 2054	1,175,000	1,138,975
* METLIFE INC	5.25%	15 Jan 2054	350,000	327,929
* METLIFE INC	5.3%	15 Dec 2034	250,000	249,260
MIDAMERICAN ENERGY CO	5.3%	01 Feb 2055	250,000	235,715
MOLSON COORS BEVERAGE	4.2%	15 Jul 2046	2,225,000	1,776,774
NEW JERSEY ST TURNPIKE AUTH TU	7.102%	01 Jan 2041	3,020,000	3,379,540
NEW YORK CITY NY TRANSITIONAL	5.572%	01 Nov 2038	1,750,000	1,750,117
NEXTERA ENERGY CAPITAL	5.25%	28 Feb 2053	2,375,000	2,181,746
NEXTERA ENERGY CAPITAL	5.55%	15 Mar 2054	1,100,000	1,055,395
NORDSTROM INC	5%	15 Jan 2044	2,175,000	1,625,117
NORFOLK SOUTHERN CORP	4.8%	15 Aug 2043	120,000	105,110
NORFOLK SOUTHERN CORP	4.05%	15 Aug 2052	70,000	53,757
NORFOLK SOUTHERN CORP	3.942%	01 Nov 2047	205,000	157,707
NORFOLK SOUTHERN CORP	3.155%	15 May 2055	110,000	69,332
NORFOLK SOUTHERN CORP	4.55%	01 Jun 2053	3,156,000	2,644,539
OCCIDENTAL PETROLEUM COR	4.4%	15 Aug 2049	150,000	105,345
OCCIDENTAL PETROLEUM COR	6.2%	15 Mar 2040	1,295,000	1,275,575

OCCIDENTAL PETROLEUM COR	6.6%	15 Mar 2046	1,000,000	1,011,240
ORACLE CORP	4%	15 Jul 2046	1,595,000	1,226,762
ORACLE CORP	3.95%	25 Mar 2051	130,000	96,023
ORACLE CORP	6.9%	09 Nov 2052	850,000	949,697
PETROLEOS MEXICANOS	7.69%	23 Jan 2050	6,375,000	4,795,849
PFIZER INVESTMENT ENTER	5.3%	19 May 2053	2,025,000	1,899,977
PHILIP MORRIS INTL INC	4.25%	10 Nov 2044	1,450,000	1,183,461
PHILIP MORRIS INTL INC	5.25%	13 Feb 2034	1,225,000	1,211,219
PORT AUTH OF NEW YORK NEW JE	4.458%	01 Oct 2062	420,000	348,631
PORT AUTH OF NEW YORK NEW JE	4.96%	01 Aug 2046	805,000	758,410
PROSUS NV	3.832%	08 Feb 2051	6,278,000	4,067,140
REPUBLIC OF COLOMBIA	5.625%	26 Feb 2044	320,000	237,174
REPUBLIC OF COLOMBIA	5%	15 Jun 2045	310,000	209,107
REPUBLIC OF COLOMBIA	5.2%	15 May 2049	2,650,000	1,780,747
REPUBLIC OF COLOMBIA	8.375%	07 Nov 2054	300,000	290,892
RTX CORP	2.82%	01 Sep 2051	120,000	72,647
RTX CORP	3.03%	15 Mar 2052	350,000	221,095
RTX CORP	6.4%	15 Mar 2054	490,000	532,130
RTX CORP	4.15%	15 May 2045	660,000	532,151
RTX CORP	3.75%	01 Nov 2046	190,000	143,021
RTX CORP	4.625%	16 Nov 2048	140,000	119,087
S+P GLOBAL INC	3.25%	01 Dec 2049	280,000	193,122
S+P GLOBAL INC	3.7%	01 Mar 2052	525,000	390,705
SOUTHERN CO	4.4%	01 Jul 2046	700,000	579,544
SOUTHERN CO	4.85%	15 Mar 2035	800,000	763,216
T MOBILE USA INC	4.375%	15 Apr 2040	40,000	34,607
T MOBILE USA INC	3.3%	15 Feb 2051	830,000	547,700
T MOBILE USA INC	5.65%	15 Jan 2053	2,600,000	2,511,886
TELECOM ITALIA CAPITAL	7.721%	04 Jun 2038	245,000	254,153
TEXAS NATURAL GAS SECURITIZTN	5.169%	01 Apr 2041	120,000	119,028
TIME WARNER CABLE ENTRMN	8.375%	15 Jul 2033	510,000	572,761
TIME WARNER CABLE LLC	6.55%	01 May 2037	875,000	843,264
TIME WARNER CABLE LLC	7.3%	01 Jul 2038	720,000	733,370
TIME WARNER CABLE LLC	6.75%	15 Jun 2039	120,000	117,611
TIME WARNER CABLE LLC	5.875%	15 Nov 2040	430,000	384,158
TRANSCANADA TRUST	1%	15 Aug 2076	3,453,000	3,403,346
TRANSCANADA TRUST	1%	15 Sep 2079	161,000	155,080
TRANSCONT GAS PIPE LINE	3.95%	15 May 2050	220,000	162,540
TRAVELERS COS INC	5.45%	25 May 2053	1,200,000	1,169,412
UBS GROUP AG	1%	14 May 2032	250,000	217,850
UBS GROUP AG	1%	12 Aug 2033	800,000	845,008
UBS GROUP AG	1%	15 Nov 2033	640,000	772,659
UBS GROUP AG	1%	22 Sep 2034	220,000	229,581
UNICREDIT SPA	1%	30 Jun 2035	2,000,000	1,934,820
UNION PACIFIC CORP	3.839%	20 Mar 2060	720,000	514,332
UNION PACIFIC CORP	3.5%	14 Feb 2053	3,150,000	2,218,860
UNITED PARCEL SERVICE	5.5%	22 May 2054	250,000	244,110
UNITEDHEALTH GROUP INC	4.25%	15 Mar 2043	250,000	210,543

UNITEDHEALTH GROUP INC	4.25%	15 Jun 2048	290,000	232,438
UNITEDHEALTH GROUP INC	4.75%	15 May 2052	140,000	120,159
UNITEDHEALTH GROUP INC	5.875%	15 Feb 2053	450,000	450,774
UNITEDHEALTH GROUP INC	6.05%	15 Feb 2063	540,000	551,054
UNITEDHEALTH GROUP INC	5.05%	15 Apr 2053	1,300,000	1,163,188
UNITEDHEALTH GROUP INC	5.375%	15 Apr 2054	250,000	234,173
UNITEDHEALTH GROUP INC	5.625%	15 Jul 2054	1,175,000	1,140,502
UNIV OF CALIFORNIA CA RGTS MED	3.256%	15 May 2060	450,000	287,623
UNIV OF CALIFORNIA CA RGTS MED	4.563%	15 May 2053	4,420,000	3,803,671
US DOLLAR	CURRENCY		1,293,974	1,293,974
US TREASURY N/B	4.125%	15 Aug 2053	642,000	572,885
US TREASURY N/B	4.25%	15 Feb 2054	849,000	775,906
US TREASURY N/B	4.5%	15 Feb 2044	9,974,000	9,531,404
US TREASURY N/B	4.25%	15 Aug 2054	2,030,000	1,857,450
US TREASURY N/B	4.125%	15 Aug 2044	6,256,000	5,669,500
US TREASURY N/B	4.625%	15 Nov 2044	7,400,000	7,182,625
US ULTRA BOND CBT MAR25	XCBT 20250320		14,200,000	(459,706)
VERIZON COMMUNICATIONS	4.125%	15 Aug 2046	1,448,000	1,149,162
VERIZON COMMUNICATIONS	4%	22 Mar 2050	430,000	325,424
VERIZON COMMUNICATIONS	2.65%	20 Nov 2040	140,000	95,535
VERIZON COMMUNICATIONS	2.987%	30 Oct 2056	40,000	23,737
VERIZON COMMUNICATIONS	3.55%	22 Mar 2051	1,016,000	716,361
VIRGINIA ELEC + POWER CO	5.45%	01 Apr 2053	1,875,000	1,786,425
VODAFONE GROUP PLC	1%	04 Apr 2079	700,000	724,458
VODAFONE GROUP PLC	4.875%	19 Jun 2049	275,000	236,588
VODAFONE GROUP PLC	1%	04 Jun 2081	1,200,000	913,224
WALT DISNEY COMPANY/THE	6.4%	15 Dec 2035	107,000	117,431
WALT DISNEY COMPANY/THE	5.4%	01 Oct 2043	180,000	176,269
WALT DISNEY COMPANY/THE	3.6%	13 Jan 2051	400,000	293,384
WELLS FARGO + COMPANY	5.606%	15 Jan 2044	1,015,000	971,751
WELLS FARGO + COMPANY	4.65%	04 Nov 2044	1,195,000	1,004,445
WELLS FARGO + COMPANY	1%	30 Apr 2041	160,000	116,130
WELLS FARGO + COMPANY	1%	24 Apr 2034	400,000	394,808
WELLS FARGO + COMPANY	1%	25 Jul 2034	920,000	917,231
WELLS FARGO + COMPANY	1%	23 Oct 2034	720,000	764,172
WILLIAMS COMPANIES INC	4.9%	15 Jan 2045	835,000	728,178
ZOETIS INC	4.7%	01 Feb 2043	2,500,000	2,221,325

Total: EXHIBIT S - Long Term Credit Fund

\$ 228,816,193

* Party-In-Interest
n / a - Cost is not applicable

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

IBM 401(K) PLAN AT DECEMBER 31, 2024

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value			(d) Cost (n/a)	(e) Current value
				Shares/ Par Value		
	ALTRIA GROUP INC	4.4%	14 Feb 2026	41,000	\$	40,815
	AMERICAN HONDA FINANCE	4.9%	09 Jul 2027	830,000		833,146
	AMERICAN TOWER CORP	3.375%	15 Oct 2026	1,974,000		1,927,789
	AMERICAN TOWER CORP	3.125%	15 Jan 2027	1,085,000		1,049,477
	AMERICAN TOWER CORP	3.65%	15 Mar 2027	1,256,000		1,226,032
	AMERICAN TOWER CORP	5.8%	15 Nov 2028	815,000		835,644
	AMGEN INC	2.6%	19 Aug 2026	485,000		469,301
	AON NORTH AMERICA INC	5.125%	01 Mar 2027	1,475,000		1,485,222
	ARES STRATEGIC INCOME FU	5.7%	15 Mar 2028	1,545,000		1,544,042
	ARI FLEET LEASE TRUST	5.3%	15 Nov 2032	432,434		435,035
	ARI FLEET LEASE TRUST	5.54%	15 Apr 2033	205,000		206,942
	ARTHUR J GALLAGHER + CO	4.6%	15 Dec 2027	755,000		752,554
	ASIAN DEVELOPMENT BANK	4.875%	26 Sep 2028	2,500,000		2,505,050
	AT+T INC	3.875%	15 Jan 2026	770,000		763,247
	AT+T INC	3.8%	15 Feb 2027	675,000		662,040
	AT+T INC	1.7%	25 Mar 2026	3,660,000		3,531,790
	BAE SYSTEMS HOLDINGS INC	3.85%	15 Dec 2025	154,000		152,576
	BAE SYSTEMS PLC	5%	26 Mar 2027	1,325,000		1,329,889
	BALTIMORE GAS + ELECTRIC	2.4%	15 Aug 2026	451,000		435,648
	BANK	1%	15 Feb 2061	330,000		306,515
	BANK	1%	15 Dec 2052	241,000		196,432
	BANK OF AMERICA CORP	4.45%	03 Mar 2026	53,000		52,790
	BANK OF AMERICA CORP	1%	22 Jul 2027	3,345,000		3,188,855
	BANK OF AMERICA CORP	1%	10 Nov 2028	3,660,000		3,785,867
	BANK OF AMERICA CORP	1%	20 Jan 2027	880,000		882,684
	BANK OF AMERICA CORP	1%	15 Sep 2027	2,034,000		2,069,534
	BANK OF AMERICA CREDIT CARD TR	4.79%	15 May 2028	2,075,000		2,084,826
	BANK OF NOVA SCOTIA	3.186%	03 Jun 2025	2,500,000		2,484,275
	BANK5	5.302%	15 Oct 2057	575,000		576,517
	BANK5	5.893%	15 Nov 2057	345,000		354,922
	BARCLAYS COMMERCIAL	5.609%	15 Dec 2057	700,000		712,201
	BARCLAYS PLC	1%	12 Mar 2028	1,460,000		1,477,257
	BAT CAPITAL CORP	3.557%	15 Aug 2027	1,387,000		1,341,687
	BAT CAPITAL CORP	3.215%	06 Sep 2026	1,610,000		1,568,575
	BAT INTL FINANCE PLC	1.668%	25 Mar 2026	418,000		402,292
	BAYER US FINANCE LLC	6.125%	21 Nov 2026	1,770,000		1,803,860

BENCHMARK MORTGAGE TRUST	5.805% 10 Jan 2057	520,000	532,995
BENCHMARK MORTGAGE TRUST	5.738% 15 Dec 2057	1,200,000	1,230,140
BFLD TRUST	1% 15 Aug 2026	491,812	492,600
BFLD TRUST	1% 15 Nov 2041	170,000	169,990
BLP COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2041	776,205	776,223
BMO MORTGAGE TRUST	5.316% 15 Sep 2057	580,000	582,331
BMO MORTGAGE TRUST	5.739% 15 Feb 2057	870,000	887,328
BMO MORTGAGE TRUST	1% 15 Dec 2057	690,000	702,273
BMW US CAPITAL LLC	4.6% 13 Aug 2027	1,195,000	1,188,750
BOEING CO	3.1% 01 May 2026	832,000	811,075
BOEING CO	2.196% 04 Feb 2026	1,500,000	1,455,180
BP CAP MARKETS AMERICA	3.937% 21 Sep 2028	375,000	363,446
BRY0HZD03 CDS USD P F 1.00000	1% 20 Jun 2027	(162,760)	(162,760)
BRY0HZD03 CDS USD R V 03MEVENT	1% 20 Jun 2027	162,760	159,601
BWAY MORTGAGE TRUST	2.809% 10 Mar 2033	41,146	40,963
BX TRUST	1% 15 Jun 2036	250,000	248,552
BX TRUST	1% 15 May 2038	670,000	675,007
BX TRUST	1% 15 Feb 2039	989,506	993,867
BX TRUST	1% 15 Feb 2041	1,061,000	1,062,284
BX TRUST	1% 15 Mar 2041	430,000	431,006
BX TRUST	1% 15 Apr 2041	263,114	263,656
BX TRUST	1% 15 Jul 2029	580,000	582,183
BX TRUST	1% 15 Oct 2041	361,996	364,166
BX TRUST	1% 15 Dec 2039	440,000	440,088
BX TRUST	1% 15 Aug 2039	1,060,000	1,065,965
CALI MORTGAGE TRUST	1% 15 Jul 2041	450,000	451,506
CANADIAN DOLLAR	FOREIGN CURRENCY	209	145
CANADIAN GOVERNMENT	3.25% 01 Nov 2026	12,505,000	8,744,196
CANTOR COMMERCIAL REAL ESTATE TRUST	1% 15 Jan 2053	127,000	105,836
CAPITAL ONE MULTI ASSET EXECUTIVE INVESTMENT FUND	3.49% 15 May 2027	541,000	538,964
CART	1% 15 Aug 2041	330,000	331,878
CD COMMERCIAL MORTGAGE TRUST	4.279% 15 Aug 2051	1,700,000	1,648,682
CDP FINANCIAL INC	4.5% 13 Feb 2026	1,095,000	1,094,748
CEDR TRUST	1% 15 Feb 2039	340,000	325,121
CHARTER COMM OPT LLC/CAP	6.15% 10 Nov 2026	3,585,000	3,653,617
CHESAPEAKE FUNDING II LLC	6.16% 15 Oct 2035	421,970	428,951
CHESAPEAKE FUNDING II LLC	5.52% 15 May 2036	851,282	860,839
CITIGROUP COMMERCIAL MORTGAGE TRUST	3.349% 10 Feb 2049	1,250,000	1,234,148
CITIGROUP INC	1% 29 Sep 2026	3,615,000	3,633,653
CITIGROUP INC	1% 28 Jan 2027	2,271,000	2,180,501
COLLEGE AVE STUDENT LOANS	1% 25 May 2055	591,605	612,325
COLLEGE AVE STUDENT LOANS	2.32% 26 Jul 2055	126,578	110,918
COLLEGE AVE STUDENT LOANS	1.76% 25 Jun 2052	56,018	48,743
COMM MORTGAGE TRUST	3.445% 10 Jul 2048	401,222	400,389
COMM MORTGAGE TRUST	3.63% 10 Oct 2048	290,000	286,710
COMMONWEALTH BANK AUST	5.071% 14 Sep 2028	2,550,000	2,577,081
CPPIB CAPITAL INC	3.75% 08 Oct 2027	1,735,000	1,702,070
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	257,010	250,215

CROWN CASTLE INC	1.05% 15 Jul 2026	234,000	221,001
CROWN CASTLE INC	2.9% 15 Mar 2027	705,000	677,124
CURRENCY CONTRACT	CAD/USD	0	127,937
CURRENCY CONTRACT	EUR/USD	0	1,831
CURRENCY CONTRACT	EUR/USD	0	264
CURRENCY CONTRACT	EUR/USD	0	38
CURRENCY CONTRACT	EUR/USD	0	3,464
CURRENCY CONTRACT	EUR/USD	0	264
DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	618,000	601,672
DIAMONDBACK ENERGY INC	5.2% 18 Apr 2027	3,125,000	3,154,594
DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	2,680,000	2,673,380
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	62,254	56,743
ELFI GRADUATE LOAN PROGRAM	6.37% 04 Feb 2048	612,376	634,025
ELM TRUST 2024	1% 10 Jun 2039	265,000	267,670
ELM TRUST 2024	1% 10 Jun 2039	1,220,000	1,232,293
ENBRIDGE INC	5.25% 05 Apr 2027	595,000	601,587
ENERGY TRANSFER LP	4.75% 15 Jan 2026	244,000	243,741
ENERGY TRANSFER LP	4.2% 15 Apr 2027	218,000	215,138
ENERGY TRANSFER LP	5.5% 01 Jun 2027	1,275,000	1,291,664
ENERGY TRANSFER LP	3.9% 15 Jul 2026	833,000	822,121
ENTERPRISE FLEET FINANCING LLC	0.77% 20 Aug 2027	10,413	10,393
ENTERPRISE FLEET FINANCING LLC	4.29% 20 Jul 2029	147,000	146,297
ENTERPRISE FLEET FINANCING LLC	5.76% 22 Oct 2029	1,031,951	1,039,390
ENTERPRISE FLEET FINANCING LLC	6.4% 20 Mar 2030	800,154	814,795
ENTERPRISE FLEET FINANCING LLC	4.56% 20 Nov 2028	322,000	320,719
ENTERPRISE FLEET FINANCING LLC	4.7% 20 Jun 2031	50,000	49,549
ENTERPRISE FLEET FINANCING LLC	5.56% 22 Apr 2030	950,899	958,685
ENTERPRISE FLEET FINANCING LLC	5.5% 22 Apr 2030	289,000	293,302
ENTERPRISE FLEET FINANCING LLC	5.23% 20 Mar 2030	660,350	665,087
ENTERPRISE FLEET FINANCING LLC	5.16% 20 Sep 2030	50,000	50,500
ENTERPRISE FLEET FINANCING LLC	4.98% 21 Aug 2028	347,000	348,783
ENTERPRISE FLEET FINANCING LLC	5.06% 20 Mar 2031	113,000	113,608
EQT TRUST 2024 EXTR	1% 05 Jul 2041	590,000	589,911
EQUINIX INC	2.9% 18 Nov 2026	224,000	216,328
EQUINIX INC	1.45% 15 May 2026	3,690,000	3,530,186
EURO CURRENCY	FOREIGN CURRENCY	792	820
EVERSOURCE ENERGY	4.75% 15 May 2026	1,480,000	1,477,958
FANNIE MAE	4.5% 25 Jan 2041	886,002	850,851
FANNIE MAE	5.5% 25 May 2045	537,306	89,314
FANNIE MAE	1% 25 May 2045	1,931,283	1,913,990
FANNIE MAE	1% 25 Aug 2046	269,268	265,951
FANNIE MAE	1% 25 Oct 2047	1,490,733	1,469,990
FANNIE MAE	1.5% 25 Nov 2050	599,861	530,845
FANNIE MAE	1% 25 Sep 2052	613,565	597,363
FANNIE MAE	1% 25 Dec 2054	522,856	526,550
FANNIE MAE	1% 25 Dec 2054	2,282,773	2,284,472
FANNIE MAE	0.81% 25 Sep 2028	3,700,000	3,209,454
FANNIE MAE	5.5% 25 Oct 2035	669,131	680,302

FANNIE MAE	6.5%	25 Jun 2036	951,424	976,427
FANNIE MAE	4%	25 Feb 2041	548,971	512,744
FED HM LN PC POOL A32162	5%	01 Mar 2035	20,553	20,558
FED HM LN PC POOL A90196	4.5%	01 Dec 2039	9,050	8,818
FED HM LN PC POOL C00748	6%	01 Apr 2029	63	64
FED HM LN PC POOL G07613	6%	01 Apr 2039	74,863	77,933
FED HM LN PC POOL G07642	5%	01 Oct 2041	33,835	33,632
FED HM LN PC POOL G18659	3%	01 Sep 2032	232,367	221,141
FED HM LN PC POOL G31181	3.5%	01 Feb 2035	1,396,809	1,332,568
FED HM LN PC POOL G60018	4.5%	01 Dec 2043	52,721	51,108
FED HM LN PC POOL G61886	5%	01 Nov 2048	24,817	24,405
FED HM LN PC POOL J12438	4.5%	01 Jun 2025	3,048	3,040
FED HM LN PC POOL Q00804	4.5%	01 May 2041	19,881	19,277
FED HM LN PC POOL Q00959	4.5%	01 May 2041	21,013	20,374
FED HM LN PC POOL SB0032	3.5%	01 Sep 2032	523,555	518,006
FED HM LN PC POOL SB0623	2.5%	01 Mar 2037	469,896	428,026
FED HM LN PC POOL SB1025	2.5%	01 Feb 2031	2,942,489	2,804,371
FED HM LN PC POOL SC0405	3.5%	01 Nov 2038	170,888	161,066
FED HM LN PC POOL ZA2257	3.5%	01 Apr 2032	268,535	259,537
FED HM LN PC POOL ZA6403	4%	01 Mar 2039	10,560	10,035
FED HM LN PC POOL ZS8633	3%	01 Dec 2031	292,854	279,277
FED HM LN PC POOL ZT2088	4.5%	01 Jun 2049	50,002	47,702
FEDERAL FARM CREDIT BANK	2.25%	15 Aug 2029	4,000,000	3,603,320
FEDERAL FARM CREDIT BANK	0.95%	29 Jun 2028	1,300,000	1,147,783
FEDERAL FARM CREDIT BANK	0.7%	27 Jan 2027	3,700,000	3,420,391
FEDERAL HOME LOAN BANK	2.06%	27 Sep 2029	2,000,000	1,774,300
FEDERAL HOME LOAN BANK	1.61%	27 Jan 2033	1,000,000	772,650
FEDERAL HOME LOAN BANK	1.1%	20 Aug 2026	1,500,000	1,422,930
FEDERAL HOME LOAN BANK	4.7%	14 Feb 2028	1,200,000	1,193,280
FHLMC MULTIFAMILY STRUCTURED	1%	25 Oct 2030	1,563,981	72,221
FHLMC MULTIFAMILY STRUCTURED	1%	25 Dec 2029	1,010,000	44,190
FIRSTENERGY CORP	3.9%	15 Jul 2027	1,600,000	1,560,032
FLORIDA POWER + LIGHT CO	3.125%	01 Dec 2025	216,000	213,257
FNMA POOL 254693	5.5%	01 Apr 2033	41,822	42,524
FNMA POOL 555424	1%	01 May 2033	111,433	113,304
FNMA POOL 677377	5.5%	01 Jan 2033	169,622	172,387
FNMA POOL 725206	1%	01 Feb 2034	64,015	65,089
FNMA POOL 725424	1%	01 Apr 2034	1,764	1,794
FNMA POOL 725946	1%	01 Nov 2034	30,730	31,263
FNMA POOL 735989	1%	01 Feb 2035	88,452	89,937
FNMA POOL 819967	5.5%	01 Apr 2035	41,249	41,964
FNMA POOL 889466	1%	01 May 2038	39,142	40,700
FNMA POOL 889529	1%	01 Mar 2038	14,628	15,210
FNMA POOL 889974	1%	01 Sep 2035	7,492	7,500
FNMA POOL 889983	1%	01 Oct 2038	20,338	21,147
FNMA POOL 995113	1%	01 Sep 2036	5,220	5,310

FNMA POOL AB1226	4.5%	01 Jul 2040	13,898	13,490
FNMA POOL AB3314	4.5%	01 Jul 2041	5,752	5,570
FNMA POOL AD4059	5%	01 Apr 2040	57,381	56,965
FNMA POOL AD6391	4.5%	01 May 2025	4,339	4,322
FNMA POOL AD7992	4.5%	01 Jul 2040	21,243	20,620
FNMA POOL AE0028	1%	01 Oct 2039	165,842	172,448
FNMA POOL AE0823	1%	01 Sep 2040	14,730	15,317
FNMA POOL AE2873	4.5%	01 Aug 2040	8,387	8,141
FNMA POOL AH7036	4.5%	01 Mar 2041	15,320	14,835
FNMA POOL AJ3120	4.5%	01 Oct 2041	5,925	5,738
FNMA POOL AL1472	1%	01 May 2039	27,837	27,089
FNMA POOL AL1704	1%	01 May 2040	118,351	124,832
FNMA POOL AL2482	1%	01 Sep 2042	51,087	49,712
FNMA POOL AL4142	1%	01 Jun 2041	31,252	32,494
FNMA POOL AL6918	1%	01 Sep 2025	0	0
FNMA POOL AL7521	1%	01 Jun 2039	98,385	98,499
FNMA POOL AL7936	1%	01 Sep 2045	25,541	24,622
FNMA POOL AL9501	1%	01 Nov 2045	19,749	19,038
FNMA POOL AS6233	4.5%	01 Nov 2045	2,063	1,983
FNMA POOL BF0056	6%	01 Jul 2039	36,416	37,457
FNMA POOL BH7067	4.5%	01 Dec 2047	60,890	58,395
FNMA POOL BH7993	4.5%	01 Sep 2047	12,646	12,115
FNMA POOL BH8026	4.5%	01 Oct 2047	15,394	14,774
FNMA POOL BH8027	4.5%	01 Oct 2047	18,323	17,555
FNMA POOL BJ3177	4.5%	01 Nov 2047	10,206	9,772
FNMA POOL BJ3218	4.5%	01 Dec 2047	16,771	16,058
FNMA POOL BJ6316	4.5%	01 Feb 2048	23,178	22,192
FNMA POOL BJ9437	4.5%	01 Mar 2048	19,195	18,390
FNMA POOL BJ9480	4.5%	01 Mar 2048	25,882	24,762
FNMA POOL BK3988	4.5%	01 May 2048	25,743	24,629
FNMA POOL BK4471	4.5%	01 Jul 2048	8,817	8,451
FNMA POOL BK4689	4.5%	01 Jul 2048	43,419	41,737
FNMA POOL BK6737	4.5%	01 Jul 2048	12,819	12,252
FNMA POOL BK7642	4%	01 Sep 2033	11,649	11,344
FNMA POOL BK9818	5%	01 Sep 2048	13,438	13,191
FNMA POOL BM1756	1%	01 Dec 2045	42,027	40,631
FNMA POOL BM1920	1%	01 Jul 2046	133,277	128,482
FNMA POOL BM3052	1%	01 Oct 2047	49,823	47,901
FNMA POOL BM3053	1%	01 Jul 2046	101,166	97,508
FNMA POOL BM3784	1%	01 Jun 2045	70,917	70,269
FNMA POOL BM3846	1%	01 Apr 2048	119,470	114,842
FNMA POOL BM5111	1%	01 Nov 2033	2,597,082	2,470,833
FNMA POOL BM5235	1%	01 Sep 2048	29,194	28,670
FNMA POOL BM5984	1%	01 May 2049	125,327	123,078
FNMA POOL BN1628	4.5%	01 Nov 2048	5,651	5,395
FNMA POOL BN5278	4.5%	01 Feb 2049	50,197	47,924

FNMA POOL BO4653	4.5%	01 Nov 2049	52,862	50,430
FNMA POOL BZ1178	5.81%	01 Jun 2031	1,588,000	1,641,474
FNMA POOL CA1709	4.5%	01 May 2048	160,803	153,533
FNMA POOL CA2527	4%	01 Oct 2033	26,896	26,227
FNMA POOL CA8737	2.5%	01 Feb 2036	355,674	325,344
FNMA POOL CB4508	4.5%	01 Aug 2037	476,981	468,530
FNMA POOL CB4509	4.5%	01 Aug 2037	1,461,657	1,434,620
FNMA POOL CB4510	4.5%	01 Aug 2037	518,599	508,670
FNMA POOL CB4514	4.5%	01 Sep 2037	1,298,267	1,275,423
FNMA POOL CB4522	5%	01 Aug 2037	1,277,344	1,278,725
FNMA POOL CB4523	5%	01 Aug 2037	751,559	752,353
FNMA POOL CB4524	5%	01 Aug 2037	345,672	345,977
FNMA POOL CB4526	5%	01 Sep 2037	815,621	813,005
FNMA POOL CB4990	4.5%	01 Nov 2037	904,612	888,586
FNMA POOL CB4991	4.5%	01 Oct 2037	431,437	422,833
FNMA POOL CB4995	4.5%	01 Oct 2037	680,378	668,406
FNMA POOL CB5005	5%	01 Oct 2037	706,779	709,072
FNMA POOL CB5370	5.5%	01 Jan 2038	751,154	762,808
FNMA POOL CB5372	5.5%	01 Jan 2038	663,750	672,085
FNMA POOL CB5375	5.5%	01 Dec 2037	626,580	637,433
FNMA POOL CB6366	4.5%	01 May 2038	112,800	110,715
FNMA POOL CB6379	5.5%	01 May 2038	226,924	230,434
FNMA POOL FM2743	1%	01 Feb 2034	1,227,534	1,167,523
FNMA POOL FS0451	1%	01 Feb 2035	157,771	150,250
FNMA POOL FS4603	1%	01 May 2042	1,246,998	1,045,854
FNMA POOL FS4885	1%	01 May 2037	670,641	642,858
FNMA POOL FS6072	1%	01 Dec 2036	263,172	240,729
FNMA POOL FS8236	1%	01 Mar 2031	2,024,866	1,960,821
FNMA POOL MA3060	3%	01 Jul 2032	627,144	596,489
FNMA POOL MA3416	4.5%	01 Jul 2048	375,968	358,948
FNMA POOL MA3448	5%	01 Aug 2048	13,128	12,884
FNMA POOL MA3747	4.5%	01 Aug 2049	39,756	37,928
FNMA POOL MA4367	1.5%	01 Jun 2031	1,485,534	1,345,167
FNMA POOL MA4465	2%	01 Nov 2051	61,430	48,023
FNMA TBA 30 YR 2	2%	15 Jul 2054	(9,023,300)	(7,255,861)
FNMA TBA 30 YR 2	2%	15 Jul 2054	9,023,300	7,255,861
FNMA TBA 30 YR 2.5	2.5%	14 Jul 2055	1,353,300	1,134,198
FNMA TBA 30 YR 2.5	2.5%	14 Jul 2055	(1,353,300)	(1,134,198)
FNMA TBA 30 YR 3	3%	15 Jul 2054	2,733,700	2,384,579
FNMA TBA 30 YR 3	3%	15 Jul 2054	(2,733,700)	(2,384,579)
FNMA TBA 30 YR 3.5	3.5%	15 Jul 2054	4,405,000	3,992,476
FNMA TBA 30 YR 3.5	3.5%	15 Jul 2054	(4,405,000)	(3,992,476)
FNMA TBA 30 YR 4	4%	14 Jan 2055	6,880,000	6,286,813
FNMA TBA 30 YR 4	4%	15 Jul 2054	(1,511,000)	(1,414,976)
FNMA TBA 30 YR 4	4%	15 Jul 2054	1,511,000	1,414,976
FNMA TBA 30 YR 5	5%	15 Jul 2054	465,000	458,060
FNMA TBA 30 YR 5	5%	15 Jul 2054	(465,000)	(458,060)
FORD CREDIT FLOORPLAN MASTER	4.92%	15 May 2028	2,497,000	2,509,141

FORD CREDIT FLOORPLAN MASTER	5.24%	15 Apr 2031	915,000	931,135
FORD MOTOR CREDIT CO LLC	4.95%	28 May 2027	355,000	351,628
FORD MOTOR CREDIT CO LLC	5.8%	05 Mar 2027	3,505,000	3,535,423
FOUNDATION FINANCE TRUST	5.5%	15 Dec 2049	517,908	519,290
FREDDIE MAC	1%	15 May 2041	113,073	111,836
FREDDIE MAC	1%	15 Aug 2046	207,666	205,619
FREDDIE MAC	1%	25 Mar 2054	1,797,826	1,812,425
FREDDIE MAC	1%	25 Apr 2054	1,868,319	1,866,381
FREDDIE MAC SCRT	3.5%	25 Nov 2057	96,132	92,007
FREDDIE MAC SCRT	3.5%	26 Aug 2058	230,207	217,131
FRESB MULTIFAMILY MORTGAGE	1%	25 Jan 2039	185,826	176,669
GENERAL MOTORS	5.34%	15 Jun 2028	1,867,000	1,887,694
GEORGIA POWER CO	5.004%	23 Feb 2027	865,000	871,669
GLENCORE FUNDING LLC	5.338%	04 Apr 2027	2,335,000	2,355,758
GLOBAL PAYMENTS INC	1.2%	01 Mar 2026	158,000	151,397
GLP CAPITAL LP / FIN II	5.375%	15 Apr 2026	2,058,000	2,059,873
GNMA II POOL 004223	6.5%	20 Aug 2038	44,295	46,987
GNMA II POOL 004292	6.5%	20 Nov 2038	26,902	28,537
GNMA II POOL 004598	4.5%	20 Dec 2039	2,613	2,544
GNMA II POOL 004617	4.5%	20 Jan 2040	3,148	3,065
GNMA II POOL 004636	4.5%	20 Feb 2040	2,608	2,539
GNMA II POOL 004696	4.5%	20 May 2040	153	149
GNMA II POOL 004771	4.5%	20 Aug 2040	5,719	5,565
GNMA II POOL 004838	6.5%	20 Oct 2040	40,443	42,857
GNMA II POOL 005018	5%	20 Apr 2041	9,695	9,645
GNMA II POOL 005056	5%	20 May 2041	1,823	1,813
GNMA II POOL 005083	5%	20 Jun 2041	22,081	21,963
GNMA II POOL 005115	4.5%	20 Jul 2041	197,171	191,738
GNMA II POOL 005116	5%	20 Jul 2041	10,440	10,384
GNMA II POOL 783584	4.5%	20 Jul 2041	44,428	43,203
GNMA II POOL 783590	4.5%	20 Jun 2041	62,016	60,307
GNMA II POOL BD0560	4.5%	20 Sep 2048	25,760	24,682
GNMA II POOL MA2076	5%	20 Jul 2044	10,556	10,502
GNMA II POOL MA5818	4.5%	20 Mar 2049	71,765	68,764
GNMA II POOL MA6602	4.5%	20 Apr 2050	62,648	60,026
GNMA POOL 462265	6%	15 Dec 2028	385	386
GNMA POOL 492131	6%	15 Jan 2029	590	593
GNMA POOL 615272	4.5%	15 Jul 2033	15,813	15,663
GNMA POOL 616411	4.5%	15 May 2034	9,767	9,665
GNMA POOL 646609	4.5%	15 Jul 2040	44,142	42,939
GNMA POOL 685496	6.5%	15 Sep 2038	4,910	5,123
GNMA POOL 697656	6.5%	15 Oct 2038	5,613	5,949
GNMA POOL 728627	4.5%	15 Jan 2040	18,324	17,831
GNMA POOL 732087	4.5%	15 May 2040	3,022	2,940
GNMA POOL 745793	4.5%	15 Jul 2040	60,189	58,548
GNMA POOL 780914	6%	15 Nov 2028	2,855	2,902
GNMA POOL 782557	5%	15 Jan 2039	349,663	351,444
GNMA POOL 782619	5%	15 Apr 2039	200,033	199,057

GNMA POOL 782695	6.5%	15 Jun 2039	22,461	24,082
GNMA POOL 782696	5%	15 Jun 2039	43,052	42,842
GNMA POOL 782958	5%	15 May 2040	75,629	75,260
GNMA POOL 783289	4.5%	15 Apr 2041	7,693	7,484
GNMA POOL 783571	5%	15 Dec 2033	66,170	66,454
GNMA POOL 783609	4.5%	15 Oct 2040	142,659	138,780
GNMA POOL 783610	4.5%	15 Nov 2041	121,176	117,882
GOLDMAN SACHS BANK USA	1%	18 Mar 2027	2,505,000	2,518,452
GOLDMAN SACHS GROUP INC	3.85%	26 Jan 2027	4,395,000	4,311,275
GOLDMAN SACHS GROUP INC	1%	24 Feb 2028	3,800,000	3,622,540
GOLDMAN SACHS GROUP INC	1%	15 Mar 2028	745,000	724,028
GOLDMAN SACHS GROUP INC	1%	23 Aug 2028	1,670,000	1,650,545
GOVERNMENT NATIONAL MORTGAGE TRUST	1.5%	20 Jun 2050	553,946	433,011
GOVERNMENT STIF 3	GOVERNMENT STIF 3		13,690,515	13,690,515
GREAT AMERICA LEASING	5.28%	15 Mar 2027	404,000	406,677
GS MORTGAGE SECURITIES TRUST	1%	10 Aug 2041	210,000	207,692
HCA INC	5.25%	15 Jun 2026	2,075,000	2,079,669
HCA INC	3.125%	15 Mar 2027	3,995,000	3,844,349
ING GROEP NV	4.625%	06 Jan 2026	222,000	221,976
INTL BK RECON + DEVELOP	0.65%	10 Feb 2026	2,400,000	2,286,456
INV 2024 IND MORTGAGE TRUST	1%	15 Nov 2041	280,000	279,913
JAPANESE YEN	FOREIGN CURRENCY		9,142,457	58,173
JOHN DEERE OWNER TRUST	5.18%	15 Mar 2028	181,000	182,338
* JP MORGAN CHASE COMMERCIAL	1%	15 Sep 2029	62,928	59,319
* JP MORGAN CHASE COMMERCIAL	1%	15 Mar 2039	540,000	541,658
* JP MORGAN CHASE COMMERCIAL	1%	09 Nov 2039	480,000	476,237
* JP MORGAN CHASE COMMERCIAL	1%	15 Apr 2038	122,837	122,792
* JP MORGAN CHASE COMMERCIAL	1%	06 Sep 2038	405,000	389,402
* JP MORGAN MORTGAGE TRUST	1%	25 May 2050	67,482	64,501
* JP MORGAN MORTGAGE TRUST	1%	25 Jun 2050	6,013	5,971
* JP MORGAN MORTGAGE TRUST	1%	25 Mar 2050	12,946	12,859
* JP MORGAN MORTGAGE TRUST	1%	25 May 2050	47,289	45,402
* JPMORGAN CHASE + CO	1%	29 Jan 2027	1,204,000	1,194,260
* JPMORGAN CHASE + CO	1%	19 Nov 2026	1,150,000	1,112,878
* JPMORGAN CHASE + CO	1%	22 Oct 2027	1,525,000	1,560,578
* JPMORGAN CHASE + CO	1%	23 Jan 2028	880,000	882,746
* JPMORGAN CHASE + CO	1%	22 Apr 2028	1,215,000	1,235,521
* JPMORGAN CHASE + CO	1%	22 Jul 2028	3,230,000	3,237,235
* JPMORGAN CHASE + CO	1%	22 Oct 2028	2,560,000	2,537,523
L3HARRIS TECH INC	3.85%	15 Dec 2026	326,000	320,856
LAS VEGAS SANDS CORP	6%	15 Aug 2029	645,000	652,953
LBA TRUST	1%	15 Oct 2041	970,000	970,606
LEHMAN BROTHERS HOLDINGS	6.75%	28 Dec 2017	3,250,000	33
MARSH + MCLENNAN COS INC	4.55%	08 Nov 2027	475,000	474,373
MCR MORTGAGE TRUST	1%	15 Dec 2041	111,000	111,514
MIRA TRUST	6.754%	10 Jun 2038	173,000	179,113

MMAF EQUIPMENT FINANCE LLC	4.95%	14 Jul 2031	254,404	255,334
MORGAN STANLEY	1%	10 Dec 2026	2,801,000	2,700,976
MORGAN STANLEY	1%	22 Jul 2028	1,525,000	1,470,832
MORGAN STANLEY	1%	20 Jul 2027	699,000	665,147
MORGAN STANLEY	1%	18 Oct 2028	800,000	828,800
MORGAN STANLEY BANK NA	1%	14 Jan 2028	1,555,000	1,556,415
MORGAN STANLEY BANK NA	1%	26 May 2028	1,305,000	1,321,652
MORGAN STANLEY BANK NA	1%	14 Jul 2028	1,905,000	1,909,801
MORGAN STANLEY BANK NA	1%	15 Oct 2027	1,515,000	1,505,077
MORGAN STANLEY CAPITAL I TRUST	1%	24 Sep 2057	248,248	239,541
MSDB TRUST	1%	11 Jul 2039	395,000	338,321
NATIONAL AUSTRALIA BANK	5.134%	28 Nov 2028	3,240,000	3,280,889
NAVIENT STUDENT LOAN TRUST	4%	15 Dec 2059	10,315	10,238
NAVIENT STUDENT LOAN TRUST	5.51%	15 Oct 2071	766,896	770,207
NAVIENT STUDENT LOAN TRUST	4%	15 Dec 2059	156,119	152,431
NAVIENT STUDENT LOAN TRUST	3.13%	15 Feb 2068	55,356	54,001
NAVIENT STUDENT LOAN TRUST	1%	15 Dec 2059	314,135	313,569
NAVIENT STUDENT LOAN TRUST	2.4%	15 Oct 2068	147,280	140,704
NAVIENT STUDENT LOAN TRUST	1%	15 Nov 2068	195,436	197,303
NAVIENT STUDENT LOAN TRUST	1%	15 Dec 2059	185,971	185,498
NAVIENT STUDENT LOAN TRUST	1.22%	15 Jul 2069	283,418	261,098
NAVIENT STUDENT LOAN TRUST	1%	15 Apr 2069	150,190	150,048
NAVIENT STUDENT LOAN TRUST	0.84%	15 May 2069	62,844	56,263
NAVIENT STUDENT LOAN TRUST	1%	15 Apr 2060	909,099	908,001
NAVIENT STUDENT LOAN TRUST	0.97%	16 Dec 2069	852,889	749,994
NAVIENT STUDENT LOAN TRUST	1.11%	18 Feb 2070	447,988	392,010
NAVIENT STUDENT LOAN TRUST	1.58%	15 Apr 2070	213,509	188,375
NAVIENT STUDENT LOAN TRUST	0.94%	15 Jul 2069	471,838	420,832
NAVIENT STUDENT LOAN TRUST	6.48%	15 Mar 2072	241,654	248,202
NAVISTAR FINANCIAL DEALER	6.18%	25 Aug 2028	246,000	248,298
NAVISTAR FINANCIAL DEALER	5.59%	25 Apr 2029	654,000	660,582
NEDER WATERSCHAPSBANK	4.875%	24 Feb 2025	7,435,000	7,437,974
NELNET STUDENT LOAN TRUST	1.36%	20 Apr 2062	419,200	387,333
NELNET STUDENT LOAN TRUST	1%	20 Apr 2062	840,552	836,906
OCCIDENTAL PETROLEUM COR	5.55%	15 Mar 2026	2,230,000	2,240,615
OMERS FINANCE TRUST	4%	20 Apr 2028	580,000	569,711
ONEMAIN FINANCIAL ISSUANCE TRU	3.14%	14 Oct 2036	1,429,000	1,367,221
ONslow BAY FINANCIAL LLC	1%	25 Feb 2052	233,360	196,783
ONTARIO TEACHERS FINANC	4.25%	25 Apr 2028	1,415,000	1,400,355
ORACLE CORP	3.25%	15 Nov 2027	356,000	342,095
ORACLE CORP	2.8%	01 Apr 2027	1,374,000	1,318,697
PFS FINANCING CORP.	5.8%	15 Mar 2028	1,453,000	1,473,867
PFS FINANCING CORP.	5.52%	15 Oct 2028	363,000	368,186
PFS FINANCING CORP.	5.34%	15 Apr 2029	265,000	268,392
PIONEER NATURAL RESOURCE	5.1%	29 Mar 2026	450,000	452,939
PKHL COMMERCIAL MORTGAGE	1%	15 Jul 2038	904,000	854,158
PORSCHE FINANCIAL AUTO SECURIT	5.79%	22 Jan 2029	355,000	359,071
POUND STERLING	FOREIGN CURRENCY		33,903	42,460

PSP CAPITAL INC	1% 03 Mar 2025	1,000,000	1,000,160
REPUBLIC OF PANAMA	2.252% 29 Sep 2032	250,000	174,823
REPUBLIC OF PERU	2.783% 23 Jan 2031	165,000	140,696
ROGERS COMMUNICATIONS IN	2.9% 15 Nov 2026	740,000	714,603
RTX CORP	3.5% 15 Mar 2027	810,000	789,539
RTX CORP	5.75% 08 Nov 2026	1,215,000	1,236,603
SABINE PASS LIQUEFACTION	5.625% 01 Mar 2025	305,000	305,107
SABINE PASS LIQUEFACTION	5% 15 Mar 2027	148,000	148,345
SABINE PASS LIQUEFACTION	5.875% 30 Jun 2026	550,000	555,220
SCHOLAR FUNDING TRUST	1% 28 Oct 2043	372,348	372,768
SLM STUDENT LOAN TRUST	1% 15 Dec 2038	176,724	172,609
SMB PRIVATE EDUCATION LOAN	1% 15 Sep 2034	60,951	60,906
SMB PRIVATE EDUCATION LOAN	1% 15 Jan 2053	680,833	674,107
SMB PRIVATE EDUCATION LOAN	1% 16 Oct 2056	1,163,883	1,190,458
SMB PRIVATE EDUCATION LOAN	1% 15 Feb 2036	260,779	259,676
SMB PRIVATE EDUCATION LOAN	2.23% 15 Sep 2037	329,238	314,521
SMB PRIVATE EDUCATION LOAN	1.29% 15 Jul 2053	237,119	220,198
SMB PRIVATE EDUCATION LOAN	2.85% 16 Nov 2054	494,057	454,446
SMB PRIVATE EDUCATION LOAN	1% 15 Jan 2053	365,038	369,274
SMB PRIVATE EDUCATION LOAN	1% 15 Oct 2035	35,021	34,903
SMB PRIVATE EDUCATION LOAN	1% 15 Jun 2037	137,555	137,698
SMB PRIVATE EDUCATION LOAN	1% 15 Mar 2056	572,909	583,134
SMB PRIVATE EDUCATION LOAN	3.94% 16 Feb 2055	319,557	305,698
SMB PRIVATE EDUCATION LOAN	5.67% 15 Nov 2052	205,260	208,010
SOCIAL PROFESSIONAL LOAN	1.95% 15 Feb 2046	86,130	79,561
SOCIAL PROFESSIONAL LOAN	2.84% 25 Jan 2041	89,304	88,262
SPRINT LLC	7.625% 01 Mar 2026	337,000	344,613
SUMITOMO MITSUI FINL GRP	5.464% 13 Jan 2026	850,000	856,044
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	(94,000)	(94,000)
SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH	94,000	94,000
SWAP JP MORGAN COC	SWAP CASH COLLATERAL	9,000	9,000
SWEDISH EXPORT CREDIT	4.375% 13 Feb 2026	695,000	693,346
T MOBILE USA INC	3.75% 15 Apr 2027	1,430,000	1,396,867
T MOBILE USA INC	2.25% 15 Feb 2026	795,000	772,820
T MOBILE USA INC	2.625% 15 Apr 2026	997,000	971,866
T MOBILE USA INC	1.5% 15 Feb 2026	3,530,000	3,404,509
TARGA RESOURCES CORP	5.2% 01 Jul 2027	875,000	880,224
TAUBMAN CENTERS COMMERCIAL	1% 15 Dec 2039	740,000	740,402
TEXAS ELECTRIC MKT STABL	4.265% 01 Aug 2036	200,868	194,479
TOYOTA AUTO LOAN EXTENDED	4.93% 25 Jun 2036	1,651,000	1,663,962
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	358,000	367,000
TRUIST FINANCIAL CORP	1% 08 Jun 2027	2,915,000	2,960,707
UBS GROUP AG	1% 22 Dec 2027	1,000,000	1,025,390
UNITED MEXICAN STATES	1.45% 25 Oct 2033	760,000	614,372
UNITEDHEALTH GROUP INC	4.6% 15 Apr 2027	360,000	360,238
US 10YR NOTE (CBT)MAR25	XCBT 20250320	200,000	250

US 10YR ULTRA FUT MAR25	XCBT 20250320	(4,700,000)	29,506
US 2YR NOTE (CBT) MAR25	XCBT 20250331	105,400,000	(20,710)
US 5YR NOTE (CBT) MAR25	XCBT 20250331	(38,700,000)	316,478
US BANK NA CINCINNATI	1% 22 Oct 2027	1,285,000	1,277,419
US DOLLAR	CURRENCY	(330,581)	(330,581)
US LONG BOND(CBT) MAR25	XCBT 20250320	(2,200,000)	58,549
US TREASURY N/B	2.625% 31 Jan 2026	71,100,000	69,897,410
US TREASURY N/B	4.5% 15 Nov 2025	2,240,000	2,244,025
US TREASURY N/B	4.625% 15 Mar 2026	13,135,000	13,192,466
US TREASURY N/B	3.75% 15 Apr 2026	6,515,000	6,473,518
US TREASURY N/B	3.625% 15 May 2026	3,640,000	3,610,141
US TREASURY N/B	4.625% 15 Oct 2026	9,345,000	9,401,946
US TREASURY N/B	4.375% 15 Dec 2026	7,940,000	7,958,299
US TREASURY N/B	4% 15 Jan 2027	15,270,000	15,193,650
US TREASURY N/B	4.625% 28 Feb 2026	14,788,100	14,847,599
US TREASURY N/B	4.25% 15 Mar 2027	27,565,000	27,558,540
US TREASURY N/B	4.5% 15 Apr 2027	11,665,000	11,723,325
US TREASURY N/B	4.5% 15 May 2027	14,615,000	14,688,075
US TREASURY N/B	4.625% 15 Jun 2027	13,095,000	13,204,466
US TREASURY N/B	4.375% 15 Jul 2027	7,910,000	7,930,393
US TREASURY N/B	3.75% 15 Aug 2027	15,800,000	15,600,031
US TREASURY N/B	3.375% 15 Sep 2027	19,700,000	19,250,594
US TREASURY N/B	3.875% 15 Oct 2027	1,460,000	1,444,716
US TREASURY N/B	4.125% 31 Oct 2029	11,000,000	10,873,672
US TREASURY N/B	4.125% 15 Nov 2027	26,420,000	26,304,413
US TREASURY N/B	4% 15 Dec 2027	6,200,000	6,152,047
VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	4,897,000	4,817,375
VICI PROPERTIES / NOTE	4.625% 15 Jun 2025	32,000	31,899
VISTRA OPERATIONS CO LLC	5.05% 30 Dec 2026	250,000	250,195
VMWARE LLC	3.9% 21 Aug 2027	675,000	659,502
VOLKSWAGEN GROUP AMERICA	5.7% 12 Sep 2026	1,249,000	1,259,829
WELLS FARGO + COMPANY	1% 30 Apr 2026	2,425,000	2,402,836
WELLS FARGO + COMPANY	1% 15 Aug 2026	98,000	97,788
WELLS FARGO + COMPANY	1% 22 Apr 2028	2,115,000	2,149,538
WELLS FARGO COMMERCIAL	1% 15 Dec 2059	2,046,992	25,306
WELLS FARGO COMMERCIAL	1% 15 Nov 2057	160,000	164,662
WESTPAC BANKING CORP	4.184% 22 May 2028	1,775,000	1,747,186
Sub-Total: Fund 5710 1 of 16		Total \$ 638,506,113	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	1166 AVENUE OF THE AMERICAS CO	5.689% 13 Oct 2037	1,000,000	\$	958,386
	1211 AVENUE OF THE AMERICAS TR	3.9% 10 Aug 2035	1,400,000		1,382,798
	ABU DHABI GOVT INT L	3.125% 30 Sep 2049	2,200,000		1,459,062
	AIMCO	1% 17 Oct 2034	1,200,000		1,202,640
	ALLY AUTO RECEIVABLES TRUST	5.32% 15 Jan 2027	756,815		758,552
	AMEREN MISSOURI SEC FU I	4.85% 01 Oct 2041	400,000		391,304
	AMERICAN HOMES 4 RENT	4.25% 15 Feb 2028	1,800,000		1,756,908
	AMERICAN MEDICAL SYST EU	3.375% 08 Mar 2029	600,000		632,247
	AMERICAN TOWER CORP	3.55% 15 Jul 2027	800,000		774,872
	AMGEN INC	4.875% 01 Mar 2053	1,400,000		1,200,178
	AREIT CRE TRUST	1% 17 Nov 2038	730,835		729,588
	AREIT CRE TRUST	1% 20 Jan 2037	1,744,728		1,738,364
	AT+T INC	4.85% 01 Mar 2039	900,000		831,456
	ATHENE GLOBAL FUNDING	5.349% 09 Jul 2027	800,000		807,960
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	38,297		23,711
	AVALONBAY COMMUNITIES	1.9% 01 Dec 2028	1,400,000		1,251,166
	AVIATION CAPITAL GROUP	6.75% 25 Oct 2028	800,000		839,752
	BAIN CAPITAL CREDIT CLO, LIMIT	1% 24 Jul 2034	800,000		800,000
	BAIN CAPITAL CREDIT CLO, LIMIT	1% 16 Jul 2034	1,200,000		1,200,960
	BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL	450,000		450,000
	BANCO SANTANDER SA	1% 24 Mar 2028	1,600,000		1,565,904
	BANCO SANTANDER SA	6.607% 07 Nov 2028	400,000		420,460
	BANK OF AMERICA CORP	1% 07 Feb 2030	1,600,000		1,532,928
	BANK OF AMERICA CORP	1% 29 Apr 2031	1,800,000		1,581,372
	BANK OF AMERICA CORP	1% 10 Nov 2028	1,000,000		1,034,390
	BARCLAYS PLC	1% 02 Nov 2026	600,000		610,812
	BARCLAYS PLC	1% 02 Nov 2028	500,000		529,835
	BARCLAYS PLC	1% 13 Sep 2027	600,000		609,834
	BAYER US FINANCE II LLC	4.375% 15 Dec 2028	1,600,000		1,536,592
	BAYER US FINANCE LLC	6.375% 21 Nov 2030	500,000		514,645
	BBCCRE TRUST	3.966% 10 Aug 2033	2,200,000		2,124,248
	BENCHMARK MORTGAGE TRUST	3.965% 10 Apr 2051	471,116		465,063
	BENCHMARK MORTGAGE TRUST	1% 15 Jan 2055	1,500,000		1,373,772
	BIG COMMERCIAL MORTGAGE	1% 15 Feb 2039	1,095,263		1,090,764
	BIRCH GROVE CLO LTD.	1% 17 Jul 2037	1,100,000		1,107,700
	BLACK HILLS CORP	2.5% 15 Jun 2030	1,500,000		1,307,715
	BLUEMOUNTAIN CLO LTD	1% 15 Nov 2030	587,589		588,059
	BOA FUTURES COC	BOA FUTURES CCBOSXUS1	880,000		880,000
	BOEING CO	3.2% 01 Mar 2029	700,000		644,931
	BOEING CO	2.7% 01 Feb 2027	800,000		762,136
	BOEING CO	5.15% 01 May 2030	600,000		591,642
	BOEING CO	2.196% 04 Feb 2026	700,000		679,084

BOOST NEWCO BORROWER LLC	7.5% 15 Jan 2031	400,000	419,068
BOSTON GAS COMPANY	3.15% 01 Aug 2027	300,000	285,753
BPCE SA	1% 19 Jul 2033	1,300,000	1,281,826
BRAZILIAN REAL	FOREIGN CURRENCY	426,112	68,974
BRITISH AIR 20 1 A PTT	4.25% 15 May 2034	509,551	483,778
BROADCOM INC	3.137% 15 Nov 2035	1,660,000	1,355,407
BROADCOM INC	4.926% 15 May 2037	897,000	853,729
BSPRT ISSUER, LTD.	1% 15 Dec 2038	427,908	427,918
BWU01JHW7 IRS USD P F 2.00000	2% 21 Dec 2032	(2,500,000)	(2,151,177)
BWU01JHW7 IRS USD R V 12MSOFR	1% 21 Dec 2032	2,500,000	2,500,000
BWU01JI06 IRS USD P F 1.75000	1.75% 21 Dec 2052	(6,800,000)	(4,282,887)
BWU01JI06 IRS USD R V 12MSOFR	1% 21 Dec 2052	6,800,000	6,800,000
BWU01PC24 IRS USD P F 3.50000	3.5% 20 Sep 2025	(100,000)	(99,463)
BWU01PC24 IRS USD R V 12MSOFR	1% 20 Sep 2025	100,000	100,000
BWU0203Z5 IRS USD P F 4.00000	4% 20 Jun 2026	(2,000,000)	(1,996,225)
BWU0203Z5 IRS USD R V 12MSOFR	1% 20 Jun 2026	2,000,000	2,000,000
BWU0206W9 IRS USD P F 3.50000	3.5% 20 Jun 2054	(1,400,000)	(1,293,319)
BWU0206W9 IRS USD R V 12MSOFR	1% 20 Jun 2054	1,400,000	1,400,000
BWU020B78 IRS USD P F 3.50000	3.5% 18 Dec 2025	(3,700,000)	(3,676,239)
BWU020B78 IRS USD R V 12MSOFR	1% 18 Dec 2025	3,700,000	3,700,000
BWU020M68 IRS USD P F 3.66674	3.666% 31 May 2028	(2,900,000)	(2,863,695)
BWU020M68 IRS USD R V 12MSOFR	1% 31 May 2028	2,900,000	2,900,000
BWU020UI3 IRS USD P F 3.61324	3.613% 15 Aug 2033	(5,100,000)	(4,933,345)
BWU020UI3 IRS USD R V 12MSOFR	1% 15 Aug 2033	5,100,000	5,100,000
BWU020WU4 IRS USD P F 3.68691	3.686% 15 Aug 2033	(5,200,000)	(5,057,791)
BWU020WU4 IRS USD R V 12MSOFR	1% 15 Aug 2033	5,200,000	5,200,000
BWU020YI9 IRS USD P F 3.69100	3.691% 31 Oct 2030	(2,800,000)	(2,748,353)
BWU020YI9 IRS USD R V 12MSOFR	1% 31 Oct 2030	2,800,000	2,800,000
BWU020YJ7 IRS USD P F 3.70911	3.709% 15 Aug 2033	(800,000)	(779,407)
BWU020YJ7 IRS USD R V 12MSOFR	1% 15 Aug 2033	800,000	800,000
BWU020YU2 IRS USD P F 3.71780	3.717% 15 Aug 2033	(1,300,000)	(1,267,353)
BWU020YU2 IRS USD R V 12MSOFR	1% 15 Aug 2033	1,300,000	1,300,000
BWU021169 IRS USD P F 3.76264	3.762% 15 Aug 2033	(5,200,000)	(5,086,284)
BWU021169 IRS USD R V 12MSOFR	1% 15 Aug 2033	5,200,000	5,200,000
BWU021193 IRS USD P F 3.75251	3.752% 15 Aug 2033	(1,100,000)	(1,075,139)
BWU021193 IRS USD R V 12MSOFR	1% 15 Aug 2033	1,100,000	1,100,000
BWU0213Z3 IRS USD P F 3.71653	3.716% 15 Aug 2033	(2,400,000)	(2,339,509)
BWU0213Z3 IRS USD R V 12MSOFR	1% 15 Aug 2033	2,400,000	2,400,000
BWU021581 IRS USD P F 3.72680	3.726% 31 Oct 2030	(800,000)	(786,723)
BWU021581 IRS USD R V 12MSOFR	1% 31 Oct 2030	800,000	800,000
BWU021599 IRS USD P F 3.72186	3.721% 31 Oct 2030	(300,000)	(294,944)
BWU021599 IRS USD R V 12MSOFR	1% 31 Oct 2030	300,000	300,000
BWU0216Y3 IRS USD P F 3.73910	3.739% 31 Oct 2030	(900,000)	(885,634)
BWU0216Y3 IRS USD R V 12MSOFR	1% 31 Oct 2030	900,000	900,000
BWU021AI3 IRS USD P F 3.80740	3.807% 31 May 2028	(1,800,000)	(1,785,477)
BWU021AI3 IRS USD R V 12MSOFR	1% 31 May 2028	1,800,000	1,800,000

BWU021B84 IRS USD P F 3.73172	3.731% 31 Oct 2030	(500,000)	(491,829)
BWU021B84 IRS USD R V 12MSOFR	1% 31 Oct 2030	500,000	500,000
BWU021B92 IRS USD P F 3.74267	3.742% 15 Aug 2033	(200,000)	(195,337)
BWU021B92 IRS USD R V 12MSOFR	1% 15 Aug 2033	200,000	200,000
BWU021BN1 IRS USD P F 3.74463	3.744% 15 Aug 2033	(1,400,000)	(1,367,559)
BWU021BN1 IRS USD R V 12MSOFR	1% 15 Aug 2033	1,400,000	1,400,000
BWU021EN8 IRS USD P F 3.75375	3.753% 15 Aug 2033	(1,100,000)	(1,075,237)
BWU021EN8 IRS USD R V 12MSOFR	1% 15 Aug 2033	1,100,000	1,100,000
BWU022DX5 IRS GBP P F 3.75000	3.75% 18 Sep 2054	(300,000)	(345,588)
BWU022DX5 IRS GBP R V 12MSONIA	1% 18 Sep 2054	300,000	375,720
BWU025TK9 IRS USD P F 3.75000	3.75% 18 Dec 2026	(1,600,000)	(1,589,863)
BWU025TK9 IRS USD R V 12MSOFR	1% 18 Dec 2026	1,600,000	1,600,000
BWU02D676 IRS USD P F 3.71000	3.71% 30 Nov 2031	(6,700,000)	(6,568,409)
BWU02D676 IRS USD R V 12MSOFR	1% 30 Nov 2031	6,700,000	6,700,000
BWU02DSM9 IRS USD P F 3.76473	3.764% 17 Dec 2054	(500,000)	(485,479)
BWU02DSM9 IRS USD R V 12MSOFR	1% 17 Dec 2054	500,000	500,000
BWU02DT48 IRS CAD P F 2.90000	2.9% 01 Jun 2033	(1,100,000)	(766,397)
BWU02DT48 IRS CAD R V 06MCORRA	1% 01 Jun 2033	1,100,000	764,845
BWU02DWJ1 IRS USD P F 3.89548	3.895% 15 Nov 2054	(1,872,000)	(1,859,674)
BWU02DWJ1 IRS USD R V 12MSOFR	1% 15 Nov 2054	1,872,000	1,872,000
BX TRUST	1% 15 Oct 2038	484,238	483,912
BX TRUST	1% 17 Jan 2039	1,200,000	1,197,008
CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	700,000	682,591
CALIFORNIA ST HLTH FACS FING A	4.19% 01 Jun 2037	1,300,000	1,180,603
CALIFORNIA ST HLTH FACS FING A	1.979% 01 Jun 2030	3,000,000	2,607,240
CANADA SQUARE MORTGAGE	1% 17 Jan 2059	735,378	922,237
CANADIAN DOLLAR	FOREIGN CURRENCY	47,655	33,135
CAPITAL FOUR US CLO	1% 20 Jan 2037	800,000	805,360
CARVANA AUTO RECEIVABLES	5.71% 10 Jul 2029	500,000	510,290
CBAMR LTD	1% 15 Jul 2037	1,000,000	1,005,700
CCBOSHUS6 BANK OF AMERICA	CCBOSHUS6 BANK OF	1,032,000	1,032,000
CENCORA INC	4.75% 15 Jan 2025	1,000,000	998,153
CENTENE CORP	3% 15 Oct 2030	1,300,000	1,121,588
CENTENE CORP	2.625% 01 Aug 2031	400,000	328,948
CHARLES SCHWAB CORP	1% 17 Nov 2029	400,000	416,628
CHASE MORTGAGE FINANCE	1% 25 Jun 2055	1,027,421	1,030,737
CIFC FUNDING LTD	1% 24 Apr 2031	519,221	518,858
CIM TRUST	1% 25 Jun 2064	1,315,428	1,279,974
CITIBANK NA	4.838% 06 Aug 2029	800,000	794,616
CITIGROUP COMMERCIAL	3.431% 10 Jun 2048	72,306	72,143
CITIGROUP REPO	4.55% 02 Jan 2025	35,700,000	35,700,000
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	1,859,572	1,836,541
COLUMBIA PIPELINE HOLDCO	5.097% 01 Oct 2031	900,000	877,212
COMM MORTGAGE TRUST	4.228% 10 May 2051	2,100,000	1,991,077
COMMUNITY PRESERVATION C	2.867% 01 Feb 2030	1,400,000	1,228,248
CONSTELLATION BRANDS INC	4.8% 15 Jan 2029	600,000	595,578

CONSTELLATION EN GEN LLC	5.6% 01 Mar 2028	600,000	611,664
CQS US CLO LTD	1% 20 Jan 2035	1,000,000	1,001,695
CREDIT SUISSE MORTGAGE TRUST	3.565% 15 Dec 2049	340,036	337,247
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	894,813	871,153
CRH AMERICA FINANCE INC	4.5% 04 Apr 2048	1,000,000	829,680
CROWN POINT CLO 7, LTD	1% 20 Oct 2031	986,096	987,082
CURRENCY CONTRACT	CAD/USD	0	5,876
CURRENCY CONTRACT	EUR/USD	0	101,762
CURRENCY CONTRACT	GBP/USD	0	(17,586)
CURRENCY CONTRACT	GBP/USD	0	32,095
CURRENCY CONTRACT	JPY/USD	0	3,400
CURRENCY CONTRACT	JPY/USD	0	1,971
CURRENCY CONTRACT	MXN/USD	0	3,929
DALLAS FORT WORTH TX	1.649% 01 Nov 2026	1,500,000	1,425,834
DANISH KRONE	FOREIGN CURRENCY	1,950	271
DEUTSCHE BANK NY	1% 16 Nov 2027	1,400,000	1,330,462
DLLAD LLC	5.19% 20 Apr 2026	141,845	141,973
DTE ENERGY CO	5.1% 01 Mar 2029	400,000	400,864
DUKE ENERGY CORP	3.75% 01 Apr 2031	800,000	841,754
EDISON INTERNATIONAL	6.95% 15 Nov 2029	1,200,000	1,282,128
ELEVATION CLO LTD	1% 25 Jan 2035	1,200,000	1,203,014
ENEL FINANCE INTL NV	7.5% 14 Oct 2032	700,000	779,534
EPR PROPERTIES	4.95% 15 Apr 2028	1,700,000	1,670,624
EQUITABLE FINANCIAL LIFE	5.45% 03 Mar 2028	500,000	504,090
EQUUS 2021 EQAZ MORTGAGE TRUST	1% 15 Oct 2038	1,199,976	1,197,335
EURO CURRENCY	FOREIGN CURRENCY	(160,101)	(165,785)
EURO-BUND FUTURE MAR25	XEUR 20250306	(11,100,000)	260,138
EXELON CORP	5.15% 15 Mar 2029	1,000,000	1,005,120
EXTRA SPACE STORAGE LP	3.875% 15 Dec 2027	1,800,000	1,759,302
FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,300,000	1,290,666
FANNIE MAE	7.5% 20 Sep 2027	42,393	43,345
FANNIE MAE	6.5% 25 Jul 2029	52,186	53,047
FANNIE MAE	6.5% 25 Sep 2029	111,963	114,153
FANNIE MAE	1% 25 May 2036	585,205	580,597
FANNIE MAE	1% 25 Nov 2036	685,100	676,577
FANNIE MAE	7% 25 Jul 2039	57,751	61,420
FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	3,526	3,524
FED HM LN PC POOL 1J1214	1% 01 Sep 2035	15,568	15,706
FED HM LN PC POOL 1J1219	1% 01 Oct 2035	41,839	42,345
FED HM LN PC POOL 781923	1% 01 Sep 2034	149,819	153,615
FED HM LN PC POOL 785867	1% 01 Dec 2026	4,860	4,857
FED HM LN PC POOL 789758	1% 01 Sep 2032	2,393	2,432
FED HM LN PC POOL 789777	1% 01 Sep 2032	5,452	5,542
FED HM LN PC POOL 848812	1% 01 Oct 2039	332,062	338,100
FED HM LN PC POOL C91256	5% 01 Jun 2029	6,226	6,241
FED HM LN PC POOL Q47083	3.5% 01 Apr 2047	1,921,307	1,732,979

FED HM LN PC POOL Q47482	3.5% 01 Apr 2047	2,207,501	1,991,120
FED HM LN PC POOL QG6691	5.5% 01 Jun 2053	212,127	210,534
FED HM LN PC POOL SB0257	4% 01 Nov 2033	15,381	15,290
FED HM LN PC POOL SD2524	4% 01 Oct 2052	652,418	597,759
FED HM LN PC POOL SD3275	5.5% 01 Jul 2053	1,746,266	1,731,767
FED HM LN PC POOL SD8220	3% 01 Jun 2052	10,068,467	8,561,216
FED HM LN PC POOL SD8254	3% 01 Oct 2052	8,330,122	7,081,163
FEDERAL HOME LOAN BANK	1.115% 26 Feb 2027	9,200,000	8,554,804
FEDERAL HOME LOAN BANK	0.96% 05 Mar 2026	6,100,000	5,852,340
FIFTH THIRD BANCORP	1% 27 Oct 2028	100,000	103,341
FNMA POOL 257238	5% 01 Jun 2028	14,401	14,398
FNMA POOL 450838	5.5% 01 Dec 2028	531	534
FNMA POOL 457274	1% 01 Oct 2028	306	307
FNMA POOL 559810	1% 01 Aug 2040	6,114	6,059
FNMA POOL 735764	1% 01 Jul 2035	45,905	46,683
FNMA POOL 735965	1% 01 Oct 2035	12,813	12,925
FNMA POOL 745390	1% 01 Feb 2036	431,664	437,940
FNMA POOL 783610	1% 01 Jun 2035	285,617	289,974
FNMA POOL 814000	6% 01 Jun 2035	40,136	41,621
FNMA POOL 822101	1% 01 May 2035	93,223	94,362
FNMA POOL 826129	1% 01 Jul 2035	31,585	31,584
FNMA POOL 844532	1% 01 Nov 2035	34,475	34,658
FNMA POOL 890362	1% 01 Aug 2041	394,427	381,962
FNMA POOL 897717	1% 01 Aug 2036	3,251	3,257
FNMA POOL 899601	5.5% 01 Jul 2047	894,184	894,141
FNMA POOL 902551	6% 01 Nov 2036	1,572	1,635
FNMA POOL AA7916	4% 01 Mar 2039	5,052	4,772
FNMA POOL AB9136	2.5% 01 Apr 2043	36,745	31,410
FNMA POOL AE8349	6% 01 Aug 2037	8,536	8,800
FNMA POOL AK0730	1% 01 Feb 2042	33,783	34,509
FNMA POOL AL2815	1% 01 May 2035	46,852	47,825
FNMA POOL AL5548	1% 01 May 2038	271,761	277,488
FNMA POOL AL6447	1% 01 Jan 2026	86	86
FNMA POOL AL7183	1% 01 Jan 2036	96,526	99,054
FNMA POOL AL8922	1% 01 May 2030	152,725	149,988
FNMA POOL AL9380	1% 01 Apr 2031	388,165	374,567
FNMA POOL AR5180	3% 01 Jul 2043	1,040,553	921,574
FNMA POOL AS1410	3% 01 Jan 2029	106,834	104,087
FNMA POOL AS4168	4% 01 Dec 2044	62,143	58,040
FNMA POOL AS5715	3% 01 Sep 2030	139,472	134,385
FNMA POOL AS7603	4% 01 Jul 2046	600,300	558,756
FNMA POOL AX7911	3% 01 Jan 2045	89,976	79,090
FNMA POOL AZ8086	3.5% 01 Jul 2045	203,578	183,901
FNMA POOL BE2092	3.5% 01 Dec 2046	124,433	112,120
FNMA POOL BM1447	1% 01 Jul 2047	5,460,943	4,919,995
FNMA POOL BS7947	4.55% 01 Mar 2028	500,000	496,229

FNMA POOL BS9245	4.92%	01 Aug 2028	100,000	99,833
FNMA POOL BY6826	5.5%	01 Jul 2053	91,400	90,350
FNMA POOL BY7116	5.5%	01 Jun 2053	661,982	654,809
FNMA POOL CB2668	3%	01 Jan 2052	9,881,774	8,394,054
FNMA POOL CB2894	3%	01 Feb 2052	3,196,421	2,715,194
FNMA POOL CB3120	3%	01 Mar 2052	6,400,457	5,438,459
FNMA POOL CB6220	4.5%	01 May 2053	89,846	84,967
FNMA POOL CB6241	4.5%	01 May 2053	1,492,262	1,408,447
FNMA POOL FS1371	1%	01 Mar 2052	10,506,122	8,927,036
FNMA POOL FS2190	1%	01 Jun 2052	583,707	539,485
FNMA POOL FS3097	1%	01 Oct 2052	166,799	154,554
FNMA POOL MA0184	5%	01 Sep 2029	132,880	133,037
FNMA POOL MA4700	4%	01 Aug 2052	6,001,371	5,492,926
FNMA POOL MA5062	3%	01 Jun 2053	8,946,607	7,599,598
FNMA POOL MA5605	3.5%	01 Jan 2055	13,500,000	11,940,685
FNMA TBA 30 YR 2	2%	15 Feb 2055	6,200,000	4,823,036
FNMA TBA 30 YR 4	4%	13 Feb 2055	20,900,000	19,094,365
FNMA TBA 30 YR 4	4%	15 Mar 2055	1,300,000	1,186,985
FNMA TBA 30 YR 4.5	4.5%	15 Mar 2055	11,300,000	10,610,081
FNMA TBA 30 YR 5	5%	13 Feb 2055	28,300,000	27,297,020
FNMA TBA 30 YR 5.5	5.5%	15 Feb 2055	14,400,000	14,204,894
FNMA TBA 30 YR 6	6%	15 Feb 2055	3,200,000	3,213,664
FORD MOTOR CREDIT CO LLC	4.271%	09 Jan 2027	700,000	685,482
FORD MOTOR CREDIT CO LLC	5.8%	05 Mar 2027	1,000,000	1,008,680
FREDDIE MAC	6.5%	15 Feb 2026	2,590	2,590
FREDDIE MAC	6%	15 Dec 2028	39,988	40,555
FREDDIE MAC	1%	15 Nov 2042	694,730	687,649
FREDDIE MAC	1%	15 Oct 2043	417,328	406,388
FREDDIE MAC	1%	15 Aug 2040	320,501	314,424
FREDDIE MAC	1%	15 Oct 2040	304,285	298,470
FREDDIE MAC	5.5%	15 Nov 2032	291,413	293,626
FREDDIE MAC	1%	15 May 2037	180,694	177,733
GLP CAPITAL LP / FIN II	5.625%	15 Sep 2034	1,000,000	981,230
GNMA II POOL 002910	8.5%	20 Apr 2030	188	197
GNMA II POOL 002947	8.5%	20 Jul 2030	164	173
GNMA II POOL 003029	8.5%	20 Jan 2031	1,368	1,457
GNMA II POOL 780840	8.5%	20 Jul 2028	1,051	1,073
GNMA II POOL MA5399	4.5%	20 Aug 2048	646,523	620,261
GNMA II POOL MA5652	4.5%	20 Dec 2048	166,268	159,313
GNMA POOL 783473	3.5%	15 Nov 2041	225,174	206,073
GNMA POOL BT3503	4%	15 Feb 2050	71,461	66,156
GOLDENTREE LOAN MANAGEMENT INC	1%	24 Apr 2031	594,206	594,087
GOLDMAN SACHS GROUP INC	1%	24 Oct 2029	600,000	628,494
GOLDMAN SACHS GROUP INC	1%	21 Oct 2027	400,000	379,500
GOLDMAN SACHS GROUP INC	1%	15 Mar 2028	139,000	135,087
GOODMAN US FIN FOUR	4.5%	15 Oct 2037	700,000	614,817

GOVERNMENT STIF 3	GOVERNMENT STIF 3	972,072	972,072
GS MORTGAGE SECURITIES TRUST	3.621% 10 Oct 2035	1,400,000	1,365,745
GS MORTGAGE SECURITIES TRUST	2.855% 10 May 2034	848,541	715,103
HSBC HOLDINGS PLC	1% 03 Nov 2028	900,000	953,586
HSBC HOLDINGS PLC	1% 14 Aug 2027	1,000,000	1,012,940
HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,062,780	986,898
HUNDRED ACRE WOOD TRUST	1% 25 Dec 2051	1,136,806	1,059,846
HYUNDAI CAPITAL AMERICA	4.875% 01 Nov 2027	700,000	697,809
INTEL CORP	5.125% 10 Feb 2030	700,000	693,119
IPALCO ENTERPRISES INC	5.75% 01 Apr 2034	1,000,000	1,000,590
JAMESTOWN CLO LTD	1% 25 Jul 2035	1,200,000	1,201,333
JAPANESE YEN	FOREIGN CURRENCY	(1,965)	(13)
* JP MORGAN MORTGAGE TRUST	1% 25 May 2050	632,629	555,792
* JPMORGAN CHASE + CO	1% 25 Jul 2028	800,000	799,480
* JPMORGAN CHASE + CO	1% 22 Oct 2030	800,000	785,000
KBC GROUP NV	1% 19 Jan 2029	400,000	406,060
KILROY REALTY LP	4.375% 01 Oct 2025	2,300,000	2,288,799
KKR FINANCIAL CLO LTD	1% 20 Jul 2034	1,200,000	1,200,120
LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,100,000	31
LLOYDS BANKING GROUP PLC	1% 26 Nov 2035	700,000	693,504
LLOYDS BANKING GROUP PLC	1% 18 Mar 2028	1,300,000	1,264,744
LLOYDS BANKING GROUP PLC	1% 05 Jan 2028	200,000	201,642
LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	460,439	459,489
LOANCORE 2022 CRE7 ISSUER LTD.	1% 17 Jan 2037	1,048,904	1,048,626
LOUISIANA ST LOCAL GOVT	4.145% 01 Feb 2033	1,300,000	1,260,859
LOUISIANA ST LOCAL GOVT	4.275% 01 Feb 2036	2,600,000	2,452,820
MERCEDES BENZ AUTO	4.51% 15 Nov 2027	814,901	815,038
MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,313,139	63,154
MF1 MULTIFAMILY HOUSING	1% 16 Oct 2036	716,570	714,122
MIZUHO FINANCIAL GROUP	1% 13 Sep 2030	1,700,000	1,535,984
MIZUHO FINANCIAL GROUP	1% 27 May 2029	500,000	509,430
MONONGAHELA POWER CO	3.55% 15 May 2027	2,000,000	1,939,580
MORGAN STANLEY	1% 16 Oct 2026	800,000	808,088
MORGAN STANLEY	1% 01 Nov 2029	500,000	522,350
MORGAN STANLEY	1% 13 Apr 2028	700,000	703,878
MORGAN STANLEY	1% 13 Apr 2028	200,000	203,148
MORGAN STANLEY	1% 18 Apr 2030	100,000	101,843
MORGAN STANLEY	1% 19 Jul 2030	800,000	796,568
MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL	44,000	44,000
MORGAN STANLEY CAPITAL I TRUST	3.337% 15 Dec 2049	2,037,217	1,977,133
MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2038	1,400,000	1,347,615
MOUNTAIN VIEW CLO	1% 15 Oct 2034	1,200,000	1,199,520
MOUNTAIN VIEW CLO	1% 15 Apr 2034	800,000	802,478
MUTUAL OF OMAHA GLOBAL	4.75% 15 Oct 2029	600,000	590,691
NATIONAL GRID PLC	5.809% 12 Jun 2033	500,000	510,020
NATIONAL SECS CLEARING	5% 30 May 2028	850,000	852,423

NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	771,000	776,515
* NEW YORK LIFE GLOBAL FDG	1.2% 07 Aug 2030	1,400,000	1,148,406
NEW YORK ST URBAN DEV CORP	1.877% 15 Mar 2030	2,000,000	1,723,708
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	467	261
NEXTERA ENERGY CAPITAL	2.25% 01 Jun 2030	1,800,000	1,557,324
NEXTERA ENERGY CAPITAL	4.9% 28 Feb 2028	800,000	800,304
NIAGARA MOHAWK POWER	4.278% 15 Dec 2028	600,000	580,386
NISSAN MOTOR ACCEPTANCE	1% 13 Sep 2027	900,000	910,224
NISSAN MOTOR CO	4.81% 17 Sep 2030	1,300,000	1,222,169
NNN REIT INC	3.5% 15 Oct 2027	1,500,000	1,449,255
NOMURA HOLDINGS INC	3.103% 16 Jan 2030	1,700,000	1,531,717
NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	1,400,000	895,496
NSTAR ELECTRIC CO	5.4% 01 Jun 2034	900,000	905,481
NUVEEN LLC	5.55% 15 Jan 2030	700,000	712,138
OCEAN TRAILS CLO	1% 15 Oct 2034	1,200,000	1,203,113
OMEGA HLTHCARE INVESTORS	4.75% 15 Jan 2028	1,700,000	1,677,101
ONEOK INC	5.05% 01 Nov 2034	900,000	861,327
ONslow BAY FINANCIAL LLC	1% 25 Jan 2064	1,062,734	1,071,173
ORACLE CORP	3.6% 01 Apr 2050	1,700,000	1,187,365
PACIFIC GAS + ELECTRIC	4.4% 01 Mar 2032	1,400,000	1,316,574
PACIFIC GAS + ELECTRIC	1% 04 Sep 2025	1,000,000	1,001,360
POLISH ZLOTY	FOREIGN CURRENCY	904	219
POUND STERLING	FOREIGN CURRENCY	74,570	93,391
PRINCIPAL LFE GLB FND II	4.95% 27 Nov 2029	200,000	199,120
PROVINCE OF QUEBEC	3.6% 01 Sep 2033	1,100,000	759,323
READYCAP COMMERCIAL	1% 25 Oct 2039	763,302	766,641
REPUBLIC OF CHILE	3.5% 31 Jan 2034	1,300,000	1,120,665
REPUBLIC OF PERU	5.875% 08 Aug 2054	700,000	665,917
RETAIL OPPORTUNITY IN	6.75% 15 Oct 2028	700,000	742,259
RIPON MORTGAGES PLC	1% 28 Aug 2056	558,173	699,210
RMAC SECURITIES PLC	1% 12 Jun 2044	532,789	654,104
ROCHESTER GAS + ELECTRIC	3.1% 01 Jun 2027	1,000,000	956,650
ROLLS ROYCE PLC	5.75% 15 Oct 2027	400,000	405,696
ROMANIA	2% 28 Jan 2032	1,600,000	1,314,555
ROMANIA	2% 14 Apr 2033	2,200,000	1,729,397
S+P GLOBAL INC	2.7% 01 Mar 2029	400,000	368,152
SALES TAX SECURITIZATION CORP	3.107% 01 Jan 2035	1,700,000	1,409,509
SANTANDER UK GROUP HLDGS	1% 11 Sep 2030	575,000	559,009
SANTOS FINANCE LTD	6.875% 19 Sep 2033	200,000	211,258
SFO COMMERCIAL MORTGAGE	1% 15 May 2038	2,300,000	2,247,164
SFS AUTO RECEIVABLES SECURITIZ	5.35% 21 Jun 2027	365,680	366,510
SINGAPORE DOLLAR	FOREIGN CURRENCY	283	207
SMB PRIVATE EDUCATION LOAN	2.34% 15 Sep 2034	15,581	15,527
SMB PRIVATE EDUCATION LOAN	1% 15 Mar 2056	366,662	373,206
SOCIETE GENERALE	4.677% 15 Jun 2027	1,300,000	1,293,097
SOCIETE GENERALE	1% 10 Jan 2029	600,000	613,722
SOUTHERN CAL EDISON	2.25% 01 Jun 2030	1,500,000	1,301,700

SOUTHERN CO	3.7%	30 Apr 2030	600,000	562,944
SOUTHWEST GAS CORP	4.05%	15 Mar 2032	2,100,000	1,949,136
SOUTHWESTERN ELEC POWER	4.1%	15 Sep 2028	500,000	485,175
SREIT TRUST	1%	15 Oct 2038	1,400,000	1,392,299
STANDARD CHARTERED PLC	1%	29 Jun 2032	1,300,000	1,090,141
STARWOOD MORTGAGE	1%	25 Apr 2065	384,423	363,547
STEELE CREEK CLO LTD	1%	15 Apr 2031	516,019	515,761
STRIPS	0.01%	15 Feb 2042	3,300,000	1,386,704
SUMITOMO MITSUI FINL GRP	5.71%	13 Jan 2030	500,000	512,285
SUTTER HEALTH	5.164%	15 Aug 2033	900,000	890,469
SWAP CCPC BANK OF AMERICA COC	SWAP CASH COLLATERAL		636,000	636,000
SWEDBANK AB	5.337%	20 Sep 2027	1,200,000	1,210,560
SWISS FRANC	FOREIGN CURRENCY		374	412
SWPC0JYY5 CDS USD P V 03MEVENT	1%	20 Jun 2026	(600,000)	(600,000)
SWPC0JYY5 CDS USD R F 1.00000	1%	20 Jun 2026	600,000	607,793
SWPC0KR12 CDS USD P V 03MEVENT	1%	20 Jun 2027	(600,000)	(600,000)
SWPC0KR12 CDS USD R F 1.00000	1%	20 Jun 2027	600,000	597,217
SWPC0L126 CDS USD P V 03MEVENT	1%	20 Jun 2027	(2,200,000)	(2,200,000)
SWPC0L126 CDS USD R F 1.00000	1%	20 Jun 2027	2,200,000	2,225,126
SWPC0LEQ9 CDS USD P V 03MEVENT	1%	20 Dec 2027	(700,000)	(700,000)
SWPC0LEQ9 CDS USD R F 1.00000	1%	20 Dec 2027	700,000	693,298
SWPC0LTK6 CDS USD P V 03MEVENT	1%	20 Jun 2028	(500,000)	(500,000)
SWPC0LTK6 CDS USD R F 1.00000	1%	20 Jun 2028	500,000	508,594
SWPC0N6P6 CDS EUR P V 03MEVENT	1%	20 Dec 2025	(800,000)	(828,400)
SWPC0N6P6 CDS EUR R F 1.00000	1%	20 Dec 2025	800,000	833,852
SWU01H5Q7 IRS USD P V 12MSOFR	1%	15 Jun 2027	(15,500,000)	(15,500,000)
SWU01H5Q7 IRS USD R F 1.75000	1.75%	15 Jun 2027	15,500,000	14,663,391
SWU01XJV6 IRS AUD P V 06MBBSW	1%	20 Mar 2034	(400,000)	(247,660)
SWU01XJV6 IRS AUD R F 4.50000	4.5%	20 Mar 2034	400,000	250,697
SWU028YB7 IRS EUR P V 06MEURIB	1%	19 Mar 2035	(11,550,000)	(11,960,026)
SWU028YB7 IRS EUR R F 2.50000	2.5%	19 Mar 2035	11,550,000	12,109,653
SWU02BIN2 IRS MXN P V 01MTIEF	1%	24 Nov 2028	(38,000,000)	(1,827,560)
SWU02BIN2 IRS MXN R F 8.86500	8.865%	24 Nov 2028	38,000,000	1,810,350
SWU02BIR3 IRS MXN P V 01MTIIE	1%	26 Dec 2025	(38,000,000)	(1,827,560)
SWU02BIR3 IRS MXN R F 8.86500	8.865%	26 Dec 2025	38,000,000	1,812,863
T MOBILE USA INC	4.85%	15 Jan 2029	925,000	919,617
TD SYNEX CORP	6.1%	12 Apr 2034	400,000	409,364
TENN VALLEY AUTHORITY	1.5%	15 Sep 2031	1,400,000	1,147,370
TEXAS NATURAL GAS SECURITIZTN	5.169%	01 Apr 2041	700,000	694,328
THAILAND BAHT	FOREIGN CURRENCY		760	22
TOWD POINT MORTGAGE TRUST	1%	27 Oct 2064	1,170,548	1,140,516
TRANSURBAN FINANCE CO	4.125%	02 Feb 2026	1,000,000	990,580
TRUIST FINANCIAL CORP	1%	26 Jan 2029	500,000	496,725
TSY INFL IX N/B	1.375%	15 Feb 2044	1,218,951	1,015,658
TSY INFL IX N/B	0.75%	15 Feb 2045	938,315	681,286
TSY INFL IX N/B	1%	15 Feb 2046	266,436	201,019
TSY INFL IX N/B	1%	15 Feb 2049	376,320	274,780
TSY INFL IX N/B	0.25%	15 Feb 2050	1,350,547	789,331

TSY INFL IX N/B	0.125% 15 Feb 2051	6,183,291	3,411,317
TSY INFL IX N/B	0.125% 15 Feb 2052	1,247,301	677,952
TSY INFL IX N/B	1.5% 15 Feb 2053	637,134	511,375
TSY INFL IX N/B	2.125% 15 Feb 2054	925,659	858,440
UBS GROUP AG	1% 01 Apr 2031	500,000	472,810
UBS GROUP AG	1% 02 Feb 2027	800,000	768,792
UBS GROUP AG	1% 11 Aug 2028	500,000	516,645
UBS GROUP AG	1% 12 Jan 2027	200,000	201,320
UBS GROUP AG	1% 12 Jan 2034	800,000	816,248
UBS GROUP AG	1% 08 Feb 2030	1,000,000	1,006,080
UDR INC	3.5% 15 Jan 2028	1,600,000	1,529,008
UNITED KINGDOM GILT	4.375% 31 Jul 2054	2,245,000	2,491,477
UNITED MEXICAN STATES	6% 07 May 2036	600,000	564,552
UNITED WHOLESALE MORTGAGE LLC	1% 25 Nov 2051	1,126,032	1,050,229
UNITED WHOLESALE MORTGAGE LLC	1% 25 Dec 2051	1,140,310	1,063,313
US 10YR NOTE (CBT)MAR25	XCBT 20250320	16,400,000	(151,188)
US 10YR ULTRA FUT MAR25	XCBT 20250320	14,100,000	(220,053)
US 2YR NOTE (CBT) MAR25	XCBT 20250331	10,600,000	(10,766)
US 5YR NOTE (CBT) MAR25	XCBT 20250331	9,200,000	(51,750)
US BANCORP	1% 01 Feb 2029	700,000	692,839
US DOLLAR	CURRENCY	(3,055,858)	(3,055,858)
US LONG BOND(CBT) MAR25	XCBT 20250320	(800,000)	21,000
US TREASURY N/B	4.375% 15 May 2041	1,700,000	1,619,781
US TREASURY N/B	2.75% 15 Aug 2042	400,000	300,688
US TREASURY N/B	2.875% 15 May 2043	2,400,000	1,819,500
US TREASURY N/B	3.625% 15 Aug 2043	1,500,000	1,271,719
US TREASURY N/B	3.75% 15 Nov 2043	3,600,000	3,102,750
US TREASURY N/B	3.125% 15 Aug 2044	10,200,000	7,928,906
US TREASURY N/B	3% 15 Nov 2044	800,000	607,875
US TREASURY N/B	3.125% 15 May 2048	300,000	225,047
US TREASURY N/B	3.375% 15 Nov 2048	900,000	703,828
US TREASURY N/B	3% 15 Feb 2049	1,000,000	728,594
US TREASURY N/B	2.875% 15 May 2049	200,000	141,969
US TREASURY N/B	2.25% 15 Aug 2049	1,200,000	744,000
US TREASURY N/B	2.375% 15 Nov 2049	200,000	127,250
US TREASURY N/B	1.375% 15 Nov 2040	10,000,000	6,195,313
US TREASURY N/B	1.875% 15 Feb 2041	1,100,000	737,516
US TREASURY N/B	3.25% 15 May 2042	5,800,000	4,721,563
US TREASURY N/B	3.875% 15 May 2043	600,000	528,844
US TREASURY N/B	4.375% 15 Aug 2043	2,200,000	2,072,469
US TREASURY N/B	4.625% 15 May 2044	1,100,000	1,067,688
US TREASURY N/B	4.25% 15 Aug 2054	2,500,000	2,287,500
US TREASURY N/B	4.5% 15 Nov 2054	12,900,000	12,319,500
US TREASURY N/B	3.875% 15 Aug 2034	2,600,000	2,459,438
VERIZON MASTER TRUST	5.16% 20 Jun 2029	600,000	605,902
VERIZON MASTER TRUST	5% 20 Dec 2028	2,200,000	2,211,614
VOLKSWAGEN BANK GMBH	2.5% 31 Jul 2026	1,200,000	1,230,696
VOLKSWAGEN GROUP AMERICA	5.7% 12 Sep 2026	700,000	706,069

WELLS FARGO + COMPANY	1% 17 Jun 2027	800,000	781,376
WELLS FARGO + COMPANY	1% 24 Mar 2028	1,800,000	1,746,378
YUAN RENMINBI	FOREIGN CURRENCY	401	55
Sub-Total: Fund 5711 2 of 16			Total \$ 493,405,590

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
		Shares/ Par Value		
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	89,854,981	\$ 89,854,981
		Sub-Total: Fund 57Y4 3 of 16	Total	\$ 89,854,981

(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		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	3 MONTH SOFR FUT DEC24	XCME 20250318	(11,000,000)	\$	(30,568)
	3 MONTH SOFR FUT DEC25	XCME 20260317	67,750,000		(51,138)
	3 MONTH SOFR FUT MAR25	XCME 20250617	(10,500,000)		5,863
	3 MONTH SOFR OPT DEC25C 96.37	EXP 12/12/2025	115,000		31,050
	3 MONTH SOFR OPT DEC25C 96.87	EXP 12/12/2025	(115,000)		(18,400)
	3 MONTH SOFR OPT JUN25P 95.62	EXP 06/13/2025	(115,000)		(4,600)
	321 HENDERSON RECEIVABLES LLC	3.5% 15 Jun 2077	933,913		824,236
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	250,000		241,128
	ABBVIE INC	3.6% 14 May 2025	30,000		29,869
	ABBVIE INC	4.875% 14 Nov 2048	40,000		35,872
	ABBVIE INC	2.95% 21 Nov 2026	290,000		281,770
	ABBVIE INC	3.2% 21 Nov 2029	510,000		473,280
	ABBVIE INC	4.25% 21 Nov 2049	310,000		251,624
	ABBVIE INC	3.8% 15 Mar 2025	440,000		439,085
	ABBVIE INC	4.8% 15 Mar 2029	280,000		279,586
	ABBVIE INC	4.95% 15 Mar 2031	120,000		119,881
	ABBVIE INC	5.05% 15 Mar 2034	160,000		158,107
	ABN AMRO BANK NV	4.75% 28 Jul 2025	470,000		468,275
	ADOBE INC	2.3% 01 Feb 2030	830,000		738,094
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	1,350,000		1,292,571
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	640,000		592,403
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	1,040,000		907,764
	AIR LEASE CORP	3.375% 01 Jul 2025	230,000		228,199
	AIR LEASE CORP	5.3% 01 Feb 2028	130,000		131,078
	ALPHABET INC	1.1% 15 Aug 2030	40,000		33,244
	ALPHABET INC	1.9% 15 Aug 2040	120,000		78,210
	ALTRIA GROUP INC	3.875% 16 Sep 2046	500,000		360,850
	ALTRIA GROUP INC	4.8% 14 Feb 2029	8,000		7,909
	ALTRIA GROUP INC	5.8% 14 Feb 2039	40,000		39,530
	ALTRIA GROUP INC	5.95% 14 Feb 2049	230,000		224,669
	ALTRIA GROUP INC	2.35% 06 May 2025	100,000		99,100
	ALTRIA GROUP INC	2.45% 04 Feb 2032	410,000		337,045
	ALTRIA GROUP INC	3.4% 04 Feb 2041	400,000		288,996
	ALTRIA GROUP INC	6.875% 01 Nov 2033	30,000		32,515
	AMAZON.COM INC	4.95% 05 Dec 2044	370,000		353,069
	AMAZON.COM INC	3.15% 22 Aug 2027	400,000		386,680
	AMAZON.COM INC	3.875% 22 Aug 2037	630,000		556,813
	AMAZON.COM INC	1.2% 03 Jun 2027	420,000		389,273
	AMAZON.COM INC	1.5% 03 Jun 2030	160,000		135,648
	AMAZON.COM INC	2.5% 03 Jun 2050	280,000		166,578
	AMAZON.COM INC	2.1% 12 May 2031	220,000		187,757
	AMAZON.COM INC	3.3% 13 Apr 2027	90,000		87,848

AMAZON.COM INC	3.45%	13 Apr 2029	190,000	182,126
AMAZON.COM INC	3.6%	13 Apr 2032	500,000	462,375
AMERICAN EXPRESS CO	4.05%	03 May 2029	120,000	117,006
AMERICAN TRANSMISSION SY	2.65%	15 Jan 2032	840,000	712,034
ANGEL OAK MORTGAGE TRUST	4%	25 Jan 2067	1,022,521	962,515
ANGLO AMERICAN CAPITAL	4.75%	10 Apr 2027	530,000	525,967
ANHEUSER BUSCH CO/INBEV	4.9%	01 Feb 2046	287,000	261,118
ANHEUSER BUSCH INBEV WOR	4.439%	06 Oct 2048	209,000	176,277
ANHEUSER BUSCH INBEV WOR	4.75%	23 Jan 2029	420,000	419,849
ANHEUSER BUSCH INBEV WOR	3.5%	01 Jun 2030	150,000	140,493
AON NORTH AMERICA INC	5.45%	01 Mar 2034	500,000	499,650
APACHE CORP	4.25%	15 Jan 2030	510,000	478,808
APPLE INC	2.45%	04 Aug 2026	550,000	533,687
APPLE INC	3.35%	09 Feb 2027	530,000	519,082
APPLIED MATERIALS INC	1.75%	01 Jun 2030	850,000	725,458
ASIAN DEVELOPMENT BANK	1.5%	20 Jan 2027	890,000	840,454
AT+T INC	5.55%	15 Aug 2041	310,000	301,773
AT+T INC	4.35%	15 Jun 2045	213,000	174,341
AT+T INC	4.5%	09 Mar 2048	160,000	131,829
AT+T INC	4.25%	01 Mar 2027	70,000	69,343
AT+T INC	6.1%	15 Jul 2040	190,000	190,296
AT+T INC	2.3%	01 Jun 2027	580,000	547,416
AT+T INC	2.55%	01 Dec 2033	40,000	32,196
AT+T INC	5.35%	01 Sep 2040	90,000	86,823
ATRIUM HOTEL PORTFOLIO TRUST	1%	15 Dec 2036	2,000,000	1,952,698
AVENUE OF AMERICAS	1%	15 Oct 2038	780,000	765,730
AVIS BUDGET RENTAL CAR	5.78%	20 Apr 2028	990,000	1,007,947
AVIS BUDGET RENTAL CAR	5.85%	20 Jun 2030	250,000	252,364
BANCO SANTANDER SA	2.746%	28 May 2025	400,000	396,592
BANK	2.758%	15 Sep 2062	777,081	707,472
BANK	5.745%	15 Aug 2056	220,000	227,209
BANK OF AMERICA CORP	5%	21 Jan 2044	950,000	886,768
BANK OF AMERICA CORP	4.25%	22 Oct 2026	60,000	59,477
BANK OF AMERICA CORP	4%	22 Jan 2025	740,000	739,608
BANK OF AMERICA CORP	4.45%	03 Mar 2026	130,000	129,484
BANK OF AMERICA CORP	1%	21 Jul 2028	680,000	657,975
BANK OF AMERICA CORP	1%	20 Dec 2028	2,343,000	2,247,312
BANK OF AMERICA CORP	1%	07 Feb 2030	600,000	574,848
BANK OF AMERICA CORP	1%	29 Apr 2031	150,000	131,781
BANK OF AMERICA CORP	1%	20 Oct 2032	440,000	370,176
BANK OF AMERICA CORP	1%	04 Feb 2033	220,000	189,013
BANK OF AMERICA CREDIT CARD TR	4.98%	15 Nov 2028	1,229,000	1,240,226
BANK OF MONTREAL	1.85%	01 May 2025	440,000	435,807
BANK OF NOVA SCOTIA	1.3%	11 Jun 2025	360,000	354,596
BANK OF NOVA SCOTIA	1%	04 May 2037	250,000	230,005
BANK OF NOVA SCOTIA	3.45%	11 Apr 2025	460,000	458,303
BANK OF NY MELLON CORP	1.6%	24 Apr 2025	200,000	198,068
BANK OF NY MELLON CORP	1%	13 Jun 2033	640,000	602,317

BANK5	6.255%	15 Sep 2056	589,668	609,321
BARCLAYS COMMERCIAL MORTGAGE TRUST	1%	15 Jul 2056	4,357,901	218,602
BARCLAYS PLC	1%	16 May 2029	390,000	386,568
BARRICK NA FINANCE LLC	5.7%	30 May 2041	240,000	235,447
BARRICK NA FINANCE LLC	5.75%	01 May 2043	190,000	187,547
BAT CAPITAL CORP	3.557%	15 Aug 2027	174,000	168,315
BAT CAPITAL CORP	4.54%	15 Aug 2047	320,000	253,354
BECTON DICKINSON + CO	4.685%	15 Dec 2044	111,000	95,777
BENCHMARK MORTGAGE TRUST	1%	15 Feb 2051	386,111	381,159
BENCHMARK MORTGAGE TRUST	1%	15 Sep 2043	1,970,000	1,403,635
BENCHMARK MORTGAGE TRUST	1%	15 Jul 2056	7,495,516	189,297
BERKSHIRE HATHAWAY ENERG	3.7%	15 Jul 2030	350,000	329,287
BHP BILLITON FIN USA LTD	5%	30 Sep 2043	260,000	243,370
BMP TRUST	1%	15 Jun 2041	890,000	892,682
BNP PARIBAS	4.625%	13 Mar 2027	200,000	196,704
BNP PARIBAS	1%	05 Dec 2034	550,000	562,650
BNP PARIBAS	1%	01 Mar 2033	370,000	352,788
BNP PARIBAS	4.4%	14 Aug 2028	500,000	485,505
BNP PARIBAS	1%	09 Jun 2026	450,000	444,168
BNP PARIBAS	1%	13 Jan 2029	480,000	479,093
BOCA COMMERCIAL MORTGAGE TRUST	1%	15 Aug 2041	830,000	834,070
BP CAP MARKETS AMERICA	3.119%	04 May 2026	80,000	78,569
BP CAP MARKETS AMERICA	3%	24 Feb 2050	380,000	241,866
BP CAP MARKETS AMERICA	3.633%	06 Apr 2030	180,000	169,493
BRIGHTHOUSE FINANCIAL IN	4.7%	22 Jun 2047	37,000	28,648
BRISTOL MYERS SQUIBB CO	3.2%	15 Jun 2026	241,000	236,717
BRISTOL MYERS SQUIBB CO	3.4%	26 Jul 2029	90,000	84,793
BRISTOL MYERS SQUIBB CO	5.1%	22 Feb 2031	150,000	150,789
BRISTOL MYERS SQUIBB CO	5.2%	22 Feb 2034	420,000	418,782
BRISTOL MYERS SQUIBB CO	5.55%	22 Feb 2054	80,000	77,706
BROADCOM INC	3.137%	15 Nov 2035	600,000	489,906
BROADCOM INC	4.926%	15 May 2037	20,000	19,035
BWS076240 IRS USD P F 3.15000	3.15%	15 May 2048	(1,461,000)	(1,263,085)
BWS076240 IRS USD R V 00MSOFR	1%	15 May 2048	1,461,000	1,461,000
BWS122689 IRS USD P F 4.20000	4.2%	30 Apr 2031	(7,701,000)	(7,765,814)
BWS122689 IRS USD R V 00MSOFR	1%	30 Apr 2031	7,701,000	7,701,000
BWS123703 IRS USD P F 3.88600	3.886%	18 Nov 2036	(3,019,000)	(2,972,017)
BWS123703 IRS USD R V 00MSOFR	1%	18 Nov 2036	3,019,000	3,019,000
BX TRUST	1%	15 Oct 2038	902,443	901,836
BX TRUST	1%	15 Oct 2026	589,859	586,889
BX TRUST	5.76%	13 Oct 2027	550,000	551,312
BX TRUST	1%	15 Mar 2041	325,670	327,084
BX TRUST	1%	15 Jul 2029	660,000	661,677
BX TRUST	1%	09 Dec 2040	320,269	321,741
BX TRUST 2019 OC11	3.202%	09 Dec 2041	380,000	343,371
CAMB COMMERCIAL MORTGAGE TRUST	1%	15 Dec 2037	390,000	390,102
CAMERON LNG LLC	2.902%	15 Jul 2031	360,000	313,362
CAMERON LNG LLC	3.302%	15 Jan 2035	630,000	517,986

CARDINAL HEALTH INC	4.7%	15 Nov 2026	970,000	968,516
CASCADE MH ASSET TRUST	1.753%	25 Feb 2046	943,274	838,313
CD COMMERCIAL MORTGAGE TRUST	3.332%	13 Nov 2050	700,153	687,009
CHARLES SCHWAB CORP	3.85%	21 May 2025	440,000	438,574
CHARLES SCHWAB CORP	1%	19 May 2034	890,000	914,751
CHARTER COMM OPT LLC/CAP	4.908%	23 Jul 2025	148,000	147,797
CHARTER COMM OPT LLC/CAP	3.75%	15 Feb 2028	650,000	619,028
CHARTER COMM OPT LLC/CAP	4.2%	15 Mar 2028	30,000	29,015
CHARTER COMM OPT LLC/CAP	5.375%	01 May 2047	40,000	32,696
CHARTER COMM OPT LLC/CAP	5.75%	01 Apr 2048	140,000	119,902
CHARTER COMM OPT LLC/CAP	5.125%	01 Jul 2049	110,000	86,632
CHARTER COMM OPT LLC/CAP	4.8%	01 Mar 2050	180,000	135,450
CHARTER COMM OPT LLC/CAP	3.5%	01 Mar 2042	120,000	81,644
CHARTER COMM OPT LLC/CAP	4.4%	01 Apr 2033	240,000	214,126
CHARTER COMM OPT LLC/CAP	6.55%	01 Jun 2034	530,000	541,639
CHEVRON CORP	1.995%	11 May 2027	140,000	132,364
CHEVRON CORP	3.078%	11 May 2050	250,000	165,430
CHEVRON USA INC	3.85%	15 Jan 2028	230,000	226,844
CHUBB INA HOLDINGS LLC	3.35%	03 May 2026	240,000	236,237
CIGNA GROUP/THE	4.375%	15 Oct 2028	180,000	176,287
CIGNA GROUP/THE	4.9%	15 Dec 2048	50,000	42,504
CIGNA GROUP/THE	3.4%	15 Mar 2050	390,000	256,218
CIM TRUST	1%	25 Oct 2059	1,638,074	1,505,866
CIM TRUST	1%	25 Jul 2061	817,898	721,159
CINTAS CORPORATION NO. 2	3.7%	01 Apr 2027	330,000	323,327
CITIGROUP COMMERCIAL MORTGAGE	3.209%	10 May 2049	580,000	566,555
CITIGROUP COMMERCIAL MORTGAGE	3.458%	10 Dec 2049	88,681	86,470
CITIGROUP COMMERCIAL MORTGAGE	1%	12 Oct 2040	1,310,000	1,329,782
CITIGROUP INC	6.625%	15 Jun 2032	160,000	170,834
CITIGROUP INC	6.675%	13 Sep 2043	210,000	230,719
CITIGROUP INC	5.5%	13 Sep 2025	160,000	160,533
CITIGROUP INC	5.3%	06 May 2044	47,000	44,184
CITIGROUP INC	4.3%	20 Nov 2026	230,000	227,873
CITIGROUP INC	4.4%	10 Jun 2025	270,000	269,158
CITIGROUP INC	4.65%	30 Jul 2045	331,000	288,228
CITIGROUP INC	4.45%	29 Sep 2027	470,000	463,420
CITIGROUP INC	4.75%	18 May 2046	80,000	69,822
CITIGROUP INC	1%	10 Jan 2028	920,000	901,140
CITIGROUP INC	1%	23 Apr 2029	680,000	659,580
CITIGROUP INC	4.65%	23 Jul 2048	340,000	291,751
CITIGROUP INC	1%	31 Mar 2031	480,000	460,733
CITIGROUP INC	1%	08 Apr 2026	90,000	89,553
CITIGROUP INC	1%	03 Jun 2031	300,000	261,348
CITIGROUP INC	1%	03 Nov 2032	160,000	133,179
CITIGROUP INC	1%	17 Mar 2033	210,000	188,620
CITIGROUP INC	1%	24 May 2028	210,000	208,570
CITIGROUP INC	1%	24 May 2033	250,000	241,330
CNH EQUIPMENT TRUST	3.89%	15 Nov 2027	915,232	910,948

COCA COLA CO/THE	3.375%	25 Mar 2027	160,000	156,642
COCA COLA CO/THE	2.5%	01 Jun 2040	160,000	111,920
COLLEGE AVE STUDENT LOANS	5.69%	25 Aug 2054	1,075,324	1,083,948
COLLEGE AVE STUDENT LOANS	3.06%	26 Jul 2055	296,674	262,484
COLT FUNDING LLC	1%	25 Feb 2067	943,307	864,054
COLUMBIA PIPELINES OPCO	6.036%	15 Nov 2033	470,000	482,479
COLUMBIA PIPELINES OPCO	6.544%	15 Nov 2053	70,000	73,388
COMCAST CORP	4.25%	15 Jan 2033	410,000	382,510
COMCAST CORP	3.15%	01 Mar 2026	170,000	167,379
COMCAST CORP	3.4%	15 Jul 2046	70,000	49,099
COMCAST CORP	4%	15 Aug 2047	60,000	45,757
COMCAST CORP	3.969%	01 Nov 2047	60,000	45,474
COMCAST CORP	3.999%	01 Nov 2049	30,000	22,631
COMCAST CORP	4.049%	01 Nov 2052	490,000	367,735
COMCAST CORP	4%	01 Mar 2048	60,000	45,552
COMCAST CORP	4.7%	15 Oct 2048	140,000	120,095
COMCAST CORP	3.95%	15 Oct 2025	280,000	278,488
COMCAST CORP	4.15%	15 Oct 2028	830,000	809,424
COMCAST CORP	4.25%	15 Oct 2030	510,000	491,645
COMCAST CORP	3.25%	01 Nov 2039	30,000	22,756
COMCAST CORP	3.45%	01 Feb 2050	200,000	136,634
COMCAST CORP	3.4%	01 Apr 2030	210,000	194,555
COMCAST CORP	3.75%	01 Apr 2040	230,000	185,056
COMCAST CORP	3.3%	01 Apr 2027	140,000	135,985
COMCAST CORP	2.8%	15 Jan 2051	440,000	261,439
COMCAST CORP	2.887%	01 Nov 2051	207,000	124,751
COMISION FEDERAL DE ELEC	3.875%	26 Jul 2033	340,000	273,700
COMM MORTGAGE TRUST	3.048%	10 Mar 2048	65,464	65,121
COMMONSPIRIT HEALTH	4.35%	01 Nov 2042	150,000	125,324
CON EDISON CO OF NY INC	3.35%	01 Apr 2030	190,000	176,565
CON EDISON CO OF NY INC	3.95%	01 Apr 2050	190,000	148,420
CONSTELLATION BRANDS INC	4.35%	09 May 2027	60,000	59,360
CONTINENTAL RESOURCES	4.9%	01 Jun 2044	210,000	169,592
CONTINENTAL RESOURCES	4.375%	15 Jan 2028	390,000	378,791
COOPERATIEVE RABOBANK UA	4.375%	04 Aug 2025	840,000	835,800
COOPERATIEVE RABOBANK UA	1%	06 Apr 2033	470,000	421,975
COSTCO WHOLESALE CORP	1.375%	20 Jun 2027	260,000	241,545
COSTCO WHOLESALE CORP	1.6%	20 Apr 2030	70,000	59,885
COSTCO WHOLESALE CORP	1.75%	20 Apr 2032	280,000	227,637
COTERRA ENERGY INC	3.9%	15 May 2027	600,000	586,326
COTERRA ENERGY INC	4.375%	15 Mar 2029	630,000	609,664
CREDIT AGRICOLE LONDON	1%	16 Jun 2026	300,000	295,659
CREDIT SUISSE MORTGAGE TRUST	1%	25 Feb 2050	677,784	642,394
CREDIT SUISSE MORTGAGE TRUST	1%	25 Oct 2066	933,456	794,156
CREDIT SUISSE NEW YORK	7.95%	09 Jan 2025	500,000	500,295
CRSO TR 2023 BRND	1%	10 Jul 2040	1,140,000	1,183,215
CVS HEALTH CORP	3.875%	20 Jul 2025	286,000	283,941
CVS HEALTH CORP	5.125%	20 Jul 2045	230,000	193,550

CVS HEALTH CORP	4.3%	25 Mar 2028	351,000	340,147
CVS HEALTH CORP	4.78%	25 Mar 2038	90,000	77,837
CVS HEALTH CORP	3.625%	01 Apr 2027	290,000	281,228
CVS HEALTH CORP	3.75%	01 Apr 2030	320,000	293,309
CVS HEALTH CORP	4.125%	01 Apr 2040	56,000	43,845
CVS HEALTH CORP	2.125%	15 Sep 2031	260,000	208,138
DANSKE BANK A/S	1%	01 Apr 2028	720,000	709,366
DEEPHAVEN RESIDENTIAL MORTGAGE	1%	25 Jan 2067	831,122	739,931
DEERE + COMPANY	3.1%	15 Apr 2030	70,000	64,375
DEERE + COMPANY	3.75%	15 Apr 2050	300,000	230,571
DELTA AIR LINES/SKYMILES	4.5%	20 Oct 2025	20,000	19,911
DELTA AIR LINES/SKYMILES	4.75%	20 Oct 2028	280,000	276,060
DEVON ENERGY CORPORATION	5.6%	15 Jul 2041	190,000	175,722
DEVON ENERGY CORPORATION	4.75%	15 May 2042	20,000	16,605
DEVON ENERGY CORPORATION	5%	15 Jun 2045	300,000	250,944
DEVON ENERGY CORPORATION	5.85%	15 Dec 2025	612,000	616,498
DEVON ENERGY CORPORATION	4.5%	15 Jan 2030	40,000	38,766
DEVON ENERGY CORPORATION	5.75%	15 Sep 2054	420,000	381,767
DIAMONDBACK ENERGY INC	3.25%	01 Dec 2026	150,000	146,037
DIAMONDBACK ENERGY INC	3.5%	01 Dec 2029	420,000	390,667
DIAMONDBACK ENERGY INC	3.125%	24 Mar 2031	130,000	114,998
DP WORLD LTD UAE	5.625%	25 Sep 2048	900,000	852,012
DP WORLD LTD UAE	4.7%	30 Sep 2049	240,000	199,267
DUKE ENERGY CAROLINAS	5.3%	15 Feb 2040	740,000	724,038
EATON CORP	4.15%	02 Nov 2042	460,000	387,021
EL PASO NATURAL GAS	8.375%	15 Jun 2032	430,000	505,310
ELEVANCE HEALTH INC	3.65%	01 Dec 2027	220,000	213,981
ELEVANCE HEALTH INC	4.1%	15 May 2032	190,000	175,478
ELEVANCE HEALTH INC	4.55%	15 May 2052	160,000	128,683
ELI LILLY + CO	4.7%	09 Feb 2034	390,000	377,984
ELI LILLY + CO	5%	09 Feb 2054	40,000	36,780
ELI LILLY + CO	4.6%	14 Aug 2034	170,000	163,266
ELLINGTON FINANCIAL MORTGAGE TRUST	1%	25 Jun 2066	951,755	771,660
ENERGY TRANSFER LP	5.55%	15 May 2034	190,000	188,400
ENERGY TRANSFER LP	5.25%	15 Apr 2029	220,000	220,953
ENERGY TRANSFER LP	5.5%	01 Jun 2027	250,000	253,268
ENERGY TRANSFER LP	3.75%	15 May 2030	290,000	270,303
ENERGY TRANSFER LP	6.25%	15 Apr 2049	320,000	320,666
ENERGY TRANSFER LP	5.3%	01 Apr 2044	30,000	26,809
ENERGY TRANSFER LP	5.4%	01 Oct 2047	190,000	170,392
ENTERPRISE PRODUCTS OPER	6.65%	15 Oct 2034	110,000	119,768
ENTERPRISE PRODUCTS OPER	7.55%	15 Apr 2038	60,000	70,231
ENTERPRISE PRODUCTS OPER	4.85%	15 Mar 2044	70,000	62,690
ENTERPRISE PRODUCTS OPER	4.15%	16 Oct 2028	530,000	517,216
ENTERPRISE PRODUCTS OPER	4.2%	31 Jan 2050	210,000	165,593
ENTERPRISE PRODUCTS OPER	2.8%	31 Jan 2030	370,000	334,295
ENTERPRISE PRODUCTS OPER	3.7%	31 Jan 2051	30,000	21,541
ENTERPRISE PRODUCTS OPER	4.85%	31 Jan 2034	450,000	435,150

EOG RESOURCES INC	3.9% 01 Apr 2035	100,000	88,949
EOG RESOURCES INC	4.15% 15 Jan 2026	390,000	388,003
EOG RESOURCES INC	4.95% 15 Apr 2050	390,000	346,815
EOG RESOURCES INC	4.375% 15 Apr 2030	340,000	330,725
EQT CORP	7% 01 Feb 2030	300,000	319,020
EQUATE PETROCHEMICAL CO	4.25% 03 Nov 2026	260,000	254,207
EURO CURRENCY	FOREIGN CURRENCY	608,011	629,595
EVERBANK MORTGAGE LOAN	1% 25 Feb 2048	701,183	625,531
EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	780,000	761,202
EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	350,000	344,463
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	200,000	161,932
EXXON MOBIL CORPORATION	2.44% 16 Aug 2029	70,000	63,828
EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	190,000	156,494
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	250,000	235,295
FANNIE MAE	6.625% 15 Nov 2030	5,460,000	6,051,045
FANNIE MAE	1% 25 Apr 2040	80,589	785
FANNIE MAE	6.5% 25 Jun 2039	9,681	9,864
FANNIE MAE	7% 25 May 2042	199,429	213,083
FANNIE MAE	6% 25 May 2042	150,703	155,140
FANNIE MAE	1% 25 Apr 2042	175,336	18,946
FANNIE MAE	0.01% 25 Mar 2042	12,896	11,489
FANNIE MAE	1% 25 Mar 2042	148,303	9,586
FANNIE MAE	0.01% 25 Mar 2042	6,448	5,745
FANNIE MAE	1% 25 Dec 2042	91,162	8,963
FANNIE MAE	3% 25 Apr 2032	9,959	244
FANNIE MAE	1% 25 Jun 2043	191,949	18,633
FANNIE MAE	3% 25 Sep 2032	587,647	23,266
FANNIE MAE	1% 25 Sep 2041	182,260	7,219
FANNIE MAE	1% 25 Aug 2044	179,559	10,905
FANNIE MAE	1% 25 Oct 2057	745,430	90,282
FANNIE MAE	1% 25 Nov 2047	166,212	12,616
FANNIE MAE	3.5% 25 Sep 2050	579,045	95,071
FANNIE MAE	2.5% 25 Aug 2050	215,481	34,673
FANNIE MAE	2.5% 25 Oct 2050	141,139	23,616
FANNIE MAE	2.5% 25 Dec 2050	956,989	145,411
FANNIE MAE	2% 25 Jan 2051	164,845	22,372
FANNIE MAE	2.5% 25 Feb 2051	673,102	102,097
FANNIE MAE	2.5% 25 Feb 2051	717,149	115,553
FANNIE MAE	3% 25 Aug 2050	701,930	115,645
FANNIE MAE	2.5% 25 Oct 2051	1,307,667	217,001
FANNIE MAE	2% 25 Oct 2050	880,327	109,809
FANNIE MAE	3% 25 Oct 2051	1,030,819	185,843
FANNIE MAE	1% 25 May 2034	51,391	50,198
FANNIE MAE CAS	1% 25 Jul 2025	870,716	889,796
FANNIE MAE CAS	1% 25 Oct 2028	414,883	432,108
FANNIEMAE ACES	1% 25 Jan 2025	4,117,266	161
FANNIEMAE ACES	2.944% 25 Jul 2039	54,803	48,847
FANNIEMAE ACES	3.61% 25 Feb 2031	136,350	127,569

FANNIEMAE GRANTOR TRUST	2.898% 25 Jun 2027	197,765	188,950
FANNIEMAE STRIP	6% 25 Jul 2038	88,334	18,076
FANNIEMAE STRIP	5% 25 Jan 2039	7,233	1,354
FANNIEMAE STRIP	1% 25 Jan 2039	4,997	927
FANNIEMAE STRIP	1% 25 Jan 2039	2,588	529
FANNIEMAE STRIP	5% 25 Jan 2038	3,988	591
FANNIEMAE STRIP	6% 25 Jan 2038	48,420	9,909
FANNIEMAE STRIP	3% 25 Nov 2026	81,448	1,512
FANNIEMAE STRIP	3% 25 Apr 2027	85,298	1,979
FANNIEMAE STRIP	3.5% 25 Nov 2041	174,087	26,018
FANNIEMAE STRIP	2% 25 Mar 2050	773,033	95,811
FANNIEMAE STRIP	2% 25 Oct 2052	1,795,541	222,149
FANNIEMAE STRIP	4.5% 25 Oct 2053	1,406,654	328,641
FANNIEMAE STRIP	2% 25 Oct 2052	1,568,695	198,347
FED HM LN PC POOL 840698	1% 01 Mar 2047	136,751	128,292
FED HM LN PC POOL 841076	1% 01 Nov 2048	854,009	818,064
FED HM LN PC POOL 841077	1% 01 Nov 2047	350,987	347,910
FED HM LN PC POOL 841081	1% 01 Feb 2050	405,450	395,766
FED HM LN PC POOL C00860	7% 01 Sep 2029	348	363
FED HM LN PC POOL C91987	3% 01 Apr 2038	51,539	46,505
FED HM LN PC POOL G06669	6.5% 01 Sep 2039	35,634	37,575
FED HM LN PC POOL G07335	7% 01 Mar 2039	23,420	25,286
FED HM LN PC POOL G60397	4% 01 Dec 2045	129,382	120,947
FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	15,432	14,110
FED HM LN PC POOL Q18473	4% 01 May 2043	18,637	17,539
FED HM LN PC POOL Q19131	4% 01 Jun 2043	19,240	18,107
FED HM LN PC POOL Q19134	4% 01 Jun 2043	27,357	25,736
FED HM LN PC POOL Q19135	4% 01 Jun 2043	19,788	18,617
FED HM LN PC POOL Q19236	4% 01 Jun 2043	14,250	13,405
FED HM LN PC POOL Q19254	4% 01 Jun 2043	16,619	15,635
FED HM LN PC POOL Q19611	4% 01 Jul 2043	123,270	116,007
FED HM LN PC POOL Q19615	4% 01 Jul 2043	145,555	136,935
FED HM LN PC POOL Q41209	3.5% 01 Jun 2046	20,022	18,111
FED HM LN PC POOL QA5770	3% 01 Jan 2050	39,826	34,672
FED HM LN PC POOL QA7256	3% 01 Feb 2050	249,983	215,345
FED HM LN PC POOL QA7477	3% 01 Mar 2050	27,220	23,607
FED HM LN PC POOL QB5092	2.5% 01 Nov 2050	131,275	109,183
FED HM LN PC POOL QB5093	2.5% 01 Nov 2050	69,242	57,483
FED HM LN PC POOL QB8602	2% 01 Feb 2051	67,224	53,577
FED HM LN PC POOL QB8604	2% 01 Feb 2051	126,830	100,824
FED HM LN PC POOL QB8773	2% 01 Feb 2051	63,442	50,456
FED HM LN PC POOL QB9087	2% 01 Feb 2051	510,670	404,928
FED HM LN PC POOL QB9482	2% 01 Mar 2051	66,047	52,253
FED HM LN PC POOL QB9484	2% 01 Mar 2051	66,725	52,909
FED HM LN PC POOL QB9485	2% 01 Mar 2051	69,344	55,246
FED HM LN PC POOL QB9961	2% 01 Mar 2051	74,476	58,922
FED HM LN PC POOL QC0160	2% 01 Mar 2051	58,150	46,071
FED HM LN PC POOL QC0161	2% 01 Mar 2051	71,499	56,567

FED HM LN PC POOL QC0165	2.5%	01 Mar 2051	67,416	55,964
FED HM LN PC POOL QC0885	2%	01 Apr 2051	70,497	56,142
FED HM LN PC POOL QC1164	2%	01 Apr 2051	64,829	51,385
FED HM LN PC POOL QC2044	2.5%	01 May 2051	73,315	61,002
FED HM LN PC POOL QC3242	3%	01 Jun 2051	461,231	398,049
FED HM LN PC POOL QC3690	2.5%	01 Jul 2051	146,477	121,463
FED HM LN PC POOL QC4689	2.5%	01 Aug 2051	73,287	60,750
FED HM LN PC POOL QC4690	2.5%	01 Aug 2051	155,154	128,369
FED HM LN PC POOL QC4818	2.5%	01 Aug 2051	79,845	66,061
FED HM LN PC POOL QC4824	2.5%	01 Aug 2051	147,947	122,637
FED HM LN PC POOL QC6303	2%	01 Sep 2051	80,576	63,598
FED HM LN PC POOL QC7127	2%	01 Sep 2051	81,124	64,030
FED HM LN PC POOL QC7411	2.5%	01 Sep 2051	319,977	264,639
FED HM LN PC POOL QC9154	3%	01 Oct 2051	81,174	69,953
FED HM LN PC POOL QD4146	2.5%	01 Jan 2052	72,965	60,326
FED HM LN PC POOL QD7593	3.5%	01 Feb 2052	71,512	64,211
FED HM LN PC POOL QE0399	3%	01 Apr 2052	245,575	210,318
FED HM LN PC POOL QF3730	5%	01 Nov 2052	326,227	316,363
FED HM LN PC POOL QF4924	6%	01 Dec 2052	66,991	67,745
FED HM LN PC POOL QK0701	2.5%	01 Apr 2041	67,286	58,156
FED HM LN PC POOL RA3882	2%	01 Nov 2050	357,132	283,510
FED HM LN PC POOL RA3913	2.5%	01 Nov 2050	1,350,446	1,123,600
FED HM LN PC POOL RA4142	2.5%	01 Dec 2050	517,055	430,041
FED HM LN PC POOL RA4537	1.5%	01 Feb 2051	227,847	169,692
FED HM LN PC POOL RA4703	2%	01 Feb 2051	500,747	395,820
FED HM LN PC POOL RA5117	2%	01 May 2051	1,334,449	1,053,934
FED HM LN PC POOL RA5373	2%	01 Jun 2051	77,898	61,475
FED HM LN PC POOL RA6562	2.5%	01 Jan 2052	75,484	62,667
FED HM LN PC POOL RA6599	3.5%	01 Jan 2052	277,248	247,092
FED HM LN PC POOL RA6954	3%	01 Mar 2052	166,263	142,431
FED HM LN PC POOL RA7186	4%	01 Apr 2052	394,855	364,337
FED HM LN PC POOL RA8694	5%	01 Apr 2053	443,670	431,610
FED HM LN PC POOL RA9461	6.5%	01 Jul 2053	164,430	170,358
FED HM LN PC POOL RB0714	2%	01 Dec 2041	78,384	65,474
FED HM LN PC POOL RB5071	2%	01 Sep 2040	444,463	373,485
FED HM LN PC POOL RB5105	2%	01 Mar 2041	552,199	461,684
FED HM LN PC POOL RB5114	2%	01 Jun 2041	72,890	60,861
FED HM LN PC POOL RB5121	2%	01 Aug 2041	300,294	250,513
FED HM LN PC POOL RB5130	1.5%	01 Oct 2041	926,623	744,573
FED HM LN PC POOL RB5134	1.5%	01 Nov 2041	126,538	101,677
FED HM LN PC POOL RB5154	2.5%	01 Apr 2042	326,744	280,053
FED HM LN PC POOL RJ0954	6.5%	01 Feb 2054	255,859	263,473
FED HM LN PC POOL RJ1350	6%	01 Apr 2054	191,761	193,962
FED HM LN PC POOL RJ1358	6.5%	01 Apr 2054	283,507	291,680
FED HM LN PC POOL SC0269	2%	01 Jan 2042	2,864,183	2,392,566
FED HM LN PC POOL SC0448	2%	01 Aug 2042	820,649	682,776
FED HM LN PC POOL SC0460	2%	01 Dec 2041	179,323	149,788
FED HM LN PC POOL SD0502	3%	01 Aug 2050	1,496,459	1,293,708

FED HM LN PC POOL SD0573	2% 01 Apr 2051	126,506	100,796
FED HM LN PC POOL SD0615	4.5% 01 Jan 2051	187,709	179,394
FED HM LN PC POOL SD0745	2% 01 Nov 2051	156,569	123,755
FED HM LN PC POOL SD0849	2.5% 01 Jan 2052	155,052	128,334
FED HM LN PC POOL SD0952	3% 01 Apr 2052	82,541	71,077
FED HM LN PC POOL SD1305	5% 01 Jul 2052	213,023	206,599
FED HM LN PC POOL SD1850	3% 01 Mar 2052	250,773	215,800
FED HM LN PC POOL SD2245	5.5% 01 Dec 2052	86,686	86,196
FED HM LN PC POOL SD2474	5.5% 01 Jan 2053	81,214	80,736
FED HM LN PC POOL SD2919	5.5% 01 Apr 2053	1,905,675	1,891,672
FED HM LN PC POOL SD2961	5% 01 Nov 2052	653,445	632,418
FED HM LN PC POOL SD2991	2.5% 01 Sep 2051	173,125	143,830
FED HM LN PC POOL SD3171	5.5% 01 Jun 2053	361,470	359,048
FED HM LN PC POOL SD3382	5% 01 Jun 2053	371,629	359,697
FED HM LN PC POOL SD3400	4.5% 01 Oct 2052	988,139	931,085
FED HM LN PC POOL SD3722	5% 01 May 2053	84,064	81,626
FED HM LN PC POOL SD3900	5.5% 01 Aug 2053	180,298	178,914
FED HM LN PC POOL SD4030	6.5% 01 Oct 2053	966,518	997,039
FED HM LN PC POOL SD4365	5.5% 01 Sep 2053	187,972	186,529
FED HM LN PC POOL SD5094	5.5% 01 Aug 2053	91,824	91,271
FED HM LN PC POOL SD5107	6% 01 Jul 2041	267,985	277,831
FED HM LN PC POOL SD5143	6% 01 Apr 2054	461,442	466,649
FED HM LN PC POOL SD5179	5% 01 Dec 2044	553,081	550,473
FED HM LN PC POOL SD5299	6% 01 Apr 2054	91,566	92,587
FED HM LN PC POOL SD5352	4% 01 Jul 2050	92,270	86,185
FED HM LN PC POOL SD5384	5.5% 01 Jul 2053	96,712	95,909
FED HM LN PC POOL SD5416	5.5% 01 Apr 2054	96,578	96,300
FED HM LN PC POOL SD5691	6% 01 Jun 2054	298,293	301,432
FED HM LN PC POOL SD5702	6.5% 01 Apr 2054	279,288	287,873
FED HM LN PC POOL SD5709	6% 01 Jul 2054	191,134	192,894
FED HM LN PC POOL SD5876	6% 01 May 2054	292,550	295,355
FED HM LN PC POOL SD5969	6.5% 01 Jul 2054	193,229	198,820
FED HM LN PC POOL SD7509	3% 01 Nov 2049	82,447	71,532
FED HM LN PC POOL SD7525	2.5% 01 Oct 2050	248,752	207,121
FED HM LN PC POOL SD7534	2.5% 01 Feb 2051	982,287	819,174
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	2,708,733	2,246,167
FED HM LN PC POOL SD7552	2.5% 01 Jan 2052	878,530	726,322
FED HM LN PC POOL SD7555	3% 01 Aug 2052	2,037,956	1,757,499
FED HM LN PC POOL SD7560	4% 01 Feb 2053	509,540	471,976
FED HM LN PC POOL SD8079	2% 01 Jul 2050	382,021	300,102
FED HM LN PC POOL SD8246	5% 01 Sep 2052	83,734	81,159
FED HM LN PC POOL SI2056	3.5% 01 Dec 2050	600,616	541,855
FED HM LN PC POOL U90316	4% 01 Oct 2042	51,385	48,421
FED HM LN PC POOL U91254	4% 01 Apr 2043	217,432	204,525
FED HM LN PC POOL U92272	4.5% 01 Dec 2043	64,066	62,021
FED HM LN PC POOL U95137	4% 01 Aug 2043	90,623	85,243
FED HM LN PC POOL U99084	4.5% 01 Feb 2044	525,725	508,944
FED HM LN PC POOL U99091	4.5% 01 Mar 2044	137,306	132,462

FED HM LN PC POOL U99124	3.5%	01 Mar 2045	591,185	538,687
FED HM LN PC POOL ZA2489	3.5%	01 Jan 2038	133,129	124,776
FED HM LN PC POOL ZA5297	4%	01 Mar 2048	96,011	89,085
FED HM LN PC POOL ZM5659	3.5%	01 Feb 2048	199,064	178,978
FED HM LN PC POOL ZN0480	3.5%	01 Oct 2042	60,506	55,062
FED HM LN PC POOL ZS9316	3.5%	01 Jan 2038	213,521	201,016
FED HM LN PC POOL ZT1107	3.5%	01 Mar 2043	68,600	62,428
FED HM LN PC POOL ZT1159	3.5%	01 Feb 2044	19,115	17,368
FED HM LN PC POOL ZT1257	3%	01 Jan 2046	117,820	104,360
FED HM LN PC POOL ZT1493	3%	01 Sep 2048	364,154	318,400
FHLMC MULTIFAMILY STRUCTURED	1%	25 Dec 2030	8,737,516	298,921
FHLMC MULTIFAMILY STRUCTURED	1%	25 Dec 2027	5,322,177	51,444
FHLMC MULTIFAMILY STRUCTURED	1%	25 Dec 2027	2,966,485	39,442
FHLMC MULTIFAMILY STRUCTURED	1%	25 Mar 2029	1,827,867	39,254
FHLMC MULTIFAMILY STRUCTURED	1%	25 May 2029	1,903,578	65,253
FHLMC MULTIFAMILY STRUCTURED	1%	25 Jun 2029	980,837	32,916
FHLMC MULTIFAMILY STRUCTURED	1%	25 Jul 2026	941,327	14,345
FHLMC MULTIFAMILY STRUCTURED	1%	25 Oct 2029	5,494,416	185,248
FHLMC MULTIFAMILY STRUCTURED	1%	25 Jul 2030	1,478,452	90,631
FHLMC MULTIFAMILY STRUCTURED	1%	25 Dec 2031	12,115,629	233,869
FHLMC MULTIFAMILY STRUCTURED	1%	25 May 2033	10,297,827	217,195
FNMA POOL 313046	1%	01 Aug 2026	7	7
FNMA POOL 890604	1%	01 Oct 2044	380,338	366,630
FNMA POOL 890827	1%	01 Dec 2037	65,145	61,271
FNMA POOL 892570	6.5%	01 Jul 2036	53,516	56,381
FNMA POOL 894044	6.5%	01 Oct 2036	22,478	23,667
FNMA POOL 898835	6.5%	01 Nov 2036	67,716	71,305
FNMA POOL 904000	6%	01 Jan 2037	40,589	42,206
FNMA POOL 918357	6%	01 May 2037	114,131	118,674
FNMA POOL 928938	7%	01 Dec 2037	955	1,028
FNMA POOL 934648	7%	01 Nov 2038	997	1,075
FNMA POOL 942478	6%	01 Aug 2037	37,422	38,912
FNMA POOL 948696	6%	01 Aug 2037	17,474	18,171
FNMA POOL 984867	5%	01 Jun 2038	34,889	34,724
FNMA POOL 995072	1%	01 Aug 2038	63,501	64,684
FNMA POOL AB9594	4%	01 Jun 2043	16,431	15,437
FNMA POOL AB9597	4%	01 Jun 2043	19,198	18,036
FNMA POOL AB9683	4%	01 Jun 2043	173,053	162,582
FNMA POOL AC4700	5%	01 Oct 2039	41,383	41,156
FNMA POOL AH0057	4.5%	01 Feb 2041	3,831	3,719
FNMA POOL AJ5905	4.5%	01 Nov 2041	12,356	11,965
FNMA POOL AK8441	4%	01 Apr 2042	35,413	33,325
FNMA POOL AL0814	1%	01 Jun 2040	117,437	123,868
FNMA POOL AL1176	1%	01 Oct 2039	71,362	75,270
FNMA POOL AL2491	1%	01 Sep 2039	91,078	94,703
FNMA POOL AL3026	1%	01 Dec 2042	69,695	63,635
FNMA POOL AL3508	1%	01 Apr 2043	58,772	55,216
FNMA POOL AL4741	1%	01 Jan 2044	69,326	67,029

FNMA POOL AL9397	1% 01 Oct 2046	175,906	153,663
FNMA POOL AM8674	2.81% 01 Apr 2025	80,000	79,432
FNMA POOL AO2711	4% 01 May 2042	18,786	17,679
FNMA POOL AO4170	4% 01 Jun 2042	25,904	24,377
FNMA POOL AO6086	4% 01 Jun 2042	11,656	10,969
FNMA POOL AO6908	4% 01 Jun 2042	17,233	16,217
FNMA POOL AO7501	4% 01 Jun 2042	20,753	19,530
FNMA POOL AO9859	4% 01 Jul 2042	7,846	7,383
FNMA POOL AP0692	4% 01 Jul 2042	22,770	21,428
FNMA POOL AP2530	4% 01 Aug 2042	25,026	23,550
FNMA POOL AP4532	4% 01 Sep 2042	16,942	15,943
FNMA POOL AP4781	3% 01 Sep 2042	133,276	118,141
FNMA POOL AP4903	4% 01 Sep 2042	43,167	40,622
FNMA POOL AP7399	4% 01 Sep 2042	80,588	75,838
FNMA POOL AP9229	4% 01 Oct 2042	13,023	12,255
FNMA POOL AP9766	4% 01 Oct 2042	220,298	207,327
FNMA POOL AP9862	4% 01 Oct 2042	11,566	10,884
FNMA POOL AQ0100	4% 01 Oct 2042	15,255	14,356
FNMA POOL AQ1641	4% 01 Oct 2042	12,602	11,860
FNMA POOL AQ3599	4% 01 Nov 2042	23,816	22,412
FNMA POOL AQ4078	4% 01 Jun 2043	74,123	69,638
FNMA POOL AQ4080	4% 01 Jun 2043	66,431	62,403
FNMA POOL AQ4555	4% 01 Dec 2042	134,490	126,569
FNMA POOL AQ4573	4% 01 Dec 2042	45,423	42,747
FNMA POOL AQ5137	4% 01 Nov 2042	20,838	19,609
FNMA POOL AQ6744	4% 01 Nov 2042	4,622	4,350
FNMA POOL AQ7003	4% 01 Dec 2042	57,123	53,756
FNMA POOL AQ7048	4% 01 Dec 2042	24,328	22,895
FNMA POOL AQ7082	4% 01 Jan 2043	75,165	70,735
FNMA POOL AQ7661	4% 01 Dec 2042	49,433	46,517
FNMA POOL AR7399	3% 01 Jun 2043	15,968	14,142
FNMA POOL AS0038	3% 01 Jul 2043	53,484	47,366
FNMA POOL AS0070	4% 01 Aug 2043	83,450	78,397
FNMA POOL AS4271	4.5% 01 Jan 2045	35,737	34,469
FNMA POOL AS7844	3% 01 Sep 2046	127,938	111,760
FNMA POOL AS8740	3.5% 01 Feb 2037	52,481	49,334
FNMA POOL AT3870	4% 01 Jun 2043	24,853	23,349
FNMA POOL AT3874	4% 01 Jun 2043	29,330	27,552
FNMA POOL AT4281	4% 01 Jun 2043	14,602	13,718
FNMA POOL AT6546	4% 01 Jun 2043	19,815	18,625
FNMA POOL AT6549	4% 01 Jun 2043	33,327	31,311
FNMA POOL AT7208	4% 01 Jun 2043	14,357	13,488
FNMA POOL AT7698	4% 01 Jun 2043	57,749	54,247
FNMA POOL AT8394	4% 01 Jun 2043	164,606	154,646
FNMA POOL AT9627	4% 01 Jul 2043	34,450	32,361
FNMA POOL AT9637	4% 01 Jul 2043	292,555	274,816
FNMA POOL AT9653	4% 01 Jul 2043	235,850	221,579

FNMA POOL AT9657	4% 01 Jul 2043	169,949	159,666
FNMA POOL AT9839	4% 01 Jun 2043	27,476	25,813
FNMA POOL AU6735	3% 01 Oct 2043	43,797	38,787
FNMA POOL AV7116	4.5% 01 Mar 2044	20,207	19,479
FNMA POOL BC1509	3% 01 Aug 2046	115,165	100,602
FNMA POOL BC2817	3% 01 Sep 2046	241,331	210,814
FNMA POOL BD8104	3% 01 Oct 2046	238,190	208,669
FNMA POOL BF0104	4% 01 Feb 2056	67,116	61,021
FNMA POOL BF0141	5.5% 01 Sep 2056	547,398	553,295
FNMA POOL BF0145	3.5% 01 Mar 2057	299,765	264,199
FNMA POOL BF0148	4.5% 01 Apr 2056	226,248	214,417
FNMA POOL BF0183	4% 01 Jan 2057	38,099	35,556
FNMA POOL BF0222	4.5% 01 Sep 2057	481,908	455,552
FNMA POOL BF0561	3% 01 Sep 2061	1,234,811	1,025,387
FNMA POOL BJ2544	3% 01 Dec 2037	58,994	53,799
FNMA POOL BM3724	1% 01 Mar 2048	71,459	64,381
FNMA POOL BM4751	1% 01 Mar 2043	460,926	420,779
FNMA POOL BM4897	1% 01 Dec 2046	597,435	545,399
FNMA POOL BM6151	1% 01 Feb 2041	146,242	138,829
FNMA POOL BM6912	1% 01 Jan 2052	86,508	69,049
FNMA POOL BO2878	3% 01 Nov 2049	88,770	76,470
FNMA POOL BP3484	2.5% 01 Jun 2051	68,320	56,568
FNMA POOL BQ1150	2.5% 01 Oct 2050	246,140	204,075
FNMA POOL BQ5876	2.5% 01 Nov 2050	145,353	120,668
FNMA POOL BR0001	2.5% 01 Dec 2050	64,540	53,470
FNMA POOL BR1001	2.5% 01 May 2051	360,599	299,538
FNMA POOL BR2303	3% 01 Aug 2051	77,067	66,486
FNMA POOL BR2641	2% 01 Feb 2051	134,134	106,360
FNMA POOL BR2643	2% 01 Feb 2051	129,323	102,500
FNMA POOL BR2644	2% 01 Feb 2051	62,804	49,707
FNMA POOL BR3256	2% 01 Feb 2051	61,860	49,320
FNMA POOL BR3257	2% 01 Feb 2051	190,177	151,569
FNMA POOL BR3286	2% 01 Mar 2051	69,907	55,454
FNMA POOL BR4722	2% 01 Mar 2051	130,987	103,631
FNMA POOL BR4753	2% 01 Mar 2051	73,749	58,478
FNMA POOL BR4756	2% 01 Mar 2051	129,658	102,579
FNMA POOL BR5487	2% 01 Mar 2051	73,683	58,294
FNMA POOL BR5587	2% 01 Mar 2051	140,882	111,617
FNMA POOL BR5633	2% 01 Mar 2051	216,840	171,553
FNMA POOL BR6496	2.5% 01 Apr 2051	64,005	53,136
FNMA POOL BR6515	2% 01 Apr 2051	70,490	56,186
FNMA POOL BR7744	2% 01 Apr 2051	66,275	52,669
FNMA POOL BR7745	2% 01 Apr 2051	65,004	51,524
FNMA POOL BR8478	2% 01 Apr 2051	74,950	59,562
FNMA POOL BR8518	2% 01 Apr 2051	66,234	52,499
FNMA POOL BT0846	2.5% 01 Jul 2051	141,023	116,721
FNMA POOL BT3244	2.5% 01 Jul 2051	152,769	126,396

FNMA POOL BT3270	2.5%	01 Aug 2051	144,181	119,515
FNMA POOL BT3290	2.5%	01 Aug 2051	78,589	64,997
FNMA POOL BT3303	2.5%	01 Aug 2051	71,595	59,325
FNMA POOL BU9889	3%	01 Jan 2052	294,799	254,784
FNMA POOL BV3089	2.5%	01 Feb 2052	228,387	188,458
FNMA POOL BV5395	3.5%	01 Apr 2052	138,700	124,282
FNMA POOL BV8546	3.5%	01 May 2052	305,010	273,100
FNMA POOL BW9916	5%	01 Oct 2052	161,447	156,244
FNMA POOL BZ0874	4.76%	01 Jun 2029	600,000	599,936
FNMA POOL CA4110	3%	01 Sep 2049	223,050	193,136
FNMA POOL CA4819	4%	01 Dec 2049	64,629	59,866
FNMA POOL CA6315	3%	01 Jul 2050	124,143	106,975
FNMA POOL CA7257	2.5%	01 Oct 2050	603,970	501,585
FNMA POOL CA7422	2%	01 Oct 2040	2,004,181	1,683,322
FNMA POOL CA9358	2.5%	01 Mar 2041	203,958	176,460
FNMA POOL CB0100	2.5%	01 Apr 2041	355,435	307,483
FNMA POOL CB0101	2.5%	01 Apr 2041	277,686	240,162
FNMA POOL CB0470	2.5%	01 May 2041	367,287	317,221
FNMA POOL CB2164	3%	01 Nov 2051	140,606	120,927
FNMA POOL CB2680	3.5%	01 Jan 2052	435,037	387,643
FNMA POOL CB2804	2.5%	01 Feb 2052	80,667	66,476
FNMA POOL CB3044	2.5%	01 Mar 2052	499,330	412,201
FNMA POOL CB3077	2.5%	01 Mar 2042	79,189	68,243
FNMA POOL CB3082	3%	01 Mar 2042	75,380	67,215
FNMA POOL CB3614	4%	01 May 2052	560,300	516,996
FNMA POOL CB4103	5%	01 Jul 2052	321,550	315,619
FNMA POOL CB5108	5.5%	01 Nov 2052	171,314	170,495
FNMA POOL CB5316	6%	01 Dec 2052	400,968	403,832
FNMA POOL CB6540	6%	01 Jun 2053	1,297,913	1,317,243
FNMA POOL CB6753	6%	01 Jul 2053	521,051	527,825
FNMA POOL CB7109	5.5%	01 Sep 2053	637,285	632,298
FNMA POOL CB8226	6.5%	01 Mar 2054	85,574	87,959
FNMA POOL CB8388	6.5%	01 Apr 2054	563,498	578,743
FNMA POOL FM0068	1%	01 Feb 2040	163,723	152,276
FNMA POOL FM0071	1%	01 Feb 2040	34,549	32,127
FNMA POOL FM3123	1%	01 Mar 2038	329,410	297,118
FNMA POOL FM3830	1%	01 Apr 2050	169,554	146,815
FNMA POOL FM4577	1%	01 Oct 2050	200,401	166,153
FNMA POOL FM5423	1%	01 Jan 2051	343,405	284,505
FNMA POOL FM5743	1%	01 Feb 2051	53,712	44,588
FNMA POOL FM5754	1%	01 Mar 2037	39,124	37,150
FNMA POOL FM5783	1%	01 Jun 2038	167,657	155,002
FNMA POOL FM5904	1%	01 Feb 2051	97,272	80,754
FNMA POOL FM6015	1%	01 Aug 2039	42,231	39,778
FNMA POOL FM6117	1%	01 Nov 2048	192,968	167,758
FNMA POOL FM6134	1%	01 Mar 2040	167,894	153,329
FNMA POOL FM6460	1%	01 Mar 2051	134,649	111,677

FNMA POOL FM7100	1%	01 Jun 2050	101,911	91,679
FNMA POOL FM7382	1%	01 May 2051	55,228	47,543
FNMA POOL FM7518	1%	01 Jun 2051	796,867	658,653
FNMA POOL FM7531	1%	01 May 2051	59,687	51,473
FNMA POOL FM7607	1%	01 Apr 2038	94,344	89,123
FNMA POOL FM7675	1%	01 Jun 2051	180,307	149,498
FNMA POOL FM7676	1%	01 Jun 2051	74,421	61,597
FNMA POOL FM7727	1%	01 Jun 2051	65,485	54,487
FNMA POOL FM7796	1%	01 Jun 2048	107,440	100,018
FNMA POOL FM7869	1%	01 Jan 2051	139,334	115,584
FNMA POOL FM7900	1%	01 Jul 2051	146,951	121,628
FNMA POOL FM7910	1%	01 Jul 2051	149,579	124,204
FNMA POOL FM8025	1%	01 Jul 2051	291,937	242,412
FNMA POOL FM8166	1%	01 Jun 2051	65,422	56,775
FNMA POOL FM8210	1%	01 Apr 2050	2,394,737	2,073,573
FNMA POOL FM8577	1%	01 Aug 2051	135,623	117,614
FNMA POOL FM8786	1%	01 Oct 2051	702,757	581,220
FNMA POOL FM8813	1%	01 Sep 2051	713,862	636,438
FNMA POOL FM8941	1%	01 Jan 2041	60,855	55,098
FNMA POOL FM8977	1%	01 Sep 2051	70,762	58,812
FNMA POOL FM9044	1%	01 Oct 2051	70,556	60,912
FNMA POOL FM9048	1%	01 Oct 2051	75,154	64,706
FNMA POOL FM9292	1%	01 Nov 2051	228,796	197,452
FNMA POOL FM9365	1%	01 Nov 2051	73,287	63,465
FNMA POOL FS0024	1%	01 Sep 2051	68,157	56,608
FNMA POOL FS0028	1%	01 Sep 2051	232,028	191,900
FNMA POOL FS0034	1%	01 Dec 2051	75,216	65,089
FNMA POOL FS0037	1%	01 Aug 2051	62,320	53,947
FNMA POOL FS0240	1%	01 Jan 2052	74,674	64,688
FNMA POOL FS0366	1%	01 Jan 2052	77,711	64,611
FNMA POOL FS0408	1%	01 Jan 2052	76,281	65,967
FNMA POOL FS0520	1%	01 Feb 2052	239,530	206,344
FNMA POOL FS0534	1%	01 Jul 2051	80,652	66,819
FNMA POOL FS0551	1%	01 Feb 2052	402,146	332,601
FNMA POOL FS0582	1%	01 Feb 2052	158,956	131,667
FNMA POOL FS0583	1%	01 Feb 2052	170,362	140,416
FNMA POOL FS0612	1%	01 Feb 2052	77,495	61,209
FNMA POOL FS0995	1%	01 Mar 2042	473,226	407,900
FNMA POOL FS1014	1%	01 Feb 2052	162,735	128,426
FNMA POOL FS1074	1%	01 Mar 2052	389,916	337,173
FNMA POOL FS1104	1%	01 Nov 2051	76,023	63,087
FNMA POOL FS1237	1%	01 Dec 2051	150,608	135,047
FNMA POOL FS1248	1%	01 Feb 2047	372,432	329,830
FNMA POOL FS1289	1%	01 Mar 2052	386,140	334,568
FNMA POOL FS1403	1%	01 Jan 2045	74,144	65,696
FNMA POOL FS1454	1%	01 Apr 2052	244,923	218,369
FNMA POOL FS1462	1%	01 Jan 2052	157,046	140,808

FNMA POOL FS1539	1%	01 Nov 2048	76,094	67,389
FNMA POOL FS1553	1%	01 Nov 2050	156,052	129,479
FNMA POOL FS1555	1%	01 Apr 2052	80,191	71,497
FNMA POOL FS1556	1%	01 May 2052	486,821	436,165
FNMA POOL FS1603	1%	01 May 2052	165,622	147,999
FNMA POOL FS1628	1%	01 Apr 2052	161,249	133,819
FNMA POOL FS1726	1%	01 Sep 2041	158,756	132,733
FNMA POOL FS3249	1%	01 Nov 2052	235,980	229,150
FNMA POOL FS3275	1%	01 Apr 2052	611,178	519,964
FNMA POOL FS3589	1%	01 Jan 2050	257,669	249,490
FNMA POOL FS3836	1%	01 Jan 2053	252,023	238,253
FNMA POOL FS4000	1%	01 Jul 2041	228,733	237,138
FNMA POOL FS4269	1%	01 Oct 2051	617,567	488,780
FNMA POOL FS4270	1%	01 Mar 2052	969,862	764,784
FNMA POOL FS4570	1%	01 Dec 2047	543,725	542,382
FNMA POOL FS5059	1%	01 Nov 2048	433,082	390,730
FNMA POOL FS5191	1%	01 Aug 2042	896,413	745,811
FNMA POOL FS5270	1%	01 Jul 2053	263,901	262,227
FNMA POOL FS5313	1%	01 Jan 2050	264,484	237,798
FNMA POOL FS5450	1%	01 Nov 2051	520,928	451,054
FNMA POOL FS5708	1%	01 Jun 2053	87,888	85,536
FNMA POOL FS6129	1%	01 Jun 2042	1,366,413	1,136,848
FNMA POOL FS6451	1%	01 Aug 2053	271,974	269,887
FNMA POOL FS6691	1%	01 Mar 2042	556,695	447,323
FNMA POOL FS6779	1%	01 Dec 2053	245,206	252,432
FNMA POOL FS7170	1%	01 Aug 2042	558,292	465,949
FNMA POOL FS7180	1%	01 May 2042	276,602	229,668
FNMA POOL FS7294	1%	01 May 2044	447,360	454,830
FNMA POOL FS7624	1%	01 Mar 2054	178,388	183,645
FNMA POOL FS7997	1%	01 May 2054	472,602	475,718
FNMA POOL FS8001	1%	01 Jun 2054	97,662	96,997
FNMA POOL FS8027	1%	01 Mar 2052	95,238	78,601
FNMA POOL FS8273	1%	01 Feb 2042	479,127	384,995
FNMA POOL MA0706	4.5%	01 Apr 2031	41,845	41,495
FNMA POOL MA0734	4.5%	01 May 2031	152,571	151,281
FNMA POOL MA0776	4.5%	01 Jun 2031	53,928	53,472
FNMA POOL MA0913	4.5%	01 Nov 2031	69,627	69,004
FNMA POOL MA0939	4.5%	01 Dec 2031	71,000	70,362
FNMA POOL MA0968	4.5%	01 Dec 2031	15,399	15,256
FNMA POOL MA1177	3.5%	01 Sep 2042	27,834	25,330
FNMA POOL MA1213	3.5%	01 Oct 2042	14,372	13,079
FNMA POOL MA1221	4.5%	01 Sep 2042	8,692	8,416
FNMA POOL MA1253	4%	01 Nov 2042	12,531	11,793
FNMA POOL MA1547	4%	01 Aug 2043	100,609	94,516
FNMA POOL MA1591	4.5%	01 Sep 2043	177,878	171,983
FNMA POOL MA1629	4.5%	01 Oct 2043	142,029	137,322
FNMA POOL MA1664	4.5%	01 Nov 2043	90,243	87,252

FNMA POOL MA1711	4.5%	01 Dec 2043	137,916	133,345
FNMA POOL MA2110	3.5%	01 Dec 2034	99,570	94,747
FNMA POOL MA2138	3.5%	01 Jan 2035	56,823	54,037
FNMA POOL MA2320	3%	01 Jul 2035	44,326	41,255
FNMA POOL MA2523	3%	01 Feb 2036	217,897	201,886
FNMA POOL MA2579	3%	01 Apr 2036	176,692	163,752
FNMA POOL MA2672	3%	01 Jul 2036	341,884	316,252
FNMA POOL MA2707	3%	01 Aug 2036	589,506	545,064
FNMA POOL MA2773	3%	01 Oct 2036	728,185	672,136
FNMA POOL MA2832	3%	01 Dec 2036	451,198	415,894
FNMA POOL MA4047	2%	01 Jun 2050	897,515	705,335
FNMA POOL MA4280	1.5%	01 Mar 2051	865,414	640,331
FNMA POOL MA4354	1.5%	01 Jun 2051	81,604	60,361
FNMA POOL MA4364	2%	01 Jun 2041	516,045	430,881
FNMA POOL MA4473	1.5%	01 Nov 2041	1,110,638	892,436
FNMA POOL MA4540	2%	01 Feb 2042	79,002	65,730
FNMA POOL MA4586	2%	01 Apr 2042	246,340	204,540
FNMA POOL MA4587	2.5%	01 Apr 2042	81,323	69,702
FNMA POOL MA4599	3%	01 May 2052	86,244	73,343
FNMA POOL MA4607	2.5%	01 May 2042	82,107	70,374
FNMA TBA 30 YR 2	2%	15 Jan 2055	2,000,000	1,554,956
FNMA TBA 30 YR 3.5	3.5%	14 Jan 2055	900,000	795,947
FNMA TBA 30 YR 4.5	4.5%	15 Jan 2055	500,000	470,219
FNMA TBA 30 YR 5	5%	15 Jan 2055	1,100,000	1,061,281
FNMA TBA 30 YR 5.5	5.5%	15 Jan 2055	2,200,000	2,171,629
FNMA TBA 30 YR 6	6%	15 Jan 2055	1,800,000	1,809,144
FNMA TBA 30 YR 6.5	6.5%	15 Jan 2055	2,300,000	2,349,174
FOUNDRY JV HOLDCO LLC	5.875%	25 Jan 2034	260,000	253,991
FOUNDRY JV HOLDCO LLC	5.9%	25 Jan 2030	410,000	415,277
FOX CORP	5.476%	25 Jan 2039	220,000	208,716
FOX CORP	6.5%	13 Oct 2033	70,000	73,653
FREDDIE MAC	1%	15 Dec 2041	268,452	26,369
FREDDIE MAC	2.5%	25 Nov 2050	128,060	17,895
FREDDIE MAC	2.5%	25 Jan 2051	697,521	113,794
FREDDIE MAC	2.5%	25 Feb 2051	68,450	10,080
FREDDIE MAC	4.5%	25 Jun 2050	810,107	188,304
FREDDIE MAC	2.5%	25 Sep 2050	184,098	27,843
FREDDIE MAC	2.5%	25 Sep 2050	442,873	72,099
FREDDIE MAC	2.5%	25 Sep 2050	227,579	37,087
FREDDIE MAC	2%	25 Oct 2050	386,254	49,354
FREDDIE MAC	4.5%	25 Dec 2050	445,789	103,420
FREDDIE MAC	2%	25 Feb 2051	724,081	92,209
FREDDIE MAC	2.5%	25 May 2049	580,323	83,425
FREDDIE MAC	3%	25 Nov 2051	674,214	99,094
FREDDIE MAC	2%	25 Mar 2051	762,020	103,836
FREDDIE MAC	2.5%	25 Apr 2051	1,503,641	238,468
FREDDIE MAC	2%	25 Mar 2051	881,563	106,724

FREDDIE MAC	4.5%	25 Nov 2051	459,283	103,138
FREDDIE MAC	1%	25 Dec 2054	219,818	220,118
FREDDIE MAC	1%	25 Dec 2054	207,612	207,804
FREDDIE MAC	1%	15 Jan 2040	124,918	7,884
FREDDIE MAC SCRT	3%	25 Nov 2063	380,854	308,018
FREDDIE MAC REFERENCE REMIC	6%	15 May 2036	211,500	217,279
FREEPORT MCMORAN INC	5.45%	15 Mar 2043	50,000	46,639
FREEPORT MCMORAN INC	5.4%	14 Nov 2034	110,000	108,518
FREEPORT MCMORAN INC	4.125%	01 Mar 2028	460,000	447,143
GE HEALTHCARE TECH INC	5.65%	15 Nov 2027	870,000	890,393
GENERAL DYNAMICS CORP	4.25%	01 Apr 2040	290,000	253,187
GENERAL DYNAMICS CORP	4.25%	01 Apr 2050	530,000	436,890
GENERAL MOTORS CO	6.25%	02 Oct 2043	130,000	128,889
GENERAL MOTORS CO	5.15%	01 Apr 2038	90,000	82,713
GENERAL MOTORS FINL CO	4.35%	17 Jan 2027	100,000	98,814
GILEAD SCIENCES INC	4.75%	01 Mar 2046	190,000	167,392
GILEAD SCIENCES INC	3.65%	01 Mar 2026	290,000	286,717
GLENCORE FUNDING LLC	4%	27 Mar 2027	570,000	558,686
GLENCORE FUNDING LLC	3.875%	27 Oct 2027	700,000	680,610
GMRF MORTGAGE ACQUISITION CO.,	1%	25 Jul 2056	86,178	74,812
GNMA II POOL 003474	6%	20 Nov 2033	6,069	6,260
GNMA II POOL 004006	6%	20 Jul 2037	37,767	39,420
GNMA II POOL 004040	6.5%	20 Oct 2037	110,263	116,974
GNMA II POOL 004245	6%	20 Sep 2038	190,493	198,853
GNMA II POOL 004617	4.5%	20 Jan 2040	82,852	80,664
GNMA II POOL 004717	6%	20 Jun 2040	38,203	39,879
GNMA II POOL 004747	5%	20 Jul 2040	10,736	10,680
GNMA II POOL 004801	4.5%	20 Sep 2040	4,513	4,392
GNMA II POOL 004802	5%	20 Sep 2040	42,991	42,767
GNMA II POOL 004837	6%	20 Oct 2040	13,703	14,291
GNMA II POOL 004855	5%	20 Nov 2040	75,596	75,203
GNMA II POOL 004923	4.5%	20 Jan 2041	22,040	21,448
GNMA II POOL 004978	4.5%	20 Mar 2041	813,170	790,763
GNMA II POOL 004991	6%	20 Mar 2041	141,109	147,300
GNMA II POOL 005085	6%	20 Jun 2041	131,598	137,244
GNMA II POOL 005189	6%	20 Sep 2041	51,255	53,454
GNMA II POOL 005240	6%	20 Nov 2041	1,507	1,573
GNMA II POOL 783050	5%	20 Jul 2040	225,904	224,729
GNMA II POOL 784106	3.5%	20 Jan 2046	45,865	41,535
GNMA II POOL 784825	3.5%	20 Oct 2049	37,698	33,251
GNMA II POOL 784894	3.5%	20 Feb 2048	271,266	244,989
GNMA II POOL 784905	3%	20 Jan 2050	221,034	190,455
GNMA II POOL 785218	2%	20 Dec 2050	270,091	211,421
GNMA II POOL 785219	2%	20 Dec 2050	260,963	204,691
GNMA II POOL 785220	2%	20 Dec 2050	208,243	164,037
GNMA II POOL 785221	2%	20 Dec 2050	265,749	209,933
GNMA II POOL 785359	2%	20 Mar 2051	141,531	111,254

GNMA II POOL 785360	2% 20 Mar 2051	77,652	61,423
GNMA II POOL 785558	2.5% 20 Jul 2051	2,323,859	1,897,415
GNMA II POOL 785791	2.5% 20 Dec 2051	3,116,483	2,542,176
GNMA II POOL 785944	3% 20 Feb 2052	634,242	544,688
GNMA II POOL 786077	3% 20 Mar 2052	148,932	127,690
GNMA II POOL 786082	3% 20 Nov 2051	232,130	199,585
GNMA II POOL 786095	3% 20 Apr 2052	312,020	267,497
GNMA II POOL 786107	3% 20 Mar 2052	77,968	66,959
GNMA II POOL 786150	3% 20 Mar 2052	329,105	282,492
GNMA II POOL 786335	4.5% 20 Sep 2052	409,023	386,538
GNMA II POOL 786340	5% 20 Sep 2052	170,329	165,990
GNMA II POOL 786583	3% 20 Mar 2052	693,941	595,678
GNMA II POOL 786726	2% 20 Mar 2051	616,478	484,324
GNMA II POOL 786823	5.5% 20 Jul 2053	89,249	89,316
GNMA II POOL 786835	5.5% 20 Aug 2053	271,242	271,338
GNMA II POOL 786843	3% 20 Mar 2052	173,978	149,342
GNMA II POOL 787097	5% 20 Aug 2053	166,641	162,276
GNMA II POOL 787154	6.5% 20 Nov 2053	82,492	85,420
GNMA II POOL 787228	6% 20 Jan 2054	715,917	732,675
GNMA II POOL 787236	6.5% 20 Jan 2054	250,973	258,882
GNMA II POOL 787259	2% 20 Feb 2051	95,220	74,850
GNMA II POOL BC4732	3.5% 20 Oct 2047	218,662	197,482
GNMA II POOL BD0384	3.5% 20 Oct 2047	181,934	164,311
GNMA II POOL BM7534	3.5% 20 Feb 2050	53,366	47,313
GNMA II POOL BM9734	4% 20 Oct 2049	26,820	24,814
GNMA II POOL BM9743	4% 20 Nov 2049	371,216	343,442
GNMA II POOL BS1728	4% 20 Jan 2050	31,676	29,306
GNMA II POOL BS1742	4% 20 Feb 2050	26,895	24,883
GNMA II POOL BS1757	4% 20 Mar 2050	28,904	26,705
GNMA II POOL BS8420	4% 20 Apr 2050	134,230	124,017
GNMA II POOL CI1513	3% 20 Mar 2052	263,139	222,224
GNMA II POOL CL5523	3% 20 Apr 2052	71,616	61,397
GNMA II POOL MA1995	3.5% 20 Jun 2044	151,650	138,008
GNMA II POOL MA3521	3.5% 20 Mar 2046	170,949	155,274
GNMA II POOL MA3597	3.5% 20 Apr 2046	171,092	154,844
GNMA II POOL MA3663	3.5% 20 May 2046	548,958	496,828
GNMA II POOL MA4068	3% 20 Nov 2046	79,609	69,907
GNMA II POOL MA4654	4.5% 20 Aug 2047	97,255	93,397
GNMA II POOL MA5138	4.5% 20 Apr 2048	145,577	139,540
GNMA II POOL MA5193	4.5% 20 May 2048	214,575	205,677
GNMA II POOL MA5265	4.5% 20 Jun 2048	286,670	275,164
GNMA II POOL MA5467	4.5% 20 Sep 2048	851	815
GNMA II POOL MA5529	4.5% 20 Oct 2048	145,412	139,329
GNMA II POOL MA5530	5% 20 Oct 2048	111,015	109,088
GNMA II POOL MA5595	4% 20 Nov 2048	10,509	9,789
GNMA II POOL MA5597	5% 20 Nov 2048	112,541	110,588
GNMA II POOL MA5652	4.5% 20 Dec 2048	74,854	71,723

GNMA II POOL MA5711	4.5%	20 Jan 2049	886,250	849,181
GNMA II POOL MA5764	4.5%	20 Feb 2049	162,079	155,300
GNMA II POOL MA5877	4.5%	20 Apr 2049	108,407	103,873
GNMA II POOL MA6157	5%	20 Sep 2049	96,928	95,363
GNMA II POOL MA6477	4.5%	20 Feb 2050	87,679	84,012
GNMA II POOL MA6544	4.5%	20 Mar 2050	61,202	58,642
GNMA II POOL MA6603	5%	20 Apr 2050	130,370	129,282
GNMA II POOL MA6711	3.5%	20 Jun 2050	597,875	538,142
GNMA II POOL MA6767	3.5%	20 Jul 2050	59,833	53,875
GNMA II POOL MA6818	2%	20 Aug 2050	56,336	45,158
GNMA II POOL MA6997	3.5%	20 Nov 2050	709,363	638,736
GNMA II POOL MA7056	4.5%	20 Dec 2050	69,256	66,359
GNMA II POOL MA7184	2%	20 Feb 2051	573,863	447,237
GNMA II POOL MA7303	2%	20 Apr 2051	516,029	402,084
GNMA II POOL MA7312	2.5%	20 Apr 2051	1,147,977	959,770
GNMA II POOL MA7472	2.5%	20 Jul 2051	285,986	238,966
GNMA II POOL MA7534	2.5%	20 Aug 2051	72,987	60,976
GNMA II POOL MA7989	3.5%	20 Apr 2052	82,771	74,077
GNMA II POOL MA8202	5%	20 Aug 2052	331,217	322,779
GNMA II POOL MA8428	5%	20 Nov 2052	85,284	83,112
GNMA II POOL MA8726	5.5%	20 Mar 2053	407,664	405,540
GNMA II POOL MA8796	3%	20 Apr 2053	249,877	217,694
GNMA II POOL MA8801	5.5%	20 Apr 2053	908,478	903,746
GNMA II POOL MA8879	5.5%	20 May 2053	1,196,230	1,189,999
GNMA II TBA 30 YR 4	4%	15 Jan 2055	1,100,000	1,012,408
GNMA II TBA 30 YR 4.5	4.5%	21 Jan 2055	400,000	378,136
GNMA II TBA 30 YR 5.5	5.5%	15 Jan 2055	200,000	198,308
GNMA II TBA 30 YR 6	6%	15 Jan 2055	2,500,000	2,516,925
GNMA II TBA 30 YR 6.5	6.5%	15 Jan 2055	2,900,000	2,950,344
GNMA POOL 486470	6.5%	15 Aug 2028	258	263
GNMA POOL 486516	6.5%	15 Sep 2028	593	608
GNMA POOL 617327	6%	15 Dec 2036	14,816	15,217
GNMA POOL 617567	6%	15 Jun 2037	433	451
GNMA POOL 661534	6%	15 Dec 2036	16,039	16,779
GNMA POOL 662583	6%	15 Sep 2037	46,927	49,073
GNMA POOL 780851	7.5%	15 Dec 2027	549	552
GNMA POOL 781001	7.5%	15 Mar 2029	1,455	1,497
GNMA POOL 783669	3%	15 Sep 2042	113,733	100,721
GNMA POOL 784571	3.5%	15 Jun 2048	416,171	377,172
GNMA POOL AA5649	3%	15 Sep 2042	286,537	253,754
GNMA POOL AB2892	3%	15 Sep 2042	260,636	230,838
GNMA POOL AB9108	3%	15 Oct 2042	559,956	495,935
GNMA POOL BS8439	3.5%	15 May 2050	108,967	97,186
GOLDMAN SACHS GROUP INC	6.25%	01 Feb 2041	930,000	978,007
GOLDMAN SACHS GROUP INC	4.25%	21 Oct 2025	470,000	467,636
GOLDMAN SACHS GROUP INC	4.75%	21 Oct 2045	100,000	88,062
GOLDMAN SACHS GROUP INC	1%	05 Jun 2028	920,000	892,934

GOLDMAN SACHS GROUP INC	1% 01 May 2029	260,000	252,964
GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	420,000	418,396
GOLDMAN SACHS GROUP INC	1% 22 Apr 2042	40,000	29,099
GOLDMAN SACHS GROUP INC	1% 21 Jul 2042	70,000	48,586
GOLDMAN SACHS GROUP INC	1% 15 Mar 2028	100,000	97,185
GOLDMAN SACHS GROUP INC	1% 15 Jun 2027	330,000	327,964
GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	140,000	136,861
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	690,000	634,448
GOVERNMENT NATIONAL	1% 16 Aug 2042	141,884	12,594
GOVERNMENT NATIONAL	1% 16 Jun 2043	16,748	474
GOVERNMENT NATIONAL	1% 20 Apr 2040	17,463	1,623
GOVERNMENT NATIONAL	1% 16 Feb 2054	2,103,257	24,954
GOVERNMENT NATIONAL	1% 16 Mar 2047	131,006	3,017
GOVERNMENT NATIONAL	1% 16 Nov 2047	126,143	113,301
GOVERNMENT NATIONAL	1% 16 Oct 2054	6,585,408	103,459
GOVERNMENT NATIONAL	1% 16 Jun 2048	3,645	3,471
GOVERNMENT NATIONAL	1% 16 Jul 2058	425,278	9,170
GOVERNMENT NATIONAL	1% 16 Oct 2046	180,979	21,138
GOVERNMENT NATIONAL	1% 16 Mar 2060	1,383,391	43,732
GOVERNMENT NATIONAL	1% 16 Jun 2062	7,368,964	408,419
GOVERNMENT NATIONAL	1% 16 Sep 2062	10,767,079	648,810
GOVERNMENT NATIONAL	1% 16 May 2063	10,212,373	603,153
GOVERNMENT NATIONAL	1% 16 Jul 2060	175,390	124,676
GOVERNMENT NATIONAL	1% 16 Feb 2061	1,890,790	88,072
GOVERNMENT NATIONAL	3% 20 Jul 2049	240,195	207,824
GOVERNMENT NATIONAL	3.5% 20 Apr 2050	439,473	81,781
GOVERNMENT NATIONAL	3.5% 20 Apr 2050	188,930	35,186
GOVERNMENT NATIONAL	2.5% 20 Aug 2050	407,091	58,190
GOVERNMENT NATIONAL	2.5% 20 Aug 2050	119,662	16,241
GOVERNMENT NATIONAL	2.5% 20 Aug 2050	195,710	27,851
GOVERNMENT NATIONAL	2.5% 20 Sep 2050	135,404	19,089
GOVERNMENT NATIONAL	2.5% 20 Oct 2050	143,119	19,947
GOVERNMENT NATIONAL	2.5% 20 Oct 2050	207,919	29,302
GOVERNMENT NATIONAL	2.5% 20 Nov 2050	3,273,023	466,390
GOVERNMENT NATIONAL	2% 20 Dec 2050	1,184,638	135,693
GOVERNMENT NATIONAL	3% 20 May 2050	1,158,433	172,794
GOVERNMENT NATIONAL	3% 20 Jul 2051	837,700	109,157
GOVERNMENT NATIONAL	2% 20 Jan 2052	305,195	245,372
GOVERNMENT NATIONAL	2.5% 20 Feb 2052	155,158	128,804
GOVERNMENT STIF 3	GOVERNMENT STIF 3	7,989,692	7,989,692
GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	99,638	98,313
GUARDIAN LIFE GLOB FUND	1.1% 23 Jun 2025	140,000	137,689
HALLIBURTON CO	3.8% 15 Nov 2025	15,000	14,870
HALLIBURTON CO	4.85% 15 Nov 2035	70,000	66,520
HALLIBURTON CO	5% 15 Nov 2045	120,000	107,557
HCA INC	4.5% 15 Feb 2027	10,000	9,904
HERSHEY COMPANY	0.9% 01 Jun 2025	100,000	98,432

HERTZ VEHICLE FINANCING LLC	1.68%	27 Dec 2027	370,000	348,492
HILTON GRAND VACATIONS TRUST	5.5%	25 Mar 2038	708,856	713,351
HILTON GRAND VACATIONS TRUST	5.72%	25 Jan 2038	1,016,844	1,027,323
HOME DEPOT INC	3.9%	15 Jun 2047	80,000	62,523
HOME DEPOT INC	3.9%	06 Dec 2028	30,000	29,235
HOME DEPOT INC	2.5%	15 Apr 2027	250,000	239,220
HOME DEPOT INC	2.7%	15 Apr 2030	230,000	206,991
HOME DEPOT INC	3.3%	15 Apr 2040	120,000	93,450
HOME DEPOT INC	3.35%	15 Apr 2050	530,000	369,871
HOME DEPOT INC	1.375%	15 Mar 2031	80,000	64,739
HOME DEPOT INC	3.25%	15 Apr 2032	80,000	71,322
HONEYWELL INTERNATIONAL	5%	01 Mar 2035	370,000	362,271
HOWMET AEROSPACE INC	3%	15 Jan 2029	980,000	910,146
HSBC HOLDINGS PLC	1%	19 Jun 2029	200,000	195,986
HSBC HOLDINGS PLC	1%	22 Nov 2032	200,000	168,698
HUMANA INC	4.625%	01 Dec 2042	60,000	49,416
HUMANA INC	3.95%	15 Mar 2027	30,000	29,386
HUMANA INC	4.5%	01 Apr 2025	60,000	59,892
HUMANA INC	3.7%	23 Mar 2029	180,000	169,794
HYUNDAI CAPITAL AMERICA	4.3%	24 Sep 2027	1,160,000	1,140,779
INTEL CORP	3.734%	08 Dec 2047	206,000	136,199
INTEL CORP	1.6%	12 Aug 2028	180,000	159,043
INTEL CORP	3.05%	12 Aug 2051	100,000	56,844
INTEL CORP	5.125%	10 Feb 2030	200,000	198,034
INTEL CORP	5.2%	10 Feb 2033	150,000	144,846
INTERCONTINENTALEXCHANGE	4.6%	15 Mar 2033	260,000	249,332
JOHNSON + JOHNSON	3.625%	03 Mar 2037	230,000	199,040
* JP MORGAN CHASE COMMERCIAL MORTGAGE TRUST	1%	15 Mar 2039	340,000	341,044
* JP MORGAN MORTGAGE TRUST	1%	25 Oct 2048	125,456	111,272
* JPMBB COMMERCIAL MORTGAGE TRUST	4.065%	15 Nov 2047	880,000	854,275
* JPMORGAN CHASE + CO	4.95%	01 Jun 2045	240,000	217,822
* JPMORGAN CHASE + CO	4.25%	01 Oct 2027	170,000	168,681
* JPMORGAN CHASE + CO	1%	01 May 2028	940,000	912,420
* JPMORGAN CHASE + CO	1%	23 Jul 2029	470,000	457,442
* JPMORGAN CHASE + CO	1%	05 Dec 2029	160,000	156,622
* JPMORGAN CHASE + CO	1%	22 Apr 2026	480,000	475,906
* JPMORGAN CHASE + CO	1%	22 Apr 2031	230,000	202,347
* JPMORGAN CHASE + CO	1%	22 Apr 2032	280,000	240,136
* JPMORGAN CHASE + CO	1%	08 Nov 2032	380,000	320,557
* JPMORGAN CHASE + CO	1%	14 Jun 2030	400,000	391,924
* JPMORGAN CHASE + CO	1%	22 Jul 2035	280,000	276,620
KAZMUNAYGAS NATIONAL CO	5.75%	19 Apr 2047	570,000	489,778
KENVUE INC	4.9%	22 Mar 2033	370,000	363,592
KIMBERLY CLARK CORP	3.1%	26 Mar 2030	100,000	92,439
KINDER MORGAN INC	4.3%	01 Jun 2025	40,000	39,905
KINDER MORGAN INC	4.3%	01 Mar 2028	50,000	49,074
KKR GROUP FIN CO II	5.5%	01 Feb 2043	70,000	66,896

KLA CORP	4.65% 15 Jul 2032	220,000	215,180
KROGER CO	5% 15 Sep 2034	200,000	193,756
L3HARRIS TECH INC	5.054% 27 Apr 2045	160,000	146,376
LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	60,000	59,340
LAS VEGAS SANDS CORP	6% 15 Aug 2029	110,000	111,356
LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,500,000	35
LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	530,000	517,625
LOCKHEED MARTIN CORP	4.5% 15 May 2036	100,000	93,741
LOCKHEED MARTIN CORP	3.9% 15 Jun 2032	590,000	547,561
LOWE S COS INC	4.5% 15 Apr 2030	150,000	147,068
LOWE S COS INC	1.7% 15 Sep 2028	210,000	187,736
MARS INC	3.2% 01 Apr 2030	910,000	838,401
MARSH + MCLENNAN COS INC	4.55% 08 Nov 2027	1,140,000	1,138,495
MASTERCARD INC	3.85% 26 Mar 2050	1,130,000	876,654
MCDONALD S CORP	3.7% 30 Jan 2026	230,000	228,201
MCDONALD S CORP	4.875% 09 Dec 2045	240,000	215,210
MCDONALD S CORP	3.5% 01 Mar 2027	370,000	361,483
MCDONALD S CORP	3.8% 01 Apr 2028	130,000	126,478
MCDONALD S CORP	3.625% 01 Sep 2049	180,000	129,560
MCDONALD S CORP	2.125% 01 Mar 2030	190,000	165,902
MCDONALD S CORP	3.5% 01 Jul 2027	180,000	175,298
MCDONALD S CORP	4.2% 01 Apr 2050	100,000	79,248
MEGLOBAL BV	2.625% 28 Apr 2028	910,000	823,159
MERCK + CO INC	1.45% 24 Jun 2030	220,000	184,290
META PLATFORMS INC	4.75% 15 Aug 2034	380,000	370,067
MHC COMMERCIAL MORTGAGE TRUST	1% 15 Apr 2038	240,721	240,387
MICRON TECHNOLOGY INC	4.185% 15 Feb 2027	920,000	906,246
MICRON TECHNOLOGY INC	5.875% 09 Feb 2033	120,000	122,825
MICRON TECHNOLOGY INC	5.3% 15 Jan 2031	180,000	179,617
MICROSOFT CORP	3.45% 08 Aug 2036	30,000	26,094
MICROSOFT CORP	3.3% 06 Feb 2027	200,000	195,724
MICROSOFT CORP	4.1% 06 Feb 2037	44,000	40,987
MID ATLANTIC INTERSTATE	4.1% 15 May 2028	70,000	67,942
MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	520,000	495,794
MILL CITY MORTGAGE TRUST	1% 25 Sep 2057	881,526	870,883
MILL CITY MORTGAGE TRUST	1% 25 Oct 2069	134,552	130,493
MONDELEZ INTERNATIONAL	1.5% 04 May 2025	500,000	494,255
MORGAN STANLEY	1% 23 Jan 2030	30,000	29,222
MORGAN STANLEY	1% 22 Jan 2031	270,000	239,711
MORGAN STANLEY	1% 01 Apr 2031	480,000	445,003
MORGAN STANLEY	1% 28 Apr 2026	100,000	99,101
MORGAN STANLEY	1% 24 Jan 2029	620,000	597,537
MORGAN STANLEY	1% 20 Apr 2028	920,000	906,292
MORGAN STANLEY	1% 18 Jan 2035	160,000	159,077
MORGAN STANLEY	1% 19 Jul 2035	650,000	640,159
MORGAN STANLEY RESIDENTIAL MORTGAGE INVESTMENT CORP	1% 25 Jun 2054	726,128	737,048
MORGAN STANLEY RESIDENTIAL MORTGAGE INVESTMENT CORP	1% 25 Feb 2054	721,622	731,187

MPLX LP	4.875%	01 Jun 2025	460,000	459,664
MPLX LP	5.2%	01 Mar 2047	120,000	106,576
MPLX LP	4.5%	15 Apr 2038	50,000	43,607
MPLX LP	4.7%	15 Apr 2048	420,000	343,993
MPLX LP	4.8%	15 Feb 2029	170,000	168,516
MPLX LP	5.2%	01 Dec 2047	200,000	176,706
MSWF COMMERCIAL MORTGAGE	1%	15 Dec 2056	510,000	537,280
MVW OWNER TRUST	1.14%	22 Jan 2041	122,314	115,351
NAVIENT STUDENT LOAN TRUST	1.31%	15 Jan 2069	803,537	750,552
NAVIENT STUDENT LOAN TRUST	1%	25 Apr 2040	515,627	507,605
NAVISTAR FINANCIAL DEALER	5.59%	25 Apr 2029	1,100,000	1,111,071
NEW RESIDENTIAL MORTGAGE	1%	25 Sep 2059	438,868	403,418
NEW RESIDENTIAL MORTGAGE	1%	26 Nov 2035	972,380	922,016
NEW RESIDENTIAL MORTGAGE	1%	25 Sep 2056	294,226	271,991
NEW RESIDENTIAL MORTGAGE	1%	25 May 2057	824,076	780,925
NEW RESIDENTIAL MORTGAGE	1%	27 Aug 2057	541,513	514,235
NEW RESIDENTIAL MORTGAGE	1%	25 Dec 2057	520,364	497,307
NEW RESIDENTIAL MORTGAGE	1%	27 Mar 2062	1,037,319	961,803
* NEW YORK LIFE GLOBAL FDG	0.95%	24 Jun 2025	260,000	255,598
NEW YORK MORTGAGE TRUST	2.042%	25 Jul 2061	470,011	432,667
NIKE INC	2.75%	27 Mar 2027	190,000	183,116
NIKE INC	3.375%	27 Mar 2050	100,000	70,443
NJ TRUST 2023 GSP	1%	06 Jan 2029	390,000	406,076
NORTHROP GRUMMAN CORP	2.93%	15 Jan 2025	420,000	419,693
NORTHROP GRUMMAN CORP	3.25%	15 Jan 2028	280,000	267,397
NORTHROP GRUMMAN CORP	5.25%	01 May 2050	1,220,000	1,142,762
NVIDIA CORP	2.85%	01 Apr 2030	170,000	155,567
NXP BV/NXP FDG/NXP USA	2.7%	01 May 2025	220,000	218,227
NYC COMMERCIAL MORTGAGE	1%	15 Aug 2029	270,000	271,575
OAK STREET INVESTMENT GRADE	1.85%	20 Nov 2050	762,420	735,605
OCCIDENTAL PETROLEUM COR	6.6%	15 Mar 2046	690,000	697,756
OCCIDENTAL PETROLEUM COR	5%	01 Aug 2027	900,000	901,125
ONEOK INC	5.55%	01 Nov 2026	90,000	91,120
ONEOK INC	5.8%	01 Nov 2030	150,000	154,373
ONEOK INC	6.625%	01 Sep 2053	140,000	147,343
ONSBOW BAY FINANCIAL LLC	1%	25 May 2061	863,112	687,941
ORACLE CORP	2.95%	01 Apr 2030	60,000	54,150
ORACLE CORP	3.6%	01 Apr 2050	80,000	55,876
ORACLE CORP	1.65%	25 Mar 2026	420,000	404,867
ORACLE CORP	2.875%	25 Mar 2031	500,000	439,165
ORACLE CORP	4.65%	06 May 2030	110,000	108,188
ORACLE CORP	5.375%	27 Sep 2054	300,000	276,504
ORBIA ADVANCE CORP SAB	1.875%	11 May 2026	370,000	349,358
OTIS WORLDWIDE CORP	2.056%	05 Apr 2025	160,000	158,805
PACIFIC GAS + ELECTRIC	2.1%	01 Aug 2027	160,000	149,192
PACIFIC GAS + ELECTRIC	2.5%	01 Feb 2031	200,000	171,036
PACIFIC GAS + ELECTRIC	3.3%	01 Aug 2040	50,000	37,402

PACIFIC GAS + ELECTRIC	3.5%	01 Aug 2050	90,000	61,670
PAYPAL HOLDINGS INC	1.65%	01 Jun 2025	300,000	295,752
PAYPAL HOLDINGS INC	2.3%	01 Jun 2030	155,000	135,827
PAYPAL HOLDINGS INC	4.4%	01 Jun 2032	35,000	33,585
PAYPAL HOLDINGS INC	5.15%	01 Jun 2034	30,000	29,813
PERUSAHAAN LISTRIK NEGAR	4.125%	15 May 2027	380,000	371,154
PERUSAHAAN LISTRIK NEGAR	6.15%	21 May 2048	650,000	630,344
PFIZER INC	2.625%	01 Apr 2030	400,000	358,444
PFIZER INC	1.7%	28 May 2030	330,000	280,652
PFIZER INC	2.55%	28 May 2040	200,000	138,320
PFIZER INC	2.7%	28 May 2050	740,000	455,559
PHILIP MORRIS INTL INC	2.1%	01 May 2030	230,000	198,713
PHILIP MORRIS INTL INC	4.875%	13 Feb 2029	120,000	119,831
PHILIP MORRIS INTL INC	5.125%	13 Feb 2031	30,000	30,008
PHILIP MORRIS INTL INC	5.25%	13 Feb 2034	90,000	88,988
PHILIP MORRIS INTL INC	4.375%	01 Nov 2027	1,150,000	1,140,145
PIONEER NATURAL RESOURCE	1.9%	15 Aug 2030	490,000	417,093
PIONEER NATURAL RESOURCE	2.15%	15 Jan 2031	510,000	432,806
PNC BANK NA	3.875%	10 Apr 2025	290,000	289,084
PNC FINANCIAL SERVICES	1%	12 Jun 2026	130,000	130,499
PNC FINANCIAL SERVICES	1%	12 Jun 2029	330,000	335,419
PRINCIPAL LFE GLB FND II	1.25%	23 Jun 2025	120,000	118,008
PRKCM TRUST	1%	25 Aug 2056	1,103,305	909,763
PROCTER + GAMBLE CO/THE	3%	25 Mar 2030	180,000	165,881
PROSUS NV	3.061%	13 Jul 2031	720,000	604,166
PROVINCE OF QUEBEC	1%	22 Jul 2036	280,000	343,092
PT PERTAMINA (PERSERO)	6%	03 May 2042	680,000	664,081
RELIANCE INDUSTRIES LTD	2.875%	12 Jan 2032	440,000	374,128
RELIANCE INDUSTRIES LTD	3.625%	12 Jan 2052	780,000	538,980
REPUBLIC OF CHILE	3.1%	07 May 2041	480,000	344,155
REPUBLIC OF INDONESIA	5.25%	08 Jan 2047	290,000	275,738
REPUBLIC OF KAZAKHSTAN	4.875%	14 Oct 2044	690,000	627,389
REPUBLIC OF PERU	6.55%	14 Mar 2037	510,000	533,139
REYNOLDS AMERICAN INC	5.85%	15 Aug 2045	270,000	256,130
ROYAL BANK OF CANADA	1.15%	10 Jun 2025	280,000	275,699
ROYAL BANK OF CANADA	5.15%	01 Feb 2034	70,000	69,171
RTX CORP	3.125%	01 Jul 2050	310,000	202,870
RTX CORP	2.25%	01 Jul 2030	30,000	26,061
RTX CORP	6%	15 Mar 2031	200,000	209,868
RTX CORP	4.5%	01 Jun 2042	200,000	172,930
RTX CORP	4.125%	16 Nov 2028	200,000	194,732
RTX CORP	3.95%	16 Aug 2025	260,000	258,682
SALESFORCE INC	3.7%	11 Apr 2028	780,000	759,470
SALESFORCE INC	2.7%	15 Jul 2041	210,000	147,865
SANDS CHINA LTD	5.125%	08 Aug 2025	410,000	408,483
SANTANDER HOLDINGS USA	4.5%	17 Jul 2025	100,000	99,677
SCHLUMBERGER HLDGS CORP	3.9%	17 May 2028	504,000	488,981

SHELL FINANCE US INC	4.375% 11 May 2045	110,000	91,896
SHELL FINANCE US INC	2.75% 06 Apr 2030	120,000	108,127
SHELL FINANCE US INC	4.55% 12 Aug 2043	220,000	191,948
SHELL FINANCE US INC	4% 10 May 2046	90,000	70,523
SHELL FINANCE US INC	3.25% 06 Apr 2050	90,000	60,569
SHELL FINANCE US INC	3.75% 12 Sep 2046	40,000	30,034
SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	260,000	282,909
SHELL INTERNATIONAL FIN	2.875% 10 May 2026	150,000	146,732
SLM STUDENT LOAN TRUST	1% 15 Jun 2039	553,082	530,735
SLM STUDENT LOAN TRUST	1% 15 Oct 2041	391,525	405,581
SMALL BUSINESS ADMINISTRATION	2.98% 01 Apr 2039	111,039	101,095
SMALL BUSINESS ADMINISTRATION	2.69% 01 Jul 2044	169,260	147,820
SMALL BUSINESS ADMINISTRATION	3.113% 10 Mar 2029	180,145	172,370
SMB PRIVATE EDUCATION LOAN	2.99% 15 Jan 2053	667,348	567,379
SMB PRIVATE EDUCATION LOAN	2.23% 15 Sep 2037	176,965	169,055
SMB PRIVATE EDUCATION LOAN	1.68% 15 Feb 2051	171,801	158,653
SMB PRIVATE EDUCATION LOAN	1% 15 Jun 2037	231,342	231,583
SMB PRIVATE EDUCATION LOAN	5.24% 15 Mar 2056	430,828	428,576
SMB PRIVATE EDUCATION LOAN	1% 17 Jun 2052	822,007	823,783
SMB PRIVATE EDUCATION LOAN	1.39% 15 Jan 2053	669,174	600,208
SOLRR AIRCRAFT 2021 1 LIMITED	2.636% 15 Oct 2046	1,183,774	1,081,282
SOLVENTUM CORP	5.4% 01 Mar 2029	280,000	280,728
SOLVENTUM CORP	5.45% 13 Mar 2031	290,000	289,780
SOLVENTUM CORP	5.6% 23 Mar 2034	360,000	357,973
SOLVENTUM CORP	5.9% 30 Apr 2054	320,000	311,885
SOUTHERN COPPER CORP	5.25% 08 Nov 2042	1,110,000	1,003,052
SOUTHERN NATURAL GAS	8% 01 Mar 2032	500,000	563,555
STATE OF ISRAEL	2.75% 03 Jul 2030	350,000	304,357
STATE OF ISRAEL	3.375% 15 Jan 2050	210,000	136,168
STATE OF ISRAEL	5.5% 12 Mar 2034	390,000	380,324
* STATE STREET CORP	1% 30 Mar 2031	260,000	237,757
STORE MASTER FUNDING LLC	6.19% 20 Jun 2053	218,258	222,220
SWS123323 CDS USD P V 03MEVENT	1% 20 Dec 2029	(1,659,000)	(1,659,000)
SWS123323 CDS USD R F 1.00000	1% 20 Dec 2029	1,659,000	1,696,059
SWS123729 IRS USD P V 00MSOFR	1% 18 Nov 2028	(12,830,000)	(12,830,000)
SWS123729 IRS USD R F 3.81600	3.816% 18 Nov 2028	12,830,000	12,785,893
T MOBILE USA INC	4.5% 15 Apr 2050	300,000	246,315
T MOBILE USA INC	3.5% 15 Apr 2025	360,000	358,261
T MOBILE USA INC	3.75% 15 Apr 2027	60,000	58,610
T MOBILE USA INC	3.875% 15 Apr 2030	600,000	564,492
T MOBILE USA INC	3% 15 Feb 2041	180,000	128,151
T MOBILE USA INC	3.3% 15 Feb 2051	30,000	19,796
T MOBILE USA INC	2.25% 15 Nov 2031	200,000	165,930
T MOBILE USA INC	2.05% 15 Feb 2028	70,000	64,259
T MOBILE USA INC	2.55% 15 Feb 2031	220,000	189,059
T MOBILE USA INC	2.7% 15 Mar 2032	680,000	574,872
T MOBILE USA INC	5.15% 15 Apr 2034	170,000	166,916

TARGA RESOURCES PARTNERS	6.5%	15 Jul 2027	890,000	896,515
TARGA RESOURCES PARTNERS	5.5%	01 Mar 2030	400,000	401,112
TEXAS INSTRUMENTS INC	4.15%	15 May 2048	500,000	406,970
TEXAS INSTRUMENTS INC	2.25%	04 Sep 2029	200,000	179,522
TEXAS INSTRUMENTS INC	1.75%	04 May 2030	280,000	239,310
TEXTAINER MARINE CONTAINERS LI	5.25%	20 Aug 2049	445,280	437,757
TIME WARNER CABLE ENTRMN	8.375%	15 Jul 2033	240,000	269,534
TIME WARNER CABLE LLC	6.55%	01 May 2037	80,000	77,098
TIME WARNER CABLE LLC	7.3%	01 Jul 2038	400,000	407,428
TIME WARNER CABLE LLC	6.75%	15 Jun 2039	340,000	333,231
TORONTO DOMINION BANK	1.15%	12 Jun 2025	220,000	216,555
TORONTO DOMINION BANK	4.456%	08 Jun 2032	130,000	123,180
TOWD POINT MORTGAGE TRUST	1%	25 May 2058	432,505	442,342
TRANSCONT GAS PIPE LINE	7.85%	01 Feb 2026	1,020,000	1,045,643
TREASURY BILL	0.01%	20 Mar 2025	900,000	891,752
TRUIST BANK	4.05%	03 Nov 2025	450,000	447,503
TRUIST FINANCIAL CORP	1%	08 Jun 2027	260,000	264,077
TRUIST FINANCIAL CORP	1%	08 Jun 2034	860,000	873,803
TSMC ARIZONA CORP	2.5%	25 Oct 2031	1,580,000	1,353,317
TSY INFL IX N/B	1.125%	15 Jan 2033	1,186,842	1,092,706
TSY INFL IX N/B	1.875%	15 Jul 2034	5,150,515	4,994,893
UBS AG LONDON	4.5%	26 Jun 2048	200,000	169,940
UBS AG STAMFORD CT	7.5%	15 Feb 2028	1,090,000	1,166,616
UBS GROUP AG	1%	01 Apr 2031	780,000	737,584
UBS GROUP AG	1%	14 May 2032	380,000	331,132
UBS GROUP AG	1%	12 May 2026	240,000	239,470
UBS GROUP AG	4.125%	24 Sep 2025	300,000	298,467
UBS GROUP AG	4.253%	23 Mar 2028	340,000	330,320
UNION PACIFIC CORP	4.5%	10 Sep 2048	380,000	320,868
UNION PACIFIC CORP	2.891%	06 Apr 2036	400,000	322,456
UNITED MEXICAN STATES	4.75%	08 Mar 2044	530,000	402,567
UNITED MEXICAN STATES	4.4%	12 Feb 2052	820,000	554,230
UNITEDHEALTH GROUP INC	2.95%	15 Oct 2027	130,000	124,418
UNITEDHEALTH GROUP INC	4.25%	15 Jun 2048	100,000	80,151
UNITEDHEALTH GROUP INC	3.875%	15 Dec 2028	130,000	125,622
UNITEDHEALTH GROUP INC	4.45%	15 Dec 2048	70,000	57,628
UNITEDHEALTH GROUP INC	3.7%	15 Aug 2049	160,000	116,299
UNITEDHEALTH GROUP INC	1.25%	15 Jan 2026	120,000	116,048
UNITEDHEALTH GROUP INC	2%	15 May 2030	110,000	94,689
UNITEDHEALTH GROUP INC	2.75%	15 May 2040	60,000	42,207
UNITEDHEALTH GROUP INC	2.9%	15 May 2050	330,000	204,636
UNITEDHEALTH GROUP INC	4%	15 May 2029	170,000	164,259
UNITEDHEALTH GROUP INC	4.2%	15 May 2032	140,000	131,837
US 10YR NOTE (CBT)MAR25	XCBT 20250320		10,500,000	(151,711)
US 10YR ULTRA FUT MAR25	XCBT 20250320		(20,100,000)	293,037
US 2YR NOTE (CBT) MAR25	XCBT 20250331		(47,200,000)	44,777
US 5YR FUTR OPTN JAN25C 106.7	EXP 12/27/2024		(26,000)	(26)

US 5YR FUTR OPTN JAN25C 107.5	EXP 12/27/2024	33,000	33
US 5YR FUTR OPTN JAN25C 108.2	EXP 12/27/2024	(57,000)	(57)
US 5YR NOTE (CBT) MAR25	XCBT 20250331	69,000,000	(453,149)
US BANCORP	1.45% 12 May 2025	390,000	385,320
US BANCORP	1% 27 Jan 2028	40,000	37,892
US BANCORP	1% 12 Jun 2029	270,000	276,010
US BANCORP	1% 12 Jun 2034	620,000	631,780
US BOND FUTR OPTN FEB25C 115	EXP 01/24/2025	17,000	14,078
US BOND FUTR OPTN FEB25C 117	EXP 01/24/2025	(17,000)	(5,578)
US BOND FUTR OPTN FEB25P 110	EXP 01/24/2025	(17,000)	(3,719)
US DOLLAR	CURRENCY	2,813,691	2,813,691
US LONG BOND(CBT) MAR25	XCBT 20250320	17,500,000	(707,085)
US TREASURY N/B	3.625% 15 Aug 2043	160,000	135,650
US TREASURY N/B	3.625% 15 Feb 2044	890,000	751,355
US TREASURY N/B	2.5% 15 Feb 2045	1,550,000	1,076,523
US TREASURY N/B	3% 15 Aug 2048	10,680,000	7,811,419
US TREASURY N/B	3.375% 15 Nov 2048	200,000	156,406
US TREASURY N/B	3% 15 Feb 2049	2,310,000	1,683,052
US TREASURY N/B	2% 15 Feb 2050	1,160,000	674,613
US TREASURY N/B	1.375% 15 Aug 2050	1,950,000	952,453
US TREASURY N/B	2.375% 15 May 2051	1,690,000	1,064,436
US TREASURY N/B	2% 15 Aug 2051	2,380,000	1,362,178
US TREASURY N/B	1.875% 15 Nov 2051	724,000	399,897
US TREASURY N/B	2.875% 15 May 2052	3,150,000	2,206,477
US TREASURY N/B	3.875% 15 May 2043	380,000	334,934
US TREASURY N/B	4.75% 15 Nov 2043	7,740,000	7,650,506
US TREASURY N/B	4.125% 15 Aug 2044	760,000	688,750
US TREASURY N/B	4.625% 15 Nov 2044	90,000	87,356
US TREASURY N/B	0.375% 30 Nov 2025	150,000	144,838
US TREASURY N/B	1.25% 30 Nov 2026	70,000	66,180
US TREASURY N/B	4% 28 Feb 2030	30,000	29,445
US TREASURY N/B	3.875% 15 Aug 2033	10,000	9,520
US TREASURY N/B	3.75% 31 Dec 2028	360,000	351,900
US TREASURY N/B	4.25% 28 Feb 2029	400,000	398,125
US TREASURY N/B	4.125% 31 Mar 2029	5,730,000	5,673,595
US TREASURY N/B	4.625% 30 Apr 2029	480,000	484,613
US TREASURY N/B	4.5% 31 May 2029	40,000	40,191
US TREASURY N/B	4% 31 Jul 2029	8,250,000	8,119,160
US TREASURY N/B	3.75% 15 Aug 2027	870,000	858,989
US TREASURY N/B	3.5% 30 Sep 2029	290,000	279,034
US TREASURY N/B	4.25% 15 Nov 2034	250,000	243,555
US ULTRA BOND CBT MAR25	XCBT 20250320	(2,100,000)	83,844
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	140,000	110,135
VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	20,000	17,837
VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	10,000	9,751
VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	210,000	202,486
VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	590,000	556,282

VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	170,000	163,865
VERIZON COMMUNICATIONS	4% 22 Mar 2050	190,000	143,792
VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	270,000	246,869
VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	150,000	123,536
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	240,000	163,774
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	309,000	266,148
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	80,000	60,558
VERIZON COMMUNICATIONS	4.78% 15 Feb 2035	1,213,000	1,155,589
VISA INC	3.15% 14 Dec 2025	110,000	108,743
VISA INC	4.3% 14 Dec 2045	360,000	308,106
VISA INC	2.7% 15 Apr 2040	360,000	262,264
VISA INC	2.05% 15 Apr 2030	360,000	314,424
WALMART INC	2.375% 24 Sep 2029	50,000	45,524
WALMART INC	1.5% 22 Sep 2028	110,000	98,739
WALMART INC	1.8% 22 Sep 2031	80,000	66,763
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	130,000	125,241
WARNERMEDIA HOLDINGS INC	4.054% 15 Mar 2029	170,000	158,092
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	370,000	326,003
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	120,000	89,291
WARNERMEDIA HOLDINGS INC	6.412% 15 Mar 2026	240,000	240,134
WASTE CONNECTIONS INC	5% 01 Mar 2034	230,000	224,354
WASTE MANAGEMENT INC	4.5% 15 Mar 2028	1,150,000	1,142,985
WELLS FARGO + COMPANY	5.606% 15 Jan 2044	500,000	478,695
WELLS FARGO + COMPANY	3% 23 Oct 2026	360,000	349,016
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	310,000	289,959
WELLS FARGO + COMPANY	4.65% 04 Nov 2044	330,000	277,378
WELLS FARGO + COMPANY	4.3% 22 Jul 2027	340,000	335,264
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	680,000	589,132
WELLS FARGO + COMPANY	4.4% 14 Jun 2046	110,000	88,352
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	440,000	369,794
WELLS FARGO + COMPANY	4.15% 24 Jan 2029	10,000	9,696
WELLS FARGO + COMPANY	1% 30 Oct 2030	420,000	378,995
WELLS FARGO + COMPANY	1% 04 Apr 2031	240,000	231,734
WELLS FARGO + COMPANY	1% 04 Apr 2051	430,000	383,440
WELLS FARGO + COMPANY	1% 30 Apr 2026	100,000	99,086
WELLS FARGO + COMPANY	1% 02 Jun 2028	1,300,000	1,223,794
WELLS FARGO + COMPANY	1% 02 Mar 2033	130,000	113,796
WELLS FARGO + COMPANY	1% 25 Jul 2029	950,000	963,633
WELLS FARGO + COMPANY	1% 25 Jul 2034	450,000	448,646
WELLS FARGO COMMERCIAL MORTGAG	3.406% 15 May 2048	390,000	386,548
WELLS FARGO COMMERCIAL MORTGAG	5.309% 15 Aug 2057	310,000	311,202
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Aug 2049	4,751,937	98,441
WELLS FARGO COMMERCIAL MORTGAG	2.967% 15 Aug 2049	840,000	701,777
WILLIAMS COMPANIES INC	5.15% 15 Mar 2034	360,000	349,808
WILLIAMS COMPANIES INC	5.1% 15 Sep 2045	150,000	134,606
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	70,000	59,743
WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	180,000	156,973
WYETH LLC	5.95% 01 Apr 2037	360,000	375,836

Sub-Total: Fund 5728 4 of 16

Total \$ 432,638,397

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	280 PARK AVENUE MORTGAGE	1% 15 Sep 2034	3,000,000	\$	2,985,914
	3 MONTH SOFR FUT SEP25	XCME 20251216	167,250,000		(124,971)
	ABBVIE INC	4.8% 15 Mar 2027	5,600,000		5,632,536
	ABN AMRO BANK NV	1% 13 Oct 2026	2,300,000		2,323,920
	AMERICAN EXPRESS CO	1% 26 Jul 2028	1,500,000		1,507,125
	AMERICAN EXPRESS CREDIT	5.23% 15 Sep 2028	5,000,000		5,064,045
	AMERICAN TOWER CORP	1.3% 15 Sep 2025	4,512,000		4,401,095
	AMERICAN TOWER CORP	5% 31 Jan 2030	1,500,000		1,490,895
	AMGEN INC	5.25% 02 Mar 2025	3,300,000		3,300,858
	ANGEL OAK MORTGAGE TRUST	1% 25 Jun 2065	221,079		203,875
	ARROW ELECTRONICS INC	5.15% 21 Aug 2029	2,000,000		1,989,540
	ASTRAZENECA FINANCE LLC	4.8% 26 Feb 2027	10,000,000		10,055,500
	ATHENE GLOBAL FUNDING	5.684% 23 Feb 2026	6,300,000		6,349,077
	ATHENE GLOBAL FUNDING	5.516% 25 Mar 2027	2,000,000		2,022,600
	AUST 10Y BOND FUT MAR25	XSFE 20250317	19,400,000		(180,758)
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	961,728		595,454
	BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL	360,000		360,000
	BANCO SANTANDER SA	1% 15 Jul 2028	3,000,000		3,019,830
	BANK OF AMERICA CORP	1% 02 Apr 2026	2,300,000		2,290,869
	BANK OF AMERICA CORP	1% 22 Jul 2026	6,000,000		5,999,520
	BANK OF AMERICA CREDIT CARD TR	5% 15 Apr 2028	3,400,000		3,417,654
	BANQUE FED CRED MUTUEL	5.088% 23 Jan 2027	2,000,000		2,004,500
	BARCLAYS PLC	4.375% 12 Jan 2026	7,500,000		7,464,000
	BARCLAYS PLC	5.304% 09 Aug 2026	800,000		801,344
	BDS LTD	1% 19 Aug 2038	5,127,182		5,146,406
	BERRY GLOBAL INC	1.57% 15 Jan 2026	8,000,000		7,716,000
	BERRY GLOBAL INC	4.875% 15 Jul 2026	140,000		139,567
	BMW VEHICLE LEASE TRUST	5.99% 25 Sep 2026	7,481,349		7,530,885
	BNP PARIBAS	3.375% 09 Jan 2025	1,100,000		1,099,670
	BOEING CO	2.75% 01 Feb 2026	400,000		390,172
	BOEING CO	2.196% 04 Feb 2026	2,200,000		2,134,264
	BOEING CO/THE	6.259% 01 May 2027	2,000,000		2,046,620
	BPCE SA	1% 14 Jan 2025	500,000		499,930
	BRAZILIAN REAL	FOREIGN CURRENCY	3,235		524
	BRISTOL MYERS SQUIBB CO	4.95% 20 Feb 2026	2,000,000		2,010,140
	BROADCOM INC	3.459% 15 Sep 2026	10,082,000		9,888,728
	BWU02CMK1 IRS USD P F 3.86165	3.861% 28 Feb 2029	(20,900,000)		(20,753,754)
	BWU02CMK1 IRS USD R V 12MSOFR	1% 28 Feb 2029	20,900,000		20,900,000
	BWU02D684 IRS USD P F 3.74000	3.74% 31 May 2029	(42,200,000)		(41,735,805)
	BWU02D684 IRS USD R V 12MSOFR	1% 31 May 2029	42,200,000		42,200,000
	BWU02DWW2 IRS USD P F 4.06269	4.062% 31 May 2029	(300,000)		(300,414)
	BWU02DWW2 IRS USD R V 12MSOFR	1% 31 May 2029	300,000		300,000

BWU02DWX0 IRS USD P F 4.06127	4.061% 31 May 2029	(5,100,000)	(5,106,751)
BWU02DWX0 IRS USD R V 12MSOFR	1% 31 May 2029	5,100,000	5,100,000
BWU02DX50 IRS USD P F 4.05900	4.059% 31 May 2029	(2,800,000)	(2,803,462)
BWU02DX50 IRS USD R V 12MSOFR	1% 31 May 2029	2,800,000	2,800,000
CAN 10YR BOND FUT MAR25	XMOD 20250320	(14,500,000)	33,271
CANADIAN DOLLAR	FOREIGN CURRENCY	307,573	213,860
CANADIAN NATL RESOURCES	5% 15 Dec 2029	700,000	693,189
CAPITAL ONE MULTI ASSET EXECUT	2.8% 15 Mar 2027	9,600,000	9,567,091
CAPITAL ONE MULTI ASSET EXECUT	4.95% 15 Oct 2027	4,000,000	4,015,775
CARMAX AUTO OWNER TRUST	6.08% 15 Dec 2026	1,045,769	1,050,172
CARRIER GLOBAL CORP	2.242% 15 Feb 2025	140,000	139,521
CCFARIUS1 WELLS FARGO BOC	NON-SECY ASSET-STOCK	(420,000)	(420,000)
CCPC CCWFSZUS2 WELLS FARGO	NON-SECY ASSET-STOCK	45,000	45,000
CCWFSHUS2 CCPC WELLS FARGO	NON-SECY ASSET-STOCK	1,272,000	1,272,000
CCWFSXUS7 BMO HARRIS MGCC	CCWFSXUS7 BMO HARRIS	3,319,000	3,319,000
CDP FINANCIAL INC	1% 19 May 2025	500,000	500,380
CFCRE COMMERCIAL MORTGAGE	3.367% 15 Jun 2050	2,136,853	2,107,658
CHASE AUTO OWNER TRUST	5.9% 25 Mar 2027	175,144	175,775
CHASE AUTO OWNER TRUST	4.18% 27 Aug 2029	800,000	791,489
CITIBANK CREDIT CARD ISSUANCE	1% 14 May 2029	5,000,000	5,057,449
CITIBANK NA	1% 04 Dec 2026	2,000,000	2,017,960
CITIGROUP COMMERCIAL	3.522% 10 Sep 2058	58,237	57,980
CITIGROUP INC	1% 08 Apr 2026	2,500,000	2,487,575
CITIGROUP INC	1% 17 Mar 2026	1,000,000	996,240
CITIGROUP INC	1% 25 Jan 2026	7,448,000	7,451,128
CITIGROUP REPO	4.55% 02 Jan 2025	29,300,000	29,300,000
CITIZENS AUTO RECEIVABLES TRUS	5.84% 18 Jan 2028	2,500,000	2,528,613
CK HUTCHISON INTNTL 21	1.5% 15 Apr 2026	3,000,000	2,877,720
CLASSIC RMBS TRUST	1.528% 15 Mar 2052	47,349	32,923
CNH EQUIPMENT TRUST	5.9% 16 Feb 2027	1,605,174	1,611,173
COMM MORTGAGE TRUST	3.373% 10 Oct 2048	485,228	483,208
CONNECTICUT ST	5.77% 15 Mar 2025	1,435,000	1,438,377
COOPERATIEVE RABOBANK UA	1% 15 Dec 2027	600,000	567,450
COREBRIDGE FINANCIAL INC	3.5% 04 Apr 2025	300,000	298,914
CPPIB CAPITAL INC	1% 04 Apr 2025	7,100,000	7,120,164
CPPIB CAPITAL INC	1% 11 Mar 2026	2,000,000	2,021,980
CREDIT AGRICOLE SA	1% 26 Jan 2027	400,000	384,044
CROWN CASTLE INC	4.45% 15 Feb 2026	917,000	913,534
CURRENCY CONTRACT	AUD/USD	0	496,964
CURRENCY CONTRACT	CAD/USD	0	945
CURRENCY CONTRACT	CAD/USD	0	38,928
CURRENCY CONTRACT	EUR/USD	0	56,304
CURRENCY CONTRACT	GBP/USD	0	1,896
CURRENCY CONTRACT	GBP/USD	0	3,169
CURRENCY CONTRACT	GBP/USD	0	2,591
CURRENCY CONTRACT	JPY/USD	0	5,390

CURRENCY CONTRACT	JPY/USD	0	53,799
DANISH KRONE	FOREIGN CURRENCY	183,042	25,417
ELFI GRADUATE LOAN PROGRAM	1.53% 26 Dec 2046	2,173,916	1,916,210
ELLINGTON FINANCIAL MORTGAGE	1% 25 Jan 2067	3,623,165	3,088,490
ENEL FINANCE INTL NV	7.05% 14 Oct 2025	1,575,000	1,598,609
EQUITABLE FINANCIAL LIFE	1% 09 Jan 2026	300,000	288,879
EURO CURRENCY	FOREIGN CURRENCY	234	242
EXPERIAN FINANCE PLC	4.7% 12 Feb 2025	7,900,000	7,856,682
EXPORT DEVELOPMNT CANADA	1% 01 Aug 2028	5,500,000	5,504,345
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	968,870	969,646
FANNIE MAE	1% 05 Nov 2027	16,000,000	16,000,160
FANNIE MAE	1% 25 Dec 2044	683,935	675,474
FANNIE MAE	1% 25 Jul 2046	1,484,336	1,469,993
FANNIE MAE	1% 25 Jul 2046	311,043	307,908
FANNIE MAE	1.75% 25 Mar 2046	3,786,074	3,151,179
FANNIE MAE	1% 25 Feb 2047	1,251,373	1,237,968
FANNIE MAE	1% 25 Nov 2058	2,989,275	3,092,439
FANNIE MAE	1% 25 Aug 2059	4,102,013	4,049,637
FANNIE MAE	1% 25 Sep 2049	3,905,441	3,788,019
FANNIE MAE	1% 25 Aug 2049	864,391	849,234
FANNIE MAE	1% 25 Aug 2059	4,247,421	4,146,130
FANNIE MAE	2% 25 Aug 2038	13,690,015	12,572,310
FANNIE MAE	1% 25 Dec 2054	1,956,334	1,957,680
FANNIE MAE	1% 25 Dec 2054	1,471,531	1,465,701
FANNIE MAE	1% 25 Nov 2053	2,952,750	2,964,329
FANNIE MAE	6% 25 Sep 2031	209,246	211,408
FANNIE MAE	5.5% 25 Aug 2035	688,972	699,946
FANNIE MAE	3% 25 Oct 2040	945,872	887,352
FANNIEMAE ACES	1% 25 Dec 2026	584,031	562,750
FANNIEMAE ACES	1% 25 Dec 2026	1,984,881	1,911,682
FANNIEMAE ACES	1% 25 Jun 2031	152,914	152,914
FANNIEMAE WHOLE LOAN	1% 25 Aug 2037	219,237	215,737
FED CAISSES DESJARDINS	1% 23 Jan 2026	700,000	699,979
FED HM LN PC POOL 1Q0184	1% 01 Nov 2036	122,017	124,504
FED HM LN PC POOL 840291	1% 01 Nov 2041	63,781	65,566
FED HM LN PC POOL A93101	5% 01 Jul 2040	59,195	58,843
FED HM LN PC POOL C91030	5.5% 01 May 2027	9,403	9,447
FED HM LN PC POOL G01838	5% 01 Jul 2035	110,425	110,581
FED HM LN PC POOL G01912	5% 01 Sep 2035	3,563	3,564
FED HM LN PC POOL G02123	5.5% 01 Mar 2036	4,433	4,516
FED HM LN PC POOL G02254	5.5% 01 Mar 2036	2,841	2,894
FED HM LN PC POOL G04092	5.5% 01 Mar 2038	8,238	8,402
FED HM LN PC POOL G05267	5.5% 01 Dec 2038	50,347	51,351
FED HM LN PC POOL G06193	5.5% 01 May 2040	43,816	44,687
FED HM LN PC POOL G06872	5.5% 01 Sep 2039	98,091	99,874
FED HM LN PC POOL G07786	4% 01 Aug 2044	837,797	788,182

FED HM LN PC POOL G08105	5.5%	01 Jan 2036	1,414	1,440
FED HM LN PC POOL G18458	2%	01 Mar 2028	3,627,353	3,509,310
FED HM LN PC POOL H09069	6.5%	01 Sep 2037	28,968	30,590
FED HM LN PC POOL H09070	6.5%	01 Sep 2037	11,695	12,350
FED HM LN PC POOL L00007	5.5%	01 Mar 2035	11,704	11,922
FED HM LN PC POOL L10219	5%	01 Jan 2034	63,648	63,802
FED HM LN PC POOL N30127	4.5%	01 Sep 2033	15,724	15,512
FED HM LN PC POOL N30926	5%	01 Nov 2032	71,885	72,039
FED HM LN PC POOL N31490	5%	01 Jan 2038	33,475	33,389
FED HM LN PC POOL P50425	5%	01 Nov 2034	108,173	108,318
FED HM LN PC POOL SD8006	4%	01 Aug 2049	72,986	67,606
FED HM LN PC POOL U90133	4%	01 Aug 2042	62,323	58,728
FEDERAL FARM CREDIT BANK	4.4%	22 Jun 2026	12,415,000	12,360,498
FEDERAL HOME LOAN BANK	0.92%	26 Feb 2027	25,700,000	23,882,496
FEDERAL HOME LOAN BANK	1.02%	24 Feb 2027	16,000,000	14,856,160
FHLMC MULTIFAMILY STRUCTURED	1%	25 Aug 2027	4,000,000	4,002,816
FIFTH THIRD AUTO TRUST	5.8%	16 Nov 2026	1,433,475	1,436,919
FNMA POOL 256339	5.5%	01 Jul 2036	63	65
FNMA POOL 256370	5.5%	01 Jun 2036	6,297	6,402
FNMA POOL 256687	5.5%	01 Apr 2037	1,838	1,869
FNMA POOL 256808	5.5%	01 Jul 2037	45	46
FNMA POOL 256900	5.5%	01 Sep 2037	101	103
FNMA POOL 526993	1%	01 Nov 2028	20,096	19,641
FNMA POOL 629058	5.5%	01 May 2032	23,034	23,316
FNMA POOL 657494	4.75%	01 Aug 2033	21,432	21,263
FNMA POOL 724068	4.465%	01 Feb 2034	34,331	33,682
FNMA POOL 734384	5.5%	01 Jul 2033	40,131	40,804
FNMA POOL 750148	4.465%	01 May 2033	47,118	46,295
FNMA POOL 776014	4.465%	01 Sep 2033	31,852	31,269
FNMA POOL 777651	4.49%	01 Feb 2034	23,715	23,344
FNMA POOL 782012	4.465%	01 Jan 2035	50,348	49,434
FNMA POOL 818985	4.465%	01 Jul 2035	12,004	11,889
FNMA POOL 822771	4.465%	01 May 2035	5,946	5,911
FNMA POOL 878661	5.5%	01 Feb 2036	3,229	3,285
FNMA POOL 880871	5.5%	01 Apr 2036	553	563
FNMA POOL 888737	1%	01 Oct 2037	274,753	279,393
FNMA POOL 899303	5.5%	01 Mar 2037	95	97
FNMA POOL 916389	5%	01 May 2027	6,803	6,796
FNMA POOL 922386	5.5%	01 Jan 2037	814	828
FNMA POOL 962745	5%	01 Apr 2038	27,135	27,007
FNMA POOL AB6113	4%	01 Aug 2042	52,042	48,978
FNMA POOL AC3943	4%	01 Jan 2040	75,554	71,405
FNMA POOL AC4532	5%	01 Jan 2034	433,503	430,400
FNMA POOL AL4287	1%	01 Nov 2040	247,953	257,822
FNMA POOL AL7271	1%	01 Sep 2041	66,687	67,674
FNMA POOL AL7824	1%	01 Aug 2034	1,016,143	972,123
FNMA POOL AL8835	1%	01 Jan 2042	310,783	301,693
FNMA POOL AL9066	1%	01 Aug 2025	3	3

FNMA POOL BZ1178	5.81%	01 Jun 2031	4,200,000	4,341,431
FNMA POOL MA0213	5%	01 Oct 2039	3,761	3,711
FNMA POOL MA0445	5%	01 Jun 2040	10,951	10,787
FNMA POOL MA0565	5.5%	01 Sep 2040	51,088	52,013
FNMA POOL MA0600	4.5%	01 Dec 2040	13,866	13,194
FNMA TBA 30 YR 4	4%	13 Feb 2055	21,400,000	19,551,168
FNMA TBA 30 YR 5	5%	15 Jan 2055	19,300,000	18,620,659
FNMA TBA 30 YR 6	6%	15 Feb 2055	58,800,000	59,051,076
FORD AUTO SECURITIZATION TRUST	5.053%	15 Jul 2028	2,200,000	1,557,813
FORD CREDIT AUTO LEASE TRUST	4.94%	15 Mar 2026	459,944	460,097
FORD CREDIT AUTO LEASE TRUST	5.9%	15 Feb 2026	833,632	834,015
FORD CREDIT AUTO OWNER TRUST	5.14%	15 Mar 2026	41,246	41,253
FORD MOTOR CREDIT CO LLC	5.125%	16 Jun 2025	3,000,000	2,996,790
FORD MOTOR CREDIT CO LLC	2.3%	10 Feb 2025	9,000,000	8,964,810
FORD MOTOR CREDIT CO LLC	4.389%	08 Jan 2026	536,000	531,803
FREDDIE MAC	4.875%	27 Sep 2029	8,000,000	7,954,400
FREDDIE MAC	1.5%	15 Dec 2042	704,335	584,141
FREDDIE MAC	3.4%	15 Aug 2040	1,358,441	1,285,967
FREDDIE MAC	1%	15 Apr 2049	1,999,806	1,943,958
FREDDIE MAC	1%	15 Sep 2048	1,683,224	1,654,851
FREDDIE MAC	1%	15 Aug 2049	1,351,025	1,327,398
FREDDIE MAC	1%	15 Jun 2049	2,256,282	2,214,617
FREDDIE MAC	1%	15 Jun 2044	4,222,372	4,164,240
FREDDIE MAC	1%	25 Sep 2049	4,215,892	4,133,437
FREDDIE MAC	1%	15 Aug 2040	5,341,676	5,240,401
FREDDIE MAC	1%	25 Dec 2054	2,138,662	2,141,007
FREDDIE MAC	1%	25 Dec 2054	1,971,198	1,973,773
FREDDIE MAC	1%	25 Jan 2055	2,600,000	2,595,649
FREDDIE MAC	5.5%	15 Apr 2036	410,769	416,929
GA GLOBAL FUNDING TRUST	1.625%	15 Jan 2026	600,000	579,732
GAIF BOND ISSUER P/L	3.4%	30 Sep 2026	2,000,000	1,946,220
GENERAL MOTORS FINL CO	2.75%	20 Jun 2025	5,000,000	4,949,550
GENERAL MOTORS FINL CO	5.4%	06 Apr 2026	5,000,000	5,029,250
GEORGIA POWER CO	1%	08 May 2025	1,900,000	1,903,895
GILEAD SCIENCES INC	1.2%	01 Oct 2027	1,500,000	1,367,535
GLOBAL PAYMENTS INC	1.2%	01 Mar 2026	4,200,000	4,024,482
GM FINANCIAL SECURITIZED TERM	5.89%	16 Nov 2026	2,117,974	2,125,693
GNMA II POOL 004113	5%	20 Apr 2038	339,554	340,341
GNMA II POOL 004215	5.5%	20 Aug 2038	12,276	12,516
GNMA II POOL 004314	5%	20 Dec 2038	141,286	141,613
GNMA II POOL 004462	5%	20 Jun 2039	13,813	13,759
GNMA II POOL 004593	5%	20 Dec 2039	17,411	17,343
GNMA II POOL 004932	3.5%	20 Jan 2041	1,546	1,410
GNMA II POOL 004994	3.5%	20 Mar 2041	32,758	29,748
GNMA II POOL 005278	3.5%	20 Jan 2042	1,217	1,105
GNMA II POOL 005302	3.5%	20 Feb 2042	10,896	9,895

GNMA II POOL 627122	5.5%	20 Mar 2034	68,341	69,623
GNMA II POOL 737242	5.5%	20 Nov 2037	13,208	13,427
GNMA II POOL 763305	4.5%	20 May 2041	65,594	63,786
GNMA II POOL 799902	3.74%	20 Mar 2042	39,690	36,771
GNMA II POOL AA0711	3.74%	20 Jul 2042	24,809	23,032
GNMA II POOL AH5878	3.75%	20 Mar 2044	37,255	34,499
GNMA II POOL AU8923	4.5%	20 Aug 2046	287,003	275,608
GNMA II POOL AX8408	4.5%	20 Feb 2041	72,224	70,234
GNMA II POOL BC3090	5%	20 Jun 2035	216,060	216,800
GNMA II POOL MA0214	3.5%	20 Jul 2042	28,418	25,697
GNMA II POOL MA0456	3.5%	20 Oct 2042	30,016	27,142
GNMA II POOL MA0528	3.5%	20 Nov 2042	8,608	7,784
GNMA II POOL MA0619	3.5%	20 Dec 2042	8,108	7,332
GNMA II POOL MA0776	3.5%	20 Feb 2043	5,571	5,026
GNMA II POOL MA1150	3.5%	20 Jul 2043	4,845	4,371
GNMA II POOL MA1218	3.5%	20 Aug 2043	2,036	1,837
GNMA II POOL MA1279	3.5%	20 Sep 2043	2,091	1,887
GNMA II POOL MA1367	3.5%	20 Oct 2043	1,914	1,727
GNMA II POOL MA1440	3.5%	20 Nov 2043	6,132	5,533
GNMA II POOL MA1512	3.5%	20 Dec 2043	1,080	975
GNMA II POOL MA1829	3.5%	20 Apr 2044	177	159
GNMA II POOL MA1910	3.5%	20 May 2044	3,559	3,196
GNMA II POOL MA2064	3.5%	20 Jul 2044	1,011	908
GNMA II POOL MA2667	3.5%	20 Mar 2045	14,145	12,624
GNMA II POOL MA2744	3.5%	20 Apr 2045	2,021	1,804
GNMA II POOL MA2756	4.5%	20 Apr 2045	366,175	354,292
GNMA II POOL MA2816	3.5%	20 May 2045	5,234	4,671
GNMA II POOL MA2883	3.5%	20 Jun 2045	4,429	3,953
GNMA POOL 738317	5%	15 May 2041	3,949	3,929
GNMA POOL 782386	5%	15 Aug 2038	280,484	281,836
GNMA POOL 799863	3.75%	15 Apr 2042	88,915	82,852
GNMA POOL AA0060	3.7%	15 Apr 2042	92,889	87,243
GNMA POOL AB1552	3.75%	15 Sep 2042	1,008,832	939,919
GNMA POOL AC1428	2.69%	15 Jun 2033	8,058,499	6,997,203
GNMA POOL AK0485	3%	15 Oct 2044	52,954	46,604
GNMA POOL AK4648	3%	15 Oct 2045	158,774	139,606
GOLDEN CREDIT CARD TRUST	1.97%	15 Jan 2029	3,000,000	2,841,961
GOLDEN ST TOBACCO SECURITIZATI	1.958%	01 Jun 2025	1,200,000	1,187,332
GOLDMAN SACHS GROUP INC	1%	15 May 2026	3,000,000	3,010,620
GOLDMAN SACHS GROUP INC	1%	09 Dec 2026	4,000,000	4,005,120
GOVERNMENT NATIONAL	1.75%	16 Jul 2029	256,497	251,655
GOVERNMENT NATIONAL	1.25%	16 Feb 2030	441,461	423,166
GOVERNMENT NATIONAL	2.5%	20 Oct 2049	159,150	136,445
GOVERNMENT STIF 3	GOVERNMENT STIF 3		1,372,384	1,372,384
GS MORTGAGE BACKED SECURITIES	1%	25 Feb 2052	229,564	212,433
GS MORTGAGE BACKED SECURITIES	1%	25 Jan 2052	4,001,507	3,710,139
GS MORTGAGE BACKED SECURITIES	1%	25 Nov 2054	1,870,597	1,875,137
GS MORTGAGE SECURITIES TRUST	3.119%	10 May 2050	2,609,770	2,597,571

HCA INC	7.69%	15 Jun 2025	1,700,000	1,718,343
HCA INC	5.375%	01 Feb 2025	2,000,000	1,999,220
HONDA AUTO RECEIVABLES OWNER	5.71%	18 Mar 2026	2,065,450	2,069,549
HONDA AUTO RECEIVABLES OWNER	5.41%	18 Feb 2028	8,300,000	8,383,815
HSBC HOLDINGS PLC	1%	10 Mar 2026	7,782,000	7,749,860
HUNTINGTON AUTO TRUST	5.5%	15 Mar 2027	2,451,812	2,460,930
HUNTINGTON AUTO TRUST	5.23%	16 Jan 2029	2,500,000	2,526,256
HYUNDAI AUTO LEASE SECURITIZAT	5.85%	16 Mar 2026	1,792,815	1,797,343
ILLUMINA INC	5.8%	12 Dec 2025	1,300,000	1,310,101
ING GROEP NV	1%	01 Apr 2027	1,000,000	1,003,540
ING GROEP NV	1%	28 Mar 2026	5,800,000	5,784,050
ING GROEP NV	4.625%	06 Jan 2026	1,700,000	1,699,813
INTL FLAVOR + FRAGRANCES	1.23%	01 Oct 2025	1,000,000	972,410
JACKSON NATL LIFE GLOBAL	5.6%	10 Apr 2026	4,400,000	4,433,308
JACKSON NATL LIFE GLOBAL	5.55%	02 Jul 2027	3,900,000	3,948,594
JAPAN TREASURY DISC BILL	0.01%	27 Jan 2025	1,990,000,000	12,661,495
JAPANESE YEN	FOREIGN CURRENCY		1,317,451	8,383
* JP MORGAN CHASE COMMERCIAL	3.378%	15 Sep 2050	1,375,943	1,340,746
* JP MORGAN MORTGAGE TRUST	1%	25 Feb 2052	666,459	617,728
* JPMORGAN CHASE + CO	1%	13 Mar 2026	600,000	596,502
* JPMORGAN CHASE + CO	1%	22 Apr 2026	3,000,000	2,974,410
* JPMORGAN CHASE + CO	1%	24 Feb 2028	1,100,000	1,110,252
* JPMORGAN CHASE + CO	1%	22 Apr 2028	9,300,000	9,457,077
KOMMUNEKREDIT	1%	16 Sep 2025	8,000,000	8,042,000
KUBOTA CREDIT OWNER TRUST	5.4%	17 Feb 2026	492,620	493,018
LAS VEGAS SANDS CORP	5.9%	01 Jun 2027	3,000,000	3,043,530
LLOYDS BANKING GROUP PLC	1%	05 Feb 2026	1,000,000	997,390
LLOYDS BANKING GROUP PLC	4.45%	08 May 2025	1,000,000	997,680
LLOYDS BANKING GROUP PLC	1%	18 Mar 2026	2,600,000	2,590,276
LONG GILT FUTURE MAR25	IFLL 20250327		8,300,000	(340,477)
MASSACHUSETTS EDUCATIONAL	1%	25 Apr 2038	71,210	71,360
MEXICAN PESO (NEW)	FOREIGN CURRENCY		525	25
MFRA TRUST	1%	25 Apr 2065	25,397	24,264
MFRA TRUST	1%	25 Dec 2068	839,668	843,133
MITSUBISHI UFJ FIN GRP	1%	17 Apr 2026	1,200,000	1,201,368
MIZUHO BANK LTD/SYDNEY	1%	23 Feb 2026	2,000,000	1,242,622
MORGAN STANLEY	1%	10 Dec 2026	10,000,000	9,642,900
MORGAN STANLEY	1%	13 Apr 2028	4,200,000	4,266,108
MORGAN STANLEY BAML TRUST	3.401%	15 May 2050	2,163,836	2,134,014
MORGAN STANLEY BANK NA	1%	15 Oct 2027	2,500,000	2,500,750
NAVIENT STUDENT LOAN TRUST	1.31%	15 Jan 2069	40,177	37,528
NAVIENT STUDENT LOAN TRUST	2.6%	15 Aug 2068	124,479	118,245
NAVIENT STUDENT LOAN TRUST	1%	16 Jul 2040	296,995	296,731
NAVIENT STUDENT LOAN TRUST	1%	26 Jul 2066	1,694,946	1,686,991
NAVIENT STUDENT LOAN TRUST	1.17%	16 Sep 2069	158,233	144,909
NAVIENT STUDENT LOAN TRUST	1.33%	15 Apr 2069	1,540,412	1,406,221

NAVIENT STUDENT LOAN TRUST	1.11% 18 Feb 2070	574,343	502,577
NBN CO LTD	4% 01 Oct 2027	2,000,000	1,960,380
NEW RESIDENTIAL MORTGAGE	1% 25 Dec 2057	1,044,597	1,002,466
NEW RESIDENTIAL MORTGAGE	1% 25 Jul 2059	1,481,869	1,412,513
NOMURA HOLDINGS INC	1.851% 16 Jul 2025	12,800,000	12,587,648
NOMURA HOLDINGS INC	5.594% 02 Jul 2027	800,000	809,616
ONEOK INC	4.4% 15 Oct 2029	3,000,000	2,907,420
ONSLow BAY FINANCIAL LLC	1% 25 Nov 2061	3,318,479	2,905,959
ONSLow BAY FINANCIAL LLC	1.957% 25 Oct 2061	3,401,264	2,802,145
ONSLow BAY FINANCIAL LLC	1% 25 Jan 2062	71,931	67,298
PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	200,000	195,474
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,200,000	2,051,390
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	2,200,000	2,198,284
PACIFIC LIFE GF II	1.2% 24 Jun 2025	900,000	885,141
PFP III	1% 19 Aug 2035	1,466,636	1,468,471
PNC BANK NA	1% 15 Jan 2027	5,600,000	5,600,616
POUND STERLING	FOREIGN CURRENCY	366,949	459,567
PSP CAPITAL INC	1% 03 Mar 2025	10,000,000	10,001,600
QATAR ENERGY	1.375% 12 Sep 2026	700,000	659,939
RESIMAC	1% 03 Feb 2053	561,239	560,641
ROYAL BANK OF CANADA	1% 23 Jul 2027	2,300,000	2,305,060
SANTANDER UK GROUP HLDGS	1% 21 Nov 2026	5,500,000	5,579,090
SANTANDER UK PLC	4.496% 12 Dec 2027	3,500,000	3,486,350
SBA TOWER TRUST	1.884% 15 Jul 2050	1,600,000	1,550,315
SBA TOWER TRUST	4.831% 15 Oct 2029	1,500,000	1,429,509
SLM STUDENT LOAN TRUST	1% 25 Jun 2043	3,902,366	3,817,246
SLM STUDENT LOAN TRUST	1% 27 Dec 2038	3,896,793	3,854,115
SMB PRIVATE EDUCATION LOAN	4.48% 16 May 2050	1,874,077	1,824,062
SMB PRIVATE EDUCATION LOAN	1.29% 15 Jul 2053	990,496	919,813
SOCIAL PROFESSIONAL LOAN	2.65% 25 Sep 2040	209,616	205,711
SOUTHERN CAL EDISON	1.2% 01 Feb 2026	5,800,000	5,586,908
STANDARD CHARTERED PLC	1% 30 Mar 2026	3,400,000	3,408,806
STANDARD CHARTERED PLC	1% 30 Jan 2026	2,295,000	2,290,410
STANDARD CHARTERED PLC	1% 30 Mar 2026	2,300,000	2,305,957
STATE OF ISRAEL	5% 30 Oct 2026	2,900,000	3,085,772
SUMITOMO MITSUI FINL GRP	1.474% 08 Jul 2025	8,000,000	7,865,440
SUMITOMO MITSUI FINL GRP	5.88% 13 Jul 2026	1,500,000	1,525,440
SUMITOMO MITSUI SYD	1% 20 Feb 2026	1,800,000	1,118,705
SUMITOMO MITSUI TR BK LT	5.65% 14 Sep 2026	1,000,000	1,014,190
SVENSKA HANDELSBANKEN AB	1% 04 Mar 2026	2,500,000	1,546,467
SWAP UBS BOC	SWAP CASH COLLATERAL	(40,000)	(40,000)
SWBC CCMBCIUS7 LT USD	SWAP CASH COLLATERAL	(50,000)	(50,000)
SWEDBANK AB	1% 04 Apr 2025	6,000,000	6,007,800
SWPC0MWQ7 CDS USD P V	1% 20 Dec 2029	(2,000,000)	(2,000,000)
SWPC0MWQ7 CDS USD R F 1.00000	1% 20 Dec 2029	2,000,000	2,044,676
SYDNEY AIRPORT FINANCE	3.375% 30 Apr 2025	3,000,000	2,981,790

SYNCHRONY BANK	5.4%	22 Aug 2025	6,600,000	6,603,696
T MOBILE USA INC	3.5%	15 Apr 2025	3,580,000	3,562,709
TOKYO METROPOLITAN GOVT	0.75%	16 Jul 2025	5,000,000	4,899,200
TORONTO DOMINION BANK	4.55%	22 Jan 2025	5,000,000	4,986,729
TOWD POINT MORTGAGE TRUST	1%	25 Apr 2060	3,798,177	3,416,972
TOWD POINT MORTGAGE TRUST	1%	25 Oct 2059	2,154,784	2,049,989
TOWD POINT MORTGAGE TRUST	1%	25 Jan 2060	1,191,413	1,130,528
TOYOTA AUTO LOAN EXTENDED	1.35%	25 May 2033	2,400,000	2,369,173
TOYOTA MOTOR CREDIT CORP	1%	15 May 2026	4,500,000	4,501,305
TOYOTA MOTOR CREDIT CORP	1%	07 Aug 2026	4,000,000	4,019,240
TRILLIUM CREDIT CARD TRUST II	1%	26 Aug 2028	800,000	802,799
TSY INFL IX N/B	2.125%	15 Apr 2029	9,592,794	9,610,406
UBS AG AUSTRALIA	1%	30 Jul 2025	9,500,000	5,895,573
UBS GROUP AG	1%	15 Jul 2026	2,800,000	2,819,852
UBS GROUP AG	1%	12 Jan 2027	3,300,000	3,321,780
UNITED WHOLESALE MORTGAGE	1%	25 Dec 2051	1,547,563	1,443,068
US 10YR NOTE (CBT)MAR25	XCBT 20250320		(19,300,000)	209,726
US 10YR ULTRA FUT MAR25	XCBT 20250320		(42,000,000)	691,866
US 2YR NOTE (CBT) MAR25	XCBT 20250331		385,400,000	(55,696)
US 5YR NOTE (CBT) MAR25	XCBT 20250331		41,800,000	(276,336)
US DOLLAR	CURRENCY		(1,906,101)	(1,906,101)
US ULTRA BOND CBT MAR25	XCBT 20250320		(19,800,000)	1,075,963
VERIZON MASTER TRUST	1%	08 Sep 2028	4,000,000	4,008,289
VERUS SECURITIZATION TRUST	1%	25 Jan 2069	1,594,287	1,596,950
WELLS FARGO + COMPANY	1%	25 Apr 2026	5,000,000	4,982,450
WELLS FARGO + COMPANY	1%	22 Apr 2028	3,100,000	3,150,623
WELLS FARGO BANK NA	5.45%	07 Aug 2026	5,000,000	5,060,050
WELLS FARGO COMMERCIAL	1%	15 Jan 2059	3,000,000	2,986,074
WEYERHAEUSER CO	4.75%	15 May 2026	5,000,000	4,998,800
WOODSIDE FINANCE LTD	3.65%	05 Mar 2025	1,100,000	1,096,898
WORLD OMNI AUTOMOBILE LEASE	5.47%	17 Nov 2025	2,535	2,536
Sub-Total: Fund 5736 5 of 16			Total \$ 883,441,421	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	ABBVIE INC	3.2% 21 Nov 2029	460,000	\$	426,880
	ACCENTURE CAPITAL INC	4.25% 04 Oct 2031	585,000		562,074
	ADVOCATE HEALTH CORP	2.211% 15 Jun 2030	620,000		539,915
	AEP TEXAS INC	2.1% 01 Jul 2030	320,000		273,818
	AGILENT TECHNOLOGIES INC	2.3% 12 Mar 2031	330,000		279,814
	ALGONQUIN PWR + UTILITY	1% 15 Jun 2026	205,000		206,060
	AMERICAN TOWER CORP	5% 31 Jan 2030	210,000		208,725
	APTIV SWISS HOLDINGS LTD	4.65% 13 Sep 2029	200,000		194,078
	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	55,000		54,335
	ARIZONA PUBLIC SERVICE	6.35% 15 Dec 2032	420,000		443,818
	ARTHUR J GALLAGHER + CO	4.85% 15 Dec 2029	105,000		104,620
	ASCENSION HEALTH	2.532% 15 Nov 2029	255,000		229,151
	AT+T INC	2.3% 01 Jun 2027	1,000,000		943,820
	AT+T INC	2.55% 01 Dec 2033	154,000		123,953
	AUTONATION INC	3.8% 15 Nov 2027	400,000		386,568
	AUTOZONE INC	4.75% 01 Feb 2033	100,000		95,935
	BANCO SANTANDER SA	1% 15 Jul 2028	600,000		603,966
	BANCO SANTANDER SA	3.49% 28 May 2030	1,000,000		912,250
	BANK	2.726% 15 Nov 2062	1,500,000		1,345,927
	BANK OF AMERICA CORP	1% 05 Mar 2029	990,000		959,211
	BANK OF AMERICA CORP	1% 13 Feb 2031	1,210,000		1,061,642
	BANK OF AMERICA CORP	1% 22 Apr 2032	1,325,000		1,138,029
	BANK OF AMERICA CORP	1% 14 Jun 2029	820,000		743,453
	BARCLAYS PLC	1% 24 Jun 2031	585,000		508,388
	BARCLAYS PLC	1% 10 Sep 2028	620,000		615,834
	BAT CAPITAL CORP	3.557% 15 Aug 2027	43,000		41,595
	BAT CAPITAL CORP	4.7% 02 Apr 2027	180,000		179,230
	BAT CAPITAL CORP	5.834% 20 Feb 2031	175,000		178,719
	BAT CAPITAL CORP	6% 20 Feb 2034	190,000		195,138
	BAT INTL FINANCE PLC	4.448% 16 Mar 2028	515,000		506,240
	BAYLOR SCOTT + WHITE HOL	1.777% 15 Nov 2030	350,000		293,171
	BENCHMARK MORTGAGE TRUST	1.672% 15 Jul 2053	2,300,000		1,952,970
	BENCHMARK MORTGAGE TRUST	2.263% 15 Mar 2054	2,500,000		2,133,348
	BERRY GLOBAL INC	1.57% 15 Jan 2026	500,000		482,250
	BHP BILLITON FIN USA LTD	5.25% 08 Sep 2033	675,000		677,727
	BOEING CO	5.15% 01 May 2030	1,550,000		1,528,409
	BRIXMOR OPERATING PART	4.125% 15 Jun 2026	350,000		346,490
	BRIXMOR OPERATING PART	3.9% 15 Mar 2027	425,000		415,863
	BRIXMOR OPERATING PART	2.25% 01 Apr 2028	225,000		205,650
	BRIXMOR OPERATING PART	2.5% 16 Aug 2031	570,000		477,922
	BROADCOM INC	2.45% 15 Feb 2031	200,000		172,498

BROADCOM INC	4% 15 Apr 2029	805,000	774,185
BROADCOM INC	5.05% 12 Jul 2027	400,000	403,752
BROADCOM INC	4.15% 15 Feb 2028	1,035,000	1,017,436
BROADSTONE NET LEASE LLC	2.6% 15 Sep 2031	380,000	314,226
CANADIAN NATL RESOURCES	3.85% 01 Jun 2027	525,000	513,524
CANADIAN NATL RESOURCES	5% 15 Dec 2029	300,000	297,081
CENOVUS ENERGY INC	2.65% 15 Jan 2032	150,000	124,836
CFCRE COMMERCIAL MORTGAGE TRUST	3.585% 10 Dec 2054	2,587,399	2,511,897
CHASE ISSUANCE TRUST	5.08% 15 Sep 2030	400,000	406,344
CHASE ISSUANCE TRUST	4.63% 15 Jan 2031	300,000	299,607
CIGNA GROUP/THE	4.375% 15 Oct 2028	400,000	391,748
CITIBANK CREDIT CARD ISSUANCE	3.96% 13 Oct 2030	2,000,000	1,950,712
CITIGROUP INC	1% 29 Jan 2031	2,955,000	2,609,413
CNA FINANCIAL CORP	5.125% 15 Feb 2034	65,000	63,805
COMERICA INC	1% 30 Jan 2030	860,000	869,176
COMM MORTGAGE TRUST	3.765% 10 Feb 2049	3,995,000	3,948,892
COMMONSPIRIT HEALTH	5.205% 01 Dec 2031	1,090,000	1,085,520
CONSTELLATION BRANDS INC	3.7% 06 Dec 2026	175,000	171,966
CONSTELLATION BRANDS INC	2.25% 01 Aug 2031	480,000	398,870
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	540,000	490,871
CORP ANDINA DE FOMENTO	5% 24 Jan 2029	70,000	70,341
CRH SMW FINANCE DAC	5.2% 21 May 2029	215,000	216,466
CSAIL COMMERCIAL MORTGAGE TRUST	3.756% 15 Nov 2048	1,280,000	1,265,710
CUBESMART LP	2.25% 15 Dec 2028	230,000	206,844
CVS HEALTH CORP	1.75% 21 Aug 2030	590,000	480,443
DEUTSCHE BANK NY	1% 18 Jan 2029	450,000	466,925
DEUTSCHE BANK NY	1% 20 Nov 2029	555,000	580,547
DEUTSCHE BANK NY	1% 13 Jul 2027	160,000	164,872
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	615,000	544,029
DISCOVERY COMMUNICATIONS	4.125% 15 May 2029	780,000	727,241
DUKE ENERGY FLORIDA LLC	5.875% 15 Nov 2033	400,000	416,272
DUKE ENERGY OHIO INC	5.25% 01 Apr 2033	475,000	475,067
DUPONT DE NEMOURS INC	4.725% 15 Nov 2028	1,075,000	1,069,174
EDISON INTERNATIONAL	5.25% 15 Nov 2028	405,000	405,705
ELEVANCE HEALTH INC	4.101% 01 Mar 2028	205,000	200,279
ELEVANCE HEALTH INC	2.25% 15 May 2030	555,000	481,956
ELI LILLY + CO	4.7% 09 Feb 2034	88,000	85,289
ELI LILLY + CO	4.6% 14 Aug 2034	229,000	219,929
ENERGY TRANSFER LP	6.55% 01 Dec 2033	715,000	759,616
ENERGY TRANSFER LP	3.9% 15 Jul 2026	1,345,000	1,327,434
ESSEX PORTFOLIO LP	1.7% 01 Mar 2028	40,000	36,151
EXPORT IMPORT BANK KOREA	5.125% 11 Jan 2033	200,000	200,448
FAIRFAX FINL HLDGS LTD	5.625% 16 Aug 2032	385,000	389,166
FAIRFAX FINL HLDGS LTD	6% 07 Dec 2033	395,000	407,150
FANNIE MAE	6.625% 15 Nov 2030	550,000	609,538
FANNIE MAE	0.875% 05 Aug 2030	200,000	165,006
FANNIE MAE	0.01% 17 Mar 2031	805,000	599,363

FED HM LN PC POOL A47038	5%	01 Sep 2035	10,430	10,433
FED HM LN PC POOL A85726	5%	01 Apr 2039	35,622	35,471
FED HM LN PC POOL A93318	5%	01 Aug 2040	62,828	62,450
FED HM LN PC POOL A93713	5%	01 Sep 2040	105,826	105,189
FED HM LN PC POOL A94069	5%	01 Sep 2040	37,715	37,488
FED HM LN PC POOL A95085	4%	01 Nov 2040	188,019	177,945
FED HM LN PC POOL A95575	4%	01 Dec 2040	138,103	130,677
FED HM LN PC POOL A95960	4%	01 Dec 2040	126,231	119,468
FED HM LN PC POOL A97040	4%	01 Feb 2041	122,941	116,355
FED HM LN PC POOL C03520	4%	01 Sep 2040	154,250	145,986
FED HM LN PC POOL C03545	5%	01 Aug 2040	43,199	42,939
FED HM LN PC POOL C09004	3.5%	01 Jul 2042	257,274	235,164
FED HM LN PC POOL C09029	3%	01 Mar 2043	199,140	176,682
FED HM LN PC POOL C09031	2.5%	01 Feb 2043	116,265	99,487
FED HM LN PC POOL C09055	4%	01 Dec 2043	43,028	40,474
FED HM LN PC POOL C91176	5.5%	01 May 2028	9,431	9,500
FED HM LN PC POOL C91908	3%	01 Jan 2037	553,113	509,676
FED HM LN PC POOL C91960	3.5%	01 Nov 2037	213,084	200,151
FED HM LN PC POOL C91969	3%	01 Jan 2038	91,429	83,528
FED HM LN PC POOL G02427	5.5%	01 Dec 2036	77,998	79,405
FED HM LN PC POOL G03737	6.5%	01 Nov 2037	31,587	33,357
FED HM LN PC POOL G03812	5.5%	01 Feb 2038	103,188	105,067
FED HM LN PC POOL G05472	4.5%	01 Jun 2039	21,123	20,582
FED HM LN PC POOL G05676	4%	01 Nov 2039	171,711	162,498
FED HM LN PC POOL G05726	5%	01 Aug 2039	50,544	50,329
FED HM LN PC POOL G05741	4.5%	01 Dec 2039	19,913	19,403
FED HM LN PC POOL G06087	5%	01 Sep 2040	16,415	16,358
FED HM LN PC POOL G06231	4%	01 Dec 2040	105,889	100,216
FED HM LN PC POOL G06499	4%	01 Mar 2041	159,877	151,320
FED HM LN PC POOL G06506	4%	01 Dec 2040	316,361	299,411
FED HM LN PC POOL G06507	4%	01 Feb 2041	63,475	60,074
FED HM LN PC POOL G07032	3%	01 Jun 2042	441,491	391,702
FED HM LN PC POOL G07129	3.5%	01 Sep 2042	445,429	407,244
FED HM LN PC POOL G07388	3.5%	01 May 2043	222,420	202,999
FED HM LN PC POOL G08368	4.5%	01 Oct 2039	68,702	66,942
FED HM LN PC POOL G08372	4.5%	01 Nov 2039	48,519	47,275
FED HM LN PC POOL G08479	3.5%	01 Mar 2042	139,831	127,814
FED HM LN PC POOL G08601	4%	01 Aug 2044	69,544	65,039
FED HM LN PC POOL G08624	4%	01 Jan 2045	57,766	54,024
FED HM LN PC POOL G08654	3.5%	01 Jul 2045	430,044	389,056
FED HM LN PC POOL G08677	4%	01 Nov 2045	127,954	119,605
FED HM LN PC POOL G08707	4%	01 May 2046	386,808	360,469
FED HM LN PC POOL G08731	2.5%	01 Nov 2046	220,780	185,766
FED HM LN PC POOL G08732	3%	01 Nov 2046	166,773	145,185
FED HM LN PC POOL G08735	4.5%	01 Oct 2046	159,686	153,362
FED HM LN PC POOL G08770	3.5%	01 Jul 2047	242,498	218,319
FED HM LN PC POOL G08772	4.5%	01 Jul 2047	150,570	144,319

FED HM LN PC POOL G13868	4.5% 01 Jul 2025	2,843	2,835
FED HM LN PC POOL G14239	4% 01 Sep 2026	2,966	2,948
FED HM LN PC POOL G16015	3% 01 Jan 2032	233,441	223,522
FED HM LN PC POOL G16177	2% 01 Jan 2032	430,787	401,534
FED HM LN PC POOL G16459	3.5% 01 Jul 2032	122,164	118,107
FED HM LN PC POOL G18475	2.5% 01 Aug 2028	38,113	36,980
FED HM LN PC POOL G67717	4% 01 Nov 2048	350,490	326,135
FED HM LN PC POOL J12398	4.5% 01 Jun 2025	1,413	1,409
FED HM LN PC POOL J12439	4.5% 01 Jun 2025	2,045	2,039
FED HM LN PC POOL J15031	4% 01 Apr 2026	21,287	21,161
FED HM LN PC POOL J15719	4% 01 Jun 2026	23,861	23,710
FED HM LN PC POOL J15847	4% 01 Jun 2026	5,825	5,790
FED HM LN PC POOL J16059	4% 01 Jul 2026	15,007	14,905
FED HM LN PC POOL J23935	3% 01 May 2028	48,587	47,594
FED HM LN PC POOL J24887	3% 01 Jul 2028	427,124	418,006
FED HM LN PC POOL J27464	3.5% 01 Feb 2029	141,750	139,240
FED HM LN PC POOL J27964	3% 01 Apr 2029	65,365	63,590
FED HM LN PC POOL J28440	3% 01 Jun 2029	105,677	102,857
FED HM LN PC POOL J29007	3% 01 Aug 2029	96,282	93,509
FED HM LN PC POOL J29036	3% 01 Aug 2029	86,759	84,206
FED HM LN PC POOL J29049	3% 01 Aug 2029	86,073	83,716
FED HM LN PC POOL Q02171	5% 01 Jul 2041	13,300	13,198
FED HM LN PC POOL Q02606	5% 01 Aug 2041	156,733	155,531
FED HM LN PC POOL Q04673	4% 01 Nov 2041	322,892	304,755
FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	140,967	129,018
FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	131,646	120,361
FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	126,419	115,581
FED HM LN PC POOL Q11788	3% 01 Oct 2042	77,885	69,106
FED HM LN PC POOL Q12520	3% 01 Oct 2042	32,713	29,024
FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	363,758	332,575
FED HM LN PC POOL Q13630	3% 01 Nov 2042	95,101	84,371
FED HM LN PC POOL Q15062	3% 01 Feb 2043	547,056	485,558
FED HM LN PC POOL Q44452	3% 01 Nov 2046	118,774	103,399
FED HM LN PC POOL Q44963	3.5% 01 Dec 2046	376,226	339,893
FED HM LN PC POOL Q49494	4.5% 01 Jul 2047	82,904	79,462
FED HM LN PC POOL QA5902	3% 01 Jan 2050	141,243	121,672
FED HM LN PC POOL QB0220	3% 01 Jun 2050	279,060	239,917
FED HM LN PC POOL RB5142	2.5% 01 Jan 2042	1,360,629	1,167,655
FED HM LN PC POOL RB5189	4.5% 01 Oct 2042	840,911	803,572
FED HM LN PC POOL SB8083	1.5% 01 Jan 2036	940,720	814,391
FED HM LN PC POOL SB8118	1.5% 01 Sep 2036	1,410,934	1,216,540
FED HM LN PC POOL SB8510	2% 01 Feb 2036	748,652	663,077
FED HM LN PC POOL SD4396	5.5% 01 Nov 2053	1,751,635	1,735,375
FED HM LN PC POOL SD8016	3% 01 Oct 2049	335,010	288,590
FED HM LN PC POOL SD8090	2% 01 Sep 2050	2,757,683	2,164,627
FED HM LN PC POOL SD8104	1.5% 01 Nov 2050	2,658,442	1,968,064
FED HM LN PC POOL SD8113	2% 01 Dec 2050	354,580	277,996

FED HM LN PC POOL SD8128	2% 01 Feb 2051	1,150,337	901,165
FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	4,436,405	3,640,113
FED HM LN PC POOL SD8332	6% 01 Jun 2053	833,984	838,615
FED HM LN PC POOL SD8401	5.5% 01 Feb 2054	1,985,228	1,961,193
FED HM LN PC POOL V60298	3% 01 Oct 2028	77,433	75,623
FED HM LN PC POOL V60564	3% 01 Jun 2029	159,941	155,640
FED HM LN PC POOL V60869	2.5% 01 Jul 2030	345,466	330,540
FED HM LN PC POOL ZM2868	3.5% 01 Mar 2047	88,888	80,166
FEDERAL FARM CREDIT BANK	1.48% 26 Nov 2032	205,000	158,387
FEDERAL FARM CREDIT BANK	1.57% 23 Sep 2030	845,000	708,313
FEDERAL FARM CREDIT BANK	1.77% 04 Feb 2031	245,000	205,589
FEDERAL HOME LOAN BANK	1.25% 23 Jul 2030	675,000	557,840
FEDERAL HOME LOAN BANK	1.75% 20 Jun 2031	195,000	160,883
FEDERAL HOME LOAN BANK	4.25% 10 Sep 2032	160,000	154,838
FERGUSON ENTERPRISES INC	5% 03 Oct 2034	145,000	138,548
FIFTH THIRD BANCORP	1% 27 Jul 2029	175,000	181,374
FIRSTENERGY CORP	3.9% 15 Jul 2027	500,000	487,510
FLORIDA POWER + LIGHT CO	5.15% 15 Jun 2029	450,000	455,688
FLOWERVE CORPORATION	2.8% 15 Jan 2032	150,000	127,257
FNMA POOL 257281	5% 01 Jul 2028	1,960	1,960
FNMA POOL 555800	1% 01 Oct 2033	183,011	186,084
FNMA POOL 655687	6.5% 01 Aug 2032	42,384	43,992
FNMA POOL 660662	6.5% 01 Sep 2032	1,390	1,443
FNMA POOL 735061	1% 01 Nov 2034	187,714	193,564
FNMA POOL 735271	1% 01 Jan 2035	33,853	34,908
FNMA POOL 735288	1% 01 Mar 2035	42,568	42,572
FNMA POOL 735382	1% 01 Apr 2035	230,520	230,540
FNMA POOL 735484	1% 01 May 2035	101,719	101,614
FNMA POOL 735500	1% 01 May 2035	146,252	148,795
FNMA POOL 735578	1% 01 Jun 2035	18,569	18,550
FNMA POOL 735580	1% 01 Jun 2035	88,706	88,713
FNMA POOL 735591	1% 01 Jun 2035	84,141	84,148
FNMA POOL 735667	1% 01 Jul 2035	86,132	86,139
FNMA POOL 735676	1% 01 Jul 2035	301,095	301,120
FNMA POOL 735989	1% 01 Feb 2035	162,879	165,614
FNMA POOL 745355	1% 01 Mar 2036	79,607	79,525
FNMA POOL 745412	1% 01 Dec 2035	101,014	102,766
FNMA POOL 745418	1% 01 Apr 2036	45,859	46,656
FNMA POOL 745515	1% 01 May 2036	15,567	15,551
FNMA POOL 745885	1% 01 Oct 2036	98,985	102,928
FNMA POOL 745950	1% 01 Nov 2036	75,094	78,085
FNMA POOL 832690	5% 01 Sep 2035	48,231	48,181
FNMA POOL 832799	5% 01 Sep 2035	75,065	74,987
FNMA POOL 888129	1% 01 Feb 2037	34,148	34,719
FNMA POOL 888286	1% 01 Apr 2037	131,394	133,587
FNMA POOL 889072	1% 01 Dec 2037	21,982	23,152
FNMA POOL 889579	1% 01 May 2038	75,534	78,538

FNMA POOL 889705	1% 01 Jun 2038	43,628	44,365
FNMA POOL 889983	1% 01 Oct 2038	131,695	136,931
FNMA POOL 902669	5% 01 Nov 2036	16,530	16,489
FNMA POOL 916398	6.5% 01 May 2037	581	613
FNMA POOL 943699	6.5% 01 Aug 2037	466	491
FNMA POOL 948227	6.5% 01 Aug 2037	58,607	61,818
FNMA POOL 959604	6.5% 01 Nov 2037	3,811	4,020
FNMA POOL 995930	1% 01 Apr 2039	2,066	2,056
FNMA POOL AA0472	4% 01 Mar 2039	33,434	31,598
FNMA POOL AB3693	4% 01 Oct 2041	164,752	155,301
FNMA POOL AB4058	4% 01 Dec 2041	165,922	156,403
FNMA POOL AB6238	3.5% 01 Sep 2042	165,870	151,438
FNMA POOL AB6390	3% 01 Oct 2042	107,954	95,644
FNMA POOL AB7272	3% 01 Dec 2042	640,323	567,422
FNMA POOL AB7410	3% 01 Dec 2042	551,568	488,722
FNMA POOL AB7426	3% 01 Dec 2042	563,516	499,359
FNMA POOL AB7568	3% 01 Jan 2043	767,039	679,679
FNMA POOL AB7570	3% 01 Jan 2043	1,253,858	1,111,054
FNMA POOL AB7741	3% 01 Jan 2043	537,076	475,881
FNMA POOL AB8499	3% 01 Feb 2043	214,142	189,669
FNMA POOL AB8923	3% 01 Apr 2043	8,721	7,724
FNMA POOL AB9361	3.5% 01 May 2043	193,841	176,709
FNMA POOL AB9944	3% 01 Jul 2043	283,548	251,187
FNMA POOL AC1889	4% 01 Sep 2039	84,825	80,166
FNMA POOL AC2953	4.5% 01 Sep 2039	594,498	578,501
FNMA POOL AD0567	1% 01 Sep 2039	10,489	11,064
FNMA POOL AD5479	5% 01 Jun 2040	13,331	13,234
FNMA POOL AD9713	5% 01 Aug 2040	28,598	28,391
FNMA POOL AD9870	4% 01 Oct 2040	10,138	9,581
FNMA POOL AE0113	1% 01 Jul 2040	102,284	96,666
FNMA POOL AE0967	1% 01 Jun 2039	153,550	140,499
FNMA POOL AH0921	4% 01 Dec 2040	278,243	262,975
FNMA POOL AH0943	4% 01 Dec 2040	243,505	230,165
FNMA POOL AH2899	4.5% 01 Jan 2041	488,896	474,527
FNMA POOL AH3765	4% 01 Jan 2041	492,779	465,740
FNMA POOL AH4404	4% 01 Jan 2041	362,115	342,245
FNMA POOL AH5984	4.5% 01 Mar 2041	96,308	93,263
FNMA POOL AI1051	4% 01 Jun 2026	7,188	7,134
FNMA POOL AK1608	3% 01 Jan 2027	28,228	27,746
FNMA POOL AL1895	1% 01 Jun 2042	144,555	131,978
FNMA POOL AL1945	1% 01 Jun 2042	456,016	416,340
FNMA POOL AL2151	1% 01 Mar 2042	711,012	649,149
FNMA POOL AL2389	1% 01 Sep 2042	244,008	222,778
FNMA POOL AL2890	1% 01 Dec 2042	273,343	242,212
FNMA POOL AL3218	1% 01 Feb 2043	192,467	175,721
FNMA POOL AL3454	1% 01 Apr 2043	104,280	92,438
FNMA POOL AL6851	1% 01 Oct 2043	141,534	120,985

FNMA POOL AL8352	1% 01 Oct 2044	171,816	152,162
FNMA POOL AL9865	1% 01 Feb 2047	768,226	667,864
FNMA POOL AO0454	3.5% 01 Aug 2042	189,805	173,291
FNMA POOL AO3110	3.5% 01 Jun 2042	319,758	291,921
FNMA POOL AO7185	4% 01 Sep 2042	377,141	354,934
FNMA POOL AP0457	3% 01 Jul 2027	12,100	11,883
FNMA POOL AP2611	3.5% 01 Sep 2042	136,598	124,713
FNMA POOL AP3308	3.5% 01 Sep 2042	142,160	129,791
FNMA POOL AP3902	3% 01 Oct 2042	142,398	126,186
FNMA POOL AP5143	3% 01 Sep 2042	145,688	129,089
FNMA POOL AP6032	3% 01 Apr 2043	279,559	247,580
FNMA POOL AP8903	3.5% 01 Oct 2042	267,407	244,127
FNMA POOL AQ7187	3% 01 Jul 2043	59,993	53,160
FNMA POOL AQ8684	3% 01 Dec 2042	62,986	55,809
FNMA POOL AR0190	3% 01 Apr 2043	60,699	53,755
FNMA POOL AR2626	2.5% 01 Feb 2043	235,202	200,984
FNMA POOL AR2638	3.5% 01 Feb 2043	224,019	205,412
FNMA POOL AR6858	3% 01 Feb 2043	10,354	9,170
FNMA POOL AR9203	3.5% 01 Mar 2043	741,929	676,312
FNMA POOL AR9218	3% 01 Mar 2043	7,146	6,329
FNMA POOL AS2751	4.5% 01 Jun 2044	292,666	282,109
FNMA POOL AS2826	4% 01 Jul 2044	406,327	379,530
FNMA POOL AS4155	3% 01 Sep 2044	69,107	61,202
FNMA POOL AS5133	3.5% 01 Jun 2045	1,207,751	1,091,209
FNMA POOL AS5263	3.5% 01 Jun 2045	218,888	197,766
FNMA POOL AS5384	4% 01 Jul 2045	131,652	122,898
FNMA POOL AS6275	3% 01 Dec 2030	97,163	93,397
FNMA POOL AS6286	4% 01 Dec 2045	253,751	236,878
FNMA POOL AS6304	4% 01 Dec 2045	109,595	102,307
FNMA POOL AS7155	3% 01 May 2046	115,008	100,006
FNMA POOL AS7248	4% 01 May 2046	135,738	126,335
FNMA POOL AS7693	2% 01 Aug 2031	325,758	303,307
FNMA POOL AS7877	2.5% 01 Sep 2046	299,446	251,625
FNMA POOL AS8115	3% 01 Oct 2046	136,605	118,696
FNMA POOL AS8249	3% 01 Nov 2036	576,525	530,451
FNMA POOL AS8269	3% 01 Nov 2046	663,977	577,234
FNMA POOL AS8386	2.5% 01 Nov 2031	522,164	492,534
FNMA POOL AS8570	2.5% 01 Dec 2046	243,659	204,748
FNMA POOL AS8572	3.5% 01 Dec 2046	734,336	661,670
FNMA POOL AS8650	3% 01 Jan 2047	1,038,069	902,454
FNMA POOL AT2040	3% 01 Apr 2043	21,051	18,643
FNMA POOL AT2745	3% 01 May 2043	17,595	15,582
FNMA POOL AU1279	2.5% 01 Jul 2028	42,077	40,799
FNMA POOL AU5904	3.5% 01 Sep 2033	143,701	137,654
FNMA POOL AU9300	3% 01 Sep 2028	68,271	66,718
FNMA POOL AV2223	4% 01 Dec 2043	24,750	23,249
FNMA POOL AZ4775	3.5% 01 Oct 2045	688,181	621,775

FNMA POOL BA4750	3.5%	01 Jan 2031	129,295	125,672
FNMA POOL BC0769	4%	01 Dec 2045	370,808	346,151
FNMA POOL BC4411	3.5%	01 Mar 2031	179,383	174,388
FNMA POOL BC9096	3.5%	01 Dec 2046	518,451	467,137
FNMA POOL BH9317	3.5%	01 Sep 2047	221,085	199,392
FNMA POOL BM1144	1%	01 Mar 2047	220,564	185,340
FNMA POOL BM4676	1%	01 Oct 2048	422,254	392,391
FNMA POOL BM4716	1%	01 Dec 2030	211,610	205,608
FNMA POOL BN0340	4.5%	01 Dec 2048	169,330	161,665
FNMA POOL BN1628	4.5%	01 Nov 2048	156,943	149,838
FNMA POOL BP4416	2.5%	01 May 2050	877,965	722,903
FNMA POOL BP6618	2.5%	01 Aug 2050	2,827,930	2,324,966
FNMA POOL BQ4074	2%	01 Dec 2050	1,031,050	818,897
FNMA POOL BR0462	2.5%	01 Apr 2051	637,953	528,612
FNMA POOL BR6470	2.5%	01 Mar 2051	653,369	540,937
FNMA POOL BR9085	2.5%	01 May 2051	3,112,683	2,580,573
FNMA POOL CA5416	2.5%	01 Mar 2050	605,685	498,708
FNMA POOL CA9152	2.5%	01 Feb 2036	1,151,343	1,052,478
FNMA POOL FS0564	1%	01 Jul 2050	1,283,471	1,109,701
FNMA POOL FS0977	1%	01 Mar 2052	380,857	328,213
FNMA POOL FS1587	1%	01 Apr 2052	833,721	718,212
FNMA POOL FS1782	1%	01 May 2052	721,494	622,377
FNMA POOL MA0243	5%	01 Nov 2029	58,658	58,726
FNMA POOL MA0318	4.5%	01 Feb 2030	12,936	12,835
FNMA POOL MA0918	4%	01 Dec 2041	477,674	450,310
FNMA POOL MA1035	3%	01 Apr 2027	5,840	5,745
FNMA POOL MA1062	3%	01 May 2027	2,918	2,870
FNMA POOL MA1272	3%	01 Dec 2042	175,782	155,753
FNMA POOL MA2495	3.5%	01 Jan 2046	342,123	309,110
FNMA POOL MA2806	3%	01 Nov 2046	311,154	270,504
FNMA POOL MA2833	3%	01 Dec 2046	337,744	293,620
FNMA POOL MA2863	3%	01 Jan 2047	474,729	412,710
FNMA POOL MA2895	3%	01 Feb 2047	6,978	6,066
FNMA POOL MA3058	4%	01 Jul 2047	1,050,449	974,703
FNMA POOL MA3101	4.5%	01 Aug 2047	159,366	152,550
FNMA POOL MA3212	4.5%	01 Dec 2047	82,290	78,771
FNMA POOL MA3364	3.5%	01 May 2033	110,097	105,831
FNMA POOL MA3385	4.5%	01 Jun 2048	133,771	127,715
FNMA POOL MA3833	2.5%	01 Nov 2049	239,063	196,924
FNMA POOL MA3871	3%	01 Dec 2049	179,259	154,421
FNMA POOL MA4045	2%	01 Jun 2040	274,093	230,653
FNMA POOL MA4093	2%	01 Aug 2040	2,849,050	2,395,227
FNMA POOL MA4119	2%	01 Sep 2050	3,929,083	3,084,110
FNMA POOL MA4124	2.5%	01 Sep 2035	48,522	44,353
FNMA POOL MA4138	1.5%	01 Sep 2050	1,551,834	1,149,074
FNMA POOL MA4158	2%	01 Oct 2050	5,058,757	3,969,271
FNMA POOL MA4159	2.5%	01 Oct 2050	4,883,870	4,013,731

FNMA POOL MA4181	1.5%	01 Nov 2050	1,567,337	1,158,923
FNMA POOL MA4182	2%	01 Nov 2050	1,558,891	1,222,675
FNMA POOL MA4208	2%	01 Dec 2050	972,689	762,601
FNMA POOL MA4209	1.5%	01 Dec 2050	2,046,239	1,514,686
FNMA POOL MA4232	2%	01 Jan 2041	1,728,105	1,449,357
FNMA POOL MA4255	2%	01 Feb 2051	377,001	295,340
FNMA POOL MA4260	1.5%	01 Feb 2036	1,083,372	937,510
FNMA POOL MA4268	2%	01 Feb 2041	2,348,592	1,968,812
FNMA POOL MA4281	2%	01 Mar 2051	1,935,372	1,515,393
FNMA POOL MA4305	2%	01 Apr 2051	1,662,850	1,301,493
FNMA POOL MA4306	2.5%	01 Apr 2051	3,007,260	2,467,486
FNMA POOL MA4329	2%	01 May 2036	2,507,890	2,224,690
FNMA POOL MA4333	2%	01 May 2041	999,637	835,036
FNMA POOL MA4467	3%	01 Nov 2051	721,113	616,711
FNMA POOL MA4624	3%	01 Jun 2052	486,427	413,609
FNMA POOL MA4684	4.5%	01 Jun 2052	2,822,262	2,660,553
FNMA POOL MA4733	4.5%	01 Sep 2052	3,372,288	3,177,498
FNMA POOL MA4786	5.5%	01 Oct 2052	398,376	394,594
FNMA POOL MA5166	6%	01 Oct 2053	1,725,409	1,734,988
FNMA POOL MA5296	5.5%	01 Mar 2054	1,481,744	1,463,234
FNMA TBA 30 YR 5	5%	15 Jan 2055	1,500,000	1,447,202
FORD MOTOR CREDIT CO LLC	2.7%	10 Aug 2026	325,000	312,098
FORD MOTOR CREDIT CO LLC	6.798%	07 Nov 2028	620,000	642,215
FORD MOTOR CREDIT CO LLC	5.85%	17 May 2027	680,000	686,916
FORD MOTOR CREDIT CO LLC	5.125%	05 Nov 2026	200,000	199,812
FREDDIE MAC	6.75%	15 Mar 2031	200,000	223,348
FREDDIE MAC	6.25%	15 Jul 2032	200,000	221,208
FREDDIE MAC	1.22%	19 Aug 2030	365,000	300,369
FREEPORT MCMORAN INC	4.125%	01 Mar 2028	225,000	218,711
FREEPORT MCMORAN INC	4.375%	01 Aug 2028	595,000	578,483
GEN LUX SARL/GEN USA INC	1.75%	10 Apr 2026	390,000	374,049
GEN LUX SARL/GEN USA INC	6%	04 Jun 2029	250,000	255,178
GENERAL MOTORS FINL CO	3.6%	21 Jun 2030	205,000	187,710
GENERAL MOTORS FINL CO	5.8%	07 Jan 2029	180,000	183,476
GENERAL MOTORS FINL CO	5.4%	08 May 2027	330,000	333,442
GENERAL MOTORS FINL CO	5.55%	15 Jul 2029	375,000	378,908
GENUINE PARTS CO	4.95%	15 Aug 2029	420,000	418,228
GLP CAPITAL LP / FIN II	5.375%	15 Apr 2026	305,000	305,278
GLP CAPITAL LP / FIN II	5.75%	01 Jun 2028	225,000	226,919
GLP CAPITAL LP / FIN II	3.25%	15 Jan 2032	55,000	47,219
GNMA II POOL 004520	5%	20 Aug 2039	80,597	80,438
GNMA II POOL 004746	4.5%	20 Jul 2040	456,322	444,069
GNMA II POOL 004747	5%	20 Jul 2040	178,929	177,999
GNMA II POOL 004833	4%	20 Oct 2040	587,963	557,944
GNMA II POOL 004922	4%	20 Jan 2041	74,768	70,951
GNMA II POOL 004923	4.5%	20 Jan 2041	56,223	54,714
GNMA II POOL 004945	4%	20 Feb 2041	180,190	170,990

GNMA II POOL 004978	4.5% 20 Mar 2041	154,099	149,853
GNMA II POOL 004979	5% 20 Mar 2041	244,917	243,643
GNMA II POOL 004984	5.5% 20 Mar 2041	70,414	71,627
GNMA II POOL 005017	4.5% 20 Apr 2041	158,483	154,116
GNMA II POOL 005115	4.5% 20 Jul 2041	95,439	92,809
GNMA II POOL 005140	4.5% 20 Aug 2041	356,690	346,861
GNMA II POOL 005332	4% 20 Mar 2042	275,470	260,938
GNMA II POOL MA0023	4% 20 Apr 2042	130,813	123,912
GNMA II POOL MA0317	3% 20 Aug 2042	497,316	442,810
GNMA II POOL MA0318	3.5% 20 Aug 2042	938,542	858,539
GNMA II POOL MA0391	3% 20 Sep 2042	517,486	460,769
GNMA II POOL MA0392	3.5% 20 Sep 2042	501,912	459,129
GNMA II POOL MA0462	3.5% 20 Oct 2042	954,182	872,847
GNMA II POOL MA0624	3% 20 Dec 2042	199,198	177,366
GNMA II POOL MA0626	4% 20 Dec 2042	125,829	119,191
GNMA II POOL MA0698	3% 20 Jan 2043	263,269	234,415
GNMA II POOL MA0783	3.5% 20 Feb 2043	630,323	576,593
GNMA II POOL MA0851	3% 20 Mar 2043	111,497	98,686
GNMA II POOL MA0933	3% 20 Apr 2043	107,584	95,223
GNMA II POOL MA1997	4.5% 20 Jun 2044	298,481	288,794
GNMA II POOL MA2303	3.5% 20 Oct 2044	616,643	561,170
GNMA II POOL MA2304	4% 20 Oct 2044	258,759	243,448
GNMA II POOL MA2445	3.5% 20 Dec 2044	231,555	210,725
GNMA II POOL MA2678	3.5% 20 Mar 2045	412,397	373,467
GNMA II POOL MA2754	3.5% 20 Apr 2045	221,642	201,829
GNMA II POOL MA2891	3% 20 Jun 2045	185,907	163,662
GNMA II POOL MA2960	3% 20 Jul 2045	199,787	175,881
GNMA II POOL MA3033	3% 20 Aug 2045	456,952	402,275
GNMA II POOL MA3662	3% 20 May 2046	119,815	105,470
GNMA II POOL MA3802	3% 20 Jul 2046	131,831	115,765
GNMA II POOL MA3803	3.5% 20 Jul 2046	665,979	603,575
GNMA II POOL MA3872	2.5% 20 Aug 2046	112,405	95,130
GNMA II POOL MA3936	3% 20 Sep 2046	701,056	615,619
GNMA II POOL MA3937	3.5% 20 Sep 2046	97,218	87,986
GNMA II POOL MA3939	4.5% 20 Sep 2046	78,823	76,561
GNMA II POOL MA4003	3% 20 Oct 2046	339,466	298,095
GNMA II POOL MA4069	3.5% 20 Nov 2046	36,920	33,414
GNMA II POOL MA4070	4% 20 Nov 2046	300,941	280,683
GNMA II POOL MA4071	4.5% 20 Nov 2046	207,365	200,635
GNMA II POOL MA4125	2.5% 20 Dec 2046	326,783	276,562
GNMA II POOL MA4127	3.5% 20 Dec 2046	1,102,156	997,493
GNMA II POOL MA4198	4.5% 20 Jan 2047	78,291	75,550
GNMA II POOL MA4263	4% 20 Feb 2047	191,128	178,262
GNMA II POOL MA4322	4% 20 Mar 2047	310,117	289,241
GNMA II POOL MA4383	4% 20 Apr 2047	83,103	77,448
GNMA II POOL MA4586	3.5% 20 Jul 2047	879,065	795,339
GNMA II POOL MA4653	4% 20 Aug 2047	159,373	148,589

GNMA II POOL MA4654	4.5% 20 Aug 2047	68,631	65,908
GNMA II POOL MA4720	4% 20 Sep 2047	712,707	664,484
GNMA II POOL MA4899	3% 20 Dec 2047	590,729	517,523
GNMA II POOL MA4961	3% 20 Jan 2048	106,207	93,046
GNMA II POOL MA5397	3.5% 20 Aug 2048	390,831	352,877
GNMA II POOL MA5467	4.5% 20 Sep 2048	91,017	87,210
GNMA II POOL MA5530	5% 20 Oct 2048	38,855	38,181
GNMA II POOL MA5930	3.5% 20 May 2049	93,615	84,295
GNMA II POOL MA6038	3% 20 Jul 2049	102,620	89,685
GNMA II POOL MA6153	3% 20 Sep 2049	162,712	142,021
GNMA II POOL MA6338	3% 20 Dec 2049	269,187	234,731
GNMA II POOL MA6540	2.5% 20 Mar 2050	1,288,624	1,081,353
GNMA II POOL MA7051	2% 20 Dec 2050	1,830,108	1,465,839
GNMA II POOL MA7254	2% 20 Mar 2051	984,315	788,314
GNMA II POOL MA7255	2.5% 20 Mar 2051	5,448,392	4,555,988
GNMA II POOL MA7367	2.5% 20 May 2051	2,179,040	1,821,456
GNMA II POOL MA7419	3% 20 Jun 2051	1,279,596	1,111,302
GNMA II POOL MA7471	2% 20 Jul 2051	753,204	602,344
GNMA II POOL MA7588	2% 20 Sep 2051	1,177,547	942,523
GNMA POOL 676515	5.5% 15 Feb 2038	74,876	76,879
GNMA POOL 676754	5.5% 15 Mar 2038	55,102	56,579
GNMA POOL 677222	5.5% 15 Aug 2038	84,067	86,355
GNMA POOL 723344	4% 15 Sep 2039	129,819	123,029
GNMA POOL 723430	4.5% 15 Nov 2039	100,148	97,454
GNMA POOL 737111	4.5% 15 Apr 2040	174,869	170,102
GNMA POOL 738882	4% 15 Oct 2041	48,224	45,698
GNMA POOL 745243	4% 15 Jul 2040	93,778	88,869
GNMA POOL 771561	4% 15 Aug 2041	69,482	65,840
GNMA POOL 782528	5% 15 Jan 2039	116,768	117,336
GNMA POOL AA5821	3% 15 Nov 2042	411,813	364,697
GNMA POOL AB3031	3% 15 Oct 2042	86,698	76,779
GNMA POOL AB9110	3% 15 Oct 2042	284,755	252,199
GNMA POOL AD2413	3.5% 15 May 2043	69,155	63,216
GNMA POOL AD2414	3.5% 15 May 2043	114,356	104,542
GNMA POOL AD8784	3% 15 Mar 2043	137,531	121,180
GNMA POOL AN6808	3.5% 15 Jul 2045	149,862	135,601
GOLDMAN SACHS GROUP INC	1% 01 May 2029	650,000	632,411
GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	1,210,000	999,666
GOVERNMENT STIF 3	GOVERNMENT STIF 3	8,000,140	8,000,140
GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	652,442	649,393
HALEON US CAPITAL LLC	3.625% 24 Mar 2032	250,000	226,135
HEALTHPEAK OP LLC	3% 15 Jan 2030	400,000	362,352
HOST HOTELS + RESORTS LP	5.7% 01 Jul 2034	175,000	174,620
HSBC HOLDINGS PLC	1% 22 Sep 2028	380,000	350,022
HSBC HOLDINGS PLC	1% 24 May 2032	1,075,000	913,352
HUNTINGTON BANCSHARES	1% 21 Aug 2029	292,000	301,189
HUNTINGTON INGALLS INDUS	5.353% 15 Jan 2030	115,000	115,168

IDEX CORP	4.95% 01 Sep 2029	380,000	378,328
JOHNS HOPKINS UNIVERSITY	4.705% 01 Jul 2032	350,000	343,438
* JPMORGAN CHASE + CO	1% 23 Jan 2029	1,765,000	1,693,800
* JPMORGAN CHASE + CO	1% 15 Oct 2030	1,445,000	1,300,081
* JPMORGAN CHASE + CO	1% 22 Apr 2031	840,000	739,007
* JPMORGAN CHASE + CO	1% 04 Feb 2032	1,020,000	846,263
* JPMORGAN CHASE + CO	1% 22 Oct 2035	305,000	293,800
KEYCORP	1% 06 Mar 2035	230,000	239,428
KIMCO REALTY OP LLC	3.2% 01 Apr 2032	300,000	263,202
KINROSS GOLD CORP	4.5% 15 Jul 2027	550,000	544,572
KINROSS GOLD CORP	6.25% 15 Jul 2033	250,000	259,350
LINCOLN NATIONAL CORP	3.05% 15 Jan 2030	65,000	58,527
MARRIOTT INTERNATIONAL	5.35% 15 Mar 2035	230,000	227,015
MARTIN MARIETTA MATERIAL	5.15% 01 Dec 2034	300,000	294,744
MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	380,000	361,350
MITSUBISHI UFJ FIN GRP	1% 22 Feb 2029	640,000	647,942
MITSUBISHI UFJ FIN GRP	1% 19 Apr 2029	415,000	417,801
MIZUHO FINANCIAL GROUP	1% 06 Jul 2029	450,000	460,062
MORGAN STANLEY	1% 23 Jan 2030	1,155,000	1,125,051
MORGAN STANLEY	1% 22 Jan 2031	1,030,000	914,455
MORGAN STANLEY	1% 28 Apr 2032	1,660,000	1,358,776
MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	1,056,407	1,048,919
MORGAN STANLEY BAML TRUST	3.719% 15 Jul 2050	2,000,000	1,986,935
MOTOROLA SOLUTIONS INC	5.4% 15 Apr 2034	250,000	249,808
MPLX LP	4% 15 Mar 2028	10,000	9,692
MPLX LP	4.25% 01 Dec 2027	725,000	713,792
MPLX LP	5% 01 Mar 2033	630,000	605,493
NEWMONT CORP	2.8% 01 Oct 2029	1,535,000	1,400,181
NEXTERA ENERGY CAPITAL	2.75% 01 Nov 2029	200,000	181,184
NOMURA HOLDINGS INC	2.608% 14 Jul 2031	230,000	193,724
NORTHWEST PIPELINE LLC	4% 01 Apr 2027	250,000	245,248
NUCOR CORP	3.95% 01 May 2028	300,000	291,432
NUTRIEN LTD	4.9% 27 Mar 2028	220,000	219,835
NUTRIEN LTD	5.2% 21 Jun 2027	1,035,000	1,045,774
OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	80,000	83,777
OHIOHEALTH CORP	2.297% 15 Nov 2031	525,000	439,268
ONEOK INC	6.05% 01 Sep 2033	690,000	710,341
PACIFIC GAS + ELECTRIC	3.25% 01 Jun 2031	600,000	532,044
PACIFICORP	2.7% 15 Sep 2030	345,000	304,728
PEACEHEALTH OBLIGATED GR	1.375% 15 Nov 2025	85,000	82,385
PENTAIR FINANCE SARL	4.5% 01 Jul 2029	250,000	243,043
PHILIP MORRIS INTL INC	5.125% 15 Feb 2030	600,000	602,814
PHILIP MORRIS INTL INC	5.125% 13 Feb 2031	290,000	290,078
PLAINS ALL AMER PIPELINE	3.55% 15 Dec 2029	280,000	260,257
PNC FINANCIAL SERVICES	1% 20 Oct 2027	345,000	355,150
PPL ELECTRIC UTILITIES	5% 15 May 2033	650,000	641,810
PRIVATE EXPORT FUNDING	1.4% 15 Jul 2028	490,000	439,378

PROV ST JOSEPH HLTH OBL	2.532% 01 Oct 2029	350,000	313,061
PUB SVC NEW HAMP	5.35% 01 Oct 2033	375,000	378,679
QUANTA SERVICES INC	4.75% 09 Aug 2027	180,000	179,622
REALTY INCOME CORP	3.4% 15 Jan 2028	190,000	182,187
REALTY INCOME CORP	3.1% 15 Dec 2029	800,000	734,032
REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	580,000	552,879
REPUBLIC OF INDONESIA	4.15% 20 Sep 2027	765,000	747,275
REPUBLIC OF PANAMA	7.125% 29 Jan 2026	670,000	680,090
REPUBLIC OF PERU	2.783% 23 Jan 2031	113,000	96,355
REPUBLIC OF PHILIPPINES	2.457% 05 May 2030	250,000	218,780
REPUBLIC OF POLAND	4.625% 18 Mar 2029	1,080,000	1,066,921
ROGERS COMMUNICATIONS IN	5.3% 15 Feb 2034	330,000	321,720
SAN DIEGO G + E	1.7% 01 Oct 2030	400,000	335,392
SANDS CHINA LTD	5.4% 08 Aug 2028	389,000	384,600
SIMON PROPERTY GROUP LP	2.45% 13 Sep 2029	55,000	49,405
SOUTHERN CAL EDISON	5.85% 01 Nov 2027	535,000	549,830
SOUTHERN CAL EDISON	4.9% 01 Jun 2026	625,000	626,400
SOUTHERN CALIF GAS CO	5.05% 01 Sep 2034	610,000	600,545
SOUTHWEST AIRLINES CO	5.125% 15 Jun 2027	375,000	376,886
STANFORD UNIVERSITY	1.289% 01 Jun 2027	1,240,000	1,143,069
SUN COMMUNITIES OPER LP	5.5% 15 Jan 2029	330,000	331,947
SUTTER HEALTH	3.695% 15 Aug 2028	754,000	723,041
SWAP JP MORGAN COC	SWAP CASH COLLATERAL	(7,625)	(7,625)
TARGA RESOURCES CORP	4.2% 01 Feb 2033	125,000	113,553
TARGA RESOURCES CORP	6.125% 15 Mar 2033	360,000	371,189
TELEDYNE FLIR LLC	2.5% 01 Aug 2030	310,000	270,875
TENN VAL AUTH CPN STRIP	0.01% 15 Jul 2034	35,000	21,119
TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	640,000	621,837
TENN VALLEY AUTHORITY	0.75% 15 May 2025	435,000	429,201
TOLL BROS FINANCE CORP	4.875% 15 Mar 2027	925,000	924,131
TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	650,000	591,877
TRUIST FINANCIAL CORP	1% 08 Jun 2034	205,000	208,290
TRUIST FINANCIAL CORP	1% 24 Jan 2030	565,000	569,023
TYSON FOODS INC	3.55% 02 Jun 2027	125,000	121,266
TYSON FOODS INC	4.35% 01 Mar 2029	250,000	242,848
UNITED MEXICAN STATES	5% 07 May 2029	690,000	665,091
UNITEDHEALTH GROUP INC	4.5% 15 Apr 2033	640,000	606,976
UNITEDHEALTH GROUP INC	4.8% 15 Jan 2030	1,350,000	1,342,616
UNITEDHEALTH GROUP INC	5.15% 15 Jul 2034	120,000	118,334
UNIV OF CALIFORNIA CA REVENUES	3.349% 01 Jul 2029	495,000	469,765
UNIV OF CALIFORNIA CA REVENUES	1.614% 15 May 2030	850,000	724,240
UNIV OF CALIFORNIA REVENUES	3.063% 01 Jul 2025	1,720,000	1,708,459
UNUM GROUP	4% 15 Jun 2029	855,000	819,885
UPMC	5.035% 15 May 2033	1,075,000	1,056,639
US BANCORP	1% 12 Jun 2034	190,000	193,610
US DOLLAR	CURRENCY	(11)	(11)
US TREASURY N/B	2.875% 15 May 2028	4,510,000	4,307,402

US TREASURY N/B	0.5% 31 Oct 2027	21,330,000	19,195,334
US TREASURY N/B	0.375% 31 Jan 2026	3,945,000	3,785,043
US TREASURY N/B	1.25% 30 Nov 2026	30,850,000	29,166,506
US TREASURY N/B	1.5% 30 Nov 2028	17,000,000	15,265,469
US TREASURY N/B	2.75% 31 Jul 2027	11,400,000	10,978,734
US TREASURY N/B	2.75% 15 Aug 2032	10,665,000	9,458,522
US TREASURY N/B	3.125% 31 Aug 2029	3,490,000	3,305,412
US TREASURY N/B	4.75% 31 Jul 2025	2,350,000	2,356,242
US TREASURY N/B	3.875% 15 Aug 2033	22,465,000	21,387,382
US TREASURY N/B	4.625% 30 Sep 2030	12,850,000	12,968,461
US TREASURY N/B	4.25% 31 Dec 2025	10,896,000	10,898,979
US TREASURY N/B	4% 15 Jan 2027	11,660,000	11,601,700
US TREASURY N/B	4.25% 28 Feb 2031	10,820,000	10,697,430
US TREASURY N/B	4.375% 15 Jul 2027	16,155,000	16,196,650
US TREASURY N/B	4.25% 15 Nov 2034	2,356,000	2,295,259
US TREASURY N/B	4.125% 15 Nov 2027	240,000	238,950
US TREASURY N/B	4.25% 30 Nov 2026	644,000	643,874
US TREASURY N/B	4.5% 31 Dec 2031	1,997,900	1,999,461
US TREASURY N/B	4.375% 31 Dec 2029	5,770,000	5,765,943
UTAH ACQUISITION SUB	3.95% 15 Jun 2026	317,000	312,207
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	249,000	214,469
VICI PROPERTIES LP	4.75% 15 Feb 2028	335,000	332,313
VIRGINIA ELEC + POWER CO	5.05% 15 Aug 2034	119,000	116,064
WARNERMEDIA HOLDINGS INC	4.054% 15 Mar 2029	500,000	464,975
WELLS FARGO + COMPANY	1% 30 Oct 2030	450,000	406,067
WELLS FARGO + COMPANY	1% 11 Feb 2031	1,360,000	1,199,506
WELLS FARGO + COMPANY	1% 02 Mar 2033	325,000	284,489
WELLS FARGO + COMPANY	1% 25 Jul 2028	565,000	562,847
WELLS FARGO + COMPANY	1% 24 Apr 2034	355,000	350,392
WELLS FARGO + COMPANY	1% 22 Apr 2028	660,000	670,778
WELLS FARGO COMMERCIAL	2.674% 15 Jul 2048	2,897,620	2,818,473
WELLS FARGO COMMERCIAL	2.194% 15 Jun 2053	2,500,000	2,276,323
WELLTOWER OP LLC	2.7% 15 Feb 2027	220,000	211,435
WESTERN MIDSTREAM OPERAT	4.65% 01 Jul 2026	255,000	253,791
WESTINGHOUSE AIR BRAKE	3.45% 15 Nov 2026	680,000	663,014
WESTINGHOUSE AIR BRAKE	5.611% 11 Mar 2034	105,000	106,137
WILLIAMS COMPANIES INC	3.5% 15 Nov 2030	380,000	349,019
WILLIAMS COMPANIES INC	2.6% 15 Mar 2031	480,000	413,395
WILLIAMS COMPANIES INC	4.8% 15 Nov 2029	355,000	350,268
WORKDAY INC	3.7% 01 Apr 2029	230,000	218,668
XCEL ENERGY INC	1.75% 15 Mar 2027	200,000	187,140
XCEL ENERGY INC	4% 15 Jun 2028	875,000	846,440
YAMANA GOLD INC	2.63% 15 Aug 2031	375,000	315,360

Sub-Total: Fund 5739 6 of 16

Total \$ 480,879,609

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
*	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	7,361	\$ 295,788,277
			Sub-Total: Fund 5740 7 of 16	Total \$ 295,788,277

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	A+D MORTGAGE TRUST	1% 25 Sep 2068	1,453,282	\$	1,477,848
	A+D MORTGAGE TRUST	5.699% 25 Nov 2069	1,473,933		1,469,832
	A+D MORTGAGE TRUST	1% 25 Nov 2068	1,079,866		1,093,314
	ABBVIE INC	3.2% 21 Nov 2029	1,000,000		928,000
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	2,525,000		2,337,216
	AERCAP IRELAND CAP/GLOBA	4.625% 10 Sep 2029	1,200,000		1,172,424
	ALLY FINANCIAL INC	1% 13 Jun 2029	980,000		1,020,347
	AMERICAN EXPRESS CO	1% 30 Oct 2031	925,000		986,587
	AMGEN INC	5.25% 02 Mar 2030	700,000		706,272
	ANTARES HOLDINGS	3.95% 15 Jul 2026	1,835,000		1,780,647
	ANTARES HOLDINGS	2.75% 15 Jan 2027	500,000		468,510
	ANTARES HOLDINGS	3.75% 15 Jul 2027	675,000		639,131
	ANTARES HOLDINGS	7.95% 11 Aug 2028	1,000,000		1,047,220
	APPLOVIN CORP	5.125% 01 Dec 2029	1,480,000		1,474,998
	ARES MANAGEMENT CORP	6.375% 10 Nov 2028	1,025,000		1,071,566
	AT+T INC	4.35% 01 Mar 2029	1,350,000		1,319,666
	AVIS BUDGET RENTAL CAR	6.02% 20 Feb 2030	1,750,000		1,814,429
	BANK OF AMERICA CORP	1% 22 Jul 2027	1,755,000		1,673,077
	BANK OF AMERICA CORP	1% 14 Jun 2029	2,500,000		2,266,625
	BANK OF NY MELLON CORP	1% 01 Feb 2029	1,635,000		1,620,383
	BANK OF NY MELLON CORP	1% 26 Apr 2027	1,030,000		1,033,904
	BANKERS HEALTHCARE GROUP	5.81% 17 Apr 2035	726,204		735,300
	BARCLAYS PLC	1% 02 Nov 2028	985,000		1,043,775
	BARCLAYS PLC	1% 09 May 2027	1,790,000		1,808,920
	BNP PARIBAS	1% 19 Nov 2030	1,310,000		1,296,284
	BORGWARNER INC	4.95% 15 Aug 2029	765,000		760,196
	BROADCOM INC	4.35% 15 Feb 2030	1,225,000		1,190,712
	CARVANA AUTO RECEIVABLES	4.61% 10 Nov 2027	2,042,953		2,042,799
	CENT TRUST 2023 CITY	1% 15 Sep 2038	1,500,000		1,509,593
	CHARLES SCHWAB CORP	1% 17 Nov 2029	1,105,000		1,150,935
	CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	435,000		367,075
	CHASE MORTGAGE FINANCE	1% 25 Oct 2055	1,367,451		1,344,384
	CIGNA GROUP/THE	2.375% 15 Mar 2031	1,010,000		854,945
	CISCO SYSTEMS INC	4.85% 26 Feb 2029	390,000		392,473
	CITIGROUP INC	1% 29 Sep 2026	2,000,000		2,010,320
	CITIGROUP INC	1% 19 Nov 2034	880,000		873,136
	COLT FUNDING LLC	1% 25 Oct 2068	1,177,174		1,195,336
	COREBRIDGE GLOB FUNDING	5.2% 12 Jan 2029	1,295,000		1,300,789
	COREBRIDGE GLOB FUNDING	5.2% 24 Jun 2029	925,000		928,682
	CREDIT SUISSE NEW YORK	7.95% 09 Jan 2025	3,580,000		3,582,112
	DUKE ENERGY CORP	2.45% 01 Jun 2030	1,055,000		923,769
	ELECTRICITE DE FRANCE SA	5.65% 22 Apr 2029	865,000		882,395

ENERGY TRANSFER LP	5.55%	15 Feb 2028	1,525,000	1,548,150
EQUIFAX INC	4.8%	15 Sep 2029	720,000	711,050
FANNIE MAE	6%	25 Jun 2054	1,250,000	1,258,863
FED HM LN PC POOL RA8248	5%	01 Nov 2052	1,756,747	1,701,557
FED HM LN PC POOL SD1999	5%	01 Dec 2052	1,726,984	1,673,728
FED HM LN PC POOL SD4366	5.5%	01 Aug 2053	1,048,528	1,049,351
FED HM LN PC POOL SD6336	6%	01 Sep 2054	1,334,032	1,342,318
FLORIDA POWER + LIGHT CO	5.05%	01 Apr 2028	1,560,000	1,575,163
FNMA POOL AE0443	1%	01 Oct 2039	46,249	48,782
FNMA POOL AE0982	1%	01 Mar 2026	503	501
FNMA POOL AT2717	2.5%	01 May 2043	3,980	3,402
FNMA POOL BW0037	4.5%	01 Jul 2052	1,245,896	1,180,157
FNMA POOL CB5049	6%	01 Nov 2052	1,511,107	1,521,712
FNMA POOL CB5108	5.5%	01 Nov 2052	1,713,144	1,704,947
FNMA POOL CB7237	5.5%	01 Oct 2053	2,663,252	2,640,576
FNMA POOL FS1995	1%	01 Feb 2052	95,335	77,665
FNMA POOL FS9647	1%	01 Jul 2053	964,522	934,520
FNMA TBA 30 YR 2.5	2.5%	14 Jul 2055	1,900,000	1,592,386
FNMA TBA 30 YR 2.5	2.5%	14 Jul 2055	(1,900,000)	(1,592,386)
FORD CREDIT AUTO OWNER TRUST/F	1%	15 Aug 2036	2,000,000	2,006,410
FORD MOTOR CREDIT CO LLC	5.125%	16 Jun 2025	1,035,000	1,033,893
FORD MOTOR CREDIT CO LLC	6.8%	12 May 2028	955,000	986,095
FORD MOTOR CREDIT CO LLC	5.8%	08 Mar 2029	1,450,000	1,449,174
FORD MOTOR CREDIT CO LLC	4.542%	01 Aug 2026	1,065,000	1,052,944
FREDDIE MAC	6%	25 Jun 2054	1,750,000	1,751,674
GCAT	1%	25 Aug 2068	1,140,426	1,154,330
GE HEALTHCARE TECH INC	4.8%	14 Aug 2029	400,000	396,040
GENERAL MOTORS FINL CO	6.05%	10 Oct 2025	1,705,000	1,719,288
GNMA II POOL MA8152	5%	20 Jul 2052	1,022,687	996,631
GNMA POOL 487698	4.5%	15 Mar 2039	20,320	19,773
GNMA POOL 487825	4.5%	15 Apr 2039	25,222	24,543
GNMA POOL 615516	4.5%	15 Sep 2033	3,005	2,975
GNMA POOL 719256	4.5%	15 Jul 2040	72,401	70,433
GNMA POOL 738538	4%	15 Jul 2041	164,573	155,952
GNMA POOL 748483	4.5%	15 Aug 2040	48,108	46,800
GNMA POOL 758027	4.5%	15 Feb 2041	1,696	1,650
GOLDMAN SACHS GROUP INC	1%	24 Oct 2029	1,635,000	1,712,646
GOVERNMENT NATIONAL MORTGAGE	5.5%	20 Mar 2053	1,250,000	1,216,823
GOVERNMENT STIF 3	GOVERNMENT STIF 3		5,920,191	5,920,191
HCA INC	5.625%	01 Sep 2028	935,000	946,772
HOME DEPOT INC	4.75%	25 Jun 2029	1,500,000	1,501,995
HOST HOTELS + RESORTS LP	3.5%	15 Sep 2030	750,000	679,110
HP ENTERPRISE CO	4.55%	15 Oct 2029	835,000	813,632
HSBC HOLDINGS PLC	1%	09 Jun 2028	401,000	398,073
HSBC HOLDINGS PLC	1%	03 Nov 2028	630,000	667,510
HUNTINGTON AUTO TRUST	5.23%	16 Jan 2029	2,000,000	2,021,004
HUNTINGTON BANCSHARES	1%	15 Jan 2031	1,230,000	1,229,139

*	JP MORGAN MORTGAGE TRUST	1% 25 Mar 2055	986,324	946,676
*	JPMORGAN CHASE + CO	1% 13 Mar 2026	845,000	840,074
*	JPMORGAN CHASE + CO	1% 23 Jan 2030	1,215,000	1,213,238
*	JPMORGAN CHASE + CO	1% 22 Apr 2030	1,385,000	1,410,664
	KEURIG DR PEPPER INC	5.05% 15 Mar 2029	840,000	842,075
	KEY BANK NA	4.15% 08 Aug 2025	825,000	820,265
	LEGGETT + PLATT INC	4.4% 15 Mar 2029	1,502,000	1,405,947
	LLOYDS BANKING GROUP PLC	1% 26 Nov 2028	900,000	901,080
	MANUF + TRADERS TRUST CO	2.9% 06 Feb 2025	1,235,000	1,231,628
	MITSUBISHI UFJ FIN GRP	1% 13 Sep 2028	1,275,000	1,290,670
	MORGAN STANLEY	1% 17 Jul 2026	1,205,000	1,203,578
	MORGAN STANLEY	1% 16 Jan 2030	1,145,000	1,145,378
	MORGAN STANLEY	1% 18 Apr 2030	175,000	178,225
	MORGAN STANLEY BANK NA	4.754% 21 Apr 2026	300,000	300,315
	MORGAN STANLEY BANK NA	1% 14 Jan 2028	1,270,000	1,271,156
	NATIONAL RURAL UTIL COOP	5.05% 15 Sep 2028	805,000	810,683
	NUCOR CORP	2% 01 Jun 2025	12,000	11,851
	OAK STREET INVESTMENT GRADE	2.38% 20 Nov 2051	1,848,804	1,731,293
	OAK STREET INVESTMENT GRADE	1.48% 20 Jan 2051	1,579,904	1,507,141
	ORACLE CORP	2.95% 01 Apr 2030	1,880,000	1,696,700
	ORL TRUST	1% 15 Dec 2039	1,000,000	999,688
	PACIFIC GAS + ELECTRIC	3.45% 01 Jul 2025	740,000	734,295
	PACIFIC GAS + ELECTRIC	5.45% 15 Jun 2027	640,000	647,072
	PACIFIC GAS + ELECTRIC	6.1% 15 Jan 2029	845,000	873,975
	PATTERSON UTI ENERGY INC	5.15% 15 Nov 2029	1,135,000	1,106,182
	PENSKE TRUCK LEASING/PTL	5.875% 15 Nov 2027	1,065,000	1,090,145
	PNC FINANCIAL SERVICES	1% 26 Jan 2027	960,000	958,483
	PNC FINANCIAL SERVICES	1% 12 Jun 2026	1,030,000	1,033,955
	PNC FINANCIAL SERVICES	1% 20 Oct 2027	1,300,000	1,338,246
	PRINCIPAL LFE GLB FND II	4.6% 19 Aug 2027	1,705,000	1,698,930
	PRKCM TRUST	1% 25 May 2059	1,362,749	1,379,033
	ROGERS COMMUNICATIONS IN	5% 15 Feb 2029	1,880,000	1,868,006
	SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	1,400,000	1,325,744
	SIMON PROPERTY GROUP LP	1.75% 01 Feb 2028	1,250,000	1,143,388
	SOUTHERN CAL EDISON	5.85% 01 Nov 2027	1,260,000	1,294,927
	SOUTHERN CAL EDISON	5.3% 01 Mar 2028	1,400,000	1,416,926
*	STATE STREET CORP	1% 26 Jan 2026	650,000	649,844
	STORE MASTER FUNDING LLC	6.19% 20 Jun 2053	1,785,750	1,818,160
	SVC ABS LLC	5.15% 20 Feb 2053	1,638,838	1,601,712
	T MOBILE USA INC	2.625% 15 Apr 2026	2,655,000	2,588,067
	T MOBILE USA INC	2.05% 15 Feb 2028	300,000	275,397
	TRAFIGURA SECURITISATION FINAN	5.98% 15 Nov 2027	2,000,000	2,028,379
	TRUIST BANK	1% 17 Sep 2029	580,000	562,409
	UBS GROUP AG	1% 22 Dec 2027	840,000	861,328
	UNITED PARCEL SERVICE	4.45% 01 Apr 2030	1,030,000	1,017,444
	US 10YR NOTE (CBT)MAR25	XCBT 20250320	(5,500,000)	67,524
	US 10YR ULTRA FUT MAR25	XCBT 20250320	(5,300,000)	98,125

US 2YR NOTE (CBT) MAR25	XCBT 20250331	100,400,000	(126,906)
US 5YR NOTE (CBT) MAR25	XCBT 20250331	(66,100,000)	453,695
US BANCORP	1% 26 Oct 2027	920,000	950,378
US DOLLAR	CURRENCY	780,107	780,107
US LONG BOND(CBT) MAR25	XCBT 20250320	(3,000,000)	82,563
US TREASURY N/B	2.875% 31 May 2025	16,625,000	16,527,588
US TREASURY N/B	2.75% 30 Jun 2025	14,360,000	14,256,227
US TREASURY N/B	4.25% 15 Nov 2034	2,190,000	2,133,539
US TREASURY N/B	4% 15 Dec 2027	57,000,000	56,559,141
US TREASURY N/B	4.5% 31 Dec 2031	2,100,000	2,101,641
US TREASURY N/B	4.25% 31 Dec 2026	66,325,000	66,325,000
US ULTRA BOND CBT MAR25	XCBT 20250320	(200,000)	8,633
WARNERMEDIA HOLDINGS INC	4.054% 15 Mar 2029	1,070,000	995,047
WELLS FARGO + COMPANY	1% 23 Jan 2030	1,835,000	1,840,872
WORLD OMNI AUTO RECEIVABLES	4.86% 15 Mar 2029	2,000,000	2,009,648
Sub-Total: Fund 5743 8 of 16		Total	\$ 318,677,055

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	3650R COMMERCIAL MORTGAGE	2.522% 15 Nov 2054	670,000	\$	566,054
	ABN AMRO BANK NV	1% 18 Sep 2027	800,000		817,632
	AIR LEASE CORP	3.25% 01 Mar 2025	725,000		722,644
	ALLY FINANCIAL INC	8% 01 Nov 2031	640,000		707,936
	AMER AIRLINE 16 1 A PTT	4.1% 15 Jul 2029	628,630		598,286
	AMER AIRLN 15 2 A PASS T	4% 22 Mar 2029	525,638		500,476
	AMERICAN HONDA FINANCE	5.05% 10 Jul 2031	1,365,000		1,348,415
	AMERICREDIT AUTOMOBILE	0.89% 19 Oct 2026	322,328		319,619
	ARIZONA PUBLIC SERVICE	6.35% 15 Dec 2032	760,000		803,100
	AVIATION CAPITAL GROUP	1.95% 30 Jan 2026	650,000		629,005
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	1,450,000		1,445,331
	AVOLON HOLDINGS FNDG LTD	2.125% 21 Feb 2026	380,000		367,536
	AVOLON HOLDINGS FNDG LTD	5.75% 15 Nov 2029	640,000		645,722
	BANK	2.457% 15 Jun 2064	1,350,000		1,121,617
	BANK	3.446% 15 Aug 2061	565,000		499,043
	BANK OF AMERICA CORP	1% 13 Feb 2031	625,000		548,369
	BANK OF AMERICA CORP	1% 22 Apr 2032	235,000		201,839
	BANK OF AMERICA CORP	1% 20 Oct 2032	635,000		534,232
	BANK OF AMERICA CREDIT CARD TR	5% 15 Apr 2028	580,000		583,012
	BANK OF NY MELLON CORP	1% 22 Jul 2032	670,000		667,782
	BARCLAYS COMMERCIAL	1% 15 Mar 2037	1,025,000		969,208
	BARCLAYS PLC	1% 02 Nov 2026	1,240,000		1,262,345
	BARCLAYS PLC	1% 10 Sep 2030	700,000		685,503
	BAT INTL FINANCE PLC	4.448% 16 Mar 2028	935,000		919,096
	BAYER US FINANCE LLC	6.5% 21 Nov 2033	720,000		732,010
	BENCHMARK MORTGAGE TRUST	3.542% 15 May 2052	630,000		583,145
	BENCHMARK MORTGAGE TRUST	2.701% 15 Aug 2057	615,000		553,422
	BENCHMARK MORTGAGE TRUST	2.858% 15 Aug 2052	860,000		782,268
	BENCHMARK MORTGAGE TRUST	1.691% 15 Sep 2053	1,110,405		1,088,515
	BERRY GLOBAL INC	1.57% 15 Jan 2026	1,425,000		1,374,413
	BOEING CO/THE	6.388% 01 May 2031	765,000		799,371
	BOF URSA FUNDING	5.67% 15 Aug 2028	530,000		534,930
	BPCE SA	1% 19 Oct 2029	335,000		347,934
	BPCE SA	1% 19 Oct 2027	670,000		633,967
	BRIDGECREST LENDING AUTO	5.65% 16 Apr 2029	235,000		236,975
	BRIDGECREST LENDING AUTO	5.94% 15 Feb 2030	595,000		602,499
	BROADRIDGE FINANCIAL SOL	2.9% 01 Dec 2029	1,355,000		1,224,202
	BROOKLYN UNION GAS CO	4.866% 05 Aug 2032	875,000		830,401
	BX TRUST	1% 15 Oct 2041	1,265,000		1,272,582
	BXHPP TRUST	1% 15 Aug 2036	760,000		736,312
	CAPITAL ONE FINANCIAL CO	1% 30 Oct 2031	635,000		700,469
	CARMAX AUTO OWNER TRUST	5.57% 15 Nov 2028	740,000		746,706

CARMAX AUTO OWNER TRUST	1.55%	15 Oct 2027	600,000	590,278
CARMAX AUTO OWNER TRUST	1.7%	16 Aug 2027	865,000	837,428
CARMAX AUTO OWNER TRUST	3.97%	15 Apr 2027	426,584	425,238
CARMAX AUTO OWNER TRUST	5.47%	15 Aug 2029	525,000	529,237
CF HIPPOLYTA ISSUER LLC	1.69%	15 Jul 2060	616,125	601,993
CF HIPPOLYTA ISSUER LLC	1.99%	15 Jul 2060	975,491	875,861
CHASE AUTO OWNER TRUST	4.33%	25 Apr 2030	595,000	578,949
CITIGROUP COMMERCIAL MORTGAGE	3.717%	15 Sep 2048	975,000	967,808
CITIGROUP COMMERCIAL MORTGAGE	3.616%	10 Feb 2049	1,090,000	1,066,888
CITIGROUP INC	1%	03 Nov 2032	675,000	561,850
CITIZENS FINANCIAL GROUP	3.25%	30 Apr 2030	755,000	682,414
COMISION FEDERAL DE ELEC	3.348%	09 Feb 2031	1,225,000	1,014,839
COMM MORTGAGE TRUST	3.497%	10 May 2048	615,000	612,687
COMM MORTGAGE TRUST	3.708%	10 Jul 2048	240,000	238,732
CONTINENTAL RESOURCES	2.268%	15 Nov 2026	1,600,000	1,515,936
COTERRA ENERGY INC	4.375%	15 Mar 2029	550,000	532,246
CROWN CASTLE INC	4.9%	01 Sep 2029	625,000	618,081
CSAIL COMMERCIAL MORTGAGE TRUST	3.718%	15 Aug 2048	1,425,000	1,413,861
DAIMLER TRUCKS RETAIL TRUST	5.9%	15 Mar 2027	670,000	676,702
DAIMLER TRUCKS RETAIL TRUST	5.23%	17 Feb 2026	295,212	295,629
DELL INT LLC / EMC CORP	6.2%	15 Jul 2030	855,000	895,920
DELTA AIR LINES/SKYMILES	4.5%	20 Oct 2025	670,000	667,031
DEUTSCHE BANK NY	1%	08 Feb 2028	715,000	722,586
DEUTSCHE BANK NY	5.414%	10 May 2029	660,000	669,821
DRIVE AUTO RECEIVABLES TRUST	4.67%	17 May 2032	465,000	456,870
DRIVE AUTO RECEIVABLES TRUST	1.45%	16 Jan 2029	430,040	425,422
DROP MORTGAGE TRUST 2021 FILE	1%	15 Oct 2043	1,040,000	987,421
DTE ENERGY CO	4.95%	01 Jul 2027	400,000	401,500
EVERGY METRO	2.25%	01 Jun 2030	1,650,000	1,429,115
EVERGY MISSOURI WEST INC	5.65%	01 Jun 2034	335,000	337,777
EVERSOURCE ENERGY	5.45%	01 Mar 2028	725,000	734,121
EVERSOURCE ENERGY	5.85%	15 Apr 2031	700,000	717,990
EXETER AUTOMOBILE RECEIVABLES	1.4%	15 Apr 2027	1,033,698	1,008,224
FANNIE MAE	1%	25 Oct 2050	1,147,488	802,771
FANNIE MAE	3.5%	25 Jul 2050	788,267	692,948
FANNIE MAE	5.5%	25 Oct 2035	1,292,647	1,298,867
FANNIE MAE CAS	1%	25 Jan 2031	387,763	394,845
FED HM LN PC POOL G61680	3%	01 Apr 2047	445,500	387,831
FED HM LN PC POOL G61720	3.5%	01 Jan 2044	298,644	272,963
FED HM LN PC POOL G61726	3.5%	01 Nov 2045	283,516	258,727
FED HM LN PC POOL G61763	4%	01 Jul 2044	182,667	172,432
FED HM LN PC POOL G61764	4%	01 Dec 2046	624,065	583,313
FED HM LN PC POOL G61766	4%	01 Oct 2048	236,101	217,979
FED HM LN PC POOL RA6622	2.5%	01 Jan 2052	9,176,987	7,554,560
FED HM LN PC POOL RA7122	3.5%	01 Apr 2052	825,807	735,213
FED HM LN PC POOL RA8647	4.5%	01 May 2053	1,306,769	1,232,761
FED HM LN PC POOL SD0809	3%	01 Jan 2052	356,170	305,589

FED HM LN PC POOL SD3094	2.5% 01 May 2052	1,087,213	890,383
FED HM LN PC POOL SD3960	6% 01 Oct 2053	1,248,660	1,265,605
FED HM LN PC POOL SD4026	6% 01 Oct 2053	1,261,945	1,277,016
FED HM LN PC POOL SD4268	6% 01 Nov 2053	899,438	912,744
FED HM LN PC POOL SD5040	5.5% 01 Mar 2054	997,988	991,316
FED HM LN PC POOL SD6766	5.5% 01 Nov 2054	4,848,549	4,789,393
FED HM LN PC POOL SD6871	5.5% 01 Nov 2054	1,313,410	1,298,995
FED HM LN PC POOL SD8146	2% 01 May 2051	4,159,477	3,254,282
FED HM LN PC POOL SD8266	4.5% 01 Nov 2052	1,209,331	1,139,103
FED HM LN PC POOL SD8363	6% 01 Sep 2053	1,564,127	1,572,811
FED HM LN PC POOL SD8407	5% 01 Mar 2054	377,678	364,505
FEDERAL HOME LOAN BANK	1.35% 08 Jul 2030	2,425,000	2,018,425
FIFTH THIRD BANCORP	1% 06 Sep 2030	620,000	611,587
FIRST HORIZON BANK	5.75% 01 May 2030	1,060,000	1,053,375
FIRST HORIZON CORP	4% 26 May 2025	1,020,000	1,013,972
FIRSTKEY HOMES TRUST	4.25% 17 Jul 2038	413,014	408,371
FLAGSHIP CREDIT AUTO TRUST	5.79% 15 Feb 2030	685,000	692,899
FLAGSHIP CREDIT AUTO TRUST	1.28% 16 Feb 2027	16,313	16,291
FNMA POOL AK0765	4% 01 Mar 2042	122,683	115,459
FNMA POOL BK4772	4% 01 Aug 2048	344,281	319,292
FNMA POOL BM4482	1% 01 Jan 2043	266,867	251,154
FNMA POOL BM4699	1% 01 Jan 2046	138,822	130,869
FNMA POOL BM4803	1% 01 Jan 2045	478,292	423,580
FNMA POOL BM4806	1% 01 Dec 2047	270,415	235,087
FNMA POOL BM4819	1% 01 Dec 2044	240,385	219,125
FNMA POOL BN5890	4% 01 Feb 2049	123,115	114,179
FNMA POOL CA9301	3% 01 Feb 2051	879	757
FNMA POOL CB3155	2% 01 Mar 2052	1,013,581	789,315
FNMA POOL FM5299	1% 01 Nov 2050	169,629	150,643
FNMA POOL FM7685	1% 01 Jun 2051	477,322	408,807
FNMA POOL FS0674	1% 01 Feb 2052	449,282	381,607
FNMA POOL FS0931	1% 01 Mar 2052	688,373	585,564
FNMA POOL FS4723	1% 01 Nov 2051	477,144	392,429
FNMA POOL FS5641	1% 01 Aug 2053	1,343,750	1,359,181
FNMA POOL FS5758	1% 01 Sep 2053	1,846,488	1,868,541
FNMA POOL FS6211	1% 01 Nov 2053	845,436	856,909
FNMA POOL FS7587	1% 01 Apr 2054	1,005,638	996,516
FNMA POOL FS8139	1% 01 Apr 2047	884,929	691,800
FNMA POOL FS8275	1% 01 Jun 2054	1,632,462	1,612,070
FNMA POOL FS8310	1% 01 Oct 2052	512,868	418,494
FNMA POOL FS9453	1% 01 Aug 2053	1,484,557	1,399,375
FNMA POOL MA4562	2% 01 Mar 2052	2,323,321	1,811,432
FNMA POOL MA4626	4% 01 Jun 2052	2,803,797	2,567,125
FNMA POOL MA4806	5% 01 Nov 2052	1,708,493	1,654,889
FNMA POOL MA4919	5.5% 01 Feb 2053	1,003,465	991,874
FNMA POOL MA4940	5% 01 Mar 2053	1,779,303	1,717,348
FNMA POOL MA5108	6% 01 Aug 2053	1,582,838	1,591,626

FNMA POOL MA5139	6% 01 Sep 2053	2,058,265	2,069,693
FNMA POOL MA5353	5.5% 01 May 2054	892,134	880,990
FORD CREDIT FLOORPLAN MASTER	1.06% 15 Sep 2027	795,000	775,887
FORD MOTOR CREDI	3.625% 17 Jun 2031	910,000	786,404
FREDDIE MAC	1.25% 25 Mar 2049	1,387,041	1,098,155
FREDDIE MAC	1% 25 Aug 2050	673,512	485,061
FREDDIE MAC	3.5% 15 Aug 2047	891,571	796,350
FREDDIE MAC	3.5% 15 Nov 2047	1,592,937	1,423,321
FREDDIE MAC	1% 15 Jan 2041	621,147	519,141
FREDDIE MAC	0.25% 25 Sep 2050	1,205,692	805,984
GENERAL MOTORS FINL CO	2.35% 08 Jan 2031	1,996,000	1,672,069
GLP CAPITAL LP / FIN II	4% 15 Jan 2030	645,000	599,450
GLS AUTO RECEIVABLES TRUST	1.94% 15 Oct 2027	391,001	389,173
GLS AUTO RECEIVABLES TRUST	3.19% 16 Feb 2027	522,307	520,559
GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	700,000	671,741
GOLDMAN SACHS GROUP INC	1% 21 Oct 2027	760,000	721,050
GOVERNMENT NATIONAL	1.5% 16 Jul 2062	801,995	597,437
GOVERNMENT NATIONAL	2.2% 16 Aug 2062	759,493	694,454
GOVERNMENT NATIONAL	1% 16 Aug 2064	1,030,000	788,784
GOVERNMENT NATIONAL	1% 20 Jul 2049	387,836	349,013
GOVERNMENT NATIONAL	1% 20 Aug 2049	1,098,128	1,000,241
GOVERNMENT NATIONAL	1% 20 Oct 2049	409,554	364,616
GOVERNMENT NATIONAL	1% 20 Oct 2049	416,889	386,239
GOVERNMENT NATIONAL	2.5% 20 Sep 2049	932,481	783,455
GOVERNMENT NATIONAL	1% 20 Jan 2050	1,034,456	925,165
GOVERNMENT NATIONAL	1% 20 Aug 2050	1,376,610	1,140,739
GOVERNMENT NATIONAL	1.65% 20 Mar 2051	1,823,859	1,392,613
GOVERNMENT NATIONAL	1% 20 Jun 2051	593,207	536,609
GOVERNMENT NATIONAL	1% 20 Jun 2051	1,864,324	1,596,017
GOVERNMENT NATIONAL	1% 20 Apr 2052	366,190	350,980
GOVERNMENT NATIONAL	3.5% 20 Jan 2052	729,879	649,785
GOVERNMENT NATIONAL	1% 20 Dec 2051	2,015,948	2,085,308
GOVERNMENT NATIONAL	1% 20 Nov 2051	674,378	753,162
GOVERNMENT NATIONAL	1% 20 Jul 2051	736,844	808,116
GOVERNMENT NATIONAL	1% 20 Sep 2051	1,088,142	1,152,176
GOVERNMENT NATIONAL	3.5% 20 May 2050	729,578	652,748
GOVERNMENT NATIONAL	5% 20 Jun 2052	421,600	412,611
GOVERNMENT NATIONAL	6% 20 Aug 2034	823,783	839,413
GOVERNMENT STIF 3	GOVERNMENT STIF 3	733,859	733,859
GS MORTGAGE SECURITIES TRUST	2.85% 10 Oct 2049	1,322,000	1,274,715
GS MORTGAGE SECURITIES TRUST	3.862% 10 Jun 2047	889,931	853,760
HOME PARTNERS OF AMERICA	2.2% 17 Jan 2041	414,159	374,271
HOME PARTNERS OF AMERICA	1.901% 17 Dec 2026	401,065	380,021
HONDA AUTO RECEIVABLES OWNER	4.57% 21 Mar 2029	565,000	565,276
HONEYWELL INTERNATIONAL	4.7% 01 Feb 2030	725,000	720,962
HOST HOTELS + RESORTS LP	3.375% 15 Dec 2029	475,000	434,354
HOST HOTELS + RESORTS LP	3.5% 15 Sep 2030	375,000	339,555

HUDSON YARDS	3.228%	10 Jul 2039	280,000	254,560
HUNTINGTON BANCSHARES	1%	04 Aug 2028	480,000	474,677
HUNTINGTON BANCSHARES	1%	15 Jan 2031	695,000	694,514
HUNTSMAN INTERNATIONAL L	4.5%	01 May 2029	758,000	722,791
HYUNDAI AUTO RECEIVABLES	4.86%	17 Feb 2032	665,000	657,107
HYUNDAI CAPITAL AMERICA	4.75%	26 Sep 2031	670,000	642,791
INTL FLAVOR + FRAGRANCES	1.832%	15 Oct 2027	1,260,000	1,156,781
INVITATION HOMES OP	2.3%	15 Nov 2028	1,210,000	1,091,698
JACKSON NATL LIFE GLOBAL	1.75%	12 Jan 2025	1,280,000	1,278,899
JBS USA HOLD/FOOD/LUX CO	6.75%	15 Mar 2034	520,000	550,789
* JP MORGAN CHASE COMMERCIAL	1.973%	05 Jan 2040	1,510,000	1,318,848
KEY BANK NA	4.15%	08 Aug 2025	685,000	681,068
KINDER MORGAN INC	2%	15 Feb 2031	880,000	736,234
LABORATORY CORP OF AMER	4.55%	01 Apr 2032	660,000	631,198
LAD AUTO RECEIVABLES TRUST	5.46%	16 Jul 2029	350,000	354,847
LIFE FINANCIAL SERVICES TRUST	1%	15 Mar 2038	578,988	571,858
LLOYDS BANKING GROUP PLC	1%	06 Mar 2029	390,000	397,250
LLOYDS BANKING GROUP PLC	1%	18 Mar 2026	425,000	423,411
LLOYDS BANKING GROUP PLC	1%	11 Aug 2026	945,000	943,091
LLOYDS BANKING GROUP PLC	1%	26 Nov 2028	520,000	520,624
MACQUARIE GROUP LTD	1%	12 Jan 2027	1,380,000	1,329,644
MANHATTAN WEST	2.13%	10 Sep 2039	720,000	661,656
MILEAGE PLUS HLDINGS LLC	6.5%	20 Jun 2027	517,500	520,890
MITSUBISHI UFJ FIN GRP	1%	20 Jul 2027	1,750,000	1,664,110
MIZUHO FINANCIAL GROUP	1%	26 May 2030	600,000	605,688
MORGAN STANLEY	1%	20 Oct 2032	450,000	376,569
MORGAN STANLEY BAML TRUST	3.544%	15 Jan 2049	1,315,000	1,292,000
MORGAN STANLEY CAPITAL I TRUST	3.809%	15 Dec 2048	1,010,000	998,586
MORGAN STANLEY CAPITAL I TRUST	1%	12 Oct 2050	376,937	361,696
MORGAN STANLEY CAPITAL I TRUST	1%	15 Apr 2055	620,000	546,576
MORGAN STANLEY CAPITAL I TRUST	7.291%	05 May 2029	815,585	842,685
MPLX LP	4.25%	01 Dec 2027	390,000	383,971
MPLX LP	1.75%	01 Mar 2026	1,240,000	1,197,580
MSWF COMMERCIAL MORTGAGE	1%	15 Dec 2056	500,000	526,746
NATWEST GROUP PLC	1%	01 Mar 2035	375,000	377,108
NATWEST GROUP PLC	1%	22 May 2028	1,210,000	1,156,857
NAVIENT STUDENT LOAN TRUST	1.69%	15 May 2069	321,077	295,538
NAVIENT STUDENT LOAN TRUST	0.84%	15 May 2069	182,546	163,432
NEW ECONOMY ASSETS PHASE 1 ISS	1.91%	20 Oct 2061	1,140,000	1,051,107
NIAGARA MOHAWK POWER	5.29%	17 Jan 2034	795,000	775,419
NISSAN MOTOR ACCEPTANCE	7.05%	15 Sep 2028	1,295,000	1,341,167
ONE BRYANT PARK TRUST	2.516%	15 Sep 2054	820,000	720,276
ONE MARKET PLAZA TRUST	3.613%	10 Feb 2032	934,973	876,121
PHILIP MORRIS INTL INC	4.75%	01 Nov 2031	610,000	596,415
PNC FINANCIAL SERVICES	1%	21 Oct 2032	715,000	694,258
PUBLIC SERVICE OKLAHOMA	2.2%	15 Aug 2031	985,000	814,900
PUGET SOUND ENERGY INC	5.33%	15 Jun 2034	635,000	630,695

QUEST DIAGNOSTICS INC	4.625%	15 Dec 2029	670,000	658,188
ROCC TRUST	5.388%	13 Nov 2041	1,190,000	1,187,184
RYDER SYSTEM INC	5.5%	01 Jun 2029	565,000	574,368
SANTANDER DRIVE AUTO	3.76%	16 Jul 2029	1,025,000	1,013,386
SANTANDER DRIVE AUTO	4.43%	15 Mar 2027	241,332	241,251
SANTANDER DRIVE AUTO	5.24%	15 May 2028	570,000	572,051
SANTANDER HOLDINGS USA	1%	31 May 2027	715,000	725,396
SANTANDER UK GROUP HLDGS	1%	11 Jan 2028	1,195,000	1,131,617
SILGAN HOLDINGS INC	1.4%	01 Apr 2026	1,280,000	1,220,506
SMITHFIELD FOODS INC	5.2%	01 Apr 2029	830,000	811,699
SOCIETE GENERALE	1%	21 Jan 2033	845,000	714,101
* STATE STREET CORP	1%	20 Feb 2029	690,000	682,148
SYNCHRONY CARD ISSUANCE	3.37%	15 Apr 2028	700,000	697,612
TARGA RESOURCES CORP	4.2%	01 Feb 2033	733,000	665,872
TORONTO DOMINION BANK	1%	10 Sep 2034	165,000	161,568
TOYOTA MOTOR CREDIT CORP	4.55%	09 Aug 2029	750,000	739,995
TREASURY BILL	0.01%	20 Mar 2025	2,330,000	2,306,013
TRUIST FINANCIAL CORP	1%	05 Aug 2032	540,000	532,845
UBS AG STAMFORD CT	3.7%	21 Feb 2025	1,280,000	1,277,338
UBS GROUP AG	1%	11 Aug 2028	470,000	485,646
UNITED AIR 2020 1 A PTT	5.875%	15 Apr 2029	493,603	501,885
US 10YR NOTE (CBT)MAR25	XCBT 20250320		300,000	(7,359)
US 10YR NOTE (CBT)MAR25	XCBT 20250320		(4,100,000)	10,891
US 10YR ULTRA FUT MAR25	XCBT 20250320		(3,600,000)	115,313
US 2YR NOTE (CBT) MAR25	XCBT 20250331		2,400,000	(1,219)
US 5YR NOTE (CBT) MAR25	XCBT 20250331		14,500,000	(141,875)
US BANCORP	1%	23 Jul 2030	625,000	623,556
US DOLLAR	CURRENCY		206,806	206,806
US TREASURY N/B	3.875%	15 Oct 2027	18,985,000	18,786,251
US TREASURY N/B	4.125%	31 Oct 2029	31,620,000	31,256,864
US TREASURY N/B	4.125%	31 Oct 2026	4,570,000	4,559,646
US TREASURY N/B	4.125%	31 Oct 2031	38,270,000	37,462,742
US TREASURY N/B	4.25%	15 Nov 2034	12,645,000	12,318,996
VERDANT RECEIVABLES LLC	6.24%	13 Jan 2031	1,029,676	1,044,531
VERIZON COMMUNICATIONS	2.55%	21 Mar 2031	1,551,000	1,335,907
WB COMMERCIAL MORTGAGE	1%	15 Mar 2040	795,000	799,850
WEC ENERGY GROUP INC	2.2%	15 Dec 2028	1,130,000	1,018,254
WELLS FARGO + COMPANY	1%	24 Mar 2028	1,070,000	1,038,125
WELLS FARGO + COMPANY	1%	25 Jul 2028	1,130,000	1,125,695
WESTERN MIDSTREAM OPERAT	4.5%	01 Mar 2028	610,000	597,086
WF RBS COMMERCIAL MORTGAGE	3.891%	15 Aug 2047	348,485	341,775
Sub-Total: Fund 5744 9 of 16			Total	\$ 320,320,004

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	522 FUNDING CLO LTD	1% 23 Oct 2034	2,000,000	\$	2,000,330
	ADVENT HEALTH SYSTEM	2.952% 01 Mar 2029	1,100,000		1,002,254
	ALLY FINANCIAL INC	5.8% 01 May 2025	1,400,000		1,401,890
	AMERICAN EXPRESS CO	2.25% 04 Mar 2025	2,300,000		2,294,963
	AMERICAN EXPRESS CREDIT	4.95% 15 Oct 2027	2,400,000		2,409,387
	AMERICAN EXPRESS CREDIT	4.8% 15 May 2030	3,200,000		3,220,839
	AMERICAN MONEY MANAGEMENT	1% 10 Nov 2030	91,130		91,103
	AMERICAN TOWER CORP	5.8% 15 Nov 2028	1,100,000		1,127,863
	AMERIPRISE FINANCIAL INC	5.7% 15 Dec 2028	1,800,000		1,852,614
	ARBOR REALTY COLLATERALIZED	1% 15 Nov 2036	1,203,436		1,203,464
	AREIT CRE TRUST	1% 17 Jun 2039	3,399,866		3,400,984
	AREIT CRE TRUST	1% 17 Nov 2038	388,256		387,593
	AREIT CRE TRUST	1% 20 Jan 2037	623,117		620,844
	ARES CLO LTD	1% 28 Oct 2034	1,000,000		1,002,845
	ASHFORD HOSPITALITY TRUST	1% 15 Jun 2035	76,438		76,354
	ATHENE GLOBAL FUNDING	4.86% 27 Aug 2026	1,000,000		998,910
	BANK	3.011% 15 Sep 2062	5,500,000		4,903,755
	BANK	2.808% 17 Oct 2052	1,996,306		1,905,284
	BANK OF AMERICA CORP	1% 24 Oct 2031	7,100,000		5,923,033
	BANK OF AMERICA CORP	1% 22 Jul 2027	3,800,000		3,622,616
	BANK OF AMERICA CREDIT CARD TR	4.79% 15 May 2028	3,200,000		3,215,153
	BARCLAYS PLC	1% 16 May 2029	2,100,000		2,081,520
	BARCLAYS PLC	1% 09 May 2027	1,800,000		1,819,026
	BARCLAYS PLC	1% 12 Mar 2030	1,300,000		1,312,649
	BAYER US FINANCE LLC	6.125% 21 Nov 2026	1,000,000		1,019,130
	BENCHMARK MORTGAGE TRUST	3.041% 15 Aug 2052	1,667,423		1,607,058
	BENCHMARK MORTGAGE TRUST	3.048% 15 Dec 2062	2,000,000		1,807,130
	BENCHMARK MORTGAGE TRUST	1.977% 17 Dec 2053	3,100,000		2,586,231
	BIG COMMERCIAL MORTGAGE	1% 15 Feb 2039	912,719		908,970
	BMO MORTGAGE TRUST	5.462% 15 Feb 2057	750,000		757,195
	BMO MORTGAGE TRUST	5.857% 15 Feb 2057	750,000		769,484
	BMO MORTGAGE TRUST	1% 15 Nov 2057	1,500,000		1,522,225
	BNP PARIBAS	1% 30 Sep 2028	2,500,000		2,291,300
	BPCRE HOLDER LLC	1% 16 Jan 2037	104,679		104,756
	BRAZILIAN REAL	FOREIGN CURRENCY	0		0
	BRIGHTHSE FIN GLBL FUND	5.55% 09 Apr 2027	500,000		504,070
	BWU02A052 IRS USD P F 3.32826	3.328% 30 Apr 2031	(600,000)		(576,010)
	BWU02A052 IRS USD R V 12MSOFR	1% 30 Apr 2031	600,000		600,000
	BWU02A0L7 IRS USD P F 3.51042	3.51% 30 Nov 2028	(1,300,000)		(1,274,683)
	BWU02A0L7 IRS USD R V 12MSOFR	1% 30 Nov 2028	1,300,000		1,300,000
	BWU02A0M5 IRS USD P F 3.51453	3.514% 30 Nov 2028	(1,900,000)		(1,863,279)
	BWU02A0M5 IRS USD R V 12MSOFR	1% 30 Nov 2028	1,900,000		1,900,000

BWU02A2F8 IRS USD P F 3.43091	3.43%	30 Apr 2031	(1,000,000)	(965,715)
BWU02A2F8 IRS USD R V 12MSOFR	1%	30 Apr 2031	1,000,000	1,000,000
BWU02A3T7 IRS USD P F 3.30000	3.3%	30 Jun 2031	(1,900,000)	(1,819,338)
BWU02A3T7 IRS USD R V 12MSOFR	1%	30 Jun 2031	1,900,000	1,900,000
BWU02A3U4 IRS USD P F 3.30000	3.3%	28 Feb 2029	(5,300,000)	(5,149,496)
BWU02A3U4 IRS USD R V 12MSOFR	1%	28 Feb 2029	5,300,000	5,300,000
BWU02D0F4 IRS USD P F 3.83000	3.83%	31 May 2029	(8,400,000)	(8,336,244)
BWU02D0F4 IRS USD R V 12MSOFR	1%	31 May 2029	8,400,000	8,400,000
BWU02D0G2 IRS USD P F 3.79000	3.79%	31 Oct 2031	(11,800,000)	(11,625,940)
BWU02D0G2 IRS USD R V 12MSOFR	1%	31 Oct 2031	11,800,000	11,800,000
BWU02D676 IRS USD P F 3.71000	3.71%	30 Nov 2031	(1,960,000)	(1,921,505)
BWU02D676 IRS USD R V 12MSOFR	1%	30 Nov 2031	1,960,000	1,960,000
BWU02D684 IRS USD P F 3.74000	3.74%	31 May 2029	(9,300,000)	(9,197,701)
BWU02D684 IRS USD R V 12MSOFR	1%	31 May 2029	9,300,000	9,300,000
CALIFORNIA ST UNIV REVENUE	1.74%	01 Nov 2030	1,700,000	1,440,169
CANTOR COMMERCIAL REAL ESTATE TR	2.816%	15 Nov 2052	2,127,444	2,033,069
CAPITAL ONE MULTI ASSET EXECUT	4.95%	15 Oct 2027	2,500,000	2,509,859
CAPITAL ONE MULTI ASSET EXECUT	4.42%	15 May 2028	2,100,000	2,099,670
CAPITAL ONE PRIME AUTO RECEIVA	5.82%	15 Jun 2028	1,900,000	1,934,036
CARMAX AUTO OWNER TRUST	5.34%	16 Aug 2027	1,900,171	1,909,782
CARVANA AUTO RECEIVABLES TRUST	5.33%	10 Jul 2029	1,600,000	1,615,959
CATAMARAN CLO LTD	1%	22 Apr 2030	562,556	562,500
CCPC CCWFSZUS2 WELLS FARGO	NON-SECY ASSET-STOCK		1,237,000	1,237,000
CCWFSCUS3 WELLS FARGO CCPC	CCWFSCUS3 WELLS FARGO		600,000	600,000
CCWFSSHUS2 CCPC WELLS FARGO	NON-SECY ASSET-STOCK		1,022,000	1,022,000
CCWFSXUS7 BMO HARRIS MGCC	CCWFSXUS7 BMO HARRIS		1,883,000	1,883,000
CENTERPOINT ENER HOUSTON	5.2%	01 Oct 2028	1,300,000	1,315,314
CENTRL TX REGL MOBILITY AUTH R	1.837%	01 Jan 2027	1,250,000	1,184,824
CHUBB INA HOLDINGS LLC	4.65%	15 Aug 2029	1,000,000	995,410
CITIBANK CREDIT CARD ISSUANCE	5.23%	08 Dec 2027	2,300,000	2,315,857
CITIGROUP COMMERCIAL MORTGAGE	3.268%	15 Sep 2050	1,197,726	1,177,742
CITIGROUP COMMERCIAL MORTGAGE	3.962%	10 Mar 2051	1,155,348	1,141,267
CITIGROUP INC	1%	08 Apr 2026	1,300,000	1,293,539
CITIGROUP INC	1%	17 Mar 2026	4,000,000	3,984,960
COMCAST CORP	4.55%	15 Jan 2029	2,000,000	1,979,320
COMCAST CORP	5.1%	01 Jun 2029	800,000	807,184
COMM MORTGAGE TRUST	3.421%	10 Jul 2048	8,465	8,446
COMM MORTGAGE TRUST	2.873%	15 Aug 2057	2,160,015	2,052,577
CONSTELLATION EN GEN LLC	5.6%	01 Mar 2028	2,700,000	2,752,488
CONSUMERS 23 SECURE FUND	5.55%	01 Mar 2028	1,539,231	1,550,314
CONSUMERS ENERGY CO	4.9%	15 Feb 2029	1,300,000	1,303,393
COOPERAT RABOBANK UA/NY	4.494%	17 Oct 2029	2,000,000	1,960,620
CSAIL COMMERCIAL MORTGAGE TRUST	3.616%	15 Nov 2048	348,643	346,968
DEEPHAVEN RESIDENTIAL MORTGAGE	1%	25 Mar 2067	1,044,426	993,425
DENVER CO PUBLIC SCHS COPS	4.242%	15 Dec 2037	1,300,000	1,205,252
DEUTSCHE BANK NY	1%	18 Jan 2029	1,700,000	1,763,937

DISCOVER CARD EXECUTION NOTE T	4.93%	15 Jun 2028	2,500,000	2,517,213
DLLMT LLC	5.35%	20 Mar 2031	300,000	303,505
ECMC GROUP STUDENT LOAN TRUST	1%	25 Jul 2069	1,461,329	1,433,412
ELLINGTON FINANCIAL MORTGAGE	1%	25 Sep 2067	1,574,723	1,577,293
ENBRIDGE INC	6%	15 Nov 2028	2,200,000	2,275,790
ENI SPA	5.5%	15 May 2034	1,700,000	1,679,770
EXTENDED STAY AMERICA TRUST	1%	15 Jul 2038	1,497,344	1,498,544
FANNIE MAE	0.75%	25 Nov 2050	1,123,012	787,779
FANNIE MAE	1%	25 Jan 2055	600,000	596,135
FANNIE MAE	5.5%	25 Aug 2035	295,274	299,977
FANNIEMAE ACES	2.944%	25 Jul 2039	229,581	204,629
FED HM LN PC POOL G01818	5%	01 May 2035	27,105	27,112
FED HM LN PC POOL G01838	5%	01 Jul 2035	36,808	36,860
FED HM LN PC POOL G02123	5.5%	01 Mar 2036	1,478	1,505
FED HM LN PC POOL G02254	5.5%	01 Mar 2036	947	965
FED HM LN PC POOL G04092	5.5%	01 Mar 2038	2,746	2,801
FED HM LN PC POOL G05267	5.5%	01 Dec 2038	16,782	17,117
FED HM LN PC POOL G06193	5.5%	01 May 2040	14,605	14,896
FED HM LN PC POOL G06872	5.5%	01 Sep 2039	32,697	33,291
FED HM LN PC POOL G07021	5%	01 Sep 2039	78,663	78,390
FED HM LN PC POOL G08105	5.5%	01 Jan 2036	471	480
FED HM LN PC POOL G08716	3.5%	01 Aug 2046	325,995	294,124
FED HM LN PC POOL G08841	3.5%	01 Oct 2048	133,239	119,917
FED HM LN PC POOL G08842	4%	01 Oct 2048	696,839	647,152
FED HM LN PC POOL Q17641	3%	01 Apr 2043	208,887	185,227
FED HM LN PC POOL Q20537	3%	01 Jul 2043	209,085	185,418
FED HM LN PC POOL Q43876	3%	01 Oct 2046	3,187,841	2,775,183
FED HM LN PC POOL QE7028	4.5%	01 Aug 2052	2,990,004	2,817,591
FED HM LN PC POOL RA7673	4.5%	01 Jul 2052	2,030,870	1,913,764
FED HM LN PC POOL SD4115	4.5%	01 Oct 2052	943,087	888,612
FED HM LN PC POOL SD8275	4.5%	01 Dec 2052	930,604	876,563
FED HM LN PC POOL SD8323	5%	01 May 2053	6,278,731	6,060,105
FED HM LN PC POOL WN2427	4.17%	01 Apr 2028	2,181,000	2,137,454
FED HM LN PC POOL WN2428	4.84%	01 Apr 2028	919,000	915,567
FED HM LN PC POOL ZT1872	3.5%	01 Apr 2034	87,466	83,780
FEDERAL HOME LOAN BANK	1%	27 Jul 2026	3,200,000	3,039,520
FEDERAL HOME LOAN BANK	1.05%	13 Aug 2026	3,000,000	2,840,280
FHLMC MULTIFAMILY STRUCTURED	1%	25 Aug 2028	1,000,000	998,235
FHLMC MULTIFAMILY STRUCTURED	4.85%	25 Sep 2028	1,500,000	1,506,601
FISERV INC	4.75%	15 Mar 2030	1,800,000	1,777,446
FLORIDA POWER + LIGHT CO	2.45%	03 Feb 2032	1,200,000	1,012,440
FLORIDA POWER + LIGHT CO	5.15%	15 Jun 2029	700,000	708,848
FLORIDA ST BRD OF ADMIN FIN CO	5.526%	01 Jul 2034	1,100,000	1,110,394
FNMA POOL 256101	5.5%	01 Feb 2036	7,528	7,659
FNMA POOL 257371	5%	01 Sep 2028	22,029	22,029
FNMA POOL 691210	6%	01 Jan 2037	2,488	2,587

FNMA POOL 735734	1% 01 Jul 2025	151	151
FNMA POOL 793029	1% 01 Jul 2034	108,250	109,281
FNMA POOL 804558	5.5% 01 Dec 2034	79,622	81,003
FNMA POOL 829329	5.5% 01 Sep 2035	746	759
FNMA POOL 831368	6% 01 Apr 2036	8,181	8,508
FNMA POOL 850752	5.5% 01 Dec 2035	60,469	61,520
FNMA POOL 852336	5.5% 01 Feb 2036	1,118	1,136
FNMA POOL 869944	5.5% 01 Apr 2036	443	450
FNMA POOL 878104	5.5% 01 Apr 2036	369	376
FNMA POOL 878528	5.5% 01 Feb 2036	7,984	8,117
FNMA POOL 881398	5.5% 01 May 2036	7,554	7,680
FNMA POOL 888637	1% 01 Sep 2037	195,404	203,173
FNMA POOL 889334	1% 01 Feb 2038	17,912	18,625
FNMA POOL 890365	1% 01 Jul 2041	127,129	129,276
FNMA POOL 891386	5.5% 01 Oct 2035	54,049	54,989
FNMA POOL 891580	6% 01 Jul 2036	151	157
FNMA POOL 928031	6% 01 Jan 2037	10,397	10,811
FNMA POOL 938016	5.5% 01 Jul 2037	73,867	75,115
FNMA POOL 938224	6% 01 Jul 2037	1,970	2,049
FNMA POOL 940765	5.5% 01 Jun 2037	172,063	174,969
FNMA POOL 961440	5.5% 01 Feb 2038	6,971	7,088
FNMA POOL 961655	5% 01 Feb 2038	1,941	1,932
FNMA POOL 962958	5.5% 01 May 2038	6,874	7,002
FNMA POOL 995018	1% 01 Jun 2038	132,998	135,244
FNMA POOL 995738	1% 01 Dec 2038	46,108	46,886
FNMA POOL 995759	1% 01 Nov 2038	27,762	28,280
FNMA POOL 995838	1% 01 May 2039	10,520	10,697
FNMA POOL AB0534	5.5% 01 Nov 2038	218,953	222,760
FNMA POOL AB8613	3% 01 Mar 2043	79,823	70,694
FNMA POOL AB9187	3% 01 Apr 2043	112,345	99,494
FNMA POOL AD7406	5% 01 Jul 2040	289	287
FNMA POOL AD8950	5% 01 Jul 2040	3,016	2,995
FNMA POOL AE8287	4% 01 Nov 2040	91,331	86,320
FNMA POOL AE8349	6% 01 Aug 2037	2,845	2,933
FNMA POOL AH1747	4% 01 Dec 2040	51,155	48,348
FNMA POOL AL1606	1% 01 Apr 2042	1,397	1,392
FNMA POOL AL3040	1% 01 Jan 2043	476,947	448,850
FNMA POOL AL3072	1% 01 Feb 2043	35,476	31,441
FNMA POOL AL3223	1% 01 Sep 2041	197,457	201,140
FNMA POOL AL5616	1% 01 Sep 2041	669,641	680,950
FNMA POOL AL7090	1% 01 Oct 2037	199,582	204,845
FNMA POOL AN5171	3.29% 01 Apr 2027	2,165,000	2,102,446
FNMA POOL AN8717	3.02% 01 Mar 2028	935,000	890,339
FNMA POOL AO4597	4% 01 Jun 2042	53,155	50,024
FNMA POOL AR7106	3% 01 May 2043	13,370	11,841
FNMA POOL AR7414	3% 01 Jul 2043	175,322	155,267

FNMA POOL AS0837	5%	01 Oct 2043	140,220	138,932
FNMA POOL AT0682	3%	01 Apr 2043	34,667	30,702
FNMA POOL AT1572	3%	01 May 2043	147,764	130,861
FNMA POOL AT3526	3%	01 May 2043	20,366	18,036
FNMA POOL AT4506	3%	01 May 2043	9,984	8,842
FNMA POOL AT4827	3%	01 Jul 2043	7,681	6,803
FNMA POOL AT5895	3%	01 Jun 2043	136,956	121,290
FNMA POOL AT5898	3%	01 Jun 2043	17,217	15,248
FNMA POOL AT8026	3%	01 Jul 2043	79,102	70,054
FNMA POOL AT8489	3%	01 Aug 2043	5,831	5,164
FNMA POOL AT8912	3%	01 Jul 2043	3,996	3,539
FNMA POOL AU5341	3%	01 Jun 2043	6,516	5,770
FNMA POOL BK4778	3.5%	01 Aug 2048	24,878	22,359
FNMA POOL BK8819	4%	01 Aug 2048	449,931	417,273
FNMA POOL BS9302	4.9%	01 Aug 2028	500,000	502,944
FNMA POOL BS9434	4.96%	01 Sep 2028	376,000	379,011
FNMA POOL BS9683	5.57%	01 Oct 2028	2,203,474	2,243,047
FNMA POOL BS9690	4.9%	01 Oct 2028	2,435,000	2,448,812
FNMA POOL BS9722	5.72%	01 Feb 2032	496,570	515,594
FNMA POOL BS9746	5.61%	01 Oct 2028	2,033,000	2,073,033
FNMA POOL BW1373	4%	01 Nov 2052	8,408,979	7,691,343
FNMA POOL FM9482	1%	01 Nov 2051	6,672,100	5,667,603
FNMA POOL FS3425	1%	01 Sep 2052	108,663	102,397
FNMA POOL FS4017	1%	01 Mar 2052	5,767,527	4,899,215
FNMA POOL MA2705	3%	01 Aug 2046	536,175	466,129
FNMA POOL MA4783	4%	01 Oct 2052	6,394,793	5,851,035
FNMA POOL MA4840	4.5%	01 Dec 2052	3,811,898	3,590,535
FNMA TBA 30 YR 4.5	4.5%	15 Mar 2055	8,400,000	7,887,140
FORD CREDIT AUTO LEASE TRUST	5.87%	15 Jan 2027	2,300,000	2,326,078
FORD MOTOR CREDIT CO LLC	5.8%	08 Mar 2029	3,000,000	2,998,290
FREDDIE MAC	1%	15 May 2041	888,463	820,589
FREDDIE MAC	1%	15 Aug 2040	213,667	209,616
FREDDIE MAC	1%	15 Oct 2040	169,047	165,817
FREDDIE MAC	1%	15 Aug 2044	1,213,087	980,969
FREDDIE MAC	1.25%	15 Dec 2044	2,112,841	1,707,947
FREDDIE MAC	1%	15 Aug 2044	1,062,503	891,460
FREDDIE MAC	1%	25 Feb 2042	2,380,798	2,069,378
FREDDIE MAC	1%	25 Aug 2054	632,321	630,060
FREDDIE MAC	1%	25 Aug 2054	1,009,294	1,003,804
GCAT	1%	25 Aug 2066	487,753	433,004
GM FINANCIAL AUTOMOBILE	5.38%	20 Nov 2026	1,600,000	1,608,194
GNMA II POOL 004113	5%	20 Apr 2038	48,278	48,390
GNMA II POOL 004314	5%	20 Dec 2038	47,095	47,204
GNMA II POOL 005116	5%	20 Jul 2041	14,488	14,411
GNMA II POOL 080594	1%	20 Apr 2032	33,149	33,293
GNMA POOL 726316	5%	15 Sep 2039	297,465	296,014
GNMA POOL 736500	5%	15 Apr 2040	3,272	3,256
GNMA POOL 737183	5%	15 Apr 2040	111,531	110,981

GNMA POOL 738317	5% 15 May 2041	1,316	1,310
GNMA POOL 782386	5% 15 Aug 2038	93,495	93,945
GNMA POOL 782428	5% 15 Oct 2038	356	358
GNMA POOL AC1428	2.69% 15 Jun 2033	2,686,166	2,332,401
GNMA POOL AL5247	3.5% 15 Jan 2045	38,510	34,901
GNMA POOL AL5414	3.5% 15 Feb 2045	46,926	42,456
GOLDEN ST TOBACCO SECURITIZATI	1.958% 01 Jun 2025	2,000,000	1,978,886
GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	5,000,000	4,798,150
GOVERNMENT NATIONAL	1.5% 20 Oct 2045	940,799	743,193
GOVERNMENT STIF 3	GOVERNMENT STIF 3	303,179	303,179
GPMT LTD.	1% 15 Dec 2036	492,859	488,438
GREYWOLF CLO LTD	1% 22 Apr 2033	1,100,000	1,100,141
GS MORTGAGE SECURITIES TRUST	3.307% 10 May 2052	1,453,648	1,338,275
HAWAII HOTEL TRUST 2019 MAUI	1% 15 May 2038	1,200,000	1,200,175
HONDA AUTO RECEIVABLES OWNER	4.57% 21 Mar 2029	1,000,000	1,000,488
HSBC HOLDINGS PLC	1% 04 Jun 2026	2,600,000	2,568,852
HSBC HOLDINGS PLC	1% 22 Nov 2032	900,000	759,141
HSBC HOLDINGS PLC	1% 11 Aug 2028	2,500,000	2,507,700
HYUNDAI AUTO RECEIVABLES	5.55% 17 Dec 2029	2,500,000	2,556,186
ICG US CLO LTD	1% 20 Oct 2034	900,000	900,156
ING GROEP NV	1% 01 Apr 2027	2,500,000	2,508,850
J P MORGAN TERM REPO	4.7% 02 Jan 2025	400,000	400,000
J P MORGAN TERM REPO	4.7% 02 Jan 2025	61,600,000	61,600,000
J P MORGAN TERM REPO	4.7% 02 Jan 2025	31,700,000	31,700,000
JACKSON NATL LIFE GLOBAL	4.6% 01 Oct 2029	600,000	582,966
* JP MORGAN CHASE COMMERCIAL	1% 15 Dec 2036	1,500,000	1,108,799
* JPMDB COMMERCIAL MORTGAGE	2.994% 15 Dec 2049	896,789	880,197
* JPMORGAN CHASE + CO	1% 04 Feb 2032	8,300,000	6,886,261
* JPMORGAN CHASE + CO	1% 22 Apr 2027	1,900,000	1,823,430
* JPMORGAN CHASE + CO	1% 23 Oct 2029	1,000,000	1,037,360
LADDER CAPITAL COMMERCIAL	1% 13 Dec 2038	82,039	81,892
LCM LTD PARTNERSHIP	1% 20 Mar 2030	142,783	142,726
LLOYDS BANKING GROUP PLC	1% 07 Nov 2028	1,800,000	1,727,802
LLOYDS BANKING GROUP PLC	4.55% 16 Aug 2028	2,000,000	1,962,120
LLOYDS BANKING GROUP PLC	1% 07 Aug 2027	600,000	608,778
LOANCORE 2021 CRE5 ISSUER, LTD	1% 15 Jul 2036	604,801	604,274
LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	1,059,010	1,056,825
LOUISIANA ST LOCAL GOVT	4.145% 01 Feb 2033	700,000	678,924
META PLATFORMS INC	4.3% 15 Aug 2029	1,000,000	986,210
MF1 MULTIFAMILY HOUSING	1% 15 Jul 2036	422,640	421,324
MF1 MULTIFAMILY HOUSING	1% 17 Sep 2037	1,547,059	1,548,994
MF1 MULTIFAMILY HOUSING	1% 15 Dec 2035	260,890	260,891
MFRA TRUST	1% 26 Jan 2065	416,984	382,862
MFRA TRUST	1% 25 Mar 2068	1,162,844	1,133,946
MIAMI DADE CNTY FL SPL OBLIG	1.471% 01 Oct 2026	1,550,000	1,471,254
MIZUHO FINANCIAL GROUP	1% 22 May 2032	2,600,000	2,154,594

MORGAN STANLEY	1% 21 Jul 2032	4,000,000	3,310,360
MORGAN STANLEY	1% 20 Apr 2029	1,300,000	1,303,627
MORGAN STANLEY CAPITAL I TRUST	3.54% 15 Dec 2048	1,489,164	1,473,657
MORGAN STANLEY CAPITAL I TRUST	4.12% 15 Jul 2051	1,363,510	1,346,906
NATWEST GROUP PLC	1% 18 May 2029	2,000,000	1,977,820
NELNET STUDENT LOAN TRUST	1% 24 Dec 2035	561,587	556,931
NEW RESIDENTIAL MORTGAGE	1% 25 Nov 2059	961,918	914,741
NORTHWOODS CAPITAL LTD	1% 15 Jun 2031	1,037,824	1,038,343
NSTAR ELECTRIC CO	5.6% 01 Oct 2028	2,300,000	2,316,376
OCEAN TRAILS CLO	1% 15 Jul 2034	1,300,000	1,301,950
ONE NEW YORK PLAZA TRUST 2020	1% 15 Jan 2036	940,000	898,228
ONSBOW BAY FINANCIAL LLC	1% 25 Feb 2063	1,460,845	1,466,182
OZLM LTD	1% 20 Jul 2032	809,008	810,221
PACIFIC GAS + ELECTRIC	3.5% 15 Jun 2025	400,000	397,252
PACIFIC GAS + ELECTRIC	3% 15 Jun 2028	1,000,000	936,820
PACIFIC GAS + ELECTRIC	6.95% 15 Mar 2034	1,400,000	1,536,178
PARIBAS REPO	4.58% 02 Jan 2025	60,000,000	60,000,000
PARIBAS REPO	4.58% 02 Jan 2025	62,000,000	62,000,000
PENNSYLVANIA ST	1.625% 01 Aug 2028	2,800,000	2,523,455
PNC FINANCIAL SERVICES	1% 21 Jan 2028	1,000,000	1,008,030
PRKCM TRUST	1% 25 Nov 2058	2,624,973	2,663,301
PROLOGIS TARGETED US	5.5% 01 Apr 2034	1,100,000	1,100,484
PROV ST JOSEPH HLTH OBL	5.403% 01 Oct 2033	2,600,000	2,597,010
READYCAP COMMERCIAL	1% 25 Nov 2036	548,721	547,078
READYCAP COMMERCIAL	1% 25 Oct 2039	1,665,387	1,672,672
REPO BANK AMERICA	4.68% 02 Jan 2025	61,900,000	61,900,000
RESIMAC		204,187	204,096
SAFEHOLD GL HOLDINGS LLC	6.1% 01 Apr 2034	1,300,000	1,321,931
SANTANDER UK GROUP HLDGS	1% 21 Aug 2026	1,600,000	1,563,408
SANTANDER UK GROUP HLDGS	1% 14 Jun 2027	1,200,000	1,141,620
SFO COMMERCIAL MORTGAGE	1% 15 May 2038	1,300,000	1,270,136
SFS AUTO RECEIVABLES SECURITIZ	5.47% 20 Dec 2029	2,400,000	2,438,035
SIGECO SECURITIZATION I	5.026% 15 Nov 2038	1,842,893	1,812,522
SOUTHERN CAL EDISON	5.3% 01 Mar 2028	2,300,000	2,327,807
SREIT TRUST	1% 15 Oct 2038	1,400,000	1,392,299
STANDARD CHARTERED PLC	1% 30 Mar 2026	700,000	697,375
STARWOOD COMMERCIAL	1% 18 Apr 2038	520,004	517,849
STARWOOD MORTGAGE	1% 25 Nov 2055	343,631	317,903
SUMITOMO MITSUI FINL GRP	5.464% 13 Jan 2026	3,000,000	3,021,330
SUTTER HEALTH	5.164% 15 Aug 2033	1,100,000	1,088,351
SWPC0LTK6 CDS USD P V 03MEVENT	1% 20 Jun 2028	(700,000)	(700,000)
SWPC0LTK6 CDS USD R F 1.00000	1% 20 Jun 2028	700,000	712,032
SWPC0M2L1 CDS USD P V 03MEVENT	1% 20 Dec 2028	(200,000)	(200,000)
SWPC0M2L1 CDS USD R F 1.00000	1% 20 Dec 2028	200,000	203,563
TRUST	5.74% 15 Oct 2029	2,400,000	2,448,346
TCW CLO 2019 1 AMR, LTD.	1% 16 Aug 2034	1,300,000	1,302,730
TEXAS NATURAL GAS SECURITIZTN	5.102% 01 Apr 2035	1,946,502	1,956,651
WV	1.647% 01 Jun 2025	1,760,000	1,735,237

TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057	273,376	265,377
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	271,298	244,069
TOWD POINT MORTGAGE TRUST	1% 25 May 2058	569,854	582,815
TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	221,658	210,331
TOYOTA LEASE OWNER TRUST	5.71% 20 Dec 2027	1,000,000	1,014,793
TREASURY BILL	0.01% 09 Jan 2025	12,935,000	12,921,993
UBS COMMERCIAL MORTGAGE	3.215% 15 Aug 2050	1,109,326	1,087,521
UBS COMMERCIAL MORTGAGE	3.586% 15 Dec 2050	1,152,472	1,133,606
UBS COMMERCIAL MORTGAGE	2.865% 15 Oct 2052	2,059,428	1,970,320
UBS GROUP AG	1% 14 May 2032	3,000,000	2,614,200
UNIV OF CALIFORNIA CA REVENUES	1.316% 15 May 2027	2,300,000	2,138,009
UPMC	5.035% 15 May 2033	1,200,000	1,179,504
US 10YR NOTE (CBT)MAR25	XCBT 20250320	(14,200,000)	144,383
US 10YR ULTRA FUT MAR25	XCBT 20250320	(16,200,000)	354,426
US 2YR NOTE (CBT) MAR25	XCBT 20250331	333,600,000	(148,113)
US 5YR NOTE (CBT) MAR25	XCBT 20250331	(7,600,000)	31,469
US DOLLAR	CURRENCY	(55,080,097)	(55,080,097)
US TREASURY N/B	4.125% 15 Aug 2044	11,100,000	10,059,375
US TREASURY N/B	4.5% 31 Mar 2026	15,300,000	15,341,836
US TREASURY N/B	4.875% 31 May 2026	66,300,000	66,851,637
US TREASURY N/B	3.75% 31 Aug 2031	2,200,000	2,107,875
US ULTRA BOND CBT MAR25	XCBT 20250320	(14,700,000)	819,309
UTAH ST	3.539% 01 Jul 2025	334,588	333,162
VENTURE CDO LTD	1% 20 Jan 2029	179,809	179,971
VERUS SECURITIZATION TRUST	1% 25 Nov 2066	314,526	273,148
VOLKSWAGEN AUTO LOAN	5.02% 20 Jun 2028	700,000	704,504
WELLS FARGO + COMPANY	1% 04 Apr 2031	2,400,000	2,317,344
WELLS FARGO COMMERCIAL	2.788% 15 Jul 2048	355,194	351,690
WELLS FARGO COMMERCIAL	4.212% 15 May 2051	900,000	872,858
WELLS FARGO COMMERCIAL	2.964% 15 Oct 2052	2,310,450	2,225,031
WELLS FARGO COMMERCIAL	5.439% 15 Nov 2057	1,900,000	1,910,860
WORLD OMNI AUTO RECEIVABLES	5.03% 15 Nov 2029	1,200,000	1,210,241
Sub-Total: Fund 5745 10 of 16		Total \$ 694,879,754	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	321 HENDERSON RECEIVABLES LLC	3.26% 15 Sep 2072	287,271	\$	246,728
	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058	111,758		100,643
	AASET 2021 2 TRUST	3.538% 15 Jan 2047	303,915		272,492
	ABN AMRO BANK NV	1% 18 Sep 2027	500,000		511,020
	ABN AMRO BANK NV	1% 03 Dec 2035	900,000		879,597
	ACCENTURE CAPITAL INC	4.25% 04 Oct 2031	925,000		888,749
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	790,000		731,248
	AGL CLO 6 LTD	1% 20 Jul 2034	2,000,000		2,000,000
	AGREE LP	5.625% 15 Jun 2034	318,000		318,900
	ALLEGION US HOLDING CO	5.6% 29 May 2034	650,000		652,958
	ALLIANT ENERGY FINANCE	3.6% 01 Mar 2032	1,265,000		1,121,739
	ALLY FINANCIAL INC	1% 17 Jan 2031	506,000		500,308
	AMEREN CORP	1.75% 15 Mar 2028	960,000		868,214
	AMERICAN HOMES 4 RENT	5.5% 15 Jul 2034	895,000		887,214
	AMERICAN HONDA FINAN	0% 18 Mar 2025	4,000,000		3,961,071
	AMGEN INC	5.25% 02 Mar 2030	940,000		948,422
	ANCHORAGE CAPITAL CLO LTD	1% 15 Oct 2034	2,000,000		1,999,200
	ANGEL OAK MORTGAGE TRUST	1% 25 Dec 2066	4,006,750		3,616,487
	ANGEL OAK MORTGAGE TRUST	1% 25 Jan 2067	2,356,932		2,166,130
	ANGLOGOLD HOLDINGS PLC	3.375% 01 Nov 2028	1,040,000		956,166
	ANTARES HOLDINGS	3.95% 15 Jul 2026	950,000		921,861
	ANTARES HOLDINGS	2.75% 15 Jan 2027	1,235,000		1,157,220
	APIDOS CLO LTD	1% 15 Jul 2037	1,000,000		1,002,891
	APPLOVIN CORP	5.375% 01 Dec 2031	875,000		875,674
	ARES CAPITAL CORP	2.15% 15 Jul 2026	445,000		425,651
	ARES CAPITAL CORP	5.95% 15 Jul 2029	1,405,000		1,421,368
	ARES MANAGEMENT CORP	6.375% 10 Nov 2028	532,000		556,169
	ARES STRATEGIC INCOME FU	6.35% 15 Aug 2029	814,000		828,164
	ARROYO MORTGAGE TRUST	3.625% 25 Dec 2056	1,800,000		1,467,337
	ARTHUR J GALLAGHER + CO	5.45% 15 Jul 2034	465,000		466,604
	ARTHUR J GALLAGHER + CO	4.85% 15 Dec 2029	266,000		265,037
	ASB BANK LIMITED	1% 17 Jun 2032	400,000		397,848
	AT+T INC	4.3% 15 Feb 2030	1,025,000		991,042
	ATHENE GLOBAL FUNDING	1.73% 02 Oct 2026	725,000		686,662
	ATHENE GLOBAL FUNDING	5.526% 11 Jul 2031	900,000		900,864
	AVOLON HOLDINGS FNDG LTD	5.75% 15 Nov 2029	930,000		938,314
	AVOLON HOLDINGS FNDG LTD	4.95% 15 Jan 2028	880,000		872,722
	BACARDI LTD / MARTINI BV	5.4% 15 Jun 2033	1,015,000		994,832
	BALLYROCK LTD	1% 20 Jul 2034	850,000		850,085
	BANK	1% 15 Jan 2063	1,237,000		1,041,054
	BANK	4.267% 15 Feb 2052	293,750		279,799
	BANK	1% 17 Oct 2052	475,000		384,552

BANK	1% 15 Sep 2064	1,323,000	1,072,063
BANK	1% 15 May 2050	1,250,000	1,065,311
BANK OF AMERICA CORP	1% 08 Mar 2037	890,000	788,140
BANK OF AMERICA CORP	6.8% 15 Mar 2028	800,000	843,216
BANK OF MONTREAL	1% 10 Jan 2037	2,170,000	1,808,652
BARCLAYS PLC	5.2% 12 May 2026	925,000	925,009
BAYER US FINANCE LLC	6.5% 21 Nov 2033	675,000	686,259
BENCHMARK MORTGAGE TRUST	1% 15 Feb 2053	1,199,000	962,772
BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	2,297,000	1,013,765
BGC GROUP INC	6.6% 10 Jun 2029	1,110,000	1,137,139
BLACKSTONE PRIVATE CRE	2.625% 15 Dec 2026	1,760,000	1,676,382
BLACKSTONE SECURED LEND	2.75% 16 Sep 2026	1,050,000	1,007,664
BLUE OWL CREDIT INCOME	4.7% 08 Feb 2027	1,210,000	1,193,229
BLUE OWL FINANCE LLC	3.125% 10 Jun 2031	1,220,000	1,068,879
BLUE OWL TECHNOLOGY FIN	6.75% 04 Apr 2029	750,000	754,200
BMO MORTGAGE TRUST	1% 15 Feb 2056	700,000	692,561
BNP PARIBAS	1% 20 May 2030	557,000	557,724
BOEING CO	5.15% 01 May 2030	875,000	862,811
BOEING CO/THE	6.259% 01 May 2027	920,000	941,445
BPCE SA	1% 19 Oct 2032	1,235,000	1,021,493
BRIGHTHSE FIN GLBL FUND	5.65% 10 Jun 2029	875,000	881,466
BRITISH AIR 21 1 A PPT	2.9% 15 Sep 2036	690,476	607,667
BROADSTONE NET LEASE LLC	2.6% 15 Sep 2031	1,314,000	1,086,560
BX TRUST	5.883% 15 Feb 2028	100,000	93,911
CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	1,000,000	964,030
CD COMMERCIAL MORTGAGE TRUST	1% 15 Aug 2057	1,900,000	1,381,208
CELANESE US HOLDINGS LLC	6.6% 15 Nov 2028	850,000	869,593
CENTENE CORP	2.45% 15 Jul 2028	1,000,000	901,470
CHARLES SCHWAB CORP	1% 19 May 2029	1,895,000	1,932,294
CHARTER COMM OPT LLC/CAP	2.3% 01 Feb 2032	1,250,000	988,863
CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	680,979	662,490
CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	1,617,913	1,425,353
CIT EDUCATION LOAN TRUST	1% 25 Jun 2042	129,777	112,323
CITIGROUP COMMERCIAL MORTGAGE	3.501% 10 Aug 2056	444,000	364,713
CNO FINANCIAL GROUP INC	6.45% 15 Jun 2034	465,000	479,736
CNO GLOBAL FUNDING	4.875% 10 Dec 2027	910,000	906,633
COLUMBIA PIPELINE HOLDCO	5.097% 01 Oct 2031	890,000	867,465
COMM MORTGAGE TRUST	1% 10 Sep 2047	510,000	493,438
COMM MORTGAGE TRUST	3.465% 15 Aug 2057	3,167,000	2,773,518
COMM MORTGAGE TRUST	3.527% 10 Feb 2048	500,000	496,762
COREBRIDGE FINANCIAL INC	3.85% 05 Apr 2029	975,000	931,164
COREBRIDGE GLOB FUNDING	4.65% 20 Aug 2027	675,000	671,652
CREDIT AGRICOLE SA	1% 11 Sep 2028	406,000	400,775
CRH AMERICA FINANCE IN	0% 17 Mar 2025	6,000,000	5,942,125
CVS HEALTH CORP	4.3% 25 Mar 2028	694,000	672,542
CVS HEALTH CORP	5.125% 21 Feb 2030	940,000	920,373
DELL INT LLC / EMC CORP	5.4% 15 Apr 2034	930,000	926,587
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	513,334	511,059

DIGITAL REALTY TRUST LP	4.45% 15 Jul 2028	975,000	956,933
DISCOVER BANK	1% 09 Aug 2028	1,573,000	1,597,555
DTE CAPITAL CORP	0% 07 Jan 2025	4,000,000	3,996,900
ECMC GROUP STUDENT LOAN TRUST	1% 25 Sep 2068	464,469	457,603
ECMC GROUP STUDENT LOAN TRUST	1% 25 Nov 2069	420,095	423,703
EDUCATIONAL SERVICES OF AMERICA	1% 25 Jun 2048	300,000	295,801
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	186,284	169,792
ELMWOOD CLO I LTD.	1% 20 Apr 2037	1,000,000	1,006,667
EMBRAER NETHERLANDS FINA	7% 28 Jul 2030	900,000	929,763
ENBRIDGE (US) INC	0% 08 Jan 2025	5,000,000	4,995,450
ENERGY TRANSFER LP	6.1% 01 Dec 2028	1,450,000	1,505,303
ENSTAR GROUP LTD	3.1% 01 Sep 2031	1,450,000	1,240,693
EPR PROPERTIES	4.5% 01 Jun 2027	1,110,000	1,091,141
EPR PROPERTIES	3.75% 15 Aug 2029	400,000	370,312
EPR PROPERTIES	3.6% 15 Nov 2031	504,000	440,582
EQT CORP	7% 01 Feb 2030	527,000	560,412
EQUITABLE FINANCIAL LIFE	4.875% 19 Nov 2027	910,000	910,946
EVERSOURCE ENERGY	0% 27 Jan 2025	1,000,000	996,642
EXPAND ENERGY CORP	5.7% 15 Jan 2035	469,000	461,430
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	880,791	882,434
EXTRA SPACE STORAGE LP	5.5% 01 Jul 2030	655,000	665,604
FALCON AEROSPACE LTD	3.597% 15 Sep 2039	375,989	355,282
FANNIE MAE	4% 25 Nov 2043	81,640	78,237
FED HM LN PC POOL G06601	4.5% 01 Dec 2040	108,751	105,692
FED HM LN PC POOL RA4245	2% 01 Dec 2050	1,353,507	1,070,312
FED HM LN PC POOL RA4255	2% 01 Jan 2051	2,735,331	2,166,811
FED HM LN PC POOL RA5576	2.5% 01 Jul 2051	3,245,789	2,681,810
FED HM LN PC POOL SD0905	3% 01 Mar 2052	1,270,843	1,091,804
FED HM LN PC POOL SD1523	4% 01 Aug 2052	2,184,437	2,014,592
FED HM LN PC POOL SD1603	4% 01 Sep 2052	1,412,325	1,294,002
FED HM LN PC POOL SD4364	5.5% 01 Oct 2053	2,581,328	2,564,788
FED HM LN PC POOL SD8266	4.5% 01 Nov 2052	3,518,054	3,313,755
FIDELITY NATL INFORMATION SVCS	0% 13 Jan 2025	3,000,000	2,995,400
FIRST AMERICAN FINANCIAL	5.45% 30 Sep 2034	507,000	488,900
FNMA POOL 735382	1% 01 Apr 2035	47,476	47,480
FNMA POOL 735676	1% 01 Jul 2035	61,972	61,977
FNMA POOL AD6437	5% 01 Jun 2040	59,587	59,155
FNMA POOL AD6996	5% 01 Jul 2040	363,383	360,746
FNMA POOL AL8173	1% 01 Feb 2044	148,737	147,401
FNMA POOL AS1304	3.5% 01 Dec 2028	92,355	90,710
FNMA POOL CA1909	4.5% 01 Jun 2048	645,592	616,349
FNMA POOL CA6096	3.5% 01 Jun 2050	1,774,011	1,575,864
FNMA POOL CB0414	2.5% 01 May 2051	2,864,439	2,358,195
FNMA POOL CB3304	3% 01 Apr 2052	2,019,164	1,734,993
FNMA POOL CB3305	3% 01 Apr 2052	2,417,269	2,074,580
FNMA POOL CB3842	3.5% 01 Jun 2052	4,129,443	3,681,409
FNMA POOL CB3866	4.5% 01 Jun 2052	2,564,057	2,430,751
FNMA POOL CB4129	4.5% 01 Jul 2052	2,216,523	2,089,624

FNMA POOL FM4017	1% 01 Aug 2050	148,586	132,924
FNMA POOL FM8596	1% 01 Sep 2051	723,885	597,880
FNMA POOL FM9104	1% 01 Oct 2051	2,082,378	1,718,614
FNMA POOL FM9227	1% 01 Oct 2051	1,514,007	1,245,588
FNMA POOL FS1075	1% 01 Mar 2052	1,293,537	1,111,639
FNMA POOL FS3035	1% 01 Apr 2052	3,971,971	3,279,852
FNMA POOL MA1356	3.5% 01 Feb 2043	1,283,015	1,167,584
FNMA POOL MA3029	3% 01 Jun 2032	325,642	310,134
FNMA POOL MA3090	3% 01 Aug 2032	367,272	349,119
FNMA POOL MA3238	3.5% 01 Jan 2048	1,617,951	1,454,698
FNMA TBA 30 YR 2	2% 15 Jan 2055	2,900,000	2,254,686
FNMA TBA 30 YR 2.5	2.5% 15 Jan 2055	10,775,000	8,770,494
FNMA TBA 30 YR 3.5	3.5% 14 Jan 2055	3,450,000	3,051,132
FNMA TBA 30 YR 4.5	4.5% 15 Jan 2055	5,575,000	5,242,942
FNMA TBA 30 YR 5	5% 15 Jan 2055	5,925,000	5,716,446
FNMA TBA 30 YR 5.5	5.5% 15 Jan 2055	8,100,000	7,995,542
FNMA TBA 30 YR 6	6% 15 Jan 2055	3,500,000	3,517,780
FORD MOTOR CREDIT CO LLC	5.8% 05 Mar 2027	750,000	756,510
FORTIVE CORPORATION	0% 06 Jan 2025	5,000,000	4,996,736
FORWARDS BARCLAYS BANK BOC	OPTIONS CASH COLLATERAL	(120,000)	(120,000)
GA GLOBAL FUNDING TRUST	5.2% 09 Dec 2031	910,000	888,997
GATX CORP	6.05% 15 Mar 2034	591,000	617,642
GCAT	1% 27 Dec 2066	2,000,000	1,646,297
GENERAL MOTORS FINL CO	2.4% 15 Oct 2028	1,325,000	1,201,073
GEORGIA POWER CO	4.55% 15 Mar 2030	474,000	466,672
GLOBAL ATLANTIC FIN CO	4.4% 15 Oct 2029	935,000	885,716
GLOBAL ATLANTIC FIN CO	3.125% 15 Jun 2031	965,000	827,922
GLOBAL NET LEASE/GLOBAL	3.75% 15 Dec 2027	2,190,000	1,999,952
GNMA II POOL 004979	5% 20 Mar 2041	50,565	50,303
GNMA II POOL MA4321	3.5% 20 Mar 2047	941,740	850,593
GNMA II POOL MA6038	3% 20 Jul 2049	891,176	778,842
GNMA II POOL MA6283	3% 20 Nov 2049	1,616,546	1,409,629
GNMA II POOL MA6409	3% 20 Jan 2050	1,678,803	1,463,450
GNMA II POOL MA9105	5% 20 Aug 2053	1,848,918	1,798,999
GNMA II POOL MA9106	5.5% 20 Aug 2053	6,051,098	6,019,577
GNMA II TBA 30 YR 2.5	2.5% 15 Jan 2055	12,400,000	10,342,034
GNMA II TBA 30 YR 3	3% 15 Jan 2055	8,350,000	7,233,229
GNMA II TBA 30 YR 3.5	3.5% 15 Jan 2055	5,700,000	5,091,109
GNMA II TBA 30 YR 4.5	4.5% 21 Jan 2055	2,025,000	1,914,311
GOAL CAPITAL FUNDING TRUST	1% 25 Sep 2043	200,000	167,808
GOLDMAN SACHS GROUP INC	1% 25 Apr 2030	920,000	939,421
GOLDMAN SACHS GROUP INC	1% 23 Oct 2035	920,000	882,206
GOLUB CAPITAL BDC	2.5% 24 Aug 2026	735,000	700,323
GOLUB CAPITAL BDC	6% 15 Jul 2029	1,932,000	1,928,406
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,529,312	1,529,312
GS MORTGAGE BACKED SECURITIES	1% 25 Feb 2052	1,530,426	1,220,964
GS MORTGAGE BACKED SECURITIES	1% 25 Nov 2051	487,929	389,030
HELMERICH + PAYNE INC	5.5% 01 Dec 2034	915,000	869,323

HERCULES CAPITAL INC	2.625%	16 Sep 2026	1,308,000	1,243,843
HERCULES CAPITAL INC	3.375%	20 Jan 2027	700,000	670,138
HPS CORPORATE LENDING FU	6.75%	30 Jan 2029	368,000	377,505
HPS CORPORATE LENDING FU	6.25%	30 Sep 2029	910,000	923,614
HSBC HOLDINGS PLC	1%	17 Aug 2029	799,000	717,566
HSBC HOLDINGS PLC	1%	17 May 2032	707,000	714,551
HUMANA INC	5.375%	15 Apr 2031	935,000	927,146
HYUNDAI CAPITAL AMERICA	6.1%	21 Sep 2028	910,000	935,871
ING GROEP NV	1%	01 Apr 2027	730,000	701,399
ING GROEP NV	1%	19 Mar 2035	990,000	984,634
INTEL CORP	3.75%	25 Mar 2027	725,000	706,375
JACK IN THE BOX FUNDING, LLC	3.445%	26 Feb 2052	945,000	897,597
JACKSON NATL LIFE GLOBAL	5.6%	10 Apr 2026	940,000	947,116
JACKSON NATL LIFE INS CO	8.15%	15 Mar 2027	440,000	457,604
JBS USA HOLD/FOOD/LUX CO	5.5%	15 Jan 2030	425,000	424,465
JBS USA HOLD/FOOD/LUX CO	3.625%	15 Jan 2032	1,270,000	1,119,175
JDE PEET S NV	2.25%	24 Sep 2031	1,200,000	970,164
* JP MORGAN CHASE COMMERCIAL	3.055%	15 Aug 2049	860,000	807,508
* JP MORGAN CHASE COMMERCIAL	1%	09 Oct 2042	943,000	724,999
* JPMORGAN CHASE + CO	1%	22 Apr 2027	2,200,000	2,111,340
* JPMORGAN CHASE + CO	1%	24 Jul 2029	945,000	953,420
KEMPER CORP	3.8%	23 Feb 2032	1,000,000	881,240
KYNDRYL HOLDINGS INC	6.35%	20 Feb 2034	330,000	343,052
L3HARRIS TECHNOLOGIES INC	0%	02 Jan 2025	3,000,000	2,999,606
LINCOLN NATIONAL CORP	3.8%	01 Mar 2028	525,000	505,827
LLOYDS BANKING GROUP PLC	1%	06 Mar 2029	1,855,000	1,889,484
MACH I	3.474%	15 Oct 2039	430,682	413,687
MACQUARIE AIRFINANCE HLD	6.4%	26 Mar 2029	118,000	121,486
MACQUARIE BANK LTD	1%	03 Mar 2036	1,280,000	1,094,605
MARBLE POINT CLO XIX LTD	1%	19 Jan 2034	1,250,000	1,251,786
MARRIOTT INTERNATIONAL	0%	21 Jan 2025	5,000,000	4,987,000
MORGAN STANLEY	1%	20 Apr 2028	610,000	600,911
MORGAN STANLEY	1%	19 Jan 2038	960,000	961,094
MORGAN STANLEY	1%	04 May 2027	180,000	172,552
MORGAN STANLEY BANK NA	1%	26 May 2028	910,000	921,612
MORGAN STANLEY CAPITAL I TRUST	2.951%	15 May 2054	800,000	678,565
MORGAN STANLEY CAPITAL I TRUST	1%	15 Jul 2051	370,000	356,083
MOSAIC CO DISC COML PAPER	0%	07 Jan 2025	5,000,000	4,996,025
NATIONWIDE BLDG SOCIETY	4%	14 Sep 2026	1,040,000	1,019,034
NATWEST GROUP PLC	1%	14 Jun 2027	770,000	734,441
NATWEST MARKETS PLC	5.416%	17 May 2027	915,000	926,675
NAVIENT STUDENT LOAN TRUST	1%	27 Dec 2067	435,260	435,466
NAVIENT STUDENT LOAN TRUST	1%	27 Dec 2067	900,000	909,306
NAVIENT STUDENT LOAN TRUST	3.16%	15 Nov 2068	1,511,000	1,314,305
NAVIENT STUDENT LOAN TRUST	1%	26 Aug 2069	2,700,000	2,802,536
NAVIENT STUDENT LOAN TRUST	1%	26 Dec 2069	1,000,000	1,000,200
* NEUBERGER BERMAN CLO LTD	1%	20 Jan 2039	2,000,000	2,004,962
NEW RESIDENTIAL MORTGAGE	1%	27 Mar 2062	2,500,000	1,952,033

NEWELL BRANDS INC	5.7%	01 Apr 2026	416,000	415,888
NISSAN MOTOR ACCEPTANCE	1.85%	16 Sep 2026	525,000	493,064
NISSAN MOTOR ACCEPTANCE	2.45%	15 Sep 2028	1,040,000	922,126
OAK HILL CREDIT	1%	18 Oct 2037	1,000,000	1,003,200
OCCIDENTAL PETROLEUM COR	5.55%	01 Oct 2034	905,000	878,438
ONEMAIN DIRECT AUTO	5.07%	14 Jun 2029	1,500,000	1,502,188
ONEOK INC	4.85%	15 Jul 2026	1,915,000	1,910,021
ORACLE CORP	4.7%	27 Sep 2034	895,000	848,138
OVINTIV INC	6.25%	15 Jul 2033	175,000	179,092
PARAMOUNT GLOBAL	7.875%	30 Jul 2030	725,000	784,537
PARAMOUNT GLOBAL	6.875%	30 Apr 2036	975,000	990,532
PATTERSON UTI ENERGY INC	3.95%	01 Feb 2028	1,060,000	1,013,869
PATTERSON UTI ENERGY INC	7.15%	01 Oct 2033	875,000	917,149
PENSKE TRUCK LEASING CO LP / P	0%	12 Feb 2025	2,000,000	1,989,033
PG+E WILDFIRE RECOVERY	5.099%	01 Jun 2054	1,400,000	1,322,244
PHILIP MORRIS INTL INC	4.875%	13 Feb 2029	925,000	923,696
PIEDMONT NATURAL GAS CO	5.1%	15 Feb 2035	890,000	863,273
PIEDMONT OPERATING PARTN	6.875%	15 Jul 2029	825,000	847,589
PILGRIM S PRIDE CORP	6.25%	01 Jul 2033	565,000	576,464
PUBLIC SEVC. ENT. GR	0%	08 Jan 2025	5,000,000	4,995,411
RAD CLO 12 LTD	1%	30 Oct 2034	2,000,000	2,002,462
RENAISSANCERE HOLDINGS L	5.75%	05 Jun 2033	855,000	857,651
REXFORD INDUSTRIAL REALT	5%	15 Jun 2028	940,000	935,695
RGA GLOBAL FUNDING	5.05%	06 Dec 2031	1,870,000	1,842,586
RR LTD	1%	15 Jul 2039	600,000	603,949
RYDER SYSTEM INC	0%	06 Jan 2025	4,000,000	3,997,367
SAMMONS FINANCIAL GROUP	4.45%	12 May 2027	611,000	598,389
SAMMONS FINANCIAL GROUP	3.35%	16 Apr 2031	1,570,000	1,349,698
SAMMONS FINANCIAL GROUP	6.875%	15 Apr 2034	709,000	739,381
SANTOS FINANCE LTD	3.649%	29 Apr 2031	620,000	547,640
SERVICEMASTER BRANDS	2.841%	30 Jan 2051	1,225,848	1,117,927
SLAM 2021 1 LLC	2.434%	15 Jun 2046	620,273	563,469
SLC STUDENT LOAN TRUST	1%	15 Feb 2045	242,155	226,422
SLM STUDENT LOAN TRUST	1%	15 Jun 2038	53,371	51,505
SLM STUDENT LOAN TRUST	1%	25 Oct 2040	292,377	271,711
SMITHFIELD FOODS INC	4.25%	01 Feb 2027	1,100,000	1,075,503
SMITHFIELD FOODS INC	2.625%	13 Sep 2031	1,005,000	826,190
SOCIETE GENERALE	1%	19 Jan 2028	1,015,000	1,016,847
SPRINT CAPITAL CORP	8.75%	15 Mar 2032	750,000	896,160
STELLANTIS FIN US INC	2.691%	15 Sep 2031	388,000	317,819
STELLANTIS FIN US INC	6.375%	12 Sep 2032	875,000	890,348
STORE CAPITAL LLC	4.5%	15 Mar 2028	425,000	411,906
STORE CAPITAL LLC	4.625%	15 Mar 2029	450,000	433,170
STORE CAPITAL LLC	2.75%	18 Nov 2030	510,000	438,926
SYNOVUS BANK GA	5.625%	15 Feb 2028	1,511,000	1,513,357
TAMPA ELECTRIC CO	0%	06 Jan 2025	4,000,000	3,997,344
TAMPA ELECTRIC CO	0%	13 Jan 2025	2,000,000	1,996,833
TBA BARCLAYS BANK BOC	SWAP CCPC CASH COLLATERAL		120,000	120,000

TBA BARCLAYS BANK COC	SWAP CCPC CASH COLLATERAL	140,000	140,000
TBA GOLDMAN SACHS COC	TBA CASH COLLATERAL	740,000	740,000
TBA MIZUHO COC	TBA CASH COLLATERAL USD	100,000	100,000
TBA MORGAN STANLEY COC	TBA CASH COLLATERAL	240,000	240,000
TBA WELLS FARGO COC	TBA CASH COLLATERAL	243,000	243,000
TORONTO DOMINION BANK	1% 10 Sep 2034	900,000	881,280
TPG OPERATING GROUP II	5.875% 05 Mar 2034	855,000	873,288
TRIBUTE RAIL LLC	4.76% 17 May 2052	1,037,777	1,027,318
TRITON CONTAINER	2.05% 15 Apr 2026	1,020,000	973,682
UNITEDHEALTH GROUP INC	5.15% 15 Jul 2034	905,000	892,439
US 10YR ULTRA FUT MAR25	XCBT 20250320	(1,900,000)	67,984
US 2YR NOTE (CBT) MAR25	XCBT 20250331	6,000,000	3,750
US 5YR NOTE (CBT) MAR25	XCBT 20250331	21,000,000	(137,578)
US DOLLAR	CURRENCY	(109,422)	(109,422)
US LONG BOND(CBT) MAR25	XCBT 20250320	(5,000,000)	131,641
US TREASURY N/B	2.375% 15 May 2027	14,520,000	13,904,034
US ULTRA BOND CBT MAR25	XCBT 20250320	(1,500,000)	65,781
VALLEY NATIONAL BANCORP	1% 30 Sep 2032	1,940,000	1,769,532
VERISK ANALYTICS INC	5.25% 05 Jun 2034	915,000	904,816
VOLKSWAGEN GROUP AMERICA	4.6% 08 Jun 2029	960,000	923,885
VORNADO REALTY LP	2.15% 01 Jun 2026	685,000	652,531
VULCAN MATLS CO	0% 14 Jan 2025	5,000,000	4,991,676
VW CR INC	0% 19 Feb 2025	5,000,000	4,967,810
WACHOVIA STUDENT LOAN TRUST	1% 25 Apr 2040	1,109,049	1,036,717
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	980,000	944,122
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	825,000	726,899
WAVE USA	3.597% 15 Sep 2044	986,474	924,632
WEA FINANCE LLC	3.5% 15 Jun 2029	1,075,000	990,527
WEIR GROUP PLC (THE)	2.2% 13 May 2026	1,105,000	1,063,176
WELLS FARGO COMMERCIAL	1% 15 Jun 2051	540,000	519,166
WELLS FARGO COMMERCIAL	4.556% 16 Jun 2051	140,000	133,679
WELLS FARGO COMMERCIAL	4.244% 15 Mar 2052	523,000	497,940
WELLS FARGO MORTGAGE BACKED	1% 25 Nov 2048	6,474	6,145
WESTERN MIDSTREAM OPERAT	5.45% 15 Nov 2034	895,000	863,532
WHITEBOX CLO III LTD	1% 15 Oct 2035	1,000,000	1,001,431
Sub-Total: Fund 5748 11 of 16		Total \$ 410,428,463	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	ABN AMRO BANK NV	1% 03 Dec 2028	2,500,000	\$	2,494,350
	ACHV ABS TRUST	5.9% 25 Apr 2031	208,414		209,870
	ACHV ABS TRUST	5.07% 27 Oct 2031	329,220		329,967
	ADVANCE AUTO PARTS	5.9% 09 Mar 2026	470,000		473,722
	AFFIRM INC	6.82% 15 Sep 2028	925,000		937,360
	AFFIRM INC	5.22% 17 Dec 2029	340,000		340,457
	AFFIRM INC	5.61% 15 Feb 2029	515,000		519,024
	AFFIRM INC	5.61% 15 Feb 2029	1,765,000		1,778,792
	AFFIRM INC	6.61% 18 Jan 2028	200,000		200,141
	AFFIRM INC	7.11% 15 Nov 2028	67,032		67,200
	AFFIRM INC	6.27% 15 May 2029	204,074		204,858
	AGCO CORP	5.45% 21 Mar 2027	1,740,000		1,756,130
	AIB GROUP PLC	1% 14 Oct 2026	985,000		1,003,065
	AIRCASTLE LTD	2.85% 26 Jan 2028	940,000		874,294
	AIRCASTLE LTD	6.5% 18 Jul 2028	90,000		93,067
	ALLY AUTO RECEIVABLES TRUST	5.07% 15 Apr 2027	264,067		264,639
	AMCOR FLEXIBLES NORTH AM	4% 17 May 2025	625,000		622,450
	AMEREN CORP	5.7% 01 Dec 2026	1,690,000		1,717,344
	AMERICAN CREDIT ACCEPTANCE	5.76% 12 Nov 2027	353,066		354,757
	AMERICAN CREDIT ACCEPTANCE	7.86% 15 Feb 2029	88,205		88,664
	AMERICAN CREDIT ACCEPTANCE	6.63% 14 Feb 2028	770,000		776,490
	AMERICAN ELECTRIC POWER	5.699% 15 Aug 2025	640,000		642,694
	AMERICAN EXPRESS CO	1% 26 Jul 2028	2,500,000		2,510,000
	AMERICAN HONDA FINANCE	4.45% 22 Oct 2027	2,505,000		2,486,864
	AMERICAN NATIONAL GROUP	5.75% 01 Oct 2029	455,000		455,905
	AMERICAN TOWER CORP	5% 31 Jan 2030	1,200,000		1,192,716
	AMERICREDIT AUTOMOBILE	4.38% 18 Apr 2028	296,253		295,968
	AMERICREDIT AUTOMOBILE	1.41% 18 Aug 2027	950,000		917,273
	AMERICREDIT AUTOMOBILE	0.69% 19 Jan 2027	61,388		61,278
	AMERICREDIT AUTOMOBILE	5.62% 18 Nov 2027	1,665,000		1,676,919
	ANTARES HOLDINGS	3.75% 15 Jul 2027	660,000		624,928
	ANTARES HOLDINGS	6.35% 23 Oct 2029	445,000		441,525
	AQUA FINANCE TRUST	1.54% 17 Jul 2046	358,174		316,258
	ARES CAPITAL CORP	7% 15 Jan 2027	145,000		150,232
	ARES STRATEGIC INCOME FU	5.7% 15 Mar 2028	465,000		464,712
	ARI FLEET LEASE TRUST	5.3% 15 Nov 2032	308,881		310,739
	ARTHUR J GALLAGHER + CO	4.85% 15 Dec 2029	1,655,000		1,649,009
	ATHENE GLOBAL FUNDING	5.62% 08 May 2026	1,725,000		1,740,042
	ATLAS WAREHOUSE LEND	6.05% 15 Jan 2028	1,210,000		1,213,666
	AUST + NZ BANKING GRP NY	4.9% 16 Jul 2027	1,890,000		1,903,438
	AUST + NZ BANKING GRP NY	3.919% 30 Sep 2027	550,000		540,958
	AUTONATION INC	4.5% 01 Oct 2025	460,000		457,902

AUTOZONE INC	5.05%	15 Jul 2026	1,275,000	1,282,268
AUXILIOR TERM FUNDING LLC	6.18%	15 Dec 2028	381,632	385,979
AVENUE OF AMERICAS	1%	15 Oct 2038	1,645,000	1,614,906
AVIS BUDGET RENTAL CAR	5.44%	22 Feb 2028	1,560,000	1,577,716
AVIS BUDGET RENTAL CAR	5.36%	20 Jun 2030	175,000	177,306
BAIN CAPITAL SPECIALTY F	2.55%	13 Oct 2026	545,000	519,151
BANCO SANTANDER MEXICO	5.621%	10 Dec 2029	290,000	289,977
BANCO SANTANDER SA	1%	15 Jul 2028	2,600,000	2,617,186
BANK OF AMERICA CORP	1%	02 Apr 2026	1,555,000	1,548,827
BANK OF IRELAND GROUP	1%	16 Sep 2026	505,000	509,085
BANK OF NOVA SCOTIA	1%	08 Sep 2028	1,775,000	1,756,221
BANK OF NY MELLON CORP	1%	21 Jul 2028	2,500,000	2,508,250
BANK5	1%	15 Sep 2056	670,000	704,628
BANK5	6.5%	15 Dec 2056	255,356	266,765
BANKERS HEALTHCARE GROUP	5.32%	17 Oct 2035	6,795	6,795
BANKERS HEALTHCARE GROUP	6.92%	17 Dec 2036	656,100	676,840
BANKERS HEALTHCARE GROUP	5.81%	17 Apr 2035	356,500	360,966
BANQUE FED CRED MUTUEL	5.194%	16 Feb 2028	1,585,000	1,592,275
BARCLAYS COMMERCIAL	1%	15 Oct 2037	355,000	356,165
BB UBS TRUST	2.892%	05 Jun 2030	29,248	27,420
BLACKSTONE SECURED LEND	2.85%	30 Sep 2028	395,000	358,478
BLACKSTONE SECURED LEND	5.35%	13 Apr 2028	355,000	353,992
BLUE OWL CAPITAL CORP	3.75%	22 Jul 2025	415,000	411,497
BLUE OWL CAPITAL CORP	5.95%	15 Mar 2029	360,000	361,501
BLUE OWL CAPITAL CORP II	8.45%	15 Nov 2026	405,000	425,116
BLUE OWL CREDIT INCOME	7.95%	13 Jun 2028	700,000	743,337
BLUE OWL TECHNOLOGY FIN	6.75%	04 Apr 2029	545,000	548,052
BLUE OWL TECHNOLOGY FINA	4.75%	15 Dec 2025	630,000	623,158
BNP PARIBAS	1%	19 Nov 2030	1,685,000	1,667,358
BOEING CO/THE	6.298%	01 May 2029	805,000	834,696
BP CAP MARKETS AMERICA	4.868%	25 Nov 2029	1,680,000	1,680,454
BPR TRUST	1%	15 Dec 2038	1,285,000	1,240,217
BPR TRUST	1%	15 Apr 2037	660,000	662,484
BPR TRUST	1%	15 May 2039	1,240,000	1,243,085
BRIDGECREST LENDING AUTO	6.51%	15 Nov 2027	570,436	574,071
BRIDGECREST LENDING AUTO	5.84%	15 Jun 2028	1,835,000	1,851,474
BRIDGECREST LENDING AUTO	5.34%	17 Apr 2028	460,000	462,613
BRIGHTHSE FIN GLBL FUND	5.55%	09 Apr 2027	1,250,000	1,260,175
BX TRUST	1%	15 Jul 2029	670,000	672,522
CAIXABANK SA	1%	13 Sep 2027	1,550,000	1,590,114
CANADIAN IMPERIAL BANK	5.237%	28 Jun 2027	960,000	970,330
CANADIAN NATL RESOURCES	5%	15 Dec 2029	1,715,000	1,698,313
CANTOR FITZGERALD LP	7.2%	12 Dec 2028	480,000	501,494
CAPITAL ONE FINANCIAL CO	1%	29 Oct 2027	860,000	892,345
CARDINAL HEALTH INC	5%	15 Nov 2029	1,175,000	1,167,844
CARMAX AUTO OWNER TRUST	4.6%	15 Oct 2029	1,595,000	1,594,210
CARVANA AUTO RECEIVABLES	4.64%	10 Jan 2030	385,000	384,211

CARVANA AUTO RECEIVABLES	5.6%	10 Mar 2028	815,000	821,894
CARVANA AUTO RECEIVABLES	5.98%	10 Dec 2027	541,743	545,570
CARVANA AUTO RECEIVABLES	6.36%	12 Apr 2027	234,968	235,517
CARVANA AUTO RECEIVABLES	5.33%	10 Jul 2029	650,000	656,483
CATERPILLAR FINL SERVICE	4.6%	15 Nov 2027	1,750,000	1,750,718
CCG RECEIVABLES TRUST	5.82%	16 Sep 2030	431,558	434,869
CELANESE US HOLDINGS LLC	6.415%	15 Jul 2027	1,565,000	1,589,336
CENCORA INC	4.85%	15 Dec 2029	1,695,000	1,686,745
CENTERPOINT ENERGY INC	5.25%	10 Aug 2026	1,225,000	1,234,126
CFCRE COMMERCIAL MORTGAGE TRUST	3.838%	10 Dec 2054	1,290,000	1,254,896
CHARTER COMM OPT LLC/CAP	6.1%	01 Jun 2029	1,315,000	1,340,629
CHASE AUTO OWNER TRUST	4.18%	27 Aug 2029	715,000	707,394
CHESAPEAKE FUNDING II LLC	5.65%	15 May 2035	886,339	893,198
CHESAPEAKE FUNDING II LLC	5.52%	15 May 2036	565,857	572,210
CITIBANK NA	1%	19 Nov 2027	2,500,000	2,501,225
CITIGROUP COMMERCIAL MORTGAGE TRUST	1%	15 Oct 2038	1,035,000	1,033,454
CITIZENS AUTO RECEIVABLES TRUS	6.09%	15 Oct 2026	365,796	366,911
CITIZENS AUTO RECEIVABLES TRUS	5.11%	17 Apr 2028	510,000	513,537
CLEVELAND CLIFFS INC	6.875%	01 Nov 2029	1,760,000	1,740,570
CNH INDUSTRIAL CAP LLC	5.45%	14 Oct 2025	1,025,000	1,030,822
CNH INDUSTRIAL CAP LLC	4.5%	08 Oct 2027	1,160,000	1,148,551
CNO GLOBAL FUNDING	5.875%	04 Jun 2027	1,260,000	1,282,516
CNO GLOBAL FUNDING	4.875%	10 Dec 2027	175,000	174,353
COMM MORTGAGE TRUST	3.399%	05 Oct 2030	887,995	846,890
COMM MORTGAGE TRUST	3.35%	10 Feb 2048	1,371,281	1,367,165
COMM MORTGAGE TRUST	1%	10 Dec 2041	110,000	111,099
COMMONWEALTH BK AUSTR NY	4.577%	27 Nov 2026	1,175,000	1,175,787
CONAGRA BRANDS INC	5.3%	01 Oct 2026	1,775,000	1,792,377
CONOCOPHILLIPS COMPANY	4.7%	15 Jan 2030	2,455,000	2,429,566
CONTINENTAL RESOURCES	2.268%	15 Nov 2026	1,740,000	1,648,580
COREBRIDGE GLOB FUNDING	4.65%	20 Aug 2027	740,000	736,330
CREDIT ACCEPTANCE AUTO LOAN	6.48%	15 Mar 2033	1,275,000	1,289,645
CREDIT ACCEPTANCE AUTO LOAN	5.95%	15 Jun 2034	1,405,000	1,432,899
CREDIT AGRICOLE SA	1%	11 Sep 2028	965,000	952,580
CREDIT SUISSE MORTGAGE TRUST	3.953%	15 Sep 2037	1,405,000	1,268,262
CRESCENT ENERGY FINANCE	7.625%	01 Apr 2032	340,000	338,334
DARDEN RESTAURANTS INC	4.35%	15 Oct 2027	1,305,000	1,286,887
DC COMMERCIAL MORTGAGE TRUST	6.314%	12 Sep 2040	515,000	527,975
DELL EQUIPMENT FINANCE TRUST	5.65%	22 Sep 2028	1,087,800	1,092,822
DELL INT LLC / EMC CORP	4.35%	01 Feb 2030	1,775,000	1,717,277
DEUTSCHE BANK NY	1%	13 Jul 2027	265,000	273,069
DROP MORTGAGE TRUST 2021 FILE	1%	15 Oct 2043	1,305,000	1,239,024
DT AUTO OWNER TRUST	6.74%	17 Jul 2028	524,358	525,386
DT AUTO OWNER TRUST	1.5%	15 Sep 2027	234,234	232,815
DTE ENERGY CO	4.95%	01 Jul 2027	1,020,000	1,023,825
DUKE ENERGY CORP	4.85%	05 Jan 2027	1,245,000	1,248,262
EDISON INTERNATIONAL	4.7%	15 Aug 2025	1,300,000	1,297,374

ELEMENT FLEET MANAGEMENT	3.85%	15 Jun 2025	950,000	945,098
ELEVANCE HEALTH INC	4.75%	15 Feb 2030	1,175,000	1,159,502
ENACT HOLDINGS INC	6.25%	28 May 2029	1,040,000	1,058,346
ENTERPRISE FLEET FINANCING LLC	5.23%	20 Mar 2030	803,625	809,390
ENTERPRISE FLEET FINANCING LLC	5.61%	20 Apr 2028	675,000	686,605
ESSENT GROUP LTD	6.25%	01 Jul 2029	710,000	724,030
ESSENTIAL UTILITIES INC	4.8%	15 Aug 2027	995,000	993,299
EVERSOURCE ENERGY	5%	01 Jan 2027	1,265,000	1,268,365
EXETER AUTOMOBILE RECEIVABLES	5.29%	15 Aug 2030	340,000	341,765
EXETER AUTOMOBILE RECEIVABLES	5.97%	15 Mar 2027	204,033	204,152
EXETER AUTOMOBILE RECEIVABLES	5.72%	15 Apr 2027	146,606	146,653
EXETER AUTOMOBILE RECEIVABLES	6.32%	15 Mar 2027	115,409	115,753
EXTRA SPACE STORAGE LP	5.7%	01 Apr 2028	410,000	418,413
EXXON MOBIL CORPORATION	2.992%	19 Mar 2025	1,630,000	1,624,458
F+G GLOBAL FUNDING	5.875%	10 Jun 2027	1,245,000	1,260,376
FANNIE MAE	1%	25 Sep 2041	122,990	122,057
FANNIE MAE	1%	25 Sep 2041	293,141	290,668
FANNIE MAE	1%	25 May 2040	359,589	355,863
FANNIE MAE	7%	25 Mar 2045	257,156	267,033
FANNIE MAE	1%	25 Nov 2033	211,020	208,961
FANNIE MAE	1%	25 Oct 2040	64,681	63,884
FANNIE MAE	5%	25 Jun 2040	279,915	280,164
FANNIE MAE	1%	25 Dec 2040	135,143	133,802
FANNIEMAE ACES	1%	25 Jan 2027	261,602	260,031
FANNIEMAE WHOLE LOAN	6.5%	25 Dec 2045	302,781	307,792
FHLMC MULTIFAMILY STRUCTURED	1%	25 Oct 2026	146,132	146,033
FHLMC MULTIFAMILY STRUCTURED	1%	25 Jun 2027	143,166	143,053
FHLMC MULTIFAMILY STRUCTURED	1%	25 Jun 2027	107,685	107,519
FHLMC MULTIFAMILY STRUCTURED	1%	25 Sep 2029	3,040,000	3,040,100
FHLMC STRUCTURED PASS	1%	25 Jul 2044	393,234	377,357
FIRSTENERGY PENN ELECTRI	5.15%	30 Mar 2026	345,000	345,783
FLAGSHIP CREDIT AUTO TRUST	5.01%	16 Aug 2027	730,000	730,937
FLAGSHIP CREDIT AUTO TRUST	6.32%	15 Jun 2027	861,230	864,856
FLAGSHIP CREDIT AUTO TRUST	1.28%	16 Feb 2027	9,713	9,700
FLEX LTD	6%	15 Jan 2028	605,000	616,828
FMC CORP	5.15%	18 May 2026	1,815,000	1,816,851
FNMA POOL 735697	1%	01 Jun 2035	734,873	745,570
FNMA POOL 795297	1%	01 Jul 2044	24,301	24,110
FORD MOTOR CREDIT CO LLC	2.3%	10 Feb 2025	670,000	667,380
FS KKR CAPITAL CORP	6.875%	15 Aug 2029	435,000	448,637
FS KKR CAPITAL CORP	6.125%	15 Jan 2030	735,000	734,081
GA GLOBAL FUNDING TRUST	4.4%	23 Sep 2027	1,240,000	1,220,904
GATX CORP	5.4%	15 Mar 2027	680,000	687,460
GE CAPITAL FUNDING LLC	3.45%	15 May 2025	1,750,000	1,738,905
GENERAL MILLS INC	4.7%	30 Jan 2027	995,000	994,522
GENERAL MOTORS FINL CO	6.05%	10 Oct 2025	1,010,000	1,018,464
GILEAD SCIENCES INC	4.8%	15 Nov 2029	1,175,000	1,172,556

GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	2,105,000	2,101,295
GLS AUTO RECEIVABLES TRUST	5.4% 15 Sep 2027	410,000	411,789
GLS AUTO SELECT RECEIVABLES TR	4.43% 17 Dec 2029	495,000	492,989
GLS AUTO SELECT RECEIVABLES TR	5.58% 17 Jun 2030	321,544	324,925
GNMA II POOL 710074	1% 20 Apr 2061	3,832	3,815
GNMA II POOL 791932	1% 20 Jan 2063	3,845	3,820
GNMA II POOL AE0471	1% 20 May 2064	61,379	60,845
GNMA II POOL AU3150	1% 20 Sep 2066	1,255,001	1,248,645
GNMA II POOL AW1855	1% 20 Nov 2066	594,670	589,685
GOLDMAN SACHS BANK USA	1% 21 May 2027	2,215,000	2,231,812
GOLUB CAPITAL BDC	2.5% 24 Aug 2026	840,000	800,369
GOVERNMENT NATIONAL	1% 16 Sep 2042	184,068	185,449
GOVERNMENT NATIONAL	6% 16 Jun 2034	949,303	979,018
GOVERNMENT NATIONAL	3.5% 20 Jan 2063	40,069	39,408
GOVERNMENT NATIONAL	1% 20 Sep 2063	59,251	59,226
GOVERNMENT NATIONAL	1% 20 Oct 2060	133,529	132,755
GOVERNMENT NATIONAL	1% 20 Aug 2058	3,904	3,897
GOVERNMENT NATIONAL	1% 20 Nov 2060	9,111	9,083
GOVERNMENT NATIONAL	1% 20 Dec 2060	334,854	333,785
GOVERNMENT NATIONAL	1% 20 Mar 2061	137,282	136,913
GOVERNMENT NATIONAL	1% 20 Jun 2061	90,728	90,349
GOVERNMENT NATIONAL	1% 20 Mar 2062	52,516	52,431
GOVERNMENT NATIONAL	1% 20 Jul 2062	5,411	5,398
GOVERNMENT NATIONAL	1% 20 Aug 2062	49,141	48,992
GOVERNMENT NATIONAL	1% 20 Sep 2062	161,556	160,952
GOVERNMENT NATIONAL	1% 20 Oct 2062	4,516	4,465
GOVERNMENT NATIONAL	1% 20 Dec 2067	5,821	5,778
GOVERNMENT NATIONAL	1% 20 May 2067	89,808	89,140
GOVERNMENT NATIONAL	1% 20 Apr 2065	698	694
GOVERNMENT NATIONAL	1% 20 May 2065	296,845	295,115
GOVERNMENT NATIONAL	1% 20 Apr 2065	24,232	24,118
GOVERNMENT NATIONAL	1% 20 Jul 2065	3,223	3,185
GOVERNMENT NATIONAL	1% 20 May 2066	4,190	4,178
GOVERNMENT NATIONAL	1% 20 Sep 2068	4,048,841	4,020,100
GOVERNMENT NATIONAL	1% 20 Oct 2068	216,675	215,798
GOVERNMENT NATIONAL	1% 20 Apr 2069	69,652	69,241
GOVERNMENT NATIONAL	1% 20 Jan 2070	143,711	143,139
GOVERNMENT STIF 3	GOVERNMENT STIF 3	4,037,213	4,037,213
GRAY OAK PIPELINE LLC	2.6% 15 Oct 2025	240,000	235,397
GS MORTGAGE SECURITIES TRUST	2.954% 05 Nov 2034	1,290,159	1,060,834
GS MORTGAGE SECURITIES TRUST	1% 05 Mar 2033	460,000	378,096
GS MORTGAGE SECURITIES TRUST	1% 10 Sep 2038	790,000	780,028
HARLEY DAVIDSON FINL SER	3.35% 08 Jun 2025	260,000	257,686
HELMERICH + PAYNE INC	4.85% 01 Dec 2029	1,775,000	1,717,348
HERCULES CAPITAL INC	3.375% 20 Jan 2027	825,000	789,806
HERTZ VEHICLE FINANCING LLC	5.44% 25 Jan 2029	1,060,000	1,063,081
HILTON GRAND VACATIONS TRUST	5.57% 25 Jan 2037	71,786	71,383

HILTON GRAND VACATIONS TRUST	5.75%	15 Sep 2039	614,655	622,693
HILTON GRAND VACATIONS TRUST	5.72%	25 Jan 2038	437,889	442,402
HP ENTERPRISE CO	4.55%	15 Oct 2029	1,775,000	1,729,578
HPS CORPORATE LENDING FU	6.25%	30 Sep 2029	490,000	497,330
HSBC HOLDINGS PLC	1%	17 May 2028	2,495,000	2,520,649
HSBC HOLDINGS PLC	1%	19 Nov 2028	1,795,000	1,793,851
HUDSONS BAY SIMON JV TRUST	3.914%	05 Aug 2034	79,863	79,096
HUNTINGTON AUTO TRUST	5.23%	16 Jan 2029	925,000	934,715
HUNTINGTON BANCSHARES	1%	21 Aug 2029	525,000	541,522
HUNTINGTON BANCSHARES	1%	15 Jan 2031	505,000	504,647
HYATT HOTELS CORP	5.75%	30 Jan 2027	740,000	751,233
HYATT HOTELS CORP	5.25%	30 Jun 2029	895,000	895,519
HYUNDAI CAPITAL AMERICA	4.875%	01 Nov 2027	735,000	732,699
ILLUMINA INC	4.65%	09 Sep 2026	1,055,000	1,051,803
ING GROEP NV	1%	01 Apr 2027	2,100,000	2,017,722
IQVIA INC	6.25%	01 Feb 2029	580,000	598,943
ITC HOLDINGS CORP	4.95%	22 Sep 2027	1,800,000	1,801,494
JACKSON NATL LIFE GLOBAL	5.25%	12 Apr 2028	1,805,000	1,796,914
JEFFERIES FIN GROUP INC	5.875%	21 Jul 2028	500,000	511,005
JEFFERIES FIN LLC / JFIN	5%	15 Aug 2028	680,000	637,119
* JP MORGAN CHASE BANK NA	5.11%	08 Dec 2026	2,585,000	2,610,979
* JPMORGAN CHASE + CO	1%	22 Oct 2028	2,510,000	2,487,962
KBC GROUP NV	1%	16 Oct 2030	390,000	383,113
KINETIK HOLDINGS LP	6.625%	15 Dec 2028	1,145,000	1,170,408
KUBOTA CREDIT OWNER TRUST	5.4%	17 Feb 2026	151,891	152,014
LAD AUTO RECEIVABLES TRUST	5.23%	18 Jan 2028	625,000	628,251
LAD AUTO RECEIVABLES TRUST	6.12%	15 Sep 2027	1,695,600	1,706,616
LAD AUTO RECEIVABLES TRUST	4.52%	15 Mar 2029	420,000	417,680
LAD AUTO RECEIVABLES TRUST	5.61%	15 Aug 2028	785,000	794,334
LLOYDS BANKING GROUP PLC	1%	26 Nov 2028	1,150,000	1,151,380
LOWE S COS INC	4.8%	01 Apr 2026	1,290,000	1,292,129
M+T BANK CORPORATION	1%	16 Jan 2029	2,425,000	2,417,725
M+T EQUIPMENT NOTES	5.74%	15 Jul 2030	980,000	988,051
MAIN STREET CAPITAL CORP	3%	14 Jul 2026	565,000	544,530
MAIN STREET CAPITAL CORP	6.5%	04 Jun 2027	200,000	203,570
MAREX GROUP PLC	6.404%	04 Nov 2029	560,000	565,466
MASSACHUSETTS EDUCATIONAL	3.85%	25 May 2033	170,687	164,438
MERCEDES BENZ FIN NA	4.9%	15 Nov 2027	1,250,000	1,248,750
METHANEX US OPERATIONS	6.25%	15 Mar 2032	565,000	558,683
MICROCHIP TECHNOLOGY INC	4.9%	15 Mar 2028	2,425,000	2,419,956
MINERAL RESOURCES LTD	9.25%	01 Oct 2028	645,000	676,908
MOLINA HEALTHCARE INC	6.25%	15 Jan 2033	685,000	677,424
MORGAN STANLEY	1%	18 Oct 2030	1,220,000	1,194,051
MORGAN STANLEY BAML TRUST	3.277%	15 Oct 2030	1,342,827	1,235,401
MORGAN STANLEY BANK NA	1%	26 May 2028	1,660,000	1,681,182
MUTUAL OF OMAHA GLOBAL	5.8%	27 Jul 2026	1,265,000	1,280,041
MVW OWNER TRUST	5.32%	20 Feb 2043	437,628	438,585

NATIONAL AUSTRALIA BK/NY	4.5%	26 Oct 2027	1,360,000	1,355,322
NATIONAL AUSTRALIA BK/NY	5.087%	11 Jun 2027	1,050,000	1,061,046
NATIONAL BANK OF CANADA	1%	02 Jul 2027	1,805,000	1,824,693
NATIONAL RURAL UTIL COOP	5.6%	13 Nov 2026	1,025,000	1,042,589
NATIONWIDE BLDG SOCIETY	1%	18 Oct 2027	750,000	769,230
NAVIENT STUDENT LOAN TRUST	1.17%	16 Sep 2069	79,117	72,455
NAVIENT STUDENT LOAN TRUST	1.06%	15 Oct 2069	775,065	691,039
NEW ECONOMY ASSETS PHASE 1 ISS	1.91%	20 Oct 2061	1,565,000	1,442,968
NEW MOUNTAIN FINANCE COR	6.875%	01 Feb 2029	260,000	261,953
NEW MOUNTAIN FINANCE COR	6.2%	15 Oct 2027	235,000	234,777
NEXTERA ENERGY CAPITAL	5.749%	01 Sep 2025	1,060,000	1,066,233
NEXTGEAR FLOORPLAN MASTER	5.12%	15 Mar 2029	860,000	868,076
NISSAN MOTOR ACCEPTANCE	5.3%	13 Sep 2027	1,645,000	1,628,484
NOBLE FINANCE II LLC	8%	15 Apr 2030	1,215,000	1,225,984
NOMURA HOLDINGS INC	5.594%	02 Jul 2027	2,530,000	2,560,411
NUCOR CORP	3.95%	23 May 2025	735,000	731,670
NUTRIEN LTD	5.2%	21 Jun 2027	2,520,000	2,546,233
O REILLY AUTOMOTIVE INC	5.75%	20 Nov 2026	1,155,000	1,174,808
OCCIDENTAL PETROLEUM COR	5.2%	01 Aug 2029	1,155,000	1,146,903
ONEMAIN FINANCE CORP	6.625%	15 May 2029	755,000	764,241
ONEOK INC	2.2%	15 Sep 2025	1,670,000	1,639,406
OPG TRUST	1%	15 Oct 2036	917,210	913,814
OWENS CORNING	5.5%	15 Jun 2027	1,820,000	1,851,541
PACCAR FINANCIAL CORP	4.45%	06 Aug 2027	475,000	474,501
PENFED AUTO RECEIVABLES OWNER	4.18%	15 Dec 2028	440,000	438,633
PENFED AUTO RECEIVABLES OWNER	4.7%	15 Jun 2029	620,000	617,428
PENNYMAC FIN SVCS INC	7.125%	15 Nov 2030	625,000	632,775
PHILIP MORRIS INTL INC	4.375%	01 Nov 2027	1,155,000	1,145,102
PIONEER NATURAL RESOURCE	5.1%	29 Mar 2026	1,580,000	1,590,317
PNC FINANCIAL SERVICES	1%	20 Oct 2027	2,025,000	2,084,576
POST ROAD EQUIPMENT FINANCE	5.59%	15 Nov 2029	331,402	333,626
PRESTIGE AUTO RECEIVABLES TRUS	1.53%	15 Feb 2028	528,594	522,536
PROSUS NV	3.257%	19 Jan 2027	1,370,000	1,306,021
PUBLIC STORAGE OP CO	1%	16 Apr 2027	2,495,000	2,503,258
RADIAN GROUP INC			345,000	353,915
REGIONAL MANAGEMENT ISSUANCE	5.83%	15 Jul 2036	505,000	515,080
RELIANCE STAND LIFE II	5.243%	02 Feb 2026	1,780,000	1,780,872
ROYAL BANK OF CANADA	1%	18 Oct 2028	1,755,000	1,737,959
RTX CORP	5.75%	08 Nov 2026	1,745,000	1,776,026
SANTANDER DRIVE AUTO	4.13%	16 Aug 2027	753,329	752,200
SANTANDER DRIVE AUTO	5.61%	17 Jul 2028	510,000	514,521
SANTANDER DRIVE AUTO	5.09%	15 May 2030	385,000	386,359
SANTANDER DRIVE AUTO	5.63%	16 Jan 2029	1,200,000	1,214,102
SANTANDER DRIVE AUTO	5.77%	15 Dec 2028	1,115,000	1,130,390
SBNA AUTO LEASE TRUST	4.56%	22 Feb 2028	350,000	349,644
SBNA AUTO LEASE TRUST	5.39%	20 Nov 2026	750,000	754,286
SBNA AUTO RECEIVABLES TRUST	5.32%	15 Dec 2028	265,000	266,456

SCF EQUIPMENT TRUST LLC	5.88%	20 Nov 2029	450,000	453,592
SCOTT TRUST 2023 SFS	5.909%	10 Mar 2040	795,000	806,691
SEMPRA	5.4%	01 Aug 2026	2,055,000	2,071,666
SFS AUTO RECEIVABLES SECURITIZ	4.55%	20 Jun 2030	475,000	474,247
SIRIUSPOINT LTD	7%	05 Apr 2029	700,000	719,068
SITIOS LATINOAMERICA	6%	25 Nov 2029	570,000	567,686
SIXTH STREET LENDING PAR	6.5%	11 Mar 2029	585,000	591,938
SIXTH STREET LENDING PAR	5.75%	15 Jan 2030	155,000	151,782
SM ENERGY CO	6.75%	01 Aug 2029	855,000	846,424
SMITH + NEPHEW PLC	5.15%	20 Mar 2027	1,250,000	1,258,213
SOCIAL PROFESSIONAL LOAN	2.95%	25 Feb 2042	5,756	5,704
SOCIETE GENERALE	5.25%	19 Feb 2027	2,055,000	2,056,829
SOLVAY FINANCE (AMERICA)	5.65%	04 Jun 2029	1,190,000	1,207,124
SOLVENTUM CORP	5.45%	25 Feb 2027	1,800,000	1,815,570
SONOCO PRODUCTS CO	1.8%	01 Feb 2025	2,420,000	2,413,079
SONOCO PRODUCTS CO	4.6%	01 Sep 2029	1,775,000	1,729,045
SPGN TFLM MORTGAGE TRUST	1%	15 Feb 2039	1,585,000	1,564,225
SPIRE INC	5.3%	01 Mar 2026	1,810,000	1,818,960
STANDARD BUILDING SOLUTI	6.5%	15 Aug 2032	635,000	636,010
STARWOOD PROPERTY TRUST	6.5%	01 Jul 2030	425,000	426,109
* STATE STREET CORP	4.33%	22 Oct 2027	1,255,000	1,245,374
SUMITOMO MITSUI TR BK LT	5.2%	07 Mar 2027	1,420,000	1,431,956
SWEDBANK AB	6.136%	12 Sep 2026	620,000	632,778
SYNCHRONY BANK	5.4%	22 Aug 2025	1,085,000	1,085,608
SYNCHRONY CARD ISSUANCE	5.54%	15 Jul 2029	455,000	461,580
SYNCHRONY FINANCIAL	4.875%	13 Jun 2025	230,000	229,531
SYNCHRONY FINANCIAL	1%	02 Aug 2030	470,000	474,145
TAKE TWO INTERACTIVE SOF	5.4%	12 Jun 2029	315,000	318,837
TAPESTRY INC	5.1%	11 Mar 2030	1,210,000	1,196,956
TAUBMAN CENTERS COMMERCIAL	1%	15 Dec 2039	430,000	430,234
TEVA PHARMACEUTICAL INDU	4.75%	09 May 2027	825,000	804,449
THE CAMPBELLS COMPANY	5.2%	19 Mar 2027	1,780,000	1,796,465
TOYOTA MOTOR CREDIT CORP	5%	14 Aug 2026	1,050,000	1,057,739
TRAFIGURA SECURITISATION FINAN	5.98%	15 Nov 2027	1,095,000	1,110,538
TREASURY BILL	0.01%	09 Jan 2025	15,580,000	15,564,641
TREASURY BILL	0.01%	06 Feb 2025	12,025,000	11,972,535
UBS AG STAMFORD CT	5%	09 Jul 2027	1,210,000	1,216,050
UNICREDIT SPA	1%	22 Sep 2026	1,425,000	1,397,512
UNITED AIRLINES INC	4.375%	15 Apr 2026	405,000	398,075
UNITED AUTO CREDIT SECURITIZAT	5.81%	10 May 2027	161,714.68	161,749
UNIVERSAL HEALTH SVCS	4.625%	15 Oct 2029	535,000	515,890
US BANK NA CINCINNATI	1%	22 Oct 2027	2,505,000	2,490,221
US DOLLAR	CURRENCY		-143.74	(144)
US TREASURY N/B	4.375%	31 Jul 2026	12,060,000	12,080,728
US TREASURY N/B	3.5%	30 Sep 2026	9,815,000	9,691,929
US TREASURY N/B	4.125%	31 Oct 2026	68,890,000	68,733,921
USAA CAPITAL CORP	5.25%	01 Jun 2027	1,760,000	1,782,211
VERIZON MASTER TRUST	5.21%	20 Jun 2029	2,415,000	2,438,791

VERIZON MASTER TRUST	4.62%	20 Nov 2030	195,000	194,933
VISTRA OPERATIONS CO LLC	5.05%	30 Dec 2026	2,455,000	2,456,915
VMWARE LLC	4.65%	15 May 2027	1,335,000	1,329,139
VULCAN AUTO RECEIVABLES TRUST	5.62%	15 Dec 2028	420,000	423,907
WEC ENERGY GROUP INC	5.6%	12 Sep 2026	650,000	658,262
WELLS FARGO + COMPANY	1%	25 Apr 2026	425,000	423,508
WELLS FARGO + COMPANY	1%	22 Apr 2028	785,000	797,819
WELLS FARGO BANK NA	5.254%	11 Dec 2026	2,585,000	2,614,624
WESTERN AUTO RECEIVABLE	5.56%	15 Feb 2028	685,000	692,544
WESTERN AUTO RECEIVABLE	4.71%	17 Apr 2028	850,000	849,732
WESTERN AUTO RECEIVABLE	5.44%	17 May 2027	385,000	387,622
WESTPAC BANKING CORP	4.6%	20 Oct 2026	2,500,000	2,504,825
WESTPAC NEW ZEALAND LTD	5.132%	26 Feb 2027	1,295,000	1,303,223
WHEELS FLEET LEASE FUNDING LLC	5.8%	18 Apr 2038	1,741,141.68	1,750,806
WILLIAMS COMPANIES INC	5.4%	02 Mar 2026	1,020,000	1,026,926
WORKED FINANCIAL NETWORK CREDIT	5.02%	15 Mar 2030	2,575,000	2,589,444
WORKED FINANCIAL NETWORK CREDIT	5.47%	15 Feb 2031	475,000	482,419
WORLD OMNI SELECT AUTO TRUST	0.85%	16 Aug 2027	443,091.31	440,239
Sub-Total: Fund 5749 12 of 16			Total \$ 468,418,976	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	ABN AMRO BANK NV	1% 18 Sep 2027	200,000	\$	204,408
	ABN AMRO BANK NV	1% 13 Oct 2026	1,000,000		1,010,400
	AERCAP IRELAND CAP/GLOBA	4.45% 03 Apr 2026	150,000		149,189
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	150,000		143,619
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	150,000		138,845
	AERCAP IRELAND CAP/GLOBA	6.1% 15 Jan 2027	340,000		347,895
	AERCAP IRELAND CAP/GLOBA	5.1% 19 Jan 2029	150,000		149,738
	AERCAP IRELAND CAP/GLOBA	4.625% 10 Sep 2029	150,000		146,553
	AIB GROUP PLC	1% 13 Sep 2029	310,000		323,854
	AIR CANADA 2013 1A PTT	4.125% 15 Nov 2026	102,203		101,373
	AIR CANADA 2015 1A PTT	3.6% 15 Sep 2028	114,850		111,475
	AIR CANADA 2017 1A PTT	3.55% 15 Jul 2031	115,005		105,256
	AIR CANADA 2017 1AA PTT	3.3% 15 Jul 2031	81,058		74,803
	AKER BP ASA	5.125% 01 Oct 2034	150,000		140,952
	ALEXANDRIA REAL ESTATE E	3.8% 15 Apr 2026	38,000		37,508
	ALLY AUTO RECEIVABLES TRUST	5.46% 15 May 2028	696,000		703,287
	ALTRIA GROUP INC	2.45% 04 Feb 2032	250,000		205,515
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	125,900		118,765
	AMER AIRLINE 16 3 AA PTT	3% 15 Apr 2030	144,540		134,133
	AMER AIRLINE 17 2 A PTT	3.6% 15 Apr 2031	972,305		887,481
	AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	48,261		46,779
	AMEREN MISSOURI SEC FU I	4.85% 01 Oct 2041	1,000,000		978,260
	AMERICAN ELECTRIC POWER	2.3% 01 Mar 2030	230,000		199,955
	AMERICAN TOWER CORP	3.375% 15 Oct 2026	100,000		97,659
	AMERICAN TOWER CORP	2.1% 15 Jun 2030	180,000		154,093
	AMERICAN TOWER CORP	1.875% 15 Oct 2030	320,000		267,520
	AMERICAN TOWER CORP	1.5% 31 Jan 2028	610,000		550,019
	AMERICREDIT AUTOMOBILE	5.38% 18 Jun 2029	1,220,000		1,235,239
	AMERICREDIT AUTOMOBILE	4.38% 18 Apr 2028	100,383		100,287
	AMGEN INC	5.25% 02 Mar 2033	795,000		788,767
	AMSR TRUST	3.95% 17 Jun 2040	1,000,000		959,020
	AMSR TRUST	1.527% 17 Aug 2038	1,054,757		1,004,645
	AMSR TRUST	1.476% 17 Oct 2038	1,313,000		1,237,487
	AMSR TRUST	1.379% 17 Nov 2037	378,559		368,417
	AMSR TRUST	1.355% 17 Nov 2037	973,216		947,356
	ANZ NEW ZEALAND INTL/LDN	5.355% 14 Aug 2028	240,000		243,192
	AON NORTH AMERICA INC	5.45% 01 Mar 2034	350,000		349,755
	APA INFRASTRUCTURE LTD	5.125% 16 Sep 2034	359,000		342,472
	APA INFRASTRUCTURE LTD	4.25% 15 Jul 2027	159,000		156,392
	AT+T INC	2.3% 01 Jun 2027	470,000		443,595
	AT+T INC	2.75% 01 Jun 2031	210,000		182,637
	ATHENE GLOBAL FUNDING	2.95% 12 Nov 2026	640,000		617,344

ATMOS ENERGY CORP	5.9%	15 Nov 2033	370,000	387,568
AVOLON HOLDINGS FNDG LTD	4.375%	01 May 2026	350,000	346,318
AVOLON HOLDINGS FNDG LTD	4.25%	15 Apr 2026	145,000	143,241
AVOLON HOLDINGS FNDG LTD	2.125%	21 Feb 2026	185,000	178,932
AVOLON HOLDINGS FNDG LTD	2.528%	18 Nov 2027	249,000	230,793
AVOLON HOLDINGS FNDG LTD	6.375%	04 May 2028	805,000	827,508
AVOLON HOLDINGS FNDG LTD	5.75%	01 Mar 2029	225,000	227,129
BALTIMORE GAS + ELECTRIC	5.3%	01 Jun 2034	400,000	399,288
BANCO SANTANDER SA	1.849%	25 Mar 2026	400,000	385,012
BANCO SANTANDER SA	1%	14 Sep 2027	200,000	189,056
BANCO SANTANDER SA	1%	15 Jul 2028	400,000	402,644
BANCO SANTANDER SA	5.439%	15 Jul 2031	200,000	200,036
BANK OF AMERICA CORP	4.25%	22 Oct 2026	142,000	140,762
BANK OF AMERICA CORP	1%	24 Apr 2028	300,000	292,074
BANK OF AMERICA CORP	1%	05 Mar 2029	81,000	78,481
BANK OF AMERICA CORP	1%	11 Mar 2027	760,000	732,245
BANK OF AMERICA CORP	1%	14 Jun 2029	219,000	198,556
BANK OF AMERICA CORP	1%	20 Jan 2027	285,000	285,869
BANK OF AMERICA CORP	1%	25 Apr 2029	390,000	391,919
BANK OF AMERICA CORP	1%	15 Sep 2029	670,000	686,248
BANK OF AMERICA CORP	1%	15 Aug 2035	215,000	209,135
BANK OF IRELAND GROUP	1%	30 Sep 2027	200,000	190,058
BANK OF IRELAND GROUP	1%	16 Sep 2026	279,000	281,257
BANK OF IRELAND GROUP	1%	20 Mar 2030	475,000	479,171
BANK OF MONTREAL	1%	10 Sep 2030	143,000	140,141
BANK OF NOVA SCOTIA	4.85%	01 Feb 2030	343,000	339,865
BANK OF NOVA SCOTIA	1%	10 Nov 2032	250,000	242,255
BANK OF NY MELLON CORP	1%	25 Oct 2029	285,000	299,227
BANK OF NY MELLON CORP	1%	25 Oct 2034	220,000	237,800
BARCLAYS PLC	1%	02 Nov 2028	410,000	434,465
BARCLAYS PLC	1%	13 Sep 2027	300,000	307,146
BAT CAPITAL CORP	2.259%	25 Mar 2028	145,000	133,194
BAT INTL FINANCE PLC	1.668%	25 Mar 2026	110,000	105,866
BNP PARIBAS	1%	09 Jan 2030	200,000	199,174
BNP PARIBAS	1%	09 Jun 2026	200,000	197,408
BNP PARIBAS	1%	13 Jan 2027	200,000	192,478
BNP PARIBAS	1%	20 Jan 2033	255,000	217,291
BNP PARIBAS	1%	19 Nov 2030	500,000	494,765
BOEING CO	3.25%	01 Mar 2028	245,000	230,001
BOEING CO	3.1%	01 May 2026	550,000	536,168
BOEING CO	5.04%	01 May 2027	390,000	390,815
BOEING CO	2.196%	04 Feb 2026	60,000	58,207
BP CAP MARKETS AMERICA	4.812%	13 Feb 2033	280,000	270,077
BPCE SA	1%	19 Oct 2027	250,000	256,145
BPCE SA	1%	18 Jan 2030	250,000	250,970
BPCE SA	5.281%	30 May 2029	450,000	450,437
BRIDGECREST LENDING AUTO	5.65%	16 Apr 2029	1,800,000	1,815,128
BRIDGECREST LENDING AUTO	6.07%	15 Feb 2030	1,840,000	1,870,790

BRIDGESTONE LENDING AUTO	4.83%	15 Aug 2030	1,200,000	1,188,361
BRITISH AIR 18 1 A PTT	4.125%	20 Mar 2033	129,165	121,053
BRITISH AIR 18 1 AA PTT	3.8%	20 Mar 2033	96,138	91,466
BRITISH AIR 19 1 A PTT	3.35%	15 Dec 2030	654,942	615,947
BROADCOM INC	3.137%	15 Nov 2035	770,000	628,713
BROADCOM INC	5.05%	12 Jul 2029	650,000	652,080
BROOKFIELD FINANCE INC	3.9%	25 Jan 2028	84,000	81,649
BROOKFIELD FINANCE INC	4.85%	29 Mar 2029	93,000	92,233
BUNGE LTD FINANCE CORP	2.75%	14 May 2031	370,000	319,562
BUNGE LTD FINANCE CORP	4.2%	17 Sep 2029	245,000	237,520
BXP TRUST	3.379%	13 Jun 2039	1,000,000	953,443
CAIXABANK SA	1%	13 Sep 2027	295,000	302,635
CANADIAN IMPERIAL BANK	5.986%	03 Oct 2028	500,000	515,920
CANADIAN IMPERIAL BANK	1%	11 Sep 2030	470,000	460,031
CAPITAL ONE FINANCIAL CO	4.2%	29 Oct 2025	70,000	69,553
CAPITAL ONE FINANCIAL CO	1%	02 Nov 2027	330,000	311,814
CARGILL INC	1.7%	02 Feb 2031	450,000	370,566
CARMAX AUTO OWNER TRUST	4.75%	15 Oct 2027	736,242	737,370
CARMAX AUTO OWNER TRUST	5.17%	15 Aug 2029	520,000	522,286
CARMAX AUTO OWNER TRUST	5.72%	16 Nov 2026	256,805	257,374
CENCORA INC	5.15%	15 Feb 2035	395,000	386,089
CGI INC	1.45%	14 Sep 2026	646,000	611,084
CHARTER COMM OPT LLC/CAP	5.05%	30 Mar 2029	330,000	323,598
CISCO SYSTEMS INC	5.05%	26 Feb 2034	85,000	84,670
CITIBANK NA	5.803%	29 Sep 2028	600,000	618,570
CITIGROUP INC	4.3%	20 Nov 2026	250,000	247,688
CITIGROUP INC	4.45%	29 Sep 2027	27,000	26,622
CITIGROUP INC	1%	24 Jul 2028	390,000	377,348
CITIGROUP INC	1%	23 Apr 2029	157,000	152,285
CITIGROUP INC	1%	20 Mar 2030	260,000	247,767
CITIGROUP INC	1%	08 Apr 2026	500,000	497,515
CITIGROUP INC	1%	19 Sep 2030	341,000	331,169
CMS ENERGY CORP	2.95%	15 Feb 2027	58,000	55,755
CNO GLOBAL FUNDING	5.875%	04 Jun 2027	700,000	712,509
COLUMBIA PIPELINE HOLDCO	5.097%	01 Oct 2031	87,000	84,797
COMCAST CORP	5.3%	01 Jun 2034	280,000	279,516
CONAGRA BRANDS INC	1.375%	01 Nov 2027	225,000	204,239
CONSTELLATION EN GEN LLC	5.8%	01 Mar 2033	262,000	267,879
CONSUMERS 23 SECURE FUND	5.21%	01 Sep 2031	1,339,000	1,351,908
CONSUMERS ENERGY CO	4.625%	15 May 2033	330,000	318,104
COOPERATIEVE RABOBANK UA	3.75%	21 Jul 2026	250,000	244,968
COOPERATIEVE RABOBANK UA	1%	28 Feb 2029	450,000	455,742
COPT DEFENSE PROP LP	2.25%	15 Mar 2026	620,000	599,751
COREBRIDGE FINANCIAL INC	3.65%	05 Apr 2027	320,000	310,909
COREBRIDGE FINANCIAL INC	3.85%	05 Apr 2029	230,000	219,659
COREBRIDGE GLOB FUNDING	5.9%	19 Sep 2028	210,000	215,666
COREVEST AMERICAN FINANCE LTD	2.705%	15 Oct 2052	265,364	262,380
COREVEST AMERICAN FINANCE LTD	1.358%	15 Aug 2053	31,781	30,738

COREVEST AMERICAN FINANCE LTD	1.569%	15 Apr 2053	1,098,833	1,053,347
CREDIT ACCEPTANCE AUTO LOAN	6.48%	15 Mar 2033	3,000,000	3,034,460
CREDIT ACCEPTANCE AUTO LOAN	6.39%	15 Aug 2033	960,000	976,704
CREDIT ACCEPTANCE AUTO LOAN	4.6%	15 Jun 2032	463,820	463,760
CREDIT ACCEPTANCE AUTO LOAN	4.68%	15 Sep 2034	1,264,000	1,252,639
CREDIT AGRICOLE LONDON	1%	16 Jun 2026	450,000	443,489
CREDIT AGRICOLE SA	1%	26 Jan 2027	690,000	662,476
CREDIT AGRICOLE SA	1%	10 Jan 2030	780,000	779,470
CREDIT SUISSE MORTGAGE TRUST	3.953%	15 Sep 2037	800,000	722,142
CROWN CASTLE INC	4%	01 Mar 2027	38,000	37,314
CVS HEALTH CORP	4.3%	25 Mar 2028	53,000	51,361
CVS HEALTH CORP	5.125%	21 Feb 2030	650,000	636,428
CVS PASS THROUGH TRUST	6.036%	10 Dec 2028	113,372	113,931
CVS PASS THROUGH TRUST	5.773%	10 Jan 2033	31,041	30,488
DANSKE BANK A/S	1%	01 Mar 2030	530,000	537,494
DANSKE BANK A/S	1%	02 Oct 2030	341,000	330,681
DELL INT LLC / EMC CORP	5.25%	01 Feb 2028	357,000	360,906
DELL INT LLC / EMC CORP	4.9%	01 Oct 2026	362,000	362,767
DELTA AIR LINES 2015 1AA	3.625%	30 Jan 2029	559,019	541,052
DEUTSCHE BANK NY	1%	24 Nov 2026	235,000	228,963
DEUTSCHE BANK NY	1%	18 Jan 2029	550,000	570,686
DEUTSCHE BANK NY	1%	20 Nov 2029	180,000	188,285
DEUTSCHE BANK NY	5.414%	10 May 2029	175,000	177,604
DNB BANK ASA	1%	16 Sep 2026	700,000	681,282
DOMINION ENERGY INC	2.85%	15 Aug 2026	76,000	73,772
DRIVE AUTO RECEIVABLES TRUST	5.43%	17 Nov 2031	1,870,000	1,873,471
DT AUTO OWNER TRUST	6.29%	16 Aug 2027	121,818	122,284
DT AUTO OWNER TRUST	5.88%	15 Apr 2027	195,558	195,724
DUQUESNE LIGHT HOLDINGS	3.616%	01 Aug 2027	200,000	192,448
EASTERN GAS TRAN	3%	15 Nov 2029	384,000	351,268
EDISON INTERNATIONAL	4.125%	15 Mar 2028	150,000	145,421
ELECTRICITE DE FRANCE SA	5.65%	22 Apr 2029	390,000	397,843
ELEMENT FLEET MANAGEMENT	6.319%	04 Dec 2028	410,000	427,163
ENBRIDGE INC	5.7%	08 Mar 2033	230,000	232,553
ENERGY TRANSFER LP	4.15%	15 Sep 2029	156,000	149,588
ENERGY TRANSFER LP	5.25%	01 Jul 2029	300,000	301,329
ENI USA INC	7.3%	15 Nov 2027	110,000	117,127
ENTERGY CORP	2.95%	01 Sep 2026	44,000	42,713
EQT CORP	3.9%	01 Oct 2027	101,000	98,122
EQUINIX INC	2.9%	18 Nov 2026	335,000	323,526
ESSEX PORTFOLIO LP	5.5%	01 Apr 2034	90,000	89,953
EVERGY MISSOURI WEST INC	5.15%	15 Dec 2027	360,000	361,645
EXETER AUTOMOBILE RECEIVABLES	5.7%	16 Jul 2029	1,435,000	1,449,832
EXETER AUTOMOBILE RECEIVABLES	4.48%	16 Apr 2029	1,330,000	1,319,914
EXETER AUTOMOBILE RECEIVABLES	5.41%	15 May 2030	545,000	547,694
EXTRA SPACE STORAGE LP	4%	15 Jun 2029	243,000	232,395
F+G GLOBAL FUNDING	1.75%	30 Jun 2026	170,000	161,626
F+G GLOBAL FUNDING	5.875%	10 Jun 2027	400,000	404,940

FANNIE MAE	1%	25 Sep 2041	27,490	27,159
FANNIE MAE	3%	25 May 2026	123,324	121,965
FANNIE MAE	4%	25 Oct 2041	27,459	26,397
FANNIE MAE	1%	25 Jan 2041	2,082,592	2,095,952
FANNIE MAE	1%	25 Sep 2042	123,847	121,987
FANNIE MAE	4%	25 Jan 2043	541,348	515,659
FANNIE MAE	3.5%	25 Mar 2043	35,824	32,620
FANNIE MAE	3%	25 Jan 2046	214,596	193,678
FANNIE MAE	1%	25 Mar 2034	41,787	41,692
FANNIE MAE	1%	25 Oct 2035	77,108	76,000
FANNIEMAE ACES	1%	25 May 2027	1,605,691	1,554,232
FANNIEMAE ACES	2.98%	25 Aug 2029	1,106,667	1,032,664
FANNIEMAE ACES	1%	25 Jun 2027	978,083	945,692
FANNIEMAE ACES	1%	25 Apr 2028	978,673	937,911
FANNIEMAE ACES	1%	25 Nov 2031	1,261,000	1,027,159
FANNIEMAE ACES	1%	25 Apr 2032	1,250,000	1,038,528
FANNIEMAE ACES	1%	25 May 2032	1,077,004	1,034,604
FED CAISSES DESJARDINS	5.7%	14 Mar 2028	200,000	203,770
FED HM LN PC POOL Q14126	3.5%	01 Dec 2042	738,839	675,523
FED HM LN PC POOL Q16560	4%	01 Mar 2043	2,621,906	2,466,308
FED HM LN PC POOL Q40992	4%	01 Jun 2046	411,304	383,314
FED HM LN PC POOL Q42280	4%	01 Aug 2046	149,849	139,652
FED HM LN PC POOL QB1397	2.5%	01 Jul 2050	192,454	157,200
FED HM LN PC POOL QC3244	3%	01 Jun 2051	711,154	611,042
FED HM LN PC POOL RA5276	2.5%	01 May 2051	867,982	713,400
FED HM LN PC POOL RA7937	5%	01 Sep 2052	731,940	709,449
FED HM LN PC POOL SD1189	5%	01 Jul 2052	1,357,241	1,315,874
FED HM LN PC POOL SD4432	2.5%	01 Feb 2052	790,352	649,105
FED HM LN PC POOL U91363	4%	01 May 2043	768,878	723,237
FED HM LN PC POOL U93176	3.5%	01 Jul 2046	253,970	228,389
FED HM LN PC POOL WA1626	3.45%	01 Aug 2032	1,346,810	1,230,168
FED HM LN PC POOL WN1157	1.8%	01 Nov 2028	1,000,000	897,921
FED HM LN PC POOL WN3233	3.19%	01 Jul 2033	1,500,000	1,327,225
FED HM LN PC POOL ZM6956	4.5%	01 Jun 2048	467,663	447,842
FHLMC MULTIFAMILY STRUCTURED	3.92%	25 May 2028	643,624	636,811
FHLMC MULTIFAMILY STRUCTURED	1%	25 Sep 2025	1,671,664	1,643,795
FHLMC MULTIFAMILY STRUCTURED	1%	25 Sep 2032	1,300,000	1,200,628
FHLMC MULTIFAMILY STRUCTURED	4.614%	25 Feb 2033	1,200,000	1,187,146
FHLMC MULTIFAMILY STRUCTURED	1%	25 Nov 2030	550,000	550,824
FIDELITY + GUARANTY LIFE	5.5%	01 May 2025	284,000	283,796
FIRSTKEY HOMES TRUST	1.266%	19 Oct 2037	824,519	802,976
FIRSTKEY HOMES TRUST	1.376%	17 Sep 2038	2,280,442	2,156,853
FIRSTKEY HOMES TRUST	1.538%	17 Aug 2038	1,205,692	1,147,592
FIRSTKEY HOMES TRUST	4.25%	17 Jul 2038	1,288,804	1,274,313
FISERV INC	5.15%	12 Aug 2034	460,000	449,604
FLAGSHIP CREDIT AUTO TRUST	1.79%	15 Oct 2026	8,850	8,850
FLORIDA POWER + LIGHT CO	5.1%	01 Apr 2033	350,000	347,757
FNMA POOL 890599	1%	01 Nov 2033	321,624	307,625

FNMA POOL AL3460	1% 01 May 2043	357,532	316,727
FNMA POOL AL7395	1% 01 Mar 2038	381,537	388,047
FNMA POOL AN2761	2.84% 01 Sep 2036	1,473,294	1,313,641
FNMA POOL AN2857	2.39% 01 Jun 2025	568,057	561,258
FNMA POOL AN3961	3.16% 01 Dec 2031	1,232,816	1,115,522
FNMA POOL AN6146	3.13% 01 Jul 2032	1,495,000	1,327,502
FNMA POOL AN6846	2.93% 01 Oct 2029	4,818,992	4,442,330
FNMA POOL AO8983	4% 01 Jul 2042	4,341,694	4,085,763
FNMA POOL AR4159	4% 01 Feb 2043	1,665,123	1,564,269
FNMA POOL AT2032	3.5% 01 Apr 2043	1,682,522	1,528,728
FNMA POOL BF0163	5% 01 Nov 2046	967,232	957,027
FNMA POOL BF0669	4% 01 Jun 2052	1,078,775	1,002,111
FNMA POOL BK8753	4.5% 01 Jun 2049	143,209	136,621
FNMA POOL BL5375	2.58% 01 Nov 2028	980,043	905,868
FNMA POOL BM3375	1% 01 Jan 2048	455,477	424,026
FNMA POOL BM3499	1% 01 Dec 2047	2,489,770	2,310,218
FNMA POOL BM6492	1% 01 Nov 2032	934,779	740,786
FNMA POOL BM6734	1% 01 Aug 2059	1,082,992	990,985
FNMA POOL BM7075	1% 01 Mar 2061	1,138,221	948,987
FNMA POOL BS3939	1.58% 01 Nov 2028	749,983	671,452
FNMA POOL BS4030	1.96% 01 Jan 2032	1,500,000	1,257,566
FNMA POOL BS4275	2.02% 01 Oct 2029	2,324,806	2,039,229
FNMA POOL BS4290	1.95% 01 Oct 2029	3,000,000	2,623,794
FNMA POOL BS4375	2.11% 01 Jan 2032	1,500,000	1,269,647
FNMA POOL BS4654	2.39% 01 Mar 2032	1,118,193	963,521
FNMA POOL BS5478	3.13% 01 Nov 2029	888,749	819,041
FNMA POOL BS5503	3.08% 01 Apr 2029	1,554,103	1,450,549
FNMA POOL BS5580	3.68% 01 Jan 2032	1,190,000	1,097,962
FNMA POOL BS5617	3.06% 01 May 2032	965,589	862,634
FNMA POOL BS5619	3.06% 01 May 2032	1,738,060	1,550,688
FNMA POOL BS5844	3.59% 01 Jan 2029	1,100,000	1,047,337
FNMA POOL BS5880	3.6% 01 Jan 2032	500,000	457,574
FNMA POOL BS6339	3.8% 01 Sep 2032	960,896	891,243
FNMA POOL BS6742	3.585% 01 Nov 2029	1,498,656	1,414,335
FNMA POOL BS7317	5.35% 01 Nov 2027	986,229	997,379
FNMA POOL BS7361	4.76% 01 Jan 2030	2,085,000	2,082,580
FNMA POOL BS7415	4.84% 01 Jan 2033	1,500,000	1,491,217
FNMA POOL BS7422	4.91% 01 Nov 2030	1,083,207	1,079,982
FNMA POOL BS7573	4.62% 01 Jan 2032	1,000,000	976,288
FNMA POOL BS7576	4.86% 01 Dec 2027	712,553	713,006
FNMA POOL BS7643	4.41% 01 Jun 2031	1,473,785	1,417,138
FNMA POOL BY4714	5% 01 Jun 2053	1,926,530	1,859,448
FNMA POOL BZ0132	5.63% 01 Mar 2031	1,391,114	1,433,690
FNMA POOL BZ2378	4.43% 01 Nov 2031	1,000,000	973,845
FNMA POOL CA5702	2.5% 01 May 2050	868,469	721,394
FNMA POOL CB1878	3% 01 Oct 2051	810,327	693,599
FNMA POOL CB1908	2.5% 01 Oct 2051	956,157	786,912
FNMA POOL CB2637	2.5% 01 Jan 2052	773,778	635,874

FNMA POOL CB2670	3%	01 Jan 2052	750,636	637,831
FNMA POOL CB3265	3%	01 Apr 2052	1,509,241	1,283,731
FNMA POOL CB3378	4%	01 Apr 2052	977,723	898,900
FNMA POOL FM2096	1%	01 Nov 2049	1,628,325	1,457,288
FNMA POOL FM7957	1%	01 Jul 2051	1,111,473	915,797
FNMA POOL FS0795	1%	01 Jan 2042	972,990	871,426
FNMA POOL FS2707	1%	01 Apr 2052	1,450,122	1,291,467
FNMA POOL FS5384	1%	01 Jun 2051	1,799,724	1,490,481
FNMA POOL FS6323	1%	01 May 2052	1,550,566	1,380,463
FNMA POOL FS6514	1%	01 Sep 2051	1,361,354	1,119,999
FNMA POOL FS7749	1%	01 Feb 2052	1,328,948	1,138,332
FNMA POOL MA2761	3.5%	01 Sep 2046	170,688	153,296
FNMA POOL MA2793	3.5%	01 Oct 2046	356,607	320,271
FORD CREDIT AUTO OWNER TRUST	4.56%	15 Dec 2028	780,000	779,636
FORTIS INC	3.055%	04 Oct 2026	75,000	72,662
FREDDIE MAC	4.5%	15 Nov 2036	362,143	359,030
FREDDIE MAC	3%	15 Jan 2026	182,728	180,977
FREDDIE MAC	4%	15 Jan 2041	120,632	114,490
FREDDIE MAC	3%	15 Feb 2026	37,238	36,879
FREDDIE MAC	3.5%	15 Nov 2025	13,087	13,005
FREDDIE MAC	4.5%	15 Jan 2041	573,925	566,661
FREDDIE MAC	4.5%	15 Jan 2041	5,020	5,009
FREDDIE MAC	3%	15 Jan 2027	920,454	907,011
FREDDIE MAC	1%	15 May 2042	79,038	78,711
FREDDIE MAC	3.5%	15 Nov 2042	456,294	425,535
FREDDIE MAC	1%	15 Jun 2043	172,888	169,208
FREDDIE MAC	1.5%	25 Aug 2050	1,324,282	1,025,865
FREDDIE MAC	1.5%	25 Aug 2050	1,323,175	1,017,313
FREDDIE MAC	3.5%	15 Oct 2025	44,013	43,749
FREDDIE MAC	1%	15 Oct 2040	59,005	58,058
FREDDIE MAC	2%	25 Dec 2051	1,017,267	875,527
FREDDIE MAC	2.5%	25 Feb 2052	1,377,448	1,226,526
FREDDIE MAC	5.5%	15 Aug 2033	67,000	66,850
FREDDIE MAC	5%	15 Feb 2035	185,620	185,913
FREDDIE MAC	1%	15 Jul 2039	22,657	23,068
FREDDIE MAC SCRT	3.25%	25 Nov 2061	1,909,668	1,624,535
FREDDIE MAC SCRT	3.5%	25 Jun 2057	637,643	564,273
FREDDIE MAC SCRT	3.5%	25 May 2057	765,894	706,827
FREDDIE MAC SCRT	3.5%	25 Mar 2058	1,374,410	1,305,637
FREDDIE MAC SCRT	3.5%	25 Jul 2058	415,970	363,136
FREDDIE MAC SCRT	3.5%	25 Jul 2058	319,170	302,465
FREDDIE MAC SCRT	3%	25 Oct 2062	1,358,915	1,116,737
FREDDIE MAC SCRT	4%	25 Aug 2058	831,822	763,855
FREDDIE MAC SCRT	4%	25 Feb 2059	1,023,052	937,468
FREDDIE MAC SCRT	2.5%	25 Aug 2059	1,169,855	1,064,932
FREDDIE MAC SCRT	3%	25 Nov 2063	1,551,982	1,255,172
FREDDIE MAC SCRT	3.5%	25 May 2064	1,461,264	1,281,407
FREDDIE MAC SLST	3.5%	25 Jun 2028	1,087,316	1,046,241

FREDDIE MAC SLST	3.5%	25 Nov 2028	738,949	709,653
FREDDIE MAC SLST	2.75%	25 Nov 2029	756,480	702,147
FREDDIEMAC STRIP	1%	15 Jul 2042	333,925	331,341
FREDDIEMAC STRIP	3%	15 Aug 2042	541,003	480,881
FREDDIEMAC STRIP	3%	15 Aug 2042	97,947	86,956
FREDDIEMAC STRIP	1%	15 Mar 2044	677,080	673,291
FREDDIEMAC STRIP	3%	15 Oct 2042	112,546	99,987
FREDDIEMAC STRIP	3%	15 Jan 2044	744,854	658,754
FRTKL	1.571%	17 Sep 2038	2,615,000	2,465,411
GAIF BOND ISSUER P/L	3.4%	30 Sep 2026	142,000	138,182
GENERAL MILLS INC	4.95%	29 Mar 2033	220,000	213,981
GENERAL MOTORS CO	6.8%	01 Oct 2027	330,000	344,497
GENERAL MOTORS FINL CO	1.25%	08 Jan 2026	253,000	243,735
GLOBAL PAYMENTS INC	3.2%	15 Aug 2029	219,000	200,777
GLOBAL PAYMENTS INC	5.3%	15 Aug 2029	87,000	87,107
GLS AUTO RECEIVABLES TRUST	5.7%	15 Jan 2027	177,648	177,816
GM FINANCIAL AUTOMOBILE	5.43%	21 Sep 2026	881,816	886,190
GM FINANCIAL SECURITIZED TERM	5.45%	16 Jun 2028	1,070,000	1,081,409
GM FINANCIAL SECURITIZED TERM	5.16%	16 Aug 2029	1,000,000	1,008,598
GNMA II POOL 786842	4%	20 Apr 2053	853,873	775,491
GNMA II POOL BI0416	4.5%	20 Nov 2048	270,552	259,144
GNMA II POOL BK7169	5%	20 Dec 2048	153,473	150,997
GNMA II POOL BM9692	4.5%	20 Jul 2049	459,100	439,884
GNMA II POOL BN7043	4.5%	20 Sep 2049	1,025,412	981,600
GNMA II POOL BT8093	3.5%	20 Apr 2050	1,746,888	1,548,750
GNMA II POOL MA7534	2.5%	20 Aug 2051	1,977,952	1,652,449
GNMA II POOL MA8200	4%	20 Aug 2052	496,864	458,497
GOLDMAN SACHS GROUP INC	1%	24 Oct 2029	300,000	314,247
GOLDMAN SACHS GROUP INC	1%	23 Jul 2030	355,000	353,104
GOLDMAN SACHS GROUP INC	1%	23 Oct 2030	330,000	323,265
GOLDMAN SACHS GROUP INC	4.25%	21 Oct 2025	55,000	54,723
GOLDMAN SACHS GROUP INC	1%	24 Feb 2028	276,000	263,111
GOLDMAN SACHS GROUP INC	1%	10 Aug 2026	300,000	301,674
GOODMAN US FIN THREE	3.7%	15 Mar 2028	150,000	142,751
GOVERNMENT NATIONAL	5.5%	16 Mar 2034	390,926	397,621
GOVERNMENT NATIONAL	5.5%	20 Jul 2037	129,537	131,551
GOVERNMENT NATIONAL	5.25%	20 Jan 2038	120,216	120,929
GOVERNMENT NATIONAL	5.5%	20 Jun 2038	619,275	626,442
GOVERNMENT NATIONAL	1%	20 Apr 2065	168,533	168,256
GOVERNMENT NATIONAL	1%	20 Jul 2065	331,010	330,153
GOVERNMENT NATIONAL	1%	20 Sep 2065	304,087	303,313
GOVERNMENT NATIONAL	1%	20 Oct 2065	333,726	332,922
GOVERNMENT NATIONAL	1%	20 Dec 2065	267,855	267,547
GOVERNMENT NATIONAL	1%	20 Aug 2066	552,254	552,648
MORTGAGE A	1%	20 Sep 2066	511,619	511,767
MORTGAGE A	1%	20 Aug 2044	198,997	204,197
GOVERNMENT STIF 3	GOVERNMENT STIF 3		2,630,693	2,630,693
GRAY OAK PIPELINE LLC	2.6%	15 Oct 2025	190,000	186,356

HALEON US CAPITAL LLC	3.375%	24 Mar 2027	501,000	486,251
HASBRO INC	3.9%	19 Nov 2029	365,000	343,067
HCA INC	4.125%	15 Jun 2029	370,000	352,999
HCA INC	3.625%	15 Mar 2032	350,000	308,207
HCA INC	5.2%	01 Jun 2028	90,000	90,184
HEALTHCARE RLTY HLDGS LP	3.1%	15 Feb 2030	769,000	689,601
HEALTHPEAK OP LLC	2.125%	01 Dec 2028	315,000	283,113
HF SINCLAIR CORP	5.875%	01 Apr 2026	152,000	153,085
HIGH STREET FNDG TRUST I	4.111%	15 Feb 2028	176,000	169,118
HOME PARTNERS OF AMERICA TRUST	1.901%	17 Dec 2026	2,099,486	1,989,328
HP ENTERPRISE CO	5%	15 Oct 2034	390,000	374,977
HSBC HOLDINGS PLC	1%	13 Mar 2028	200,000	195,660
HSBC HOLDINGS PLC	1%	12 Sep 2026	200,000	198,992
HSBC HOLDINGS PLC	1%	18 Apr 2026	550,000	544,456
HSBC HOLDINGS PLC	1%	22 Sep 2028	530,000	488,188
HSBC HOLDINGS PLC	1%	17 Aug 2029	200,000	179,616
HSBC HOLDINGS PLC	1%	17 May 2032	250,000	252,670
HSBC HOLDINGS PLC	1%	19 Nov 2030	265,000	263,092
HUNTINGTON BANCSHARES	1%	15 Jan 2031	160,000	159,888
HUNTINGTON NATIONAL BANK	5.65%	10 Jan 2030	414,000	420,649
HYUNDAI AUTO RECEIVABLES TRUST	5.48%	17 Apr 2028	1,321,000	1,335,570
HYUNDAI CAPITAL AMERICA	3%	10 Feb 2027	200,000	192,142
HYUNDAI CAPITAL AMERICA	1.8%	15 Oct 2025	160,000	156,002
HYUNDAI CAPITAL AMERICA	2.375%	15 Oct 2027	160,000	149,194
HYUNDAI CAPITAL AMERICA	5.65%	26 Jun 2026	1,042,000	1,051,472
HYUNDAI CAPITAL AMERICA	4.55%	26 Sep 2029	200,000	194,036
INVITATION HOMES TRUST	4%	17 Sep 2041	938,393	890,881
ITC HOLDINGS CORP	2.95%	14 May 2030	250,000	223,365
JACKSON NATL LIFE GLOBAL	3.05%	29 Apr 2026	500,000	488,170
JBS USA HOLD/FOOD/LUX CO	3.75%	01 Dec 2031	255,000	226,529
JBS USA HOLD/FOOD/LUX CO	6.75%	15 Mar 2034	288,000	305,052
JM SMUCKER CO	6.2%	15 Nov 2033	115,000	121,222
KELLANOVA	5.25%	01 Mar 2033	248,000	247,608
KEYCORP	4.15%	29 Oct 2025	85,000	84,429
KINDER MORGAN INC	5%	01 Feb 2029	230,000	229,179
KROGER CO	5%	15 Sep 2034	190,000	184,068
L3HARRIS TECH INC	5.4%	31 Jul 2033	237,000	236,419
LIBERTY MUTUAL GROUP INC	4.569%	01 Feb 2029	233,000	228,256
LIBERTY MUTUAL INSURANCE	8.5%	15 May 2025	200,000	202,464
LIBERTY MUTUAL INSURANCE	7.875%	15 Oct 2026	500,000	520,455
LLOYDS BANKING GROUP PLC	4.582%	10 Dec 2025	200,000	199,010
LLOYDS BANKING GROUP PLC	4.375%	22 Mar 2028	200,000	195,330
LLOYDS BANKING GROUP PLC	1%	11 May 2027	220,000	210,390
LSEGA FINANCING PLC	2%	06 Apr 2028	430,000	391,704
MACQUARIE GROUP LTD	1%	28 Nov 2028	320,000	308,538
MARTIN MARIETTA MATERIAL	3.45%	01 Jun 2027	114,000	110,349
MARVELL TECHNOLOGY INC	5.75%	15 Feb 2029	300,000	307,500
MERCEDES BENZ AUTO PROGRAM	4.51%	15 Nov 2027	1,384,517	1,384,749

MID ATLANTIC INTERSTATE	4.1% 15 May 2028	80,000	77,648
MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	210,000	199,693
MITSUBISHI UFJ FIN GRP	1% 22 Feb 2031	440,000	447,115
MIZUHO FINANCIAL GROUP	1% 22 May 2027	231,000	219,840
MIZUHO FINANCIAL GROUP	1% 06 Jul 2029	500,000	511,180
MONONGAHELA POWER CO	3.55% 15 May 2027	110,000	106,677
MORGAN STANLEY	5% 24 Nov 2025	43,000	43,081
MORGAN STANLEY	1% 21 Jan 2028	71,000	67,612
MORGAN STANLEY	1% 01 Feb 2029	230,000	230,426
MORGAN STANLEY	1% 20 Jul 2029	130,000	131,431
MORGAN STANLEY	1% 16 Jan 2030	180,000	180,059
MORGAN STANLEY	1% 18 Apr 2030	300,000	305,529
MORGAN STANLEY	1% 19 Jul 2030	220,000	219,056
MRCD MORTGAGE TRUST	2.717% 15 Dec 2036	2,500,000	2,189,851
MUTUAL OF OMAHA GLOBAL	5.8% 27 Jul 2026	250,000	252,973
NASDAQ INC	5.55% 15 Feb 2034	105,000	105,993
NATIONAL BANK OF CANADA	5.6% 18 Dec 2028	340,000	346,395
NATIONWIDE BLDG SOCIETY	1% 08 Mar 2029	310,000	301,134
NATIONWIDE BLDG SOCIETY	5.127% 29 Jul 2029	502,000	502,457
NATWEST GROUP PLC	1% 10 Nov 2026	200,000	204,074
NATWEST GROUP PLC	1% 02 Mar 2034	200,000	204,880
NATWEST GROUP PLC	1% 02 Mar 2027	400,000	403,744
NATWEST GROUP PLC	4.8% 05 Apr 2026	373,000	372,948
NATWEST GROUP PLC	1% 08 May 2030	265,000	255,537
NATWEST MARKETS PLC	5.41% 17 May 2029	345,000	348,554
NEXTERA ENERGY CAPITAL	5% 28 Feb 2030	600,000	600,882
NISOURCE INC	5.2% 01 Jul 2029	250,000	251,793
NNN REIT INC	3.6% 15 Dec 2026	91,000	89,037
NNN REIT INC	3.5% 15 Oct 2027	80,000	77,294
NOMURA HOLDINGS INC	5.594% 02 Jul 2027	350,000	354,207
NORDEA BANK ABP	5.375% 22 Sep 2027	200,000	202,462
NORTHWESTERN MUTUAL GLBL	1.7% 01 Jun 2028	185,000	166,219
NORTHWESTERN MUTUAL GLBL	5.16% 28 May 2031	450,000	450,725
NOV INC	3.6% 01 Dec 2029	280,000	261,061
NRG ENERGY INC	4.45% 15 Jun 2029	175,000	167,046
NRG ENERGY INC	2% 02 Dec 2025	210,000	203,608
NRG ENERGY INC	2.45% 02 Dec 2027	235,000	217,908
NVENT FINANCE SARL	4.55% 15 Apr 2028	127,000	125,665
NXP BV/NXP FDG/NXP USA	2.5% 11 May 2031	320,000	272,560
NY STATE ELECTRIC + GAS	3.25% 01 Dec 2026	68,000	65,944
ORACLE CORP	2.3% 25 Mar 2028	80,000	73,919
ORACLE CORP	4.9% 06 Feb 2033	270,000	262,721
PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	1,044,000	1,020,374
PACIFIC GAS + ELECTRIC	3.45% 01 Jul 2025	170,000	168,689
PACIFIC GAS + ELECTRIC	5.8% 15 May 2034	470,000	480,876
PARAGON TECHNOLOGY INC	3.6% 25 Oct 2040	1,000,000	939,629
PFIZER INVESTMENT ENTER	4.75% 19 May 2033	575,000	556,433
PG+E ENERGY RECOVERY FND	1.46% 15 Jul 2033	329,954	297,830

PG+E WILDFIRE RECOVERY	4.263%	01 Jun 2038	245,000	229,651
PHILLIPS 66	3.15%	15 Dec 2029	170,000	155,895
PHILLIPS 66 CO	3.55%	01 Oct 2026	73,000	71,663
PHILLIPS 66 CO	4.95%	01 Dec 2027	460,000	463,675
PLAINS ALL AMER PIPELINE	3.55%	15 Dec 2029	470,000	436,860
PNC FINANCIAL SERVICES	1%	24 Jan 2034	317,000	308,374
PNC FINANCIAL SERVICES	1%	21 Oct 2032	210,000	203,908
PROGRESS RESIDENTIAL TRUST	3.35%	17 Feb 2041	1,152,480	1,074,449
PROGRESS RESIDENTIAL TRUST	3.2%	17 Apr 2039	678,733	651,016
PROGRESS RESIDENTIAL TRUST	3%	17 Jun 2041	1,250,000	1,141,656
PROGRESS RESIDENTIAL TRUST	3%	09 Aug 2029	1,638,000	1,491,385
PROGRESS RESIDENTIAL TRUST	1.524%	17 Jul 2038	1,436,777	1,375,921
PROGRESS RESIDENTIAL TRUST	1.51%	17 Oct 2038	2,065,502	1,955,361
PROGRESS RESIDENTIAL TRUST	2.283%	17 Jan 2039	1,631,598	1,462,297
PROGRESS RESIDENTIAL TRUST	4.3%	17 Mar 2040	2,045,465	1,993,200
PROGRESS RESIDENTIAL TRUST	3.1%	17 Jul 2041	1,590,000	1,457,533
PROTECTIVE LIFE GLOBAL	1.303%	20 Sep 2026	434,000	409,661
PROTECTIVE LIFE GLOBAL	5.467%	08 Dec 2028	427,000	433,798
* PRUDENTIAL INSURANCE CO	8.3%	01 Jul 2025	430,000	437,542
PUBLIC SERVICE ELECTRIC	4.65%	15 Mar 2033	450,000	435,533
QUANTA SERVICES INC	2.9%	01 Oct 2030	610,000	544,254
REALTY INCOME CORP	4.85%	15 Mar 2030	260,000	258,411
REGENCY CENTERS LP	2.95%	15 Sep 2029	195,000	178,698
REPUBLIC SERVICES INC	5%	01 Apr 2034	110,000	107,302
ROCC TRUST	5.388%	13 Nov 2041	720,000	718,296
ROYAL BANK OF CANADA	1%	18 Oct 2030	400,000	391,464
RTX CORP	5.15%	27 Feb 2033	193,000	191,219
SANTANDER DRIVE AUTO	5.61%	15 Oct 2027	886,876	889,770
SANTANDER DRIVE AUTO	5.98%	16 Apr 2029	2,315,000	2,354,556
SANTANDER DRIVE AUTO	5.75%	15 Apr 2027	152,355	152,545
SANTANDER DRIVE AUTO	5.21%	15 Jul 2027	744,033	745,061
SANTANDER DRIVE AUTO	5.64%	15 Aug 2030	1,950,000	1,976,561
SANTANDER DRIVE AUTO	5.45%	15 Mar 2030	3,266,000	3,300,121
SANTANDER DRIVE AUTO	4.93%	17 Sep 2029	1,915,000	1,920,909
SANTANDER DRIVE AUTO	4.78%	15 Jan 2031	1,430,000	1,419,783
SANTANDER UK GROUP HLDGS	1%	14 Jun 2027	215,000	204,540
SANTANDER UK GROUP HLDGS	1%	21 Nov 2026	535,000	542,693
SANTANDER UK GROUP HLDGS	1%	10 Jan 2029	800,000	824,448
SCF EQUIPMENT TRUST LLC	5.52%	20 Jan 2032	890,000	904,129
SCHLUMBERGER HLDGS CORP	3.9%	17 May 2028	113,000	109,633
SKANDINAVISKA ENSKILDA	5.375%	05 Mar 2029	365,000	368,190
SMBC AVIATION CAPITAL FI	1.9%	15 Oct 2026	480,000	454,814
SMITHFIELD FOODS INC	5.2%	01 Apr 2029	260,000	254,267
SOCIETE GENERALE	4.25%	14 Apr 2025	200,000	199,116
SOCIETE GENERALE	1%	14 Dec 2026	300,000	289,485
SOCIETE GENERALE	1%	19 Jan 2030	387,000	386,249
SOCIETE GENERALE	5.25%	19 Feb 2027	235,000	235,209
SOUTHERN CAL EDISON	5.45%	01 Jun 2031	360,000	365,634

SOUTHERN CO	5.2%	15 Jun 2033	120,000	118,667
SOUTHERN CO	5.5%	15 Mar 2029	390,000	397,777
SOUTHWESTERN ELEC POWER	5.3%	01 Apr 2033	360,000	356,231
SPRINT CAPITAL CORP	6.875%	15 Nov 2028	124,000	131,539
STANDARD CHARTERED PLC	1%	14 May 2035	340,000	340,721
STRIPS	0.01%	15 Nov 2032	10,630,000	7,338,377
SUMITOMO MITSUI FINL GRP	3.04%	16 Jul 2029	740,000	679,246
SUMITOMO MITSUI FINL GRP	5.52%	13 Jan 2028	310,000	314,861
SUMITOMO MITSUI FINL GRP	5.71%	13 Jan 2030	310,000	317,617
SUNCOR ENERGY INC	7.875%	15 Jun 2026	99,000	103,181
SWEDBANK AB	5.337%	20 Sep 2027	450,000	453,960
SYNCHRONY CARD ISSUANCE	5.54%	15 Jul 2029	849,000	861,277
T MOBILE USA INC	3.75%	15 Apr 2027	1,197,000	1,169,266
TAKE TWO INTERACTIVE SOF	3.7%	14 Apr 2027	448,000	437,163
TAKE TWO INTERACTIVE SOF	5.4%	12 Jun 2029	530,000	536,455
TAKEDA PHARMACEUTICAL	2.05%	31 Mar 2030	300,000	258,450
TESLA AUTO LEASE TRUST	5.94%	20 Jul 2027	900,000	908,133
THE CAMPBELLS COMPANY	4.15%	15 Mar 2028	150,000	146,315
TORONTO DOMINION BANK	5.523%	17 Jul 2028	215,000	218,517
TRICON AMERICAN HOMES	1.499%	17 Jul 2038	342,479	325,692
TRICON RESIDENTIAL	1.943%	17 Jul 2038	1,767,419	1,694,370
TRICON RESIDENTIAL	3.856%	17 Apr 2039	916,940	892,093
TRICON RESIDENTIAL	4.75%	17 Jun 2040	1,319,179	1,303,123
TRITON CONTAINER	2.05%	15 Apr 2026	500,000	477,295
TRUIST FINANCIAL CORP	1%	26 Jan 2029	1,101,000	1,093,788
TSMC ARIZONA CORP	2.5%	25 Oct 2031	480,000	411,134
TYSON FOODS INC	5.7%	15 Mar 2034	190,000	192,250
UBER TECHNOLOGIES INC	4.8%	15 Sep 2034	125,000	119,240
UBS GROUP AG	1%	05 Jun 2026	250,000	246,988
UBS GROUP AG	1%	02 Feb 2027	290,000	278,687
UBS GROUP AG	4.125%	15 Apr 2026	200,000	198,098
UDR INC	3.2%	15 Jan 2030	155,000	141,868
UNICREDIT SPA	1%	03 Jun 2027	200,000	191,400
UNITED AIR 2014 2 A PTT	3.75%	03 Mar 2028	1,297,690	1,270,192
UNITED AIR 2016 1 B PTT	3.65%	07 Jul 2027	58,071	56,466
UNITED AIR 2016 2 A PTT	3.1%	07 Apr 2030	187,059	169,592
UNITED AIR 2018 1 A PTT	3.7%	01 Sep 2031	259,144	236,515
UNITED AIR 2018 1 B PTT	4.6%	01 Sep 2027	34,922	34,103
UNITED AIR 2019 2 AA PTT	2.7%	01 Nov 2033	266,804	235,060
UNITED AIR 2019 2 B PTT	3.5%	01 Nov 2029	260,913	245,250
UNITED MEXICAN STATES	3.75%	11 Jan 2028	473,000	449,350
UNITED MEXICAN STATES	2.659%	24 May 2031	535,000	433,650
US BANCORP	1%	23 Jan 2030	475,000	479,109
US DOLLAR	CURRENCY		0	0
US TREASURY N/B	2.75%	15 Aug 2042	915,000	687,823
US TREASURY N/B	1.125%	15 Aug 2040	3,842,000	2,293,194
US TREASURY N/B	1.125%	15 May 2040	5,754,000	3,464,987
US TREASURY N/B	3.25%	15 May 2042	1,568,000	1,276,450

US TREASURY N/B	3.375%	15 Aug 2042	4,809,000	3,972,685
US TREASURY N/B	2.625%	15 Feb 2029	4,330,000	4,047,535
US TREASURY N/B	2.375%	15 May 2029	6,910,000	6,366,917
US TREASURY N/B	1.5%	15 Feb 2030	8,590,000	7,457,865
US TREASURY N/B	1.25%	30 Jun 2028	4,434,500	3,995,207
US TREASURY N/B	1%	31 Jul 2028	7,000,000	6,231,094
US TREASURY N/B	1.375%	15 Nov 2031	7,011,600	5,728,696
US TREASURY N/B	1.875%	15 Feb 2032	9,835,000	8,272,157
US TREASURY N/B	2.875%	15 May 2032	6,046,000	5,430,064
US TREASURY N/B	2.75%	15 Aug 2032	14,253,000	12,640,629
US TREASURY N/B	3.125%	31 Aug 2029	8,800,000	8,334,563
US TREASURY N/B	3.5%	15 Feb 2033	8,000,000	7,443,750
US TREASURY N/B	4%	31 Jul 2030	300,000	293,672
US TREASURY N/B	4%	15 Feb 2034	4,108,900	3,935,556
US TREASURY N/B	3.875%	15 Aug 2034	6,395,000	6,049,270
VERISK ANALYTICS INC	5.75%	01 Apr 2033	215,000	220,734
VERIZON COMMUNICATIONS	4.78%	15 Feb 2035	878,000	836,444
VERIZON MASTER TRUST	4.17%	20 Aug 2030	1,905,000	1,885,034
VERIZON MASTER TRUST	4.35%	20 Aug 2032	1,200,000	1,177,371
VIATRIS INC	2.3%	22 Jun 2027	722,000	676,911
VITERRA FINANCE BV	3.2%	21 Apr 2031	500,000	436,895
VMWARE LLC	4.65%	15 May 2027	125,000	124,451
VMWARE LLC	1.4%	15 Aug 2026	380,000	359,940
WEC ENERGY GROUP INC	5.6%	12 Sep 2026	117,000	118,487
WELLS FARGO + COMPANY	4.1%	03 Jun 2026	258,000	255,361
WELLS FARGO + COMPANY	1%	25 Jul 2029	660,000	669,471
WELLS FARGO + COMPANY	1%	23 Oct 2029	450,000	467,559
WELLS FARGO + COMPANY	1%	23 Jan 2030	340,000	341,088
WELLS FARGO + COMPANY	1%	22 Apr 2028	540,000	548,818
WELLS FARGO + COMPANY	1%	03 Dec 2035	315,000	306,706
WELLS FARGO COMMERCIAL	2.931%	15 Jul 2048	1,045,000	1,012,940
WELLTOWER OP LLC	4.25%	15 Apr 2028	85,000	83,224
WELLTOWER OP LLC	3.1%	15 Jan 2030	80,000	72,816
WESTPAC NEW ZEALAND LTD	4.902%	15 Feb 2028	490,000	487,952
WESTPAC NEW ZEALAND LTD	5.195%	28 Feb 2029	480,000	482,424
WORLD FINANCIAL NETWORK	5.02%	15 Mar 2030	2,040,000	2,051,443
WORLD OMNI AUTO RECEIVABLES	5.23%	15 Jul 2030	1,720,000	1,747,277
WORLD OMNI AUTO RECEIVABLES	5.09%	17 Dec 2029	560,000	563,836
WRKCO INC	3.9%	01 Jun 2028	80,000	77,108
XYLEM INC	3.25%	01 Nov 2026	62,000	60,460
Sub-Total: Fund 5758 13 of 16			Total \$ 439,475,953	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value			(d) Cost (n/a)	(e) Current value
				Shares/ Par Value		
	ABBVIE INC	3.2%	21 Nov 2029	2,450,000	\$	2,273,600
	AT+T INC	4.3%	15 Feb 2030	2,214,000		2,140,650
	AT+T INC	3.8%	15 Feb 2027	1,300,000		1,275,040
	BANK OF AMERICA CORP	1%	20 Dec 2028	1,950,000		1,870,362
	BANK OF AMERICA CORP	1%	22 Jul 2028	4,400,000		4,408,404
	BANK OF AMERICA CREDIT CARD TR	4.98%	15 Nov 2028	777,000		784,097
	BANK OF NY MELLON CORP	1%	25 Oct 2028	1,300,000		1,333,852
	BANK OF NY MELLON CORP	1%	25 Oct 2029	825,000		866,184
	BARCLAYS PLC	4.836%	09 May 2028	1,200,000		1,177,932
	BARCLAYS PLC	1%	23 Sep 2035	700,000		618,436
	BARCLAYS PLC	1%	24 Nov 2032	700,000		590,835
	BARCLAYS PLC	1%	09 Aug 2033	1,175,000		1,175,188
	BARCLAYS PLC	1%	09 May 2034	500,000		512,620
	BAT CAPITAL CORP	6.421%	02 Aug 2033	1,050,000		1,108,790
	BAT CAPITAL CORP	2.726%	25 Mar 2031	2,275,000		1,963,007
	BAT CAPITAL CORP	4.742%	16 Mar 2032	3,050,000		2,932,697
	BAYER US FINANCE II LLC	4.375%	15 Dec 2028	2,525,000		2,424,934
	BERKSHIRE HATHAWAY ENERG	3.7%	15 Jul 2030	1,250,000		1,176,025
	BMW US CAPITAL LLC	2.8%	11 Apr 2026	1,092,000		1,067,091
	BNP PARIBAS	4.375%	12 May 2026	1,275,000		1,259,802
	BNP PARIBAS	4.375%	28 Sep 2025	1,550,000		1,538,127
	BNP PARIBAS	4.625%	13 Mar 2027	1,825,000		1,794,924
	BNP PARIBAS	1%	20 Jan 2028	2,225,000		2,114,151
	BNSF RAILWAY CO 2015 1 P	3.442%	16 Jun 2028	2,506,430		2,371,183
	BOSTON PROPERTIES LP	3.2%	15 Jan 2025	825,000		824,233
	BOSTON PROPERTIES LP	4.5%	01 Dec 2028	1,645,000		1,600,865
	BOSTON PROPERTIES LP	3.4%	21 Jun 2029	1,325,000		1,215,423
	BOSTON PROPERTIES LP	6.75%	01 Dec 2027	1,150,000		1,199,807
	BOSTON PROPERTIES LP	6.5%	15 Jan 2034	600,000		628,494
	CAPITAL ONE FINANCIAL CO	4.2%	29 Oct 2025	1,000,000		993,620
	CAPITAL ONE FINANCIAL CO	1%	10 May 2033	1,225,000		1,194,387
	CAPITAL ONE FINANCIAL CO	1%	01 Feb 2034	650,000		651,352
	CAPITAL ONE FINANCIAL CO	1%	08 Jun 2029	650,000		671,327
	CARRIER GLOBAL CORP	2.242%	15 Feb 2025	1,425,000		1,420,127
	CHARLES SCHWAB CORP	1%	19 May 2029	1,600,000		1,631,488
	CHARLES SCHWAB CORP	1%	19 May 2034	825,000		847,943
	CHARLES SCHWAB CORP	1%	17 Nov 2029	1,275,000		1,328,002
	CHARTER COMM OPT LLC/CAP	4.908%	23 Jul 2025	456,000		455,375
	CHARTER COMM OPT LLC/CAP	4.2%	15 Mar 2028	725,000		701,184
	CHARTER COMM OPT LLC/CAP	4.4%	01 Apr 2033	6,400,000		5,710,016
	CHARTER COMM OPT LLC/CAP	6.1%	01 Jun 2029	1,850,000		1,886,057
	CIGNA GROUP/THE	4.375%	15 Oct 2028	525,000		514,169

CITIGROUP INC	4.125% 25 Jul 2028	3,675,000	3,570,410
CITIGROUP INC	1% 31 Mar 2031	2,600,000	2,495,636
COMCAST CORP	3.4% 01 Apr 2030	2,150,000	1,991,868
COX COMMUNICATIONS INC	3.35% 15 Sep 2026	3,709,000	3,622,951
CRH AMERICA INC	3.875% 18 May 2025	2,550,000	2,535,924
CVS HEALTH CORP	4.3% 25 Mar 2028	919,000	890,585
DOMINION ENERGY INC	3.375% 01 Apr 2030	1,825,000	1,678,708
DOW CHEMICAL CO/THE	4.8% 30 Nov 2028	900,000	895,077
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	2,150,000	2,091,176
ERP OPERATING LP	3.375% 01 Jun 2025	1,725,000	1,713,995
EXELON CORP	4.05% 15 Apr 2030	1,475,000	1,404,923
EXELON CORP	3.35% 15 Mar 2032	2,675,000	2,368,980
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	775,000	729,415
FED HM LN PC POOL 2B3805	1% 01 Feb 2045	217,380	219,243
FED HM LN PC POOL 2B3821	1% 01 Feb 2045	240,162	245,152
FED HM LN PC POOL 840963	1% 01 Jan 2049	1,260,216	1,265,626
FED HM LN PC POOL 849506	1% 01 Nov 2044	734,547	750,092
FED HM LN PC POOL 8C6022	1% 01 Jan 2053	1,545,955	1,482,634
FED HM LN PC POOL G07943	4.5% 01 Aug 2044	1,584,855	1,529,756
FED HM LN PC POOL G60480	4.5% 01 Nov 2045	444,591	429,106
FED HM LN PC POOL G60701	4.5% 01 Mar 2046	617,590	596,144
FED HM LN PC POOL G60920	4.5% 01 Apr 2046	370,799	358,975
FED HM LN PC POOL QE0768	3.5% 01 Apr 2052	2,926,033	2,591,817
FED HM LN PC POOL QE2001	3.5% 01 May 2052	1,141,492	1,011,021
FED HM LN PC POOL RA2958	2% 01 Jul 2050	582,937	462,861
FED HM LN PC POOL RA3019	2.5% 01 Jul 2050	7,439,207	6,165,503
FED HM LN PC POOL RA6337	2.5% 01 Nov 2051	3,341,891	2,757,070
FED HM LN PC POOL RA6705	3% 01 Feb 2052	6,648,607	5,711,938
FED HM LN PC POOL RA9436	5.5% 01 Jul 2053	3,346,874	3,307,955
FED HM LN PC POOL RB5119	2.5% 01 Jul 2041	7,135,856	6,137,049
FED HM LN PC POOL RB5141	2% 01 Jan 2042	3,417,443	2,844,565
FED HM LN PC POOL SC0078	2.5% 01 Oct 2040	6,228,006	5,436,847
FED HM LN PC POOL SC0085	2.5% 01 Oct 2040	5,157,463	4,507,413
FED HM LN PC POOL SC0087	2.5% 01 Oct 2040	3,668,901	3,201,160
FED HM LN PC POOL SC0092	2.5% 01 Aug 2040	1,893,187	1,655,055
FED HM LN PC POOL SD1048	3.5% 01 Jun 2052	5,546,855	4,956,220
FED HM LN PC POOL SD1085	3.5% 01 Jun 2052	17,818,921	15,885,615
FED HM LN PC POOL SD1346	3.5% 01 Jul 2052	4,637,474	4,134,321
FED HM LN PC POOL SD2107	3.5% 01 Dec 2052	1,315,467	1,165,111
FED HM LN PC POOL SD2253	3.5% 01 Dec 2052	6,172,896	5,466,862
FED HM LN PC POOL SD3433	5.5% 01 Jun 2053	4,354,836	4,304,197
FED HM LN PC POOL SD5311	5.5% 01 Apr 2054	1,998,417	1,977,237
FED HM LN PC POOL SD6182	5.5% 01 Sep 2053	3,654,561	3,616,216
FED HM LN PC POOL SD8214	3.5% 01 May 2052	2,082,532	1,844,662
FED HM LN PC POOL SD8226	3.5% 01 Jul 2052	3,545,453	3,140,211
FNMA POOL AH6790	4.5% 01 Mar 2041	496,255	480,539
FNMA POOL AJ4102	1% 01 Nov 2041	175,342	179,774

FNMA POOL AL2733	1%	01 Jul 2041	87,695	90,312
FNMA POOL AL6107	1%	01 Dec 2044	911,735	929,160
FNMA POOL AL6245	1%	01 Jan 2045	206,891	211,146
FNMA POOL AL6436	1%	01 Jan 2032	870,057	863,335
FNMA POOL AL8618	1%	01 Jun 2036	308,490	297,162
FNMA POOL AL9781	1%	01 Feb 2046	400,395	388,645
FNMA POOL AR6900	1%	01 Mar 2043	39,754	40,590
FNMA POOL AY0615	1%	01 Apr 2045	44,637	45,652
FNMA POOL BJ9262	4.5%	01 Jun 2048	550,760	525,827
FNMA POOL BK0946	1%	01 Aug 2048	454,241	456,118
FNMA POOL BK2035	1%	01 May 2048	927,842	932,917
FNMA POOL BM1357	1%	01 Jan 2043	594,825	575,987
FNMA POOL BM1687	1%	01 Jan 2047	536,480	499,314
FNMA POOL BM3363	1%	01 Sep 2046	1,494,333	1,390,811
FNMA POOL BM5704	1%	01 Dec 2048	86,831	85,220
FNMA POOL BM6066	1%	01 Aug 2048	569,427	573,242
FNMA POOL BM7048	1%	01 Jul 2052	10,099,666	9,562,669
FNMA POOL BM7080	1%	01 Oct 2052	6,524,936	6,263,848
FNMA POOL BM7241	1%	01 Jul 2053	1,592,109	1,532,640
FNMA POOL BN5247	5%	01 Feb 2049	315,960	310,290
FNMA POOL BV9913	3.5%	01 Jun 2052	1,041,078	922,084
FNMA POOL CA6713	2.5%	01 Aug 2050	10,221,559	8,481,045
FNMA POOL CA6950	2.5%	01 Sep 2050	12,090,974	10,013,324
FNMA POOL CA6981	2%	01 Sep 2050	5,951,979	4,722,278
FNMA POOL CA7728	2.5%	01 Nov 2050	5,907,287	4,895,911
FNMA POOL CB3257	3.5%	01 Apr 2052	126,792	112,913
FNMA POOL FM5789	1%	01 Jan 2041	2,432,304	2,124,103
FNMA POOL FM8768	1%	01 Feb 2051	2,398,644	1,984,244
FNMA POOL FS1083	1%	01 Mar 2052	2,716,830	2,242,764
FNMA POOL FS3427	1%	01 Oct 2052	3,314,724	3,053,365
FNMA POOL FS3503	1%	01 Oct 2052	1,259,233	1,121,101
FNMA POOL FS3743	1%	01 Sep 2042	4,689,413	4,148,129
FNMA POOL FS9830	1%	01 Apr 2054	1,070,081	1,060,147
FNMA POOL MA1858	4%	01 Apr 2034	2,316,648	2,246,717
FNMA POOL MA2019	4%	01 Sep 2034	273,522	264,864
FNMA POOL MA2909	3.5%	01 Feb 2037	2,039,288	1,919,354
FNMA POOL MA3617	5%	01 Mar 2049	419,226	411,445
FNMA POOL MA4423	2.5%	01 Sep 2041	1,184,815	1,018,243
FNMA POOL MA4600	3.5%	01 May 2052	2,569,450	2,275,963
FORD CREDIT AUTO OWNER TRUST	4.65%	15 Feb 2028	1,973,000	1,975,899
FORD CREDIT AUTO OWNER TRUST	4.07%	15 Jul 2029	1,686,000	1,669,313
FORD CREDIT AUTO OWNER TRUST	5.09%	15 Dec 2028	6,964,000	7,028,995
FORD MOTOR CREDIT CO LLC	6.8%	12 May 2028	2,450,000	2,529,772
FREDDIE MAC	4%	15 May 2040	1,880,767	1,818,025
FREDDIE MAC	2.5%	25 Apr 2050	4,967,656	4,156,357
FREDDIE MAC SCRT	4.5%	25 Jun 2057	699,262	666,824

GOLDMAN SACHS GROUP INC	1%	15 Mar 2028	3,850,000	3,741,623
GOVERNMENT NATIONAL	1%	20 Dec 2066	3,385,537	3,393,165
GOVERNMENT NATIONAL	1%	20 Sep 2069	2,470,307	2,459,276
GOVERNMENT NATIONAL	1%	20 Sep 2068	2,999,080	3,002,496
GOVERNMENT NATIONAL	1%	20 Jun 2070	8,494,080	8,387,933
GOVERNMENT NATIONAL	1%	20 Dec 2071	3,441,262	3,430,124
GOVERNMENT NATIONAL	1%	20 Feb 2067	1,942,267	1,933,821
GOVERNMENT NATIONAL	1%	20 May 2072	5,933,468	5,945,836
GOVERNMENT STIF 3	GOVERNMENT STIF 3		6,748,294	6,748,294
HONDA AUTO RECEIVABLES OWNER	4.57%	21 Mar 2029	2,394,000	2,395,167
HSBC HOLDINGS PLC	1%	09 Jun 2028	700,000	694,890
HSBC HOLDINGS PLC	1%	11 Aug 2028	3,700,000	3,711,396
HSBC HOLDINGS PLC	1%	03 Nov 2028	650,000	688,701
IMPERIAL BRANDS FIN PLC	3.5%	26 Jul 2026	1,375,000	1,345,671
IMPERIAL BRANDS FIN PLC	3.875%	26 Jul 2029	4,000,000	3,779,760
* JPMORGAN CHASE + CO	4.25%	01 Oct 2027	800,000	793,792
* JPMORGAN CHASE + CO	1%	24 Mar 2031	2,350,000	2,287,020
* JPMORGAN CHASE + CO	1%	13 May 2031	1,900,000	1,697,954
* JPMORGAN CHASE + CO	1%	26 Apr 2026	1,670,000	1,665,174
* JPMORGAN CHASE + CO	1%	26 Apr 2028	1,075,000	1,061,907
KINDER MORGAN INC	4.3%	01 Jun 2025	2,900,000	2,893,127
KINDER MORGAN INC	5.2%	01 Jun 2033	2,150,000	2,099,131
LLOYDS BANKING GROUP PLC	4.582%	10 Dec 2025	2,864,000	2,849,823
LLOYDS BANKING GROUP PLC	4.65%	24 Mar 2026	1,500,000	1,490,835
LLOYDS BANKING GROUP PLC	1%	18 Mar 2028	775,000	753,982
NATWEST GROUP PLC	1%	14 Jun 2027	2,400,000	2,289,168
NATWEST GROUP PLC	1%	13 Sep 2029	650,000	662,643
NATWEST GROUP PLC	1%	01 Jun 2034	575,000	590,318
NATWEST GROUP PLC	4.8%	05 Apr 2026	525,000	524,927
NEXTERA ENERGY CAPITAL	1.9%	15 Jun 2028	3,000,000	2,715,900
NEXTERA ENERGY CAPITAL	5%	15 Jul 2032	1,400,000	1,379,392
ORACLE CORP	2.8%	01 Apr 2027	2,350,000	2,255,413
PHILIP MORRIS INTL INC	1.5%	01 May 2025	1,350,000	1,335,299
PHILIP MORRIS INTL INC	2.1%	01 May 2030	2,725,000	2,354,318
PHILIP MORRIS INTL INC	5.125%	17 Nov 2027	1,375,000	1,391,225
PROSUS NV	3.68%	21 Jan 2030	2,525,000	2,273,687
PROSUS NV	3.061%	13 Jul 2031	3,700,000	3,104,744
SHERWIN WILLIAMS CO	3.45%	01 Jun 2027	1,975,000	1,919,127
SLC STUDENT LOAN TRUST	1%	15 Feb 2068	9,306,192	9,003,818
SLM STUDENT LOAN TRUST	1%	25 Jan 2041	4,767,856	4,635,901
SLM STUDENT LOAN TRUST	1%	27 Aug 2040	729,434	728,548
SLM STUDENT LOAN TRUST	1%	25 Mar 2055	12,189,036	12,009,824
SOUTHERN CO	5.113%	01 Aug 2027	1,375,000	1,385,670
SOUTHERN CO	3.7%	30 Apr 2030	2,200,000	2,064,128
SOUTHERN CO	5.7%	15 Oct 2032	550,000	565,158
* STATE STREET CORP	1%	30 Mar 2026	790,000	785,766

*	STATE STREET CORP	1% 30 Mar 2031	1,835,000	1,678,016
*	STATE STREET CORP	1% 21 Nov 2034	1,400,000	1,457,092
	T MOBILE USA INC	3.75% 15 Apr 2027	2,675,000	2,613,020
	T MOBILE USA INC	2.55% 15 Feb 2031	1,250,000	1,074,200
	T MOBILE USA INC	5.2% 15 Jan 2033	1,275,000	1,261,281
	TEXAS NATURAL GAS SECURITIZTN	5.102% 01 Apr 2035	3,568,587	3,587,193
	TOYOTA AUTO RECEIVABLES	5.01% 15 Feb 2029	5,800,000	5,850,701
	TOYOTA AUTO RECEIVABLES	5.33% 16 Jan 2029	3,694,000	3,744,492
	TRANSCANADA PIPELINES	4.875% 15 Jan 2026	2,200,000	2,199,142
	TRANSCANADA PIPELINES	4.25% 15 May 2028	575,000	561,154
	TRANSCANADA PIPELINES	4.1% 15 Apr 2030	3,625,000	3,440,053
	TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	1,950,000	1,775,631
	UBS GROUP AG	1% 22 Sep 2029	550,000	569,349
	UBS GROUP AG	1% 10 Aug 2027	725,000	685,596
	UBS GROUP AG	1% 12 May 2028	1,650,000	1,638,071
	UBS GROUP AG	1% 12 Jan 2027	3,300,000	3,321,780
	US TREASURY N/B	3.875% 15 May 2043	16,000,000	14,102,500
	US TREASURY N/B	4.75% 15 Nov 2043	1,080,000	1,067,513
	US TREASURY N/B	4.5% 15 Feb 2044	18,580,000	17,755,513
	US TREASURY N/B	4.125% 15 Aug 2044	7,834,000	7,099,563
	US TREASURY N/B	4.125% 31 Oct 2029	8,274,000	8,178,978
	US TREASURY N/B	4.125% 31 Oct 2026	1,794,000	1,789,935
	VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	2,625,000	2,260,965
	VIRGINIA ELEC + POWER CO	3.5% 15 Mar 2027	1,550,000	1,510,615
	VIRGINIA ELEC + POWER CO	3.75% 15 May 2027	475,000	464,963
	WELLS FARGO + COMPANY	4.3% 22 Jul 2027	2,050,000	2,021,444
	WELLS FARGO + COMPANY	1% 04 Apr 2031	5,175,000	4,996,773
	WELLS FARGO + COMPANY	1% 02 Jun 2028	600,000	564,828
	WELLS FARGO + COMPANY	1% 25 Apr 2026	1,150,000	1,145,964
Sub-Total: Fund 5759 14 of 16			Total \$ 508,139,643	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	ACCENTURE CAPITAL INC	4.5% 04 Oct 2034	150,000	\$	142,563
	ADNOC MURBAN RSC LTD	4.25% 11 Sep 2029	1,100,000		1,062,105
	AKER BP ASA	3.75% 15 Jan 2030	383,000		355,715
	ALTRIA GROUP INC	3.4% 06 May 2030	90,000		82,614
	AMERICAN ELECTRIC POWER	4.3% 01 Dec 2028	158,000		154,353
	AMERICAN ELECTRIC POWER	5.699% 15 Aug 2025	69,000		69,290
	AMERICAN EXPRESS CO	1% 16 Feb 2028	16,000		16,080
	AMERICAN EXPRESS CO	1% 26 Jul 2035	45,000		44,416
	AMERICAN EXPRESS CREDIT	5.23% 15 Apr 2029	251,000		254,925
	AMERICAN HONDA FINANCE	4.85% 23 Oct 2031	239,000		233,814
	AMERICREDIT AUTOMOBILE	0.76% 18 Aug 2026	6,697		6,685
	ANGLO AMERICAN CAPITAL	5.75% 05 Apr 2034	209,000		210,210
	ANTERO RESOURCES CORP	5.375% 01 Mar 2030	109,000		105,339
	APACHE CORP	4.375% 15 Oct 2028	476,000		458,959
	AT+T INC	2.55% 01 Dec 2033	89,000		71,635
	BANK OF AMERICA CORP	1% 23 Jul 2030	399,000		367,204
	BANK OF AMERICA CREDIT CARD TR	4.93% 15 May 2029	253,000		255,440
	BAT CAPITAL CORP	5.834% 20 Feb 2031	179,000		182,804
	BENCHMARK MORTGAGE TRUST	2.289% 15 Mar 2053	38,000		32,603
	BLUE OWL FINANCE LLC	6.25% 18 Apr 2034	104,000		106,780
	BMO MORTGAGE TRUST	5.759% 15 Jul 2057	197,849		204,596
	BMW VEHICLE LEASE TRUST	4.21% 25 Feb 2028	147,000		145,445
	BOEING CO	3.25% 01 Feb 2028	61,000		57,425
	BOEING CO/THE	6.298% 01 May 2029	346,000		358,764
	BP CAP MARKETS AMERICA	5.227% 17 Nov 2034	199,000		195,906
	BROADCOM INC	4.15% 15 Feb 2028	60,000		58,982
	BROOKLYN UNION GAS CO	3.407% 10 Mar 2026	754,000		739,154
	BX TRUST	1% 13 Nov 2046	138,000		136,296
	CANADIAN NATL RESOURCES	5% 15 Dec 2029	312,000		308,964
	CANADIAN NATL RESOURCES	5.4% 15 Dec 2034	166,000		161,702
	CARMAX AUTO OWNER TRUST	4.67% 15 Dec 2027	238,000		238,418
	CARMAX AUTO OWNER TRUST	4.6% 15 Oct 2029	135,000		134,933
	CARMAX AUTO OWNER TRUST	0.53% 15 Oct 2026	886,953		880,958
	CARMAX AUTO OWNER TRUST	1.47% 15 Dec 2026	458,340		452,734
	CARMAX AUTO OWNER TRUST	0.55% 15 Jun 2026	299,159		296,682
	CARMAX AUTO OWNER TRUST	0.56% 15 Sep 2026	187,130		184,877
	CARMAX AUTO OWNER TRUST	4.94% 15 Aug 2029	161,000		161,906
	CARMAX AUTO OWNER TRUST	4.89% 16 Jul 2029	186,000		186,816
	CARVANA AUTO RECEIVABLES	4.62% 10 Feb 2028	130,000		130,101
	CARVANA AUTO RECEIVABLES	4.64% 10 Jan 2030	124,000		123,746
	CENTERPOINT ENERGY INC	5.4% 01 Jun 2029	83,000		83,932

CHASE ISSUANCE TRUST	5.08% 15 Sep 2030	200,000	203,172
CHILE ELECTRICITY LUX	5.58% 20 Oct 2035	116,000	112,697
CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	516,000	496,323
CITIGROUP COMMERCIAL MORTGAGE	3.778% 10 Sep 2058	90,000	88,997
CK HUTCHISON INTL 24 II	4.375% 13 Mar 2030	123,000	119,312
CODELCO INC	3.625% 01 Aug 2027	86,000	82,396
COLUMBIA UNIVERSITY	4.355% 01 Oct 2035	134,000	126,450
COMISION FEDERAL DE ELEC	6.45% 24 Jan 2035	77,000	72,651
CONOCOPHILLIPS COMPANY	5% 15 Jan 2035	264,000	256,439
CONSTELLATION EN GEN LLC	5.6% 01 Mar 2028	624,000	636,131
COOPERAT RABOBANK UA/NY	4.494% 17 Oct 2029	29,000	28,429
COREBRIDGE GLOB FUNDING	4.65% 20 Aug 2027	45,000	44,777
CSAIL COMMERCIAL MORTGAGE TRUST	3.502% 15 Nov 2049	293,000	284,783
DANSKE BANK A/S	1% 01 Mar 2030	167,000	169,361
DANSKE BANK A/S	1% 02 Oct 2030	143,000	138,673
DISCOVER CARD EXECUTION NOTE T	4.93% 15 Jun 2028	360,000	362,479
DUKE ENERGY CORP	2.65% 01 Sep 2026	18,000	17,422
ENBRIDGE INC	3.7% 15 Jul 2027	159,000	155,119
ENBRIDGE INC	5.25% 05 Apr 2027	98,000	99,085
ENEL FINANCE INTL NV	3.625% 25 May 2027	125,000	121,216
ENEL FINANCE INTL NV	3.5% 06 Apr 2028	47,000	44,760
ENEL FINANCE INTL NV	5.125% 26 Jun 2029	740,000	738,468
ENERGY TRANSFER LP	3.9% 15 Jul 2026	77,000	75,994
EQUITABLE FINANCIAL LIFE	4.875% 19 Nov 2027	259,000	259,269
EVERSOURCE ENERGY	4.75% 15 May 2026	9,000	8,988
EVERSOURCE ENERGY	5.95% 01 Feb 2029	254,000	261,673
FANNIE MAE	1.625% 07 Jan 2025	1,600,000	1,599,328
FANNIE MAE	2% 25 Jun 2046	160,481	137,637
FANNIE MAE	2% 25 Jun 2041	233,440	207,506
FED HM LN PC POOL G67710	3.5% 01 Mar 2048	60,644	54,625
FED HM LN PC POOL QA4675	3% 01 Nov 2049	250,811	216,744
FED HM LN PC POOL QA6370	3% 01 Jan 2050	209,419	180,974
FED HM LN PC POOL QA6505	3% 01 Jan 2050	62,836	54,301
FED HM LN PC POOL QA6518	3% 01 Jan 2050	49,092	42,508
FED HM LN PC POOL QA7075	3% 01 Feb 2050	154,593	133,860
FED HM LN PC POOL QC5978	2.5% 01 Aug 2051	440,671	362,806
FED HM LN PC POOL QH3942	6.5% 01 Oct 2053	204,818	210,887
FED HM LN PC POOL QJ4522	6% 01 Sep 2054	134,847	135,983
FED HM LN PC POOL QN6718	2% 01 Jun 2036	1,900	1,685
FED HM LN PC POOL QU7450	2.5% 01 Jul 2050	20,766	16,626
FED HM LN PC POOL RA3078	3% 01 Jul 2050	288,172	249,217
FED HM LN PC POOL RA5257	2% 01 May 2051	725,179	568,627
FED HM LN PC POOL RA5286	2.5% 01 May 2051	241,956	197,381
FED HM LN PC POOL RA5478	2.5% 01 Jul 2051	167,679	138,492
FED HM LN PC POOL RA6333	2% 01 Nov 2051	407,348	318,524
FED HM LN PC POOL RA7485	4% 01 Jun 2052	482,490	443,443
FED HM LN PC POOL RA9306	6% 01 Jun 2053	406,558	408,816

FED HM LN PC POOL RA9307	5.5%	01 Jun 2053	328,466	324,632
FED HM LN PC POOL RC1914	2%	01 Jun 2036	95,376	84,670
FED HM LN PC POOL RJ1752	4.5%	01 May 2054	124,183	117,310
FED HM LN PC POOL RJ1757	5%	01 Jun 2054	158,880	154,270
FED HM LN PC POOL RJ1758	5%	01 Jun 2054	168,036	162,967
FED HM LN PC POOL SB0816	1.5%	01 Jun 2037	351,680	301,934
FED HM LN PC POOL SB0880	3%	01 May 2037	56,716	53,396
FED HM LN PC POOL SB8503	2%	01 Aug 2035	172,385	154,184
FED HM LN PC POOL SD0748	2.5%	01 Nov 2051	375,329	310,886
FED HM LN PC POOL SD0895	2%	01 Feb 2052	841,738	662,446
FED HM LN PC POOL SD1068	3.5%	01 Jan 2051	406,194	365,209
FED HM LN PC POOL SD1143	4.5%	01 Sep 2050	237,966	227,193
FED HM LN PC POOL SD3812	2.5%	01 Feb 2051	38,196	31,414
FED HM LN PC POOL SD6338	6.5%	01 Aug 2054	358,026	367,124
FED HM LN PC POOL SD7501	4%	01 Jul 2049	328,675	304,837
FED HM LN PC POOL SD7518	3%	01 Jun 2050	380,207	329,751
FED HM LN PC POOL SD7554	2.5%	01 Apr 2052	227,723	188,412
FED HM LN PC POOL SD7574	6%	01 Sep 2054	416,605	423,442
FED HM LN PC POOL SD8106	2%	01 Nov 2050	363,730	285,282
FED HM LN PC POOL SD8114	2.5%	01 Dec 2050	64,288	52,795
FED HM LN PC POOL SD8121	2%	01 Jan 2051	222,980	174,750
FED HM LN PC POOL SD8128	2%	01 Feb 2051	81,440	63,800
FED HM LN PC POOL SD8166	2%	01 Sep 2051	89,506	69,916
FED HM LN PC POOL SD8194	2.5%	01 Feb 2052	44,462	36,344
FED HM LN PC POOL SD8300	5.5%	01 Feb 2053	514,157	508,898
FED HM LN PC POOL SE9060	2%	01 Feb 2052	277,806	209,984
FED HM LN PC POOL ZS4577	3.5%	01 Aug 2044	110,963	100,362
FED HM LN PC POOL ZT0511	3%	01 Aug 2048	98,894	86,301
FHLMC MULTIFAMILY STRUCTURED	1%	25 Jul 2033	182,550	176,999
FHLMC MULTIFAMILY STRUCTURED	1%	25 Oct 2033	375,919	374,600
FHLMC MULTIFAMILY STRUCTURED	5%	25 May 2034	442,720	443,834
FHLMC MULTIFAMILY STRUCTURED	4.456%	25 Aug 2031	181,102	177,033
FIRSTENERGY TRANSMISSION	2.866%	15 Sep 2028	579,000	536,067
FNMA POOL BF0148	4.5%	01 Apr 2056	246,917	234,006
FNMA POOL BF0606	5%	01 Mar 2062	229,139	225,384
FNMA POOL BF0707	3.5%	01 Aug 2052	324,663	291,623
FNMA POOL BF0724	4%	01 Jun 2052	190,496	177,497
FNMA POOL BF0729	3%	01 Nov 2051	151,707	131,480
FNMA POOL BF0755	3.5%	01 Jan 2058	273,491	244,609
FNMA POOL BM4830	1%	01 Feb 2047	43,231	39,101
FNMA POOL BP4938	3%	01 May 2050	19,958	17,266
FNMA POOL BP6618	2.5%	01 Aug 2050	202,344	166,356
FNMA POOL BQ1844	2.5%	01 Sep 2050	121,247	98,952
FNMA POOL BV9931	4%	01 Jun 2052	458,348	419,658
FNMA POOL BW9898	4.5%	01 Oct 2052	315,837	298,519
FNMA POOL CA3809	3%	01 Jul 2049	180,270	156,093
FNMA POOL CA4263	3%	01 Oct 2034	127,348	119,890
FNMA POOL CA4657	3.5%	01 Oct 2048	240,215	216,098

FNMA POOL CA4860	3% 01 Dec 2049	24,911	21,527
FNMA POOL CA4881	2.5% 01 Dec 2034	540,483	494,693
FNMA POOL CA5220	3% 01 Feb 2050	206,553	175,790
FNMA POOL CA6847	2.5% 01 Aug 2035	181,168	165,946
FNMA POOL CA6937	3% 01 Sep 2050	304,061	258,989
FNMA POOL CA7009	2.5% 01 Sep 2050	295,794	236,818
FNMA POOL CA7144	2.5% 01 Sep 2035	152,287	139,445
FNMA POOL CA9306	3% 01 Feb 2051	188,539	160,154
FNMA POOL CB0478	2% 01 May 2036	177,071	157,384
FNMA POOL CB1146	3% 01 Jul 2051	45,178	38,758
FNMA POOL CB1279	2.5% 01 Aug 2051	32,015	26,327
FNMA POOL CB1382	2.5% 01 Aug 2051	402,753	332,647
FNMA POOL CB1469	2% 01 Aug 2036	153,809	136,662
FNMA POOL CB1856	2% 01 Oct 2051	34,308	26,849
FNMA POOL CB2275	2.5% 01 Dec 2051	321,969	264,779
FNMA POOL CB2610	2% 01 Jan 2052	708,471	555,233
FNMA POOL CB2751	2.5% 01 Feb 2052	72,437	59,241
FNMA POOL CB2835	2% 01 Feb 2052	336,181	266,921
FNMA POOL CB2969	2% 01 Mar 2037	119,762	106,540
FNMA POOL CB3050	2.5% 01 Mar 2052	341,977	279,049
FNMA POOL CB3760	3.5% 01 May 2052	242,718	216,053
FNMA POOL CB3768	3.5% 01 Jun 2052	490,437	436,559
FNMA POOL CB5632	4.5% 01 Jan 2053	123,538	116,369
FNMA POOL CB5769	5% 01 Feb 2053	289,243	279,899
FNMA POOL CB5774	5.5% 01 Feb 2053	425,903	421,547
FNMA POOL CB5902	5.5% 01 Mar 2053	423,023	419,007
FNMA POOL CB5986	5% 01 Mar 2053	844,873	817,579
FNMA POOL CB9143	5.5% 01 Sep 2054	86,398	85,526
FNMA POOL CB9180	7% 01 Sep 2054	292,560	304,478
FNMA POOL DB6813	6% 01 Jun 2054	11,975	12,044
FNMA POOL FM1205	1% 01 Jul 2049	103,196	89,356
FNMA POOL FM1873	1% 01 Nov 2049	63,945	55,259
FNMA POOL FM3755	1% 01 Sep 2035	56,776	50,571
FNMA POOL FM6128	1% 01 Feb 2051	343,566	280,319
FNMA POOL FM8104	1% 01 Jul 2051	353,382	300,180
FNMA POOL FP0013	1% 01 Jun 2048	203,473	188,704
FNMA POOL FP0105	1% 01 Jun 2051	576,810	472,920
FNMA POOL FS0610	1% 01 Feb 2037	433,654	384,513
FNMA POOL FS1977	1% 01 Nov 2051	252,750	197,353
FNMA POOL FS2040	1% 01 Feb 2052	611,785	477,318
FNMA POOL FS2500	1% 01 Mar 2037	153,005	143,866
FNMA POOL FS2743	1% 01 Jul 2036	75,461	69,068
FNMA POOL FS3885	1% 01 Nov 2051	137,765	117,024
FNMA POOL FS5258	1% 01 Dec 2052	130,287	120,157
FNMA POOL FS5846	1% 01 Sep 2052	51,454	42,139
FNMA POOL FS8995	1% 01 Jul 2054	524,382	528,800
FNMA POOL MA0293	4.5% 01 Jan 2030	4,193	4,160
FNMA POOL MA4047	2% 01 Jun 2050	252,256	198,241

FNMA POOL MA4158	2% 01 Oct 2050	51,709	40,573
FNMA POOL MA4182	2% 01 Nov 2050	46,672	36,606
FNMA POOL MA4208	2% 01 Dec 2050	403,785	316,572
FNMA POOL MA4209	1.5% 01 Dec 2050	300,634	222,538
FNMA POOL MA4210	2.5% 01 Dec 2050	21,616	17,751
FNMA POOL MA4237	2% 01 Jan 2051	530,939	414,843
FNMA POOL MA4254	1.5% 01 Feb 2051	614,157	455,429
FNMA POOL MA4255	2% 01 Feb 2051	22,244	17,426
FNMA POOL MA4356	2.5% 01 Jun 2051	492,706	403,965
FNMA POOL MA4364	2% 01 Jun 2041	643,230	537,077
FNMA POOL MA4402	1.5% 01 Aug 2036	161,684	139,445
FNMA POOL MA4413	2% 01 Sep 2051	109,972	85,903
FNMA POOL MA4417	1.5% 01 Sep 2036	120,229	103,664
FNMA POOL MA4437	2% 01 Oct 2051	75,539	59,064
FNMA POOL MA4446	2% 01 Oct 2041	38,137	31,786
FNMA POOL MA4465	2% 01 Nov 2051	210,137	164,276
FNMA POOL MA4469	1.5% 01 Nov 2036	103,297	89,017
FNMA POOL MA4578	2.5% 01 Apr 2052	359,675	293,197
FNMA POOL MA4587	2.5% 01 Apr 2042	249,797	214,102
FNMA POOL MA4701	4.5% 01 Aug 2052	308,284	290,525
FNMA TBA 15 YR 3	3% 16 Jan 2040	25,000	23,275
FNMA TBA 30 YR 2	2% 15 Jan 2055	380,000	295,442
FNMA TBA 30 YR 2.5	2.5% 15 Jan 2055	50,000	40,698
FNMA TBA 30 YR 3	3% 14 Jan 2055	190,000	161,300
FNMA TBA 30 YR 3.5	3.5% 14 Jan 2055	510,000	451,037
FNMA TBA 30 YR 4	4% 14 Jan 2055	390,000	356,375
FNMA TBA 30 YR 4.5	4.5% 15 Jan 2055	225,000	211,599
FNMA TBA 30 YR 5	5% 15 Jan 2055	410,000	395,568
FNMA TBA 30 YR 5.5	5.5% 15 Jan 2055	634,000	625,824
FNMA TBA 30 YR 6	6% 15 Jan 2055	260,000	261,321
FNMA TBA 30 YR 6.5	6.5% 15 Jan 2055	300,000	306,414
FNMA TBA 30 YR 7	7% 15 Jan 2055	50,000	51,858
FORD CREDIT AUTO LEASE TRUST	4.99% 15 Dec 2027	189,000	190,246
FORD CREDIT AUTO OWNER TRUST	4.65% 15 Feb 2028	405,000	405,595
FORD CREDIT AUTO OWNER TRUST	5.23% 15 May 2028	401,000	404,288
FORD CREDIT AUTO OWNER TRUST	1.29% 15 Jun 2026	117,399	116,555
FORD CREDIT AUTO OWNER TRUST	4.61% 15 Aug 2029	145,000	144,966
FORD CREDIT AUTO OWNER TRUST/F	1% 15 Aug 2036	141,000	141,452
FREDDIE MAC	2% 25 Feb 2052	724,945	610,841
FREDDIE MAC	3.5% 25 Jan 2051	200,595	187,657
FREDDIE MAC	3.5% 25 Sep 2044	1,610,849	1,521,281
FREDDIE MAC	4% 25 Nov 2051	735,009	705,340
FREEPORT INDONESIA PT	5.315% 14 Apr 2032	46,000	44,823
GA GLOBAL FUNDING TRUST	4.4% 23 Sep 2027	131,000	128,983
GA GLOBAL FUNDING TRUST	5.2% 09 Dec 2031	227,000	221,761
GENERAL MOTORS	5.13% 15 Mar 2029	338,000	341,514
GENERAL MOTORS	5.06% 15 Mar 2031	174,000	175,497
GENERAL MOTORS	4.68% 15 Nov 2028	344,000	344,350

GENERAL MOTORS	4.73% 15 Nov 2029	264,000	263,838
GENERAL MOTORS CO	5% 01 Apr 2035	215,000	201,100
GEORGIA POWER CO	4.55% 15 Mar 2030	76,000	74,825
GLENCORE FUNDING LLC	5.338% 04 Apr 2027	182,000	183,618
GM FINANCIAL SECURITIZED TERM	4.4% 16 Aug 2029	250,000	249,260
GM FINANCIAL SECURITIZED TERM	4.44% 16 Apr 2030	193,000	191,458
GNMA II POOL 784114	3.5% 20 Feb 2046	245,009	221,881
GNMA II POOL 785021	4% 20 May 2047	64,915	60,498
GNMA II POOL 785043	3% 20 Apr 2049	20,864	18,279
GNMA II POOL MA3035	4% 20 Aug 2045	175,604	164,928
GNMA II POOL MA3663	3.5% 20 May 2046	108,643	98,326
GNMA II POOL MA4262	3.5% 20 Feb 2047	154,067	139,437
GNMA II POOL MA4587	4% 20 Jul 2047	115,542	107,724
GNMA II POOL MA4720	4% 20 Sep 2047	83,075	77,454
GNMA II POOL MA4900	3.5% 20 Dec 2047	236,739	213,826
GNMA II POOL MA5136	3.5% 20 Apr 2048	125,946	113,756
GNMA II POOL MA6218	3% 20 Oct 2049	590,031	515,347
GNMA II POOL MA6921	2% 20 Oct 2050	247,735	193,149
GNMA II POOL MA7052	2.5% 20 Dec 2050	163,673	136,891
GNMA II POOL MA7193	2.5% 20 Feb 2051	830,557	694,647
GNMA II POOL MA7368	3% 20 May 2051	369,809	321,228
GNMA II POOL MA7473	3% 20 Jul 2051	170,024	147,636
GNMA II POOL MA7589	2.5% 20 Sep 2051	24,019	20,063
GNMA II POOL MA7590	3% 20 Sep 2051	169,439	147,076
GNMA II POOL MA7648	2% 20 Oct 2051	591,797	473,636
GNMA II POOL MA7650	3% 20 Oct 2051	36,420	31,607
GNMA II POOL MA7704	2% 20 Nov 2051	725,337	580,456
GNMA II POOL MA7705	2.5% 20 Nov 2051	446,243	372,599
GNMA II POOL MA7766	2% 20 Dec 2051	25,552	20,447
GNMA II POOL MA7767	2.5% 20 Dec 2051	225,389	188,193
GNMA II POOL MA8426	4% 20 Nov 2052	108,352	99,986
GNMA II POOL MA8568	4.5% 20 Jan 2053	489,980	464,751
GNMA II POOL MA8877	4.5% 20 May 2053	39,360	37,285
GNMA II TBA 30 YR 2	2% 15 Jan 2055	75,000	59,924
GNMA II TBA 30 YR 2.5	2.5% 15 Jan 2055	100,000	83,404
GNMA II TBA 30 YR 3	3% 15 Jan 2055	60,000	51,975
GNMA II TBA 30 YR 3.5	3.5% 15 Jan 2055	130,000	116,113
GNMA II TBA 30 YR 4	4% 15 Jan 2055	120,000	110,445
GNMA II TBA 30 YR 4.5	4.5% 21 Jan 2055	90,000	85,081
GNMA II TBA 30 YR 5	5% 15 Jan 2055	275,000	266,963
GNMA II TBA 30 YR 5.5	5.5% 15 Jan 2055	330,000	327,209
GNMA II TBA 30 YR 6	6% 15 Jan 2055	340,000	342,302
GOLDMAN SACHS BANK USA	1% 21 May 2027	144,000	145,093
GOLDMAN SACHS GROUP INC	1% 10 Sep 2027	500,000	472,770
GOVERNMENT STIF 3	GOVERNMENT STIF 3	6,592,901	6,592,901
HESS CORP	7.875% 01 Oct 2029	168,000	186,656
HESS CORP	4.3% 01 Apr 2027	99,000	97,990
HONDA AUTO RECEIVABLES OWNER	4.35% 16 Dec 2030	135,000	133,974

HSBC HOLDINGS PLC	1%	19 Nov 2030	334,000	331,595
HUNTINGTON BANCSHARES	1%	02 Feb 2035	124,000	124,045
HUNTINGTON BANCSHARES	1%	15 Jan 2031	214,000	213,850
HYUNDAI AUTO LEASE SECURITIZAT	5.17%	15 Apr 2027	377,000	378,493
HYUNDAI AUTO RECEIVABLES	4.44%	15 Jan 2031	175,000	173,279
HYUNDAI AUTO RECEIVABLES	5.55%	17 Dec 2029	341,000	348,664
HYUNDAI AUTO RECEIVABLES	4.84%	15 Mar 2029	445,000	447,694
HYUNDAI CAPITAL AMERICA	5.35%	19 Mar 2029	56,000	56,226
HYUNDAI CAPITAL AMERICA	4.875%	01 Nov 2027	124,000	123,612
ILLINOIS ST	5.1%	01 Jun 2033	1,595,294	1,571,153
INDO ASAHAN/MINERAL IND	6.53%	15 Nov 2028	155,000	160,842
INDO ASAHAN/MINERAL IND	4.75%	15 May 2025	177,000	176,547
INDO ASAHAN/MINERAL IND	5.45%	15 May 2030	30,000	29,859
* JPMORGAN CHASE + CO	1%	24 Jul 2029	175,000	176,559
* JPMORGAN CHASE + CO	1%	22 Apr 2030	250,000	254,633
* JPMORGAN CHASE + CO	1%	22 Oct 2035	136,000	131,006
LAD AUTO RECEIVABLES TRUST	5.23%	18 Jan 2028	319,000	320,659
LAD AUTO RECEIVABLES TRUST	4.64%	15 Nov 2027	179,000	178,967
LAD AUTO RECEIVABLES TRUST	4.52%	15 Mar 2029	136,000	135,249
LAD AUTO RECEIVABLES TRUST	4.6%	17 Dec 2029	131,000	130,030
LLOYDS BANKING GROUP PLC	1%	05 Jan 2028	107,000	107,878
M+T BANK CORPORATION	1%	16 Jan 2029	49,000	48,853
MARATHON PETROLEUM CORP	5.125%	15 Dec 2026	499,000	502,288
MERCEDES BENZ AUTO LEASE	4.23%	15 Feb 2028	202,000	201,062
MERCEDES BENZ FIN NA	4.9%	15 Nov 2027	221,000	220,779
MERCEDES BENZ FIN NA	5.1%	15 Nov 2029	194,000	193,432
MICROCHIP TECHNOLOGY INC	4.9%	15 Mar 2028	171,000	170,644
MICROCHIP TECHNOLOGY INC	5.05%	15 Feb 2030	153,000	152,085
MORGAN STANLEY	1%	19 Jul 2035	287,000	282,655
MORGAN STANLEY	1%	18 Oct 2030	273,000	267,193
MORGAN STANLEY BANK NA	1%	26 May 2028	162,000	164,067
NATIONAL RURAL UTIL COOP	5.1%	06 May 2027	85,000	85,663
NATWEST GROUP PLC	1%	01 Mar 2035	114,000	114,641
NATWEST GROUP PLC	1%	15 Aug 2030	61,000	60,036
NETFLIX INC	5.375%	15 Nov 2029	247,000	251,520
NEWMONT / NEWCREST FIN	5.35%	15 Mar 2034	282,000	280,661
NEXTERA ENERGY CAPITAL	1.875%	15 Jan 2027	67,000	63,279
NEXTERA ENERGY CAPITAL	4.45%	20 Jun 2025	55,000	54,901
NISOURCE INC	5.2%	01 Jul 2029	177,000	178,269
NISSAN AUTO LEASE TRUST	5.61%	15 Nov 2027	453,000	456,737
NISSAN MOTOR CO	4.81%	17 Sep 2030	126,000	118,456
NORDEA BANK ABP	4.375%	10 Sep 2029	147,000	143,299
NOVARTIS CAPITAL CORP	4.2%	18 Sep 2034	390,000	362,603
OCCIDENTAL PETROLEUM COR	7.875%	15 Sep 2031	179,000	198,420
OCCIDENTAL PETROLEUM COR			53,000	60,332
OCCIDENTAL PETROLEUM COR	6.375%	01 Sep 2028	152,000	156,867
OGLETHORPE POWER CORP	6.191%	01 Jan 2031	752,500	776,369
ONEOK INC	5.625%	15 Jan 2028	142,000	143,325

ONEOK INC	6.5%	01 Sep 2030	358,000	374,661
ONEOK INC	4.85%	15 Jul 2026	1,414,000	1,410,324
ORACLE CORP	2.95%	01 Apr 2030	107,000	96,568
OVINTIV INC	8.125%	15 Sep 2030	90,000	100,859
PACIFIC GAS + ELECTRIC	3.15%	01 Jan 2026	581,000	570,769
PACIFIC GAS + ELECTRIC	6.1%	15 Jan 2029	217,000	224,441
PORSCHE INNOVATIVE LEASE	4.35%	20 Oct 2027	180,000	179,431
PPL CAPITAL FUNDING INC	5.25%	01 Sep 2034	122,000	120,055
PRINCIPAL LFE GLB FND II	4.95%	27 Nov 2029	58,000	57,745
ROYAL BANK OF CANADA	1%	18 Oct 2030	415,000	406,144
RWE FINANCE US LLC	5.875%	16 Apr 2034	410,000	411,017
SANTANDER DRIVE AUTO	4.88%	15 Sep 2027	261,000	261,460
SANTANDER DRIVE AUTO	4.62%	15 Nov 2028	108,000	107,870
SBNA AUTO LEASE TRUST	4.94%	20 Nov 2026	136,368	136,544
SBNA AUTO LEASE TRUST	4.56%	22 Feb 2028	153,000	152,844
SBNA AUTO LEASE TRUST	5.56%	22 Nov 2027	203,000	205,333
SBNA AUTO LEASE TRUST	5.55%	20 Dec 2028	191,000	193,894
SFS AUTO RECEIVABLES SECURITIZ	5.33%	20 Nov 2029	179,000	180,858
SFS AUTO RECEIVABLES SECURITIZ	4.55%	20 Jun 2030	206,000	205,673
SMURFIT WESTROCK FIN	5.418%	15 Jan 2035	243,000	241,239
SOUTH BOW USA INFRA HLDS	5.026%	01 Oct 2029	209,000	205,196
SOUTHERN CAL EDISON	1.2%	01 Feb 2026	842,000	811,065
SOUTHERN CAL EDISON	4.9%	01 Jun 2026	41,000	41,092
SOUTHERN CAL EDISON	4.875%	01 Feb 2027	34,000	34,109
SOUTHERN CALIF GAS CO	5.05%	01 Sep 2034	121,000	119,125
SOUTHERN CO	3.25%	01 Jul 2026	282,000	276,244
SPRINT CAPITAL CORP	6.875%	15 Nov 2028	43,000	45,614
STANDARD CHARTERED PLC	1%	14 May 2028	68,000	68,780
T MOBILE USA INC	4.85%	15 Jan 2029	13,000	12,924
TENN VALLEY AUTHORITY	0.75%	15 May 2025	1,717,000	1,694,112
TEXAS NATURAL GAS SECURITIZTN	5.102%	01 Apr 2035	1,266,153	1,272,755
TOYOTA AUTO RECEIVABLES	1.02%	15 Mar 2027	697,000	678,547
TOYOTA LEASE OWNER TRUST	5.26%	20 Jun 2028	300,000	303,192
TRUIST FINANCIAL CORP	1%	24 Jan 2030	226,000	227,609
US 2YR NOTE (CBT) MAR25	XCBT 20250331		2,600,000	(4,672)
US 5YR NOTE (CBT) MAR25	XCBT 20250331		6,900,000	(71,776)
US BANCORP	1%	23 Jan 2035	122,000	123,071
US DOLLAR	CURRENCY		10,724	10,724
US LONG BOND(CBT) MAR25	XCBT 20250320		(1,500,000)	77,906
US TREASURY N/B	4.125%	31 Oct 2027	1,000,000	995,938
US TREASURY N/B	4.5%	31 May 2029	912,000	916,346
US TREASURY N/B	4.25%	30 Jun 2029	1,678,000	1,668,692
US TREASURY N/B	4%	31 Jul 2029	1,309,000	1,288,240
US TREASURY N/B	3.625%	31 Aug 2029	631,000	610,985
US TREASURY N/B	3.5%	30 Sep 2029	1,334,000	1,283,558
US TREASURY N/B	4.125%	31 Oct 2029	1,645,000	1,626,108
US TREASURY N/B	4.25%	15 Nov 2034	2,809,000	2,736,580
US TREASURY N/B	4.125%	30 Nov 2029	1,422,000	1,405,891

US TREASURY N/B	4% 15 Dec 2027	3,878,000	3,848,006
US TREASURY N/B	4.5% 31 Dec 2031	1,131,000	1,131,884
US TREASURY N/B	4.375% 31 Dec 2029	2,313,000	2,311,374
US TREASURY N/B	4.25% 31 Dec 2026	1,111,000	1,111,000
US ULTRA BOND CBT MAR25	XCBT 20250320	(100,000)	8,750
VALE OVERSEAS LIMITED	6.125% 12 Jun 2033	139,000	140,186
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	360,000	353,311
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	1,000	861
VERIZON MASTER TRUST	4.62% 20 Nov 2030	214,000	213,927
VISTRA OPERATIONS CO LLC	6% 15 Apr 2034	87,000	87,980
VISTRA OPERATIONS CO LLC	5.05% 30 Dec 2026	76,000	76,059
VISTRA OPERATIONS CO LLC	5.7% 30 Dec 2034	350,000	345,611
VOLKSWAGEN AUTO LEASE TRUST	5.21% 21 Jun 2027	105,000	106,050
VOLKSWAGEN GROUP AMERICA	3.2% 26 Sep 2026	254,000	245,671
WASTE MANAGEMENT INC	4.95% 15 Mar 2035	164,000	159,570
WELLS FARGO + COMPANY	1% 25 Jul 2034	67,000	66,798
WELLS FARGO + COMPANY	1% 22 Apr 2028	330,000	335,389
WELLS FARGO CARD ISSUANCE	4.94% 15 Feb 2029	540,000	545,108
WELLS FARGO CARD ISSUANCE	4.29% 15 Oct 2029	548,000	544,506
WELLS FARGO COMMERCIAL	3.695% 15 Nov 2048	557,000	551,449
WELLS FARGO COMMERCIAL	3.096% 15 Jun 2049	156,000	151,169
WELLS FARGO COMMERCIAL	4.442% 15 Sep 2061	184,000	180,053
WESTERN MIDSTREAM OPERAT	4.05% 01 Feb 2030	513,000	481,050
WESTERN MIDSTREAM OPERAT	6.35% 15 Jan 2029	177,000	183,326
WORLD OMNI AUTOMOBILE LEASE	5.04% 17 Jul 2028	264,000	265,024
WORLD OMNI AUTOMOBILE LEASE	5.25% 17 Sep 2029	302,000	305,386
Sub-Total: Fund 5760 15 of 16		Total \$ 119,393,324	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value		(d) Cost (n/a)	(e) Current value
			Shares/ Par Value		
	ABBVIE INC	4.8% 15 Mar 2029	138,000	\$	137,796
	ACCENTURE CAPITAL INC	3.9% 04 Oct 2027	75,000		73,893
	ACCENTURE CAPITAL INC	4.05% 04 Oct 2029	45,000		43,628
	AEP TRANSMISSION CO LLC	5.15% 01 Apr 2034	74,000		72,869
	AES CORP/THE	2.45% 15 Jan 2031	121,000		100,786
	AES CORP/THE	5.45% 01 Jun 2028	117,000		117,607
	ALABAMA POWER CO	3.75% 01 Sep 2027	368,000		359,805
	ALABAMA POWER CO	5.85% 15 Nov 2033	55,000		56,990
	ALBEMARLE CORP	4.65% 01 Jun 2027	238,000		235,829
	AMER AIRLINE 16 1 AA PTT	3.575% 15 Jul 2029	109,016		104,906
	AMERICAN ELECTRIC POWER	5.625% 01 Mar 2033	66,000		66,651
	AMERICAN ELECTRIC POWER	5.2% 15 Jan 2029	265,000		266,913
	AMERICAN EXPRESS CO	1% 28 Jul 2027	207,000		209,238
	AMERICAN EXPRESS CO	1% 23 Apr 2027	215,000		217,283
	AMERICAN EXPRESS CREDIT	5.23% 15 Apr 2029	400,000		406,254
	AMERICAN HERITAGE AUTO	4.9% 17 Sep 2029	350,000		349,446
	AMERICAN HOMES 4 RENT	3.625% 15 Apr 2032	66,000		58,958
	AMERICAN HOMES 4 RENT	5.5% 01 Feb 2034	96,000		95,461
	AMERICAN HONDA FINANCE	1.3% 09 Sep 2026	120,000		113,428
	AMERICAN HONDA FINANCE	5.125% 07 Jul 2028	55,000		55,350
	AMERICAN HONDA FINANCE	5.65% 15 Nov 2028	64,000		65,668
	AMERICAN HONDA FINANCE	4.9% 10 Jan 2034	53,000		50,875
	AMERICAN HONDA FINANCE	4.4% 05 Oct 2026	90,000		89,671
	AMERICAN HONDA FINANCE	4.85% 23 Oct 2031	130,000		127,179
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	239,000		229,550
	AMERICAN TOWER CORP	5.25% 15 Jul 2028	51,000		51,333
	AMERICREDIT AUTOMOBILE	1.17% 18 Aug 2027	200,000		197,790
	AMERIPRISE FINANCIAL INC	5.7% 15 Dec 2028	74,000		76,163
	AMGEN INC	5.25% 02 Mar 2030	143,000		144,281
	AMGEN INC	5.25% 02 Mar 2033	27,000		26,788
	AON NORTH AMERICA INC	5.125% 01 Mar 2027	42,000		42,291
	AON NORTH AMERICA INC	5.15% 01 Mar 2029	69,000		69,230
	APPLIED MATERIALS INC	4.8% 15 Jun 2029	65,000		65,176
	APPLOVIN CORP	5.125% 01 Dec 2029	84,000		83,716
	ARBOR MULTIFAMILY MORTGAGE	2.574% 15 Oct 2054	1,500,000		1,283,922
	AREIT CRE TRUST	1% 20 Jan 2037	124,623		124,169
	ARES CLO LTD	1% 15 Apr 2034	550,000		549,780
	ARES COMMERCIAL MORTGAGE	1% 15 Jul 2041	700,000		704,114
	ARTHUR J GALLAGHER + CO	5% 15 Feb 2032	235,000		231,999
	ASTRAZENECA FINANCE LLC	4.8% 26 Feb 2027	218,000		219,210
	AT+T INC	4.5% 15 May 2035	76,000		70,277
	AT+T INC	2.3% 01 Jun 2027	260,000		245,393

ATLANTIC CITY ELECTRIC	2.3%	15 Mar 2031	199,000	169,146
AUTOZONE INC	6.25%	01 Nov 2028	42,000	43,901
AVERY DENNISON CORP	2.65%	30 Apr 2030	100,000	88,659
AVIATION CAPITAL GROUP	6.375%	15 Jul 2030	136,000	142,229
B96RY6750 CDS USD P F 1.00000	1%	20 Dec 2029	(22,700,000)	(23,207,073)
B96RY6750 CDS USD R V 03MEVENT	1%	20 Dec 2029	22,700,000	22,700,000
BAE SYSTEMS PLC	5%	26 Mar 2027	210,000	210,775
BAIN CAPITAL CREDIT CLO, LIMIT	1%	17 Oct 2032	249,429	250,012
BAIN CAPITAL CREDIT CLO, LIMIT	1%	19 Jul 2031	207,472	207,015
BANCO SANTANDER SA	5.588%	08 Aug 2028	200,000	202,598
BANCO SANTANDER SA	3.306%	27 Jun 2029	400,000	371,464
BANK	2.851%	17 Oct 2052	1,534,000	1,381,379
BANK	2.47%	15 Sep 2064	100,000	84,529
BANK	1%	15 Nov 2064	100,000	84,679
BANK	1%	15 Apr 2065	600,000	547,307
BANK OF AMERICA CORP	1%	24 Apr 2028	127,000	123,645
BANK OF AMERICA CORP	1%	21 Jul 2028	253,000	244,805
BANK OF AMERICA CORP	1%	20 Dec 2028	121,000	116,058
BANK OF AMERICA CORP	1%	07 Feb 2030	177,000	169,580
BANK OF AMERICA CORP	1%	23 Jul 2030	40,000	36,812
BANK OF AMERICA CORP	1%	22 Jul 2027	364,000	347,008
BANK OF AMERICA CORP	1%	14 Jun 2029	107,000	97,012
BANK OF AMERICA CORP	1%	04 Feb 2028	267,000	254,411
BANK OF AMERICA CORP	1%	27 Apr 2028	68,000	67,243
BANK OF AMERICA CORP	1%	25 Apr 2029	89,000	89,438
BANK OF AMERICA CORP	1%	15 Sep 2034	45,000	46,221
BANK OF AMERICA CORP	1%	23 Jan 2035	15,000	15,040
BANK OF AMERICA CORP	1%	25 Oct 2035	283,000	277,878
BANK OF AMERICA CREDIT CARD TR	4.98%	15 Nov 2028	350,000	353,197
BANK OF NOVA SCOTIA	4.85%	01 Feb 2030	119,000	117,912
BANK OF NOVA SCOTIA	1%	10 Nov 2032	100,000	96,902
BANK OF NY MELLON CORP	1%	13 Jun 2028	249,000	244,341
BANK OF NY MELLON CORP	1%	22 Jul 2032	84,000	83,722
BANK5	6.225%	15 May 2057	150,000	155,867
BECTON DICKINSON + CO	3.7%	06 Jun 2027	200,000	195,102
BECTON DICKINSON + CO	4.693%	13 Feb 2028	143,000	142,186
BENCHMARK MORTGAGE TRUST	1%	15 Feb 2051	440,000	422,120
BENCHMARK MORTGAGE TRUST	1%	15 Apr 2055	1,100,000	980,286
BENCHMARK MORTGAGE TRUST	2.387%	15 Sep 2054	75,000	63,107
BENCHMARK MORTGAGE TRUST	1%	15 Jan 2055	250,000	212,453
BENCHMARK MORTGAGE TRUST	1%	15 Nov 2057	500,000	515,251
BENEFIT STREET PARTNERS CLO LT	1%	15 Jan 2033	300,000	300,480
BERKSHIRE HATHAWAY ENERG	3.7%	15 Jul 2030	101,000	95,023
BHP BILLITON FIN USA LTD	4.9%	28 Feb 2033	88,000	86,490
BHP BILLITON FIN USA LTD	5.25%	08 Sep 2026	305,000	308,023
BHP BILLITON FIN USA LTD	5.25%	08 Sep 2033	38,000	38,154
BLACKSTONE HOLDINGS FINA	2.5%	10 Jan 2030	66,000	58,615
BLACKSTONE HOLDINGS FINA	1.625%	05 Aug 2028	158,000	140,686

BLACKSTONE REG FINANCE	5% 06 Dec 2034	197,000	190,940
BLUE OWL CREDIT INCOME	5.8% 15 Mar 2030	31,000	30,488
BLUE OWL CREDIT INCOME	7.75% 16 Sep 2027	115,000	120,705
BOOZ ALLEN HAMILTON INC	4% 01 Jul 2029	64,000	60,275
BORGWARNER INC	4.95% 15 Aug 2029	140,000	139,121
BORGWARNER INC	5.4% 15 Aug 2034	93,000	91,472
BROADCOM INC	4.35% 15 Feb 2030	119,000	115,669
BROOKFIELD CORP	4% 15 Jan 2025	356,000	355,740
BROOKHAVEN PARK CLO LTD	1% 19 Apr 2037	600,000	602,840
CAMDEN PROPERTY TRUST	5.85% 03 Nov 2026	105,000	107,218
CANADIAN NATL RESOURCES	5% 15 Dec 2029	160,000	158,443
CANADIAN PACIFIC RAILWAY	1.75% 02 Dec 2026	201,000	190,295
CAPITAL ONE FINANCIAL CO	4.2% 29 Oct 2025	190,000	188,788
CAPITAL ONE FINANCIAL CO	1% 01 Feb 2030	119,000	120,647
CAPITAL ONE MULTI ASSET EXECUT	3.92% 15 Sep 2029	450,000	442,675
CARDINAL HEALTH INC	5.125% 15 Feb 2029	120,000	120,118
CARDINAL HEALTH INC	4.7% 15 Nov 2026	159,000	158,757
CARDINAL HEALTH INC	5% 15 Nov 2029	130,000	129,208
CARLYLE GLOBAL MARKET	1% 21 Oct 2037	250,000	250,396
CARLYLE GLOBAL MARKET	1% 20 Apr 2034	1,250,000	1,248,500
CARRIER GLOBAL CORP	2.722% 15 Feb 2030	162,000	144,834
CARVANA AUTO RECEIVABLES	3.35% 10 Feb 2027	69,863	69,587
CBAM CLO MANAGEMENT LLC	1% 20 Jan 2038	300,000	300,049
CENCORA INC	5.125% 15 Feb 2034	111,000	108,737
CENTERPOINT ENER HOUSTON	4.95% 01 Apr 2033	120,000	117,154
CENTERPOINT ENER HOUSTON	5.2% 01 Oct 2028	193,000	195,274
CHARLES SCHWAB CORP	5.875% 24 Aug 2026	202,000	205,537
CHARLES SCHWAB CORP	1% 17 Nov 2029	149,000	155,194
CHARTER COMM OPT LLC/CAP	6.65% 01 Feb 2034	120,000	123,594
CHASE MORTGAGE FINANCE	1% 25 Apr 2055	524,157	520,419
CIFC FUNDING LTD	1% 18 Jul 2031	870,060	870,930
CIGNA GROUP/THE	5.4% 15 Mar 2033	45,000	44,899
CIGNA GROUP/THE	5% 15 May 2029	222,000	221,762
CISCO SYSTEMS INC	4.95% 26 Feb 2031	134,000	134,425
CITIGROUP COMMERCIAL	1% 15 May 2054	500,000	481,591
CITIZENS AUTO RECEIVABLES TRUS	5.74% 15 Oct 2030	450,000	459,439
CLEAR CREEK CLO LTD	1% 20 Oct 2030	119,079	119,031
COMCAST CORP	4.15% 15 Oct 2028	215,000	209,670
COMCAST CORP	4.55% 15 Jan 2029	119,000	117,770
CONCENTRIX CORP	6.6% 02 Aug 2028	69,000	70,727
CONCENTRIX CORP	6.85% 02 Aug 2033	41,000	41,304
CONNECTICUT LIGHT + PWR	4.65% 01 Jan 2029	74,000	73,643
CONSUMERS ENERGY CO	4.9% 15 Feb 2029	125,000	125,326
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	33,000	29,998
COREBRIDGE FINANCIAL INC	5.75% 15 Jan 2034	49,000	49,855
CROWN CASTLE INC	3.8% 15 Feb 2028	113,000	108,720
CROWN CASTLE INC	5.6% 01 Jun 2029	67,000	68,198
CUBESMART LP	2.25% 15 Dec 2028	200,000	179,864

CUBESMART LP	2.5%	15 Feb 2032	116,000	96,979
CVS HEALTH CORP	3.25%	15 Aug 2029	169,000	153,636
CVS HEALTH CORP	5%	30 Jan 2029	117,000	115,334
CVS HEALTH CORP	5.25%	30 Jan 2031	117,000	114,296
CVS HEALTH CORP	5.55%	01 Jun 2031	141,000	139,904
DANSKE BANK A/S	1%	02 Oct 2030	200,000	193,948
DELTA AIR LINES/SKYMILES	4.75%	20 Oct 2028	7,140	7,040
DEUTSCHE BANK COMMERCIAL	2.89%	10 Aug 2049	250,000	241,441
DEUTSCHE BANK NY	1%	24 Nov 2026	190,000	185,119
DIAMONDBACK ENERGY INC	5.2%	18 Apr 2027	209,000	210,979
DIAMONDBACK ENERGY INC	5.15%	30 Jan 2030	120,000	120,198
DISCOVERY COMMUNICATIONS	3.95%	15 Jun 2025	117,000	116,248
DTE ELECTRIC CO	1.9%	01 Apr 2028	187,000	171,055
DTE ENERGY CO	4.875%	01 Jun 2028	322,000	320,857
DTE ENERGY CO	4.95%	01 Jul 2027	95,000	95,356
DUKE ENERGY FLORIDA LLC	5.875%	15 Nov 2033	44,000	45,790
DUKE ENERGY PROGRESS LLC	5.25%	15 Mar 2033	117,000	117,085
EASTMAN CHEMICAL CO	5%	01 Aug 2029	237,000	236,168
ELEVANCE HEALTH INC	2.25%	15 May 2030	215,000	186,704
ELI LILLY + CO	4.7%	27 Feb 2033	97,000	95,000
ENBRIDGE ENERGY PARTNERS	5.875%	15 Oct 2025	429,000	431,278
ENBRIDGE INC	1.6%	04 Oct 2026	200,000	189,360
ENBRIDGE INC	5.25%	05 Apr 2027	220,000	222,435
EQUIFAX INC	2.6%	15 Dec 2025	98,000	95,961
EQUIFAX INC	5.1%	01 Jun 2028	96,000	96,385
ESSENTIAL UTILITIES INC	5.375%	15 Jan 2034	54,000	53,530
ESSEX PORTFOLIO LP	3.5%	01 Apr 2025	261,000	259,904
EVERSOURCE ENERGY	3.375%	01 Mar 2032	110,000	96,373
EVERSOURCE ENERGY	5.45%	01 Mar 2028	129,000	130,623
EVERSOURCE ENERGY	5.95%	01 Feb 2029	89,000	91,689
EXELON CORP	5.15%	15 Mar 2028	165,000	165,947
EXTRA SPACE STORAGE LP	5.35%	15 Jan 2035	65,000	64,051
FANNIE MAE	5.25%	25 Sep 2041	155,269	154,155
FANNIE MAE	3%	25 Mar 2043	1,041,285	927,658
FANNIE MAE	3.5%	25 Apr 2045	537,000	477,010
FANNIE MAE	3%	25 May 2044	322,594	314,155
FANNIE MAE	4%	25 May 2052	940,553	914,833
FANNIE MAE	1%	25 Jun 2054	539,000	538,379
FANNIE MAE	5.5%	25 Sep 2035	473,868	481,526
FANNIE MAE	1%	25 Jul 2036	364,468	356,915
FANNIE MAE	1%	25 Sep 2036	731,925	720,523
FANNIE MAE	4.5%	25 Mar 2041	771,365	743,853
FANNIE MAE	4%	25 Dec 2040	1,626,570	1,553,714
FED HM LN PC POOL QA6651	3%	01 Feb 2050	317,310	274,810
FED HM LN PC POOL QD6054	2.5%	01 Feb 2052	1,456,998	1,199,411
FED HM LN PC POOL QD7582	3%	01 Feb 2052	229,130	197,038
FED HM LN PC POOL QD7587	2.5%	01 Feb 2052	224,866	185,562
FED HM LN PC POOL QD7589	2.5%	01 Feb 2052	280,165	230,787

FED HM LN PC POOL RA5256	2% 01 May 2051	776,738	609,055
FED HM LN PC POOL RA6765	2.5% 01 Feb 2052	1,223,701	1,006,980
FED HM LN PC POOL SD0715	2% 01 Sep 2051	2,335,543	1,858,713
FED HM LN PC POOL U62476	3.5% 01 Apr 2043	28,021	25,574
FED HM LN PC POOL U62580	3.5% 01 May 2043	2,379,653	2,171,866
FED HM LN PC POOL ZT1682	3% 01 Jan 2047	866,550	753,343
FEDEX CORP	3.25% 01 Apr 2026	304,000	298,644
FHLMC MULTIFAMILY STRUCTURED	1% 25 Nov 2030	5,013,587	201,801
FHLMC MULTIFAMILY STRUCTURED	1% 25 Dec 2029	2,623,000	114,763
* FIDELITY NATL INFO SERV	1.65% 01 Mar 2028	215,000	194,412
FISERV INC	3.85% 01 Jun 2025	261,000	259,559
FISERV INC	5.625% 21 Aug 2033	115,000	117,060
FISERV INC	5.15% 15 Mar 2027	101,000	101,830
FNMA POOL AS7155	3% 01 May 2046	273,989	238,251
FNMA POOL BC8998	3% 01 Nov 2046	1,172,771	1,024,474
FNMA POOL BC9396	3% 01 Jul 2046	114,067	99,165
FNMA POOL BM6364	1% 01 Sep 2047	845,198	810,714
FNMA POOL BV3028	2% 01 Feb 2052	1,648,316	1,298,177
FNMA POOL BV3096	3% 01 Feb 2052	716,304	617,939
FNMA POOL CA4946	3.5% 01 Jan 2050	210,617	189,471
FNMA POOL CA6036	2.5% 01 Jun 2050	2,458,955	2,041,771
FNMA POOL CA7278	2.5% 01 Oct 2050	2,704,698	2,207,262
FNMA POOL CA7963	2.5% 01 Nov 2050	826,446	687,109
FNMA POOL CB2539	2.5% 01 Jan 2052	589,750	486,180
FNMA POOL CB2840	2% 01 Feb 2052	3,299,369	2,600,070
FNMA POOL CB3068	2.5% 01 Feb 2052	412,782	337,596
FNMA POOL CB3578	3% 01 May 2052	1,727,518	1,480,343
FNMA POOL FM3484	1% 01 Jun 2050	1,212,006	1,008,048
FNMA POOL FS1238	1% 01 Mar 2052	225,811	202,083
FNMA POOL FS1399	1% 01 Apr 2052	156,094	133,965
FNMA POOL FS1870	1% 01 May 2052	838,014	719,114
FNMA POOL FS3207	1% 01 Feb 2051	615,522	502,246
FNMA POOL FS4024	1% 01 Feb 2053	2,187,314	2,164,917
FNMA POOL MA1544	3.5% 01 Aug 2043	37,439	34,126
FNMA POOL MA2249	3.5% 01 Apr 2045	126,877	114,639
FNMA POOL MA2537	3.5% 01 Feb 2046	251,244	227,011
FNMA POOL MA2670	3% 01 Jul 2046	209,812	182,402
FNMA POOL MA2705	3% 01 Aug 2046	184,888	160,734
FNMA POOL MA2925	3.5% 01 Jan 2047	1,052,498	948,333
FNMA POOL MA4356	2.5% 01 Jun 2051	1,457,664	1,195,123
FNMA POOL MA4437	2% 01 Oct 2051	574,265	449,016
FNMA POOL MA4562	2% 01 Mar 2052	2,784,537	2,171,030
FNMA POOL MA4731	3.5% 01 Sep 2052	2,218,657	1,964,723
FNMA POOL MA4761	5% 01 Sep 2052	738,962	716,234
FNMA POOL MA4784	4.5% 01 Oct 2052	1,705,703	1,606,915
FNMA POOL MA4785	5% 01 Oct 2052	2,578,423	2,498,322
FNMA POOL MA5039	5.5% 01 Jun 2053	1,724,938	1,704,908
FNMA POOL MA5139	6% 01 Sep 2053	646,055	649,642

FNMA POOL MA5497	5.5% 01 Oct 2054	776,587	766,886
FNMA POOL MA5498	6% 01 Oct 2054	1,435,390	1,443,279
FNMA TBA 30 YR 6	6% 15 Jan 2055	1,132,000	1,137,751
FORD CREDIT AUTO LEASE TRUST	5.05% 15 Jun 2027	350,000	352,279
FREDDIE MAC	4% 15 Sep 2041	385,496	363,965
FREDDIE MAC	4% 15 Mar 2042	202,466	194,461
FREDDIE MAC	3% 15 Nov 2042	2,266,883	2,012,383
FREDDIE MAC	4% 15 Nov 2054	1,449,139	1,385,369
FREDDIE MAC	3.5% 15 Aug 2047	3,876,394	3,462,392
FREDDIE MAC	7% 25 Dec 2053	2,000,000	2,101,711
FREDDIE MAC	4.5% 15 Oct 2040	1,067,019	1,035,805
FREDDIEMAC STRIP	1% 25 Oct 2053	300,681	298,488
GATX CORP	6.9% 01 May 2034	86,000	94,357
GENERAL MOTORS FINL CO	5.25% 01 Mar 2026	70,000	70,194
GENERAL MOTORS FINL CO	6.1% 07 Jan 2034	56,000	56,825
GENERAL MOTORS FINL CO	5.55% 15 Jul 2029	183,000	184,907
GENERAL MOTORS FINL CO	5.35% 15 Jul 2027	100,000	100,964
GILEAD SCIENCES INC	3.65% 01 Mar 2026	111,000	109,743
GILEAD SCIENCES INC	4.8% 15 Nov 2029	151,000	150,686
GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	246,000	235,720
GLOBAL PAYMENTS INC	4.95% 15 Aug 2027	237,000	237,329
GM FINANCIAL AUTOMOBILE	5.16% 20 Jan 2027	200,000	200,527
GM FINANCIAL SECURITIZED TERM	4.86% 18 Jun 2029	350,000	351,917
GM FINANCIAL SECURITIZED TERM	4.66% 16 Feb 2028	196,068	196,326
GNMA II POOL MA2753	3% 20 Apr 2045	1,905,406	1,677,413
GNMA II POOL MA6476	4% 20 Feb 2050	3,273,731	3,046,916
GNMA II POOL MA7649	2.5% 20 Oct 2051	2,406,123	2,009,413
GNMA II POOL MA7705	2.5% 20 Nov 2051	1,712,637	1,430,000
GNMA II POOL MA7706	3% 20 Nov 2051	819,848	711,387
GNMA II POOL MA8151	4.5% 20 Jul 2052	2,744,198	2,602,903
GNMA II POOL MA9963	4.5% 20 Oct 2054	837,065	791,479
GNMA POOL 747514	4.75% 15 Aug 2040	69,213	67,872
GNMA POOL 747662	4.75% 15 Aug 2040	253,664	248,775
GNMA POOL 747716	4.75% 15 Sep 2040	506,193	495,796
GNMA POOL 747769	4.75% 15 Sep 2040	332,781	326,985
GNMA POOL 751034	4.75% 15 Sep 2040	229,042	224,281
GNMA POOL 751035	4.75% 15 Aug 2040	50,131	49,384
GNMA POOL 751126	4.75% 15 Oct 2040	549,734	539,778
GNMA POOL 751213	4.75% 15 Oct 2040	797,058	783,975
GNMA POOL 755223	4.75% 15 Nov 2040	42,079	41,156
GNMA POOL 755400	4.75% 15 Oct 2040	51,602	50,473
GNMA POOL 755477	4.75% 15 Oct 2040	71,174	69,670
GNMA POOL 755692	4.75% 15 Nov 2040	171,407	168,582
GNMA POOL 761203	4.75% 15 Apr 2041	56,286	55,240
GNMA POOL 761334	4.75% 15 Apr 2041	133,434	131,050
GNMA POOL 761519	4.75% 15 Apr 2041	460,353	452,155
GNMA POOL 761707	4.75% 15 May 2041	142,756	140,629
GOLDENTREE LOAN MANAGEMENT	1% 24 Apr 2031	378,806	378,731

GOLDMAN SACHS GROUP INC	1%	24 Oct 2029	55,000	57,612
GOLDMAN SACHS GROUP INC	1%	25 Apr 2030	55,000	56,161
GOLDMAN SACHS GROUP INC	1%	23 Jul 2035	37,000	36,271
GOLDMAN SACHS GROUP INC	1%	23 Oct 2035	114,000	109,317
GOLDMAN SACHS GROUP INC	1%	12 Feb 2026	246,000	244,787
GOLDMAN SACHS GROUP INC	1%	24 Feb 2028	214,000	204,006
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Nov 2065	100,006	99,923
GOVERNMENT NATIONAL MORTGAGE A	2%	16 Oct 2063	1,928,176	1,470,086
GOVERNMENT NATIONAL MORTGAGE A	2.25%	16 Oct 2063	1,928,176	1,518,277
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Mar 2054	396,527	395,884
GOVERNMENT STIF 3	GOVERNMENT STIF 3		5,793,182	5,793,182
GREAT WOLF TRUST	1%	15 Mar 2039	400,000	400,593
GS MORTGAGE BACKED SECURITIES	1%	25 Mar 2052	972,526	843,369
GS MORTGAGE BACKED SECURITIES	1%	25 Feb 2055	376,493	360,989
GS MORTGAGE SECURITIES TRUST	2.618%	15 Dec 2054	100,000	84,196
HARLEY-DAVIDSON MOTORCYCLE TRU	4.31%	16 Jul 2029	250,000	248,621
HCA INC	4.125%	15 Jun 2029	322,000	307,204
HCA INC	3.625%	15 Mar 2032	136,000	119,760
HCA INC	5.45%	01 Apr 2031	95,000	94,800
HEALTHPEAK OP LLC	5.25%	15 Dec 2032	118,000	117,016
HEICO CORP	5.25%	01 Aug 2028	139,000	140,315
HESS CORP	4.3%	01 Apr 2027	169,000	167,276
HOME DEPOT INC	2.7%	15 Apr 2030	240,000	215,990
HONDA FINANCIAL SERVICES CORP T	4.51%	21 Nov 2030	500,000	498,367
HONEYWELL INTERNATIONAL	4.95%	01 Sep 2031	130,000	129,879
HP ENTERPRISE CO	4.55%	15 Oct 2029	151,000	147,136
HUMANA INC	5.95%	15 Mar 2034	120,000	120,792
HUNTERDOGS RECEIVABLES TRUST	4.74%	16 Sep 2030	500,000	499,842
HYUNDAI CAPITAL AMERICA	5.65%	26 Jun 2026	105,000	105,954
HYUNDAI CAPITAL AMERICA	5.95%	21 Sep 2026	103,000	104,746
HYUNDAI CAPITAL AMERICA	6.1%	21 Sep 2028	150,000	154,265
HYUNDAI CAPITAL AMERICA	5.3%	24 Jun 2029	107,000	107,234
ING GROEP NV	1%	11 Sep 2027	200,000	203,706
INGERSOLL RAND INC	5.197%	15 Jun 2027	200,000	202,210
INTEL CORP	4.875%	10 Feb 2028	282,000	280,342
INTEL CORP	5.2%	10 Feb 2033	90,000	86,908
INTERCONTINENTALEXCHANGE	2.1%	15 Jun 2030	140,000	120,959
INTUIT INC	5.125%	15 Sep 2028	184,000	186,650
INVITATION HOMES OP	2.3%	15 Nov 2028	174,000	156,988
JOHN DEERE CAPITAL CORP	4.95%	14 Jul 2028	65,000	65,598
JOHN DEERE CAPITAL CORP	4.5%	16 Jan 2029	64,000	63,414
JOHN DEERE CAPITAL CORP	4.9%	11 Jun 2027	125,000	125,898
JOHN DEERE CAPITAL CORP	4.85%	11 Jun 2029	90,000	90,293
JOHN DEERE CAPITAL CORP	4.4%	08 Sep 2031	105,000	101,620
JONES LANG LASALLE INC	6.875%	01 Dec 2028	77,000	81,605
* JP MORGAN MORTGAGE TRUST	1%	25 Sep 2052	864,913	680,357
* JP MORGAN MORTGAGE TRUST	1%	25 Feb 2052	941,054	808,091
* JP MORGAN MORTGAGE TRUST	1%	25 Apr 2052	556,543	431,526

*	JP MORGAN MORTGAGE TRUST	1%	25 Nov 2052	594,887	494,032
*	JPMORGAN CHASE + CO	1%	05 Dec 2029	183,000	179,137
*	JPMORGAN CHASE + CO	1%	15 Oct 2030	17,000	15,295
*	JPMORGAN CHASE + CO	1%	22 Apr 2026	312,000	309,339
*	JPMORGAN CHASE + CO	1%	01 Jun 2028	157,000	147,359
*	JPMORGAN CHASE + CO	1%	04 Feb 2032	31,000	25,720
*	JPMORGAN CHASE + CO	1%	22 Apr 2027	201,000	192,900
*	JPMORGAN CHASE + CO	1%	01 Jun 2029	54,000	49,015
*	JPMORGAN CHASE + CO	1%	22 Sep 2027	243,000	229,788
*	JPMORGAN CHASE + CO	1%	23 Oct 2029	265,000	274,900
*	JPMORGAN CHASE + CO	1%	23 Jan 2030	121,000	120,825
*	JPMORGAN CHASE + CO	1%	22 Apr 2028	425,000	432,178
*	JPMORGAN CHASE + CO	1%	22 Jul 2030	80,000	79,724
*	JPMORGAN CHASE + CO	1%	22 Oct 2030	92,000	90,275
	KENVUE INC	5%	22 Mar 2030	192,000	193,190
	KEURIG DR PEPPER INC	3.4%	15 Nov 2025	288,000	284,913
	KEURIG DR PEPPER INC	5.05%	15 Mar 2029	50,000	50,124
	KINDER MORGAN INC	1.75%	15 Nov 2026	234,000	221,804
	KLA CORP	4.7%	01 Feb 2034	54,000	52,371
	L3HARRIS TECH INC	4.4%	15 Jun 2028	69,000	67,765
	LABORATORY CORP OF AMER	4.35%	01 Apr 2030	120,000	115,618
	LIBERTY UTILITIES CO	5.577%	31 Jan 2029	142,000	143,044
	LLOYDS BANKING GROUP PLC	1%	05 Jan 2028	204,000	205,675
	LOCKHEED MARTIN CORP	5.1%	15 Nov 2027	92,000	93,434
	LOUISVILLE GAS + ELEC	5.45%	15 Apr 2033	91,000	92,058
	LOWE S COS INC	1.3%	15 Apr 2028	175,000	156,405
	LOWE S COS INC	5.15%	01 Jul 2033	116,000	115,272
	M+T BANK AUTO RECEIVABLES	5.22%	17 Feb 2032	450,000	453,813
	MADISON PARK FUNDING LTD	1%	16 Jul 2037	250,000	250,375
	MARATHON PETROLEUM CORP	5.125%	15 Dec 2026	280,000	281,845
	MARRIOTT INTERNATIONAL	4.8%	15 Mar 2030	90,000	89,064
	MARSH + MCLENNAN COS INC	4.65%	15 Mar 2030	130,000	128,393
	MARSH + MCLENNAN COS INC	4.85%	15 Nov 2031	44,000	43,396
	MARSH + MCLENNAN COS INC	5%	15 Mar 2035	333,000	324,675
	MCKESSON CORP	1.3%	15 Aug 2026	196,000	185,920
	MCKESSON CORP	4.25%	15 Sep 2029	77,000	75,257
	META PLATFORMS INC	4.55%	15 Aug 2031	180,000	176,963
	MIDAMERICAN ENERGY CO	5.35%	15 Jan 2034	94,000	95,059
	MITSUBISHI UFJ FIN GRP	1%	20 Jul 2027	384,000	365,153
	MOHAWK INDUSTRIES INC	5.85%	18 Sep 2028	24,000	24,673
	MORGAN STANLEY	1%	28 Apr 2026	59,000	58,470
	MORGAN STANLEY	1%	22 Jul 2028	124,000	119,596
	MORGAN STANLEY	1%	20 Jul 2027	102,000	97,060
	MORGAN STANLEY	1%	18 Oct 2028	169,000	175,084
	MORGAN STANLEY	1%	01 Feb 2029	166,000	166,307
	MORGAN STANLEY	1%	20 Apr 2029	147,000	147,410
	MORGAN STANLEY	1%	21 Apr 2034	36,000	35,450
	MORGAN STANLEY	1%	01 Nov 2029	137,000	143,124

MORGAN STANLEY	1%	19 Jul 2030	80,000	79,657
MORGAN STANLEY	1%	19 Jul 2035	33,000	32,500
MORGAN STANLEY	1%	18 Oct 2030	190,000	185,959
MORGAN STANLEY	1%	04 May 2027	200,000	191,724
MORGAN STANLEY CAPITAL I TRUST	1%	15 Oct 2051	750,000	730,312
MORGAN STANLEY CAPITAL I TRUST	1%	15 May 2054	2,492,982	132,691
MSCI INC	3.625%	01 Sep 2030	153,000	139,475
NATIONAL RURAL UTIL COOP	3.9%	01 Nov 2028	63,000	60,868
NATIONAL RURAL UTIL COOP	2.4%	15 Mar 2030	212,000	186,925
NATIONAL RURAL UTIL COOP	2.75%	15 Apr 2032	111,000	94,986
NATIONAL RURAL UTIL COOP	5.15%	15 Jun 2029	124,000	125,474
NAVIENT STUDENT LOAN TRUST	5.51%	15 Oct 2071	470,970	473,003
NAVIENT STUDENT LOAN TRUST	1.31%	15 Jan 2069	160,707	150,110
NAVIENT STUDENT LOAN TRUST	2.6%	15 Aug 2068	248,957	236,490
NAVIENT STUDENT LOAN TRUST	4%	15 Dec 2059	184,505	180,146
* NEUBERGER BERMAN CLO LTD	1%	18 Oct 2038	760,000	762,508
NEXTERA ENERGY CAPITAL	1.9%	15 Jun 2028	160,000	144,848
NEXTERA ENERGY CAPITAL	4.625%	15 Jul 2027	333,000	332,497
NEXTERA ENERGY CAPITAL	5.25%	15 Mar 2034	84,000	83,103
NIAGARA MOHAWK POWER	1.96%	27 Jun 2030	107,000	90,639
NISOURCE INC	3.6%	01 May 2030	177,000	165,012
NISSAN AUTO LEASE TRUST	5.61%	15 Nov 2027	350,000	352,888
NISSAN AUTO LEASE TRUST	4.97%	15 Sep 2028	350,000	351,959
NISSAN AUTO RECEIVABLES OWNER	4.45%	15 Nov 2029	350,000	349,338
NORDSON CORP	4.5%	15 Dec 2029	100,000	97,492
NORFOLK SOUTHERN CORP	5.05%	01 Aug 2030	56,000	56,491
NOVARTIS CAPITAL CORP	4%	18 Sep 2031	130,000	123,679
NUTRIEN LTD	5.95%	07 Nov 2025	160,000	161,514
NUVEEN LLC	5.55%	15 Jan 2030	33,000	33,572
O REILLY AUTOMOTIVE INC	5%	19 Aug 2034	90,000	87,220
OCCIDENTAL PETROLEUM COR	8.5%	15 Jul 2027	159,000	169,663
OCCIDENTAL PETROLEUM COR	6.625%	01 Sep 2030	125,000	130,901
OCEANVIEW MORTGAGE TRUST	1%	25 Oct 2051	778,060	613,114
OCTAGON 62 LTD	1%	23 Jan 2038	650,000	649,610
ONCOR ELECTRIC DELIVERY	4.55%	15 Sep 2032	125,000	120,221
ONCOR ELECTRIC DELIVERY	4.3%	15 May 2028	108,000	106,588
ONE GAS INC	5.1%	01 Apr 2029	45,000	45,315
ONEOK INC	5.85%	15 Jan 2026	151,000	152,327
ORACLE CORP	3.9%	15 May 2035	81,000	70,795
ORACLE CORP	2.8%	01 Apr 2027	225,000	215,944
ORACLE CORP	2.95%	01 Apr 2030	143,000	129,058
ORACLE CORP	2.875%	25 Mar 2031	179,000	157,221
PACCAR FINANCIAL CORP	4%	26 Sep 2029	105,000	101,635
PARKER HANNIFIN CORP	3.25%	14 Jun 2029	267,000	249,869
PAYPAL HOLDINGS INC	4.4%	01 Jun 2032	93,000	89,241
PFIZER INVESTMENT ENTER	4.65%	19 May 2030	112,000	110,798
PHILIP MORRIS INTL INC	5.125%	13 Feb 2031	120,000	120,032
PHILIP MORRIS INTL INC	4.625%	01 Nov 2029	135,000	133,155

PLAINS ALL AMER PIPELINE	4.65%	15 Oct 2025	96,000	95,844
PORSCHE FINANCIAL AUTO SECURIT	4.72%	23 Jun 2031	400,000	401,034
PORSCHE INNOVATIVE LEASE	4.66%	20 Feb 2030	300,000	299,994
PUBLIC SERVICE ELECTRIC	5.2%	01 Aug 2033	81,000	81,019
QUANTA SERVICES INC	4.75%	09 Aug 2027	140,000	139,706
QUEST DIAGNOSTICS INC	6.4%	30 Nov 2033	72,000	77,165
REALTY INCOME CORP	2.2%	15 Jun 2028	190,000	173,660
REALTY INCOME CORP	5.125%	15 Feb 2034	105,000	102,891
REPUBLIC SERVICES INC	4.875%	01 Apr 2029	144,000	143,679
REXFORD INDUSTRIAL REALT	2.15%	01 Sep 2031	149,000	121,125
ROGERS COMMUNICATIONS IN	5%	15 Feb 2029	146,000	145,069
ROYAL BANK OF CANADA	3.625%	04 May 2027	107,000	104,509
ROYAL BANK OF CANADA	1.2%	27 Apr 2026	286,000	273,791
ROYAL BANK OF CANADA	1.15%	14 Jul 2026	179,000	170,136
ROYAL BANK OF CANADA	4.24%	03 Aug 2027	193,000	190,699
ROYAL BANK OF CANADA	5.2%	01 Aug 2028	83,000	83,663
ROYAL BANK OF CANADA	4.95%	01 Feb 2029	141,000	140,872
ROYAL BANK OF CANADA	1%	02 Aug 2030	70,000	69,534
ROYAL BANK OF CANADA	1%	18 Oct 2028	90,000	89,126
ROYALTY PHARMA PLC	1.2%	02 Sep 2025	250,000	243,793
ROYALTY PHARMA PLC	2.2%	02 Sep 2030	77,000	65,327
RPM INTERNATIONAL INC	2.95%	15 Jan 2032	130,000	111,773
RTX CORP	2.25%	01 Jul 2030	194,000	168,526
RTX CORP	3.95%	16 Aug 2025	120,000	119,392
RYDER SYSTEM INC	5.25%	01 Jun 2028	169,000	170,578
RYDER SYSTEM INC	6.6%	01 Dec 2033	90,000	97,269
RYDER SYSTEM INC	5.5%	01 Jun 2029	63,000	64,045
RYDER SYSTEM INC	4.95%	01 Sep 2029	50,000	49,782
S+P GLOBAL INC	2.7%	01 Mar 2029	130,000	119,649
SABINE PASS LIQUEFACTION	5%	15 Mar 2027	216,000	216,503
SANTANDER DRIVE AUTO	5.93%	17 Jul 2028	450,000	454,866
SEMPRA	5.4%	01 Aug 2026	97,000	97,787
SHR TRUST	1%	15 Oct 2041	250,000	250,592
SMB PRIVATE EDUCATION LOAN	1.6%	15 Sep 2054	713,062	660,548
SMITH + NEPHEW PLC	2.032%	14 Oct 2030	200,000	167,402
SOCIAL PROFESSIONAL LOAN	2.37%	16 Nov 2048	404,310	384,720
SOCIAL PROFESSIONAL LOAN	3.34%	25 Aug 2047	56,958	56,451
SOCIAL PROFESSIONAL LOAN	2.95%	25 Feb 2042	34,534	34,223
SOLVENTUM CORP	5.4%	01 Mar 2029	115,000	115,299
SONOCO PRODUCTS CO	4.6%	01 Sep 2029	70,000	68,188
SOUND POINT CLO LTD	1%	21 Jan 2031	472,837	472,695
SOUTHERN CALIF GAS CO	5.2%	01 Jun 2033	41,000	40,807
SOUTHERN CO	5.113%	01 Aug 2027	126,000	126,978
SOUTHERN CO	5.5%	15 Mar 2029	101,000	103,014
SPRINT CAPITAL CORP	6.875%	15 Nov 2028	294,000	311,875
STANLEY BLACK + DECKER I	6%	06 Mar 2028	357,000	369,195
* STATE STREET CORP	1%	30 Mar 2031	132,000	120,707
* STATE STREET CORP	1%	21 Nov 2029	98,000	100,573

*	STATE STREET CORP	1% 22 Oct 2032	143,000	138,796
	STEEL DYNAMICS INC	1.65% 15 Oct 2027	175,000	160,958
	STRYKER CORP	3.65% 07 Mar 2028	107,000	103,260
	SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH COLLATERAL	500,000	500,000
	T MOBILE USA INC	2.25% 15 Feb 2026	115,000	111,792
	T MOBILE USA INC	2.05% 15 Feb 2028	242,000	222,154
	T MOBILE USA INC	4.85% 15 Jan 2029	132,000	131,232
	T MOBILE USA INC	4.2% 01 Oct 2029	115,000	111,236
	TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	221,000	190,392
	TARGA RESOURCES CORP	4.2% 01 Feb 2033	105,000	95,384
	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	(270,000)	(270,000)
	TBA MORGAN STANLEY COC	TBA CASH COLLATERAL	(72,805)	(72,805)
	TBA MORGAN STANLEY COC	TBA CASH COLLATERAL	35,805	35,805
	TCI FLATIRON CLO LTD	1% 17 Nov 2030	102,046	101,924
	TCI SYMPHONY CLO	1% 15 Jul 2030	334,635	335,070
	TELEDYNE TECHNOLOGIES IN	1.6% 01 Apr 2026	93,000	89,326
	TESLA AUTO LEASE TRUST	5.89% 22 Jun 2026	446,232	447,806
	TESLA AUTO LEASE TRUST	4.82% 20 Oct 2027	300,000	300,636
	THL CREDIT WIND RIVER 2019 1 C	1% 20 Jul 2034	1,150,000	1,151,265
	TORONTO DOMINION BANK	5.523% 17 Jul 2028	82,000	83,342
	TORONTO DOMINION BANK	4.98% 05 Apr 2027	250,000	250,908
	TORONTO RECEIVABLES OWNER	4.83% 16 Oct 2028	400,000	401,797
	TORONTO RECEIVABLES OWNER	5.43% 17 Apr 2028	350,000	355,553
	TOYOTA MOTOR CREDIT CORP	4.55% 20 Sep 2027	239,000	238,809
	TOYOTA MOTOR CREDIT CORP	4.7% 12 Jan 2033	112,000	108,880
	TOYOTA MOTOR CREDIT CORP	5.4% 20 Nov 2026	177,000	179,713
	TOYOTA MOTOR CREDIT CORP	4.35% 08 Oct 2027	50,000	49,641
	TRUIST FINANCIAL CORP	1% 02 Mar 2027	161,000	154,368
	TRUIST FINANCIAL CORP	1% 24 Jan 2030	100,000	100,712
	TUCSON ELECTRIC POWER CO	5.2% 15 Sep 2034	75,000	73,514
	TYSON FOODS INC	5.4% 15 Mar 2029	86,000	86,931
	UBER TECHNOLOGIES INC	4.3% 15 Jan 2030	170,000	164,368
	UBS COMMERCIAL MORTGAGE TRUST	1% 15 Dec 2051	2,050,000	1,930,640
	UBS COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2051	1,800,000	1,733,238
	UBS COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2051	7,339,299	181,670
	UBS GROUP AG	1% 22 Sep 2034	204,000	212,884
	UNILEVER CAPITAL CORP	4.625% 12 Aug 2034	100,000	96,200
	UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	110,300	102,397
	UNITEDHEALTH GROUP INC	4% 15 May 2029	301,000	290,835
	UNITEDHEALTH GROUP INC	4.8% 15 Jan 2030	125,000	124,316
	UNIVERSAL HEALTH SVCS	4.625% 15 Oct 2029	50,000	48,214
	US 10YR NOTE (CBT)MAR25	XCBT 20250320	(3,800,000)	43,156
	US 10YR ULTRA FUT MAR25	XCBT 20250320	(4,500,000)	70,565
	US 2YR NOTE (CBT) MAR25	XCBT 20250331	28,000,000	10,383

US 5YR NOTE (CBT) MAR25	XCBT 20250331	2,800,000	(10,029)
US BANCORP	1% 22 Jul 2028	240,000	237,854
US BANCORP	1% 12 Jun 2029	150,000	153,339
US BANCORP	1% 23 Jan 2030	80,000	80,692
US DOLLAR	CURRENCY	721,425	721,425
US LONG BOND(CBT) MAR25	XCBT 20250320	(2,800,000)	74,250
US TREASURY N/B	4.25% 15 Aug 2054	1,238,000	1,132,770
US TREASURY N/B	4.625% 15 Nov 2044	370,900	360,005
US TREASURY N/B	2.625% 31 Jan 2026	53,000	52,104
US TREASURY N/B	1.25% 30 Sep 2028	631,900	564,662
US TREASURY N/B	1.5% 30 Nov 2028	1,777,700	1,596,319
US TREASURY N/B	2.75% 30 Apr 2027	151,700	146,651
US TREASURY N/B	4.375% 15 Dec 2026	16,000	16,037
US TREASURY N/B	4.25% 15 Mar 2027	(3,295,000)	(3,294,228)
US TREASURY N/B	4.25% 15 Mar 2027	3,295,000	3,294,228
US TREASURY N/B	4.125% 31 Mar 2029	3,960,000	3,921,019
US TREASURY N/B	4.125% 31 Mar 2029	(3,960,000)	(3,921,019)
US TREASURY N/B	4.625% 15 Jun 2027	21,000	21,176
US TREASURY N/B	3.875% 15 Aug 2034	19,000	17,973
US TREASURY N/B	3.375% 15 Sep 2027	1,147,000	1,120,834
US TREASURY N/B	4.25% 15 Nov 2034	2,768,800	2,697,417
US TREASURY N/B	4.25% 30 Nov 2026	435,000	434,915
US TREASURY N/B	4.125% 30 Nov 2031	700	685
US TREASURY N/B	4.125% 30 Nov 2029	967,000	956,046
US TREASURY N/B	4% 15 Dec 2027	3,528,000	3,500,713
US TREASURY N/B	4.5% 31 Dec 2031	4,200	4,203
US TREASURY N/B	4.375% 31 Dec 2029	4,805,000	4,801,622
US TREASURY N/B	4.25% 31 Dec 2026	2,602,000	2,602,000
US ULTRA BOND CBT MAR25	XCBT 20250320	(1,500,000)	53,625
VENTURE CDO LTD	1% 15 Jul 2032	430,000	429,398
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	143,000	118,465
VERIZON COMMUNICATIONS	4.78% 15 Feb 2035	166,000	158,143
VIATRIS INC	2.7% 22 Jun 2030	140,000	121,365
VIRGINIA ELEC + POWER CO	5% 01 Apr 2033	119,000	116,476
VMWARE LLC	1.4% 15 Aug 2026	415,000	393,092
VOYA PRIVATE CREDIT TRUST FUND	COMMON STOCK	4,300,503	46,584,318
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	184,000	177,264
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	113,000	99,563
WASTE MANAGEMENT INC	1.15% 15 Mar 2028	190,000	169,925
WEC ENERGY GROUP INC	2.2% 15 Dec 2028	243,000	218,970
WELLS FARGO + COMPANY	1% 22 May 2028	107,000	103,705
WELLS FARGO + COMPANY	1% 30 Oct 2030	127,000	114,601
WELLS FARGO + COMPANY	1% 11 Feb 2026	26,000	25,921
WELLS FARGO + COMPANY	1% 24 Mar 2028	138,000	133,889
WELLS FARGO + COMPANY	1% 15 Aug 2026	26,000	25,944
WELLS FARGO + COMPANY	1% 24 Apr 2034	51,000	50,338
WELLS FARGO + COMPANY	1% 25 Jul 2029	103,000	104,478
WELLS FARGO BANK NA	5.45% 07 Aug 2026	250,000	253,003

WESTPAC COMMERCIAL MORTGAG	2.343%	15 Apr 2054	100,000	85,332
WESTPAC COMMERCIAL MORTGAG	2.626%	15 Apr 2054	300,000	255,363
WESTPAC COMMERCIAL MORTGAG	2.658%	15 Nov 2054	200,000	170,762
WESTPAC COMMERCIAL MORTGAG	1%	15 Nov 2057	500,000	514,567
WESTPAC BANKING CORP	1.953%	20 Nov 2028	267,000	240,538
WESTPAC BANKING CORP	5.535%	17 Nov 2028	172,000	176,871
WORLD OMNI SELECT AUTO TR	4.86%	15 Mar 2029	650,000	653,136
WORLD OMNI SELECT AUTO TRUST	5.92%	15 Mar 2027	52,023	52,112
WORLD OMNI SELECT AUTO TRUST	4.98%	15 Feb 2030	500,000	502,131
Sub-Total: Fund 5796 16 of 16			Total \$ 245,193,263	
Sub-Total: Interest Income Fund - Underlying Investments at Current Value (16 funds)			\$6,839,440,825	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Current value
			Shares/ Par Value	
	Royal Bank of Canada	Synthetic GIC, 2.52%		
*	State Street Bank and Trust Company	Synthetic GIC, 2.52%		
*	Prudential Insurance Company of America	Synthetic GIC, 2.62%		
*	New York Life Insurance Co	Synthetic GIC, 1.57%		
*	Metropolitan Tower Life Insurance Co	Synthetic GIC, 3.05%		
*	Massachusetts Mutual Life	Synthetic GIC, 3.42%		
*	Voya Retirement Insurance & Annuity Co	Synthetic GIC, 2.36%		
Sub-Total : Synthetic GICs at Current Value				—
TOTAL: Interest Income Fund - at Current				\$6,839,440,825

* Party-In-Interest
n / a - Cost is not applicable

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

Schedule H, Line 4i

PLAN NAME: IBM 401(K) PLAN

PLAN SPONSOR'S NAME: INTERNATIONAL BUSINESS MACHINE CORPORATION

EIN: 13-0871985

PLAN NUMBER: 005

The Schedule H, line 4i – Schedule of Assets (Held At End of Year) is included in the attachment titled ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS.