

SECURITIES AND EXCHANGE COMMISSION

FORM 11-K

Annual report of employee stock purchase, savings and similar plans

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INTERNATIONAL BUSINESS MACHINES CORP

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**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

FORM 11-K

(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15 (d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the fiscal year ended December 31, 2020

OR

TRANSITION REPORT PURSUANT TO SECTION 15 (d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the transition period from to

Commission file number 1-2360

A. Full title of the plan and address of the plan, if different from that of the issuer named below:

**IBM 401(k) Plus Plan
New Orchard Road, M/D 261
Armonk, New York 10504**

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

INTERNATIONAL BUSINESS MACHINES CORPORATION

New Orchard Road
Armonk, New York 10504

IBM 401(k) PLUS PLAN

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

Report of Independent Registered Public Accounting Firm

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

Opinion on the Financial Statements

We have audited the accompanying statements of net assets available for benefits of the IBM 401(k) Plus Plan (the “Plan”) as of December 31, 2020 and 2019 and the related statement of changes in net assets available for benefits for the year ended December 31, 2020, including the related notes (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2020 and 2019, and the changes in net assets available for benefits for the year ended December 31, 2020 in conformity with accounting principles generally accepted in the United States of America.

Basis for Opinion

These financial statements are the responsibility of the Plan’s management. Our responsibility is to express an opinion on the Plan’s financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (“PCAOB”) and are required to be independent with respect to the Plan in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. We believe that our audits provide a reasonable basis for our opinion.

Supplemental Information

The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible at December 31, 2020, and of assets (held at end of year) at December 31, 2020 have been subjected to audit procedures performed in conjunction with the audit of the Plan’s financial statements. The supplemental schedules are the responsibility of the Plan’s management. Our audit procedures included determining whether the supplemental schedules reconcile to the financial statements or the underlying accounting and other records, as applicable, and performing procedures to test the completeness and accuracy of the information presented in the supplemental schedules. 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 the Employee Retirement Income Security Act of 1974. In our opinion, the supplemental schedules are fairly stated, in all material respects, in relation to the financial statements as a whole.

PricewaterhouseCoopers LLP
New York, NY
June 25, 2021

We have served as the Plan's auditor since at least 1988. We have not been able to determine the specific year we began serving as auditor of the Plan.

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

	<u>2020</u>	<u>2019</u>
	(Dollars in thousands)	
Assets:		
Investments, at fair value (Note 3)	\$ 51,729,502	\$ 47,561,441
Investments in fully benefit-responsive investment contracts, at contract value (Note 5)	9,739,727	9,055,960
Total investments	<u>61,469,229</u>	<u>56,617,402</u>
Receivables:		
Notes receivable from participants	201,566	210,871
Income, sales proceeds and other receivables	159,125	136,602
Total receivables	<u>360,692</u>	<u>347,473</u>
Total assets	<u>61,829,921</u>	<u>56,964,875</u>
Liabilities:		
Payable for investments purchased	837,576	612,314
Total liabilities	<u>837,576</u>	<u>612,314</u>
Net assets available for benefits	<u>\$ 60,992,345</u>	<u>\$ 56,352,561</u>

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

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

	<u>2020</u>
	(Dollars in thousands)
Additions to net assets attributed to:	
Investment income/(loss):	
Net appreciation in fair value of investments	\$ 6,201,755
Interest income from investments	91,846
Dividends	<u>981,097</u>

	7,274,698
Interest income on notes receivable from participants	9,633
Contributions:	
Participants	1,019,745
Employer	583,303
	<u>1,603,047</u>
Total additions	<u>8,887,378</u>
Deductions from net assets attributed to:	
Distributions to participants	4,213,044
Administrative expenses, net	34,550
	<u>4,247,594</u>
Net increase in net assets during the year	4,639,784
Net assets available for benefits:	
Beginning of year	56,352,561
End of year	<u>\$ 60,992,345</u>

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

**IBM 401(k) PLUS PLAN
NOTES TO FINANCIAL STATEMENTS**

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the IBM 401(k) Plus Plan (the “Plan”) provides only general information. Participants should refer to the Plan prospectus (Summary Plan Description) 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 150 mutual funds in an “Expanded Choice - Mutual Funds tier.” In addition, participants are able to contribute up to ten percent of their eligible compensation on an after-tax basis. Annual contributions are subject to the legal limits permitted by Internal Revenue Service (“IRS”) regulations.

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

At December 31, 2020 and 2019, the number of participants with an account balance in the Plan was 170,646 and 177,658 respectively.

Participants are provided the choice to enroll in a “disability protection program” under which a portion of the participant’s account is used to pay premiums to purchase term insurance (underwritten by Metropolitan Life Insurance Company), which will pay the amount of their before-

tax 401(k) contributions, matching contributions, automatic contributions and/or Special Savings Awards into their accounts in the event the participant becomes disabled while insured.

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

Administration

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

Contributions

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

after January 1, 2016 (a) IT Specialist; (b) Technical Services; (c) Project Management (excluding Project Executives and Delivery Project Executives); (d) Enterprise Operations; and (e) Product Services, then the participant is eligible for a 2 percent matching contribution and a 1 percent automatic contribution. A contribution equal to 5 percent of eligible compensation (referred to as a "Special Savings Award") will be added to the accounts of participants who are non-exempt employees at each year-end, determinable on December 15, who participated in the Pension Credit Formula as of December 31, 2007 and have been continuously employed by IBM since that date. The Special Savings Award will be contributed to eligible participants on the last business day of the year.

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

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

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

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

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

Participants are able to choose to have their contributions invested entirely in one of, or in any combination of, the 34 primary funds and about 150 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 Date 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 generally are subject to a penalty tax of 10 percent. 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 generally are subject to a penalty tax of 10 percent. Roth 401(k) contributions are not tax deferred, but are taxable income prior to the participant making the contribution. Interest, dividends or other earnings on Roth 401(k) contributions may not be taxable at withdrawal provided the participant has met the applicable rules.

Consistent with provisions established by the IRS, the Plan's 2020 limit on employee salary and performance pay deferrals was \$19,500. Participants who were age 50 or older during 2020 could take advantage of a higher 401(k) contribution limit of \$26,000. The 2020 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$19,500. Puerto Rico participants who were age 50 or older in 2020 could take advantage of a higher contribution limit of \$21,000.

Vesting

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

Distributions

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

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

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

Under the Coronavirus Aid, Relief, and Economic Security Act (“CARES Act”) the Plan adopted the following for qualifying Coronavirus related reasons in 2020 only:

1. Waiver of required minimum distribution payable in 2020; and
2. CARES Act distributions up to the lesser of \$100,000 or 100% of the account balance.

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, 2020 and 2019 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.

Under the CARES Act the Plan adopted the following loan provisions for qualifying Coronavirus related reasons in 2020 only:

1. CARES Act Loans up to the lesser of \$100,000 or 100% of the account balance; and
2. CARES Act Loan Deferrals allows eligible participants to defer repayment of their Plan loan(s) until December 31, 2020. Deferred loans were re-amortized and repayments restarted in January 2021.

Termination of Service

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

Termination of the Plan

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

Risks and Uncertainties

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

Securities Lending

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

The Trustee requires the Borrowers, pursuant to a security loan agreement, to deliver collateral to secure each loan in an amount that is at least equal to 102% 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 (typically 102%-105%). 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, 2020, the Plan had \$113 million of open loans backed by \$71.8 million of cash collateral and \$46.7 million of non-cash collateral (105% 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. Actual results could differ from those estimates.

Valuation of Investments

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

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

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

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

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

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

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

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

Short-term interest bearing cash securities are valued at amortized cost, which includes cost and accrued interest and approximates fair value. Short-term investments represent securities with original maturities of one year or less. These assets are classified as Level 1 or Level 2.

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

Security Transactions and Related Investment Income

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

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

Administrative Expenses and Investment Management Fees

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

Revenue Sharing

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

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

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2020 and 2019.

Investments at Fair Value as of December 31, 2020

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

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

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

Investments at Fair Value as of December 31, 2019

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity mutual funds	\$ 4,681,069	\$ —	\$ 64	\$ 4,681,133
IBM Corporation common stock	1,063,653	—	—	1,063,653
Equity securities	5,948,393	4,469,482	2,030	10,419,905
Fixed income:				
Government securities	—	4,981,713	—	4,981,713
Corporate bonds	—	2,025,099	21	2,025,120
Mortgage and asset-backed securities	—	70,387	—	70,387
Fixed income mutual funds	1,369,661	—	—	1,369,661
Cash and cash equivalents	20,644	88	—	20,732
Derivatives	2,135	3,153	—	5,288
Other mutual funds	1,258,917	—	—	1,258,917
Subtotal	14,344,471	11,549,922	2,115	25,896,508

Investments measured at net asset value using the NAV practical expedient (1)	—	—	—	21,664,934
Total investments at fair value	<u>\$ 14,344,471</u>	<u>\$ 11,549,922</u>	<u>\$ 2,115</u>	<u>\$ 47,561,441</u>

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

There were no material purchases, sales or transfers into or out of Level 3 for the period ending December 31, 2019.

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, 2020 and 2019, respectively:

Investments at fair value:	2020	2019
	(Dollars in thousands)	
Commingled Equity funds	\$ 19,911,639	\$ 18,647,209
Other funds	1,825,971	2,048,002
Short-term Investment funds	1,036,156	969,722
Total investments measured at net asset value using the NAV practical expedient	<u>\$ 22,773,766</u>	<u>\$ 21,664,934</u>

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2020 and 2019, no funds were subject to redemption restrictions.

NOTE 4 — DERIVATIVES

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

Derivative instruments are carried at fair value. The net fair value of derivative financial instruments reported in investments, at fair value within the statement of net assets available for benefits was an asset of \$4.2 million and an asset of \$5.3 million as of December 31, 2020 and 2019, respectively. The gross notional amount of the derivative financial instruments was \$898 million and \$673 million as of December 31, 2020 and 2019, respectively.

NOTE 5 — INVESTMENT CONTRACTS

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

A synthetic GIC provides for a fixed return on principal over a specified period of time, e.g., a quarterly crediting rate. Third parties issue these investment contracts, which are backed by underlying assets owned by the Plan. A separate account GIC also provides for a fixed return on principal and these investment contracts are funded by contributions, which are held in separate accounts at the third party established for the sole benefit of the Fund participants. Both types of investment contracts are meant to be fully benefit-responsive. Participants transact at contract value, which represents contributions plus interest earned based on a formula called the "crediting rate." The crediting rate formula smooths and decreases differences over time between the market value of the covered assets and the contract value. The crediting rate is most impacted by the change in the annual effective yield to maturity of the underlying securities, but is also affected by changes in general level of interest rates, administrative expenses and cash flows into or out of the contract. The difference between the contract value and the market value of the covered assets is amortized over time as determined by the terms of the contract, typically the Investment Contracts' actual or benchmark duration. A change in duration of the covered assets or benchmark from reset period to reset period can affect the timing with

which any difference is amortized. Crediting rates are reset quarterly or more often if deemed appropriate. The Investment Contracts provide a guarantee that the crediting rate will not fall below zero percent.

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

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

- The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Internal Revenue Code.
- The establishment of a defined contribution plan that competes with the Plan for employee contributions.

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

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

Investment Contracts generally impose conditions on both the Plan and the issuer. If an event of default occurs and is not remediated, the non-defaulting party may terminate the contract. The following may cause the Plan to be in default: a breach of material obligation under the contract; a material misrepresentation; or a material amendment to the Plan agreement. The issuer may be in default if it breaches a material obligation under the investment contract; makes a material misrepresentation; is acquired or reorganized. If, in the event of default of an issuer, the Fund were unable to obtain a replacement investment contract, the Fund may experience losses if the market value of the Plan's assets no

longer covered by the contract is below contract value. The Fund may seek to add additional issuers over time to diversify the Fund's exposure to such risk, but there is no assurance the Fund will be able to do so. The combination of the default of an issuer and an inability to obtain a replacement agreement could render the Fund unable to maintain contract value. The terms of an Investment Contract generally provide for settlement of payments only upon termination of the contract or total liquidation of the covered investments. Generally, payments will be made pro-rata, based on the percentage of investments covered by each issuer. Contract termination occurs whenever the contract value or market value of the covered investments reaches zero or upon certain events of default. If the contract terminates when the market value equals zero, the issuer will pay the excess of contract value over market value to the Plan to the extent necessary for the Plan to satisfy outstanding contract value withdrawal requests. Contract termination also may occur by either party upon election and notice as agreed to under the terms of the contract.

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

Investment Contracts at December 31,	2020	2019
	(Dollars in thousands)	
Contract value:		
Synthetic GICs	\$ 8,121,635	\$ 7,482,590
Separate account GICs	1,618,091	1,573,370
Total Investment Contracts	<u>\$ 9,739,727</u>	<u>\$ 9,055,960</u>

NOTE 6 - TAX STATUS

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

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

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

NOTE 7 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

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

	December 31,	
	2020	2019
	(Dollars in thousands)	
Net assets available for benefits per the financial statements	\$ 60,992,345	\$ 56,352,561
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	602,776	291,419
Net assets available for benefits per the Form 5500	<u>\$ 61,595,121</u>	<u>\$ 56,643,981</u>

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

	Year Ended December 31, 2020
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$ 7,284,331
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2019	291,419
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2020	602,776
Total investment income per the Form 5500	<u>\$ 7,595,688</u>

NOTE 8 - RELATED-PARTY TRANSACTIONS

At December 31, 2020, a significant portion of the Plan's assets were managed by SSGA, an affiliate of SSBT. SSBT also acts as the Trustee for the Plan and, therefore, these investments in addition to participant loans qualify as party-in-interest transactions. The Plan also pays a fee to the Trustee. These transactions qualify as party-in-interest transactions as well.

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

At December 31, 2020 and 2019, the Plan held 7,565,013 and 7,935,662 shares of IBM common stock valued at \$952 million and \$1,064 million, respectively. During the year ended December 31, 2020, purchases of IBM common stock by the Plan totaled \$124 million and sales of IBM common stock by the Plan totaled \$182 million.

NOTE 9 – SUBSEQUENT EVENTS

On October 8, 2020, IBM announced that it will separate the managed infrastructure services unit of its Global Technology Services (GTS) segment into a new public company (Kyndryl). The managed infrastructure services unit is comprised of outsourcing and other infrastructure modernization and management services. The separation is expected to be achieved through a U.S. federal tax-free spin-off to IBM shareholders and completed by the end of 2021. It will be subject to customary market, regulatory and other closing conditions, including final IBM Board of Directors' approval. The announcement did not have any impact on the Plans's financial statements.

Kyndryl employees will remain part of the IBM controlled group of corporations through the date that Kyndryl is spun off and becomes an independent publicly traded company ("the Spin Off"). Kyndryl employees will not have a termination of employment or a right to roll over their IBM 401(k) Plus Plan account until the Spin Off. After the Spin Off, Kyndryl employees with IBM 401(k) Plus Plan balances of at least \$1,000 will have a choice to leave their IBM 401(k) Plus Plan account at IBM or roll it over to Kyndryl's 401(k) plan. At this time, we are not able to estimate the financial impact to the Plan.

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2020

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

(a)* (b) Identity and address of Obligor	Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized Interest	(d) Original amount of loan	Amount received during		(g) Unpaid balance at end of year	Amount Overdue	
							(e) Principal	(f) Interest		(h) Principal	(i) Interest
(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	\$	—	\$	9,850,000	\$	—	\$	425	\$	15,833,450	\$	9,850,000	\$	5,983,450
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESCXA3	5/17/2007	11/30/ 2056	5.86		—		1,730,000		—				2,563,380		—		2,563,380
Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Ugland House, South Church St., George Town, Grand Cayman, Grand Cayman Islands	8265Q0XQ0	6/4/2007	6/4/2009	variable		—		10,000,000		—				9,439,900		9,384,053		55,847

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

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

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

AT DECEMBER 31, 2020

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
IBM Stock Fund				
*	International Business Machines Corporation Managed by State Street Global Advisors	IBM Common Stock 7,565,013 shares State Street Bank and Trust Company Government Short-Term Investment Fund		\$ 952,217,755 1,201,297
Mutual Funds				
	Administered by Fidelity	Expanded Choice - Mutual Funds (refer to Exhibit A - investments)		8,431,475,186
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,350,873 shares		144,525,487
Commingled Funds				
	Vanguard Employee Benefit Index Fund	Large Company Index		7,540,605,711
	Vanguard Total Stock Market Index Trust	Total Stock Market Index		6,742,324,255
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		2,301,487,058
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		918,550,624
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		916,594,135
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		1,179,405,214
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		575,196,304
	Vanguard European Stock Index Trust	European Stock Index		423,515,544
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		345,490,498
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		634,254,542

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
			(n/a)	
Separately-Managed Funds				
	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit B - investments)		\$4,679,882,554
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit C - investments)		5,132,976,152
	Managed by Neuberger Berman Fixed Income	Total Bond Market (refer to Exhibit D - investments)		4,498,936,136
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit E - investments)		2,421,449,867
	Managed by State Street Global Advisors	Real Estate Investment Trust (refer to Exhibit F - investments)		1,103,604,630
	Managed by State Street Global Advisors	International Real Estate Index (refer to Exhibit G - investments)		494,054,707
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit H - investments)		374,643,459
	Managed by JP Morgan Investment Management	High Yield Debt (refer to Exhibit I - investments)		159,892,643
	Managed by PGIM	Emerging Markets Debt (Refer to Exhibit J - investments)		158,693,976
	Managed by Western Asset Management Company	Long Term Credit (Refer to Exhibit K - investments)		358,011,692
	Managed by Loomis, Sayles and Company	Long Term Credit (Refer to Exhibit L - investments)		539,865,883

* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
			(n/a)	
Separately-Managed Funds (continued)				
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit M - investments)		\$11,022,290,587
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.63%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		
*	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 2.48%		
*	Voya Retirement Insurance and Annuity Company	Synthetic GIC Wrapper Contract, Rate of Interest 1.17%		

* Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.73%	
* Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years	201,566,150

Interest-Bearing Cash

Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund	558,291,337
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* Party-In-Interest

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	AMCAP FUND	MUTUAL FUNDS	1,079,550	\$ 43,237,469
	AMERICAN THE GROWTH FUND OF	MUTUAL FUNDS	1,550,834	105,512,184
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,739,680	53,010,635
	AMERICAN FUNDS INVESTMENT CO	MUTUAL FUNDS	462,841	20,833,945
	AMERICAN FUNDS NEW ECONOMY F	MUTUAL FUNDS	898,484	54,141,905
	AMERICAN FUNDS NEW WORLD FUN	MUTUAL FUNDS	821,680	73,161,580
	AMERICAN FUNDS CAPITAL WORLD G	MUTUAL FUNDS	488,341	29,277,606
	AMERICAN FUNDS EUROPACIFIC GRO	MUTUAL FUNDS	811,819	56,866,228
	AMERICAN FUNDS FUNDAMENTAL INV	MUTUAL FUNDS	855,609	60,022,921
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	792,334	35,729,393
	AMERICAN NEW PERSPECTIVE FUND	MUTUAL FUNDS	909,862	55,629,047
	AMERICAN WASHINGTON MUTUAL INV	MUTUAL FUNDS	787,439	39,987,594
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	529,583	11,529,804
	DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	770,402	25,552,895
	DFA EMERGING MARKETS VALUE POR	MUTUAL FUNDS	819,769	23,875,469
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,418,327	15,402,435
	DFA INTERNATIONAL SMALL COMPAN	MUTUAL FUNDS	637,948	13,163,443

DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	510,020	8,719,422
DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	503,631	6,446,628
DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	524,902	13,449,617
DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,457,420	43,747,327
DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	769,792	29,936,178
DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	1,197,814	28,577,973
DFA US VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	392,852	8,209,349
DODGE + COX BALANCED FUND	MUTUAL FUNDS	382,459	39,216,293
DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	953,228	11,588,943
DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	972,319	13,041,133
DODGE + COX INCOME FUND	MUTUAL FUNDS	6,126,007	90,340,360
DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,163,635	51,360,230
DODGE + COX STOCK FUND	MUTUAL FUNDS	639,471	124,092,362
FIDELITY ADVISOR FLOATING RATE	MUTUAL FUNDS	2,131,855	20,065,344
FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	3,505,268	45,330,244
FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	2,852,209	471,994,751
FIDELITY CANADA FUND	MUTUAL FUNDS	246,154	13,381,876
FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	7,445,078	80,620,409
FIDELITY CHINA REGION FUND	MUTUAL FUNDS	1,815,080	102,088,999
FIDELITY CONTRAFUND	MUTUAL FUNDS	19,885,905	336,915,622
FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS	828,262	33,605,317
FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS	506,168	24,312,671
FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,103,379	34,512,518
FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	1,231,872	85,872,958
FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS	289,004	18,046,885
FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS	255,330	11,036,383
FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	1,679,600	52,932,822
FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS	84,052	1,041,047
FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS	315,751	5,147,997
FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS	698,699	9,441,747
FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS	2,380,515	41,295,488
FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS	3,137,716	48,822,144
FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS	1,803,210	35,135,418
FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS	1,574,551	26,346,262
FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS	1,239,366	15,093,944
FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS	597,662	8,143,395
FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS	407,374	5,655,980
FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS	101,393	1,646,198
FIDELITY FREEDOM 2060 FUND	MUTUAL FUNDS	14,232	216,106
FIDELITY FREEDOM 2065 FUND	MUTUAL FUNDS	975	18,283
FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS	709,019	8,663,595
FIDELITY GNMA FUND	MUTUAL FUNDS	1,358,016	16,230,879
FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS	3,027,002	33,556,219
FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	23,582,342	783,951,375
FIDELITY GROWTH DISCOVERY FUND	MUTUAL FUNDS	1,347,323	70,431,471
FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	2,329,435	20,564,510
FIDELITY INDEPENDENCE FUND	MUTUAL FUNDS	805,766	37,740,821
FIDELITY INTERNATIONAL DISCOVE	MUTUAL FUNDS	229,025	12,257,483
FIDELITY INTERNATIONAL REAL ES	MUTUAL FUNDS	689,119	9,394,870

FIDELITY INTERNATIONAL SMALL C	MUTUAL FUNDS	590,338	18,308,757
FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS	390,169	7,911,017
FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	778,038	27,579,333

FIDELITY LATIN AMERICA FUND/UN	MUTUAL FUNDS	832,319	19,616,309
FIDELITY LEVERAGED COMPANY STO	MUTUAL FUNDS	981,683	40,779,799
FIDELITY LIMITED TERM GOVERNME	MUTUAL FUNDS	3,491,454	36,298,218
FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	902,633	44,059,270
FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,117,690	42,064,316
FIDELITY NEW MARKETS INCOME FU	MUTUAL FUNDS	1,547,660	23,782,842
FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	23,627,193	424,709,457
FIDELITY OVERSEAS FUND/UNITED	MUTUAL FUNDS	308,865	18,520,990
FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	542,020	24,105,092
FIDELITY PURITAN TRUST FIDEL	MUTUAL FUNDS	2,894,075	82,426,603
FIDELITY REAL ESTATE INCOME FU	MUTUAL FUNDS	1,416,260	16,894,250
FIDELITY REAL ESTATE INVESTMEN	MUTUAL FUNDS	610,271	24,326,806
FIDELITY SMALL CAP DISCOVERY F	MUTUAL FUNDS	2,527,517	61,335,780
FIDELITY SMALL CAP STOCK FUND	MUTUAL FUNDS	1,127,593	23,518,402
FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	5,797,616	66,217,040
FIDELITY TREND FUND	MUTUAL FUNDS	319,886	48,962,580
FIDELITY VALUE FUND	MUTUAL FUNDS	1,589,481	19,269,881
INTERNATIONAL GROWTH AND INCOM	MUTUAL FUNDS	191,327	7,403,290
PIMCO ALL ASSET FUND	MUTUAL FUNDS	1,013,123	12,688,862
PIMCO COMMODITYREALRETURN STRA	MUTUAL FUNDS	3,851,028	23,108,656
PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	2,857,312	33,061,444
PIMCO DYNAMIC BOND FUND	MUTUAL FUNDS	1,240,548	13,574,115
PIMCO EMERGING MARKETS BOND FU	MUTUAL FUNDS	1,045,871	11,562,734
PIMCO EMERGING MARKETS LOCAL C	MUTUAL FUNDS	535,320	3,822,480
PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,307,535	21,258,122
PIMCO INCOME FUND	MUTUAL FUNDS	1,319,718	16,177,520
PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	3,065,817	34,380,436
PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	1,058,792	11,498,950
PIMCO INVESTMENT GRADE CREDIT	MUTUAL FUNDS	5,075,608	57,750,799
PIMCO LONG TERM US GOVERNMENT	MUTUAL FUNDS	6,779,580	41,075,197
PIMCO LOW DURATION ESG FUND	MUTUAL FUNDS	976,394	9,494,639
PIMCO LOW DURATION FUND/UNITED	MUTUAL FUNDS	2,955,609	29,595,883
PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS	456,485	5,044,017
PIMCO REALESTATEREALRETURN STR	MUTUAL FUNDS	4,061,060	34,156,268
PIMCO STOCKSPPLUS FUND/UNITED S	MUTUAL FUNDS	2,918,330	34,233,641

PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	917,725	8,971,340
PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	5,847,986	62,778,128
SMALLCAP WORLD FUND INC	MUTUAL FUNDS	633,450	52,827,405
US DOLLAR		(0)	(0)
VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS	8,607,856	289,280,462
VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,236,916	99,143,220
VANGUARD EXPLORER FUND	MUTUAL FUNDS	565,267	68,318,474
VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	2,049,538	55,024,816
VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	622,368	23,794,072
VANGUARD GLOBAL MINIMUM VOLATI	MUTUAL FUNDS	436,154	11,933,541
VANGUARD GLOBAL WELLESLEY INCO	MUTUAL FUNDS	12,779	350,954
VANGUARD GLOBAL WELLINGTON FUN	MUTUAL FUNDS	43,029	1,286,280
VANGUARD GNMA FUND	MUTUAL FUNDS	2,513,950	27,248,392
VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS	659,869	62,725,202
VANGUARD HIGH YIELD CORPORATE	MUTUAL FUNDS	8,158,078	49,374,156
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	612,427	14,946,142
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	305,207	9,539,468
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	606,359	18,595,527
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	833,303	25,416,948
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,185,779	35,372,178
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,611,851	46,863,671
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,144,034	60,972,432
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	3,314,453	93,314,757
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	2,238,066	59,172,526
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	1,261,692	31,185,318
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	22,625	633,475
VANGUARD INSTITUTIONAL TARGET	MUTUAL FUNDS	6,130	231,722
VANGUARD INTERMEDIATE TERM BON	MUTUAL FUNDS	6,832,067	86,508,578
VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS	4,058,537	42,752,546
VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS	6,361,379	74,475,062
VANGUARD INTERNATIONAL EXPLORE	MUTUAL FUNDS	724,093	14,913,492
VANGUARD INTERNATIONAL GROWTH	MUTUAL FUNDS	1,039,799	168,846,179
VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS	402,365	16,368,135
VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS	1,465,655	24,377,870
VANGUARD LONG TERM INVESTMENT	MUTUAL FUNDS	6,908,015	82,564,894

VANGUARD LONG TERM TREASURY FU	MUTUAL FUNDS	6,797,271	96,178,907
VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	2,791,548	94,567,185
VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	1,945,453	111,400,548
VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	3,878,822	113,264,968
VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,142,706	29,933,305
VANGUARD SHORT TERM BOND INDEX	MUTUAL FUNDS	5,421,700	59,417,074
VANGUARD SHORT TERM FEDERAL FU	MUTUAL FUNDS	4,980,319	55,963,159
VANGUARD SHORT TERM INVESTMENT	MUTUAL FUNDS	8,009,433	89,181,543
VANGUARD SHORT TERM TREASURY F	MUTUAL FUNDS	11,609,633	125,493,429
VANGUARD SMALL CAP INDEX FUND	MUTUAL FUNDS	858,723	81,007,161
VANGUARD STAR FUND	MUTUAL FUNDS	857,706	26,871,260
VANGUARD STRATEGIC EQUITY FUND	MUTUAL FUNDS	706,523	25,884,407

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VANGUARD US GROWTH FUND	MUTUAL FUNDS	1,117,796	191,758,548
VANGUARD US MULTIFACTOR FUND	MUTUAL FUNDS	14,363	386,542
VANGUARD WELLESLEY INCOME FUND	MUTUAL FUNDS	2,946,983	203,338,781
VANGUARD WELLINGTON FUND	MUTUAL FUNDS	2,686,770	207,228,221
VANGUARD WINDSOR FUND	MUTUAL FUNDS	301,146	21,746,594
Total : EXHIBIT A - Expanded Choice Mutual Funds			\$8,431,475,186

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost		(e) Fair value
			(n/a)	Shares/ Par Value	
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01		17,200	\$ 447,200
	10X GENOMICS INC CLASS A	COMMON STOCK		40,800	5,777,280
	1LIFE HEALTHCARE INC	COMMON STOCK USD.001		57,000	2,488,050
	1ST CONSTITUTION BANCORP	COMMON STOCK		6,975	110,693

1ST SOURCE CORP	COMMON STOCK	11,030	444,509
2U INC	COMMON STOCK USD.001	50,800	2,032,508
3D SYSTEMS CORP	COMMON STOCK USD.001	79,639	834,617
89BIO INC	COMMON STOCK USD.001	4,400	107,228
8X8 INC	COMMON STOCK USD.001	73,400	2,530,098
A MARK PRECIOUS METALS INC	COMMON STOCK USD.01	3,400	87,210
A10 NETWORKS INC	COMMON STOCK USD.00001	43,400	427,924
AAON INC	COMMON STOCK USD.004	27,352	1,922,413
AAR CORP	COMMON STOCK USD1.0	23,300	843,926
AARON S CO INC/THE	COMMON STOCK USD.5	21,959	416,343
ABEONA THERAPEUTICS INC	COMMON STOCK USD.01	20,900	32,813
ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	42,848	872,385
ABM INDUSTRIES INC	COMMON STOCK USD.01	44,600	1,782,270
ACACIA COMMUNICATIONS INC	COMMON STOCK USD.0001	26,100	1,991,811
ACACIA RESEARCH CORP	COMMON STOCK USD.001	33,100	130,414
ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD.01	17,200	356,556
ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	63,355	3,184,222
ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	79,178	4,232,856
ACADIA REALTY TRUST	REIT USD.001	59,107	838,728
ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	29,300	295,930
ACCELERATE DIAGNOSTICS INC	COMMON STOCK	21,492	162,909
ACCELERON PHARMA INC	COMMON STOCK USD.001	36,680	4,692,839
ACCO BRANDS CORP	COMMON STOCK USD.01	64,534	545,312
ACCOLADE INC	COMMON STOCK	10,900	474,150
ACCURAY INC	COMMON STOCK USD.001	61,985	258,477
ACELRX PHARMACEUTICALS INC	COMMON STOCK	47,568	58,984
ACI WORLDWIDE INC	COMMON STOCK USD.005	79,700	3,062,871
ACNB CORP	COMMON STOCK USD2.5	6,125	153,125
ACUITY BRANDS INC	COMMON STOCK USD.01	26,690	3,231,892
ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	23,087	935,947
ACUTUS MEDICAL INC	COMMON STOCK USD.001	5,314	153,096
ADAPTHEALTH CORP	COMMON STOCK	19,900	747,444
ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	53,400	3,157,542
ADDUS HOMECARE CORP	COMMON STOCK USD.001	11,100	1,299,699
ADIANT PLC	COMMON STOCK USD.001	59,172	2,147,819
ADMA BIOLOGICS INC	COMMON STOCK USD.0001	39,691	77,397
ADT INC	COMMON STOCK USD.01	119,000	934,150
ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	35,032	1,189,336
ADTRAN INC	COMMON STOCK USD.01	31,737	468,755
ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	40,400	3,376,632
ADVANCED EMISSIONS SOLUTIONS	COMMON STOCK	10,600	58,300
ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	26,409	2,560,881
ADVANSIX INC	COMMON STOCK USD.01	19,129	382,389
ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	58,400	633,056
AECOM	COMMON STOCK USD.01	108,870	5,419,549
AEGION CORP	COMMON STOCK USD.01	21,291	404,316
AEGLEA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	29,682	233,597
AERIE PHARMACEUTICALS INC	COMMON STOCK USD.001	25,795	348,490
AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	49,326	2,606,879
AEROVIRONMENT INC	COMMON STOCK USD.0001	14,501	1,260,137
AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	31,300	3,183,210
AFFIMED NV	COMMON STOCK USD.01	57,946	337,246
AGCO CORP	COMMON STOCK USD.01	44,200	4,556,578
AGENUS INC	COMMON STOCK USD.01	101,965	324,249
AGILE THERAPEUTICS INC	COMMON STOCK USD.0001	79,500	228,165

AGILYSYS INC	COMMON STOCK USD.3	12,700	487,426
AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	41,491	1,880,137
AGNC INVESTMENT CORP	REIT USD.01	387,800	6,049,680
AGREE REALTY CORP	REIT USD.0001	39,440	2,625,915
AGROFRESH SOLUTIONS INC	COMMON STOCK	20,600	46,762
AIR LEASE CORP	COMMON STOCK USD.01	74,568	3,312,311
AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	39,600	1,241,064
AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	92,339	258,549
AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	7,910	204,078
AKOUOS INC	COMMON STOCK	9,800	194,334
AKOUSTIS TECHNOLOGIES INC	COMMON STOCK USD.001	21,488	262,798
ALAMO GROUP INC	COMMON STOCK USD.1	6,900	951,855
ALARM.COM HOLDINGS INC	COMMON STOCK	34,126	3,530,335
ALASKA COMM SYSTEMS GROUP	COMMON STOCK USD.01	61,900	228,411
ALBANY INTL CORP CL A	COMMON STOCK USD.001	20,619	1,513,847
ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	26,800	562,573
ALBIREO PHARMA INC	COMMON STOCK USD.01	14,000	525,140
ALCOA CORP	COMMON STOCK USD.01	130,374	3,005,121
ALECTOR INC	COMMON STOCK USD.0001	32,796	496,203
ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	8,400	229,908
ALEXANDER + BALDWIN INC	REIT	49,808	855,701
ALEXANDER S INC	REIT USD1.0	1,514	419,908
ALICO INC	COMMON STOCK USD1.0	4,280	132,766
ALIGOS THERAPEUTICS INC	COMMON STOCK USD.0001	10,700	295,855
ALKERMES PLC	COMMON STOCK USD.01	106,775	2,223,938
ALLAKOS INC	COMMON STOCK USD.001	18,938	2,651,320
ALLEGHANY CORP	COMMON STOCK USD1.0	9,714	5,864,245
ALLEGHENY TECHNOLOGIES INC	COMMON STOCK USD.1	84,300	1,494,219
ALLEGIANCE BANCSHARES INC	COMMON STOCK USD1.0	14,201	484,680
ALLEGIANT TRAVEL CO	COMMON STOCK USD.001	8,840	1,672,882
ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	23,700	631,842
ALLETE INC	COMMON STOCK	35,004	2,267,256
ALLIANCE DATA SYSTEMS CORP	COMMON STOCK USD.01	32,800	2,430,480
ALLIED MOTION TECHNOLOGIES	COMMON STOCK	5,100	260,610
ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	78,899	3,402,914
ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	36,267	915,379
ALLOVIR INC	COMMON STOCK	12,100	465,124
ALLSCRIPTS HEALTHCARE SOLUTI	COMMON STOCK USD.01	107,386	1,550,654
ALLY FINANCIAL INC	COMMON STOCK USD.1	264,264	9,423,654
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	81,458	10,587,096
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,875	328,005
ALPHA PRO TECH LTD	COMMON STOCK USD.01	4,800	53,520
ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	45,216	656,536
ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	11,400	112,632
ALTABANCORP	COMMON STOCK USD.01	11,500	321,080
ALTAIR ENGINEERING INC A	COMMON STOCK	30,200	1,757,036
ALTERYX INC CLASS A	COMMON STOCK	38,320	4,666,993
ALTICE USA INC A	COMMON STOCK USD.01	153,150	5,799,791
ALTISOURCE PORTFOLIO SOL	COMMON STOCK USD1.0	4,400	56,672
ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK USD.001	43,378	2,509,764
ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	6,400	551,680
AMALGAMATED BK OF NEW YORK A	COMMON STOCK USD.01	8,800	120,912
AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	31,400	482,932
AMBARELLA INC	COMMON STOCK USD.00045	22,251	2,134,909
AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	35,747	75,784
AMC NETWORKS INC A	COMMON STOCK	18,349	656,344
AMDOCS LTD	COMMON STOCK GBP.0001	93,150	6,607,130
AMEDISYS INC	COMMON STOCK USD.001	22,779	6,681,764
AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	8,097	212,222
AMERANT BANCORP INC	COMMON STOCK USD.1	12,459	189,377
AMERCO	COMMON STOCK USD.25	6,483	2,943,023

AMERESCO INC CL A	COMMON STOCK USD.0001	17,400	908,976
AMERICA S CAR MART INC	COMMON STOCK USD.01	4,200	461,328
AMERICAN ASSETS TRUST INC	REIT USD.01	34,848	1,006,410
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	78,750	656,775
AMERICAN CAMPUS COMMUNITIES	REIT USD.01	97,902	4,187,269
AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	104,975	2,106,848
AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	66,455	1,838,145
AMERICAN FINANCE TRUST INC	REIT	77,800	578,054
AMERICAN FINANCIAL GROUP INC	COMMON STOCK	50,972	4,466,167
AMERICAN HOMES 4 RENT A	REIT USD.01	194,035	5,821,050
AMERICAN NATIONAL GROUP INC	COMMON STOCK USD.01	5,200	499,824

AMERICAN OUTDOOR BRANDS INC	COMMON STOCK	9,550	162,637
AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	10,000	304,800
AMERICAN RENAL ASSOCIATES HO	COMMON STOCK USD.01	9,582	109,714
AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	20,700	355,419
AMERICAN STATES WATER CO	COMMON STOCK	24,769	2,056,847
AMERICAN SUPERCONDUCTOR CORP	COMMON STOCK USD.01	15,300	442,647
AMERICAN VANGUARD CORP	COMMON STOCK USD.1	19,899	308,832
AMERICAN WELL CORP CLASS A	COMMON STOCK USD.01	34,900	884,017
AMERICAN WOODMARK CORP	COMMON STOCK	11,700	1,098,045
AMERICOLD REALTY TRUST	REIT USD.01	145,118	5,417,255
AMERIS BANCORP	COMMON STOCK USD1.0	44,553	1,772,278
AMERISAFE INC	COMMON STOCK USD.01	13,424	770,940
AMES NATIONAL CORP	COMMON STOCK USD2.0	7,569	181,807
AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	182,853	4,222,076
AMKOR TECHNOLOGY INC	COMMON STOCK USD.0001	69,800	1,052,584
AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	31,617	2,239,763
AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	71,100	324,927
AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	23,700	476,607
AMYRIS INC	COMMON STOCK	57,400	462,551
ANAPLAN INC	COMMON STOCK USD.0001	94,400	6,782,640
ANAPTYSBIO INC	COMMON STOCK USD.001	13,529	290,874
ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	33,943	183,292
ANDERSONS INC/THE	COMMON STOCK	22,570	553,191
ANGIODYNAMICS INC	COMMON STOCK USD.01	25,200	386,316
ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,964	202,235
ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	10,100	457,126
ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	993,910	8,398,540
ANNEXON INC	COMMON STOCK	9,900	247,797
ANTARES PHARMA INC	COMMON STOCK USD.01	113,100	451,269
ANTERIX INC	COMMON STOCK USD.0001	8,100	304,560
ANTERO MIDSTREAM CORP	COMMON STOCK	212,100	1,635,291
ANTERO RESOURCES CORP	COMMON STOCK USD.01	169,500	923,775
ANWORTH MORTGAGE ASSET CORP	REIT USD.01	84,988	230,317
APARTMENT INCOME REIT CO	REIT USD.01	106,000	4,071,460
APARTMENT INVT + MGMT CO A	REIT USD.01	123,600	652,608
APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	41,833	2,392,848
API GROUP CORP	COMMON STOCK USD.0001	93,900	1,704,285
APOGEE ENTERPRISES INC	COMMON STOCK USD.333	17,856	565,678
APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	91,303	1,105,883
APOLLO GLOBAL MANAGEMENT INC	COMMON STOCK	121,300	5,941,274

APOLLO MEDICAL HOLDINGS INC	COMMON STOCK USD.001	19,205	350,875
APPFOLIO INC A	COMMON STOCK USD.0001	11,000	2,070,461
APPIAN CORP	COMMON STOCK USD.0001	25,400	4,117,086
APPLE HOSPITALITY REIT INC	REIT NPV	140,376	1,911,680
APPLIED GENETIC TECHNOLOGIES	COMMON STOCK USD.001	16,500	67,485
APPLIED INDUSTRIAL TECH INC	COMMON STOCK	26,925	2,099,881
APPLIED MOLECULAR TRANSPORT	COMMON STOCK USD.0001	8,300	255,391
APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	14,500	123,395
APPLIED THERAPEUTICS INC	COMMON STOCK USD.0001	6,833	150,394
APREA THERAPEUTICS INC	COMMON STOCK USD.001	5,100	25,092
APTARGROUP INC	COMMON STOCK USD.01	45,651	6,249,165
APTINYX INC	COMMON STOCK USD.01	17,400	60,204
APYX MEDICAL CORP	COMMON STOCK USD.001	24,977	179,834
AQUESTIVE THERAPEUTICS INC	COMMON STOCK USD.001	13,800	73,830
ARAMARK	COMMON STOCK USD.01	162,209	6,241,802
ARAVIVE INC	COMMON STOCK USD.0001	8,600	48,504
ARBOR REALTY TRUST INC	REIT USD.01	86,600	1,227,988
ARCBEST CORP	COMMON STOCK USD.01	15,800	755,264
ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	277,941	10,025,332
ARCH RESOURCES INC	COMMON STOCK USD.01	10,400	455,208
ARCHROCK INC	COMMON STOCK USD.01	90,636	784,908
ARCONIC CORP	COMMON STOCK USD.01	67,000	2,083,027
ARCOSA INC	COMMON STOCK USD.01	32,300	1,873,118
ARCTURUS THERAPEUTICS HOLDIN	COMMON STOCK USD.001	16,200	702,756
ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	28,300	734,668
ARCUTIS BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	12,199	343,158
ARDAGH GROUP SA	COMMON STOCK EUR.01	9,900	170,379
ARDELYX INC	COMMON STOCK USD.000001	51,755	334,855
ARDMORE SHIPPING CORP	COMMON STOCK USD.01	11,900	38,913
ARENA PHARMACEUTICALS INC	COMMON STOCK USD.0001	40,474	3,109,617
ARES COMMERCIAL REAL ESTATE	REIT USD.01	24,600	292,986
ARES MANAGEMENT CORP A	COMMON STOCK	70,500	3,317,025

ARGAN INC	COMMON STOCK USD.15	10,100	449,349
ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0	22,584	986,921
ARLINGTON ASSET INVESTMENT A	REIT USD.01	18,800	71,064
ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	55,052	428,855
ARMADA HOFFLER PROPERTIES IN	REIT USD.01	38,700	434,214
ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	46,869	505,717
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	33,403	2,484,849
ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	40,600	1,751,484
ARROW ELECTRONICS INC	COMMON STOCK USD1.0	51,701	5,147,270
ARROW FINANCIAL CORP	COMMON STOCK USD1.0	9,241	276,398
ARROWHEAD PHARMACEUTICALS IN	COMMON STOCK USD.001	70,989	5,446,986
ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	5,341	198,044
ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	37,300	1,877,682
ARVINAS INC	COMMON STOCK USD.001	23,599	2,004,263
ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	13,065	1,904,093
ASGN INC	COMMON STOCK USD.01	35,452	2,961,306
ASHLAND GLOBAL HOLDINGS INC	COMMON STOCK	39,870	3,157,704
ASPEN AEROGELS INC	COMMON STOCK USD.00001	19,700	328,793
ASPEN GROUP INC	COMMON STOCK USD.001	23,600	262,668
ASPEN TECHNOLOGY INC	COMMON STOCK USD.1	48,000	6,252,000
ASPIRA WOMEN S HEALTH INC	COMMON STOCK USD.0001	48,300	324,093
ASSEMBLY BIOSCIENCES INC	COMMON STOCK USD.001	18,200	110,110

ASSETMARK FINANCIAL HOLDINGS	COMMON STOCK USD.001	11,700	283,140
ASSOCIATED BANC CORP	COMMON STOCK USD.01	101,222	1,824,740
ASSURED GUARANTY LTD	COMMON STOCK USD.01	54,558	1,718,031
ASTEC INDUSTRIES INC	COMMON STOCK USD.2	14,600	845,048
ASTRONICS CORP	COMMON STOCK USD.01	17,405	230,268
ASURE SOFTWARE INC	COMMON STOCK USD.01	9,000	63,900
AT HOME GROUP INC	COMMON STOCK USD.01	33,500	517,910
ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	52,700	1,034,501
ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	8,800	367,664
ATHENE HOLDING LTD CLASS A	COMMON STOCK USD.001	81,921	3,534,072
ATHENEX INC	COMMON STOCK USD.001	44,547	492,690
ATHERSYS INC	COMMON STOCK USD.001	113,021	197,787
ATHIRA PHARMA INC	COMMON STOCK USD.0001	7,600	260,300
ATKORE INC	COMMON STOCK USD.01	32,649	1,342,200
ATLANTIC CAPITAL BANCSHARES	COMMON STOCK	15,300	243,576
ATLANTIC POWER CORP	COMMON STOCK	58,147	122,109
ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	52,475	1,728,527
ATLANTICUS HOLDINGS CORP	COMMON STOCK	3,400	83,742
ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	17,301	943,597
ATLASSIAN CORP PLC CLASS A	COMMON STOCK USD.1	92,300	21,703,137
ATN INTERNATIONAL INC	COMMON STOCK USD.01	7,600	317,376
ATOMERA INC	COMMON STOCK USD.001	8,900	143,201
ATRECA INC A	COMMON STOCK USD.0001	20,001	323,016
ATRICURE INC	COMMON STOCK USD.001	32,200	1,792,574
ATRION CORPORATION	COMMON STOCK USD.1	999	641,598
AUBURN NATL BANCORPORATION	COMMON STOCK USD.01	1,600	66,704
AUTONATION INC	COMMON STOCK USD.01	41,498	2,896,145
AVALARA INC	COMMON STOCK USD.0001	58,300	9,613,087
AVANGRID INC	COMMON STOCK USD.01	38,338	1,819,731
AVANOS MEDICAL INC	COMMON STOCK USD.01	31,962	1,466,417
AVANTOR INC	COMMON STOCK USD.01	350,100	9,855,315
AVAYA HOLDINGS CORP	COMMON STOCK USD.001	62,232	1,191,743
AVENUE THERAPEUTICS INC	COMMON STOCK USD.0001	4,500	26,775
AVEO PHARMACEUTICALS INC	COMMON STOCK USD.001	14,700	84,819
AVID BIOSERVICES INC	COMMON STOCK USD.001	38,900	448,906
AVID TECHNOLOGY INC	COMMON STOCK USD.01	24,100	382,467
AVIDITY BIOSCIENCES INC	COMMON STOCK	9,500	242,440
AVIENT CORP	COMMON STOCK USD.01	63,566	2,560,438
AVIS BUDGET GROUP INC	COMMON STOCK USD.01	36,220	1,351,006
AVISTA CORP	COMMON STOCK	47,894	1,922,465
AVNET INC	COMMON STOCK USD1.0	66,426	2,430,532
AVROBIO INC	COMMON STOCK USD.0001	21,804	303,948
AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	150,620	4,300,201
AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	22,875	666,120
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	59,881	3,017,404
AXOGEN INC	COMMON STOCK USD.01	24,100	431,390
AXON ENTERPRISE INC	COMMON STOCK USD.00001	44,600	5,464,838
AXONICS MODULATION TECHNOLOG	COMMON STOCK USD.0001	20,370	1,016,870
AXOS FINANCIAL INC	COMMON STOCK USD.01	38,500	1,444,905
AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	18,402	1,588,831

AXT INC	COMMON STOCK USD.001	23,900	228,723
AZEK CO INC/THE	COMMON STOCK	52,100	2,003,245
AZZ INC	COMMON STOCK USD1.0	18,100	858,664
B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	11,800	521,796

B+G FOODS INC	COMMON STOCK USD.01	42,900	1,189,617
BADGER METER INC	COMMON STOCK USD1.0	19,655	1,848,749
BALCHEM CORP	COMMON STOCK USD.0667	23,247	2,678,519
BALLY S CORP	COMMON STOCK USD.01	11,898	597,637
BANC OF CALIFORNIA INC	COMMON STOCK USD.01	28,450	418,500
BANCFIRST CORP	COMMON STOCK USD1.0	13,100	768,970
BANCO LATINOAMERICANO COME E	COMMON STOCK	21,593	341,817
BANCORP INC/THE	COMMON STOCK USD1.0	35,608	486,049
BANCORPSOUTH BANK	COMMON STOCK	65,981	1,909,312
BANDWIDTH INC CLASS A	COMMON STOCK USD.001	13,900	2,136,013
BANK FIRST CORP	COMMON STOCK USD1.0	4,530	293,635
BANK OF COMMERCE HOLDINGS	COMMON STOCK	13,100	129,690
BANK OF HAWAII CORP	COMMON STOCK USD.01	27,603	2,114,942
BANK OF MARIN BANCORP/CA	COMMON STOCK	9,400	322,796
BANK OF N.T. BUTTERFIELD+SON	COMMON STOCK BMD1.0	33,500	1,043,860
BANK OZK	COMMON STOCK	85,459	2,672,303
BANKFINANCIAL CORP	COMMON STOCK USD.01	14,225	124,896
BANKUNITED INC	COMMON STOCK USD.01	63,853	2,220,807
BANKWELL FINANCIAL GROUP INC	COMMON STOCK NPV	4,400	86,020
BANNER CORPORATION	COMMON STOCK USD.01	24,200	1,127,478
BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	10,670	241,035
BARNES GROUP INC	COMMON STOCK USD.01	31,600	1,601,804
BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	5,100	347,871
BAYCOM CORP	COMMON STOCK	5,000	75,850
BCB BANCORP INC	COMMON STOCK	14,700	162,729
BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	36,750	1,476,983
BEAM THERAPEUTICS INC	COMMON STOCK USD.01	27,370	2,234,487
BEAZER HOMES USA INC	COMMON STOCK USD.001	22,037	333,861
BED BATH + BEYOND INC	COMMON STOCK USD.01	85,159	1,512,424
BEL FUSE INC CL B	COMMON STOCK USD.1	6,800	102,204
BELDEN INC	COMMON STOCK USD.01	30,309	1,269,947
BELLRING BRANDS INC CLASS A	COMMON STOCK USD.01	28,231	686,296
BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	22,719	691,976
BENEFITFOCUS INC	COMMON STOCK USD.001	18,300	264,984
BERKELEY LIGHTS INC	COMMON STOCK	8,500	759,985
BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	29,736	509,080
BERRY CORP	COMMON STOCK USD.001	35,600	131,008
BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	94,681	5,320,125
BEYOND MEAT INC	COMMON STOCK	37,200	4,650,000
BEYONDSRING INC	COMMON STOCK USD.0001	9,121	111,276
BGC PARTNERS INC CL A	COMMON STOCK USD.01	202,998	811,992
BIG LOTS INC	COMMON STOCK USD.01	26,371	1,132,107
BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK	9,800	628,670
BIGLARI HOLDINGS INC B	COMMON STOCK	632	70,278
BILL.COM HOLDINGS INC	COMMON STOCK USD.00001	51,800	7,070,700
BIO TECHNE CORP	COMMON STOCK USD.01	26,900	8,542,095
BIOCRIST PHARMACEUTICALS INC	COMMON STOCK USD.01	134,189	999,708
BIODELIVERY SCIENCES INTL	COMMON STOCK USD.001	65,968	277,066
BIOHAVEN PHARMACEUTICAL HOLD	COMMON STOCK	33,451	2,867,085
BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	9,250	368,983
BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	127,494	11,179,949
BIOSIG TECHNOLOGIES INC	COMMON STOCK USD.001	5,715	22,289
BIOTELEMETRY INC	COMMON STOCK USD.001	23,362	1,683,933
BIOXCEL THERAPEUTICS INC	COMMON STOCK USD.001	7,487	345,899
BJ S RESTAURANTS INC	COMMON STOCK	15,350	590,822
BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	97,700	3,642,256
BLACK DIAMOND THERAPEUTICS I	COMMON STOCK	12,200	391,010
BLACK HILLS CORP	COMMON STOCK USD1.0	43,825	2,693,046
BLACK KNIGHT INC	COMMON STOCK	106,939	9,448,061
BLACKBAUD INC	COMMON STOCK USD.001	33,201	1,997,393

BLACKLINE INC	COMMON STOCK USD.01	36,111	4,816,485
BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	95,835	2,638,338
BLOOM ENERGY CORP A	COMMON STOCK USD.0001	65,200	1,868,632
BLOOMIN BRANDS INC	COMMON STOCK USD.01	58,823	1,142,343
BLUCORA INC	COMMON STOCK USD.0001	33,608	534,703
BLUE BIRD CORP	COMMON STOCK USD.0001	12,800	233,728
BLUEBIRD BIO INC	COMMON STOCK USD.01	45,100	1,951,477
BLUEGREEN VACATIONS HOLDING	COMMON STOCK USD.01	9,680	130,970

BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	39,320	4,409,738
BLUEROCK RESIDENTIAL GROWTH	REIT USD.01	20,200	255,934
BMC STOCK HOLDINGS INC	COMMON STOCK USD.01	46,793	2,511,848
BOINGO WIRELESS INC	COMMON STOCK	31,700	403,224
BOISE CASCADE CO	COMMON STOCK USD.01	26,326	1,258,383
BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	21,212	1,452,598
BONANZA CREEK ENERGY INC	COMMON STOCK	13,100	253,223
BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	20,152	873,791
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	95,700	8,343,126
BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	6,300	6,264,027
BOSTON OMAHA CORP CL A	COMMON STOCK	9,720	268,758
BOSTON PRIVATE FINL HOLDING	COMMON STOCK USD1.0	57,155	482,960
BOTTOMLINE TECHNOLOGIES (DE)	COMMON STOCK USD.001	30,843	1,626,660
BOX INC CLASS A	COMMON STOCK USD.0001	98,500	1,777,925
BOYD GAMING CORP	COMMON STOCK USD.01	58,759	2,521,936
BRADY CORPORATION CL A	COMMON STOCK USD.01	31,800	1,679,676
BRAINSTORM CELL THERAPEUTICS	COMMON STOCK USD.0001	18,900	85,523
BRANDYWINE REALTY TRUST	REIT USD.01	113,749	1,354,751
BRIDGEBIO PHARMA INC	COMMON STOCK	52,149	3,708,315
BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	9,900	123,651
BRIGHAM MINERALS INC CL A	COMMON STOCK USD.01	23,800	261,562
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	42,498	7,351,729
BRIGHTCOVE	COMMON STOCK USD.001	32,700	601,680
BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	62,203	2,252,060
BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.001	40,700	784,696
BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	23,900	361,368
BRINK S CO/THE	COMMON STOCK USD1.0	33,900	2,440,800
BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	32,904	1,861,379
BRISTOW GROUP INC	COMMON STOCK USD.01	4,520	118,966
BRIXMOR PROPERTY GROUP INC	REIT USD.01	212,900	3,523,495
BROADMARK REALTY CAPITAL INC	REIT	89,200	909,840
BROADSTONE NET LEASE INC A	COMMON STOCK USD.00025	29,400	575,652
BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	127,189	563,447
BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	21,802	1,576,285
BROOKFIELD PROPERTY REIT I A	REIT USD.01	30,707	458,763
BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	73,227	4,266,937
BROOKLINE BANCORP INC	COMMON STOCK USD.01	54,323	654,049
BROOKS AUTOMATION INC	COMMON STOCK USD.01	51,793	3,514,155
BROWN + BROWN INC	COMMON STOCK USD.1	166,960	7,915,574
BRP GROUP INC A	COMMON STOCK USD.01	32,600	977,022
BRT APARTMENTS CORP	REIT USD3.0	13,200	200,640
BRUKER CORP	COMMON STOCK USD.01	73,935	4,002,102
BRUNSWICK CORP	COMMON STOCK USD.75	56,347	4,295,895
BRYN MAWR BANK CORP	COMMON STOCK USD1.0	13,600	416,092
BUCKLE INC/THE	COMMON STOCK USD.01	20,081	586,365
BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	82,961	3,385,638
BUNGE LTD	COMMON STOCK USD.01	96,417	6,323,027

BURLINGTON STORES INC	COMMON STOCK USD.0001	45,895	12,003,837
BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	17,684	360,046
BWX TECHNOLOGIES INC	COMMON STOCK USD.01	68,098	4,104,947
BYLINE BANCORP INC	COMMON STOCK USD.01	17,800	275,010
C + F FINANCIAL CORP	COMMON STOCK USD1.0	1,500	55,665
C4 THERAPEUTICS INC	COMMON STOCK	10,200	337,926
CABALETTA BIO INC	COMMON STOCK USD.00001	8,675	108,264
CABLE ONE INC	COMMON STOCK USD.01	3,800	8,465,336
CABOT CORP	COMMON STOCK USD1.0	37,599	1,763,743
CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	17,716	4,417,130
CACTUS INC A	COMMON STOCK USD.01	33,210	865,785
CADENCE BANCORP	COMMON STOCK	82,828	1,360,036
CADIZ INC	COMMON STOCK USD.01	10,300	109,695
CAESARS ENTERTAINMENT INC	COMMON STOCK	126,547	9,398,646
CAESARSTONE LTD	COMMON STOCK	17,577	226,568
CAI INTERNATIONAL INC	COMMON STOCK USD.0001	10,882	339,954
CAL MAINE FOODS INC	COMMON STOCK USD.01	28,249	1,060,467
CALAMP CORP	COMMON STOCK USD.01	23,900	237,088
CALAVO GROWERS INC	COMMON STOCK USD.001	11,360	788,725
CALEDONIA MINING CORP PLC	COMMON STOCK	3,600	57,168
CALERES INC	COMMON STOCK USD.01	26,423	413,520
CALIFORNIA BANCORP INC	COMMON STOCK	5,100	79,356
CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	33,175	1,873,494
CALITHERA BIOSCIENCES INC	COMMON STOCK USD.001	37,137	182,343
CALIX INC	COMMON STOCK	36,600	1,089,216

CALLAWAY GOLF COMPANY	COMMON STOCK USD.01	62,907	1,510,397
CALYXT INC	COMMON STOCK	2,446	10,322
CAMBIUM NETWORKS CORP	COMMON STOCK USD.0001	3,900	97,812
CAMBRIDGE BANCORP	COMMON STOCK USD1.0	4,314	300,902
CAMDEN NATIONAL CORP	COMMON STOCK	10,250	366,745
CAMDEN PROPERTY TRUST	REIT USD.01	66,998	6,694,440
CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	23,200	604,360
CANNAE HOLDINGS INC	COMMON STOCK USD.0001	62,156	2,751,646
CANTEL MEDICAL CORP	COMMON STOCK USD.1	25,573	2,103,436
CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	6,100	84,973
CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	10,481	257,623
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	89,067	1,113,338
CAPRI HOLDINGS LTD	COMMON STOCK	101,500	4,263,000
CAPSTAR FINANCIAL HOLDINGS I	COMMON STOCK USD1.0	7,383	108,899
CAPSTEAD MORTGAGE CORP	REIT USD.01	56,100	325,941
CARA THERAPEUTICS INC	COMMON STOCK USD.001	28,413	429,889
CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	27,300	1,194,648
CARDLYTICS INC	COMMON STOCK	18,219	2,601,127
CARDTRONICS PLC A	COMMON STOCK USD.01	25,244	891,113
CAREDX INC	COMMON STOCK USD.001	34,640	2,509,668
CARETRUST REIT INC	REIT USD.01	64,154	1,422,936
CARGURUS INC	COMMON STOCK USD.001	63,800	2,024,374
CARLISLE COS INC	COMMON STOCK USD1.0	36,300	5,794,280
CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	85,600	2,691,264
CARPARTS.COM INC	COMMON STOCK USD.001	20,300	251,517
CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	33,138	964,979
CARRIAGE SERVICES INC	COMMON STOCK USD.01	12,400	388,368
CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	24,600	154,488
CARS.COM INC	COMMON STOCK USD.01	47,100	532,230
CARTER BANCSHARES INC	COMMON STOCK USD1.0	17,910	191,995

CARTER S INC	COMMON STOCK USD.01	31,028	2,918,804
CARVANA CO	COMMON STOCK USD.001	39,470	9,454,644
CASA SYSTEMS INC	COMMON STOCK	24,000	148,080
CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	35,456	2,196,499
CASEY S GENERAL STORES INC	COMMON STOCK NPV	26,251	4,688,954
CASI PHARMACEUTICALS INC	COMMON STOCK USD.01	40,700	120,065
CASPER SLEEP INC	COMMON STOCK USD.000001	11,400	70,110
CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	9,889	384,781
CASSAVA SCIENCES INC	COMMON STOCK USD.001	15,600	106,392
CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	7,093	556,878
CATABASIS PHARMACEUTICALS IN	COMMON STOCK USD.001	12,900	27,606
CATALYST BIOSCIENCES INC	COMMON STOCK USD.001	15,400	97,174
CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	76,189	254,471
CATCHMARK TIMBER TRUST INC A	REIT USD.01	27,800	260,208
CATHAY GENERAL BANCORP	COMMON STOCK USD.01	50,497	1,715,637
CATO CORP CLASS A	COMMON STOCK USD.033	18,250	175,018
CAVCO INDUSTRIES INC	COMMON STOCK USD.01	6,100	1,070,245
CB FINANCIAL SERVICES INC	COMMON STOCK	3,300	66,033
CBIZ INC	COMMON STOCK USD.01	35,543	945,799
CBTX INC	COMMON STOCK USD.01	13,800	352,038
CDK GLOBAL INC	COMMON STOCK USD.01	87,086	4,513,667
CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	25,798	179,554
CEL SCI CORP	COMMON STOCK USD.01	20,554	239,660
CELLULAR BIOMEDICINE GROUP I	COMMON STOCK USD.001	9,000	165,420
CELSIUS HOLDINGS INC	COMMON STOCK USD.001	24,000	1,207,440
CENTERSPACE	REIT	8,400	593,376
CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	7,539	291,081
CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	27,700	1,006,341
CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	19,000	361,190
CENTRAL VALLEY COMM BANCORP	COMMON STOCK	4,300	64,027
CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	35,300	389,359
CENTURY BANCORP INC CL A	COMMON STOCK USD1.0	2,300	177,928
CENTURY CASINOS INC	COMMON STOCK USD.01	12,800	81,792
CENTURY COMMUNITIES INC	COMMON STOCK USD.01	20,200	884,356
CERECOR INC	COMMON STOCK USD.001	1,124	2,967
CERENCE INC	COMMON STOCK USD.01	25,600	2,572,288
CERIDIAN HCM HOLDING INC	COMMON STOCK USD.01	81,600	8,695,296
CERUS CORP	COMMON STOCK USD.001	108,500	750,820
CEVA INC	COMMON STOCK USD.001	15,200	691,600
CHAMPIONX CORP	COMMON STOCK USD.01	124,797	1,909,394
CHANGE HEALTHCARE INC	COMMON STOCK USD.001	174,700	3,258,155
CHANNELADVISOR CORP	COMMON STOCK USD.001	19,000	303,620

CHARLES RIVER LABORATORIES	COMMON STOCK USD.01	34,591	8,642,907
CHART INDUSTRIES INC	COMMON STOCK USD.01	25,109	2,957,589
CHASE CORP	COMMON STOCK USD.1	5,100	515,151
CHATHAM LODGING TRUST	REIT USD.01	32,100	346,680
CHECKPOINT THERAPEUTICS INC	COMMON STOCK USD.0001	9,546	25,297
CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	29,326	1,086,822
CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	17,964	543,711
CHEGG INC	COMMON STOCK USD.001	85,800	7,750,314
CHEMED CORP	COMMON STOCK USD1.0	11,064	5,892,797
CHEMOCENTRYX INC	COMMON STOCK USD.001	33,333	2,156,863
CHEMOURS CO/THE	COMMON STOCK	117,700	2,917,783
CHEMUNG FINANCIAL CORP	COMMON STOCK USD.01	1,612	54,727
CHENIERE ENERGY INC	COMMON STOCK USD.003	163,560	9,818,507

CHERRY HILL MORTGAGE INVESTM	REIT USD.01	13,259	121,187
CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	12,732	1,377,730
CHIASMA INC	COMMON STOCK USD.01	26,298	114,396
CHICO S FAS INC	COMMON STOCK USD.01	91,700	145,803
CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	9,700	485,970
CHIMERA INVESTMENT CORP	REIT USD.01	127,787	1,309,817
CHIMERIX INC	COMMON STOCK USD.001	35,100	169,533
CHINOOK THERAPEUTICS INC	COMMON STOCK USD.0001	11,989	190,146
CHOICE HOTELS INTL INC	COMMON STOCK USD.01	24,370	2,601,010
CHOICEONE FINANCIAL SVCS INC	COMMON STOCK	8,100	249,561
CHROMADEX CORP	COMMON STOCK USD.001	31,077	149,170
CHURCHILL DOWNS INC	COMMON STOCK	26,895	5,238,877
CHUY S HOLDINGS INC	COMMON STOCK USD.01	11,500	304,635
CIDARA THERAPEUTICS INC	COMMON STOCK USD.0001	23,600	47,200
CIENA CORP	COMMON STOCK USD.01	108,900	5,755,365
CIM COMMERCIAL TRUST CORP	REIT USD.001	10,367	147,626
CIMAREX ENERGY CO	COMMON STOCK USD.01	70,319	2,637,666
CIMPRESS PLC	COMMON STOCK EUR.01	12,007	1,053,494
CINCINNATI BELL INC	COMMON STOCK USD.01	34,553	527,970
CINEMARK HOLDINGS INC	COMMON STOCK USD.001	74,521	1,297,411
CIRCOR INTERNATIONAL INC	COMMON STOCK USD.01	13,272	510,176
CIRRUS LOGIC INC	COMMON STOCK USD.001	41,600	3,419,520
CIT GROUP INC	COMMON STOCK USD.01	68,697	2,466,222
CITI TRENDS INC	COMMON STOCK USD.01	7,514	373,296
CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	9,196	182,449
CITIZENS INC	COMMON STOCK	38,100	218,313
CITY HOLDING CO	COMMON STOCK USD2.5	10,999	764,980
CITY OFFICE REIT INC	REIT USD.01	28,400	277,468
CIVISTA BANCSHARES INC	COMMON STOCK	11,712	205,311
CLARUS CORP	COMMON STOCK USD.0001	16,845	259,413
CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	90,500	711,330
CLEAN HARBORS INC	COMMON STOCK USD.01	36,020	2,741,122
CLEARFIELD INC	COMMON STOCK USD.01	6,500	160,680
CLEARWATER PAPER CORP	COMMON STOCK USD.0001	11,116	419,629
CLEARWAY ENERGY INC A	COMMON STOCK USD.01	23,290	688,220
CLEARWAY ENERGY INC C	COMMON STOCK	57,012	1,820,393
CLEVELAND CLIFFS INC	COMMON STOCK USD.125	281,519	4,098,917
CLIPPER REALTY INC	REIT USD.01	7,699	54,278
CLOUDERA INC	COMMON STOCK USD.00005	137,602	2,001,693
CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	77,477	5,887,477
CLOVIS ONCOLOGY INC	COMMON STOCK USD.001	55,800	267,840
CMC MATERIALS INC	COMMON STOCK USD.001	20,235	3,061,556
CNA FINANCIAL CORP	COMMON STOCK USD2.5	19,924	776,239
CNB FINANCIAL CORP/PA	COMMON STOCK	11,900	253,351
CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	94,958	2,110,916
CNX RESOURCES CORP	COMMON STOCK USD.01	163,149	1,762,009
CO DIAGNOSTICS INC	COMMON STOCK USD.001	18,000	167,400
COASTAL FINANCIAL CORP/WA	COMMON STOCK	8,200	172,200
COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	3,300	878,691
CODEXIS INC	COMMON STOCK USD.0001	35,727	779,920
CODIAK BIOSCIENCES INC	COMMON STOCK USD.0001	3,900	125,980
CODORUS VALLEY BANCORP INC	COMMON STOCK USD2.5	8,334	141,345
COEUR MINING INC	COMMON STOCK USD.01	163,017	1,687,226
COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	28,268	1,788,201
COGNEX CORP	COMMON STOCK USD.002	118,500	9,513,773
COHEN + STEERS INC	COMMON STOCK USD.01	16,936	1,258,345
COHERENT INC	COMMON STOCK USD.01	16,410	2,551,842
COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	40,946	711,641
COHU INC	COMMON STOCK USD1.0	28,399	1,084,274

COLFAX CORP	COMMON STOCK USD.001	69,400	2,653,856
COLLECTORS UNIVERSE	COMMON STOCK USD.001	7,603	573,266
COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	25,400	508,762
COLONY BANKCORP	COMMON STOCK USD1.0	5,400	80,219
COLONY CAPITAL INC	REIT USD.01	334,333	1,608,142
COLONY CREDIT REAL ESTATE IN	REIT USD.01	61,718	462,885
COLUMBIA BANKING SYSTEM INC	COMMON STOCK	47,633	1,810,552
COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	33,900	527,484
COLUMBIA PROPERTY TRUST INC	REIT USD.01	75,963	1,089,309
COLUMBIA SPORTSWEAR CO	COMMON STOCK	20,177	1,763,066
COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	16,200	622,728
COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	24,194	1,274,056
COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	75,337	4,949,641
COMMERCIAL METALS CO	COMMON STOCK USD.01	79,843	1,639,975
COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	137,200	1,838,480
* COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	35,776	2,316,440
COMMUNITY BANKERS TRUST CORP	COMMON STOCK USD.01	16,585	111,949
COMMUNITY FINANCIAL CORP/THE	COMMON STOCK USD.01	3,900	103,272
COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	58,746	436,483
COMMUNITY HEALTHCARE TRUST I	REIT USD.01	17,416	820,468
COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	11,282	417,998
COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	28,100	1,644,493
COMPASS MINERALS INTERNATIONAL	COMMON STOCK USD.01	22,994	1,419,190
COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001	8,900	238,876
COMSCORE INC	COMMON STOCK USD.001	47,300	117,777
COMSTOCK RESOURCES INC	COMMON STOCK USD.5	16,200	70,794
COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	14,875	307,764
CONCENTRIX CORP	COMMON STOCK	29,051	2,867,334
CONCERT PHARMACEUTICALS INC	COMMON STOCK USD.001	18,500	233,840
CONDUENT INC	COMMON STOCK USD.01	114,939	551,707
CONMED CORP	COMMON STOCK USD.01	18,239	2,143,570
CONN S INC	COMMON STOCK USD.01	13,755	160,796
CONNECTONE BANCORP INC	COMMON STOCK	24,900	492,771
CONSOL ENERGY INC	COMMON STOCK USD.01	17,850	128,699
CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	50,683	247,840
CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	9,700	116,885
CONSTELLATION PHARMACEUTICAL	COMMON STOCK USD.0001	19,096	549,965
CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	21,723	632,357
CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	8,600	82,044
CONTANGO OIL + GAS	COMMON STOCK USD.04	53,100	121,599
CONTINENTAL RESOURCES INC/OK	COMMON STOCK USD.01	52,166	850,306
CONTRAFECT CORP	COMMON STOCK USD.0001	16,400	82,820
COOPER STANDARD HOLDING	COMMON STOCK USD.001	11,600	402,172
COOPER TIRE + RUBBER	COMMON STOCK USD1.0	32,976	1,432,734
COPA HOLDINGS SA CLASS A	COMMON STOCK	21,034	1,709,412
CORBUS PHARMACEUTICALS HOLDI	COMMON STOCK USD.0001	45,860	57,325
CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	67,700	1,771,032
CORE MARK HOLDING CO INC	COMMON STOCK USD.01	31,300	919,281
CORECIVIC INC	COMMON STOCK USD.01	83,556	547,292
CORELOGIC INC	COMMON STOCK USD1.0	53,443	4,232,732
COREENERGY INFRASTRUCTURE TRU	REIT USD.001	11,340	77,679
COREPOINT LODGING INC	REIT USD.01	28,550	196,424

CORESITE REALTY CORP	REIT USD.01	28,900	3,620,592
CORMEDIX INC	COMMON STOCK USD.001	14,589	108,396
CORNERSTONE BUILDING BRANDS	COMMON STOCK USD.01	34,229	317,645
CORNERSTONE ONDEMAND INC	COMMON STOCK USD.0001	42,800	1,884,912
CORPORATE OFFICE PROPERTIES	REIT USD.01	75,873	2,067,448
CORSAIR GAMING INC	COMMON STOCK	13,000	470,860
CORTEXYME INC	COMMON STOCK USD.001	11,093	308,164
CORVEL CORP	COMMON STOCK USD.0001	6,200	657,200
COSTAMARE INC	COMMON STOCK USD.0001	33,300	275,724
COSTAR GROUP INC	COMMON STOCK USD.01	27,443	25,457,444
COTY INC CL A	COMMON STOCK USD.01	215,200	1,510,704
COUNTY BANCORP INC	COMMON STOCK USD.01	3,300	72,864
COUPA SOFTWARE INC	COMMON STOCK USD.0001	48,400	16,403,244
COUSINS PROPERTIES INC	REIT USD1.0	106,174	3,556,829
COVANTA HOLDING CORP	COMMON STOCK USD.1	79,210	1,040,027
COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	7,800	115,518
COVETRUS INC	COMMON STOCK	84,200	2,419,908
COWEN INC A	COMMON STOCK USD.01	18,862	490,223
CRA INTERNATIONAL INC	COMMON STOCK	5,200	264,836
CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	17,193	2,268,101

CRANE CO	COMMON STOCK USD1.0	34,087	2,647,196
CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	11,300	83,507
CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	7,179	2,484,939
CREE INC	COMMON STOCK USD.00125	78,300	8,291,970
CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	19,148	270,178
CROCS INC	COMMON STOCK USD.001	46,500	2,913,690
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	27,871	247,216
CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	36,000	387,000
CROWDSTRIKE HOLDINGS INC A	COMMON STOCK	106,700	22,707,105
CROWN HOLDINGS INC	COMMON STOCK USD5.0	91,750	9,193,350
CRYOLIFE INC	COMMON STOCK USD.01	25,436	600,544
CRYOPORT INC	COMMON STOCK USD.001	23,300	1,022,404
CSG SYSTEMS INTL INC	COMMON STOCK USD.01	21,986	990,909
CSW INDUSTRIALS INC	COMMON STOCK USD.01	9,200	1,029,572
CTO REALTY GROWTH INC	COMMON STOCK USD1.0	4,079	171,971
CTS CORP	COMMON STOCK	22,330	766,589
CUBESMART	REIT USD.01	138,000	4,638,180
CUBIC CORP	COMMON STOCK	21,205	1,315,558
CUE BIOPHARMA INC	COMMON STOCK USD.001	19,631	245,584
CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	40,227	3,509,001
CURO GROUP HOLDINGS CORP	COMMON STOCK	13,393	191,922
CURTISS WRIGHT CORP	COMMON STOCK USD1.0	29,861	3,474,327
CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	74,144	1,099,556
CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	19,870	361,237
CUTERA INC	COMMON STOCK USD.001	12,700	306,197
CVB FINANCIAL CORP	COMMON STOCK	86,707	1,770,747
CVR ENERGY INC	COMMON STOCK USD.01	21,800	324,820
CYBEROPTICS CORP	COMMON STOCK	5,000	113,450
CYCLERION THERAPEUTICS INC	COMMON STOCK USD.00001	14,479	44,306
CYMABAY THERAPEUTICS INC	COMMON STOCK USD.0001	47,744	274,051
CYRUSONE INC	REIT USD.01	85,400	6,247,010
CYTOKINETICS INC	COMMON STOCK USD.001	44,649	927,806
CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001	36,400	238,420
CYTOSORBENTS CORP	COMMON STOCK USD.001	19,472	155,192
DAILY JOURNAL CORP	COMMON STOCK USD.01	897	362,388

DAKTRONICS INC	COMMON STOCK	25,400	118,872
DANA INC	COMMON STOCK USD.01	97,355	1,984,316
DARLING INGREDIENTS INC	COMMON STOCK USD.01	113,678	6,556,947
DASEKE INC	COMMON STOCK	35,700	207,417
DATADOG INC CLASS A	COMMON STOCK USD.00001	107,600	10,592,144
DATTO HOLDING CORP	COMMON STOCK USD.001	15,200	410,400
DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	34,058	1,022,421
DECIPHERA PHARMACEUTICALS IN	COMMON STOCK USD.01	25,106	1,529,823
DECKERS OUTDOOR CORP	COMMON STOCK USD.01	19,782	5,673,082
DEL TACO RESTAURANTS INC	COMMON STOCK	22,600	204,756
DELEK US HOLDINGS INC	COMMON STOCK USD.01	43,308	695,960
DELL TECHNOLOGIES C	COMMON STOCK	182,443	13,371,247
DELUXE CORP	COMMON STOCK USD1.0	29,090	849,428
DENALI THERAPEUTICS INC	COMMON STOCK USD.01	44,922	3,762,667
DENNY S CORP	COMMON STOCK USD.01	37,800	640,063
DERMTECH INC	COMMON STOCK USD.0001	5,400	175,176
DESIGNER BRANDS INC CLASS A	COMMON STOCK	42,541	325,439
DHI GROUP INC	COMMON STOCK USD.01	42,517	94,388
DHT HOLDINGS INC	COMMON STOCK USD.01	77,500	405,325
DIAMOND HILL INVESTMENT GRP	COMMON STOCK	2,200	328,394
DIAMOND S SHIPPING INC	COMMON STOCK USD.001	14,818	98,688
DIAMONDROCK HOSPITALITY CO	REIT USD.01	139,157	1,148,045
DICERNA PHARMACEUTICALS INC	COMMON STOCK USD.0001	44,007	969,474
DICK S SPORTING GOODS INC	COMMON STOCK USD.01	43,139	2,424,843
DIEBOLD NIXDORF INC	COMMON STOCK USD1.25	49,225	524,739
DIGI INTERNATIONAL INC	COMMON STOCK USD.01	19,979	377,603
DIGIMARC CORP	COMMON STOCK USD.001	8,300	392,092
DIGITAL TURBINE INC	COMMON STOCK USD.0001	60,316	3,411,473
DILLARDS INC CL A	COMMON STOCK	5,242	330,508
DIME COMMUNITY BANCSHARES	COMMON STOCK USD.01	19,966	314,864
DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	10,752	623,616
DIODES INC	COMMON STOCK USD.667	29,786	2,099,913
DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	165,800	683,096
DMC GLOBAL INC	COMMON STOCK USD.05	10,109	437,214
DOCUSIGN INC	COMMON STOCK USD.0001	125,304	28,010,691
DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	45,099	4,380,466
DOMO INC CLASS B	COMMON STOCK USD.001	18,000	1,147,860

DOMTAR CORP	COMMON STOCK USD.01	36,518	1,155,795
DONALDSON CO INC	COMMON STOCK USD5.0	90,519	5,058,202
DONEGAL GROUP INC CL A	COMMON STOCK USD.01	3,766	52,988
DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	20,673	350,821
DORIAN LPG LTD	COMMON STOCK USD.01	21,836	266,181
DORMAN PRODUCTS INC	COMMON STOCK USD.01	17,715	1,624,839
DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	15,786	675,167
DOUGLAS EMMETT INC	REIT USD.01	119,455	3,485,697
DRIL QUIP INC	COMMON STOCK USD.01	24,400	722,728
DROPBOX INC CLASS A	COMMON STOCK USD.00001	175,669	3,898,095
DSP GROUP INC	COMMON STOCK USD.001	15,195	252,085
DUCK CREEK TECHNOLOGIES INC	COMMON STOCK USD.01	18,100	783,730
DUCOMMUN INC	COMMON STOCK USD.01	7,600	408,120
DULUTH HOLDINGS INC CL B	COMMON STOCK	8,801	92,939
DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	63,500	1,581,150
DURECT CORPORATION	COMMON STOCK USD.0001	137,100	283,797
DXP ENTERPRISES INC	COMMON STOCK USD.01	13,105	291,324
DYADIC INTERNATIONAL INC	COMMON STOCK USD.001	13,600	73,168

DYCOM INDUSTRIES INC	COMMON STOCK USD.333	20,701	1,563,340
DYNATRACE INC	COMMON STOCK USD.001	130,200	5,633,754
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	65,726	292,481
DYNE THERAPEUTICS INC	COMMON STOCK	14,500	304,500
DYNEX CAPITAL INC	REIT USD.01	13,766	245,035
DZS INC	COMMON STOCK USD.001	8,100	125,307
E MINI RUSS 2000 MAR21	XCME 20210319	8,950	290,666
EAGLE BANCORP INC	COMMON STOCK USD.01	22,440	926,772
EAGLE BANCORP MONTANA INC	COMMON STOCK USD.01	4,400	93,368
EAGLE BULK SHIPPING INC	COMMON STOCK USD.01	6,000	114,000
EAGLE MATERIALS INC	COMMON STOCK USD.01	29,799	3,020,129
EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	7,300	339,961
EARGO INC	COMMON STOCK USD.0001	4,800	215,136
EARTHSTONE ENERGY INC A	COMMON STOCK USD.001	16,500	87,986
EAST WEST BANCORP INC	COMMON STOCK USD.001	100,590	5,100,919
EASTERLY GOVERNMENT PROPERTI	REIT USD.01	56,791	1,286,316
EASTERN BANKSHARES INC	COMMON STOCK USD.01	121,300	1,978,403
EASTERN CO/THE	COMMON STOCK	3,800	91,580
EASTGROUP PROPERTIES INC	REIT	27,900	3,851,874
EASTMAN KODAK CO	COMMON STOCK USD.01	10,900	88,726
EATON VANCE CORP	COMMON STOCK USD.00390625	78,888	5,358,862
EBIX INC	COMMON STOCK USD.1	18,231	692,231
ECHO GLOBAL LOGISTICS INC	COMMON STOCK USD.0001	16,100	431,802
ECHOSTAR CORP A	COMMON STOCK USD.001	33,725	714,633
EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	36,684	1,268,533
EDITAS MEDICINE INC	COMMON STOCK USD.0001	43,670	3,061,704
EGAIN CORP	COMMON STOCK USD.001	15,600	184,236
EHEALTH INC	COMMON STOCK USD.001	17,591	1,242,101
EIDOS THERAPEUTICS INC	COMMON STOCK USD.001	7,023	1,016,194
EIGER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	18,444	226,677
EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	11,900	215,390
ELANCO ANIMAL HEALTH INC	COMMON STOCK	321,269	9,853,320
ELASTIC NV	COMMON STOCK EUR.01	46,894	6,852,620
ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	151,908	2,693,329
ELF BEAUTY INC	COMMON STOCK USD.01	35,645	897,898
ELLINGTON FINANCIAL INC	REIT	27,428	407,032
ELLINGTON RESIDENTIAL MORTGA	REIT USD.01	6,000	78,240
ELOXX PHARMACEUTICALS INC	COMMON STOCK USD.01	19,735	78,545
EMCOR GROUP INC	COMMON STOCK USD.01	37,812	3,458,286
EMERALD HOLDING INC	COMMON STOCK USD.01	18,500	100,270
EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	32,400	2,903,040
EMPIRE STATE REALTY TRUST A	REIT USD.01	96,200	896,584
EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	18,539	596,770
ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	13,300	559,930
ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	70,000	5,788,300
ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	21,762	847,630
ENCORE WIRE CORP	COMMON STOCK USD.01	14,300	866,151
ENDO INTERNATIONAL PLC	COMMON STOCK USD.0001	156,850	1,126,183
ENDURANCE INTERNATIONAL GROU	COMMON STOCK USD.0001	45,500	429,975
ENERGIZER HOLDINGS INC	COMMON STOCK	41,881	1,846,687
ENERGY FUELS INC	COMMON STOCK	82,800	352,728
ENERGY RECOVERY INC	COMMON STOCK USD.001	26,100	356,004
ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	38,000	859,180
ENERSYS	COMMON STOCK USD.01	29,615	2,459,822

ENNIS INC	COMMON STOCK USD2.5	17,765	317,105
ENOCHIAN BIOSCIENCES INC	COMMON STOCK	415	1,224
ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	24,067	596,140
ENPHASE ENERGY INC	COMMON STOCK USD.00001	74,500	13,072,515
ENPRO INDUSTRIES INC	COMMON STOCK USD.01	14,500	1,095,040
ENSIGN GROUP INC/THE	COMMON STOCK USD.001	37,264	2,717,291
ENSTAR GROUP LTD	COMMON STOCK USD1.0	8,039	1,729,068
ENTEGRIS INC	COMMON STOCK USD.01	94,735	9,104,034
ENTERPRISE BANCORP INC	COMMON STOCK USD.01	6,268	160,147
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	16,758	585,692
ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	50,800	139,700
ENVESTNET INC	COMMON STOCK	36,962	3,041,603
ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	114,500	3,862,085
ENZO BIOCHEM INC	COMMON STOCK USD.01	34,900	87,948
EPAM SYSTEMS INC	COMMON STOCK USD.001	37,500	13,438,125
EPIZYME INC	COMMON STOCK USD.0001	58,774	638,286
EPLUS INC	COMMON STOCK USD.01	9,189	808,173
EPR PROPERTIES	REIT USD.01	50,092	1,627,990
EQT CORP	COMMON STOCK	199,300	2,533,103
EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	284,496	7,280,253
EQUITRANS MIDSTREAM CORP	COMMON STOCK	285,680	2,296,867
EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	10,900	235,331
EQUITY COMMONWEALTH	REIT USD.01	78,860	2,249,518
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	123,200	7,805,952
ERIE INDEMNITY COMPANY CL A	COMMON STOCK	17,998	4,420,309
EROS STX GLOBAL CORP	COMMON STOCK GBP.3	160,929	292,891
ESCALADE INC	COMMON STOCK	11,700	247,689
ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	17,000	1,857,963
ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	18,700	486,200
ESQUIRE FINANCIAL HOLDINGS I	COMMON STOCK USD.01	5,175	99,308
ESSA BANCORP INC	COMMON STOCK USD.01	9,522	142,830
ESSENT GROUP LTD	COMMON STOCK USD.015	78,800	3,404,160
ESSENTIAL PROPERTIES REALTY	REIT USD.01	76,700	1,626,040
ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	158,612	7,500,761
ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	16,177	326,937
ETON PHARMACEUTICALS INC	COMMON STOCK	11,900	96,747
EURONET WORLDWIDE INC	COMMON STOCK USD.02	35,800	5,188,136
EVANS BANCORP INC	COMMON STOCK USD.5	3,700	101,898
EVELO BIOSCIENCES INC	COMMON STOCK	8,400	101,556
EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	44,800	810,880
EVERBRIDGE INC	COMMON STOCK USD.001	25,099	3,741,508
EVERCORE INC A	COMMON STOCK USD.01	28,547	3,129,893
EVERI HOLDINGS INC	COMMON STOCK USD.001	51,400	796,853
EVERQUOTE INC CLASS A	COMMON STOCK USD.001	9,900	369,765
EVERTEC INC	COMMON STOCK USD.01	40,500	1,592,460
EVI INDUSTRIES INC	COMMON STOCK USD.025	6,300	188,496
EVO PAYMENTS INC CLASS A	COMMON STOCK USD.0001	27,900	753,579
EVOFEM BIOSCIENCES INC	COMMON STOCK USD.0001	51,601	124,358
EVOLANT HEALTH INC A	COMMON STOCK USD.01	52,070	834,682
EVOLUS INC	COMMON STOCK USD.00001	14,600	49,056
EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	12,900	36,765
EVOQUA WATER TECHNOLOGIES CO	COMMON STOCK USD.01	67,212	1,813,380
EW SCRIPPS CO/THE A	COMMON STOCK USD.01	37,148	567,993
EXACT SCIENCES CORP	COMMON STOCK USD.01	104,732	13,875,943
EXELIXIS INC	COMMON STOCK USD.001	219,805	4,411,486
EXICURE INC	COMMON STOCK	41,900	74,163
EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	22,686	1,931,259
EXONE CO/THE	COMMON STOCK USD.01	9,100	86,359
EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	16,300	1,104,603
EXPONENT INC	COMMON STOCK USD.001	35,700	3,214,071
EXPRESS INC	COMMON STOCK	51,647	46,999

EXTENDED STAY AMERICA INC	UNIT USD.01	118,274	1,850,882
EXTERRAN CORP	COMMON STOCK USD.01	18,018	79,640
EXTREME NETWORKS INC	COMMON STOCK USD.001	81,400	560,846
EZCORP INC CL A	COMMON STOCK USD.01	33,800	161,902
FABRINET	COMMON STOCK USD.01	25,113	1,948,518
FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01	26,270	8,734,775
FAIR ISAAC CORP	COMMON STOCK USD.01	19,804	10,120,636
FALCON MINERALS CORP	COMMON STOCK USD.0001	30,390	95,729
FARMER BROS CO	COMMON STOCK USD1.0	8,300	38,761
FARMERS + MERCHANTS BANCO/ OH	COMMON STOCK	7,300	167,900
FARMERS NATL BANC CORP	COMMON STOCK	16,700	221,609

FARMLAND PARTNERS INC	REIT USD.01	23,400	203,580
FARO TECHNOLOGIES INC	COMMON STOCK USD.001	12,300	868,749
FASTLY INC CLASS A	COMMON STOCK USD.00002	56,100	4,901,457
FATE THERAPEUTICS INC	COMMON STOCK USD.001	50,900	4,628,337
FATHOM HOLDINGS INC	COMMON STOCK	3,300	118,932
FB FINANCIAL CORP	COMMON STOCK USD1.0	21,353	741,590
FBL FINANCIAL GROUP INC CL A	COMMON STOCK	7,047	370,038
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	6,455	479,284
FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	41,150	1,364,946
FEDERATED HERMES INC	COMMON STOCK	65,440	1,890,562
FEDNAT HOLDING CO	COMMON STOCK USD.01	10,400	61,568
FENNEC PHARMACEUTICALS INC	COMMON STOCK	15,300	113,985
FERRO CORP	COMMON STOCK USD1.0	57,261	837,728
FERROGLOBE REP + WRNTY INS TRU	NON TRANSFERABLE BENE INT UNIT	60,200	0
FIBROGEN INC	COMMON STOCK USD.01	60,687	2,250,881
FIDELITY D+D BANCORP INC	COMMON STOCK	2,800	180,208
FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	194,830	7,615,905
FIESTA RESTAURANT GROUP	COMMON STOCK USD.01	12,500	142,500
FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	11,400	256,500
FIREEYE INC	COMMON STOCK USD.0001	155,300	3,581,218
FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	77,685	4,010,877
FIRST BANCORP INC/ME	COMMON STOCK USD.01	8,700	220,980
FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	149,800	1,381,156
FIRST BANCORP/NC	COMMON STOCK	20,450	691,824
FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	13,900	429,232
FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	12,600	118,188
FIRST BUSEY CORP	COMMON STOCK USD.001	35,885	773,322
FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	5,300	97,573
FIRST CAPITAL INC	COMMON STOCK USD.01	2,200	133,232
FIRST CHOICE BANCORP	COMMON STOCK	7,000	129,430
FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	4,520	2,595,700
FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	68,087	744,872
FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	11,790	254,428
FIRST COMMUNITY CORP	COMMON STOCK USD1.0	5,000	84,950
FIRST FINANCIAL BANCORP	COMMON STOCK	67,525	1,183,713
FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	10,265	398,795
FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	92,396	3,342,425
FIRST FOUNDATION INC	COMMON STOCK USD.001	28,800	576,000
FIRST GUARANTY BANCSHARES IN	COMMON STOCK	2,400	42,648
FIRST HAWAIIAN INC	COMMON STOCK USD.01	87,754	2,158,853
FIRST HORIZON CORP	COMMON STOCK USD.625	389,344	4,968,029
FIRST INDUSTRIAL REALTY TR	REIT USD.01	91,854	3,869,809

FIRST INTERNET BANCORP	COMMON STOCK	6,300	181,062
FIRST INTERSTATE BANCYSYS A	COMMON STOCK	28,087	1,145,107
FIRST MERCHANTS CORP	COMMON STOCK	37,566	1,405,344
FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	10,100	339,966
FIRST MIDWEST BANCORP INC/IL	COMMON STOCK USD.01	76,765	1,222,099
FIRST NORTHWEST BANCORP	COMMON STOCK	2,000	31,200
FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	17,550	313,268
FIRST SAVINGS FINANCIAL GRP	COMMON STOCK USD.01	1,300	84,500
FIRST SOLAR INC	COMMON STOCK USD.001	65,300	6,459,476
FIRST UNITED CORP	COMMON STOCK USD.01	4,500	69,750
FIRST WESTERN FINANCIAL INC	COMMON STOCK	4,200	82,194
FIRSTCASH INC	COMMON STOCK USD.01	28,267	1,979,821
FITBIT INC A	COMMON STOCK USD.0001	167,344	1,137,939
FIVE BELOW	COMMON STOCK USD.01	38,800	6,789,224
FIVE PRIME THERAPEUTICS INC	COMMON STOCK USD.001	17,800	302,778
FIVE STAR SENIOR LIVING INC	COMMON STOCK USD.01	12,700	87,630
FIVE9 INC	COMMON STOCK USD.001	43,700	7,621,280
FLAGSTAR BANCORP INC	COMMON STOCK USD.01	35,816	1,459,860
FLEXION THERAPEUTICS INC	COMMON STOCK USD.001	23,565	355,046
FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	66,680	6,191,238
FLOWERS FOODS INC	COMMON STOCK USD.01	136,469	3,088,293
FLUENT INC	COMMON STOCK	28,100	149,211
FLUIDIGM CORP	COMMON STOCK USD.001	48,823	292,938
FLUOR CORP	COMMON STOCK USD.01	94,586	1,510,538
FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	18,598	309,471
FNB CORP	COMMON STOCK USD.01	217,672	2,163,859
FNCB BANCORP INC	COMMON STOCK USD1.25	12,994	83,162
FOCUS FINANCIAL PARTNERS A	COMMON STOCK USD.01	20,428	888,618
FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	8,800	178,376
FONAR CORP	COMMON STOCK USD.0001	4,200	72,912

FOOT LOCKER INC	COMMON STOCK USD.01	74,712	3,021,353
FORESTAR GROUP INC	COMMON STOCK USD1.0	11,559	233,261
FORMA THERAPEUTICS HOLDINGS	COMMON STOCK	12,000	418,800
FORMFACTOR INC	COMMON STOCK USD.001	55,852	2,402,753
FORRESTER RESEARCH INC	COMMON STOCK USD.01	7,600	318,440
FORTERRA INC	COMMON STOCK USD.001	25,300	435,034
FORTITUDE GOLD CORP	COMMON STOCK	10,514	11,040
FORTRESS BIOTECH INC	COMMON STOCK USD.001	41,100	130,287
FORWARD AIR CORP	COMMON STOCK USD.01	18,740	1,439,982
FOSSIL GROUP INC	COMMON STOCK USD.01	31,100	269,637
FOSTER (LB) CO A	COMMON STOCK USD.01	6,977	105,004
FOUNDATION BUILDING MATERIAL	COMMON STOCK USD.001	13,700	263,177
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	54,235	1,614,576
FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	29,700	3,139,587
FRANCHISE GROUP INC	COMMON STOCK USD.01	13,300	404,985
FRANK S INTERNATIONAL NV	COMMON STOCK EUR.01	141,900	388,806
FRANKLIN COVEY CO	COMMON STOCK USD.05	7,840	174,597
FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	31,010	2,236,178
FRANKLIN FINANCIAL SERVICES	COMMON STOCK USD1.0	3,225	87,172
FRANKLIN STREET PROPERTIES C	REIT USD.0001	71,700	313,329
FREQUENCY THERAPEUTICS INC	COMMON STOCK USD.001	15,804	557,249
FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	21,683	521,910
FRESHPET INC	COMMON STOCK USD.001	27,600	3,918,924
FRONT YARD RESIDENTIAL CORP	REIT USD.01	34,700	562,140
FRONTDOOR INC	COMMON STOCK USD.01	61,800	3,102,978

FRONTLINE LTD	COMMON STOCK USD1.0	81,800	508,796
FRP HOLDINGS INC	COMMON STOCK USD.1	5,400	245,970
FS BANCORP INC	COMMON STOCK	3,070	168,236
FTI CONSULTING INC	COMMON STOCK USD.01	24,251	2,709,322
FUELCELL ENERGY INC	COMMON STOCK USD.0001	197,000	2,200,490
FULCRUM THERAPEUTICS INC	COMMON STOCK USD.001	5,900	69,089
FULGENT GENETICS INC	COMMON STOCK USD.0001	8,500	442,850
FULTON FINANCIAL CORP	COMMON STOCK USD2.5	105,345	1,418,868
FUNKO INC CLASS A	COMMON STOCK USD.0001	14,129	146,659
FUTUREFUEL CORP	COMMON STOCK USD.0001	17,800	226,060
FVCBANKCORP INC	COMMON STOCK USD.01	10,554	155,144
G III APPAREL GROUP LTD	COMMON STOCK USD.01	29,315	695,938
G1 THERAPEUTICS INC	COMMON STOCK	23,511	422,963
GAIA INC	COMMON STOCK USD.0001	8,500	84,115
GALECTIN THERAPEUTICS INC	COMMON STOCK USD.001	26,045	58,341
GALERA THERAPEUTICS INC	COMMON STOCK USD.001	5,902	60,377
GAMCO INVESTORS INC A	COMMON STOCK USD.001	1,821	32,305
GAMESTOP CORP CLASS A	COMMON STOCK USD.001	39,302	740,450
GAMING AND LEISURE PROPERTIE	REIT	155,617	6,598,161
GAN LTD	COMMON STOCK USD.01	22,000	446,160
GANNETT CO INC	COMMON STOCK USD.01	90,899	305,421
GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	31,200	398,112
GATOS SILVER INC	COMMON STOCK USD.001	26,000	338,780
GATX CORP	COMMON STOCK USD.625	23,403	2,038,162
GCP APPLIED TECHNOLOGIES	COMMON STOCK USD.01	34,385	813,205
GENASYS INC	COMMON STOCK USD.00001	18,900	123,228
GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	11,900	87,584
GENCOR INDUSTRIES INC	COMMON STOCK USD.1	6,400	78,720
GENERAC HOLDINGS INC	COMMON STOCK USD.01	43,200	9,824,112
GENERATION BIO CO	COMMON STOCK USD.0001	8,300	235,305
GENESCO INC	COMMON STOCK USD1.0	9,791	294,611
GENIE ENERGY LTD B	COMMON STOCK	9,131	65,835
GENMARK DIAGNOSTICS INC	COMMON STOCK USD.0001	48,502	708,129
GENPACT LTD	COMMON STOCK USD.01	133,572	5,524,538
GENPREX INC	COMMON STOCK USD.001	20,400	84,711
GENTEX CORP	COMMON STOCK USD.06	174,464	5,919,564
GENTHERM INC	COMMON STOCK	21,996	1,434,579
GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	338,528	1,279,636
GEO GROUP INC/THE	REIT USD.01	82,552	731,411
GERMAN AMERICAN BANCORP	COMMON STOCK	16,930	560,214
GERON CORP	COMMON STOCK USD.001	193,136	307,086
GETTY REALTY CORP	REIT USD.01	23,351	643,087
GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	21,900	1,575,486
GLACIER BANCORP INC	COMMON STOCK USD.01	68,619	3,157,160
GLADSTONE COMMERCIAL CORP	REIT USD.001	21,700	390,600
GLADSTONE LAND CORP	REIT USD.001	13,100	191,784
GLATFELTER CORP	COMMON STOCK USD.01	30,188	494,479

GLAUKOS CORP	COMMON STOCK USD.001	28,630	2,260,061
GLOBAL BLOOD THERAPEUTICS IN	COMMON STOCK USD.001	43,705	1,892,864
GLOBAL MEDICAL REIT INC	REIT	28,428	371,270
GLOBAL NET LEASE INC	REIT USD.01	59,833	1,025,538
GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	4,000	57,640
GLOBANT SA	COMMON STOCK USD1.2	27,400	5,962,514
GLOBUS MEDICAL INC A	COMMON STOCK USD.001	54,200	3,534,924
GLU MOBILE INC	COMMON STOCK USD.0001	111,000	1,000,110

GLYCOMIMETICS INC	COMMON STOCK USD.001	27,300	102,648
GMS INC	COMMON STOCK USD.01	29,119	887,547
GODADDY INC CLASS A	COMMON STOCK USD.001	118,800	9,854,460
GOGO INC	COMMON STOCK USD.0001	39,700	382,311
GOHEALTH INC CLASS A	COMMON STOCK	23,800	325,108
GOLAR LNG LTD	COMMON STOCK USD1.0	63,434	611,504
GOLD RESOURCE CORP	COMMON STOCK USD.001	36,800	107,088
GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	9,200	182,988
GOODYEAR TIRE + RUBBER CO	COMMON STOCK	153,600	1,771,806
GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	8,900	1,110,364
GOPRO INC CLASS A	COMMON STOCK USD.0001	80,400	665,712
GORMAN RUPP CO	COMMON STOCK	13,208	428,600
GOSSAMER BIO INC	COMMON STOCK USD.0001	33,725	326,121
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	35,173,748	35,173,748
GP STRATEGIES CORP	COMMON STOCK USD.01	9,600	113,856
GRACO INC	COMMON STOCK USD1.0	116,934	8,460,175
GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	50,600	539,396
GRAHAM CORP	COMMON STOCK USD.1	7,900	119,922
GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	2,709	1,444,926
GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	33,702	3,137,993
GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	32,557	869,597
GRANITE POINT MORTGAGE TRUST	REIT USD.01	37,656	376,183
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	188,475	3,192,767
GRAY TELEVISION INC	COMMON STOCK	58,400	1,044,776
GRAYBUG VISION INC	COMMON STOCK USD.0001	3,100	89,962
GREAT AJAX CORP	REIT USD.01	14,357	150,174
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	47,000	618,990
GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	7,638	373,498
GREAT WESTERN BANCORP INC	COMMON STOCK USD.01	34,819	811,327
GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	16,600	381,136
GREEN DOT CORP CLASS A	COMMON STOCK USD.001	35,816	1,998,533
GREEN PLAINS INC	COMMON STOCK USD.001	25,836	340,260
GREENBRIER COMPANIES INC	COMMON STOCK	21,397	778,423
GREENHILL + CO INC	COMMON STOCK USD.01	9,800	118,972
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	25,000	182,750
GREENSKY INC CLASS A	COMMON STOCK	26,700	205,616
GREIF INC CL A	COMMON STOCK	17,903	839,293
GREIF INC CL B	COMMON STOCK	4,500	217,710
GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	14,600	183,960
GRIFFIN INDUSTRIAL REALTY IN	COMMON STOCK USD.01	3,500	218,750
GRIFFON CORP	COMMON STOCK USD.25	30,361	618,757
GRITSTONE ONCOLOGY INC	COMMON STOCK USD.0001	15,545	61,247
GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	50,900	1,997,825
GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	11,700	1,534,338
GROUPON INC	COMMON STOCK USD.0001	15,611	593,140
GROWGENERATION CORP	COMMON STOCK USD.001	23,700	1,037,681
GRUBHUB INC	COMMON STOCK USD.0001	65,700	4,879,539
GSI TECHNOLOGY INC	COMMON STOCK USD.001	16,400	121,360
GTT COMMUNICATIONS INC	COMMON STOCK USD.0001	26,400	94,248
GTY TECHNOLOGY HOLDINGS INC	COMMON STOCK USD.0001	30,836	159,730
GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	4,811	144,089
GUARDANT HEALTH INC	COMMON STOCK USD.00001	58,255	7,507,904
GUESS? INC	COMMON STOCK USD.01	30,450	688,779
GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	59,500	7,659,435
H.B. FULLER CO.	COMMON STOCK USD1.0	34,563	1,876,140
H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	22,400	667,744
H+R BLOCK INC	COMMON STOCK	140,900	2,234,674
HACKETT GROUP INC/THE	COMMON STOCK USD.001	17,374	250,012
HAEMONETICS CORP/MASS	COMMON STOCK USD.01	35,612	4,228,925
HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	61,697	2,477,135
HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	92,531	3,951,999
HAMILTON BEACH BRAND A	COMMON STOCK	4,540	79,495

HAMILTON LANE INC CLASS A	COMMON STOCK	23,450	1,830,273
HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	60,049	2,042,867

HANGER INC	COMMON STOCK USD.01	25,591	562,746
HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	24,449	277,252
HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	52,700	3,342,761
HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	26,781	3,131,235
HARBORONE BANCORP INC	COMMON STOCK USD.01	32,661	354,698
HARLEY DAVIDSON INC	COMMON STOCK USD.01	109,600	4,022,320
HARMONIC INC	COMMON STOCK USD.001	68,014	502,623
HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	6,800	245,820
HARPOON THERAPEUTICS INC	COMMON STOCK USD.0001	5,659	93,996
HARROW HEALTH INC	COMMON STOCK USD.001	15,000	102,900
HARSCO CORP	COMMON STOCK USD1.25	52,235	939,185
HARVARD BIOSCIENCE INC	COMMON STOCK USD.01	26,700	114,543
HAVERTY FURNITURE	COMMON STOCK USD1.0	11,618	321,470
HAWAIIAN ELECTRIC INDS	COMMON STOCK	77,437	2,740,495
HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	31,589	559,125
HAWKINS INC	COMMON STOCK USD.01	5,700	298,167
HAWTHORN BANCSHARES INC	COMMON STOCK USD1.0	4,472	97,937
HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	9,983	237,995
HBT FINANCIAL INC/DE	COMMON STOCK USD.01	4,198	63,600
HC2 HOLDINGS INC	COMMON STOCK USD.001	65,700	214,182
HCI GROUP INC	COMMON STOCK	4,800	251,040
HEALTH CATALYST INC	COMMON STOCK USD.001	22,846	994,486
HEALTHCARE REALTY TRUST INC	REIT USD.01	97,100	2,874,160
HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	50,307	1,413,627
HEALTHCARE TRUST OF AME CL A	REIT USD.01	155,550	4,283,847
HEALTHEQUITY INC	COMMON STOCK USD.0001	53,855	3,754,232
HEALTHSTREAM INC	COMMON STOCK	19,000	414,960
HEARTLAND EXPRESS INC	COMMON STOCK USD.01	31,610	572,141
HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	24,206	977,196
HECLA MINING CO	COMMON STOCK USD.25	350,568	2,375,401
HEICO CORP	COMMON STOCK USD.01	31,934	4,228,062
HEICO CORP CLASS A	COMMON STOCK USD.01	55,225	6,464,639
HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	13,800	405,444
HELEN OF TROY LTD	COMMON STOCK USD.1	17,977	3,994,310
HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	20,700	1,103,103
HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	98,791	414,922
HELMERICH + PAYNE	COMMON STOCK USD.1	70,700	1,637,412
HEMISPHERE MEDIA GROUP INC	COMMON STOCK USD.0001	11,282	116,882
HERBALIFE NUTRITION LTD	COMMON STOCK USD.002	64,817	3,114,457
HERC HOLDINGS INC	COMMON STOCK USD.01	16,186	1,074,912
HERITAGE COMMERCE CORP	COMMON STOCK	36,000	319,320
HERITAGE CRYSTAL CLEAN INC	COMMON STOCK USD.01	10,500	221,235
HERITAGE FINANCIAL CORP	COMMON STOCK	25,657	600,117
HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	17,400	176,262
HERMAN MILLER INC	COMMON STOCK USD.2	39,688	1,341,454
HERON THERAPEUTICS INC	COMMON STOCK USD.01	60,469	1,279,826
HERSHA HOSPITALITY TRUST	REIT USD.01	27,126	214,024
HESKA CORP	COMMON STOCK USD.001	4,948	720,676
HEXCEL CORP	COMMON STOCK USD.01	58,394	2,831,525
HF FOODS GROUP INC	COMMON STOCK	21,100	158,672
HIBBETT SPORTS INC	COMMON STOCK USD.01	11,353	524,282
HIGHWOODS PROPERTIES INC	REIT USD.01	74,300	2,944,509

HILL ROM HOLDINGS INC	COMMON STOCK	47,560	4,659,453
HILLENBRAND INC	COMMON STOCK	49,764	2,072,153
HILLTOP HOLDINGS INC	COMMON STOCK USD.01	53,600	1,474,536
HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	57,193	1,874,517
HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	1,000	216,000
HMS HOLDINGS CORP	COMMON STOCK USD.01	59,194	2,274,611
HNI CORP	COMMON STOCK USD1.0	29,678	1,022,704
HOME BANCORP INC	COMMON STOCK USD.01	3,200	89,568
HOME BANCSHARES INC	COMMON STOCK USD.01	102,750	2,093,138
HOMESTREET INC	COMMON STOCK	14,853	501,289
HOMETRUST BANCSHARES INC	COMMON STOCK	10,816	208,857
HOMOLOGY MEDICINES INC	COMMON STOCK USD.0001	19,066	215,255
HOOKER FURNITURE CORP	COMMON STOCK	8,000	258,000
HOOKIPA PHARMA INC	COMMON STOCK	8,392	93,067
HOPE BANCORP INC	COMMON STOCK USD.001	80,720	880,655
HORACE MANN EDUCATORS	COMMON STOCK USD.001	27,900	1,172,916
HORIZON BANCORP INC/IN	COMMON STOCK	28,800	456,768
HORIZON THERAPEUTICS PLC	COMMON STOCK USD.0001	137,896	10,087,092
HOSTESS BRANDS INC	COMMON STOCK USD.0001	87,267	1,277,589
HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK USD.01	69,900	232,767

HOULIHAN LOKEY INC	COMMON STOCK USD.001	37,413	2,515,276
HOWARD BANCORP INC	COMMON STOCK USD.01	6,608	78,040
HOWARD HUGHES CORP/THE	COMMON STOCK	26,304	2,170,894
HUB GROUP INC CL A	COMMON STOCK USD.01	21,983	1,253,031
HUBBELL INC	COMMON STOCK USD.01	38,422	6,024,185
HUBSPOT INC	COMMON STOCK USD.001	29,200	11,576,048
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	105,100	2,524,502
HUNTSMAN CORP	COMMON STOCK USD.01	143,769	3,614,353
HURCO COMPANIES INC	COMMON STOCK	4,300	129,000
HURON CONSULTING GROUP INC	COMMON STOCK USD.01	15,794	931,056
HYATT HOTELS CORP CL A	COMMON STOCK USD.01	23,400	1,833,978
HYSTER YALE MATERIALS	COMMON STOCK USD.01	6,840	407,322
I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	12,900	428,280
IAA INC	COMMON STOCK USD.01	95,447	6,202,146
IAC/INTERACTIVECORP	COMMON STOCK USD.001	53,127	10,059,597
IBIO INC	COMMON STOCK USD.001	125,400	131,670
ICAD INC	COMMON STOCK USD.01	20,499	270,587
ICF INTERNATIONAL INC	COMMON STOCK USD.001	12,700	943,991
ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	15,400	464,233
ICU MEDICAL INC	COMMON STOCK USD.1	14,068	3,017,445
IDACORP INC	COMMON STOCK	36,181	3,474,461
IDEAYA BIOSCIENCES INC	COMMON STOCK	8,500	119,000
IDT CORP CLASS B	COMMON STOCK USD.01	10,200	126,072
IES HOLDINGS INC	COMMON STOCK USD.01	5,400	248,616
IGM BIOSCIENCES INC	COMMON STOCK USD.01	4,300	379,647
IHEARTMEDIA INC CLASS A	COMMON STOCK	41,500	538,670
II VI INC	COMMON STOCK	72,706	5,522,748
IMARA INC	COMMON STOCK USD.01	3,500	77,175
IMAX CORP	COMMON STOCK	35,680	642,954
IMMERSION CORPORATION	COMMON STOCK USD.001	12,400	139,996
IMMUNOGEN INC	COMMON STOCK USD.01	128,541	829,089
IMMUNOVANT INC	COMMON STOCK USD.0001	27,900	1,288,701
IMPINJ INC	COMMON STOCK USD.001	11,800	494,066
INARI MEDICAL INC	COMMON STOCK USD.001	4,400	471,369
INDEPENDENCE HOLDING CO	COMMON STOCK USD1.0	3,270	134,070

INDEPENDENCE REALTY TRUST IN	REIT USD.01	61,100	820,573
INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	14,600	269,662
INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	22,100	1,614,184
INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	25,820	1,614,266
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	43,599	1,015,421
INFINERA CORP	COMMON STOCK USD.001	110,200	1,154,896
INFORMATION SERVICES GROUP	COMMON STOCK USD.0001	25,200	82,512
INFUSYSTEM HOLDINGS INC	COMMON STOCK USD.0001	10,221	191,950
INGEVITY CORP	COMMON STOCK USD.01	27,864	2,208,593
INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	9,931	423,656
INGREDION INC	COMMON STOCK USD.01	48,200	3,791,894
INHIBRX INC	COMMON STOCK USD.0001	7,500	247,275
INNOSPEC INC	COMMON STOCK USD.01	16,265	1,557,383
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	15,600	2,856,828
INNOVIVA INC	COMMON STOCK USD.01	44,300	548,877
INOGEN INC	COMMON STOCK USD.001	12,698	567,347
INOVALON HOLDINGS INC A	COMMON STOCK USD.000005	51,000	926,670
INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	105,400	932,790
INOZYME PHARMA INC	COMMON STOCK	5,691	117,462
INPHI CORP	COMMON STOCK	34,100	5,472,027
INSEGO CORP	COMMON STOCK	46,391	717,669
INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	23,286	1,855,533
INSMED INC	COMMON STOCK USD.01	72,857	2,425,410
INSPERITY INC	COMMON STOCK USD.01	24,343	1,982,007
INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	18,703	3,517,847
INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	15,400	1,569,722
INSTEEL INDUSTRIES INC	COMMON STOCK	14,348	319,530
INSULET CORP	COMMON STOCK USD.001	46,300	11,835,669
INTEGER HOLDINGS CORP	COMMON STOCK USD.001	22,031	1,788,697
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	51,400	3,336,888
INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	33,458	1,912,599
INTELLICHECK INC	COMMON STOCK USD.001	22,100	252,051
INTELLIGENT SYSTEMS CORP	COMMON STOCK USD.01	4,935	197,943
INTER PARFUMS INC	COMMON STOCK USD.001	12,262	741,728
INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	52,900	3,222,668
INTERCEPT PHARMACEUTICALS IN	COMMON STOCK USD.001	17,978	444,057
INTERDIGITAL INC	COMMON STOCK USD.01	20,719	1,257,229

INTERFACE INC	COMMON STOCK USD.1	40,125	421,313
INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	35,931	1,345,257
INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	68,409	1,158,848
INTERNATIONAL MONEY EXPRESS	COMMON STOCK	25,430	394,674
INTERNATIONAL SEAWAYS INC	COMMON STOCK	16,765	273,772
INTERSECT ENT INC	COMMON STOCK USD.001	22,400	512,960
INTEVAC INC	COMMON STOCK	29,500	212,695
INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	43,946	1,483,350
INTREPID POTASH INC	COMMON STOCK USD.001	8,110	195,857
INTRICON CORP	COMMON STOCK USD1.0	5,900	106,790
INVACARE CORP	COMMON STOCK USD.25	22,410	200,570
INVESCO MORTGAGE CAPITAL	REIT USD.01	124,613	421,192
INVESTAR HOLDING CORP	COMMON STOCK USD1.0	3,320	54,913
INVESTORS BANCORP INC	COMMON STOCK USD.01	153,517	1,710,921
INVESTORS TITLE CO	COMMON STOCK	600	91,800
INVITAE CORP	COMMON STOCK USD.0001	82,330	3,442,217
INVITATION HOMES INC	REIT USD.01	396,048	11,762,626

IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	93,300	5,275,182
IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK USD.000041666	98,500	4,570,400
IRADIMED CORP	COMMON STOCK USD.0001	1,748	39,854
IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	20,497	4,862,093
IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	84,400	3,319,030
IROBOT CORP	COMMON STOCK USD.01	18,525	1,487,372
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	105,728	1,204,242
ISTAR INC	REIT USD.001	46,618	692,277
ITEOS THERAPEUTICS INC	COMMON STOCK	7,200	243,504
ITERIS INC	COMMON STOCK USD.1	27,947	157,901
ITRON INC	COMMON STOCK	28,991	2,780,237
ITT INC	COMMON STOCK USD1.0	61,700	4,752,134
IVERIC BIO INC	COMMON STOCK USD.001	54,000	373,140
J + J SNACK FOODS CORP	COMMON STOCK	10,022	1,557,118
J2 GLOBAL INC	COMMON STOCK USD.01	30,035	2,934,119
JABIL INC	COMMON STOCK USD.001	105,036	4,467,181
JACK IN THE BOX INC	COMMON STOCK USD.01	15,622	1,449,722
JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	20,826	1,023,598
JAMF HOLDING CORP	COMMON STOCK	24,600	736,032
JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	38,507	6,355,580
JBG SMITH PROPERTIES	REIT USD.01	88,158	2,756,701
JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	153,500	3,776,100
JELD WEN HOLDING INC	COMMON STOCK USD.01	47,318	1,199,984
JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	222,592	3,236,488
JFROG LTD	COMMON STOCK	10,700	672,281
JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	6,100	481,046
JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	21,810	2,483,505
JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	3,887	437,793
JOINT CORP/THE	COMMON STOCK USD.001	10,146	266,434
JONES LANG LASALLE INC	COMMON STOCK USD.01	36,631	5,434,941
JOUNCE THERAPEUTICS INC	COMMON STOCK USD.001	15,200	106,400
KADANT INC	COMMON STOCK USD.01	7,944	1,119,945
KADMON HOLDINGS INC	COMMON STOCK USD.001	111,510	462,767
KAISER ALUMINUM CORP	COMMON STOCK USD.01	10,939	1,081,867
KALA PHARMACEUTICALS INC	COMMON STOCK USD.001	27,938	189,420
KALEIDO BIOSCIENCES INC	COMMON STOCK USD.001	7,800	70,980
KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	9,091	172,638
KAMAN CORP	COMMON STOCK USD1.0	18,316	1,046,393
KAR AUCTION SERVICES INC	COMMON STOCK USD.01	85,809	1,688,107
KARUNA THERAPEUTICS INC	COMMON STOCK USD.00001	10,735	1,090,569
KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	46,971	727,111
KB HOME	COMMON STOCK USD1.0	61,390	2,057,793
KBR INC	COMMON STOCK USD.001	99,187	3,067,854
KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	55,463	585,689
KELLY SERVICES INC A	COMMON STOCK USD1.0	24,072	495,161
KEMPER CORP	COMMON STOCK USD.1	44,384	3,410,023
KENNAMETAL INC	COMMON STOCK USD1.25	55,725	2,113,705
KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	82,344	1,473,134
KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	10,200	719,508
KEURIG DR PEPPER INC	COMMON STOCK USD.01	315,901	10,108,832
KEZAR LIFE SCIENCES INC	COMMON STOCK USD.001	24,514	127,963
KFORCE INC	COMMON STOCK USD.01	13,690	576,212
KILROY REALTY CORP	REIT USD.01	81,981	4,705,709
KIMBALL ELECTRONICS INC	COMMON STOCK	16,700	267,033
KIMBALL INTERNATIONAL B	COMMON STOCK USD.05	25,100	299,945

KINDRED BIOSCIENCES INC	COMMON STOCK USD.0001	29,139	125,589
KINIKA PHARMACEUTICALS A	COMMON STOCK USD.000273	18,017	318,360
KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	15,091	3,020,162
KIRBY CORP	COMMON STOCK USD.1	40,267	2,180,337
KITE REALTY GROUP TRUST	REIT USD.01	55,218	826,061
KKR + CO INC	COMMON STOCK USD.01	382,900	15,503,621
KKR REAL ESTATE FINANCE TRUS	REIT USD.01	19,492	349,297
KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.001	89,746	3,753,178
KNOLL INC	COMMON STOCK USD.01	34,600	507,928
KNOWLES CORP	COMMON STOCK USD.01	61,675	1,136,670
KODIAK SCIENCES INC	COMMON STOCK USD.0001	23,100	3,393,621
KOHL'S CORP	COMMON STOCK USD.01	112,500	4,577,625
KONTOOR BRANDS INC	COMMON STOCK	35,084	1,423,007
KOPPERS HOLDINGS INC	COMMON STOCK USD.01	14,622	455,622
KORN FERRY	COMMON STOCK USD.01	38,400	1,670,400
KOSMOS ENERGY LTD	COMMON STOCK USD.01	273,900	643,665
KRATON CORP	COMMON STOCK USD.01	22,237	617,966
KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	88,173	2,418,585
KRONOS BIO INC	COMMON STOCK	9,000	268,830
KRONOS WORLDWIDE INC	COMMON STOCK USD.01	17,098	254,931
KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	8,285	497,100
KURA ONCOLOGY INC	COMMON STOCK USD.0001	45,261	1,478,224
KVH INDUSTRIES INC	COMMON STOCK USD.01	15,103	171,419
KYMERA THERAPEUTICS INC	COMMON STOCK	6,400	396,800
LA JOLLA PHARMACEUTICAL CO	COMMON STOCK USD.01	17,500	67,900
LA Z BOY INC	COMMON STOCK USD1.0	29,557	1,177,551
LADDER CAPITAL CORP REIT	REIT USD.001	72,967	713,617
LAIRD SUPERFOOD INC	COMMON STOCK USD.001	2,200	104,104
LAKELAND BANCORP INC	COMMON STOCK	34,545	438,722
LAKELAND FINANCIAL CORP	COMMON STOCK	17,250	924,255
LAKELAND INDUSTRIES INC	COMMON STOCK USD.01	3,500	95,375
LAMAR ADVERTISING CO A	REIT USD.001	61,265	5,098,473
LANCASTER COLONY CORP	COMMON STOCK	13,160	2,417,887
LANDEC CORP	COMMON STOCK USD.001	20,543	222,892
LANDMARK BANCORP INC	COMMON STOCK USD.01	2,730	62,381
LANDS END INC	COMMON STOCK USD.01	8,004	172,646
LANDSTAR SYSTEM INC	COMMON STOCK USD.01	27,400	3,689,684
LANNETT CO INC	COMMON STOCK USD.001	23,200	151,264
LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	45,968	620,108
LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	96,700	4,430,794
LAUREATE EDUCATION INC A	COMMON STOCK USD.001	72,196	1,051,174
LAWSON PRODUCTS INC	COMMON STOCK USD1.0	2,000	101,820
LAZARD LTD CL A	COMMON STOCK USD.01	72,900	3,083,670
LCI INDUSTRIES	COMMON STOCK USD.01	17,130	2,221,418
LCNB CORPORATION	COMMON STOCK	8,400	123,396
LEAR CORP	COMMON STOCK USD.01	42,500	6,758,775
LEGACY HOUSING CORP	COMMON STOCK USD.001	5,600	84,616
LEMAITRE VASCULAR INC	COMMON STOCK USD.01	11,476	464,778
LEMONADE INC	COMMON STOCK USD.00001	8,500	1,041,250
LENDINGCLUB CORP	COMMON STOCK USD.01	46,912	495,391
LENDINGTREE INC	COMMON STOCK USD.01	7,295	2,106,815
LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	24,534	6,721,580
LENSAR INC	COMMON STOCK	6,708	48,633
LESLIE S INC	COMMON STOCK USD.001	36,200	1,004,550
LEVEL ONE BANCORP INC	COMMON STOCK	1,805	36,515
LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	35,242	120,528
LEXINGTON REALTY TRUST	REIT USD.0001	198,708	2,110,279
LGI HOMES INC	COMMON STOCK USD.01	15,100	1,598,335
LHC GROUP INC	COMMON STOCK USD.01	21,560	4,599,179
LIBERTY BROADBAND A	COMMON STOCK USD.01	17,321	2,729,443
LIBERTY BROADBAND C	COMMON STOCK USD.01	108,215	17,882,360

LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	33,900	377,307
LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	104,136	1,154,868
LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK USD.01	58,068	2,507,957
LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK USD.01	123,571	5,376,574
LIBERTY MEDIA CORP BRAVES A	TRACKING STK	6,946	172,747
LIBERTY MEDIA CORP BRAVES C	TRACKING STK	25,108	624,687
LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	15,908	604,345
LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	140,947	6,004,342
LIBERTY OILFIELD SERVICES A	COMMON STOCK	60,200	620,662
LIBERTY TRIPADVISOR HDG A	COMMON STOCK	50,142	217,616
LIFE STORAGE INC	REIT USD.01	34,602	4,131,133

LIFETIME BRANDS INC	COMMON STOCK USD.01	9,700	147,440
LIFEVANTAGE CORP	COMMON STOCK USD.0001	9,447	88,046
LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	9,982	992,710
LIMELIGHT NETWORKS INC	COMMON STOCK USD.001	81,000	323,190
LIMESTONE BANCORP INC	COMMON STOCK	3,500	43,960
LIMONEIRA CO	COMMON STOCK USD.01	9,400	156,510
LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	40,753	4,737,536
LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	20,200	345,824
LINDSAY CORP	COMMON STOCK USD1.0	7,533	967,689
LIONS GATE ENTERTAINMENT A	COMMON STOCK NPV	41,600	472,992
LIONS GATE ENTERTAINMENT B	COMMON STOCK	80,415	834,708
LIQUIDIA CORP	COMMON STOCK USD.001	4,506	13,293
LIQUIDITY SERVICES INC	COMMON STOCK USD.001	22,207	353,313
LITHIA MOTORS INC CL A	COMMON STOCK	18,401	5,385,421
LITTELFUSE INC	COMMON STOCK USD.01	16,876	4,297,642
LIVANOVA PLC	COMMON STOCK GBP1.0	32,817	2,272,132
LIVE OAK BANCSHARES INC	COMMON STOCK NPV	21,600	1,025,136
LIVENT CORP	COMMON STOCK USD.001	97,479	1,942,022
LIVEPERSON INC	COMMON STOCK USD.001	44,900	2,794,127
LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	45,900	3,359,421
LIVEXLIVE MEDIA INC	COMMON STOCK USD.001	35,000	114,800
LOGICBIO THERAPEUTICS INC	COMMON STOCK USD.0001	11,406	87,028
LORAL SPACE + COMMUNICATIONS	COMMON STOCK USD.01	9,595	201,399
LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	76,031	2,826,072
LOVESAC CO/THE	COMMON STOCK USD.00001	6,200	267,158
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	55,900	5,825,898
LSI INDUSTRIES INC	COMMON STOCK	17,200	147,232
LTC PROPERTIES INC	REIT USD.01	26,180	1,018,664
LULULEMON ATHLETICA INC	COMMON STOCK USD.005	79,845	27,962,472
LUMBER LIQUIDATORS HOLDINGS	COMMON STOCK USD.001	20,000	614,800
LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	53,418	5,064,026
LUMINEX CORP	COMMON STOCK USD.001	29,866	690,502
LUNA INNOVATIONS INC	COMMON STOCK USD.001	29,900	295,412
LUTHER BURBANK CORP	COMMON STOCK	15,600	152,880
LUXFER HOLDINGS PLC	COMMON STOCK USD.5	18,700	307,054
LYDALL INC	COMMON STOCK USD.1	11,900	357,357
LYFT INC A	COMMON STOCK USD.00001	174,800	8,587,924
M/I HOMES INC	COMMON STOCK USD.01	19,442	861,086
MACATAWA BANK CORP	COMMON STOCK	23,300	195,021
MACERICH CO/THE	REIT USD.01	99,401	1,060,609
MACK CALI REALTY CORP	REIT USD.01	57,840	720,686
MACKINAC FINANCIAL CORP	COMMON STOCK	3,851	49,139
MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	31,677	1,743,502

MACQUARIE INFRASTRUCTURE COR	COMMON STOCK USD.001	51,400	1,930,070
MACROGENICS INC	COMMON STOCK USD.01	38,201	873,275
MACY S INC	COMMON STOCK USD.01	210,200	2,468,273
MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	13,047	1,370,457
MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	13,117	2,414,840
MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,078	675,691
MAGELLAN HEALTH INC	COMMON STOCK USD.01	16,359	1,355,180
MAGENTA THERAPEUTICS INC	COMMON STOCK USD.001	15,164	118,886
MAGNITE INC	COMMON STOCK USD.00001	74,820	2,297,722
MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	86,300	609,278
MAINSTREET BANCSHARES INC	COMMON STOCK USD4.0	2,572	43,493
MALIBU BOATS INC A	COMMON STOCK USD.01	14,400	899,136
MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	45,202	4,754,346
MANITOWOC COMPANY INC	COMMON STOCK USD.01	23,650	314,782
MANNKIND CORP	COMMON STOCK USD.01	146,377	458,160
MANPOWERGROUP INC	COMMON STOCK USD.01	41,500	3,742,470
MANTECH INTERNATIONAL CORP A	COMMON STOCK USD.01	18,242	1,622,443
MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	15,400	573,342
MARCUS CORPORATION	COMMON STOCK USD1.0	16,500	222,420
MARINE PRODUCTS CORP	COMMON STOCK USD.1	4,962	72,147
MARINEMAX INC	COMMON STOCK USD.001	14,462	506,604
MARINUS PHARMACEUTICALS INC	COMMON STOCK USD.001	16,802	204,984
MARKEL CORP	COMMON STOCK	9,560	9,878,348
MARKER THERAPEUTICS INC	COMMON STOCK USD.001	20,241	29,349
MARLIN BUSINESS SERVICES INC	COMMON STOCK USD.01	8,800	107,712
MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	28,910	3,967,030
MARTEN TRANSPORT LTD	COMMON STOCK USD.01	41,409	713,477
MARVELL TECHNOLOGY GROUP LTD	COMMON STOCK USD.002	468,567	22,389,777
MASIMO CORP	COMMON STOCK USD.001	34,600	9,285,948

MASONITE INTERNATIONAL CORP	COMMON STOCK	16,425	1,615,235
MASTEC INC	COMMON STOCK USD.1	39,457	2,690,178
MASTECH DIGITAL INC	COMMON STOCK USD.01	2,700	42,930
MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	11,600	288,144
MATADOR RESOURCES CO	COMMON STOCK USD.01	77,037	929,066
MATCH GROUP INC	COMMON STOCK	157,427	23,922,342
MATERION CORP	COMMON STOCK	14,059	895,839
MATRIX SERVICE CO	COMMON STOCK USD.01	21,900	241,338
MATSON INC	COMMON STOCK	28,824	1,642,103
MATTEL INC	COMMON STOCK USD1.0	245,801	4,289,227
MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	21,708	638,215
MAXAR TECHNOLOGIES INC	COMMON STOCK	42,100	1,624,639
MAXEON SOLAR TECHNOLOGIE	COMMON STOCK	6,660	188,944
MAXIMUS INC	COMMON STOCK	42,528	3,112,624
MAXLINEAR INC	COMMON STOCK	46,080	1,839,999
MBIA INC	COMMON STOCK USD1.0	35,436	233,169
MCAFEE CORP CLASS A	COMMON STOCK USD.001	31,800	530,742
MCGRATH RENTCORP	COMMON STOCK	16,226	1,088,765
MDC HOLDINGS INC	COMMON STOCK USD.01	38,190	1,856,034
MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	143,068	3,768,411
MEDALLIA INC	COMMON STOCK	63,600	2,112,792
MEDIA GEN INC CVR	COMMON STOCK	96,500	164,050

MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	6,500	253,955
MEDICAL PROPERTIES TRUST INC	REIT USD.001	376,581	8,205,700
MEDICINOVA INC	COMMON STOCK USD.001	30,890	162,481
MEDIFAST INC	COMMON STOCK USD.001	7,612	1,494,540
MEDNAX INC	COMMON STOCK USD.01	55,747	1,368,031
MEDPACE HOLDINGS INC	COMMON STOCK USD.01	19,879	2,767,157
MEI PHARMA INC	COMMON STOCK USD.00000002	71,471	188,683
MEIRAGTX HOLDINGS PLC	COMMON STOCK USD.00001	13,500	204,390
MERCANTILE BANK CORP	COMMON STOCK	12,400	336,908
MERCHANTS BANCORP/IN	COMMON STOCK	6,705	185,259
MERCURY GENERAL CORP	COMMON STOCK	19,200	1,002,432
MERCURY SYSTEMS INC	COMMON STOCK USD.01	38,196	3,363,540
MEREDITH CORP	COMMON STOCK USD1.0	27,400	526,080
MERIDIAN BANCORP INC	COMMON STOCK	32,359	482,473
MERIDIAN BIOSCIENCE INC	COMMON STOCK	30,540	570,793
MERIDIAN CORP	COMMON STOCK	3,600	74,880
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	37,730	2,094,392
MERITAGE HOMES CORP	COMMON STOCK USD.01	26,960	2,232,827
MERITOR INC	COMMON STOCK USD1.0	46,726	1,304,123
MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	35,494	944,495
MESA AIR GROUP INC	COMMON STOCK	19,600	131,124
MESA LABORATORIES INC	COMMON STOCK	3,600	1,031,904
META FINANCIAL GROUP INC	COMMON STOCK USD.01	23,316	852,433
METHODE ELECTRONICS INC	COMMON STOCK USD.5	25,360	970,781
METROCITY BANKSHARES INC	COMMON STOCK	12,500	180,250
METROPOLITAN BANK HOLDING CO	COMMON STOCK	5,500	199,485
MFA FINANCIAL INC	REIT USD.01	301,500	1,172,835
MGE ENERGY INC	COMMON STOCK USD1.0	25,350	1,775,261
MGIC INVESTMENT CORP	COMMON STOCK USD1.0	243,800	3,059,690
MGP INGREDIENTS INC	COMMON STOCK	9,774	459,964
MICHAELS COS INC/THE	COMMON STOCK USD.06775	52,164	678,654
MICROSTRATEGY INC CL A	COMMON STOCK USD.001	5,180	2,012,689
MID PENN BANCORP INC	COMMON STOCK USD1.0	5,000	109,500
MIDDLEBY CORP	COMMON STOCK USD.01	39,282	5,064,235
MIDDLEFIELD BANC CORP	COMMON STOCK	4,000	90,000
MIDDLESEX WATER CO	COMMON STOCK	11,392	825,578
MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	16,599	296,624
MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	9,000	220,500
MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	8,600	326,972
MIMECAST LTD	COMMON STOCK USD.01	39,800	2,262,232
MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	22,910	1,423,169
MINERVA NEUROSCIENCES INC	COMMON STOCK USD.0001	23,326	54,583
MIRATI THERAPEUTICS INC	COMMON STOCK	30,182	6,629,174
MIRUM PHARMACEUTICALS INC	COMMON STOCK	475	8,294
MISONIX INC	COMMON STOCK USD.0001	5,793	72,413
MISTRAS GROUP INC	COMMON STOCK USD.01	20,600	159,856
MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	442,722
MKS INSTRUMENTS INC	COMMON STOCK	38,803	5,837,911
MMA CAPITAL HOLDINGS INC	COMMON STOCK	4,900	120,540
MODEL N INC	COMMON STOCK USD.00015	23,757	847,650

MODERNA INC	COMMON STOCK USD.0001	200,600	21,082,049
MODINE MANUFACTURING CO	COMMON STOCK USD.625	34,500	433,320
MOELIS + CO CLASS A	COMMON STOCK USD.01	35,700	1,669,332
MOLECULAR TEMPLATES INC	COMMON STOCK USD.001	13,318	125,056
MOLINA HEALTHCARE INC	COMMON STOCK USD.001	41,650	8,858,122
MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	9,225	564,755

MONEYGRAM INTERNATIONAL INC	COMMON STOCK USD.01	56,000	306,040
MONGODB INC	COMMON STOCK USD.001	35,900	12,889,536
MONMOUTH REAL ESTATE INV COR	REIT USD.01	66,200	1,146,584
MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	30,700	11,243,261
MONRO INC	COMMON STOCK USD.01	22,108	1,178,356
MONTROSE ENVIRONMENTAL GROUP	COMMON STOCK	10,800	334,368
MOOG INC CLASS A	COMMON STOCK USD1.0	19,999	1,585,921
MORNINGSTAR INC	COMMON STOCK	15,595	3,611,334
MORPHIC HOLDING INC	COMMON STOCK USD.0001	8,078	271,017
MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	12,989	254,844
MOVADO GROUP INC	COMMON STOCK USD.01	10,400	172,848
MR COOPER GROUP INC	COMMON STOCK USD.01	52,401	1,626,003
MRC GLOBAL INC	COMMON STOCK USD.01	54,452	361,017
MSA SAFETY INC	COMMON STOCK	26,115	3,901,320
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	31,301	2,641,491
MSG NETWORKS INC A	COMMON STOCK USD.01	27,583	406,573
MTS SYSTEMS CORP	COMMON STOCK USD.25	12,840	746,774
MUELLER INDUSTRIES INC	COMMON STOCK USD.01	37,540	1,318,029
MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	105,500	1,306,090
MURPHY OIL CORP	COMMON STOCK USD1.0	97,009	1,173,809
MURPHY USA INC	COMMON STOCK	19,502	2,552,227
MUSTANG BIO INC	COMMON STOCK USD.0001	21,867	82,767
MVB FINANCIAL CORP	COMMON STOCK USD1.0	7,600	172,368
MYERS INDUSTRIES INC	COMMON STOCK	25,743	534,940
MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	11,300	679,130
MYRIAD GENETICS INC	COMMON STOCK USD.01	49,200	972,930
N B T BANCORP INC	COMMON STOCK USD.01	28,578	917,354
NABORS INDUSTRIES LTD	COMMON STOCK USD.001	4,882	284,279
NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	3,354	88,210
NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	32,109	2,147,450
NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	9,195	241,093
NATERA INC	COMMON STOCK USD.0001	53,531	5,327,405
NATHAN S FAMOUS INC	COMMON STOCK USD.01	2,396	132,307
NATIONAL BANK HOLD CL A	COMMON STOCK	20,200	661,752
NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	4,900	153,419
NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	7,860	667,314
NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	49,400	183,768
NATIONAL ENERGY SERVICES REU	COMMON STOCK	14,400	142,992
NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	63,010	2,591,601
NATIONAL GENERAL HLDGS	COMMON STOCK USD.01	45,800	1,565,444
NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	8,697	577,568
NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01	92,425	4,061,155
NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	3,500	309,505
NATIONAL RESEARCH CORP	COMMON STOCK USD.001	9,027	385,904
NATIONAL RETAIL PROPERTIES	REIT USD.01	123,356	5,047,728
NATIONAL STORAGE AFFILIATES	REIT USD.01	42,900	1,545,687
NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	55,955	2,534,202
NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01	1,881	388,314
NATL HEALTH INVESTORS INC	REIT USD.01	28,917	2,090,113
NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	6,300	86,562
NATURES SUNSHINE PRODS INC	COMMON STOCK	6,129	91,629
NATUS MEDICAL INC	COMMON STOCK USD.001	23,098	462,884
NAUTILUS INC	COMMON STOCK	18,900	342,846
NAVIENT CORP	COMMON STOCK USD.01	128,800	1,264,816
NAVISTAR INTERNATIONAL CORP	COMMON STOCK USD.1	33,600	1,477,056
NCINO INC	COMMON STOCK USD.0005	11,500	832,715
NCR CORPORATION	COMMON STOCK USD.01	88,982	3,343,054
NEENAH INC	COMMON STOCK USD.01	11,700	647,244
NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	117,100	2,080,813
NELNET INC CL A	COMMON STOCK USD.01	11,500	819,260
NEOGEN CORP	COMMON STOCK USD.16	37,861	3,002,377

NEOGENOMICS INC	COMMON STOCK USD.001	74,683	4,020,933
NEOLEUKIN THERAPEUTICS INC	COMMON STOCK USD.000001	20,600	290,460
NEOPHOTONICS CORP	COMMON STOCK USD.0025	25,400	317,265
NETGEAR INC	COMMON STOCK USD.001	20,400	828,852
NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	46,829	1,284,051

NETSTREIT CORP	REIT USD.01	14,200	276,758
NEUBASE THERAPEUTICS INC	COMMON STOCK	12,200	85,278
NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	65,350	6,263,798
NEVRO CORP	COMMON STOCK USD.001	24,200	4,189,020
NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	64,030	2,379,369
NEW RELIC INC	COMMON STOCK USD.001	36,300	2,374,020
NEW RESIDENTIAL INVESTMENT	REIT USD.01	299,267	2,974,714
NEW SENIOR INVESTMENT GROUP	REIT	56,793	294,188
NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	323,838	3,416,491
NEW YORK MORTGAGE TRUST INC	REIT USD.02	262,000	966,780
NEW YORK TIMES CO A	COMMON STOCK USD.1	115,800	5,994,966
NEWAGE INC	COMMON STOCK USD.001	59,317	156,004
NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	99,450	724,991
NEWMARKET CORP	COMMON STOCK	4,859	1,935,291
NEWPARK RESOURCES INC	COMMON STOCK USD.01	70,800	135,936
NEXPOINT RESIDENTIAL	REIT USD.01	15,000	634,650
NEXSTAR MEDIA GROUP INC CL A	COMMON STOCK USD.01	29,305	3,287,167
NEXTCURE INC	COMMON STOCK USD.001	10,952	119,377
NEXTGEN HEALTHCARE INC	COMMON STOCK USD.01	38,000	693,120
NEXTIER OILFIELD SOLUTIONS I	COMMON STOCK USD.01	107,380	369,387
NGM BIOPHARMACEUTICALS INC	COMMON STOCK USD.001	16,184	490,294
NI HOLDINGS INC	COMMON STOCK USD.01	6,400	105,088
NIC INC	COMMON STOCK	45,400	1,172,682
NICOLET BANKSHARES INC	COMMON STOCK	6,500	431,275
NKARTA INC	COMMON STOCK	10,900	670,023
NL INDUSTRIES	COMMON STOCK USD.125	12,400	59,272
NLIGHT INC	COMMON STOCK	23,886	779,878
NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	61,100	1,383,915
NN INC	COMMON STOCK USD.01	28,200	185,274
NOODLES + CO	COMMON STOCK USD.01	20,100	158,790
NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	100,200	295,590
NORDSON CORP	COMMON STOCK	40,648	8,168,216
NORDSTROM INC	COMMON STOCK	73,700	2,406,300
NORTHEAST BANK	COMMON STOCK USD1.0	5,300	119,356
NORTHFIELD BANCORP INC	COMMON STOCK USD.01	30,653	377,951
NORTHRIM BANCORP INC	COMMON STOCK USD1.0	4,900	166,355
NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	80,595	1,026,780
NORTHWEST NATURAL HOLDING CO	COMMON STOCK	20,316	934,333
NORTHWEST PIPE CO	COMMON STOCK USD.01	7,644	216,325
NORTHWESTERN CORP	COMMON STOCK USD.01	34,095	2,081,379
NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	2,300	60,191
NOVAGOLD RESOURCES INC	COMMON STOCK	165,400	1,599,418
NOVANTA INC	COMMON STOCK	24,600	2,908,212
NOVAVAX INC	COMMON STOCK USD.01	43,560	4,857,376
NOVOCURE LTD	COMMON STOCK	71,071	12,298,126
NOW INC	COMMON STOCK USD.01	77,100	553,578
NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	34,691	1,895,169
NUANCE COMMUNICATIONS INC	COMMON STOCK USD.001	199,004	8,774,086
NURIX THERAPEUTICS INC	COMMON STOCK	7,500	246,600

NUTANIX INC A	COMMON STOCK USD.000025	138,085	4,400,769
NUVASIVE INC	COMMON STOCK USD.001	34,501	2,033,573
NV5 GLOBAL INC	COMMON STOCK USD.01	7,300	575,094
NVE CORP	COMMON STOCK USD.01	3,617	203,203
NVENT ELECTRIC PLC	COMMON STOCK USD.01	108,830	2,534,651
NYMOX PHARMACEUTICAL CORP	COMMON STOCK	27,900	69,192
O I GLASS INC	COMMON STOCK	105,240	1,252,356
OAK STREET HEALTH INC	COMMON STOCK USD.001	17,600	1,076,416
OAK VALLEY BANCORP	COMMON STOCK	4,586	76,219
OCEANEERING INTL INC	COMMON STOCK USD.25	65,903	523,929
OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	41,332	770,015
OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	52,050	1,077,435
ODONATE THERAPEUTICS INC	COMMON STOCK USD.01	7,315	140,448
ODP CORP/THE	COMMON STOCK USD.01	35,924	1,052,573
OFFICE PROPERTIES INCOME TRU	REIT USD.01	33,476	760,575
OFG BANCORP	COMMON STOCK USD1.0	36,418	675,190
OGE ENERGY CORP	COMMON STOCK USD.01	142,800	4,549,608
OHIO VALLEY BANC CORP	COMMON STOCK USD1.0	4,400	103,840
OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	3,600	122,688
OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	45,600	228,912
OKTA INC	COMMON STOCK	80,900	20,671,339
OLD NATIONAL BANCORP	COMMON STOCK	110,078	1,907,360
OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	203,070	4,002,510

OLD SECOND BANCORP INC	COMMON STOCK USD1.0	16,300	164,630
OLIN CORP	COMMON STOCK USD1.0	99,835	2,451,948
OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	39,429	3,224,109
OLYMPIC STEEL INC	COMMON STOCK	9,189	122,489
OMEGA FLEX INC	COMMON STOCK USD.01	2,100	306,600
OMEGA HEALTHCARE INVESTORS	REIT USD.1	159,896	5,807,423
OMEROS CORP	COMMON STOCK USD.01	36,100	592,841
OMNICELL INC	COMMON STOCK USD.001	30,400	3,648,608
ON SEMICONDUCTOR CORP	COMMON STOCK USD.01	287,021	9,394,197
ONCOCYTE CORP	COMMON STOCK	16,945	40,499
ONCORUS INC	COMMON STOCK	3,200	103,456
ONE GAS INC	COMMON STOCK	37,600	2,886,552
ONE LIBERTY PROPERTIES INC	REIT USD1.0	11,095	222,677
ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	43,900	2,210,549
ONESPAN INC	COMMON STOCK USD.001	23,297	481,782
ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	31,500	319,410
ONEWATER MARINE INC CL A	COMMON STOCK USD.01	9,200	267,628
ONTO INNOVATION INC	COMMON STOCK	31,890	1,516,370
ONTRAK INC	COMMON STOCK USD.0001	4,946	305,613
OOMA INC	COMMON STOCK USD.0001	14,300	205,920
OP BANCORP	COMMON STOCK	10,000	77,000
OPKO HEALTH INC	COMMON STOCK USD.01	267,722	1,057,502
OPORTUN FINANCIAL CORP	COMMON STOCK USD.0001	12,300	238,251
OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	6,500	204,295
OPTIMIZERX CORP	COMMON STOCK USD.001	8,995	280,284
OPTINOSE INC	COMMON STOCK USD.001	13,292	55,029
OPTION CARE HEALTH INC	COMMON STOCK USD.0001	25,875	482,898
ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	43,410	459,495
ORBCOMM INC	COMMON STOCK USD.001	49,900	370,258
ORCHID ISLAND CAPITAL INC	REIT USD.01	39,400	205,668
ORGANOGENESIS HOLDINGS INC	COMMON STOCK	13,600	102,408
ORIC PHARMACEUTICALS INC	COMMON STOCK USD.0001	18,000	609,300

ORIGIN BANCORP INC	COMMON STOCK	14,800	410,996
ORION ENERGY SYSTEMS INC	COMMON STOCK	18,800	185,556
ORION ENGINEERED CARBONS SA	COMMON STOCK	39,900	683,886
ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	27,855	2,514,749
ORRSTOWN FINL SERVICES INC	COMMON STOCK	7,622	126,144
ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	12,900	554,442
ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	8,846	364,898
OSHKOSH CORP	COMMON STOCK USD.01	48,525	4,176,547
OSI SYSTEMS INC	COMMON STOCK	11,400	1,062,708
OSMOTICA PHARMACEUTICALS PLC	COMMON STOCK USD.01	4,752	19,578
OTTER TAIL CORP	COMMON STOCK USD5.0	27,900	1,188,819
OUTFRONT MEDIA INC	REIT USD.01	100,622	1,968,166
OUTSET MEDICAL INC	COMMON STOCK USD.001	8,600	488,824
OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK	30,200	64,628
OVERSTOCK.COM INC	COMMON STOCK USD.0001	31,000	1,487,070
OVID THERAPEUTICS INC	COMMON STOCK USD.001	30,300	69,993
OVINTIV INC	COMMON STOCK	182,200	2,616,392
OWENS + MINOR INC	COMMON STOCK USD2.0	53,871	1,457,211
OWENS CORNING	COMMON STOCK USD.001	75,996	5,757,457
OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	11,391	746,224
OYSTER POINT PHARMA INC	COMMON STOCK USD.001	5,200	97,864
P G + E CORP	COMMON STOCK	934,798	11,647,583
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	121,912	3,162,397
PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	58,728	1,839,948
PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	28,400	1,789,220
PACTIV EVERGREEN INC	COMMON STOCK	32,800	594,992
PACWEST BANCORP	COMMON STOCK	78,816	2,093,375
PAE INC	COMMON STOCK USD.0001	41,000	376,380
PAGERDUTY INC	COMMON STOCK USD.000005	48,663	2,029,247
PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	65,500	23,384,663
PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	13,500	1,199,340
PANDION THERAPEUTICS INC	COMMON STOCK USD.001	5,300	78,718
PAPA JOHN S INTL INC	COMMON STOCK USD.01	22,750	1,930,338
PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	27,190	380,116
PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	14,600	916,734
PARAMOUNT GROUP INC	REIT USD.01	126,400	1,142,656
PARATEK PHARMACEUTICALS INC	COMMON STOCK USD.001	30,400	190,304
PARK AEROSPACE CORP	COMMON STOCK USD.1	14,550	195,116
PARK HOTELS + RESORTS INC	REIT USD.01	169,873	2,913,322
PARK NATIONAL CORP	COMMON STOCK	9,317	1,062,388

PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	6,000	185,400
PARKE BANCORP INC	COMMON STOCK USD.1	7,810	121,836
PARSLEY ENERGY INC CLASS A	COMMON STOCK USD.01	210,710	2,992,082
PARSONS CORP	COMMON STOCK USD1.0	14,900	542,509
PASSAGE BIO INC	COMMON STOCK USD.0001	20,600	526,742
PATRICK INDUSTRIES INC	COMMON STOCK	14,970	1,023,200
PATTERSON COS INC	COMMON STOCK USD.01	57,063	1,690,777
PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	128,112	673,869
PAYMED INC	COMMON STOCK USD.001	24,500	51,940
PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	27,231	5,607,135
PAYSIGN INC	COMMON STOCK	23,369	108,432
PBF ENERGY INC CLASS A	COMMON STOCK USD.001	68,351	485,292
PC CONNECTION INC	COMMON STOCK USD.01	7,600	359,404
PCB BANCORP	COMMON STOCK	5,162	52,188

PCSB FINANCIAL CORP	COMMON STOCK USD.01	12,300	196,062
PCTEL INC	COMMON STOCK USD.001	12,400	81,468
PDC ENERGY INC	COMMON STOCK USD.01	66,239	1,437,910
PDF SOLUTIONS INC	COMMON STOCK USD.00015	20,200	436,320
PEABODY ENERGY CORP	COMMON STOCK	37,800	91,098
PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,805	245,922
PEBBLEBROOK HOTEL TRUST	REIT USD.01	87,355	1,642,274
PEGASYSTEMS INC	COMMON STOCK USD.01	28,261	3,766,061
PELTON INTERACTIVE INC A	COMMON STOCK USD.000025	178,600	27,248,915
PENN NATIONAL GAMING INC	COMMON STOCK USD.01	109,492	9,456,824
PENN VIRGINIA CORP	COMMON STOCK	11,600	117,740
PENNANT GROUP INC/THE	COMMON STOCK USD.001	16,882	980,169
PENNS WOODS BANCORP INC	COMMON STOCK USD5.55	4,700	122,247
PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	28,658	1,880,538
PENNYMAC MORTGAGE INVESTMENT	REIT USD.01	66,742	1,173,992
PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	21,600	1,282,824
PENUMBRA INC	COMMON STOCK USD.001	23,600	4,130,000
PEOPLES BANCORP INC	COMMON STOCK	12,795	346,617
PEOPLES BANCORP OF NC	COMMON STOCK	517	11,901
PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	5,800	213,208
PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	47,882	604,750
PERFICIENT INC	COMMON STOCK USD.001	22,700	1,081,655
PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	93,112	4,433,062
PERSONALIS INC	COMMON STOCK	15,714	575,290
PERSPECTA INC	COMMON STOCK USD.01	93,498	2,354,987
PETIQ INC	COMMON STOCK USD.001	14,798	568,983
PETMED EXPRESS INC	COMMON STOCK USD.001	13,500	432,810
PFSWEB INC	COMMON STOCK USD.001	11,100	74,703
PGT INNOVATIONS INC	COMMON STOCK USD.01	39,300	799,362
PHASEBIO PHARMACEUTICALS INC	COMMON STOCK USD.001	10,720	36,019
PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	7,400	245,828
PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	14,113	274,074
PHOTRONICS INC	COMMON STOCK USD.01	44,142	492,625
PHREESIA INC	COMMON STOCK USD.01	24,694	1,339,896
PHYSICIANS REALTY TRUST	REIT USD.01	145,300	2,586,340
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	85,000	1,379,550
PIERIS PHARMACEUTICALS INC	COMMON STOCK USD.001	42,300	105,750
PILGRIM S PRIDE CORP	COMMON STOCK USD.01	37,042	726,394
PING IDENTITY HOLDING CORP	COMMON STOCK USD.001	25,800	738,912
PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	53,197	3,425,887
PINTEREST INC CLASS A	COMMON STOCK USD.00001	282,686	18,714,681
PIONEER BANCORP INC/NY	COMMON STOCK USD.01	11,800	124,726
PIPER SANDLER COS	COMMON STOCK USD.01	13,041	1,315,837
PITNEY BOWES INC	COMMON STOCK USD1.0	120,700	743,512
PIXELWORKS INC	COMMON STOCK USD.001	26,200	73,884
PJT PARTNERS INC A	COMMON STOCK	15,600	1,173,900
PLANET FITNESS INC CL A	COMMON STOCK USD.0001	58,700	4,556,881
PLANTRONICS INC	COMMON STOCK USD.01	23,400	632,502
PLAYAGS INC	COMMON STOCK USD.01	13,100	94,320
PLEXUS CORP	COMMON STOCK USD.01	19,354	1,513,676
PLIANT THERAPEUTICS INC	COMMON STOCK	10,700	243,104
PLUG POWER INC	COMMON STOCK USD.01	263,800	8,945,458
PLUMAS BANCORP	COMMON STOCK	3,100	72,850
PLURALSIGHT INC A	COMMON STOCK USD.0001	65,500	1,372,880
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	23,300	349,500
PMV PHARMACEUTICALS INC	COMMON STOCK	8,700	535,137
PNM RESOURCES INC	COMMON STOCK	57,132	2,772,616
POLARIS INC	COMMON STOCK USD.01	41,668	3,970,127

POPULAR INC	COMMON STOCK USD.01	59,684	3,361,403
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	64,826	2,772,608
POSEIDA THERAPEUTICS INC	COMMON STOCK	9,000	98,730
POST HOLDINGS INC	COMMON STOCK USD.01	45,514	4,597,369
POTLATCHDELTIC CORP	REIT USD1.0	47,455	2,373,699
POWELL INDUSTRIES INC	COMMON STOCK USD.01	6,900	203,481
POWER INTEGRATIONS INC	COMMON STOCK USD.001	42,250	3,458,585
POWERFLEET INC	COMMON STOCK USD.01	32,900	244,447
PPD INC	COMMON STOCK USD.01	114,500	3,918,190
PQ GROUP HOLDINGS INC	COMMON STOCK	26,400	376,464
PRA GROUP INC	COMMON STOCK USD.01	31,181	1,236,638
PRA HEALTH SCIENCES INC	COMMON STOCK USD.01	44,938	5,637,023
PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001	6,800	374,136
PRECIGEN INC	COMMON STOCK	45,900	468,180
PRECISION BIOSCIENCES INC	COMMON STOCK	28,348	236,422
PREFERRED APARTMENT COMMUN A	REIT USD.01	25,900	191,660
PREFERRED BANK/LOS ANGELES	COMMON STOCK	9,500	479,465
PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	2,100	143,724
PRELUDE THERAPEUTICS INC	COMMON STOCK USD.0001	7,600	543,780
PREMIER FINANCIAL BANCORP	COMMON STOCK	8,074	107,303
PREMIER FINANCIAL CORP	COMMON STOCK USD.01	24,524	564,052
PREMIER INC CLASS A	COMMON STOCK USD.01	87,800	3,081,780
PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	33,886	1,181,605
PREVAIL THERAPEUTICS INC	COMMON STOCK	12,714	293,312
PRICESMART INC	COMMON STOCK USD.0001	15,391	1,401,966
PRIMERICA INC	COMMON STOCK	28,163	3,771,871
PRIMO WATER CORP	COMMON STOCK	106,855	1,675,486
PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	33,100	913,891
PROASSURANCE CORP	COMMON STOCK USD.01	37,335	664,190
PROFESSIONAL HOLDING CORP A	COMMON STOCK	13,500	208,305
PROG HOLDINGS INC	COMMON STOCK USD.5	48,718	2,624,439
PROGENIC PHARMACEUTICALS INC.	COMMON STOCK	68,286	25,703
PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	30,185	1,364,060
PROGYNY INC	COMMON STOCK USD.0001	18,700	792,693
PROOFPOINT INC	COMMON STOCK USD.0001	40,418	5,513,419
PROPETRO HOLDING CORP	COMMON STOCK	51,297	379,085
PROS HOLDINGS INC	COMMON STOCK USD.001	26,000	1,401,256
PROSIGHT GLOBAL INC	COMMON STOCK USD.01	6,500	84,286
PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	63,865	4,429,676
PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	20,353	410,316
PROTECTIVE INSURANCE CORP B	COMMON STOCK	7,150	98,027
PROTHENA CORP PLC	COMMON STOCK USD.01	21,700	260,617
PROTO LABS INC	COMMON STOCK USD.001	18,600	2,853,240
PROVENTION BIO INC	COMMON STOCK	29,400	498,036
PROVIDENCE SERVICE CORP	COMMON STOCK USD.001	7,855	1,172,118
PROVIDENT BANCORP INC	COMMON STOCK USD.01	19,600	235,200
PROVIDENT FINANCIAL HLDGS	COMMON STOCK USD.01	4,000	62,840
PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	49,664	891,965
PRUDENTIAL BANCORP INC	COMMON STOCK USD.01	7,822	108,335
PS BUSINESS PARKS INC/CA	REIT USD.01	14,040	1,865,495
PTC INC	COMMON STOCK USD.01	73,867	8,835,232
PTC THERAPEUTICS INC	COMMON STOCK USD.001	44,390	2,709,122
PULMONX CORP	COMMON STOCK	7,300	503,846
PULSE BIOSCIENCES INC	COMMON STOCK USD.001	7,495	178,831
PULSE BIOSCIENCES INC	CALL EXP 14MAY25	191	3,218
PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	21,000	215,460
PURE CYCLE CORP	COMMON STOCK USD.0033	13,491	151,504

PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	173,200	3,916,052
PURPLE INNOVATION INC	COMMON STOCK	8,900	382,111
PZENA INVESTMENT MANAGM CL A	COMMON STOCK USD.01	14,100	102,930
Q2 HOLDINGS INC	COMMON STOCK USD.0001	35,764	4,525,219
QAD INC A	COMMON STOCK	8,052	508,725
QCR HOLDINGS INC	COMMON STOCK USD1.0	10,600	419,654
QIAGEN N.V.	COMMON STOCK EUR.01	159,227	8,415,147
QTS REALTY TRUST INC CL A	REIT USD.01	46,100	2,852,668
QUAD GRAPHICS INC	COMMON STOCK USD.025	28,000	106,960
QUAKER CHEMICAL CORP	COMMON STOCK USD1.0	9,300	2,356,527
QUALYS INC	COMMON STOCK USD.001	24,546	2,991,421
QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	22,955	508,912
QUANTERIX CORP	COMMON STOCK USD.001	14,180	659,370
QUANTUM CORP	COMMON STOCK USD.01	35,400	216,648
QUIDEL CORP	COMMON STOCK USD.001	26,535	4,767,013

QUINSTREET INC	COMMON STOCK USD.001	31,500	675,360
QUOTIENT LTD	COMMON STOCK	41,900	218,299
QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	59,367	559,237
QURATE RETAIL INC SERIES A	COMMON STOCK USD.01	266,620	2,924,821
R1 RCM INC	COMMON STOCK USD.01	75,493	1,813,342
RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	19,700	453,638
RADIAN GROUP INC	COMMON STOCK USD.001	133,280	2,698,920
RADIANT LOGISTICS INC	COMMON STOCK USD.001	18,600	107,880
RADIUS HEALTH INC	COMMON STOCK USD.0001	31,382	560,483
RADNET INC	COMMON STOCK USD.0001	31,436	615,203
RAFAEL HOLDINGS INC CLASS B	COMMON STOCK USD.01	6,404	149,341
RAMBUS INC	COMMON STOCK USD.001	76,100	1,328,706
RANGE RESOURCES CORP	COMMON STOCK USD.01	144,092	965,416
RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	27,500	369,600
RAPID7 INC	COMMON STOCK USD.01	37,200	3,353,952
RAPT THERAPEUTICS INC	COMMON STOCK	7,800	154,050
RAVEN INDUSTRIES INC	COMMON STOCK USD1.0	24,782	820,036
RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	37,627	245,328
RAYONIER INC	REIT	95,367	2,801,882
RBB BANCORP	COMMON STOCK	8,600	132,268
RBC BEARINGS INC	COMMON STOCK USD.01	17,140	3,068,746
RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	7,300	287,912
RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	13,300	483,189
READY CAPITAL CORP	REIT USD.0001	36,539	454,911
REALOGY HOLDINGS CORP	COMMON STOCK USD.01	76,138	998,931
REALPAGE INC	COMMON STOCK USD.001	62,881	5,485,738
REALREAL INC/THE	COMMON STOCK USD.00001	41,687	814,564
REATA PHARMACEUTICALS INC A	COMMON STOCK USD.001	16,245	2,094,743
RECRO PHARMA INC	COMMON STOCK USD.01	15,360	43,776
RED RIVER BANCSHARES INC	COMMON STOCK	3,900	193,245
RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	10,095	194,127
RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	43,600	1,091,744
RED VIOLET INC	COMMON STOCK USD.001	4,600	120,106
REDFIN CORP	COMMON STOCK	70,600	4,845,278
REDWOOD TRUST INC	REIT USD.01	79,100	694,498
REGAL BELOIT CORP	COMMON STOCK USD.01	29,121	3,576,350
REGENXBIO INC	COMMON STOCK USD.0001	23,497	1,065,824
REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	5,800	173,188
REGIS CORP	COMMON STOCK USD.05	18,945	174,105

REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	48,175	5,583,483
RELAY THERAPEUTICS INC	COMMON STOCK	22,400	930,944
RELIANCE STEEL + ALUMINUM	COMMON STOCK	45,186	5,411,024
RELIANT BANCORP INC	COMMON STOCK USD.001	9,800	182,476
RELMADA THERAPEUTICS INC	COMMON STOCK	9,700	311,079
RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	35,997	5,969,023
RENASANT CORP	COMMON STOCK USD5.0	37,875	1,275,630
RENEWABLE ENERGY GROUP INC	COMMON STOCK USD.0001	25,700	1,905,061
RENT A CENTER INC	COMMON STOCK USD.01	33,750	1,292,288
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	46,100	1,256,225
REPLIGEN CORP	COMMON STOCK USD.01	37,088	7,107,173
REPLIMUNE GROUP INC	COMMON STOCK USD.001	16,518	630,162
REPRO MEDSYSTEMS INC	COMMON STOCK USD.01	18,800	113,176
REPUBLIC BANCORP INC CLASS A	COMMON STOCK	5,790	208,845
REPUBLIC FIRST BANCORP INC	COMMON STOCK USD.01	41,250	117,563
RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	102,966	2,189,057
RESONANT INC	COMMON STOCK USD.001	33,600	89,040
RESOURCES CONNECTION INC	COMMON STOCK USD.01	22,500	282,825
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	78,300	1,048,437
RETAIL PROPERTIES OF AME A	REIT USD.001	142,369	1,218,679
RETAIL VALUE INC	REIT USD.1	13,539	201,325
RETRACTABLE TECHNOLOGIES INC	COMMON STOCK	16,900	181,506
REV GROUP INC	COMMON STOCK USD.001	21,100	185,891
REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	42,324	1,199,462
REVLON INC CLASS A	COMMON STOCK USD.01	5,402	64,176
REVOLUTION MEDICINES INC	COMMON STOCK	25,900	1,025,381
REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	3,909	287,194
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	88,343	4,338,525
REXNORD CORP	COMMON STOCK USD.01	86,279	3,407,158
REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	33,134	995,345
RGC RESOURCES INC	COMMON STOCK USD5.0	5,200	123,656
RH	COMMON STOCK USD.0001	11,227	5,024,307
RHYTHM PHARMACEUTICALS INC	COMMON STOCK	23,166	688,725

RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	42,563	279,213
RICHMOND MUTUAL BANCORPORATI	COMMON STOCK USD.01	9,200	125,672
RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	129,363	452,771
RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	55,400	21,070,733
RITE AID CORP	COMMON STOCK USD1.0	38,140	603,756
RIVERVIEW BANCORP INC	COMMON STOCK USD.01	17,301	91,003
RLI CORP	COMMON STOCK USD1.0	28,445	2,962,547
RLJ LODGING TRUST	REIT	110,518	1,563,830
RMR GROUP INC/THE A	COMMON STOCK	10,426	402,652
ROCKET COS INC CLASS A	COMMON STOCK USD.00001	80,900	1,635,798
ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	23,684	1,298,831
ROCKWELL MEDICAL INC	COMMON STOCK	55,100	55,651
ROCKY BRANDS INC	COMMON STOCK	3,600	101,052
ROGERS CORP	COMMON STOCK USD1.0	12,521	2,037,562
ROKU INC	COMMON STOCK USD.0001	76,600	25,565,541
ROYAL GOLD INC	COMMON STOCK USD.01	46,700	4,967,012
ROYALTY PHARMA PLC CL A	COMMON STOCK	78,300	3,918,915
RPC INC	COMMON STOCK USD.1	39,493	124,403
RPM INTERNATIONAL INC	COMMON STOCK USD.01	90,547	8,219,857
RPT REALTY	REIT USD.01	55,527	480,309
RUBIUS THERAPEUTICS INC	COMMON STOCK	25,996	197,310

RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	5,100	193,239
RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	28,071	1,162,701
RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	18,364	325,594
RYDER SYSTEM INC	COMMON STOCK USD.5	35,404	2,285,371
RYERSON HOLDING CORP	COMMON STOCK USD.01	11,200	152,768
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	35,078	2,376,885
S + T BANCORP INC	COMMON STOCK USD2.5	26,800	665,712
S+P MID 400 EMINI MAR21	XCME 20210319	10,700	432,220
SABRA HEALTH CARE REIT INC	REIT USD.01	143,018	2,484,223
SABRE CORP	COMMON STOCK USD.01	230,263	2,767,761
SAFEGUARD SCIENTIFICS INC	COMMON STOCK USD.1	15,806	100,842
SAFEHOLD INC	REIT USD.01	13,792	999,782
SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	10,188	793,645
SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	2,300	55,246
SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	35,800	3,097,058
SAIA INC	COMMON STOCK USD.001	18,294	3,307,555
SAILPOINT TECHNOLOGIES HOLDI	COMMON STOCK USD.0001	62,987	3,353,428
SALISBURY BANCORP INC	COMMON STOCK USD.1	1,700	63,359
SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	79,617	1,038,206
SANDERSON FARMS INC	COMMON STOCK USD1.0	13,550	1,870,632
SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	34,865	1,122,304
SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	80,310	1,253,238
SANMINA CORP	COMMON STOCK USD.01	45,220	1,442,066
SANTANDER CONSUMER USA HOLDI	COMMON STOCK USD.01	50,114	1,103,510
SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	17,800	544,858
SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	53,286	9,084,730
SATSUMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,500	29,965
SAUL CENTERS INC	REIT USD.01	8,835	279,893
SAVARA INC	COMMON STOCK USD.001	27,386	31,494
SB FINANCIAL GROUP INC	COMMON STOCK	4,800	87,744
SCANSOURCE INC	COMMON STOCK	17,500	461,650
SCHNEIDER NATIONAL INC CL B	COMMON STOCK	41,200	852,840
SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	17,894	570,998
SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	19,700	956,041
SCHOLASTIC CORP	COMMON STOCK USD.01	20,100	502,500
SCHRODINGER INC	COMMON STOCK USD.01	22,100	1,749,878
SCHWEITZER MAUDUIT INTL INC	COMMON STOCK USD.1	21,710	872,959
SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	41,560	3,933,238
SCIENTIFIC GAMES CORP	COMMON STOCK USD.001	38,380	1,592,386
SCORPIO BULKERS INC	COMMON STOCK USD.01	4,978	84,278
SCORPIO TANKERS INC	COMMON STOCK USD.01	33,157	371,027
SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	28,830	5,741,206
SCULPTOR CAPITAL MANAGEMENT	COMMON STOCK	13,300	202,160
SEABOARD CORP	COMMON STOCK USD1.0	177	536,487
SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	34,340	1,011,313
SEACOR HOLDINGS INC	COMMON STOCK USD.01	14,062	582,870
SEAGEN INC	COMMON STOCK USD.001	89,233	15,628,268
SEASPINE HOLDINGS CORP	COMMON STOCK USD.01	14,915	260,267
SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	35,015	1,106,124
SECUREWORKS CORP A	COMMON STOCK USD.01	5,000	71,100
SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	78,944	4,536,912

SELECT BANCORP INC	COMMON STOCK USD1.0	6,900	65,343
SELECT ENERGY SERVICES INC A	COMMON STOCK USD.01	46,520	190,732
SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	72,931	2,111,324

SELECTA BIOSCIENCES INC	COMMON STOCK USD.0001	47,900	145,137
SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	41,170	2,757,567
SELECTQUOTE INC	COMMON STOCK USD.01	18,800	390,100
SEMTECH CORP	COMMON STOCK USD.01	46,271	3,335,676
SENECA FOODS CORP CL A	COMMON STOCK USD.25	5,200	207,480
SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	109,800	5,790,852
SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	29,508	2,176,805
SERES THERAPEUTICS INC	COMMON STOCK USD.001	42,208	1,034,096
SERITAGE GROWTH PROP A REIT	REIT USD.01	23,500	344,980
SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	119,909	5,887,532
SERVICE PROPERTIES TRUST	REIT USD.01	108,780	1,249,882
SERVICOURCE INTERNATIONAL	COMMON STOCK USD.0001	58,300	102,608
SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	32,083	1,377,238
SFL CORP LTD	COMMON STOCK USD.01	64,429	404,614
SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	25,415	2,154,684
SHARPS COMPLIANCE CORP	COMMON STOCK USD.01	9,900	93,555
SHATTUCK LABS INC	COMMON STOCK	8,300	435,003
SHENANDOAH TELECOMMUNICATION	COMMON STOCK	33,200	1,435,900
SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	19,200	2,074,402
SHOE CARNIVAL INC	COMMON STOCK USD.01	6,900	270,342
SHORE BANCSHARES INC	COMMON STOCK USD.01	11,200	163,520
SHOTSPOTTER INC	COMMON STOCK	6,294	237,284
SHUTTERSTOCK INC	COMMON STOCK USD.01	16,595	1,189,862
SHYFT GROUP INC/THE	COMMON STOCK USD.01	23,800	675,444
SI BONE INC	COMMON STOCK USD.0001	20,139	602,156
SIENTRA INC	COMMON STOCK USD.01	30,436	118,396
SIERRA BANCORP	COMMON STOCK	8,500	203,320
SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	42,300	307,521
SIGNATURE BANK	COMMON STOCK USD.01	37,100	5,019,259
SIGNET JEWELERS LTD	COMMON STOCK USD.18	36,109	984,692
SILGAN HOLDINGS INC	COMMON STOCK USD.01	53,143	2,059,540
SILICON LABORATORIES INC	COMMON STOCK USD.0001	30,900	3,934,806
SILK ROAD MEDICAL INC	COMMON STOCK USD.001	18,977	1,195,171
SILVERCREST ASSET MANAGEME A	COMMON STOCK USD.01	6,600	91,674
SILVERGATE CAPITAL CORP CL A	COMMON STOCK	9,300	817,414
SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	79,704	1,720,809
SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	57,866	1,814,678
SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	30,300	2,831,535
SIMULATIONS PLUS INC	COMMON STOCK USD.001	9,000	647,280
SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01	29,396	936,263
SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	801,258	5,104,013
SITE CENTERS CORP	REIT USD.1	105,405	1,066,699
SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	31,200	4,949,256
SITIME CORP	COMMON STOCK USD.0001	7,200	805,896
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	51,144	1,839,497
SJW GROUP	COMMON STOCK USD.001	17,781	1,233,290
SKECHERS USA INC CL A	COMMON STOCK USD.001	96,194	3,457,212
SKYLINE CHAMPION CORP	COMMON STOCK USD.028	35,374	1,094,472
SKYWEST INC	COMMON STOCK	32,766	1,320,797
SLACK TECHNOLOGIES INC CL A	COMMON STOCK USD.0001	269,100	11,366,784
SLEEP NUMBER CORP	COMMON STOCK USD.01	18,224	1,491,817
SLM CORP	COMMON STOCK USD.2	269,445	3,338,424
SM ENERGY CO	COMMON STOCK USD.01	77,700	475,524
SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	10,663	401,249
SMARTFINANCIAL INC	COMMON STOCK USD1.0	9,684	175,668
SMARTSHEET INC CLASS A	COMMON STOCK	79,400	5,501,626
SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	38,200	678,050
SMITH MICRO SOFTWARE INC	COMMON STOCK USD.001	18,700	101,354
SOLAREGE TECHNOLOGIES INC	COMMON STOCK USD.0001	34,500	11,009,640
SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01	15,500	126,170
SOLARWINDS CORP	COMMON STOCK USD.001	30,222	451,819

SOLENO THERAPEUTICS INC	COMMON STOCK USD.001	40,000	77,200
SOLID BIOSCIENCES INC	COMMON STOCK USD.001	15,375	116,543
SOLITON INC	COMMON STOCK USD.001	4,174	32,056
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	16,740	645,662
SONOCO PRODUCTS CO	COMMON STOCK	71,620	4,243,485
SONOS INC	COMMON STOCK USD.001	53,500	1,251,365
SORRENTO THERAPEUTICS INC	COMMON STOCK USD.0001	187,000	1,276,275
SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25	74,200	1,599,010

SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	7,650	144,968
SOUTH STATE CORP	COMMON STOCK USD2.5	49,968	3,612,686
SOUTHERN COPPER CORP	COMMON STOCK USD.01	59,262	3,859,141
SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	5,372	189,900
SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	5,300	161,332
SOUTHERN NATL BANCORP OF VA	COMMON STOCK USD.01	15,700	190,127
SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	22,168	687,873
SOUTHWEST GAS HOLDINGS INC	COMMON STOCK USD1.0	39,000	2,369,250
SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	450,529	1,342,576
SP PLUS CORP	COMMON STOCK USD.001	15,800	455,514
SPARK ENERGY INC CLASS A	COMMON STOCK USD.01	8,400	80,409
SPARTANNASH CO	COMMON STOCK	22,758	396,217
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	28,613	2,362,532
SPECTRUM PHARMACEUTICALS INC	COMMON STOCK USD.001	82,428	281,079
SPERO THERAPEUTICS INC	COMMON STOCK USD.001	12,502	242,414
SPIRE INC	COMMON STOCK USD1.0	33,703	2,260,808
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	75,965	2,969,472
SPIRIT AIRLINES INC	COMMON STOCK USD.0001	71,808	1,755,706
SPIRIT OF TEXAS BANCSHARES I	COMMON STOCK NPV	9,100	152,880
SPIRIT REALTY CAPITAL INC	REIT USD.05	78,335	3,146,717
SPLUNK INC	COMMON STOCK USD.001	111,878	19,091,900
SPOK HOLDINGS INC	COMMON STOCK USD.0001	7,660	85,256
SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	29,800	522,990
SPOTIFY TECHNOLOGY SA	COMMON STOCK EUR.000625	91,975	29,129,651
SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	17,900	1,298,108
SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	21,100	958,151
SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	79,668	1,601,327
SPRUCE BIOSCIENCES INC	COMMON STOCK	4,800	116,688
SPS COMMERCE INC	COMMON STOCK USD.001	25,596	2,779,470
SPX CORP	COMMON STOCK USD.01	29,494	1,608,603
SPX FLOW INC	COMMON STOCK USD.01	28,719	1,664,553
SQUARE INC A	COMMON STOCK USD.0000001	259,422	56,895,889
SQZ BIOTECHNOLOGIES CO	COMMON STOCK USD.001	3,100	89,846
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	158,608	11,538,732
ST JOE CO/THE	COMMON STOCK	22,797	967,733
STAAR SURGICAL CO	COMMON STOCK USD.01	31,000	2,550,887
STAG INDUSTRIAL INC	REIT USD.01	104,390	3,269,495
STAMPS.COM INC	COMMON STOCK USD.001	11,845	2,323,871
STANDARD AVB FINANCIAL CORP	COMMON STOCK USD.01	2,600	84,734
STANDARD MOTOR PRODS	COMMON STOCK USD2.0	14,700	594,762
STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	8,500	658,920
STARTEK INC	COMMON STOCK USD.01	12,100	90,992
STARWOOD PROPERTY TRUST INC	REIT USD.01	196,090	3,784,537
STATE AUTO FINANCIAL CORP	COMMON STOCK	13,300	235,942
STEEL DYNAMICS INC	COMMON STOCK USD.005	142,779	5,264,262
STEELCASE INC CL A	COMMON STOCK	60,190	815,575

STEPAN CO	COMMON STOCK USD1.0	15,032	1,793,618
STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001	16,300	648,740
STEREOTAXIS INC	COMMON STOCK USD.001	29,700	151,173
STERICYCLE INC	COMMON STOCK USD.01	65,300	4,527,249
STERLING BANCORP INC/MI	COMMON STOCK	12,845	58,316
STERLING BANCORP/DE	COMMON STOCK USD.01	135,358	2,433,737
STERLING CONSTRUCTION CO	COMMON STOCK USD.01	19,000	353,590
STEVEN MADDEN LTD	COMMON STOCK USD.0001	55,430	2,042,562
STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	20,190	976,388
STIFEL FINANCIAL CORP	COMMON STOCK USD.15	69,599	3,511,966
STITCH FIX INC CLASS A	COMMON STOCK USD.00002	43,400	2,548,448
STOCK YARDS BANCORP INC	COMMON STOCK	12,865	520,775
STOKE THERAPEUTICS INC	COMMON STOCK	8,642	535,199
STONECO LTD A	COMMON STOCK USD.000079365	142,300	11,941,816
STONERIDGE INC	COMMON STOCK	17,985	543,687
STONEX GROUP INC	COMMON STOCK USD.01	10,677	618,198
STORE CAPITAL CORP	REIT USD.01	171,763	5,836,507
STRATEGIC EDUCATION INC	COMMON STOCK USD.01	17,787	1,695,635
STRATUS PROPERTIES INC	COMMON STOCK USD.01	1,500	38,250
STRIDE INC	COMMON STOCK USD.0001	28,100	596,563
STRONGBRIDGE BIOPHARMA PLC	COMMON STOCK USD.01	27,864	67,710
STURM RUGER + CO INC	COMMON STOCK USD1.0	11,800	767,826
SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	6,584	145,375
SUMMIT HOTEL PROPERTIES INC	REIT	71,789	646,819
SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	77,157	1,549,313
SUMO LOGIC INC	COMMON STOCK USD.0001	8,500	242,930

SUN COMMUNITIES INC	REIT USD.01	74,683	11,348,082
SUNCOKE ENERGY INC	COMMON STOCK USD.01	55,065	239,533
SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.001	39,200	1,769,096
SUNPOWER CORP	COMMON STOCK USD.001	53,285	1,366,227
SUNRUN INC	COMMON STOCK USD.0001	106,135	7,363,646
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	144,268	1,634,556
SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	30,800	975,128
SUPERIOR GROUP OF COS INC	COMMON STOCK	5,889	136,860
SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	34,400	865,504
SURGALIGN HOLDINGS INC	COMMON STOCK USD.001	55,300	121,107
SURGERY PARTNERS INC	COMMON STOCK USD.01	15,490	449,365
SURMODICS INC	COMMON STOCK USD.05	9,225	401,472
SUTRO BIOPHARMA INC	COMMON STOCK USD.001	17,412	378,015
SVMK INC	COMMON STOCK USD.00001	82,700	2,204,974
SWITCH INC A	COMMON STOCK USD.001	52,100	852,877
SYKES ENTERPRISES INC	COMMON STOCK USD.01	25,999	979,382
SYNAPTICS INC	COMMON STOCK USD.001	24,000	2,313,600
SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.0001	23,876	112,217
SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	18,069	401,855
SYNEOS HEALTH INC	COMMON STOCK USD.01	53,900	3,672,207
SYNNEX CORP	COMMON STOCK USD.001	28,151	2,390,348
SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	105,222	3,406,036
SYROS PHARMACEUTICALS INC	COMMON STOCK USD.001	27,346	296,704
SYSTEMAX INC	COMMON STOCK USD.01	8,600	308,654
TABULA RASA HEALTHCARE INC	COMMON STOCK USD.0001	14,515	621,823
TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	12,700	570,738
TALOS ENERGY INC	COMMON STOCK	616	5,076
TANDEM DIABETES CARE INC	COMMON STOCK	43,412	4,153,660

TANGER FACTORY OUTLET CENTER	REIT USD.01	63,892	636,364
TARGA RESOURCES CORP	COMMON STOCK USD.001	161,800	4,268,284
TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	14,040	22,183
TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,300	260,379
TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	87,900	2,254,635
TAYSHA GENE THERAPIES INC	COMMON STOCK	4,100	108,814
TCF FINANCIAL CORP	COMMON STOCK USD1.0	108,145	4,003,528
TCR2 THERAPEUTICS INC	COMMON STOCK USD.0001	17,130	529,831
TEAM INC	COMMON STOCK USD.3	20,646	225,041
TECHTARGET	COMMON STOCK USD.001	16,300	963,493
TEGNA INC	COMMON STOCK USD1.0	147,251	2,149,028
TEJON RANCH CO	COMMON STOCK USD.5	14,460	208,947
TELADOC HEALTH INC	COMMON STOCK USD.001	75,839	15,164,766
TELENAV INC	COMMON STOCK USD.001	23,400	109,980
TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	69,595	1,292,379
TELLURIAN INC	COMMON STOCK USD.01	75,300	96,384
TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	135,692	3,663,684
TENABLE HOLDINGS INC	COMMON STOCK USD.01	48,900	2,555,514
TENET HEALTHCARE CORP	COMMON STOCK USD.05	72,737	2,904,388
TENNANT CO	COMMON STOCK USD.375	12,743	894,176
TENNECO INC CLASS A	COMMON STOCK USD.01	33,912	359,467
TERADATA CORP	COMMON STOCK USD.01	73,177	1,644,287
TEREX CORP	COMMON STOCK USD.01	45,301	1,580,552
TERMINIX GLOBAL HOLDINGS INC	COMMON STOCK USD.01	94,426	4,816,670
TERRENO REALTY CORP	REIT USD.01	46,400	2,714,864
TERRITORIAL BANCORP INC	COMMON STOCK USD.01	6,400	153,792
TETRA TECH INC	COMMON STOCK USD.01	38,285	4,432,637
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	36,804	2,189,838
TEXAS ROADHOUSE INC	COMMON STOCK USD.001	46,841	3,661,093
TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	37,000	709,660
TFS FINANCIAL CORP	COMMON STOCK USD.01	34,000	599,420
TG THERAPEUTICS INC	COMMON STOCK USD.001	82,000	4,265,640
THE BANK OF PRINCETON	COMMON STOCK USD5.0	4,300	100,663
THERAPEUTICSMD INC	COMMON STOCK USD.001	155,575	188,246
THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	32,128	570,915
THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	22,600	353,238
THIRD POINT REINSURANCE LTD	COMMON STOCK USD.1	57,743	549,713
THOR INDUSTRIES INC	COMMON STOCK USD.1	37,267	3,465,458
TIDEWATER INC	COMMON STOCK	29,632	256,020
TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	7,900	64,464
TIMBERLAND BANCORP INC	COMMON STOCK USD.01	2,324	56,380
TIMKEN CO	COMMON STOCK	45,503	3,520,112
TIMKENSTEEL CORP	COMMON STOCK	31,900	148,973
TIPTREE INC	COMMON STOCK USD.001	16,400	82,328

TITAN MACHINERY INC	COMMON STOCK USD.00001	13,831	270,396
TIVITY HEALTH INC	COMMON STOCK USD.001	30,393	595,399
TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
TOLL BROTHERS INC	COMMON STOCK USD.01	83,044	3,609,923
TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	10,287	726,262
TOOTSIE ROLL INDS	COMMON STOCK USD.694	11,060	328,482
TOPBUILD CORP	COMMON STOCK	23,474	4,321,094
TORO CO	COMMON STOCK USD1.0	75,812	7,190,010
TOWNE BANK	COMMON STOCK USD1.667	46,590	1,093,933
TPG RE FINANCE TRUST INC	REIT USD.001	38,985	414,021
TPI COMPOSITES INC	COMMON STOCK USD.01	21,089	1,113,077

TRADE DESK INC/THE CLASS A	COMMON STOCK	29,050	23,429,251
TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01	59,993	3,746,563
TRANSCAT INC	COMMON STOCK USD.5	4,800	166,464
TRANSLATE BIO INC	COMMON STOCK USD.001	45,857	845,145
TRANSMEDICS GROUP INC	COMMON STOCK	17,529	348,827
TRANSOCEAN LTD	COMMON STOCK CHF.1	404,948	935,430
TRANSUNION	COMMON STOCK USD.01	134,000	13,295,480
TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	32,900	896,690
TREAN INSURANCE GROUP INC	COMMON STOCK	8,200	107,420
TRECORA RESOURCES	COMMON STOCK USD.1	21,400	149,586
TREDEGAR CORP	COMMON STOCK	18,146	303,038
TREEHOUSE FOODS INC	COMMON STOCK USD.01	37,484	1,686,179
TREX COMPANY INC	COMMON STOCK USD.01	82,130	6,875,924
TRI POINTE HOMES INC	COMMON STOCK USD.01	89,030	1,535,768
TRIBUNE PUBLISHING CO	COMMON STOCK USD.01	12,402	169,907
TRICIDA INC	COMMON STOCK	17,040	120,132
TRICO BANCSHARES	COMMON STOCK	17,500	617,400
TRIMAS CORP	COMMON STOCK USD.01	30,300	959,601
TRIMBLE INC	COMMON STOCK	176,070	11,756,194
TRINET GROUP INC	COMMON STOCK USD.000025	27,700	2,329,343
TRINITY INDUSTRIES INC	COMMON STOCK USD.01	61,297	1,617,628
TRINSEO SA	COMMON STOCK USD.01	25,375	1,376,273
TRIPADVISOR INC	COMMON STOCK USD.001	70,400	2,026,112
TRIPLE S MANAGEMENT CORP B	COMMON STOCK USD1.0	15,058	321,488
TRISTATE CAPITAL HLDGS INC	COMMON STOCK	19,500	339,300
TRITON INTERNATIONAL LTD	COMMON STOCK USD.01	43,919	2,130,511
TRIUMPH BANCORP INC	COMMON STOCK USD.01	15,400	747,670
TRIUMPH GROUP INC	COMMON STOCK USD.001	34,200	429,552
TRONOX HOLDINGS PLC A	COMMON STOCK USD.01	62,300	910,826
TRUEBLUE INC	COMMON STOCK	25,028	467,773
TRUECAR INC	COMMON STOCK USD.0001	75,257	316,079
TRUPANION INC	COMMON STOCK USD.00001	21,800	2,609,678
TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	62,438	416,461
TRUSTMARK CORP	COMMON STOCK	41,045	1,208,339
TTEC HOLDINGS INC	COMMON STOCK USD.01	11,700	853,281
TTM TECHNOLOGIES	COMMON STOCK USD.001	67,103	925,686
TUCOWS INC CLASS A	COMMON STOCK	6,500	480,285
TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	32,600	1,055,914
TURNING POINT BRANDS INC	COMMON STOCK USD.01	7,700	343,112
TURNING POINT THERAPEUTICS I	COMMON STOCK USD.0001	26,758	3,260,462
TURTLE BEACH CORP	COMMON STOCK	13,400	288,770
TUTOR PERINI CORP	COMMON STOCK USD1.0	28,349	367,120
TWILIO INC A	COMMON STOCK USD.001	98,297	33,510,486
TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	22,733	3,211,946
TWO HARBORS INVESTMENT CORP	REIT CNY1.0	181,753	1,157,767
TYME TECHNOLOGIES INC	COMMON STOCK	45,500	55,510
U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	8,900	1,070,225
UBER TECHNOLOGIES INC	COMMON STOCK USD.00001	968,501	49,755,669
UBIQUITI INC	COMMON STOCK USD.001	5,600	1,643,210
UFP INDUSTRIES INC	COMMON STOCK	41,600	2,310,880
UFP TECHNOLOGIES INC	COMMON STOCK USD.01	5,300	246,980
UGI CORP	COMMON STOCK	148,200	5,181,072
ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	26,600	828,590
ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	44,109	6,106,009
ULTRALIFE CORP	COMMON STOCK USD.1	6,100	39,467
UMB FINANCIAL CORP	COMMON STOCK USD1.0	29,267	2,115,720
UMH PROPERTIES INC	REIT USD.1	22,900	339,149
UMPQUA HOLDINGS CORP	COMMON STOCK	153,977	2,331,212
UNIFI INC	COMMON STOCK USD.1	11,194	198,582
UNIFIRST CORP/MA	COMMON STOCK USD.1	10,500	2,222,745
UNISYS CORP	COMMON STOCK USD.01	39,740	782,083

UNITED BANKSHARES INC	COMMON STOCK USD2.5	86,154	2,791,390
UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	54,362	1,546,055
UNITED FIRE GROUP INC	COMMON STOCK USD.001	14,600	366,460
UNITED INSURANCE HOLDINGS CO	COMMON STOCK USD.0001	14,900	85,228
UNITED NATURAL FOODS INC	COMMON STOCK USD.01	36,500	582,905
UNITED SECURITY BANCSHARE/CA	COMMON STOCK	7,379	52,022
UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	1,600	182,400
UNITED STATES STEEL CORP	COMMON STOCK USD1.0	157,516	2,641,543
UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	31,010	4,707,008
UNITI GROUP INC	REIT USD.0001	128,309	1,591,885
UNITIL CORP	COMMON STOCK	9,900	438,273
UNITY BANCORP INC	COMMON STOCK	8,200	143,910
UNITY BIOTECHNOLOGY INC	COMMON STOCK USD.0001	20,400	106,896
UNITY SOFTWARE INC	COMMON STOCK	20,800	3,192,176
UNIVAR SOLUTIONS INC	COMMON STOCK USD.01	112,685	2,239,106
UNIVERSAL CORP/VA	COMMON STOCK	16,766	814,995
UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	30,395	6,984,771
UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	9,321	488,980
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	8,920	573,288
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	17,939	271,058
UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	5,300	109,127
UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK USD.0001	34,700	224,162
UNIVEST FINANCIAL CORP	COMMON STOCK USD5.0	19,916	409,871
UPLAND SOFTWARE INC	COMMON STOCK USD.0001	20,500	940,745
UPWORK INC	COMMON STOCK USD.0001	67,000	2,312,840
URANIUM ENERGY CORP	COMMON STOCK USD.001	135,700	238,832
URBAN EDGE PROPERTIES	REIT USD.01	81,100	1,049,434
URBAN OUTFITTERS INC	COMMON STOCK USD.0001	45,955	1,176,448
UROGEN PHARMA LTD	COMMON STOCK USD.01	14,797	266,642
URSTADT BIDDLE CLASS A	REIT USD.01	17,300	244,449
US CELLULAR CORP	COMMON STOCK USD1.0	10,050	308,435
US CONCRETE INC	COMMON STOCK USD.001	12,100	483,637
US DOLLAR		2,237,140	2,237,140
US ECOLOGY INC	COMMON STOCK USD.01	24,600	893,718
US FOODS HOLDING CORP	COMMON STOCK USD.01	156,542	5,214,414
US SILICA HOLDINGS INC	COMMON STOCK USD.01	58,077	407,701
US XPRESS ENTERPRISES INC A	COMMON STOCK USD.01	15,400	105,336
USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	8,180	630,678
UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,600	219,180
VAIL RESORTS INC	COMMON STOCK USD.01	28,300	7,894,568
VALLEY NATIONAL BANCORP	COMMON STOCK	277,317	2,703,841
VALMONT INDUSTRIES	COMMON STOCK USD1.0	14,640	2,560,975
VALVOLINE INC	COMMON STOCK USD.01	133,705	3,093,934
VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	35,800	470,412
VAPOTHERM INC	COMMON STOCK USD.001	11,050	296,803
VAREX IMAGING CORP	COMMON STOCK USD.01	26,200	437,016
VARONIS SYSTEMS INC	COMMON STOCK USD.001	22,312	3,650,466
VAXART INC	COMMON STOCK USD.1	31,500	179,865
VAXCYTE INC	COMMON STOCK USD.001	11,100	294,927
VBI VACCINES INC	COMMON STOCK	120,868	332,387
VECTOR GROUP LTD	COMMON STOCK USD.1	104,407	1,216,342
VECTRUS INC	COMMON STOCK USD.01	7,972	396,368
VEECO INSTRUMENTS INC	COMMON STOCK USD.01	33,709	585,188
VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	95,078	26,021,112
VERA BRADLEY INC	COMMON STOCK	19,100	152,036

VERACYTE INC	COMMON STOCK USD.001	38,491	1,966,952
VERASTEM INC	COMMON STOCK USD.0001	115,600	246,228
VEREIT INC	REIT USD.01	143,939	5,840,055
VERICEL CORP	COMMON STOCK	31,048	958,762
VERINT SYSTEMS INC	COMMON STOCK USD.001	46,727	3,139,120
VERITEX HOLDINGS INC	COMMON STOCK USD.01	33,602	862,227
VERITIV CORP	COMMON STOCK USD.01	7,500	155,925
VERITONE INC	COMMON STOCK USD.001	15,900	452,355
VERRA MOBILITY CORP	COMMON STOCK USD.0001	92,275	1,238,331
VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	10,120	116,481
VERSO CORP A	COMMON STOCK	24,300	292,086
VERTIV HOLDINGS CO	COMMON STOCK USD.0001	158,400	2,957,328
VERU INC	COMMON STOCK USD.01	46,900	405,685
VIAD CORP	COMMON STOCK USD1.5	13,929	503,812
VIASAT INC	COMMON STOCK USD.0001	39,401	1,286,443
VIAVI SOLUTIONS INC	COMMON STOCK USD.001	153,476	2,403,146
VICI PROPERTIES INC	REIT USD.01	377,800	9,633,900

VICOR CORP	COMMON STOCK USD.01	13,400	1,235,748
VIELA BIO INC	COMMON STOCK	13,845	498,005
VIEMED HEALTHCARE INC	COMMON STOCK	23,800	184,688
VIEWRAY INC	COMMON STOCK USD.001	100,003	382,011
VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	45,244	254,724
VILLAGE SUPER MARKET CLASS A	COMMON STOCK	6,800	150,008
VIR BIOTECHNOLOGY INC	COMMON STOCK	35,981	963,571
VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	50,500	1,198,365
VIRNETX HOLDING CORP	COMMON STOCK USD.0001	41,600	209,664
VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	48,120	1,211,180
VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	4,955	1,075,235
VIRTUSA CORP	COMMON STOCK USD.01	20,068	1,026,077
VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	89,224	1,932,750
VISHAY PRECISION GROUP	COMMON STOCK	8,577	270,004
VISTA OUTDOOR INC	COMMON STOCK USD.01	40,768	968,648
VISTEON CORP	COMMON STOCK	20,000	2,510,400
VISTRA CORP	COMMON STOCK USD.01	346,777	6,817,636
VITAL FARMS INC	COMMON STOCK USD.0001	5,500	139,205
VIVINT SMART HOME INC	COMMON STOCK	58,300	1,209,725
VMWARE INC CLASS A	COMMON STOCK USD.01	57,036	7,999,869
VOCERA COMMUNICATIONS INC	COMMON STOCK USD.0003	22,200	921,966
VONAGE HOLDINGS CORP	COMMON STOCK USD.001	170,000	2,188,750
VOXX INTERNATIONAL CORP	COMMON STOCK USD.01	13,300	169,708
* VOYA FINANCIAL INC	COMMON STOCK USD.01	89,600	5,269,376
VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	18,836	134,677
VROOM INC	COMMON STOCK	17,800	729,266
VSE CORP	COMMON STOCK USD.05	6,200	238,638
VYNE THERAPEUTICS INC	COMMON STOCK USD.0001	75,335	119,029
W+T OFFSHORE INC	COMMON STOCK USD.00001	78,567	170,490
WABASH NATIONAL CORP	COMMON STOCK USD.01	36,757	633,323
WADDELL + REED FINANCIAL A	COMMON STOCK USD.01	42,786	1,089,759
WAITR HOLDINGS INC	COMMON STOCK USD.0001	56,400	156,792
WALKER + DUNLOP INC	COMMON STOCK	18,873	1,828,716
WARRIOR MET COAL INC	COMMON STOCK USD.01	35,300	752,596
WASHINGTON FEDERAL INC	COMMON STOCK USD1.0	50,794	1,307,438
WASHINGTON REIT	REIT USD.01	55,443	1,199,232
WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	11,800	528,640
WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	15,842	298,146

WATFORD HOLDINGS LTD	COMMON STOCK USD.01	12,554	434,368
WATSCO INC	COMMON STOCK USD.5	23,200	5,255,960
WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	18,444	2,341,997
WAVE LIFE SCIENCES LTD	COMMON STOCK	14,120	111,124
WAYFAIR INC CLASS A	COMMON STOCK USD.001	49,955	11,280,339
WD 40 CO	COMMON STOCK USD.001	9,200	2,550,529
WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	62,641	2,640,318
WEINGARTEN REALTY INVESTORS	REIT USD.03	84,899	1,839,761
WEIS MARKETS INC	COMMON STOCK	6,600	315,546
WELBILT INC	COMMON STOCK USD.01	91,300	1,205,160
WENDY S CO/THE	COMMON STOCK USD.1	125,577	2,752,648
WERNER ENTERPRISES INC	COMMON STOCK USD.01	41,032	1,609,275
WESBANCO INC	COMMON STOCK USD2.0833	45,358	1,358,926
WESCO INTERNATIONAL INC	COMMON STOCK USD.01	34,172	2,682,502
WEST BANCORPORATION	COMMON STOCK	13,000	250,900
WESTAMERICA BANCORPORATION	COMMON STOCK	17,085	944,630
WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	69,982	4,195,421
WESTERN ASSET MORTGAGE CAPIT	REIT USD.01	30,574	99,671
WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	22,100	152,269
WESTLAKE CHEMICAL CORP	COMMON STOCK USD.01	22,903	1,950,487
WESTWOOD HOLDINGS GROUP INC	COMMON STOCK USD.01	6,929	100,471
WEX INC	COMMON STOCK USD.01	31,281	6,366,622
WEYCO GROUP INC	COMMON STOCK USD1.0	4,586	72,642
WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	2,186	2,187,443
WHITESTONE REIT	REIT USD.001	31,700	252,649
WIDOPENWEST INC	COMMON STOCK USD.01	31,900	340,373
WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	29,190	1,332,815
WILLDAN GROUP INC	COMMON STOCK USD.01	6,900	287,730
WILLIAMS SONOMA INC	COMMON STOCK USD.01	54,644	5,564,945
WILLSCOT MOBILE MINI HOLDING	COMMON STOCK USD.0001	111,563	2,584,915
WINGSTOP INC	COMMON STOCK USD.01	21,267	2,818,941
WINMARK CORP	COMMON STOCK	1,878	348,932
WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	21,000	1,258,740
WINTRUST FINANCIAL CORP	COMMON STOCK	39,938	2,439,812

WISDOMTREE INVESTMENTS INC	COMMON STOCK USD.01	98,785	528,500
WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	53,526	1,772,696
WOODWARD INC	COMMON STOCK USD.00292	39,775	4,833,856
WORKDAY INC CLASS A	COMMON STOCK USD.001	123,721	29,836,479
WORKHORSE GROUP INC	COMMON STOCK USD.001	65,600	1,297,568
WORKIVA INC	COMMON STOCK USD.001	28,712	2,630,593
WORLD ACCEPTANCE CORP	COMMON STOCK	3,500	357,770
WORLD FUEL SERVICES CORP	COMMON STOCK USD.01	42,013	1,309,125
WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01	31,300	1,503,965
WORTHINGTON INDUSTRIES	COMMON STOCK	27,236	1,398,296
WP CAREY INC	REIT USD.001	123,129	8,690,445
WPX ENERGY INC	COMMON STOCK USD.01	281,556	2,294,681
WR GRACE + CO	COMMON STOCK USD.01	37,923	2,177,619
WSFS FINANCIAL CORP	COMMON STOCK USD.01	33,787	1,516,361
WW INTERNATIONAL INC	COMMON STOCK	31,419	766,624
WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	65,790	3,910,558
X4 PHARMACEUTICALS INC	COMMON STOCK USD.001	3,912	25,154
XBIOTECH INC	COMMON STOCK	9,962	155,905
XENCOR INC	COMMON STOCK USD.01	37,925	1,654,668
XENIA HOTELS + RESORTS INC	REIT USD.01	75,300	1,144,560

XERIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	30,914	152,097
XOMA CORP	COMMON STOCK USD.0005	4,100	180,933
XPERI HOLDING CORP	COMMON STOCK	71,491	1,494,162
XPO LOGISTICS INC	COMMON STOCK USD.001	64,349	7,670,401
Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	19,888	984,655
YELP INC	COMMON STOCK USD.000001	47,345	1,654,580
YETI HOLDINGS INC	COMMON STOCK USD.01	56,973	3,900,941
YEXT INC	COMMON STOCK USD.001	67,951	1,068,190
YORK WATER CO	COMMON STOCK	8,700	405,420
YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	282,135	16,107,087
ZENDESK INC	COMMON STOCK USD.01	81,500	11,664,280
ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	21,800	1,132,292
ZILLOW GROUP INC A	COMMON STOCK USD.0001	41,661	5,663,396
ZILLOW GROUP INC C	COMMON STOCK USD.0001	102,073	13,249,075
ZIOPHARM ONCOLOGY INC	COMMON STOCK USD.001	125,744	316,875
ZIX CORP	COMMON STOCK USD.01	42,900	370,227
ZOGENIX INC	COMMON STOCK USD.001	43,237	864,308
ZOOM VIDEO COMMUNICATIONS A	COMMON STOCK USD.001	117,400	39,871,226
ZSCALER INC	COMMON STOCK USD.001	51,100	10,205,181
ZUMIEZ INC	COMMON STOCK	15,262	561,336
ZUORA INC CLASS A	COMMON STOCK	69,900	973,707
ZYNEX INC	COMMON STOCK USD.001	11,005	148,127
ZYNGA INC CL A	COMMON STOCK USD.00000625	630,759	6,225,591
NANTKWEST INC	COMMON STOCK USD.0001	20,400	271,932
NESCO HOLDINGS INC	COMMON STOCK USD.0001	8,900	65,593
BG STAFFING INC	COMMON STOCK USD.01	7,500	101,175
BRIDGE BANCORP INC	COMMON STOCK USD.01	11,600	280,488
ENTERCOM COMMUNICATIONS CL A	COMMON STOCK USD.01	80,900	199,823
PICO HOLDINGS INC	COMMON STOCK USD.001	13,984	130,750
WYNDHAM DESTINATIONS INC	COMMON STOCK USD.01	58,800	2,637,768
Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund			\$4,679,882,554

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair
				value
			Shares/ Par Value	
	21VIANET GROUP INC ADR	ADR USD.00001	20,800	\$ 721,552
	360 DIGITECH INC	ADR USD.00001	7,900	93,141
	360 SECURITY TECHNOLOGY IN A	COMMON STOCK CNY1.0	32,200	77,468
	3I GROUP PLC	COMMON STOCK GBP.738636	166,025	2,651,424
	3SBIO INC	COMMON STOCK USD.00001	209,000	190,628

51JOB INC ADR	ADR USD.0001	5,800	406,000
77 BANK LTD/THE	COMMON STOCK	9,800	134,406
888 HOLDINGS PLC	COMMON STOCK GBP.005	63,281	246,963
A LIVING SMART CITY SERVICES	COMMON STOCK CNY1.0	70,750	315,167
A.G. BARR PLC	COMMON STOCK GBP.04167	17,303	122,768
A2 MILK CO LTD	COMMON STOCK	144,761	1,256,348
A2A SPA	COMMON STOCK EUR.52	306,853	489,328
AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK USD.01	141,000	793,293
AAK AB	COMMON STOCK	28,303	571,824
AALBERTS NV	COMMON STOCK EUR.25	19,538	867,307
AAREAL BANK AG	COMMON STOCK	10,174	243,673
AB DYNAMICS PLC	COMMON STOCK	2,499	71,752
AB SCIENCE SA	COMMON STOCK EUR.01	4,947	118,417
ABACUS PROPERTY GROUP	REIT	72,495	160,674
ABB LTD REG	COMMON STOCK CHF.12	313,232	8,774,900
ABC ARBITRAGE	COMMON STOCK EUR.016	6,478	57,607
ABC MART INC	COMMON STOCK	5,600	311,624
ABCAM PLC	COMMON STOCK GBP.002	35,240	746,621
ABDULLAH AL OTHAIM MARKETS	COMMON STOCK SAR10.	7,480	244,841
ABLBIO LNC	COMMON STOCK KRW500.0	4,716	135,364
ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	66,758	655,887
ABOITIZ EQUITY VENTURES INC	COMMON STOCK PHP1.	342,380	337,070
ABOITIZ POWER CORP	COMMON STOCK PHP1.	482,100	266,837
ABSA GROUP LTD	COMMON STOCK ZAR2.0	131,550	1,079,410
ABSOLUTE SOFTWARE CORPORATIO	COMMON STOCK	6,900	82,091
ABU DHABI COMMERCIAL BANK	COMMON STOCK AED1.	431,483	729,019
ACADEMEDIA AB	COMMON STOCK SEK1.0	18,243	188,762
ACBEL POLYTECH INC	COMMON STOCK TWD10.	71,095	73,104
ACCENT GROUP LTD	COMMON STOCK	31,219	55,681
ACCIONA SA	COMMON STOCK EUR1.	2,947	537,220
ACCOR SA	COMMON STOCK EUR3.0	31,838	1,161,700
ACCTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	91,685	1,035,283
ACE HARDWARE INDONESIA	COMMON STOCK IDR10.	819,700	100,161
ACE TECHNOLOGIES CORP	COMMON STOCK KRW500.	5,221	130,021
ACEA SPA	COMMON STOCK EUR5.16	9,661	202,172
ACER INC	COMMON STOCK TWD10.	606,953	512,763
ACERINOX SA	COMMON STOCK EUR.25	18,170	306,613
ACKERMANS + VAN HAAREN	COMMON STOCK	4,191	631,228
ACOM CO LTD	COMMON STOCK	68,700	293,997
ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	42,957	1,518,404
ACTIVIA PROPERTIES INC	REIT	116	489,721
ADAPTEO OYJ	COMMON STOCK	16,352	189,021
ADARO ENERGY TBK PT	COMMON STOCK IDR100.	4,647,500	473,221
ADASTRIA CO LTD	COMMON STOCK	4,900	98,373
ADBRI LTD	COMMON STOCK	71,856	186,129
ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	32,881	103,117
ADDCN TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	5,000	37,932
ADDTECH AB B SHARES	COMMON STOCK SEK.75	38,904	516,034
ADECCO GROUP AG REG	COMMON STOCK CHF.1	26,339	1,768,791
ADECOAGRO SA	COMMON STOCK USD1.5	19,400	131,920
ADEKA CORP	COMMON STOCK	14,800	259,548
ADESSO SE	COMMON STOCK	473	56,243
ADEVINTA ASA	COMMON STOCK NOK.2	36,574	614,954
ADIDAS AG	COMMON STOCK	32,360	11,798,342
ADIMMUNE CORP	COMMON STOCK TWD10.0	51,000	101,866
ADLER GROUP SA	COMMON STOCK	11,697	415,038
ADMIRAL GROUP PLC	COMMON STOCK GBP.001	30,705	1,296,653
ADP	COMMON STOCK EUR3.0	5,489	713,638
ADVA OPTICAL NETWORKING SE	COMMON STOCK	7,251	62,646
ADVAN CO LTD	COMMON STOCK	7,200	83,993
ADVANCE RESIDENCE INVESTMENT	REIT	222	665,542

ADVANCED CERAMIC X CORP	COMMON STOCK TWD10.0	8,000	144,668
ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	1,194,274
ADVANCED MEDICAL SOLUTIONS	COMMON STOCK GBP.05	35,493	117,502
ADVANCED PETROCHEMICALS CO	COMMON STOCK SAR10.	17,991	321,302
ADVANCED WIRELESS SEMICONDUCT	COMMON STOCK TWD10.	24,000	115,357
ADVANTAGE OIL + GAS LTD	COMMON STOCK	32,400	43,488
ADVANTECH CO LTD	COMMON STOCK TWD10.	70,519	880,714
ADVANTEST CORP	COMMON STOCK	33,900	2,545,355

ADYEN NV	COMMON STOCK EUR.01	3,113	7,254,930
AECC AVIATION POWER CO A	COMMON STOCK CNY1.0	24,500	222,714
AECI LTD	COMMON STOCK ZAR1.0	34,989	206,450
AECON GROUP INC	COMMON STOCK	12,600	161,802
AEDAS HOMES SA	COMMON STOCK EUR1.0	3,835	98,766
AEDIFICA	REIT	5,276	634,936
AEGON NV	COMMON STOCK EUR.12	302,268	1,209,000
AENA SME SA	COMMON STOCK	11,081	1,950,833
AEON CO LTD	COMMON STOCK	110,600	3,630,859
AEON DELIGHT CO LTD	COMMON STOCK	3,900	101,600
AEON FINANCIAL SERVICE CO LT	COMMON STOCK	18,600	225,134
AEON MALL CO LTD	COMMON STOCK	19,800	327,966
AEON REIT INVESTMENT CORP	REIT	268	342,813
AERCAP HOLDINGS NV	COMMON STOCK EUR.01	24,133	1,099,982
AEROFLOT PJSC	COMMON STOCK RUB1.0	102,600	99,098
AES GENER SA	EXP 27JAN21	92,787	1,016
AF POYRY AB	COMMON STOCK SEK2.5	16,685	511,173
AFI PROPERTIES LTD	COMMON STOCK ILS1.0	7,173	293,837
AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	501,624
AFTERPAY LTD	COMMON STOCK	38,186	3,503,907
AG GROWTH INTERNATIONAL INC	COMMON STOCK	3,400	79,556
AGC INC	COMMON STOCK	32,600	1,138,623
AGEAS	COMMON STOCK	31,910	1,703,363
AGFA GEVAERT NV	COMMON STOCK	26,108	124,583
AGGREKO PLC	COMMON STOCK GBP.04832911	43,956	376,438
AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000	468,210
AGILITY	COMMON STOCK KWD.1	189,128	420,284
AGL ENERGY LTD	COMMON STOCK	101,008	932,189
AGNICO EAGLE MINES LTD	COMMON STOCK	41,489	2,917,582
AGRICULTURAL BANK OF CHINA A	COMMON STOCK CNY1.0	1,172,993	563,250
AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	5,320,000	1,949,478
AGUAS ANDINAS SA A	COMMON STOCK	413,779	133,535
AI HOLDINGS CORP	COMMON STOCK	7,400	149,067
AI INSIDE INC	COMMON STOCK	100	70,719
AIA GROUP LTD	COMMON STOCK	2,073,600	25,537,303
AIB GROUP PLC	COMMON STOCK EUR.625	152,200	313,585
AICA KOGYO CO LTD	COMMON STOCK	9,200	318,806
AICHI BANK LTD/THE	COMMON STOCK	800	22,849
AIDA ENGINEERING LTD	COMMON STOCK	8,200	76,901
AIER EYE HOSPITAL GROUP CO A	COMMON STOCK CNY1.0	47,450	543,458
AIFUL CORP	COMMON STOCK	56,300	135,584
AIN HOLDINGS INC	COMMON STOCK	4,400	272,021
AIR ARABIA PJSC	COMMON STOCK AED1.	336,344	117,231
AIR CANADA	COMMON STOCK	24,200	432,523
AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000	344,897
AIR FRANCE KLM	COMMON STOCK EUR1.0	27,694	173,734

AIR LIQUIDE SA	COMMON STOCK EUR5.5	79,782	13,289,162
AIR NEW ZEALAND LTD	COMMON STOCK	175,431	227,255
AIR WATER INC	COMMON STOCK	33,000	588,839
AIRASIA GROUP BHD	COMMON STOCK MYR.1	360,400	79,580
AIRBUS SE	COMMON STOCK EUR1.0	99,081	11,045,699
AIRPORT CITY LTD	COMMON STOCK ILS.01	13,110	199,239
AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000	1,710,614
AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	27,161	870,357
AIRTEL AFRICA PLC	COMMON STOCK USD.5	128,328	133,236
AISIN CORP	COMMON STOCK	28,700	862,597
AIXTRON SE	COMMON STOCK NPV	19,194	335,089
AJ BELL PLC	COMMON STOCK GBP.000125	35,221	291,685
AJINOMOTO CO INC	COMMON STOCK	78,800	1,785,909
AK MEDICAL HOLDINGS LTD	COMMON STOCK HKD.01	56,000	97,256
AKATSUKI INC	COMMON STOCK	1,200	48,135
AKBANK T.A.S.	COMMON STOCK TRY1.	644,151	602,738
AKER ASA A SHARES	COMMON STOCK NOK28.	4,119	269,345
AKKA TECHNOLOGIES	COMMON STOCK EUR1.53	2,315	73,073
AKR CORPORINDO TBK PT	COMMON STOCK IDR100.	250,200	56,731
AKSA AKRILIK KIMYA SANAYII	COMMON STOCK TRY1.	157,431	309,120
AKTIA BANK OYJ	COMMON STOCK NPV	9,038	108,232
AKZO NOBEL N.V.	COMMON STOCK EUR.5	33,170	3,568,639
AL AHLI BANK OF KUWAIT	COMMON STOCK KWD.1	123,584	84,908
AL HAMMADI CO FOR DEVELOPMEN	COMMON STOCK SAR10.0	9,973	76,826
AL RAJHI BANK	COMMON STOCK SAR10.	207,776	4,076,211
AL RAJHI CO FOR CO OPERATIVE	COMMON STOCK QAR10.	2,714	58,525
ALAMOS GOLD INC CLASS A	COMMON STOCK	67,729	591,167
ALBIOMA SA	COMMON STOCK EUR.0385	4,844	278,756

ALCHIP TECHNOLOGIES LTD	COMMON STOCK TWD10.0	10,000	221,101
ALCON INC	COMMON STOCK CHF.04	83,715	5,597,319
ALD SA	COMMON STOCK EUR1.5	17,366	244,500
ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	1,119,028	960,514
ALDREES PETROLEUM AND TRANSP	COMMON STOCK SAR10.	4,987	86,272
ALEXANDER FORBES GROUP HOLDI	COMMON STOCK	159,178	42,345
ALFA FINANCIAL SOFTWARE HOLD	COMMON STOCK GBP.001	15,445	27,937
ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	1,592,559
ALFA S.A.B. A	COMMON STOCK	508,800	365,663
ALFRESA HOLDINGS CORP	COMMON STOCK	32,400	594,152
ALGONQUIN POWER + UTILITIES	COMMON STOCK	98,336	1,663,108
ALIANSCÉ SONAE SHOPPING CENT	COMMON STOCK	35,700	202,041
ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	319,600	76,056,164
ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	694,200	2,059,555
ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,420,000	299,827
ALIMAK GROUP AB	COMMON STOCK SEK.02	8,775	139,924
ALIMENTATION COUCHE TARD B	COMMON STOCK	147,700	5,029,220
ALIMTIAZ INVESTMENT GROUP	COMMON STOCK KWD.1	124,980	46,015
ALINMA BANK	COMMON STOCK SAR10.0	166,221	716,882
ALIOR BANK SA	COMMON STOCK PLN10.0	20,990	95,881
ALK ABELLO A/S	COMMON STOCK DKK10.	1,130	465,231
ALLEGRO.EU SA	COMMON STOCK PLN.01	43,173	983,584
ALLGEIER SE	COMMON STOCK	1,247	28,458
ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	229,013
ALLIANCE GLOBAL GROUP INC	COMMON STOCK PHP1.	1,349,200	297,954
ALLIANCE PHARMA PLC	COMMON STOCK GBP.01	3,561	4,291

*	ALLIANZ SE REG	COMMON STOCK	70,905	17,375,447
	ALLIED PROPERTIES REAL ESTAT	REIT	11,300	335,541
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,439	561,373
	ALM. BRAND A/S	COMMON STOCK DKK10.0	10,823	130,241
	ALMARAI CO	COMMON STOCK SAR10.0	42,403	620,515
	ALMIRALL SA	COMMON STOCK EUR.12	11,822	157,621
	ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	21,868	306,663
	ALPHA FX GROUP PLC	COMMON STOCK	4,453	80,062
	ALPHA SERVICES AND HOLDINGS	COMMON STOCK EUR.3	238,431	278,905
	ALPS ALPINE CO LTD	COMMON STOCK	35,400	467,307
	ALROSA PJSC	COMMON STOCK RUB.5	471,798	630,090
	ALS LTD	COMMON STOCK	88,650	657,947
	ALSEA SAB DE CV	COMMON STOCK	76,900	99,611
	ALSO HOLDING AG REG	COMMON STOCK CHF1.0	1,140	326,154
	ALSTOM	COMMON STOCK EUR7.0	43,086	2,447,160
	ALSTRIA OFFICE REIT AG	REIT	28,173	509,526
	ALTAGAS LTD	COMMON STOCK	49,000	720,000
	ALTECH CORP	COMMON STOCK	5,500	111,914
	ALTEN SA	COMMON STOCK EUR1.016399	4,135	562,985
	ALTEOGEN INC	COMMON STOCK KRW500.0	3,071	509,851
	ALTICE EUROPE NV	COMMON STOCK EUR.01	90,805	592,111
	ALTIUM LTD	COMMON STOCK	17,332	495,948
	ALTIUS MINERALS CORPORATION	COMMON STOCK	6,700	72,046
	ALTRI SGPS SA	COMMON STOCK EUR.125	46,857	295,961
	ALTUS GROUP LTD	COMMON STOCK	7,200	277,714
	ALUJAIN HOLDING	COMMON STOCK SAR10.0	5,751	72,125
	ALUMINA LTD	COMMON STOCK	462,800	656,089
	ALUMINUM CORP OF CHINA LTD A	COMMON STOCK CNY1.0	142,300	79,065
	ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	304,127
	ALUPAR INVESTIMENTO SA UNIT	UNIT	40,900	214,518
	AMADA CO LTD	COMMON STOCK	59,200	653,932
	AMADEUS FIRE AG	COMMON STOCK	970	142,704
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	76,623	5,555,959
	AMANAT HOLDINGS PJSC	COMMON STOCK AED1.0	129,435	28,895
	AMANO CORP	COMMON STOCK	9,900	237,178
	AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	276,506
	AMBEA AB	COMMON STOCK SEK.024968	5,628	44,596
	AMBEV SA	COMMON STOCK	877,925	2,652,904
	AMBU A/S B	COMMON STOCK DKK.5	28,047	1,212,778
	AMERICA MOVIL SAB DE C SER L	COMMON STOCK	5,792,962	4,212,693
	AMG ADVANCED METALLURGICAL	COMMON STOCK EUR.02	858	25,570
	AMLAK INTERNATIONAL FOR REAL	COMMON STOCK	5,378	31,394
	AMMB HOLDINGS BHD	COMMON STOCK	336,125	305,130
	AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	1,191,865
	AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409	273,586
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	30,410	170,826
	AMP LTD	COMMON STOCK	631,508	760,749
	AMPLIFON SPA	COMMON STOCK EUR.02	20,388	846,175

	AMPOL LTD	COMMON STOCK	38,500	896,768
	AMREST HOLDINGS SE	COMMON STOCK EUR.1	26,626	197,847
	AMS AG	COMMON STOCK	46,181	1,010,402
	AMUNDI SA	COMMON STOCK EUR2.5	10,066	823,217
	AMUSE INC	COMMON STOCK	2,000	50,045
	ANA HOLDINGS INC	COMMON STOCK	26,500	585,948
	ANADOLU EFES BIRACILIK VE	COMMON STOCK TRY1.	47,720	148,997

ANDLAUER HEALTHCARE GROUP IN	COMMON STOCK	1,900	61,067
ANDRITZ AG	COMMON STOCK	13,070	599,677
ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	5,505,526	758,326
ANEST IWATA CORP	COMMON STOCK	4,400	45,180
ANGES INC	COMMON STOCK	19,500	236,111
ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,485	1,120,454
ANGLO AMERICAN PLC	COMMON STOCK USD.54945	210,531	7,009,393
ANGLOGOLD ASHANTI LTD	COMMON STOCK ZAR.25	74,543	1,704,826
ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	136,187	9,531,890
ANHUI CONCH CEMENT CO LTD A	COMMON STOCK CNY1.0	43,500	344,001
ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	1,428,103
ANHUI GUJING DISTILLERY CO A	COMMON STOCK CNY1.0	4,200	174,981
ANICOM HOLDINGS INC	COMMON STOCK	10,000	104,542
ANIMA HOLDING SA	COMMON STOCK	70,349	488,047
ANIMA HOLDING SPA	COMMON STOCK NPV	57,265	270,586
ANRITSU CORP	COMMON STOCK	25,100	558,809
ANSELL LTD	COMMON STOCK	23,991	645,070
ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	203,000	3,220,697
ANTOFAGASTA PLC	COMMON STOCK GBP.05	64,069	1,326,657
AO WORLD PLC	COMMON STOCK GBP.0025	49,213	277,104
AOKI HOLDINGS INC	COMMON STOCK	15,200	76,150
AOMORI BANK LTD/THE	COMMON STOCK	4,500	104,831
AOZORA BANK LTD	COMMON STOCK	22,000	406,470
AP MEMORY TECHNOLOGY CORP	COMMON STOCK TWD10.0	7,000	106,046
AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	554	1,151,298
AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	1,122	2,505,646
APA GROUP	STAPLED SECURITY	212,562	1,584,088
APERAM	COMMON STOCK	6,438	358,344
APG SGA SA	COMMON STOCK CHF2.6	246	55,016
APHRIA INC	COMMON STOCK	39,900	322,612
APPEN LTD	COMMON STOCK	19,927	381,789
APPLUS SERVICES SA	COMMON STOCK EUR.1	25,099	277,244
ARA LOGOS LOGISTICS TRUST	REIT	185,500	84,217
ARA LOGOS LOGISTICS TRUST RGT	EXP 15JAN21	14,283	513
ARAB NATIONAL BANK	COMMON STOCK SAR10.	101,768	545,244
ARABIAN CEMENT	COMMON STOCK SAR10.	8,311	81,635
ARATA CORP	COMMON STOCK	2,300	109,305
ARB CORP LTD	COMMON STOCK	13,545	322,104
ARBONIA AG	COMMON STOCK CHF4.2	8,856	141,779
ARC RESOURCES LTD	COMMON STOCK	66,100	311,303
ARCA CONTINENTAL SAB DE CV	COMMON STOCK	76,000	362,960
ARCADIS NV	COMMON STOCK EUR.02	13,788	456,555
ARCELORMITTAL	COMMON STOCK	124,458	2,860,573
ARCLAND SAKAMOTO CO LTD	COMMON STOCK	4,900	81,319
ARCLAND SERVICE HOLDINGS CO	COMMON STOCK	1,100	23,059
ARCOS DORADOS HOLDINGS INC A	COMMON STOCK	34,858	175,336
ARCS CO LTD	COMMON STOCK	6,800	152,932
ARGENTINE PESO	FOREIGN CURRENCY	1,346	16
ARGENX SE	COMMON STOCK	7,643	2,256,479
ARGO GRAPHICS INC	COMMON STOCK	1,600	50,229
ARGONAUT GOLD INC	COMMON STOCK	49,500	106,732
ARIAKE JAPAN CO LTD	COMMON STOCK	3,300	237,433
ARISTOCRAT LEISURE LTD	COMMON STOCK	95,994	2,299,289
ARITZIA INC SUBORDINATE VOTI	COMMON STOCK	15,600	315,796
ARJO AB B SHARES	COMMON STOCK SEK.33	23,065	176,447
ARKEMA	COMMON STOCK EUR10.0	11,872	1,359,115
ARNOLDO MONDADORI EDITORE	COMMON STOCK EUR.26	34,111	62,962
AROUNDTOWN SA	COMMON STOCK EUR.01	169,806	1,271,780
ARRIYADH DEVELOPMENT COMPANY	COMMON STOCK SAR10.0	14,775	67,660
ARTERIA NETWORKS CORP	COMMON STOCK	4,200	60,819

ARTIS REAL ESTATE INVESTMENT	REIT	14,000	117,143
ARUHI CORP	COMMON STOCK	5,800	102,308
ARYZTA AG	COMMON STOCK CHF.02	194,127	149,535
AS ONE CORP	COMMON STOCK	2,400	410,398
ASAHI GROUP HOLDINGS LTD	COMMON STOCK	76,600	3,157,636
ASAHI HOLDINGS INC	COMMON STOCK	6,600	234,894
ASAHI INTECC CO LTD	COMMON STOCK	33,000	1,204,808

ASAHI KASEI CORP	COMMON STOCK	211,700	2,177,679
ASCENDAS REAL ESTATE INV TRT	REIT	519,825	1,170,489
ASCENTIAL PLC	COMMON STOCK GBP.01	69,112	364,179
ASCOM HOLDING AG REG	COMMON STOCK CHF.5	10,658	157,843
ASCOPIAVE SPA	COMMON STOCK EUR1.	17,014	75,634
ASCOTT RESIDENCE TRUST	UNIT	372,945	305,214
ASE TECHNOLOGY HOLDING CO LT	COMMON STOCK TWD10.0	652,128	1,887,077
ASEER TRADING TOURISM + MANU	COMMON STOCK SAR10.0	10,504	45,918
ASELSAN ELEKTRONIK SANAYI	COMMON STOCK TRY1.	127,398	313,280
ASHMORE GROUP PLC	COMMON STOCK GBP.0001	73,391	433,001
ASHTREAD GROUP PLC	COMMON STOCK GBP.1	75,550	3,608,553
ASHTROM GROUP LTD	COMMON STOCK	11,743	232,771
ASIA CEMENT CHINA HOLDINGS	COMMON STOCK HKD.1	86,500	78,922
ASIA CEMENT CORP	COMMON STOCK TWD10.	386,924	596,155
ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	41,931	109,956
ASIA PACIFIC TELECOM CO LTD	COMMON STOCK TWD10.	260,206	93,480
ASIA VITAL COMPONENTS	COMMON STOCK TWD10.	48,000	112,964
ASIANA AIRLINES	COMMON STOCK KRW5000.	32,524	126,048
ASICS CORP	COMMON STOCK	26,100	499,179
ASKUL CORP	COMMON STOCK	3,600	134,267
ASM INTERNATIONAL NV	COMMON STOCK EUR.04	7,909	1,731,774
ASM PACIFIC TECHNOLOGY	COMMON STOCK HKD.1	43,900	579,394
ASMEDIA TECHNOLOGY INC	COMMON STOCK TWD10.0	4,000	224,835
ASML HOLDING NV	COMMON STOCK EUR.09	71,837	35,557,109
ASOS PLC	COMMON STOCK GBP.035	12,839	840,911
ASPEED TECHNOLOGY INC	COMMON STOCK TWD10.0	3,000	183,055
ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	71,163	607,831
ASR NEDERLAND NV	COMMON STOCK EUR.16	22,768	922,263
ASSA ABLOY AB B	COMMON STOCK SEK1.0	172,184	4,242,873
ASSECO POLAND SA	COMMON STOCK PLN1.	17,316	315,914
ASSICURAZIONI GENERALI	COMMON STOCK EUR1.0	201,745	3,516,698
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	59,218	1,883,735
ASSURA PLC	REIT GBP.1	464,601	487,961
ASTELLAS PHARMA INC	COMMON STOCK	314,200	4,857,838
ASTM SPA	COMMON STOCK	9,555	240,625
ASTON MARTIN LAGONDA GLOBAL	COMMON STOCK GBP.1	1,424	324,909
ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.	3,486,680	1,497,536
ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039	151,777
ASTRAZENECA PLC	COMMON STOCK USD.25	220,775	22,376,371
ASUSTEK COMPUTER INC	COMMON STOCK TWD10.	136,172	1,217,265
ASX LTD	COMMON STOCK	33,286	1,850,671
ASYMCHAM LABORATORIES TIAN A	COMMON STOCK CNY1.0	9,300	425,516
ATACADAO SA	COMMON STOCK	88,400	330,687
ATCO LTD CLASS I	COMMON STOCK	11,500	372,347
ATEA ASA	COMMON STOCK NOK1.0	22,903	322,268
ATEN INTERNATION CO LTD	COMMON STOCK TWD10.	22,000	66,312
ATHENS WATER SUPPLY + SEWAGE	COMMON STOCK EUR.6	7,311	61,592
ATLANTIA SPA	COMMON STOCK NPV	88,706	1,595,034

ATLAS ARTERIA	STAPLED SECURITY	161,529	811,110
ATLAS COPCO AB A SHS	COMMON STOCK SEK.639	118,276	6,059,808
ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	69,718	3,137,967
ATLAS CORP	COMMON STOCK USD.01	12,400	134,416
ATOM CORP	COMMON STOCK	17,000	143,429
ATOS SE	COMMON STOCK EUR1.0	16,144	1,547,817
ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	16,042	56,749
ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	14,228	300,165
ATS AUTOMATION TOOLING SYS	COMMON STOCK	13,600	238,587
ATTENDO AB	COMMON STOCK	19,242	103,960
AU OPTRONICS CORP	COMMON STOCK TWD10.0	1,634,552	817,973
AUB GROUP LTD	COMMON STOCK	7,203	90,005
AUBAY	COMMON STOCK EUR.5	1,431	60,138
AUCKLAND INTL AIRPORT LTD	COMMON STOCK	233,503	1,277,037
AURELIUS EQUITY OPPORTUNITIE	COMMON STOCK	3,861	82,210
AURINIA PHARMACEUTICALS INC	COMMON STOCK	14,800	252,162
AURIZON HOLDINGS LTD	COMMON STOCK	306,337	958,110
AURORA CANNABIS INC	COMMON STOCK	14,934	256,634
AURUBIS AG	COMMON STOCK	6,044	470,870
AUSNET SERVICES	COMMON STOCK	366,435	498,572
AUST AND NZ BANKING GROUP	COMMON STOCK	487,595	8,551,990
AUSTAL LTD	COMMON STOCK	18,869	81,676
AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	19,322	197,889
AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	55,556	47,185
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1,353,957	1,044,781
AUSTRALIAN PHARMA INDUS LTD	COMMON STOCK	75,475	71,654

AUSTRIA TECHNOLOGIE + SYSTEM	COMMON STOCK	4,736	151,662
AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	166,388	1,356,447
AUTOBACS SEVEN CO LTD	COMMON STOCK	12,000	166,021
AUTOBIO DIAGNOSTICS CO LTD A	COMMON STOCK CNY1.0	1,000	22,222
AUTOGRILL SPA	COMMON STOCK	23,081	154,197
AUTOHOME INC ADR	ADR USD.01	10,800	1,075,896
AUTONEUM HOLDING AG	COMMON STOCK CHF.05	476	86,622
AVACTA GROUP PLC	COMMON STOCK GBP.1	43,136	67,382
AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	14,982	422,640
AVAST PLC	COMMON STOCK GBP.1	109,066	801,959
AVENTUS GROUP	REIT	57,135	120,853
AVEVA GROUP PLC	COMMON STOCK GBP.0355556	17,603	856,031
AVEX INC	COMMON STOCK	5,700	63,252
AVI LTD	COMMON STOCK ZAR.05	64,450	319,950
AVIC CAPITAL CO LTD A	COMMON STOCK CNY1.0	97,700	65,555
AVIC JONHON OPTRONIC TECH A	COMMON STOCK CNY1.0	11,400	136,672
AVIC XI AN AIRCRAFT INDUST A	COMMON STOCK CNY1.0	30,100	169,283
AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	418,907
AVIVA PLC	COMMON STOCK GBP.25	676,094	3,031,180
AVON RUBBER PLC	COMMON STOCK GBP1.0	5,297	231,132
AWA BANK LTD/THE	COMMON STOCK	6,000	136,702
AXA SA	COMMON STOCK EUR2.29	334,017	8,025,820
AXFOOD AB	COMMON STOCK SEK5.0	15,835	369,770
AXIAL RETAILING INC	COMMON STOCK	3,900	189,902
AXIATA GROUP BERHAD	COMMON STOCK	472,726	440,227
AYALA CORPORATION	COMMON STOCK PHP50.	40,342	694,845
AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	1,396,078
AYGAZ AS	COMMON STOCK TRY1.	73,826	145,894
AZ. BGP HOLDINGS	COMMON STOCK	818,748	14

AZBIL CORP	COMMON STOCK	21,300	1,165,176
AZIMUT HOLDING SPA	COMMON STOCK	19,496	423,401
AZRIELI GROUP LTD	COMMON STOCK ILS.1	9,105	579,965
AZUL SA	PREFERENCE	51,100	388,629
B GRIMM POWER PCL NVDR	NVDR THB2.0	225,100	366,368
B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	145,507	1,085,274
B2GOLD CORP	COMMON STOCK	179,900	1,006,819
B2W CIA DIGITAL	COMMON STOCK	42,068	612,999
B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	375,978	4,509,832
BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	43,384	166,601
BACHEM HOLDING AG REG B	COMMON STOCK CHF.05	892	397,022
BADGER DAYLIGHTING LTD	COMMON STOCK	6,000	179,105
BAE SYSTEMS PLC	COMMON STOCK GBP.025	542,645	3,671,701
BAIDU INC SPON ADR	ADR USD.00005	48,800	10,552,512
BAKKAFROST P/F	COMMON STOCK DKK1.0	10,020	716,688
BALFOUR BEATTY PLC	COMMON STOCK GBP.5	118,370	437,715
BALLARD POWER SYSTEMS INC	COMMON STOCK	24,600	682,581
BALOISE HOLDING AG REG	COMMON STOCK CHF.1	8,228	1,471,743
BANCA GENERALI SPA	COMMON STOCK EUR1.	10,602	352,984
BANCA IFIS SPA	COMMON STOCK EUR1.0	3,906	43,568
BANCA MEDIOLANUM SPA	COMMON STOCK EUR.1	26,883	233,199
BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	50,359	64,090
BANCA POPOLARE DI SONDRIO	COMMON STOCK EUR3.	82,270	219,580
BANCO ABC BRASIL SA	PREFERENCE	53,471	162,527
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	1,121,878	5,589,796
BANCO BPM SPA	COMMON STOCK NPV	281,187	618,308
BANCO BRADESCO S.A.	COMMON STOCK	218,735	1,033,762
BANCO BRADESCO SA PREF	PREFERENCE	838,071	4,389,427
BANCO BTG PACTUAL SA UNIT	UNIT	40,788	742,273
BANCO COMERCIAL PORTUGUES R	COMMON STOCK	2,689,154	401,323
BANCO DE CHILE	COMMON STOCK	5,841,607	595,466
BANCO DE CREDITO E INVERSION	COMMON STOCK	9,366	369,630
BANCO DE SABADELL SA	COMMON STOCK EUR.125	726,134	421,809
BANCO DEL BAJIO SA	COMMON STOCK	123,000	170,807
BANCO DO BRASIL S.A.	COMMON STOCK	165,189	1,245,446
BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	140,631
BANCO INTER SA UNITS	UNIT	12,827	245,099
BANCO MACRO SA ADR	ADR	11,300	175,941
BANCO SANTANDER BRASIL UNIT	UNIT	69,300	601,613
BANCO SANTANDER CHILE ADR	ADR	30,341	576,176
BANCO SANTANDER SA	COMMON STOCK EUR.5	2,806,310	8,726,802
BANCO SANTANDER SA	COMMON STOCK EUR.5	153,531	452,761
BANDAI NAMCO HOLDINGS INC	COMMON STOCK	33,700	2,917,032
BANGCHAK CORP PCL NVDR	NVDR THB1.0	289,900	199,183
BANGKOK BANK PCL FOREIGN REG	FOREIGN SH. THB10.0 A	50,600	201,307

BANGKOK BANK PUBLIC CO NVDR	NVDR THB10.0	37,400	147,944
BANGKOK CHAIN HOSPITAL NVDR	NVDR THB1.0	226,300	102,733
BANGKOK DUSIT MED SERVI NVDR	NVDR THB.1	1,807,900	1,255,323
BANGKOK EXPRESSWAY AND METRO	FOREIGN SH. THB1.0 A	1,385,375	388,423
BANK AL JAZIRA	COMMON STOCK SAR10.	68,151	248,146
BANK ALBILAD	COMMON STOCK SAR10.	62,333	471,037
BANK BTPN SYARIAH TBK PT	COMMON STOCK IDR100.0	404,400	108,107
BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR62.5	1,690,600	4,073,400
BANK HAPOALIM BM	COMMON STOCK ILS1.	201,074	1,381,021

BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	276,298	1,632,188
BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR250.0	3,324,598	1,500,292
BANK MILLENNIUM SA	COMMON STOCK PLN1.	105,003	92,337
BANK NEGARA INDONESIA PERSER	COMMON STOCK IDR7500.	1,417,700	624,707
BANK OF BEIJING CO LTD A	COMMON STOCK CNY1.0	230,082	170,303
BANK OF CHINA LTD A	COMMON STOCK CNY1.0	559,700	272,180
BANK OF CHINA LTD H	COMMON STOCK CNY1.0	13,684,400	4,679,299
BANK OF COMMUNICATIONS CO A	COMMON STOCK CNY1.0	496,000	339,804
BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,651,140	873,289
BANK OF EAST ASIA LTD	COMMON STOCK	232,216	497,641
BANK OF GEORGIA GROUP PLC	COMMON STOCK GBP.01	7,202	120,181
BANK OF HANGZHOU CO LTD A	COMMON STOCK CNY1.0	55,800	127,336
BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	188,623	767,437
BANK OF IWATE LTD/THE	COMMON STOCK	2,500	48,732
BANK OF JIANGSU CO LTD A	COMMON STOCK CNY1.0	124,410	103,885
BANK OF KAOHSIUNG	COMMON STOCK TWD10.	116,000	43,167
BANK OF KYOTO LTD/THE	COMMON STOCK	10,200	534,085
BANK OF MONTREAL	COMMON STOCK	110,391	8,385,903
BANK OF NAGOYA LTD/THE	COMMON STOCK	2,000	49,819
BANK OF NANJING CO LTD A	COMMON STOCK CNY1.0	70,300	87,016
BANK OF NINGBO CO LTD A	COMMON STOCK CNY1.0	61,300	331,314
BANK OF NOVA SCOTIA	COMMON STOCK	210,100	11,346,060
BANK OF OKINAWA LTD/THE	COMMON STOCK	4,700	125,620
BANK OF QUEENSLAND LTD	COMMON STOCK	80,481	481,004
BANK OF SHANGHAI CO LTD A	COMMON STOCK CNY1.0	190,920	229,081
BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.	318,126	540,017
BANK OF THE RYUKYUS LTD	COMMON STOCK	7,500	55,770
BANK PEKAO SA	COMMON STOCK PLN1.0	31,286	512,704
BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR50.0	10,600,000	3,146,443
BANK TABUNGAN NEGARA PERSERO	COMMON STOCK IDR500.	826,900	101,806
BANKIA SA	COMMON STOCK EUR1.0	149,998	371,964
BANKINTER SA	COMMON STOCK EUR.3	96,456	623,693
BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	292,183
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	5,346	582,220
BANQUE SAUDI FRANSI	COMMON STOCK SAR10.	100,148	843,554
BAOSHAN IRON + STEEL CO A	COMMON STOCK CNY1.0	202,000	183,915
BAOZUN INC SPN ADR	ADR USD.0001	6,700	230,145
BAPCOR LTD	COMMON STOCK	53,000	319,283
BARCLAYS PLC	COMMON STOCK GBP.25	2,975,413	5,969,267
BARCO N.V.	COMMON STOCK	9,380	204,726
BARITO PACIFIC TBK PT	COMMON STOCK IDR100.0	4,924,500	386,052
BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	285,885
BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	174,755	1,602,575
BARRICK GOLD CORP	COMMON STOCK	98,934	2,336,548
BARRICK GOLD CORP	COMMON STOCK	209,175	4,761,440
BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	513	1,220,413
BASE INC	COMMON STOCK	2,600	243,745
BASF SE	COMMON STOCK NPV	156,109	12,346,308
BASIC FIT NV	COMMON STOCK EUR.06	3,701	135,430
BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	2,077	124,823
BASLER AG	COMMON STOCK	625	54,817
BAUSCH HEALTH COS INC	COMMON STOCK	55,277	1,145,891
BAVARIAN NORDIC A/S	COMMON STOCK DKK10.	10,031	308,144
BAWAG GROUP AG	COMMON STOCK	7,028	330,238
BAYCURRENT CONSULTING INC	COMMON STOCK	2,400	421,910
BAYER AG REG	COMMON STOCK	166,977	9,829,792
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	56,275	4,974,898
BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	10,193	688,480
BAYSIDE LAND CORPORATION LTD	COMMON STOCK ILS1.0	32,400	264,667

BAYWA BAYERISCHE WARENVERMIT	COMMON STOCK	2,698	109,116.78
BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	699,796
BBVA ARGENTINA SA ADR	ADR	26,000	83,460
BCE INC	COMMON STOCK	26,567	1,135,041
BCPG PCL FOREIGN	FOREIGN SH. THB5.0 A	45,000	21,328
BDO UNIBANK INC	COMMON STOCK PHP10.0	340,974	759,086

BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	13,797	832,451
BEACH ENERGY LTD	COMMON STOCK	222,108	365,263
BEAZLEY PLC	COMMON STOCK GBP.05	99,026	490,826
BECHTLE AG	COMMON STOCK	5,270	1,151,074
BEFESA SA	COMMON STOCK	6,106	386,320
BEFIMMO	REIT	4,067	181,092
BEGA CHEESE LTD	COMMON STOCK	32,921	171,755
BEIERSDORF AG	COMMON STOCK	18,068	2,086,352
BEIGENE LTD ADR	ADR USD.0001	6,000	1,989,605
BEIJER REF AB	COMMON STOCK SEK2.92	14,472	663,177
BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	390,754
BEIJING CAPITAL LAND LTD H	COMMON STOCK CNY1.0	166,000	28,054
BEIJING CHUNLIZHENGDA MEDI H	COMMON STOCK CNY1.0	14,000	39,638
BEIJING DABEINONG TECHNOLO A	COMMON STOCK CNY1.0	16,000	23,638
BEIJING ENLIGHT MEDIA CO L A	COMMON STOCK CNY1.0	31,600	58,342
BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	315,011
BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000	388,788
BEIJING NEW BUILDING MATER A	COMMON STOCK CNY1.0	18,400	112,968
BEIJING ORIENTAL YUHONG A	COMMON STOCK CNY1.0	24,300	144,224
BEIJING SHIJI INFORMATION A	COMMON STOCK CNY1.0	14,500	68,955
BEIJING SHUNXIN AGRICULT A	COMMON STOCK CNY1.0	8,100	90,085
BEIJING TIANTAN BIOLOGICAL A	COMMON STOCK CNY1.0	27,480	175,264
BEIJING TONG REN TANG CHINES	COMMON STOCK	46,000	48,303
BEKAERT NV	COMMON STOCK	6,136	204,407
BELC CO LTD	COMMON STOCK	1,800	108,878
BELIMO HOLDING AG REG	COMMON STOCK CHF1.0	89	774,201
BELL FOOD GROUP AG REG	COMMON STOCK CHF.5	374	100,715
BELLEVUE GOLD LTD	COMMON STOCK	69,661	60,883
BELLSYSTEM24 HOLDINGS INC	COMMON STOCK	5,600	87,892
BELLUNA CO LTD	COMMON STOCK	9,000	99,149
BELLWAY PLC	COMMON STOCK GBP.125	21,167	856,285
BENDIGO AND ADELAIDE BANK	COMMON STOCK	96,540	694,764
BENEFIT ONE INC	COMMON STOCK	13,300	393,926
BENESSE HOLDINGS INC	COMMON STOCK	13,200	257,716
BENETEAU	COMMON STOCK EUR.1	7,507	87,104
BENEXT YUMESHIN GROUP CO	COMMON STOCK	3,900	48,352
BENGO4.COM INC	COMMON STOCK	1,200	119,381
BERJAYA SPORTS TOTO BHD	COMMON STOCK	301,557	164,234
BERKELEY GROUP HOLDINGS/THE	COMMON STOCK	20,185	1,392,597
BERLI JUCKER PUBLIC CO NVDR	NVDR THB1.0	250,700	288,702
BERTRANDT AG	COMMON STOCK	948	45,895
BEST INC ADR	ADR USD.01	35,600	72,624
BEST WORLD INTERNATIONAL LTD	COMMON STOCK	45,800	47,129
BET AT HOME.COM AG	COMMON STOCK	596	23,220
BETSSON AB	COMMON STOCK SEK.67	29,561	265,168
BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	396,397	398,433
BGF CO LTD	COMMON STOCK KRW1000.0	4,668	21,005
BGF RETAIL CO LTD	COMMON STOCK KRW1000.0	1,417	176,950

BGI GENOMICS CO LTD A	COMMON STOCK CNY1.0	6,800	133,947
BHP GROUP LTD	COMMON STOCK	510,305	16,640,272
BHP GROUP PLC	COMMON STOCK USD.5	362,465	9,548,486
BIC CAMERA INC	COMMON STOCK	17,100	189,933
BID CORP LTD	COMMON STOCK	59,449	1,068,103
BIDVEST GROUP LTD	COMMON STOCK ZAR.05	61,450	660,548
BIFFA PLC	COMMON STOCK GBP.0001	45,452	141,976
BIG SHOPPING CENTERS 2004 LT	COMMON STOCK ILS.01	1,933	215,116
BIG YELLOW GROUP PLC	REIT GBP.1	28,578	428,690
BILFINGER SE	COMMON STOCK	5,151	163,005
BILIA AB A SHS	COMMON STOCK SEK2.5	5,163	63,710
BILIBILI INC SPONSORED ADR	ADR USD.0001	17,900	1,722,972
BILLERUDKORSNAS AB	COMMON STOCK SEK7.38	33,200	589,254
BIM BIRLESIK MAGAZALAR AS	COMMON STOCK TRY1.	92,731	942,156
BINGO INDUSTRIES LTD	COMMON STOCK	67,058	126,373
BIOARCTIC AB	COMMON STOCK SEK.02	11,068	128,386
BIOGAIA AB B SHS	COMMON STOCK SEK1.0	1,387	90,693
BIOMERIEUX	COMMON STOCK	7,606	1,074,276
BIOTAGE AB	COMMON STOCK SEK1.28	8,298	140,696
BIRCHCLIFF ENERGY LTD	COMMON STOCK	47,700	66,271
BIZLINK HOLDING INC	COMMON STOCK TWD10.	17,000	147,864
BK BRASIL OPERACAO E ASSESSO	COMMON STOCK	20,540	43,347
BKW AG	COMMON STOCK CHF2.5	3,749	421,483
BLACKBERRY LTD	COMMON STOCK	90,700	600,870
BLACKMORES LTD	COMMON STOCK	2,397	139,796
BLOOMBERRY RESORTS CORP	COMMON STOCK PHP1.	636,300	107,492

BLUE PRISM GROUP PLC	COMMON STOCK GBP.01	10,848	319,921
BLUESCOPE STEEL LTD	COMMON STOCK	93,212	1,260,647
BML INC	COMMON STOCK	5,700	177,247
BMO COMMERCIAL PROPERTY TRUS	REIT	21,848	23,859
BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	276,029
BNP PARIBAS	COMMON STOCK EUR2.0	189,522	10,144,695
BOARDWALK REAL ESTATE INVEST	REIT	4,200	111,231
BOBST GROUP SA REG	COMMON STOCK CHF1.0	1,833	110,800
BOC AVIATION LTD	COMMON STOCK	37,900	327,731
BOC HONG KONG HOLDINGS LTD	COMMON STOCK	606,500	1,842,829
BODYCOTE PLC	COMMON STOCK GBP.17273	32,857	337,180
BOE TECHNOLOGY GROUP CO LT A	COMMON STOCK CNY1.0	368,500	339,138
BOIRON SA	COMMON STOCK EUR1.0	1,685	85,187
BOLIDEN AB	COMMON STOCK SEK2.11	44,724	1,585,588
BOLLORE	COMMON STOCK EUR.16	135,839	624,943
BOLSA MEXICANA DE VALORES SA	COMMON STOCK	75,800	180,432
BOMBARDIER INC B	COMMON STOCK	392,399	147,843
BONAVA AB B SHARES	COMMON STOCK SEK4.0	25,093	240,358
BONDUELLE SCA	COMMON STOCK EUR1.75	487	70,562
BOOHOO GROUP PLC	COMMON STOCK GBP.01	168,409	793,811
BOOZT AB	COMMON STOCK SEK.0833	15,986	363,379
BORAL LTD	COMMON STOCK	225,335	861,461
BORALEX INC A	COMMON STOCK	11,100	515,428
BORREGAARD ASA	COMMON STOCK NOK1.0	22,628	374,920
BORUSSIA DORTMUND GMBH + CO	COMMON STOCK	11,160	73,937
BOSIDENG INTL HLDGS LTD	COMMON STOCK USD.00001	604,000	308,087
BOSKALIS WESTMINSTER	COMMON STOCK EUR.01	10,037	277,009
BOSSARD HOLDING AG REG A	COMMON STOCK CHF5.0	1,107	223,858

BOUBYAN BANK K.S.C	COMMON STOCK KWD.1	179,773	335,671
BOUBYAN PETROCHEMICALS CO	COMMON STOCK KWD.1	68,035	143,137
BOUYGUES SA	COMMON STOCK EUR1.0	40,983	1,688,727
BOYD GROUP SERVICES INC	COMMON STOCK	3,700	637,655
BP PLC	COMMON STOCK USD.25	3,476,975	11,972,526
BPD JAWA TIMUR TBK PT	COMMON STOCK IDR250.0	1,132,300	54,806
BPER BANCA	COMMON STOCK EUR3.0	244,730	443,877
BPOST SA	COMMON STOCK	18,956	197,034
BR MALLS PARTICIPACOES SA	COMMON STOCK	148,908	286,117
BRADSPAR SA PREF	PREFERENCE	52,700	647,620
BRAIT SE	COMMON STOCK	192,598	48,632
BRAMBLES LTD	COMMON STOCK	253,184	2,076,164
BRAVIDA HOLDING AB	COMMON STOCK SEK.02	27,174	362,813
BRAVURA SOLUTIONS LTD	COMMON STOCK	53,997	134,305
BRAZILIAN REAL	FOREIGN CURRENCY	2,460,248	473,653
BREEDON GROUP PLC	COMMON STOCK	46,379	55,308
BREMBO SPA	COMMON STOCK NPV	30,220	397,241
BRENNTAG SE	COMMON STOCK	27,593	2,138,713
BREVILLE GROUP LTD	COMMON STOCK	12,631	292,006
BREWIN DOLPHIN HOLDINGS PLC	COMMON STOCK GBP.01	53,397	224,032
BRF SA	COMMON STOCK	93,232	389,522
BRICKWORKS LTD	COMMON STOCK	10,457	155,077
BRIDGESTONE CORP	COMMON STOCK	90,700	2,979,696
BRIGHTON BEST INTERNATIONAL	COMMON STOCK TWD10.0	97,000	95,234
BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK USD.01	560,000	510,859
BRITISH AMERICAN TOB SP ADR	ADR	29,614	1,110,229
BRITISH AMERICAN TOBACCO BHD	COMMON STOCK	29,719	104,224
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	356,242	13,460,782
BRITISH LAND CO PLC	REIT GBP.25	151,082	1,010,648
BRITVIC PLC	COMMON STOCK GBP.2	45,789	508,497
BROADLEAF CO LTD	COMMON STOCK	15,000	98,974
BRONCO BILLY CO LTD	COMMON STOCK	3,100	69,013
BROOKFIELD ASSET MANAGE CL A	COMMON STOCK	216,862	9,060,307
BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	6,500	470,357
BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	20,400	1,189,093
BROTHER INDUSTRIES LTD	COMMON STOCK	37,600	776,280
BRP INC/CA SUB VOTING	COMMON STOCK	7,200	475,234
BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	10,065	89,922
BRUNELLO CUCINELLI SPA	COMMON STOCK NPV	7,566	328,992
BT GROUP PLC	COMMON STOCK GBP.05	1,523,601	2,756,697
BTS GROUP HOLDINGS PCL	CALL EXP 16FEB21	64,360	21
BTS GROUP HOLDINGS PCL FORGN	FOREIGN SH. THB4.0 A	643,600	199,782
BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	1,132	517,686
BUDWEISER BREWING CO APAC LT	COMMON STOCK USD.00001	220,500	728,795
BUFAB AB	COMMON STOCK SEK.01	5,162	122,147
BUKIT ASAM TBK PT	COMMON STOCK IDR100.0	502,400	100,489

BUKWANG PHARMACEUTICAL CO	COMMON STOCK KRW500.	7,366	191,091
BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	66,100	264,753
BUNKA SHUTTER CO LTD	COMMON STOCK	9,300	87,775
BUNZL PLC	COMMON STOCK GBP.3214286	57,894	1,934,420
BUPA ARABIA FOR COOPERATIVE	COMMON STOCK SAR10.	10,177	331,493
BURBERRY GROUP PLC	COMMON STOCK GBP.0005	66,971	1,691,802
BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	513	178,759
BURE EQUITY AB	COMMON STOCK SEK6.6	4,702	168,695

BUREAU VERITAS SA	COMMON STOCK EUR.12	50,019	1,332,526
BURFORD CAPITAL LTD	COMMON STOCK	33,833	329,042
BURKHALTER HOLDING AG	COMMON STOCK CHF.04	714	53,402
BURSA MALAYSIA BHD	COMMON STOCK	282,000	582,167
BUZZI UNICEM SPA	COMMON STOCK NPV	13,502	323,000
BW LPG LTD	COMMON STOCK USD.01	14,421	99,135
BW OFFSHORE LTD	COMMON STOCK USD.5	17,083	74,341
BWP TRUST	REIT	96,958	330,855
BWX LTD	COMMON STOCK	12,254	39,419
BYD CO LTD A	COMMON STOCK CNY1.0	15,000	448,118
BYD CO LTD H	COMMON STOCK CNY1.0	110,200	2,906,485
BYD ELECTRONIC INTL CO LTD	COMMON STOCK	155,000	811,068
BYTES TECHNOLOGY GROUP PLC	COMMON STOCK	28,490	131,750
C+C GROUP PLC	COMMON STOCK EUR.01	53,282	165,815
C+D INTERNATIONAL INVESTMENT	COMMON STOCK HKD.1	42,000	65,163
C+D PROPERTY MANAGEMENT GROU	COMMON STOCK HKD.01	42,000	16,792
CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	468,356
CAE INC	COMMON STOCK	46,051	1,330,269
CAESARSTONE LTD	COMMON STOCK	7,600	97,964
CAFE DE CORAL HOLDINGS LTD	COMMON STOCK HKD.1	62,000	133,574
CAFE24 CORP	COMMON STOCK KRW500.0	1,051	61,611
CAHYA MATA SARAWAK BHD	COMMON STOCK	71,600	37,829
CAIRN ENERGY PLC	COMMON STOCK GBP.013669	101,177	290,982
CAIRN HOMES PLC	COMMON STOCK EUR.001	150,122	179,322
CAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	39,100	75,812
CAIXABANK SA	COMMON STOCK EUR1.0	576,561	1,576,947
CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.0	23,863	39,125
CALBEE INC	COMMON STOCK	14,100	424,734
CALIBRE MINING CORP	COMMON STOCK	36,400	69,471
CALISEN PLC	COMMON STOCK GBP.01	28,067	99,624
CAMECO CORP	COMMON STOCK	68,468	916,310
CAN APARTMENT PROP REAL ESTA	REIT	14,900	584,655
CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	76,715	6,546,668
CANACCORD GENUITY GROUP INC	COMMON STOCK	21,400	187,460
CANACOL ENERGY LTD	COMMON STOCK	34,200	100,667
CANADA GOOSE HOLDINGS INC	COMMON STOCK	10,200	302,958
CANADIAN DOLLAR	FOREIGN CURRENCY	2,150,951	1,688,344
CANADIAN NATL RAILWAY CO	COMMON STOCK	122,984	13,508,933
CANADIAN NATURAL RESOURCES	COMMON STOCK	204,440	4,908,807
CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	23,452	8,127,756
CANADIAN TIRE CORP CLASS A	COMMON STOCK	9,962	1,308,431
CANADIAN UTILITIES LTD A	COMMON STOCK	22,500	549,078
CANADIAN WESTERN BANK	COMMON STOCK	16,100	361,681
CANCOM SE	COMMON STOCK	6,552	361,496
CANFOR CORP	COMMON STOCK	11,600	209,237
CANON INC	COMMON STOCK	168,800	3,241,846
CANON MARKETING JAPAN INC	COMMON STOCK	9,500	216,895
CANOPY GROWTH CORP	COMMON STOCK	37,800	929,275
CANSINO BIOLOGICS INC H	COMMON STOCK CNY1.0	9,600	219,678
CANVEST ENVIRONMENTAL PROTEC	COMMON STOCK HKD.01	111,000	47,532
CAPCOM CO LTD	COMMON STOCK	14,900	968,828
CAPGEMINI SE	COMMON STOCK EUR8.0	27,521	4,274,350
CAPITA PLC	COMMON STOCK GBP.020667	286,407	153,661
CAPITAL + COUNTIES PROPERTIE	REIT GBP.25	124,127	247,700
CAPITAL POWER CORP	COMMON STOCK	18,200	499,714
CAPITAL SECURITIES CORP	COMMON STOCK TWD10.	322,000	155,667
CAPITALAND CHINA TRUST	REIT	63,848	67,188
CAPITALAND INTEGRATED COMMER	REIT	816,295	1,332,145
CAPITALAND LTD	COMMON STOCK	492,990	1,221,924

CAPITEC BANK HOLDINGS LTD	COMMON STOCK ZAR.01	11,259	1,097,632
CAR INC	COMMON STOCK USD.00001	137,000	66,304
CAREER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	51,479	64,321
CAREL INDUSTRIES SPA	COMMON STOCK NPV	5,540	130,123
CARGOTEC OYJ B SHARE	COMMON STOCK	7,103	293,751
CARL ZEISS MEDITEC AG BR	COMMON STOCK	6,841	911,709
CARLSBERG AS B	COMMON STOCK DKK20.	17,678	2,838,250

CARLSBERG BREWERY MALAYSIA B	COMMON STOCK	48,000	279,564
CARMILA	REIT EUR6.0	3,070	68,804
CARNIVAL PLC	COMMON STOCK USD1.66	26,921	501,168
CARREFOUR SA	COMMON STOCK EUR2.5	103,385	1,775,468
CARSALES.COM LTD	COMMON STOCK	42,807	661,430
CASCADES INC	COMMON STOCK	13,000	148,469
CASETEK HOLDINGS LTD	COMMON STOCK TWD10.0	30,000	93,212
CASINO GUICHARD PERRACHON	COMMON STOCK EUR1.53	9,486	292,588
CASIO COMPUTER CO LTD	COMMON STOCK	32,800	600,904
CASTELLUM AB	COMMON STOCK SEK.5	44,886	1,140,185
CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	118,134	868,890
CATENA AB	COMMON STOCK SEK4.4	7,046	330,474
CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,400,302	2,101,202
CATHAY REAL ESTATE DEVELOPME	COMMON STOCK TWD10.0	182,834	129,541
CATTOLICA ASSICURAZIONI SC	COMMON STOCK EUR3.0	27,095	151,919
CAVERION OYJ	COMMON STOCK	16,689	118,632
CAWACHI LTD	COMMON STOCK	2,300	65,522
CCC SA	COMMON STOCK PLN.1	5,911	138,734
CCL INDUSTRIES INC CL B	COMMON STOCK	26,000	1,179,388
CCR SA	COMMON STOCK	214,200	558,337
CD PROJEKT SA	COMMON STOCK PLN1.0	15,073	1,110,880
CDL HOSPITALITY TRUSTS	STAPLED SECURITY	142,300	136,522
CECONOMY AG	COMMON STOCK	28,775	199,541
CELESTICA INC	COMMON STOCK	20,216	162,966
CELLAVISION AB	COMMON STOCK SEK.15	3,516	131,229
CELLCOM ISRAEL LTD	COMMON STOCK ILS.01	34,102	165,395
CELLECTIS	COMMON STOCK EUR.05	1,091	160,642
CELLNEX TELECOM SA	COMMON STOCK EUR.25	53,021	3,247,767
CELLTRION HEALTHCARE CO LTD	COMMON STOCK KRW1000.0	10,271	1,535,992
CELLTRION INC	COMMON STOCK KRW1000.0	17,191	5,665,470
CELLTRION PHARM INC	COMMON STOCK KRW500.	4,397	961,914
CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	5,099	621,037
CEMEX SAB CPO	UNIT	2,607,547	1,346,599
CENCOSUD SA	COMMON STOCK	280,877	501,196
CENOVUS ENERGY INC	COMMON STOCK	180,692	1,099,186
CENTAMIN PLC	COMMON STOCK	198,380	332,007
CENTER LABORATORIES INC	COMMON STOCK TWD10.	49,389	121,494
CENTERRA GOLD INC	COMMON STOCK	40,600	469,736
CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105	516,698
CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	53,900	374,966
CENTRAL ASIA METALS PLC	COMMON STOCK	29,991	98,622
CENTRAL CHINA REAL ESTATE	COMMON STOCK HKD.1	151,000	70,142
CENTRAL GLASS CO LTD	COMMON STOCK	8,200	179,134
CENTRAL JAPAN RAILWAY CO	COMMON STOCK	24,800	3,522,872
CENTRAL PATTANA PCL NVDR	NVDR THB.5	413,900	659,355
CENTRAL PUERTO SPONSORED ADR	ADR	32,400	87,480
CENTRAL RETAIL CORP FOREIGN	FOREIGN SH. THB1.0 A	119,383	122,531

CENTRICA PLC	COMMON STOCK GBP.061728	1,001,890	638,851
CENTURIA CAPITAL GROUP	STAPLED SECURITY	39,113	79,393
CENTURIA INDUSTRIAL REIT	REIT	66,434	158,405
CENTURIA OFFICE REIT	REIT	70,734	116,805
CERES POWER HOLDINGS PLC	COMMON STOCK GBP.1	14,634	263,804
CERVED GROUP SPA	COMMON STOCK NPV	33,662	307,690
CEWE STIFTUNG + CO KGAA	COMMON STOCK	1,036	117,378
CEZ AS	COMMON STOCK CZK100.	28,874	690,737
CFE	COMMON STOCK	1,300	133,214
CGG SA	COMMON STOCK EUR.01	137,911	136,764
CGI INC	COMMON STOCK	39,030	3,093,909
CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,938,000	418,131
CHABIOTECH CO LTD	COMMON STOCK KRW500.0	6,692	123,809
CHAILEASE HOLDING CO LTD	COMMON STOCK TWD10.	237,010	1,421,024
CHALICE MINING LTD	COMMON STOCK	27,106	81,590
CHALLENGER LTD	COMMON STOCK	101,466	504,801
CHAMPION IRON LTD	COMMON STOCK	30,008	109,991
CHAMPION REIT	REIT	365,000	213,342
CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.	1,168,347	748,164
CHANGCHUN HIGH + NEW TECH A	COMMON STOCK CNY1.0	3,800	261,677
CHANGE INC	COMMON STOCK	4,800	163,093
CHANGJIANG SECURITIES CO L A	COMMON STOCK CNY1.0	60,200	77,474
CHAOZHOU THREE CIRCLE GROU A	COMMON STOCK CNY1.0	70,000	399,526
CHARGEURS SA	COMMON STOCK EUR.16	2,308	49,826
CHAROTTES WEB HOLDINGS INC	COMMON STOCK USD.001	11,800	38,808
CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500	796,815
CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.	1,293,000	601,610

CHARTER HALL GROUP	REIT	85,591	972,356
CHARTER HALL LONG WALE REIT	REIT	66,875	283,039
CHARTER HALL RETAIL REIT	REIT	69,123	195,914
CHARTER HALL SOCIAL INFRASTR	REIT	50,227	126,427
CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	20,651	2,744,724
CHEIL WORLDWIDE INC	COMMON STOCK KRW200.	20,740	392,998
CHENG LOONG CORP	COMMON STOCK TWD10.	123,000	149,257
CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.	441,088	689,486
CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.	192,919	323,319
CHENGDU KANGHONG PHARMACEU A	COMMON STOCK CNY1.0	9,900	73,038
CHIBA BANK LTD/THE	COMMON STOCK	89,500	493,635
CHICONY ELECTRONICS CO LTD	COMMON STOCK TWD10.	138,690	426,426
CHILEAN PESO	FOREIGN CURRENCY	30,208,024	42,517
CHILISIN ELECTRONICS CORP	COMMON STOCK TWD10.	23,916	95,388
CHINA AIRCRAFT LEASING GROUP	COMMON STOCK HKD.1	49,500	42,920
CHINA AIRLINES LTD	COMMON STOCK TWD10.	846,278	363,050
CHINA AOYUAN GROUP LTD	COMMON STOCK HKD.01	196,884	191,576
CHINA AVIATION OIL SINGAPORE	COMMON STOCK	80,300	64,414
CHINA BLUECHEMICAL LTD H	COMMON STOCK CNY1.0	712,000	112,980
CHINA BOHAI BANK CO LTD H	COMMON STOCK CNY1.0	423,500	278,159
CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	2,046,908	388,713
CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,755,200	745,184
CHINA COM RICH RENE ENE INVEST	COMMON STOCK CNY1.0	2,242,000	570,403
CHINA COMMUNICATIONS CONST H	COMMON STOCK CNY1.0	828,000	286,187
CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	228,722
CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	298,900	1,453,955
CHINA CONSTRUCTION BANK A	COMMON STOCK CNY1.0	79,500	76,353

CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	16,530,400	12,577,332
CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.	2,540,020	839,297
CHINA DONGXIANG GROUP CO	COMMON STOCK HKD.01	915,000	95,876
CHINA EAST EDUCATION HOLDING	COMMON STOCK HKD.0001	79,500	191,302
CHINA EASTERN AIRLINES CO A	COMMON STOCK CNY1.0	101,600	72,735
CHINA EDUCATION GROUP HOLDIN	COMMON STOCK HKD.00001	112,000	215,794
CHINA EVERBRIGHT BANK CO A	COMMON STOCK CNY1.0	433,300	264,416
CHINA EVERBRIGHT BANK CO L H	COMMON STOCK CNY1.0	636,000	242,550
CHINA EVERBRIGHT ENVIRONMENT	COMMON STOCK	852,370	482,523
CHINA EVERBRIGHT GREENTECH L	COMMON STOCK USD.1	94,000	41,486
CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	260,316
CHINA EVERGRANDE GROUP	COMMON STOCK USD.01	338,000	649,926
CHINA FEIHE LTD	COMMON STOCK USD.000000025	198,000	464,321
CHINA FILM CO LTD A	COMMON STOCK CNY1.0	51,200	97,582
CHINA FOODS LTD	COMMON STOCK HKD.1	154,000	50,440
CHINA FORTUNE LAND DEVELOP A	COMMON STOCK CNY1.0	32,370	64,080
CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	392,642
CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	480,800	1,916,707
CHINA GRAND PHARMACEUTICAL A	COMMON STOCK HKD.01	148,000	131,280
CHINA GREATWALL TECHNOLOGY A	COMMON STOCK CNY1.0	31,900	92,920
CHINA HARMONY AUTO HOLDING L	COMMON STOCK HKD.01	139,000	66,130
CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK USD.01	90,000	88,241
CHINA HONGQIAO GROUP LTD	COMMON STOCK USD.01	360,500	330,146
CHINA HUARONG ASSET MANAGE H	COMMON STOCK CNY1.0	1,663,000	184,849
CHINA HUIYUAN JUICE GROUP	COMMON STOCK USD.00001	462,000	120,358
CHINA INTERNATIONAL CAPITA H	COMMON STOCK CNY1.0	272,000	737,254
CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	1,102,000	507,545
CHINA LESSO GROUP HOLDINGS L	COMMON STOCK HKD.05	197,000	309,221
CHINA LIFE INSURANCE CO A	COMMON STOCK CNY1.0	43,600	256,616
CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,382,000	3,056,613
CHINA LIFE INSURANCE CO LTD	COMMON STOCK TWD10.	600,558	474,568
CHINA LILANG LTD	COMMON STOCK HKD.1	76,000	51,878
CHINA LITERATURE LTD	COMMON STOCK USD.0001	46,400	365,534
CHINA LOGISTICS PROPERTY HOL	COMMON STOCK USD.0000625	147,000	86,067
CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	1,006,000	1,006,252
CHINA MAPLE LEAF EDUCATIONAL	COMMON STOCK USD.0005	272,000	71,555
CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000	365,281
CHINA MEIDONG AUTO HOLDINGS	COMMON STOCK HKD.1	74,000	300,807
CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	531,000	3,213,603
CHINA MERCHANTS BANK A	COMMON STOCK CNY1.0	224,499	1,509,211
CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	690,005	4,381,302
CHINA MERCHANTS ENERGY A	COMMON STOCK CNY1.0	66,000	57,032
CHINA MERCHANTS PORT HOLDING	COMMON STOCK	310,452	380,165
CHINA MERCHANTS SECURITIES A	COMMON STOCK CNY1.0	61,620	219,970
CHINA MERCHANTS SHEKOU IND A	COMMON STOCK CNY1.0	86,100	175,122
CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	245
CHINA MINSHENG BANKING A	COMMON STOCK CNY1.0	385,900	306,858

CHINA MINSHENG BANKING COR H	COMMON STOCK CNY1.0	1,349,856	769,667
CHINA MOBILE LTD	COMMON STOCK	1,092,000	6,239,241
CHINA MODERN DAIRY HOLDINGS	COMMON STOCK HKD.1	445,000	106,804

CHINA MOLYBDENUM CO LTD A	COMMON STOCK CNY.2	146,500	140,349
CHINA MOLYBDENUM CO LTD H	COMMON STOCK CNY.2	660,000	431,045
CHINA MOTOR CORP	COMMON STOCK TWD10.	76,759	138,243
CHINA NATIONAL ACCORD MEDI A	COMMON STOCK CNY1.0	6,000	42,146
CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	796,958	961,024
CHINA NATIONAL MEDICINES A	COMMON STOCK CNY1.0	12,000	90,709
CHINA NATIONAL NUCLEAR POW A	COMMON STOCK CNY1.0	107,600	81,080
CHINA NATIONAL SOFTWARE A	COMMON STOCK CNY1.0	5,400	65,223
CHINA NORTHERN RARE EARTH A	COMMON STOCK CNY1.0	39,500	79,224
CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	309,871
CHINA ORIENTAL GROUP CO LTD	COMMON STOCK HKD.1	210,000	55,809
CHINA OVERSEAS GRAND OCEANS	COMMON STOCK	404,000	216,837
CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	1,520,039
CHINA OVERSEAS PROPERTY HOLD	COMMON STOCK HKD.001	240,000	125,286
CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	68,400	402,380
CHINA PACIFIC INSURANCE GR H	COMMON STOCK CNY1.0	479,400	1,882,589
CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	501,873	208,146
CHINA PETROLEUM + CHEMICAL A	COMMON STOCK CNY1.0	446,000	274,835
CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	4,737,500	2,105,275
CHINA POWER INTERNATIONAL	COMMON STOCK	1,110,000	237,714
CHINA RAILWAY CONSTRUCTION A	COMMON STOCK CNY1.0	100,200	121,171
CHINA RAILWAY CONSTRUCTION H	COMMON STOCK CNY1.0	388,000	169,856
CHINA RAILWAY GROUP LTD A	COMMON STOCK CNY1.0	154,500	124,529
CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	346,388
CHINA RESOURCES BEER HOLDING	COMMON STOCK	260,893	2,404,017
CHINA RESOURCES CEMENT	COMMON STOCK HKD.1	450,000	502,862
CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	946,573
CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	585,777	2,426,738
CHINA RESOURCES MEDICAL HOLD	COMMON STOCK HKD.00025	177,500	152,728
CHINA RESOURCES PHARMACEUTIC	COMMON STOCK	320,500	164,564
CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	403,367
CHINA RESOURCES SANJIU MED A	COMMON STOCK CNY1.0	5,200	19,854
CHINA SCE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	500,000	206,448
CHINA SHENHUA ENERGY CO A	COMMON STOCK CNY1.0	80,800	222,845
CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	641,000	1,207,612
CHINA SHINWAY PHARMACEUTICA	COMMON STOCK HKD.1	241,000	165,148
CHINA SHIPBUILDING INDUSTR A	COMMON STOCK CNY1.0	249,000	159,701
CHINA SOUTH CITY HOLDINGS	COMMON STOCK	822,000	121,951
CHINA SOUTH PUBLISHING A	COMMON STOCK CNY1.0	59,428	86,708
CHINA SOUTHERN AIRLINES CO A	COMMON STOCK CNY1.0	71,285	64,998
CHINA SOUTHERN AIRLINES CO H	COMMON STOCK CNY1.0	408,000	241,652
CHINA STATE CONSTRUCTION A	COMMON STOCK CNY1.0	456,900	347,598
CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	439,110	250,386
CHINA STEEL CHEMICAL CORP	COMMON STOCK TWD10.	26,000	100,264
CHINA STEEL CORP	COMMON STOCK TWD10.	2,090,895	1,838,151
CHINA SUNTIEN GREEN ENERGY H	COMMON STOCK CNY1.	271,000	83,166
CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	525,065
CHINA TELECOM CORP LTD H	COMMON STOCK CNY1.0	2,618,000	722,967
CHINA TOURISM GROUP DUTY F A	COMMON STOCK CNY1.0	21,200	917,434
CHINA TOWER CORP LTD H	COMMON STOCK CNY1.0	7,732,000	1,138,022
CHINA TRADITIONAL CHINESE ME	COMMON STOCK	522,000	258,848
CHINA TRANSINFO TECHNOLOGY A	COMMON STOCK CNY1.0	61,000	178,778
CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	161,970
CHINA UNICOM HONG KONG LTD	COMMON STOCK	1,117,250	637,301
CHINA UNITED NETWORK A	COMMON STOCK CNY1.0	337,800	230,690
CHINA VANKE CO LTD A	COMMON STOCK CNY1.0	105,786	464,943
CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	276,000	954,152
CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	148,000	115,688
CHINA YANGTZE POWER CO LTD A	COMMON STOCK CNY1.0	281,624	825,886
CHINA YOUZAN LTD	COMMON STOCK HKD.01	1,836,000	705,156

CHINA YUHUA EDUCATION CORP L	COMMON STOCK HKD.00001	208,000	181,423
CHINA ZHENG TONG AUTO SERVICE	COMMON STOCK HKD.1	281,000	31,341
CHINA ZHONGWANG HOLDINGS LTD	COMMON STOCK HKD.1	298,000	56,217
CHINASOFT INTERNATIONAL LTD	COMMON STOCK HKD.05	486,000	541,968
CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.	165,000	390,080
CHIPMOS TECHNOLOGIES INC	COMMON STOCK TWD10.0	99,000	121,303
CHIYODA CO LTD	COMMON STOCK	7,100	62,995
CHIYODA CORP	COMMON STOCK	33,000	90,676
CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	1,737,500
CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	18	1,801,497
CHOFU SEISAKUSHO CO LTD	COMMON STOCK	3,300	66,651

CHONG KUN DANG PHARMACEUTICA	COMMON STOCK KRW2500.0	1,212	253,481
CHONGQING CHANGAN AUTOMOB A	COMMON STOCK CNY1.0	45,700	152,990
CHONGQING RURAL COMMERCIAL H	COMMON STOCK CNY1.0	570,000	232,836
CHONGQING ZHIFEI BIOLOGICA A	COMMON STOCK CNY1.0	25,700	581,490
CHORI CO LTD	COMMON STOCK	2,500	37,982
CHORUS AVIATION INC	COMMON STOCK	13,700	39,788
CHORUS LTD	COMMON STOCK	110,033	626,592
CHOW SANG SANG HLDG	COMMON STOCK HKD.25	57,000	64,713
CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.	18,102	1,865,216
CHROMA ATE INC	COMMON STOCK TWD10.	62,000	371,270
CHUBU ELECTRIC POWER CO INC	COMMON STOCK	105,500	1,270,400
CHUDENKO CORP	COMMON STOCK	4,900	104,997
CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	113,300	6,049,546
CHUGOKU BANK LTD/THE	COMMON STOCK	24,900	200,947
CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	591,478
CHUGOKU MARINE PAINTS LTD	COMMON STOCK	3,900	39,404
CHUKYO BANK LTD/THE	COMMON STOCK	3,500	66,337
CHULARAT HOSPITAL PCL F	FOREIGN SH. THB.1 A	483,800	39,725
CHUNBO CO LTD	COMMON STOCK KRW500.0	680	114,650
CHUNG HSIN ELECTRIC + MACHIN	COMMON STOCK TWD10.0	54,000	103,052
CHUNG HWA PULP	COMMON STOCK TWD10.	238,000	103,574
CHUNGHWA PRECISION TEST TECH	COMMON STOCK TWD10.0	3,000	81,269
CHUNGHWA TELECOM CO LTD	COMMON STOCK TWD10.	702,473	2,725,089
CI TAKIRON CORP	COMMON STOCK	7,200	48,182
CI FINANCIAL CORP	COMMON STOCK	36,119	447,377
CIA BRASILEIRA DE DISTRIBUIC	COMMON STOCK	27,124	390,078
CIA CERVECERIAS UNI SPON ADR	ADR	16,633	244,505
CIA DE DISTRIBUCION INTEGRAL	COMMON STOCK EUR.2	9,809	190,457
CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	389,227
CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.	8,119	98,309
CIA DE SANEAMENTO DO PA UNIT	UNIT	36,900	185,319
CIA ENERGETICA DE SP PREF B	PREFERENCE	57,166	319,668
CIA ENERGETICA MINAS GER PRF	PREFERENCE	161,671	453,941
CIA HERING	COMMON STOCK	37,100	123,359
CIA PARANAENSE DE ENERGI PFB	PREFERENCE	25,907	369,697
CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	555,901
CIA SANEAMENTO DO PARANA PRF	PREFERENCE	84,000	82,699
CIA SANEAMENTO MINAS GERAIS	COMMON STOCK	50,400	159,861
CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	732,669
CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	8,076	327,339

CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	88,722	8,029,369
CIE FINANCIERE RICHEMO A REG	CIE FINANCIERE RICHEMO CW	178,314	46,397
CIELO SA	COMMON STOCK	226,881	175,105
CIFI HOLDINGS GROUP CO LTD	COMMON STOCK HKD.1	628,049	532,458
CIMB GROUP HOLDINGS BHD	COMMON STOCK	1,155,807	1,240,144
CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	132,913
CIMIC GROUP LTD	COMMON STOCK	17,846	335,983
CINEPLEX INC	COMMON STOCK	13,600	98,958
CINEWORLD GROUP PLC	COMMON STOCK GBP.01	157,686	136,651
CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962	331,848
CITIC LTD	COMMON STOCK	1,080,000	766,529
CITIC RESOURCES HOLDINGS LTD	COMMON STOCK HKD.05	1,147,110	43,636
CITIC SECURITIES CO A	COMMON STOCK CNY1.0	107,100	482,579
CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	380,000	860,214
CITIC TELECOM INTERNATIONAL	COMMON STOCK	265,625	83,610
CITIZEN WATCH CO LTD	COMMON STOCK	58,100	165,931
CITY CEMENT CO	COMMON STOCK SAR10.	11,635	79,394
CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	537,023
CITYCON OYJ	COMMON STOCK	10,692	103,903
CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	106,684	152,892
CJ CGV CO LTD	COMMON STOCK KRW500.	10,093	234,264
CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532	536,932
CJ CORP	COMMON STOCK KRW5000.	3,084	261,769
CJ ENM CO LTD	COMMON STOCK KRW5000.0	1,884	242,627
CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860	283,488
CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	426,736	2,194,559
CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	450,736	3,147,020
CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	96,000	515,866
CK POWER LTD NVDR	NVDR THB1.0	1,179,500	174,819
CKD CORP	COMMON STOCK	8,000	171,480
CLAL INSURANCE ENTERPR HLDGS	COMMON STOCK ILS1.0	17,074	267,459
CLARIANT AG REG	COMMON STOCK CHF3.7	37,261	792,874
CLEANAWAY WASTE MANAGEMENT L	COMMON STOCK	358,119	651,519
CLEVO COMPANY	COMMON STOCK TWD10.	18,000	19,306

CLICKS GROUP LTD	COMMON STOCK ZAR.01	58,516	1,007,278
CLINIGEN GROUP PLC	COMMON STOCK GBP.001	19,116	176,381
CLINUVEL PHARMACEUTICALS LTD	COMMON STOCK	1,486	77,427
CLIPPER LOGISTICS PLC	COMMON STOCK GBP.0005	11,286	89,428
CLOETTA AB B SHS	COMMON STOCK SEK5.0	39,701	118,489
CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	22,776	488,614
CLP HOLDINGS LTD	COMMON STOCK	273,000	2,526,781
CMBC CAPITAL HOLDINGS LTD	COMMON STOCK HKD.01	2,850,000	49,280
CMC MAGNETICS CORP	COMMON STOCK TWD10.	409,372	137,959
CMC MARKETS PLC	COMMON STOCK GBP.25	19,324	103,324
CNH INDUSTRIAL NV	COMMON STOCK EUR.01	183,505	2,328,978
CNOOC LTD	COMMON STOCK	3,316,500	3,048,024
CNP ASSURANCES	COMMON STOCK EUR1.0	27,022	436,264
CO FOR COOPERATIVE INSURANCE	COMMON STOCK SAR10.	10,389	220,707
COATS GROUP PLC	COMMON STOCK GBP.05	248,165	229,655
COCA COLA AMATIL LTD	COMMON STOCK	93,988	938,203
COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	20,875	326,184
COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	28,680	1,386,938
COCA COLA EUROPEAN PARTNERS	COMMON STOCK EUR.01	6,000	298,980
COCA COLA FEMSA SAB DE CV	UNIT	90,470	416,129

COCA COLA HBC AG DI	COMMON STOCK CHF6.7	32,361	1,111,619
COCA COLA ICECEK AS	COMMON STOCK TRY1.0	3,628	32,143
COCHLEAR LTD	COMMON STOCK	10,627	1,600,786
COCOKARA FINE INC	COMMON STOCK	4,000	295,944
CODAN LTD	COMMON STOCK	9,687	84,056
COFACE SA	COMMON STOCK EUR2.0	17,748	179,618
COFCO JOYCOME FOODS LTD	COMMON STOCK USD.000001	251,000	87,135
COFINIMMO	REIT	4,389	654,368
COGECO COMMUNICATIONS INC	COMMON STOCK	3,100	238,121
COGECO INC	COMMON STOCK	1,000	64,349
COGNA EDUCACAO	COMMON STOCK	306,491	273,371
COLBUN SA	COMMON STOCK	1,304,608	232,005
COLES GROUP LTD	COMMON STOCK	217,863	3,130,096
COLLECTOR AB	COMMON STOCK SEK.1	32,141	93,865
COLLIERS INTERNATIONAL GROUP	COMMON STOCK	5,300	471,259
COLLINS FOODS LTD	COMMON STOCK	19,281	143,547
COLOPL INC	COMMON STOCK	9,900	98,218
COLOPLAST B	COMMON STOCK DKK1.	20,388	3,119,066
COLOWIDE CO LTD	COMMON STOCK	10,800	171,195
COLRUYT SA	COMMON STOCK	9,897	587,309
COLTENE HOLDING AG REG	COMMON STOCK CHF.1	813	79,093
COM2US CORP	COMMON STOCK KRW500.	2,421	354,183
COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	269,845	78,616
COMET HOLDING AG REG	COMMON STOCK CHF1.0	1,306	292,741
COMFORIA RESIDENTIAL REIT IN	REIT	102	293,879
COMFORTDELGRO CORP LTD	COMMON STOCK	336,500	425,595
COMINAR REAL ESTATE INV TR U	REIT	16,500	105,035
COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.	247,733	932,356
COMMERZBANK AG	COMMON STOCK	179,585	1,157,410
COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	306,779	19,457,987
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	88,948	4,084,881
COMPAGNIE DES ALPES	COMMON STOCK	3,244	75,051
COMPAL ELECTRONICS	COMMON STOCK TWD10.	648,092	476,685
COMPANHIA DE LOCACAO DAS AME	COMMON STOCK	53,700	303,542
COMPASS GROUP PLC	COMMON STOCK GBP.1105	290,373	5,680,658
COMPEQ MANUFACTURING CO LTD	COMMON STOCK TWD10.	157,000	244,172
COMPUGEN LTD	COMMON STOCK	9,200	111,412
COMPUGROUP MEDICAL SE + CO K	COMMON STOCK	4,110	395,313
COMPUTACENTER PLC	COMMON STOCK GBP.075555	11,443	424,530
COMPUTER ENGINEER + CONSULT	COMMON STOCK	5,900	86,804
COMPUTER MODELLING GROUP LTD	COMMON STOCK	14,800	56,691
COMPUTERSHARE LTD	COMMON STOCK	87,297	983,842
COMSYS HOLDINGS CORP	COMMON STOCK	21,100	657,871
COMTURE CORP	COMMON STOCK	2,800	79,361
CONCENTRADORA FIBRA DANHOS S	REIT	50,600	62,217
CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000	175,531
CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	173,500	615,451
CONEXIO CORP	COMMON STOCK	2,600	36,043
CONSTELLATION SOFTWARE INC	COMMON STOCK	3,400	4,411,246
CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	3,538	170,011
CONTACT ENERGY LTD	COMMON STOCK	130,548	838,563
CONTEMPORARY AMPEREX TECHN A	COMMON STOCK CNY1.0	23,900	1,289,358
CONTINENTAL AG	COMMON STOCK	18,697	2,774,811
CONTOURGLOBAL PLC	COMMON STOCK GBP.01	9,144	26,846

CONTROLADORA NEMAK SAB DE CV	COMMON STOCK	508,800	67,413
CONTROLADORA VUELA CIA DE A	COMMON STOCK	119,400	147,591
CONVATEC GROUP PLC	COMMON STOCK GBP.1	237,324	695,827
CONZZETA AG A REG	COMMON STOCK CHF2.0	258	317,982
COOPER ENERGY LTD	COMMON STOCK	502,913	151,465
CORBION NV	COMMON STOCK EUR.25	10,746	605,431
CORESTATE CAPITAL HOLDING S.	COMMON STOCK	3,708	66,239
CORETRONIC CORP	COMMON STOCK TWD10.0	24,000	34,692
CORONADO GLOBAL RESOURCE CDI	CDI	59,955	52,520
CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	142,340
CORP INMOBILIARIA VESTA SAB	COMMON STOCK	99,200	194,163
CORPORACION FINANCIERA ALBA	COMMON STOCK EUR1.	3,104	147,985
CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	15,006	202,933
CORTICEIRA AMORIM SA	COMMON STOCK EUR1.	11,544	163,147
CORUS ENTERTAINMENT INC B SH	COMMON STOCK	26,500	89,027
COSAN LOGISTICA SA	COMMON STOCK	13,700	49,022
COSAN SA	COMMON STOCK	38,149	558,952
COSCO SHIPPING ENERGY TRAN A	COMMON STOCK CNY1.0	27,700	28,301
COSCO SHIPPING HOLDINGS CO A	COMMON STOCK CNY1.0	99,200	185,322
COSCO SHIPPING HOLDINGS CO H	COMMON STOCK CNY1.0	470,000	564,131
COSCO SHIPPING INTERNATIONAL	COMMON STOCK	617,500	130,666
COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	433,798	301,723
COSEL CO LTD	COMMON STOCK	8,700	106,130
COSMAX INC	COMMON STOCK KRW500.0	2,107	193,356
COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,400	221,276
COSMO PHARMACEUTICALS NV	COMMON STOCK	1,335	128,323
COSMOS PHARMACEUTICAL CORP	COMMON STOCK	3,600	581,643
COSTA GROUP HOLDINGS LTD	COMMON STOCK	49,367	155,548
COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	1,473,938	2,039,109
COUNTRY GARDEN SERVICES HOLD	COMMON STOCK USD.0001	239,000	1,620,774
COUNTRYSIDE PROPERTIES PLC	COMMON STOCK GBP.01	62,400	453,401
COVESTRO AG	COMMON STOCK	29,845	1,843,783
COVIVIO	REIT EUR3.0	7,651	818,617
COWAY CO LTD	COMMON STOCK KRW500.0	10,890	728,910
CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900	2,074,330
CRANEWARE PLC	COMMON STOCK GBP.01	2,912	91,603
CRANSWICK PLC	COMMON STOCK GBP.1	7,641	431,402
CRE LOGISTICS REIT INC	REIT	65	98,913
CREATE RESTAURANTS HOLDINGS	COMMON STOCK	15,700	94,567
CREATE SD HOLDINGS CO	COMMON STOCK	4,900	184,148
CREDICORP LTD	COMMON STOCK USD5.	4,752	763,171
CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,424,514
CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	199,154	2,518,700
CREDIT CORP GROUP LTD	COMMON STOCK	7,584	225,321
CREDIT SAISON CO LTD	COMMON STOCK	26,500	307,776
CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	416,031	5,360,253
CREDITO EMILIANO SPA	COMMON STOCK EUR1.0	20,791	112,642
CREDITO VALTELLINESE SPA	COMMON STOCK	21,905	309,004
CRESCENT POINT ENERGY CORP	COMMON STOCK NPV	100,250	233,707
CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	44,092	196,765
CRESUD S.A.C.I.F.Y A.	COMMON STOCK ARS1.0	4	3

CRH PLC	COMMON STOCK EUR.32	144,479	6,116,964
CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1060976	21,864	2,151,116
CROMBIE REAL ESTATE INVESTME	REIT	8,100	91,236
CROMWELL PROPERTY GROUP	REIT	204,650	137,525
CRONOS GROUP INC	COMMON STOCK	31,800	220,653
CROPENERGIES AG	COMMON STOCK	4,449	64,789
CROWN RESORTS LTD	COMMON STOCK	68,654	510,616
CRRC CORP LTD H	COMMON STOCK CNY1.0	809,000	222,940
CRRC CORP LTD A	COMMON STOCK CNY1.0	211,800	172,179
CRYSTALGENOMICS INC	COMMON STOCK KRW500.0	6,154	101,715
CS WIND CORP	COMMON STOCK KRW500.0	1,254	203,721
CSBC CORP TAIWAN	COMMON STOCK TWD10.0	22,820	23,148
CSC FINANCIAL CO LTD A	COMMON STOCK CNY1.0	30,100	193,832
CSL LTD	COMMON STOCK	78,727	17,218,068
CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	1,670,400	1,707,837
CSR LTD	COMMON STOCK	91,994	371,597
CSTONE PHARMACEUTICALS	COMMON STOCK USD.0001	90,000	117,140
CT REAL ESTATE INVESTMENT TR	REIT	5,300	107,027
CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	3,289,652	2,306,919
CTCI CORP	COMMON STOCK TWD10.	113,000	153,555
CTS EVENTIM AG + CO KGAA	COMMON STOCK	10,750	715,622
CTT CORREIOS DE PORTUGAL	COMMON STOCK EUR.17	50,447	144,329
CURRENCY CONTRACT	EUR/USD		150,288

CURRENCY CONTRACT	GBP/USD		223,777
CURRENCY CONTRACT	JPY/USD		144,749
CURRENCY CONTRACT	CHF/USD		(6,222)
CURRENCY CONTRACT	EUR/USD		(27,559)
CURRENCY CONTRACT	JPY/USD		43,080
CURRENCY CONTRACT	JPY/USD		125
CURRENCY CONTRACT	USD/NOK		160
CURRENCY CONTRACT	USD/SEK		476
CURVES HOLDINGS CO LTD	COMMON STOCK	10,200	76,384
CVC BRASIL OPERADORA E AGENC	COMMON STOCK	27,886	110,754
CVC BRASIL OPERADORA E AGENC	CVC BRASIL OPERADORA CW21	4,186	7,737
CVS GROUP PLC	COMMON STOCK GBP.002	11,519	236,569
CYBERAGENT INC	COMMON STOCK	17,100	1,179,910
CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	6,752	1,091,056
CYBERDYNE INC	COMMON STOCK	22,400	157,840
CYBOZU INC	COMMON STOCK	4,600	114,551
CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	462,267
CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600	426,214
CZECH KORUNA	FOREIGN CURRENCY	1,375,201	64,071
D IETEREN SA/NV	COMMON STOCK	3,954	328,491
D/S NORDEN	COMMON STOCK DKK1.	4,707	84,956
DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	1,358	395,696
DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.	33,894	155,689
DAEWOO SHIPBUILDING + MARINE	COMMON STOCK KRW5000.	5,130	129,778
DAEWOONG PHARMACEUTICAL CO	COMMON STOCK KRW2500.	846	128,155
DAH SING BANKING GROUP LTD	COMMON STOCK	76,400	78,454
DAH SING FINANCIAL HOLDINGS	COMMON STOCK	26,050	73,452
DAI DAN CO LTD	COMMON STOCK	2,100	60,644
DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	182,100	2,766,353
DAI NIPPON PRINTING CO LTD	COMMON STOCK	41,000	739,619
DAIBIRU CORP	COMMON STOCK	7,900	100,210
DAICEL CORP	COMMON STOCK	44,500	326,449

DAIDO STEEL CO LTD	COMMON STOCK	4,700	196,680
DAIFUKU CO LTD	COMMON STOCK	17,400	2,153,911
DAIHEN CORP	COMMON STOCK	3,200	155,840
DAIHO CORP	COMMON STOCK	2,500	88,213
DAIICHI JITSUGYO CO LTD	COMMON STOCK	1,000	39,868
DAIICHI SANKYO CO LTD	COMMON STOCK	289,200	9,914,855
DAIICHIKOSHO CO LTD	COMMON STOCK	6,800	234,847
DAIKEN CORP	COMMON STOCK	1,900	32,280
DAIKIN INDUSTRIES LTD	COMMON STOCK	42,300	9,421,832
DAIKOKUTENBUSSAN CO LTD	COMMON STOCK	900	60,096
DAILY MAIL+GENERAL TST A NV	COMMON STOCK GBP.125	27,087	275,968
DAIMLER AG REGISTERED SHARES	COMMON STOCK NPV	145,468	10,287,741
DAIO PAPER CORP	COMMON STOCK	12,700	246,783
DAISEKI CO LTD	COMMON STOCK	6,700	196,679
DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	6,250	135,418
DAITO PHARMACEUTICAL CO LTD	COMMON STOCK	2,000	72,152
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	11,000	1,028,912
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	95,600	2,853,904
DAIWA HOUSE REIT INVESTMENT	REIT	343	848,487
DAIWA INDUSTRIES LTD	COMMON STOCK	4,100	41,882
DAIWA OFFICE INVESTMENT CORP	REIT	59	374,936
DAIWA SECURITIES GROUP INC	COMMON STOCK	248,600	1,133,950
DAIWA SECURITIES LIVING INVE	REIT	301	278,991
DAIWABO HOLDINGS CO LTD	COMMON STOCK	3,100	276,062
DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	42,852	198,458
DALI FOODS GROUP CO LTD	COMMON STOCK HKD.01	374,000	213,737
DALLAH HEALTHCARE CO	COMMON STOCK SAR10.0	5,343	68,717
DANIELI + CO	COMMON STOCK EUR1.	2,225	38,981
DANISH KRONE	FOREIGN CURRENCY	128,746	21,163
DANONE	COMMON STOCK EUR.25	106,710	7,024,524
DANSKE BANK A/S	COMMON STOCK DKK10.	118,372	1,965,889
DAQIN RAILWAY CO LTD A	COMMON STOCK CNY1.0	267,300	264,072
DAQO NEW ENERGY CORP ADR	ADR	9,000	516,240
DAR AL ARKAN REAL ESTATE DEV	COMMON STOCK SAR10.0	89,759	207,195
DARWIN PRECISIONS CORP	COMMON STOCK TWD10.0	311,006	155,712
DASSAULT AVIATION SA	COMMON STOCK EUR8.0	396	435,089
DASSAULT SYSTEMES SE	COMMON STOCK EUR.5	22,634	4,605,094
DATA 3 LTD	COMMON STOCK	13,522	58,751
DATAGROUP SE	COMMON STOCK	710	43,571
DATALOGIC SPA	COMMON STOCK EUR.52	3,531	60,429
DATATEC LTD	COMMON STOCK ZAR.01	51,097	85,145
DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	93,345	1,069,372

DAWNING INFORMATION INDUST A	COMMON STOCK CNY1.0	41,080	215,582
DB HITEK CO LTD	COMMON STOCK KRW5000.0	6,037	284,472
DB INSURANCE CO LTD	COMMON STOCK KRW500.0	8,920	359,437
DBS GROUP HOLDINGS LTD	COMMON STOCK	321,281	6,076,762
DCC PLC	COMMON STOCK EUR.25	16,621	1,180,947
DCM HOLDINGS CO LTD	COMMON STOCK	18,300	208,620
DE GREY MINING LTD	COMMON STOCK	87,046	68,190
DE LONGHI SPA	COMMON STOCK EUR1.5	12,207	384,783
DECHRA PHARMACEUTICALS PLC	COMMON STOCK GBP.01	16,078	870,082
DELEK GROUP LTD	COMMON STOCK ILS1.	1,579	49,112
DELIVERY HERO SE	COMMON STOCK	21,139	3,286,095
DELTA ELECTRONICS INC	COMMON STOCK TWD10.	344,794	3,216,287
DELTA ELECTRONICS THAI FORGN	FOREIGN SH. THB1.0 A	53,300	864,613

DEMAE CAN CO LTD	COMMON STOCK	6,200	188,570
DEMANT A/S	COMMON STOCK DKK.2	18,588	734,841
DENA CO LTD	COMMON STOCK	14,400	257,059
DENKA CO LTD	COMMON STOCK	14,500	566,981
DENKI KOGYO CO LTD	COMMON STOCK	3,100	80,394
DENSO CORP	COMMON STOCK	73,500	4,376,556
DENTSU GROUP INC	COMMON STOCK	37,200	1,107,068
DERICHEBOURG	COMMON STOCK EUR.25	10,108	73,560
DERMAPHARM HOLDING SE	COMMON STOCK	3,203	223,254
DERWENT LONDON PLC	REIT GBP.05	16,541	769,440
DESCARTES SYSTEMS GRP/THE	COMMON STOCK	14,600	853,195
DESCENTE LTD	COMMON STOCK	7,800	134,832
DESPEGAR.COM CORP	COMMON STOCK NPV	19,800	253,638
DETERRA ROYALTIES LTD	COMMON STOCK	77,882	289,439
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	333,715	3,638,809
DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	1,888	76,473
DEUTSCHE BOERSE AG	COMMON STOCK	32,382	5,506,051
DEUTSCHE EUROSHOP AG	COMMON STOCK	8,860	200,049
DEUTSCHE LUFTHANSA REG	COMMON STOCK	50,798	672,417
DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	18,173	195,206
DEUTSCHE POST AG REG	COMMON STOCK	168,130	8,333,309
DEUTSCHE TELEKOM AG REG	COMMON STOCK	566,496	10,368,608
DEUTSCHE WOHNEN SE	COMMON STOCK	58,100	3,106,370
DEUTZ AG	COMMON STOCK	23,520	146,776
DEVOTEAM SA	COMMON STOCK EUR.15	24	2,733
DEXERIALS CORP	COMMON STOCK	9,200	120,425
DEXIN CHINA HOLDINGS CO LTD	COMMON STOCK USD.0005	123,000	46,965
DEXUS	REIT	176,696	1,328,359
DFDS A/S	COMMON STOCK DKK20.0	6,037	272,927
DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	37,354	234,675
DHC SOFTWARE CO LTD A	COMMON STOCK CNY1.0	116,200	147,826
DIAGEO PLC	COMMON STOCK GBP.2893518	393,249	15,764,764
DIALOG GROUP BHD	COMMON STOCK	646,000	555,784
DIALOG SEMICONDUCTOR PLC	COMMON STOCK GBP.001	12,098	661,666
DIASORIN SPA	COMMON STOCK EUR1.0	4,568	952,530
DIC ASSET AG	COMMON STOCK	9,263	151,844
DIC CORP	COMMON STOCK	12,800	324,690
DICKER DATA LTD	COMMON STOCK	4,667	37,609
DIGI.COM BHD	COMMON STOCK	619,200	637,403
DIGITAL ARTS INC	COMMON STOCK	2,300	212,327
DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	261,782
DIGITAL GARAGE INC	COMMON STOCK	4,900	202,505
DIGITAL HOLDINGS INC	COMMON STOCK	3,300	55,803
DINO POLSKA SA	COMMON STOCK PLN.1	9,006	699,191
DIP CORP	COMMON STOCK	5,700	152,555
DIPLOMA PLC	COMMON STOCK GBP.05	20,444	613,200
DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	212,519	1,012,672
DIS CHEM PHARMACIES PTY LTD	COMMON STOCK	62,806	89,900
DISCO CORP	COMMON STOCK	5,000	1,686,611
DISCOVERY LTD	COMMON STOCK ZAR.001	60,896	630,494
DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.01	296,617	41,584
DIVERSIFIED GAS + OIL PLC	COMMON STOCK GBP.01	114,915	177,600
DIXONS CARPHONE PLC	COMMON STOCK GBP.001	178,073	283,525
DKSH HOLDING AG	COMMON STOCK CHF.1	6,587	493,291
DL HOLDINGS CO LTD	COMMON STOCK KRW5000.0	5,815	446,784
DMG MORI CO LTD	COMMON STOCK	23,300	355,356
DNB ASA	COMMON STOCK NOK10.0	177,823	3,506,157
DNO ASA	COMMON STOCK NOK.25	166,621	133,211
DO + CO AG	COMMON STOCK	1,009	82,034
DOCEBO INC	COMMON STOCK NPV	1,900	123,421
DOLLARAMA INC	COMMON STOCK	50,500	2,056,468

DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	42,993	149,525
DOMETIC GROUP AB	COMMON STOCK	53,328	706,847
DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	11,093	744,204
DOMINO S PIZZA GROUP PLC	COMMON STOCK GBP.005208	75,360	325,758
DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.	2,164	243,588
DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,080	169,944
DONGFENG MOTOR GRP CO LTD H	COMMON STOCK CNY1.0	516,000	602,128
DONGJIN SEMICHEM CO LTD	COMMON STOCK KRW500.	5,680	191,571
DONGKOOK PHARMACEUTICAL CO L	COMMON STOCK KRW500.0	4,156	112,182
DONGKUK STEEL MILL CO LTD	COMMON STOCK KRW5000.	26,814	200,990
DONGSUH COMPANIES INC	COMMON STOCK KRW500.0	9,481	296,226
DONGWON INDUSTRIES CO.	COMMON STOCK KRW5000.	1,086	222,774
DONGYUE GROUP	COMMON STOCK HKD.1	212,000	168,186
DOOSAN BOBCAT INC	COMMON STOCK KRW500.0	8,793	239,667
DOOSAN FUEL CELL CO LTD	COMMON STOCK KRW100.0	4,265	211,268
DOOSAN HEAVY INDUSTRIES	COMMON STOCK KRW5000.0	28,782	360,434
DOOSAN INFRACORE CO LTD	COMMON STOCK KRW5000.	33,720	245,829
DORMAKABA HOLDING AG	COMMON STOCK CHF.1	535	304,038
DOSHISHA CO LTD	COMMON STOCK	4,100	77,442
DOUBLEDRAGON PROPERTIES CORP	COMMON STOCK PHP.1	336,300	104,341
DOUTOR NICHIRE HOLDINGS CO	COMMON STOCK	7,100	102,152
DOUYU INTERNATIONAL HOLD ADR	ADR USD.0001	16,400	181,425
DOUZONE BIZON CO LTD	COMMON STOCK KRW500.0	5,874	562,142
DOWA HOLDINGS CO LTD	COMMON STOCK	8,530	310,624
DOWNER EDI LTD	COMMON STOCK	129,272	532,495
DR SULAIMAN AL HABIB MEDICAL	COMMON STOCK SAR10.0	8,905	258,728
DRAEGERWERK AG	COMMON STOCK	546	39,954
DRAEGERWERK AG PEF	PREFERENCE	1,542	118,599
DRAPER ESPRIT PLC	COMMON STOCK GBP.01	1,372	12,380
DRAX GROUP PLC	COMMON STOCK GBP.1155172	68,117	350,395
DRB HICOM BHD	COMMON STOCK	126,700	65,521
DREAM INDUSTRIAL REAL ESTATE	REIT	10,800	111,476
DREAM OFFICE REAL ESTATE INV	REIT	5,400	83,925
DREAM UNLIMITED CL A SUB VOT	COMMON STOCK	5,527	92,189
DRILLING CO OF 1972/THE	COMMON STOCK DKK10.0	3,564	112,465
DS SMITH PLC	COMMON STOCK GBP.1	215,601	1,205,594
DSV PANALPINA A/S	COMMON STOCK DKK1.0	35,524	5,953,825
DTS CORP	COMMON STOCK	7,600	156,711
DUBAI INVESTMENTS PJSC	COMMON STOCK AED1.0	358,187	141,516
DUBAI ISLAMIC BANK	COMMON STOCK AED1.0	329,984	414,728
DUERR AG	COMMON STOCK	9,303	380,283
DUFY AG REG	COMMON STOCK CHF5.0	9,549	595,435
DUNDEE PRECIOUS METALS INC	COMMON STOCK	26,400	189,608
DUNELM GROUP PLC	COMMON STOCK GBP.01	17,355	287,982
DUR HOSPITALITY CO	COMMON STOCK SAR10.0	7,633	58,291
DURATEX SA	COMMON STOCK	82,014	303,650
DUSKIN CO LTD	COMMON STOCK	7,200	200,671
DYDO GROUP HOLDINGS INC	COMMON STOCK	1,500	77,959
DYE + DURHAM LTD	COMMON STOCK	7,100	281,587
E INK HOLDINGS INC	COMMON STOCK TWD10.	134,000	217,696
E MART INC	COMMON STOCK KRW5000.0	3,834	536,088
E.ON SE	COMMON STOCK	381,591	4,232,691
E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.	2,126,279	1,935,522
EAGERS AUTOMOTIVE LTD	COMMON STOCK	28,328	290,782
EARTH CORP	COMMON STOCK	2,400	135,488

EAST JAPAN RAILWAY CO	COMMON STOCK	51,000	3,414,242
EAST MONEY INFORMATION CO A	COMMON STOCK CNY1.0	66,840	317,685
EASTERN PROVINCE CEMENT CO	COMMON STOCK SAR10.0	7,148	78,404
EASTERN WATER RESOURCES DE F	FOREIGN SH. THB1.0 A	158,100	49,076
EASYJET PLC	COMMON STOCK GBP.2728571	27,267	355,694
EBARA CORP	COMMON STOCK	15,600	510,258
EBRO FOODS SA	COMMON STOCK EUR.6	7,856	274,010
ECKERT + ZIEGLER STRAHLEN UN	COMMON STOCK	2,764	151,668
ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.	34,128	514,379
ECN CAPITAL CORP	COMMON STOCK	24,791	199,705
ECOFIBRE LTD	COMMON STOCK	32,103	47,324
ECOPRO BM CO LTD	COMMON STOCK KRW500.0	1,603	252,034
ECOPRO CO LTD	COMMON STOCK KRW500.	3,496	160,596
EDENRED	COMMON STOCK EUR2.0	42,053	2,389,769
EDF	COMMON STOCK EUR.5	99,874	1,680,667
EDION CORP	COMMON STOCK	18,000	182,875
EDP ENERGIAS DO BRASIL SA	COMMON STOCK	108,587	412,049
EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	543,964	3,433,102
EDREAMS ODIGEO SL	COMMON STOCK EUR.1	11,148	56,909

EFG INTERNATIONAL AG	COMMON STOCK CHF.5	15,825	104,501
EGUARANTEE INC	COMMON STOCK	4,800	104,733
EGYPTIAN POUND	FOREIGN CURRENCY	1,464,201	93,083
EHIME BANK LTD/THE	COMMON STOCK	7,000	67,687
EIFFAGE	COMMON STOCK EUR4.0	13,874	1,399,289
EIKEN CHEMICAL CO LTD	COMMON STOCK	5,200	103,697
EISAI CO LTD	COMMON STOCK	42,500	3,041,139
EIZO CORP	COMMON STOCK	2,700	95,328
ELAN CORP	COMMON STOCK	4,600	66,922
ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.	51,054	243,462
ELBIT SYSTEMS LTD	COMMON STOCK ILS1.	5,030	663,236
ELCO LTD	COMMON STOCK ILS.25	1,699	86,213
ELDERS LTD	COMMON STOCK	22,602	172,028
ELDORADO GOLD CORP	COMMON STOCK	30,779	407,568
ELECOM CO LTD	COMMON STOCK	3,700	191,214
ELECTRA LTD	COMMON STOCK ILS1.	333	182,488
ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	25,300	350,893
ELECTRICITY GENERA PCL NVDR	NVDR THB10.0	53,300	343,623
ELECTRO OPTIC SYSTEMS HOLDIN	COMMON STOCK	12,394	56,561
ELECTROCOMPONENTS PLC	COMMON STOCK GBP.1	69,512	909,337
ELECTROLUX AB SER B	COMMON STOCK SEK5.0	42,080	979,896
ELECTROLUX PROFESSIONAL AB B	COMMON STOCK SEK.1	42,080	239,328
ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	944,490
ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	75,700	795,028
ELEMENTIS PLC	COMMON STOCK GBP.05	99,675	155,988
ELIA GROUP SA/NV	COMMON STOCK	5,522	659,063
ELIOR GROUP	COMMON STOCK EUR.01	22,337	151,106
ELIS SA	COMMON STOCK EUR1.0	37,078	622,028
ELISA OYJ	COMMON STOCK	24,410	1,334,583
ELITE MATERIAL CO LTD	COMMON STOCK TWD10.	54,000	302,911
ELITE SEMICONDUCTOR MICROELE	COMMON STOCK TWD10.0	168,000	388,560
ELKEM ASA	COMMON STOCK NOK5.0	49,568	162,210
ELMOS SEMICONDUCTOR SE	COMMON STOCK	1,538	51,698
ELRINGKLINGER AG	COMMON STOCK	4,846	94,067
EMAAR ECONOMIC CITY	COMMON STOCK SAR10.0	64,877	159,270

EMAAR MALLS PJSC	COMMON STOCK AED1.0	1,081,351	540,295
EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	754,878	726,328
EMBOTELLADORA ANDINA PREF B	PREFERENCE	61,136	155,076
EMBRACER GROUP AB	COMMON STOCK SEK.002777	32,116	768,551
EMBRAER SA	COMMON STOCK	116,970	198,967
EMECO HOLDINGS LTD	COMMON STOCK	74,553	65,633
EMEMORY TECHNOLOGY INC	COMMON STOCK TWD10.0	15,000	319,052
EMERA INC	COMMON STOCK	42,300	1,796,256
EMIRATES NBD PJSC	COMMON STOCK AED1.	414,823	1,163,219
EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	373,305	1,717,869
EMIS GROUP PLC	COMMON STOCK GBP.01	9,255	136,863
EML PAYMENTS LTD	COMMON STOCK	47,882	154,611
EMMI AG REG	COMMON STOCK CHF10.0	364	375,266
EMPIRE CO LTD A	COMMON STOCK	29,600	808,308
EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	103,512	105,276
EMPRESA NACIONAL DE TELECOM	COMMON STOCK	16,972	105,781
EMPRESAS CMPC SA	COMMON STOCK	207,759	547,412
EMPRESAS COPEC SA	COMMON STOCK	87,230	888,761
EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,391	1,343,899
EN JAPAN INC	COMMON STOCK	6,800	204,049
ENAGAS SA	COMMON STOCK EUR1.5	41,896	921,400
ENAV SPA	COMMON STOCK NPV	49,983	218,434
ENBRIDGE INC	COMMON STOCK	350,240	11,191,735
ENCAVIS AG	COMMON STOCK	15,294	398,468
ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	25,415	105,321
ENDEAVOUR MINING CORP	COMMON STOCK USD.1	21,773	506,214
ENDEAVOUR SILVER CORP	COMMON STOCK	26,500	133,894
ENDESA SA	COMMON STOCK EUR1.2	51,524	1,488,925
ENEA SA	COMMON STOCK PLN1.	35,851	62,848
ENEL AMERICAS SA ADR	ADR	154,279	1,268,173
ENEL CHILE SA ADR	ADR	105,080	408,761
ENEL SPA	COMMON STOCK EUR1.	1,418,696	14,348,789
ENEOS HOLDINGS INC	COMMON STOCK	517,950	1,862,277
ENERFLEX LTD	COMMON STOCK	15,504	79,832
ENERGEAN PLC	COMMON STOCK GBP.01	16,629	165,201
ENERGISA SA UNITS	UNIT	31,400	317,873
ENERGIX RENEWABLE ENERGIES	COMMON STOCK	31,751	145,025
ENERGY ABSOLUTE PCL NVDR	NVDR THB.1	303,200	500,638
ENERJISA ENERJI AS	COMMON STOCK	124,533	209,689

ENERPLUS CORP	COMMON STOCK	43,800	136,832
ENEVA SA	COMMON STOCK	33,400	400,225
ENGHOUSE SYSTEMS LTD	COMMON STOCK	7,100	343,575
ENGIE	COMMON STOCK EUR1.0	313,221	4,803,260
ENGIE BRASIL ENERGIA SA	COMMON STOCK	47,875	406,086
ENGIE ENERGIA CHILE SA	COMMON STOCK	101,139	124,769
ENGRO CORPORATION LTD	COMMON STOCK PKR10.	59,620	115,033
ENI SPA	COMMON STOCK	466,704	4,838,507
ENIGMO INC	COMMON STOCK	4,300	51,847
ENLIGHT RENEWABLE ENERGY LTD	COMMON STOCK ILS.01	133,658	279,708
ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	2,083,893
ENNOCONN CORP	COMMON STOCK TWD10.0	8,167	73,244
ENPLAS CORP	COMMON STOCK	3,600	136,180
ENTAIN PLC	COMMON STOCK EUR.01	100,008	1,551,757
ENTRA ASA	COMMON STOCK NOK1.0	27,152	616,695
ENZYCHEM LIFESCIENCES CORP	COMMON STOCK KRW500.0	1,118	108,828

EO TECHNICS CO LTD	COMMON STOCK KRW500.	2,377	256,928
EPIROC AB A	COMMON STOCK SEK.412413	117,698	2,143,396
EPIROC AB B	COMMON STOCK SEK.412413	61,585	1,045,209
EPISTAR CORP	COMMON STOCK TWD10.0	219,524	323,450
EPS HOLDINGS INC	COMMON STOCK	11,100	105,228
EQT AB	COMMON STOCK SEK.1	37,151	951,201
EQUATORIAL ENERGIA SA ORD	COMMON STOCK	156,500	700,463
EQUINITI GROUP PLC	COMMON STOCK GBP.00001	61,906	93,489
EQUINOR ASA	COMMON STOCK NOK2.5	185,024	3,074,444
EQUINOX GOLD CORP	COMMON STOCK	21,500	382,573
EQUITABLE GROUP INC	COMMON STOCK	2,100	166,484
EQUITAL LTD	COMMON STOCK ILS1.0	7,052	184,331
EQUITES PROPERTY FUND LTD	REIT	63,509	75,083
ERAMET	COMMON STOCK EUR3.05	1,657	87,140
EREGLI DEMIR VE CELIK FABRIK	COMMON STOCK TRY1.	335,700	676,346
EREX CO LTD	COMMON STOCK	1,100	22,147
ERG SPA	COMMON STOCK EUR.1	10,911	311,923
ERGOMED PLC	COMMON STOCK GBP.01	6,236	90,377
ERICSSON LM B SHS	COMMON STOCK SEK5.0	499,790	5,937,946
ERO COPPER CORP	COMMON STOCK	11,800	189,133
ERSTE GROUP BANK AG	COMMON STOCK	55,270	1,671,209
ESPEC CORP	COMMON STOCK	2,800	56,125
ESR CAYMAN LTD	COMMON STOCK USD.001	284,000	1,018,230
ESR REIT	REIT	724,758	216,782
ESSENTRA PLC	COMMON STOCK GBP.25	49,545	207,625
ESSILORLUXOTTICA	COMMON STOCK EUR.18	49,075	7,665,448
ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	108,358	3,488,731
ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	242,102	315,037
ETIHAD ETISALAT CO	COMMON STOCK SAR10.	63,995	488,713
EUGLENA CO LTD	COMMON STOCK	13,400	100,676
EURASIA MINING PLC	COMMON STOCK GBP.001	306,150	139,178
EURAZEO SE	COMMON STOCK	6,084	456,081
EURO CURRENCY	FOREIGN CURRENCY	942,891	1,153,674
EUROBANK ERGASIAS SERVICES A	COMMON STOCK EUR.22	445,586	315,944
EUROCOMMERCIAL PROPRTIE CV	DUTCH CERT EUR5.0	10,443	196,685
EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	20,380	1,902,338
EUROMONEY INSTL INVESTOR PLC	COMMON STOCK GBP.0025	18,756	271,572
EURONAV NV	COMMON STOCK	31,627	255,465
EURONEXT NV	COMMON STOCK EUR1.6	9,626	1,062,271
EUOPRIS ASA	COMMON STOCK NOK1.0	40,548	242,149
EUSKALTEL SA	COMMON STOCK EUR3.0	14,283	152,861
EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	27,239	308,760
EVA AIRWAYS CORP	COMMON STOCK TWD10.	612,004	286,535
EVE ENERGY CO LTD A	COMMON STOCK CNY1.0	19,959	249,579
EVER SUNSHINE LIFESTYLE SERV	COMMON STOCK HKD.01	84,000	184,992
EVERBRIGHT SECURITIE CO A	COMMON STOCK CNY1.0	42,500	120,740
EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.	446,131	646,589
EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	220,052
EVERTZ TECHNOLOGIES LTD	COMMON STOCK	4,800	49,808
EVOLUTION GAMING GROUP	COMMON STOCK SEK.003	31,548	3,204,395
EVOLUTION MINING LTD	COMMON STOCK	281,177	1,069,534
EVONIK INDUSTRIES AG	COMMON STOCK	37,588	1,226,502
EVOTEC SE	COMMON STOCK	23,029	853,438
EVRAZ PLC	COMMON STOCK USD.05	87,508	564,474
EXASOL AG	COMMON STOCK	1,888	63,908
EXCHANGE INCOME CORP	COMMON STOCK	2,900	83,403
EXEDY CORP	COMMON STOCK	4,500	55,337
EXOR NV	COMMON STOCK EUR.01	17,850	1,435,001

EXPERIAN PLC	COMMON STOCK USD.1	155,114	5,959,638
EXTENDICARE INC	COMMON STOCK	16,400	85,476
EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	417,735
EZ TEC EMPREENDIMENTOS E PAR	COMMON STOCK	27,800	229,826
EZAKI GLICO CO LTD	COMMON STOCK	8,200	360,571
F SECURE OYJ	COMMON STOCK	16,351	76,533
F+F CO LTD	COMMON STOCK KRW500.0	1,178	91,596
FABEGE AB	COMMON STOCK SEK30.82	52,818	831,454
FACC AG	COMMON STOCK	4,390	45,708
FAES FARMA SA	COMMON STOCK EUR.1	27,726	211,682
FAES FARMA SA	RIGHT	27,726	5,699
FAGRON	COMMON STOCK	10,966	255,084
FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	4,500	1,532,437
FALABELLA SA	COMMON STOCK	139,631	518,767
FALCK RENEWABLES SPA	COMMON STOCK EUR1.0	19,528	156,843
FAN COMMUNICATIONS INC	COMMON STOCK	21,400	87,014
FANCL CORP	COMMON STOCK	13,200	527,237
FANHUA INC SPONSORED ADR	ADR USD.001	9,500	114,380
FANTASIA HOLDINGS GROUP CO	COMMON STOCK HKD.1	264,000	45,996
FANUC CORP	COMMON STOCK	32,400	7,978,215
FAR EAST CONSORTIUM INTERNAT	COMMON STOCK HKD.1	217,000	80,620
FAR EAST HORIZON LTD	COMMON STOCK	358,000	369,468
FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.	296,670	252,837
FAR EASTERN INTL BANK	COMMON STOCK TWD10.	451,708	174,444
FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.	554,461	570,206
FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.	315,000	685,551
FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.	117,396	212,736
FAST RETAILING CO LTD	COMMON STOCK	9,900	8,884,580
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	18,519	969,316
FATTAL HOLDINGS 1998 LTD	COMMON STOCK	1,411	152,626
FAURECIA	COMMON STOCK EUR7.0	13,506	693,478
FAWAZ ABDULAZIZ ALHOKAIR + C	COMMON STOCK SAR10.	12,467	72,444
FCC CO LTD	COMMON STOCK	5,800	100,395
FENG HSIN STEEL CO LTD	COMMON STOCK TWD10.0	81,000	204,964
FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.	83,001	590,878
FERGUSON PLC	COMMON STOCK GBP.1	38,101	4,631,632
FERRARI NV	COMMON STOCK EUR.01	22,046	5,105,907
FERREXPO PLC	COMMON STOCK GBP.1	40,218	155,617
FERROTEC HOLDINGS CORP	COMMON STOCK	6,000	102,644
FERROVIAL SA	COMMON STOCK EUR.2	80,394	2,299,696
FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	16,364	618,322
FF GROUP	COMMON STOCK EUR.3	6,634	38,962
FIAT CHRYSLER AUTOMOBILES NV	COMMON STOCK EUR.01	196,425	3,517,921
FIBERHOME TELECOM TECH CO A	COMMON STOCK CNY1.0	12,800	47,206
FIBI HOLDINGS	COMMON STOCK ILS.05	6,058	184,112
FIBRA UNO ADMINISTRACION SA	REIT	541,300	611,511
FIERA CAPITAL CORP	COMMON STOCK	12,400	103,950
FIH MOBILE LTD	COMMON STOCK USD.04	599,000	73,427
FILA HOLDINGS CORP	COMMON STOCK KRW1000.0	9,003	362,577
FINANCIAL PRODUCTS GROUP CO	COMMON STOCK	19,100	93,839
FINCANTIERI SPA	COMMON STOCK NPV	75,327	50,238
FINECOBANK SPA	COMMON STOCK EUR.33	110,568	1,807,234
FINGERPRINT CARDS AB B	COMMON STOCK SEK.04	33,364	70,706
FINNAIR OYJ	COMMON STOCK EUR.85	108,851	100,793
FINNING INTERNATIONAL INC	COMMON STOCK	28,000	594,066
FIRICH ENTERPRISES CO LTD	COMMON STOCK TWD10.	116,665	119,824
FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	497,659	1,748,825
FIRST CAPITAL REAL ESTATE IN	UNIT	13,800	194,660
FIRST DERIVATIVES PLC	COMMON STOCK GBP.005	3,070	134,466

FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,898,430	1,445,552
FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	8,135	216,201
FIRST MAJESTIC SILVER CORP	COMMON STOCK	34,000	455,824
FIRST NATIONAL FINANCIAL COR	COMMON STOCK	3,300	107,444
FIRST PACIFIC CO	COMMON STOCK USD.01	425,000	135,625
FIRST QUANTUM MINERALS LTD	COMMON STOCK	101,376	1,818,243
FIRST RESOURCES LTD	COMMON STOCK	125,600	121,502
FIRSTGROUP PLC	COMMON STOCK GBP.05	209,112	208,619
FIRSTRAND LTD	COMMON STOCK ZAR.01	909,705	3,173,588
FIRSTSERVICE CORP	COMMON STOCK	6,500	888,878
FISCHER (GEORG) REG	COMMON STOCK CHF1.0	728	938,342
FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	108,011	2,566,741
FIVERR INTERNATIONAL LTD	COMMON STOCK	1,800	351,180
FIXSTARS CORP	COMMON STOCK	6,500	59,385
FJORDKRAFT HOLDING ASA	COMMON STOCK NOK.3	11,682	113,553

FLATEXDEGIRO AG	COMMON STOCK	3,702	287,650
FLETCHER BUILDING LTD	COMMON STOCK	152,066	647,471
FLEURY SA	COMMON STOCK	43,200	225,496
FLEX LNG LTD	COMMON STOCK USD.1	5,497	48,239
FLEXIUM INTERCONNECT INC	COMMON STOCK TWD10.	51,000	220,433
FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	10,221	220,065
FLOW TRADERS	COMMON STOCK EUR.1	4,058	134,354
FLSMIDTH + CO A/S	COMMON STOCK DKK20.	7,036	270,039
FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	3,392	600,896
FLUIDRA SA	COMMON STOCK EUR1.0	8,689	222,801
FLUTTER ENTERTAINMENT PLC	COMMON STOCK EUR.09	3,381	697,232
FLUTTER ENTERTAINMENT PLC	COMMON STOCK EUR.09	24,711	5,114,096
FNAC DARTY SA	COMMON STOCK EUR1.0	4,074	262,889
FOCUS MEDIA INFORMATION TE A	COMMON STOCK CNY1.0	227,600	344,328
FOMENTO DE CONSTRUCC Y CONTRA	COMMON STOCK EUR1.	14,545	156,725
FOMENTO ECONOMICO MEXICA UBD	UNIT	335,100	2,538,287
FOOSUNG CO LTD	COMMON STOCK KRW500.	8,657	94,395
FORBO HOLDING AG REG	COMMON STOCK CHF.1	190	326,792
FORD OTOMOTIV SANAYI AS	COMMON STOCK TRY1.	15,354	260,987
FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	641,582	1,937,554
FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	208,920	742,030
FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	697,528	2,395,681
FORMOSA TAFFETA CO.	COMMON STOCK TWD10.	209,319	230,950
FORMULA SYSTEMS (1985) LTD	COMMON STOCK ILS1.0	1,761	152,471
FORTERRA PLC	COMMON STOCK	37,610	125,913
FORTESCUE METALS GROUP LTD	COMMON STOCK	290,798	5,262,501
FORTIS INC	COMMON STOCK	80,353	3,279,714
FORTNOX AB	COMMON STOCK SEK.02	11,564	647,781
FORTRESS REIT LTD A	REIT	450,352	417,147
FORTUM OYJ	COMMON STOCK EUR3.4	76,223	1,836,486
FORTUNA SILVER MINES INC	COMMON STOCK	34,300	281,615
FOSHAN HAITIAN FLAVOURING A	COMMON STOCK CNY1.0	32,160	989,141
FOSTER ELECTRIC CO LTD	COMMON STOCK	3,500	43,243
FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698	689,442
FOUNDER SECURITIES CO LTD A	COMMON STOCK CNY1.0	68,300	108,478
FOXCONN INDUSTRIAL INTERNE A	COMMON STOCK CNY1.0	41,600	87,297
FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.	163,496	309,951
FP CORP	COMMON STOCK	8,200	344,328

FRANCE BED HOLDINGS CO LTD	COMMON STOCK	4,200	36,678
FRANCO NEVADA CORP	COMMON STOCK	32,759	4,103,875
FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	6,568	396,776
FRASER + NEAVE HOLDINGS BHD	COMMON STOCK	37,300	298,023
FRASERS CENTREPOINT TRUST	REIT	134,860	250,802
FRASERS GROUP PLC	COMMON STOCK GBP.1	35,651	218,096
FRASERS LOGISTICS + COMMERCI	REIT	364,698	388,719
FREEDOM FOODS GROUP LTD	COMMON STOCK	16,498	38,319
FREEE KK	COMMON STOCK	3,700	359,604
FREEHOLD ROYALTIES LTD	COMMON STOCK	17,500	71,566
FREENET AG	COMMON STOCK	23,900	502,900
FRESENIUS MEDICAL CARE AG +	COMMON STOCK	36,241	3,027,524
FRESENIUS SE + CO KGAA	COMMON STOCK	71,062	3,288,743
FRESNILLO PLC	COMMON STOCK USD.5	31,091	480,773
FRONTIER DEVELOPMENTS PLC	COMMON STOCK GBP.005	3,673	154,766
FRONTIER REAL ESTATE INVEST	REIT	85	328,886
FRONTLINE LTD	COMMON STOCK USD1.0	14,116	89,524
FTSE 100 IDX FUT MAR21	IFEU 20210319	630	(79,228)
FU SHOU YUAN INTERNATIONAL	COMMON STOCK USD.01	158,000	148,414
FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,178,938	1,965,414
FUCHS PETROLUB SE PEF	PREFERENCE	12,458	708,285
FUFENG GROUP LTD	COMMON STOCK HKD.1	431,000	161,299
FUGRO NV CVA	DUTCH CERT EUR.05	17,069	158,072
FUJI CO LTD	COMMON STOCK	3,200	60,675
FUJI CORP/AICHI	COMMON STOCK	13,200	348,529
FUJI ELECTRIC CO LTD	COMMON STOCK	21,800	786,772
FUJI KYUKO CO LTD	COMMON STOCK	3,700	172,821
FUJI MEDIA HOLDINGS INC	COMMON STOCK	7,900	84,336
FUJI OIL HOLDINGS INC	COMMON STOCK	8,900	254,044
FUJI SEAL INTERNATIONAL INC	COMMON STOCK	10,200	200,261
FUJI SOFT INC	COMMON STOCK	4,400	220,184
FUJIBO HOLDINGS INC	COMMON STOCK	1,200	44,818
FUJICCO CO LTD	COMMON STOCK	3,200	62,138
FUJIFILM HOLDINGS CORP	COMMON STOCK	61,000	3,217,451
FUJIKURA LTD	COMMON STOCK	51,700	238,956
FUJIMI INC	COMMON STOCK	4,000	151,696

FUJIMORI KOGYO CO LTD	COMMON STOCK	4,000	185,077
FUJIO FOOD GROUP INC	COMMON STOCK	1,300	15,836
FUJITEC CO LTD	COMMON STOCK	11,700	253,030
FUJITSU GENERAL LTD	COMMON STOCK	11,100	301,014
FUJITSU LTD	COMMON STOCK	33,200	4,806,604
FUJIYA CO LTD	COMMON STOCK	1,900	43,362
FUKUDA CORP	COMMON STOCK	1,000	54,606
FUKUI COMPUTER HOLDINGS INC	COMMON STOCK	2,400	93,248
FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	28,600	512,679
FUKUOKA REIT CORP	REIT	125	185,374
FUKUSHIMA GALILEI CO LTD	COMMON STOCK	2,200	95,741
FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	5,100	215,076
FULLCAST HOLDINGS CO LTD	COMMON STOCK	6,000	93,566
FUNAI SOKEN HOLDINGS INC	COMMON STOCK	6,800	166,374
FURUKAWA CO LTD	COMMON STOCK	4,800	57,143
FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,200	329,527
FUSO CHEMICAL CO LTD	COMMON STOCK	3,800	136,879
FUTABA INDUSTRIAL CO LTD	COMMON STOCK	13,100	67,192
FUTURE CORP	COMMON STOCK	3,900	66,873

FUTURE PLC	COMMON STOCK GBP.15	16,821	401,253
FUYAO GLASS INDUSTRY GROUP A	COMMON STOCK CNY1.0	21,800	160,657
FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	539,955
FUYO GENERAL LEASE CO LTD	COMMON STOCK	3,000	199,876
G 7 HOLDINGS INC	COMMON STOCK	1,400	31,782
G BITS NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	400	26,060
G STEEL PCL FOREIGN	FOREIGN SH. THB5.0 A	202,800	880
G TEKT CORP	COMMON STOCK	3,700	53,993
G TREEBNT CO LTD	COMMON STOCK KRW500.0	3,591	96,723
G.U.D. HOLDINGS LTD	COMMON STOCK	16,444	149,027
G4S PLC	COMMON STOCK GBP.25	236,587	820,819
G8 EDUCATION LTD	COMMON STOCK	87,598	79,837
GAKKEN HOLDINGS CO LTD	COMMON STOCK	3,800	64,506
GALAPAGOS NV	COMMON STOCK	7,513	740,415
GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	361,000	2,807,385
GALENICA AG	COMMON STOCK CHF.1	8,330	555,775
GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	106,128	1,137,028
GAM HOLDING AG	COMMON STOCK CHF.05	40,542	99,190
GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	4,096	811,886
GAMESYS GROUP PLC	COMMON STOCK	12,539	195,978
GAMUDA BHD	COMMON STOCK	413,530	400,420
GANFENG LITHIUM CO LTD A	COMMON STOCK CNY1.0	12,000	186,489
GAZIT GLOBE LTD	COMMON STOCK ILS1.0	16,715	109,452
GAZPROM PJSC	COMMON STOCK RUB5.0	214,900	617,844
GAZPROM PJSC SPON ADR	ADR	20,664	114,874
GAZPROM PJSC SPON ADR	ADR	983,994	5,510,366
GAZTRANSPORT ET TECHNIGA SA	COMMON STOCK EUR.01	3,073	318,855
GB GROUP PLC	COMMON STOCK GBP.025	31,809	407,930
GCL POLY ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	2,365,000	377,109
GCL SYSTEM INTEGRATION TEC A	COMMON STOCK CNY1.0	55,300	35,885
GCP STUDENT LIVING PLC	REIT	78,089	151,908
GDI INTEGRATED FACILITY SERV	COMMON STOCK	2,200	76,658
GDI PROPERTY GROUP	REIT	89,692	83,761
GDS HOLDINGS LTD ADR	ADR USD.0004	10,700	1,404,607
GEA GROUP AG	COMMON STOCK	26,076	934,496
GEBERIT AG REG	COMMON STOCK CHF.1	6,296	3,945,267
GECINA SA	REIT EUR7.5	8,057	1,246,079
GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	985,000	3,372,371
GEK TERNA HOLDING REAL ESTAT	COMMON STOCK EUR.57	9,762	94,412
GEMDALE CORP A	COMMON STOCK CNY1.0	49,100	101,581
GEMDALE PROPERTIES AND INVES	COMMON STOCK HKD.1	876,000	125,429
GEMVAX + KAEL CO LTD	COMMON STOCK KRW500.	9,880	216,646
GENEONELIFESCIENCE INC	COMMON STOCK KRW1000.0	6,827	135,935
GENER S.A.	COMMON STOCK	392,491	65,103
GENERAL INTERFACE SOLUTION	COMMON STOCK TWD10.0	36,000	146,754
GENERTEC UNIVERSAL MEDICAL G	COMMON STOCK	172,000	128,624
GENESIS ENERGY LTD	COMMON STOCK	96,886	252,825
GENEXINE CO LTD	COMMON STOCK KRW500.	3,357	385,575
GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK TWD10.0	9,713	195,251
GENKY DRUGSTORES CO LTD	COMMON STOCK	1,800	70,892
GENMAB A/S	COMMON STOCK DKK1.0	11,203	4,538,036
GENOMMA LAB INTERNACIONAL B	COMMON STOCK	135,400	127,276
GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	170,000	248,386
GENTERA SAB DE CV	COMMON STOCK	166,400	82,927
GENTING BHD	COMMON STOCK	385,800	428,905

GENTING MALAYSIA BHD	COMMON STOCK	558,250	373,762
GENTING PLANTATIONS BHD	COMMON STOCK	160,100	392,305
GENTING SINGAPORE LTD	COMMON STOCK USD.1	985,799	632,966
GENUIT GROUP PLC	COMMON STOCK GBP.001	37,837	310,867
GENUS PLC	COMMON STOCK GBP.1	11,171	641,557
GENWORTH MI CANADA INC	COMMON STOCK	6,700	228,294
GENWORTH MORTGAGE INSURANCE	COMMON STOCK	15,337	28,303
GEO HOLDINGS CORP	COMMON STOCK	5,700	66,901
GERDAU SA PREF	PREFERENCE	177,704	829,741
GERRESHEIMER AG	COMMON STOCK	5,628	604,388
GESTAMP AUTOMOCION SA	COMMON STOCK EUR.5	30,675	148,223
GETAC TECHNOLOGY CORP	COMMON STOCK TWD10.	70,000	122,086
GETINGE AB B SHS	COMMON STOCK SEK.5	43,022	1,006,025
GETLINK SE	COMMON STOCK EUR.4	73,495	1,275,938
GF SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,100	122,275
GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800	356,151
GFL ENVIRONMENTAL INC SUB VT	COMMON STOCK	31,800	926,294
GIANT MANUFACTURING	COMMON STOCK TWD10.	64,000	627,845
GIANT NETWORK GROUP CO LTD A	COMMON STOCK CNY1.0	34,952	93,258
GIBSON ENERGY INC	COMMON STOCK	26,900	434,116
GIGABYTE TECHNOLOGY CO LTD	COMMON STOCK TWD10.	73,000	202,788
GIGADEVICE SEMICONDUCTOR B A	COMMON STOCK CNY1.0	4,900	148,364
GIKEN LTD	COMMON STOCK	2,900	120,272
GILAT SATELLITE NETWORKS LTD	COMMON STOCK ILS.2	3,969	25,722
GILDAN ACTIVEWEAR INC	COMMON STOCK	34,300	958,192
GIMV NV	COMMON STOCK	3,408	208,575
GIVAUDAN REG	COMMON STOCK CHF10.0	1,569	6,619,160
GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	37,731	843,409
GLANBIA PLC	COMMON STOCK EUR.06	38,490	489,011
GLAXOSMITHKLINE PLC	COMMON STOCK GBP.25	844,107	15,690,095
GLENCORE PLC	COMMON STOCK USD.01	1,691,214	5,440,269
GLOBAL DOMINION ACCESS SA	COMMON STOCK EUR1.0	18,069	83,152
GLOBAL ONE REIT	REIT	166	168,475
GLOBAL POWER SYNERGY PCL F	FOREIGN SH. THB10.0 A	103,100	253,793
GLOBAL UNICHIP CORP	COMMON STOCK TWD10.0	16,079	193,191
GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000	1,012,247
GLOBANT SA	COMMON STOCK USD1.2	6,700	1,457,987
GLOBE TELECOM INC	COMMON STOCK PHP50.	15,121	639,418
GLODON CO LTD A	COMMON STOCK CNY1.0	12,300	148,142
GLORY LTD	COMMON STOCK	8,200	165,634
GLORY SUN FINANCIAL GROUP LT	COMMON STOCK HKD.1	2,272,000	96,839
GLP J REIT	REIT	697	1,099,157
GMO FINANCIAL HOLDINGS INC	COMMON STOCK	12,200	84,340
GMO GLOBALSIGN HOLDINGS KK	COMMON STOCK	900	76,727
GMO INTERNET INC	COMMON STOCK	12,700	364,918
GMO PAYMENT GATEWAY INC	COMMON STOCK	7,100	948,573
GN STORE NORD A/S	COMMON STOCK DKK4.	21,974	1,748,979
GNI GROUP LTD	COMMON STOCK	8,100	142,066
GO AHEAD GROUP PLC	COMMON STOCK GBP.1	8,125	109,367
GOCO GROUP PLC	COMMON STOCK GBP.0002	53,747	94,395
GOEASY LTD	COMMON STOCK	2,000	151,727
GOERTEK INC A	COMMON STOCK CNY1.0	35,300	202,430
GOL LINHAS AEREAS INT SA PRE	PREFERENCE	18,400	90,103
GOLD CIRCUIT ELECTRONICS LTD	COMMON STOCK TWD10.	61,000	109,678
GOLD FIELDS LTD	COMMON STOCK ZAR.5	149,825	1,390,183
GOLD ROAD RESOURCES LTD	COMMON STOCK	121,128	122,566
GOLDCREST CO LTD	COMMON STOCK	5,980	93,217
GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,230,887	147,888
GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	17,786	83,081
GOLDSUN BUILDING MATERIALS C	COMMON STOCK TWD10.0	151,000	133,440

GOLDWIN INC	COMMON STOCK	3,800	250,673
GOME RETAIL HOLDINGS LTD	COMMON STOCK HKD.025	2,175,944	261,099
GOODMAN GROUP	REIT	280,155	4,090,411
GOODMAN PROPERTY TRUST	REIT	201,552	338,492
GOURMET MASTER CO LTD	COMMON STOCK TWD10.	15,456	77,600
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	52,906,170	52,906,170
GPT GROUP	REIT	357,731	1,243,297
GRACE TECHNOLOGY INC	COMMON STOCK	2,200	147,883
GRAFTON GROUP PLC UTS	UNIT EUR.05	38,773	489,197
GRAINCORP LTD A	COMMON STOCK	39,952	129,574
GRAINGER PLC	COMMON STOCK GBP.05	115,496	448,082
GRAN COLOMBIA GOLD CORP	COMMON STOCK	9,500	60,154
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	19,564	501,775
GRAND KOREA LEISURE CO LTD	COMMON STOCK KRW500.	9,085	139,581

GRAND PACIFIC PETROCHEMICAL	COMMON STOCK TWD10.	141,000	118,945
GRANITE REAL ESTATE INVESTME	REIT	4,200	256,813
GRAPE KING BIO LTD	COMMON STOCK TWD10.	20,000	126,279
GREAT CANADIAN GAMING CORP	COMMON STOCK	9,900	337,874
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	39,211	358,358
GREAT WALL ENTERPRISES	COMMON STOCK TWD10.	107,100	193,383
GREAT WALL MOTOR CO LTD A	COMMON STOCK CNY1.0	22,800	131,899
GREAT WALL MOTOR COMPANY H	COMMON STOCK CNY1.0	571,500	1,967,567
GREAT WEST LIFECO INC	COMMON STOCK	45,118	1,129,620
GREATEK ELECTRONICS INC	COMMON STOCK TWD10.	27,000	53,675
GREATLAND GOLD PLC	COMMON STOCK GBP.001	620,632	307,598
GREE INC	COMMON STOCK	18,400	107,856
GREEN CROSS CORP	COMMON STOCK KRW5000.0	1,448	543,020
GREEN CROSS HOLDINGS CORP	COMMON STOCK KRW500.0	6,826	261,575
GREENCORE GROUP PLC	COMMON STOCK GBP.01	76,568	120,944
GREENLAND HOLDINGS CORP LT A	COMMON STOCK CNY1.0	88,300	78,860
GREENLAND HONG KONG HOLDINGS	COMMON STOCK HKD.5	427,150	128,383
GREENTOWN CHINA HOLDINGS	COMMON STOCK HKD.1	149,000	217,714
GREENTOWN SERVICE GROUP CO L	COMMON STOCK HKD.00001	178,000	220,188
GREGGS PLC	COMMON STOCK GBP.02	17,360	425,223
GRENDENE SA	COMMON STOCK	27,900	45,043
GRENKE AG	COMMON STOCK	5,191	246,610
GRG BANKING EQUIPMENT CO A	COMMON STOCK CNY1.0	49,300	80,714
GRIEG SEAFOOD ASA	COMMON STOCK NOK4.	19,077	189,361
GRIFOLS SA	COMMON STOCK EUR.25	48,452	1,489,020
GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	18,708	1,890,710
GROUPE CRIT	COMMON STOCK EUR.36	766	58,580
GROUPE GUILLIN	COMMON STOCK EUR.62	1,168	35,088
GROWTHPOINT PROPERTIES AUSTR	REIT	47,053	126,806
GROWTHPOINT PROPERTIES LTD	REIT	545,572	467,430
GRUMA S.A.B. B	COMMON STOCK	36,165	430,466
GRUPA AZOTY SA	COMMON STOCK PLN5.	8,272	60,906
GRUPA LOTOS SA	COMMON STOCK PLN1.	21,264	236,198
GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	65,700	731,997
GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	35,795	592,449
GRUPO AEROPORTUARIO DEL CENT	COMMON STOCK	59,300	382,040
GRUPO BIMBO SAB SERIES A	COMMON STOCK	275,200	595,964
GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	78,461	259,693
GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	7,462	266,268
GRUPO CEMENTOS CHIHUAHUA	COMMON STOCK	29,100	176,012

GRUPO COMERCIAL CHEDRAUI SA	COMMON STOCK	57,600	82,965
GRUPO EMPRESARIAL SAN JOSE	COMMON STOCK EUR.03	4,204	23,066
GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	447,036	2,460,039
GRUPO FINANCIERO GALICIA ADR	ADR	19,000	166,060
GRUPO FINANCIERO GALICIA B	COMMON STOCK ARS1.0	8	12
GRUPO FINANCIERO INBURSA O	COMMON STOCK MXN.4137108	398,100	399,988
GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	536,409	2,271,840
GRUPO TELEVISA SAB SER CPO	UNIT	414,000	677,759
GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.	12,042	419,392
GS HOLDINGS	COMMON STOCK KRW5000.	10,571	365,710
GS HOME SHOPPING INC	COMMON STOCK KRW5000.	1,575	201,777
GS RETAIL CO LTD	COMMON STOCK KRW1000.0	7,112	225,796
GS YUASA CORP	COMMON STOCK	11,200	322,494
GSX TECHEDU INC ADR	ADR USD.000149	14,200	734,282
GT CAPITAL HOLDINGS INC	COMMON STOCK PHP10.	30,672	373,807
GUANGDONG HAID GROUP CO A	COMMON STOCK CNY1.0	17,200	172,579
GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	1,152,352
GUANGHUI ENERGY CO LTD A	COMMON STOCK CNY1.0	90,500	39,173
GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK CNY1.0	759,810	847,498
GUANGZHOU BAIYUN INTERNATI A	COMMON STOCK CNY1.0	22,500	48,635
GUANGZHOU BAIYUNSHAN PHAR A	COMMON STOCK CNY1.0	15,300	68,549
GUANGZHOU HAIGE COMMUNICAT A	COMMON STOCK CNY1.0	24,900	41,230
GUANGZHOU KINGMED DIAGNOST A	COMMON STOCK CNY1.0	3,200	62,862
GUANGZHOU R+F PROPERTIES H	COMMON STOCK CNY.25	246,000	317,005
GUANGZHOU SHIYUAN ELECTRON A	COMMON STOCK CNY1.0	6,800	119,744
GUDANG GARAM TBK PT	COMMON STOCK IDR500.	132,000	385,294
GULF BANK	COMMON STOCK KWD.1	258,502	186,101
GULF CABLE + ELECTRICAL IND	COMMON STOCK KWD.1	17,804	44,188
GULF ENERGY DEVELOPM FOREIGN	FOREIGN SH. THB1.0 A	215,050	245,843
GUNGHO ONLINE ENTERTAINMENT	COMMON STOCK	7,920	177,296
GUNMA BANK LTD/THE	COMMON STOCK	71,100	220,565
GUNZE LTD	COMMON STOCK	1,400	45,643
GUOSEN SECURITIES CO LTD A	COMMON STOCK CNY1.0	53,400	111,578
GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	513,000	68,858

GUOTAI JUNAN SECURITIES CO A	COMMON STOCK CNY1.0	81,800	219,626
GURIT HOLDING AG BR	COMMON STOCK CHF50.0	65	182,957
GURUNAVI INC	COMMON STOCK	9,300	47,291
GWA GROUP LTD	COMMON STOCK	26,504	71,755
H I S CO LTD	COMMON STOCK	9,800	152,155
H LUNDBECK A/S	COMMON STOCK DKK5.	11,962	410,362
H.U. GROUP HOLDINGS INC	COMMON STOCK	9,200	248,007
H+R REAL ESTATE INV REIT UTS	REIT	25,900	270,181
H2O RETAILING CORP	COMMON STOCK	17,300	117,330
HABIB BANK LTD	COMMON STOCK PKR10.	125,800	104,695
HACHIJUNI BANK LTD/THE	COMMON STOCK	63,900	213,933
HACI OMER SABANCI HOLDING	COMMON STOCK TRY1.	173,281	267,423
HAIDILAO INTERNATIONAL HOLDI	COMMON STOCK USD.000005	146,000	1,124,836
HAIER SMART HOME CO LTD A	COMMON STOCK CNY1.0	66,321	296,887
HAIER SMART HOME CO LTD H	COMMON STOCK CNY1.0	374,400	1,356,828
HAINAN MEILAN INTERNATIONA H	COMMON STOCK CNY1.0	15,000	79,390
HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	595,681

HAITONG INTERNATIONAL SECURI	COMMON STOCK HKD.1	421,930	101,840
HAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	88,100	173,602
HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	514,449
HAKUHODO DY HOLDINGS INC	COMMON STOCK	43,000	591,121
HALFORDS GROUP PLC	COMMON STOCK GBP.01	34,172	124,655
HALLA HOLDINGS CORP	COMMON STOCK KRW5000.0	3,739	128,514
HALMA PLC	COMMON STOCK GBP.1	64,796	2,170,223
HALOWS CO LTD	COMMON STOCK	1,600	53,699
HALWANI BROS CO	COMMON STOCK SAR10.	1,866	44,466
HAMAKYOREX CO LTD	COMMON STOCK	4,100	116,597
HAMAMATSU PHOTONICS KK	COMMON STOCK	23,700	1,357,051
HAMBORNER REIT AG	REIT NPV	11,911	130,934
HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	4,600	103,797
HAMMERSON PLC	REIT GBP.05	657,541	224,247
HANA FINANCIAL GROUP	COMMON STOCK KRW5000.	56,358	1,792,050
HANA MICROELECTRONICS FOREIG	FOREIGN SH. THB1.0 A	93,600	124,186
HANA TOUR SERVICE INC	COMMON STOCK KRW500.	2,631	135,658
HANALL BIOPHARMA CO LTD	COMMON STOCK KRW500.	7,618	263,803
HANG LUNG GROUP LTD	COMMON STOCK	157,000	390,519
HANG LUNG PROPERTIES LTD	COMMON STOCK	314,500	832,237
HANG SENG BANK LTD	COMMON STOCK	126,100	2,178,527
HANG SENG IDX FUT JAN21	XHKF 20210128	500	55,385
HANGZHOU HIKVISION DIGITAL A	COMMON STOCK CNY1.0	83,598	621,396
HANGZHOU STEAM TURBINE CO B	COMMON STOCK CNY1.	50,100	74,098
HANGZHOU TIGERMED CONSULTI A	COMMON STOCK CNY1.0	8,200	203,217
HANGZHOU TIGERMED CONSULTI H	COMMON STOCK CNY1.0	21,000	485,980
HANKOOK + CO	COMMON STOCK KRW500.0	11,008	148,215
HANKOOK TIRE + TECHNOLOGY CO	COMMON STOCK KRW500.0	16,341	593,739
HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	38,600	1,287,136
HANKYU REIT INC	REIT	103	127,453
HANMI PHARM CO LTD	COMMON STOCK KRW2500.	1,483	501,700
HANNOVER RUECK SE	COMMON STOCK	10,605	1,687,742
HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.	799,703	349,940
HANON SYSTEMS	COMMON STOCK KRW100.0	46,150	688,479
HANSA BIOPHARMA AB	COMMON STOCK SEK1.0	8,881	260,459
HANSEN TECHNOLOGIES LTD	COMMON STOCK	34,776	100,033
HANSOH PHARMACEUTICAL GROUP	COMMON STOCK HKD.00001	84,000	981,384
HANSOL CHEMICAL CO LTD	COMMON STOCK KRW5000.	1,536	278,779
HANSEM CO LTD	COMMON STOCK KRW1000.	3,290	317,039
HANWA CO LTD	COMMON STOCK	7,900	212,560
HANWHA AEROSPACE CO LTD	COMMON STOCK KRW5000.0	8,849	232,394
HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	245,672
HANWHA LIFE INSURANCE CO LTD	COMMON STOCK KRW5000.0	51,332	116,257
HANWHA SOLUTIONS CORP	COMMON STOCK KRW5000.0	22,445	987,265
HAP SENG CONSOLIDATED	COMMON STOCK	117,500	251,321
HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.	262,000	75,235
HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	21,493	198,663
HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	55,406	1,156,226
HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	7,100	635,253
HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	84,450	406,254
HARTALEGA HOLDINGS BHD	COMMON STOCK	214,000	647,025
HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	103,617	375,208
HASEKO CORP	COMMON STOCK	49,700	570,720
HAYS PLC	COMMON STOCK GBP.01	289,987	567,303
HAZAMA ANDO CORP	COMMON STOCK	35,000	244,755
HDC HOLDINGS CO LTD	COMMON STOCK KRW5000.0	6,203	63,183
HDC HYUNDAI DEVELOPMENT CO E	COMMON STOCK KRW5000.0	10,736	258,651

HEALIOS KK	COMMON STOCK	2,400	45,773
HEALIUS LTD	COMMON STOCK	97,509	280,735
HEALTH AND HAPPINESS H+H INT	COMMON STOCK HKD.01	27,500	101,744
HEFEI MEIYA OPTOELECTRONIC A	COMMON STOCK CNY1.0	4,100	27,822
HEIDELBERGCEMENT AG	COMMON STOCK	26,674	1,998,393
HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	19,735	1,861,821
HEINEKEN NV	COMMON STOCK EUR1.6	44,556	4,976,605
HEIWA CORP	COMMON STOCK	7,000	96,590
HEIWA REAL ESTATE CO LTD	COMMON STOCK	6,100	220,734
HEIWA REAL ESTATE REIT INC	REIT	154	191,963
HEIWADO CO LTD	COMMON STOCK	6,100	131,088
HELICAL PLC	COMMON STOCK GBP.01	19,116	97,134
HELIOPOLIS HOUSING	COMMON STOCK EGP.25	532,344	205,769
HELIXMITH CO LTD	COMMON STOCK KRW500.0	8,710	265,180
HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83	40,345	651,659
HELLOFRESH SE	COMMON STOCK	25,118	1,944,089
HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	6,350	673,925
HENAN SHUANGHUI INVESTMENT A	COMMON STOCK CNY1.0	25,900	186,167
HENDERSON LAND DEVELOPMENT	COMMON STOCK	225,883	881,708
HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	923,740
HENGLI PETROCHEMICAL CO L A	COMMON STOCK CNY1.0	48,899	209,707
HENG TEN NETWORKS GROUP LTD	COMMON STOCK HKD.002	4,064,000	138,993
HENGTONG OPTIC ELECTRIC CO A	COMMON STOCK CNY1.0	13,800	29,529
HENGYI PETROCHEMICAL CO A	COMMON STOCK CNY1.0	40,170	78,827
HENKEL AG + CO KGAA	COMMON STOCK	18,627	1,795,868
HENKEL AG + CO KGAA VORZUG	PREFERENCE	30,281	3,417,494
HENNES + MAURITZ AB B SHS	COMMON STOCK	145,624	3,047,420
HENNGE KK	COMMON STOCK	900	72,178
HERA SPA	COMMON STOCK EUR1.0	142,375	521,903
HERFY FOOD SERVICES CO	COMMON STOCK SAR10.0	3,840	61,004
HERMES INTERNATIONAL	COMMON STOCK	5,438	5,856,877
HEXAGON AB B SHS	COMMON STOCK EUR.22	47,816	4,362,271
HEXPOL AB	COMMON STOCK SEK.2	35,215	377,036
HI SUN TECHNOLOGY CHINA LTD	COMMON STOCK HKD.0025	327,000	42,674
HIBERNIA REIT PLC	REIT EUR.1	255,584	362,161
HIBIYA ENGINEERING LTD	COMMON STOCK	2,800	51,508
HIDAY HIDAKA CORP	COMMON STOCK	6,900	116,042
HIGHWEALTH CONSTRUCTION CORP	COMMON STOCK TWD10.0	233,200	380,610
HIKARI TSUSHIN INC	COMMON STOCK	3,800	888,628
HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	26,533	1,016,176
HILAN LTD	COMMON STOCK ILS1.	2,594	123,280
HILL + SMITH HOLDINGS PLC	COMMON STOCK GBP.25	13,635	263,221
HINO MOTORS LTD	COMMON STOCK	49,000	419,748
HIOKI E E CORP	COMMON STOCK	2,900	117,540
HIRATA CORP	COMMON STOCK	1,500	112,345
HIROGIN HOLDINGS INC	COMMON STOCK	52,500	295,399
HIROSE ELECTRIC CO LTD	COMMON STOCK	5,500	833,930
HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	9,400	558,942
HISCOX LTD	COMMON STOCK GBP.065	53,996	813,805
HITACHI CAPITAL CORP	COMMON STOCK	8,400	203,148
HITACHI CONSTRUCTION MACHINE	COMMON STOCK	20,200	576,055
HITACHI LTD	COMMON STOCK	163,300	6,444,347
HITACHI METALS LTD	COMMON STOCK	38,000	578,909
HITACHI TRANSPORT SYSTEM LTD	COMMON STOCK	7,900	235,278
HITACHI ZOSEN CORP	COMMON STOCK	39,900	220,610
HITE JINRO CO LTD	COMMON STOCK KRW5000.0	5,364	157,628

HITHINK ROYALFLUSH INFORMA A	COMMON STOCK CNY1.0	7,100	135,046
HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.	51,474	704,648
HK ELECTRIC INVESTMENTS SS	STAPLED SECURITY HKD.0005	429,500	422,645
HKBN LTD	COMMON STOCK HKD.0001	128,000	198,140
HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	582,000	755,376
HLB INC	COMMON STOCK KRW500.	6,696	569,001
HLB LIFE SCIENCE CO LTD	COMMON STOCK KRW500.0	13,273	333,492
HLS THERAPEUTICS INC	COMMON STOCK	3,500	49,457
HMM CO LTD	COMMON STOCK KRW5000.0	61,843	795,512
HOCHIKI CORP	COMMON STOCK	2,500	30,920
HOCHSCHILD MINING PLC	COMMON STOCK GBP.25	44,095	125,673
HOCHTIEF AG	COMMON STOCK	4,203	409,215
HOGY MEDICAL CO LTD	COMMON STOCK	3,900	126,928
HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	30,800	112,050
HOKKOKU BANK LTD/THE	COMMON STOCK	4,400	111,789
HOKUETSU CORP	COMMON STOCK	17,500	69,646
HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	26,000	248,729
HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	215,341

HOKUTO CORP	COMMON STOCK	4,100	83,107
HOLDING CO ADMIE IPTO SA	COMMON STOCK EUR2.12	19,907	64,655
HOLMEN AB B SHARES	COMMON STOCK SEK25.0	16,989	815,888
HOLY STONE ENTERPRISE CO LTD	COMMON STOCK TWD10.	20,000	83,248
HOME CAPITAL GROUP INC	COMMON STOCK	5,400	195,841
HOME CONSORTIUM	REIT	12,739	39,304
HOME PRODUCT CENTER PCL FOR	FOREIGN SH. THB1.0 A	516,300	236,092
HOME PRODUCT CENTER PCL NVDR	NVDR THB1.0	575,300	262,685
HOME24 SE	COMMON STOCK	4,264	116,886
HOMESERVE PLC	COMMON STOCK GBP.0269231	48,730	724,160
HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.	2,210,646	7,218,529
HONDA MOTOR CO LTD	COMMON STOCK	277,100	7,739,663
HONG KONG + CHINA GAS	COMMON STOCK	1,775,471	2,655,987
HONG KONG DOLLAR	FOREIGN CURRENCY	11,203,520	1,444,898
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	205,627	11,307,519
HONG LEONG BANK BERHAD	COMMON STOCK	126,386	574,297
HONG LEONG FINANCIAL GROUP	COMMON STOCK	65,291	293,704
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	177,700	734,090
HOPE EDUCATION GROUP CO LTD	COMMON STOCK USD.00001	304,000	84,671
HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK HKD.1	114,000	288,596
HORIBA LTD	COMMON STOCK	6,100	358,397
HORNBACH BAUMARKT AG	COMMON STOCK	1,352	58,947
HORNBACH HOLDING AG + CO KGA	COMMON STOCK	1,941	186,925
HOSHINO RESORTS REIT INC	REIT	41	200,138
HOSHIZAKI CORP	COMMON STOCK	8,600	790,336
HOSIDEN CORP	COMMON STOCK	11,100	106,912
HOSOKAWA MICRON CORP	COMMON STOCK	1,100	67,866
HOTA INDUSTRIAL MFG CO LTD	COMMON STOCK TWD10.	40,000	149,215
HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.	47,000	1,079,324
HOTEL CHOCOLAT GROUP PLC	COMMON STOCK GBP.001	6,080	35,017
HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	488,336
HOUSE FOODS GROUP INC	COMMON STOCK	10,200	387,333
HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	93,345	962,137
HOYA CORP	COMMON STOCK	63,900	8,833,691
HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,426,505	18,134,447
HT+E LTD	COMMON STOCK	52,180	74,671
HTC CORP	COMMON STOCK TWD10.0	122,077	133,449

HUA HONG SEMICONDUCTOR LTD	COMMON STOCK	66,000	374,175
HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.	1,567,095	1,018,989
HUABAO INTERNATIONAL HOLDING	COMMON STOCK HKD.1	142,000	196,160
HUADIAN POWER INTL CORP A	COMMON STOCK CNY1.0	54,000	28,078
HUADONG MEDICINE CO LTD A	COMMON STOCK CNY1.0	19,000	77,356
HUAKU DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	43,000	134,254
HUALAN BIOLOGICAL ENGINEER A	COMMON STOCK CNY1.0	30,810	199,721
HUAMI CORP ADR	ADR USD.0001	4,100	48,585
HUANENG POWER INTL INC A	COMMON STOCK CNY1.0	58,515	40,115
HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	275,600
HUANGSHAN TOURISM DEVELOP B	COMMON STOCK CNY1.	26,200	19,495
HUATAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	80,100	220,983
HUATAI SECURITIES CO LTD H	COMMON STOCK CNY1.0	300,900	473,721
HUAXI SECURITIES CO LTD A	COMMON STOCK CNY1.0	9,200	17,590
HUAXIA BANK CO LTD A	COMMON STOCK CNY1.0	185,900	177,683
HUAYU AUTOMOTIVE SYSTEMS A	COMMON STOCK CNY1.0	26,100	115,252
HUAZHU GROUP LTD ADR	ADR	23,900	1,220,317
HUB POWER COMPANY	COMMON STOCK PKR10.0	229,802	113,647
HUB24 LTD	COMMON STOCK	1,656	92,484
HUBEI BIOCAUSE PHARMACEUTI A	COMMON STOCK CNY1.0	165,500	123,394
HUBER SUHNER AG REG	COMMON STOCK CHF.25	2,689	213,058
HUDBAY MINERALS INC	COMMON STOCK	21,500	280,550
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	25,810	427,866
HUGEL INC	COMMON STOCK KRW500.0	1,749	302,603
HUGO BOSS AG ORD	COMMON STOCK	10,171	339,710
HUHTAMAKI OYJ	COMMON STOCK	16,644	860,437
HUIZHAN DAIRY	COMMON STOCK	420,500	22,777
HULIC CO LTD	COMMON STOCK	55,300	608,205
HULIC REIT INC	REIT	239	356,525
HUMANSOFT HOLDING CO KSC	COMMON STOCK KWD.1	15,550	194,196
HUNDSUN TECHNOLOGIES INC A	COMMON STOCK CNY1.0	8,710	140,022
HUNG SHENG CONSTRUCTION LTD	COMMON STOCK TWD10.0	70,988	49,503
HUNGARIAN FORINT	FOREIGN CURRENCY	6,229,126	21,015
HUNTING PLC	COMMON STOCK GBP.25	24,060	73,439
HUSKY ENERGY INC	COMMON STOCK	64,331	318,120
HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	993,844
HUTCHISON CHINA MEDITECH ADR	ADR	9,900	316,998

HUTCHISON PORT HOLDINGS TR U	UNIT	960,500	190,336
HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	264,000	39,486
HUYA INC ADR	ADR USD.0001	11,000	219,230
HYAKUGO BANK LTD/THE	COMMON STOCK	37,500	108,937
HYDRO ONE LTD	COMMON STOCK	56,800	1,277,331
HYOSUNG ADVANCED MATERIALS C	COMMON STOCK KRW5000.0	569	78,314
HYOSUNG CHEMICAL CORP	COMMON STOCK KRW5000.0	405	58,148
HYOSUNG CORPORATION	COMMON STOCK KRW5000.	1,753	123,507
HYOSUNG TNC CO LTD	COMMON STOCK KRW5000.0	549	106,351
HYPERA SA	COMMON STOCK	90,511	599,495
HYPOPORT SE	COMMON STOCK	672	423,571
HYSAN DEVELOPMENT CO	COMMON STOCK	111,173	408,808
HYUNDAI AUTOEVER CORP	COMMON STOCK KRW500.0	892	101,719
HYUNDAI CONSTRUCTION EQUIPME	COMMON STOCK KRW5000.0	2,466	74,585

HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.	3,293	216,237
HYUNDAI ELECTRIC + ENERGY SY	COMMON STOCK KRW5000.0	5,155	78,151
HYUNDAI ELEVATOR CO.	COMMON STOCK KRW5000.	6,214	227,715
HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.	15,435	533,143
HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.	3,609	613,173
HYUNDAI GREENFOOD CO LTD	COMMON STOCK KRW500.0	12,830	103,535
HYUNDAI HEAVY INDUSTRIES HOL	COMMON STOCK KRW1000.0	1,724	450,367
HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.	14,250	298,035
HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.	7,098	312,897
HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.	11,097	2,617,797
HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	25,634	4,547,866
HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	608,782
HYUNDAI MOTOR CO LTD PRF	PREFERENCE	4,745	387,639
HYUNDAI ROTEM COMPANY	COMMON STOCK KRW5000.0	5,431	86,267
HYUNDAI STEEL CO	COMMON STOCK KRW5000.	14,560	532,610
HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840	337,976
IA FINANCIAL CORP INC	COMMON STOCK	16,300	792,617
IAMGOLD CORP	COMMON STOCK	81,350	298,198
IBERDROLA SA	COMMON STOCK EUR.75	1,016,108	14,752,904
IBF FINANCIAL HOLDINGS CO LT	COMMON STOCK TWD10.0	428,355	196,113
IBIDEN CO LTD	COMMON STOCK	17,800	827,396
IBSTOCK PLC	COMMON STOCK GBP.01	70,287	198,552
ICA GRUPPEN AB	COMMON STOCK SEK2.5	17,383	870,150
ICADE	REIT	5,474	421,666
ICHIBANYA CO LTD	COMMON STOCK	3,400	169,856
ICHIGO INC	COMMON STOCK	46,300	139,385
ICHIGO OFFICE REIT INVESTMEN	REIT	211	152,068
ICL GROUP LTD	COMMON STOCK ILS1.0	116,140	593,267
ICOM INC	COMMON STOCK	3,400	89,657
ID LOGISTICS GROUP	COMMON STOCK EUR.5	27	7,481
IDEAGEN PLC	COMMON STOCK GBP.01	30,954	116,384
IDEC CORP	COMMON STOCK	5,200	92,193
IDEMITSU KOSAN CO LTD	COMMON STOCK	32,655	719,093
IDOM INC	COMMON STOCK	9,800	52,021
IDORSIA LTD	COMMON STOCK CHF.05	18,386	530,480
IDP EDUCATION LTD	COMMON STOCK	16,321	336,169
IEI INTEGRATION CORP	COMMON STOCK TWD10.	125,872	243,578
IFLYTEK CO LTD A	COMMON STOCK CNY1.0	18,200	113,973
IG DESIGN GROUP PLC	COMMON STOCK GBP.05	5,000	106,922
IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	56,972	745,633
IGB REAL ESTATE INVESTMENT T	REIT	674,200	288,343
IGG INC	COMMON STOCK USD.0000025	255,000	267,890
IGM FINANCIAL INC	COMMON STOCK	15,400	417,154
IGO LTD	COMMON STOCK	97,014	532,591
IGO NL	EXP 15JAN21	10,212	14,027
IGUATEMI EMP DE SHOPPING	COMMON STOCK	22,800	163,944
IHH HEALTHCARE BHD	COMMON STOCK	526,200	720,802
IHI CORP	COMMON STOCK	22,200	442,009
IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	24,500	495,370
IINO KAIUN KAISHA LTD	COMMON STOCK	13,200	54,937
IJM CORP BHD	COMMON STOCK	572,680	246,713
ILIAD SA	COMMON STOCK	2,714	558,411
ILJIN MATERIALS CO LTD	COMMON STOCK KRW500.	3,779	176,381
ILLIMITY BANK SPA	COMMON STOCK	17,447	191,738
ILUKA RESOURCES LTD	COMMON STOCK	77,882	390,358
ILYANG PHARMACEUTICAL CO LTD	COMMON STOCK KRW2500.	2,271	137,637
IMCD NV	COMMON STOCK EUR.16	9,539	1,213,904
IMERYS SA	COMMON STOCK EUR2.0	3,191	275,195
IMI PLC	COMMON STOCK GBP.2857	42,238	743,568
IMMOBILIARE GRANDE DISTRIBUZ	REIT	10,011	44,229

IMMOFINANZ AG	COMMON STOCK	21,977	456,507
IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	126,515	1,740,586
IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	162,419	3,411,270
IMPERIAL LOGISTICS LTD	COMMON STOCK ZAR.04	35,255	89,749
IMPERIAL OIL LTD	COMMON STOCK	44,440	842,755
IMPLENIA AG REG	COMMON STOCK CHF1.02	2,459	66,848
INABA DENKI SANGYO CO LTD	COMMON STOCK	8,800	215,704
INABATA + CO LTD	COMMON STOCK	7,000	97,969
INAGEYA CO LTD	COMMON STOCK	4,000	70,693
INARI AMERTRON BHD	COMMON STOCK	361,200	247,953
INCHCAPE PLC	COMMON STOCK GBP.1	67,492	594,303
INCITEC PIVOT LTD	COMMON STOCK	295,078	557,688
IND + COMM BK OF CHINA A	COMMON STOCK CNY1.0	862,547	658,808
IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	11,075,160	7,204,654
INDAH KIAT PULP + PAPER TBK	COMMON STOCK IDR1000.	531,500	394,969
INDIVIOR PLC	COMMON STOCK USD.1	125,698	188,005
INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.	357,500	368,847
INDOFOOD CBP SUKSES MAKMUR T	COMMON STOCK IDR50.0	798,500	544,617
INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.	705,300	343,880
INDONESIAN RUPIAH	FOREIGN CURRENCY	8,048,235,128	572,828
INDORAMA VENTURES PCL NVDR	NVDR THB1.0	275,800	340,662
INDRA SISTEMAS SA	COMMON STOCK EUR.2	23,539	201,251
INDUS HOLDING AG	COMMON STOCK	3,441	135,164
INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	184,966	5,939,432
INDUSTRIA MACCHINE AUTOMATIC	COMMON STOCK EUR.52	3,921	325,738
INDUSTRIAL + INFRASTRUCTURE	REIT	315	581,626
INDUSTRIAL BANK CO LTD A	COMMON STOCK CNY1.0	226,100	721,824
INDUSTRIAL BANK OF KOREA	COMMON STOCK KRW5000.	52,910	430,887
INDUSTRIAL SECURITIES CO A	COMMON STOCK CNY1.0	72,900	96,989
INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	23,970	406,969
INDUSTRIVARDEN AB A SHS	COMMON STOCK SEK2.5	18,032	604,067
INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	30,377	985,642
INDUTRADE AB	COMMON STOCK SEK1.0	43,341	930,856
INES CORP	COMMON STOCK	3,300	44,674
INESA INTELLIGENT TECH INC B	COMMON STOCK CNY1.0	70,800	31,831
INFICON HOLDING AG REG	COMMON STOCK CHF5.0	352	321,589
INFINEON TECHNOLOGIES AG	COMMON STOCK	221,961	8,531,369
INFO SERVICES INTL DENTSU	COMMON STOCK	6,000	181,829
INFOCOM CORP	COMMON STOCK	3,200	104,724
INFOMART CORP	COMMON STOCK	33,500	319,976
INFORMA PLC	COMMON STOCK GBP.001	234,851	1,926,276
INFRAESTRUCTURA ENERGETICA N	COMMON STOCK	85,600	335,303
INFRASTRUTTURE WIRELESS ITAL	COMMON STOCK NPV	37,750	458,320
INFRATIL LTD	COMMON STOCK	120,093	630,965
* ING GROEP NV	COMMON STOCK EUR.01	670,489	6,361,667
INGENIA COMMUNITIES GROUP	REIT	46,081	175,043
INGHAMS GROUP LTD	COMMON STOCK	55,569	133,862
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	47,670	468,477
INNATE PHARMA SA	COMMON STOCK EUR.05	16,136	68,182
INNER MONGOLIA BAOTOU STE A	COMMON STOCK CNY1.0	378,000	67,679
INNER MONGOLIA EERDUOSI RE B	COMMON STOCK CNY1.	72,400	70,375
INNER MONGOLIA JUNZHENG EN A	COMMON STOCK CNY1.0	363,000	275,592
INNER MONGOLIA YILI INDUS A	COMMON STOCK CNY1.0	66,400	451,154
INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.	329,200	184,356
INNERGEX RENEWABLE ENERGY	COMMON STOCK	20,988	450,896
INNOLUX CORP	COMMON STOCK TWD10.0	1,604,604	802,341

INNOVENT BIOLOGICS INC	COMMON STOCK USD.00001	171,000	1,815,886
INPEX CORP	COMMON STOCK	176,200	952,279
INR MSCI EMG MKTS CTF	MUTUAL FUNDS	2,611,979	147,874,551
INSOURCE CO LTD	COMMON STOCK	4,800	79,481
INSPUR ELECTRONIC INFORMAT A	COMMON STOCK CNY1.0	15,680	64,607
INSTITUTO HERMES PARDINI SA	COMMON STOCK	5,700	24,943
INSURANCE AUSTRALIA GROUP	COMMON STOCK	417,621	1,516,558
INTACT FINANCIAL CORP	COMMON STOCK	24,700	2,922,122
INTEGRAFIN HOLDINGS PLC	COMMON STOCK GBP.01	51,174	387,911
INTEGRAL DIAGNOSTICS LTD	COMMON STOCK	14,247	47,511
INTEGRATED HOLDING CO KCSC	COMMON STOCK	24,255	29,183
INTER PIPELINE LTD	COMMON STOCK	75,000	698,783
INTER RAO UES PJSC	COMMON STOCK RUB2.80977	5,789,000	416,617
INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.2085213	28,486	1,922,861
INTERFOR CORP	COMMON STOCK	12,400	231,356
INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	45,099	1,171,766
INTERNATIONAL CSRC INVEST	COMMON STOCK TWD10.0	131,080	120,881
INTERNATIONAL GAMES SYSTEM C	COMMON STOCK TWD10.0	8,000	216,541

INTERNET INITIATIVE JAPAN	COMMON STOCK	13,500	266,188
INTERPARFUMS SA	COMMON STOCK EUR3.0	2,933	154,101
INTERPUMP GROUP SPA	COMMON STOCK EUR.52	13,830	684,330
INTERRENT REAL ESTATE INVEST	REIT	10,823	116,301
INTERROLL HOLDING AG REG	COMMON STOCK CHF1.0	135	411,482
INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	210	146,086
INTERTAPE POLYMER GROUP INC	COMMON STOCK	10,400	197,061
INTERTEK GROUP PLC	COMMON STOCK GBP.01	27,698	2,139,559
INTERTRUST NV	COMMON STOCK EUR.6	11,252	191,243
INTERVEST OFFICES+WAREHOUSES	REIT	3,526	97,462
INTESA SANPAOLO	COMMON STOCK NPV	2,837,972	6,631,389
INTI AGRI RESOURCES TBK PT	COMMON STOCK	3,338,100	11,879
INTL CONTAINER TERM SVCS INC	COMMON STOCK PHP1.	185,200	476,409
INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125	1	55
INTOUCH HOLDINGS PCL NVDR	NVDR THB1.0	383,800	721,309
INTRUM AB	COMMON STOCK SEK.02	17,549	457,007
INVENTEC CORP	COMMON STOCK TWD10.	523,445	446,308
INVERSIONES AGUAS METROPOL	COMMON STOCK	219,181	181,673
INVERSIONES LA CONSTRUCCION	COMMON STOCK	9,208	61,000
INVESCO OFFICE J REIT INC	REIT	1,602	235,555
INVESTEC LTD	COMMON STOCK ZAR.0002	43,698	109,713
INVESTEC PLC	COMMON STOCK GBP.0002	119,459	308,715
INVESTMENT AB LATOUR B SHS	COMMON STOCK	27,276	665,474
INVESTOR AB B SHS	COMMON STOCK SEK6.25	77,916	5,705,101
INVINCIBLE INVESTMENT CORP	REIT	882	283,965
INVOCARE LTD	COMMON STOCK	28,313	250,355
IOI CORP BHD	COMMON STOCK	638,932	694,113
IOMART GROUP PLC	COMMON STOCK GBP.01	9,527	41,643
ION BEAM APPLICATIONS	COMMON STOCK	3,770	56,309
IOOF HOLDINGS LTD	COMMON STOCK	58,062	230,995
IP GROUP PLC	COMMON STOCK GBP.02	88,896	120,818
IPH LTD	COMMON STOCK	42,072	208,858
IPSEN	COMMON STOCK EUR1.0	5,775	536,075
IPSOS	COMMON STOCK EUR.25	7,997	271,039
IQE PLC	COMMON STOCK GBP.01	136,871	137,016
IQIYI INC ADR	ADR USD.00007	23,500	833,857
IR JAPAN HOLDINGS LTD	COMMON STOCK	1,200	192,129

IRB BRASIL RESSEGUROS SA	COMMON STOCK	181,766	287,971
IREN SPA	COMMON STOCK EUR1.	103,826	269,818
IRESS LTD	COMMON STOCK	32,004	262,291
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	127,289	233,226
IRISO ELECTRONICS CO LTD	COMMON STOCK	3,900	168,665
IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700	439,509
IRSA PROPIEDADES COMERCI ADR	ADR	28	256
IS DONGSEO CO LTD	COMMON STOCK KRW500.0	2,363	116,391
ISEKI + CO LTD	COMMON STOCK	7,600	101,963
ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	365,601
ISRACARD LTD	COMMON STOCK	63,603	215,289
ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.	714	136,633
ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	206,322	796,635
ISS A/S	COMMON STOCK DKK1.0	27,084	468,777
ISUZU MOTORS LTD	COMMON STOCK	99,000	942,624
ITALGAS SPA	COMMON STOCK NPV	92,151	588,959
ITAU CORPBANCA	ADR	24,273	120,151
ITAU UNIBANCO HOLDING S PEF	PREFERENCE	889,997	5,395,083
ITAUSA SA	PREFERENCE	824,394	1,877,328
ITEQ CORP	COMMON STOCK TWD10.	56,119	276,615
ITM POWER PLC	COMMON STOCK GBP.05	65,811	462,625
ITO EN LTD	COMMON STOCK	9,000	569,538
ITOCHU ADVANCE LOGISTICS INV	REIT	91	117,195
ITOCHU CORP	COMMON STOCK	227,400	6,550,039
ITOCHU ENEX CO LTD	COMMON STOCK	9,400	92,516
ITOCHU SHOKUHIN CO LTD	COMMON STOCK	1,000	53,428
ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	16,500	587,508
ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	27,000	176,259
ITOKURO INC	COMMON STOCK	2,000	24,935
ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	4,500	85,725
ITV PLC	COMMON STOCK GBP.1	621,742	908,512
IVANHOE MINES LTD CL A	COMMON STOCK	79,700	552,587
IWATANI CORP	COMMON STOCK	6,900	425,602
IWG PLC	COMMON STOCK	126,214	592,778
IYO BANK LTD/THE	COMMON STOCK	40,500	255,552
IZUMI CO LTD	COMMON STOCK	6,500	235,645
J FRONT RETAILING CO LTD	COMMON STOCK	39,600	313,665

J OIL MILLS INC	COMMON STOCK	1,700	58,382
JAC RECRUITMENT CO LTD	COMMON STOCK	2,500	45,922
JACCS CO LTD	COMMON STOCK	3,900	69,178
JADWA REIT SAUDI FUND	REIT SAR10.0	13,131	49,001
JAFCO GROUP CO LTD	COMMON STOCK	5,700	284,839
JAFRON BIOMEDICAL CO LTD A	COMMON STOCK CNY1.0	3,990	41,447
JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	73,308	2,210,652
JAMIESON WELLNESS INC	COMMON STOCK	7,000	198,516
JAPAN AIRLINES CO LTD	COMMON STOCK	24,000	465,020
JAPAN AIRPORT TERMINAL CO	COMMON STOCK	7,900	479,874
JAPAN AVIATION ELECTRONICS	COMMON STOCK	8,500	130,421
JAPAN BEST RESCUE SYSTEM CO	COMMON STOCK	3,000	26,203
JAPAN DISPLAY INC	COMMON STOCK	110,600	48,277
JAPAN ELEVATOR SERVICE HOLDI	COMMON STOCK	9,300	236,808
JAPAN EXCELLENT INC	REIT	216	267,760
JAPAN EXCHANGE GROUP INC	COMMON STOCK	87,700	2,242,638
JAPAN HOTEL REIT INVESTMENT	REIT	787	405,941
JAPAN LIFELINE CO LTD	COMMON STOCK	11,800	186,318

JAPAN LOGISTICS FUND INC	REIT	158	466,006
JAPAN MATERIAL CO LTD	COMMON STOCK	13,700	188,133
JAPAN MEDICAL DYNAMIC MKT	COMMON STOCK	1,900	43,530
JAPAN METROPOLITAN FUND INVE	REIT	471	859,024
JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,500	136,376
JAPAN POST BANK CO LTD	COMMON STOCK	69,700	575,852
JAPAN POST HOLDINGS CO LTD	COMMON STOCK	271,100	2,112,247
JAPAN POST INSURANCE CO LTD	COMMON STOCK	40,800	836,421
JAPAN PRIME REALTY INVESTMEN	REIT	158	524,697
JAPAN PULP + PAPER CO LTD	COMMON STOCK	1,900	66,817
JAPAN REAL ESTATE INVESTMENT	REIT	227	1,311,051
JAPAN SECURITIES FINANCE CO	COMMON STOCK	14,400	75,468
JAPAN STEEL WORKS LTD	COMMON STOCK	10,000	298,690
JAPAN TOBACCO INC	COMMON STOCK	202,500	4,127,054
JAPAN WOOL TEXTILE CO LTD	COMMON STOCK	6,100	59,104
JAPANESE YEN	FOREIGN CURRENCY	225,393,704	2,183,096
JAPFA COMFEED INDONES TBK PT	COMMON STOCK IDR200.0	629,200	65,720
JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	36,000	2,016,282
JARDINE STRATEGIC HLDGS LTD	COMMON STOCK USD.05	34,000	846,073
JARIR MARKETING CO	COMMON STOCK SAR10.0	9,973	460,955
JASMINE INTL PCL NVDR	NVDR THB.5	1,076,200	113,680
JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK PLN5.	9,745	67,910
JAZEERA AIRWAYS CO KSC	COMMON STOCK KWD.1	10,177	24,422
JB FINANCIAL GROUP CO LTD	COMMON STOCK KRW5000.0	20,088	104,341
JB HI FI LTD	COMMON STOCK	21,177	794,805
JBS SA	COMMON STOCK	201,897	921,945
JCDECAUX SA	COMMON STOCK	11,753	268,881
JCR PHARMACEUTICALS CO LTD	COMMON STOCK	10,800	255,368
JCU CORP	COMMON STOCK	4,800	185,147
JD HEALTH INTERNATIONAL INC	COMMON STOCK USD.0000005	37,350	723,467
JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	66,745	880,399
JD.COM INC ADR	ADR USD.00002	148,400	13,044,360
JDE PEET S NV	COMMON STOCK	12,650	571,134
JENOPTIK AG	COMMON STOCK	9,666	297,143
JENTECH PRECISION INDUSTRIAL	COMMON STOCK TWD10.0	11,000	96,932
JEOL LTD	COMMON STOCK	6,400	302,609
JERONIMO MARTINS	COMMON STOCK EUR1.	58,022	982,772
JET2 PLC	COMMON STOCK GBP.0125	18,043	349,726
JFE HOLDINGS INC	COMMON STOCK	83,000	797,161
JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.	680,820	1,015,184
JGC HOLDINGS CORP	COMMON STOCK	38,200	359,350
JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	347,041
JIANGSU HENGLI HYDRAULIC C A	COMMON STOCK CNY1.0	14,208	245,918
JIANGSU HENGRUI MEDICINE C A	COMMON STOCK CNY1.0	60,120	1,027,020
JIANGSU KING S LUCK BREWER A	COMMON STOCK CNY1.0	13,700	120,398
JIANGSU YANGHE BREWERY A	COMMON STOCK CNY1.0	16,400	593,311
JIANGSU YANGNONG CHEMICAL A	COMMON STOCK CNY1.0	2,900	58,562
JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	446,443
JIANGXI ZHENGBO TECH A	COMMON STOCK CNY1.0	26,600	69,325
JIAYUAN INTERNATIONAL GROUP	COMMON STOCK HKD.01	295,886	117,162
JIH SUN FINANCIAL HOLDINGS	COMMON STOCK TWD10.	258,000	115,741
JINKE PROPERTIES GROUP CO A	COMMON STOCK CNY1.0	58,100	63,094
JINKOSOLAR HOLDING CO ADR	ADR USD.00002	5,700	352,659
JINS HOLDINGS INC	COMMON STOCK	2,900	190,724
JINXIN FERTILITY GROUP LTD	COMMON STOCK USD.00001	228,000	461,140
JINYU BIO TECHNOLOGY CO LT A	COMMON STOCK CNY1.0	23,000	73,608

JIUMAOJIU INTERNATIONAL HOLD	COMMON STOCK USD.0000001	62,000	188,909
JM AB	COMMON STOCK SEK1.0	6,976	246,684
JM HOLDINGS CO LTD	COMMON STOCK	1,900	42,327
JMDC INC	COMMON STOCK	2,600	147,429
JOHN LAING GROUP PLC	COMMON STOCK GBP.1	84,650	384,410
JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857	117,547	498,855
JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	64,000	158,553
JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	30,710	1,096,485
JOINTOWN PHARMACEUTICAL A	COMMON STOCK CNY1.0	12,814	35,635
JOLLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	565,108
JONJEE HIGH TECH INDUSTRIA A	COMMON STOCK CNY1.0	8,700	88,913
JOSHIN DENKI CO LTD	COMMON STOCK	2,900	76,616
JOST WERKE AG	COMMON STOCK	2,781	146,678
JOYFUL HONDA CO LTD	COMMON STOCK	9,600	137,848
JOYY INC	ADR USD.00001	10,400	831,792
JSE LTD	COMMON STOCK ZAR.1	19,674	150,043
JSR CORP	COMMON STOCK	35,000	977,694
JTEKT CORP	COMMON STOCK	38,900	302,851
JTOWER INC	COMMON STOCK	1,400	145,590
JUDGES SCIENTIFIC PLC	ORD GBP0.05	857	75,108
JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	38,040	2,206,811
JUMBO INTERACTIVE LTD	COMMON STOCK	7,456	80,980
JUMBO SA	COMMON STOCK EUR.88	18,680	325,783
JUNGHEINRICH PRFD	PREFERENCE	8,604	384,784
JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	63,803	290,165
JUROKU BANK LTD/THE	COMMON STOCK	4,900	89,628
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	12,532	1,415,570
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	6,687	754,966
JUST GROUP PLC	COMMON STOCK GBP.1	182,663	175,304
JUSTSYSTEMS CORP	COMMON STOCK	5,900	408,368
JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	74,647	74,194
JYP ENTERTAINMENT CORP	COMMON STOCK KRW500.	3,828	135,508
JYSKE BANK REG	COMMON STOCK DKK10.	9,982	379,476
K S AG REG	COMMON STOCK	32,531	309,473
K S HOLDINGS CORP	COMMON STOCK	32,800	456,261
K WAH INTL HOLDINGS	COMMON STOCK HKD.1	222,000	106,975
K+O ENERGY GROUP INC	COMMON STOCK	4,300	62,113
KADOKAWA CORP	COMMON STOCK	8,900	323,322
KAGA ELECTRONICS CO LTD	COMMON STOCK	2,900	67,121
KAGOME CO LTD	COMMON STOCK	14,600	515,491
KAINOS GROUP PLC	COMMON STOCK GBP.005	11,903	197,838
KAISA GROUP HOLDINGS LTD	COMMON STOCK HKD.1	516,000	255,700
KAJIMA CORP	COMMON STOCK	76,400	1,025,370
KAKAKU.COM INC	COMMON STOCK	24,400	670,002
KAKAO CORP	COMMON STOCK KRW100.0	9,724	3,497,301
KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	5,500	212,847
KALBE FARMA TBK PT	COMMON STOCK IDR10.	6,248,500	658,239
KAMAKURA SHINSHO LTD	COMMON STOCK	2,700	29,941
KAMEDA SEIKA CO LTD	COMMON STOCK	1,600	75,159
KAMIGUMI CO LTD	COMMON STOCK	18,100	330,834
KANAMOTO CO LTD	COMMON STOCK	5,100	109,766
KANDENKO CO LTD	COMMON STOCK	16,900	143,393
KANEKA CORP	COMMON STOCK	8,500	298,652
KANEMATSU CORP	COMMON STOCK	12,800	160,085
KANEMATSU ELECTRONICS LTD	COMMON STOCK	1,400	56,381
KANGWON LAND INC	COMMON STOCK KRW500.0	21,760	470,623
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	121,200	1,152,592
KANSAI MIRAI FINANCIAL GROUP	COMMON STOCK	21,700	105,859
KANSAI PAINT CO LTD	COMMON STOCK	29,900	921,379
KANSAI SUPER MARKET LTD	COMMON STOCK	4,500	52,537
KAO CORP	COMMON STOCK	81,300	6,286,311
KAP INDUSTRIAL HOLDINGS LTD	COMMON STOCK ZAR.2	366,652	78,309

KAPPA CREATE CO LTD	COMMON STOCK	6,200	86,880
KARDEMIR KARABUK DEMIR CL D	COMMON STOCK TRY1.	454,208	353,566
KARDEX HOLDING AG REG	COMMON STOCK CHF.45	1,312	287,150
KARO PHARMA AB	COMMON STOCK SEK.399996	24,239	154,932
KASIKORNBANK PCL FOREIGN	FOREIGN SH. THB10.0 A	207,000	790,179
KASIKORNBANK PCL NVDR	NVDR THB10.0	121,407	457,985
KATAKURA INDUSTRIES CO LTD	COMMON STOCK	4,200	54,185
KATITAS CO LTD	COMMON STOCK	8,600	277,531
KATO SANGYO CO LTD	COMMON STOCK	4,200	142,405
KAUFMAN + BROAD SA	COMMON STOCK EUR.26	3,215	144,081
KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	26,300	594,378
KAWASAKI KISEN KAISHA LTD	COMMON STOCK	8,500	174,446

KAZ MINERALS PLC	COMMON STOCK GBP.2	40,539	365,817
KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	73,051	2,901,327
KBC ANCORA	COMMON STOCK	6,998	301,624
KBC GROUP NV	COMMON STOCK	44,654	3,134,546
KCC CORP	COMMON STOCK KRW5000.	965	175,090
KCE ELECTRONICS PCL FOREIGN	FOREIGN SH. THB.5 A	35,500	49,174
KDDI CORP	COMMON STOCK	274,100	8,140,845
KE HOLDINGS INC	ADR USD.00002	14,300	880,022
KEIHAN HOLDINGS CO LTD	COMMON STOCK	16,300	782,359
KEIHANSHIN BUILDING CO LTD	COMMON STOCK	5,300	95,851
KEIKYU CORP	COMMON STOCK	37,400	643,301
KEIO CORP	COMMON STOCK	17,700	1,374,375
KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	23,500	796,951
KEIYO BANK LTD/THE	COMMON STOCK	17,400	70,388
KEIYO CO LTD	COMMON STOCK	6,600	46,943
KELLER GROUP PLC	COMMON STOCK GBP.1	12,372	117,906
KEMIRA OYJ	COMMON STOCK	17,329	271,929
KENDA RUBBER INDUSTRIAL CO	COMMON STOCK TWD10.	100,880	125,515
KENEDIX INC	COMMON STOCK	40,600	294,910
KENEDIX OFFICE INVESTMENT CO	REIT	74	503,025
KENEDIX RESIDENTIAL NEXT INV	REIT	152	279,023
KENEDIX RETAIL REIT CORP	REIT	94	229,190
KENON HOLDINGS LTD	COMMON STOCK	4,295	126,580
KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163	141,338
KEPPEL CORP LTD	COMMON STOCK	263,000	1,069,118
KEPPEL DC REIT	REIT	190,833	406,206
KEPPEL INFRASTRUCTURE TRUST	UNIT	720,433	296,951
KEPPEL REIT	REIT	462,593	391,677
KERING	COMMON STOCK EUR4.0	12,766	9,418,923
KERRY GROUP PLC A	COMMON STOCK EUR.125	29,753	4,316,880
KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	106,659	234,324
KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	116,318	294,741
KESKO OYJ B SHS	COMMON STOCK	44,530	1,145,941
KEWPIE CORP	COMMON STOCK	18,600	409,502
KEY COFFEE INC	COMMON STOCK	3,100	64,438
KEYENCE CORP	COMMON STOCK	31,000	17,447,940
KEYERA CORP	COMMON STOCK	37,700	669,367
KEYWORDS STUDIOS PLC	COMMON STOCK GBP.0001	9,519	469,655
KFC HOLDINGS JAPAN LTD	COMMON STOCK	2,500	71,246
KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.	25,291	1,242,985
KH NEOCHEM CO LTD	COMMON STOCK	3,800	100,911
KHON KAEN SUGAR INDUSTRY PCL	FOREIGN SH. THB.5 A	2,820,500	216,527
KIA CORP	COMMON STOCK KRW5000.0	45,455	2,617,867

KIATNAKIN PHATRA BAN FOREIGN	FOREIGN SH. THB10.0 A	211,900	366,016
KIKKOMAN CORP	COMMON STOCK	24,700	1,715,714
KILLAM APARTMENT REAL ESTATE	REIT	8,300	111,470
KIMBERLY CLARK DE MEXICO A	COMMON STOCK	262,600	447,694
KINAXIS INC	COMMON STOCK	4,600	651,149
KINDEN CORP	COMMON STOCK	23,400	381,874
KINDOM DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	51,000	60,955
KINDRED GROUP PLC	SDR GBP.005	45,514	446,249
KINEPOLIS	COMMON STOCK	2,446	104,151
KING S TOWN BANK	COMMON STOCK TWD10.0	149,000	206,215
KING SLIDE WORKS CO LTD	COMMON STOCK TWD10.	19,000	200,600
KING YUAN ELECTRONICS CO LTD	COMMON STOCK TWD10.	298,000	367,797
KINGBOARD HOLDINGS LTD	COMMON STOCK HKD.1	167,900	708,036
KINGBOARD LAMINATES HLDG LTD	COMMON STOCK HKD.1	243,000	397,277
KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	432,000	1,772,553
KINGFISHER PLC	COMMON STOCK GBP.157143	349,806	1,293,884
KINGSOFT CLOUD HOLDINGS ADR	ADR USD.001	9,300	405,038
KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	1,102,101
KINGSPAN GROUP PLC	COMMON STOCK EUR.13	28,197	1,982,519
KINNEVIK AB B	COMMON STOCK SEK.1	42,848	2,166,777
KINROSS GOLD CORP	COMMON STOCK	210,329	1,541,972
KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.	82,180	236,760
KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	28,000	1,228,878
KINTETSU WORLD EXPRESS INC	COMMON STOCK	4,100	97,235
KION GROUP AG	COMMON STOCK	12,266	1,068,081
KIRIN HOLDINGS CO LTD	COMMON STOCK	141,600	3,343,567
KIRKLAND LAKE GOLD LTD	COMMON STOCK	44,503	1,837,408
KISOJI CO LTD	COMMON STOCK	4,100	95,482
KISSEI PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	52,095
KITZ CORP	COMMON STOCK	12,000	73,034
KIWI PROPERTY GROUP LTD	COMMON STOCK	485,861	426,657

KIWOOM SECURITIES CO LTD	COMMON STOCK KRW5000.	3,027	353,621
KIYO BANK LTD/THE	COMMON STOCK	11,800	169,654
KLABIN SA UNIT	UNIT	120,369	613,895
KLEPIERRE	REIT EUR1.4	36,849	830,330
KLOECKNER + CO SE	COMMON STOCK	13,410	131,329
KLOVERN AB B SHS	COMMON STOCK SEK2.0	105,184	199,072
KMW CO LTD	COMMON STOCK KRW500.	5,895	439,230
KNIGHT THERAPEUTICS INC	COMMON STOCK	21,100	88,607
KNORR BREMSE AG	COMMON STOCK	12,329	1,682,140
KOA CORP	COMMON STOCK	4,500	64,397
KOATSU GAS KOGYO CO LTD	COMMON STOCK	6,300	48,610
KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	8,300	1,014,760
KOBE BUSSAN CO LTD	COMMON STOCK	20,900	645,171
KOBE STEEL LTD	COMMON STOCK	55,000	294,428
KOC HOLDING AS	COMMON STOCK TRY1.	134,917	384,486
KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	7,600	464,651
KOENIG + BAUER AG	COMMON STOCK NPV	3,053	89,072
KOGAN.COM LTD	COMMON STOCK	3,789	122,344
KOH YOUNG TECHNOLOGY INC	COMMON STOCK KRW100.0	3,157	304,751
KOHNAN SHOJI CO LTD	COMMON STOCK	4,500	140,415
KOITO MANUFACTURING CO LTD	COMMON STOCK	17,700	1,203,954
KOJAMO OYJ	COMMON STOCK NPV	20,855	460,902
KOKUYO CO LTD	COMMON STOCK	14,400	195,321
KOLMAR KOREA CO LTD	COMMON STOCK KRW500.0	3,526	165,500

KOLON INDUSTRIES INC	COMMON STOCK KRW5000.	3,950	149,711
KOMATSU LTD	COMMON STOCK	147,700	4,047,763
KOMAX HOLDING AG REG	COMMON STOCK CHF.1	670	133,572
KOMEDA HOLDINGS CO LTD	COMMON STOCK	8,400	151,970
KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054	517,954
KOMERI CO LTD	COMMON STOCK	5,500	155,496
KOMIPHARM INTERNATIONAL CO	COMMON STOCK KRW100.	11,540	142,757
KONAMI HOLDINGS CORP	COMMON STOCK	16,700	940,071
KONE OYJ B	COMMON STOCK	58,331	4,740,900
KONECRANES OYJ	COMMON STOCK EUR.5	10,877	382,770
KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	16,625	342,109
KONICA MINOLTA INC	COMMON STOCK	87,700	335,843
KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	189,212	5,351,691
KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	57,555	120,204
KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	29,627	5,111,662
KONINKLIJKE KPN NV	COMMON STOCK EUR.04	611,318	1,856,266
KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	157,307	8,431,590
KONISHI CO LTD	COMMON STOCK	4,800	77,961
KONKA GROUP CO LTD B	COMMON STOCK CNY1.	212,300	67,633
KONOIKE TRANSPORT CO LTD	COMMON STOCK	4,600	45,769
KOOLEARN TECHNOLOGY HOLDING	COMMON STOCK USD.00002	40,000	144,102
KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.	12,785	303,889
KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	46,460	1,174,117
KOREA GAS CORPORATION	COMMON STOCK KRW5000.	6,958	198,278
KOREA INVESTMENT HOLDINGS CO	COMMON STOCK KRW5000.	8,840	643,654
KOREA PETRO CHEMICAL IND	COMMON STOCK KRW5000.0	910	193,242
KOREA SHIPBUILDING + OFFSHOR	COMMON STOCK KRW5000.0	6,758	673,683
KOREA UNITED PHARM INC	COMMON STOCK KRW500.0	1,519	93,168
KOREA ZINC CO LTD	COMMON STOCK KRW5000.	1,910	705,114
KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.	17,554	440,475
KOREAN REINSURANCE CO	COMMON STOCK KRW500.	23,175	168,829
KORIAN	COMMON STOCK EUR5.0	11,541	442,954
KORNIT DIGITAL LTD	COMMON STOCK ILS.01	6,300	561,519
KOSE CORP	COMMON STOCK	5,700	974,239
KOTOBUKI SPIRITS CO LTD	COMMON STOCK	3,600	187,385
KOZA ALTIN ISLETMELERI AS	COMMON STOCK TRY1.0	8,931	116,031
KRONES AG	COMMON STOCK	2,548	205,856
KRUK SA	COMMON STOCK PLN1.0	3,374	129,003
KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	307,973
KT+G CORP	COMMON STOCK KRW5000.	22,376	1,713,838
KUALA LUMPUR KEPONG BHD	COMMON STOCK	100,830	594,214
KUBOTA CORP	COMMON STOCK	177,000	3,867,256
KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	9,178	2,083,746
KUMAGAI GUMI CO LTD	COMMON STOCK	7,300	184,525
KUMBA IRON ORE LTD	COMMON STOCK ZAR.0001	10,541	448,024
KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	510,226
KUMHO TIRE CO INC	COMMON STOCK KRW5000.	63,100	219,499
KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	18,700	169,217
KUNGSLEDEN AB	COMMON STOCK SEK.42	24,271	266,177
KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	572,000	494,587

KURA SUSHI INC	COMMON STOCK	1,400	84,982
KURABO INDUSTRIES LTD	COMMON STOCK	2,600	45,764
KURARAY CO LTD	COMMON STOCK	54,300	580,005
KUREHA CORP	COMMON STOCK	3,100	218,793
KURITA WATER INDUSTRIES LTD	COMMON STOCK	18,000	689,063

KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	3,000	261,285
KUWAIT FINANCE HOUSE	COMMON STOCK KWD.0001	715,900	1,593,242
KUWAIT INTERNATIONAL BANK	COMMON STOCK KWD.1	96,066	65,686
KUWAIT PROJECTS CO HOLDINGS	COMMON STOCK KWD.1	118,729	62,058
KUWAITI DINAR	FOREIGN CURRENCY	2,487,987	8,178,788
KWEICHOW MOUTAI CO LTD A	COMMON STOCK CNY1.0	13,680	4,180,459
KWG GROUP HOLDINGS LTD	COMMON STOCK HKD.1	287,500	393,966
KWG LIVING GROUP HOLDINGS LT	COMMON STOCK HKD.01	143,750	116,797
KWS SAAT SE + CO KGAA	COMMON STOCK EUR3.0	1,963	156,166
KYB CORP	COMMON STOCK	3,100	71,202
KYOCERA CORP	COMMON STOCK	54,200	3,326,942
KYOKUTO KAIHATSU KOGYO CO	COMMON STOCK	5,100	69,425
KYORIN HOLDINGS INC	COMMON STOCK	7,100	133,591
KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400	238,696
KYOWA EXEO CORP	COMMON STOCK	16,800	474,307
KYOWA KIRIN CO LTD	COMMON STOCK	44,637	1,220,092
KYUDENKO CORP	COMMON STOCK	9,200	297,138
KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	69,000	597,507
KYUSHU FINANCIAL GROUP INC	COMMON STOCK	59,800	246,907
KYUSHU RAILWAY COMPANY	COMMON STOCK	25,400	548,780
L OREAL	COMMON STOCK EUR.2	42,405	16,351,590
L+F CO LTD	COMMON STOCK KRW500.0	2,882	188,776
LA FRANCAISE DES JEUX SAEM	COMMON STOCK	15,835	725,182
LABRADOR IRON ORE ROYALTY CO	COMMON STOCK	9,600	245,727
LAFARGEHOLCIM LTD REG	COMMON STOCK CHF2.0	55,499	3,050,282
LAFARGEHOLCIM LTD REG	COMMON STOCK	33,822	1,850,947
LAGARDERE SCA	COMMON STOCK EUR6.1	9,678	243,265
LAMDA DEVELOPMENT SA	COMMON STOCK EUR.3	12,132	105,749
LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	35,890	413,931
LAND + HOUSES PUB NVDR	NVDR THB1.0	1,320,200	348,016
LAND MARK OPTOELECTRONICS	COMMON STOCK TWD10.0	10,000	100,292
LAND SECURITIES GROUP PLC	REIT GBP.1066667	109,697	1,108,701
LANDIS GYR GROUP AG	COMMON STOCK CHF10.0	3,729	292,617
LANXESS AG	COMMON STOCK	14,120	1,084,453
LAOBAIXING PHARMACY CHAIN A	COMMON STOCK CNY1.0	5,600	53,677
LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	10,899	62,343
LARGAN PRECISION CO LTD	COMMON STOCK TWD10.	18,799	2,129,795
LARGO RESOURCES LTD	COMMON STOCK	39,400	42,678
LASALLE LOGIPOINT REIT	REIT	262	422,210
LASERTEC CORP	COMMON STOCK	13,200	1,552,914
LASSONDE INDS INC CLASS A	COMMON STOCK	100	13,582
LAURENTIAN BANK OF CANADA	COMMON STOCK	7,400	181,224
LAWSON INC	COMMON STOCK	8,800	410,112
LEALEA ENTERPRISE	COMMON STOCK TWD10.	592,202	278,337
LEARNING TECHNOLOGIES GROUP	COMMON STOCK	80,678	200,137
LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	283,446
LEEJAM SPORTS CO JSC	COMMON STOCK SAR10.0	3,548	73,105
LEENO INDUSTRIAL INC	COMMON STOCK KRW500.	1,684	209,804
LEG IMMOBILIEN SE	COMMON STOCK	12,747	1,979,351
LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	1,023,787	3,761,574
LEGOCHEM BIOSCIENCES INC	COMMON STOCK KRW500.0	2,818	182,427
LEGRAND SA	COMMON STOCK EUR4.0	45,646	4,080,384
LEM HOLDING SA REG	COMMON STOCK CHF.5	105	205,261
LENDLEASE GROUP	STAPLED SECURITY	103,990	1,130,393
LENOVO GROUP LTD	COMMON STOCK	1,338,000	1,265,876
LENS TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	35,600	167,377
LENZING AG	COMMON STOCK	2,398	243,895
LEONARDO SPA	COMMON STOCK EUR4.4	73,436	525,238
LEONTEQ AG	COMMON STOCK CHF1.0	2,495	98,885
LEOPALACE21 CORP	COMMON STOCK	44,700	52,574
LEOVEGAS AB	COMMON STOCK EUR.012	15,087	64,069
LEPU MEDICAL TECHNOLOGY A	COMMON STOCK CNY1.0	19,400	80,649

LEROY SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	73,447	519,423
LF CORP	COMMON STOCK KRW5000.0	7,999	108,408
LG CHEM LTD	COMMON STOCK KRW5000.	7,918	6,027,265
LG CHEM LTD PREFERENCE	PREFERENCE	1,732	610,371
LG CORP	COMMON STOCK KRW5000.	17,990	1,451,686
LG DISPLAY CO LTD	COMMON STOCK KRW5000.	41,960	718,741
LG ELECTRONICS INC	COMMON STOCK KRW5000.	19,698	2,450,014

LG HAUSYS LTD	COMMON STOCK KRW5000.	2,270	163,379
LG HOUSEHOLD + HEALTH CARE	COMMON STOCK KRW5000.0	1,576	2,350,375
LG HOUSEHOLD + HEALTH PREF	PREFERENCE	506	334,546
LG INNOTEK CO LTD	COMMON STOCK KRW5000.0	3,489	584,203
LG INTERNATIONAL CORP	COMMON STOCK KRW5000.	9,695	220,963
LG UPLUS CORP	COMMON STOCK KRW5000.0	39,514	427,978
LI NING CO LTD	COMMON STOCK HKD.1	379,541	2,614,190
LIBERBANK SA	COMMON STOCK EUR.02	351,159	108,433
LIBERTY HOLDINGS LTD	COMMON STOCK ZAR.0833	26,858	113,416
LIECHTENSTEIN LANDESBANK	COMMON STOCK CHF5.0	2,094	124,356
LIEN HWA INDUSTRIAL HOLDINGS	COMMON STOCK TWD10.0	142,506	216,089
LIFCO AB B SHS	COMMON STOCK SEK.2	8,585	824,628
LIFE CORP	COMMON STOCK	3,900	135,277
LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK ZAR.00000001	265,666	304,596
LIFENET INSURANCE CO	COMMON STOCK	5,700	89,216
LIFESTYLE COMMUNITIES LTD	COMMON STOCK	8,671	85,737
LIFESTYLE INTL HLDGS LTD	COMMON STOCK HKD.005	80,000	63,574
LIFETECH SCIENTIFIC CORP	COMMON STOCK USD.00000125	394,000	226,197
LIFULL CO LTD	COMMON STOCK	11,000	39,396
LIGHT SA	COMMON STOCK	60,000	282,144
LIGHTSPEED POS INC SUB VOTE	COMMON STOCK	5,700	810,989
LINAMAR CORP	COMMON STOCK	8,400	444,527
LINDAB INTERNATIONAL AB	COMMON STOCK SEK1.0	8,554	177,417
LINGYI ITECH GUANGDONG CO A	COMMON STOCK CNY1.0	62,100	114,216
LINK ADMINISTRATION HOLDINGS	COMMON STOCK	98,772	423,328
LINK REIT	REIT	350,554	3,193,463
LINTEC CORP	COMMON STOCK	7,700	170,780
LINX SA	COMMON STOCK	21,000	150,275
LION CORP	COMMON STOCK	37,900	918,431
LIONTRUST ASSET MANAGEMENT	COMMON STOCK GBP.01	3,640	63,718
LITALICO INC	COMMON STOCK	1,500	55,993
LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.	381,229	676,780
LITHIUM AMERICAS CORP	COMMON STOCK	8,500	106,664
LIXIL CORP	COMMON STOCK	45,200	981,810
LLOYDS BANKING GROUP PLC	COMMON STOCK	12,142,190	6,118,199
LNA SANTE	COMMON STOCK EUR2.0	1,748	105,343
LOBLAW COMPANIES LTD	COMMON STOCK	29,596	1,503,496
LOCALIZA RENT A CAR	COMMON STOCK	119,121	1,584,283
LOG COMMERCIAL PROPERTIES E	COMMON STOCK	5,193	34,453
LOGAN GROUP CO LTD	COMMON STOCK HKD.1	250,000	409,634
LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	27,951	2,715,073
LOJAS AMERICANAS SA PREF	PREFERENCE	207,937	1,057,327
LOJAS RENNER S.A.	COMMON STOCK	148,225	1,249,822
LOMA NEGRA CIA IND SPON ADR	ADR	11,000	67,650
LOMON BILLIONS GROUP CO A	COMMON STOCK CNY1.0	5,500	25,861
LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605	54,283	6,688,491

LONDONMETRIC PROPERTY PLC	REIT GBP.1	116,154	363,812
LONG CHEN PAPER + PACKAGING	COMMON STOCK TWD10.0	513,958	425,478
LONGFOR GROUP HOLDINGS LTD	COMMON STOCK HKD.1	328,000	1,926,003
LONGI GREEN ENERGY TECHNOL A	COMMON STOCK CNY1.0	33,700	477,368
LONKING HOLDINGS LTD	COMMON STOCK HKD.1	281,000	87,236
LONZA GROUP AG REG	COMMON STOCK CHF1.0	12,657	8,141,568
LOOMIS AB	COMMON STOCK SEK5.0	16,415	451,808
LOTES CO LTD	COMMON STOCK TWD10.0	12,000	202,729
LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	3,089	787,140
LOTTE CONFECTIONERY CO LTD	COMMON STOCK KRW500.0	605	56,842
LOTTE CORP	COMMON STOCK KRW200.0	5,938	193,281
LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	305,564
LOTTE SHOPPING CO	COMMON STOCK KRW5000.	2,026	190,879
LOVISA HOLDINGS LTD	COMMON STOCK	10,690	93,557
LPKF LASER + ELECTRONICS	COMMON STOCK	4,164	150,089
LPP SA	COMMON STOCK PLN2.	246	548,463
LS CORP	COMMON STOCK KRW5000.0	5,495	360,177
LS ELECTRIC CO LTD	COMMON STOCK KRW5000.0	5,053	294,425
LSR GROUP PJSC GDR REGS	GDR RUB.25	97,218	221,488
LU THAI TEXTILE CO LTD B	COMMON STOCK CNY1.0	51,100	25,766
LUCKY CEMENT	COMMON STOCK PKR10.	29,500	128,510
LUFAX HOLDING LTD	ADR USD.00001	29,200	414,713
LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	63,000	152,089
LUKOIL PJSC	COMMON STOCK RUB.025	12,220	856,307
LUKOIL PJSC SPON ADR	ADR RUB.025	63,563	4,345,167
LUNDBERGS AB B SHS	COMMON STOCK	14,876	797,849
LUNDIN ENERGY AB	COMMON STOCK SEK.01	35,025	947,522
LUNDIN GOLD INC	COMMON STOCK	12,400	106,383

LUNDIN MINING CORP	COMMON STOCK	104,800	1,000,502
LUNG YEN LIFE SERVICE CORP	COMMON STOCK TWD10.	37,000	69,630
LUXSHARE PRECISION INDUSTR A	COMMON STOCK CNY1.0	75,658	652,312
LUYE PHARMA GROUP LTD	COMMON STOCK USD.02	323,500	150,992
LUZHOU LAOJIAO CO LTD A	COMMON STOCK CNY1.0	15,900	550,991
LVGEM CHINA REAL ESTATE INVE	COMMON STOCK HKD.01	182,000	54,705
LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	46,776	29,661,352
LXI REIT PLC	REIT	89,485	145,650
LYNAS RARE EARTHS LTD	COMMON STOCK	136,846	420,624
M DIAS BRANCO SA	COMMON STOCK	23,600	155,343
M+A CAPITAL PARTNERS CO LTD	COMMON STOCK	2,900	166,495
M+G PLC	COMMON STOCK GBP.05	410,012	1,201,857
M3 INC	COMMON STOCK	74,500	7,047,433
M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	4,317	70,027
MABANEE CO KPSC	COMMON STOCK KWD.1	93,719	202,411
MABUCHI MOTOR CO LTD	COMMON STOCK	8,700	380,356
MACHVISION INC	COMMON STOCK TWD10.0	3,119	32,763
MACNICA FUJI ELECTRONICS HOL	COMMON STOCK	8,000	157,375
MACQUARIE GROUP LTD	COMMON STOCK	57,685	6,227,312
MACQUARIE MEXICO REAL ESTATE	REIT	131,200	185,025
MACRONIX INTERNATIONAL	COMMON STOCK TWD10.	340,681	510,428
MAEDA CORP	COMMON STOCK	28,300	252,758
MAEDA KOSEN CO LTD	COMMON STOCK	3,000	78,985
MAEDA ROAD CONSTRUCTION CO	COMMON STOCK	5,200	87,435
MAG SILVER CORP	COMMON STOCK	14,200	290,465
MAGAZINE LUIZA SA	COMMON STOCK	474,196	2,280,439
MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	20,882	870,128

MAGNA INTERNATIONAL INC	COMMON STOCK	47,912	3,388,815
MAGNIT PJSC SPON GDR REGS	GDR	76,542	1,348,299
MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK HUF100.0	81,594	104,597
MAHARAH HUMAN RESOURCES CO	COMMON STOCK SAR10.0	3,117	62,729
MAHINDRA + MAHINDRA SPON GDR	GDR	30,062	292,203
MAIRE TECNIMONT SPA	COMMON STOCK	26,444	59,147
MAISONS DU MONDE SA	COMMON STOCK EUR3.24	9,912	181,463
MAJOR CINEPLEX GROUP FOREIGN	FOREIGN SH. THB1.0 A	94,200	57,539
MAKALOT INDUSTRIAL CO LTD	COMMON STOCK TWD10.	36,750	250,515
MAKINO MILLING MACHINE CO	COMMON STOCK	4,000	144,819
MAKITA CORP	COMMON STOCK	37,800	1,897,677
MAKUAKE INC	COMMON STOCK	800	64,157
MALAYAN BANKING BHD	COMMON STOCK	664,662	1,398,332
MALAYSIA AIRPORTS HLDGS BHD	COMMON STOCK	191,300	282,706
MALAYSIAN PACIFIC INDUSTRIES	COMMON STOCK	5,000	32,384
MALAYSIAN RESOURCES CORP BHD	COMMON STOCK	1,514,800	179,893
MALAYSIAN RINGGIT	FOREIGN CURRENCY	911,630	226,633
MAN GROUP PLC/JERSEY	COMMON STOCK USD.03428571	253,800	481,592
MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4	210,400	458,158
MANDO CORP	COMMON STOCK KRW1000.0	10,945	594,806
MANDOM CORP	COMMON STOCK	7,200	118,674
MANGO EXCELLENT MEDIA CO L A	COMMON STOCK CNY1.0	27,400	304,225
MANI INC	COMMON STOCK	12,900	351,358
MANILA ELECTRIC COMPANY	COMMON STOCK PHP10.	28,800	175,171
MANITOU BF	COMMON STOCK EUR1.0	1,610	47,109
MANULIFE FINANCIAL CORP	COMMON STOCK	335,491	5,964,577
MANULIFE US REAL ESTATE INV	REIT	230,493	171,866
MAOYAN ENTERTAINMENT	COMMON STOCK USD.00002	77,600	122,481
MAPFRE SA	COMMON STOCK EUR.1	135,352	360,149
MAPLE LEAF FOODS INC	COMMON STOCK	14,900	330,046
MAPLETREE COMMERCIAL TRUST	REIT	427,864	688,687
MAPLETREE INDUSTRIAL TRUST	REIT	243,593	532,999
MAPLETREE LOGISTICS TRUST	REIT	496,376	755,119
MAPLETREE NORTH ASIA COMMERC	REIT	406,333	297,888
MARCOPOLO SA PREF	PREFERENCE	33,600	18,646
MARFRIG GLOBAL FOODS SA	COMMON STOCK	82,800	232,033
MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.25	334,661	624,719
MARR SPA	COMMON STOCK EUR.5	6,036	123,932
MARS GROUP HOLDINGS CORP	COMMON STOCK	6,200	93,457
MARSHALLS PLC	COMMON STOCK GBP.25	26,964	350,140
MARSTON S PLC	COMMON STOCK GBP.07375	108,813	112,830
MARTINREA INTERNATIONAL INC	COMMON STOCK	15,300	178,460
MARUBENI CORP	COMMON STOCK	286,300	1,908,432
MARUDAI FOOD CO LTD	COMMON STOCK	3,200	52,498
MARUHA NICHIRO CORP	COMMON STOCK	8,400	181,067
MARUI GROUP CO LTD	COMMON STOCK	35,200	619,367
MARUICHI STEEL TUBE LTD	COMMON STOCK	12,000	266,740

MARUSAN SECURITIES CO LTD	COMMON STOCK	19,300	86,747
MARUWA CO LTD	COMMON STOCK	1,500	168,224
MARUWA UNYU KIKAN CO LTD	COMMON STOCK	10,000	213,613
MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	3,300	111,404
MARVELOUS INC	COMMON STOCK	9,700	83,265
MASSMART HOLDINGS LTD	COMMON STOCK ZAR.01	25,575	73,141

MATAS A/S	COMMON STOCK DKK2.5	6,243	88,626
MATRIX IT LTD	COMMON STOCK ILS1.0	6,050	137,343
MATSUI SECURITIES CO LTD	COMMON STOCK	23,400	183,946
MATSUMOTOKIYOSHI HOLDINGS CO	COMMON STOCK	12,900	550,654
MATSUYA CO LTD	COMMON STOCK	11,900	86,476
MATSUYAFOODS HOLDINGS CO LTD	COMMON STOCK	900	29,381
MAVERIX METALS INC	COMMON STOCK	7,700	42,423
MAVI GIYIM SANAYI VE TICA B	COMMON STOCK	25,251	176,749
MAX CO LTD	COMMON STOCK	4,500	62,807
MAXELL HOLDINGS LTD	COMMON STOCK	3,300	41,186
MAXIS BHD	COMMON STOCK	360,600	452,784
MAXSCEND MICROELECTRONICS A	COMMON STOCK CNY1.0	1,500	130,941
MAYNE PHARMA GROUP LTD	COMMON STOCK	234,071	62,443
MAZDA MOTOR CORP	COMMON STOCK	97,400	655,224
MBANK SA	COMMON STOCK PLN4.0	3,212	155,013
MBB SE	COMMON STOCK	353	46,874
MCB BANK LTD	COMMON STOCK PKR10.	86,800	102,013
MCCARTHY + STONE PLC	COMMON STOCK GBP.08	85,699	140,243
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	12,100	586,030
MCJ CO LTD	COMMON STOCK	12,000	128,977
MCMILLAN SHAKESPEARE LTD	COMMON STOCK	12,087	115,677
MCPHY ENERGY SA	COMMON STOCK EUR.12	3,562	149,737
MCUBS MIDCITY INVESTMENT COR	REIT	289	263,160
MEBUKI FINANCIAL GROUP INC	COMMON STOCK	187,700	372,069
MECHEL PJSC SPONSORED ADR	ADR	102,269	209,651
MEDACTA GROUP SA	COMMON STOCK CHF.1	418	41,158
MEDIA DO CO LTD	COMMON STOCK	2,000	143,107
MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.	3,647,500	296,541
MEDIASET ESPANA COMUNICACION	COMMON STOCK EUR.5	3,285	145,793
MEDIASET SPA	COMMON STOCK EUR.52	53,585	136,096
MEDIATEK INC	COMMON STOCK TWD10.	267,165	7,134,861
MEDIBANK PRIVATE LTD	COMMON STOCK	506,074	1,176,109
MEDICAL DATA VISION CO LTD	COMMON STOCK	2,100	57,928
MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	69,588	268,139
MEDINET NASR HOUSING	COMMON STOCK EGP1.0	524,174	126,294
MEDIOBANCA SPA	COMMON STOCK EUR.5	120,574	1,103,702
MEDIOS AG	COMMON STOCK	1,640	74,901
MEDIPAL HOLDINGS CORP	COMMON STOCK	31,000	582,785
MEDIPOST CO LTD	COMMON STOCK KRW500.0	4,614	147,310
MEDLEY INC	COMMON STOCK	2,900	127,883
MEDPACTO INC	COMMON STOCK KRW500.0	1,901	206,712
MEDPEER INC	COMMON STOCK	2,200	174,366
MEDY TOX INC	COMMON STOCK KRW500.	1,792	289,007
MEG ENERGY CORP	COMMON STOCK	46,800	163,469
MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	2,107,361	2,237,678
MEGA LIFESCIENCES PCL FOREIG	FOREIGN SH. THB.5 A	74,400	88,778
MEGACABLE HOLDINGS CPO	UNIT	41,000	148,481
MEGACHIPS CORP	COMMON STOCK	2,700	73,496
MEGAPORT LTD	COMMON STOCK	18,844	207,000
MEGAWORLD CORP	COMMON STOCK PHP1.0	3,879,000	329,696
MEGGITT PLC	COMMON STOCK GBP.05	134,997	862,136
MEGMILK SNOW BRAND CO LTD	COMMON STOCK	9,400	201,097
MEIDENSHA CORP	COMMON STOCK	6,100	137,477
MEIJI HOLDINGS CO LTD	COMMON STOCK	19,000	1,336,180
MEIKO ELECTRONICS CO LTD	COMMON STOCK	3,200	59,923
MEINIAN ONEHEALTH HEALTHCA A	COMMON STOCK CNY1.0	40,800	70,675
MEITEC CORP	COMMON STOCK	4,500	234,001
MEITU INC	COMMON STOCK USD.00001	288,500	53,598
MEITUAN CLASS B	COMMON STOCK USD.00001	615,900	23,551,666
MEKONOMEN AB	COMMON STOCK SEK2.5	15,073	167,162
MELCO HOLDINGS INC	COMMON STOCK	1,000	32,455

MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	121,000	235,591
MELCO RESORTS + ENTERT ADR	ADR USD.01	32,148	596,345
MELEXIS NV	COMMON STOCK	3,610	352,887
MELIA HOTELS INTERNATIONAL	COMMON STOCK EUR.2	20,405	142,262
MELISRON	COMMON STOCK ILS1.0	3,261	177,705
MELROSE INDUSTRIES PLC	COMMON STOCK GBP.06857143	789,230	2,021,934
MENICON CO LTD	COMMON STOCK	5,200	315,202

MERCARI INC	COMMON STOCK	15,700	697,864
MERCIALYS	REIT EUR1.0	13,697	121,080
MERCK KGAA	COMMON STOCK	21,967	3,771,296
MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	67,798	50,173
MERCURY NZ LTD	COMMON STOCK	182,743	859,044
MERIDA INDUSTRY CO LTD	COMMON STOCK TWD10.	35,000	293,702
MERIDIAN ENERGY LTD	COMMON STOCK	295,493	1,578,375
MERITZ FIRE + MARINE INSURAN	COMMON STOCK KRW500.	12,808	172,957
MERITZ SECURITIES CO LTD	COMMON STOCK KRW1000.0	84,619	287,090
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	53,881	611,044
MERRY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	28,451	148,870
MERSEN	COMMON STOCK EUR2.0	2,861	86,706
MESOBLAST LTD	COMMON STOCK	95,781	165,119
METALL ZUG AG SHS B REG	COMMON STOCK CHF25.0	33	56,003
METALLURGICAL CORP OF CHIN A	COMMON STOCK CNY1.0	194,300	81,202
METALURGICA GERDAU SA PREF	PREFERENCE	137,159	298,014
METAWATER CO LTD	COMMON STOCK	4,000	90,031
METCASH LTD	COMMON STOCK	180,700	471,666
METHANEX CORP	COMMON STOCK	12,000	550,926
METRO AG	COMMON STOCK	27,608	310,687
METRO INC/CN	COMMON STOCK	43,578	1,942,881
METRO PACIFIC INVESTMENTS CO	COMMON STOCK PHP1.	2,267,600	202,244
METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.	420,165	429,309
METROVACESA SA	COMMON STOCK EUR.16	8,084	59,942
METSA BOARD OYJ	COMMON STOCK EUR1.7	30,433	319,300
METSO OUTOTEC OYJ	COMMON STOCK	106,782	1,070,981
MEXICAN PESO (NEW)	FOREIGN CURRENCY	4,628,229	232,277
MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	363,364	139,067
MEZZION PHARMA CO LTD	COMMON STOCK KRW500.0	2,061	334,150
MH DEVELOPMENT LTD	COMMON STOCK HKD.1	78,000	11,669
MICHELIN (CGDE)	COMMON STOCK EUR2.0	29,170	3,749,466
MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	57,431	331,807
MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000	702,925
MICROBIO CO LTD	COMMON STOCK TWD10.	51,000	123,475
MICRONICS JAPAN CO LTD	COMMON STOCK	3,200	40,349
MICROPORT SCIENTIFIC CORP	COMMON STOCK USD.00001	100,507	670,056
MIDDLE EAST HEALTHCARE CO	COMMON STOCK SAR10.0	6,244	58,336
MILBON CO LTD	COMMON STOCK	4,200	267,951
MILLICOM INTL CELLULAR SDR	SDR USD1.5	15,015	591,546
MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	4,400	110,232
MINEBEA MITSUMI INC	COMMON STOCK	62,500	1,243,566
MINERAL RESOURCES LTD	COMMON STOCK	30,017	868,155
MINISTOP CO LTD	COMMON STOCK	4,800	65,511
MINOR INTERNATIONAL PCL NVDR	NVDR THB1.0	436,900	376,439
MINTH GROUP LTD	COMMON STOCK HKD.1	132,000	699,251
MINTO APARTMENT REAL ESTATE	REIT NPV	3,000	47,967
MIQUEL Y COSTAS	COMMON STOCK EUR2.0	3,305	59,370
MIRAE ASSET SECURITIES CO LT	COMMON STOCK KRW5000.0	83,006	723,581

MIRAI CORP	REIT	291	108,487
MIRAIT HOLDINGS CORP	COMMON STOCK	13,700	234,649
MIROKU JYOHO SERVICE CO LTD	COMMON STOCK	3,300	67,052
MIRVAC GROUP	REIT	721,705	1,471,812
MISC BHD	COMMON STOCK	173,340	296,647
MISUMI GROUP INC	COMMON STOCK	47,900	1,573,389
MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	280,964	294,431
MITCHELLS + BUTLERS PLC	COMMON STOCK GBP.0854167	33,146	109,557
MITIE GROUP PLC	COMMON STOCK GBP.025	181,827	101,949
MITRA ADIPERKASA TBK PT	COMMON STOCK IDR50.0	616,900	34,611
MINITUBISHI CHEMICAL HOLDINGS	COMMON STOCK	215,300	1,309,852
MINITUBISHI CORP	COMMON STOCK	225,700	5,566,488
MINITUBISHI ELECTRIC CORP	COMMON STOCK	308,000	4,663,052
MINITUBISHI ESTATE CO LTD	COMMON STOCK	199,600	3,223,724
MINITUBISHI ESTATE LOGISTICS	REIT	51	212,417
MINITUBISHI GAS CHEMICAL CO	COMMON STOCK	29,100	670,079
MINITUBISHI HC CAPITAL INC	COMMON STOCK	66,900	322,873
MINITUBISHI HEAVY INDUSTRIES	COMMON STOCK	54,100	1,658,211
MINITUBISHI LOGISTICS CORP	COMMON STOCK	9,400	282,741
MINITUBISHI MATERIALS CORP	COMMON STOCK	21,700	458,621
MINITUBISHI MOTORS CORP	COMMON STOCK	112,900	238,056
MINITUBISHI PENCIL CO LTD	COMMON STOCK	9,500	126,644
MINITUBISHI RESEARCH INSTITUT	COMMON STOCK	1,400	58,089
MINITUBISHI SHOKUHIN CO LTD	COMMON STOCK	3,200	88,790
MINITUBISHI UFJ FINANCIAL GRO	COMMON STOCK	2,077,600	9,201,811
MINITUBOSHISHI BELTING LTD	COMMON STOCK	4,000	66,001

MITSUI + CO LTD	COMMON STOCK	275,300	5,051,224
MITSUI CHEMICALS INC	COMMON STOCK	31,100	913,749
MITSUI FUDOSAN CO LTD	COMMON STOCK	154,800	3,263,171
MITSUI FUDOSAN LOGISTICS PAR	REIT	87	440,756
MITSUI HIGH TEC INC	COMMON STOCK	3,300	124,135
MITSUI MINING + SMELTING CO	COMMON STOCK	9,900	365,186
MITSUI OSK LINES LTD	COMMON STOCK	18,700	572,450
MITSUI SOKO HOLDINGS CO LTD	COMMON STOCK	3,700	82,626
MITSUI SUGAR CO LTD	COMMON STOCK	2,800	49,299
MITSUUBISHI HOLDINGS CO LTD	COMMON STOCK	6,300	81,475
MIURA CO LTD	COMMON STOCK	14,800	826,788
MIVNE REAL ESTATE KD LTD	COMMON STOCK ILS1.0	139,948	361,680
MIXI INC	COMMON STOCK	7,400	183,970
MIYAZAKI BANK LTD/THE	COMMON STOCK	2,500	53,478
MIZRAHI TEFAHOT BANK LTD	COMMON STOCK ILS.1	27,932	647,933
MIZUHO FINANCIAL GROUP INC	COMMON STOCK	407,150	5,190,483
MIZUHO LEASING CO LTD	COMMON STOCK	4,500	135,564
MIZUNO CORP	COMMON STOCK	2,900	56,549
MLP SAGLIK HIZMETLERI AS	COMMON STOCK	17,991	48,118
MLP SE	COMMON STOCK	11,283	74,557
MMC NORILSK NICKEL PJSC ADR	ADR	23,534	734,998
MMC NORILSK NICKEL PJSC ADR	DEPOSITORY RECEIPT	96,021	3,022,741
MMG LTD	COMMON STOCK	508,000	221,318
MOBILE TELECOMMUNICATIONS CO	COMMON STOCK KWD.1	366,963	731,031
MOBILE TELECOMMUNICATIONS CO	COMMON STOCK SAR10.	74,588	270,390
MOBILE TELESYSTEMS SP ADR	ADR	104,957	939,365
MOBILEZONE HOLDING AG REG	COMMON STOCK CHF.01	6,850	78,084

MOBIMO HOLDING AG REG	COMMON STOCK	1,122	363,438
MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	4,400	167,503
MODEC INC	COMMON STOCK	3,400	61,848
MODERN TIMES GROUP B SHS	COMMON STOCK SEK5.0	14,654	263,176
MOELIS AUSTRALIA LTD	COMMON STOCK	15,136	55,656
MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK HUF125.0	63,462	462,421
MOLECULAR PARTNERS AG	COMMON STOCK CHF.1	3,832	89,505
MOMENTUM METROPOLITAN HOLDIN	COMMON STOCK ZAR.000001	210,527	225,877
MOMO INC SPON ADR	ADR USD.0001	28,800	402,048
MOMO.COM INC	COMMON STOCK TWD10.0	6,000	136,325
MONADELPHOUS GROUP LTD	COMMON STOCK	16,513	171,837
MONCLER SPA	COMMON STOCK NPV	33,731	2,066,405
MONDI PLC	COMMON STOCK EUR.2	14,584	338,554
MONDI PLC	COMMON STOCK EUR.2	65,320	1,611,470
MONETA MONEY BANK AS	COMMON STOCK CZK20.0	111,458	353,073
MONEX GROUP INC	COMMON STOCK	29,900	112,596
MONEY FORWARD INC	COMMON STOCK	6,000	284,822
MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	92,099	328,263
MONOGATARI CORP	COMMON STOCK	500	60,968
MONOTARO CO LTD	COMMON STOCK	21,100	1,072,960
MONTEA	REIT	1,834	209,034
MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	48,470	206,220
MORGAN SINDALL GROUP PLC	COMMON STOCK GBP.05	6,896	143,367
MORGUARD NORTH AMERICAN RESI	REIT	3,300	41,382
MORI HILLS REIT INVESTMENT C	REIT	290	400,077
MORI TRUST HOTEL REIT INC	REIT	55	61,415
MORI TRUST SOGO REIT INC	REIT	177	228,453
MORINAGA + CO LTD	COMMON STOCK	7,000	263,405
MORINAGA MILK INDUSTRY CO	COMMON STOCK	6,300	310,343
MORITA HOLDINGS CORP	COMMON STOCK	2,600	44,257
MORNEAU SHEPELL INC	COMMON STOCK	11,800	287,405
MOROCCAN DIRHAM	FOREIGN CURRENCY	19,943	2,240
MORPHOSYS AG	COMMON STOCK	5,729	655,204
MOS FOOD SERVICES INC	COMMON STOCK	4,400	124,444
MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970	482,191
MOSENERGO PJSC	COMMON STOCK RUB1.0	1,837,000	51,522
MOTA ENGIL SGPS SA	COMMON STOCK EUR1.	58,566	97,075
MOTOR OIL (HELLAS) SA	COMMON STOCK EUR.75	11,407	165,186
MOTUS HOLDINGS LTD	COMMON STOCK	35,255	134,582
MOUNT GIBSON IRON LTD	COMMON STOCK	27,434	19,531
MOUWASAT MEDICAL SERVICES CO	COMMON STOCK SAR10.0	8,311	305,714
MOWI ASA	COMMON STOCK NOK7.5	81,028	1,807,282
MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	44,296	515,377
MRV ENGENHARIA	COMMON STOCK	71,984	262,875
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	75,100	2,290,175
MSCI EAFE MAR21	IFUS 20210319	29,900	1,349,465
MSCI EMGMKT MAR21	IFUS 20210319	7,550	335,070

MTI LTD	COMMON STOCK	3,300	26,364
MTN GROUP LTD	COMMON STOCK ZAR.0001	311,996	1,279,822
MTR CORP	COMMON STOCK	247,243	1,382,753
MTU AERO ENGINES AG	COMMON STOCK	9,517	2,483,515
MTY FOOD GROUP INC	COMMON STOCK	3,700	168,301

MUANGTHAI CAPITAL PCL FOREIG	FOREIGN SH. THB1.0 A	165,500	325,918
MUANGTHAI CAPITAL PCL NVDR	NVDR THB1.0	147,400	291,487
MUENCHENER RUECKVER AG REG	COMMON STOCK	23,812	7,063,154
MULLEN GROUP LTD	COMMON STOCK	5,600	138,661
MULTICHOICE GROUP LTD	COMMON STOCK	82,639	754,135
MULTIPLAN EMPREENDIMENTOS	COMMON STOCK	56,700	258,343
MURATA MANUFACTURING CO LTD	COMMON STOCK	97,600	8,790,819
MUSASHI SEIMITSU INDUSTRY CO	COMMON STOCK	7,700	122,346
MUSASHINO BANK LTD/THE	COMMON STOCK	4,600	66,749
MUYUAN FOODSTUFF CO LTD A	COMMON STOCK CNY1.0	40,290	475,439
MY EG SERVICES BHD	COMMON STOCK	335,935	160,895
MYCRONIC AB	COMMON STOCK	14,255	425,810
MYTILINEOS S.A.	COMMON STOCK EUR.97	15,940	232,643
NABTESCO CORP	COMMON STOCK	19,100	838,530
NACHI FUJIKOSHI CORP	COMMON STOCK	2,100	87,232
NAGAILEBEN CO LTD	COMMON STOCK	4,300	123,038
NAGARRO SE	COMMON STOCK	1,247	138,845
NAGASE + CO LTD	COMMON STOCK	17,500	256,551
NAGOYA RAILROAD CO LTD	COMMON STOCK	32,200	850,353
NAJLAN CEMENT CO	COMMON STOCK SAR10.0	14,129	68,694
NAKANISHI INC	COMMON STOCK	12,100	265,695
NAMCHOW HOLDINGS CO LTD	COMMON STOCK TWD10.0	77,000	128,642
NAN KANG RUBBER TIRE CO LTD	COMMON STOCK TWD10.	71,000	105,984
NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	940,986	2,411,940
NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK TWD10.	39,988	257,824
NANJI E COMMERCE CO LTD A	COMMON STOCK CNY1.0	56,400	118,155
NANJING KING FRIEND BIOCHE A	COMMON STOCK CNY1.0	4,030	21,652
NANJING SECURITIES CO LTD A	COMMON STOCK CNY1.0	125,800	236,094
NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	17,200	437,993
NANOSONICS LTD	COMMON STOCK	47,088	292,576
NANTEX INDUSTRY CO LTD	COMMON STOCK TWD10.	28,000	61,014
NANTO BANK LTD/THE	COMMON STOCK	5,200	88,339
NANYA TECHNOLOGY CORP	COMMON STOCK TWD10.	225,000	697,745
NARI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	38,300	155,911
NASPERS LTD N SHS	COMMON STOCK ZAR.02	76,011	15,563,917
NATIONAL AGRICULTURE DEVELOP	COMMON STOCK	8,447	67,097
NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	550,252	9,722,909
NATIONAL BANK OF CANADA	COMMON STOCK	58,570	3,293,528
NATIONAL BANK OF GREECE	COMMON STOCK EUR3.0	94,188	263,261
NATIONAL BANK OF KUWAIT	COMMON STOCK KWD.1	777,381	3,052,751
NATIONAL EXPRESS GROUP PLC	COMMON STOCK GBP.05	86,419	280,708
NATIONAL GAS + INDUSTRIALIZA	COMMON STOCK SAR10.	6,233	50,673
NATIONAL GRID PLC	COMMON STOCK GBP.1243129	602,341	7,171,340
NATIONAL INDUSTRIALIZATION C	COMMON STOCK SAR10.0	55,594	202,720
NATIONAL INDUSTRIES GRP HOLD	COMMON STOCK KWD.1	181,636	105,089
NATIONAL MEDICAL CARE CO	COMMON STOCK SAR10.0	3,728	53,064
NATIONAL REAL ESTATE CO	COMMON STOCK KWD.1	133,354	33,054
NATIONAL STORAGE REIT	REIT	132,466	195,345
* NATIXIS	COMMON STOCK	175,499	605,000
NATURA +CO HOLDING S.A.	COMMON STOCK	137,541	1,380,018
NATURECELL CO LTD	COMMON STOCK KRW500.0	8,348	78,911
NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	46,627	1,177,486
NATWEST GROUP PLC	COMMON STOCK GBP1.0	803,520	1,913,836
NAURA TECHNOLOGY GROUP CO A	COMMON STOCK CNY1.0	5,000	138,707
NAVER CORP	COMMON STOCK KRW100.0	21,007	5,672,340
NAVIGATOR CO SA/THE	COMMON STOCK NPV	38,458	117,589
NCC AB B SHS	COMMON STOCK SEK8.0	17,681	323,532
NCC GROUP PLC	COMMON STOCK GBP.01	47,865	165,222
NCSOFT CORP	COMMON STOCK KRW500.0	3,156	2,709,336
NEARMAP LTD	COMMON STOCK	70,192	120,345
NEC CORP	COMMON STOCK	44,100	2,361,463
NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	12,300	212,070

NEDBANK GROUP LTD	COMMON STOCK ZAR1.0	74,161	654,402
NEINOR HOMES SA	COMMON STOCK EUR10.0	9,826	131,173
NEL ASA	COMMON STOCK NOK.2	190,405	649,385
NELES OYJ	COMMON STOCK	18,062	239,821
NEMETSCHKE SE	COMMON STOCK	10,352	765,225
NEOEN SA	COMMON STOCK	5,109	393,334
NEPES CORP	COMMON STOCK KRW500.0	2,939	115,384

NEPI ROCKCASTLE PLC	COMMON STOCK	82,025	521,892
NESTE OYJ	COMMON STOCK	72,592	5,252,160
NESTLE (MALAYSIA) BERHAD	COMMON STOCK	10,800	373,086
NESTLE SA REG	COMMON STOCK CHF.1	489,668	57,736,112
NET ONE SYSTEMS CO LTD	COMMON STOCK	15,800	558,886
NETCARE LTD	COMMON STOCK ZAR.01	226,837	191,618
NETCOMPANY GROUP AS	COMMON STOCK DKK1.0	4,776	488,459
NETDRAGON WEBSOFT HOLDINGS L	COMMON STOCK USD.01	10,000	22,432
NETEASE INC ADR	ADR USD.0001	71,500	6,847,555
NETLINK NBN TRUST	UNIT	528,400	385,932
NETMARBLE CORP	COMMON STOCK KRW100.0	4,680	567,894
NETWEALTH GROUP LTD	COMMON STOCK	6,103	146,904
NETWORK INTERNATIONAL HOLDIN	COMMON STOCK GBP.1	77,962	347,981
NEW CHINA LIFE INSURANCE C A	COMMON STOCK CNY1.0	22,700	201,696
NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	565,659
NEW GOLD INC	COMMON STOCK	119,800	263,297
NEW HOPE CORP LTD	COMMON STOCK	43,075	47,042
NEW HOPE LIUHE CO LTD A	COMMON STOCK CNY1.0	34,958	119,996
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	646,093	201,225
NEW ORIENTAL EDUCATIO SP ADR	ADR USD.01	26,700	4,961,127
NEW TAIWAN DOLLAR	FOREIGN CURRENCY	164,813,652	5,865,672
NEW WORK SE	COMMON STOCK NPV	518	177,533
NEW WORLD DEVELOPMENT	COMMON STOCK	243,964	1,136,474
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	71,067	51,168
NEWCREST MINING LTD	COMMON STOCK	140,846	2,808,339
NEXANS SA	COMMON STOCK EUR1.0	2,828	325,219
NEXGEN ENERGY LTD	COMMON STOCK	56,100	154,561
NEXI SPA	COMMON STOCK	57,829	1,150,559
NEXITY	COMMON STOCK EUR5.0	5,989	312,242
NEXON CO LTD	COMMON STOCK	82,100	2,528,756
NEXT PLC	COMMON STOCK GBP.1	22,210	2,200,327
NEXTAGE CO LTD	COMMON STOCK	6,400	82,176
NEXTDC LTD	COMMON STOCK	60,296	666,234
NEXTEER AUTOMOTIVE GROUP LTD	COMMON STOCK HKD.1	159,000	171,267
NFI GROUP INC	COMMON STOCK	11,000	207,998
NGK INSULATORS LTD	COMMON STOCK	47,000	726,811
NGK SPARK PLUG CO LTD	COMMON STOCK	28,500	487,992
NH FOODS LTD	COMMON STOCK	14,000	616,306
NH INVESTMENT + SECURITIES C	COMMON STOCK KRW5000.0	35,706	372,311
NHK SPRING CO LTD	COMMON STOCK	43,300	297,853
NHN CORP	COMMON STOCK KRW500.0	5,376	369,846
NHN KCP CORP	COMMON STOCK KRW500.0	2,298	145,211
NIB HOLDINGS LTD	COMMON STOCK	83,810	386,411
NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.1562	56,846	1,870,085
NICE INFORMATION SERVICE CO	COMMON STOCK KRW500.0	5,676	129,877
NICE LTD	COMMON STOCK ILS1.0	8,269	2,337,593

NICE LTD SPON ADR	ADR	2,740	776,900
NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	9,000	84,985
NICHIAS CORP	COMMON STOCK	10,600	252,981
NICHICON CORPORATION	COMMON STOCK	7,900	100,119
NICHIDEN CORP	COMMON STOCK	3,200	69,441
NICHIHA CORP	COMMON STOCK	4,500	141,915
NICHIREI CORP	COMMON STOCK	21,000	590,405
NICHIREKI CO LTD	COMMON STOCK	3,800	60,508
NICK SCALI LTD	COMMON STOCK	6,718	50,170
NICKEL MINES LTD	COMMON STOCK	98,163	83,665
NIDEC CORP	COMMON STOCK	76,000	9,576,543
NIEN MADE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	32,000	371,679
NIFCO INC	COMMON STOCK	14,800	581,239
NIHON KOHDEN CORP	COMMON STOCK	14,300	532,856
NIHON M+A CENTER INC	COMMON STOCK	25,500	1,706,629
NIHON NOHYAKU CO LTD	COMMON STOCK	6,000	29,396
NIHON PARKERIZING CO LTD	COMMON STOCK	13,400	139,402
NIHON UNISYS LTD	COMMON STOCK	13,100	514,177
NIKKISO CO LTD	COMMON STOCK	8,800	85,752
NIKKON HOLDINGS CO LTD	COMMON STOCK	9,800	196,681
NIKON CORP	COMMON STOCK	57,900	366,147
NILFISK HOLDING A/S	COMMON STOCK DKK20.0	3,949	85,406
NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	478,155
NINE ENTERTAINMENT CO HOLDIN	COMMON STOCK	294,552	527,757
NINESTAR CORP A	COMMON STOCK CNY1.0	11,700	47,900
NINETY ONE LTD	COMMON STOCK	21,849	65,504
NINETY ONE PLC	COMMON STOCK	64,111	203,043
NINTENDO CO LTD	COMMON STOCK	19,000	12,126,769

NIO INC ADR	ADR USD.00025	217,200	10,586,328
NIPPN CORP	COMMON STOCK	8,600	134,333
NIPPO CORP	COMMON STOCK	11,000	302,122
NIPPON ACCOMMODATIONS FUND	REIT	80	449,583
NIPPON BUILDING FUND INC	REIT	250	1,448,097
NIPPON CARBON CO LTD	COMMON STOCK	1,600	61,231
NIPPON CERAMIC CO LTD	COMMON STOCK	3,800	107,004
NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	6,200	128,599
NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	15,900	348,159
NIPPON EXPRESS CO LTD	COMMON STOCK	12,400	834,332
NIPPON GAS CO LTD	COMMON STOCK	6,600	356,135
NIPPON KANZAI CO LTD	COMMON STOCK	3,100	62,313
NIPPON KAYAKU CO LTD	COMMON STOCK	23,800	220,723
NIPPON KOEI CO LTD	COMMON STOCK	2,000	54,948
NIPPON LIGHT METAL HOLDINGS	COMMON STOCK	9,370	174,281
NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	24,700	2,715,521
NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	17,500	203,259
NIPPON REIT INVESTMENT CORP	REIT	83	298,140
NIPPON ROAD CO LTD	COMMON STOCK	1,100	82,191
NIPPON SANZO HOLDINGS CORP	COMMON STOCK	25,600	476,333
NIPPON SEIKI CO LTD	COMMON STOCK	8,200	92,788
NIPPON SHARYO LTD	COMMON STOCK	1,200	28,166
NIPPON SHEET GLASS CO LTD	COMMON STOCK	26,500	122,914
NIPPON SHINYAKU CO LTD	COMMON STOCK	8,300	545,161
NIPPON SHOKUBAI CO LTD	COMMON STOCK	4,600	258,787
NIPPON SIGNAL COMPANY LTD	COMMON STOCK	8,200	74,862
NIPPON SODA CO LTD	COMMON STOCK	4,300	128,335

NIPPON STEEL CORP	COMMON STOCK	135,982	1,763,828
NIPPON STEEL TRADING CORP	COMMON STOCK	2,500	90,783
NIPPON SUISAN KAISHA LTD	COMMON STOCK	57,500	237,619
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	217,200	5,569,819
NIPPON TELEVISION HOLDINGS	COMMON STOCK	8,900	97,112
NIPPON YUSEN KK	COMMON STOCK	27,400	639,296
NIPRO CORP	COMMON STOCK	28,300	333,258
NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	20,600	132,822
NISHI NIPPON RAILROAD CO LTD	COMMON STOCK	10,800	319,775
NISHIMATSU CONSTRUCTION CO	COMMON STOCK	9,400	193,069
NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	7,700	110,334
NISHIO RENT ALL CO LTD	COMMON STOCK	3,100	65,134
NISSAN CHEMICAL CORP	COMMON STOCK	20,800	1,303,783
NISSAN MOTOR CO LTD	COMMON STOCK	391,800	2,131,697
NISSAN SHATAI CO LTD	COMMON STOCK	13,200	109,628
NISSEI ASB MACHINE CO LTD	COMMON STOCK	500	28,585
NISSHA CO LTD	COMMON STOCK	8,600	125,132
NISSHIN OILLIO GROUP LTD/THE	COMMON STOCK	4,300	126,526
NISSHIN SEIFUN GROUP INC	COMMON STOCK	33,400	531,756
NISSHINBO HOLDINGS INC	COMMON STOCK	23,100	168,670
NISSIN ELECTRIC CO LTD	COMMON STOCK	8,200	97,305
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	11,200	959,894
NITORI HOLDINGS CO LTD	COMMON STOCK NPV	13,800	2,893,404
NITTA CORP	COMMON STOCK	3,700	80,332
NITTO BOSEKI CO LTD	COMMON STOCK	4,000	176,708
NITTO DENKO CORP	COMMON STOCK	27,000	2,424,650
NITTO KOGYO CORP	COMMON STOCK	4,300	85,407
NITTO KOHKI CO LTD	COMMON STOCK	1,800	30,538
NITTOKU CO LTD	COMMON STOCK	1,600	64,588
NIU TECHNOLOGIES SPONS ADR	ADR USD.0001	5,000	140,263
NKT A/S	COMMON STOCK DKK20.0	7,370	329,264
NN GROUP NV	COMMON STOCK EUR.12	50,172	2,198,323
NNIT A/S	COMMON STOCK DKK10.0	2,145	42,721
NOAH HOLDINGS LTD SPON ADS	ADR USD.0005	4,600	219,926
NOBIA AB	COMMON STOCK SEK.33	6,670	53,460
NOBINA AB	COMMON STOCK SEK.36	9,065	75,852
NOEVIR HOLDING CO	COMMON STOCK	2,600	115,214
NOF CORP	COMMON STOCK	11,500	584,806
NOHMI BOSAI LTD	COMMON STOCK	4,000	87,319
NOJIMA CO LTD	COMMON STOCK	5,200	142,826
NOK CORP	COMMON STOCK	19,700	212,231
NOKIA OYJ	COMMON STOCK	820,747	3,135,013
NOKIA OYJ	COMMON STOCK NPV	149,550	572,584
NOKIAN RENKAAT OYJ	COMMON STOCK	19,619	686,681
NOLATO AB B SHS	COMMON STOCK SEK5.0	3,681	372,879
NOMURA CO LTD	COMMON STOCK	17,400	144,217
NOMURA HOLDINGS INC	COMMON STOCK	530,600	2,809,113

NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	21,000	467,160
NOMURA REAL ESTATE MASTER FU	REIT	689	985,923
NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	55,300	1,976,120
NONG SHIM HOLDINGS CO	COMMON STOCK KRW5000.	2,210	157,811
NONGSHIM CO LTD	COMMON STOCK KRW5000.	854	235,575
NORBORD INC	COMMON STOCK	9,050	390,414
NORDEA BANK ABP	COMMON STOCK EUR1.0	8,192	66,837
NORDEA BANK ABP	COMMON STOCK EUR1.0	561,472	4,593,167
NORDEX SE	COMMON STOCK	11,473	311,181

NORDIC ENTERTAINMENT GROUP B	COMMON STOCK SEK1.0	14,654	819,966
NORDIC SEMICONDUCTOR ASA	COMMON STOCK NOK.01	24,908	399,248
NORITSU KOKI CO LTD	COMMON STOCK	3,100	73,236
NORITZ CORP	COMMON STOCK	4,700	73,518
NORMA GROUP SE	COMMON STOCK	5,711	292,706
NORSK HYDRO ASA	COMMON STOCK NOK1.098	251,460	1,161,862
NORTH PACIFIC BANK LTD	COMMON STOCK	44,000	93,542
NORTH WEST CO INC/THE	COMMON STOCK	9,100	231,714
NORTHAM PLATINUM LTD	COMMON STOCK ZAR.0001	80,931	1,156,667
NORTHERN REGION CEMENT CO	COMMON STOCK	14,960	48,490
NORTHERN STAR RESOURCES LTD	COMMON STOCK	134,479	1,302,385
NORTHLAND POWER INC	COMMON STOCK	30,300	1,165,059
NORTHWEST HEALTHCARE PROPERT	REIT	11,900	117,692
NORWAY ROYAL SALMON ASA	COMMON STOCK NOK1.	2,440	61,234
NORWEGIAN FINANS HOLDING ASA	COMMON STOCK NOK1.0	24,678	209,338
NORWEGIAN KRONE	FOREIGN CURRENCY	1,843,487	215,312
NOS SGPS	COMMON STOCK EUR.01	64,686	226,951
NOTRE DAME INTERMED PAR SA	COMMON STOCK	88,271	1,339,408
NOVA MEASURING INSTRUMENTS	COMMON STOCK ILS.01	4,380	310,422
NOVACYT	COMMON STOCK EUR.0667	12,058	144,614
NOVAGOLD RESOURCES INC	COMMON STOCK	45,000	435,165
NOVARTIS AG REG	COMMON STOCK CHF.5	377,382	35,698,468
NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.	109,822	1,436,522
NOVATEK PJSC SPONS GDR REG S	GDR	16,274	2,640,342
NOVO NORDISK A/S B	COMMON STOCK DKK.2	295,512	20,699,970
NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	221,560	626,178
NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	35,719	2,052,942
NRW HOLDINGS LTD	COMMON STOCK	73,875	166,708
NS SOLUTIONS CORP	COMMON STOCK	5,500	162,124
NSD CO LTD	COMMON STOCK	13,400	289,164
NSI NV	REIT EUR3.68	1,106	44,295
NSK LTD	COMMON STOCK	60,500	528,732
NTN CORP	COMMON STOCK	90,400	233,970
NTT DATA CORP	COMMON STOCK	110,000	1,507,530
NTT UD REIT INVESTMENT CORP	REIT	242	299,160
NUFARM LTD	COMMON STOCK	49,973	158,266
NUMIS CORPORATION PLC	COMMON STOCK GBP.05	7,207	33,230
NUTRIEN LTD	COMMON STOCK	98,476	4,733,650
NWS HOLDINGS LTD	COMMON STOCK HKD1.0	275,371	256,144
NYFOSA AB	COMMON STOCK SEK.5	33,919	338,346
OBARA GROUP INC	COMMON STOCK	2,600	99,317
OBAYASHI CORP	COMMON STOCK	111,800	968,593
OBI PHARMA INC	COMMON STOCK TWD10.0	40,364	200,425
OBIC BUSINESS CONSULTANTS	COMMON STOCK	3,600	248,931
OBIC CO LTD	COMMON STOCK	12,000	2,413,617
OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	34,648	359,913
OCADO GROUP PLC	COMMON STOCK GBP.02	78,434	2,599,532
OCEAN YIELD ASA	COMMON STOCK NOK10.0	11,775	36,363
OCEANAGOLD CORP	COMMON STOCK	114,800	221,670
OCI CO LTD	COMMON STOCK KRW5000.	3,630	309,995
OCI NV	COMMON STOCK EUR.02	15,131	292,174
ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	50,700	1,593,865
ODONTOPREV S.A.	COMMON STOCK	59,512	167,319
OESTERREICHISCHE POST AG	COMMON STOCK	6,014	211,480
OFILM GROUP CO LTD A	COMMON STOCK CNY1.0	29,500	59,622
OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	6,000	122,642
OHB SE	COMMON STOCK	891	42,087
OHSO FOOD SERVICE CORP	COMMON STOCK	3,000	168,444
OIL + GAS DEVELOPMENT CO LTD	COMMON STOCK PKR10.	115,300	75,188
OIL REFINERIES LTD	COMMON STOCK ILS1.	280,836	63,728
OIL SEARCH LTD	COMMON STOCK	301,028	921,114

OILES CORP	COMMON STOCK	4,200	66,108
OISIX RA DAICHI INC	COMMON STOCK	3,800	114,676
OITA BANK LTD/THE	COMMON STOCK	2,500	49,340
OJI HOLDINGS CORP	COMMON STOCK	156,800	893,257

OKAMOTO INDUSTRIES INC	COMMON STOCK	1,800	69,138
OKAMURA CORP	COMMON STOCK	9,500	85,207
OKASAN SECURITIES GROUP INC	COMMON STOCK	12,000	43,708
OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	14,800	130,804
OKINAWA ELECTRIC POWER CO	COMMON STOCK	7,808	105,355
OKUMA CORP	COMMON STOCK	4,700	263,547
OKUMURA CORP	COMMON STOCK	4,400	109,101
OKUWA CO LTD	COMMON STOCK	5,800	73,142
OLD MUTUAL LTD	COMMON STOCK	879,827	712,454
OLYMPUS CORP	COMMON STOCK	196,700	4,306,203
OMEGA GERACAO SA	COMMON STOCK	3,413	26,660
OMNI BRIDGEWAY LTD	COMMON STOCK	46,871	155,633
OMRON CORP	COMMON STOCK	31,300	2,793,713
OMV AG	COMMON STOCK	26,382	1,066,733
ON THE BEACH GROUP PLC	COMMON STOCK GBP.01	25,655	130,915
ONCOPEPTIDES AB	COMMON STOCK SEK.11	7,725	158,551
ONE REIT INC	REIT	37	93,936
ONENESS BIOTECH CO LTD	COMMON STOCK TWD10.	39,000	334,044
ONESMART INTERNATIONAL ADR	ADR	13,500	51,300
ONEX CORPORATION	COMMON STOCK	14,455	828,950
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	62,400	1,880,725
ONTEX GROUP NV	COMMON STOCK	11,774	158,618
ONWARD HOLDINGS CO LTD	COMMON STOCK	31,300	62,871
OOH MEDIA LTD	COMMON STOCK	96,496	123,716
OPAP SA	COMMON STOCK EUR.3	34,465	462,243
OPEN DOOR INC	COMMON STOCK	2,000	27,010
OPEN HOUSE CO LTD	COMMON STOCK	11,600	426,709
OPEN TEXT CORP	COMMON STOCK	45,500	2,106,575
OPTEX GROUP CO LTD	COMMON STOCK	5,900	108,010
OPTIM CORP	COMMON STOCK	2,400	65,025
OPTORUN CO LTD	COMMON STOCK	2,600	53,213
ORACLE CORP JAPAN	COMMON STOCK	6,500	845,884
ORANGE	COMMON STOCK EUR4.0	342,944	4,087,930
ORANGE BELGIUM	COMMON STOCK	5,363	143,096
ORANGE POLSKA SA	COMMON STOCK PLN3.0	102,085	180,489
ORBIA ADVANCE CORP SAB DE CV	COMMON STOCK	180,886	424,765
ORGANIGRAM HOLDINGS INC	COMMON STOCK	21,900	29,051
ORGANO CORP	COMMON STOCK	1,100	65,567
ORICA LTD	COMMON STOCK	63,696	783,022
ORIENT CORP	COMMON STOCK	78,900	88,801
ORIENT SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,433	88,090
ORIENTAL LAND CO LTD	COMMON STOCK	33,800	5,587,273
ORIENTAL PEARL GROUP CO LT A	COMMON STOCK CNY1.0	68,351	93,555
ORIENTAL UNION CHEMICAL	COMMON STOCK TWD10.	98,000	70,951
ORIGIN ENERGY LTD	COMMON STOCK	323,639	1,190,534
ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01	18,885	71,598
ORIOLA CORP B	COMMON STOCK	19,517	45,418
ORION CORP/REPUBLIC OF KOREA	COMMON STOCK KRW500.0	4,671	532,168
ORION HOLDINGS CORP	COMMON STOCK KRW500.0	5,427	66,039
ORION OYJ CLASS B	COMMON STOCK EUR.65	18,059	829,100
ORIOR AG	COMMON STOCK CHF4.0	1,108	94,497

ORIX CORP	COMMON STOCK	221,800	3,442,454
ORIX JREIT INC	REIT	443	732,495
ORKLA ASA	COMMON STOCK NOK1.25	146,882	1,492,358
ORLA MINING LTD	COMMON STOCK	23,300	125,590
ORO CO LTD	COMMON STOCK	1,100	46,829
OROCOBRE LTD	COMMON STOCK	37,759	130,817
ORORA LTD	COMMON STOCK	177,392	369,875
ORPEA	COMMON STOCK EUR1.25	8,304	1,164,749
ORSTED A/S	COMMON STOCK DKK10.0	32,465	6,649,611
OSAKA GAS CO LTD	COMMON STOCK	63,300	1,296,821
OSAKA ORGANIC CHEMICAL IND	COMMON STOCK	2,500	77,697
OSAKA SODA CO LTD	COMMON STOCK	2,300	60,883
OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	8,200	68,160
OSB GROUP PLC	COMMON STOCK GBP.01	76,575	443,400
OSCOTEC INC	COMMON STOCK KRW500.0	3,474	210,381
OSG CORP	COMMON STOCK	16,800	321,866
OSISKO GOLD ROYALTIES LTD	COMMON STOCK	20,378	258,004
OSISKO MINING INC	COMMON STOCK	33,700	144,138
OSOTSPA PCL FOREIGN	FOREIGN SH. THB1.0 A	243,700	288,763
OSRAM LICHT AG	COMMON STOCK	6,584	419,397
OTOKAR OTOMOTIV VE SAVUNMA	COMMON STOCK TRY1.	4,958	211,918
OTP BANK PLC	COMMON STOCK HUF100.	40,481	1,824,153
OTSUKA CORP	COMMON STOCK	18,700	985,453

OTSUKA HOLDINGS CO LTD	COMMON STOCK	67,200	2,881,493
OTTOGI CORPORATION	COMMON STOCK KRW5000.	331	176,026
OUE COMMERCIAL REAL ESTATE I	REIT	247,753	72,274
OUTOKUMPU OYJ	COMMON STOCK	53,592	210,992
OUTSOURCING INC	COMMON STOCK	20,700	277,976
OVERSEA CHINESE BANKING CORP	COMMON STOCK	616,798	4,689,161
OXFORD BIOMEDICA PLC	COMMON STOCK GBP.5	9,871	138,781
OYO CORP	COMMON STOCK	3,300	39,212
OZ MINERALS LTD	COMMON STOCK	59,702	870,619
PABRIK KERTAS TJIWI KIMIA PT	COMMON STOCK IDR1000.	312,400	219,030
PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	837,000	158,015
PACIFIC INDUSTRIAL CO LTD	COMMON STOCK	6,800	70,753
PACIFIC METALS CO LTD	COMMON STOCK	5,500	119,180
PACIFIC TEXTILES HOLDINGS	COMMON STOCK HKD.001	171,000	112,278
PACK CORP/THE	COMMON STOCK	2,500	68,511
PAGEGROUP PLC	COMMON STOCK GBP.01	56,396	345,278
PAKISTAN RUPEE	FOREIGN CURRENCY	6,870,124	42,992
PAKISTAN STATE OIL CO LTD	COMMON STOCK PKR10.	77,112	103,716
PALTAC CORPORATION	COMMON STOCK	5,600	304,787
PAMPA ENERGIA SA SPON ADR	ADR	11,700	161,226
PAN AMERICAN SILVER CORP	COMMON STOCK	36,294	1,250,633
PAN AMERICAN SILVER CORP	EXP 22FEB29	59,600	49,170
PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.	223,678	204,260
PAN JIT INTERNATIONAL INC	COMMON STOCK TWD10.	17,100	33,065
PAN OCEAN CO LTD	COMMON STOCK KRW1000.0	55,662	256,779
PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	69,500	1,605,528
PANASONIC CORP	COMMON STOCK	372,700	4,306,941
PANDORA A/S	COMMON STOCK DKK.01	17,162	1,920,117
PANDOX AB	COMMON STOCK SEK2.5	13,362	236,017
PANGANG GROUP VANADIUM TIT A	COMMON STOCK CNY1.0	100,100	33,245
PARADE TECHNOLOGIES LTD	COMMON STOCK TWD10.	11,000	436,885
PARADISE CO LTD	COMMON STOCK KRW500.	13,634	191,844

PARADOX INTERACTIVE AB	COMMON STOCK SEK.005	2,538	79,086
PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	44,016	294,894
PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	3,700	168,776
PAREX RESOURCES INC	COMMON STOCK	26,400	363,052
PARK LAWN CORP	COMMON STOCK	5,300	116,234
PARK24 CO LTD	COMMON STOCK	20,000	348,183
PARKLAND CORP	COMMON STOCK	25,700	814,775
PARKWAYLIFE REAL ESTATE	REIT	62,100	181,825
PARQUE ARAUCO S.A.	COMMON STOCK	108,669	178,681
PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	24,392	135,429
PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	3,177	3,716,695
PASON SYSTEMS INC	COMMON STOCK	14,300	88,449
PASONA GROUP INC	COMMON STOCK	4,300	86,708
PATISSERIE HOLDINGS PLC	COMMON STOCK GBP.01	4,808	28,228
PATRIZIA AG	COMMON STOCK	7,848	252,099
PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	239,000	211,986
PAZ OIL CO LTD	COMMON STOCK ILS5.	1,714	184,018
PCCW LTD	COMMON STOCK	683,056	411,289
PCHOME ONLINE INC	COMMON STOCK TWD10.	35,000	112,044
PEAB AB CLASS B	COMMON STOCK SEK5.35	23,825	259,950
PEARL ABYSS CORP	COMMON STOCK KRW100.0	1,028	246,334
PEARSON PLC	COMMON STOCK GBP.25	117,527	1,190,510
PEGATRON CORP	COMMON STOCK TWD10.	346,853	832,397
PEMBINA PIPELINE CORP	COMMON STOCK	95,029	2,245,191
PENDAL GROUP LTD	COMMON STOCK	19,494	153,301
PENNON GROUP PLC	COMMON STOCK GBP.407	66,270	936,770
PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	49,400	425,213
PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,526,000	484,704
PEPTIDREAM INC	COMMON STOCK	17,100	869,165
PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0	2,940	149,046
PERENTI GLOBAL LTD	COMMON STOCK	119,922	126,984
PERFECT WORLD CO LTD A	COMMON STOCK CNY1.0	21,150	95,575
PERNOD RICARD SA	COMMON STOCK EUR1.55	35,299	6,867,097
PERPETUAL LTD	COMMON STOCK	8,611	231,237
PERSEUS MINING LTD	COMMON STOCK	214,628	212,970
PERSIMMON PLC	COMMON STOCK GBP.1	52,544	2,061,725
PERSOL HOLDINGS CO LTD	COMMON STOCK	30,000	542,327
PERUSAHAAN GAS NEGARA TBK PT	COMMON STOCK IDR100.0	2,371,000	279,940
PETKIM PETROKIMYA HOLDING AS	COMMON STOCK TRY1.	241,987	162,168
PETRO RIO SA	COMMON STOCK	9,300	125,137
PETROBRAS PETROLEO BRAS	COMMON STOCK	685,503	3,840,648
PETROBRAS PETROLEO BRAS PR	PREFERENCE	777,217	4,294,736

PETROBRAS DISTRIBUIDORA SA	COMMON STOCK	129,300	553,250
PETROCHINA CO LTD A	COMMON STOCK CNY1.0	459,000	291,277
PETROCHINA CO LTD H	COMMON STOCK CNY1.0	3,962,000	1,216,377
PETROFAC LTD	COMMON STOCK USD.02	44,523	84,068
PETRONAS CHEMICALS GROUP BHD	COMMON STOCK	435,300	805,873
PETRONAS DAGANGAN BHD	COMMON STOCK	67,000	358,020
PETRONAS GAS BHD	COMMON STOCK	115,600	493,770
PETROPVLOVSK PLC	COMMON STOCK GBP.01	437,354	193,748
PETS AT HOME GROUP PLC	COMMON STOCK GBP.01	85,808	488,052
PEUGEOT INVEST	COMMON STOCK EUR1.0	851	98,740
PEUGEOT SA	COMMON STOCK EUR1.0	102,666	2,814,045
PEYTO EXPLORATION + DEV CORP	COMMON STOCK	32,500	74,490
PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	884	169,166

PGE SA	COMMON STOCK PLN10.25	150,025	262,868
PHARMA FOODS INTERNATIONAL	COMMON STOCK	3,700	72,979
PHARMA MAR SA	COMMON STOCK EUR.6	1,892	220,428
PHARMAENGINE INC	COMMON STOCK TWD10.0	48,000	98,842
PHARMAESSENTIA CORP	COMMON STOCK TWD10.0	48,283	161,243
PHARMAGEST INTERACTIVE	COMMON STOCK EUR.2	648	88,015
PHARMALLY INTERENATIONAL HOL	COMMON STOCK TWD10.0	10,256	20,659
PHARMARON BEIJING CO LTD H	COMMON STOCK CNY1.0	21,700	367,063
PHARMICELL CO LTD	COMMON STOCK KRW500.	9,597	153,528
PHARMING GROUP NV	COMMON STOCK EUR.01	49,027	76,505
PHILIPPINE PESO	FOREIGN STOCK	1,900,862	39,582
PHISON ELECTRONICS CORP	COMMON STOCK TWD10.	27,229	323,260
PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	86,495	899,409
PHOENIX HOLDINGS LTD/THE	COMMON STOCK ILS1.0	44,225	337,797
PHOSAGRO PJSC GDR REG S	GDR	36,516	497,961
PIA CORP	COMMON STOCK	900	24,401
PIAGGIO + C. S.P.A.	COMMON STOCK	29,245	96,382
PICC HOLDING CO A	COMMON STOCK CNY1.0	69,600	69,994
PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	1,280,309	969,890
PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	62,462	214,832
PICTON PROPERTY INCOME LTD	REIT	73,352	75,006
PIGEON CORP	COMMON STOCK	19,500	806,051
PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.0	190,000	116,983
PILBARA MINERALS LTD	COMMON STOCK	281,242	189,014
PILOT CORP	COMMON STOCK	4,800	135,188
PINDUODUO INC ADR	ADR USD.00002	64,200	11,530,783
PING AN BANK CO LTD A	COMMON STOCK CNY1.0	212,900	630,865
PING AN HEALTHCARE AND TECHN	COMMON STOCK USD.000005	58,100	1,069,022
PING AN INSURANCE GROUP CO A	COMMON STOCK CNY1.0	117,897	1,568,691
PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	1,053,500	12,937,843
PINNACLE INVESTMENT MANAGEME	COMMON STOCK	33,211	182,080
PIOLAX INC	COMMON STOCK	4,700	72,243
PIRAEUS FINANCIAL HOLDINGS S	COMMON STOCK EUR1.0	48,709	77,619
PIRAEUS PORT AUTHORITY SA	COMMON STOCK EUR2.0	1,287	30,747
PIRELLI + C SPA	COMMON STOCK NPV	72,980	395,435
PIXART IMAGING INC	COMMON STOCK TWD10.	23,509	160,098
PKO BANK POLSKI SA	COMMON STOCK PLN1.	161,081	1,244,901
PKSHA TECHNOLOGY INC	COMMON STOCK	2,400	59,720
PLA ADMINISTRADORA INDUSTRIA	REIT	136,200	209,439
PLAN B MEDIA PCL F	FOREIGN SH. THB.1 A	382,700	79,836
PLASTIC OMNIUM	COMMON STOCK EUR.5	12,340	429,058
PLATINUM ASSET MANAGEMENT	COMMON STOCK	21,346	118,970
PLAYTECH PLC	COMMON STOCK	51,370	282,755
PLDT INC	COMMON STOCK PHP5.0	17,262	483,324
PLENUS CO LTD	COMMON STOCK	4,100	69,356
PLUS500 LTD	COMMON STOCK ILS.01	14,088	322,285
PNE AG	COMMON STOCK	6,506	63,541
POINTSBET HOLDINGS LTD	COMMON STOCK	13,343	122,239
POLA ORBIS HOLDINGS INC	COMMON STOCK	17,600	357,692
POLISH ZLOTY	FOREIGN CURRENCY	320,587	86,041
POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK PLN1.25	60,835	941,134
POLSKIE GORNICTWO NAFTOWE I	COMMON STOCK PLN1.	343,791	511,064
POLY DEVELOPMENTS AND HOLD A	COMMON STOCK CNY1.0	129,500	313,639
POLY PROPERTY GROUP CO LTD	COMMON STOCK	769,000	225,254
POLY PROPERTY SERVICES CO LT	COMMON STOCK CNY1.0	19,600	154,639
POLYMETAL INTERNATIONAL PLC	COMMON STOCK	38,893	897,834
POLYNOVO LTD	COMMON STOCK	103,259	309,443
POLYUS PJSC	COMMON STOCK RUB1.0	4,300	887,040
POONGSAN CORP	COMMON STOCK KRW5000.	5,370	137,886

PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	27,447	1,894,853
POSCO	COMMON STOCK KRW5000.	11,988	3,003,995

POSCO SPON ADR	ADR	1,480	92,219
POSCO CHEMICAL CO LTD	COMMON STOCK KRW500.0	5,893	566,227
POSCO CHEMICAL CO LTD	RIGHT	1,404	39,355
POSCO INTERNATIONAL CORP	COMMON STOCK KRW5000.0	11,657	156,281
POSTAL SAVINGS BANK OF CHI H	COMMON STOCK CNY1.0	1,490,000	959,721
POSTE ITALIANE SPA	COMMON STOCK EUR1.0	85,456	868,967
POSTNL NV	COMMON STOCK EUR.08	99,392	339,567
POU CHEN	COMMON STOCK TWD10.	513,520	574,025
POU SHENG INTL HOLDINGS LTD	COMMON STOCK HKD.01	395,000	93,774
POUND STERLING	FOREIGN CURRENCY	1,264,518	1,728,533
POWER ASSETS HOLDINGS LTD	COMMON STOCK	221,500	1,201,272
POWER CONSTRUCTION CORP OF A	COMMON STOCK CNY1.0	105,700	62,806
POWER CORP OF CANADA	COMMON STOCK	93,412	2,191,378
POWERCELL SWEDEN AB	COMMON STOCK SEK.02	5,260	209,446
POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.	134,897	456,979
POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	108,267	939,692
POYA INTERNATIONAL CO LTD	COMMON STOCK TWD10.0	10,000	204,676
PP PERSERO TBK PT	COMMON STOCK IDR100.0	440,900	58,534
PPB GROUP BERHAD	COMMON STOCK	135,000	621,812
PRAIRIESKY ROYALTY LTD	COMMON STOCK	39,862	315,705
PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	203,019	257,229
PREMIER FOODS PLC	COMMON STOCK GBP.1	101,903	139,689
PREMIER GOLD MINES LTD	COMMON STOCK	34,400	81,464
PREMIER INVESTMENTS LIMITED	COMMON STOCK	17,533	318,320
PREMIUM BRANDS HOLDINGS CORP	COMMON STOCK	6,000	474,396
PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.	107,608	1,022,208
PRESS KOGYO CO LTD	COMMON STOCK	16,300	48,429
PRESS METAL ALUMINIUM HOLDIN	COMMON STOCK	210,500	439,186
PRESSANCE CORP	COMMON STOCK	6,100	105,090
PRESTIGE INTERNATIONAL INC	COMMON STOCK	17,600	155,589
PRETIUM RESOURCES INC	COMMON STOCK	30,200	345,854
PRIMA MARINE PCL FOREIGN	FOREIGN SH. THB1.0 A	184,200	49,186
PRIMA MEAT PACKERS LTD	COMMON STOCK	4,300	136,564
PRIMARY HEALTH PROPERTIES	REIT GBP.125	208,972	436,724
PRIMAX ELECTRONICS LTD	COMMON STOCK TWD10.	83,000	144,351
PRIMO WATER CORP	COMMON STOCK	24,900	390,113
PRO MEDICUS LTD	COMMON STOCK	7,656	202,536
PROLOGIS PROPERTY MEXICO SA	REIT	80,447	180,915
PROMOTORA DE INFORMACIONES A	COMMON STOCK EUR.1	32,747	35,755
PROMOTORA Y OPERADORA DE INF	COMMON STOCK	39,285	347,868
PROSEGUR CASH SA	COMMON STOCK EUR.02	79,951	78,321
PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	42,547	126,988
PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	36,920	621,487
PROSPERITY REIT	REIT	234,000	73,013
PROSUS NV	COMMON STOCK EUR.05	83,782	9,026,726
PROTECTOR FORSIKRING ASA	COMMON STOCK NOK1.	13,528	94,302
PROTO CORP	COMMON STOCK	5,600	56,562
PROVIDENT FINANCIAL PLC	COMMON STOCK GBP.2072727	43,525	184,017
PROXIMUS	COMMON STOCK	26,584	528,085
PRUDENTIAL PLC	COMMON STOCK GBP.05	447,722	8,260,826
PRYSMIAN SPA	COMMON STOCK EUR.1	43,510	1,553,537

PSG GROUP LTD	COMMON STOCK ZAR.01	27,754	113,380
PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	1,072,607
PTG ENERGY PCL FOREIGN	FOREIGN SH. THB1.0 A	82,100	43,571
PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	993,033
PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	887,345
PTT PCL NVDR	NVDR THB1.0	265,300	376,093
PTT PCL/FOREIGN	FOREIGN SH. THB1.0 A	1,842,240	2,613,324
PUBLIC BANK BERHAD	COMMON STOCK	567,481	2,908,685
PUBLIC POWER CORP	COMMON STOCK EUR2.48	17,917	164,304
PUBLICIS GROUPE	COMMON STOCK EUR.4	37,777	1,885,482
PUMA SE	COMMON STOCK	16,663	1,881,667
PUSHPAY HOLDINGS LTD	COMMON STOCK	236,996	308,561
PZ CUSSENS PLC	COMMON STOCK GBP.01	39,323	123,784
Q TECHNOLOGY GROUP CO LTD	COMMON STOCK HKD.01	74,000	125,902
QANTAS AIRWAYS LTD	COMMON STOCK	132,500	550,638
QASSIM CEMENT/THE	COMMON STOCK SAR10.	7,480	161,499
QBE INSURANCE GROUP LTD	COMMON STOCK	241,688	1,592,551
QIAGEN N.V.	COMMON STOCK EUR.01	41,375	2,149,334
QINETIQ GROUP PLC	COMMON STOCK GBP.01	97,471	428,420
QISDA CORP	COMMON STOCK TWD10.	551,955	566,939
QL RESOURCES BHD	COMMON STOCK	176,520	254,562
QOL HOLDINGS CO LTD	COMMON STOCK	3,700	40,394
QUADIENT SA	COMMON STOCK EUR1.0	9,204	178,021

QUALICORP CONS E CORR SEG SA	COMMON STOCK	53,979	364,629
QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	4,039,238	310,088
QUANG VIET ENTERPRISE CO LTD	COMMON STOCK TWD10.0	5,000	19,247
QUANTA COMPUTER INC	COMMON STOCK TWD10.	499,511	1,442,235
QUBE HOLDINGS LTD	COMMON STOCK	259,587	649,356
QUDIAN INC SPON ADR	ADR USD.0001	27,400	37,812
QUEBECOR INC CL B	COMMON STOCK	27,900	761,147
QUILTER PLC	COMMON STOCK GBP.01	319,677	671,889
QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	22,925	1,125,388
QURAIN PETROCHEMICAL INDUSTR	COMMON STOCK KWD.1	102,541	113,934
QUTOUTIAO INC ADR	ADR USD.000025	10,100	16,059
RABIGH REFINING AND PETROCHE	COMMON STOCK SAR10.	37,145	136,833
RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.	90,000	365,306
RADIUM LIFE TECH CO LTD	COMMON STOCK TWD10.0	252,982	108,758
RADWARE LTD	COMMON STOCK ILS.05	7,700	213,675
RAFFLES MEDICAL GROUP LTD	COMMON STOCK	43,258	32,586
RAI WAY SPA	COMMON STOCK NPV	19,337	129,511
RAIA DROGASIL SA	COMMON STOCK	210,000	1,015,735
RAIFFEISEN BANK INTERNATIONAL	COMMON STOCK	27,381	553,866
RAITO KOGYO CO LTD	COMMON STOCK	7,300	128,603
RAIZNEXT CORP	COMMON STOCK	6,000	71,535
RAKSUL INC	COMMON STOCK	2,100	90,600
RAKUS CO LTD	COMMON STOCK	12,500	288,079
RAKUTEN GROUP INC	COMMON STOCK	142,200	1,365,858
RAMELIUS RESOURCES LTD	COMMON STOCK	121,000	155,492
RAMI LEVY CHAIN STORES HASHI	COMMON STOCK ILS.01	1,464	102,675
RAMSAY HEALTH CARE LTD	COMMON STOCK	29,707	1,469,096
RAND MERCHANT INVESTMENT HOL	COMMON STOCK ZAR.0001	135,484	296,513
RANDON PARTICIPACOES SA PREF	PREFERENCE	17,000	52,941
RANDSTAD NV	COMMON STOCK EUR.1	19,619	1,279,098
RATCH GROUP PCL NVDR	NVDR THB10.0	133,700	235,292

RATHBONE BROTHERS PLC	COMMON STOCK GBP.05	9,684	204,036
RATIONAL AG	COMMON STOCK	870	810,760
RATOS AB B SHS	COMMON STOCK SEK3.15	45,969	215,248
REA GROUP LTD	COMMON STOCK	9,712	1,116,597
REAL MATTERS INC	COMMON STOCK	14,900	224,670
REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.	85,329	1,181,564
RECIPHARM AB B SHS	COMMON STOCK SEK.5	2,532	67,810
RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	121,918	10,899,423
RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	18,974	1,050,333
RECRUIT HOLDINGS CO LTD	COMMON STOCK	229,800	9,639,554
RED ELECTRICA CORPORACION SA	COMMON STOCK EUR.5	69,810	1,521,638
REDBUBBLE LTD	COMMON STOCK	18,542	78,996
REDCO PROPERTIES GROUP LTD	COMMON STOCK HKD.05	164,000	61,348
REDDE NORTHGATE PLC	COMMON STOCK GBP.5	25,144	152,033
REDEFINE PROPERTIES LTD	REIT	992,005	225,095
REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.	79,189	229,603
REDROW PLC	COMMON STOCK GBP.105	42,954	336,482
REGIONAL REIT LTD	REIT	23,179	25,750
REGIONAL SAB DE CV	COMMON STOCK	36,700	169,525
REGIS RESOURCES LTD	COMMON STOCK	88,040	252,007
REINET INVESTMENTS SCA	COMMON STOCK	26,808	502,429
REIT 1 LTD	REIT ILS1.0	48,764	244,819
RELIA INC	COMMON STOCK	6,200	77,177
RELIANCE WORLDWIDE CORP LTD	COMMON STOCK	131,284	410,706
RELIEF THERAPEUTICS HOLDING	COMMON STOCK CHF.01	306,964	93,757
RELO GROUP INC	COMMON STOCK	20,800	504,534
RELX PLC	COMMON STOCK GBP.144397	150,053	3,694,580
RELX PLC	COMMON STOCK GBP.144397	181,397	4,460,008
REMGRO LTD	COMMON STOCK	96,268	631,844
REMY COINTREAU	COMMON STOCK EUR1.6	3,482	717,325
RENAULT SA	COMMON STOCK EUR3.81	33,042	1,448,039
RENASAS ELECTRONICS CORP	COMMON STOCK	130,700	1,371,560
RENGO CO LTD	COMMON STOCK	32,500	272,265
RENISHAW PLC	COMMON STOCK GBP.2	6,246	491,744
RENOVA INC	COMMON STOCK	5,900	226,785
RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	317,908	2,216,093
REPLY SPA	COMMON STOCK EUR.13	3,836	448,458
REPSOL SA	COMMON STOCK EUR1.	244,967	2,536,056
REPSOL SA	RIGHT	244,967	84,134
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	1	0
RESILIENT REIT LTD	REIT	66,746	192,422
RESOLUTE MINING LTD	COMMON STOCK	129,276	78,528
RESONA HOLDINGS INC	COMMON STOCK	360,000	1,267,794

RESORTTRUST INC	COMMON STOCK	14,000	200,629
RESTAR HOLDINGS CORP	COMMON STOCK	3,300	71,077
RESTAURANT BRANDS INTERN	COMMON STOCK	49,294	3,011,422
RESTAURANT BRANDS NZ LTD	COMMON STOCK	7,718	64,181
RESTAURANT GROUP PLC	COMMON STOCK GBP.28125	92,604	81,651
RESTORE PLC	COMMON STOCK GBP.05	20,549	115,521
RETAIL PARTNERS CO LTD	COMMON STOCK	5,400	76,627
REUNERT LTD	COMMON STOCK ZAR.1	44,303	108,376
REXEL SA	COMMON STOCK EUR5.0	37,053	656,769
RFHIC CORP	COMMON STOCK KRW500.0	2,432	100,188
RHB BANK BHD	COMMON STOCK	217,728	295,662
RHEINMETALL AG	COMMON STOCK	7,403	783,584

RHI MAGNESITA NV	COMMON STOCK EUR1.0	4,207	241,122
RICHELIEU HARDWARE LTD	COMMON STOCK	9,900	256,747
RICHTER GEDEON NYRT	COMMON STOCK HUF100.	26,273	660,298
RICHWAVE TECHNOLOGY CORP	COMMON STOCK TWD10.0	9,000	126,412
RICOH CO LTD	COMMON STOCK	115,400	757,746
RICOH LEASING CO LTD	COMMON STOCK	2,400	71,469
RIETER HOLDING AG REG	COMMON STOCK CHF5.0	516	56,190
RIGHTMOVE PLC	COMMON STOCK GBP.001	144,659	1,326,907
RIKEN KEIKI CO LTD	COMMON STOCK	3,200	95,255
RINGER HUT CO LTD	COMMON STOCK	2,100	45,854
RINGKJOEBING LANDBOBANK A/S	COMMON STOCK DKK1.0	4,765	434,334
RINNAI CORP	COMMON STOCK	6,200	720,329
RIO TINTO LTD	COMMON STOCK	65,432	5,752,427
RIO TINTO PLC	COMMON STOCK GBP.1	188,768	14,327,952
RIOCAN REAL ESTATE INVST TR	REIT	26,900	353,670
RISESUN REAL ESTATE DEVEL A	COMMON STOCK CNY1.0	47,300	47,293
RISO KAGAKU CORP	COMMON STOCK	5,500	74,328
RISO KYOIKU CO LTD	COMMON STOCK	21,600	63,925
RITCHIE BROS AUCTIONEERS	COMMON STOCK	17,400	1,291,780
RITEK CORPORATION	COMMON STOCK TWD10.	98,940	38,318
RIYAD BANK	COMMON STOCK SAR10.	228,978	1,232,902
ROAD KING INFRASTRUCTURE LTD	COMMON STOCK HKD.1	239,000	305,251
ROBINSONS LAND CO	COMMON STOCK PHP1.0	644,400	284,603
ROCHE HOLDING AG GENUSSSCHEIN	COMMON STOCK	119,411	41,727,068
ROCKWOOL INTL A/S B SHS	COMMON STOCK DKK10.	1,475	553,128
ROGERS COMMUNICATIONS INC B	COMMON STOCK	61,642	2,867,272
ROGERS SUGAR INC	COMMON STOCK	17,400	76,620
ROHM CO LTD	COMMON STOCK	15,100	1,464,782
ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	17,400	515,770
ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	1,354,669	2,174,192
RONGSHENG PETROCHEMICAL CO A	COMMON STOCK CNY1.0	45,600	192,613
RONSHINE CHINA HOLDINGS LTD	COMMON STOCK HKD.00001	95,500	66,671
RORZE CORP	COMMON STOCK	1,600	103,683
ROSNEFT OIL CO PJSC REGS GDR	GDR	103,786	585,239
ROSNEFT OIL CO PJSC REGS GDR	GDR	96,285	543,047
ROTORK PLC	COMMON STOCK GBP.005	130,031	651,297
ROUND ONE CORP	COMMON STOCK	15,000	135,185
ROXGOLD INC	COMMON STOCK	54,100	68,665
ROYAL BANK OF CANADA	COMMON STOCK	246,160	20,208,693
ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK EUR.07	703,838	12,490,470
ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK EUR.07	636,040	10,953,479
ROYAL HOLDINGS CO LTD	COMMON STOCK	5,200	92,915
ROYAL MAIL PLC	COMMON STOCK GBP.01	154,454	713,580
ROYAL UNIBREW	COMMON STOCK DKK2.0	8,469	983,325
RPA HOLDINGS INC	COMMON STOCK	3,600	22,351
RS PCL FOREIGN SHS	FOREIGN SH. THB1.0 A	191,100	110,348
RS TECHNOLOGIES CO LTD	COMMON STOCK	1,400	77,253
RSA INSURANCE GROUP PLC	COMMON STOCK GBP1.0	168,619	1,644,174
RUBIS	COMMON STOCK EUR1.25	13,878	739,897
RUENTEX DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	153,000	222,761
RUENTEX INDUSTRIES LTD	COMMON STOCK TWD10.	67,200	166,722
RUMO SA	COMMON STOCK	248,250	922,659
RURAL FUNDS GROUP	REIT	29,714	59,156
RUSSEL METALS INC	COMMON STOCK	10,800	192,688
RUSSIAN RUBLE	FOREIGN CURRENCY	(697,782)	(9,434)
RWE AG	COMMON STOCK	109,187	4,618,765
RWS HOLDINGS PLC	COMMON STOCK GBP.01	33,864	362,752
RYMAN HEALTHCARE LTD	COMMON STOCK	72,721	796,597
RYOBI LTD	COMMON STOCK	4,000	48,711
RYOHIN KEIKAKU CO LTD	COMMON STOCK	41,100	839,729
RYOSAN CO LTD	COMMON STOCK	3,200	57,906

S 1 CORPORATION	COMMON STOCK KRW500.	4,547	356,075
S F HOLDING CO LTD A	COMMON STOCK CNY1.0	23,600	525,630
S FOODS INC	COMMON STOCK	3,000	97,876
S IMMO AG	COMMON STOCK	8,591	178,313
S OIL CORP	COMMON STOCK KRW2500.0	9,000	574,017
S POOL INC	COMMON STOCK	7,400	53,996
S.O.I.T.E.C.	COMMON STOCK EUR2.0	3,076	718,747
S+P/TSX 60 IX FUT MAR21	XMOD 20210318	6,200	(48,281)
S+S TECH CORP	COMMON STOCK KRW500.0	2,552	102,578
S+T AG	COMMON STOCK	8,083	189,609
S4 CAPITAL PLC	COMMON STOCK GBP.25	26,132	179,590
SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	182,153	28,436
SAAB AB B	COMMON STOCK	15,021	437,838
SABIC AGRI NUTRIENTS CO	COMMON STOCK SAR10.0	34,629	743,975
SABINA GOLD + SILVER CORP	COMMON STOCK	50,100	129,654
SABRE INSURANCE GROUP PLC	COMMON STOCK GBP.001	44,564	169,264
SACYR SA	COMMON STOCK EUR1.0	64,492	158,983
SAES GETTERS SPA	COMMON STOCK EUR.554196	1,358	38,380
SAFESTORE HOLDINGS PLC	REIT GBP.01	36,115	383,948
SAFRAN SA	COMMON STOCK EUR.2	55,282	7,852,310
SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	185,745	1,478,900
SAHARA INTERNATIONAL PETROCH	COMMON STOCK SAR10.0	60,948	281,378
SAIBU GAS HOLDINGS CO LTD	COMMON STOCK	3,800	115,059
SAIC MOTOR CORP LTD A	COMMON STOCK CNY1.0	84,800	317,171
SAINSBURY (J) PLC	COMMON STOCK GBP.285714	301,030	928,290
SAINT MARC HOLDINGS CO LTD	COMMON STOCK	2,800	38,024
SAIPEM SPA	COMMON STOCK NPV	112,223	300,023
SAIZERIYA CO LTD	COMMON STOCK	6,800	125,807
SAKAI MOVING SERVICE CO LTD	COMMON STOCK	1,900	96,087
SAKATA INX CORP	COMMON STOCK	3,700	41,586
SAKATA SEED CORP	COMMON STOCK	5,100	177,384
SALMAR ASA	COMMON STOCK NOK.25	11,611	679,789
SALVATORE FERRAGAMO SPA	COMMON STOCK EUR.1	9,188	178,071
SALZGITTER AG	COMMON STOCK	7,002	185,968
SAM CHUN DANG PHARM CO LTD	COMMON STOCK KRW500.	2,322	176,068
SAMBA FINANCIAL GROUP	COMMON STOCK SAR10.0	166,221	1,353,570
SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	169,716	591,846
SAMPO OYJ A SHS	COMMON STOCK	80,836	3,433,537
SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,220	2,443,772
SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,679	1,735,167
SAMSUNG CARD CO	COMMON STOCK KRW5000.	8,611	258,074
SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.	8,998	1,478,772
SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW100.0	811,722	60,666,017
SAMSUNG ELECTRONICS PEF	PREFERENCE	140,678	9,549,503
SAMSUNG ENGINEERING CO LTD	COMMON STOCK KRW5000.	34,049	416,597
SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.	6,170	1,067,047
SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW5000.	76,022	493,341
SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.	13,922	1,016,587
SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.	10,079	5,846,270
SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	5,971	979,800
SAMSUNG SECURITIES CO LTD	COMMON STOCK KRW5000.	13,462	502,753
SAMTY CO LTD	COMMON STOCK	5,200	90,567

SAMTY RESIDENTIAL INVESTMENT	REIT	54	56,909
SAN A CO LTD	COMMON STOCK	3,200	135,723
SAN AI OIL CO LTD	COMMON STOCK	13,100	142,018
SAN IN GODO BANK LTD/THE	COMMON STOCK	24,300	116,676
SAN JU SAN FINANCIAL GROUP I	COMMON STOCK	1,500	18,371
SANAN OPTOELECTRONICS CO L A	COMMON STOCK CNY1.0	44,400	183,701
SANBIO CO LTD	COMMON STOCK	4,500	58,403
SANFIRE RESOURCES LTD	COMMON STOCK	23,424	96,789
SANDS CHINA LTD	COMMON STOCK USD.01	394,800	1,735,076
SANDSTORM GOLD LTD	COMMON STOCK	33,600	240,527
SANDVIK AB	COMMON STOCK SEK1.2	192,177	4,706,234
SANGETSU CORP	COMMON STOCK	8,600	129,420
SANGFOR TECHNOLOGIES INC A	COMMON STOCK CNY1.0	3,700	140,342
SANKEN ELECTRIC CO LTD	COMMON STOCK	3,900	169,289
SANKI ENGINEERING CO LTD	COMMON STOCK	6,600	77,805
SANKYO CO LTD	COMMON STOCK	9,800	265,168
SANKYU INC	COMMON STOCK	9,400	356,696
SANLAM LTD	COMMON STOCK ZAR.01	316,171	1,265,831
SANNE GROUP PLC	COMMON STOCK GBP.01	25,148	213,016
SANOFI	COMMON STOCK EUR2.0	190,908	18,718,809
SANOMA OYJ	COMMON STOCK	12,632	211,874
SANRIO CO LTD	COMMON STOCK	11,200	153,295

SANSAN INC	COMMON STOCK	2,100	137,913
SANTANDER BANK POLSKA SA	COMMON STOCK PLN10.0	6,814	339,347
SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	60,800	987,762
SANTOS LTD	COMMON STOCK	285,611	1,428,685
SANWA HOLDINGS CORP	COMMON STOCK	31,300	364,486
SANY HEAVY EQUIPMENT INTL	COMMON STOCK HKD.1	171,000	128,078
SANY HEAVY INDUSTRY CO LTD A	COMMON STOCK CNY1.0	91,100	487,493
SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	262,723
SANYO CHEMICAL INDUSTRIES	COMMON STOCK	1,400	74,849
SANYO DENKI CO LTD	COMMON STOCK	1,400	75,384
SAO MARTINHO SA	COMMON STOCK	44,000	232,788
SAP SE	COMMON STOCK	177,482	23,358,919
SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	4,434	137,675
SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677	240,430
SAPPORO HOLDINGS LTD	COMMON STOCK	11,600	224,208
SAPURA ENERGY BHD	COMMON STOCK	1,225,600	38,198
SAPUTO INC	COMMON STOCK	42,400	1,185,802
SARACEN MINERAL HOLDINGS LTD	COMMON STOCK	185,750	683,462
SARANTIS SA	COMMON STOCK EUR.78	5,024	57,508
SARAS SPA	COMMON STOCK	94,007	67,888
SARTORIUS AG VORZUG	PREFERENCE	6,045	2,537,648
SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	4,666	1,665,644
SAS AB	COMMON STOCK	494,340	110,191
SASA POLYESTER SANAYI	COMMON STOCK TRY1.	28,700	78,123
SASOL LTD	COMMON STOCK	102,780	925,676
SATO HOLDINGS CORP	COMMON STOCK	4,800	103,779
SATS LTD	COMMON STOCK	136,358	409,905
SAUDI AIRLINES CATERING CO	COMMON STOCK	6,815	140,057
SAUDI ARABIAN MINING CO	COMMON STOCK SAR10.	73,054	788,647
SAUDI ARABIAN OIL CO	COMMON STOCK	373,149	3,481,239
SAUDI BASIC INDUSTRIES CORP	COMMON STOCK SAR10.	152,652	4,125,950
SAUDI BRITISH BANK	COMMON STOCK SAR10.	139,408	918,586
SAUDI CEMENT	COMMON STOCK SAR10.	12,716	208,453

SAUDI CERAMIC CO	COMMON STOCK SAR10.0	4,987	63,740
SAUDI CHEMICAL CO HOLDING	COMMON STOCK SAR10.0	7,008	65,287
SAUDI CO FOR HARDWARE LLC	COMMON STOCK SAR10.0	2,748	42,631
SAUDI ELECTRICITY CO	COMMON STOCK SAR10.	141,342	802,480
SAUDI FISHERIES	COMMON STOCK SAR10.	3,324	48,643
SAUDI GROUND SERVICES CO	COMMON STOCK	15,625	133,693
SAUDI IND INVESTMENT GROUP	COMMON STOCK SAR10.	37,400	273,153
SAUDI INDUSTRIAL SERVICES CO	COMMON STOCK SAR10.0	6,782	58,571
SAUDI KAYAN PETROCHEMICAL CO	COMMON STOCK SAR10.	124,666	475,190
SAUDI PHARMACEUTICAL INDUSTR	COMMON STOCK SAR10.	9,973	104,207
SAUDI PUBLIC TRANSPORT CO	COMMON STOCK SAR10.	10,389	49,680
SAUDI REAL ESTATE CO	COMMON STOCK SAR10.0	16,283	65,625
SAUDI RESEARCH AND MARKETING	COMMON STOCK SAR10.	6,106	127,764
SAUDI RIYAL	FOREIGN CURRENCY	7,132,507	1,901,191
SAUDI TELECOM CO	COMMON STOCK SAR10.	101,768	2,875,415
SAUDIA DAIRY + FOODSTUFF CO	COMMON STOCK SAR10.0	2,701	125,993
SAVARIA CORP	COMMON STOCK	5,200	59,049
SAVILLS PLC	COMMON STOCK GBP.025	24,551	318,662
SAVOLA	COMMON STOCK SAR10.	44,379	502,747
SAWAI PHARMACEUTICAL CO LTD	COMMON STOCK	7,400	335,768
SB TECHNOLOGY CORP	COMMON STOCK	800	27,104
SBANKEN ASA	COMMON STOCK NOK10.0	16,465	132,490
SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,580,007	5,789,240
SBERBANK PJSC SPONSORED ADR	ADR	65,554	945,019
SBI HOLDINGS INC	COMMON STOCK	41,923	996,049
SBM OFFSHORE NV	COMMON STOCK EUR.25	22,818	433,079
SBS HOLDINGS INC	COMMON STOCK	3,900	98,945
SCANDIC HOTELS GROUP AB	COMMON STOCK SEK.25	28,343	120,012
SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0	11,155	190,235
SCATEC ASA	COMMON STOCK NOK.025	12,608	496,216
SCENTRE GROUP	REIT	847,290	1,867,806
SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	18,106	677,629
SCHIBSTED ASA CL A	COMMON STOCK NOK.5	12,759	544,319
SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	3,691	995,029
SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,920	1,871,384
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	88,024	12,905,361
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	421,405
SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.	4,014	151,452
SCHOUW + CO	COMMON STOCK DKK10.0	2,188	221,528
SCHRODERS PLC	COMMON STOCK GBP1.0	21,334	974,054
SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK CHF1.0	184	304,708

SCOR SE	COMMON STOCK EUR7.876972	24,743	876,005
SCOUT24 AG	COMMON STOCK	19,287	1,582,469
SCREEN HOLDINGS CO LTD	COMMON STOCK	6,400	473,060
SCSK CORP	COMMON STOCK	9,300	532,405
SDIC CAPITAL CO LTD A	COMMON STOCK CNY1.0	38,300	81,182
SDIC POWER HOLDINGS CO LTD A	COMMON STOCK CNY1.0	56,300	74,425
SEABRIDGE GOLD INC	COMMON STOCK	6,000	193,405
SEALINK TRAVEL GROUP LTD	COMMON STOCK	10,655	55,106
SEARLE COMPANY LTD/THE	COMMON STOCK PKR10.	48,509	75,444
SEAZEN GROUP LTD	COMMON STOCK HKD.001	428,000	356,790
SEAZEN HOLDINGS CO LTD A	COMMON STOCK CNY1.0	363,168	1,934,674
SEB SA	COMMON STOCK EUR1.0	3,562	705,102
SECOM CO LTD	COMMON STOCK	35,400	3,268,726
SECURITAS AB B SHS	COMMON STOCK SEK1.	59,760	965,412

SECURITY BANK CORP	COMMON STOCK PHP10.	78,670	219,728
SEEGENE INC	COMMON STOCK KRW500.	2,791	497,242
SEEK LTD	COMMON STOCK	61,451	1,354,166
SEERA GROUP HOLDING	COMMON STOCK SAR10.0	24,933	126,140
SEGA SAMMY HOLDINGS INC	COMMON STOCK	29,200	460,846
SEGRO PLC	REIT GBP.1	201,169	2,606,978
SEIBU HOLDINGS INC	COMMON STOCK	39,300	386,004
SEIKAGAKU CORP	COMMON STOCK	12,600	124,297
SEIKO EPSON CORP	COMMON STOCK	49,500	735,842
SEIKO HOLDINGS CORP	COMMON STOCK	8,600	110,184
SEINO HOLDINGS CO LTD	COMMON STOCK	24,500	345,835
SEIREN CO LTD	COMMON STOCK	8,300	125,703
SEKISUI CHEMICAL CO LTD	COMMON STOCK	60,700	1,151,627
SEKISUI HOUSE LTD	COMMON STOCK	106,100	2,161,845
SEKISUI HOUSE REIT INC	REIT	657	477,924
SEKISUI JUSHI CORP	COMMON STOCK	4,400	93,097
SELCUK ECZA DEPOSU TICARET V	COMMON STOCK TRY1.	58,897	108,235
SELECT HARVESTS LTD	COMMON STOCK	20,676	83,320
SELVAAG BOLIG ASA	COMMON STOCK NOK2.0	7,795	52,774
SEMAPA SOCIEDADE DE INVESTIM	COMMON STOCK NPV	17,748	194,368
SEMBCORP INDUSTRIES LTD	COMMON STOCK	181,200	234,658
SEMBCORP MARINE LTD	COMMON STOCK	1,055,473	113,854
SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.	666,700	590,787
SEMICONDUCTOR MANUFACTURING	COMMON STOCK USD.004	554,200	1,278,288
SEMPERIT AG HOLDING	COMMON STOCK	5,667	168,574
SENIOR PLC	COMMON STOCK GBP.1	79,024	96,458
SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	19,500	190,404
SENSHU IKEDA HOLDINGS INC	COMMON STOCK	70,120	100,618
SENSIRION HOLDING AG	COMMON STOCK	2,359	152,830
SEOBU T+D	COMMON STOCK KRW500.	28,242	196,782
SEJIN SYSTEM CO LTD	COMMON STOCK KRW500.0	2,154	100,665
SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK KRW500.	13,517	254,752
SERCO GROUP PLC	COMMON STOCK GBP.02	179,780	344,466
SERCOMM CORPORATION	COMMON STOCK TWD10.	42,000	116,457
SERIA CO LTD	COMMON STOCK	8,000	293,235
SERICA ENERGY PLC	COMMON STOCK USD.1	31,868	50,112
SERVICE STREAM LTD	COMMON STOCK	63,062	88,250
SES	RECEIPT	66,663	631,550
SESA SPA	COMMON STOCK NPV	502	63,101
SEVEN + I HOLDINGS CO LTD	COMMON STOCK	127,200	4,517,512
SEVEN BANK LTD	COMMON STOCK	126,900	268,314
SEVEN GENERATIONS ENERGY A	COMMON STOCK	50,545	262,247
SEVEN GROUP HOLDINGS LTD	COMMON STOCK	21,876	394,633
SEVERN TRENT PLC	COMMON STOCK GBP.9789	39,708	1,243,144
SEVERSTAL GDR REG S	GDR	49,935	874,101
SFA ENGINEERING CORP	COMMON STOCK KRW500.	8,554	304,796
SFP HOLDINGS CO LTD	COMMON STOCK	4,400	54,217
SFS GROUP AG	COMMON STOCK CHF.1	2,995	355,607
SG HOLDINGS CO LTD	COMMON STOCK	55,300	1,509,732
SGL CARBON SE	COMMON STOCK	14,975	65,574
SGS SA REG	COMMON STOCK CHF1.0	1,047	3,161,157
SHAANXI COAL INDUSTRY CO L A	COMMON STOCK CNY1.0	172,500	247,102
SHAFTESBURY PLC	REIT GBP.25	29,563	228,538
SHAMAL AZ ZOUR AL OULA FOR T	COMMON STOCK	93,287	84,946
SHANDONG GOLD MINING CO LT A	COMMON STOCK CNY1.0	30,240	109,460
SHANDONG GOLD MINING CO LT H	COMMON STOCK CNY1.0	95,500	220,633
SHANDONG HUALU HENGSHENG A	COMMON STOCK CNY1.0	13,100	74,792
SHANDONG SINOCERA FUNCTION A	COMMON STOCK CNY1.0	9,800	67,745
SHANDONG SUN PAPER INDUSTR A	COMMON STOCK CNY1.0	98,400	217,569
SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY.1	372,000	960,402

SHANG GONG GROUP CO LTD B	COMMON STOCK CNY1.0	462,245	170,582
SHANGHAI BAOSIGHT SOFTWARE A	COMMON STOCK CNY1.0	5,200	54,864
SHANGHAI CHLOR ALKALI CHEM B	COMMON STOCK CNY1.	59,700	26,954
SHANGHAI DIESEL ENGINE CO B	COMMON STOCK CNY1.	51,900	22,525
SHANGHAI ELECTRIC GRP CO L A	COMMON STOCK CNY1.0	88,400	73,136
SHANGHAI FOSUN PHARMACEUTI A	COMMON STOCK CNY1.0	16,700	138,691
SHANGHAI FOSUN PHARMACEUTI H	COMMON STOCK CNY1.0	108,500	520,428
SHANGHAI GREENCOURT INVEST B	COMMON STOCK CNY1.0	73,700	20,274
SHANGHAI HAIXIN GROUP CO B	COMMON STOCK CNY1.	48,800	16,741
SHANGHAI HIGHLY GROUP CO B	COMMON STOCK CNY1.	105,931	54,554
SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000	151,801
SHANGHAI INDUSTRIAL URBAN DE	COMMON STOCK HKD.04	133,200	14,083
SHANGHAI INTERNATIONAL AIR A	COMMON STOCK CNY1.0	8,000	92,596
SHANGHAI INTERNATIONAL POR A	COMMON STOCK CNY1.0	92,500	64,660
SHANGHAI JIN JIANG ONLINE B	COMMON STOCK CNY1.0	95,200	63,826
SHANGHAI LUJIAZUI FIN+TRAD B	COMMON STOCK CNY1.0	266,976	209,057
SHANGHAI M+G STATIONERY IN A	COMMON STOCK CNY1.0	10,000	135,581
SHANGHAI PHARMACEUTICALS A	COMMON STOCK CNY1.0	20,900	61,372
SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	348,401
SHANGHAI PUDONG DEVEL BANK A	COMMON STOCK CNY1.0	355,500	526,906
SHANGHAI RAAS BLOOD PRODUC A	COMMON STOCK CNY1.0	187,400	212,082
SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	191,595	170,848
SHANXI LU AN ENVIRONMENTAL A	COMMON STOCK CNY1.0	51,700	51,481
SHANXI MEIJIN ENERGY CO LT A	COMMON STOCK CNY1.0	63,300	64,659
SHANXI XINGHUACUN FEN WINE A	COMMON STOCK CNY1.0	7,200	413,893
SHAPIR ENGINEERING AND INDUS	COMMON STOCK	22,089	167,940
SHARP CORP	COMMON STOCK	40,200	610,290
SHAW COMMUNICATIONS INC B	COMMON STOCK	76,873	1,395,338
SHENERGY COMPANY LIMITED A	COMMON STOCK CNY1.0	173,645	138,701
SHENG SIONG GROUP LTD	COMMON STOCK	50,800	59,657
SHENG YE CAPITAL LTD	COMMON STOCK HKD.01	56,000	43,694
SHENGYI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	24,799	107,130
SHENNAN CIRCUITS CO LTD A	COMMON STOCK CNY1.0	5,180	85,893
SHENWAN HONGYUAN GROUP CO A	COMMON STOCK CNY1.0	186,900	151,155
SHENZHEN ENERGY GROUP CO L A	COMMON STOCK CNY1.0	121,035	112,888
SHENZHEN GOODIX TECHNOLOGY A	COMMON STOCK CNY1.0	4,100	97,721
SHENZHEN INOVANCE TECHNOLO A	COMMON STOCK CNY1.0	18,100	258,792
SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	234,838	379,013
SHENZHEN INVESTMENT LTD	COMMON STOCK	818,883	281,507
SHENZHEN KANGTAI BIOLOGICA A	COMMON STOCK CNY1.0	9,600	257,246
SHENZHEN MINDRAY BIO MEDIC A	COMMON STOCK CNY1.0	11,100	721,191
SHENZHEN OVERSEAS CHINESE A	COMMON STOCK CNY1.0	68,000	73,762
SHENZHEN SALUBRIS PHARM A	COMMON STOCK CNY1.0	4,100	17,764
SHENZHEN SUNWAY COMMUNICAT A	COMMON STOCK CNY1.0	10,500	57,831
SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	140,000	2,745,420
SHIBAURA MACHINE CO LTD	COMMON STOCK	3,300	75,627
SHIBUYA CORPORATION	COMMON STOCK	1,900	65,165
SHIFT INC	COMMON STOCK	1,800	248,662
SHIGA BANK LTD/THE	COMMON STOCK	7,300	149,216
SHIJIAZHUANG YILING PHARMA A	COMMON STOCK CNY1.0	4,200	16,403
SHIKOKU CHEMICALS CORP	COMMON STOCK	8,000	93,203
SHIKOKU ELECTRIC POWER CO	COMMON STOCK	26,400	172,857
SHIKUN + BINUI LTD	COMMON STOCK ILS1.0	41,188	240,454
SHIMA SEIKI MFG LTD	COMMON STOCK	5,200	88,478

SHIMACHU CO LTD	COMMON STOCK	6,900	366,209
SHIMADZU CORP	COMMON STOCK	38,200	1,488,034
SHIMAMURA CO LTD	COMMON STOCK	4,100	430,150
SHIMANO INC	COMMON STOCK	12,500	2,919,503
SHIMAO GROUP HOLDINGS LTD	COMMON STOCK HKD.1	199,000	636,104
SHIMIZU CORP	COMMON STOCK	93,200	680,758
SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	60,200	10,539,847
SHIN ETSU POLYMER CO LTD	COMMON STOCK	7,700	70,440
SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.	2,003,078	628,234
SHIN POONG PHARMACEUTICAL CO	COMMON STOCK KRW500.	4,180	478,724
SHIN ZU SHING CO LTD	COMMON STOCK TWD10.0	26,000	122,478
SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.	82,496	2,440,383
SHINING BUILDING BUSINESS CO	COMMON STOCK TWD10.0	316,414	185,663
SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	12,400	284,362
SHINKONG SYNTHETIC FIBERS	COMMON STOCK TWD10.	193,000	97,920
SHINMAYWA INDUSTRIES LTD	COMMON STOCK	8,800	75,479
SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	362,401
SHINSEI BANK LTD	COMMON STOCK	27,800	345,022
SHIONOGI + CO LTD	COMMON STOCK	45,600	2,492,808
SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	7,500	417,654

SHISEIDO CO LTD	COMMON STOCK	67,500	4,682,702
SHIZUOKA BANK LTD/THE	COMMON STOCK	78,000	574,621
SHIZUOKA GAS CO LTD	COMMON STOCK	7,900	79,234
SHO BOND HOLDINGS CO LTD	COMMON STOCK	7,000	340,978
SHOCHIKU CO LTD	COMMON STOCK	1,600	219,548
SHOEI CO LTD	COMMON STOCK	4,000	160,859
SHOEI FOODS CORP	COMMON STOCK	2,100	73,260
SHOP APOTHEKE EUROPE NV	COMMON STOCK EUR.02	1,885	341,887
SHOPIFY INC CLASS A	COMMON STOCK	18,600	20,984,421
SHOPPING CENTRES AUSTRALASIA	REIT	175,080	340,684
SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	80,369	761,620
SHOUCHENG HOLDINGS LTD	COMMON STOCK	720,800	204,699
SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	506,193	118,823
SHOWA DENKO K K	COMMON STOCK	25,100	537,913
SHOWA SANGYO CO LTD	COMMON STOCK	3,100	91,480
SHUFERSAL LTD	COMMON STOCK ILS.1	31,646	244,494
SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	100,158
SHUN TAK HOLDINGS LTD	COMMON STOCK	240,750	73,623
SIA ENGINEERING CO LTD	COMMON STOCK	51,300	76,757
SIAM CEMENT PCL NVDR	NVDR THB1.0	67,100	848,227
SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900	970,234
SIAM COMMERCIAL BANK FOREIGN	FOREIGN SH. THB10.0 A	153,825	449,255
SIAMGAS + PETROCHEMICALS FOR	FOREIGN SH. THB.5 A	125,800	41,989
SIBANYE STILLWATER LTD	COMMON STOCK	337,826	1,360,979
SICHUAN CHUANYOU ENERGY CO A	COMMON STOCK CNY1.0	125,221	192,454
SICHUAN KELUN PHARMACEUTIC A	COMMON STOCK CNY1.0	15,700	46,749
SIEGFRIED HOLDING AG REG	COMMON STOCK CHF2.0	703	517,776
SIEMENS AG REG	COMMON STOCK NPV	130,023	18,638,685
SIEMENS ENERGY AG	COMMON STOCK	67,927	2,496,858
SIEMENS GAMESA RENEWABLE ENE	COMMON STOCK EUR.17	38,029	1,654,532
SIEMENS HEALTHINEERS AG	COMMON STOCK	45,356	2,325,682
SIENNA SENIOR LIVING INC	COMMON STOCK	12,400	137,626
SIERRA WIRELESS INC	COMMON STOCK	6,300	91,582
SIG COMBIBLOC GROUP AG	COMMON STOCK CHF.01	54,398	1,261,737

SIGMA HEALTHCARE LTD	COMMON STOCK	199,334	94,615
SIGNATURE AVIATION PLC	COMMON STOCK GBP.3720238	142,241	747,756
SIGNIFY NV	COMMON STOCK	19,885	843,758
SIGURD MICROELECTRONICS CORP	COMMON STOCK TWD10.	65,000	104,753
SIHUAN PHARMACEUTICAL HLDGS	COMMON STOCK HKD.01	905,000	95,574
SIIX CORP	COMMON STOCK	4,700	70,356
SIKA AG REG	COMMON STOCK CHF.01	24,098	6,588,852
SILERGY CORP	COMMON STOCK TWD10.0	11,000	1,114,638
SILICON WORKS CO LTD	COMMON STOCK KRW500.	1,935	103,318
SILLAJEN INC	COMMON STOCK KRW500.0	10,918	121,613
SILTRONIC AG	COMMON STOCK	3,919	614,279
SILVER LAKE RESOURCES LTD	COMMON STOCK	160,028	218,502
SILVERCORP METALS INC	COMMON STOCK	31,400	209,744
SILVERCREST METALS INC	COMMON STOCK	17,300	192,690
SILVERLAKE AXIS LTD	COMMON STOCK USD.02	275,700	56,251
SIMCORP A/S	COMMON STOCK DKK1.	6,950	1,033,814
SIME DARBY BERHAD	COMMON STOCK	534,155	306,876
SIME DARBY PLANTATION BHD	COMMON STOCK	534,155	662,720
SIME DARBY PROPERTY BHD	COMMON STOCK	534,155	88,337
SIMPLO TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	31,000	386,075
SIMS LTD	COMMON STOCK	31,701	329,482
SINA CORP	COMMON STOCK USD.133	11,000	466,180
SINANEN HOLDINGS CO LTD	COMMON STOCK	2,300	66,059
SINBON ELECTRONICS CO LTD	COMMON STOCK TWD10.0	40,000	308,220
SINCH AB	COMMON STOCK SEK.1	5,968	973,449
SINGAPORE AIRLINES LTD	COMMON STOCK	254,100	821,280
SINGAPORE DOLLAR	FOREIGN CURRENCY	1,223,474	925,717
SINGAPORE EXCHANGE LTD	COMMON STOCK	138,400	974,044
SINGAPORE POST LTD	COMMON STOCK	122,900	65,626
SINGAPORE PRESS HOLDINGS LTD	COMMON STOCK	306,750	262,928
SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	788,189
SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	1,511,890	2,639,465
SINO AMERICAN SILICON PRODUC	COMMON STOCK TWD10.0	91,013	577,062
SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,882,495	1,820,633
SINO LAND CO	COMMON STOCK	579,298	754,867
SINO OCEAN GROUP HOLDING LTD	COMMON STOCK	869,074	173,914
SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	55,176
SINOLINK SECURITIES CO LTD A	COMMON STOCK CNY1.0	25,000	62,446
SINOPAC FINANCIAL HOLDINGS	COMMON STOCK TWD10.	1,979,142	804,932
SINOPEC ENGINEERING GROUP H	COMMON STOCK CNY1.0	239,500	103,201

SINOPEC KANTONS HOLDINGS	COMMON STOCK HKD.1	184,000	64,105
SINOPEC SHANGHAI PETROCHE A	COMMON STOCK CNY1.0	69,700	36,680
SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	245,200	597,589
SINOTRANS LIMITED A	COMMON STOCK CNY1.0	37,400	25,291
SINOTRUK HONG KONG LTD	COMMON STOCK	197,500	505,710
SIRIUS REAL ESTATE LTD	COMMON STOCK	160,381	204,007
SISTEMA PJSC REG S SPONS GDR	GDR	41,127	308,773
SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	238,000	515,173
SITRONIX TECHNOLOGY CORP	COMMON STOCK TWD10.	19,000	109,927
SIX OF OCTOBER DEVELOPMENT	COMMON STOCK EGP4.0	161,414	151,871
SIXT SE	COMMON STOCK	2,323	278,540
SIXT SE PRFD	PREFERENCE	3,127	219,691
SJM HOLDINGS LTD	COMMON STOCK	352,000	394,285
SK BIOPHARMACEUTICALS CO LTD	COMMON STOCK KRW500.0	2,643	411,580

SK CHEMICALS CO LTD/NEW	COMMON STOCK KRW5000.0	1,084	393,706
SK DISCOVERY CO LTD	COMMON STOCK KRW5000.0	3,907	237,269
SK HOLDINGS CO LTD	COMMON STOCK KRW200.0	5,863	1,300,868
SK HYNIX INC	COMMON STOCK KRW5000.	93,396	10,217,293
SK INNOVATION CO LTD	COMMON STOCK KRW5000.	8,894	1,561,559
SK MATERIALS CO LTD	COMMON STOCK KRW500.0	1,561	515,009
SK NETWORKS CO LTD	COMMON STOCK KRW2500.0	38,023	170,019
SK TELECOM	COMMON STOCK KRW500.	5,887	1,291,846
SK TELECOM CO LTD SPON ADR	ADR	5,719	140,001
SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	274,058	2,818,479
SKANSKA AB B SHS	COMMON STOCK	55,103	1,405,830
SKC CO LTD	COMMON STOCK KRW5000.	5,904	512,614
SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,778,129
SKISTAR AB	COMMON STOCK SEK.5	7,739	100,203
SKY PERFECT JSAT HOLDINGS	COMMON STOCK	22,600	111,452
SKYCITY ENTERTAINMENT GROUP	COMMON STOCK	177,454	410,014
SKYFAME REALTY HOLDINGS LTD	COMMON STOCK HKD.0033	432,000	55,162
SKYLARK HOLDINGS CO LTD	COMMON STOCK	36,500	563,958
SKYWORTH GROUP LTD	COMMON STOCK HKD.1	282,358	78,857
SLC AGRICOLA SA	COMMON STOCK	11,400	60,378
SLEEP COUNTRY CANADA HOLDING	COMMON STOCK	6,300	130,896
SM ENTERTAINMENT CO LTD	COMMON STOCK KRW500.0	3,177	87,108
SM INVESTMENTS CORP	COMMON STOCK PHP10.	54,195	1,185,499
SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	1,580,373
SMA SOLAR TECHNOLOGY AG	COMMON STOCK	1,769	121,085
SMART METERING SYSTEMS PLC	COMMON STOCK GBP.01	18,398	178,870
SMARTCENTRES REAL ESTATE INV	REIT	12,500	226,452
SMARTGROUP CORP LTD	COMMON STOCK	23,025	121,448
SMARTONE TELECOMMUNICATIONS	COMMON STOCK HKD.1	61,310	32,757
SMC CORP	COMMON STOCK	9,700	5,924,583
SMILES FIDELIDADE SA	COMMON STOCK	14,600	66,202
SMITH + NEPHEW PLC	COMMON STOCK USD.2	148,997	3,110,101
SMITHS GROUP PLC	COMMON STOCK GBP.375	66,027	1,366,002
SMOORE INTERNATIONAL HOLDING	COMMON STOCK USD.01	80,000	618,211
SMS CO LTD	COMMON STOCK	12,800	490,489
SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	41,987	1,955,833
SNAM SPA	COMMON STOCK	369,608	2,078,797
SNC LAVALIN GROUP INC	COMMON STOCK	31,200	532,163
SOCIETE BIC SA	COMMON STOCK EUR3.82	3,572	242,126
SOCIETE GENERALE SA	COMMON STOCK EUR1.25	140,964	2,941,162
SODEXO SA	COMMON STOCK EUR4.0	14,327	1,280,519
SODICK CO LTD	COMMON STOCK	6,800	58,141
SOFINA	COMMON STOCK	2,760	936,019
SOFTBANK CORP	COMMON STOCK	486,200	6,095,908
SOFTBANK GROUP CORP	COMMON STOCK	265,800	20,818,302
SOFTCAT PLC	COMMON STOCK GBP.0005	20,610	386,284
SOFTWARE AG	COMMON STOCK	8,804	359,237
SOFTWAREONE HOLDING AG	COMMON STOCK CHF.01	14,824	439,095
SOHGO SECURITY SERVICES CO	COMMON STOCK	12,700	659,211
SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	140,821
SOHU.COM LTD ADR	ADR	12,500	199,250
SOJITZ CORP	COMMON STOCK	234,700	525,124
SOK MARKETLER TICARET AS	COMMON STOCK	39,940	67,909
SOL	FOREIGN CURRENCY	47,634	13,168
SOLARIA ENERGIA Y MEDIO AMBI	COMMON STOCK EUR.01	6,382	308,635
SOLARPACK CORP TECNOLOGICA S	COMMON STOCK	2,271	79,725
SOLASTO CORP	COMMON STOCK	9,700	150,396
SOLGOLD PLC	COMMON STOCK GBP.01	119,103	52,778
SOLUS ADVANCED MATERIALS CO	COMMON STOCK KRW100.0	2,080	94,793
SOLUTIONS 30 SE	COMMON STOCK EUR.1275	15,017	193,507

SOLVAY SA	COMMON STOCK EUR15.0	12,908	1,532,099
SOMPO HOLDINGS INC	COMMON STOCK	56,500	2,304,954
SONAE	COMMON STOCK EUR1.0	168,952	136,784
SONDA SA	COMMON STOCK	184,856	113,186
SONGCHENG PERFORMANCE DEVE A	COMMON STOCK CNY1.0	28,440	77,095
SONIC HEALTHCARE LTD	COMMON STOCK	74,988	1,864,461
SONOVA HOLDING AG REG	COMMON STOCK CHF.05	9,304	2,398,906
SONY GROUP CORP	COMMON STOCK	213,900	21,508,377
SOPRA STERIA GROUP	COMMON STOCK EUR1.0	3,016	488,191
SOSEI GROUP CORP	COMMON STOCK	15,600	272,435
SOSILA LOGISTICS REIT INC	REIT	98	119,802
SOTETSU HOLDINGS INC	COMMON STOCK	12,700	305,347
SOULBRAIN CO LTD/NEW	COMMON STOCK KRW500.0	661	166,233
SOUTH AFRICAN RAND	FOREIGN CURRENCY	11,949,989	813,547
SOUTH KOREAN WON	FOREIGN CURRENCY	25,154,097	23,156
SOUTH32 LTD DI	COMMON STOCK	204,158	390,313
SOUTH32 LTD DI	COMMON STOCK	584,999	1,158,148
SOUTHERN COPPER CORP	COMMON STOCK USD.01	8,595	559,706
SOUTHERN CROSS MEDIA GROUP L	COMMON STOCK	39,066	67,566
SOUTHERN PROVINCE CEMENT CO	COMMON STOCK SAR10.	11,635	261,443
SP SETIA BHD	COMMON STOCK	204,729	50,572
SPAR GROUP LIMITED/THE	COMMON STOCK	33,105	424,989
SPAR NORD BANK A/S	COMMON STOCK DKK10.	14,776	145,525
SPAREBANK 1 NORD NORGE	COMMON STOCK NOK18.	18,546	161,791
SPAREBANK 1 OESTLANDET	COMMON STOCK NOK50.0	7,489	85,327
SPAREBANK 1 SMN	COMMON STOCK NOK20.0	23,958	273,085
SPAREBANK 1 SR BANK ASA	COMMON STOCK NOK25.0	33,152	353,161
SPARK INFRASTRUCTURE GROUP	STAPLED SECURITY	332,452	541,727
SPARK NEW ZEALAND LTD	COMMON STOCK	417,072	1,411,116
SPARX GROUP CO LTD	COMMON STOCK	14,400	35,640
SPCG PCL	FOREIGN SH. THB1.0 A	152,000	101,976
SPECTRIS PLC	COMMON STOCK GBP.05	18,089	764,547
SPH REIT	REIT	140,600	89,827
SPI 200 FUTURES MAR21	XSFE 20210318	400	(21,369)
SPIE SA	COMMON STOCK EUR.47	17,249	440,818
SPIN MASTER CORP SUB VTG SHR	COMMON STOCK	4,300	97,914
SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	12,525	1,935,036
SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	48,182	102,922
SPIRENT COMMUNICATIONS PLC	COMMON STOCK GBP.03333333	104,985	378,155
SPORTON INTERNATIONAL INC	COMMON STOCK TWD10.	15,000	143,124
SPRING AIRLINES CO LTD A	COMMON STOCK CNY1.0	10,000	84,794
SPROTT INC	COMMON STOCK	4,010	116,334
SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	16,600	1,007,423
SRI LANKA RUPEE	FOREIGN CURRENCY	2,414	13
SRI TRANG AGRO INDS PCL NVDR	NVDR THB1.0	54,100	47,853
SRISAWAD CORP PCL	SRISAWAD CORP PCL CW25	7,853	2,647
SRISAWADCORP PCL FOREIGN	FOREIGN SH. THB1.0 A	196,330	430,864
SSAB AB B SHARES	COMMON STOCK	80,533	257,436
SSAB AB A SHARES	COMMON STOCK	13,792	49,369
SSE PLC	COMMON STOCK GBP.5	178,835	3,684,499
SSP GROUP PLC	COMMON STOCK GBP.01085	82,919	416,626
SSR MINING INC	COMMON STOCK	34,525	750,852
SSY GROUP LTD	COMMON STOCK HKD.02	418,000	237,767
ST BARBARA LTD	COMMON STOCK	136,340	249,093
ST CORP	COMMON STOCK	4,800	91,099

ST GALLER KANTONALBANK A REG	COMMON STOCK CHF80.0	532	250,174
ST JAMES S PLACE PLC	COMMON STOCK GBP.15	92,094	1,428,219
ST SHINE OPTICAL CO LTD	COMMON STOCK TWD10.	16,008	159,568
ST. MODWEN PROPERTIES PLC	COMMON STOCK GBP.1	35,614	193,405
STABILUS SA	COMMON STOCK EUR.01	4,427	312,559
STADLER RAIL AG	COMMON STOCK CHF.2	7,648	349,575
STAGECOACH GROUP PLC	COMMON STOCK GBP.005482	80,692	81,656
STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	236,489	2,051,264
STANDARD CHARTERED PLC	COMMON STOCK USD.5	460,404	2,951,072
STANDARD FOODS CORP	COMMON STOCK TWD10.	93,000	203,249
STANDARD LIFE ABERDEEN PLC	COMMON STOCK GBP.1396825	389,845	1,510,563
STANLEY ELECTRIC CO LTD	COMMON STOCK	24,000	774,558
STANTEC INC	COMMON STOCK	19,200	622,116
STAR ASIA INVESTMENT CORPORA	REIT	241	117,746
STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	157,485	447,797
STAR MICRONICS CO LTD	COMMON STOCK	5,700	91,333
STARHILL GLOBAL REIT	REIT	258,800	98,937
STARHUB LTD	COMMON STOCK	139,000	137,696
STARTS CORP INC	COMMON STOCK	5,500	152,949

STARTS PROCEED INVESTMENT CO	REIT	37	72,237
STATE BANK OF INDI GDR REG S	GDR	13,079	490,222
STEADFAST GROUP LTD	COMMON STOCK	161,078	496,419
STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	719,894	51,048
STELCO HOLDINGS INC	COMMON STOCK	6,100	108,925
STELLA JONES INC	COMMON STOCK	11,200	406,857
STILLFRONT GROUP AB	COMMON STOCK SEK.07	28,190	343,021
STMICROELECTRONICS NV	COMMON STOCK EUR1.04	109,566	4,065,755
STO SE + CO. KGAA PREF SHRS	PREFERENCE	431	68,249
STOCKLAND	REIT NPV	428,703	1,384,111
STOLT NIELSEN LTD	COMMON STOCK USD1.	9,685	123,726
STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	96,130	1,838,799
STOREBRAND ASA	COMMON STOCK NOK5.	87,522	656,136
STORYTEL AB	COMMON STOCK SEK.5	5,472	179,805
STRATEC SE	COMMON STOCK	1,233	185,181
STRAUMANN HOLDING AG REG	COMMON STOCK CHF.1	1,757	2,049,376
STRAUSS GROUP LTD	COMMON STOCK ILS1.	11,603	348,464
STRIKE CO LTD	COMMON STOCK	1,800	89,297
STRIX GROUP PLC	COMMON STOCK GBP.01	6,455	19,261
STROEER SE + CO KGAA	COMMON STOCK	5,275	523,288
STUDIO ALICE CO LTD	COMMON STOCK	1,500	28,038
SUBARU CORP	COMMON STOCK	103,100	2,066,073
SUBSEA 7 SA	COMMON STOCK USD2.	54,414	558,125
SUEDZUCKER AG	COMMON STOCK	12,810	182,965
SUEZ	COMMON STOCK EUR4.0	55,539	1,171,405
SUGI HOLDINGS CO LTD	COMMON STOCK	5,900	394,884
SUL AMERICA SA UNITS	UNIT	51,755	442,754
SULZER AG REG	COMMON STOCK CHF.01	3,203	335,226
SUMCO CORP	COMMON STOCK	43,800	961,754
SUMITOMO BAKELITE CO LTD	COMMON STOCK	6,200	214,365
SUMITOMO CHEMICAL CO LTD	COMMON STOCK	251,400	1,012,918
SUMITOMO CORP	COMMON STOCK	200,300	2,655,315
SUMITOMO DAINIPPON PHARMA CO	COMMON STOCK	31,000	457,402
SUMITOMO DENSETSU CO LTD	COMMON STOCK	2,700	68,754
SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	127,300	1,688,882
SUMITOMO FORESTRY CO LTD	COMMON STOCK	21,600	450,729

SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	21,200	525,265
SUMITOMO METAL MINING CO LTD	COMMON STOCK	39,300	1,747,350
SUMITOMO MITSUI CONSTRUCTION	COMMON STOCK	29,600	123,220
SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	220,254	6,816,001
SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	58,700	1,820,320
SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	6,200	182,003
SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	51,200	1,582,158
SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	32,053	276,248
SUMITOMO SEIKA CHEMICALS CO	COMMON STOCK	1,400	55,771
SUMITOMO WAREHOUSE CO LTD	COMMON STOCK	9,300	119,136
SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	3,871,500	222,372
SUMMERSET GROUP HOLDINGS LTD	COMMON STOCK	64,574	583,396
SUMMIT INDUSTRIAL INCOME REI	REIT	10,700	114,643
SUMMIT REAL ESTATE HOLDING	REIT ILS1.0	14,048	209,996
SUN ART RETAIL GROUP LTD	COMMON STOCK	436,000	444,044
SUN HUNG KAI PROPERTIES	COMMON STOCK	217,302	2,804,920
SUN LIFE FINANCIAL INC	COMMON STOCK	100,197	4,451,452
SUNAC CHINA HOLDINGS LTD	COMMON STOCK HKD.1	441,000	1,630,486
SUNCOR ENERGY INC	COMMON STOCK	264,123	4,426,237
SUNCORP GROUP LTD	COMMON STOCK	206,408	1,605,211
SUNDRUG CO LTD	COMMON STOCK	12,300	490,917
SUNEVISION HOLDINGS	COMMON STOCK HKD.1	124,000	112,991
SUNGROW POWER SUPPLY CO LT A	COMMON STOCK CNY1.0	14,900	164,780
SUNING.COM CO LTD A	COMMON STOCK CNY1.0	101,300	119,624
SUNLIGHT REAL ESTATE INVEST	REIT	62,000	30,156
SUNNY OPTICAL TECH	COMMON STOCK HKD.1	130,900	2,879,942
SUNONWEALTH ELECTRIC MACHINE	COMMON STOCK TWD10.	27,000	51,857
SUNOPTA INC	COMMON STOCK	11,400	133,125
SUNTEC REIT	REIT	286,000	322,038
SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	23,900	845,989
SUPALAI PCL NVDR	NVDR THB1.0	433,700	296,783
SUPER ENERGY CORP PCL NVDR	NVDR THB.1	8,453,700	272,074
SUPER GROUP LTD	COMMON STOCK ZAR1.0	49,637	79,169
SUPER RETAIL GROUP LTD	COMMON STOCK	21,866	177,801
SUPERIOR PLUS CORP	COMMON STOCK	32,300	308,802
SURGUTNEFTEGAS PREFERENCE	PREFERENCE	1,031,300	581,849
SURGUTNEFTEGAS SP ADR	ADR	173,423	806,417
SURGUTNEFTEGAZ SP ADR PREF	ADR	34,310	188,966

SURUGA BANK LTD	COMMON STOCK	33,100	109,208
SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR50.0	2,341,000	382,704
SUSHIRO GLOBAL HOLDINGS LTD	COMMON STOCK	18,000	687,540
SUZANO SA	COMMON STOCK NPV	103,107	1,154,502
SUZANO SA SPON ADR	ADR	12,712	142,120
SUZHOU DONGSHAN PRECISION A	COMMON STOCK CNY1.0	17,600	70,185
SUZUKEN CO LTD	COMMON STOCK	12,000	434,097
SUZUKI MOTOR CORP	COMMON STOCK	62,200	2,888,028
SVENSKA CELLULOSA AB SCA B	COMMON STOCK SEK3.33	99,646	1,741,083
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	274,934	2,763,654
SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	4,918	1,342,446
SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	8,942	472,723
SWECO AB B SHS	COMMON STOCK SEK1.0	38,391	705,848
SWEDBANK AB A SHARES	COMMON STOCK SEK22.0	152,413	2,684,640
SWEDISH KRONA	FOREIGN CURRENCY	3,239,409	394,446
SWEDISH MATCH AB	COMMON STOCK SEK1.9823	27,146	2,112,613
SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	30,351	610,135

SWIRE PACIFIC LTD CL A	COMMON STOCK	88,500	492,013
SWIRE PROPERTIES LTD	COMMON STOCK	195,200	568,738
SWISS FRANC	FOREIGN CURRENCY	236,588	267,649
SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1	5,293	2,467,667
SWISS PRIME SITE REG	COMMON STOCK	12,912	1,271,350
SWISS RE AG	COMMON STOCK CHF.1	48,567	4,576,096
SWISSCOM AG REG	COMMON STOCK CHF1.0	4,478	2,415,927
SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2	1,687	164,170
SYDBANK A/S	COMMON STOCK DKK10.	10,598	234,260
SYDNEY AIRPORT	STAPLED SECURITY	242,858	1,202,130
SYMRISE AG	COMMON STOCK	21,867	2,896,688
SYNERGIE SA	COMMON STOCK EUR5.0	1,993	77,883
SYNLAIT MILK LTD	COMMON STOCK	24,742	93,023
SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.	290,150	486,297
SYNTHOMER PLC	COMMON STOCK GBP.1	51,243	357,056
SYSMEX CORP	COMMON STOCK	28,300	3,403,810
SYSTEMA CORP	COMMON STOCK	14,400	302,155
T GAIA CORP	COMMON STOCK	3,600	67,564
T HASEGAWA CO LTD	COMMON STOCK	6,800	143,115
T+D HOLDINGS INC	COMMON STOCK	95,200	1,126,779
TA CHEN STAINLESS PIPE CO	COMMON STOCK TWD10.	123,558	138,038
TABCORP HOLDINGS LTD	COMMON STOCK	392,496	1,182,325
TACHI S CO LTD	COMMON STOCK	4,700	53,628
TADANO LTD	COMMON STOCK	23,600	202,359
TAG IMMOBILIEN AG	COMMON STOCK	24,900	788,380
TAICHUNG COMMERCIAL BANK	COMMON STOCK TWD10.	571,259	220,305
TAIHEI DENGYO KAISHA LTD	COMMON STOCK	2,400	54,692
TAIHEIYO CEMENT CORP	COMMON STOCK	19,300	485,610
TAIKISHA LTD	COMMON STOCK	4,500	118,271
TAIKO PHARMACEUTICAL CO LTD	COMMON STOCK	4,100	64,111
TAIMED BIOLOGICS INC	COMMON STOCK TWD10.	53,000	158,696
TAINAN SPINNING	COMMON STOCK TWD10.	184,000	98,267
TAISEI CORP	COMMON STOCK	32,900	1,138,637
TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.	1,913,122	902,300
TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	6,600	445,023
TAIWAN BUSINESS BANK	COMMON STOCK TWD10.	781,672	270,940
TAIWAN CEMENT	COMMON STOCK TWD10.	975,059	1,501,659
TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,703,462	1,231,561
TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.	141,000	271,527
TAIWAN GLASS IND CORP	COMMON STOCK TWD10.	302,084	209,774
TAIWAN HIGH SPEED RAIL CORP	COMMON STOCK TWD10.	432,000	486,564
TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.	303,528	1,067,206
TAIWAN PAIHO LTD	COMMON STOCK TWD10.	44,389	116,942
TAIWAN SECOM	COMMON STOCK TWD10.0	84,261	265,653
TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.	4,157,363	79,855,224
TAIWAN SURFACE MOUNTING TECH	COMMON STOCK TWD10.	82,000	377,944
TAIWAN TEA CORP	COMMON STOCK TWD10.	421,607	268,559
TAIWAN UNION TECHNOLOGY CORP	COMMON STOCK TWD10.	24,000	103,704
TAIYO HOLDINGS CO LTD	COMMON STOCK	3,200	189,694
TAIYO YUDEN CO LTD	COMMON STOCK	19,800	929,340
TAKARA BIO INC	COMMON STOCK	8,900	238,856
TAKARA HOLDINGS INC	COMMON STOCK	25,400	317,747
TAKARA LEBEN REAL ESTATE INV	REIT	75	67,114
TAKARA STANDARD CO LTD	COMMON STOCK	5,000	73,582
TAKASAGO THERMAL ENGINEERING	COMMON STOCK	8,100	123,293
TAKASHIMAYA CO LTD	COMMON STOCK	26,500	227,847
TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	267,933	9,713,954

TAKEUCHI MFG CO LTD	COMMON STOCK	5,800	136,848
TAKI CHEMICAL CO LTD	COMMON STOCK	900	56,848
TAKKT AG	COMMON STOCK	7,162	93,424
TAKUMA CO LTD	COMMON STOCK	12,100	216,687
TAL EDUCATION GROUP ADR	ADR	65,400	4,676,754
TALGO SA	COMMON STOCK EUR.301	13,345	67,252
TALKTALK TELECOM GROUP	COMMON STOCK GBP.001	118,031	158,806
TAMBURI INVESTMENT PARTNERS	COMMON STOCK NPV	20,287	170,898
TAMRON CO LTD	COMMON STOCK	2,900	51,374
TAMURA CORP	COMMON STOCK	12,000	66,666
TANSEISHA CO LTD	COMMON STOCK	2,300	18,352
TANVEX BIOPHARMA INC	COMMON STOCK TWD10.0	49,111	65,761
TARKETT	COMMON STOCK EUR5.0	7,924	140,317
TASSAL GROUP LTD	COMMON STOCK	39,262	101,849
TATE + LYLE PLC	COMMON STOCK GBP.25	73,437	737,949
TATNEFT PAO SPONSORED ADR	ADR	3,724	150,822
TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	1,846,491
TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.	260,209	190,435
TAV HAVALIMANLARI HOLDING AS	COMMON STOCK TRY1.	30,591	87,732
TAYCA CORP	COMMON STOCK	4,300	63,049
TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	1,382,487
TBC BANK GROUP PLC	COMMON STOCK GBP.01	7,063	121,153
TBS HOLDINGS INC	COMMON STOCK	9,000	158,462
TC ENERGY CORP	COMMON STOCK	162,183	6,587,889
TCI CO LTD	COMMON STOCK TWD10.0	16,085	114,852
TCL ELECTRONICS HOLDINGS LTD	COMMON STOCK HKD1.0	5,533	4,147
TCL TECHNOLOGY GROUP CORP A	COMMON STOCK CNY1.0	147,500	160,199
TDK CORP	COMMON STOCK	21,900	3,303,471
TEAM17 GROUP PLC	COMMON STOCK GBP.01	16,835	186,210
TEAMVIEWER AG	COMMON STOCK	23,302	1,249,887
TECAN GROUP AG REG	COMMON STOCK CHF.1	2,031	998,820
TECHMATRIX CORPORATION	COMMON STOCK	6,000	124,276
TECHNOGYM SPA	COMMON STOCK NPV	12,652	142,003
TECHNOLOGY ONE LTD	COMMON STOCK	28,184	224,139
TECHNOPRO HOLDINGS INC	COMMON STOCK	6,100	506,381
TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	230,000	3,292,585
TECK RESOURCES LTD CLS B	COMMON STOCK	74,861	1,457,097
TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	5,959	78,455
TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.	423,775	417,570
TEIJIN LTD	COMMON STOCK	33,200	626,075
TEIKOKU SEN I CO LTD	COMMON STOCK	1,800	41,808
TEKFEN HOLDING AS	COMMON STOCK TRY1.	35,736	79,836
TELCON RF PHARMACEUTICAL INC	COMMON STOCK KRW100.0	10,128	56,744
TELE2 AB B SHS	COMMON STOCK SEK1.25	91,136	1,206,843
TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.0	6	14
TELECOM ARGENTINA SA SP ADR	ADR USD1.0	16,200	106,272
TELECOM ITALIA RSP	COMMON STOCK	955,211	495,043
TELECOM ITALIA SPA	COMMON STOCK	1,517,283	699,836
TELECOM PLUS PLC	COMMON STOCK	10,791	211,178
TELEFONICA BRASIL S.A.	COMMON STOCK	78,448	706,286
TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	176,949	488,536
TELEFONICA SA	COMMON STOCK EUR1.	814,131	3,260,072
TELEFONICA SA	COMMON STOCK	45,229	179,578
TELEKOM AUSTRIA AG	COMMON STOCK	30,475	235,756
TELEKOM MALAYSIA BHD	COMMON STOCK	468,534	631,206
TELENET GROUP HOLDING NV	COMMON STOCK	8,190	351,853
TELENOR ASA	COMMON STOCK NOK6.	135,910	2,305,035
TELEPERFORMANCE	COMMON STOCK EUR2.5	10,094	3,352,503
TELESITES SAB DE CV	COMMON STOCK	227,353	245,318

TELEVISION BROADCASTS LTD	COMMON STOCK	58,300	60,062
TELEVISION FRANCAISE (T.F.1)	COMMON STOCK EUR.2	13,761	111,045
TELIA CO AB	COMMON STOCK SEK3.2	404,864	1,678,448
TELKOM INDONESIA PERSERO TBK	COMMON STOCK IDR50.0	9,240,000	2,180,731
TELKOM SA SOC LTD	COMMON STOCK ZAR10.0	56,670	118,469
TELSTRA CORP LTD	COMMON STOCK	683,713	1,608,961
TELUS CORP	COM (NON CANADIAN	72,313	1,430,935
TEMENOS AG REG	COMMON STOCK CHF5.0	11,818	1,651,544
TEMPLE + WEBSTER GROUP LTD	COMMON STOCK	7,639	65,255
TENAGA NASIONAL BHD	COMMON STOCK	414,705	1,075,774
TENARIS SA	COMMON STOCK USD1.	86,764	702,016
TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	970,300	72,472,043
TENCENT MUSIC ENTERTAINM ADR	ADR USD.000083	67,200	1,292,928
TENMA CORP	COMMON STOCK	3,400	67,332
TERANGA GOLD CORP	COMMON STOCK	21,600	231,598

TERNA ENERGY SA	COMMON STOCK EUR.3	1,597	25,744
TERNA SPA	COMMON STOCK EUR.22	263,241	2,011,577
TERUMO CORP	COMMON STOCK	109,000	4,559,330
TESCO PLC	COMMON STOCK GBP.05	1,680,720	5,304,155
TESSENDERLO GROUP	COMMON STOCK	3,085	123,286
TEST RESEARCH INC	COMMON STOCK TWD10.	28,812	59,387
TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1	116,549	1,125,911
TEVA PHARMACEUTICAL SP ADR	ADR	67,911	655,341
TEXHONG TEXTILE GROUP LTD	COMMON STOCK HKD.1	50,000	42,928
TFI INTERNATIONAL INC	COMMON STOCK	15,600	802,408
TGS NOPEC GEOPHYSICAL CO ASA	COMMON STOCK NOK.25	25,339	387,408
THAI OIL PCL FOREIGN	FOREIGN SH. THB10.0 A	189,600	329,079
THAI UNION GROUP PCL F	FOREIGN SH. THB.25 A	268,800	122,019
THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	473,480	533,376
THAILAND BAHT	FOREIGN CURRENCY	5,148,015	171,830
THALES SA	COMMON STOCK EUR3.0	18,316	1,680,406
THANACHART CAPITAL FOREIGN	FOREIGN SH. THB10.0 A	106,900	123,099
THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	60,643	423,125
THE SAUDI NATIONAL BANK	COMMON STOCK SAR10.0	249,332	2,881,049
THE SHANGHAI COMMERCIAL + SA	COMMON STOCK TWD10.0	651,880	955,824
THK CO LTD	COMMON STOCK	20,700	669,632
THOMSON REUTERS CORP	COMMON STOCK	29,231	2,390,334
THULE GROUP AB/THE	COMMON STOCK SEK.01	21,847	818,045
THYSSENKRUPP AG	COMMON STOCK	72,532	721,208
TI FLUID SYSTEMS PLC	COMMON STOCK GBP.01	42,983	143,685
TIANGONG INTL CO LTD	COMMON STOCK USD.0025	162,000	72,341
TIANJIN PORT DVLP HLDS LTD	COMMON STOCK HKD.1	1,004,000	81,525
TIANJIN ZHONGHUAN SEMICOND A	COMMON STOCK CNY1.0	30,500	119,348
TIANLI EDUCATION INTERNATIONAL	COMMON STOCK HKD.1	95,000	100,026
TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000	585,585
TIETOEVRV OYJ	COMMON STOCK	12,646	412,803
TIETOEVRV OYJ	COMMON STOCK	3,287	109,414
TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	443,368
TIM SA	COMMON STOCK	178,072	504,107
TIMBERCREEK FINANCIAL CORP	COMMON STOCK	15,100	102,524
TIME DOTCOM BHD	COMMON STOCK	65,520	216,386
TINEXTA SPA	COMMON STOCK NPV	2,989	76,739
TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000	622,644
TIS INC	COMMON STOCK	40,000	820,422
TITAN CEMENT INTERNATIONAL T	COMMON STOCK	7,075	119,287

TKC CORP	COMMON STOCK	2,500	187,630
TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	7,379	357,155
TKP CORP	COMMON STOCK	2,300	62,937
TMX GROUP LTD	COMMON STOCK	9,372	935,287
TOA CORP	COMMON STOCK	2,700	52,305
TOAGOSEI CO LTD	COMMON STOCK	16,800	198,277
TOBII AB	COMMON STOCK SEK.001	4	28
TOBU RAILWAY CO LTD	COMMON STOCK	33,800	1,011,102
TOCALO CO LTD	COMMON STOCK	10,500	144,512
TOD S SPA	COMMON STOCK EUR2.0	3,032	105,060
TODA CORP	COMMON STOCK	48,000	318,914
TOEI ANIMATION CO LTD	COMMON STOCK	1,500	117,675
TOEI CO LTD	COMMON STOCK	1,100	179,887
TOENEC CORP	COMMON STOCK	1,400	54,843
TOHO BANK LTD/THE	COMMON STOCK	37,300	75,556
TOHO CO LTD	COMMON STOCK	18,900	797,248
TOHO GAS CO LTD	COMMON STOCK	12,500	830,554
TOHO HOLDINGS CO LTD	COMMON STOCK	9,200	161,932
TOHO TITANIUM CO LTD	COMMON STOCK	13,400	115,255
TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	78,800	653,126
TOKAI CARBON CO LTD	COMMON STOCK	35,600	446,713
TOKAI CARBON KOREA CO LTD	COMMON STOCK KRW500.	794	91,818
TOKAI CORP/GIFU	COMMON STOCK	4,700	92,750
TOKAI HOLDINGS CORP	COMMON STOCK	18,000	179,359
TOKAI RIKA CO LTD	COMMON STOCK	9,400	159,288
TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	51,100	151,401
TOKEN CORP	COMMON STOCK	1,240	98,264
TOKIO MARINE HOLDINGS INC	COMMON STOCK	106,600	5,522,741
TOKUSHU TOKAI PAPER CO LTD	COMMON STOCK	1,500	72,657
TOKUYAMA CORP	COMMON STOCK	12,800	288,061
TOKYO CENTURY CORP	COMMON STOCK	7,500	595,820
TOKYO DOME CORP	COMMON STOCK	13,400	168,520
TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	263,000	694,178
TOKYO ELECTRON LTD	COMMON STOCK	25,400	9,474,761

TOKYO GAS CO LTD	COMMON STOCK	63,500	1,476,293
TOKYO KIRABOSHI FINANCIAL GR	COMMON STOCK	6,900	74,233
TOKYO OHKA KOGYO CO LTD	COMMON STOCK	5,800	408,389
TOKYO SEIMITSU CO LTD	COMMON STOCK	6,900	324,874
TOKYO STEEL MFG CO LTD	COMMON STOCK	15,800	102,250
TOKYO TATEMONO CO LTD	COMMON STOCK	32,400	447,370
TOKYOTOKEIBA CO LTD	COMMON STOCK	2,900	131,689
TOKYU CONSTRUCTION CO LTD	COMMON STOCK	23,560	113,150
TOKYU CORP	COMMON STOCK	86,000	1,070,023
TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	105,300	562,838
TOKYU REIT INC	REIT	163	258,381
TOLY BREAD CO LTD A	COMMON STOCK CNY1.0	5,900	53,490
TOMONY HOLDINGS INC	COMMON STOCK	24,900	75,937
TOMRA SYSTEMS ASA	COMMON STOCK NOK1.	20,558	1,014,508
TOMTOM NV	COMMON STOCK EUR.2	17,107	177,499
TOMY COMPANY LTD	COMMON STOCK	16,800	147,927
TONAMI HOLDINGS CO LTD	COMMON STOCK	900	52,082
TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.	41,455	261,979
TONG REN TANG TECHNOLOGIES H	COMMON STOCK CNY1.0	168,000	105,171

TONG YANG INDUSTRY	COMMON STOCK TWD10.	66,000	91,498
TONGCHENG ELONG HOLDINGS LTD	COMMON STOCK USD.0005	105,600	204,542
TONGDA GROUP HOLDINGS LTD	COMMON STOCK HKD.01	660,000	48,637
TONGDAO LIEPIN GROUP	COMMON STOCK USD.0001	23,600	56,441
TONGWEI CO LTD A	COMMON STOCK CNY1.0	32,200	190,315
TOP GLOVE CORP BHD	COMMON STOCK MYR.5	724,200	1,105,607
TOPCHOICE MEDICAL CORPORAT A	COMMON STOCK CNY1.0	3,500	148,282
TOPCO SCIENTIFIC CO LTD	COMMON STOCK TWD10.	28,000	119,017
TOPCON CORP	COMMON STOCK	22,000	273,880
TOPDANMARK A/S	COMMON STOCK DKK1.0	7,723	336,017
TOPICUS.COM INC SUB VOTING	COMMON STOCK	6,323	23,884
TOPPAN FORMS CO LTD	COMMON STOCK	7,800	79,995
TOPPAN PRINTING CO LTD	COMMON STOCK	47,000	663,697
TOPRE CORP	COMMON STOCK	9,400	144,345
TOPSPORTS INTERNATIONAL HOLD	COMMON STOCK HKD.000001	227,000	340,569
TORAY INDUSTRIES INC	COMMON STOCK	238,700	1,416,537
TOREX GOLD RESOURCES INC	COMMON STOCK	15,500	232,257
TORIDOLL HOLDINGS CORP	COMMON STOCK	7,400	99,301
TORII PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	74,972
TORM PLC	COMMON STOCK USD.01	5,132	37,727
TOROMONT INDUSTRIES LTD	COMMON STOCK	13,004	980,503
TORONTO DOMINION BANK	COMMON STOCK	312,906	17,664,207
TOSEI CORP	COMMON STOCK	5,000	57,364
TOSHIBA CORP	COMMON STOCK	65,300	1,828,825
TOSHIBA TEC CORP	COMMON STOCK	4,800	173,442
TOSOH CORP	COMMON STOCK	43,900	687,914
TOTAL ACCESS COMMUNICA NVDR	NVDR THB2.0	173,900	193,336
TOTAL SE	COMMON STOCK EUR2.5	424,898	18,592,192
TOTETSU KOGYO CO LTD	COMMON STOCK	4,000	105,904
TOTO LTD	COMMON STOCK	24,000	1,444,434
TOTVS SA	COMMON STOCK	100,638	557,128
TOURMALINE OIL CORP	COMMON STOCK	45,400	611,510
TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,800	89,190
TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS1.	19,586	511,216
TOWN HEALTH INTERNATIONAL ME	COMMON STOCK HKD.01	692,000	61,580
TOWNGAS CHINA CO LTD	COMMON STOCK HKD.1	350,998	158,529
TOYO GOSEI CO LTD	COMMON STOCK	800	91,623
TOYO INK SC HOLDINGS CO LTD	COMMON STOCK	6,200	119,035
TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	29,000	318,613
TOYO SUISAN KAISHA LTD	COMMON STOCK	15,900	773,704
TOYO TIRE CORP	COMMON STOCK	20,400	310,785
TOYOBO CO LTD	COMMON STOCK	13,600	182,175
TOYODA GOSEI CO LTD	COMMON STOCK	11,000	319,791
TOYOTA BOSHOKU CORP	COMMON STOCK	14,300	232,463
TOYOTA INDUSTRIES CORP	COMMON STOCK	25,300	2,011,159
TOYOTA MOTOR CORP	COMMON STOCK	360,500	27,645,441
TOYOTA TSUSHO CORP	COMMON STOCK	36,600	1,480,974
TP ICAP PLC	COMMON STOCK GBP.25	96,678	315,953
TPG TELECOM LTD	COMMON STOCK	68,198	380,312
TPI POLENE PCL	FOREIGN SH. THB1.0 A	755,700	107,957
TPK HOLDING CO LTD	COMMON STOCK TWD10.	78,000	128,863
TPR CO LTD	COMMON STOCK	4,000	54,990
TQM CORP PCL FOREIGN	FOREIGN SH. THB1.0 A	8,000	35,915
TRADA ALAM MINERA TBK PT	COMMON STOCK IDR100.0	4,197,300	14,937
TRAINLINE PLC	COMMON STOCK GBP.01	78,368	497,739

TRANCOM CO LTD	COMMON STOCK	1,300	112,461
TRANSALTA CORP	COMMON STOCK	47,696	362,025
TRANSALTA RENEWABLES INC	COMMON STOCK	19,600	334,769
TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	167,879
TRANSCONTINENTAL INC CL A	COMMON STOCK	11,700	188,357
TRANSCOSMOS INC	COMMON STOCK	4,500	113,796
TRANSMISSORA ALIANCA DE UNIT	UNIT	46,000	295,672
TRANSPORTADOR GAS ADR SP B	ADR	14,954	77,761
TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3	6
TRANSURBAN GROUP	STAPLED SECURITY	468,239	4,940,216
TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	436,602
TRAVIS PERKINS PLC	COMMON STOCK GBP.1	37,531	793,775
TREASURY WINE ESTATES LTD	COMMON STOCK	132,297	960,551
TRELLEBORG AB B SHS	COMMON STOCK SEK25.	43,468	968,625
TREND MICRO INC	COMMON STOCK	23,500	1,353,060
TRI CHEMICAL LABORATORIES IN	COMMON STOCK	600	96,941
TRICON RESIDENTIAL INC	COMMON STOCK	24,500	295,216
TRIGANO SA	COMMON STOCK EUR4.2568	1,866	330,765
TRILLIUM THERAPEUTICS INC	COMMON STOCK	14,500	213,255
TRIP.COM GROUP LTD ADR	ADR USD.01	85,400	2,880,542
TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.	76,366	322,193
TRISURA GROUP LTD	COMMON STOCK	1,400	97,887
TRITAX BIG BOX REIT PLC	REIT GBP.01	292,944	672,555
TROAX GROUP AB	COMMON STOCK EUR.13	8,527	199,546
TRUE CORP PCL FOREIGN	FOREIGN SH. THB4.0 A	1,128,300	129,551
TRUSCO NAKAYAMA CORP	COMMON STOCK	7,800	219,643
TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	222,276
TRYG A/S	COMMON STOCK DKK5.0	20,741	655,139
TS TECH CO LTD	COMMON STOCK	7,400	229,134
TSINGTAO BREWERY CO LTD A	COMMON STOCK CNY1.0	7,600	115,750
TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	74,000	774,096
TSRC CORP	COMMON STOCK TWD10.	122,000	101,469
TSUBAKI NAKASHIMA CO LTD	COMMON STOCK	7,000	76,534
TSUBAKIMOTO CHAIN CO	COMMON STOCK	4,200	110,385
TSUGAMI CORP	COMMON STOCK	10,600	160,395
TSUKISHIMA KIKAI CO LTD	COMMON STOCK	5,000	67,669
TSUMURA + CO	COMMON STOCK	10,200	306,662
TSURUHA HOLDINGS INC	COMMON STOCK	6,600	941,057
TSURUMI MANUFACTURING CO LTD	COMMON STOCK	3,000	51,340
TTW PCL FOREIGN SHARES	FOREIGN SH. THB1.0 A	466,100	192,912
TTY BIOPHARM CO LTD	COMMON STOCK TWD10.	40,000	97,680
TUI AG DI	COMMON STOCK	50,077	317,843
TUI AG DI	COMMON STOCK	20,683	129,800
TULLOW OIL PLC	COMMON STOCK GBP.1	261,438	104,739
TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.	267,419	347,458
TUPRAS TURKIYE PETROL RAFINE	COMMON STOCK TRY1.	24,577	357,379
TURK HAVA YOLLARI AO	COMMON STOCK TRY1.	117,544	204,334
TURK SISE VE CAM FABRIKALARI	COMMON STOCK TRY1.	207,699	203,844
TURKCELL ILETISIM HIZMET AS	COMMON STOCK TRY1.	203,681	442,574
TURKISH LIRA	FOREIGN CURRENCY	1,168,505	157,216
TURKIYE GARANTI BANKASI	COMMON STOCK TRY1.	471,283	660,286
TURKIYE IS BANKASI C	COMMON STOCK TRY1.	486,207	459,839
TURKIYE SINAI KALKINMA BANK	COMMON STOCK TRY1.	941,520	225,451
TURQUOISE HILL RESOURCES LTD	COMMON STOCK	18,983	235,872
TV ASAHI HOLDINGS CORP	COMMON STOCK	5,500	90,338
TX GROUP AG	COMMON STOCK CHF10.0	805	64,501
TXC CORP	COMMON STOCK TWD10.	50,000	133,337
TYRO PAYMENTS LTD	COMMON STOCK	17,072	42,032
U BLOX HOLDING AG	COMMON STOCK CHF15.4	1,501	99,889
U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.	127,000	166,380
UACJ CORP	COMMON STOCK	5,300	97,307
UAE DIRHAM	FOREIGN CURRENCY	876,999	238,759

UBE INDUSTRIES LTD	COMMON STOCK	17,000	309,887
UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	14,831	1,508,662
UBS GROUP AG REG	COMMON STOCK CHF.1	623,108	8,728,366
UCB SA	COMMON STOCK	22,114	2,289,292
UDG HEALTHCARE PLC	COMMON STOCK EUR.05	43,047	459,284
UEM SUNRISE BHD	COMMON STOCK	522,833	64,688
UK COMMERCIAL PROPERTY REIT	REIT	133,800	126,416
ULKER BISKUVI SANAYI	COMMON STOCK TRY1.	26,962	84,001
ULTRA ELECTRONICS HLDGS PLC	COMMON STOCK GBP.05	12,182	345,236
ULTRAPAR PARTICIPACOES SA	COMMON STOCK	134,000	608,643
ULVAC INC	COMMON STOCK	7,500	321,346
UMICORE	COMMON STOCK	35,232	1,695,151

UMW HOLDINGS BHD	COMMON STOCK	190,800	161,260
UNI PRESIDENT CHINA HOLDINGS	COMMON STOCK HKD.01	236,000	240,175
UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.	892,507	2,148,095
UNIBAIL RODAMCO WESTFIEL/CDI	CDI	129,300	509,539
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	18,706	1,479,071
UNICAJA BANCO SA	COMMON STOCK EUR1.0	143,050	125,293
UNICHARM CORP	COMMON STOCK	68,300	3,240,955
UNICREDIT SPA	COMMON STOCK NPV	370,944	3,437,994
UNIGROUP GUOXIN MICROELECT A	COMMON STOCK CNY1.0	6,200	126,935
UNILEVER INDONESIA TBK PT	COMMON STOCK IDR2.0	1,730,400	905,278
UNILEVER PLC	COMMON STOCK GBP.0311	191,244	11,903,329
UNILEVER PLC	COMMON STOCK GBP.0311	251,094	15,227,659
UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.	219,805	688,248
UNION BANK OF TAIWAN	COMMON STOCK TWD10.	274,990	105,216
UNION PROPERTIES PJSC	COMMON STOCK AED1.0	482,877	36,871
UNION TOOL CO	COMMON STOCK	900	27,020
UNIPAR CARBOCLORO SA	PREFERENCE	3,300	32,632
UNIPER SE	COMMON STOCK	36,079	1,246,800
UNIPOL GRUPPO SPA	COMMON STOCK	89,515	427,703
UNIPRES CORP	COMMON STOCK	9,000	84,757
UNIPRO PJSC	COMMON STOCK RUB.4	2,331,000	88,147
UNIQA INSURANCE GROUP AG	COMMON STOCK	24,861	194,741
UNISPLENDOR CORP LTD A	COMMON STOCK CNY1.0	25,900	81,179
UNITE GROUP PLC/THE	REIT GBP.25	50,043	777,320
UNITED ARROWS LTD	COMMON STOCK	7,400	109,708
UNITED BANK LTD	COMMON STOCK PKR10.	116,800	93,533
UNITED ELECTRONICS CO	COMMON STOCK	4,987	114,984
UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.	28,000	215,326
UNITED INTERNATIONAL TRANSPO	COMMON STOCK SAR10.	5,915	59,913
UNITED INTERNET AG REG SHARE	COMMON STOCK	18,373	775,416
UNITED MALT GRP LTD	COMMON STOCK	39,952	126,517
UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.	2,160,021	3,620,836
UNITED OVERSEAS BANK LTD	COMMON STOCK	202,212	3,452,018
UNITED RENEWABLE ENERGY CO L	COMMON STOCK TWD10.0	398,127	201,844
UNITED SUPER MARKETS HOLDING	COMMON STOCK	9,700	106,285
UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	706,713
UNITED URBAN INVESTMENT CORP	REIT	550	680,672
UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	114,143	1,403,357
UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	110,949
UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.	141,090	448,327
UNIVERSAL SCIENTIFIC INDUS A	COMMON STOCK CNY1.0	5,800	17,225
UNTRADE.BRIGHTOIL	COMMON STOCK	494,000	95,565
UOL GROUP LTD	COMMON STOCK	70,218	410,539

UPM KYMMENE OYJ	COMMON STOCK	91,598	3,413,179
UPONOR OYJ	COMMON STOCK	9,423	209,327
URANIUM PARTICIPATION CORP	COMMON STOCK	20,900	80,883
URANIUM PARTICIPATION CORP	COMMON STOCK	4,600	17,728
URBAN + CIVIC PLC	COMMON STOCK GBP.2	18,415	86,599
UROGEN PHARMA LTD	COMMON STOCK USD.01	6,200	111,724
US DOLLAR		4,242,256	4,242,256
USHIO INC	COMMON STOCK	17,300	225,298
USS CO LTD	COMMON STOCK	39,800	805,202
UT GROUP CO LTD	COMMON STOCK	4,900	152,868
UUUM CO LTD	COMMON STOCK	600	9,292
UZABASE INC	COMMON STOCK	2,100	72,997
V CUBE INC	COMMON STOCK	3,100	91,066
V TECHNOLOGY CO LTD	COMMON STOCK	1,800	102,821
V ZUG HOLDING AG	COMMON STOCK CHF.27	382	38,102
VALE SA	COMMON STOCK	634,791	10,604,612
VALEO SA	COMMON STOCK EUR1.0	38,782	1,534,033
VALIANT HOLDING AG REG	COMMON STOCK CHF.5	2,897	284,627
VALMET OYJ	COMMON STOCK NPV	23,147	662,774
VALNEVA SE	COMMON STOCK EUR.15	10,867	103,019
VALOR HOLDINGS CO LTD	COMMON STOCK	5,900	151,190
VALORA HOLDING AG REG	COMMON STOCK CHF1.0	843	165,711
VALQUA LTD	COMMON STOCK	1,400	27,896
VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	198,000	105,108
VALUECOMMERCE CO LTD	COMMON STOCK	3,500	108,583
VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.	159,691	661,819
VARTA AG	COMMON STOCK NPV	3,364	486,586
VAT GROUP AG	COMMON STOCK CHF.1	4,792	1,196,190
VECTOR INC	COMMON STOCK	3,400	32,944
VECTURA GROUP PLC	COMMON STOCK GBP.000271	103,722	178,091
VEIDEKKE ASA	COMMON STOCK NOK.5	19,759	254,508

VELESTO ENERGY BHD	COMMON STOCK	795,952	27,758
VENTURE CORP LTD	COMMON STOCK	54,200	799,632
VENUSTECH GROUP INC A	COMMON STOCK CNY1.0	8,700	38,955
VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	90,543	2,218,623
VERALLIA	COMMON STOCK EUR1.0	1,791	64,190
VERBIO VEREINIGTE BIOENERGI	COMMON STOCK	3,748	140,824
VERBUND AG	COMMON STOCK	12,609	1,080,509
VERMILION ENERGY INC	COMMON STOCK	26,083	116,288
VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK1.	33,795	8,010,091
VESTEL ELEKTRONIK SANAYI	COMMON STOCK TRY1.	137,367	389,339
VESUVIUS PLC	COMMON STOCK GBP.1	37,236	273,261
VETROPACK HOLDING REGISTERED	COMMON STOCK CHF1.0	2,224	150,175
VIA VAREJO SA	COMMON STOCK	127,150	396,192
VICAT	COMMON STOCK EUR4.0	4,252	177,690
VICINITY CENTRES	REIT	590,994	782,324
VICTORIA GOLD CORP	COMMON STOCK	5,800	55,528
VICTORIA PLC	COMMON STOCK GBP.05	15,064	134,514
VICTREX PLC	COMMON STOCK GBP.01	14,860	476,978
VIEMED HEALTHCARE INC	COMMON STOCK	6,000	46,893
VIENNA INSURANCE GROUP AG	COMMON STOCK	7,731	197,164
VIFOR PHARMA AG	COMMON STOCK CHF.01	7,733	1,220,900
VINA CONCHA Y TORO S.A.	COMMON STOCK	142,191	247,154
VINCI SA	COMMON STOCK EUR2.5	89,194	8,888,729
VINDA INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	112,000	306,177

VINYTHAI PUBLIC CO LTD FOREI	FOREIGN SH. THB6.0 A	78,900	84,272
VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	80,800	2,271,288
VIRBAC SA	COMMON STOCK EUR1.25	781	227,434
VIRGIN MONEY UK PLC	COMMON STOCK GBP.1	54,325	101,433
VIRGIN MONEY UK PLC CDI	CDI	170,674	313,183
VISCOFAN SA	COMMON STOCK EUR.7	5,456	479,917
VISIONOX TECHNOLOGY INC A	COMMON STOCK CNY1.0	26,900	46,897
VISTA LAND + LIFESCAPES INC	COMMON STOCK PHP1.0	2,646,600	258,119
VISTRY GROUP PLC	COMMON STOCK GBP.5	38,960	494,508
VITAL KSK HOLDINGS INC	COMMON STOCK	11,600	91,380
VITASOY INTL HOLDINGS LTD	COMMON STOCK	108,000	421,490
VITROLIFE AB	COMMON STOCK SEK1.02	7,809	205,310
VITROX CORP BHD	COMMON STOCK	14,400	52,640
VIVA ENERGY GROUP LTD	COMMON STOCK	166,035	244,867
VIVENDI	COMMON STOCK EUR5.5	142,104	4,589,781
VOCUS GROUP LTD	COMMON STOCK	112,022	349,495
VODACOM GROUP LTD	COMMON STOCK	109,991	928,111
VODAFONE GROUP PLC	COMMON STOCK USD.2095	4,594,715	7,558,170
VOESTALPINE AG	COMMON STOCK	22,522	811,346
VOLKSWAGEN AG	COMMON STOCK	5,818	1,211,219
VOLKSWAGEN AG PEF	PREFERENCE	31,609	5,898,238
VOLTRONIC POWER TECHNOLOGY	COMMON STOCK TWD10.0	11,025	439,569
VOLVO AB B SHS	COMMON STOCK SEK1.2	264,353	6,232,240
VONOVIA SE	COMMON STOCK	88,625	6,472,762
VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,047	398,001
VOPAK	COMMON STOCK EUR.5	12,948	680,027
VOSSLOH AG	COMMON STOCK	1,493	75,543
VTB BANK JSC GDR REG S	GDR	397,993	378,013
VTB BANK SPON GDR 144A	GDR	136,000	129,812
VTECH HOLDINGS LTD	COMMON STOCK USD.05	29,000	225,030
VUKILE PROPERTY FUND LTD	REIT	169,620	92,369
VZ HOLDING AG	COMMON STOCK CHF.25	2,485	227,266
WACKER CHEMIE AG	COMMON STOCK	2,659	379,871
WACKER NEUSON SE	COMMON STOCK	5,390	115,499
WACOAL HOLDINGS CORP	COMMON STOCK	7,600	153,110
WACOM CO LTD	COMMON STOCK	26,100	218,986
WAFER WORKS CORP	COMMON STOCK TWD10.	62,000	94,234
WAKITA + CO LTD	COMMON STOCK	5,700	58,329
WALLBRIDGE MINING CO LTD	COMMON STOCK	86,500	53,122
WALLENIUS WILHELMSEN ASA	COMMON STOCK NOK.52	33,243	89,561
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	22,669	360,362
WALMART DE MEXICO SAB DE CV	COMMON STOCK	902,364	2,531,537
WALSIN LIHWA CORP	COMMON STOCK TWD10.	471,696	323,033
WALSIN TECHNOLOGY CORP	COMMON STOCK TWD10.	55,000	453,062
WALVAX BIOTECHNOLOGY CO A	COMMON STOCK CNY1.0	28,100	165,736
WAN HAI LINES LTD	COMMON STOCK TWD10.	95,000	178,928
WANHUA CHEMICAL GROUP CO A	COMMON STOCK CNY1.0	34,198	476,897
WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	756,876
WARBA BANK KSCP	COMMON STOCK	133,571	103,625
WAREHOUSE REIT PLC	REIT	61,528	100,494

WAREHOUSES DE PAUW SCA	REIT	23,122	801,433
WARTSILA OYJ ABP	COMMON STOCK	76,162	758,933
WASHINGTON H. SOUL PATTINSON	COMMON STOCK	13,212	375,832
WASHTEC AG	COMMON STOCK	2,171	115,956
WASKITA KARYA PERSERO TBK PT	COMMON STOCK IDR100.0	3,113,500	319,813

WATAMI CO LTD	COMMON STOCK	4,500	38,027
WATKIN JONES PLC	COMMON STOCK GBP.01	6,066	15,520
WAYPOINT REIT	REIT	100,194	211,186
WDB HOLDINGS CO LTD	COMMON STOCK	1,600	41,113
WEBJET LTD	COMMON STOCK	64,797	253,924
WEBUILD	COMMON STOCK	13,359	19,302
WEG SA	COMMON STOCK	145,640	2,137,218
WEIBO CORP SPON ADR	ADR USD.00025	10,160	416,458
WEICHAI POWER CO LTD A	COMMON STOCK CNY1.0	49,700	120,357
WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	421,200	847,124
WEIHAI GUANGWEI COMPOSITES A	COMMON STOCK CNY1.0	6,900	94,020
WEIMOB INC	COMMON STOCK USD.0001	212,000	381,761
WEIR GROUP PLC/THE	COMMON STOCK GBP.125	44,554	1,213,091
WELCIA HOLDINGS CO LTD	COMMON STOCK	17,400	656,499
WELL HEALTH TECHNOLOGIES COR	COMMON STOCK	18,400	116,365
WENDEL	COMMON STOCK EUR4.0	4,337	520,150
WENS FOODSTUFFS GROUP CO A	COMMON STOCK CNY1.0	69,360	193,657
WERELDHAVE NV	REIT EUR1.0	9,276	121,700
WESDOME GOLD MINES LTD	COMMON STOCK	25,500	212,567
WESFARMERS LTD	COMMON STOCK	194,972	7,588,429
WEST AFRICAN RESOURCES LTD	COMMON STOCK	81,212	65,394
WEST CHINA CEMENT LTD	COMMON STOCK GBP.002	450,000	66,765
WEST FRASER TIMBER CO LTD	COMMON STOCK	9,200	590,562
WEST HOLDINGS CORP	COMMON STOCK	2,700	124,481
WEST JAPAN RAILWAY CO	COMMON STOCK	28,000	1,472,129
WESTERN AREAS LTD	COMMON STOCK	41,729	84,773
WESTERN SECURITIES CO LTD A	COMMON STOCK CNY1.0	19,300	29,983
WESTGOLD RESOURCES LTD	COMMON STOCK NPV	57,005	114,926
WESTON (GEORGE) LTD	COMMON STOCK	13,246	988,563
WESTPAC BANKING CORP	COMMON STOCK	632,234	9,441,770
WESTPORTS HOLDINGS BHD	COMMON STOCK	295,600	316,179
WESTSHORE TERMINALS INVESTME	COMMON STOCK	9,100	111,357
WESTWING GROUP AG	COMMON STOCK	1,939	78,577
WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	12,942	197,623
WH GROUP LTD	COMMON STOCK USD.0001	1,539,500	1,290,649
WH SMITH PLC	COMMON STOCK GBP.22	20,644	426,569
WHA CORP PCL NVDR	NVDR THB.1	2,128,700	214,514
WHA UTILITIES AND POWER FORE	FOREIGN SH. THB1.0 A	724,900	101,622
WHARF HOLDINGS LTD	COMMON STOCK	364,650	982,009
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	267,650	1,395,305
WHEATON PRECIOUS METALS CORP	COMMON STOCK	77,792	3,246,015
WHITBREAD PLC	COMMON STOCK GBP.767974	32,952	1,461,446
WHITECAP RESOURCES INC	COMMON STOCK	77,800	296,788
WHITEHAVEN COAL LTD	COMMON STOCK	131,170	166,572
WIENERBERGER AG	COMMON STOCK	22,786	727,697
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	20,264	458,399
WILL SEMICONDUCTOR CO LTD A	COMMON STOCK CNY1.0	6,300	223,387
WILLIAM HILL PLC	COMMON STOCK GBP.1	161,482	595,702
WILMAR INTERNATIONAL LTD	COMMON STOCK	350,700	1,234,823
WILSON BAYLY HOLMES OVCON	COMMON STOCK ZAR.01	9,229	57,041
WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000	951,979
WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.	641,477	659,010
WING TAI HOLDINGS LTD	COMMON STOCK	72,500	107,100
WINGTECH TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	10,300	156,363
WINNING HEALTH TECHNOLOGY A	COMMON STOCK CNY1.0	84,500	226,785
WINPAK LTD	COMMON STOCK	6,000	201,664
WISETECH GLOBAL LTD	COMMON STOCK	21,019	551,028
WISTRON CORP	COMMON STOCK TWD10.	486,374	538,124
WISTRON NEWEB CORP	COMMON STOCK TWD10.	52,000	144,234
WIWYNN CORP	COMMON STOCK TWD10.0	14,000	350,677
WIX.COM LTD	COMMON STOCK ILS.01	9,100	2,274,636
WM MORRISON SUPERMARKETS	COMMON STOCK GBP.1	378,087	996,956

WOLTERS KLUWER	COMMON STOCK EUR.12	46,931	3,967,278
WONIK IPS CO LTD	COMMON STOCK KRW500.0	7,988	326,536
WOODSIDE PETROLEUM LTD	COMMON STOCK	166,567	2,923,898
WOOLWORTHS GROUP LTD	COMMON STOCK	216,882	6,583,654
WOOLWORTHS HOLDINGS LTD	COMMON STOCK	171,458	463,316
WOORI FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	86,387	777,707
WORKSPACE GROUP PLC	REIT GBP1.0	23,265	244,519

WORLDLINE SA	COMMON STOCK EUR.68	39,523	3,959,454
WORLEY LTD	COMMON STOCK	60,410	535,807
WOWOW INC	COMMON STOCK	1,000	27,483
WPG HOLDINGS LTD	COMMON STOCK TWD10.	268,451	409,400
WPP PLC	COMMON STOCK GBP.1	209,789	2,278,446
WPT INDUSTRIAL REAL ESTATE I	REIT	7,500	108,375
WSP GLOBAL INC	COMMON STOCK	19,000	1,798,438
WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.	66,723	95,516
WUESTENROT + WUERTTEMBERG	COMMON STOCK	4,374	88,414
WUHAN GUIDE INFRARED CO LT A	COMMON STOCK CNY1.0	60,860	389,201
WUHU SANQI INTERACTIVE ENT A	COMMON STOCK CNY1.0	23,000	110,066
WULIANGYE YIBIN CO LTD A	COMMON STOCK CNY1.0	42,280	1,891,555
WUS PRINTED CIRCUIT KUNSHA A	COMMON STOCK CNY1.0	18,800	54,204
WUXI APTEC CO LTD A	COMMON STOCK CNY1.0	22,400	462,444
WUXI APTEC CO LTD H	COMMON STOCK CNY1.0	39,592	926,680
WUXI BIOLOGICS CAYMAN INC	COMMON STOCK USD.00001	502,500	6,944,345
WUXI LEAD INTELLIGENT EQUI A	COMMON STOCK CNY1.0	36,600	471,492
WYNN MACAU LTD	COMMON STOCK HKD.001	276,800	465,316
X 5 RETAIL GROUP NV REGS GDR	GDR EUR1.0	23,929	861,883
X FAB SILICON FOUNDRIES SE	COMMON STOCK	10,048	60,273
XCMG CONSTRUCTION MACHIN A	COMMON STOCK CNY1.0	85,300	70,131
XERO LTD	COMMON STOCK	20,492	2,335,077
XIABUXIABU CATERING MANAGEME	COMMON STOCK USD.000025	64,500	146,150
XIAOMI CORP CLASS B	COMMON STOCK USD.0000025	2,425,200	10,457,200
XINGDA INT L HOLDINGS	COMMON STOCK HKD.1	542,595	158,203
XINHU ZHONGBAO CO LTD A	COMMON STOCK CNY1.0	93,600	44,477
XINJIANG GOLDWIND SCI+TEC H	COMMON STOCK CNY1.0	112,600	225,834
XINJIANG GOLDWIND SCI+TECH A	COMMON STOCK CNY1.0	37,600	82,221
XINTEC INC	COMMON STOCK TWD10.0	28,000	182,933
XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	269,580	754,273
XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	911,676	2,378,676
XPENG INC ADR	ADR USD.00001	17,500	1,224,961
XTEP INTERNATIONAL HOLDINGS	COMMON STOCK HKD.01	187,808	93,801
XVIVO PERFUSION AB	COMMON STOCK	3,935	150,232
YA MAN LTD	COMMON STOCK	4,900	88,937
YADEA GROUP HOLDINGS LTD	COMMON STOCK USD.00001	192,000	396,894
YAGEO CORPORATION	COMMON STOCK TWD10.	46,458	1,169,804
YAKULT HONSHA CO LTD	COMMON STOCK	21,700	1,093,993
YAKUODO HOLDINGS CO LTD	COMMON STOCK	2,100	50,316
YAMABIKO CORP	COMMON STOCK	5,600	70,457
YAMADA HOLDINGS CO LTD	COMMON STOCK	122,900	653,093
YAMAGATA BANK LTD/THE	COMMON STOCK	4,500	45,059
YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	35,400	200,777
YAMAHA CORP	COMMON STOCK	22,800	1,344,117
YAMAHA MOTOR CO LTD	COMMON STOCK	49,800	1,018,409
YAMAMA CEMENT CO	COMMON STOCK SAR10.0	16,830	132,564
YAMANA GOLD INC	COMMON STOCK	164,581	939,171
YAMASHIN FILTER CORP	COMMON STOCK	3,300	36,246

YAMATO HOLDINGS CO LTD	COMMON STOCK	52,000	1,328,402
YAMATO KOGYO CO LTD	COMMON STOCK	7,300	196,017
YAMAZAKI BAKING CO LTD	COMMON STOCK	24,000	401,104
YAMAZEN CORP	COMMON STOCK	13,700	137,669
YANBU CEMENT CO	COMMON STOCK SAR10.0	13,090	141,486
YANBU NATIONAL PETROCHEMICAL	COMMON STOCK SAR10.	42,933	731,266
YANDEX NV A	COMMON STOCK EUR.01	51,713	3,598,191
YANG MING MARINE TRANSPORT	COMMON STOCK TWD10.	272,107	284,119
YANGZIJIANG SHIPBUILDING	COMMON STOCK	466,500	337,406
YANLORD LAND GROUP LTD	COMMON STOCK	124,500	105,434
YANZHOU COAL MINING CO H	COMMON STOCK CNY1.0	400,800	320,501
YAOKO CO LTD	COMMON STOCK	3,300	230,060
YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	32,806	1,363,908
YASKAWA ELECTRIC CORP	COMMON STOCK	41,300	2,057,743
YDUQS PARTICIPACOES SA	COMMON STOCK	66,100	420,518
YEALINK NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	14,250	159,302
YELLOW HAT LTD	COMMON STOCK	5,500	89,562
YFY INC	COMMON STOCK TWD10.	200,000	209,963
YICHANG HEC CHANGJIANG PHA H	COMMON STOCK CNY1.0	45,600	51,940
YIFENG PHARMACY CHAIN CO L A	COMMON STOCK CNY1.0	7,420	102,353
YIHAI INTERNATIONAL HOLDING	COMMON STOCK USD.00001	101,000	1,504,672
YINSON HOLDINGS BHD	COMMON STOCK	190,800	273,097
YIT OYJ	COMMON STOCK	23,548	142,049
YODOGAWA STEEL WORKS LTD	COMMON STOCK	3,600	73,595
YOKOGAWA BRIDGE HOLDINGS COR	COMMON STOCK	5,400	114,495
YOKOGAWA ELECTRIC CORP	COMMON STOCK	38,500	768,455

YOKOHAMA REITO CO LTD	COMMON STOCK	8,200	68,547
YOKOHAMA RUBBER CO LTD	COMMON STOCK	22,000	327,899
YOKOWO CO LTD	COMMON STOCK	2,500	75,205
YOMIURI LAND CO LTD	COMMON STOCK	700	40,874
YONDOSHI HOLDINGS INC	COMMON STOCK	2,500	48,375
YONEX CO LTD	COMMON STOCK	16,800	97,540
YONGHUI SUPERSTORES CO LTD A	COMMON STOCK CNY1.0	113,000	124,213
YONYOU NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	29,120	195,669
YOSHINOYA HOLDINGS CO LTD	COMMON STOCK	12,100	223,768
YOUNGONE CORP	COMMON STOCK KRW500.0	8,486	247,169
YPF S.A. SPONSORED ADR	ADR	38,700	181,890
YPSOMED HOLDING AG REG	COMMON STOCK CHF14.15	538	90,201
YUAN RENMINBI	FOREIGN CURRENCY	12,880,370	1,969,536
YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,931,705	1,413,098
YUANTA SECURITIES KOREA	COMMON STOCK KRW5000.0	41,698	117,617
YUASA TRADING CO LTD	COMMON STOCK	1,800	58,021
YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	143,238	298,343
YUEXIU PROPERTY CO LTD	COMMON STOCK	1,812,000	365,303
YUEXIU REAL ESTATE INVESTMEN	REIT	275,000	134,109
YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799	322,075
YUHAN CORP	COMMON STOCK KRW1000.0	11,880	821,858
YULON MOTOR COMPANY	COMMON STOCK TWD10.	100,763	168,243
YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	63,800	3,882,120
YUNDA HOLDING CO LTD A	COMMON STOCK CNY1.0	47,190	113,472
YUNGJIN PHARMACEUTICAL CO	COMMON STOCK KRW500.	27,349	203,450
YUNGTAY ENGINEERING CO LTD	COMMON STOCK TWD10.	11,000	24,560
YUNNAN BAIYAO GROUP CO LTD A	COMMON STOCK CNY1.0	13,900	242,046
YUNNAN ENERGY NEW MATERIAL A	COMMON STOCK CNY1.0	9,000	194,850
YURTEC CORP	COMMON STOCK	6,500	52,528

YUZHOU GROUP HOLDINGS CO LTD	COMMON STOCK HKD.1	544,941	196,874
Z ENERGY LTD	COMMON STOCK	81,890	188,636
Z HOLDINGS CORP	COMMON STOCK	456,600	2,769,613
ZAI LAB LTD ADR	ADR USD.00006	6,700	1,583,488
ZALANDO SE	COMMON STOCK	25,954	2,896,277
ZARDOYA OTIS SA	COMMON STOCK EUR.1	18,157	225,113
ZEAL NETWORK SE	COMMON STOCK	2,284	128,449
ZEALAND PHARMA A/S	COMMON STOCK DKK1.	4,763	173,275
ZEDER INVESTMENTS LTD	COMMON STOCK ZAR.01	187,873	33,388
ZEHNDER GROUP AG RG	COMMON STOCK CHF.05	1,575	105,245
ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500	436,966
ZENRIN CO LTD	COMMON STOCK	5,400	66,111
ZENSHO HOLDINGS CO LTD	COMMON STOCK	16,900	440,750
ZEON CORP	COMMON STOCK	24,000	346,230
ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	4,900	90,342
ZHANGZHOU PIENZEHUANG PHA A	COMMON STOCK CNY1.0	5,000	205,145
ZHAOJIN MINING INDUSTRY H	COMMON STOCK CNY1.0	309,000	365,238
ZHEJIANG CHINT ELECTRICS A	COMMON STOCK CNY1.0	23,376	140,261
ZHEJIANG DAHUA TECHNOLOGY A	COMMON STOCK CNY1.0	32,600	99,372
ZHEJIANG DINGLI MACHINERY A	COMMON STOCK CNY1.0	4,060	62,979
ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	336,000	284,148
ZHEJIANG HUAYOU COBALT CO A	COMMON STOCK CNY1.0	43,800	531,498
ZHEJIANG JUHUA CO A	COMMON STOCK CNY1.0	25,500	31,665
ZHEJIANG LONGSHENG GROUP C A	COMMON STOCK CNY1.0	35,400	73,749
ZHEJIANG NHU CO LTD A	COMMON STOCK CNY1.0	23,400	120,758
ZHEJIANG SANHUA INTELLIGEN A	COMMON STOCK CNY1.0	39,130	147,930
ZHEJIANG SEMIR GARMENT CO A	COMMON STOCK CNY1.0	53,600	82,275
ZHEJIANG SUPOR CO LTD A	COMMON STOCK CNY1.0	6,000	71,603
ZHEJIANG WOLWO BIO PHARMAC A	COMMON STOCK CNY1.0	2,500	29,324
ZHEN DING TECHNOLOGY HOLDING	COMMON STOCK TWD10.	82,000	333,946
ZHENRO PROPERTIES GROUP LTD	COMMON STOCK USD.00001	277,000	166,754
ZHONGAN ONLINE P+C INSURAN H	COMMON STOCK CNY1.0	55,400	260,010
ZHONGJI INNOLIGHT CO LTD A	COMMON STOCK CNY1.0	8,100	63,150
ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	101,500	723,519
ZHOU HEI YA INTERNATIONAL HO	COMMON STOCK USD.000001	108,000	115,115
ZHUZHOU CRRC TIMES ELECTRI H	COMMON STOCK CNY1.0	111,000	484,929
ZIGEXN CO LTD	COMMON STOCK	6,500	24,974
ZIGNAGO VETRO SPA	COMMON STOCK EUR.1	2,240	37,562
ZIJIN MINING GROUP CO LTD A	COMMON STOCK CNY.1	143,400	204,487
ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	1,227,000	1,380,251
ZINUS INC	KRW5000	1,469	139,292
ZIP CO LTD	COMMON STOCK	37,692	232,369
ZOJIRUSHI CORP	COMMON STOCK	5,500	98,484
ZOOMLION HEAVY INDUSTRY H	COMMON STOCK CNY1.0	251,800	302,137
ZOOMLION HEAVY INDUSTRY S A	COMMON STOCK CNY1.0	69,800	105,708

ZOPLUS AG	COMMON STOCK	1,089	225,884
ZOZO INC	COMMON STOCK	20,100	497,138
ZTE CORP A	COMMON STOCK CNY1.0	37,400	193,043
ZTE CORP H	COMMON STOCK CNY1.0	101,390	254,838
ZTO EXPRESS CAYMAN INC ADR	ADR USD.0001	60,000	2,014,959
ZUKEN INC	COMMON STOCK	2,400	66,960
ZUR ROSE GROUP AG	COMMON STOCK CHF5.75	1,431	457,834
ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	25,573	10,855,436

EXHIBIT C - Total International Stock Market Index Fund

\$5,132,976,152

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	3M COMPANY	3.05% 15 Apr 2030	1,000,000	\$ 1,136,860
	3M COMPANY	4% 14 Sep 2048	2,000,000	2,570,685
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	1,150,000	1,704,880
	ABBVIE INC	2.6% 21 Nov 2024	9,705,000	10,401,778
	ABBVIE INC	3.8% 15 Mar 2025	3,300,000	3,680,089
	ABBVIE INC	4.85% 15 Jun 2044	620,000	820,595
	ABBVIE INC	2.9% 06 Nov 2022	2,000,000	2,092,160
	ABBVIE INC	4.7% 14 May 2045	2,760,000	3,610,674
	ACUITY BRANDS LIGHTING	2.15% 15 Dec 2030	3,740,000	3,794,344
	AEP TEXAS INC	3.45% 15 Jan 2050	2,000,000	2,239,863
	AERCAP IRELAND CAP/GLOBA	2.875% 14 Aug 2024	2,495,000	2,594,765
	AETNA INC	2.75% 15 Nov 2022	1,650,000	1,711,156
	AIR LEASE CORP	3.5% 15 Jan 2022	4,715,000	4,852,253
	AIR PRODUCTS + CHEMICALS	1.5% 15 Oct 2025	3,935,000	4,101,559
	AIRCASCADE LTD	5% 01 Apr 2023	2,000,000	2,131,809
	ALIBABA GROUP HOLDING	4% 06 Dec 2037	1,355,000	1,598,102
	ALLSTATE CORP	3.28% 15 Dec 2026	4,000,000	4,566,403
	ALPHABET INC	1.1% 15 Aug 2030	2,170,000	2,140,332
	ALPHABET INC	2.05% 15 Aug 2050	1,000,000	954,430
	ALPHABET INC	2.25% 15 Aug 2060	855,000	826,758
	ALTRIA GROUP INC	5.375% 31 Jan 2044	3,000,000	3,834,285
	AMAZON.COM INC	0.8% 03 Jun 2025	3,730,000	3,784,712
	AMAZON.COM INC	1.5% 03 Jun 2030	3,730,000	3,793,443
	AMAZON.COM INC	4.8% 05 Dec 2034	1,500,000	2,058,171
	AMEREN CORP	3.5% 15 Jan 2031	3,030,000	3,495,875
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	2,100,000	3,121,797
	AMERICAN EXPRESS CO	3.4% 22 Feb 2024	5,000,000	5,426,407
	AMERICAN HONDA FINANCE	2.2% 27 Jun 2022	3,500,000	3,596,705
	AMERICAN INTL GROUP	4.7% 10 Jul 2035	1,465,000	1,891,009
	AMERICAN INTL GROUP	3.75% 10 Jul 2025	3,000,000	3,370,485
	AMERICAN MUNI PWR OHIO INC OH	7.834% 15 Feb 2041	930,000	1,511,380
	AMERICAN TOWER CORP	3.1% 15 Jun 2050	1,000,000	1,030,027
	AMERICAN TOWER CORP	3.5% 31 Jan 2023	2,000,000	2,120,338
	AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	2,000,000	2,648,134
	AMGEN INC	3.15% 21 Feb 2040	1,025,000	1,128,330
	AMGEN INC	4.4% 01 May 2045	1,500,000	1,925,200
	AMGEN INC	2.65% 11 May 2022	1,315,000	1,355,682
	AMGEN INC	3.2% 02 Nov 2027	1,000,000	1,122,732
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	8,885,000	11,552,549

ANHEUSER BUSCH INBEV WOR	4.15%	23 Jan 2025	4,000,000	4,554,760
ANTHEM INC	3.65%	01 Dec 2027	4,000,000	4,612,684
ANTHEM INC	3.3%	15 Jan 2023	1,400,000	1,480,839
APPLE INC	2.5%	09 Feb 2022	3,690,000	3,773,996
APPLE INC	1.25%	20 Aug 2030	2,175,000	2,175,455
APPLE INC	2.55%	20 Aug 2060	865,000	889,637
APPLE INC	4.5%	23 Feb 2036	3,750,000	5,048,328
APPLE INC	4.65%	23 Feb 2046	1,120,000	1,592,031
APPLE INC	3.2%	11 May 2027	2,920,000	3,297,057
ARES CAPITAL CORP	3.875%	15 Jan 2026	2,000,000	2,167,165
ASIAN DEVELOPMENT BANK	1.875%	24 Jan 2030	4,010,000	4,318,722
ASIAN DEVELOPMENT BANK	2.75%	19 Jan 2028	2,000,000	2,267,244
ASTRAZENECA PLC	6.45%	15 Sep 2037	2,000,000	3,086,735
AT+T INC	3.1%	01 Feb 2043	2,435,000	2,471,448
AT+T INC	3.5%	01 Feb 2061	1,820,000	1,812,683
AT+T INC	3.5%	15 Sep 2053	2,263,000	2,266,321
AT+T INC	3.55%	15 Sep 2055	2,198,000	2,190,538
AT+T INC	3.65%	15 Sep 2059	672,000	678,544
AT+T INC	2.55%	01 Dec 2033	3,508,000	3,596,185
AT+T INC	4.5%	09 Mar 2048	3,467,000	4,147,052
AT+T INC	4.35%	01 Mar 2029	3,000,000	3,577,983
ATHENE HOLDING LTD	3.5%	15 Jan 2031	2,500,000	2,642,022
AUTODESK INC	2.85%	15 Jan 2030	4,705,000	5,224,456
BAKER HUGHES LLC/CO OBL	2.773%	15 Dec 2022	3,000,000	3,133,181
BANCO SANTANDER SA	2.749%	03 Dec 2030	3,200,000	3,298,326
BANCO SANTANDER SA	3.8%	23 Feb 2028	2,200,000	2,491,730
BANK OF AMERICA CORP	3.875%	01 Aug 2025	3,590,000	4,091,866
BANK OF AMERICA CORP	1%	20 Mar 2051	855,000	1,079,753
BANK OF AMERICA CORP	3.3%	11 Jan 2023	3,525,000	3,737,240
BANK OF AMERICA CORP	1%	24 Apr 2038	2,000,000	2,463,833
BANK OF AMERICA CORP	1%	20 Dec 2028	7,261,000	8,201,620
BANK OF AMERICA CORP	1%	15 Mar 2050	1,020,000	1,338,214
BANK OF AMERICA CORP	1%	23 Apr 2040	1,165,000	1,434,422
BANK OF AMERICA CORP	1%	22 Oct 2030	2,130,000	2,338,974
BANK OF AMERICA NA	6%	15 Oct 2036	1,100,000	1,645,271

BANK OF NOVA SCOTIA	1.625%	01 May 2023	3,905,000	4,017,364
BANK OF NY MELLON CORP	2.6%	07 Feb 2022	2,750,000	2,815,184
BARCLAYS PLC	4.337%	10 Jan 2028	5,000,000	5,743,939
BARRICK PD AU FIN PTY LT	5.95%	15 Oct 2039	1,055,000	1,518,919
BAT CAPITAL CORP	2.726%	25 Mar 2031	2,300,000	2,382,208
BAT CAPITAL CORP	3.222%	15 Aug 2024	1,800,000	1,948,720
BAT CAPITAL CORP	4.54%	15 Aug 2047	1,545,000	1,715,648
BAY AREA CA TOLL AUTH TOLL BRI	7.043%	01 Apr 2050	500,000	915,320
BECTON DICKINSON AND CO	3.734%	15 Dec 2024	4,015,000	4,451,374
BERKSHIRE HATHAWAY ENERG	2.85%	15 May 2051	2,000,000	2,057,345
BERKSHIRE HATHAWAY ENERG	6.125%	01 Apr 2036	3,931,000	5,818,201
BERKSHIRE HATHAWAY FIN	5.75%	15 Jan 2040	1,275,000	1,956,636
BIOGEN INC	2.25%	01 May 2030	1,500,000	1,566,901
* BLACKROCK INC	2.4%	30 Apr 2030	3,565,000	3,897,715
BOEING CO	5.93%	01 May 2060	2,430,000	3,447,183
BOEING CO	5.15%	01 May 2030	5,510,000	6,668,486
BOEING CO	3.25%	01 Mar 2028	2,350,000	2,486,939
BOEING CO	3.55%	01 Mar 2038	1,000,000	1,020,192
BOSTON PROPERTIES LP	3.4%	21 Jun 2029	4,065,000	4,537,604
BP CAP MARKETS AMERICA	3.79%	06 Feb 2024	5,000,000	5,464,192

BRIGHTHOUSE FINANCIAL IN	4.7%	22 Jun 2047	600,000	626,547
BRISTOL MYERS SQUIBB CO	3.4%	26 Jul 2029	3,500,000	4,074,563
BRISTOL MYERS SQUIBB CO	5%	15 Aug 2045	2,000,000	2,892,765
BRITISH TELECOMMUNICATIO	9.625%	15 Dec 2030	400,000	663,675
BROADCOM CRP / CAYMN FI	3.875%	15 Jan 2027	2,930,000	3,288,360
BROADCOM INC	5%	15 Apr 2030	4,180,000	5,081,258
BROOKFIELD FINANCE INC	3.9%	25 Jan 2028	3,000,000	3,442,266
BURLINGTN NORTH SANTA FE	4.375%	01 Sep 2042	1,800,000	2,381,938
BURLINGTN NORTH SANTA FE	4.9%	01 Apr 2044	1,000,000	1,410,099
CALIFORNIA ST	7.55%	01 Apr 2039	3,710,000	6,514,018
CANADIAN NATL RESOURCES	2.95%	15 Jan 2023	5,710,000	5,971,975
CAPITAL ONE FINANCIAL CO	3.9%	29 Jan 2024	5,000,000	5,476,884
CARDINAL HEALTH INC	3.5%	15 Nov 2024	3,735,000	4,095,357
CARRIER GLOBAL CORP	2.242%	15 Feb 2025	3,255,000	3,444,320
CARRINGTON MORTGAGE LOAN TRUST	1%	25 Jun 2036	74,336	27,128
CATERPILLAR INC	2.6%	09 Apr 2030	4,000,000	4,409,408
CATERPILLAR INC	3.25%	19 Sep 2049	925,000	1,085,061
CENTERPOINT ENER HOUSTON	3.95%	01 Mar 2048	1,250,000	1,573,150
CHARTER COMM OPT LLC/CAP	3.7%	01 Apr 2051	2,105,000	2,185,947
CHARTER COMM OPT LLC/CAP	4.908%	23 Jul 2025	1,600,000	1,858,317
CHARTER COMM OPT LLC/CAP	6.484%	23 Oct 2045	2,000,000	2,828,919
CHEVRON CORP	1.141%	11 May 2023	3,965,000	4,048,485
CIGNA CORP	4.375%	15 Oct 2028	1,600,000	1,933,899
CIGNA CORP	4.9%	15 Dec 2048	2,465,000	3,389,711
CISCO SYSTEMS INC	2.6%	28 Feb 2023	4,735,000	4,975,635
CITIGROUP COMMERCIAL MORTGAGE	4.023%	10 Mar 2047	3,530,000	3,852,161
CITIGROUP COMMERCIAL MORTGAGE	3.371%	10 Oct 2047	5,634,369	5,893,963
CITIGROUP COMMERCIAL MORTGAGE	3.717%	15 Sep 2048	3,400,000	3,822,429
CITIGROUP INC	1%	26 Mar 2041	1,310,000	1,844,636
CITIGROUP INC	3.875%	25 Oct 2023	4,900,000	5,388,432
CITIGROUP INC	4.3%	20 Nov 2026	4,090,000	4,761,597
CITIGROUP INC	4.4%	10 Jun 2025	4,820,000	5,510,736
CITIGROUP INC	4.65%	30 Jul 2045	2,098,000	2,808,111
CMS ENERGY CORP	1%	01 Dec 2050	2,500,000	2,554,250
CNOOC PETROLEUM NORTH	6.4%	15 May 2037	2,205,000	3,003,320
COCA COLA CO/THE	2.5%	01 Jun 2040	2,025,000	2,156,920
COMCAST CORP	3.75%	01 Apr 2040	1,165,000	1,407,349
COMCAST CORP	1.5%	15 Feb 2031	2,115,000	2,100,691
COMCAST CORP	2.65%	15 Aug 2062	890,000	890,986
COMCAST CORP	4.65%	15 Jul 2042	2,760,000	3,739,628
COMCAST CORP	3.375%	15 Aug 2025	3,100,000	3,458,798
COMCAST CORP	3%	01 Feb 2024	2,750,000	2,958,297
COMCAST CORP	4%	15 Aug 2047	2,000,000	2,512,101
COMCAST CORP	3.95%	15 Oct 2025	1,810,000	2,079,473
COMM MORTGAGE TRUST	4.046%	10 Oct 2046	4,000,000	4,331,162
COMM MORTGAGE TRUST	3.528%	10 Dec 2047	4,479,412	4,843,230
COMM MORTGAGE TRUST	3.644%	10 Dec 2047	2,535,000	2,793,766
COMM MORTGAGE TRUST	3.63%	10 Oct 2048	4,250,000	4,763,572
COMMONSPIRIT HEALTH	3.91%	01 Oct 2050	1,205,000	1,343,344
CON EDISON CO OF NY INC	3.95%	01 Mar 2043	1,250,000	1,474,654
CON EDISON CO OF NY INC	4.125%	15 May 2049	2,145,000	2,651,051
CONAGRA BRANDS INC	4.85%	01 Nov 2028	1,000,000	1,241,873
CONCHO RESOURCES INC	3.75%	01 Oct 2027	3,000,000	3,428,735
CONNECTICUT ST	5.85%	15 Mar 2032	1,045,000	1,460,471

CONOCOPHILLIPS	6.5%	01 Feb 2039	2,000,000	3,093,138
CONOCOPHILLIPS COMPANY	4.3%	15 Nov 2044	600,000	754,413
CONSTELLATION BRANDS INC	2.875%	01 May 2030	2,000,000	2,191,559
COOPERATIEVE RABOBANK UA	4.625%	01 Dec 2023	2,000,000	2,229,103
CORPORATE OFFICE PROP LP	3.6%	15 May 2023	1,000,000	1,058,705
COSTCO WHOLESALE CORP	1.6%	20 Apr 2030	1,780,000	1,823,961
CREDIT SUISSE GROUP AG	3.75%	26 Mar 2025	5,000,000	5,551,047
CROWN CASTLE INTL CORP	4.3%	15 Feb 2029	3,365,000	3,996,508
CSAIL COMMERCIAL MORTGAGE TRUS	3.502%	15 Nov 2049	5,555,000	6,179,372
CSAIL COMMERCIAL MORTGAGE TRUS	3.779%	15 Mar 2052	5,750,000	6,555,705
CSX CORP	4.75%	30 May 2042	850,000	1,119,111
CSX CORP	3.35%	15 Sep 2049	2,035,000	2,315,153
CUMMINS INC	1.5%	01 Sep 2030	2,085,000	2,095,568
CVS HEALTH CORP	2.7%	21 Aug 2040	2,255,000	2,281,280
CVS HEALTH CORP	5.125%	20 Jul 2045	2,000,000	2,692,723
CVS HEALTH CORP	3.7%	09 Mar 2023	563,000	602,307
CVS HEALTH CORP	4.3%	25 Mar 2028	387,000	460,515
CVS HEALTH CORP	5.05%	25 Mar 2048	2,560,000	3,469,513
DELL INT LLC / EMC CORP	5.45%	15 Jun 2023	5,000,000	5,530,103
DEUTSCHE BANK COMMERCIAL MORTG	3.276%	10 May 2049	2,115,500	2,340,447
DEUTSCHE BANK COMMERCIAL MORTG	2.89%	10 Aug 2049	2,375,000	2,593,631
DEUTSCHE BANK NY	1%	24 Nov 2026	3,850,000	3,940,237
DEVON ENERGY CORPORATION	7.875%	30 Sep 2031	1,200,000	1,669,039
DISCOVER FINANCIAL SVS	4.1%	09 Feb 2027	4,000,000	4,608,322
DISCOVERY COMMUNICATIONS	5.2%	20 Sep 2047	2,000,000	2,597,684
DOW CHEMICAL CO/THE	4.8%	30 Nov 2028	3,200,000	3,934,590
DTE ELECTRIC CO	3.95%	01 Mar 2049	1,615,000	2,094,865
DUKE ENERGY CAROLINAS	3.875%	15 Mar 2046	1,500,000	1,843,382
DUKE ENERGY CORP	2.65%	01 Sep 2026	3,500,000	3,813,592
DUKE ENERGY INDIANA LLC	3.25%	01 Oct 2049	2,000,000	2,265,100
DUPONT DE NEMOURS INC	5.419%	15 Nov 2048	2,000,000	2,906,310
ECOLAB INC	5.5%	08 Dec 2041	95,000	136,802
ECOPETROL SA	5.875%	28 May 2045	1,275,000	1,543,388
ELI LILLY + CO	3.375%	15 Mar 2029	3,060,000	3,552,458
EMERSON ELECTRIC CO	1.95%	15 Oct 2030	2,360,000	2,489,891
ENBRIDGE INC	2.5%	15 Jan 2025	7,625,000	8,171,734
ENERGY TRANSFER LP	6.5%	01 Feb 2042	1,925,000	2,348,473
ENERGY TRANSFER LP	4.5%	15 Apr 2024	3,000,000	3,281,045
ENTERGY TEXAS INC	4%	30 Mar 2029	2,500,000	2,919,595
ENTERPRISE PRODUCTS OPER	3.2%	15 Feb 2052	910,000	925,241
ENTERPRISE PRODUCTS OPER	7.55%	15 Apr 2038	800,000	1,220,990
ENTERPRISE PRODUCTS OPER	3.35%	15 Mar 2023	1,800,000	1,902,571
ENTERPRISE PRODUCTS OPER	4.25%	15 Feb 2048	2,000,000	2,344,962
EQUINOR ASA	3.7%	06 Apr 2050	2,000,000	2,410,286
EQUINOR ASA	5.1%	17 Aug 2040	815,000	1,140,316
EUROPEAN INVESTMENT BANK	1.625%	14 Mar 2025	18,000,000	18,942,411
EUROPEAN INVESTMENT BANK	0.625%	21 Oct 2027	3,395,000	3,368,563
EVERSOURCE ENERGY	1.65%	15 Aug 2030	2,000,000	1,991,898
EXELON CORP	4.45%	15 Apr 2046	3,740,000	4,768,922
EXXON MOBIL CORPORATION	2.726%	01 Mar 2023	2,000,000	2,095,525
EXXON MOBIL CORPORATION	3.452%	15 Apr 2051	1,820,000	2,080,056
EXXON MOBIL CORPORATION	4.114%	01 Mar 2046	1,500,000	1,850,108
FAIRFAX FINL HLDGS LTD	4.85%	17 Apr 2028	3,265,000	3,654,242
FANNIE MAE	0.875%	05 Aug 2030	11,025,000	10,819,803
FANNIE MAE	0.75%	08 Oct 2027	5,965,000	5,988,198

FANNIE MAE	0.5%	07 Nov 2025	5,800,000	5,824,261
FANNIE MAE	0.25%	27 Nov 2023	5,115,000	5,119,615
FANNIE MAE	7.125%	15 Jan 2030	865,000	1,320,848
FANNIE MAE	7.25%	15 May 2030	330,000	511,250
FANNIE MAE	6.625%	15 Nov 2030	535,000	810,056
FANNIE MAE	2.125%	24 Apr 2026	1,100,000	1,198,448
FED HM LN PC POOL A17554	5.5%	01 Jan 2034	55,648	64,996
FED HM LN PC POOL A23137	5%	01 Jun 2034	669,256	778,533
FED HM LN PC POOL A31788	5%	01 Mar 2035	51,320	56,838
FED HM LN PC POOL A35945	5%	01 Jul 2035	20,836	24,153
FED HM LN PC POOL A39272	5.5%	01 Oct 2035	102,915	120,770
FED HM LN PC POOL A46663	5%	01 Aug 2035	35,370	41,148
FED HM LN PC POOL A48972	5.5%	01 May 2036	46,742	54,965
FED HM LN PC POOL A51249	6%	01 Aug 2036	8,446	10,032
FED HM LN PC POOL A54174	6%	01 Nov 2036	3,087	3,554
FED HM LN PC POOL A55275	5.5%	01 Dec 2036	34,218	38,275
FED HM LN PC POOL A56733	6%	01 Jan 2037	7,596	8,540
FED HM LN PC POOL A56988	5.5%	01 Feb 2037	50,657	59,572
FED HM LN PC POOL A57943	5%	01 Mar 2037	27,422	31,894

FED HM LN PC POOL A60311	5%	01 May 2037	44,761	52,061
FED HM LN PC POOL A61985	6%	01 Jun 2037	15,836	18,705
FED HM LN PC POOL A63820	6%	01 Aug 2037	6,096	7,196
FED HM LN PC POOL A65647	5.5%	01 Sep 2037	215	250
FED HM LN PC POOL A65895	6%	01 Sep 2037	798	946
FED HM LN PC POOL A66380	6%	01 Sep 2037	11,738	13,846
FED HM LN PC POOL A66777	6%	01 Oct 2037	20,976	24,880
FED HM LN PC POOL A68547	5.5%	01 Nov 2037	1,082	1,272
FED HM LN PC POOL A71925	5%	01 Jan 2038	74,728	86,919
FED HM LN PC POOL A72047	5%	01 Jan 2038	706	819
FED HM LN PC POOL A74128	5.5%	01 Feb 2038	85,349	96,134
FED HM LN PC POOL A74793	5%	01 Mar 2038	96,594	112,317
FED HM LN PC POOL A75230	5%	01 Apr 2038	34,977	40,682
FED HM LN PC POOL A76467	6%	01 Apr 2038	7,602	8,942
FED HM LN PC POOL A77766	6%	01 Jun 2038	36,927	43,587
FED HM LN PC POOL A77961	5.5%	01 Jun 2038	9,628	11,313
FED HM LN PC POOL A78147	5.5%	01 Jun 2038	652	767
FED HM LN PC POOL A80388	6%	01 Dec 2036	181	215
FED HM LN PC POOL A80970	5.5%	01 Aug 2038	5,073	5,951
FED HM LN PC POOL A81327	6%	01 Aug 2038	11,776	13,235
FED HM LN PC POOL A81569	6%	01 Aug 2038	30,940	34,842
FED HM LN PC POOL A82880	5.5%	01 Nov 2038	20,395	23,921
FED HM LN PC POOL A83435	6%	01 Dec 2038	22,843	26,796
FED HM LN PC POOL A84660	5.5%	01 Feb 2039	4,896	5,471
FED HM LN PC POOL A86521	4.5%	01 May 2039	92,368	103,382
FED HM LN PC POOL A87250	5%	01 Jun 2039	59,520	69,234
FED HM LN PC POOL A88235	5.5%	01 Aug 2039	7,492	8,370
FED HM LN PC POOL A90575	5.5%	01 Jan 2040	4,443	4,965
FED HM LN PC POOL A91538	4.5%	01 Mar 2040	91,755	102,581
FED HM LN PC POOL A91695	4.5%	01 Apr 2040	29,079	32,659
FED HM LN PC POOL A92458	5%	01 Jun 2040	22,074	25,506
FED HM LN PC POOL A92939	5%	01 Jul 2040	129,770	148,010
FED HM LN PC POOL A93010	4.5%	01 Jul 2040	77,144	86,646
FED HM LN PC POOL A93505	4.5%	01 Aug 2040	82,289	92,100
FED HM LN PC POOL A93520	4.5%	01 Aug 2040	89,292	98,888
FED HM LN PC POOL A93548	4.5%	01 Aug 2040	14,738	16,495

FED HM LN PC POOL A95258	4%	01 Nov 2040	125,293	137,481
FED HM LN PC POOL A95582	4%	01 Dec 2040	196,804	214,600
FED HM LN PC POOL A96174	4%	01 Jan 2041	99,852	109,564
FED HM LN PC POOL A96687	4%	01 Jan 2041	207,563	227,050
FED HM LN PC POOL A96807	4%	01 Feb 2041	91,061	99,297
FED HM LN PC POOL A97473	4.5%	01 Mar 2041	78,174	87,803
FED HM LN PC POOL A97479	4.5%	01 Mar 2041	88,995	98,736
FED HM LN PC POOL A97620	4.5%	01 Mar 2041	367,760	411,620
FED HM LN PC POOL A97673	4.5%	01 Mar 2041	7,771	8,728
FED HM LN PC POOL A97759	5%	01 Mar 2041	149,893	173,489
FED HM LN PC POOL C01846	5%	01 Jun 2034	138,731	161,124
FED HM LN PC POOL C02551	6%	01 Jun 2036	18,990	22,265
FED HM LN PC POOL C03478	4.5%	01 Jun 2040	65,534	73,605
FED HM LN PC POOL C03479	5%	01 Jun 2040	58,468	68,007
FED HM LN PC POOL C03531	4%	01 Oct 2040	106,545	116,180
FED HM LN PC POOL C04244	3.5%	01 Sep 2042	716,508	779,384
FED HM LN PC POOL C09008	3%	01 Aug 2042	187,774	198,839
FED HM LN PC POOL C09035	3%	01 Apr 2043	250,820	266,780
FED HM LN PC POOL C09042	3.5%	01 May 2043	204,599	221,679
FED HM LN PC POOL C90689	4.5%	01 Jul 2023	48,031	51,936
FED HM LN PC POOL C90982	5.5%	01 Jul 2026	16,422	18,327
FED HM LN PC POOL C91011	5.5%	01 Jan 2027	22,447	25,090
FED HM LN PC POOL C91249	4.5%	01 May 2029	25,838	28,244
FED HM LN PC POOL G01781	6.5%	01 Dec 2034	625,268	723,061
FED HM LN PC POOL G01840	5%	01 Jul 2035	1,578	1,834
FED HM LN PC POOL G01879	4.5%	01 Aug 2035	33,592	37,080
FED HM LN PC POOL G01883	5%	01 Aug 2035	12,595	14,642
FED HM LN PC POOL G01974	5%	01 Dec 2035	7,458	8,663
FED HM LN PC POOL G02391	6%	01 Nov 2036	2,128	2,539
FED HM LN PC POOL G02469	5.5%	01 Dec 2036	22,903	26,931
FED HM LN PC POOL G02478	5.5%	01 Dec 2036	10,398	12,210
FED HM LN PC POOL G02680	6%	01 Mar 2037	81,811	97,569
FED HM LN PC POOL G02793	5%	01 May 2037	35,838	41,649
FED HM LN PC POOL G02939	5.5%	01 May 2037	54,973	64,616
FED HM LN PC POOL G03238	6%	01 Aug 2037	10,423	12,108
FED HM LN PC POOL G03350	5.5%	01 Sep 2037	27,598	32,445
FED HM LN PC POOL G03432	5.5%	01 Nov 2037	5,588	6,572
FED HM LN PC POOL G03698	6%	01 Dec 2037	10,674	12,641

FED HM LN PC POOL G03776	6%	01 Jan 2038	4,084	4,831
FED HM LN PC POOL G03781	6%	01 Jan 2038	26,690	31,481
FED HM LN PC POOL G03819	6%	01 Jan 2038	27,355	32,215
FED HM LN PC POOL G04316	6%	01 May 2038	26,768	31,597
FED HM LN PC POOL G04725	5%	01 Oct 2036	30,471	35,437
FED HM LN PC POOL G04776	5.5%	01 Jul 2038	69,568	81,660
FED HM LN PC POOL G04891	5.5%	01 Jan 2038	16,632	19,533
FED HM LN PC POOL G04913	5%	01 Mar 2038	61,265	71,230
FED HM LN PC POOL G04916	5%	01 Dec 2035	34,211	39,787
FED HM LN PC POOL G04920	6%	01 Nov 2038	8,755	10,426
FED HM LN PC POOL G04924	6%	01 Nov 2038	11,573	13,597
FED HM LN PC POOL G04986	5.5%	01 Nov 2037	75,605	88,827
FED HM LN PC POOL G05120	5.5%	01 Dec 2038	16,063	18,875
FED HM LN PC POOL G05132	5%	01 Dec 2038	707	823
FED HM LN PC POOL G05179	5.5%	01 Jan 2039	9,972	11,727
FED HM LN PC POOL G05299	4.5%	01 Jun 2038	81,309	89,849
FED HM LN PC POOL G05397	4.5%	01 Apr 2039	108,845	121,700

FED HM LN PC POOL G05432	6%	01 Apr 2039	95,368	111,873
FED HM LN PC POOL G05666	6%	01 Apr 2038	7,557	8,920
FED HM LN PC POOL G05816	5.5%	01 Nov 2038	78,196	90,253
FED HM LN PC POOL G05922	5.5%	01 Jul 2039	16,014	18,816
FED HM LN PC POOL G05958	5%	01 Aug 2040	58,927	68,488
FED HM LN PC POOL G06012	4%	01 Sep 2040	48,640	55,004
FED HM LN PC POOL G06021	5.5%	01 Jan 2040	53,867	63,332
FED HM LN PC POOL G06193	5.5%	01 May 2040	8,505	9,999
FED HM LN PC POOL G06800	4%	01 Oct 2041	203,292	222,965
FED HM LN PC POOL G06892	4%	01 Jan 2042	80,676	88,108
FED HM LN PC POOL G06970	4%	01 Jun 2041	139,075	153,336
FED HM LN PC POOL G07068	5%	01 Jul 2041	64,147	74,491
FED HM LN PC POOL G07083	4%	01 Jul 2042	122,950	136,723
FED HM LN PC POOL G07216	4%	01 Jul 2042	144,507	159,757
FED HM LN PC POOL G07266	4%	01 Dec 2042	466,530	514,316
FED HM LN PC POOL G07459	3.5%	01 Aug 2043	613,110	664,506
FED HM LN PC POOL G07519	5.5%	01 Apr 2039	59,333	69,758
FED HM LN PC POOL G07574	6%	01 May 2040	27,009	31,572
FED HM LN PC POOL G07642	5%	01 Oct 2041	419,251	486,898
FED HM LN PC POOL G07842	4.5%	01 Jul 2044	149,429	168,101
FED HM LN PC POOL G07924	3.5%	01 Jan 2045	1,089,483	1,191,411
FED HM LN PC POOL G08160	5.5%	01 Nov 2036	191,084	224,220
FED HM LN PC POOL G08210	6%	01 Jul 2037	57,189	67,787
FED HM LN PC POOL G08255	5%	01 Mar 2038	52,666	61,227
FED HM LN PC POOL G08256	5.5%	01 Mar 2038	312,982	367,812
FED HM LN PC POOL G08271	6%	01 May 2038	12,348	14,529
FED HM LN PC POOL G08273	5.5%	01 Jun 2038	11,391	13,395
FED HM LN PC POOL G08323	5%	01 Feb 2039	53,913	62,686
FED HM LN PC POOL G08368	4.5%	01 Oct 2039	15,085	16,931
FED HM LN PC POOL G08372	4.5%	01 Nov 2039	58,017	64,882
FED HM LN PC POOL G08447	4.5%	01 May 2041	42,356	46,988
FED HM LN PC POOL G08479	3.5%	01 Mar 2042	191,179	205,620
FED HM LN PC POOL G08524	3%	01 Mar 2043	1,873,810	1,996,936
FED HM LN PC POOL G08525	3%	01 May 2043	558,010	593,562
FED HM LN PC POOL G08528	3%	01 Apr 2043	752,980	800,857
FED HM LN PC POOL G08534	3%	01 Jun 2043	68,149	72,492
FED HM LN PC POOL G08537	3%	01 Jul 2043	1,541,391	1,639,412
FED HM LN PC POOL G08540	3%	01 Aug 2043	318,109	338,980
FED HM LN PC POOL G08549	4.5%	01 Sep 2043	52,090	58,420
FED HM LN PC POOL G08558	4%	01 Nov 2043	79,133	86,146
FED HM LN PC POOL G08559	4.5%	01 Nov 2043	207,108	232,535
FED HM LN PC POOL G08578	4.5%	01 Mar 2044	254,414	284,007
FED HM LN PC POOL G08599	3.5%	01 Aug 2044	189,525	204,928
FED HM LN PC POOL G08626	3%	01 Feb 2045	370,719	391,213
FED HM LN PC POOL G08635	3%	01 Apr 2045	448,011	472,336
FED HM LN PC POOL G08636	3.5%	01 Apr 2045	243,421	260,663
FED HM LN PC POOL G08641	3.5%	01 May 2045	791,317	847,297
FED HM LN PC POOL G08653	3%	01 Jul 2045	851,118	897,568
FED HM LN PC POOL G08654	3.5%	01 Jul 2045	345,717	370,113
FED HM LN PC POOL G08658	3%	01 Aug 2045	558,251	588,131
FED HM LN PC POOL G08659	3.5%	01 Aug 2045	1,282,418	1,372,740
FED HM LN PC POOL G08666	3%	01 Sep 2045	1,446,523	1,523,849
FED HM LN PC POOL G08671	3.5%	01 Oct 2045	403,189	431,529
FED HM LN PC POOL G08676	3.5%	01 Nov 2045	818,042	876,145
FED HM LN PC POOL G08681	3.5%	01 Dec 2045	998,648	1,068,643
FED HM LN PC POOL G08686	3%	01 Jan 2046	1,164,075	1,225,016
FED HM LN PC POOL G08693	3.5%	01 Mar 2046	569,271	609,077

FED HM LN PC POOL G08698	3.5%	01 Mar 2046	1,068,200	1,151,069
FED HM LN PC POOL G08699	4%	01 Mar 2046	303,413	329,232
FED HM LN PC POOL G08701	3%	01 Apr 2046	1,103,221	1,161,116
FED HM LN PC POOL G08705	3%	01 May 2046	345,069	363,120
FED HM LN PC POOL G08706	3.5%	01 May 2046	197,103	212,122
FED HM LN PC POOL G08708	4.5%	01 May 2046	334,280	368,595
FED HM LN PC POOL G08710	3%	01 Jun 2046	3,113,507	3,277,768
FED HM LN PC POOL G08711	3.5%	01 Jun 2046	346,910	368,309
FED HM LN PC POOL G08715	3%	01 Aug 2046	149,499	157,244
FED HM LN PC POOL G08722	3.5%	01 Sep 2046	638,298	683,169
FED HM LN PC POOL G08726	3%	01 Oct 2046	1,214,114	1,283,372
FED HM LN PC POOL G08729	4.5%	01 Sep 2046	254,740	280,510
FED HM LN PC POOL G08730	4.5%	01 Oct 2046	634,872	700,564
FED HM LN PC POOL G08732	3%	01 Nov 2046	1,907,456	2,016,790
FED HM LN PC POOL G08735	4.5%	01 Oct 2046	26,529	29,267
FED HM LN PC POOL G08737	3%	01 Dec 2046	759,802	800,723
FED HM LN PC POOL G08741	3%	01 Jan 2047	3,511,615	3,706,122
FED HM LN PC POOL G08743	4%	01 Jan 2047	1,421,761	1,536,713
FED HM LN PC POOL G08745	4.5%	01 Jan 2047	279,217	305,860
FED HM LN PC POOL G08747	3%	01 Feb 2047	1,963,619	2,076,945
FED HM LN PC POOL G08748	3.5%	01 Feb 2047	115,768	123,410
FED HM LN PC POOL G08757	3.5%	01 Apr 2047	449,868	477,875
FED HM LN PC POOL G08767	4%	01 Jun 2047	159,313	171,308
FED HM LN PC POOL G08774	3.5%	01 Aug 2047	982,075	1,042,235
FED HM LN PC POOL G08779	3.5%	01 Sep 2047	1,136,272	1,205,420
FED HM LN PC POOL G08784	3.5%	01 Oct 2047	1,068,179	1,134,661
FED HM LN PC POOL G08785	4%	01 Oct 2047	1,226,022	1,314,628
FED HM LN PC POOL G08788	3.5%	01 Nov 2047	1,181,782	1,253,393
FED HM LN PC POOL G08789	4%	01 Nov 2047	1,446,312	1,553,752
FED HM LN PC POOL G08805	4%	01 Mar 2048	806,904	866,213
FED HM LN PC POOL G08809	4%	01 Apr 2048	579,996	621,686
FED HM LN PC POOL G08813	3.5%	01 May 2048	147,052	155,337
FED HM LN PC POOL G08818	4.5%	01 Jun 2048	948,406	1,029,885
FED HM LN PC POOL G08824	4%	01 Jul 2048	1,309,714	1,398,403
FED HM LN PC POOL G08831	4%	01 Aug 2048	1,450,425	1,547,847
FED HM LN PC POOL G08832	4.5%	01 Aug 2048	640,185	694,886
FED HM LN PC POOL G08836	4%	01 Sep 2048	1,413,603	1,507,456
FED HM LN PC POOL G08837	4.5%	01 Sep 2048	452,120	490,773
FED HM LN PC POOL G08838	5%	01 Sep 2048	419,455	465,101
FED HM LN PC POOL G08842	4%	01 Oct 2048	293,715	313,397
FED HM LN PC POOL G08847	4%	01 Nov 2048	424,078	452,460
FED HM LN PC POOL G08848	4.5%	01 Nov 2048	809,858	878,384
FED HM LN PC POOL G08853	4.5%	01 Dec 2048	377,923	409,402
FED HM LN PC POOL G08858	4.5%	01 Jan 2049	764,333	828,604
FED HM LN PC POOL G08866	4%	01 Mar 2049	170,556	182,021
FED HM LN PC POOL G08874	5%	01 Apr 2049	191,244	211,643
FED HM LN PC POOL G08876	3.5%	01 May 2049	1,449,268	1,528,286
FED HM LN PC POOL G08881	3.5%	01 Jun 2049	725,226	765,077
FED HM LN PC POOL G14047	5.5%	01 Dec 2024	13,533	14,051
FED HM LN PC POOL G16093	3%	01 Feb 2032	1,115,100	1,196,188
FED HM LN PC POOL G16122	2.5%	01 Feb 2032	471,640	502,645
FED HM LN PC POOL G16737	3%	01 Jan 2034	216,587	227,300
FED HM LN PC POOL G18188	4.5%	01 Apr 2022	4,037	4,243
FED HM LN PC POOL G18549	2.5%	01 Apr 2030	713,866	746,402
FED HM LN PC POOL G18607	2.5%	01 Aug 2031	558,448	583,447
FED HM LN PC POOL G18622	2.5%	01 Dec 2031	871,403	911,165
FED HM LN PC POOL G18631	2.5%	01 Feb 2032	1,251,004	1,308,056
FED HM LN PC POOL G18637	3.5%	01 Feb 2032	552,018	592,419
FED HM LN PC POOL G18643	2.5%	01 May 2032	126,011	131,695
FED HM LN PC POOL G18648	3.5%	01 Jun 2032	167,686	179,662
FED HM LN PC POOL G18655	3%	01 Aug 2032	465,802	491,473

FED HM LN PC POOL G18659	3%	01 Sep 2032	956,953	1,005,044
FED HM LN PC POOL G18670	3%	01 Dec 2032	467,982	491,873
FED HM LN PC POOL G18673	3%	01 Jan 2033	399,452	419,380
FED HM LN PC POOL G18681	3%	01 Mar 2033	1,914,982	2,010,652
FED HM LN PC POOL G18692	3.5%	01 Jun 2033	322,192	342,373
FED HM LN PC POOL G18710	3.5%	01 Oct 2033	423,332	449,787
FED HM LN PC POOL G18715	3%	01 Dec 2033	65,137	68,309
FED HM LN PC POOL G30406	5.5%	01 Jul 2028	38,373	42,853
FED HM LN PC POOL G60038	3.5%	01 Jan 2044	271,027	294,590
FED HM LN PC POOL G60069	3%	01 Apr 2045	366,118	396,635
FED HM LN PC POOL G60174	4%	01 Oct 2043	316,868	347,521
FED HM LN PC POOL G60187	3%	01 Aug 2045	22,332	23,486
FED HM LN PC POOL G60412	4%	01 Dec 2045	449,331	493,206

FED HM LN PC POOL G60480	4.5%	01 Nov 2045	171,735	191,785
FED HM LN PC POOL G60703	4%	01 Sep 2046	647,135	701,873
FED HM LN PC POOL G60855	4.5%	01 Dec 2045	269,459	301,855
FED HM LN PC POOL G60919	4.5%	01 Sep 2046	247,367	272,815
FED HM LN PC POOL G61228	4%	01 Aug 2047	765,641	824,958
FED HM LN PC POOL G61257	3%	01 Nov 2046	926,168	971,170
FED HM LN PC POOL G61281	3.5%	01 Jan 2048	710,384	761,631
FED HM LN PC POOL G61464	4%	01 Oct 2046	832,168	912,372
FED HM LN PC POOL G61467	4%	01 Nov 2047	1,307,649	1,401,327
FED HM LN PC POOL G61623	3%	01 Apr 2047	204,543	215,431
FED HM LN PC POOL G61658	5%	01 Aug 2048	100,409	111,487
FED HM LN PC POOL G61722	3.5%	01 Feb 2048	669,839	710,539
FED HM LN PC POOL G61785	3.5%	01 Jan 2048	316,326	336,978
FED HM LN PC POOL G61840	4%	01 Dec 2048	336,782	359,985
FED HM LN PC POOL G62022	3%	01 Apr 2048	787,799	825,694
FED HM LN PC POOL J05098	4.5%	01 Jun 2022	8,394	8,822
FED HM LN PC POOL J13583	3.5%	01 Nov 2025	48,466	51,456
FED HM LN PC POOL J17233	3%	01 Nov 2026	161,168	169,212
FED HM LN PC POOL J31961	3.5%	01 Mar 2027	51,522	54,669
FED HM LN PC POOL J35797	2.5%	01 Dec 2031	1,060,863	1,109,233
FED HM LN PC POOL J36173	2.5%	01 Jan 2032	1,113,710	1,164,452
FED HM LN PC POOL J36214	2.5%	01 Feb 2032	594,161	621,275
FED HM LN PC POOL J37005	3.5%	01 May 2032	1,019,036	1,092,120
FED HM LN PC POOL J38057	3%	01 Dec 2032	623,652	655,010
FED HM LN PC POOL Q00093	4%	01 Apr 2041	321,198	352,453
FED HM LN PC POOL Q00291	5%	01 Apr 2041	169,245	196,844
FED HM LN PC POOL Q00876	4.5%	01 May 2041	113,844	127,227
FED HM LN PC POOL Q00927	5%	01 May 2041	47,078	54,090
FED HM LN PC POOL Q01237	4.5%	01 Jul 2041	34,296	37,315
FED HM LN PC POOL Q01348	4.5%	01 Jun 2041	135,011	151,557
FED HM LN PC POOL Q01443	4.5%	01 Jun 2041	133,738	149,689
FED HM LN PC POOL Q01798	4.5%	01 Jul 2041	29,927	33,214
FED HM LN PC POOL Q02583	4.5%	01 Aug 2041	18,305	20,092
FED HM LN PC POOL Q04108	4%	01 Oct 2041	118,552	130,092
FED HM LN PC POOL Q04461	4%	01 Nov 2041	162,048	177,821
FED HM LN PC POOL Q06274	3.5%	01 Feb 2042	122,495	132,876
FED HM LN PC POOL Q06344	4%	01 Feb 2042	213,926	235,871
FED HM LN PC POOL Q09004	3.5%	01 Jun 2042	154,997	167,221
FED HM LN PC POOL Q09341	3%	01 Jun 2042	41,107	43,548
FED HM LN PC POOL Q09813	3.5%	01 Aug 2042	537,615	590,743
FED HM LN PC POOL Q09896	3.5%	01 Aug 2042	223,214	240,818
FED HM LN PC POOL Q12143	3.5%	01 Oct 2042	181,763	197,117

FED HM LN PC POOL Q12544	3%	01 Oct 2042	565,272	599,762
FED HM LN PC POOL Q13765	4%	01 Dec 2042	115,103	127,987
FED HM LN PC POOL Q14038	3.5%	01 Dec 2042	359,639	388,489
FED HM LN PC POOL Q14039	3.5%	01 Dec 2042	288,276	311,199
FED HM LN PC POOL Q14321	3%	01 Dec 2042	511,773	543,174
FED HM LN PC POOL Q15885	3%	01 Feb 2043	266,974	284,694
FED HM LN PC POOL Q16084	3%	01 Mar 2043	1,283,380	1,368,515
FED HM LN PC POOL Q16644	3.5%	01 Mar 2043	2,093,710	2,277,522
FED HM LN PC POOL Q16893	3.5%	01 Apr 2043	1,119,971	1,230,807
FED HM LN PC POOL Q17453	3.5%	01 Apr 2043	787,731	857,003
FED HM LN PC POOL Q18305	3.5%	01 May 2043	55,291	59,635
FED HM LN PC POOL Q18306	3.5%	01 May 2043	108,282	117,789
FED HM LN PC POOL Q19475	3.5%	01 Jun 2043	500,834	538,813
FED HM LN PC POOL Q19476	3.5%	01 Jun 2043	503,305	547,285
FED HM LN PC POOL Q19909	3%	01 Jul 2043	319,569	339,918
FED HM LN PC POOL Q20172	3%	01 Jul 2043	1,119,071	1,187,962
FED HM LN PC POOL Q20542	3%	01 Jul 2043	638,744	679,674
FED HM LN PC POOL Q20570	3.5%	01 Aug 2043	737,611	793,690
FED HM LN PC POOL Q20680	4%	01 Oct 2043	34,400	37,571
FED HM LN PC POOL Q20780	3.5%	01 Aug 2043	464,721	510,582
FED HM LN PC POOL Q22402	4.5%	01 Oct 2043	311,566	350,678
FED HM LN PC POOL Q22915	4.5%	01 Nov 2043	201,346	223,844
FED HM LN PC POOL Q23677	4.5%	01 Dec 2043	75,390	84,405
FED HM LN PC POOL Q23891	4%	01 Dec 2043	191,992	208,585
FED HM LN PC POOL Q25083	4.5%	01 Mar 2044	322,970	362,496
FED HM LN PC POOL Q25625	4%	01 Apr 2044	919,256	1,013,145
FED HM LN PC POOL Q26154	4.5%	01 May 2044	248,255	269,928
FED HM LN PC POOL Q26367	4%	01 May 2044	264,591	289,905
FED HM LN PC POOL Q26423	4.5%	01 May 2044	1,860	2,019
FED HM LN PC POOL Q27903	4%	01 Aug 2044	464,355	511,621
FED HM LN PC POOL Q28759	4.5%	01 Oct 2044	101,309	110,246
FED HM LN PC POOL Q29182	3.5%	01 Oct 2044	314,081	336,739

FED HM LN PC POOL Q29187	4.5%	01 Oct 2044	103,729	115,177
FED HM LN PC POOL Q29863	3.5%	01 Nov 2044	301,562	324,859
FED HM LN PC POOL Q31285	3.5%	01 Feb 2045	1,874,703	2,023,349
FED HM LN PC POOL Q32857	3%	01 Apr 2045	728,820	791,498
FED HM LN PC POOL Q33869	4%	01 Jun 2045	1,431,553	1,563,650
FED HM LN PC POOL Q34590	3%	01 Jul 2045	985,188	1,043,523
FED HM LN PC POOL Q34661	3%	01 Jul 2045	492,800	519,428
FED HM LN PC POOL Q34967	4%	01 Jul 2045	583,502	634,927
FED HM LN PC POOL Q35225	3.5%	01 Aug 2045	506,876	540,993
FED HM LN PC POOL Q35614	3.5%	01 Aug 2045	966,528	1,045,842
FED HM LN PC POOL Q36238	4%	01 Sep 2045	518,491	569,726
FED HM LN PC POOL Q37234	3.5%	01 Nov 2045	931,529	998,834
FED HM LN PC POOL Q37359	3%	01 Nov 2045	81,652	88,845
FED HM LN PC POOL Q37646	3%	01 Dec 2045	116,727	123,347
FED HM LN PC POOL Q37812	3%	01 Dec 2045	130,730	137,622
FED HM LN PC POOL Q38470	4%	01 Jan 2046	191,856	207,963
FED HM LN PC POOL Q39438	4%	01 Mar 2046	497,293	540,773
FED HM LN PC POOL Q40375	3.5%	01 May 2046	116,865	124,590
FED HM LN PC POOL Q43252	3%	01 Sep 2046	1,293,401	1,364,331
FED HM LN PC POOL Q44029	3.5%	01 Aug 2046	817,887	884,987
FED HM LN PC POOL Q44452	3%	01 Nov 2046	3,497,055	3,672,349
FED HM LN PC POOL Q44663	3%	01 Nov 2046	1,313,910	1,383,098
FED HM LN PC POOL Q45097	3.5%	01 Dec 2046	948,322	1,010,720

FED HM LN PC POOL Q45219	3.5%	01 Jan 2045	1,193,784	1,279,420
FED HM LN PC POOL Q45252	3%	01 Jan 2047	786,707	827,572
FED HM LN PC POOL Q45695	3.5%	01 Jan 2047	447,941	475,851
FED HM LN PC POOL Q45744	3.5%	01 Jan 2047	350,192	372,859
FED HM LN PC POOL Q45872	3%	01 Jan 2047	66,460	69,783
FED HM LN PC POOL Q46539	4.5%	01 Mar 2047	71,889	78,143
FED HM LN PC POOL Q46883	5%	01 Mar 2047	200,190	223,088
FED HM LN PC POOL Q47305	4.5%	01 Mar 2047	228,118	247,951
FED HM LN PC POOL Q47602	4.5%	01 Apr 2047	170,168	186,185
FED HM LN PC POOL Q47623	4%	01 Apr 2047	774,083	832,137
FED HM LN PC POOL Q47884	4%	01 May 2047	1,157,268	1,246,704
FED HM LN PC POOL Q48093	4.5%	01 May 2047	145,752	159,197
FED HM LN PC POOL Q49100	4%	01 Jul 2047	1,907,924	2,047,539
FED HM LN PC POOL Q49552	3.5%	01 Jul 2047	1,563,941	1,662,370
FED HM LN PC POOL Q49888	3.5%	01 Aug 2047	521,399	553,306
FED HM LN PC POOL Q50035	3.5%	01 Aug 2047	1,204,686	1,281,029
FED HM LN PC POOL Q51268	3.5%	01 Oct 2047	2,423,422	2,573,747
FED HM LN PC POOL Q51334	4%	01 Oct 2047	634,944	680,659
FED HM LN PC POOL Q51644	3.5%	01 Oct 2047	1,057,416	1,122,527
FED HM LN PC POOL Q51878	4%	01 Nov 2047	314,148	338,353
FED HM LN PC POOL Q52104	4%	01 Nov 2047	558,425	599,280
FED HM LN PC POOL Q52428	4%	01 Nov 2047	1,442,919	1,558,281
FED HM LN PC POOL Q53535	3.5%	01 Jan 2048	962,802	1,021,264
FED HM LN PC POOL Q57913	4%	01 Aug 2048	407,053	434,861
FED HM LN PC POOL Q57957	4.5%	01 Aug 2048	492,359	534,460
FED HM LN PC POOL Q58588	4.5%	01 Sep 2048	286,828	311,290
FED HM LN PC POOL Q59812	4%	01 Nov 2048	291,539	310,691
FED HM LN PC POOL QA6750	3%	01 Feb 2050	1,161,647	1,224,236
FED HM LN PC POOL QA6839	4.5%	01 Jan 2050	1,096,749	1,192,763
FED HM LN PC POOL QA7267	4.5%	01 Feb 2050	137,438	148,465
FED HM LN PC POOL QB0211	2.5%	01 Jun 2050	2,654,962	2,801,161
FED HM LN PC POOL QB2634	2.5%	01 Aug 2050	3,439,598	3,629,004
FED HM LN PC POOL QB2682	2.5%	01 Aug 2050	1,799,344	1,898,427
FED HM LN PC POOL QB3855	2.5%	01 Sep 2050	3,502,253	3,695,109
FED HM LN PC POOL QB4785	2.5%	01 Oct 2050	2,326,616	2,454,734
FED HM LN PC POOL QB5448	2.5%	01 Nov 2050	3,718,040	3,923,670
FED HM LN PC POOL QB6037	2.5%	01 Nov 2050	3,077,889	3,247,377
FED HM LN PC POOL QB7061	2%	01 Dec 2050	4,381,347	4,559,541
FED HM LN PC POOL RA3847	2.5%	01 Oct 2050	6,209,567	6,551,504
FED HM LN PC POOL SB0016	3%	01 Jun 2034	697,783	732,354
FED HM LN PC POOL SB8040	2.5%	01 Apr 2035	1,315,420	1,371,238
FED HM LN PC POOL SB8057	2%	01 Aug 2035	1,308,370	1,367,588
FED HM LN PC POOL SB8058	2.5%	01 Aug 2035	942,301	984,471
FED HM LN PC POOL SB8074	2%	01 Nov 2035	4,530,397	4,736,196
FED HM LN PC POOL SD0067	5.5%	01 Jun 2049	4,277,277	4,776,460
FED HM LN PC POOL SD0093	5%	01 Oct 2049	679,590	751,637
FED HM LN PC POOL SD0127	3%	01 Dec 2048	2,059,119	2,161,548
FED HM LN PC POOL SD8007	4.5%	01 Aug 2049	529,745	574,458
FED HM LN PC POOL SD8016	3%	01 Oct 2049	1,578,873	1,654,743
FED HM LN PC POOL SD8017	3.5%	01 Oct 2049	1,215,924	1,283,764
FED HM LN PC POOL SD8025	3.5%	01 Nov 2049	743,634	785,100

FED HM LN PC POOL SD8031	3.5%	01 Dec 2049	886,188	935,570
FED HM LN PC POOL SD8036	3%	01 Jan 2050	2,512,300	2,632,590
FED HM LN PC POOL SD8050	3%	01 Mar 2050	2,055,987	2,155,202
FED HM LN PC POOL SD8053	4.5%	01 Mar 2050	43,300	46,977

FED HM LN PC POOL SD8056	3%	01 Apr 2050	4,243,823	4,448,191
FED HM LN PC POOL SD8058	4%	01 Apr 2050	1,625,480	1,734,944
FED HM LN PC POOL SD8074	3%	01 Jul 2050	2,888,534	3,032,826
FED HM LN PC POOL SD8083	2.5%	01 Aug 2050	2,546,823	2,687,067
FED HM LN PC POOL SD8089	2.5%	01 Jul 2050	3,355,852	3,540,647
FED HM LN PC POOL SD8099	2.5%	01 Oct 2050	2,944,091	3,106,211
FED HM LN PC POOL SD8107	2.5%	01 Nov 2050	2,970,520	3,134,096
FED HM LN PC POOL SD8114	2.5%	01 Dec 2050	2,740,416	2,891,320
FED HM LN PC POOL V61427	2.5%	01 Dec 2031	535,861	569,395
FED HM LN PC POOL V80509	4%	01 Oct 2043	111,362	121,751
FED HM LN PC POOL V80589	4.5%	01 Oct 2043	85,417	94,889
FED HM LN PC POOL V80597	4.5%	01 Oct 2043	69,903	76,085
FED HM LN PC POOL V81992	4%	01 Oct 2045	1,196,812	1,301,444
FED HM LN PC POOL V82605	3%	01 Sep 2046	1,286,078	1,396,786
FED HM LN PC POOL V82645	3%	01 Oct 2046	1,732,731	1,853,203
FED HM LN PC POOL V82781	3%	01 Dec 2046	1,488,235	1,593,809
FED HM LN PC POOL Z40054	4%	01 Jul 2042	763,876	837,991
FED HM LN PC POOL ZM0037	3.5%	01 Aug 2045	1,236,378	1,322,840
FED HM LN PC POOL ZM0060	3.5%	01 Aug 2045	995,945	1,073,114
FED HM LN PC POOL ZM6514	4%	01 May 2048	512,875	547,216
FED HM LN PC POOL ZS4727	4%	01 Jul 2047	1,027,615	1,103,650
FED HM LN PC POOL ZS4735	3.5%	01 Sep 2047	2,196,104	2,329,209
FED HM LN PC POOL ZS4773	4.5%	01 Jun 2048	17,610	19,118
FED HM LN PC POOL ZS8598	3%	01 Feb 2031	595,702	626,301
FED HM LN PC POOL ZT1544	3.5%	01 Dec 2048	933,758	904,350
FED HM LN PC POOL ZT1595	4.5%	01 Jan 2049	281,034	304,590
FED HM LN PC POOL ZT2087	4%	01 Jun 2049	39,366	41,996
FED HM LN PC POOL ZT2088	4.5%	01 Jun 2049	204,321	221,471
FEDERAL HOME LOAN BANK	5.5%	15 Jul 2036	100,000	154,497
FEDERAL REALTY INVESTMEN	1.25%	15 Feb 2026	3,870,000	3,941,036
FEDEX CORP	5.25%	15 May 2050	1,905,000	2,698,301
FEDEX CORP	4.1%	01 Feb 2045	1,000,000	1,179,871
FEDEX CORP	4.95%	17 Oct 2048	1,300,000	1,774,852
FIDELITY NATL INFO SERV	3.75%	21 May 2029	3,300,000	3,874,190
FIFTH THIRD BANCORP	3.65%	25 Jan 2024	4,805,000	5,240,462
FISERV INC	2.75%	01 Jul 2024	4,780,000	5,132,729
FLORIDA POWER + LIGHT CO	3.95%	01 Mar 2048	2,000,000	2,608,292
FMC CORP	3.45%	01 Oct 2029	1,500,000	1,707,650
FNMA POOL 190391	1%	01 Sep 2038	642	757
FNMA POOL 190396	1%	01 Jun 2039	159,960	179,527
FNMA POOL 190399	1%	01 Nov 2039	122,129	144,837
FNMA POOL 255498	5.5%	01 Dec 2034	39,845	46,721
FNMA POOL 256476	6%	01 Nov 2036	928	1,110
FNMA POOL 310125	1%	01 May 2028	444,753	470,381
FNMA POOL 310157	1%	01 Sep 2041	125,270	147,247
FNMA POOL 310185	1%	01 Jul 2026	247,212	277,571
FNMA POOL 506482	6.5%	01 Jul 2029	986	1,104
FNMA POOL 721502	5%	01 Jul 2033	389	447
FNMA POOL 725250	1%	01 Mar 2034	146,523	169,388
FNMA POOL 725422	1%	01 Apr 2034	265,585	306,386
FNMA POOL 735228	1%	01 Feb 2035	81,379	95,422
FNMA POOL 735288	1%	01 Mar 2035	49,024	56,922
FNMA POOL 735484	1%	01 May 2035	290,690	337,485
FNMA POOL 735591	1%	01 Jun 2035	62,667	72,791
FNMA POOL 735676	1%	01 Jul 2035	87,008	101,071
FNMA POOL 735893	1%	01 Oct 2035	71,372	82,921
FNMA POOL 735925	1%	01 Oct 2035	27,162	31,540
FNMA POOL 745275	1%	01 Feb 2036	98,847	114,875
FNMA POOL 745873	1%	01 Oct 2036	66,202	77,823
FNMA POOL 745932	1%	01 Nov 2036	20,880	24,319
FNMA POOL 747428	5.5%	01 Oct 2033	91,819	106,071
FNMA POOL 749079	5.5%	01 Dec 2033	136,494	157,232

FNMA POOL 763978	5.5%	01 Dec 2033	65,500	75,051
FNMA POOL 809620	5%	01 Feb 2035	60,663	70,522
FNMA POOL 822042	5%	01 Apr 2035	6,218	7,126
FNMA POOL 826966	5.5%	01 Jun 2035	3,144	3,692
FNMA POOL 829196	5%	01 Jul 2035	52,019	60,466
FNMA POOL 831017	6%	01 Sep 2035	2,005	2,409
FNMA POOL 831822	5.5%	01 Sep 2036	42,515	49,966
FNMA POOL 831832	6%	01 Sep 2036	13,646	15,657

FNMA POOL 833126	5%	01 Sep 2035	25,426	29,199
FNMA POOL 835783	5%	01 Sep 2035	49,948	58,072
FNMA POOL 836361	5%	01 Oct 2035	72,372	84,130
FNMA POOL 836427	5%	01 Oct 2035	294,376	340,578
FNMA POOL 849299	5.5%	01 Jan 2036	151,966	178,610
FNMA POOL 871058	5.5%	01 Jan 2037	83,767	98,475
FNMA POOL 880622	5.5%	01 Apr 2036	13,032	15,313
FNMA POOL 886090	6.5%	01 Jul 2036	3,030	3,419
FNMA POOL 886958	6%	01 Jun 2036	49,583	59,305
FNMA POOL 888131	1%	01 Feb 2037	17,536	20,615
FNMA POOL 888173	1%	01 Nov 2036	115,553	135,831
FNMA POOL 888204	1%	01 Apr 2026	83,957	94,267
FNMA POOL 888219	1%	01 Mar 2037	77,100	90,637
FNMA POOL 888221	1%	01 Mar 2037	100,474	118,071
FNMA POOL 889190	1%	01 Mar 2038	41,148	48,791
FNMA POOL 889450	1%	01 Mar 2038	24,616	29,088
FNMA POOL 889479	1%	01 Jul 2037	38,715	45,010
FNMA POOL 889529	1%	01 Mar 2038	2,062	2,448
FNMA POOL 889574	1%	01 Aug 2037	99,762	119,446
FNMA POOL 889749	1%	01 Jun 2038	63,953	75,174
FNMA POOL 889995	1%	01 Sep 2038	132,265	155,489
FNMA POOL 889996	1%	01 Jun 2038	68,233	80,214
FNMA POOL 890310	1%	01 Dec 2040	95,410	106,548
FNMA POOL 890529	1%	01 Sep 2041	45,566	53,566
FNMA POOL 890710	1%	01 Feb 2031	204,781	215,238
FNMA POOL 891436	6%	01 Mar 2036	14,333	17,136
FNMA POOL 892537	6.5%	01 Sep 2036	500	563
FNMA POOL 893511	6%	01 Sep 2036	11,333	13,501
FNMA POOL 893533	6.5%	01 Sep 2036	25,186	28,525
FNMA POOL 893885	6%	01 Oct 2036	7,970	9,067
FNMA POOL 897100	6.5%	01 Jul 2036	51,556	59,620
FNMA POOL 897909	6%	01 Jan 2037	25,356	28,496
FNMA POOL 899588	5.5%	01 Jun 2037	17,446	20,400
FNMA POOL 899671	6.5%	01 Aug 2037	4,379	4,971
FNMA POOL 901666	6%	01 Oct 2036	11,450	13,097
FNMA POOL 903677	6.5%	01 Oct 2036	880	1,057
FNMA POOL 905106	6%	01 Jan 2037	23,833	26,785
FNMA POOL 908670	5.5%	01 Dec 2036	38,715	43,237
FNMA POOL 913304	5.5%	01 Apr 2037	17,339	20,382
FNMA POOL 917599	6%	01 Apr 2037	73,167	82,268
FNMA POOL 920079	6%	01 Dec 2036	4,593	5,448
FNMA POOL 930039	5.5%	01 Oct 2038	100,069	114,548
FNMA POOL 931507	4.5%	01 Jul 2039	343,952	382,041
FNMA POOL 931974	5%	01 Sep 2039	127,795	147,891
FNMA POOL 932091	6.5%	01 Sep 2039	9,619	10,776
FNMA POOL 932841	3.5%	01 Dec 2025	52,464	55,677
FNMA POOL 932842	3.5%	01 Dec 2025	306,946	325,763

FNMA POOL 933008	6%	01 Sep 2037	16,049	18,363
FNMA POOL 933463	5.5%	01 Feb 2038	4,169	4,901
FNMA POOL 933796	5.5%	01 May 2038	47,785	56,177
FNMA POOL 934084	6.5%	01 Jun 2038	5,025	5,630
FNMA POOL 935154	5.5%	01 Apr 2039	108,357	121,053
FNMA POOL 944632	5%	01 Jul 2037	746	825
FNMA POOL 948711	6%	01 Aug 2037	11,516	13,585
FNMA POOL 949298	6.5%	01 Oct 2037	11,696	13,276
FNMA POOL 952459	6%	01 Sep 2037	706	819
FNMA POOL 952656	6%	01 Aug 2037	150,126	176,533
FNMA POOL 953613	5.5%	01 Mar 2038	63,791	74,995
FNMA POOL 955724	6.5%	01 Nov 2037	123,769	144,320
FNMA POOL 955803	6.5%	01 Oct 2037	15,217	17,049
FNMA POOL 956078	6.5%	01 Dec 2037	694	791
FNMA POOL 961118	6%	01 Apr 2038	19,808	22,258
FNMA POOL 962567	5.5%	01 Apr 2038	585	685
FNMA POOL 964072	5.5%	01 Jul 2038	21,156	24,742
FNMA POOL 967691	6%	01 Jan 2038	74,138	87,727
FNMA POOL 972541	6%	01 Feb 2038	11,061	13,084
FNMA POOL 973241	5%	01 Mar 2038	2,235	2,599
FNMA POOL 974965	5%	01 Apr 2038	35,028	40,729
FNMA POOL 975103	5.5%	01 Jun 2038	16,162	18,984
FNMA POOL 975123	5.5%	01 May 2038	40,072	46,866
FNMA POOL 975376	5.5%	01 Jun 2038	39,747	46,671
FNMA POOL 976851	5.5%	01 Apr 2036	737	822
FNMA POOL 976990	5.5%	01 Apr 2038	133,927	155,817
FNMA POOL 977077	5.5%	01 Dec 2037	45,388	53,355

FNMA POOL 979919	6%	01 May 2038	4,558	5,164
FNMA POOL 982530	6%	01 Jun 2038	46,052	51,710
FNMA POOL 991042	5.5%	01 Oct 2038	667	758
FNMA POOL 992144	6%	01 Oct 2038	10,627	12,523
FNMA POOL 995011	1%	01 Oct 2038	136,927	161,688
FNMA POOL 995112	1%	01 Jul 2036	84,710	99,292
FNMA POOL 995231	1%	01 Jan 2039	3,545	4,054
FNMA POOL 995245	1%	01 Jan 2039	101,645	118,065
FNMA POOL 995246	1%	01 Dec 2035	21,092	24,507
FNMA POOL 995251	1%	01 Nov 2038	24,336	28,804
FNMA POOL 995481	1%	01 Dec 2038	52,206	60,448
FNMA POOL 995838	1%	01 May 2039	20,073	23,593
FNMA POOL AA0264	5%	01 Feb 2039	776	891
FNMA POOL AA0588	5.5%	01 Feb 2039	12,237	13,668
FNMA POOL AA8051	5.5%	01 May 2039	15,686	17,517
FNMA POOL AA8487	4.5%	01 Jul 2039	233,664	262,365
FNMA POOL AA9357	4.5%	01 Aug 2039	2,274	2,545
FNMA POOL AA9591	5.5%	01 Apr 2039	3,642	4,237
FNMA POOL AB0194	5.5%	01 Jan 2039	182,580	214,647
FNMA POOL AB0299	6%	01 Feb 2037	21,141	25,377
FNMA POOL AB1080	4.5%	01 May 2040	303,911	340,050
FNMA POOL AB1335	4.5%	01 Aug 2040	294,453	325,876
FNMA POOL AB1387	4.5%	01 Aug 2040	218,833	245,713
FNMA POOL AB1389	4.5%	01 Aug 2040	22,936	25,456
FNMA POOL AB1854	4.5%	01 Nov 2040	297,654	332,793
FNMA POOL AB2985	5.5%	01 Jan 2040	12,180	13,611
FNMA POOL AB3193	4.5%	01 Jun 2041	16,644	18,494
FNMA POOL AB3738	3.5%	01 Oct 2041	384,943	413,706

FNMA POOL AB4102	3.5%	01 Dec 2041	130,584	140,450
FNMA POOL AB4302	3.5%	01 Jan 2042	452,153	486,378
FNMA POOL AB5192	4%	01 May 2042	182,214	201,372
FNMA POOL AB5250	3.5%	01 May 2042	364,480	393,520
FNMA POOL AB5679	4%	01 Jul 2042	338,659	372,200
FNMA POOL AB6929	3.5%	01 Nov 2042	357,276	388,324
FNMA POOL AB7436	3%	01 Dec 2042	534,464	568,450
FNMA POOL AB7848	3%	01 Feb 2043	1,426,070	1,517,125
FNMA POOL AB7965	3.5%	01 Feb 2043	520,496	566,134
FNMA POOL AB8455	3%	01 Feb 2028	181,643	190,955
FNMA POOL AB8486	3%	01 Feb 2043	283,642	301,743
FNMA POOL AB8796	2.5%	01 Mar 2028	299,010	312,525
FNMA POOL AB8855	3.5%	01 Mar 2043	810,208	880,871
FNMA POOL AB8881	3%	01 Apr 2043	832,766	903,867
FNMA POOL AB8897	3%	01 Apr 2043	520,242	553,438
FNMA POOL AB8899	3%	01 Apr 2043	614,855	655,144
FNMA POOL AB9154	2.5%	01 Apr 2028	174,621	182,480
FNMA POOL AB9172	2.5%	01 Apr 2028	169,014	176,675
FNMA POOL AB9177	3.5%	01 Apr 2043	161,669	176,781
FNMA POOL AB9187	3%	01 Apr 2043	272,557	289,076
FNMA POOL AB9362	3.5%	01 May 2043	266,893	291,833
FNMA POOL AB9374	3.5%	01 May 2043	183,149	201,228
FNMA POOL AB9491	2.5%	01 May 2028	341,102	356,572
FNMA POOL AB9779	2.5%	01 Jul 2028	307,429	321,102
FNMA POOL AB9863	3%	01 Jul 2043	848,660	902,693
FNMA POOL AC5302	6.5%	01 Nov 2039	2,805	3,143
FNMA POOL AC6608	4.5%	01 Nov 2039	95,434	106,784
FNMA POOL AC6795	4.5%	01 Dec 2039	57,079	63,420
FNMA POOL AC8107	5.5%	01 Dec 2036	161,635	189,059
FNMA POOL AC8512	4.5%	01 Dec 2039	136,052	152,233
FNMA POOL AD0207	1%	01 Oct 2038	34,747	41,228
FNMA POOL AD0220	1%	01 Oct 2038	139,552	166,267
FNMA POOL AD0245	1%	01 Aug 2038	24,590	28,574
FNMA POOL AD0255	1%	01 Jun 2039	1,542	1,821
FNMA POOL AD0317	1%	01 Jan 2039	573	673
FNMA POOL AD0447	1%	01 Jun 2039	15,112	17,858
FNMA POOL AD0527	1%	01 Jun 2039	115,938	136,291
FNMA POOL AD1656	4.5%	01 Mar 2040	154,064	172,382
FNMA POOL AD2381	4.5%	01 Mar 2040	98,506	110,605
FNMA POOL AD3808	4.5%	01 Apr 2040	57,126	63,919
FNMA POOL AD4296	5%	01 Apr 2040	337,030	390,001
FNMA POOL AD7371	5%	01 Jul 2040	60,838	70,744
FNMA POOL AD8529	4.5%	01 Aug 2040	34,126	37,885
FNMA POOL AD8950	5%	01 Jul 2040	37,198	42,856
FNMA POOL AD9810	5%	01 Jul 2040	69,473	77,917
FNMA POOL AE0025	1%	01 Jan 2040	19,261	22,643

FNMA POOL AE0217	1%	01 Aug 2040	42,454	47,627
FNMA POOL AE0233	1%	01 Jul 2039	76,166	89,533
FNMA POOL AE0271	1%	01 Aug 2040	105,916	120,276
FNMA POOL AE0313	1%	01 Sep 2040	182,753	202,766
FNMA POOL AE0392	1%	01 Dec 2039	27,117	31,860
FNMA POOL AE0481	1%	01 Sep 2040	540,685	628,644
FNMA POOL AE0691	1%	01 Oct 2040	69,029	76,688
FNMA POOL AE0828	1%	01 Feb 2041	350,680	378,664
FNMA POOL AE0880	1%	01 May 2040	34,025	39,046

FNMA POOL AE0937	1%	01 Feb 2041	229,939	248,304
FNMA POOL AE0949	1%	01 Feb 2041	247,577	271,378
FNMA POOL AE0984	1%	01 Feb 2041	18,986	21,310
FNMA POOL AE1856	4.5%	01 Aug 2040	16,090	17,437
FNMA POOL AE5463	4%	01 Oct 2040	98,685	108,223
FNMA POOL AE5745	5%	01 Feb 2034	106,579	118,649
FNMA POOL AE6061	4.5%	01 Oct 2040	117,660	132,088
FNMA POOL AE8714	3.5%	01 Nov 2040	388,545	418,438
FNMA POOL AH0573	4%	01 Dec 2040	171,921	189,463
FNMA POOL AH1114	4%	01 Dec 2040	351,536	390,757
FNMA POOL AH2366	3.5%	01 Jan 2026	63,165	67,051
FNMA POOL AH4428	3.5%	01 Jan 2041	267,220	287,746
FNMA POOL AH4696	5%	01 Mar 2041	1,767	1,971
FNMA POOL AH6789	4.5%	01 Mar 2041	120,299	134,608
FNMA POOL AH7010	4.5%	01 Mar 2041	95,175	105,629
FNMA POOL AI3661	5%	01 May 2041	101,627	115,184
FNMA POOL AI4815	4.5%	01 Jun 2041	42,449	47,646
FNMA POOL AI5507	4.5%	01 Jul 2041	97,838	110,304
FNMA POOL AI8013	3.5%	01 Aug 2026	197,566	209,675
FNMA POOL AJ6346	3.5%	01 Dec 2041	352,370	381,250
FNMA POOL AJ7686	4%	01 Dec 2041	93,019	102,799
FNMA POOL AJ8476	3.5%	01 Dec 2041	459,353	494,176
FNMA POOL AJ9303	4%	01 Jan 2042	1,544,226	1,702,236
FNMA POOL AK0706	3.5%	01 Feb 2027	48,458	51,999
FNMA POOL AK2415	4%	01 Feb 2042	310,477	342,128
FNMA POOL AK3402	4%	01 Feb 2042	146,745	160,502
FNMA POOL AK6568	3.5%	01 Apr 2042	170,303	182,848
FNMA POOL AK6846	3.5%	01 Apr 2042	182,489	196,718
FNMA POOL AK7123	4%	01 Apr 2042	10,010	10,691
FNMA POOL AK7506	4%	01 Apr 2042	708,151	772,101
FNMA POOL AK9393	3.5%	01 Apr 2042	749,792	808,610
FNMA POOL AL0082	1%	01 Oct 2039	12,500	14,695
FNMA POOL AL0414	1%	01 Sep 2040	26,519	31,125
FNMA POOL AL0484	1%	01 May 2040	37,883	44,536
FNMA POOL AL0520	1%	01 Jul 2041	67,591	79,462
FNMA POOL AL0615	1%	01 Sep 2040	35,951	42,247
FNMA POOL AL1176	1%	01 Oct 2039	37,658	45,513
FNMA POOL AL1319	1%	01 Oct 2041	244,020	270,144
FNMA POOL AL1547	1%	01 Nov 2041	145,591	162,934
FNMA POOL AL1862	1%	01 Apr 2027	99,066	105,488
FNMA POOL AL2276	1%	01 Sep 2027	253,234	265,971
FNMA POOL AL2374	1%	01 Dec 2041	577,784	648,790
FNMA POOL AL3000	1%	01 Dec 2042	1,385,794	1,507,153
FNMA POOL AL3174	1%	01 Feb 2028	226,635	239,032
FNMA POOL AL3195	1%	01 Mar 2028	522,615	546,269
FNMA POOL AL3299	1%	01 Feb 2028	106,187	111,579
FNMA POOL AL3304	1%	01 Mar 2028	238,028	252,615
FNMA POOL AL3315	1%	01 Mar 2043	342,920	376,643
FNMA POOL AL3320	1%	01 Mar 2043	1,915,750	2,083,729
FNMA POOL AL3352	1%	01 Jun 2040	28,424	33,610
FNMA POOL AL3498	1%	01 May 2043	436,919	477,784
FNMA POOL AL3615	1%	01 Dec 2026	81,593	86,548
FNMA POOL AL3650	1%	01 Feb 2041	149,159	172,171
FNMA POOL AL3652	1%	01 Oct 2040	198,893	235,940
FNMA POOL AL3865	1%	01 Jul 2043	74,410	80,910
FNMA POOL AL4608	1%	01 Dec 2043	414,279	464,359
FNMA POOL AL5218	1%	01 Mar 2044	283,812	319,891
FNMA POOL AL5229	1%	01 Jan 2044	102,375	116,837
FNMA POOL AL5315	1%	01 Jun 2042	476,399	524,698
FNMA POOL AL5616	1%	01 Sep 2041	237,159	278,749
FNMA POOL AL5744	1%	01 Sep 2029	221,876	238,077
FNMA POOL AL5783	1%	01 Jul 2041	64,333	76,359

FNMA POOL AL6004	1%	01 Dec 2043	12,407	13,900
FNMA POOL AL6019	1%	01 Nov 2028	723,987	756,151
FNMA POOL AL6226	1%	01 Jan 2030	562,876	588,116

FNMA POOL AL6289	1%	01 Feb 2042	69,219	80,011
FNMA POOL AL6325	1%	01 Oct 2044	941,505	1,002,602
FNMA POOL AL6432	1%	01 Jan 2045	203,528	221,861
FNMA POOL AL6586	1%	01 Oct 2043	385,364	417,113
FNMA POOL AL6598	1%	01 Apr 2030	342,351	367,383
FNMA POOL AL6763	1%	01 May 2030	1,059,967	1,129,859
FNMA POOL AL7121	1%	01 Jan 2044	561,280	597,799
FNMA POOL AL7204	1%	01 Oct 2043	58,583	67,555
FNMA POOL AL7800	1%	01 Nov 2030	633,266	672,386
FNMA POOL AL7801	1%	01 Nov 2030	629,642	664,883
FNMA POOL AL7924	1%	01 Dec 2028	51,542	57,872
FNMA POOL AL8083	1%	01 Mar 2029	182,834	205,287
FNMA POOL AL8270	1%	01 Jun 2030	355,264	370,961
FNMA POOL AL8340	1%	01 Feb 2045	250,649	278,083
FNMA POOL AL8776	1%	01 Jul 2046	371,339	396,522
FNMA POOL AL9105	1%	01 Oct 2046	348,403	384,098
FNMA POOL AL9282	1%	01 Jun 2046	1,527,883	1,658,783
FNMA POOL AL9318	1%	01 Oct 2043	959,988	1,048,600
FNMA POOL AL9432	1%	01 Oct 2046	283,440	303,546
FNMA POOL AL9563	1%	01 Nov 2046	201,796	217,687
FNMA POOL AL9578	1%	01 Jun 2045	1,640,867	1,792,093
FNMA POOL AL9781	1%	01 Feb 2046	488,250	543,753
FNMA POOL AL9994	1%	01 Apr 2032	1,581,930	1,685,679
FNMA POOL AO1214	3.5%	01 Apr 2042	572,641	616,648
FNMA POOL AO2976	3.5%	01 May 2042	674,448	733,168
FNMA POOL AO4144	4%	01 Jun 2042	361,860	394,248
FNMA POOL AO7152	3.5%	01 Aug 2042	544,206	589,475
FNMA POOL AP2088	4%	01 Aug 2042	280,681	307,398
FNMA POOL AQ9328	3.5%	01 Jan 2043	1,336,986	1,453,812
FNMA POOL AQ9330	3.5%	01 Jan 2043	324,751	351,633
FNMA POOL AQ9362	2.5%	01 Jan 2028	455,998	476,621
FNMA POOL AR1995	3.5%	01 Feb 2043	216,390	233,704
FNMA POOL AR6445	4.5%	01 Oct 2043	65,393	71,782
FNMA POOL AR6852	3%	01 Feb 2043	586,208	624,910
FNMA POOL AR7435	3.5%	01 Jul 2043	1,743,728	1,882,068
FNMA POOL AR8293	3%	01 May 2043	766,802	817,906
FNMA POOL AR9197	3%	01 Mar 2043	909,239	968,980
FNMA POOL AR9248	2.5%	01 Mar 2028	359,723	376,025
FNMA POOL AS0016	3%	01 Jul 2043	2,078,522	2,205,240
FNMA POOL AS0037	3.5%	01 Jul 2043	650,489	699,484
FNMA POOL AS0080	3.5%	01 Aug 2043	1,185,131	1,287,204
FNMA POOL AS0128	3%	01 Aug 2043	160,103	173,075
FNMA POOL AS0189	2.5%	01 Aug 2028	519,525	550,648
FNMA POOL AS0210	3.5%	01 Aug 2043	352,840	385,679
FNMA POOL AS0263	5%	01 Aug 2043	47,428	53,457
FNMA POOL AS0302	3%	01 Aug 2043	1,004,485	1,067,878
FNMA POOL AS0331	3%	01 Aug 2043	263,578	279,674
FNMA POOL AS0358	4%	01 Sep 2043	677,132	746,898
FNMA POOL AS0489	2.5%	01 Sep 2028	249,402	260,719
FNMA POOL AS0516	3%	01 Sep 2043	930,761	993,052
FNMA POOL AS0563	4.5%	01 Sep 2043	32,531	36,024
FNMA POOL AS0657	4%	01 Oct 2043	580,564	636,919

FNMA POOL AS0830	4.5%	01 Oct 2043	49,629	55,628
FNMA POOL AS0837	5%	01 Oct 2043	110,466	123,906
FNMA POOL AS0860	4.5%	01 Oct 2043	54,260	60,025
FNMA POOL AS1042	4%	01 Nov 2043	734,535	801,054
FNMA POOL AS1338	5%	01 Dec 2043	36,442	40,756
FNMA POOL AS1380	4.5%	01 Dec 2043	216,080	239,142
FNMA POOL AS1417	3%	01 Jan 2029	151,809	159,550
FNMA POOL AS1527	3%	01 Jan 2029	114,833	120,667
FNMA POOL AS1586	4.5%	01 Jan 2044	296,984	332,210
FNMA POOL AS1587	4.5%	01 Jan 2044	129,759	144,938
FNMA POOL AS1588	4.5%	01 Jan 2044	265,464	296,726
FNMA POOL AS1764	4%	01 Feb 2044	507,731	564,229
FNMA POOL AS2555	4%	01 Jun 2044	612,103	669,244
FNMA POOL AS2919	5%	01 Jul 2044	194,326	219,031
FNMA POOL AS2983	3%	01 Aug 2029	397,193	422,515
FNMA POOL AS3467	4%	01 Oct 2044	117,215	127,757
FNMA POOL AS3743	2.5%	01 Nov 2029	143,961	153,554
FNMA POOL AS3934	3%	01 Dec 2029	462,072	485,552
FNMA POOL AS4306	3%	01 Jan 2045	371,969	392,183
FNMA POOL AS4333	3%	01 Jan 2045	420,725	443,179
FNMA POOL AS4466	3%	01 Feb 2030	221,084	236,684
FNMA POOL AS4480	2.5%	01 Feb 2030	341,425	356,830

FNMA POOL AS4485	2.5%	01 Feb 2030	788,774	837,650
FNMA POOL AS4517	2.5%	01 Feb 2030	176,850	184,830
FNMA POOL AS4679	3%	01 Mar 2030	338,447	355,836
FNMA POOL AS4766	2.5%	01 Apr 2030	472,535	493,797
FNMA POOL AS4797	3.5%	01 Apr 2045	643,221	695,863
FNMA POOL AS4953	3%	01 May 2030	699,381	746,681
FNMA POOL AS5175	3.5%	01 Jun 2045	759,315	825,583
FNMA POOL AS5240	3%	01 Jun 2030	149,364	157,003
FNMA POOL AS5444	3%	01 Jul 2045	1,092,517	1,185,288
FNMA POOL AS5594	3.5%	01 Aug 2045	893,013	967,343
FNMA POOL AS5617	2.5%	01 Aug 2030	261,802	276,357
FNMA POOL AS6096	3%	01 Oct 2030	572,344	601,377
FNMA POOL AS6311	3.5%	01 Dec 2045	362,557	388,151
FNMA POOL AS6386	3%	01 Dec 2045	246,430	259,522
FNMA POOL AS6520	3.5%	01 Jan 2046	1,094,214	1,165,941
FNMA POOL AS6534	3.5%	01 Jan 2046	343,769	368,000
FNMA POOL AS6536	3.5%	01 Jan 2046	986,660	1,053,094
FNMA POOL AS6573	3.5%	01 Jan 2046	1,809,774	1,931,539
FNMA POOL AS6627	4.5%	01 Feb 2046	691,643	762,387
FNMA POOL AS6633	3%	01 Feb 2046	454,456	478,529
FNMA POOL AS6677	4%	01 Feb 2046	541,607	586,251
FNMA POOL AS6763	3.5%	01 Mar 2046	695,210	741,928
FNMA POOL AS6795	4%	01 Mar 2046	820,432	885,516
FNMA POOL AS6947	3.5%	01 Apr 2046	248,515	265,870
FNMA POOL AS7003	3%	01 Apr 2046	1,722,797	1,813,493
FNMA POOL AS7016	3.5%	01 Apr 2046	978,815	1,049,270
FNMA POOL AS7245	3.5%	01 May 2046	1,304,821	1,391,828
FNMA POOL AS7343	3%	01 Jun 2046	525,252	552,748
FNMA POOL AS7375	3%	01 Jun 2046	1,259,833	1,325,574
FNMA POOL AS7376	3%	01 Jun 2046	1,921,687	2,019,901
FNMA POOL AS7401	4%	01 Jun 2046	897,684	970,454
FNMA POOL AS7492	4%	01 Jul 2046	507,118	548,181
FNMA POOL AS7538	3%	01 Jul 2046	1,417,154	1,488,864

FNMA POOL AS7558	4%	01 Jul 2046	587,738	634,683
FNMA POOL AS7601	4%	01 Jul 2046	1,221,847	1,323,273
FNMA POOL AS7712	3%	01 Aug 2031	1,380,366	1,451,183
FNMA POOL AS7797	3%	01 Aug 2046	650,306	683,378
FNMA POOL AS7801	3.5%	01 Aug 2046	713,461	760,556
FNMA POOL AS7844	3%	01 Sep 2046	966,148	1,033,308
FNMA POOL AS8012	2.5%	01 Sep 2031	880,711	927,632
FNMA POOL AS8144	4%	01 Oct 2046	760,472	822,089
FNMA POOL AS8186	3%	01 Oct 2046	560,015	588,684
FNMA POOL AS8384	2.5%	01 Nov 2031	478,435	508,899
FNMA POOL AS8415	3%	01 Nov 2046	455,098	477,625
FNMA POOL AS8483	3%	01 Dec 2046	2,007,155	2,118,052
FNMA POOL AS8572	3.5%	01 Dec 2046	1,412,755	1,503,787
FNMA POOL AS8583	3.5%	01 Jan 2047	680,756	725,093
FNMA POOL AS8650	3%	01 Jan 2047	1,615,247	1,697,315
FNMA POOL AS8714	2.5%	01 Feb 2032	1,399,793	1,463,200
FNMA POOL AS8966	4%	01 Mar 2047	937,365	1,008,486
FNMA POOL AS9394	4.5%	01 Apr 2047	533,651	583,546
FNMA POOL AS9454	4%	01 Apr 2047	895,238	961,258
FNMA POOL AS9505	3%	01 Apr 2032	1,151,390	1,223,178
FNMA POOL AS9520	3.5%	01 Apr 2032	119,376	127,862
FNMA POOL AS9589	4%	01 Apr 2044	988,249	1,083,310
FNMA POOL AS9615	4.5%	01 May 2047	54,557	59,644
FNMA POOL AS9661	3.5%	01 May 2047	1,036,566	1,101,116
FNMA POOL AS9668	4%	01 May 2047	531,565	572,150
FNMA POOL AS9831	4%	01 Jun 2047	785,302	844,870
FNMA POOL AS9884	4%	01 Jul 2047	824,179	884,517
FNMA POOL AS9988	4.5%	01 Jul 2047	574,965	627,139
FNMA POOL AT2014	3%	01 Apr 2043	888,746	947,140
FNMA POOL AT2016	3%	01 Apr 2043	676,562	723,286
FNMA POOL AT2021	3.5%	01 Apr 2043	409,920	445,242
FNMA POOL AT2062	2.5%	01 Apr 2028	343,857	359,117
FNMA POOL AT2725	3%	01 May 2043	457,134	486,282
FNMA POOL AT5830	4.5%	01 Jun 2043	9,679	10,681
FNMA POOL AT5895	3%	01 Jun 2043	823,454	876,103
FNMA POOL AT5897	3%	01 Jun 2043	160,077	171,033
FNMA POOL AT5900	3%	01 Jun 2043	561,324	597,177
FNMA POOL AT5925	3%	01 Jun 2028	523,144	550,206
FNMA POOL AT5988	3%	01 May 2043	421,445	447,161
FNMA POOL AT9221	3%	01 Jul 2043	328,938	349,882
FNMA POOL AU0949	3.5%	01 Aug 2043	363,644	403,602

FNMA POOL AU1632	3%	01 Jul 2043	604,010	646,440
FNMA POOL AU1846	2.5%	01 Sep 2028	302,754	316,488
FNMA POOL AU3195	3%	01 Aug 2043	311,887	332,493
FNMA POOL AU3735	3%	01 Aug 2043	1,391,308	1,482,835
FNMA POOL AU3742	3.5%	01 Aug 2043	618,629	672,534
FNMA POOL AU3751	4%	01 Aug 2043	1,187,361	1,308,702
FNMA POOL AU4229	4.5%	01 Sep 2043	456,945	513,111
FNMA POOL AU7309	3.5%	01 Aug 2043	254,133	275,398
FNMA POOL AU8870	3.5%	01 Nov 2028	96,233	103,271
FNMA POOL AU9133	4.5%	01 Nov 2043	69,171	75,850
FNMA POOL AV0663	4.5%	01 Dec 2043	215,075	240,510
FNMA POOL AV0691	4%	01 Dec 2043	381,658	421,418
FNMA POOL AV2301	4.5%	01 Dec 2043	100,312	111,375
FNMA POOL AV6103	4%	01 Jan 2044	1,130,447	1,245,034

FNMA POOL AV6366	4.5%	01 Jan 2044	12,684	14,151
FNMA POOL AV8440	3.5%	01 Jan 2029	90,665	97,256
FNMA POOL AW0393	3.5%	01 Apr 2029	106,358	114,136
FNMA POOL AW3640	3%	01 Jun 2029	177,308	189,178
FNMA POOL AW7396	3.5%	01 Jan 2027	599,680	636,416
FNMA POOL AX3613	3%	01 Jan 2045	358,557	379,401
FNMA POOL AX9538	3%	01 Feb 2030	408,432	436,409
FNMA POOL AX9550	3%	01 Feb 2030	694,560	729,996
FNMA POOL AY3407	2.5%	01 Apr 2030	658,109	694,285
FNMA POOL AY4205	3%	01 May 2045	236,433	255,485
FNMA POOL AZ0814	3.5%	01 Jul 2045	1,483,171	1,606,619
FNMA POOL AZ0862	3.5%	01 Jul 2045	251,024	268,842
FNMA POOL AZ0881	2.5%	01 Jul 2030	935,006	977,239
FNMA POOL AZ0886	3%	01 Jul 2030	497,104	522,780
FNMA POOL AZ7108	3.5%	01 Jul 2045	1,554,658	1,664,006
FNMA POOL AZ7821	3.5%	01 Aug 2045	736,188	788,396
FNMA POOL BA0041	3%	01 Feb 2046	1,248,821	1,318,610
FNMA POOL BA2907	4%	01 Nov 2045	1,021,950	1,105,358
FNMA POOL BC0305	4%	01 Mar 2046	493,168	533,447
FNMA POOL BC0822	3.5%	01 Apr 2046	213,816	228,833
FNMA POOL BC2733	3%	01 May 2046	1,457,909	1,534,466
FNMA POOL BC5049	3%	01 Apr 2046	326,253	344,218
FNMA POOL BD2440	3.5%	01 Jan 2047	1,738,731	1,850,512
FNMA POOL BD2450	3.5%	01 Jan 2047	1,489,220	1,587,899
FNMA POOL BD2471	2.5%	01 Jan 2032	1,302,880	1,375,349
FNMA POOL BE0579	4%	01 Oct 2046	882,935	951,795
FNMA POOL BE1906	3%	01 Dec 2031	1,381,488	1,452,076
FNMA POOL BE2909	3.5%	01 Dec 2046	1,106,318	1,176,211
FNMA POOL BE3619	4%	01 May 2047	1,003,309	1,080,495
FNMA POOL BE3767	3.5%	01 Jul 2047	346,537	367,977
FNMA POOL BE5041	3.5%	01 Nov 2046	304,939	330,329
FNMA POOL BE5652	3.5%	01 Jan 2047	1,021,491	1,086,029
FNMA POOL BH4019	4%	01 Sep 2047	883,564	950,365
FNMA POOL BH9277	3.5%	01 Feb 2048	398,456	422,108
FNMA POOL BH9303	3.5%	01 Feb 2033	1,578,405	1,695,542
FNMA POOL BJ0258	4.5%	01 Oct 2047	308,201	334,698
FNMA POOL BJ0673	3%	01 Mar 2033	160,800	168,763
FNMA POOL BJ1069	4%	01 Jan 2048	749,726	800,886
FNMA POOL BJ4572	4.5%	01 Jan 2048	461,685	514,690
FNMA POOL BJ4751	4%	01 Jan 2048	1,070,266	1,145,627
FNMA POOL BK2013	4%	01 Apr 2048	495,912	539,433
FNMA POOL BK2416	2.5%	01 Apr 2050	3,044,794	3,212,460
FNMA POOL BK2829	2.5%	01 Aug 2050	1,977,264	2,086,145
FNMA POOL BK3044	2.5%	01 Sep 2050	4,096,364	4,321,935
FNMA POOL BK3960	4%	01 Apr 2048	2,412,362	2,315,058
FNMA POOL BK4764	4%	01 Aug 2048	596,819	637,238
FNMA POOL BK7114	5%	01 Jul 2048	530,037	587,310
FNMA POOL BK7608	4%	01 Sep 2048	646,172	690,123
FNMA POOL BK7943	4%	01 Nov 2048	757,070	808,444
FNMA POOL BK8918	5%	01 Aug 2048	203,265	225,265
FNMA POOL BM1177	1%	01 Dec 2031	863,118	917,571
FNMA POOL BM1567	1%	01 Feb 2047	1,586,034	1,686,159
FNMA POOL BM1578	1%	01 Feb 2045	1,117,425	1,213,821
FNMA POOL BM1759	1%	01 Nov 2046	2,260,488	2,465,557
FNMA POOL BM1792	1%	01 Oct 2044	2,817,954	3,001,124
FNMA POOL BM1953	1%	01 Aug 2045	1,388,708	1,496,315
FNMA POOL BM2000	1%	01 May 2047	1,497,738	1,594,244
FNMA POOL BM2005	1%	01 Dec 2047	408,893	438,639
FNMA POOL BM3392	1%	01 Jan 2048	467,244	501,795
FNMA POOL BM3590	1%	01 Mar 2048	1,873,261	2,014,883

FNMA POOL BM3688	1%	01 Feb 2047	1,207,755	1,289,557
FNMA POOL BM3803	1%	01 Nov 2046	1,282,797	1,366,353
FNMA POOL BM3824	1%	01 Feb 2047	880,940	952,777
FNMA POOL BM3900	1%	01 Apr 2048	1,278,920	1,371,912
FNMA POOL BM4137	1%	01 Jun 2047	682,795	735,757
FNMA POOL BM4657	1%	01 Jun 2046	406,611	434,530
FNMA POOL BM5024	1%	01 Nov 2048	2,262,466	2,369,314
FNMA POOL BM5526	1%	01 Feb 2048	157,394	166,632
FNMA POOL BN0340	4.5%	01 Dec 2048	926,489	1,004,691
FNMA POOL BN1628	4.5%	01 Nov 2048	711,375	772,026
FNMA POOL BN5289	4.5%	01 Jan 2049	57,675	62,505
FNMA POOL BO2200	3.5%	01 Sep 2049	992,401	1,048,358
FNMA POOL BO7838	2.5%	01 Apr 2050	3,221,990	3,399,413
FNMA POOL BO9017	3%	01 Feb 2050	2,812,072	2,959,753
FNMA POOL BP1369	3%	01 Mar 2050	3,528,360	3,723,881
FNMA POOL BP1372	3%	01 Mar 2050	2,417,654	2,549,227
FNMA POOL BP1424	3%	01 Mar 2050	2,361,758	2,490,292
FNMA POOL BP3054	3%	01 Mar 2050	2,158,996	2,281,291
FNMA POOL BP3082	3%	01 Mar 2050	2,020,301	2,133,238
FNMA POOL BP5697	2.5%	01 Jun 2050	3,828,201	4,039,006
FNMA POOL BP5709	2.5%	01 May 2050	2,336,545	2,465,210
FNMA POOL BP6716	2.5%	01 Sep 2050	3,705,641	3,909,697
FNMA POOL BP9581	2.5%	01 Aug 2050	3,885,689	4,106,020
FNMA POOL BP9679	3%	01 Jul 2050	4,073,006	4,274,637
FNMA POOL BQ0329	2.5%	01 Jul 2050	3,697,080	3,900,664
FNMA POOL BQ3058	2.5%	01 Sep 2050	2,337,578	2,466,300
FNMA POOL BQ5749	2.5%	01 Oct 2050	2,690,687	2,838,853
FNMA POOL BQ6312	2.5%	01 Nov 2050	4,066,409	4,290,331
FNMA POOL CA0109	3.5%	01 Aug 2047	745,354	790,869
FNMA POOL CA0237	4%	01 Aug 2047	633,182	679,579
FNMA POOL CA0770	3.5%	01 Nov 2047	607,257	645,309
FNMA POOL CA0862	3.5%	01 Sep 2047	228,254	242,147
FNMA POOL CA1389	4.5%	01 Mar 2048	726,908	790,074
FNMA POOL CA1535	3.5%	01 Feb 2048	323,106	342,529
FNMA POOL CA1686	3.5%	01 Mar 2048	693,321	735,092
FNMA POOL CA1909	4.5%	01 Jun 2048	722,813	785,495
FNMA POOL CA2474	4%	01 Jul 2048	406,931	434,975
FNMA POOL CA2588	4.5%	01 Nov 2048	224,801	243,309
FNMA POOL CA2642	4.5%	01 Nov 2048	589,751	641,711
FNMA POOL CA2652	5%	01 Nov 2048	12,244	13,542
FNMA POOL CA2653	5%	01 Aug 2048	217,058	240,326
FNMA POOL CA2993	4%	01 Jun 2048	404,302	433,549
FNMA POOL CA4015	3%	01 Jan 2048	2,393,136	2,507,654
FNMA POOL CA4067	3.5%	01 Aug 2034	1,366,350	1,455,298
FNMA POOL CA4155	3.5%	01 Feb 2048	594,009	628,296
FNMA POOL CA4648	3%	01 Apr 2048	1,545,608	1,619,080
FNMA POOL CA4864	3%	01 Dec 2049	650,377	683,276
FNMA POOL CA5424	3%	01 Mar 2050	2,776,584	2,914,451
FNMA POOL CA5519	3%	01 Apr 2050	4,831,758	5,071,673
FNMA POOL CA5668	3%	01 May 2050	2,066,056	2,168,334
FNMA POOL CA5670	3%	01 May 2050	3,951,145	4,145,559
FNMA POOL CA6143	2.5%	01 Jun 2050	1,921,552	2,027,365
FNMA POOL CA6279	2.5%	01 Jul 2045	4,202,552	4,433,971
FNMA POOL FM1139	1%	01 Sep 2033	969,044	1,017,507
FNMA POOL FM1572	1%	01 Sep 2048	2,111,126	2,219,289
FNMA POOL FM1933	1%	01 Mar 2049	504,078	536,535
FNMA POOL FM2165	1%	01 Nov 2048	1,304,915	1,378,060

FNMA POOL FM2669	1%	01 Mar 2048	1,118,453	1,191,946
FNMA POOL FM3122	1%	01 Apr 2048	1,418,970	1,515,862
FNMA POOL FM3340	1%	01 May 2035	1,018,660	1,080,705
FNMA POOL FM3619	1%	01 Jan 2050	380,939	411,500
FNMA POOL FM4316	1%	01 Nov 2046	1,932,471	2,042,537
FNMA POOL FM4334	1%	01 Apr 2050	2,507,215	2,663,308
FNMA POOL FM4460	1%	01 Nov 2048	921,663	973,767
FNMA POOL FM4788	1%	01 Nov 2050	3,685,978	3,829,304
FNMA POOL FM5316	1%	01 Dec 2050	5,000,000	5,198,564
FNMA POOL MA0537	4.5%	01 Oct 2040	378,710	424,808
FNMA POOL MA0918	4%	01 Dec 2041	177,956	195,197
FNMA POOL MA1034	3.5%	01 Apr 2027	32,917	35,326
FNMA POOL MA1167	2.5%	01 Sep 2027	332,085	347,089
FNMA POOL MA1524	3%	01 Aug 2043	957,439	1,021,047
FNMA POOL MA1891	3%	01 May 2029	569,501	598,639
FNMA POOL MA2145	4%	01 Jan 2045	292,288	320,575
FNMA POOL MA2305	2.5%	01 Jun 2030	281,780	294,539

FNMA POOL MA2405	4%	01 Sep 2045	248,828	271,795
FNMA POOL MA2495	3.5%	01 Jan 2046	782,000	837,102
FNMA POOL MA2522	3.5%	01 Feb 2046	687,974	736,469
FNMA POOL MA2542	3%	01 Feb 2046	1,654,415	1,742,053
FNMA POOL MA2670	3%	01 Jul 2046	1,000,676	1,059,593
FNMA POOL MA2705	3%	01 Aug 2046	1,838,294	1,934,219
FNMA POOL MA2737	3%	01 Sep 2046	1,091,110	1,147,687
FNMA POOL MA2803	2.5%	01 Nov 2031	2,372,486	2,480,066
FNMA POOL MA2806	3%	01 Nov 2046	1,007,591	1,064,074
FNMA POOL MA2807	3.5%	01 Nov 2046	607,672	648,733
FNMA POOL MA2868	2.5%	01 Jan 2032	573,797	600,376
FNMA POOL MA2877	3.5%	01 Jan 2032	197,838	212,020
FNMA POOL MA2879	4%	01 Jan 2047	554,706	598,562
FNMA POOL MA2895	3%	01 Feb 2047	1,453,616	1,528,811
FNMA POOL MA2896	3.5%	01 Feb 2047	244,872	260,615
FNMA POOL MA2898	2.5%	01 Feb 2032	356,115	372,230
FNMA POOL MA2929	3.5%	01 Mar 2047	1,043,578	1,111,148
FNMA POOL MA2959	3.5%	01 Apr 2047	777,883	830,953
FNMA POOL MA2994	3.5%	01 May 2047	958,522	1,018,213
FNMA POOL MA3008	4.5%	01 May 2047	1,339,005	1,456,105
FNMA POOL MA3026	3.5%	01 Jun 2047	1,349,456	1,433,221
FNMA POOL MA3057	3.5%	01 Jul 2047	1,024,101	1,086,551
FNMA POOL MA3058	4%	01 Jul 2047	842,626	905,928
FNMA POOL MA3087	3.5%	01 Aug 2047	1,227,565	1,302,307
FNMA POOL MA3088	4%	01 Aug 2047	757,243	815,586
FNMA POOL MA3101	4.5%	01 Aug 2047	1,791,204	1,957,402
FNMA POOL MA3120	3.5%	01 Sep 2047	2,397,445	2,544,327
FNMA POOL MA3149	4%	01 Oct 2047	455,039	488,165
FNMA POOL MA3155	3%	01 Oct 2032	637,254	668,920
FNMA POOL MA3183	4%	01 Nov 2047	623,740	669,895
FNMA POOL MA3210	3.5%	01 Dec 2047	1,729,895	1,834,835
FNMA POOL MA3211	4%	01 Dec 2047	1,611,012	1,730,524
FNMA POOL MA3238	3.5%	01 Jan 2048	825,430	875,251
FNMA POOL MA3306	4%	01 Mar 2048	1,064,081	1,140,158
FNMA POOL MA3312	3%	01 Mar 2033	1,173,616	1,232,545
FNMA POOL MA3340	3.5%	01 Apr 2033	898,768	955,211
FNMA POOL MA3357	4%	01 May 2048	790,763	846,423
FNMA POOL MA3383	3.5%	01 Jun 2048	558,449	589,890

FNMA POOL MA3384	4%	01 Jun 2048	342,394	367,128
FNMA POOL MA3410	3.5%	01 Jul 2033	996,753	1,058,503
FNMA POOL MA3415	4%	01 Jul 2048	2,099,006	2,242,233
FNMA POOL MA3422	5%	01 Jul 2048	348,604	386,732
FNMA POOL MA3460	3.5%	01 Sep 2028	368,568	390,384
FNMA POOL MA3467	4%	01 Sep 2048	245,563	262,133
FNMA POOL MA3495	4%	01 Oct 2048	240,356	256,606
FNMA POOL MA3496	4.5%	01 Oct 2048	2,233,442	2,421,868
FNMA POOL MA3521	4%	01 Nov 2048	500,930	534,392
FNMA POOL MA3522	4.5%	01 Nov 2048	2,321,592	2,542,567
FNMA POOL MA3537	4.5%	01 Dec 2048	746,449	809,219
FNMA POOL MA3589	4%	01 Feb 2034	593,142	629,842
FNMA POOL MA3597	3.5%	01 Feb 2049	264,200	279,448
FNMA POOL MA3616	4.5%	01 Mar 2049	536,792	581,990
FNMA POOL MA3637	3.5%	01 Apr 2049	3,210,335	3,131,808
FNMA POOL MA3645	6%	01 Feb 2049	373,862	423,172
FNMA POOL MA3663	3.5%	01 May 2049	485,199	512,584
FNMA POOL MA3686	3.5%	01 Jun 2049	1,295,415	1,367,134
FNMA POOL MA3688	4.5%	01 Jun 2049	1,501,411	1,628,085
FNMA POOL MA3695	3%	01 Jul 2034	532,605	558,370
FNMA POOL MA3738	3%	01 Aug 2034	414,795	434,858
FNMA POOL MA3775	3.5%	01 Sep 2049	1,371,905	1,449,250
FNMA POOL MA3797	2.5%	01 Oct 2034	234,814	244,850
FNMA POOL MA3803	3.5%	01 Oct 2049	1,348,139	1,424,141
FNMA POOL MA3804	4%	01 Oct 2049	1,945,475	2,077,766
FNMA POOL MA3827	2.5%	01 Nov 2034	1,256,832	1,310,168
FNMA POOL MA3835	3.5%	01 Nov 2049	1,604,627	1,695,069
FNMA POOL MA3896	2.5%	01 Jan 2035	2,802,829	2,922,006
FNMA POOL MA3931	3%	01 Feb 2035	1,121,174	1,175,468
FNMA POOL MA3939	3.5%	01 Feb 2050	1,813,104	1,914,840
FNMA POOL MA3955	2.5%	01 Mar 2035	722,062	752,697
FNMA POOL MA3984	2.5%	01 Apr 2035	1,042,036	1,086,240
FNMA POOL MA3986	3.5%	01 Apr 2035	1,119,354	1,186,312
FNMA POOL MA3998	4.5%	01 Apr 2050	1,110,247	1,203,624
FNMA POOL MA4013	2.5%	01 May 2035	1,388,136	1,447,299
FNMA POOL MA4014	3%	01 May 2035	1,251,265	1,318,413

FNMA POOL MA4031	4.5%	01 May 2050	76,610	83,218
FNMA POOL MA4076	3%	01 Jul 2035	914,172	959,607
FNMA POOL MA4078	2.5%	01 Jul 2050	2,345,902	2,475,082
FNMA POOL MA4079	3%	01 Jul 2050	1,506,215	1,579,183
FNMA POOL MA4096	2.5%	01 Aug 2050	2,585,689	2,728,073
FNMA POOL MA4097	3%	01 Aug 2050	3,511,777	3,682,289
FNMA POOL MA4120	2.5%	01 Sep 2050	3,414,363	3,602,379
FNMA POOL MA4123	2%	01 Sep 2035	3,856,134	4,031,327
FNMA POOL MA4155	2%	01 Oct 2035	2,190,774	2,290,455
FNMA POOL MA4156	2.5%	01 Oct 2035	44,137	46,205
FNMA POOL MA4159	2.5%	01 Oct 2050	3,581,990	3,779,237
FNMA POOL MA4179	2%	01 Nov 2035	3,003,987	3,140,874
FNMA POOL MA4206	2%	01 Dec 2035	3,729,621	3,901,084
FNMA POOL MA4210	2.5%	01 Dec 2050	4,015,348	4,236,458
FNMA POOL MA4229	2%	01 Jan 2036	3,250,000	3,399,422
FNMA POOL MA4237	2%	01 Jan 2051	5,325,000	5,532,058
FNMA POOL MA4261	2%	01 Feb 2036	3,000,000	3,137,920
FNMA TBA 15 YR 2	2%	16 Jan 2036	10,120,000	10,580,144
FNMA TBA 15 YR 2.5	2.5%	16 Jan 2036	1,710,000	1,783,477

FNMA TBA 30 YR 2	2%	14 Jan 2051	100,025,000	103,904,876
FNMA TBA 30 YR 2.5	2.5%	14 Jan 2051	17,260,000	18,194,467
FNMA TBA 30 YR 3	3%	14 Jan 2051	3,880,000	4,065,209
FNMA TBA 30 YR 4.5	4.5%	14 Jan 2051	450,000	487,688
FOMENTO ECONOMICO MEX	2.875%	10 May 2023	2,835,000	2,962,575
FOX CORP	4.03%	25 Jan 2024	3,000,000	3,304,031
FREDDIE MAC	1.5%	12 Feb 2025	3,750,000	3,933,853
FREDDIE MAC	0.25%	24 Aug 2023	3,070,000	3,076,052
FREDDIE MAC	0.25%	08 Sep 2023	4,610,000	4,618,956
FREDDIE MAC	0.375%	23 Sep 2025	5,060,000	5,051,578
FREDDIE MAC	6.75%	15 Mar 2031	180,000	277,347
FREDDIE MAC	6.25%	15 Jul 2032	1,345,000	2,078,052
GE CAPITAL INTL FUNDING	4.418%	15 Nov 2035	3,829,000	4,570,088
GENERAL ELECTRIC CO	4.35%	01 May 2050	2,165,000	2,632,961
GENERAL MILLS INC	2.875%	15 Apr 2030	1,500,000	1,663,188
GENERAL MOTORS CO	5.4%	02 Oct 2023	3,500,000	3,919,090
GENERAL MOTORS CO	6.75%	01 Apr 2046	1,600,000	2,305,181
GENERAL MOTORS FINL CO	3.15%	30 Jun 2022	3,000,000	3,105,983
GENUINE PARTS CO	1.875%	01 Nov 2030	3,740,000	3,711,403
GEORGIA POWER CO	2.65%	15 Sep 2029	4,190,000	4,596,492
GILEAD SCIENCES INC	0.75%	29 Sep 2023	3,000,000	3,009,117
GILEAD SCIENCES INC	4.75%	01 Mar 2046	2,000,000	2,650,797
GLAXOSMITHKLINE CAPITAL	2.85%	08 May 2022	3,425,000	3,542,289
GNMA II POOL 004616	4%	20 Jan 2040	396,564	438,596
GNMA II POOL 004923	4.5%	20 Jan 2041	11,663	13,165
GNMA II POOL 004945	4%	20 Feb 2041	69,699	77,096
GNMA II POOL 004978	4.5%	20 Mar 2041	103,402	115,198
GNMA II POOL 005017	4.5%	20 Apr 2041	380,437	423,836
GNMA II POOL 005055	4.5%	20 May 2041	229,925	256,155
GNMA II POOL 005082	4.5%	20 Jun 2041	266,974	297,419
GNMA II POOL 005115	4.5%	20 Jul 2041	35,400	39,438
GNMA II POOL 005140	4.5%	20 Aug 2041	426,909	475,614
GNMA II POOL 005204	4.5%	20 Oct 2041	206,394	229,902
GNMA II POOL 005260	4.5%	20 Dec 2041	268,998	304,654
GNMA II POOL 005281	4.5%	20 Jan 2042	268,995	300,285
GNMA II POOL 005305	4%	20 Feb 2042	111,787	123,542
GNMA II POOL 782909	5.5%	20 Sep 2039	142,821	167,218
GNMA II POOL 783755	3%	20 Apr 2043	1,282,433	1,371,098
GNMA II POOL 783976	3.5%	20 Apr 2043	639,488	697,155
GNMA II POOL MA0088	3.5%	20 May 2042	498,875	543,376
GNMA II POOL MA0089	4%	20 May 2042	499,727	552,387
GNMA II POOL MA0090	4.5%	20 May 2042	336,360	375,485
GNMA II POOL MA0154	3.5%	20 Jun 2042	601,113	653,734
GNMA II POOL MA0155	4%	20 Jun 2042	549,016	607,198
GNMA II POOL MA0317	3%	20 Aug 2042	363,965	388,808
GNMA II POOL MA0391	3%	20 Sep 2042	179,986	192,272
GNMA II POOL MA0392	3.5%	20 Sep 2042	781,109	850,569
GNMA II POOL MA0461	3%	20 Oct 2042	328,626	351,068
GNMA II POOL MA0534	3.5%	20 Nov 2042	210,840	229,552
GNMA II POOL MA0698	3%	20 Jan 2043	585,550	627,554
GNMA II POOL MA0699	3.5%	20 Jan 2043	711,801	774,928
GNMA II POOL MA0782	3%	20 Feb 2043	717,849	766,844
GNMA II POOL MA0783	3.5%	20 Feb 2043	622,271	683,533
GNMA II POOL MA0852	3.5%	20 Mar 2043	110,007	119,774
GNMA II POOL MA0933	3%	20 Apr 2043	301,975	322,592

GNMA II POOL MA0934	3.5%	20 Apr 2043	1,117,994	1,217,338
GNMA II POOL MA1012	3.5%	20 May 2043	618,824	675,956
GNMA II POOL MA1156	3%	20 Jul 2043	186,611	199,260
GNMA II POOL MA1157	3.5%	20 Jul 2043	544,813	593,372
GNMA II POOL MA1223	3%	20 Aug 2043	1,051,731	1,122,972
GNMA II POOL MA1224	3.5%	20 Aug 2043	788,080	858,332
GNMA II POOL MA1225	4%	20 Aug 2043	554,433	612,960
GNMA II POOL MA1374	3%	20 Oct 2043	336,368	359,016
GNMA II POOL MA1375	3.5%	20 Oct 2043	811,743	883,989
GNMA II POOL MA1376	4%	20 Oct 2043	1,438,894	1,590,147
GNMA II POOL MA1377	4.5%	20 Oct 2043	59,381	66,158
GNMA II POOL MA1601	4%	20 Jan 2044	701,154	774,537
GNMA II POOL MA1602	4.5%	20 Jan 2044	174,869	194,827
GNMA II POOL MA1677	3.5%	20 Feb 2044	78,917	85,947
GNMA II POOL MA1678	4%	20 Feb 2044	289,609	319,824
GNMA II POOL MA1679	4.5%	20 Feb 2044	218,626	243,576
GNMA II POOL MA1760	3.5%	20 Mar 2044	442,025	480,709
GNMA II POOL MA1839	4%	20 Apr 2044	120,598	133,171
GNMA II POOL MA1840	4.5%	20 Apr 2044	425,551	475,072
GNMA II POOL MA1920	4%	20 May 2044	170,969	188,745
GNMA II POOL MA1995	3.5%	20 Jun 2044	703,351	765,414
GNMA II POOL MA1996	4%	20 Jun 2044	15,261	16,848
GNMA II POOL MA1997	4.5%	20 Jun 2044	83,226	92,724
GNMA II POOL MA2073	3.5%	20 Jul 2044	80,447	87,201
GNMA II POOL MA2074	4%	20 Jul 2044	489,195	539,927
GNMA II POOL MA2148	3.5%	20 Aug 2044	417,299	451,967
GNMA II POOL MA2224	4%	20 Sep 2044	245,334	270,742
GNMA II POOL MA2225	4.5%	20 Sep 2044	354,275	395,498
GNMA II POOL MA2303	3.5%	20 Oct 2044	412,614	448,512
GNMA II POOL MA2305	4.5%	20 Oct 2044	275,417	306,841
GNMA II POOL MA2372	4%	20 Nov 2044	136,988	151,137
GNMA II POOL MA2445	3.5%	20 Dec 2044	426,499	460,346
GNMA II POOL MA2446	4%	20 Dec 2044	331,841	366,092
GNMA II POOL MA2521	3.5%	20 Jan 2045	1,433,997	1,546,488
GNMA II POOL MA2522	4%	20 Jan 2045	134,031	147,859
GNMA II POOL MA2601	3.5%	20 Feb 2045	465,467	504,531
GNMA II POOL MA2602	4%	20 Feb 2045	449,496	495,842
GNMA II POOL MA2678	3.5%	20 Mar 2045	273,275	295,016
GNMA II POOL MA2679	4%	20 Mar 2045	609,428	672,189
GNMA II POOL MA2680	4.5%	20 Mar 2045	328,302	365,761
GNMA II POOL MA2754	3.5%	20 Apr 2045	534,310	573,704
GNMA II POOL MA2756	4.5%	20 Apr 2045	390,935	435,550
GNMA II POOL MA2826	3.5%	20 May 2045	712,513	769,436
GNMA II POOL MA2827	4%	20 May 2045	230,070	252,925
GNMA II POOL MA2892	3.5%	20 Jun 2045	639,268	688,231
GNMA II POOL MA2895	5%	20 Jun 2045	357,700	410,161
GNMA II POOL MA2960	3%	20 Jul 2045	956,051	1,019,155
GNMA II POOL MA2961	3.5%	20 Jul 2045	604,021	650,306
GNMA II POOL MA2962	4%	20 Jul 2045	1,241,619	1,365,224
GNMA II POOL MA3035	4%	20 Aug 2045	451,476	494,701
GNMA II POOL MA3036	4.5%	20 Aug 2045	216,522	241,203
GNMA II POOL MA3105	3.5%	20 Sep 2045	1,990,521	2,145,910
GNMA II POOL MA3106	4%	20 Sep 2045	1,149,046	1,260,209
GNMA II POOL MA3107	4.5%	20 Sep 2045	496,907	553,537
GNMA II POOL MA3172	3%	20 Oct 2045	2,798,356	2,979,206
GNMA II POOL MA3174	4%	20 Oct 2045	623,767	685,941
GNMA II POOL MA3244	3.5%	20 Nov 2045	835,444	899,448
GNMA II POOL MA3245	4%	20 Nov 2045	662,065	726,867
GNMA II POOL MA3246	4.5%	20 Nov 2045	252,566	281,905
GNMA II POOL MA3309	3%	20 Dec 2045	1,053,636	1,121,763
GNMA II POOL MA3310	3.5%	20 Dec 2045	590,867	636,172
GNMA II POOL MA3311	4%	20 Dec 2045	504,414	552,204

GNMA II POOL MA3375	3%	20 Jan 2046	1,098,879	1,170,902
GNMA II POOL MA3376	3.5%	20 Jan 2046	631,233	679,592
GNMA II POOL MA3596	3%	20 Apr 2046	843,881	898,532
GNMA II POOL MA3599	4.5%	20 Apr 2046	116,016	129,227
GNMA II POOL MA3662	3%	20 May 2046	1,602,228	1,707,239
GNMA II POOL MA3663	3.5%	20 May 2046	1,679,933	1,818,773
GNMA II POOL MA3735	3%	20 Jun 2046	1,317,867	1,404,403
GNMA II POOL MA3736	3.5%	20 Jun 2046	2,658,872	2,892,933
GNMA II POOL MA3802	3%	20 Jul 2046	1,348,434	1,436,814
GNMA II POOL MA3803	3.5%	20 Jul 2046	1,914,731	2,067,771
GNMA II POOL MA3804	4%	20 Jul 2046	203,148	221,749
GNMA II POOL MA3873	3%	20 Aug 2046	2,376,804	2,532,849

GNMA II POOL MA3936	3%	20 Sep 2046	2,489,398	2,652,955
GNMA II POOL MA3937	3.5%	20 Sep 2046	2,352,513	2,535,679
GNMA II POOL MA3939	4.5%	20 Sep 2046	48,984	54,568
GNMA II POOL MA4003	3%	20 Oct 2046	1,382,451	1,473,310
GNMA II POOL MA4004	3.5%	20 Oct 2046	1,576,034	1,699,531
GNMA II POOL MA4068	3%	20 Nov 2046	1,510,839	1,610,119
GNMA II POOL MA4069	3.5%	20 Nov 2046	1,874,998	2,022,123
GNMA II POOL MA4127	3.5%	20 Dec 2046	626,822	672,188
GNMA II POOL MA4195	3%	20 Jan 2047	2,169,741	2,312,109
GNMA II POOL MA4196	3.5%	20 Jan 2047	1,685,061	1,811,187
GNMA II POOL MA4261	3%	20 Feb 2047	1,269,671	1,351,612
GNMA II POOL MA4262	3.5%	20 Feb 2047	1,405,103	1,509,632
GNMA II POOL MA4263	4%	20 Feb 2047	1,203,447	1,304,167
GNMA II POOL MA4320	3%	20 Mar 2047	1,178,638	1,255,855
GNMA II POOL MA4321	3.5%	20 Mar 2047	2,063,634	2,215,146
GNMA II POOL MA4381	3%	20 Apr 2047	1,579,027	1,682,333
GNMA II POOL MA4382	3.5%	20 Apr 2047	1,993,953	2,139,051
GNMA II POOL MA4450	3%	20 May 2047	2,319,286	2,471,033
GNMA II POOL MA4451	3.5%	20 May 2047	586,311	628,632
GNMA II POOL MA4452	4%	20 May 2047	1,169,590	1,258,662
GNMA II POOL MA4509	3%	20 Jun 2047	2,193,591	2,330,903
GNMA II POOL MA4510	3.5%	20 Jun 2047	1,597,396	1,708,620
GNMA II POOL MA4511	4%	20 Jun 2047	795,437	858,467
GNMA II POOL MA4585	3%	20 Jul 2047	2,733,848	2,902,821
GNMA II POOL MA4586	3.5%	20 Jul 2047	2,041,172	2,191,788
GNMA II POOL MA4587	4%	20 Jul 2047	2,663,919	2,868,989
GNMA II POOL MA4588	4.5%	20 Jul 2047	1,062,351	1,155,075
GNMA II POOL MA4651	3%	20 Aug 2047	720,444	763,956
GNMA II POOL MA4652	3.5%	20 Aug 2047	2,115,694	2,267,318
GNMA II POOL MA4653	4%	20 Aug 2047	1,611,310	1,738,500
GNMA II POOL MA4719	3.5%	20 Sep 2047	816,410	881,222
GNMA II POOL MA4721	4.5%	20 Sep 2047	806,302	879,958
GNMA II POOL MA4778	3.5%	20 Oct 2047	1,472,705	1,582,502
GNMA II POOL MA4779	4%	20 Oct 2047	253,615	274,722
GNMA II POOL MA4836	3%	20 Nov 2047	2,753,858	2,920,544
GNMA II POOL MA4837	3.5%	20 Nov 2047	1,954,463	2,093,325
GNMA II POOL MA4900	3.5%	20 Dec 2047	2,745,114	2,936,758
GNMA II POOL MA4962	3.5%	20 Jan 2048	1,111,853	1,195,628
GNMA II POOL MA5019	3.5%	20 Feb 2048	6,138,508	6,586,526
GNMA II POOL MA5077	3.5%	20 Mar 2048	1,582,068	1,689,800
GNMA II POOL MA5078	4%	20 Mar 2048	364,161	392,330
GNMA II POOL MA5136	3.5%	20 Apr 2048	342,543	366,432
GNMA II POOL MA5190	3%	20 May 2048	237,359	249,330

GNMA II POOL MA5192	4%	20 May 2048	1,502,907	1,616,649
GNMA II POOL MA5264	4%	20 Jun 2048	2,088,567	2,243,968
GNMA II POOL MA5265	4.5%	20 Jun 2048	360,553	390,157
GNMA II POOL MA5266	5%	20 Jun 2048	1,713,609	1,874,064
GNMA II POOL MA5329	3.5%	20 Jul 2048	287,527	307,445
GNMA II POOL MA5398	4%	20 Aug 2048	698,634	752,103
GNMA II POOL MA5399	4.5%	20 Aug 2048	651,563	706,105
GNMA II POOL MA5466	4%	20 Sep 2048	1,065,852	1,147,655
GNMA II POOL MA5467	4.5%	20 Sep 2048	1,423,379	1,540,296
GNMA II POOL MA5528	4%	20 Oct 2048	906,135	975,215
GNMA II POOL MA5529	4.5%	20 Oct 2048	1,667,116	1,804,232
GNMA II POOL MA5596	4.5%	20 Nov 2048	628,560	680,171
GNMA II POOL MA5623	3.5%	20 Dec 2033	181,473	192,781
GNMA II POOL MA5651	4%	20 Dec 2048	898,277	962,294
GNMA II POOL MA5652	4.5%	20 Dec 2048	764,566	827,387
GNMA II POOL MA5710	4%	20 Jan 2049	855,565	916,474
GNMA II POOL MA5711	4.5%	20 Jan 2049	766,280	829,231
GNMA II POOL MA5763	4%	20 Feb 2049	648,064	694,960
GNMA II POOL MA5816	3.5%	20 Mar 2049	44,037	46,765
GNMA II POOL MA5818	4.5%	20 Mar 2049	416,490	450,664
GNMA II POOL MA5931	4%	20 May 2049	1,459,520	1,560,319
GNMA II POOL MA6038	3%	20 Jul 2049	2,671,780	2,794,883
GNMA II POOL MA6153	3%	20 Sep 2049	648,698	678,576
GNMA II POOL MA6154	3.5%	20 Sep 2049	1,648,333	1,747,249
GNMA II POOL MA6220	4%	20 Oct 2049	1,583,038	1,690,647
GNMA II POOL MA6283	3%	20 Nov 2049	2,419,545	2,538,089
GNMA II POOL MA6338	3%	20 Dec 2049	3,877,078	4,055,821
GNMA II POOL MA6339	3.5%	20 Dec 2049	3,288,790	3,486,061
GNMA II POOL MA6474	3%	20 Feb 2050	4,073,280	4,261,041
GNMA II POOL MA6475	3.5%	20 Feb 2050	1,165,226	1,235,192
GNMA II POOL MA6476	4%	20 Feb 2050	909,442	971,214

GNMA II POOL MA6542	3.5%	20 Mar 2050	481,950	511,175
GNMA II POOL MA6599	3%	20 Apr 2050	1,120,000	1,171,343
GNMA II POOL MA6656	3%	20 May 2050	1,923,787	2,012,923
GNMA II POOL MA6710	3%	20 Jun 2050	7,923,671	8,293,084
GNMA II POOL MA6766	3%	20 Jul 2050	7,974,821	8,368,764
GNMA II POOL MA6819	2.5%	20 Aug 2050	2,514,465	2,663,582
GNMA II POOL MA6820	3%	20 Aug 2050	2,612,463	2,746,765
GNMA II POOL MA6865	2.5%	20 Sep 2050	2,525,659	2,675,730
GNMA II POOL MA6931	2.5%	20 Oct 2050	2,858,607	3,028,663
GNMA II POOL MA6995	2.5%	20 Nov 2050	3,989,728	4,227,224
GNMA II POOL MA7052	2.5%	20 Dec 2050	4,010,000	4,248,705
GNMA II TBA 30 YR 2	2%	21 Jan 2051	14,060,000	14,703,135
GNMA II TBA 30 YR 2.5	2.5%	21 Jan 2051	28,295,000	29,952,910
GNMA II TBA 30 YR 3	3%	21 Jan 2051	1,855,000	1,939,779
GNMA II TBA 30 YR 3.5	3.5%	21 Jan 2051	1,125,000	1,192,324
GNMA II TBA 30 YR 4	4%	21 Jan 2051	1,165,000	1,242,090
GNMA II TBA 30 YR 4.5	4.5%	21 Jan 2051	985,000	1,054,720
GNMA POOL 428124	5%	15 Feb 2039	154,891	177,491
GNMA POOL 487821	5%	15 Mar 2039	621,482	710,649
GNMA POOL 615278	5%	15 Jul 2033	303,293	347,617
GNMA POOL 680110	5%	15 Apr 2038	281	309
GNMA POOL 698099	5%	15 Apr 2039	29,427	33,433
GNMA POOL 698342	5%	15 May 2039	73,054	83,050
GNMA POOL 701603	5%	15 Feb 2039	88,081	101,447

GNMA POOL 704182	5%	15 Jan 2039	311,271	358,466
GNMA POOL 714130	5%	15 Sep 2039	41,647	47,216
GNMA POOL 722270	5%	15 Sep 2039	101,702	117,042
GNMA POOL 729038	5%	15 Feb 2040	158,690	180,299
GNMA POOL 733603	5%	15 Apr 2040	140,541	159,336
GNMA POOL 738423	5%	15 Jun 2041	6,804	7,511
GNMA POOL 745134	5%	15 Jun 2040	242,951	278,585
GNMA POOL 745142	5%	15 Jun 2040	174,838	198,645
GNMA POOL 745719	5%	15 Jun 2040	66,539	73,422
GNMA POOL 748501	5%	15 Jun 2040	58,837	64,864
GNMA POOL 749368	5%	15 Apr 2041	190,592	217,849
GNMA POOL 750588	5%	15 Jun 2041	53,438	61,501
GNMA POOL 765307	5%	15 May 2041	51,710	56,996
GNMA POOL 782468	5%	15 Nov 2038	1,149	1,313
GOLDMAN SACHS GROUP INC	3.85%	08 Jul 2024	1,500,000	1,658,506
GOLDMAN SACHS GROUP INC	6.75%	01 Oct 2037	1,000,000	1,530,161
GOLDMAN SACHS GROUP INC	6.25%	01 Feb 2041	950,000	1,487,858
GOLDMAN SACHS GROUP INC	5.75%	24 Jan 2022	2,000,000	2,113,992
GOLDMAN SACHS GROUP INC	3.85%	26 Jan 2027	3,455,000	3,942,828
GOLDMAN SACHS GROUP INC	3.75%	22 May 2025	2,655,000	2,980,902
GOLDMAN SACHS GROUP INC	1%	31 Oct 2038	2,000,000	2,440,678
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		212,306,758	212,306,758
GS MORTGAGE SECURITIES TRUST	4.074%	10 Jan 2047	2,560,000	2,776,313
HALLIBURTON CO	5%	15 Nov 2045	1,080,000	1,283,876
HARTFORD FINL SVCS GRP	6.1%	01 Oct 2041	750,000	1,121,683
HARTFORD FINL SVCS GRP	3.6%	19 Aug 2049	1,985,000	2,329,352
HCA INC	5.25%	15 Jun 2026	3,650,000	4,319,781
HIGHWOODS REALTY LP	2.6%	01 Feb 2031	1,850,000	1,887,130
HOME DEPOT INC	4.25%	01 Apr 2046	2,100,000	2,785,908
HOME DEPOT INC	4.5%	06 Dec 2048	1,500,000	2,105,688
HORMEL FOODS CORP	1.8%	11 Jun 2030	3,825,000	3,955,972
HP ENTERPRISE CO	4.4%	15 Oct 2022	5,460,000	5,799,511
HSBC HOLDINGS PLC	6.5%	15 Sep 2037	850,000	1,243,845
HSBC HOLDINGS PLC	3.6%	25 May 2023	3,800,000	4,087,327
HSBC HOLDINGS PLC	3.9%	25 May 2026	6,440,000	7,350,897
HUMANA INC	4.625%	01 Dec 2042	1,000,000	1,281,728
HUNTSMAN INTERNATIONAL L	4.5%	01 May 2029	1,305,000	1,503,578
ILLINOIS ST	5.1%	01 Jun 2033	400,000	430,484
INTEL CORP	3.1%	15 Feb 2060	2,020,000	2,223,941
INTEL CORP	3.25%	15 Nov 2049	2,000,000	2,238,511
INTER AMERICAN DEVEL BK	3%	21 Feb 2024	3,400,000	3,686,382
INTERCONTINENTALEXCHANGE	1.85%	15 Sep 2032	1,800,000	1,813,986
INTERCONTINENTALEXCHANGE	3%	15 Sep 2060	870,000	907,838
INTERNATIONAL PAPER CO	7.3%	15 Nov 2039	850,000	1,362,080
INTERSTATE POWER + LIGHT	3.5%	30 Sep 2049	1,955,000	2,247,469
INTL BK RECON + DEVELOP	0.625%	22 Apr 2025	3,780,000	3,816,514
INTL BK RECON + DEVELOP	0.75%	26 Aug 2030	4,865,000	4,745,339
INTL BK RECON + DEVELOP	0.5%	28 Oct 2025	9,810,000	9,828,356
INTL BK RECON + DEVELOP	0.75%	24 Nov 2027	12,150,000	12,158,286
INTL BK RECON + DEVELOP	2.5%	25 Nov 2024	2,845,000	3,083,809

INTL BK RECON + DEVELOP	2.5%	19 Mar 2024	80,000	85,694
INTL BK RECON + DEVELOP	4.75%	15 Feb 2035	1,200,000	1,714,236
JOHN DEERE CAPITAL CORP	2.8%	06 Mar 2023	4,000,000	4,221,737
JOHNSON + JOHNSON	1.3%	01 Sep 2030	2,095,000	2,110,637
JOHNSON + JOHNSON	2.25%	01 Sep 2050	985,000	989,404

JOHNSON + JOHNSON	2.45%	01 Sep 2060	850,000	884,165
JOHNSON + JOHNSON	5.85%	15 Jul 2038	575,000	897,112
JOHNSON + JOHNSON	2.45%	01 Mar 2026	2,755,000	2,997,087
JPMBB COMMERCIAL MORTGAGE SECU	3.801%	15 Sep 2047	2,050,000	2,251,471
* JPMORGAN CHASE + CO	5.5%	15 Oct 2040	1,465,000	2,154,262
* JPMORGAN CHASE + CO	4.125%	15 Dec 2026	4,000,000	4,676,256
* JPMORGAN CHASE + CO	3.3%	01 Apr 2026	5,675,000	6,351,568
* JPMORGAN CHASE + CO	1%	23 Jan 2049	1,820,000	2,294,432
* JPMORGAN CHASE + CO	1%	22 Apr 2026	1,530,000	1,615,874
* JPMORGAN CHASE + CO	1%	22 Apr 2031	3,905,000	4,197,336
* JPMORGAN CHASE + CO	1%	22 Apr 2041	1,630,000	1,821,959
JPN BANK FOR INT L COOP	2.375%	21 Jul 2022	1,900,000	1,961,499
JPN BANK FOR INT L COOP	2.875%	21 Jul 2027	1,740,000	1,959,822
KENTUCKY UTILITIES CO	5.125%	01 Nov 2040	1,370,000	1,892,220
KEURIG DR PEPPER INC	3.2%	01 May 2030	4,000,000	4,528,898
KEURIG DR PEPPER INC	4.42%	15 Dec 2046	2,000,000	2,546,863
KEY BANK NA	3.375%	07 Mar 2023	5,000,000	5,324,199
KFW	2.375%	29 Dec 2022	15,500,000	16,167,868
KINDER MORGAN ENER PART	6.95%	15 Jan 2038	1,450,000	1,984,049
KINDER MORGAN ENER PART	5.5%	01 Mar 2044	2,000,000	2,527,649
KINDER MORGAN INC	5.3%	01 Dec 2034	1,730,000	2,132,011
KROGER CO	4.45%	01 Feb 2047	2,000,000	2,516,939
LINCOLN NATIONAL CORP	4%	01 Sep 2023	1,520,000	1,657,980
LLOYDS BANKING GROUP PLC	1%	07 Nov 2023	4,800,000	5,014,752
LOCKHEED MARTIN CORP	3.8%	01 Mar 2045	3,250,000	4,072,510
LOWE S COS INC	1.7%	15 Oct 2030	4,000,000	4,052,708
LYB INT FINANCE III	3.375%	01 Oct 2040	2,000,000	2,109,497
MAGELLAN MIDSTREAM PARTN	3.95%	01 Mar 2050	2,000,000	2,253,982
MANITOBA (PROVINCE OF)	2.125%	04 May 2022	3,215,000	3,295,425
MARATHON OIL CORP	4.4%	15 Jul 2027	3,350,000	3,723,964
MARATHON PETROLEUM CORP	6.5%	01 Mar 2041	1,500,000	2,013,900
MARRIOTT INTERNATIONAL	3.5%	15 Oct 2032	1,000,000	1,093,584
MARSH + MCLENNAN COS INC	3.875%	15 Mar 2024	2,000,000	2,205,915
MASTERCARD INC	3.5%	26 Feb 2028	3,310,000	3,816,092
MCDONALD S CORP	3.35%	01 Apr 2023	3,500,000	3,728,462
MCDONALD S CORP	4.6%	26 May 2045	1,600,000	2,076,310
MEDTRONIC INC	4.625%	15 Mar 2045	284,000	402,932
MERCK + CO INC	2.35%	24 Jun 2040	1,215,000	1,257,243
MERCK + CO INC	4%	07 Mar 2049	2,000,000	2,639,657
MET TRANSPRTN AUTH NY REVENUE	6.814%	15 Nov 2040	990,000	1,321,789
* METLIFE INC	6.375%	15 Jun 2034	1,325,000	2,015,494
* METLIFE INC	3.6%	10 Apr 2024	3,000,000	3,297,235
MICRON TECHNOLOGY INC	2.497%	24 Apr 2023	3,935,000	4,100,340
MICROSOFT CORP	2.525%	01 Jun 2050	5,105,000	5,383,449
MICROSOFT CORP	2.65%	03 Nov 2022	3,800,000	3,957,968
MICROSOFT CORP	2.4%	08 Aug 2026	3,335,000	3,638,441
MID AMERICA APARTMENTS	3.95%	15 Mar 2029	4,015,000	4,706,509
MITSUBISHI UFJ FIN GRP	3.455%	02 Mar 2023	7,000,000	7,458,434
MIZUHO FINANCIAL GROUP	4.018%	05 Mar 2028	2,800,000	3,285,701
MOLSON COORS BEVERAGE	3.5%	01 May 2022	1,600,000	1,663,752
MORGAN STANLEY	1%	28 Apr 2026	3,280,000	3,464,474
MORGAN STANLEY	2.75%	19 May 2022	7,145,000	7,378,811
MORGAN STANLEY	1%	22 Jul 2038	3,215,000	3,962,419
MORGAN STANLEY	3.875%	29 Apr 2024	3,440,000	3,810,893
MORGAN STANLEY BAML TRUST	3.741%	15 Aug 2047	1,400,000	1,524,976
MORGAN STANLEY BAML TRUST	3.102%	15 Nov 2049	4,000,000	4,422,064
MPLX LP	4.125%	01 Mar 2027	2,275,000	2,623,837
MPLX LP	4.5%	15 Apr 2038	2,000,000	2,287,629
NASDAQ INC	3.25%	28 Apr 2050	810,000	890,039
NATIONAL RURAL UTIL COOP	3.05%	15 Feb 2022	1,200,000	1,227,304

NATWEST GROUP PLC	1% 27 Jan 2030	3,300,000	4,057,244
NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	955,000	1,559,420
NEWMONT CORP	6.25% 01 Oct 2039	750,000	1,135,132
NEXTERA ENERGY CAPITAL	3.15% 01 Apr 2024	1,100,000	1,189,094
NIKE INC	3.375% 27 Mar 2050	880,000	1,088,685
NISOURCE INC	4.375% 15 May 2047	1,000,000	1,268,710
NOBLE ENERGY INC	5.25% 15 Nov 2043	500,000	718,225
NOBLE ENERGY INC	3.9% 15 Nov 2024	1,500,000	1,673,889
NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	2,000,000	2,540,900

NORTHERN TRUST CORP	1.95% 01 May 2030	1,670,000	1,740,701
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	4,985,000	5,637,102
NOVARTIS CAPITAL CORP	1.75% 14 Feb 2025	4,130,000	4,332,626
NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	925,000	959,129
NVIDIA CORP	3.7% 01 Apr 2060	760,000	976,515
ONCOR ELECTRIC DELIVERY	2.75% 15 May 2030	2,050,000	2,295,296
ONEOK INC	4.45% 01 Sep 2049	1,780,000	1,872,233
ONTARIO (PROVINCE OF)	3.2% 16 May 2024	5,500,000	6,015,150
ORACLE CORP	2.5% 15 May 2022	2,750,000	2,823,523
ORACLE CORP	3.9% 15 May 2035	1,405,000	1,725,089
ORACLE CORP	5.375% 15 Jul 2040	650,000	932,916
ORACLE CORP	2.95% 15 May 2025	4,000,000	4,393,043
ORACLE CORP	4% 15 Jul 2046	3,425,000	4,204,051
ORANGE SA	5.375% 13 Jan 2042	2,100,000	2,978,761
OTIS WORLDWIDE CORP	3.362% 15 Feb 2050	1,730,000	2,001,263
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	3,100,000	3,154,625
PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	1,365,000	1,362,355
PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	1,110,000	1,103,241
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	1,925,000	2,293,856
PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	1,280,000	1,430,708
PACKAGING CORP OF AMERIC	4.5% 01 Nov 2023	1,935,000	2,133,887
PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	3,545,000	3,703,750
PEPSICO INC	4.25% 22 Oct 2044	1,405,000	1,832,040
PEPSICO INC	3.45% 06 Oct 2046	2,380,000	2,877,755
PFIZER INC	4% 15 Dec 2036	1,245,000	1,576,378
PFIZER INC	2.55% 28 May 2040	1,205,000	1,287,039
PFIZER INC	2.75% 03 Jun 2026	6,000,000	6,629,914
PHILIP MORRIS INTL INC	3.125% 17 Aug 2027	5,500,000	6,160,745
PHILLIPS 66	4.875% 15 Nov 2044	1,300,000	1,639,634
PHILLIPS 66	1.3% 15 Feb 2026	3,740,000	3,790,094
PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	1,285,000	1,332,428
PNC BANK NA	2.95% 30 Jan 2023	3,700,000	3,890,904
PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	655,000	912,101
PROLOGIS LP	3% 15 Apr 2050	985,000	1,088,735
PROVINCE OF ALBERTA	2.2% 26 Jul 2022	4,960,000	5,108,886
PROVINCE OF QUEBEC	2.5% 20 Apr 2026	2,685,000	2,948,813
* PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	1,373,000	1,668,258
PUBLIC SERVICE ELECTRIC	3.85% 01 May 2049	2,000,000	2,520,496
QUALCOMM INC	1.3% 20 May 2028	2,978,000	3,012,679
RALPH LAUREN CORP	2.95% 15 Jun 2030	1,865,000	2,019,325
RAYTHEON TECH CORP	3.5% 15 Mar 2027	3,000,000	3,424,074
RAYTHEON TECH CORP	4.5% 01 Jun 2042	825,000	1,075,809
RAYTHEON TECH CORP	3.125% 04 May 2027	2,925,000	3,280,850
RELX CAPITAL INC	3.5% 16 Mar 2023	6,485,000	6,897,264
REPUBLIC OF CHILE	3.24% 06 Feb 2028	2,000,000	2,267,520
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	3,400,000	4,403,000

REPUBLIC OF COLOMBIA	3.875%	25 Apr 2027	2,000,000	2,226,000
REPUBLIC OF INDONESIA	4.45%	15 Apr 2070	2,000,000	2,446,263
REPUBLIC OF INDONESIA	3.7%	30 Oct 2049	1,750,000	1,909,933
REPUBLIC OF PANAMA	4.5%	16 Apr 2050	2,000,000	2,565,020
REPUBLIC OF PERU	1.862%	01 Dec 2032	2,000,000	2,016,000
REPUBLIC OF PERU	6.55%	14 Mar 2037	1,250,000	1,896,888
REPUBLIC OF PHILIPPINES	3.95%	20 Jan 2040	1,550,000	1,839,836
REPUBLIC OF PHILIPPINES	3.7%	02 Feb 2042	3,000,000	3,473,659
REPUBLICA ORIENT URUGUAY	4.375%	23 Jan 2031	2,250,000	2,759,085
REXFORD INDUSTRIAL REALT	2.125%	01 Dec 2030	2,245,000	2,247,946
RIO TINTO FIN USA LTD	3.75%	15 Jun 2025	2,700,000	3,047,559
ROGERS COMMUNICATIONS IN	4.35%	01 May 2049	1,500,000	1,942,196
ROSS STORES INC	1.875%	15 Apr 2031	2,260,000	2,268,972
ROYAL BANK OF CANADA	2.55%	16 Jul 2024	2,500,000	2,673,371
SABINE PASS LIQUEFACTION	5.625%	15 Apr 2023	2,000,000	2,197,259
SEMPRA ENERGY	4%	01 Feb 2048	1,800,000	2,144,761
SHELL INTERNATIONAL FIN	3.25%	06 Apr 2050	1,940,000	2,199,814
SHELL INTERNATIONAL FIN	4.375%	11 May 2045	2,645,000	3,485,133
SHELL INTERNATIONAL FIN	2.875%	10 May 2026	1,840,000	2,034,967
SHIRE ACQ INV IRELAND DA	3.2%	23 Sep 2026	4,000,000	4,474,735
SIMON PROPERTY GROUP LP	2.625%	15 Jun 2022	5,000,000	5,131,061
SIMON PROPERTY GROUP LP	3.25%	13 Sep 2049	1,945,000	1,991,998
SOUTHERN CAL EDISON	3.65%	01 Mar 2028	3,000,000	3,367,204
SOUTHERN CALIF GAS CO	5.125%	15 Nov 2040	700,000	964,003
SOUTHERN COPPER CORP	6.75%	16 Apr 2040	1,250,000	1,881,313
SOUTHWEST AIRLINES CO	2.625%	10 Feb 2030	4,795,000	4,880,558
STANLEY BLACK + DECKER I	3.4%	01 Mar 2026	4,015,000	4,546,408
STARBUCKS CORP	4%	15 Nov 2028	2,375,000	2,820,407

STATE OF ISRAEL	3.875%	03 Jul 2050	2,000,000	2,400,392
STEEL DYNAMICS INC	3.25%	15 Oct 2050	2,000,000	2,088,848
STORE CAPITAL CORP	2.75%	18 Nov 2030	2,250,000	2,288,204
SUMITOMO MITSUI FINL GRP	2.696%	16 Jul 2024	5,000,000	5,338,239
SUNCOR ENERGY INC	2.8%	15 May 2023	2,355,000	2,477,880
SUNCOR ENERGY INC	6.5%	15 Jun 2038	850,000	1,188,140
SYNCHRONY FINANCIAL	2.85%	25 Jul 2022	1,800,000	1,858,768
SYSCO CORPORATION	6.6%	01 Apr 2040	1,250,000	1,828,446
T MOBILE USA INC	4.5%	15 Apr 2050	2,445,000	3,015,626
T MOBILE USA INC	3.5%	15 Apr 2025	3,860,000	4,265,223
TARGET CORP	2.35%	15 Feb 2030	2,175,000	2,376,675
TECK RESOURCES LIMITED	6.25%	15 Jul 2041	1,500,000	1,917,718
TELEFONICA EMISIONES SAU	5.213%	08 Mar 2047	1,000,000	1,281,811
TELEFONICA EMISIONES SAU	4.665%	06 Mar 2038	2,000,000	2,400,960
TENN VALLEY AUTHORITY	6.15%	15 Jan 2038	175,000	281,420
TENN VALLEY AUTHORITY	4.65%	15 Jun 2035	65,000	90,317
TENN VALLEY AUTHORITY	5.375%	01 Apr 2056	50,000	86,009
TENN VALLEY AUTHORITY	2.875%	01 Feb 2027	3,000,000	3,380,734
THOMSON REUTERS CORP	5.65%	23 Nov 2043	1,000,000	1,354,866
TIME WARNER ENTERTAINMEN	8.375%	15 Jul 2033	1,200,000	1,856,278
TOTAL CAPITAL INTL SA	2.986%	29 Jun 2041	1,140,000	1,233,430
TOYOTA MOTOR CREDIT CORP	3.2%	11 Jan 2027	3,000,000	3,370,172
TRACTOR SUPPLY CO	1.75%	01 Nov 2030	3,850,000	3,869,551
TRANSCANADA PIPELINES	4.875%	15 May 2048	1,875,000	2,424,586
TRAVELERS COS INC	2.55%	27 Apr 2050	955,000	1,005,324
TRUIST BANK	3%	02 Feb 2023	4,000,000	4,208,979
TYSON FOODS INC	4.35%	01 Mar 2029	1,000,000	1,213,052

UBS COMMERCIAL MORTGAGE TRUST	3.487%	15 Aug 2050	1,250,000	1,396,830
UBS COMMERCIAL MORTGAGE TRUST	3.563%	15 Oct 2050	3,500,000	3,931,596
UNILEVER CAPITAL CORP	0.375%	14 Sep 2023	3,970,000	3,982,500
UNION PACIFIC CORP	3.799%	01 Oct 2051	2,020,000	2,471,957
UNION PACIFIC CORP	2.75%	01 Mar 2026	1,500,000	1,640,278
UNITED AIR 2020 1 A PTT	5.875%	15 Apr 2029	1,200,000	1,296,255
UNITED MEXICAN STATES	4.75%	27 Apr 2032	4,165,000	5,012,578
UNITED MEXICAN STATES	6.75%	27 Sep 2034	1,300,000	1,831,388
UNITED MEXICAN STATES	4.75%	08 Mar 2044	2,300,000	2,731,273
UNITED MEXICAN STATES	4%	02 Oct 2023	1,440,000	1,576,800
UNITED PARCEL SERVICE	4.875%	15 Nov 2040	765,000	1,050,598
UNITED PARCEL SERVICE	3.75%	15 Nov 2047	2,000,000	2,535,778
UNITEDHEALTH GROUP INC	4.625%	15 Jul 2035	1,265,000	1,695,103
UNITEDHEALTH GROUP INC	1.25%	15 Jan 2026	3,440,000	3,546,228
UNITEDHEALTH GROUP INC	4.25%	15 Mar 2043	1,100,000	1,440,664
UNITEDHEALTH GROUP INC	3.875%	15 Dec 2028	3,820,000	4,581,095
UNIV SOUTHERN CALIFORNIA	3.028%	01 Oct 2039	2,100,000	2,284,587
US TREASURY N/B	4.25%	15 May 2039	9,815,000	14,565,307
US TREASURY N/B	4.5%	15 Aug 2039	10,195,000	15,598,350
US TREASURY N/B	3.625%	15 Feb 2044	5,130,000	7,264,361
US TREASURY N/B	2.875%	15 Nov 2046	25,790,000	32,949,747
US TREASURY N/B	3%	15 Feb 2047	8,185,000	10,702,527
US TREASURY N/B	2%	15 Feb 2050	30,935,000	33,598,310
US TREASURY N/B	1.25%	15 May 2050	7,465,000	6,772,155
US TREASURY N/B	1.375%	15 Aug 2050	13,775,000	12,901,148
US TREASURY N/B	1.375%	31 Aug 2023	27,975,000	28,888,559
US TREASURY N/B	2.75%	31 May 2023	14,140,000	15,025,959
US TREASURY N/B	1.25%	31 Jul 2023	60,690,000	62,418,242
US TREASURY N/B	1.375%	31 Jan 2022	18,850,000	19,103,297
US TREASURY N/B	1.5%	15 Feb 2030	11,005,000	11,642,516
US TREASURY N/B	1.125%	28 Feb 2027	9,555,000	9,908,460
US TREASURY N/B	0.5%	15 Mar 2023	36,020,000	36,312,663
US TREASURY N/B	0.625%	31 Mar 2027	37,705,000	37,930,346
US TREASURY N/B	0.375%	31 Mar 2022	13,685,000	13,728,300
US TREASURY N/B	0.25%	15 Apr 2023	12,920,000	12,951,795
US TREASURY N/B	0.375%	30 Apr 2025	1,785,000	1,791,485
US TREASURY N/B	0.125%	15 May 2023	34,630,000	34,620,531
US TREASURY N/B	0.625%	15 May 2030	10,420,000	10,187,178
US TREASURY N/B	0.5%	31 May 2027	16,580,000	16,521,711
US TREASURY N/B	0.25%	30 Jun 2025	10,085,000	10,059,394
US TREASURY N/B	0.25%	31 Jul 2025	18,130,000	18,076,885
US TREASURY N/B	0.375%	31 Jul 2027	20,750,000	20,477,656
US TREASURY N/B	0.5%	31 Oct 2027	29,135,000	28,907,383
US TREASURY N/B	0.875%	15 Nov 2030	18,040,000	17,980,806
US TREASURY N/B	2.75%	15 Feb 2028	19,255,000	22,080,822
US TREASURY N/B	2.25%	31 Jan 2024	19,415,000	20,655,740
US TREASURY N/B	6.25%	15 Aug 2023	950,000	1,101,926

US TREASURY N/B	5.5%	15 Aug 2028	11,935,000	16,203,161
US TREASURY N/B	5.25%	15 Feb 2029	990,000	1,342,030
US TREASURY N/B	6.125%	15 Aug 2029	2,020,000	2,927,659
US TREASURY N/B	5%	15 May 2037	10,230,000	16,033,527
US TREASURY N/B	4.5%	15 May 2038	9,695,000	14,641,722
US TREASURY N/B	3%	15 May 2042	16,120,000	20,732,461

US TREASURY N/B	2.75%	15 Nov 2042	10,600,000	13,132,820
US TREASURY N/B	3.125%	15 Feb 2043	2,785,000	3,652,810
US TREASURY N/B	2.875%	15 May 2043	16,555,000	20,929,141
US TREASURY N/B	3.125%	15 Aug 2044	12,220,000	16,116,557
US TREASURY N/B	2.5%	15 Feb 2045	47,420,000	56,550,202
US TREASURY N/B	3%	15 May 2045	4,000,000	5,189,844
US TREASURY N/B	2.875%	15 Aug 2045	17,210,000	21,896,364
US TREASURY N/B	2.75%	15 Nov 2047	1,850,000	2,321,605
US TREASURY N/B	2.375%	15 Nov 2049	29,055,000	34,131,680
US TREASURY N/B	2.25%	31 Oct 2024	11,570,000	12,456,732
US TREASURY N/B	2.25%	15 Nov 2027	21,125,000	23,457,002
US TREASURY N/B	2.625%	15 Feb 2029	21,195,000	24,331,198
US TREASURY N/B	2.5%	28 Feb 2026	23,135,000	25,647,316
US TREASURY N/B	2.25%	30 Apr 2024	37,930,000	40,513,981
US TREASURY N/B	2.375%	15 May 2029	4,355,000	4,921,830
US TREASURY N/B	2.375%	15 Aug 2024	36,065,000	38,869,899
US TREASURY N/B	2.25%	15 Nov 2024	17,350,000	18,690,559
US TREASURY N/B	2%	15 Feb 2025	4,105,000	4,395,076
US TREASURY N/B	1.75%	28 Feb 2022	25,655,000	26,140,040
US TREASURY N/B	1.75%	30 Sep 2022	16,530,000	16,996,843
US TREASURY N/B	2.25%	15 Nov 2025	59,240,000	64,691,931
US TREASURY N/B	2%	30 Nov 2022	70,710,000	73,242,854
US TREASURY N/B	2.125%	31 Dec 2022	34,085,000	35,441,743
US TREASURY N/B	1.625%	15 Feb 2026	58,460,000	62,177,691
US TREASURY N/B	1.5%	28 Feb 2023	4,560,000	4,694,306
US TREASURY N/B	1.5%	31 Mar 2023	1,000,000	1,030,469
US TREASURY N/B	1.625%	15 May 2026	13,330,000	14,193,326
US TREASURY N/B	1.375%	30 Jun 2023	60,755,000	62,615,622
US TREASURY N/B	1.75%	15 May 2022	20,680,000	21,140,453
US TREASURY N/B	2%	15 Nov 2026	45,360,000	49,369,753
US TREASURY N/B	1.75%	30 Nov 2021	17,870,000	18,133,862
US TREASURY N/B	2%	15 Feb 2023	19,675,000	20,449,703
US TREASURY N/B	1.875%	31 Jan 2022	9,200,000	9,373,938
US TREASURY N/B	2.125%	29 Feb 2024	33,845,000	35,920,650
US TREASURY N/B	2.5%	15 May 2024	12,695,000	13,679,854
US TREASURY N/B	1.75%	30 Apr 2022	30,115,000	30,769,060
US TREASURY N/B	1.875%	31 May 2022	7,580,000	7,767,723
US TREASURY N/B	2.125%	30 Jun 2022	32,500,000	33,472,461
US TREASURY N/B	3.5%	15 Feb 2039	1,645,000	2,233,794
UTAH ACQUISITION SUB	3.95%	15 Jun 2026	1,500,000	1,716,196
VALE OVERSEAS LIMITED	6.875%	10 Nov 2039	1,000,000	1,488,760
VALERO ENERGY CORP	1.2%	15 Mar 2024	4,200,000	4,238,657
VALERO ENERGY CORP	6.625%	15 Jun 2037	600,000	798,112
VENTAS REALTY LP	4.125%	15 Jan 2026	3,310,000	3,807,561
VERIZON COMMUNICATIONS	2.987%	30 Oct 2056	2,892,000	2,911,125
VERIZON COMMUNICATIONS	0.85%	20 Nov 2025	4,300,000	4,333,773
VERIZON COMMUNICATIONS	2.65%	20 Nov 2040	1,250,000	1,262,207
VERIZON COMMUNICATIONS	2.875%	20 Nov 2050	1,000,000	1,007,604
VERIZON COMMUNICATIONS	3%	20 Nov 2060	1,000,000	1,010,043
VERIZON COMMUNICATIONS	4.125%	15 Aug 2046	2,000,000	2,453,903
VERIZON COMMUNICATIONS	5.012%	15 Apr 2049	271,000	375,666
VERIZON COMMUNICATIONS	4.329%	21 Sep 2028	4,501,000	5,420,238
VF CORP	2.05%	23 Apr 2022	3,935,000	4,019,524
VIACOMCBS INC	4.95%	19 May 2050	1,100,000	1,424,853
VIACOMCBS INC	2.9%	15 Jan 2027	1,160,000	1,272,870
VIATRIS INC	2.7%	22 Jun 2030	2,150,000	2,281,419
VIATRIS INC	4%	22 Jun 2050	1,030,000	1,180,059
VIRGINIA ELEC + POWER CO	3.3%	01 Dec 2049	905,000	1,067,862
VIRGINIA ELEC + POWER CO	3.8%	01 Apr 2028	4,000,000	4,681,282
VISA INC	4.15%	14 Dec 2035	1,335,000	1,735,224
VISA INC	2.7%	15 Apr 2040	1,215,000	1,326,332
VISA INC	3.15%	14 Dec 2025	3,670,000	4,117,171

VODAFONE GROUP PLC	3.75%	16 Jan 2024	3,000,000	3,278,272
VODAFONE GROUP PLC	5%	30 May 2038	1,050,000	1,373,864
* VOYA FINANCIAL INC	5.7%	15 Jul 2043	1,000,000	1,386,896
WALGREENS BOOTS ALLIANCE	4.1%	15 Apr 2050	2,000,000	2,116,962
WALMART INC	3.3%	22 Apr 2024	2,000,000	2,179,774
WALMART INC	3.625%	15 Dec 2047	2,000,000	2,536,180

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WALT DISNEY COMPANY/THE	3.5%	13 May 2040	2,380,000	2,797,672
WALT DISNEY COMPANY/THE	2%	01 Sep 2029	3,740,000	3,908,894
WALT DISNEY COMPANY/THE	2.75%	01 Sep 2049	1,385,000	1,465,297
WASHINGTON ST	5.14%	01 Aug 2040	1,080,000	1,516,266
WELLS FARGO + COMPANY	1%	30 Apr 2026	5,860,000	6,169,920
WELLS FARGO + COMPANY	1%	30 Apr 2041	810,000	881,117
WELLS FARGO + COMPANY	5.5%	01 Aug 2035	2,655,000	3,567,361
WELLS FARGO + COMPANY	5.375%	02 Nov 2043	2,000,000	2,779,008
WELLS FARGO + COMPANY	4.3%	22 Jul 2027	5,000,000	5,858,879
WELLS FARGO + COMPANY	1%	30 Oct 2030	1,940,000	2,116,521
WELLS FARGO COMMERCIAL MORTGAG	2.942%	15 Oct 2049	2,100,000	2,304,331
WELLS FARGO COMMERCIAL MORTGAG	3.64%	15 Dec 2059	5,720,000	6,514,936
WELLS FARGO COMMERCIAL MORTGAG	4.212%	15 May 2051	2,735,000	3,222,568
WELLS FARGO COMMERCIAL MORTGAG	3.466%	15 May 2052	2,316,667	2,578,104
WESTPAC BANKING CORP	3.65%	15 May 2023	3,250,000	3,509,912
WESTPAC BANKING CORP	2.963%	16 Nov 2040	1,310,000	1,394,985
WF RBS COMMERCIAL MORTGAGE TRU	2.87%	15 Nov 2045	3,032,794	3,110,379
WILLIAMS COMPANIES INC	4%	15 Sep 2025	3,220,000	3,655,976
WRKCO INC	4.9%	15 Mar 2029	2,000,000	2,470,403
XCEL ENERGY INC	3.5%	01 Dec 2049	3,025,000	3,536,298
XYLEM INC	2.25%	30 Jan 2031	1,700,000	1,790,410
ZIMMER BIOMET HOLDINGS	3.7%	19 Mar 2023	5,230,000	5,579,112
ZOETIS INC	4.7%	01 Feb 2043	1,165,000	1,595,318

Total: EXHIBIT D - Total Bond Market Fund **\$4,498,936,136**

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
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		Shares/ Par Value	
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,307,446	\$ 1,307,446
TSY INFL IX N/B	0.25% 15 Feb 2050	26,129,982	31,127,681
TSY INFL IX N/B	0.125% 15 Jan 2030	72,867,600	81,279,633
TSY INFL IX N/B	0.125% 15 Apr 2025	60,887,428	65,498,382
TSY INFL IX N/B	0.125% 15 Jul 2030	67,885,167	80,134,160
TSY INFL IX N/B	0.125% 15 Oct 2025	54,190,080	69,840,997
TSY INFL IX N/B	3.625% 15 Apr 2028	23,406,336	32,178,226
TSY INFL IX N/B	3.875% 15 Apr 2029	28,060,550	40,428,019
TSY INFL IX N/B	3.375% 15 Apr 2032	10,660,398	16,237,813
TSY INFL IX N/B	2.375% 15 Jan 2025	42,818,326	50,031,653
TSY INFL IX N/B	2% 15 Jan 2026	34,264,465	40,738,129
TSY INFL IX N/B	2.375% 15 Jan 2027	27,357,522	34,009,532
TSY INFL IX N/B	1.75% 15 Jan 2028	27,388,765	33,592,605
TSY INFL IX N/B	2.5% 15 Jan 2029	19,452,991	25,551,555
TSY INFL IX N/B	2.125% 15 Feb 2040	11,542,327	19,280,198
TSY INFL IX N/B	2.125% 15 Feb 2041	19,854,256	31,127,492
TSY INFL IX N/B	0.75% 15 Feb 2042	34,518,345	43,920,998
TSY INFL IX N/B	0.625% 15 Feb 2043	27,987,328	34,874,471
TSY INFL IX N/B	1.375% 15 Feb 2044	37,842,375	54,473,803
TSY INFL IX N/B	0.75% 15 Feb 2045	39,009,754	50,286,519
TSY INFL IX N/B	1% 15 Feb 2046	21,940,137	29,909,150
TSY INFL IX N/B	0.875% 15 Feb 2047	23,834,513	32,030,731
TSY INFL IX N/B	1% 15 Feb 2048	21,661,994	30,142,608
TSY INFL IX N/B	1% 15 Feb 2049	24,440,233	34,398,355
TSY INFL IX N/B	0.375% 15 Jul 2027	64,689,820	72,775,205
TSY INFL IX N/B	0.5% 15 Jan 2028	66,233,821	75,096,044
TSY INFL IX N/B	0.625% 15 Apr 2023	68,597,347	72,228,183
TSY INFL IX N/B	0.875% 15 Jan 2029	47,715,581	56,070,778
TSY INFL IX N/B	0.5% 15 Apr 2024	49,623,267	53,189,940
TSY INFL IX N/B	0.25% 15 Jul 2029	57,056,098	64,581,856
TSY INFL IX N/B	0.625% 15 Jan 2024	85,542,031	91,805,089
TSY INFL IX N/B	0.25% 15 Jan 2025	75,446,192	81,407,227
TSY INFL IX N/B	0.625% 15 Jan 2026	60,656,936	67,702,776
TSY INFL IX N/B	0.125% 15 Jul 2026	59,839,371	65,803,829
TSY INFL IX N/B	0.125% 15 Jan 2022	70,379,317	71,638,447
TSY INFL IX N/B	0.125% 15 Jul 2022	76,834,935	79,211,015
TSY INFL IX N/B	0.125% 15 Jan 2023	77,437,493	80,440,213
TSY INFL IX N/B	0.375% 15 Jan 2027	58,731,016	65,534,790
TSY INFL IX N/B	0.375% 15 Jul 2023	88,131,940	93,357,889
TSY INFL IX N/B	0.125% 15 Jul 2024	80,751,071	86,458,320
TSY INFL IX N/B	0.125% 15 Apr 2022	67,600,701	69,018,731
TSY INFL IX N/B	0.375% 15 Jul 2025	73,477,062	80,697,523
TSY INFL IX N/B	0.75% 15 Jul 2028	58,329,541	67,833,155
TSY INFL IX N/B	0.125% 15 Oct 2024	59,878,510	64,199,431
US DOLLAR		(730)	(730)
Total : EXHIBIT E - Inflation Protected Bond Fund			\$2,421,449,867

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ACADIA REALTY TRUST	REIT USD.001	102,650	\$ 1,479,308
	AGREE REALTY CORP	REIT USD.0001	64,130	4,336,355
	ALEXANDER + BALDWIN INC	REIT	81,858	1,426,936
	ALEXANDER S INC	REIT USD1.0	2,781	771,310
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	150,176	27,174,276
	AMERICAN ASSETS TRUST INC	REIT USD.01	60,756	1,783,513
	AMERICAN CAMPUS COMMUNITIES	REIT USD.01	163,811	7,117,398
	AMERICAN FINANCE TRUST INC	REIT	129,209	974,883
	AMERICAN HOMES 4 RENT A	REIT USD.01	336,045	10,237,350
	AMERICOLD REALTY TRUST	REIT USD.01	242,404	9,190,795
	APARTMENT INCOME REIT CO	REIT USD.01	177,239	6,911,457
	APARTMENT INVT + MGMT CO A	REIT USD.01	177,239	950,085
	APPLE HOSPITALITY REIT INC	REIT NPV	252,441	3,309,367
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	68,946	785,919
	AVALONBAY COMMUNITIES INC	REIT USD.01	167,563	27,299,250
	BOSTON PROPERTIES INC	REIT USD.01	175,998	16,901,775
	BRANDYWINE REALTY TRUST	REIT USD.01	203,094	2,455,771
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	352,933	5,932,066
	CAMDEN PROPERTY TRUST	REIT USD.01	115,938	11,764,381
	CARETRUST REIT INC	REIT USD.01	113,944	2,567,203
	CENTERSPACE	REIT	15,302	1,095,061
	CHATHAM LODGING TRUST	REIT USD.01	55,947	612,870
	CITY OFFICE REIT INC	REIT USD.01	51,688	512,810
	COLONY CAPITAL INC	REIT USD.01	574,008	2,803,787
	COLUMBIA PROPERTY TRUST INC	REIT USD.01	136,267	1,984,183
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	25,665	1,227,922
	CORECIVIC INC	COMMON STOCK USD.01	142,392	947,078
	CORESITE REALTY CORP	REIT USD.01	50,589	6,438,014
	CORPORATE OFFICE PROPERTIES	REIT USD.01	133,593	3,536,267
	COUSINS PROPERTIES INC	REIT USD1.0	176,883	6,016,031
	CUBESMART	REIT USD.01	230,649	7,873,109
	CYRUSONE INC	REIT USD.01	139,126	10,337,997
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	237,537	1,990,205
	DIGITAL REALTY TRUST INC	REIT USD.01	320,204	45,369,218
	DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	283,273	1,185,213
	DJ US REAL ESTATE MAR21	XCBT 20210319	13,200	113,982
	DOUGLAS EMMETT INC	REIT USD.01	208,822	6,186,802
	DUKE REALTY CORP	REIT USD.01	441,135	17,907,959
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	94,854	2,182,420
	EASTGROUP PROPERTIES INC	REIT	46,836	6,562,820
	EMPIRE STATE REALTY TRUST A	REIT USD.01	173,812	1,645,092
	EPR PROPERTIES	REIT USD.01	88,795	2,931,338
	EQUINIX INC	REIT USD.001	105,430	76,438,685
	EQUITY COMMONWEALTH	REIT USD.01	144,660	4,009,071
	EQUITY LIFESTYLE PROPERTIES	REIT USD.01	206,020	13,256,179
	EQUITY RESIDENTIAL	REIT USD.01	443,126	26,677,541
	ESSENTIAL PROPERTIES REALTY	REIT USD.01	110,776	2,384,491
	ESSEX PROPERTY TRUST INC	REIT USD.0001	77,652	18,721,042
	EXTRA SPACE STORAGE INC	REIT USD.01	153,655	18,080,532
	FEDERAL REALTY INVS TRUST	REIT USD.01	85,553	7,392,927
	FIRST INDUSTRIAL REALTY TR	REIT USD.01	151,454	6,477,657
	FOUR CORNERS PROPERTY TRUST	REIT USD.0001	83,734	2,531,463
	FRANKLIN STREET PROPERTIES C	REIT USD.0001	129,737	566,951
	FRONT YARD RESIDENTIAL CORP	REIT USD.01	66,418	1,093,794

GAMING AND LEISURE PROPERTIE	REIT	252,463	10,869,791
GEO GROUP INC/THE	REIT USD.01	144,499	1,299,756
GETTY REALTY CORP	REIT USD.01	42,375	1,186,286
GLADSTONE COMMERCIAL CORP	REIT USD.001	40,520	740,160
GLOBAL MEDICAL REIT INC	REIT	53,800	702,628
GLOBAL NET LEASE INC	REIT USD.01	106,564	1,853,931
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,055,625	1,055,625
HEALTHCARE REALTY TRUST INC	REIT USD.01	162,009	4,869,466
HEALTHCARE TRUST OF AME CL A	REIT USD.01	260,132	7,276,949
HEALTHPEAK PROPERTIES INC	REIT USD1.0	640,906	19,673,865
HIGHWOODS PROPERTIES INC	REIT USD.01	123,642	4,979,192
HOST HOTELS + RESORTS INC	REIT USD.01	839,611	12,473,699
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	182,595	4,453,188
INDEPENDENCE REALTY TRUST IN	REIT USD.01	112,839	1,538,260
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	77,628	1,835,907
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	25,853	4,807,712
INVITATION HOMES INC	REIT USD.01	667,271	20,126,829
IRON MOUNTAIN INC	REIT USD.01	343,084	10,270,361
ISTAR INC	REIT USD.001	89,478	1,349,540
JBG SMITH PROPERTIES	REIT USD.01	143,304	4,553,037
KILROY REALTY CORP	REIT USD.01	123,402	7,192,335
KIMCO REALTY CORP	REIT USD.01	514,879	7,848,415
KITE REALTY GROUP TRUST	REIT USD.01	100,266	1,523,915
LEXINGTON REALTY TRUST	REIT USD.0001	329,474	3,554,240
LIFE STORAGE INC	REIT USD.01	55,846	6,774,905
LTC PROPERTIES INC	REIT USD.01	46,750	1,846,281
MACERICH CO/THE	REIT USD.01	133,408	1,445,870
MACK CALI REALTY CORP	REIT USD.01	107,977	1,366,575
MEDICAL PROPERTIES TRUST INC	REIT USD.001	629,613	13,930,631
MGM GROWTH PROPERTIES LLC A	REIT	156,541	4,974,858
MID AMERICA APARTMENT COMM	REIT USD.01	136,145	17,514,259
MONMOUTH REAL ESTATE INV COR	REIT USD.01	110,823	1,948,901
NATIONAL RETAIL PROPERTIES	REIT USD.01	206,650	8,587,062
NATIONAL STORAGE AFFILIATES	REIT USD.01	81,865	2,996,435
NATL HEALTH INVESTORS INC	REIT USD.01	53,145	3,731,376
NEXPOINT RESIDENTIAL	REIT USD.01	23,097	994,158
OFFICE PROPERTIES INCOME TRU	REIT USD.01	57,420	1,325,030
OMEGA HEALTHCARE INVESTORS	REIT USD.1	270,196	9,966,063
ONE LIBERTY PROPERTIES INC	REIT USD1.0	19,587	399,133
PARAMOUNT GROUP INC	REIT USD.01	211,237	1,939,414
PARK HOTELS + RESORTS INC	REIT USD.01	280,488	4,885,829
PEBBLEBROOK HOTEL TRUST	REIT USD.01	155,761	2,975,307
PHYSICIANS REALTY TRUST	REIT USD.01	247,837	4,479,139
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	149,985	2,473,209
PROLOGIS INC	REIT USD.01	879,530	89,009,343
PS BUSINESS PARKS INC/CA	REIT USD.01	24,528	3,312,183
PUBLIC STORAGE	REIT USD.1	187,300	43,922,886
QTS REALTY TRUST INC CL A	REIT USD.01	73,031	4,587,226
REALTY INCOME CORP	REIT USD1.0	410,790	25,936,702
REGENCY CENTERS CORP	REIT USD.01	201,973	9,349,278
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	140,984	1,909,200
RETAIL PROPERTIES OF AME A	REIT USD.001	255,116	2,217,178
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	147,354	7,349,508
RLJ LODGING TRUST	REIT	196,522	2,824,652
RPT REALTY	REIT USD.01	97,410	846,923

RYMAN HOSPITALITY PROPERTIES	REIT USD.01	62,207	4,276,130
SABRA HEALTH CARE REIT INC	REIT USD.01	244,719	4,316,775
SAFEHOLD INC	REIT USD.01	15,200	1,116,346
SAUL CENTERS INC	REIT USD.01	16,799	532,192
SERITAGE GROWTH PROP A REIT	REIT USD.01	43,722	652,117
SERVICE PROPERTIES TRUST	REIT USD.01	195,926	2,286,809
SIMON PROPERTY GROUP INC	REIT USD.0001	387,043	33,518,707
SITE CENTERS CORP	REIT USD.1	183,992	1,891,347
SL GREEN REALTY CORP	REIT USD.01	89,632	5,423,687
SPIRIT REALTY CAPITAL INC	REIT USD.05	122,636	5,002,611
STAG INDUSTRIAL INC	REIT USD.01	177,596	5,646,871
STORE CAPITAL CORP	REIT USD.01	286,649	9,889,845

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SUMMIT HOTEL PROPERTIES INC	REIT	125,822	1,151,678
SUN COMMUNITIES INC	REIT USD.01	116,972	18,047,405
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	256,763	2,953,312
TANGER FACTORY OUTLET CENTER	REIT USD.01	111,263	1,125,111
TERRENO REALTY CORP	REIT USD.01	81,372	4,831,288
UDR INC	REIT USD.01	351,313	13,708,481
UMH PROPERTIES INC	REIT USD.1	44,315	666,674
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	15,623	1,016,944
URBAN EDGE PROPERTIES	REIT USD.01	138,938	1,826,326
URSTADT BIDDLE CLASS A	REIT USD.01	36,062	512,383
US DOLLAR		264,787	264,787
VENTAS INC	REIT USD.25	444,126	22,118,315
VEREIT INC	REIT USD.01	256,679	9,851,063
VICI PROPERTIES INC	REIT USD.01	635,343	16,453,697
VORNADO REALTY TRUST	REIT USD.04	193,400	7,333,576
WASHINGTON REIT	REIT USD.01	98,000	2,154,348
WEINGARTEN REALTY INVESTORS	REIT USD.03	144,929	3,188,287
WELLTOWER INC	REIT USD1.0	496,799	32,600,725
WP CAREY INC	REIT USD.001	206,999	14,842,903
XENIA HOTELS + RESORTS INC	REIT USD.01	135,359	2,089,377
Total : EXHIBIT F - Real Estate Investment Trust Fund			\$1,103,604,630

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
				Shares/

		Par Value	
ABERDEEN STANDARD EURO LOGIS	COMMON STOCK GBP.01	199,125	\$ 295,808
ACTIVIA PROPERTIES INC	REIT	611	2,579,481
ADLER GROUP SA	COMMON STOCK	67,538	2,396,414
ADVANCE RESIDENCE INVESTMENT	REIT	1,157	3,468,613
AEDIFICA	REIT	28,576	3,488,532
AEON REIT INVESTMENT CORP	REIT	1,467	1,876,515
ALLIED PROPERTIES REAL ESTAT	REIT	102,942	3,110,206
ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	12,953	2,981,328
ALSTRIA OFFICE REIT AG	REIT	147,912	2,675,079
AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	108,885	689,594
ARTIS REAL ESTATE INVESTMENT	REIT	95,514	799,199
ASCENCIO	REIT	4,485	267,353
ASCENDAS REAL ESTATE INV TRT	REIT	2,780,589	6,380,096
ASCOTT RESIDENCE TRUST	UNIT	1,502,597	1,229,709
ASSURA PLC	REIT GBP.1	2,252,469	2,435,405
ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	38,656	815,517
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	16,852	13,004
AZ. BGP HOLDINGS	COMMON STOCK	6,007,914	103
AZRIELI GROUP LTD	COMMON STOCK ILS.1	30,993	2,028,970
BEFIMMO	REIT	17,250	816,913
BIG YELLOW GROUP PLC	REIT GBP.1	138,366	2,124,457
BMO COMMERCIAL PROPERTY TRUS	REIT	433,420	475,676
BMO REAL ESTATE INVESTMENTS	REIT	192,632	160,292
BOARDWALK REAL ESTATE INVEST	REIT	28,887	815,358
BRITISH LAND CO PLC	REIT GBP.25	778,469	5,309,031
BWP TRUST	REIT	419,144	1,430,269
CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	58,349	2,227,228
CAN APARTMENT PROP REAL ESTA	REIT	145,046	5,797,350
CANADIAN DOLLAR	FOREIGN CURRENCY	10,278	8,067
CAPITAL + COUNTIES PROPRTIE	REIT GBP.25	601,533	1,200,383
CAPITALAND INTEGRATED COMMER	REIT	3,699,005	6,145,404
CARMILA	REIT EUR6.0	30,704	458,400
CASTELLUM AB	COMMON STOCK SEK.5	226,923	5,764,254
CATENA AB	COMMON STOCK SEK4.4	21,205	994,565
CDL HOSPITALITY TRUSTS	STAPLED SECURITY	627,800	602,307
CHAMPION REIT	REIT	1,778,000	1,039,241
CHARTER HALL LONG WALE REIT	REIT	389,414	1,447,831
CHARTER HALL RETAIL REIT	REIT	416,704	1,181,055
CHARTWELL RETIREMENT RESIDEN	UNIT	181,953	1,648,271
CHOICE PROPERTIES REIT	REIT	218,918	2,303,008
CITYCON OYJ	COMMON STOCK	61,558	598,211
CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	570,479	817,568
CLS HOLDINGS PLC	COMMON STOCK GBP.025	123,109	376,813
COFINIMMO	REIT	23,849	3,604,753
COMFORIA RESIDENTIAL REIT IN	REIT	581	1,673,957
COMINAR REAL ESTATE INV TR U	REIT	127,974	865,624
COVIVIO	REIT EUR3.0	41,900	3,956,544
CROMBIE REAL ESTATE INVESTME	REIT	82,446	928,650
CROMWELL PROPERTY GROUP	REIT	1,146,765	770,625
CURRENCY CONTRACT	HKD/USD		(4)
CURRENCY CONTRACT	JPY/USD		5,341
CURRENCY CONTRACT	NOK/USD		698
CURRENCY CONTRACT	SEK/USD		(1,221)
CURRENCY CONTRACT	SEK/USD		(48)
CUSTODIAN REIT PLC	REIT GBP.01	313,301	424,781
DAIWA HOUSE REIT INVESTMENT	REIT	1,831	4,529,387
DAIWA OFFICE INVESTMENT CORP	REIT	247	1,569,647
DAIWA SECURITIES LIVING INVE	REIT	1,807	1,674,873

DERWENT LONDON PLC	REIT GBP.05	84,413	3,632,354
DEUTSCHE EUROSHOP AG	COMMON STOCK	41,770	943,122
DEUTSCHE WOHNEN SE	COMMON STOCK	295,395	15,793,568
DEXUS	REIT	924,962	6,867,186
DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	69,014	645,243
DREAM INDUSTRIAL REAL ESTATE	REIT	132,181	1,364,349
DREAM OFFICE REAL ESTATE INV	REIT	32,625	507,045
EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	516,396	525,198
ENTRA ASA	COMMON STOCK NOK1.0	140,746	3,196,720
EURO CURRENCY	FOREIGN CURRENCY	193,318	236,534
EUROCOMMERCIAL PROPRTIE CV	DUTCH CERT EUR5.0	39,674	747,227
FABEGE AB	COMMON STOCK SEK30.82	221,722	3,490,320
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	82,408	4,313,377
FIRST CAPITAL REAL ESTATE IN	UNIT	178,973	1,903,520
FORTUNE REIT	REIT	1,119,000	1,116,447
FRASERS CENTREPOINT TRUST	REIT	904,813	1,732,958
FRASERS LOGISTICS + COMMERCI	REIT	2,211,600	2,408,478
FRONTIER REAL ESTATE INVEST	REIT	431	1,667,644
FUKUOKA REIT CORP	REIT	654	969,875
GCP STUDENT LIVING PLC	REIT	356,783	744,372
GECINA SA	REIT EUR7.5	43,630	6,891,196
GLOBAL ONE REIT	REIT	891	904,283
GLP J REIT	REIT	3,555	5,606,174
GOODMAN PROPERTY TRUST	REIT	953,594	1,651,143
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	3,584,218	3,584,218
GPT GROUP	REIT	1,645,366	5,817,661
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	94,547	2,424,931
GRANITE REAL ESTATE INVESTME	REIT	50,340	3,151,471
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	204,798	1,924,787
H+R REAL ESTATE INV REIT UTS	REIT	231,831	2,468,493
HAMBORNER REIT AG	REIT NPV	70,041	769,941
HAMMERSON PLC	REIT GBP.05	3,191,440	1,088,405
HELICAL PLC	COMMON STOCK GBP.01	79,006	401,453
HIAG IMMOBILIEN AG	COMMON STOCK CHF1.0	2,755	341,465
HIBERNIA REIT PLC	REIT EUR.1	535,563	758,889
HONG KONG DOLLAR	FOREIGN CURRENCY	89,717	11,571
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	89,673	1,486,558
HULIC REIT INC	REIT	1,050	1,566,323
HYSAN DEVELOPMENT CO	COMMON STOCK	520,000	1,963,525
ICADE	REIT	26,684	2,115,175
ICHIGO OFFICE REIT INVESTMEN	REIT	1,165	839,615
IMMOBILIARE GRANDE DISTRIBUZ	REIT	50,817	224,512
IMPACT HEALTHCARE REIT PLC	REIT GBP.01	194,329	289,601
INDUSTRIAL + INFRASTRUCTURE	REIT	1,727	3,188,788
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	274,227	2,744,253
INTERRENT REAL ESTATE INVEST	REIT	103,520	1,112,393
INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	1,086	755,471
INTERVEST OFFICES+WAREHOUSES	REIT	20,914	578,085
INVESCO OFFICE J REIT INC	REIT	7,622	1,120,723
INVINCIBLE INVESTMENT CORP	REIT	4,250	1,368,314
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	373,158	683,721
JAPAN EXCELLENT INC	REIT	1,121	1,389,623
JAPAN HOTEL REIT INVESTMENT	REIT	3,826	1,973,484
JAPAN LOGISTICS FUND INC	REIT	781	2,303,487
JAPAN METROPOLITAN FUND INVE	REIT	2,239	4,083,558
JAPAN PRIME REALTY INVESTMEN	REIT	770	2,557,067
JAPAN REAL ESTATE INVESTMENT	REIT	1,134	6,549,482
JAPANESE YEN	FOREIGN CURRENCY	(326,163)	(3,159)
KENEDIX OFFICE INVESTMENT CO	REIT	339	2,304,399

KENEDIX RESIDENTIAL NEXT INV	REIT	864	1,586,025
KENEDIX RETAIL REIT CORP	REIT	487	1,187,398
KEPPEL DC REIT	REIT	1,072,196	2,332,869
KEPPEL REIT	REIT	1,718,200	1,454,797
KILLAM APARTMENT REAL ESTATE	REIT	82,992	1,173,711
KIWI PROPERTY GROUP LTD	COMMON STOCK	1,360,533	1,194,747
KLEPIERRE	REIT EUR1.4	159,260	3,637,444
KLOVERN AB B SHS	COMMON STOCK SEK2.0	523,426	990,641
KOJAMO OYJ	COMMON STOCK NPV	166,776	3,685,803
KUNGSLEDEN AB	COMMON STOCK SEK.42	158,256	1,735,572
LAND SECURITIES GROUP PLC	REIT GBP.1066667	598,280	5,632,617
LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	42,137	241,026

LASALLE LOGIPOINT REIT	REIT	1,457	2,347,937
LEASINVEST REAL ESTATE SCA	REIT	2,151	204,758
LEG IMMOBILIEN SE	COMMON STOCK	61,544	9,556,535
LINK REIT	REIT	1,770,244	16,295,868
LONDONMETRIC PROPERTY PLC	REIT GBP.1	754,853	2,364,316
LXI REIT PLC	REIT	457,901	745,301
MANULIFE US REAL ESTATE INV	REIT	1,209,200	901,635
MAPLETREE COMMERCIAL TRUST	REIT	1,865,832	3,054,026
MAPLETREE INDUSTRIAL TRUST	REIT	1,394,200	3,123,862
MAPLETREE LOGISTICS TRUST	REIT	2,357,903	3,675,822
MCUBS MIDCITY INVESTMENT COR	REIT	1,453	1,323,084
MERCIALYS	REIT EUR1.0	50,963	450,506
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	281,008	2,726,428
MITSUBISHI ESTATE LOGISTICS	REIT	347	1,445,268
MITSUMI FUDOSAN LOGISTICS PAR	REIT	459	2,325,369
MONTEA	REIT	11,406	1,349,390
MORI HILLS REIT INVESTMENT C	REIT	1,421	1,960,380
MORI TRUST SOGO REIT INC	REIT	957	1,235,193
MSCI EAFE MAR21	IFUS 20210319	1,600	74,082
NATIONAL STORAGE REIT	REIT	861,632	1,270,634
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	10,389	3,236
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	127,866	92,063
NEWRIVER REIT PLC	REIT	234,776	268,825
NIPPON ACCOMMODATIONS FUND	REIT	406	2,281,635
NIPPON BUILDING FUND INC	REIT	1,281	7,420,051
NIPPON REIT INVESTMENT CORP	REIT	384	1,379,349
NOMURA REAL ESTATE MASTER FU	REIT	3,826	5,474,804
NORTHWEST HEALTHCARE PROPERT	REIT	131,285	1,298,423
NORWEGIAN KRONE	FOREIGN CURRENCY	(317,627)	(37,098)
NSI NV	REIT EUR3.68	14,657	587,009
NTT UD REIT INVESTMENT CORP	REIT	1,123	1,388,252
NYFOSA AB	COMMON STOCK SEK.5	149,885	1,495,119
ORIX JREIT INC	REIT	2,283	3,774,912
PANDOX AB	COMMON STOCK SEK2.5	72,098	1,273,487
PARKWAYLIFE REAL ESTATE	REIT	365,500	1,070,163
PHOENIX SPREE DEUTSCHLAND LT	COMMON STOCK	74,171	320,629
PICTON PROPERTY INCOME LTD	REIT	451,681	461,863
POUND STERLING	FOREIGN CURRENCY	145,962	199,523
PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	932,598	1,201,757
PRIMARY HEALTH PROPERTIES	REIT GBP.125	1,158,743	2,421,622
PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	37,046	4,961,392
RDI REIT PLC	REIT GBP.4	202,245	261,183
REGIONAL REIT LTD	REIT	259,034	290,966

RETAIL ESTATES	REIT	8,677	628,633
RIOCAN REAL ESTATE INVST TR	REIT	260,569	3,475,809
SAFESTORE HOLDINGS PLC	REIT GBP.01	172,613	1,855,067
SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	798,498	2,784,582
SCENTRE GROUP	REIT	4,385,970	9,585,284
SCHRODER REAL ESTATE INVESTM	REIT	359,813	197,708
SEGRO PLC	REIT GBP.1	1,012,940	13,360,900
SEKISUI HOUSE REIT INC	REIT	3,604	2,621,673
SHAFTESBURY PLC	REIT GBP.25	211,858	1,688,836
SHOPPING CENTRES AUSTRALASIA	REIT	929,957	1,809,580
SHURGARD SELF STORAGE SA	COMMON STOCK	22,853	992,909
SINGAPORE DOLLAR	FOREIGN CURRENCY	9,644	7,297
SIRIUS REAL ESTATE LTD	COMMON STOCK	795,455	1,011,832
SMARTCENTRES REAL ESTATE INV	REIT	105,189	1,905,622
STANDARD LIFE INV PROP INC	REIT GBP.01	317,781	259,550
SUMMIT INDUSTRIAL INCOME REI	REIT	107,119	1,147,704
SUNTEC REIT	REIT	1,721,900	1,988,144
SWEDISH KRONA	FOREIGN CURRENCY	135,696	16,523
SWIRE PROPERTIES LTD	COMMON STOCK	892,800	2,658,905
SWISS FRANC	FOREIGN CURRENCY	50	57
SWISS PRIME SITE REG	COMMON STOCK	64,504	6,351,237
TAG IMMOBILIEN AG	COMMON STOCK	107,967	3,418,437
TARGET HEALTHCARE REIT PLC	REIT GBP.01	433,120	673,690
TLG IMMOBILIEN AG	COMMON STOCK	8,626	242,164
TOKYU REIT INC	REIT	810	1,283,979
TRIPLE POINT SOCIAL HOUSING	REIT GBP.01	322,476	491,134
TRITAX BIG BOX REIT PLC	REIT GBP.01	1,476,390	3,440,109
TRITAX EUROBOX PLC	COMMON STOCK EUR.01	396,213	535,754

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UK COMMERCIAL PROPERTY REIT	REIT	556,476	576,041
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	114,038	9,163,611
UNITE GROUP PLC/THE	REIT GBP.25	268,808	3,903,217
UNITED URBAN INVESTMENT CORP	REIT	2,570	3,180,593
US DOLLAR		131,019	131,019
VASTNED RETAIL NV	REIT EUR5.0	13,992	397,241
VICINITY CENTRES	REIT	3,150,249	4,001,924
VONOVIA SE	COMMON STOCK	482,074	35,208,468
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	143,574	2,282,351
WAREHOUSES DE PAUW SCA	REIT	115,480	4,070,999
WAYPOINT REIT	REIT	655,350	1,430,219
WERELDHAVE NV	REIT EUR1.0	31,488	413,120
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	1,389,000	7,376,402
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	112,184	2,537,753
WORKSPACE GROUP PLC	REIT GBP1.0	110,145	1,157,643
WPT INDUSTRIAL REAL ESTATE I	REIT	46,900	677,705
XIOR STUDENT HOUSING NV	REIT	14,441	867,967

**Total : EXHIBIT G - International Real Estate Index
Fund**

\$ 494,054,707

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	1011778 BC / NEW RED FIN	3.5% 15 Feb 2029	684,000	\$ 683,145
	1011778 BC / NEW RED FIN	4.25% 15 May 2024	52,000	53,040
	1011778 BC / NEW RED FIN	4.375% 15 Jan 2028	14,000	14,420
	20091110ROTHERS HOLDINGS	1% 10 Nov 2049	400,000	1,200
	31750H968	OTC EPUT FN 2.0 101.671875	(500,000)	(0)
	31750HJQ3	OTC EPUT G2 2.5 104	(500,000)	(2,384)
	3175129F0 ITRAXX.O C0.425	FEB21 0.425 CALL	(1,200,000)	(826)
	317512G88	OTC ECAL FN 2.0 104.140625	(500,000)	(689)
	317512OG1	OTC EPUT G2 2.5 103.578125	(500,000)	(2,250)
	317512S36	OTC EPUT FN 2.0 102.75	(1,000,000)	(2,683)
	317513ZY8	OTC EPUT FN 2.0 102.265625	(500,000)	(1,130)
	317516RE4	OTC EPUT G2 2.5 103.3671875	(600,000)	(35)
	317521IU8	OTC ECAL FN 2.0 103.75	(1,000,000)	(4,841)
	3175319G8 ITRAXX.O P0.75	MAR21 0.75 PUT	(2,200,000)	(2,467)
	3175329G6 ITRAXX.O P 0.70	MAR21 0.7 PUT	(1,100,000)	(1,462)
	3175339Y5 ITRAXX.O P0.80	FEB21 0.80 PUT	(1,300,000)	(705)
	317535N65	OTC EPUT G2 2.5 103.59375	(500,000)	(37)
	317537YF9	OTC EPUT FN 2.0 102.125	(500,000)	(485)
	3175409U8 ITRAXX.O P 1.05	JAN21 1.05 PUT	(700,000)	(53)
	317542UX4	OTC EPUT FN 2.0 102.140625	(600,000)	(591)
	317543619	OTC EPUT G2 2.0 102.90625	(500,000)	(3,433)
	3175445G5 ITRAXX.O P 2.50 EU32	MAR21 2.5 PUT	(1,298,000)	(5)
	317544YH1	OTC EPUT G2 2.5 103.7734375	(500,000)	(451)
	3175459D5 PIMCO	CDSOPT PUT EUR 0.75 20210421	(2,600,000)	(4,423)
	3175459E3 ITRAXX.O EU34 5Y V1	APR21 0.8 PUT	(700,000)	(1,040)
	317545GR6 ITRAXX.O P0.70	FEB21 0.70 PUT	(1,200,000)	(944)
	317545TH4 ITRAXX.O C0.375 EU34	APR21 0.375 CALL	(1,100,000)	(536)
	317545VF5 ITRAXX.O P0.75	APR21 0.75 PUT	(1,100,000)	(1,871)
	31754A9F9 ITRAXX.O C0.425	FEB21 0.425 CALL	(1,300,000)	(894)
	31754D4F8 ITRAXX.O P 2.50 EU32	JAN21 2.5 PUT	(1,100,000)	(0)
	3175539D9 ITRAXX EU34 5Y	MAR21 0.7 PUT	(600,000)	(797)
	317555CP3	OTC EPUT FN 1.5 98.40625	(1,000,000)	(3,960)
	3175577W0	OTC EPUT FN 1.5 98.3671875	(1,000,000)	(3,934)
	31755DE17 ITRAXX.O P0.75	MAR21 0.75 PUT	(2,300,000)	(2,579)
	31755FA65 ITRAXX.O C0.425	MAR21 0.425 CALL	(1,200,000)	(1,199)
	317561GG7 ITRAXX.O P0.80	MAR21 0.80 PUT	(1,200,000)	(1,154)
	317563QO5	OTC EPUT FN 2.0 101.5625	(500,000)	(0)
	317563Y57	OTC EPUT FN 1.5 98.703125	(1,000,000)	(4,162)
	3175646G2 ITRAXX.O P0.85 EU34	MAR21 0.85 PUT	(1,200,000)	(1,004)
	3175652P3	OTC EPUT G2 2.5 104.125	(600,000)	(1,547)
	3175659G6 ITRAXX.O C0.40	MAR21 0.40 CALL	(2,200,000)	(1,263)
	3175659H4 ITRAXX.O P0.70	FEB21 0.70 PUT	(1,300,000)	(1,023)
	317566GG6 ITRAXX.O C0.40	MAR21 0.40 CALL	(2,300,000)	(1,320)
	317567220 PIMCO	CDSOPT CALL EUR 0.375 20210421	(2,600,000)	(22,081)
	3175819A6 ITRAXX.O P0.7 EU34	MAR21 0.7 PUT	(1,800,000)	(2,392)
	317581RV0	OTC EPUT FN 2.0 102.140625	(500,000)	(492)
	317582RQ9	OTC EPUT FN 1.5 99.6875	(500,000)	(2,481)

317584IR3	OTC EPUT FN 2.0 102.1875	(500,000)	(1,100)
3175874	OTC ECAL FN 2.0 104.140625	(600,000)	(827)
3175DA290 CDX IG35 5Y V1	JAN21 1.1 PUT	(2,300,000)	(223)
3175DA415 CDX.O P 0.90 IG35	JAN21 0.90 PUT	(1,200,000)	(156)
3175DA613 CDX.O P 0.80 IG35	JAN21 0.8 PUT	(500,000)	(77)
3175EL527 CDX IG35 5Y V1	JAN21 1 PUT	(500,000)	(56)
3175EL733 CDX.O P1.00 IG35	JAN21 1 PUT	(500,000)	(56)
3175EL857 CDX.O P1.10 IG35	JAN21 1.10 PUT	(500,000)	(48)
3175EL881 CDX.O P 1.10 IG35	FEB21 1.10 PUT	(500,000)	(123)
3175EL964 CDX.O P 0.90 IG35	FEB21 0.9 PUT	(500,000)	(172)
3175EL998 CDX.O P0.90	FEB21 0.90 PUT	(500,000)	(172)
3175EM376 CDX.O C0.425	MAR21 0.425 CALL	(1,100,000)	(414)
3175EM384 CDX.O P0.80	MAR21 0.8 PUT	(1,100,000)	(875)
3175EM442 CDX.O C0.45	FEB21 0.45 CALL	(1,100,000)	(528)
3175EM459 CDX.O P0.75 IG	FEB21 0.75 PUT	(1,100,000)	(555)

3175EM491 CDX.O P0.80 IG35	MAR21 0.80 PUT	(1,100,000)	(875)
3175EM517 CDX.O P0.80 IG35	MAR21 0.80 PUT	(1,100,000)	(875)
3175EM566 PIMCO	CDSOPT PUT USD 0.85 20210317	(1,100,000)	(767)
3175EM624 CDX IG35 5Y V1	MAR21 0.775 PUT	(500,000)	(427)
3175EM632 CDX.O P 1.00 IG35	APR21 1 PUT	(300,000)	(254)
3175EM640 CDX IG35 5Y V1	APR21 1 PUT	(300,000)	(254)
3175GS876 CDX.O P 1.00 IG34	JAN21 1 PUT	(1,500,000)	(264)
3175JF970 CDX.O P 2.50 IG33	MAR21 2.5 PUT	(1,082,000)	(124)
3175JJ055 CDX.O P0.95	JAN21 0.95 PUT	(500,000)	(60)
3175JL035 CDX.O P 98.25	JAN21 98.25 PUT	(200,000)	(134)
3175JL100 CDX IG35 5Y V1	MAR21 0.8 PUT	(300,000)	(239)
3175KAFK3 ITRAXX.O P0.80	FEB21 0.80 PUT	(1,200,000)	(651)
3175PPGG3 ITRAXX.O C0.425	MAR21 0.425 CALL	(1,200,000)	(1,199)
317U031X3 IRO USD 30Y P1.49125	JAN21 1.49125 PUT	(400,000)	(2,922)
317U033X1 IRO USD 30Y C1.13125	JAN21 1.13125 CALL	(400,000)	(306)
317U183X9 IRO USD 30Y P1.485	JAN21 1.485 PUT	(6,300,000)	(28,015)
317U184X8 IRO USD 30Y C1.165	JAN21 1.165 CALL	(6,300,000)	(1,775)
90DAY EUR FUTR JUN22	XCME 20220613	124,000,000	155,000
ABU DHABI GOVT INT L	3.875% 16 Apr 2050	1,400,000	1,706,600
ACADEMY LTD	6% 15 Nov 2027	1,000,000	1,047,500
ADVANTAGE SALES + MARKTING INC	1% 28 Oct 2027	1,800,000	1,791,756
ADVANZ PHARMA CORP	1% 06 Sep 2024	382,000	372,641
ALLY FINANCIAL INC	8% 01 Nov 2031	243,000	356,692
ALLY FINANCIAL INC	8% 01 Nov 2031	10,000	14,227
ALTICE FRANCE SA	7.375% 01 May 2026	3,000,000	3,157,500
AMBAC LSNI LLC	1% 12 Feb 2023	289,116	286,172
AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	67,705	63,651
API GROUP DE INC	1% 01 Oct 2026	396,000	394,515
ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	2,000,000	2,628,185
ARGENTINE PESO	FOREIGN CURRENCY	79,522,565	945,907
AT+T INC	3.3% 01 Feb 2052	1,100,000	1,090,630
AT+T INC	3.5% 01 Feb 2061	1,100,000	1,095,578
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	239	184
AVANTOR FUNDING, INC.	1% 21 Nov 2024	13,975	13,972
AVIATION CAPITAL GROUP	2.875% 20 Jan 2022	20,000	20,251
AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	193,000	196,796
AVOLON HOLDINGS FNDG LTD	3.25% 15 Feb 2027	19,000	19,386
AVOLON HOLDINGS FNDG LTD	5.5% 15 Jan 2023	170,000	180,769
AVOLON HOLDINGS FNDG LTD	3.95% 01 Jul 2024	100,000	105,616
AVOLON TLB BORROWER 1 US LLC	1% 12 Feb 2027	78,605	77,916

BACARDI LTD	4.45%	15 May 2025	100,000	111,636
BANCA MONTE DEI PASCHI S	3.625%	24 Sep 2024	200,000	257,653
BANCO BILBAO VIZCAYA ARG	1%	29 Dec 2049	200,000	249,727
BANCO SANTANDER SA	1%	31 Dec 2099	200,000	258,291
BANCO SANTANDER SA	1%	11 Sep 2049	100,000	124,976
BANK OF NY MELLON CORP	1%	31 Dec 2099	100,000	110,280
BARCLAYS BANK PLC	7.625%	21 Nov 2022	665,000	739,757
BARCLAYS PLC	1%	31 Dec 2099	200,000	294,714
BARCLAYS PLC	1%	31 Dec 2099	800,000	1,217,438
BARCLAYS PLC	1%	16 May 2024	400,000	405,392
BARCLAYS PLC	1%	16 May 2029	200,000	239,922
BARCLAYS PLC	1%	29 Dec 2049	600,000	871,430
BARCLAYS PLC	3.25%	12 Feb 2027	460,000	699,519
BARCLAYS PLC	3.125%	17 Jan 2024	300,000	436,110
BAUSCH HEALTH COMPANIES INC.	1%	02 Jun 2025	214,021	213,086
BAUSCH HEALTH COMPANIES INC.	1%	27 Nov 2025	45,000	44,534
BGC PARTNERS INC	5.375%	24 Jul 2023	120,000	129,826
BGC PARTNERS INC	3.75%	01 Oct 2024	206,000	215,604
BNP PARIBAS	1%	29 Dec 2049	200,000	202,500
BOC AVIATION LTD	1%	26 Sep 2023	200,000	198,239
BOEING CO	5.04%	01 May 2027	168,000	196,404
BOEING CO	5.705%	01 May 2040	514,000	667,028
BOEING CO	5.805%	01 May 2050	274,000	377,612
BOEING CO	5.93%	01 May 2060	534,000	757,529
BOEING CO	5.15%	01 May 2030	242,000	292,881
BOMBARDIER INC	6.125%	15 Jan 2023	842,000	823,055
BOMBARDIER INC	6%	15 Oct 2022	176,000	172,770
BOMBARDIER INC	7.5%	15 Mar 2025	608,000	563,920
BOMBARDIER INC	8.75%	01 Dec 2021	26,000	27,040
BOMBARDIER INC	7.5%	01 Dec 2024	400,000	383,708
BOMBARDIER INC	7.875%	15 Apr 2027	128,000	117,688
BONCER	1%	05 Aug 2021	2,000,000	31,640
BONOS DE TESORERIA	6.15%	12 Aug 2032	15,528,000	5,218,415
BRAZILIAN REAL	FOREIGN CURRENCY		806	155
BRIGHTHOUSE FINANCIAL IN	3.7%	22 Jun 2027	93,000	101,140

BRIXMOR OPERATING PART	1%	01 Feb 2022	440,000	439,531
BROADCOM INC	4.11%	15 Sep 2028	10,000	11,445
BROADCOM INC	4.15%	15 Nov 2030	1,000,000	1,157,762
BROADCOM INC	5%	15 Apr 2030	1,000,000	1,215,612
BROOKFIELD FINANCE INC	4.7%	20 Sep 2047	90,000	113,890
BWPC0DSY5 CDS EUR R V 03MEVENT	1%	20 Dec 2021	600,000	(6,238)
BWPC0DTU2 CDS USD R V 03MEVENT	1%	20 Dec 2021	2,500,000	(15,360)
BWPC0FA52 CDS USD R V 03MEVENT	1%	20 Jun 2022	3,200,000	(26,547)
BWPC0G6Z9 CDS EUR R V 03MEVENT	1%	20 Dec 2022	1,200,000	(22,116)
BWPC0HCN7 CDS USD R V 03MEVENT	1%	20 Dec 2023	500,000	(7,716)
BWPC0HY52 CDS USD R V 03MEVENT	1%	20 Jun 2024	5,300,000	(85,940)
BWPC0IJ40 CDS EUR R V 03MEVENT	1%	20 Dec 2024	900,000	(24,987)
BWPC0IJA6 CDS USD R V 03MEVENT	1%	20 Dec 2024	3,900,000	(64,178)
BWPC0JKD6 CDS USD R V 03MEVENT	1%	20 Dec 2025	700,000	(65,188)
BWU00V5U8 IRS USD R V 03MLIBOR	1%	11 Dec 2049	1,500,000	(318,516)
BWU00V603 IRS USD R V 03MLIBOR	1%	12 Mar 2050	600,000	(128,213)
BWU00VPI3 IRS USD R V 03MLIBOR	1%	16 Jan 2050	1,500,000	(83,481)
BWU00VSX7 IRS USD R V 03MLIBOR	1%	03 Feb 2050	2,000,000	(111,291)
BWU00W8O7 IRS EUR R V 06MEURIB	1%	18 Mar 2025	2,400,000	3,227
BWU00W8P4 IRS EUR R V 06MEURIB	1%	18 Mar 2030	6,800,000	(113,957)

BWU00W8Q2 IRS EUR R V 06MEURIB	1%	18 Mar 2050	400,000	(39,534)
BWU00WD03 IRS USD R V 03MLIBOR	1%	15 Jan 2050	700,000	(104,950)
BWU00W050 IRS USD R V 03MLIBOR	1%	22 Jan 2050	700,000	(60,981)
BWU00X369 IRS USD R V 03MLIBOR	1%	07 Feb 2050	200,000	(23,724)
BWU00XJ05 IRS USD R V 03MLIBOR	1%	17 Jun 2050	6,800,000	(164,934)
BWU00Y904 IRS EUR R V 06MEURIB	1%	17 Jun 2050	400,000	(77,331)
BWU00Z0E0 IRS USD R V 03MLIBOR	1%	23 Jan 2030	300,000	(23,979)
BWU00Z0F7 IRS USD R V 03MLIBOR	1%	23 Jan 2030	300,000	(27,182)
BWU00ZDY2 IRS USD R V 03MLIBOR	1%	05 Feb 2027	700,000	(42,375)
BWU00ZZR3 IRS USD R V 03MLIBOR	1%	28 Feb 2030	300,000	(20,262)
BWU010LT0 IRS USD R V 03MLIBOR	1%	16 Mar 2025	1,500,000	(59,949)
BWU010MG7 IRS USD R V 03MLIBOR	1%	17 Mar 2030	800,000	(41,022)
BWU010NW1 IRS USD R V 03MLIBOR	1%	18 Mar 2025	1,500,000	(59,921)
BWU012M08 IRS JPY R V 06MLIBOR	1%	16 Dec 2022	655,200,000	(43,618)
BWU013W13 IRS USD R V 03MLIBOR	1%	29 Jul 2030	300,000	6,107
BWU015F74 IRS GBP R V 12MSONIA	1%	17 Mar 2023	200,000	(323)
BWU015F82 IRS GBP R V 12MSONIA	1%	17 Mar 2026	1,400,000	(155)
BWU015F90 IRS GBP R V 12MSONIA	1%	17 Mar 2031	5,800,000	(68,060)
BWU015FA7 IRS GBP R V 12MSONIA	1%	17 Mar 2051	5,000,000	2,167
CABLE ONE INC	4%	15 Nov 2030	400,000	415,500
CABLEVISION LIGHTPATH	3.875%	15 Sep 2027	1,000,000	1,006,250
CABLEVISION LIGHTPATH	5.625%	15 Sep 2028	1,000,000	1,046,250
CAESARS RESORT COLLECTION LLC	1%	21 Jul 2025	2,847,863	2,848,745
CAESARS RESORT COLLECTION LLC	1%	23 Dec 2024	194,000	190,097
CANADIAN DOLLAR		FOREIGN CURRENCY	13,280	10,424
CANTOR FITZGERALD LP	4.875%	01 May 2024	155,000	172,557
CARNIVAL CORPORATION	1%	30 Jun 2025	995,000	1,243,303
CBL + ASSOCIATES LP	5.95%	15 Dec 2026	379,000	149,705
CCMSCZUS2 CCPC COC EQUITY		MORGAN STANLEY CASH COLLATERAL	1,463,000	1,463,000
CCO HLDGS LLC/CAP CORP	4.5%	15 Aug 2030	81,000	85,961
CCO HLDGS LLC/CAP CORP	4.5%	01 May 2032	1,000,000	1,067,720
CCO HLDGS LLC/CAP CORP	4.75%	01 Mar 2030	106,000	114,374
CCPC CCMSCHUS2 COC		CCPC CASH COLLATERAL USD	817,000	817,000
CENTENE CORP	4.75%	15 Jan 2025	84,000	86,203
CENTURYLINK INC	1%	15 Mar 2027	155,511	153,723
CHARTER COMM OPT LLC/CAP	4.8%	01 Mar 2050	78,000	93,163
CHINA GOVERNMENT BOND	1.99%	09 Apr 2025	21,400,000	3,144,260
CHS/COMMUNITY HEALTH SYS	5.625%	15 Mar 2027	420,000	451,605
CHS/COMMUNITY HEALTH SYS	6%	15 Jan 2029	480,000	518,525
CHS/COMMUNITY HEALTH SYS	8.625%	15 Jan 2024	396,000	412,830
CHS/COMMUNITY HEALTH SYS	8%	15 Mar 2026	465,000	501,038
CIT GROUP INC	5%	15 Aug 2022	475,000	503,500
CIT GROUP INC	5%	01 Aug 2023	100,000	109,250
CIT GROUP INC	4.125%	09 Mar 2021	22,000	22,066
CITRIX SYSTEMS INC	3.3%	01 Mar 2030	42,000	46,401
CITYCENTER HLDGS LLC	1%	18 Apr 2024	127,360	125,371
CLEAR CHANNEL WORLDWIDE	9.25%	15 Feb 2024	85,000	86,063
CNH INDUSTRIAL CAP LLC	3.875%	15 Oct 2021	10,000	10,235
COLOMBIAN PESO		FOREIGN CURRENCY	800,574	234
COLUMBIA PROPERTY TRUST	3.65%	15 Aug 2026	30,000	31,359
CONNECT FINCO SARL/CONNE	6.75%	01 Oct 2026	36,000	38,779
COOPERATIEVE RABOBANK UA	1%	29 Dec 2049	600,000	753,071
CORESTATE CAPITAL HOLD	1.375%	28 Nov 2022	800,000	767,411
CORNERSTONE BUILDING BRANDS	1%	12 Apr 2025	226,260	225,116
CREDIT AGRICOLE SA	1%	29 Apr 2049	100,000	125,016

CREDIT AGRICOLE SA	1% 29 Dec 2049	200,000	227,000
CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	5,276	5,218
CREDIT SUISSE GROUP AG	1% 29 Dec 2049	400,000	436,950
CREDIT SUISSE GROUP AG	4.282% 09 Jan 2028	500,000	577,807
CREDIT SUISSE GROUP AG	1% 31 Dec 2099	200,000	218,000
CREDIT SUISSE GROUP AG	1% 29 Dec 2049	200,000	222,350
CURRENCY CONTRACT	AUD/USD		76,489
CURRENCY CONTRACT	BRL/USD		8,355
CURRENCY CONTRACT	USD/BRL		10,251
CURRENCY CONTRACT	BRL/USD		(10,169)
CURRENCY CONTRACT	CNH/USD		34,096
CURRENCY CONTRACT	CNY/USD		13,362
CURRENCY CONTRACT	USD/COP		(4,542)
CURRENCY CONTRACT	CZK/USD		34,448
CURRENCY CONTRACT	CZK/USD		39,680
CURRENCY CONTRACT	CZK/USD		32,838
CURRENCY CONTRACT	CZK/USD		12,635
CURRENCY CONTRACT	CZK/USD		5,718
CURRENCY CONTRACT	CZK/USD		1,775
CURRENCY CONTRACT	CZK/USD		11,406
CURRENCY CONTRACT	CZK/USD		6,177
CURRENCY CONTRACT	USD/EUR		(485,450)
CURRENCY CONTRACT	USD/EUR		(1,932)
CURRENCY CONTRACT	EUR/USD		1,352
CURRENCY CONTRACT	USD/EUR		(3,859)
CURRENCY CONTRACT	USD/EUR		(2,253)
CURRENCY CONTRACT	USD/GBP		(356,948)
CURRENCY CONTRACT	HUF/USD		21,625
CURRENCY CONTRACT	HUF/USD		17,732
CURRENCY CONTRACT	IDR/USD		61,679
CURRENCY CONTRACT	MXN/USD		(185)
CURRENCY CONTRACT	MXN/USD		758,069
CURRENCY CONTRACT	MYR/USD		25,574
CURRENCY CONTRACT	USD/PEN		37,089
CURRENCY CONTRACT	PEN/USD		(1,402)
CURRENCY CONTRACT	PLN/USD		1,698
CURRENCY CONTRACT	PLN/USD		12,173
CURRENCY CONTRACT	PLN/USD		16,904
CURRENCY CONTRACT	PLN/USD		26,036
CURRENCY CONTRACT	PLN/USD		20,999
CURRENCY CONTRACT	PLN/USD		13,308
CURRENCY CONTRACT	PLN/USD		263
CURRENCY CONTRACT	RON/USD		15,556
CURRENCY CONTRACT	RON/USD		13,445
CURRENCY CONTRACT	USD/RUB		(1,436)
CURRENCY CONTRACT	USD/RUB		(1,298)
CURRENCY CONTRACT	USD/RUB		(524)
CURRENCY CONTRACT	USD/RUB		(635)
CURRENCY CONTRACT	USD/RUB		(375)
CURRENCY CONTRACT	USD/RUB		(293)
CURRENCY CONTRACT	USD/RUB		(229)
CURRENCY CONTRACT	USD/RUB		(52)
CURRENCY CONTRACT	USD/RUB		(387)
CURRENCY CONTRACT	USD/RUB		243
CURRENCY CONTRACT	USD/RUB		331
CURRENCY CONTRACT	USD/RUB		(345)
CURRENCY CONTRACT	USD/RUB		320
CURRENCY CONTRACT	THB/USD		19,016
CURRENCY CONTRACT	THB/USD		12
CURRENCY CONTRACT	ZAR/USD		750
CURRENCY CONTRACT	ZAR/USD		1,477

CURRENCY CONTRACT	USD/ZAR	(2,839)
CURRENCY CONTRACT	USD/ZAR	(15,214)
CURRENCY CONTRACT	USD/ZAR	(19,380)
CURRENCY CONTRACT	USD/ZAR	(18,394)
CURRENCY CONTRACT	USD/ZAR	(26,559)
CURRENCY CONTRACT	ZAR/USD	1,442
CURRENCY CONTRACT	ZAR/USD	1,462
CURRENCY CONTRACT	ZAR/USD	676
CURRENCY CONTRACT	ZAR/USD	706
CURRENCY CONTRACT	DOP/USD	20,391
CURRENCY CONTRACT	USD/DOP	(25,033)
CURRENCY CONTRACT	USD/DOP	(3,171)
CURRENCY CONTRACT	USD/DOP	(174)
CURRENCY CONTRACT	USD/DOP	(45,091)

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CURRENCY CONTRACT	USD/DOP	(4,798)	
CURRENCY CONTRACT	USD/DOP	(6,712)	
CURRENCY CONTRACT	CLP/USD	200,018	
CURRENCY CONTRACT	PHP/USD	639	
CURRENCY CONTRACT	USD/BRL	(186)	
CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,521,851	1,819,660
CVS PASS THRU TR 2009	8.353% 10 Jul 2031	68,880	91,094
CYRUSONE LP/CYRUSONE FIN	1.45% 22 Jan 2027	100,000	123,718
CZECH KORUNA	FOREIGN CURRENCY	788	37
DAE FUNDING LLC	4.5% 01 Aug 2022	60,000	60,702
DAE FUNDING LLC	5% 01 Aug 2024	98,000	100,450
DAE FUNDING LLC	5.25% 15 Nov 2021	371,000	377,493
DAE FUNDING LLC	5.75% 15 Nov 2023	123,000	126,383
DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	1,600,000	1,951,912
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	1,000,000	1,068,859
DEUTSCHE BANK AG	1.75% 17 Jan 2028	100,000	128,696
DEUTSCHE BANK NY	1% 18 Sep 2024	500,000	514,369
DEUTSCHE BANK NY	1% 18 Sep 2031	1,000,000	1,083,741
DEUTSCHE BANK NY	3.15% 22 Jan 2021	230,000	230,255
DEUTSCHE BANK NY	4.25% 14 Oct 2021	1,000,000	1,025,427
DEUTSCHE BANK NY	1% 26 Nov 2025	920,000	1,005,413
DEUTSCHE BANK NY	1% 04 Feb 2021	220,000	220,120
DIAMOND RESORTS INTL INC	1% 02 Sep 2023	1,447,003	1,364,046
DIAMOND RESORTS INTL INC	7.75% 01 Sep 2023	375,000	384,964
DOMINICAN REPUBLIC	4.875% 23 Sep 2032	2,100,000	2,325,771
DOMINICAN REPUBLIC BON	10.75% 11 Aug 2028	154,700,000	3,028,777
DURHAM MORTGAGES	1% 31 Mar 2053	356,662	487,303
DURHAM MORTGAGES	1% 31 Mar 2054	304,456	414,980
E W SCRIPPS COMPANY THE	1% 07 Jan 2028	300,000	300,000
EDISON INTERNATIONAL	2.95% 15 Mar 2023	13,000	13,508
EDISON INTERNATIONAL	2.4% 15 Sep 2022	105,000	107,311
EDISON INTERNATIONAL	5.75% 15 Jun 2027	119,000	142,405
ELANCO ANIMAL HEALTH INCORPORA	1% 02 Aug 2027	68,188	67,520
EMPRESAS PUBLIC MEDELLIN	8.375% 08 Nov 2027	10,000,000,000	3,098,962
ENABLE MIDSTREAM PARTNER	4.95% 15 May 2028	19,000	19,642
ENERGY TRANSFER LP	2.9% 15 May 2025	23,000	24,333
ENERGY TRANSFER LP	3.75% 15 May 2030	47,000	50,697
ENERGY TRANSFER LP	5% 15 May 2050	47,000	50,896
ENLINK MIDSTREAM LLC	5.625% 15 Jan 2028	100,000	102,020
ENRGY TRANS PT/REG FIN	5.875% 01 Mar 2022	20,000	20,911

ENSCO JERSEY FINANCE LTD	3%	31 Jan 2024	26,000	2,340
ENTERPRISE MERGER SUB INC	1%	10 Oct 2025	3,460,923	2,876,477
ENVISION HEALTHCARE CORP	8.75%	15 Oct 2026	37,000	23,218
EQUINIX INC	2.875%	01 Feb 2026	50,000	62,145
EQUITABLE HOLDINGS INC	5%	20 Apr 2048	4,000	5,269
ESC LEHMAN BRTH HLDH PROD	1%	31 Dec 2016	800,000	8,960
EURO BOBL FUTURE MAR21		XEUR 20210308	(2,500,000)	2,912
EURO CURRENCY		FOREIGN CURRENCY	804,724	984,621
EXPEDIA GROUP INC	6.25%	01 May 2025	100,000	115,910
EXPEDIA GROUP INC	3.6%	15 Dec 2023	1,000,000	1,065,705
EXPORT IMPORT BANK KOREA	7.25%	07 Dec 2024	24,100,000,000	1,841,561
EXPORT IMPORT BANK KOREA	8%	15 May 2024	23,700,000,000	1,834,351
EYECARE PARTNERS LLC	1%	18 Feb 2027	31,054	30,189
EYECARE PARTNERS LLC	1%	18 Feb 2027	7,301	7,097
FAIRFAX FINL HLDGS LTD	4.85%	17 Apr 2028	55,000	61,557
FCE BANK PLC	0.869%	13 Sep 2021	100,000	121,927
FINANCIAL RISK US HLDGS INC	1%	01 Oct 2025	343,980	343,265
FIRST QUANTUM MINERALS L	6.875%	01 Mar 2026	200,000	208,500
FIRSTENERGY CORP	3.4%	01 Mar 2050	500,000	478,916
FIRSTENERGY CORP	5.35%	15 Jul 2047	500,000	622,248
FNMA POOL MA3305	3.5%	01 Mar 2048	514,036	544,683
FNMA TBA 30 YR 3	3%	12 Feb 2051	1,000,000	1,048,633
FNMA TBA 30 YR 3.5	3.5%	12 Feb 2051	6,000,000	6,350,859
FNMA TBA 30 YR 4	4%	12 Feb 2051	4,100,000	4,384,878
FORD MOTOR CREDIT CO LLC	1%	01 Dec 2024	300,000	338,617
FORD MOTOR CREDIT CO LLC	1.744%	19 Jul 2024	100,000	121,573
FORD MOTOR CREDIT CO LLC	3.087%	09 Jan 2023	300,000	305,234
FORD MOTOR CREDIT CO LLC	3.339%	28 Mar 2022	1,000,000	1,010,000
FORD MOTOR CREDIT CO LLC	3.47%	05 Apr 2021	200,000	200,000
FORD MOTOR CREDIT CO LLC	5.085%	07 Jan 2021	1,000,000	1,000,000
FORD MOTOR CREDIT CO LLC	3.664%	08 Sep 2024	1,000,000	1,026,250
FORD MOTOR CREDIT CO LLC	5.875%	02 Aug 2021	200,000	204,700
FORD MOTOR CREDIT CO LLC	3.2%	15 Jan 2021	1,000,000	1,000,500
FORD MOTOR CREDIT CO LLC	3.35%	01 Nov 2022	200,000	203,500
FORD MOTOR CREDIT CO LLC	3.55%	07 Oct 2022	200,000	203,500

FORD MOTOR CREDIT CO LLC	1%	01 Dec 2021	100,000	120,826
FORD MOTOR CREDIT CO LLC	1%	14 May 2021	310,000	377,044
FOREST CITY ENTERPRISES L P	1%	08 Dec 2025	98,000	93,529
FORTRESS TRANS + INFRAST	6.75%	15 Mar 2022	118,000	118,295
FORTRESS TRANS + INFRAST	6.5%	01 Oct 2025	484,000	505,833
FREEDOM MORTGAGE CORP	7.625%	01 May 2026	700,000	740,390
FRESENIUS US FINANCE II	4.25%	01 Feb 2021	10,000	10,026
FRONERI INTERNATIONAL PLC	1%	29 Jan 2027	45,770	45,267
FRONTIER COMMUNICATIONS	5%	01 May 2028	1,500,000	1,563,750
FUTURES MORGAN STANLEY COC		SWAP CASH COLLATERAL USD	186,000	186,000
GENERAL ELECTRIC CO	4.35%	01 May 2050	1,000,000	1,216,148
GENERAL ELECTRIC CO	1%	29 Dec 2049	703,000	653,966
GENERAL MOTORS FINL CO	1%	26 Mar 2022	100,000	122,021
GENESEE + WYOMING INC NEW	1%	30 Dec 2026	99,250	98,955
GENESIS ENERGY LP/FIN	8%	15 Jan 2027	700,000	693,140
GENWORTH HOLDINGS INC	7.2%	15 Feb 2021	1,443,000	1,439,393
GLP CAPITAL LP / FIN II	5.3%	15 Jan 2029	64,000	74,045
GOLDEN NUGGET, INC.	1%	04 Oct 2023	71,475	68,851
GOLDMAN SACHS BANK USA BOC		SWAP CASH COLLATERAL USD	(660,000)	(660,000)
GOODMAN US FIN FOUR	4.5%	15 Oct 2037	32,000	37,270

GOODMAN US FIN THREE	3.7%	15 Mar 2028	63,000	68,688
GOVERNMENT STIF 7 BPS		ERISA GOVERNMENT STIF 7	504,885	504,885
GRAY TELEVISION INC	1%	02 Jan 2026	84,964	84,291
GRIFOLS WORLDWIDE OPERATIONS U	1%	15 Nov 2027	144,908	143,551
HD SUPPLY WTRWKS LTD	1%	01 Aug 2024	19,400	19,287
HIGHWOODS REALTY LP	3.05%	15 Feb 2030	100,000	105,808
HILTON DOMESTIC OPERATIN	4%	01 May 2031	900,000	949,599
HIPOTECARIA SU CASITA SA	7.5%	29 Jun 2018	86,901	1,738
HOWARD HUGHES CORP	5.375%	15 Mar 2025	1,294,000	1,334,438
HSBC HOLDINGS PLC	1%	31 Dec 2099	400,000	435,500
HSBC HOLDINGS PLC	1%	31 Dec 2099	200,000	224,500
HSBC HOLDINGS PLC	1%	31 Dec 2099	200,000	203,524
HSBC HOLDINGS PLC	1%	31 Dec 2099	200,000	300,387
HUDSON PACIFIC PROPERTIE	3.95%	01 Nov 2027	14,000	15,411
HUNGARIAN FORINT		FOREIGN CURRENCY	39,146	132
HUNGARY GOVERNMENT BOND	3%	27 Oct 2027	467,600,000	1,726,595
HUNT COS INC	6.25%	15 Feb 2026	12,000	12,300
HYATT HOTELS CORP	1%	01 Sep 2022	500,000	505,672
IHS MARKIT LTD	4%	01 Mar 2026	3,000	3,437
IMS HEALTH INC	1%	17 Jan 2025	96,750	96,073
INEOS FIN PLC	1%	01 Apr 2024	1,974,555	2,382,747
INGERSOLL RAND COMPANY LIMITED	1%	01 Mar 2027	358,643	353,533
INGERSOLL RAND COMPANY LIMITED	1%	01 Mar 2027	22,828	22,502
INGEVITY CORP	3.875%	01 Nov 2028	150,000	151,125
INTELSAT CONNECT FINANCE	9.5%	15 Feb 2023	90,000	24,300
INTELSAT JACKSON HLDG	8%	15 Feb 2024	985,000	1,008,394
INTELSAT JACKSON HLDG	9.75%	15 Jul 2025	300,000	216,000
INTELSAT JACKSON HLDG	8.5%	15 Oct 2024	375,000	268,125
INTELSAT JACKSON HLDGS S A	1%	27 Nov 2023	490,000	496,125
INTELSAT JACKSON HLDGS S A	1%	02 Jan 2024	20,000	20,281
INTELSAT JACKSON HOLDINGS SA	1%	13 Jul 2022	326,986	333,035
INTELSAT LUXEMBOURG SA	7.75%	01 Jun 2021	6,000	270
INTERCONTINENTAL HOTELS	2.125%	15 May 2027	100,000	129,002
INTESA SANPAOLO SPA	1%	29 Dec 2049	200,000	245,016
JAGUAR LAND ROVER AUTOMO	5.875%	15 Jan 2028	500,000	503,800
JAPANESE YEN		FOREIGN CURRENCY	10,099,645	97,822
JEFFERIES FINANCE LLC	1%	03 Jun 2026	22,712	22,519
JETBLUE AIRWAYS CORP	4%	15 May 2034	100,000	107,935
KENNEDY WILSON EUR REAL	3.95%	30 Jun 2022	1,410,000	1,947,459
KENNEDY WILSON EUR REAL	3.25%	12 Nov 2025	100,000	123,954
KENNEDY WILSON INC	5.875%	01 Apr 2024	32,000	32,480
KINGDOM OF JORDAN	5.85%	07 Jul 2030	1,913,000	2,107,782
KRAFT HEINZ FOODS CO	5.2%	15 Jul 2045	100,000	118,905
KRONOS ACQUISITION HOLDING INC	1%	22 Dec 2026	800,000	799,000
LADDER CAP FIN LLLP/CORP	4.25%	01 Feb 2027	16,000	15,720
LANDMARK MORTGAGE SECURITIES P	1%	17 Jun 2039	2,897,133	3,759,755
LEALAND FINANCE COMPANY B.V.	1%	30 Jun 2024	(12,519)	12,519
LEALAND FINANCE COMPANY B.V.	1%	30 Jun 2025	19,873	12,868
LEASEPLAN CORPORATION NV	2.875%	24 Oct 2024	200,000	211,332
LIFE STORAGE LP	3.875%	15 Dec 2027	14,000	15,996
LLOYDS BANKING GROUP PLC	1%	31 Dec 2049	200,000	262,625
LLOYDS BANKING GROUP PLC	1%	31 Dec 2099	200,000	230,000
LLOYDS BANKING GROUP PLC	1%	29 Dec 2049	400,000	675,273
LSI OPEN POSITION NET ASSET	0.01%	31 Dec 2060	171,451	772
LUMEN TECHNOLOGIES INC	4%	15 Feb 2027	22,000	22,715
MALAYSIA GOVERNMENT	4.232%	30 Jun 2031	11,400,000	3,186,916

MALAYSIAN RINGGIT	FOREIGN CURRENCY	242,028	60,169
MALLINCKRODT FIN/SB	5.5% 15 Apr 2025	670,000	231,150
MARRIOTT INTERNATIONAL	4.625% 15 Jun 2030	106,000	124,389
MELCO RESORTS FINANCE	5.625% 17 Jul 2027	400,000	421,221
MELCO RESORTS FINANCE	5.375% 04 Dec 2029	400,000	415,279
MESSER INDS GMBH	1% 01 Mar 2026	45,211	44,707
MEXICAN PESO (NEW)	FOREIGN CURRENCY	(7,433,771)	(373,078)
MGM CHINA HOLDINGS LTD	5.875% 15 May 2026	400,000	422,776
MH SUB I LLC	1% 13 Sep 2024	48,375	47,668
MICRON TECHNOLOGY INC	5.327% 06 Feb 2029	62,000	77,555
MORGAN STANLEY CAP SVCS BOC	SWAP CASH COLLATERAL USD	(50,000)	(50,000)
MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL USD	80,000	80,000
MPT OPER PARTNERSP/FINL	3.5% 15 Mar 2031	700,000	722,750
NASCAR HOLDINGS INC	1% 19 Oct 2026	37,813	37,618
NATIONAL RETAIL PROP INC	2.5% 15 Apr 2030	100,000	102,942
NATIONSTAR MTG HLD INC	5.125% 15 Dec 2030	1,000,000	1,045,220
NATIONWIDE BLDG SOCIETY	JR SUBORDINA REGS 06/49 VAR	250	60,658
NATWEST GROUP PLC	1% 31 Dec 2099	1,000,000	1,095,370
NATWEST GROUP PLC	1% 29 Dec 2049	2,150,000	2,231,507
NATWEST GROUP PLC	1% 22 Mar 2025	200,000	221,258
NAVIENT CORP	5.5% 25 Jan 2023	100,000	104,500
NAVIENT CORP	6.625% 26 Jul 2021	822,000	839,468
NAVIENT CORP	7.25% 25 Sep 2023	16,000	17,536
NAVIENT CORP	6.5% 15 Jun 2022	395,000	418,005
NAVIENT CORP	7.25% 25 Jan 2022	730,000	762,850
NAVIENT CORP	6.125% 25 Mar 2024	63,000	67,253
NCL CORPORATION LTD	3.625% 15 Dec 2024	6,000	5,700
NEIMAN MARCUS GROUP LTD LLC	1% 25 Sep 2025	244,964	259,866
NEIMAN MARCUS USD COMMON STOCK	EQUITY	3,103	192,541
NETFLIX INC	3.875% 15 Nov 2029	1,526,000	2,156,170
NETFLIX INC	3.625% 15 Jun 2030	1,962,000	2,725,359
NETFLIX INC	4.625% 15 May 2029	100,000	147,835
NETFLIX INC	5.375% 15 Nov 2029	86,000	101,373
NETFLIX INC	4.875% 15 Jun 2030	100,000	115,000
NEW ALBERTSONS LP	6.57% 23 Feb 2028	600,000	602,250
NEWMARK GROUP INC	6.125% 15 Nov 2023	92,000	99,954
NIELSEN CO LUX SARL/THE	5.5% 01 Oct 2021	144,000	144,360
NIELSEN FIN LLC	1% 04 Oct 2023	1,152,210	1,147,567
NISSAN MOTOR ACCEPTANCE	1.9% 14 Sep 2021	100,000	100,692
NISSAN MOTOR ACCEPTANCE	1% 13 Jan 2022	200,000	199,574
NISSAN MOTOR ACCEPTANCE	3.15% 15 Mar 2021	20,000	20,089
NISSAN MOTOR CO	2.652% 17 Mar 2026	100,000	129,305
NISSAN MOTOR CO	3.201% 17 Sep 2028	100,000	132,635
NISSAN MOTOR CO	3.522% 17 Sep 2025	1,000,000	1,070,722
NISSAN MOTOR CO	4.345% 17 Sep 2027	1,000,000	1,104,528
NOBLE HOLDING INTL LTD	7.875% 01 Feb 2026	77,000	30,800
OCCIDENTAL PETROLEUM COR	1% 15 Aug 2022	1,100,000	1,078,000
ODEBRECHT DRILL VIII/IX	6.35% 01 Dec 2021	8,001	7,641
ODEBRECHT DRILL VIII/IX	7.35% 01 Dec 2026	94,336	24,292
ODEBRECHT OIL + FINANCE	0.01% 31 Dec 2099	46,000	242
OMEGA HLTHCARE INVESTORS	3.625% 01 Oct 2029	207,000	219,664
ONEMAIN FINANCE CORP	7.75% 01 Oct 2021	598,000	629,395
ONEMAIN FINANCE CORP	6.125% 15 May 2022	500,000	530,000
ONEMAIN FINANCE CORP	5.625% 15 Mar 2023	494,000	529,815
ONEMAIN FINANCE CORP	6.125% 15 Mar 2024	256,000	279,680
ORTHO CLINICAL DIAGNOSTICS SA	1% 30 Jun 2025	93,041	91,599

PACIFIC DRILLING COMPANY LLC	1%	31 Dec 2025	158,333	158,333
PACIFIC DRILLING SA	8.375%	01 Oct 2023	908,000	239,503
PACIFIC GAS + ELECTRIC	4.25%	01 Aug 2023	100,000	107,392
PACIFIC GAS + ELECTRIC	4.65%	01 Aug 2028	100,000	114,276
PACIFIC GAS + ELECTRIC	3.75%	01 Jul 2028	663,000	724,618
PACIFIC GAS + ELECTRIC	4.55%	01 Jul 2030	65,500	74,610
PACIFIC GAS + ELECTRIC	4.95%	01 Jul 2050	82,500	98,308
PACIFIC GAS + ELECTRIC	3.15%	01 Jan 2026	697,500	743,119
PACIFIC GAS + ELECTRIC	4.5%	01 Jul 2040	1,330,500	1,487,154
PACIFIC GAS + ELECTRIC	4.5%	15 Dec 2041	25,000	26,146
PACIFIC GAS + ELECTRIC	3.75%	15 Aug 2042	78,000	78,490
PACIFIC GAS + ELECTRIC	4.6%	15 Jun 2043	360,000	395,038
PACIFIC GAS + ELECTRIC	3.75%	15 Feb 2024	55,000	58,674
PACIFIC GAS + ELECTRIC	3.4%	15 Aug 2024	208,000	221,520
PACIFIC GAS + ELECTRIC	4.3%	15 Mar 2045	19,000	20,257
PACIFIC GAS + ELECTRIC	3.5%	15 Jun 2025	101,000	109,274
PACIFIC GAS + ELECTRIC	2.95%	01 Mar 2026	273,000	288,870
PACIFIC GAS + ELECTRIC	4%	01 Dec 2046	6,000	6,233
PACIFIC GAS + ELECTRIC	3.3%	15 Mar 2027	122,000	130,680

PACIFIC GAS + ELECTRIC	3.3%	01 Dec 2027	100,000	106,863
PAREXEL INTL CORP	1%	27 Sep 2024	1,715,131	1,683,778
PARK AEROSPACE HOLDINGS	4.5%	15 Mar 2023	1,235,000	1,294,187
PARK AEROSPACE HOLDINGS	3.625%	15 Mar 2021	88,000	88,237
PETROBRAS GLOBAL FINANCE	6.25%	14 Dec 2026	200,000	324,268
PETROBRAS GLOBAL FINANCE	5.093%	15 Jan 2030	2,655,000	2,966,963
PETROLEOS DE VENEZUELA S	5.375%	12 Apr 2027	712,000	24,920
PETROLEOS MEXICANOS	4.875%	21 Feb 2028	913,000	1,138,047
PETROLEOS MEXICANOS	6.625%	15 Jun 2035	2,100,000	2,079,000
PETROLEOS MEXICANOS	6.49%	23 Jan 2027	2,302,000	2,430,912
PETROLEOS MEXICANOS	6.84%	23 Jan 2030	2,664,000	2,788,622
PETROLEOS MEXICANOS	7.69%	23 Jan 2050	120,000	120,990
PETROLEOS MEXICANOS	5.95%	28 Jan 2031	194,000	193,515
PETROLEOS MEXICANOS	6.95%	28 Jan 2060	330,000	310,415
PETROLEOS MEXICANOS	6.5%	23 Jan 2029	600,000	621,990
PETSMART INC	1%	11 Mar 2022	2,304,703	2,298,204
PETSMART INC	5.875%	01 Jun 2025	43,000	44,183
PHYSICIANS REALTY LP	3.95%	15 Jan 2028	29,000	31,560
PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND		1,229,363	12,310,845
PLAINS ALL AMER PIPELINE	6.65%	15 Jan 2037	20,000	24,414
POLAND GOVERNMENT BOND	2.5%	25 Jul 2027	16,000,000	4,775,445
POLISH ZLOTY	FOREIGN CURRENCY		563	151
POST HOLDINGS INC	4.625%	15 Apr 2030	35,000	36,819
POUND STERLING	FOREIGN CURRENCY		226,113	309,085
PRA GROUP INC	7.375%	01 Sep 2025	1,000,000	1,080,000
PRESTIGE BRANDS INC DEL	1%	26 Jan 2024	41,194	41,211
PRIME SECSRVC BRW/FINANC	3.375%	31 Aug 2027	1,400,000	1,389,500
PROSUS NV	4.027%	03 Aug 2050	200,000	209,562
PROVINCIA DE BUENOS AIRE	1%	12 Apr 2025	3,400,000	33,571
PUG LLC	1%	12 Feb 2027	23,760	22,612
QNB FINANCE LTD	6.9%	23 Jan 2025	24,300,000,000	1,739,352
RACKSPACE TECHNOLOGY	5.375%	01 Dec 2028	500,000	523,850
REFINITIV US HOLDINGS	4.5%	15 May 2026	100,000	128,626
REGENCY CENTERS LP	2.95%	15 Sep 2029	100,000	106,867
REPUBLIC OF ARGENTINA	1%	09 Jul 2030	4,721,523	1,912,217
REPUBLIC OF ARGENTINA	1%	09 Jan 2038	221,866	90,688

REPUBLIC OF ARGENTINA	1%	09 Jul 2041	2,579,648	973,817
REPUBLIC OF ARGENTINA	1%	09 Jul 2029	167,383	72,604
REPUBLIC OF ARGENTINA	1%	09 Jul 2035	374,000	133,709
REPUBLIC OF ARGENTINA	1%	09 Jul 2030	570,000	227,293
REPUBLIC OF ARGENTINA	1%	03 Apr 2022	27,975,000	312,792
REPUBLIC OF ARGENTINA	1%	31 Mar 2021	26,800,000	337,510
REPUBLIC OF COLOMBIA	9.85%	28 Jun 2027	3,251,000,000	1,235,950
REPUBLIC OF ECUADOR	1%	31 Jul 2030	186,543	119,388
REPUBLIC OF ECUADOR	1%	31 Jul 2035	488,861	264,601
REPUBLIC OF ECUADOR	1%	31 Jul 2040	224,049	113,707
REPUBLIC OF ECUADOR	0.01%	31 Jul 2030	52,804	25,016
REPUBLIC OF GHANA	10.75%	14 Oct 2030	2,800,000	3,742,984
REPUBLIC OF GUATEMALA	6.125%	01 Jun 2050	500,000	659,380
REPUBLIC OF PERU	8.2%	12 Aug 2026	880,000	330,233
REPUBLIC OF SOUTH AFRICA	4.85%	30 Sep 2029	3,200,000	3,396,557
REPUBLIC OF SOUTH AFRICA	5.75%	30 Sep 2049	1,116,000	1,117,964
REPUBLIC OF SOUTH AFRICA	8%	31 Jan 2030	79,000,000	5,129,069
REPUBLIC OF SOUTH AFRICA	8.875%	28 Feb 2035	65,900,000	3,943,053
REPUBLIC OF TURKEY	5.25%	13 Mar 2030	1,400,000	1,403,010
REPUBLIC OF VENEZUELA	9.25%	07 May 2028	1,137,000	104,604
REPUBLIC OF VENEZUELA	7.75%	13 Oct 2019	100,000	9,200
REPUBLIC OF VENEZUELA	9.25%	15 Sep 2027	140,000	12,950
REPUBLIC OF VENEZUELA	7.65%	21 Apr 2025	249,000	22,908
REPUBLIC OF VENEZUELA	9%	07 May 2023	31,000	2,852
REPUBLIC OF VENEZUELA	7%	31 Mar 2038	199,000	18,308
REPUBLIC OF VENEZUELA	8.25%	13 Oct 2024	153,000	14,076
RIGHTS MCDERMOTT INTL	EXP 19DEC20		8,720	3,908
RIO OIL FINANCE TRUST	9.25%	06 Jul 2024	853,578	943,212
RIPON MORTGAGES	1%	20 Aug 2056	325,595	444,781
ROLLS ROYCE PLC	4.625%	16 Feb 2026	200,000	264,287
ROLLS ROYCE PLC	5.75%	15 Oct 2027	100,000	151,048
ROMANIA	3.5%	03 Apr 2034	186,000	270,525
ROMANIA GOVERNMENT BOND	5.8%	26 Jul 2027	5,500,000	1,621,981
ROMANIAN LEU	FOREIGN CURRENCY		646,015	162,391
RPI INTERMEDIATE FINANCE TRUST	1%	11 Feb 2027	10,670	10,659
RUSSIA GOVT BOND OFZ	7.05%	19 Jan 2028	184,800,000	2,698,879
RUSSIA GOVT BOND OFZ	8.5%	17 Sep 2031	190,900,000	3,097,134
RUSSIA GOVT BOND OFZ	7.95%	07 Oct 2026	89,554,000	1,359,507
RUSSIA GOVT BOND OFZ	7.15%	12 Nov 2025	138,397,000	2,023,844

RUSSIAN RUBLE	FOREIGN CURRENCY		116	2
SABRA HEALTH CARE LP	4.8%	01 Jun 2024	73,000	78,306
SANDS CHINA LTD	4.375%	18 Jun 2030	400,000	444,788
SANDS CHINA LTD	3.8%	08 Jan 2026	500,000	532,730
SANDS CHINA LTD	4.6%	08 Aug 2023	200,000	212,398
SANDS CHINA LTD	5.4%	08 Aug 2028	464,000	543,070
SANDS CHINA LTD	5.125%	08 Aug 2025	1,400,000	1,571,164
SANTANDER HOLDINGS USA	4.4%	13 Jul 2027	10,000	11,428
SANTANDER HOLDINGS USA	3.4%	18 Jan 2023	138,000	144,953
SANTANDER UK GROUP HLDGS	1%	29 Dec 2049	1,550,000	2,211,468
SANTANDER UK GROUP HLDGS	1%	31 Dec 2099	200,000	296,628
SEQUA MEZZANINE HOLDINGS LLC	1%	28 Nov 2023	5,458,401	5,485,693
SERTA SIMMONS BEDDING LLC	1%	08 Nov 2023	2,406,250	1,183,731
SHIFT4 PAYMENTS LLC/FIN	4.625%	01 Nov 2026	1,000,000	1,040,000
SIGMA BIDCO B.V.	1%	02 Jul 2025	830,000	996,992
SINCLAIR TELEVISION GROUP INC	1%	30 Sep 2026	34,563	34,116

SINGAPORE DOLLAR	FOREIGN CURRENCY		2,723	2,060
SL GREEN OPERATING PARTN	3.25% 15 Oct 2022		48,000	49,563
SLM CORP	4.2% 29 Oct 2025		1,200,000	1,267,500
SLM STUDENT LOAN TRUST	1% 25 Apr 2023		735,490	735,142
SOCIETE GENERALE	1% 07 Apr 2049		100,000	123,824
SOCIETE GENERALE	1% 29 Dec 2049		200,000	204,806
SOCIETE GENERALE	1% 31 Dec 2099		400,000	431,500
SOL	FOREIGN CURRENCY		1,959,795	541,784
SOTERA HEALTH HOLDINGS LLC	1% 11 Dec 2026		83,997	84,242
SOUTH AFRICAN RAND	FOREIGN CURRENCY		(504,323)	(34,334)
SOUTHERN CAL EDISON	3.65% 01 Feb 2050		23,000	26,124
SOUTHERN CAL EDISON	6.65% 01 Apr 2029		52,000	65,502
SOUTHERN CAL EDISON	6% 15 Jan 2034		2,000	2,784
SOUTHERN CAL EDISON	5.75% 01 Apr 2035		4,000	5,514
SOUTHERN CAL EDISON	3.65% 01 Mar 2028		2,000	2,245
SOUTHERN CAL EDISON	4.125% 01 Mar 2048		16,000	19,068
SOUTHERN CAL EDISON	4.875% 01 Mar 2049		33,000	43,549
SOUTHWEST AIRLINES CO	5.25% 04 May 2025		70,000	81,071
SPIRIT REALTY LP	3.4% 15 Jan 2030		100,000	108,453
SPRINT COMMUNICATIONS	11.5% 15 Nov 2021		100,000	108,500
SPRINT COMMUNICATIONS	6% 15 Nov 2022		290,000	313,925
SPRINT CORP	7.25% 15 Sep 2021		1,278,000	1,329,759
SPRINT CORP	7.875% 15 Sep 2023		515,000	596,267
SPRINT CORP	7.125% 15 Jun 2024		2,043,000	2,390,310
SPRINT CORP	7.625% 01 Mar 2026		22,000	27,306
SPRINT SPECTRUM / SPEC I	4.738% 20 Sep 2029		200,000	216,618
SS C TECHNOLOGIES INC	1% 16 Apr 2025		95,615	94,277
SS C TECHNOLOGIES INC	1% 16 Apr 2025		69,132	68,164
STARFRUIT FINCO B V	1% 01 Oct 2025		95,715	94,598
STARWOOD PROPERTY TRUST	5.5% 01 Nov 2023		1,000,000	1,045,000
STARWOOD PROPERTY TRUST	4.75% 15 Mar 2025		26,000	26,650
STATE BANK INDIA/LONDON	4% 24 Jan 2022		300,000	308,376
STATE OF ISRAEL	3.8% 13 May 2060		200,000	237,596
STICHTING AK RABOBANK	1% 29 Dec 2049		928,625	1,502,650
STORE CAPITAL CORP	4.5% 15 Mar 2028		18,000	20,491
STORE CAPITAL CORP	4.625% 15 Mar 2029		118,000	136,889
STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033		3,637	3,551
SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026		2,928,432	2,933,938
SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL USD		260,000	260,000
SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL USD		280,000	280,000
SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH COLLATERAL		945,000	945,000
SWAP DEUTSCHE BANK BOC	SWAP CASH COLLATERAL USD		(70,000)	(70,000)
SWAP HSBC COC	SWAP CASH COLLATERAL USD		290,000	290,000
SWAP JP MORGAN BOC	SWAP CASH COLLATERAL USD		(170,000)	(170,000)
SWCC CCSCXIUS6 COC	SWCC CASH COLLATERAL USD		490,000	490,000
SWISS INSURED BRAZIL	9.85% 16 Jul 2032		19,506,975	4,271,916
SWISS INSURED BRAZIL	9.85% 16 Jul 2032		9,312,375	2,039,357
SWPC0C0C5 CDS USD R F .50000	1% 17 Sep 2058		1,099,850	14,689
SWPC0D3A4 CDS USD R F 1.00000	1% 21 Jun 2021		300,000	1,099
SWPC0DZJ0 CDS USD R F 1.00000	1% 20 Dec 2021		1,000,000	6,212
SWPC0FBT9 CDS USD R F 1.00000	1% 20 Jun 2022		200,000	1,278
SWPC0GLU3 CDS USD R F .50000	0.5% 18 Nov 2054		2,500,000	28,900
SWPC0HJ26 CDS USD R F 1.00000	1% 20 Dec 2023		100,000	1,256
SWPC0HR50 CDS USD R F 1.00000	1% 20 Dec 2023		100,000	342
SWPC0HYS2 CDS USD R F 1.00000	1% 20 Jun 2024		500,000	(568)
SWPC0I222 CDS USD R V 03MEVENT	1% 20 Jun 2024		5,000,000	(133,999)
SWPC0I248 CDS USD R V 03MEVENT	1% 20 Jun 2024		5,000,000	(145,650)
SWPC0I2E6 CDS USD R F 1.00000	1% 20 Jun 2024		100,000	(114)
SWPC0I3Y1 CDS USD R F 1.00000	1% 20 Jun 2024		3,000,000	(55,595)

SWPC0IID1 CDS USD R F 1.00000	1%	20 Dec 2024	1,200,000	(6,740)
SWPC0IK97 CDS USD R F 1.00000	1%	20 Dec 2024	1,100,000	(6,178)
SWPC0J5G6 CDS USD R F 1.00000	1%	20 Jun 2025	300,000	4,885
SWPC0JC45 CDS EUR R F 1.00000	1%	20 Jun 2025	700,000	(68,369)
SWPC0JCE3 CDS USD R F 1.00000	1%	20 Jun 2025	8,500,000	149,701
SWPC0JIV9 CDS USD R F 1.00000	1%	20 Dec 2021	500,000	1,274
SWPC0JJ30 CDS USD R F 1.00000	1%	20 Dec 2025	800,000	19,574
SWPC0JJ55 CDS EUR R F 1.00000	1%	20 Dec 2025	3,100,000	(351,881)
SWPC0JKR5 CDS USD R F 1.00000	1%	20 Dec 2025	3,200,000	(65,062)
SWPCDAF70 CDS USD R V 03MEVENT	1%	20 Jun 2024	5,000,000	(132,506)
SWPCTJ989 CDS USD R F 1.00000	1%	20 Dec 2025	3,100,000	46,264
SWU00D7O0 IRS USD R F 2.50000	2.5%	16 Dec 2025	5,500,000	563,269
SWU00KLL4 IRS USD R F 1.50000	1.5%	21 Jun 2027	800,000	46,152
SWU00L9Q5 IRS USD R F 2.50000	2.5%	20 Dec 2027	2,500,000	318,118
SWU00NBO3 IRS USD R F 2.25000	2.25%	20 Jun 2028	7,500,000	853,775
SWU00XIX4 IRS USD R F 1.25000	1.25%	17 Jun 2030	5,400,000	182,036
SWU00Y8X3 IRS EUR R F .00000	0%	17 Jun 2022	5,000,000	20,370
SWU00ZOS3 IRS BRL R F 5.68000	5.68%	02 Jan 2024	12,900,000	98,361
SWU010M10 IRS MXN R F 7.99000	7.99%	17 Feb 2040	43,900,000	513,519
SWU013C72 IRS MXN R F 4.77500	4.775%	26 Jun 2025	74,100,000	21,023
SWU013JL4 IRS ZAR R F 5.25500	5.255%	09 Jul 2025	93,000,000	183,505
SWU013KW8 IRS CLP R F 2.17000	2.17%	14 Jul 2030	1,897,600,000	(70,987)
SYNIVERSE HLDGS INC	1%	09 Mar 2023	40,088	36,015
TALEN ENERGY SUPPLY LLC	6.625%	15 Jan 2028	34,000	35,530
TENCENT HOLDINGS LTD	3.24%	03 Jun 2050	300,000	310,051
TENET HEALTHCARE CORP	4.625%	15 Jul 2024	14,000	14,350
TESCO PROPERTY FIN 2 PLC	6.051%	13 Oct 2039	858,352	1,596,482
TEVA PHARM FIN IV BV	3.65%	10 Nov 2021	50,000	50,625
TEVA PHARM FNC NL II	6%	31 Jan 2025	100,000	132,755
TEVA PHARM FNC NL II	1.25%	31 Mar 2023	100,000	117,962
TEVA PHARM FNC NL II	3.25%	15 Apr 2022	200,000	247,769
TEVA PHARMACEUT FIN BV	3.65%	10 Nov 2021	500,000	506,250
TEVA PHARMACEUT FIN BV	2.95%	18 Dec 2022	30,000	29,925
TEVA PHARMACEUTICALS NE	2.2%	21 Jul 2021	96,000	95,760
TEVA PHARMACEUTICALS NE	2.8%	21 Jul 2023	100,000	99,010
THAILAND BAHT	FOREIGN CURRENCY		31,239	1,043
THAILAND GOVERNMENT BOND	3.4%	17 Jun 2036	56,700,000	2,358,717
THAILAND GOVERNMENT BOND	3.775%	25 Jun 2032	49,700,000	2,093,865
TOPAZ SOLAR FARMS LLC	5.75%	30 Sep 2039	228,235	261,357
TOPAZ SOLAR FARMS LLC	4.875%	30 Sep 2039	43,704	47,557
TRANSDIGM INC	5.5%	15 Nov 2027	20,000	21,026
TRANSOCEAN INC	8%	01 Feb 2027	46,000	21,678
TRANSOCEAN INC	7.5%	15 Jan 2026	134,000	61,640
TRANSOCEAN INC	7.25%	01 Nov 2025	234,000	119,340
TRANSOCEAN PHOENIX 2 LTD	7.75%	15 Oct 2024	12,000	11,640
TRANSOCEAN PONTUS LTD	6.125%	01 Aug 2025	56,160	53,351
TRANSOCEAN POSEIDON LTD	6.875%	01 Feb 2027	56,000	50,960
TRANSOCEAN PROTEUS LTD	6.25%	01 Dec 2024	2,400	2,253
TRAVEL + LEISURE CO	4.25%	01 Mar 2022	4,000	4,090
TRAVEL + LEISURE CO	3.9%	01 Mar 2023	6,000	6,120
TRAVEL + LEISURE CO	6%	01 Apr 2027	16,000	17,920
TRAVEL + LEISURE CO	5.65%	01 Apr 2024	20,000	21,600
TRAVEL + LEISURE CO	4.625%	01 Mar 2030	23,000	24,323
TRIUMPH GROUP INC	5.25%	01 Jun 2022	15,000	14,288
TURK IHRACAT KR BK	8.25%	24 Jan 2024	200,000	216,500
TURKISH LIRA	FOREIGN CURRENCY		514	69
U.S. RENAL CARE, INC.	1%	26 Jun 2026	243,913	242,388
UBER TECHNOLOGIES INC	6.25%	15 Jan 2028	1,300,000	1,413,750
UBS AG	5.125%	15 May 2024	1,000,000	1,100,500

UBS GROUP AG	1% 29 Dec 2049	200,000	205,500
UBS GROUP AG	1% 29 Dec 2049	400,000	403,516
UKRAINE GOVERNMENT	7.75% 01 Sep 2022	1,400,000	1,497,300
UKRAINE GOVERNMENT	6.75% 20 Jun 2026	1,200,000	1,615,526
UKRAINE GOVERNMENT	7.75% 01 Sep 2021	1,400,000	1,450,112
UKRAINE GOVERNMENT	7.75% 01 Sep 2026	1,200,000	1,353,000
UNICREDIT SPA	1% 29 Dec 2049	200,000	248,687
UNIGEL LUXEMBOURG SA	8.75% 01 Oct 2026	1,000,000	1,075,010
UNITI GROUP/CSL CAPITAL	6% 15 Apr 2023	3,800,000	3,876,000
UNITI GRP/UNITI HLD/CSL	7.875% 15 Feb 2025	1,418,000	1,523,230
UNIVISION COMMUNICATIONS	1% 15 Mar 2024	193,539	192,209
US 10YR NOTE (CBT)MAR21	XCBT 20210322	(7,400,000)	(5,770)
US 5YR NOTE (CBT) MAR21	XCBT 20210331	(300,000)	(1,055)
US DOLLAR		3,814,478	3,814,478
US RENAL CARE INC	10.625% 15 Jul 2027	151,000	166,855
US TREASURY N/B	1.5% 15 Feb 2030	6,600,000	6,982,336

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US TREASURY N/B	3% 15 Feb 2048	1,200,000	1,575,281
US TREASURY N/B	3.125% 15 May 2048	1,350,000	1,812,164
US TREASURY N/B	3% 15 Aug 2048	1,230,000	1,618,075
US TREASURY N/B	3% 15 Feb 2049	570,000	751,866
US TREASURY N/B	2.875% 15 May 2049	12,550,000	16,203,227
US TREASURY N/B	2.5% 31 Jan 2025	2,800,000	3,053,859
US TREASURY N/B	2.625% 15 Feb 2029	6,600,000	7,576,594
US TREASURY N/B	2.375% 15 May 2029	6,400,000	7,233,000
VAIL RESORTS INC	6.25% 15 May 2025	70,000	74,725
VALARIS PLC	1% 17 Aug 2021	16,870	16,870
VALARIS PLC	5.75% 01 Oct 2044	104,000	4,160
VALE OVERSEAS LIMITED	3.75% 08 Jul 2030	300,000	333,753
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	25,000	36,641
VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	21,000	31,264
VALE SA	3.75% 10 Jan 2023	100,000	130,090
VICI PPTYS 1 LLC	1% 20 Dec 2024	95,455	93,760
VMWARE INC	3.9% 21 Aug 2027	30,000	33,844
VOYAGER AVIATION HLDS	9% 15 Aug 2021	75,000	42,375
WASHINGTON PG LP	6.45% 15 Aug 2024	242,000	145,261
WELLTOWER INC	4.25% 15 Apr 2028	10,000	11,689
WESTERN MIDSTREAM OPERAT	6.5% 01 Feb 2050	23,000	25,300
WESTERN MIDSTREAM OPERAT	1% 13 Jan 2023	22,000	21,566
WHATABRANDS LLC	1% 31 Jul 2026	12,382	12,256
WINDSTREAM ESCROW LLC	7.75% 15 Aug 2028	2,700,000	2,718,900
WMG ACQUISITION CORP	3% 15 Feb 2031	2,000,000	1,960,000
WP CAREY INC	3.85% 15 Jul 2029	34,000	39,057
WPC EUROBOND BV	2.125% 15 Apr 2027	100,000	133,186
WYNN MACAU LTD	5.5% 01 Oct 2027	200,000	207,460
WYNN MACAU LTD	5.125% 15 Dec 2029	600,000	612,750
WYNN MACAU LTD	5.5% 15 Jan 2026	900,000	936,000
WYNN MACAU LTD	5.625% 26 Aug 2028	1,300,000	1,368,250
YUAN RENMINBI	FOREIGN CURRENCY	(9,785,945)	(1,496,368)
YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	9,786,439	1,506,382
YUM BRANDS INC	3.625% 15 Mar 2031	1,100,000	1,111,913
ZAYO GROUP HOLDINGS INC	1% 09 Mar 2027	89,079	88,411
ZAYO GROUP HOLDINGS INC	4% 01 Mar 2027	256,000	256,640

Total: EXHIBIT H - High Yield and Emerging Markets Bond Fund \$ 374,643,459

EXHIBIT I - High Yield Debt Fund
(Administered by JP Morgan Investment Management)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	1011778 BC / NEW RED FIN	4% 15 Oct 2030	130,000	\$ 131,746
	1011778 BC / NEW RED FIN	3.5% 15 Feb 2029	67,000	66,916
	1011778 BC / NEW RED FIN	4.25% 15 May 2024	98,000	99,960
	1011778 BC / NEW RED FIN	3.875% 15 Jan 2028	145,000	147,287
	ABC SUPPLY CO INC	4% 15 Jan 2028	345,000	357,075
	ACCO BRANDS CORP	5.25% 15 Dec 2024	450,000	462,375
	ACI WORLDWIDE INC	5.75% 15 Aug 2026	252,000	266,490
	ADAPTHEALTH LLC	4.625% 01 Aug 2029	50,000	51,375
	ADIANT GLOBAL HOLDINGS	4.875% 15 Aug 2026	325,000	333,938
	ADIANT US LLC	9% 15 Apr 2025	96,000	107,040
	ADIANT US LLC	7% 15 May 2026	250,000	271,929
	ADT SEC CORP	4.875% 15 Jul 2032	645,000	699,019
	ALBERTSONS COS/SAFEWAY	5.875% 15 Feb 2028	78,000	84,879
	ALBERTSONS COS/SAFEWAY	3.5% 15 Feb 2023	85,000	87,125
	ALBERTSONS COS/SAFEWAY	4.875% 15 Feb 2030	120,000	132,226
	ALBERTSONS COS/SAFEWAY	3.25% 15 Mar 2026	150,000	152,250
	ALBERTSONS COS/SAFEWAY	3.5% 15 Mar 2029	280,000	283,324
	ALBERTSONS COS/SAFEWAY	4.625% 15 Jan 2027	415,000	441,456
	ALBERTSONS COS/SAFEWAY	5.75% 15 Mar 2025	239,000	246,170
	ALCOA NEDERLAND HOLDING	6.75% 30 Sep 2024	700,000	729,085
	ALLEGHENY TECHNOLOGIES	5.875% 01 Dec 2027	110,000	115,775
	ALLIED UNIVERSAL	6.625% 15 Jul 2026	90,000	95,967
	ALLISON TRANSMISSION INC	3.75% 30 Jan 2031	135,000	138,122
	ALLISON TRANSMISSION INC	4.75% 01 Oct 2027	80,000	84,200
	ALLISON TRANSMISSION INC	5.875% 01 Jun 2029	120,000	132,600
	ALLY FINANCIAL INC	5.75% 20 Nov 2025	275,000	320,166
	ALPINE FIN MERGER SUB LLC	1% 12 Jul 2024	96,750	96,145
	ALTICE FINANCING SA	7.5% 15 May 2026	220,000	232,166
	ALTICE FRANCE HOLDING SA	10.5% 15 May 2027	400,000	449,000
	ALTICE FRANCE SA	8.125% 01 Feb 2027	205,000	226,015
	ALTICE FRANCE SA	7.375% 01 May 2026	600,000	631,500
	AMERICAN AXLE + MFG INC	6.875% 01 Jul 2028	105,000	113,138
	AMERICAN AXLE + MFG INC	6.25% 01 Apr 2025	307,000	317,745
	AMERICAN AXLE + MFG INC	6.5% 01 Apr 2027	305,000	321,013
	AMERICAN AXLE + MFG INC	6.25% 15 Mar 2026	300,000	309,000
	AMERICAN WOODMARK CORP	4.875% 15 Mar 2026	380,000	389,500
	AMERIGAS PART/FIN CORP	5.875% 20 Aug 2026	350,000	393,750
	AMERIGAS PART/FIN CORP	5.5% 20 May 2025	140,000	155,050
	AMGH HLDG CORP	1% 14 Mar 2025	530,013	522,783
	AMS AG	7% 31 Jul 2025	200,000	217,000
	ANTERO MIDSTREAM PART/FI	7.875% 15 May 2026	130,000	134,235

ANTERO MIDSTREAM PART/FI	5.375%	15 Sep 2024	250,000	243,750
ANTERO MIDSTREAM PART/FI	5.75%	15 Jan 2028	140,000	134,428
ANTERO RESOURCES CORP	8.375%	15 Jul 2026	104,000	106,152
ANTERO RESOURCES CORP	5.125%	01 Dec 2022	405,000	403,988
ANTERO RESOURCES CORP	5.625%	01 Jun 2023	120,000	117,600
APACHE CORP	4.625%	15 Nov 2025	31,000	32,768
APACHE CORP	4.875%	15 Nov 2027	31,000	32,860
ARAMARK SERVICES INC	5%	01 Feb 2028	248,000	261,330
ARCHES BUYER INC	4.25%	01 Jun 2028	105,000	106,334
ARCONIC CORP	6.125%	15 Feb 2028	120,000	129,375
ARCONIC CORP	6%	15 May 2025	189,000	201,758
ARDAGH PKG FIN/HLDGS USA	5.25%	15 Aug 2027	240,000	251,954
ARDAGH PKG FIN/HLDGS USA	6%	15 Feb 2025	284,000	294,295
ASCEND LEARNING LLC	1%	12 Jul 2024	67,032	67,144
ASCENT RESOURCES/ARU FIN	7%	01 Nov 2026	50,000	47,375
ASHTREAD CAPITAL INC	4.375%	15 Aug 2027	210,000	221,813
AUTOMATION TOOLING SYSTE	4.125%	15 Dec 2028	51,000	51,893

AVANTOR FUNDING INC	4.625%	15 Jul 2028	207,000	218,903
AVIS BUDGET CAR/FINANCE	5.75%	15 Jul 2027	20,000	20,300
AVIS BUDGET CAR/FINANCE	10.5%	15 May 2025	225,000	264,938
AVIS BUDGET CAR/FINANCE	5.25%	15 Mar 2025	180,000	180,900
AVIS BUDGET CAR/FINANCE	6.375%	01 Apr 2024	750,000	765,000
AXALTA COAT/DUTCH HLD BV	4.75%	15 Jun 2027	200,000	212,750
AXALTA COATING SYSTEMS	3.375%	15 Feb 2029	150,000	150,000
BANIJAY ENTERTAINMENT SAS	1%	01 Mar 2025	29,925	29,476
BAUSCH HEALTH AMERICAS	9.25%	01 Apr 2026	295,000	328,925
BAUSCH HEALTH AMERICAS	8.5%	31 Jan 2027	637,000	708,452
BAUSCH HEALTH COMPANIES INC.	1%	02 Jun 2025	257,731	256,604
BAUSCH HEALTH COS INC	5.25%	15 Feb 2031	138,000	144,171
BAUSCH HEALTH COS INC	5%	15 Feb 2029	172,000	176,850
BAUSCH HEALTH COS INC	7%	15 Jan 2028	170,000	186,864
BAUSCH HEALTH COS INC	5%	30 Jan 2028	140,000	144,276
BAUSCH HEALTH COS INC	5.25%	30 Jan 2030	140,000	147,000
BAUSCH HEALTH COS INC	6.125%	15 Apr 2025	1,468,000	1,513,009
BAUSCH HEALTH COS INC	5.5%	01 Nov 2025	715,000	740,947
BAUSCH HEALTH COS INC	9%	15 Dec 2025	900,000	993,555
BAYTEX ENERGY CORP	8.75%	01 Apr 2027	265,000	168,625
BERRY GLOBAL INC	4.875%	15 Jul 2026	345,000	370,596
BIG RIVER STEEL/BRS FIN	6.625%	31 Jan 2029	177,000	191,160
BLACK KNIGHT INFOSERV LL	3.625%	01 Sep 2028	156,000	159,705
BLUE RACER MID LLC/FINAN	7.625%	15 Dec 2025	66,000	70,290
BLUE RACER MID LLC/FINAN	6.125%	15 Nov 2022	710,000	710,142
BOARDWALK PIPELINES LP	5.95%	01 Jun 2026	130,000	153,754
BOISE CASCADE COMPANY	4.875%	01 Jul 2030	40,000	43,300
BOOZ ALLEN HAMILTON INC	3.875%	01 Sep 2028	158,000	162,740
BOYNE USA INC	7.25%	01 May 2025	155,000	162,556
BRINK S CO/THE	5.5%	15 Jul 2025	155,000	165,463
BUCKEYE PARTNERS LP	4.125%	01 Mar 2025	150,000	151,875
BUCKEYE PARTNERS LP	4.5%	01 Mar 2028	150,000	154,500
BUCKEYE PARTNERS LP	3.95%	01 Dec 2026	35,000	35,455
BUCKEYE PARTNERS LP	4.125%	01 Dec 2027	230,000	234,600
BUCKEYE PARTNERS, LP	1%	01 Nov 2026	143,913	143,620
BUILDERS FIRSTSOURCE INC	5%	01 Mar 2030	70,000	75,818
BWAY HLDG CO	1%	03 Apr 2024	777,806	749,611
BWX TECHNOLOGIES INC	5.375%	15 Jul 2026	170,000	176,588

CALLON PETROLEUM CO	6.25%	15 Apr 2023	175,000	111,125
CALLON PETROLEUM CO	8.25%	15 Jul 2025	35,000	18,900
CALPINE CORP	4.625%	01 Feb 2029	125,000	128,535
CALPINE CORP	5%	01 Feb 2031	80,000	83,600
CALPINE CORP	5.25%	01 Jun 2026	94,000	97,243
CARNIVAL CORP	11.5%	01 Apr 2023	104,000	120,299
CARNIVAL CORP	10.5%	01 Feb 2026	62,000	72,230
CARPENTER TECHNOLOGY	6.375%	15 Jul 2028	120,000	132,425
CCI BUYER INC	1%	17 Dec 2027	119,347	119,148
CCO HLDGS LLC/CAP CORP	4.25%	01 Feb 2031	479,000	504,799
CCO HLDGS LLC/CAP CORP	5.75%	15 Feb 2026	1,070,000	1,104,080
CCO HLDGS LLC/CAP CORP	5.5%	01 May 2026	1,100,000	1,139,875
CCO HLDGS LLC/CAP CORP	5.125%	01 May 2027	1,540,000	1,634,233
CCO HLDGS LLC/CAP CORP	5%	01 Feb 2028	452,000	477,990
CCO HLDGS LLC/CAP CORP	4.75%	01 Mar 2030	112,000	120,848
CD+R SMOKEY BUYER INC	6.75%	15 Jul 2025	187,000	199,856
CDK GLOBAL INC	5.875%	15 Jun 2026	155,000	162,609
CDK GLOBAL INC	5.25%	15 May 2029	95,000	105,252
CDW LLC/CDW FINANCE	3.25%	15 Feb 2029	113,000	115,226
CDW LLC/CDW FINANCE	4.25%	01 Apr 2028	300,000	316,728
CEDAR FAIR/CAN/MAGNUM/MI	5.5%	01 May 2025	120,000	125,100
CENOVUS ENERGY INC	5.375%	15 Jul 2025	303,000	341,617
CENTENE CORP	4.75%	15 Jan 2025	189,000	193,957
CENTENE CORP	4.25%	15 Dec 2027	600,000	636,000
CENTENE CORP	4.625%	15 Dec 2029	763,000	847,090
CENTENE CORP	5.375%	01 Jun 2026	25,000	26,368
CENTRAL GARDEN + PET CO	4.125%	15 Oct 2030	133,000	138,653
CENTRAL GARDEN + PET CO	5.125%	01 Feb 2028	565,000	600,844
CENTURYLINK INC	1%	15 Mar 2027	183,150	181,044
CHEMOURS CO	5.75%	15 Nov 2028	220,000	224,400
CHEMOURS CO	7%	15 May 2025	77,000	79,816
CHENIERE CORP CHRISTI HD	5.875%	31 Mar 2025	405,000	471,330
CHENIERE ENERGY PARTNERS	5.25%	01 Oct 2025	150,000	153,938

CHENIERE ENERGY PARTNERS	5.625%	01 Oct 2026	150,000	156,000
CHESAPEAKE ENERGY CORP	5.5%	15 Sep 2026	45,000	2,025
CHS/COMMUNITY HEALTH SYS	5.625%	15 Mar 2027	171,000	183,868
CHS/COMMUNITY HEALTH SYS	6%	15 Jan 2029	84,000	90,742
CHS/COMMUNITY HEALTH SYS	8.625%	15 Jan 2024	252,000	262,710
CINCINNATI BELL INC	8%	15 Oct 2025	70,000	74,638
CINCINNATI BELL INC	7%	15 Jul 2024	185,000	192,400
CINEMARK USA INC	8.75%	01 May 2025	85,000	91,800
CINEMARK USA INC	4.875%	01 Jun 2023	170,000	161,500
CITYCENTER HLDGS LLC	1%	18 Apr 2024	310,186	305,340
CLAIRE 14 PIK CONVERTIBLE	CLAIRE 14 PIK CONVERTIBLE		110	68,750
CLAIRE S STONE INC	COMMON STOCK		162	136,976
CLAIRES STORES INC	1%	18 Dec 2026	473,829	395,647
CLARIOS GLOBAL LP/US FIN	6.25%	15 May 2026	278,000	298,155
CLEAN HARBORS INC	4.875%	15 Jul 2027	70,000	73,032
CLEAR CHANNEL WORLDWIDE	9.25%	15 Feb 2024	640,000	648,000
CLEAR CHANNEL WORLDWIDE	5.125%	15 Aug 2027	655,000	661,550
COGENT COMMUNICATIONS GR	5.375%	01 Mar 2022	325,000	334,344
COMMSCOPE INC	8.25%	01 Mar 2027	395,000	421,663
COMMSCOPE INC	6%	01 Mar 2026	460,000	484,656
COMMSCOPE TECH LLC	6%	15 Jun 2025	425,000	434,563
COMSTOCK RESOURCES INC	9.75%	15 Aug 2026	123,000	132,533

COMSTOCK RESOURCES INC	7.5%	15 May 2025	491,000	503,074
COOPER STANDARD AUTOMOTI	13%	01 Jun 2024	220,000	257,400
COOPER STANDARD AUTOMOTI	5.625%	15 Nov 2026	555,000	512,026
CORECIVIC INC	4.625%	01 May 2023	35,000	33,688
CORECIVIC INC	5%	15 Oct 2022	455,000	455,000
CORNERSTONE ONDEMAND INC	1%	22 Apr 2027	123,530	123,624
COTY INC	6.5%	15 Apr 2026	90,000	87,518
CP ATLAS BUYER INC	1%	23 Nov 2027	56,000	56,070
CP ATLAS BUYER INC	1%	23 Nov 2027	18,200	18,223
CRESTWOOD MID PARTNER LP	5.625%	01 May 2027	160,000	158,400
CRESTWOOD MIDSTREAM PART	6.25%	01 Apr 2023	315,000	315,788
CSC HOLDINGS LLC	6.5%	01 Feb 2029	200,000	225,810
DANA FINANCING LUX SARL	6.5%	01 Jun 2026	460,000	481,275
DAVITA INC	4.625%	01 Jun 2030	345,000	526,161
DAVITA INC	3.75%	15 Feb 2031	252,000	255,871
DCP MIDSTREAM OPERATING	5.625%	15 Jul 2027	259,000	287,490
DELL INT LLC / EMC CORP	6.02%	15 Jun 2026	320,000	390,382
DELL INT LLC / EMC CORP	5.875%	15 Jun 2021	212,000	212,382
DELTA AIR LINES/SKYMILES	4.5%	20 Oct 2025	146,667	156,766
DELTA AIR LINES/SKYMILES	4.75%	20 Oct 2028	205,333	224,124
DENBURY INC	COMMON STOCK USD.001		2,630	67,565
DIAMOND SPORTS GR/DIAMON	5.375%	15 Aug 2026	229,000	186,063
DISH DBS CORP	5%	15 Mar 2023	784,000	809,480
DISH DBS CORP	5.875%	15 Nov 2024	1,966,000	2,061,420
DISH DBS CORP	7.75%	01 Jul 2026	325,000	364,003
DISH NETWORK CORP	3.375%	15 Aug 2026	270,000	257,373
EDGEWELL PERSONAL CARE	5.5%	01 Jun 2028	250,000	268,675
ELEMENT SOLUTIONS INC	3.875%	01 Sep 2028	59,000	60,696
ENCOMPASS HEALTH CORP	4.625%	01 Apr 2031	97,000	103,790
ENCOMPASS HEALTH CORP	4.5%	01 Feb 2028	210,000	219,450
ENCOMPASS HEALTH CORP	5.75%	15 Sep 2025	320,000	330,800
ENDO DAC/FIN LLC/FINCO	9.5%	31 Jul 2027	77,000	85,951
ENDO DAC/FIN LLC/FINCO	6%	30 Jun 2028	97,000	82,450
ENERGIZER HOLDINGS INC	4.75%	15 Jun 2028	241,000	253,653
ENERGIZER HOLDINGS INC	4.375%	31 Mar 2029	209,000	216,424
ENERGIZER HOLDINGS INC	7.75%	15 Jan 2027	455,000	505,733
ENLINK MIDSTREAM LLC	5.375%	01 Jun 2029	70,000	68,075
ENLINK MIDSTREAM PARTNER	4.4%	01 Apr 2024	250,000	246,693
ENLINK MIDSTREAM PARTNER	4.15%	01 Jun 2025	80,000	78,000
ENLINK MIDSTREAM PARTNER	4.85%	15 Jul 2026	85,000	82,989
ENPRO INDUSTRIES INC	5.75%	15 Oct 2026	184,000	195,500
ENTEGRIS INC	4.625%	10 Feb 2026	400,000	415,000
ENTERCOM MEDIA CORP	7.25%	01 Nov 2024	185,000	184,538
ENTERCOM MEDIA CORP	6.5%	01 May 2027	100,000	101,625
ENTERPRISE MERGER SUB INC	1%	10 Oct 2025	690,900	574,228
ENVISION HEALTHCARE CORP	8.75%	15 Oct 2026	430,000	269,825
EP ENERGY CORP	COMMON STOCK		8,910	311,850
EPIC CRUDE SVCS LP	1%	02 Mar 2026	997,500	687,028
EQM MIDSTREAM PARTNERS L	6%	01 Jul 2025	295,000	323,025

EQT CORP	3.9%	01 Oct 2027	10,000	9,935
EQT CORP	7.625%	01 Feb 2025	210,000	239,138
EQT CORP	5%	15 Jan 2029	65,000	68,531
ESH HOSPITALITY INC	5.25%	01 May 2025	210,000	215,250
FINANCIAL RISK US HLDGS INC	1%	01 Oct 2025	127,400	127,135
FORD MOTOR COMPANY	8.5%	21 Apr 2023	134,000	150,818

FORD MOTOR COMPANY	9%	22 Apr 2025	134,000	164,285
FORD MOTOR COMPANY	9.625%	22 Apr 2030	168,000	237,090
FORD MOTOR CREDIT CO LLC	4.271%	09 Jan 2027	200,000	211,000
FORD MOTOR CREDIT CO LLC	4.125%	17 Aug 2027	615,000	644,213
FORD MOTOR CREDIT CO LLC	3.375%	13 Nov 2025	200,000	205,472
FORD MOTOR CREDIT CO LLC	4%	13 Nov 2030	200,000	210,000
FORD MOTOR CREDIT CO LLC	4.134%	04 Aug 2025	415,000	435,231
FORD MOTOR CREDIT CO LLC	4.687%	09 Jun 2025	625,000	666,406
FORD MOTOR CREDIT CO LLC	4.542%	01 Aug 2026	605,000	1,136,081
FORTERRA FIN LLC/FRTA FI	6.5%	15 Jul 2025	125,000	134,375
FREEPORT MCMORAN INC	4.125%	01 Mar 2028	397,000	416,354
FREEPORT MCMORAN INC	4.375%	01 Aug 2028	147,000	156,188
FRONTIER COMMUNICATIONS	5.875%	15 Oct 2027	146,000	157,863
FRONTIER COMMUNICATIONS	5%	01 May 2028	335,000	349,238
FRONTIER COMMUNICATIONS	6.75%	01 May 2029	35,000	37,450
GAP INC/THE	8.625%	15 May 2025	99,000	110,412
GAP INC/THE	8.875%	15 May 2027	180,000	208,800
GARTNER INC	3.75%	01 Oct 2030	78,000	82,193
GATES GLOBAL LLC	1%	01 Apr 2024	270,886	269,908
GCI LLC	4.75%	15 Oct 2028	195,000	207,977
GCP APPLIED TECHNOLOGIES	5.5%	15 Apr 2026	540,000	556,200
GENESIS ENERGY LP/FIN	6.5%	01 Oct 2025	10,000	9,725
GENESIS ENERGY LP/FIN	6.25%	15 May 2026	35,000	32,874
GENESIS ENERGY LP/FIN	7.75%	01 Feb 2028	158,000	151,285
GENESIS ENERGY LP/FIN	8%	15 Jan 2027	66,000	65,353
GEO GROUP INC/THE	5.875%	15 Jan 2022	91,000	90,269
GEO GROUP INC/THE	5.875%	15 Oct 2024	515,000	427,450
GFL ENVIRONMENTAL INC	4.25%	01 Jun 2025	195,000	202,313
GFL ENVIRONMENTAL INC	3.75%	01 Aug 2025	125,000	128,125
GFL ENVIRONMENTAL INC	4%	01 Aug 2028	82,000	82,615
GLOBAL MEDICAL RESPONSE	6.5%	01 Oct 2025	190,000	198,550
GLP CAPITAL LP / FIN II	5.25%	01 Jun 2025	230,000	258,768
GLP CAPITAL LP / FIN II	5.75%	01 Jun 2028	205,000	242,814
GOVERNMENT STIF 7 BPS		ERISA GOVERNMENT STIF 7	5,053,330	5,053,330
GRAHAM PACKAGING COMPANY INC.	1%	04 Aug 2027	231,200	231,750
GRAHAM PACKAGING/GPC CAP	7.125%	15 Aug 2028	57,000	62,985
GRAY TELEVISION INC	4.75%	15 Oct 2030	83,000	84,556
GRAY TELEVISION INC	7%	15 May 2027	205,000	224,475
GREENEDEN US HOLDINGS II LLC	1%	01 Dec 2027	205,549	205,742
GREIF INC	6.5%	01 Mar 2027	260,000	274,950
GRIFFON CORPORATION	5.75%	01 Mar 2028	295,000	311,963
GROUP 1 AUTOMOTIVE INC	4%	15 Aug 2028	19,000	19,585
GULFPORT ENERGY CORP	6%	15 Oct 2024	80,000	53,600
GULFPORT ENERGY CORP	6.375%	15 May 2025	130,000	87,100
GULFPORT ENERGY CORP	6.375%	15 Jan 2026	465,000	311,550
HANESBRANDS INC	4.875%	15 May 2026	200,000	217,250
HCA INC	3.5%	01 Sep 2030	340,000	361,276
HCA INC	5.375%	01 Sep 2026	20,000	22,988
HCA INC	5.375%	01 Feb 2025	2,592,000	2,914,782
HCA INC	5.875%	15 Feb 2026	1,440,000	1,656,000
HCA INC	5.625%	01 Sep 2028	285,000	336,300
HERC HOLDINGS INC	5.5%	15 Jul 2027	441,000	467,460
HERTZ CORP	6.25%	15 Oct 2022	60,000	32,400
HERTZ CORP	5.5%	15 Oct 2024	468,000	252,720
HERTZ CORP	7.625%	01 Jun 2022	95,000	93,575
HERTZ CORP	7.125%	01 Aug 2026	300,000	162,000
HERTZ CORP	6%	15 Jan 2028	290,000	156,600
HEXION INC	7.875%	15 Jul 2027	237,000	253,590
HILL ROM HOLDINGS INC	5%	15 Feb 2025	40,000	41,100
HILL ROM HOLDINGS INC	4.375%	15 Sep 2027	225,000	237,700
HILTON DOMESTIC OPERATIN	5.375%	01 May 2025	50,000	53,125

HILTON DOMESTIC OPERATIN	5.75%	01 May 2028	75,000	81,563
HILTON DOMESTIC OPERATIN	3.75%	01 May 2029	72,000	75,074
HILTON DOMESTIC OPERATIN	4%	01 May 2031	42,000	44,315
HILTON DOMESTIC OPERATIN	5.125%	01 May 2026	667,000	688,678

HILTON DOMESTIC OPERATIN	4.875%	15 Jan 2030	20,000	21,850
HILTON WORLDWIDE FIN LLC	4.875%	01 Apr 2027	35,000	37,045
HOLLY NRG PRTNR/FIN CORP	5%	01 Feb 2028	125,000	125,938
HOLOGIC INC	3.25%	15 Feb 2029	171,000	173,993
HOWMET AEROSPACE INC	6.875%	01 May 2025	110,000	128,700
HOWMET AEROSPACE INC	5.9%	01 Feb 2027	200,000	236,126
HUGHES SATELLITE SYSTEMS	5.25%	01 Aug 2026	80,000	88,300
HUGHES SATELLITE SYSTEMS	6.625%	01 Aug 2026	40,000	45,259
HUNTSMAN INTERNATIONAL L	5.125%	15 Nov 2022	395,000	422,263
HYATT HOTELS CORP	5.375%	23 Apr 2025	60,000	67,807
HYATT HOTELS CORP	5.75%	23 Apr 2030	60,000	73,757
IHEARTCOMMUNICATIONS INC	1%	01 May 2026	306,900	301,529
IHEARTCOMMUNICATIONS INC	6.375%	01 May 2026	205,000	219,350
IHEARTCOMMUNICATIONS INC	5.25%	15 Aug 2027	150,000	157,500
INEOS GROUP HOLDINGS SA	5.625%	01 Aug 2024	920,000	932,650
INFORMATICA LLC	1%	25 Feb 2027	63,520	62,925
INTELSAT JACKSON HLDG	5.5%	01 Aug 2023	150,000	101,625
INTELSAT JACKSON HLDG	8%	15 Feb 2024	200,000	204,750
INTELSAT JACKSON HLDG	8.5%	15 Oct 2024	223,000	159,445
INTERNATIONAL GAME TECH	6.25%	15 Jan 2027	200,000	229,030
IQVIA INC	5%	15 Oct 2026	465,000	485,925
IRB HOLDING CORP	1%	15 Dec 2027	165,000	165,051
IRB HOLDING CORP	7%	15 Jun 2025	90,000	98,325
IRON MOUNTAIN INC	5%	15 Jul 2028	55,000	58,430
JAGGED PEAK ENERGY LLC	5.875%	01 May 2026	110,000	113,850
JAGUAR HL / PPDI	5%	15 Jun 2028	65,000	69,388
JAGUAR HL / PPDI	4.625%	15 Jun 2025	66,000	69,604
JAMES HARDIE INTL FIN	4.75%	15 Jan 2025	235,000	239,044
JELD WEN INC	6.25%	15 May 2025	40,000	43,200
JELD WEN INC	4.625%	15 Dec 2025	200,000	204,102
JELD WEN INC	4.875%	15 Dec 2027	145,000	153,338
L BRANDS INC	6.875%	01 Nov 2035	26,000	29,185
L BRANDS INC	6.875%	01 Jul 2025	29,000	31,488
L BRANDS INC	9.375%	01 Jul 2025	21,000	25,830
L BRANDS INC	6.75%	01 Jul 2036	105,000	116,983
LABL ESCROW ISSUER LLC	6.75%	15 Jul 2026	475,000	514,411
LAMB WESTON HLD	4.875%	15 May 2028	93,000	103,811
LAMB WESTON HLD	4.875%	01 Nov 2026	374,000	390,942
LEVEL 3 FINANCING INC	4.625%	15 Sep 2027	105,000	109,666
LEVEL 3 FINANCING INC	3.625%	15 Jan 2029	117,000	116,708
LEVEL 3 FINANCING INC	5.375%	01 May 2025	485,000	498,798
LIVE NATION ENTERTAINMEN	6.5%	15 May 2027	174,000	194,622
LIVE NATION ENTERTAINMEN	3.75%	15 Jan 2028	39,000	39,406
LIVE NATION ENTERTAINMEN	4.875%	01 Nov 2024	230,000	232,875
LIVE NATION ENTERTAINMEN	4.75%	15 Oct 2027	225,000	230,607
LPL HOLDINGS INC	4.625%	15 Nov 2027	115,000	119,025
LUMEN TECHNOLOGIES INC	5.625%	01 Apr 2025	140,000	151,025
LUMEN TECHNOLOGIES INC	5.8%	15 Mar 2022	15,000	15,638
LUMEN TECHNOLOGIES INC	7.5%	01 Apr 2024	905,000	1,024,913
LUMEN TECHNOLOGIES INC	5.125%	15 Dec 2026	279,000	294,613
MACY S INC	8.375%	15 Jun 2025	206,000	228,763

MALLINCKRODT FIN/SB	5.5%	15 Apr 2025	90,000	31,050
MALLINCKRODT FIN/SB	5.625%	15 Oct 2023	425,000	146,625
MARRIOTT INTERNATIONAL	5.75%	01 May 2025	75,000	87,728
MARRIOTT INTERNATIONAL	4.625%	15 Jun 2030	86,000	100,919
MARRIOTT OWNERSHIP RESOR	6.125%	15 Sep 2025	165,000	175,725
MARRIOTT OWNERSHIP/ILG	6.5%	15 Sep 2026	350,000	365,750
MASONITE INTERNATIONAL C	5.75%	15 Sep 2026	243,000	253,935
MASONITE INTERNATIONAL C	5.375%	01 Feb 2028	132,000	141,735
MASTEC INC	4.5%	15 Aug 2028	310,000	325,500
MATTEL INC	6.75%	31 Dec 2025	848,000	895,039
MATTEL INC	5.875%	15 Dec 2027	130,000	144,463
MAUSER PACKAGING SOLUT	7.25%	15 Apr 2025	10,000	10,100
MAUSER PACKAGING SOLUT	5.5%	15 Apr 2024	32,000	32,631
MEG ENERGY CORP	7.125%	01 Feb 2027	240,000	247,800
MEG ENERGY CORP	7%	31 Mar 2024	44,000	44,440
MEG ENERGY CORP	6.5%	15 Jan 2025	246,000	253,392
MEREDITH CORP	6.875%	01 Feb 2026	440,000	429,000
MEREDITH CORPORATION	1%	31 Jan 2025	213,925	215,262
MGM GROWTH/MGM FINANCE	5.75%	01 Feb 2027	175,000	196,327
MGM GROWTH/MGM FINANCE	3.875%	15 Feb 2029	164,000	167,690

MGM GROWTH/MGM FINANCE	5.625%	01 May 2024	190,000	206,369
MGM GROWTH/MGM FINANCE	4.5%	15 Jan 2028	45,000	47,875
MGM RESORTS INTL	6%	15 Mar 2023	1,105,000	1,186,494
MGM RESORTS INTL	5.75%	15 Jun 2025	500,000	552,825
MGM RESORTS INTL	5.5%	15 Apr 2027	9,000	10,031
MIDCONTINENT COMM + FIN	5.375%	15 Aug 2027	105,000	109,725
MILEAGE PLUS HLDINGS LLC	6.5%	20 Jun 2027	165,000	177,375
MPLX LP	3.5%	01 Dec 2022	585,000	614,401
MPLX LP	5.25%	15 Jan 2025	80,000	82,100
MPLX LP	4.875%	01 Jun 2025	440,000	508,231
MYT HOLDING LLC	7.5%	25 Sep 2025	182,686	183,143
MYT HOLDING LLC	PREFERRED STOCK	06/29 10	26,540	30,601
MYT HOLDING LLC SHS	COMMON STOCK		13,014	46,482
NABORS INDUSTRIES INC	5.75%	01 Feb 2025	310,000	161,594
NABORS INDUSTRIES LTD	7.25%	15 Jan 2026	100,000	70,117
NATIONAL CINEMEDIA LLC	5.875%	15 Apr 2028	90,000	76,050
NATIONSTAR MTG HLD INC	6%	15 Jan 2027	40,000	42,450
NATIONSTAR MTG HLD INC	5.5%	15 Aug 2028	136,000	142,800
NATIONSTAR MTG HLD INC	5.125%	15 Dec 2030	98,000	102,432
NCR CORP	8.125%	15 Apr 2025	88,000	98,000
NCR CORP	5%	01 Oct 2028	102,000	107,610
NCR CORP	5.75%	01 Sep 2027	594,000	631,125
NEIMAN MARCUS USD COMMON STOCK	EQUITY		2,545	157,917
NETFLIX INC	4.875%	15 Apr 2028	365,000	411,611
NETFLIX INC	5.875%	15 Nov 2028	283,000	339,246
NETFLIX INC	5.375%	15 Nov 2029	130,000	567,720
NETFLIX INC	4.875%	15 Jun 2030	255,000	293,250
NEWELL BRANDS INC	4.875%	01 Jun 2025	30,000	33,009
NEWELL BRANDS INC	4.7%	01 Apr 2026	250,000	275,375
NEWELL BRANDS INC	5.875%	01 Apr 2036	415,000	503,188
NEXSTAR BROADCASTING INC	4.75%	01 Nov 2028	182,000	190,418
NEXSTAR BROADCASTING INC	5.625%	15 Jul 2027	519,000	555,979
NGPL PIPECO LLC	4.375%	15 Aug 2022	185,000	192,741
NIELSEN CO LUX SARL/THE	5.5%	01 Oct 2021	29,000	29,073

NIELSEN FINANCE LLC/CO	5% 15 Apr 2022	176,000	176,463
NMG HLD/CO/NEIMAN MARCUS	1% 25 Sep 2025	239,515	239,515
NMG PARENT LLC	COMMON STOCK	90	5,850
NMG PARENT LLC	CALL EXP 24SEPT27	2,892	29
NORDSTROM INC	4.375% 01 Apr 2030	150,000	150,071
NORDSTROM INC	8.75% 15 May 2025	186,000	208,330
NOURYON HOLDING BV	8% 01 Oct 2026	150,000	159,375
NOVA CHEMICALS CORP	5% 01 May 2025	115,000	120,463
NOVA CHEMICALS CORP	4.875% 01 Jun 2024	135,000	140,569
NOVA CHEMICALS CORP	5.25% 01 Jun 2027	265,000	282,363
NOVELIS CORP	4.75% 30 Jan 2030	175,000	188,539
NOVELIS CORP	5.875% 30 Sep 2026	95,000	99,275
NRG ENERGY INC	3.375% 15 Feb 2029	233,000	238,545
NRG ENERGY INC	3.625% 15 Feb 2031	70,000	72,016
NRG ENERGY INC	7.25% 15 May 2026	185,000	195,175
NRG ENERGY INC	6.625% 15 Jan 2027	171,000	180,583
NUANCE COMMUNICATIONS	5.625% 15 Dec 2026	71,000	75,127
NUSTAR LOGISTICS LP	5.625% 28 Apr 2027	35,000	37,275
NUSTAR LOGISTICS LP	6% 01 Jun 2026	170,000	183,857
NUSTAR LOGISTICS LP	5.75% 01 Oct 2025	87,000	92,655
NUSTAR LOGISTICS LP	6.375% 01 Oct 2030	87,000	98,554
OASIS PETROLEUM INC	COMMON STOCK	7,755	287,400
OCCIDENTAL PETROLEUM COR	3.4% 15 Apr 2026	675,000	643,548
OCCIDENTAL PETROLEUM COR	8% 15 Jul 2025	180,000	205,020
OCCIDENTAL PETROLEUM COR	8.5% 15 Jul 2027	195,000	225,040
OCCIDENTAL PETROLEUM COR	8.875% 15 Jul 2030	330,000	387,338
OCCIDENTAL PETROLEUM COR	5.875% 01 Sep 2025	127,000	135,255
OCCIDENTAL PETROLEUM COR	6.375% 01 Sep 2028	102,000	107,610
OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	134,000	367,988
OCCIDENTAL PETROLEUM COR	5.5% 01 Dec 2025	99,000	103,218
OCCIDENTAL PETROLEUM COR	6.125% 01 Jan 2031	171,000	183,004
OCCIDENTAL PETROLEUM COR	3.5% 15 Jun 2025	30,000	28,979
OCCIDENTAL PETROLEUM COR	2.7% 15 Aug 2022	42,000	42,053
OCCIDENTAL PETROLEUM COR	3.2% 15 Aug 2026	15,000	14,025
OCCIDENTAL PETROLEUM COR	2.9% 15 Aug 2024	25,000	24,063
ON SEMICONDUCTOR CORP	3.875% 01 Sep 2028	162,000	167,670
ONEMAIN FINANCE CORP	7.125% 15 Mar 2026	10,000	11,825

ONEMAIN FINANCE CORP	4% 15 Sep 2030	68,000	70,557
ONEMAIN FINANCE CORP	6.625% 15 Jan 2028	320,000	380,000
ONEMAIN FINANCE CORP	5.375% 15 Nov 2029	115,000	129,375
OVINTIV EXPLORATION INC	5.75% 30 Jan 2022	195,000	202,537
OVINTIV INC	6.5% 15 Aug 2034	255,000	472,342
PAR PHARMACEUTICAL INC	7.5% 01 Apr 2027	368,000	399,280
PARSLEY ENERGY LLC/FINAN	4.125% 15 Feb 2028	305,000	320,250
PARSLEY ENERGY LLC/FINAN	5.375% 15 Jan 2025	15,000	15,426
PARSLEY ENERGY LLC/FINAN	5.25% 15 Aug 2025	370,000	385,355
PBF HOLDING CO LLC	9.25% 15 May 2025	124,000	122,252
PBF HOLDING CO LLC	6% 15 Feb 2028	135,000	77,119
PERFORMANCE FOOD GROUP I	5.5% 01 Jun 2024	230,000	231,150
PERFORMANCE FOOD GROUP I	6.875% 01 May 2025	35,000	37,450
PETSMART INC	1% 11 Mar 2022	170,060	169,581
PETSMART INC	7.125% 15 Mar 2023	420,000	420,000
PETSMART INC	5.875% 01 Jun 2025	370,000	380,175
PETSMART INC	8.875% 01 Jun 2025	210,000	215,775
PG+E CORP	5% 01 Jul 2028	203,000	216,195

PG+E CORP	5.25%	01 Jul 2030	42,000	46,200
PGT INNOVATIONS INC	6.75%	01 Aug 2026	180,000	191,475
PHOTO HOLDINGS MERGER SU	8.5%	01 Oct 2026	375,000	397,148
PIKE CORP	5.5%	01 Sep 2028	129,000	136,256
PLANTRONICS INC	1%	02 Jul 2025	131,585	128,500
PLANTRONICS INC	5.5%	31 May 2023	205,000	205,513
PM GENERAL PURCHASER LLC	9.5%	01 Oct 2028	157,000	173,878
POST HOLDINGS INC	5.5%	15 Dec 2029	10,000	10,913
POST HOLDINGS INC	5.75%	01 Mar 2027	335,000	354,681
POST HOLDINGS INC	5.625%	15 Jan 2028	140,000	149,100
PRECISION DRILLING CORP	7.75%	15 Dec 2023	220,000	202,125
PRECISION DRILLING CORP	7.125%	15 Jan 2026	175,000	152,250
PRESIDIO HOLDING INC	4.875%	01 Feb 2027	105,000	111,382
PRESTIGE BRANDS INC	6.375%	01 Mar 2024	135,000	138,038
PRESTIGE BRANDS INC	5.125%	15 Jan 2028	75,000	79,969
PRIME SECSRVC BRW/FINANC	3.375%	31 Aug 2027	154,000	152,845
QUICKEN LOANS INC	5.25%	15 Jan 2028	183,000	195,353
QUICKEN LOANS LLC/QUICKN	3.625%	01 Mar 2029	183,000	186,660
QUICKEN LOANS LLC/QUICKN	3.875%	01 Mar 2031	58,000	60,175
RAIN CII CARBON LLC/CII	7.25%	01 Apr 2025	330,000	334,950
RANGE RESOURCES CORP	4.875%	15 May 2025	324,000	306,047
RBS GLOBAL + REXNORD LLC	4.875%	15 Dec 2025	95,000	96,781
REMINGTON OUTD SHS	COMMON STOCK		3,185	170,324
REYNOLDS GRP ISS/REYNOLD	4%	15 Oct 2027	171,000	175,275
RHP HOTEL PPTY/RHP FINAN	4.75%	15 Oct 2027	172,000	178,020
RHP HOTEL PPTY/RHP FINAN	5%	15 Apr 2023	485,000	486,213
RITE AID CORP	7.5%	01 Jul 2025	202,000	210,838
RITE AID CORP	8%	15 Nov 2026	278,000	297,460
RP ESCROW ISSUER LLC	5.25%	15 Dec 2025	84,000	87,785
SABINE PASS LIQUEFACTION	5.875%	30 Jun 2026	85,000	102,774
SABRE GLBL INC	1%	17 Dec 2027	103,077	103,206
SABRE GLBL INC	9.25%	15 Apr 2025	120,000	142,800
SABRE GLBL INC	7.375%	01 Sep 2025	240,000	260,400
SCIENCE APPLICATIONS INT	4.875%	01 Apr 2028	60,000	63,600
SCOTTS MIRACLE GRO CO	4.5%	15 Oct 2029	54,000	58,185
SCOTTS MIRACLE GRO CO	5.25%	15 Dec 2026	370,000	390,350
SCRIPPS ESCROW II INC	3.875%	15 Jan 2029	60,000	62,356
SCRIPPS ESCROW II INC	5.375%	15 Jan 2031	58,000	60,465
SCRIPPS ESCROW INC	5.875%	15 Jul 2027	75,000	78,353
SENSATA TECH UK FIN CO	6.25%	15 Feb 2026	460,000	478,113
SENSATA TECHNOLOGIES BV	5%	01 Oct 2025	3,000	3,338
SENSATA TECHNOLOGIES BV	4.875%	15 Oct 2023	480,000	517,800
SENSATA TECHNOLOGIES INC	3.75%	15 Feb 2031	73,000	75,670
SERVICE CORP INTL	3.375%	15 Aug 2030	117,000	121,705
SERVICE CORP INTL	7.5%	01 Apr 2027	405,000	493,088
SERVICE CORP INTL	4.625%	15 Dec 2027	210,000	223,650
SERVICE CORP INTL	5.125%	01 Jun 2029	187,000	207,103
SHUTTERFLY INC	1%	25 Sep 2026	132,160	131,216
SINCLAIR TELEVISION GROU	5.125%	15 Feb 2027	150,000	153,173
SIRIUS XM RADIO INC	5%	01 Aug 2027	880,000	935,009
SIRIUS XM RADIO INC	5.375%	15 Jul 2026	45,000	46,913
SIRIUS XM RADIO INC	4.625%	15 Jul 2024	225,000	233,156
SIX FLAGS ENTERTAINMENT	5.5%	15 Apr 2027	235,000	241,463

SIX FLAGS ENTERTAINMENT	4.875%	31 Jul 2024	235,000	235,204
SM ENERGY CO	5.625%	01 Jun 2025	190,000	154,850

SM ENERGY CO	6.625%	15 Jan 2027	150,000	119,625
SOUTHWESTERN ENERGY CO	6.45%	23 Jan 2025	329,000	342,160
SOUTHWESTERN ENERGY CO	7.5%	01 Apr 2026	38,000	39,862
SOUTHWESTERN ENERGY CO	7.75%	01 Oct 2027	100,000	107,970
SP PF BUYER LLC	1%	22 Dec 2025	913,725	878,154
SPECTRUM BRANDS INC	5.5%	15 Jul 2030	150,000	161,625
SPECTRUM BRANDS INC	5.75%	15 Jul 2025	565,000	583,419
SPECTRUM BRANDS INC	5%	01 Oct 2029	60,000	64,434
SPIRIT AEROSYSTEMS INC	1%	15 Jan 2025	88,500	89,164
SPIRIT AEROSYSTEMS INC	7.5%	15 Apr 2025	190,000	203,775
SPIRIT AEROSYSTEMS INC	5.5%	15 Jan 2025	95,000	100,216
SPRINT CAPITAL CORP	6.875%	15 Nov 2028	100,000	131,848
SPRINT CAPITAL CORP	8.75%	15 Mar 2032	1,328,000	2,102,722
SPRINT CORP	7.875%	15 Sep 2023	1,090,000	1,262,002
SPRINT CORP	7.125%	15 Jun 2024	130,000	152,100
SPRINT CORP	7.625%	15 Feb 2025	1,615,000	1,931,274
SPRINT CORP	7.625%	01 Mar 2026	385,000	477,860
SPX FLOW INC	5.875%	15 Aug 2026	145,000	151,525
SS+C TECHNOLOGIES INC	5.5%	30 Sep 2027	145,000	154,863
STANDARD INDUSTRIES INC	5%	15 Feb 2027	35,000	36,575
STANDARD INDUSTRIES INC	3.375%	15 Jan 2031	89,000	89,445
STANDARD INDUSTRIES INC	4.75%	15 Jan 2028	565,000	594,663
STAPLES INC	7.5%	15 Apr 2026	593,000	619,252
STAPLES INC	10.75%	15 Apr 2027	370,000	368,150
STARFRUIT FINCO B V	1%	01 Oct 2025	306,289	302,715
STARS GRP HLDS/STARS GRP	7%	15 Jul 2026	132,000	138,930
STATION CASINOS LLC	4.5%	15 Feb 2028	460,000	463,450
STEINWAY MUSICAL INSTRS INC	1%	14 Feb 2025	240,548	233,331
STEVENS HOLDING CO INC	6.125%	01 Oct 2026	155,000	167,400
SUMMIT MATERIALS LLC/FIN	5.25%	15 Jan 2029	79,000	82,950
SUMMIT MID HLDS LLC / FI	5.75%	15 Apr 2025	125,000	80,000
SUNOCO LP/FINANCE CORP	4.5%	15 May 2029	99,000	102,960
SUNSHINE LUXEMBOURG VII SARL	1%	01 Oct 2026	534,600	535,605
T MOBILE USA INC	6.5%	15 Jan 2026	735,000	760,725
T MOBILE USA INC	4.75%	01 Feb 2028	1,131,000	1,215,701
TALLGRASS NRG PRTNR/FIN	5.5%	15 Sep 2024	80,000	81,400
TALLGRASS NRG PRTNR/FIN	6%	01 Mar 2027	70,000	72,538
TALLGRASS NRG PRTNR/FIN	7.5%	01 Oct 2025	252,000	272,057
TALLGRASS NRG PRTNR/FIN	6%	31 Dec 2030	100,000	102,905
TALLGRASS NRG PRTNR/FIN	5.5%	15 Jan 2028	200,000	204,250
TARGA RESOURCES PARTNERS	5.375%	01 Feb 2027	595,000	624,970
TARGA RESOURCES PARTNERS	5%	15 Jan 2028	20,000	21,111
TARGA RESOURCES PARTNERS	6.5%	15 Jul 2027	195,000	211,575
TARGA RESOURCES PARTNERS	6.875%	15 Jan 2029	175,000	197,094
TARGA RESOURCES PARTNERS	4.25%	15 Nov 2023	15,000	15,075
TELECOM ITALIA CAPITAL	6.375%	15 Nov 2033	175,000	215,250
TELECOM ITALIA CAPITAL	6%	30 Sep 2034	405,000	493,326
TEMPUR SEALY INTL INC	5.625%	15 Oct 2023	175,000	177,844
TEMPUR SEALY INTL INC	5.5%	15 Jun 2026	335,000	348,635
TENET HEALTHCARE CORP	5.125%	01 May 2025	125,000	127,436
TENET HEALTHCARE CORP	7.5%	01 Apr 2025	19,000	20,758
TENET HEALTHCARE CORP	4.625%	15 Jul 2024	45,000	46,126
TENET HEALTHCARE CORP	6.25%	01 Feb 2027	559,000	592,540
TENET HEALTHCARE CORP	4.875%	01 Jan 2026	1,285,000	1,344,251
TENET HEALTHCARE CORP	5.125%	01 Nov 2027	335,000	354,681
TENNECO INC	7.875%	15 Jan 2029	98,000	110,030
TENNECO INC	5%	15 Jul 2026	277,000	254,840
TENNECO INC	5.375%	15 Dec 2024	150,000	144,932
TEREX CORP	5.625%	01 Feb 2025	460,000	473,858
TITAN ACQUISITION LIMITED	1%	28 Mar 2025	573,773	558,322
TRANSDIGM INC	6.25%	15 Mar 2026	330,000	351,450
TRANSOCEAN GUARDIAN LTD	5.875%	15 Jan 2024	128,700	108,108

TRANSOCEAN PONTUS LTD	6.125%	01 Aug 2025	117,000	111,149
TREEHOUSE FOODS INC	4%	01 Sep 2028	27,000	27,928
TREEHOUSE FOODS INC	6%	15 Feb 2024	355,000	361,656
TRIMAS CORP	4.875%	15 Oct 2025	190,000	194,750
TRINSEO OP / TRINSEO FIN	5.375%	01 Sep 2025	410,000	418,713
TRIUMPH GROUP INC	7.75%	15 Aug 2025	155,000	141,631
TRIVIUM PACKAGING FIN	5.5%	15 Aug 2026	200,000	211,500

U.S. RENAL CARE, INC.	1%	26 Jun 2026	316,272	314,296
UNITED RENTALS NORTH AM	3.875%	15 Feb 2031	171,000	393,009
UNITED RENTALS NORTH AM	3.875%	15 Nov 2027	230,000	240,925
UNITED RENTALS NORTH AM	5.875%	15 Sep 2026	115,000	121,751
UNITED RENTALS NORTH AM	5.5%	15 May 2027	510,000	545,700
UNITED RENTALS NORTH AM	4.875%	15 Jan 2028	45,000	47,925
UNITED STATES STEEL CORP	12%	01 Jun 2025	144,000	166,320
UNITI GROUP/CSL CAPITAL	6%	15 Apr 2023	130,000	132,600
UNITI GROUP/CSL CAPITAL	8.25%	15 Oct 2023	27,000	27,203
UNITI GROUP/CSL CAPITAL	7.125%	15 Dec 2024	125,000	126,250
US CELLULAR CORP	6.7%	15 Dec 2033	340,000	441,150
US DOLLAR			120,310	120,310
VAIL RESORTS INC	6.25%	15 May 2025	95,000	101,413
VARSITY BRANDS INC	1%	15 Dec 2024	203,950	195,865
VENATOR FIN SARL/VENATOR	5.75%	15 Jul 2025	240,000	224,400
VERTICAL US NEWCO INC	1%	30 Jul 2027	187,500	187,667
VERTIV GROUP CORPORATION	1%	02 Mar 2027	99,499	98,550
VICI PROPERTIES / NOTE	3.75%	15 Feb 2027	125,000	127,813
VICI PROPERTIES / NOTE	4.125%	15 Aug 2030	70,000	73,894
VICI PROPERTIES / NOTE	4.25%	01 Dec 2026	269,000	278,993
VICI PROPERTIES / NOTE	4.625%	01 Dec 2029	215,000	230,050
VICI PROPERTIES INC	REIT USD.01		49,177	1,254,014
VIDEOTRON LTD	5.375%	15 Jun 2024	335,000	369,338
VIDEOTRON LTD / LTEE	5.125%	15 Apr 2027	215,000	228,169
VIRGIN MEDIA SECURED FIN	5.5%	15 May 2029	365,000	395,569
VISTA OUTDOOR INC	5.875%	01 Oct 2023	595,000	600,950
VISTRA CORP	5.625%	15 Feb 2027	433,000	460,556
WABASH NATIONAL CORP	5.5%	01 Oct 2025	345,000	351,900
WEEKLEY HOMES LLC/ FINAN	4.875%	15 Sep 2028	55,000	57,475
WELBILT INC	9.5%	15 Feb 2024	82,000	84,750
WESCO DISTRIBUTION INC	7.125%	15 Jun 2025	260,000	285,956
WHITE CAP BUYER LLC	1%	19 Oct 2027	321,000	320,599
WHITING PETROLEUM CORP	COMMON STOCK		8,756	218,900
WILLIAM CARTER	5.625%	15 Mar 2027	210,000	221,025
WMG ACQUISITION CORP	3%	15 Feb 2031	317,000	310,660
WOLVERINE ESCROW LLC	9%	15 Nov 2026	410,000	388,086
WPX ENERGY INC	5.875%	15 Jun 2028	95,000	103,553
WPX ENERGY INC	8.25%	01 Aug 2023	143,000	162,751
WPX ENERGY INC	5.75%	01 Jun 2026	116,000	121,945
WYNN LAS VEGAS LLC/CORP	5.5%	01 Mar 2025	670,000	699,313
WYNN RESORTS FINANCE LLC	5.125%	01 Oct 2029	244,000	255,590
XPO LOGISTICS INC	6.5%	15 Jun 2022	375,000	376,219
XPO LOGISTICS INC	6.125%	01 Sep 2023	90,000	91,575
YUM BRANDS INC	7.75%	01 Apr 2025	80,000	88,600
YUM BRANDS INC	3.625%	15 Mar 2031	158,000	159,711
ZAYO GROUP HOLDINGS INC	1%	09 Mar 2027	204,882	203,345

Total : EXHIBIT I - High Yield Debt Fund

\$ 159,892,643

EXHIBIT J - Emerging Markets Debt Fund
(Administered by PGIM)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	IMDB GLOBAL INVESTMENTS	4.4% 09 Mar 2023	1,000,000	\$ 1,018,000
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	200,000	243,800
	ARAB REPUBLIC OF EGYPT	8.7% 01 Mar 2049	210,000	242,025
	ARAB REPUBLIC OF EGYPT	5.875% 11 Jun 2025	350,000	379,620
	ARAB REPUBLIC OF EGYPT	7.5% 31 Jan 2027	400,000	461,853
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	150,000	169,500
	ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	100,000	127,708
	ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	100,000	126,942
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	205,000	269,389
	ARAB REPUBLIC OF EGYPT	4.75% 11 Apr 2025	100,000	127,301
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	200,000	226,000
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1	1
	AUTORIDAD CANAL DE PANAM	4.95% 29 Jul 2035	225,000	284,065
	B8A8NMUD9 P USD C BRL EO	MAY21 5.00 PUT	(493,000)	(12,473)
	B8A8NMUD9 USD P BRL C EO	MAY21 5 CALL	493,000	12,473
	B8A8NMUE7 USD C BRL P 5.9 EO	FEB21 5.9 CALL	(493,000)	(1,738)
	B8A8Q73Y3 C USD P BRL EO	JAN21 5.45 CALL	(149,000)	(30)
	B8A8Q78S1 C USD P CLP EO	JAN21 765.00 CALL	(311,000)	(0)
	B8A8Q8X85 P USD C TRY EO	JAN21 7.65 PUT	(156,000)	(4,539)
	B8A8QHRF6 P USD C MXN EO	DEC20 19.8 PUT	(156,000)	(0)
	B8A8R3H26 C USD P ZAR EO	DEC20 15.25 PUT	(629,000)	(1)
	B8A8R6TW0 C USD P ZAR EO	DEC20 15.20 CALL	(629,000)	(1)
	B8A8R7VS4 P USD C MXN EO	DEC20 19.7 PUT	(157,000)	(0)
	B8A8SXHS2 P USD C BRL EO	DEC20 4.95 PUT	(190,000)	(0)
	B8A8SYN20 C USD P BRL EO	DEC20 5.25 CALL	(190,000)	(0)
	B8A8SZ0T3 C USD P IDR EO	DEC20 14200 CALL	(317,000)	(0)
	B8A8T1ST7 P USD C ZAR EO	DEC20 14.45 PUT	(629,000)	(1)
	B8A8TA9F8 USDP MXNC EO	DEC20 19.9 PUT	(70,000)	(0)
	B8A8TC5C5 P USD C MXN EO	DEC20 19.90 PUT	(227,000)	(0)
	B8A8THAQ7 USD P BRL C	FEB21 4.75 PUT	493,000	1,340
	BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	240,000	273,600
	BNQ CEN TUNISIA INT BOND	6.75% 31 Oct 2023	200,000	230,908
	BNQ CEN TUNISIA INT BOND	5.75% 30 Jan 2025	270,000	245,132
	BONOS DE TESORERIA	5.94% 12 Feb 2029	500,000	172,557
	BONOS DE TESORERIA	5.4% 12 Aug 2034	1,510,000	460,258
	BONOS DE TESORERIA	5.35% 12 Aug 2040	1,550,000	445,440
	BONOS TESORERIA PESOS	4.7% 01 Sep 2030	190,000,000	318,467
	BONOS TESORERIA PESOS	2.3% 01 Oct 2028	145,000,000	204,694
	BONOS TESORERIA PESOS	6% 01 Jan 2043	240,000,000	471,623
	BONOS TESORERIA PESOS	4.5% 01 Mar 2026	510,000,000	834,304
	BONOS TESORERIA PESOS	5% 01 Mar 2035	165,000,000	285,876

BRAZIL LOAN TRUST 1	5.477% 24 Jul 2023	494,113	511,411
BRAZILIAN REAL	FOREIGN CURRENCY	0	0
BULGARIA	1.375% 23 Sep 2050	310,000	391,457
CANADIAN DOLLAR	FOREIGN CURRENCY	1	1
CEMEX SAB DE CV	7.75% 16 Apr 2026	300,000	316,350
CHINA GOVERNMENT BOND	3.29% 23 May 2029	6,900,000	1,059,451
CHINA GOVERNMENT BOND	3.86% 22 Jul 2049	3,100,000	480,188
CHINA GOVERNMENT BOND	3.13% 21 Nov 2029	10,000,000	1,516,178
CHINA GOVERNMENT BOND	2.68% 21 May 2030	6,600,000	968,151
CHINA GOVERNMENT BOND	2.85% 04 Jun 2027	6,000,000	900,560
CNAC HK FINBRIDGE CO LTD	4.875% 14 Mar 2025	200,000	213,993
CNOOC FINANCE 2013 LTD	3.3% 30 Sep 2049	290,000	283,716
COLOMBIAN PESO	FOREIGN CURRENCY	163,631,192	47,838
COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	200,000	227,000
COSTA RICA GOVERNMENT	4.25% 26 Jan 2023	200,000	191,752
COSTA RICA GOVERNMENT	7% 04 Apr 2044	280,000	256,903
COSTA RICA GOVERNMENT	4.375% 30 Apr 2025	350,000	326,379
COUNTRY GARDEN HLDGS	8% 27 Jan 2024	200,000	216,101
CROATIA	2.75% 27 Jan 2030	100,000	146,224

CURRENCY CONTRACT	EUR/AUD	(16,935)
CURRENCY CONTRACT	AUD/USD	6,721
CURRENCY CONTRACT	USD/AUD	(35,283)
CURRENCY CONTRACT	AUD/USD	9,543
CURRENCY CONTRACT	AUD/USD	8,426
CURRENCY CONTRACT	BRL/USD	(758)
CURRENCY CONTRACT	USD/BRL	(7,479)
CURRENCY CONTRACT	BRL/USD	129,364
CURRENCY CONTRACT	BRL/USD	1,728
CURRENCY CONTRACT	BRL/USD	662
CURRENCY CONTRACT	BRL/USD	(1,700)
CURRENCY CONTRACT	USD/BRL	(722)
CURRENCY CONTRACT	BRL/USD	(2,746)
CURRENCY CONTRACT	BRL/USD	1,459
CURRENCY CONTRACT	CNH/USD	14,026
CURRENCY CONTRACT	USD/CNH	(623)
CURRENCY CONTRACT	USD/CNH	(4,255)
CURRENCY CONTRACT	USD/CNH	(28,686)
CURRENCY CONTRACT	USD/CNH	(3,209)
CURRENCY CONTRACT	USD/CNH	(4,893)
CURRENCY CONTRACT	CNH/USD	339
CURRENCY CONTRACT	CNH/USD	1,348
CURRENCY CONTRACT	CNH/USD	3,857
CURRENCY CONTRACT	CNH/USD	714
CURRENCY CONTRACT	CNH/USD	82,016
CURRENCY CONTRACT	CNH/USD	25,508
CURRENCY CONTRACT	COP/USD	2,382
CURRENCY CONTRACT	COP/USD	(64)
CURRENCY CONTRACT	USD/COP	(30,394)
CURRENCY CONTRACT	COP/USD	1,622
CURRENCY CONTRACT	USD/COP	(1,132)
CURRENCY CONTRACT	COP/USD	1,997
CURRENCY CONTRACT	CZK/USD	(394)
CURRENCY CONTRACT	CZK/USD	9,851
CURRENCY CONTRACT	USD/CZK	(2,985)
CURRENCY CONTRACT	USD/CZK	(8,223)

CURRENCY CONTRACT	CZK/USD	5,745
CURRENCY CONTRACT	CZK/USD	3,715
CURRENCY CONTRACT	CZK/USD	7,540
CURRENCY CONTRACT	CZK/USD	40,549
CURRENCY CONTRACT	USD/CZK	(10,546)
CURRENCY CONTRACT	USD/CZK	(9,767)
CURRENCY CONTRACT	USD/CZK	(9,320)
CURRENCY CONTRACT	CZK/USD	11,015
CURRENCY CONTRACT	CZK/USD	6,293
CURRENCY CONTRACT	CZK/USD	75,556
CURRENCY CONTRACT	CZK/USD	26,307
CURRENCY CONTRACT	EUR/USD	454
CURRENCY CONTRACT	EUR/USD	1,330
CURRENCY CONTRACT	EUR/USD	5,362
CURRENCY CONTRACT	EUR/USD	8,571
CURRENCY CONTRACT	EUR/USD	4,931
CURRENCY CONTRACT	USD/EUR	3,191
CURRENCY CONTRACT	USD/EUR	7,124
CURRENCY CONTRACT	USD/EUR	(30,815)
CURRENCY CONTRACT	USD/EUR	(17,482)
CURRENCY CONTRACT	USD/EUR	(6,485)
CURRENCY CONTRACT	PLN/EUR	(2,018)
CURRENCY CONTRACT	USD/EUR	(1,024)
CURRENCY CONTRACT	EUR/AUD	7,957
CURRENCY CONTRACT	HUF/USD	35,664
CURRENCY CONTRACT	HUF/USD	4,176
CURRENCY CONTRACT	HUF/USD	4,466
CURRENCY CONTRACT	USD/HUF	(528)
CURRENCY CONTRACT	USD/HUF	(6,617)
CURRENCY CONTRACT	USD/HUF	(13,065)
CURRENCY CONTRACT	USD/HUF	(3,517)
CURRENCY CONTRACT	USD/HUF	(3,895)
CURRENCY CONTRACT	USD/HUF	(2,225)
CURRENCY CONTRACT	USD/HUF	(3,233)
CURRENCY CONTRACT	HUF/USD	1,048
CURRENCY CONTRACT	IDR/USD	265
CURRENCY CONTRACT	IDR/USD	13,571

CURRENCY CONTRACT	IDR/USD	1,308
CURRENCY CONTRACT	IDR/USD	1,091
CURRENCY CONTRACT	IDR/USD	1,027
CURRENCY CONTRACT	IDR/USD	776
CURRENCY CONTRACT	IDR/USD	640
CURRENCY CONTRACT	ILS/USD	22,853
CURRENCY CONTRACT	ILS/USD	18,635
CURRENCY CONTRACT	USD/ILS	(2,043)
CURRENCY CONTRACT	USD/ILS	(886)
CURRENCY CONTRACT	USD/JPY	393
CURRENCY CONTRACT	JPY/USD	2,678
CURRENCY CONTRACT	JPY/USD	9,603
CURRENCY CONTRACT	JPY/USD	1,469
CURRENCY CONTRACT	KRW/USD	(32)
CURRENCY CONTRACT	KRW/USD	795
CURRENCY CONTRACT	KRW/USD	1,910
CURRENCY CONTRACT	USD/KRW	(902)
CURRENCY CONTRACT	USD/KRW	(275)

CURRENCY CONTRACT	USD/KRW	(418)
CURRENCY CONTRACT	MXN/USD	(102)
CURRENCY CONTRACT	MXN/USD	5,188
CURRENCY CONTRACT	MXN/USD	179
CURRENCY CONTRACT	USD/MXN	(4,628)
CURRENCY CONTRACT	MXN/USD	3,192
CURRENCY CONTRACT	MXN/USD	1,726
CURRENCY CONTRACT	MYR/USD	(150)
CURRENCY CONTRACT	MYR/USD	7,297
CURRENCY CONTRACT	USD/NZD	(10,013)
CURRENCY CONTRACT	USD/NZD	(3,046)
CURRENCY CONTRACT	NZD/USD	13,424
CURRENCY CONTRACT	USD/PEN	3,437
CURRENCY CONTRACT	USD/PEN	1,720
CURRENCY CONTRACT	PLN/USD	2,250
CURRENCY CONTRACT	USD/PLN	2,201
CURRENCY CONTRACT	USD/PLN	(993)
CURRENCY CONTRACT	USD/PLN	(3,464)
CURRENCY CONTRACT	PLN/USD	337
CURRENCY CONTRACT	PLN/USD	(2,874)
CURRENCY CONTRACT	PLN/USD	(3,388)
CURRENCY CONTRACT	PLN/USD	24,218
CURRENCY CONTRACT	PLN/USD	3,057
CURRENCY CONTRACT	PLN/USD	4,852
CURRENCY CONTRACT	PLN/USD	3,415
CURRENCY CONTRACT	PLN/USD	1,400
CURRENCY CONTRACT	PLN/USD	443
CURRENCY CONTRACT	PLN/EUR	(770)
CURRENCY CONTRACT	RON/USD	43,560
CURRENCY CONTRACT	RON/USD	7,547
CURRENCY CONTRACT	USD/RON	(6,698)
CURRENCY CONTRACT	RUB/USD	(1,037)
CURRENCY CONTRACT	USD/RUB	193
CURRENCY CONTRACT	USD/RUB	394
CURRENCY CONTRACT	RUB/USD	12,075
CURRENCY CONTRACT	USD/RUB	(89)
CURRENCY CONTRACT	USD/RUB	(6,702)
CURRENCY CONTRACT	RUB/USD	3,315
CURRENCY CONTRACT	RUB/USD	(3,193)
CURRENCY CONTRACT	RUB/USD	9,459
CURRENCY CONTRACT	RUB/USD	(188)
CURRENCY CONTRACT	SGD/USD	1,466
CURRENCY CONTRACT	USD/THB	(585)
CURRENCY CONTRACT	USD/THB	(1,498)
CURRENCY CONTRACT	THB/USD	(263)
CURRENCY CONTRACT	THB/USD	(316)
CURRENCY CONTRACT	THB/USD	(888)
CURRENCY CONTRACT	THB/USD	2,629
CURRENCY CONTRACT	THB/USD	337
CURRENCY CONTRACT	THB/USD	6,210
CURRENCY CONTRACT	THB/USD	381
CURRENCY CONTRACT	TRY/USD	61,957
CURRENCY CONTRACT	TRY/USD	8,094
CURRENCY CONTRACT	TRY/USD	3,363
CURRENCY CONTRACT	TRY/USD	(615)

CURRENCY CONTRACT	TRY/USD		51,763
CURRENCY CONTRACT	USD/TRY		(15,902)
CURRENCY CONTRACT	USD/TWD		1,530
CURRENCY CONTRACT	USD/TWD		3,383
CURRENCY CONTRACT	ZAR/USD		94
CURRENCY CONTRACT	USD/ZAR		(66,407)
CURRENCY CONTRACT	USD/ZAR		(2,473)
CURRENCY CONTRACT	USD/ZAR		(51,049)
CURRENCY CONTRACT	USD/ZAR		(2,385)
CURRENCY CONTRACT	USD/ZAR		(2,624)
CURRENCY CONTRACT	INR/USD		3,684
CURRENCY CONTRACT	INR/USD		5,509
CURRENCY CONTRACT	INR/USD		10,098
CURRENCY CONTRACT	USD/INR		(2,645)
CURRENCY CONTRACT	USD/INR		(2,089)
CURRENCY CONTRACT	INR/USD		6,448
CURRENCY CONTRACT	INR/USD		5,682
CURRENCY CONTRACT	UAH/USD		1,619
CURRENCY CONTRACT	USD/UAH		(2,477)
CURRENCY CONTRACT	USD/UAH		(1,928)
CURRENCY CONTRACT	USD/CLP		(12,761)
CURRENCY CONTRACT	USD/CLP		(12,708)
CURRENCY CONTRACT	USD/CLP		(27,307)
CURRENCY CONTRACT	CLP/USD		3,367
CURRENCY CONTRACT	USD/PHP		(793)
CURRENCY CONTRACT	USD/PHP		(796)
CURRENCY CONTRACT	PHP/USD		871
CZECH KORUNA	FOREIGN CURRENCY	171,991	8,013
CZECH REPUBLIC	0.25% 10 Feb 2027	5,200,000	231,231
CZECH REPUBLIC	2.75% 23 Jul 2029	4,400,000	231,378
CZECH REPUBLIC	1.2% 13 Mar 2031	4,900,000	225,376
CZECH REPUBLIC	4.2% 04 Dec 2036	6,300,000	408,648
CZECH REPUBLIC	0.95% 15 May 2030	15,040,000	680,143
CZECH REPUBLIC	2% 13 Oct 2033	7,200,000	358,059
DIGICEL GROUP 0.5 LTD	10% 01 Apr 2024	100,807	90,222
DOMINICAN REPUBLIC	5.875% 30 Jan 2060	755,000	830,508
DOMINICAN REPUBLIC	6% 19 Jul 2028	150,000	179,439
DOMINICAN REPUBLIC	9.75% 05 Jun 2026	8,000,000	147,631
DOMINICAN REPUBLIC	7.45% 30 Apr 2044	710,000	915,907
DOMINICAN REPUBLIC	6.875% 29 Jan 2026	610,000	735,819
DP WORLD PLC	6.85% 02 Jul 2037	300,000	411,000
EMBRAER NETHERLANDS FINA	6.95% 17 Jan 2028	200,000	226,000
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	200,000	220,520
ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	200,000	220,200
ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	350,000	356,125
ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	205,000	209,305
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	400,000	441,040
EURO CURRENCY	FOREIGN CURRENCY	70,369	86,100
EURO-BUND FUTURE MAR21	XEUR 20210308	(1,500,000)	(8,748)
EUROPEAN BK RECON + DEV	7.5% 15 May 2022	2,600,000,000	192,146
EUROPEAN INVESTMENT BANK	0.01% 05 Sep 2022	1,820,000	197,650
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	213,586
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	213,586
EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	265,000	286,392
FED REPUBLIC OF BRAZIL	3.875% 12 Jun 2030	200,000	211,000
FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	255,000	371,665
FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	430,000	583,192
FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	435,000	482,850
FED REPUBLIC OF BRAZIL	6% 07 Apr 2026	285,000	342,428
FEL ENERGY VI SARL	5.75% 01 Dec 2040	235,000	250,111
GEORGIAN RAILWAY JSC	7.75% 11 Jul 2022	270,000	284,040
GMR HYDERABAD INTERNATIO	5.375% 10 Apr 2024	200,000	202,792

GOVERNMENT OF JAMAICA	8.5%	28 Feb 2036	100,000	144,110
GOVERNMENT OF JAMAICA	8%	15 Mar 2039	160,000	233,600
GOVERNMENT OF JAMAICA	7.625%	09 Jul 2025	240,000	282,002
GOVERNMENT OF JAMAICA	6.75%	28 Apr 2028	240,000	291,902
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		3,686,946	3,686,946
GOVT OF BERMUDA	3.375%	20 Aug 2050	200,000	215,500
GRUPO AVAL LTD	4.375%	04 Feb 2030	200,000	213,000
HUNGARY	1.75%	05 Jun 2035	320,000	433,137
HUNGARY	7.625%	29 Mar 2041	396,000	701,375
HUNGARY GOVERNMENT BOND	6.75%	22 Oct 2028	62,000,000	285,298
HUNGARY GOVERNMENT BOND	1.5%	22 Apr 2026	125,000,000	424,598

HUNGARY GOVERNMENT BOND	3.25%	22 Oct 2031	143,290,000	535,029
HUNGARY GOVERNMENT BOND	3%	21 Aug 2030	108,820,000	397,506
HUNGARY GOVERNMENT BOND	3%	27 Oct 2038	16,320,000	60,678
HUNGARY GOVERNMENT BOND	5.5%	24 Jun 2025	140,000,000	561,898
HYUNDAI CAPITAL AMERICA	6.375%	08 Apr 2030	205,000	269,705
INDONESIA ASAHAN ALUMINI	4.75%	15 May 2025	320,000	353,120
INDONESIA ASAHAN ALUMINI	6.53%	15 Nov 2028	200,000	250,660
INDONESIA ASAHAN ALUMINI	6.53%	15 Nov 2028	200,000	250,660
INDONESIA GOVERNMENT	7.5%	15 Jun 2035	1,500,000,000	118,505
INDONESIA GOVERNMENT	7%	15 Sep 2030	4,300,000,000	331,299
INDONESIA GOVERNMENT	6.5%	15 Feb 2031	2,000,000,000	148,735
INDONESIA GOVERNMENT	7.5%	15 Apr 2040	1,900,000,000	150,080
INDONESIA GOVERNMENT	8.375%	15 Mar 2034	24,290,000,000	2,013,411
INDONESIA GOVERNMENT	8.25%	15 May 2036	3,570,000,000	295,191
INDONESIA GOVERNMENT	8.75%	15 May 2031	1,800,000,000	151,994
INDONESIA GOVERNMENT	8.25%	15 May 2029	2,600,000,000	212,921
INDONESIA GOVERNMENT	8.375%	15 Apr 2039	5,100,000,000	428,321
INDONESIA GOVERNMENT	8.375%	15 Sep 2026	23,895,000,000	1,944,945
INDONESIA GOVERNMENT	6.625%	15 May 2033	3,900,000,000	284,631
INDONESIA GOVERNMENT	7%	15 May 2027	5,395,000,000	413,290
INDONESIA GOVERNMENT	6.125%	15 May 2028	8,075,000,000	582,377
INDONESIA GOVERNMENT	9%	15 Mar 2029	1,538,000,000	130,593
INDONESIAN RUPIAH	FOREIGN CURRENCY		106,466,169	7,578
INSTIT COSTA DE ELECTRIC	6.95%	10 Nov 2021	400,000	398,504
INTL BK RECON + DEVELOP	7.45%	20 Aug 2021	2,200,000,000	159,856
INTL FINANCE CORP	0.01%	23 Mar 2038	20,000,000	301,513
ISLAMIC REP OF PAKISTAN	6.875%	05 Dec 2027	200,000	208,500
ISLAMIC REP OF PAKISTAN	8.25%	15 Apr 2024	700,000	761,250
ISLAMIC REP OF PAKISTAN	6.875%	05 Dec 2027	200,000	208,500
IVORY COAST	5.875%	17 Oct 2031	120,000	162,112
IVORY COAST	6.875%	17 Oct 2040	100,000	138,995
IVORY COAST	5.25%	22 Mar 2030	125,000	163,744
IVORY COAST	1%	31 Dec 2032	195,050	225,696
IVORY COAST	5.125%	15 Jun 2025	150,000	202,868
IVORY COAST	6.625%	22 Mar 2048	100,000	135,289
IVORY COAST	6.375%	03 Mar 2028	235,000	268,455
JBS INVESTMENTS II GMBH	5.75%	15 Jan 2028	200,000	214,002
JBS USA LLC/JBS USA FINA	5.75%	15 Jun 2025	450,000	464,625
JSM GLOBAL SARL	4.75%	20 Oct 2030	200,000	215,252
KAZAKHSTAN TEMIR ZHOLY	6.95%	10 Jul 2042	270,000	398,790
KAZMUNAYGAS NATIONAL CO	5.75%	19 Apr 2047	400,000	536,020
KINGDOM OF BAHRAIN	7%	26 Jan 2026	400,000	464,905
KINGDOM OF BAHRAIN	7%	12 Oct 2028	200,000	231,361
KINGDOM OF BAHRAIN	7.5%	20 Sep 2047	400,000	469,294

KINGDOM OF JORDAN	7.375%	10 Oct 2047	200,000	232,814
KINGDOM OF JORDAN	7.375%	10 Oct 2047	200,000	232,814
KINGDOM OF MOROCCO	3%	15 Dec 2032	200,000	203,254
KINGDOM OF MOROCCO	5.5%	11 Dec 2042	230,000	286,853
LEBANESE REPUBLIC	6.6%	27 Nov 2026	65,000	8,538
LEBANESE REPUBLIC	6%	27 Jan 2023	205,000	27,413
LEBANESE REPUBLIC	6.75%	29 Nov 2027	105,000	14,064
LEBANESE REPUBLIC	6.65%	26 Feb 2030	25,000	3,342
LEBANESE REPUBLIC	6.85%	25 May 2029	130,000	17,571
LEBANESE REPUBLIC	6.25%	27 May 2022	70,000	9,542
LEBANESE REPUBLIC	6.6%	27 Nov 2026	5,000	657
LEBANESE REPUBLIC	6.65%	26 Feb 2030	80,000	10,693
LEBANESE REPUBLIC	6.25%	27 May 2022	45,000	6,134
LEBANESE REPUBLIC	6.65%	22 Apr 2024	160,000	21,722
MALAYSIA GOVERNMENT	3.828%	05 Jul 2034	755,000	199,793
MALAYSIA GOVERNMENT	4.232%	30 Jun 2031	750,000	209,666
MALAYSIA GOVERNMENT	3.844%	15 Apr 2033	310,000	82,315
MALAYSIA GOVERNMENT	4.181%	15 Jul 2024	6,330,000	1,688,452
MALAYSIA GOVERNMENT	3.955%	15 Sep 2025	1,825,000	490,484
MALAYSIA GOVERNMENT	3.9%	30 Nov 2026	900,000	243,129
MALAYSIA GOVERNMENT	4.762%	07 Apr 2037	600,000	173,378
MALAYSIA GOVERNMENT	3.885%	15 Aug 2029	3,050,000	833,901
MALAYSIA GOVERNMENT	4.254%	31 May 2035	1,800,000	498,273
MALAYSIAN RINGGIT	FOREIGN CURRENCY		15,870	3,945
MEX BONOS DESARR FIX RT	8.5%	31 May 2029	13,672,100	836,362
MEX BONOS DESARR FIX RT	5.75%	05 Mar 2026	7,100,000	372,373
MEX BONOS DESARR FIX RT	7.75%	29 May 2031	8,600,000	507,100
MEX BONOS DESARR FIX RT	7.75%	13 Nov 2042	14,000,000	809,225
MEX BONOS DESARR FIX RT	8%	07 Nov 2047	996,800	59,040

MEX BONOS DESARR FIX RT	10%	20 Nov 2036	6,655,000	467,999
MEX BONOS DESARR FIX RT	7.5%	03 Jun 2027	30,825,000	1,760,253
MEX BONOS DESARR FIX RT	7.5%	03 Jun 2027	3,250,000	185,590
MEX BONOS DESARR FIX RT	7.75%	29 May 2031	16,400,000	967,028
MEX BONOS DESARR FIX RT	10%	20 Nov 2036	3,200,000	225,033
MEX BONOS DESARR FIX RT	8.5%	18 Nov 2038	3,488,000	217,026
MEX BONOS DESARR FIX RT	10%	05 Dec 2024	25,012,000	1,501,410
MEX BONOS DESARR FIX RT	10%	20 Nov 2036	400,000	28,129
MEXICAN PESO (NEW)	FOREIGN CURRENCY		1	0
NEW ISRAELI SHEQEL	FOREIGN CURRENCY		2	1
NEW ZEALAND DOLLAR	FOREIGN CURRENCY		1,343	967
NOTA DO TESOIRO NACIONAL	10%	01 Jan 2029	400,000	92,583
NOTA DO TESOIRO NACIONAL	10%	01 Jan 2031	250,000	58,515
NOTA DO TESOIRO NACIONAL	10%	01 Jan 2023	3,258,000	692,472
NOTA DO TESOIRO NACIONAL	10%	01 Jan 2027	3,807,000	866,465
NOTA DO TESOIRO NACIONAL	10%	01 Jan 2025	3,488,000	776,387
OMAN GOV INTERNTL BOND	6.5%	08 Mar 2047	200,000	196,150
OMAN GOV INTERNTL BOND	4.75%	15 Jun 2026	210,000	209,698
OMAN GOV INTERNTL BOND	3.625%	15 Jun 2021	350,000	350,551
OMAN GOV INTERNTL BOND	4.125%	17 Jan 2023	350,000	353,080
OMAN GOV INTERNTL BOND	6.5%	08 Mar 2047	400,000	392,301
PELABUHAN INDONESIA III	4.875%	01 Oct 2024	400,000	441,000
PERUSAHAAN GAS NEGARA	5.125%	16 May 2024	210,000	232,136
PERUSAHAAN LISTRIK NEGAR	5.45%	21 May 2028	200,000	239,250
PETROBRAS GLOBAL FINANCE	5.093%	15 Jan 2030	46,000	51,405
PETROBRAS GLOBAL FINANCE	5.6%	03 Jan 2031	125,000	143,663

PETROBRAS GLOBAL FINANCE	8.75%	23 May 2026	250,000	324,750
PETROBRAS GLOBAL FINANCE	5.75%	01 Feb 2029	210,000	244,860
PETROBRAS GLOBAL FINANCE	6.9%	19 Mar 2049	120,000	152,100
PETROLEOS DE VENEZUELA S	8.5%	27 Oct 2020	612,500	153,125
PETROLEOS DE VENEZUELA S	5.375%	12 Apr 2027	985,000	34,475
PETROLEOS DE VENEZUELA S	9%	17 Nov 2021	95,000	3,325
PETROLEOS DE VENEZUELA S	6%	15 Nov 2026	70,000	2,450
PETROLEOS MEXICANOS	6.49%	23 Jan 2027	904,000	954,624
PETROLEOS MEXICANOS	7.69%	23 Jan 2050	303,000	305,500
PETROLEOS MEXICANOS	6.625%	15 Jun 2038	795,000	764,790
PETROLEOS MEXICANOS	6.5%	02 Jun 2041	180,000	168,075
PETROLEOS MEXICANOS	6.875%	04 Aug 2026	285,000	311,363
PETROLEOS MEXICANOS	6.5%	13 Mar 2027	280,000	294,893
PETROLEOS MEXICANOS	6.35%	12 Feb 2048	145,000	131,443
PETROLEOS MEXICANOS	6.5%	23 Jan 2029	350,000	362,828
PETRONAS CAPITAL LTD	4.55%	21 Apr 2050	200,000	266,942
PETRONAS CAPITAL LTD	4.8%	21 Apr 2060	200,000	288,816
PETRONAS CAPITAL LTD	4.5%	18 Mar 2045	210,000	280,456
PHILIPPINE GOVERNMENT	4.125%	20 Aug 2024	20,000,000	445,807
PHILIPPINE PESO	FOREIGN CURRENCY		330,000	6,872
PNG GOVT INTL BOND	8.375%	04 Oct 2028	200,000	202,750
PNG GOVT INTL BOND	8.375%	04 Oct 2028	200,000	202,750
POLAND GOVERNMENT BOND	2.5%	25 Jul 2026	800,000	237,277
POLAND GOVERNMENT BOND	2.75%	25 Oct 2029	1,960,000	600,471
POLAND GOVERNMENT BOND	1.25%	25 Oct 2030	900,000	242,336
POLAND GOVERNMENT BOND	3.25%	25 Jul 2025	9,085,000	2,750,877
POLAND GOVERNMENT BOND	2.75%	25 Apr 2028	1,400,000	425,816
POLAND GOVERNMENT BOND	2.5%	25 Apr 2024	2,360,000	680,768
POLAND GOVERNMENT BOND	2.25%	25 Oct 2024	1,400,000	403,265
POLISH ZLOTY	FOREIGN CURRENCY		77,320	20,752
POUND STERLING	FOREIGN CURRENCY		1	1
POWER FINANCE CORP LTD	4.5%	18 Jun 2029	200,000	219,654
PROVINCIA DE BUENOS AIRE	9.125%	16 Mar 2024	300,000	122,625
PT PERTAMINA (PERSERO)	4.7%	30 Jul 2049	200,000	227,523
PT PERTAMINA (PERSERO)	6.5%	07 Nov 2048	200,000	280,025
PT WIJAYA KARYA	7.7%	31 Jan 2021	2,000,000,000	140,416
REC LIMITED	5.25%	13 Nov 2023	200,000	218,370
REPUBLIC OF ANGOLA	9.5%	12 Nov 2025	511,000	529,070
REPUBLIC OF ANGOLA	8%	26 Nov 2029	200,000	187,616
REPUBLIC OF ANGOLA	9.5%	12 Nov 2025	600,000	621,217
REPUBLIC OF ANGOLA	9.375%	08 May 2048	200,000	188,200
REPUBLIC OF ARGENTINA	1%	09 Jul 2030	1,459,914	591,265
REPUBLIC OF ARGENTINA	1%	09 Jul 2035	266,685	97,340
REPUBLIC OF ARGENTINA	1%	09 Jan 2038	1,269,661	518,974
REPUBLIC OF ARGENTINA	1%	09 Jul 2041	1,613,112	608,950
REPUBLIC OF ARGENTINA	1%	09 Jul 2029	186,901	81,070
REPUBLIC OF BELARUS	6.875%	28 Feb 2023	235,000	245,039

REPUBLIC OF BELARUS	7.625%	29 Jun 2027	200,000	220,000
REPUBLIC OF CAMEROON	9.5%	19 Nov 2025	200,000	222,000
REPUBLIC OF COLOMBIA	7.375%	18 Sep 2037	565,000	824,199
REPUBLIC OF COLOMBIA	6.125%	18 Jan 2041	705,000	944,700
REPUBLIC OF COLOMBIA	5%	15 Jun 2045	200,000	244,000
REPUBLIC OF ECUADOR	1%	31 Jul 2030	254,880	163,123
REPUBLIC OF ECUADOR	1%	31 Jul 2035	589,407	319,022
REPUBLIC OF ECUADOR	1%	31 Jul 2040	240,160	121,884

REPUBLIC OF ECUADOR	0.01%	31 Jul 2030	60,500	28,662
REPUBLIC OF EL SALVADOR	7.75%	24 Jan 2023	150,000	147,939
REPUBLIC OF EL SALVADOR	7.65%	15 Jun 2035	310,000	293,725
REPUBLIC OF EL SALVADOR	7.625%	01 Feb 2041	177,000	163,948
REPUBLIC OF EL SALVADOR	5.875%	30 Jan 2025	280,000	264,253
REPUBLIC OF GABON	6.625%	06 Feb 2031	220,000	226,613
REPUBLIC OF GABON	6.375%	12 Dec 2024	290,000	301,600
REPUBLIC OF GABON	6.95%	16 Jun 2025	200,000	214,000
REPUBLIC OF GABON	6.375%	12 Dec 2024	225,000	234,000
REPUBLIC OF GHANA	6.375%	11 Feb 2027	200,000	207,438
REPUBLIC OF GHANA	7.875%	11 Feb 2035	200,000	205,500
REPUBLIC OF GHANA	8.125%	26 Mar 2032	200,000	211,274
REPUBLIC OF GHANA	7.625%	16 May 2029	200,000	212,281
REPUBLIC OF GHANA	7.875%	26 Mar 2027	200,000	219,835
REPUBLIC OF GHANA	8.627%	16 Jun 2049	200,000	204,772
REPUBLIC OF GHANA	10.75%	14 Oct 2030	315,000	421,086
REPUBLIC OF GUATEMALA	6.125%	01 Jun 2050	400,000	527,504
REPUBLIC OF GUATEMALA	4.5%	03 May 2026	240,000	266,400
REPUBLIC OF INDONESIA	4.45%	15 Apr 2070	200,000	244,626
REPUBLIC OF INDONESIA	8.5%	12 Oct 2035	425,000	694,093
REPUBLIC OF INDONESIA	5.95%	08 Jan 2046	250,000	359,910
REPUBLIC OF INDONESIA	7.75%	17 Jan 2038	700,000	1,098,902
REPUBLIC OF IRAQ	5.8%	15 Jan 2028	745,313	696,942
REPUBLIC OF KAZAKHSTAN	6.5%	21 Jul 2045	300,000	483,375
REPUBLIC OF KENYA	7.25%	28 Feb 2028	200,000	224,282
REPUBLIC OF KENYA	6.875%	24 Jun 2024	285,000	311,981
REPUBLIC OF MOZAMBIQUE	1%	15 Sep 2031	247,000	226,064
REPUBLIC OF NAMIBIA	5.25%	29 Oct 2025	200,000	214,705
REPUBLIC OF NIGERIA	7.625%	28 Nov 2047	200,000	210,311
REPUBLIC OF NIGERIA	7.696%	23 Feb 2038	200,000	213,280
REPUBLIC OF NIGERIA	8.747%	21 Jan 2031	200,000	231,701
REPUBLIC OF NIGERIA	7.875%	16 Feb 2032	200,000	219,650
REPUBLIC OF NIGERIA	7.143%	23 Feb 2030	200,000	215,500
REPUBLIC OF NIGERIA	8.747%	21 Jan 2031	600,000	695,104
REPUBLIC OF PANAMA	8.875%	30 Sep 2027	161,000	232,244
REPUBLIC OF PANAMA	6.7%	26 Jan 2036	630,000	935,556
REPUBLIC OF PARAGUAY	6.1%	11 Aug 2044	245,000	327,996
REPUBLIC OF PERU	2.783%	23 Jan 2031	100,000	109,651
REPUBLIC OF PERU	2.78%	01 Dec 2060	215,000	216,935
REPUBLIC OF PERU	8.75%	21 Nov 2033	405,000	691,542
REPUBLIC OF PERU	8.2%	12 Aug 2026	990,000	371,513
REPUBLIC OF PERU	6.95%	12 Aug 2031	1,324,000	475,918
REPUBLIC OF PERU	5.625%	18 Nov 2050	610,000	959,225
REPUBLIC OF PERU	6.35%	12 Aug 2028	710,000	249,391
REPUBLIC OF PERU	6.9%	12 Aug 2037	1,937,000	660,335
REPUBLIC OF PHILIPPINES	2.95%	05 May 2045	375,000	394,935
REPUBLIC OF PHILIPPINES	2.65%	10 Dec 2045	225,000	227,833
REPUBLIC OF PHILIPPINES	5%	13 Jan 2037	210,000	276,990
REPUBLIC OF PHILIPPINES	3.95%	20 Jan 2040	330,000	391,707
REPUBLIC OF SENEGAL	4.75%	13 Mar 2028	115,000	149,552
REPUBLIC OF SENEGAL	6.25%	23 May 2033	200,000	224,214
REPUBLIC OF SERBIA	2.125%	01 Dec 2030	200,000	197,660
REPUBLIC OF SERBIA	1.5%	26 Jun 2029	400,000	505,727
REPUBLIC OF SERBIA	3.125%	15 May 2027	100,000	137,331
REPUBLIC OF SERBIA	1.5%	26 Jun 2029	80,000	101,145
REPUBLIC OF SOUTH AFRICA	9%	31 Jan 2040	7,740,000	448,451
REPUBLIC OF SOUTH AFRICA	6.25%	31 Mar 2036	8,330,000	390,366
REPUBLIC OF SOUTH AFRICA	6.25%	08 Mar 2041	450,000	486,126
REPUBLIC OF SOUTH AFRICA	4.85%	30 Sep 2029	205,000	217,592
REPUBLIC OF SOUTH AFRICA	8%	31 Jan 2030	19,592,500	1,272,042
REPUBLIC OF SOUTH AFRICA	8.25%	31 Mar 2032	4,165,000	255,277
REPUBLIC OF SOUTH AFRICA	8%	31 Jan 2030	5,900,000	383,057

REPUBLIC OF SOUTH AFRICA	8.25%	31 Mar 2032	9,955,000	610,152
REPUBLIC OF SOUTH AFRICA	8.75%	31 Jan 2044	2,600,000	144,945
REPUBLIC OF SOUTH AFRICA	8.75%	31 Jan 2044	10,190,000	568,073

REPUBLIC OF SOUTH AFRICA	8.875%	28 Feb 2035	17,700,000	1,059,060
REPUBLIC OF SOUTH AFRICA	10.5%	21 Dec 2026	12,761,900	1,028,043
REPUBLIC OF SOUTH AFRICA	6.5%	28 Feb 2041	14,800,000	658,967
REPUBLIC OF SOUTH AFRICA	7%	28 Feb 2031	10,080,000	587,970
REPUBLIC OF SRI LANKA	6.35%	28 Jun 2024	200,000	120,800
REPUBLIC OF SRI LANKA	5.75%	18 Apr 2023	250,000	158,628
REPUBLIC OF SRI LANKA	6.85%	14 Mar 2024	210,000	126,000
REPUBLIC OF SRI LANKA	7.85%	14 Mar 2029	400,000	228,300
REPUBLIC OF SRI LANKA	5.875%	25 Jul 2022	210,000	144,232
REPUBLIC OF SRI LANKA	6.85%	03 Nov 2025	300,000	177,915
REPUBLIC OF SRI LANKA	6.2%	11 May 2027	200,000	112,908
REPUBLIC OF SRI LANKA	5.75%	18 Apr 2023	200,000	126,902
REPUBLIC OF TURKEY	6.125%	24 Oct 2028	200,000	213,190
REPUBLIC OF TURKEY	6.875%	17 Mar 2036	417,000	453,863
REPUBLIC OF TURKEY	4.875%	09 Oct 2026	415,000	419,321
REPUBLIC OF TURKEY	6%	25 Mar 2027	1,000,000	1,060,182
REPUBLIC OF TURKEY	7.25%	23 Dec 2023	200,000	218,420
REPUBLIC OF TURKEY	5.6%	14 Nov 2024	210,000	219,765
REPUBLIC OF TURKEY	6%	14 Jan 2041	200,000	197,020
REPUBLIC OF VENEZUELA	9.25%	07 May 2028	285,000	26,220
REPUBLIC OF VENEZUELA	11.95%	05 Aug 2031	640,000	58,880
REPUBLIC OF ZAMBIA	5.375%	20 Sep 2022	495,000	255,915
REPUBLIC OF ZAMBIA	8.97%	30 Jul 2027	270,000	141,692
REPUBLICA ORIENT URUGUAY	7.625%	21 Mar 2036	705,000	1,141,226
REPUBLICA ORIENT URUGUAY	5.1%	18 Jun 2050	140,000	195,826
REPUBLICA ORIENT URUGUAY	8.5%	15 Mar 2028	3,965,000	98,020
REPUBLICA ORIENT URUGUAY	9.875%	20 Jun 2022	1,770,000	43,349
ROMANIA	4.625%	03 Apr 2049	170,000	280,555
ROMANIA	5.125%	15 Jun 2048	104,000	132,860
ROMANIA	6.125%	22 Jan 2044	108,000	152,323
ROMANIA	4.125%	11 Mar 2039	284,000	434,278
ROMANIA	4.625%	03 Apr 2049	102,000	168,333
ROMANIA	5.125%	15 Jun 2048	396,000	505,890
ROMANIA GOVERNMENT BOND	5%	12 Feb 2029	600,000	172,873
ROMANIA GOVERNMENT BOND	4.85%	22 Apr 2026	500,000	138,541
ROMANIA GOVERNMENT BOND	4.75%	24 Feb 2025	2,410,000	655,116
ROMANIA GOVERNMENT BOND	3.25%	29 Apr 2024	875,000	224,449
ROMANIA GOVERNMENT BOND	3.65%	24 Sep 2031	1,180,000	306,774
ROMANIAN LEU	FOREIGN CURRENCY		0	0
RUSSIA GOVT BOND OFZ	7.25%	10 May 2034	24,600,000	361,861
RUSSIA GOVT BOND OFZ	6%	06 Oct 2027	12,000,000	165,348
RUSSIA GOVT BOND OFZ	8.15%	03 Feb 2027	14,800,000	227,495
RUSSIA GOVT BOND OFZ	7.05%	19 Jan 2028	64,600,000	943,439
RUSSIA GOVT BOND OFZ	8.5%	17 Sep 2031	17,586,000	285,313
RUSSIA GOVT BOND OFZ	7.75%	16 Sep 2026	30,050,000	451,394
RUSSIA GOVT BOND OFZ	7.7%	23 Mar 2033	41,760,000	636,046
RUSSIA GOVT BOND OFZ	6.9%	23 May 2029	38,550,000	559,765
RUSSIA GOVT BOND OFZ	7.95%	07 Oct 2026	69,630,000	1,057,043
RUSSIA GOVT BOND OFZ	7.65%	10 Apr 2030	30,500,000	465,576
RUSSIA GOVT BOND OFZ	7.7%	16 Mar 2039	18,960,000	292,771
RUSSIA GOVT BOND OFZ	7.15%	12 Nov 2025	23,300,000	340,727
RUSSIA I/L BOND OFZ	2.5%	17 Jul 2030	28,806,602	393,057

RUSSIAN FEDERATION	5.1%	28 Mar 2035	600,000	758,352
RUSSIAN FEDERATION	12.75%	24 Jun 2028	35,000	59,850
RUSSIAN FEDERATION	5.875%	16 Sep 2043	400,000	577,040
RUSSIAN FEDERATION	12.75%	24 Jun 2028	90,000	153,900
RUSSIAN FEDERATION	5.25%	23 Jun 2047	200,000	276,750
RUSSIAN FEDERATION	5.1%	28 Mar 2035	200,000	252,784
RUSSIAN FEDERATION	5.625%	04 Apr 2042	400,000	556,052
RUSSIAN RUBLE	FOREIGN CURRENCY		1	0
S8A7JEAJ3 IRS BRL R F 5.44000	5.44%	02 Jan 2023	10,301,579	102,562
S8A7Y59Q1 IRS BRL R F 6.43000	6.43%	02 Jan 2025	9,378,095	84,501
S8A7ZUFA3 IRS BRL R F 6.52941	6.529%	04 Jan 2027	2,837,621	13,960
SAKA ENERGI INDONESIA PT	4.45%	05 May 2024	240,000	234,046
SASOL FINANCING USA LLC	5.875%	27 Mar 2024	350,000	371,525
SAUDI ARABIAN OIL CO	4.25%	16 Apr 2039	200,000	234,517
SAUDI INTERNATIONAL BOND	5.25%	16 Jan 2050	270,000	367,737
SAUDI INTERNATIONAL BOND	4.625%	04 Oct 2047	200,000	247,050
SAUDI INTERNATIONAL BOND	4.625%	04 Oct 2047	200,000	247,050
SAUDI INTERNATIONAL BOND	5.25%	16 Jan 2050	705,000	960,203
SINGAPORE DOLLAR	FOREIGN CURRENCY		44,231	33,466
SINOCHEM OVERSEAS CAPITA	6.3%	12 Nov 2040	105,000	145,988
SINOPEC GRP OVERSEA 2013	5.375%	17 Oct 2043	210,000	286,791

SINOPEC GRP OVERSEAS DEV	4.25%	12 Apr 2047	200,000	243,966
SOL	FOREIGN CURRENCY		109,504	30,272
SOUTHERN GAS CORRIDOR	6.875%	24 Mar 2026	285,000	344,366
SOUTHERN GAS CORRIDOR	6.875%	24 Mar 2026	200,000	241,660
STATE OF ISRAEL	3.875%	03 Jul 2050	200,000	240,039
STATE OF ISRAEL	4.5%	31 Dec 2099	200,000	264,476
STATE OF QATAR	4.4%	16 Apr 2050	205,000	267,064
STATE OF QATAR	4.4%	16 Apr 2050	200,000	260,550
STATE OF QATAR	4.817%	14 Mar 2049	345,000	470,711
STATE OF QATAR	5.103%	23 Apr 2048	600,000	843,450
STATE OF QATAR	5.103%	23 Apr 2048	405,000	569,329
STATE OF QATAR	4.5%	23 Apr 2028	400,000	484,500
SUZANO AUSTRIA GMBH	3.75%	15 Jan 2031	200,000	212,200
SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL USD		10,000	10,000
SWAP BARCLAYS BANK COC	SWAP CASH COLLATERAL USD		(10,000)	(10,000)
SWAP CCPC JP MORGAN COC	SWAP CCPC CASH COLLATERAL		400,000	400,000
SWAP HSBC BOC	SWAP CASH COLLATERAL USD		(110,000)	(110,000)
SWAP MORGAN STANLEY COC	SWAP CASH COLLATERAL USD		60,000	60,000
SWAPS BARCLAYS BOC	SWAP CASH COLLATERAL USD		(260,000)	(260,000)
SWISS FRANC	FOREIGN CURRENCY		0	0
TBG GLOBAL PTE LTD	5.25%	10 Feb 2022	250,000	250,375
THAILAND BAHT	FOREIGN CURRENCY		989,190	33,017
THAILAND GOVERNMENT BOND	1.6%	17 Dec 2029	3,265,000	113,075
THAILAND GOVERNMENT BOND	3.58%	17 Dec 2027	8,040,000	316,684
THAILAND GOVERNMENT BOND	3.4%	17 Jun 2036	12,600,000	524,159
THAILAND GOVERNMENT BOND	2.875%	17 Jun 2046	3,900,000	155,223
THAILAND GOVERNMENT BOND	2.125%	17 Dec 2026	6,000,000	216,360
THAILAND GOVERNMENT BOND	2.875%	17 Dec 2028	10,560,000	401,095
THAILAND GOVERNMENT BOND	3.3%	17 Jun 2038	12,350,000	511,912
THAILAND GOVERNMENT BOND	4.875%	22 Jun 2029	11,300,000	488,598
THAILAND GOVERNMENT BOND	3.85%	12 Dec 2025	46,110,000	1,781,044
THAILAND GOVERNMENT BOND	3.65%	20 Jun 2031	4,200,000	173,136
THAILAND GOVERNMENT BOND	3.775%	25 Jun 2032	29,400,000	1,238,624
THAILAND GOVERNMENT BOND	4.675%	29 Jun 2044	3,400,000	174,735

THAILAND GOVERNMENT BOND	3.625%	16 Jun 2023	10,500,000	377,841
THIRD PKSTAN INTL SUKUK	5.625%	05 Dec 2022	250,000	255,625
TITULOS DE TESORERIA	7.5%	26 Aug 2026	1,080,000,000	364,483
TITULOS DE TESORERIA	7.25%	18 Oct 2034	500,000,000	163,377
TITULOS DE TESORERIA	7.25%	26 Oct 2050	808,000,000	253,661
TITULOS DE TESORERIA	6%	28 Apr 2028	7,698,100,000	2,408,656
TITULOS DE TESORERIA	7.75%	18 Sep 2030	1,878,000,000	644,318
TITULOS DE TESORERIA	7%	30 Jun 2032	1,335,200,000	430,530
TRANSNET SOC LTD	9.5%	13 May 2021	7,700,000	527,651
TURK IHRACAT KR BK	8.25%	24 Jan 2024	200,000	216,500
TURKEY GOVERNMENT BOND	10.5%	11 Aug 2027	2,300,000	282,375
TURKEY GOVERNMENT BOND	10.6%	11 Feb 2026	4,590,000	577,417
TURKEY GOVERNMENT BOND	8.8%	27 Sep 2023	1,660,000	198,776
TURKEY GOVERNMENT BOND	11%	02 Mar 2022	500,000	64,413
TURKISH LIRA	FOREIGN CURRENCY		0	0
TURKIYE SINAI KALKINMA B	6%	23 Jan 2025	200,000	201,581
UKRAINE GOVERNMENT	18%	24 Mar 2021	634,000	22,712
UKRAINE GOVERNMENT	7.253%	15 Mar 2033	200,000	217,988
UKRAINE GOVERNMENT	17.25%	05 Jan 2022	1,395,000	51,758
UKRAINE GOVERNMENT	11.67%	22 Nov 2023	2,536,000	88,252
UKRAINE GOVERNMENT	6.75%	20 Jun 2026	395,000	531,777
UKRAINE GOVERNMENT	4.375%	27 Jan 2030	100,000	116,849
UKRAINE GOVERNMENT	7.375%	25 Sep 2032	250,000	274,688
UKRAINE GOVERNMENT	1%	31 May 2040	327,000	336,401
UKRAINE GOVERNMENT	7.75%	01 Sep 2027	145,000	164,416
UKRAINE GOVERNMENT	7.75%	01 Sep 2024	315,000	350,053
UKRAINE GOVERNMENT	9.75%	01 Nov 2028	215,000	264,515
UKRAINE GOVERNMENT	7.375%	25 Sep 2032	400,000	439,500
UKRAINE GOVERNMENT	8.994%	01 Feb 2024	210,000	237,577
UKREXIMBANK(BIZ FIN PLC)	9.75%	22 Jan 2025	385,000	402,325
UNITED MEXICAN STATES	5.75%	12 Oct 2099	450,000	597,942
UNITED MEXICAN STATES	4.6%	23 Jan 2046	215,000	251,013
US 10YR NOTE (CBT)MAR21	XCBT 20210322		3,100,000	7,391
US 2YR NOTE (CBT) MAR21	XCBT 20210331		(2,200,000)	(2,474)
US DOLLAR			(41,804)	(41,804)
US LONG BOND(CBT) MAR21	XCBT 20210322		(2,000,000)	28,024
VALE OVERSEAS LIMITED	3.75%	08 Jul 2030	125,000	139,064
VEON HOLDINGS BV	3.375%	25 Nov 2027	305,000	313,421
YUAN RENMINBI	FOREIGN CURRENCY		(34,244,021)	(5,236,249)
YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY		34,602,467	5,326,202
Total : EXHIBIT J - Emerging Markets Debt Fund				\$ 158,693,976

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
				Shares/

			Par Value	
3M COMPANY	3.7%	15 Apr 2050	140,000	\$ 173,780
3M COMPANY	3.625%	15 Oct 2047	700,000	834,660
3M COMPANY	3.25%	26 Aug 2049	320,000	369,980
ABBOTT LABORATORIES	4.9%	30 Nov 2046	710,000	1,052,578
ABBVIE INC	4.05%	21 Nov 2039	1,780,000	2,154,200
ABBVIE INC	4.25%	21 Nov 2049	2,370,000	2,971,556
ABBVIE INC	4.55%	15 Mar 2035	415,000	524,687
ABBVIE INC	4.7%	14 May 2045	400,000	523,286
ABU DHABI GOVT INT L	3.875%	16 Apr 2050	340,000	414,460
ABU DHABI GOVT INT L	1.7%	02 Mar 2031	960,000	959,405
ABU DHABI GOVT INT L	4.125%	11 Oct 2047	650,000	816,563
ABU DHABI GOVT INT L	3.125%	30 Sep 2049	540,000	577,800
ACTIVISION BLIZZARD	2.5%	15 Sep 2050	450,000	439,828
ADVENT HEALTH SYSTEM	3.63%	01 Mar 2049	100,000	111,049
AEP TRANSMISSION CO LLC	3.65%	01 Apr 2050	120,000	145,487
AEP TRANSMISSION CO LLC	3.8%	15 Jun 2049	310,000	382,770
AEP TRANSMISSION CO LLC	3.15%	15 Sep 2049	80,000	89,159
AETNA INC	3.875%	15 Aug 2047	360,000	429,363
AHS HOSPITAL CORP	5.024%	01 Jul 2045	160,000	222,589
AIA GROUP LTD	3.2%	16 Sep 2040	310,000	324,998
ALLSTATE CORP	4.2%	15 Dec 2046	225,000	297,146
ALPHABET INC	1.9%	15 Aug 2040	340,000	333,697
ALPHABET INC	2.05%	15 Aug 2050	360,000	343,595
ALPHABET INC	2.25%	15 Aug 2060	820,000	792,914
ALTRIA GROUP INC	3.875%	16 Sep 2046	70,000	73,940
ALTRIA GROUP INC	5.8%	14 Feb 2039	1,500,000	1,976,360
ALTRIA GROUP INC	5.95%	14 Feb 2049	1,540,000	2,157,477
ALTRIA GROUP INC	6.2%	14 Feb 2059	760,000	1,067,032
AMAZON.COM INC	2.5%	03 Jun 2050	1,060,000	1,099,825
AMERICAN INTL GROUP	3.4%	30 Jun 2030	110,000	126,044
AMERICAN INTL GROUP	6.25%	01 May 2036	330,000	477,656
AMERICAN INTL GROUP	4.75%	01 Apr 2048	380,000	506,994
AMERICAN MUNI PWR OHIO INC OH	6.27%	15 Feb 2050	600,000	851,934
AMGEN INC	3.15%	21 Feb 2040	440,000	484,356
AMGEN INC	4.663%	15 Jun 2051	236,000	321,914
ANGLO AMERICAN CAPITAL	4.75%	10 Apr 2027	500,000	589,823
ANGLO AMERICAN CAPITAL	4%	11 Sep 2027	230,000	264,109
ANHEUSER BUSCH CO/INBEV	4.7%	01 Feb 2036	305,000	387,438
ANHEUSER BUSCH CO/INBEV	4.9%	01 Feb 2046	1,020,000	1,326,235
ANHEUSER BUSCH INBEV WOR	5.55%	23 Jan 2049	300,000	426,562
ANHEUSER BUSCH INBEV WOR	4.439%	06 Oct 2048	280,000	348,521
ANHEUSER BUSCH INBEV WOR	5.8%	23 Jan 2059	1,970,000	3,032,583
ANHEUSER BUSCH INBEV WOR	4.375%	15 Apr 2038	230,000	284,785
ANHEUSER BUSCH INBEV WOR	4.6%	15 Apr 2048	520,000	658,009
ANTHEM INC	4.55%	01 Mar 2048	350,000	466,252
ANTHEM INC	5.85%	15 Jan 2036	145,000	200,658
ANTHEM INC	5.1%	15 Jan 2044	210,000	291,224
APACHE CORP	5.25%	01 Feb 2042	20,000	21,557
APACHE CORP	4.75%	15 Apr 2043	925,000	959,100
APPLE INC	2.65%	11 May 2050	730,000	774,783
APPLE INC	4.375%	13 May 2045	930,000	1,274,533
ARCELORMITTAL	7.25%	15 Oct 2039	70,000	98,218
ARCELORMITTAL	7%	01 Mar 2041	170,000	234,273
ARGENTINE PESO		FOREIGN CURRENCY	74,986	892
AT+T INC	3.1%	01 Feb 2043	2,150,000	2,182,182
AT+T INC	3.5%	01 Feb 2061	480,000	478,070
AT+T INC	3.5%	15 Sep 2053	438,000	438,643
AT+T INC	3.55%	15 Sep 2055	2,950,000	2,939,986
AT+T INC	4.35%	15 Jun 2045	737,000	851,516
AT+T INC	4.8%	15 Jun 2044	164,000	204,795

AVOLON HOLDINGS FNDG LTD	5.125%	01 Oct 2023	340,000	363,726
AVOLON HOLDINGS FNDG LTD	3.95%	01 Jul 2024	290,000	306,287
AVOLON HOLDINGS FNDG LTD	4.375%	01 May 2026	190,000	205,826
BANCO MERCANTIL DE NORTE	1%	31 Dec 2099	200,000	226,502
BANCO SANTANDER SA	2.746%	28 May 2025	200,000	213,505
BANCO SANTANDER SA	3.306%	27 Jun 2029	200,000	225,074
BANK OF AMERICA CORP	1%	20 Jan 2048	150,000	198,540
BANK OF AMERICA CORP	1%	20 Mar 2051	640,000	808,236
BANK OF AMERICA CORP	1%	29 Apr 2031	80,000	85,741
BANK OF AMERICA CORP	1%	19 Jun 2041	1,590,000	1,656,616
BANK OF AMERICA CORP	1%	24 Oct 2031	640,000	648,461
BANK OF AMERICA CORP	1%	24 Oct 2051	300,000	312,922
BANK OF AMERICA CORP	5%	21 Jan 2044	70,000	98,259
BANK OF AMERICA CORP	1%	23 Jul 2029	710,000	845,430
BANK OF AMERICA CORP	1%	07 Feb 2030	370,000	435,798
BANK OF AMERICA CORP	1%	15 Mar 2050	480,000	629,748
BAPTIST HEALTHCARE	3.54%	15 Aug 2050	230,000	256,576
BARCLAYS PLC	4.337%	10 Jan 2028	410,000	471,003
BARCLAYS PLC	1%	20 Jun 2030	900,000	1,079,626
BARRICK NA FINANCE LLC	5.7%	30 May 2041	100,000	144,687
BARRICK PD AU FIN PTY LT	5.95%	15 Oct 2039	1,025,000	1,475,727
BAT CAPITAL CORP	3.734%	25 Sep 2040	470,000	490,229
BAT CAPITAL CORP	3.984%	25 Sep 2050	260,000	271,320
BAT CAPITAL CORP	4.39%	15 Aug 2037	10,000	11,233
BAT CAPITAL CORP	4.54%	15 Aug 2047	50,000	55,523
BECTON DICKINSON AND CO	4.669%	06 Jun 2047	380,000	498,962
BERKSHIRE HATHAWAY ENERG	6.125%	01 Apr 2036	1,028,000	1,521,524
BERKSHIRE HATHAWAY FIN	4.2%	15 Aug 2048	1,600,000	2,112,854
BHP BILLITON FIN USA LTD	4.125%	24 Feb 2042	365,000	473,172
BHP BILLITON FIN USA LTD	5%	30 Sep 2043	40,000	58,837
BLACKSTONE HOLDINGS FINA	6.25%	15 Aug 2042	120,000	178,073
BNP PARIBAS	1%	13 Jan 2031	610,000	665,649
BNP PARIBAS	4.4%	14 Aug 2028	260,000	308,118
BOEING CO	5.93%	01 May 2060	830,000	1,177,433
BOEING CO	6.875%	15 Mar 2039	540,000	736,008
BOEING CO	3.3%	01 Mar 2035	350,000	349,603
BOEING CO	3.9%	01 May 2049	350,000	371,424
BOEING CO	3.95%	01 Aug 2059	730,000	781,288
BON SECOURS MERCY	3.205%	01 Jun 2050	550,000	587,354
BP CAP MARKETS AMERICA	3%	24 Feb 2050	2,820,000	2,895,381
BRISTOL MYERS SQUIBB CO	4.125%	15 Jun 2039	200,000	254,831
BRISTOL MYERS SQUIBB CO	4.25%	26 Oct 2049	700,000	946,614
BRISTOL MYERS SQUIBB CO	5%	15 Aug 2045	415,000	600,249
BRISTOL MYERS SQUIBB CO	4.35%	15 Nov 2047	70,000	94,281
BRISTOL MYERS SQUIBB CO	2.55%	13 Nov 2050	410,000	418,588
BRITISH TELECOMMUNICATIO	9.625%	15 Dec 2030	270,000	447,981
BRITISH TELECOMMUNICATIO	4.25%	08 Nov 2049	340,000	409,288
BROADCOM INC	4.15%	15 Nov 2030	240,000	277,863
BURLINGTN NORTH SANTA FE	4.55%	01 Sep 2044	350,000	472,761
BURLINGTON RESOURCES LLC	7.4%	01 Dec 2031	30,000	44,909
CALIFORNIA INSTITUTE OF	4.7%	01 Nov 2111	200,000	277,533
CALIFORNIA INSTITUTE OF	3.65%	01 Sep 2119	500,000	567,765
CALIFORNIA ST	7.3%	01 Oct 2039	1,845,000	3,045,412
CAMERON LNG LLC	3.701%	15 Jan 2039	400,000	451,043
CANADIAN NATL RESOURCES	6.25%	15 Mar 2038	370,000	496,853
CARLYLE FINANCE LLC	5.65%	15 Sep 2048	180,000	234,074

CARLYLE FINANCE SUB LLC	3.5%	19 Sep 2029	170,000	186,831
CARLYLE HOLDINGS II FIN	5.625%	30 Mar 2043	370,000	477,518
CARRIER GLOBAL CORP	3.377%	05 Apr 2040	490,000	537,544
CARRIER GLOBAL CORP	3.577%	05 Apr 2050	640,000	716,174
CENTENE CORP	4.75%	15 Jan 2025	230,000	236,033
CENTENE CORP	4.25%	15 Dec 2027	100,000	106,000
CENTENE CORP	4.625%	15 Dec 2029	360,000	399,676
CENTENE CORP	3.375%	15 Feb 2030	540,000	568,129
CENTENE CORP	3%	15 Oct 2030	450,000	476,955
CENTERPOINT ENER HOUSTON	4.5%	01 Apr 2044	600,000	794,726
CENTERPOINT ENER HOUSTON	4.25%	01 Feb 2049	180,000	238,682
CHARLES SCHWAB CORP	1%	31 Dec 2099	620,000	610,343
CHARTER COMM OPT LLC/CAP	6.484%	23 Oct 2045	1,865,000	2,637,967
CHARTER COMM OPT LLC/CAP	5.75%	01 Apr 2048	180,000	235,520
CHARTER COMM OPT LLC/CAP	5.125%	01 Jul 2049	580,000	707,898
CHEVRON USA INC	2.343%	12 Aug 2050	120,000	118,724
CHILDREN S HOSPITAL/DC	2.928%	15 Jul 2050	170,000	170,251

CI FINANCIAL CORP	3.2%	17 Dec 2030	570,000	583,257
CIGNA CORP	3.875%	15 Oct 2047	380,000	450,126
CIGNA CORP	3.2%	15 Mar 2040	160,000	175,447
CIGNA CORP	3.4%	15 Mar 2050	770,000	866,442
CIGNA CORP	4.8%	15 Aug 2038	1,000,000	1,302,839
CIGNA CORP	4.9%	15 Dec 2048	870,000	1,196,369
CITIGROUP INC	8.125%	15 Jul 2039	400,000	715,015
CITIGROUP INC	5.3%	06 May 2044	795,000	1,121,676
CITIGROUP INC	4.65%	30 Jul 2045	1,908,000	2,553,801
CITIGROUP INC	4.65%	23 Jul 2048	210,000	289,891
CITY OF HOPE/THE	5.623%	15 Nov 2043	490,000	702,410
CLEVELAND CLINIC FOUND	4.858%	01 Jan 2114	90,000	127,036
CLEVELAND ELECTRIC ILLUM	5.95%	15 Dec 2036	370,000	452,149
CME GROUP INC	4.15%	15 Jun 2048	230,000	310,859
COCA COLA CO/THE	2.5%	01 Jun 2040	70,000	74,560
COCA COLA CO/THE	2.6%	01 Jun 2050	70,000	73,865
COCA COLA CO/THE	2.5%	15 Mar 2051	340,000	350,372
COLGATE PALMOLIVE CO	3.7%	01 Aug 2047	784,000	1,015,974
COMCAST CORP	3.75%	01 Apr 2040	190,000	229,525
COMCAST CORP	3.969%	01 Nov 2047	240,000	300,941
COMCAST CORP	3.999%	01 Nov 2049	2,059,000	2,599,270
COMCAST CORP	3.9%	01 Mar 2038	170,000	208,051
COMCAST CORP	4.6%	15 Oct 2038	1,240,000	1,634,105
COMCAST CORP	4.7%	15 Oct 2048	560,000	782,395
COMCAST CORP	4.95%	15 Oct 2058	1,150,000	1,746,000
COMMONSPIRIT HEALTH	2.782%	01 Oct 2030	100,000	105,874
COMMONSPIRIT HEALTH	3.91%	01 Oct 2050	290,000	323,294
COMMONSPIRIT HEALTH	4.35%	01 Nov 2042	480,000	562,420
COMMONSPIRIT HEALTH	3.817%	01 Oct 2049	180,000	203,576
COMMONWEALTH BANK AUST	3.743%	12 Sep 2039	430,000	506,110
COMMONWEALTH EDISON CO	4.35%	15 Nov 2045	1,165,000	1,518,842
COMMONWEALTH EDISON CO	3.75%	15 Aug 2047	20,000	24,078
COMMONWEALTH EDISON CO	4%	01 Mar 2048	160,000	202,643
COMMONWEALTH EDISON CO	4%	01 Mar 2049	180,000	230,422
COMMUNITY HEALTH NETWORK	3.099%	01 May 2050	840,000	848,396
CON EDISON CO OF NY INC	3%	01 Dec 2060	460,000	468,798
CON EDISON CO OF NY INC	3.95%	01 Mar 2043	330,000	389,309
CONCHO RESOURCES INC	4.85%	15 Aug 2048	100,000	134,686

CONNECTICUT LIGHT + PWR	4.3%	15 Apr 2044	130,000	169,210
CONOCOPHILLIPS	5.9%	15 May 2038	250,000	360,631
CONSUMERS ENERGY CO	2.5%	01 May 2060	280,000	281,367
COOPERATIEVE RABOBANK UA	5.25%	04 Aug 2045	770,000	1,099,721
CORNING INC	3.9%	15 Nov 2049	250,000	306,567
COSTCO WHOLESALE CORP	1.6%	20 Apr 2030	200,000	204,939
COSTCO WHOLESALE CORP	1.75%	20 Apr 2032	290,000	301,404
COTTAGE HEALTH SYSTEM	3.304%	01 Nov 2049	290,000	326,729
CREDIT AGRICOLE SA	1%	29 Dec 2049	510,000	619,650
CREDIT SUISSE GROUP AG	1%	01 Apr 2031	550,000	647,335
CREDIT SUISSE GROUP AG	1%	31 Dec 2099	530,000	577,700
CREDIT SUISSE GROUP AG	1%	31 Dec 2099	250,000	281,308
CREDIT SUISSE GROUP AG	1%	31 Dec 2099	250,000	278,438
CREDIT SUISSE USA INC	7.125%	15 Jul 2032	120,000	186,256
CURRENCY CONTRACT		MXN/USD		9,518
CVS HEALTH CORP	2.7%	21 Aug 2040	900,000	910,489
CVS HEALTH CORP	5.125%	20 Jul 2045	765,000	1,029,966
CVS HEALTH CORP	4.78%	25 Mar 2038	1,080,000	1,368,339
CVS HEALTH CORP	5.05%	25 Mar 2048	1,930,000	2,615,687
DEERE + COMPANY	2.875%	07 Sep 2049	520,000	577,400
DELTA AIR LINES/SKYMILES	4.5%	20 Oct 2025	480,000	513,052
DELTA AIR LINES/SKYMILES	4.75%	20 Oct 2028	260,000	283,793
DEUTSCHE TELEKOM INT FIN	8.75%	15 Jun 2030	340,000	537,939
DEVON ENERGY CORPORATION	5.6%	15 Jul 2041	690,000	843,854
DEVON ENERGY CORPORATION	5%	15 Jun 2045	1,000,000	1,177,875
DH EUROPE FINANCE II	3.25%	15 Nov 2039	220,000	250,568
DIVERSIFIED HEALTHCARE T	4.75%	01 May 2024	140,000	143,793
DOMINION ENERGY INC	5.95%	15 Jun 2035	985,000	1,380,248
DTE ELECTRIC CO	2.625%	01 Mar 2031	130,000	143,922
DTE ELECTRIC CO	3.75%	15 Aug 2047	280,000	350,913
DUKE ENERGY CAROLINAS	5.3%	15 Feb 2040	555,000	790,610
DUKE ENERGY CAROLINAS	3.2%	15 Aug 2049	970,000	1,104,204
DUKE ENERGY INDIANA LLC	3.25%	01 Oct 2049	220,000	249,161
DUKE ENERGY OHIO INC	4.3%	01 Feb 2049	420,000	543,199
DUKE ENERGY PROGRESS LLC	3.45%	15 Mar 2029	240,000	278,779

DUKE UNIVERSITY HEALTH	3.92%	01 Jun 2047	130,000	159,745
EATON CORP	4.15%	02 Nov 2042	490,000	620,842
ECOPETROL SA	5.875%	28 May 2045	400,000	484,200
ENERGY TRANSFER LP	6.125%	15 Dec 2045	140,000	165,382
ENERGY TRANSFER LP	5.3%	01 Apr 2044	360,000	389,025
ENERGY TRANSFER LP	5.95%	01 Oct 2043	90,000	101,948
ENERGY TRANSFER LP	6.625%	15 Oct 2036	60,000	72,884
ENERGY TRANSFER LP	7.5%	01 Jul 2038	30,000	39,880
ENERGY TRANSFER LP	4.9%	15 Mar 2035	130,000	143,125
ENERGY TRANSFER LP	5.8%	15 Jun 2038	340,000	390,593
ENERGY TRANSFER LP	6%	15 Jun 2048	440,000	518,466
ENERGY TRANSFER LP	4.95%	15 Jun 2028	490,000	564,781
ENERGY TRANSFER LP	5.25%	15 Apr 2029	410,000	478,699
ENERGY TRANSFER OPERATNG	1%	31 Dec 2099	330,000	301,125
ENERGY TRANSFER OPERATNG	1%	31 Dec 2099	560,000	532,000
ENTERPRISE PRODUCTS OPER	1%	15 Feb 2078	150,000	151,574
ENTERPRISE PRODUCTS OPER	3.7%	31 Jan 2051	980,000	1,078,764
ENTERPRISE PRODUCTS OPER	3.95%	31 Jan 2060	1,140,000	1,261,935
ENTERPRISE PRODUCTS OPER	7.55%	15 Apr 2038	920,000	1,404,139
ENTERPRISE PRODUCTS OPER	4.85%	15 Mar 2044	180,000	223,299

ENTERPRISE PRODUCTS OPER	5.1%	15 Feb 2045	100,000	129,937
ENTERPRISE PRODUCTS OPER	4.9%	15 May 2046	220,000	280,016
ENTERPRISE PRODUCTS OPER	4.25%	15 Feb 2048	150,000	175,872
ENTERPRISE PRODUCTS OPER	4.8%	01 Feb 2049	240,000	302,921
ENTERPRISE PRODUCTS OPER	4.2%	31 Jan 2050	290,000	340,693
EOG RESOURCES INC	4.95%	15 Apr 2050	590,000	799,712
EOG RESOURCES INC	4.375%	15 Apr 2030	140,000	170,150
EXELON CORP	4.05%	15 Apr 2030	170,000	201,158
EXXON MOBIL CORPORATION	4.227%	19 Mar 2040	670,000	834,384
EXXON MOBIL CORPORATION	4.327%	19 Mar 2050	330,000	432,054
EXXON MOBIL CORPORATION	3.452%	15 Apr 2051	230,000	262,864
EXXON MOBIL CORPORATION	4.114%	01 Mar 2046	80,000	98,672
EXXON MOBIL CORPORATION	2.995%	16 Aug 2039	280,000	303,922
EXXON MOBIL CORPORATION	3.095%	16 Aug 2049	150,000	162,609
FIDELITY + GUARANTY LIFE	5.5%	01 May 2025	390,000	455,130
FIRSTENERGY CORP	7.375%	15 Nov 2031	1,950,000	2,780,631
FIRSTENERGY CORP	5.35%	15 Jul 2047	680,000	846,257
FLORIDA POWER + LIGHT CO	3.15%	01 Oct 2049	260,000	299,661
FOMENTO ECONOMICO MEX	3.5%	16 Jan 2050	320,000	356,094
FORD MOTOR COMPANY	5.291%	08 Dec 2046	445,000	465,025
FOX CORP	5.476%	25 Jan 2039	1,130,000	1,549,593
FOX CORP	5.576%	25 Jan 2049	630,000	920,894
FREEMPORT MCMORAN INC	5.45%	15 Mar 2043	300,000	373,500
GENERAL DYNAMICS CORP	4.25%	01 Apr 2040	680,000	885,161
GENERAL DYNAMICS CORP	4.25%	01 Apr 2050	190,000	258,447
GENERAL ELECTRIC CO	4.25%	01 May 2040	400,000	472,882
GENERAL ELECTRIC CO	6.15%	07 Aug 2037	320,000	441,138
GENERAL ELECTRIC CO	5.875%	14 Jan 2038	2,376,000	3,220,284
GENERAL ELECTRIC CO	6.875%	10 Jan 2039	1,570,000	2,311,169
GENERAL MOTORS CO	5.2%	01 Apr 2045	350,000	425,049
GENERAL MOTORS CO	6.75%	01 Apr 2046	560,000	806,813
GENERAL MOTORS CO	5.95%	01 Apr 2049	40,000	54,097
GILEAD SCIENCES INC	4.8%	01 Apr 2044	80,000	105,572
GILEAD SCIENCES INC	4.75%	01 Mar 2046	1,230,000	1,630,240
GILEAD SCIENCES INC	4%	01 Sep 2036	250,000	301,928
GLAXOSMITHKLINE CAP INC	6.375%	15 May 2038	110,000	173,679
GLENORE FINANCE CANADA	6%	15 Nov 2041	1,670,000	2,116,224
GLENORE FINANCE CANADA	5.3%	25 Oct 2042	200,000	245,276
GLENORE FUNDING LLC	1.625%	01 Sep 2025	130,000	133,742
GLENORE FUNDING LLC	2.5%	01 Sep 2030	330,000	336,549
GLENORE FUNDING LLC	3.875%	27 Oct 2027	20,000	22,538
GOLDMAN SACHS GROUP INC	3.8%	15 Mar 2030	440,000	517,729

GOLDMAN SACHS GROUP INC	6.75%	01 Oct 2037	1,820,000	2,784,893
GOLDMAN SACHS GROUP INC	6.25%	01 Feb 2041	500,000	783,083
GOLDMAN SACHS GROUP INC	1%	23 Apr 2029	1,460,000	1,689,834
GOLDMAN SACHS GROUP INC	5.15%	22 May 2045	790,000	1,100,927
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		8,377,200	8,377,200
GUARDIAN LIFE INSURANCE	3.7%	22 Jan 2070	470,000	526,888
GUARDIAN LIFE INSURANCE	4.85%	24 Jan 2077	350,000	490,841
HACKENSACK MERIDIAN HLTH	2.875%	01 Sep 2050	220,000	226,986
HACKENSACK MERIDIAN HLTH	4.5%	01 Jul 2057	200,000	270,500
HACKENSACK MERIDIAN HLTH	4.211%	01 Jul 2048	250,000	317,340
HALLIBURTON CO	2.92%	01 Mar 2030	60,000	63,237
HALLIBURTON CO	5%	15 Nov 2045	1,430,000	1,699,947
HARTFORD HEALTHCARE CORP	3.447%	01 Jul 2054	400,000	421,990

HCA INC	5.5%	15 Jun 2047	280,000	373,999
HCA INC	4.125%	15 Jun 2029	220,000	255,218
HCA INC	5.125%	15 Jun 2039	190,000	243,121
HERSHEY COMPANY	2.65%	01 Jun 2050	210,000	222,486
HOME DEPOT INC	4.2%	01 Apr 2043	640,000	832,485
HOME DEPOT INC	4.25%	01 Apr 2046	260,000	344,922
HOME DEPOT INC	3.9%	15 Jun 2047	250,000	319,274
HONEYWELL INTERNATIONAL	2.8%	01 Jun 2050	820,000	898,048
HSBC HOLDINGS PLC	7.625%	17 May 2032	150,000	218,958
HSBC HOLDINGS PLC	6.5%	15 Sep 2037	260,000	380,470
HSBC HOLDINGS PLC	5.25%	14 Mar 2044	1,070,000	1,490,005
HUMANA INC	4.8%	15 Mar 2047	1,040,000	1,389,238
HUNTINGTON INGALLS INDUS	3.483%	01 Dec 2027	290,000	325,079
ILLINOIS ST	5.1%	01 Jun 2033	480,000	516,581
INDIANA UNIV HEALTH INC	3.97%	01 Nov 2048	370,000	469,390
INTEL CORP	4.75%	25 Mar 2050	90,000	125,601
INTEL CORP	4.95%	25 Mar 2060	380,000	564,381
INTEL CORP	4.1%	19 May 2046	135,000	171,842
INTESA SANPAOLO SPA	3.875%	14 Jul 2027	320,000	351,191
INTESA SANPAOLO SPA	4.375%	12 Jan 2048	1,050,000	1,241,062
INTESA SANPAOLO SPA	4.7%	23 Sep 2049	400,000	501,927
JOBSONIO BEVERAGE SYS STWD LIQ	2.833%	01 Jan 2038	340,000	366,744
JOHNSON + JOHNSON	2.1%	01 Sep 2040	400,000	403,372
JOHNSON + JOHNSON	2.25%	01 Sep 2050	60,000	60,268
JOHNSON + JOHNSON	2.45%	01 Sep 2060	660,000	686,528
JOHNSON + JOHNSON	3.7%	01 Mar 2046	1,350,000	1,721,634
JOHNSON + JOHNSON	3.4%	15 Jan 2038	250,000	302,439
JOHNSON + JOHNSON	3.5%	15 Jan 2048	170,000	210,600
* JPMORGAN CHASE + CO	4.95%	01 Jun 2045	1,900,000	2,691,773
* JPMORGAN CHASE + CO	1%	22 Feb 2048	755,000	988,807
* JPMORGAN CHASE + CO	1%	15 Nov 2048	180,000	226,535
* JPMORGAN CHASE + CO	1%	22 Apr 2041	200,000	223,553
* JPMORGAN CHASE + CO	1%	13 May 2031	400,000	438,636
KAISER FOUNDATION HOSPIT	4.15%	01 May 2047	190,000	247,460
KAISER FOUNDATION HOSPIT	3.266%	01 Nov 2049	410,000	469,652
KIMBERLY CLARK CORP	6.625%	01 Aug 2037	315,000	513,658
KINDER MORGAN ENER PART	5.625%	01 Sep 2041	150,000	182,981
KINDER MORGAN INC	5.2%	01 Mar 2048	760,000	966,616
KINDER MORGAN INC	5.3%	01 Dec 2034	975,000	1,201,567
KINDER MORGAN INC	5.55%	01 Jun 2045	210,000	269,877
KINDER MORGAN INC/DELAWA	7.8%	01 Aug 2031	50,000	71,404
KKR GROUP FINANCE CO III	5.125%	01 Jun 2044	830,000	1,089,496
KKR GROUP FINANCE CO VII	3.625%	25 Feb 2050	110,000	122,547
L3HARRIS TECH INC	4.854%	27 Apr 2035	910,000	1,189,440
L3HARRIS TECH INC	5.054%	27 Apr 2045	270,000	373,313
LAM RESEARCH CORP	2.875%	15 Jun 2050	200,000	215,505
LAM RESEARCH CORP	3.125%	15 Jun 2060	170,000	190,689
LAS VEGAS SANDS CORP	3.5%	18 Aug 2026	910,000	973,786
LAS VEGAS SANDS CORP	2.9%	25 Jun 2025	110,000	115,108
LLOYDS BANKING GROUP PLC	4.375%	22 Mar 2028	250,000	297,536
LLOYDS BANKING GROUP PLC	4.344%	09 Jan 2048	740,000	906,751
LOCKHEED MARTIN CORP	2.8%	15 Jun 2050	190,000	205,424
LOCKHEED MARTIN CORP	4.09%	15 Sep 2052	309,000	409,016
LOS ANGELES CA CMNTY CLG DIST	6.75%	01 Aug 2049	80,000	143,765
LOS ANGELES CA DEPT OF WTR P	6.008%	01 Jul 2039	100,000	142,169
LOWE S COS INC	3%	15 Oct 2050	1,140,000	1,219,362
MAGELLAN MIDSTREAM PARTN	4.25%	15 Sep 2046	310,000	357,067
MAGELLAN MIDSTREAM PARTN	4.2%	03 Oct 2047	370,000	421,427
MAGELLAN MIDSTREAM PARTN	4.85%	01 Feb 2049	180,000	226,590
MAGELLAN MIDSTREAM PARTN	3.95%	01 Mar 2050	80,000	90,159

MARS INC	2.375%	16 Jul 2040	150,000	153,626
MARS INC	3.6%	01 Apr 2034	200,000	241,061
MARS INC	3.875%	01 Apr 2039	590,000	722,644
MARS INC	3.95%	01 Apr 2049	110,000	140,169
MARS INC	4.2%	01 Apr 2059	360,000	478,453
MASS INSTITUTE OF TECH	5.6%	31 Dec 2099	30,000	52,614
MASS INSTITUTE OF TECH	4.678%	31 Dec 2099	240,000	365,531
* MASS MUTUAL LIFE INS CO	4.9%	01 Apr 2077	440,000	604,440
* MASS MUTUAL LIFE INS CO	3.375%	15 Apr 2050	180,000	196,634
MASTERCARD INC	3.85%	26 Mar 2050	690,000	890,595
MAYO CLINIC	4.128%	15 Nov 2052	140,000	183,745
MCDONALD S CORP	6.3%	15 Oct 2037	445,000	670,107
MCDONALD S CORP	4.6%	26 May 2045	340,000	441,216
MCDONALD S CORP	4.45%	01 Mar 2047	280,000	363,815
MCDONALD S CORP	4.45%	01 Sep 2048	490,000	641,448
MCDONALD S CORP	3.625%	01 Sep 2049	280,000	328,585
MDC HOLDINGS INC	6%	15 Jan 2043	400,000	536,218
MDGH GMTN BV	3.7%	07 Nov 2049	430,000	491,920
MEDSTAR HEALTH INC	3.626%	15 Aug 2049	240,000	273,881
MELCO RESORTS FINANCE	5.375%	04 Dec 2029	360,000	373,752
MEMORIAL SLOAN KETTERING	4.2%	01 Jul 2055	100,000	133,620
MERCK + CO INC	2.35%	24 Jun 2040	500,000	517,384
MERCK + CO INC	2.45%	24 Jun 2050	540,000	559,099
MERCK + CO INC	3.9%	07 Mar 2039	160,000	202,052
METHODIST HOSPITAL/THE	2.705%	01 Dec 2050	290,000	295,820
* METLIFE INC	6.5%	15 Dec 2032	385,000	582,471
MICROSOFT CORP	2.525%	01 Jun 2050	1,030,000	1,086,181
MIDAMERICAN ENERGY CO	3.65%	01 Aug 2048	580,000	709,145
MIDAMERICAN ENERGY CO	4.25%	15 Jul 2049	160,000	214,821
MIDAMERICAN ENERGY CO	3.15%	15 Apr 2050	270,000	310,396
MISSOURI ST HLTH EDUCTNL FAC	3.652%	15 Aug 2057	330,000	417,054
MONDELEZ INTERNATIONAL	2.625%	04 Sep 2050	280,000	284,506
MORGAN STANLEY	1%	22 Jan 2031	720,000	783,902
MORGAN STANLEY	1%	24 Mar 2051	330,000	531,282
MORGAN STANLEY	3.95%	23 Apr 2027	660,000	763,058
MPLX LP	5.2%	01 Mar 2047	250,000	304,119
MPLX LP	4.7%	15 Apr 2048	90,000	106,729
MPLX LP	4.9%	15 Apr 2058	520,000	618,042
MPT OPER PARTNERSP/FINL	5%	15 Oct 2027	400,000	425,500
MPT OPER PARTNERSP/FINL	4.625%	01 Aug 2029	150,000	160,313
NASDAQ INC	2.5%	21 Dec 2040	300,000	296,129
NATWEST GROUP PLC	1%	27 Jan 2030	280,000	344,251
NESTLE HOLDINGS INC	3.9%	24 Sep 2038	150,000	188,045
NESTLE HOLDINGS INC	4%	24 Sep 2048	430,000	572,149
NEVADA POWER CO	3.7%	01 May 2029	410,000	479,019
NEW JERSEY ST TRANSPRTN TRUST	4.081%	15 Jun 2039	210,000	220,765
NEW JERSEY ST TURNPIKE AUTH	7.102%	01 Jan 2041	700,000	1,143,030
* NEW YORK LIFE INSURANCE	4.45%	15 May 2069	330,000	443,424
* NEW YORK LIFE INSURANCE	3.75%	15 May 2050	510,000	610,079
NIKE INC	3.625%	01 May 2043	350,000	426,878
NIPPON LIFE INSURANCE	1%	23 Jan 2050	200,000	217,000
NISSAN MOTOR CO	4.345%	17 Sep 2027	660,000	728,988
NISSAN MOTOR CO	4.81%	17 Sep 2030	210,000	236,463
NOBLE ENERGY INC	4.95%	15 Aug 2047	160,000	227,878
NORFOLK SOUTHERN CORP	3.155%	15 May 2055	110,000	119,945
NORFOLK SOUTHERN CORP	4.8%	15 Aug 2043	120,000	148,599
NORFOLK SOUTHERN CORP	4.05%	15 Aug 2052	70,000	89,112

NORFOLK SOUTHERN CORP	3.942%	01 Nov 2047	205,000	249,955
NORFOLK SOUTHERN CORP	4.15%	28 Feb 2048	150,000	190,568
NORTHERN STATES PWR MINN	3.6%	15 Sep 2047	400,000	492,869
NORTHERN STATES PWR MINN	2.9%	01 Mar 2050	450,000	507,412
NORTHROP GRUMMAN CORP	5.25%	01 May 2050	580,000	862,192
NORTHROP GRUMMAN CORP	4.03%	15 Oct 2047	1,160,000	1,455,474
NORTHWELL HEALTHCARE INC	4.26%	01 Nov 2047	120,000	143,974
NORTHWESTERN MUTUAL LIFE	3.85%	30 Sep 2047	960,000	1,130,602
NORTHWESTERN MUTUAL LIFE	3.625%	30 Sep 2059	420,000	487,997
NUCOR CORP	2.979%	15 Dec 2055	70,000	72,830
NVIDIA CORP	3.5%	01 Apr 2040	300,000	360,275
NVIDIA CORP	3.5%	01 Apr 2050	260,000	315,403
NY + PRESBYTERIAN HOSPIT	4.063%	01 Aug 2056	290,000	379,419
NYU HOSPITALS CENTER	3.38%	01 Jul 2055	200,000	209,276
OCCIDENTAL PETROLEUM COR	2.7%	15 Feb 2023	78,000	77,926
OCCIDENTAL PETROLEUM COR	4.1%	15 Feb 2047	30,000	24,524

OCCIDENTAL PETROLEUM COR	4.4%	15 Aug 2049	150,000	126,420
OCCIDENTAL PETROLEUM COR	6.2%	15 Mar 2040	1,295,000	1,282,050
OCCIDENTAL PETROLEUM COR	4.5%	15 Jul 2044	170,000	144,075
OHIO ST UNIV	4.8%	01 Jun 2111	140,000	203,557
ONCOR ELECTRIC DELIVERY	3.1%	15 Sep 2049	160,000	182,457
ORACLE CORP	4%	15 Jul 2046	965,000	1,184,499
ORLANDO HEALTH OBL GRP	4.089%	01 Oct 2048	290,000	357,873
OTIS WORLDWIDE CORP	3.112%	15 Feb 2040	140,000	152,032
OTIS WORLDWIDE CORP	3.362%	15 Feb 2050	270,000	312,336
PACIFIC GAS + ELECTRIC	2.5%	01 Feb 2031	330,000	331,205
PACIFIC GAS + ELECTRIC	3.3%	01 Aug 2040	70,000	69,864
PACIFIC GAS + ELECTRIC	3.5%	01 Aug 2050	150,000	149,087
PAYPAL HOLDINGS INC	2.3%	01 Jun 2030	140,000	149,915
PAYPAL HOLDINGS INC	3.25%	01 Jun 2050	500,000	576,786
PEACEHEALTH OBLIGATED GR	4.787%	15 Nov 2048	100,000	134,418
PECO ENERGY CO	3%	15 Sep 2049	120,000	132,362
PEPPERDINE UNIV	3.301%	01 Dec 2059	400,000	426,851
PEPSICO INC	4.25%	22 Oct 2044	530,000	691,090
PEPSICO INC	3.375%	29 Jul 2049	90,000	109,208
PETROBRAS GLOBAL FINANCE	7.375%	17 Jan 2027	320,000	396,029
PETROBRAS GLOBAL FINANCE	6.9%	19 Mar 2049	260,000	329,550
PFIZER INC	2.55%	28 May 2040	80,000	85,447
PFIZER INC	2.7%	28 May 2050	210,000	225,605
PFIZER INC	4.125%	15 Dec 2046	140,000	183,459
PHILIP MORRIS INTL INC	6.375%	16 May 2038	395,000	602,672
PORT AUTH OF NEW YORK NEW JE	4.458%	01 Oct 2062	670,000	891,328
PORT AUTH OF NEW YORK NEW JE	4.96%	01 Aug 2046	805,000	1,100,121
PROLOGIS LP	2.125%	15 Oct 2050	250,000	232,057
* PRUDENTIAL FINANCIAL INC	4.6%	15 May 2044	160,000	208,732
* PRUDENTIAL FINANCIAL INC	3.7%	13 Mar 2051	270,000	327,602
* PRUDENTIAL FINANCIAL INC	3%	10 Mar 2040	580,000	635,316
RAYMOND JAMES FINANCIAL	4.65%	01 Apr 2030	20,000	24,533
RAYMOND JAMES FINANCIAL	4.95%	15 Jul 2046	400,000	548,179
RAYTHEON TECH CORP	4.15%	15 May 2045	660,000	835,505
RAYTHEON TECH CORP	4.7%	15 Dec 2041	210,000	270,966
RAYTHEON TECH CORP	4.5%	01 Jun 2042	565,000	736,766
RAYTHEON TECH CORP	4.05%	04 May 2047	190,000	236,690
RAYTHEON TECH CORP	4.45%	16 Nov 2038	200,000	252,190
RAYTHEON TECH CORP	4.625%	16 Nov 2048	150,000	203,640

REPUBLIC OF ARGENTINA	1%	09 Jul 2030	243,054	98,437
REPUBLIC OF ARGENTINA	1%	09 Jul 2035	738,844	269,678
REPUBLIC OF ARGENTINA	1%	09 Jul 2029	52,266	22,671
REPUBLIC OF COLOMBIA	5.625%	26 Feb 2044	320,000	414,400
REPUBLIC OF COLOMBIA	5%	15 Jun 2045	830,000	1,012,600
REPUBLIC OF GHANA	7.625%	16 May 2029	200,000	212,281
REPUBLIC OF GHANA	8.95%	26 Mar 2051	280,000	291,788
REPUBLIC OF INDONESIA	4.35%	11 Jan 2048	520,000	618,922
REPUBLIC OF INDONESIA	3.7%	30 Oct 2049	490,000	534,781
REPUBLIC OF PANAMA	3.87%	23 Jul 2060	430,000	506,329
REPUBLIC OF PANAMA	2.252%	29 Sep 2032	530,000	545,900
REPUBLIC OF PERU	2.783%	23 Jan 2031	290,000	317,988
REPUBLIC SERVICES INC	6.2%	01 Mar 2040	110,000	163,589
REPUBLICA ORIENT URUGUAY	5.1%	18 Jun 2050	210,000	293,740
REYNOLDS AMERICAN INC	6.15%	15 Sep 2043	40,000	51,754
REYNOLDS AMERICAN INC	8.125%	01 May 2040	730,000	1,074,226
RIO TINTO FIN USA LTD	5.2%	02 Nov 2040	305,000	446,659
S+P GLOBAL INC	2.3%	15 Aug 2060	270,000	256,969
S+P GLOBAL INC	1.25%	15 Aug 2030	110,000	108,442
S+P GLOBAL INC	2.5%	01 Dec 2029	60,000	65,442
S+P GLOBAL INC	3.25%	01 Dec 2049	330,000	385,540
SAN DIEGO G + E	3.32%	15 Apr 2050	140,000	159,159
SAN DIEGO G + E	4.5%	15 Aug 2040	470,000	598,167
SAN DIEGO G + E	3.75%	01 Jun 2047	100,000	117,067
SAN FRANCISCO CITY CNTY CA P	3.303%	01 Nov 2039	160,000	170,794
SANDS CHINA LTD	5.4%	08 Aug 2028	450,000	526,685
SANTANDER UK GROUP HLDGS	5.625%	15 Sep 2045	889,000	1,212,850
SHELL INTERNATIONAL FIN	3.25%	06 Apr 2050	510,000	578,302
SHELL INTERNATIONAL FIN	4.55%	12 Aug 2043	135,000	179,361
SHELL INTERNATIONAL FIN	4%	10 May 2046	2,010,000	2,531,425
SIMON PROPERTY GROUP LP	3.8%	15 Jul 2050	160,000	178,498
SIMON PROPERTY GROUP LP	2.65%	15 Jul 2030	500,000	529,937
SOUTHERN CAL EDISON	3.65%	01 Feb 2050	450,000	511,116
SOUTHERN CAL EDISON	4.05%	15 Mar 2042	850,000	974,534

SOUTHERN CAL EDISON	3.6%	01 Feb 2045	555,000	613,171
SOUTHERN COPPER CORP	5.25%	08 Nov 2042	760,000	1,018,828
SOUTHERN NATURAL GAS	8%	01 Mar 2032	690,000	985,585
SOUTHERN NATURAL GAS	4.8%	15 Mar 2047	10,000	11,630
SOUTHWESTERN PUBLIC SERV	3.7%	15 Aug 2047	260,000	307,054
STATE OF ISRAEL	3.875%	03 Jul 2050	280,000	336,055
STATE OF ISRAEL	4.125%	17 Jan 2048	600,000	773,030
STATE OF QATAR	4.4%	16 Apr 2050	440,000	573,210
STATE OF QATAR	4.817%	14 Mar 2049	910,000	1,241,586
SUZANO AUSTRIA GMBH	7%	16 Mar 2047	200,000	266,752
SWAP CCPC BARCLAYS BANK COC	SWAP CASH COLLATERAL		520	520
T MOBILE USA INC	4.375%	15 Apr 2040	100,000	122,037
T MOBILE USA INC	4.5%	15 Apr 2050	310,000	382,349
T MOBILE USA INC	3%	15 Feb 2041	800,000	829,376
T MOBILE USA INC	3.3%	15 Feb 2051	830,000	853,929
TEACHERS INSUR + ANNUITY	3.3%	15 May 2050	450,000	490,375
TEACHERS INSUR + ANNUITY	4.27%	15 May 2047	300,000	375,139
TELEFONICA EMISIONES SAU	7.045%	20 Jun 2036	200,000	298,319
TELEFONICA EMISIONES SAU	5.213%	08 Mar 2047	415,000	531,951
TELEFONICA EMISIONES SAU	4.665%	06 Mar 2038	310,000	372,149
TEVA PHARMACEUT FIN BV	3.65%	10 Nov 2021	240,000	243,000

TEVA PHARMACEUT FIN BV	2.95%	18 Dec 2022	50,000	49,875
TEVA PHARMACEUTICALS NE	7.125%	31 Jan 2025	200,000	221,060
TEVA PHARMACEUTICALS NE	2.2%	21 Jul 2021	570,000	568,575
TEVA PHARMACEUTICALS NE	2.8%	21 Jul 2023	40,000	39,604
TEXAS INSTRUMENTS INC	4.15%	15 May 2048	730,000	976,717
TEXAS INSTRUMENTS INC	3.875%	15 Mar 2039	750,000	935,183
TEXAS ST PRIV ACTIVITY BOND SU	3.922%	31 Dec 2049	130,000	148,222
TIME WARNER CABLE LLC	6.55%	01 May 2037	875,000	1,201,131
TIME WARNER CABLE LLC	7.3%	01 Jul 2038	630,000	933,621
TIME WARNER CABLE LLC	6.75%	15 Jun 2039	160,000	227,713
TIME WARNER ENTERTAINMEN	8.375%	15 Jul 2033	590,000	912,670
TRANSCONT GAS PIPE LINE	5.4%	15 Aug 2041	150,000	190,267
TRANSCONT GAS PIPE LINE	3.25%	15 May 2030	140,000	156,883
TRANSCONT GAS PIPE LINE	3.95%	15 May 2050	220,000	248,838
TRANSCONT GAS PIPE LINE	7.85%	01 Feb 2026	30,000	39,324
TRANSCONT GAS PIPE LINE	4.6%	15 Mar 2048	40,000	48,563
TRAVELERS COS INC	4.6%	01 Aug 2043	285,000	399,239
TRAVELERS COS INC	4.1%	04 Mar 2049	310,000	408,199
TSMC GLOBAL LTD	1.375%	28 Sep 2030	1,040,000	1,020,987
UBS AG LONDON	4.5%	26 Jun 2048	880,000	1,239,942
UBS GROUP AG	1%	31 Dec 2099	960,000	1,052,400
UNICREDIT SPA	1%	02 Apr 2034	400,000	483,804
UNION PACIFIC CORP	3.839%	20 Mar 2060	720,000	891,242
UNION PACIFIC CORP	3.75%	05 Feb 2070	1,110,000	1,342,645
UNITED MEXICAN STATES	4.75%	08 Mar 2044	2,685,000	3,188,464
UNITEDHEALTH GROUP INC	2.75%	15 May 2040	80,000	86,786
UNITEDHEALTH GROUP INC	6.5%	15 Jun 2037	810,000	1,295,860
UNITEDHEALTH GROUP INC	4.25%	15 Mar 2043	250,000	327,424
UNITEDHEALTH GROUP INC	4.25%	15 Jun 2048	290,000	387,248
UNITEDHEALTH GROUP INC	4.45%	15 Dec 2048	170,000	234,444
UNITEDHEALTH GROUP INC	3.5%	15 Aug 2039	10,000	11,896
UNITEDHEALTH GROUP INC	3.875%	15 Aug 2059	1,040,000	1,346,473
UNIV OF CALIFORNIA CA REVENUES	4.767%	15 May 2115	200,000	280,694
UNIV OF CALIFORNIA CA REVENUES	4.858%	15 May 2112	606,000	869,774
UNIV OF CALIFORNIA CA REVENUES	4.131%	15 May 2045	445,000	538,739
UNIV OF CALIFORNIA CA RGTS MED	3.006%	15 May 2050	250,000	265,323
UNIV OF CALIFORNIA CA RGTS MED	3.256%	15 May 2060	450,000	506,142
UNIV OF CALIFORNIA CA RGTS MED	3.706%	15 May 2120	280,000	298,998
UNIV OF VIRGINIA VA UNIV REVEN	4.179%	01 Sep 2117	490,000	653,082
UNIV SOUTHERN CALIFORNIA	5.25%	01 Oct 2111	310,000	490,743
US 10YR NOTE (CBT)MAR21		XCBT 20210322	5,300,000	11,391
US 2YR NOTE (CBT) MAR21		XCBT 20210331	400,000	469
US 5YR NOTE (CBT) MAR21		XCBT 20210331	(16,100,000)	(47,797)
US DOLLAR			475,006	475,006
US LONG BOND(CBT) MAR21		XCBT 20210322	15,300,000	(146,128)
US TREASURY N/B	1.25%	15 May 2050	220,000	199,581
US TREASURY N/B	1.375%	15 Aug 2050	9,130,000	8,550,816
US TREASURY N/B	1.125%	15 Aug 2040	120,000	113,606
US TREASURY N/B	0.625%	15 Aug 2030	660,000	643,500
US TREASURY N/B	0.5%	31 Oct 2027	60,000	59,531
US TREASURY N/B	0.875%	15 Nov 2030	1,310,000	1,305,702
US TREASURY N/B	1.625%	15 Nov 2050	1,070,000	1,065,988

US ULTRA BOND CBT MAR21	XCBT 20210322	(5,500,000)	49,305
VERIZON COMMUNICATIONS	4% 22 Mar 2050	430,000	520,324
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	140,000	141,367
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	880,000	886,691
VERIZON COMMUNICATIONS	3% 20 Nov 2060	310,000	313,113
VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	100,000	160,736
VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	3,327,000	4,338,681
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	1,448,000	1,776,625
VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	520,000	704,699
VISA INC	2.7% 15 Apr 2040	390,000	425,736
VISA INC	2.05% 15 Apr 2030	240,000	256,685
VISA INC	4.3% 14 Dec 2045	1,110,000	1,520,409
VODAFONE GROUP PLC	6.15% 27 Feb 2037	170,000	245,093
VODAFONE GROUP PLC	5.25% 30 May 2048	490,000	682,545
WACHOVIA CORP	6.55% 15 Oct 2035	540,000	754,567
WALMART INC	4% 11 Apr 2043	720,000	925,025
WALMART INC	4.3% 22 Apr 2044	98,000	131,441
WALMART INC	4.05% 29 Jun 2048	350,000	474,966
WALMART INC	2.95% 24 Sep 2049	650,000	749,441
WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	90,000	136,472
WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	107,000	166,037
WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	240,000	379,277
WALT DISNEY COMPANY/THE	5.4% 01 Oct 2043	180,000	263,295
WASTE MANAGEMENT INC	4.1% 01 Mar 2045	280,000	351,207
WASTE MANAGEMENT INC	4.15% 15 Jul 2049	490,000	653,027
WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	410,000	443,419
WELLS FARGO + COMPANY	1% 04 Apr 2031	370,000	452,345
WELLS FARGO + COMPANY	1% 04 Apr 2051	1,220,000	1,733,885
WELLS FARGO + COMPANY	1% 30 Apr 2041	160,000	174,048
WELLS FARGO + COMPANY	5.5% 01 Aug 2035	680,000	913,674
WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,750,000	2,480,273
WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,195,000	1,532,850
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	190,000	253,062
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	300,000	392,622
WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	170,000	214,168
WESTERN MIDSTREAM OPERAT	6.5% 01 Feb 2050	10,000	11,000
WESTERN MIDSTREAM OPERAT	5.5% 15 Aug 2048	520,000	510,427
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	80,000	98,333
WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	835,000	986,007
WILLIAMS COS INC	8.75% 15 Mar 2032	330,000	482,738
WILLIS KNIGHTON MED CTR	4.813% 01 Sep 2048	290,000	387,590
WISCONSIN POWER + LIGHT	3.65% 01 Apr 2050	110,000	130,363
WPX ENERGY INC	4.5% 15 Jan 2030	110,000	116,600
WYETH LLC	5.95% 01 Apr 2037	835,000	1,251,788
YAMANA GOLD INC	4.625% 15 Dec 2027	610,000	666,954
Total : EXHIBIT K - Long-Term Credit Fund			\$ 358,011,692

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ABBVIE INC	4.05% 21 Nov 2039	4,457,000	\$ 5,393,971
	ABBVIE INC	4.875% 14 Nov 2048	2,149,000	2,906,463
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	1,474,000	1,830,561
	ACTIVISION BLIZZARD	2.5% 15 Sep 2050	1,122,000	1,096,639
	ADVOCATE HEALTH CORP	4.272% 15 Aug 2048	1,167,000	1,526,568
	AEP TRANSMISSION CO LLC	3.8% 15 Jun 2049	1,372,000	1,694,064
	AETNA INC	6.75% 15 Dec 2037	391,000	595,080
	ALABAMA POWER CO	4.15% 15 Aug 2044	1,657,000	2,102,202
	ALPHABET INC	1.9% 15 Aug 2040	1,371,000	1,345,584
	ALTRIA GROUP INC	5.95% 14 Feb 2049	2,085,000	3,235,242
	AMAZON.COM INC	2.5% 03 Jun 2050	5,204,000	5,399,518
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	882,000	1,117,556
	AMEREN ILLINOIS CO	3.25% 15 Mar 2050	367,000	428,901
	AMERICA MOVIL SAB DE CV	6.375% 01 Mar 2035	539,000	810,311
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	481,000	715,040
	AMERICA MOVIL SAB DE CV	4.375% 22 Apr 2049	1,010,000	1,293,992
	AMERICAN INTL GROUP	4.375% 30 Jun 2050	346,000	453,041
	AMERICAN INTL GROUP	4.5% 16 Jul 2044	2,789,000	3,573,777
	AMGEN INC	3.15% 21 Feb 2040	1,906,000	2,098,144
	AMGEN INC	4.663% 15 Jun 2051	775,000	1,057,134
	ANGLO AMERICAN CAPITAL	3.95% 10 Sep 2050	239,000	268,153
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	4,006,000	5,208,724
	ANHEUSER BUSCH INBEV WOR	4.375% 15 Apr 2038	1,902,000	2,355,052
	ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	3,548,000	4,489,644
	ANTHEM INC	4.375% 01 Dec 2047	599,000	772,064
	AON PLC	4.75% 15 May 2045	908,000	1,231,568
	APPALACHIAN POWER CO	7% 01 Apr 2038	214,000	328,718
	APPLE INC	3.85% 04 May 2043	2,162,000	2,731,462
	APPLE INC	2.65% 11 May 2050	3,002,000	3,186,161
	APPLE INC	2.4% 20 Aug 2050	1,177,000	1,204,570
	APPLE INC	3.85% 04 Aug 2046	1,094,000	1,406,845
	ARIZONA PUBLIC SERVICE	3.5% 01 Dec 2049	1,082,000	1,290,318
	ASTRAZENECA PLC	6.45% 15 Sep 2037	489,000	754,707
	AT+T INC	4.75% 15 May 2046	1,460,000	1,800,924
	AT+T INC	3.5% 15 Sep 2053	8,338,000	8,350,238
	AT+T INC	3.55% 15 Sep 2055	3,193,000	3,182,161
	BANK OF AMERICA CORP	1% 29 Apr 2031	4,586,000	4,915,084
	BANK OF AMERICA CORP	1% 19 Jun 2041	1,906,000	1,985,855
	BANK OF AMERICA CORP	1% 23 Apr 2040	1,620,000	1,994,647
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	2,520,000	3,670,458
	BAT CAPITAL CORP	3.984% 25 Sep 2050	569,000	593,774
	BAT CAPITAL CORP	4.39% 15 Aug 2037	2,620,000	2,943,084
	BECTON DICKINSON AND CO	4.669% 06 Jun 2047	262,000	344,021
	BERKSHIRE HATHAWAY ENERG	2.85% 15 May 2051	1,253,000	1,288,927
	BERKSHIRE HATHAWAY FIN	2.85% 15 Oct 2050	1,385,000	1,483,295
	BERKSHIRE HATHAWAY FIN	4.4% 15 May 2042	780,000	1,036,247
	BERKSHIRE HATHAWAY FIN	4.2% 15 Aug 2048	1,388,000	1,832,901
	BOEING CO	5.705% 01 May 2040	1,725,000	2,238,568
	BOEING CO	5.805% 01 May 2050	2,354,000	3,244,153
	BOEING CO	3.625% 01 Feb 2031	1,815,000	1,986,302
	BP CAP MARKETS AMERICA	2.939% 04 Jun 2051	1,840,000	1,879,622
	BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	249,000	260,017
	BRISTOL MYERS SQUIBB CO	4.125% 15 Jun 2039	2,019,000	2,572,523
	BRISTOL MYERS SQUIBB CO	5% 15 Aug 2045	403,000	582,892
	BRISTOL MYERS SQUIBB CO	4.55% 20 Feb 2048	722,000	1,007,106

BRISTOL MYERS SQUIBB CO	2.35%	13 Nov 2040	1,339,000	1,373,652
BRISTOL MYERS SQUIBB CO	2.55%	13 Nov 2050	661,000	674,845
BRIXMOR OPERATING PART	4.05%	01 Jul 2030	1,053,000	1,208,606
BROADCOM INC	4.15%	15 Nov 2030	3,502,000	4,054,483
BURLINGTN NORTH SANTA FE	4.45%	15 Mar 2043	870,000	1,172,131
CALIFORNIA ST	7.3%	01 Oct 2039	1,470,000	2,426,426
CANADIAN PACIFIC RAILWAY	6.125%	15 Sep 2115	834,000	1,396,366
CARRIER GLOBAL CORP	3.377%	05 Apr 2040	345,000	378,475
CARRIER GLOBAL CORP	3.577%	05 Apr 2050	440,000	492,369
CATERPILLAR INC	3.25%	19 Sep 2049	1,275,000	1,495,625
CHARTER COMM OPT LLC/CAP	3.7%	01 Apr 2051	711,000	738,341
CHARTER COMM OPT LLC/CAP	5.375%	01 May 2047	1,561,000	1,948,293
CHARTER COMM OPT LLC/CAP	5.75%	01 Apr 2048	635,000	830,861
CHARTER COMM OPT LLC/CAP	4.8%	01 Mar 2050	907,000	1,083,321

CIGNA CORP	3.2%	15 Mar 2040	2,504,000	2,745,750
CIGNA CORP	4.9%	15 Dec 2048	859,000	1,181,242
CITIGROUP INC	1%	26 Mar 2041	776,000	1,092,700
CITIGROUP INC	1%	31 Mar 2031	1,041,000	1,262,376
CITIGROUP INC	1%	03 Jun 2031	1,612,000	1,718,167
CITIGROUP INC	4.65%	30 Jul 2045	1,262,000	1,689,149
CITIGROUP INC	4.75%	18 May 2046	1,139,000	1,521,725
CMS ENERGY CORP	4.875%	01 Mar 2044	420,000	553,177
CMWLTH FING AUTH PA	3.864%	01 Jun 2038	1,705,000	2,002,113
COCA COLA CO/THE	2.6%	01 Jun 2050	2,564,000	2,705,561
COMCAST CORP	6.4%	15 May 2038	233,000	363,000
COMCAST CORP	4.049%	01 Nov 2052	1,937,000	2,477,364
COMCAST CORP	4.6%	15 Oct 2038	4,972,000	6,552,232
COMMONSPIRIT HEALTH	4.187%	01 Oct 2049	476,000	554,077
COMMONWEALTH EDISON CO	3%	01 Mar 2050	1,403,000	1,530,961
CON EDISON CO OF NY INC	3%	01 Dec 2060	393,000	400,516
CON EDISON CO OF NY INC	5.7%	15 Jun 2040	266,000	370,424
CON EDISON CO OF NY INC	4.2%	15 Mar 2042	133,000	161,540
CON EDISON CO OF NY INC	4.65%	01 Dec 2048	981,000	1,306,944
CON EDISON CO OF NY INC	3.7%	15 Nov 2059	910,000	1,052,640
CONOCOPHILLIPS	6.5%	01 Feb 2039	502,000	776,378
COTTAGE HEALTH SYSTEM	3.304%	01 Nov 2049	1,108,000	1,248,329
CSX CORP	6.22%	30 Apr 2040	446,000	686,000
CSX CORP	4.75%	15 Nov 2048	1,023,000	1,403,231
CUMMINS INC	2.6%	01 Sep 2050	1,626,000	1,659,388
CVS HEALTH CORP	4.78%	25 Mar 2038	1,736,000	2,199,478
CVS HEALTH CORP	5.05%	25 Mar 2048	2,757,000	3,736,503
CVS PASS THROUGH TR 2014	4.163%	11 Aug 2036	622,907	689,261
DELL INT LLC / EMC CORP	8.35%	15 Jul 2046	1,366,000	2,066,508
DENVER CO PUBLIC SCHS COPS	7.017%	15 Dec 2037	450,000	679,604
DEVON ENERGY CORPORATION	5.6%	15 Jul 2041	903,000	1,104,349
DEVON ENERGY CORPORATION	5%	15 Jun 2045	732,000	862,204
DIAMONDBACK ENERGY INC	3.5%	01 Dec 2029	658,000	702,952
DOMINION ENERGY INC	5.95%	15 Jun 2035	2,510,000	3,517,181
DTE ELECTRIC CO	2.95%	01 Mar 2050	1,515,000	1,688,076
DUKE ENERGY CAROLINAS	3.7%	01 Dec 2047	881,000	1,063,869
DUKE ENERGY FLORIDA LLC	4.2%	15 Jul 2048	1,096,000	1,410,238
DUKE ENERGY PROGRESS LLC	4.15%	01 Dec 2044	2,021,000	2,564,659
DUKE UNIVERSITY	2.757%	01 Oct 2050	1,046,000	1,130,648
EDISON INTERNATIONAL	5.75%	15 Jun 2027	3,473,000	4,156,075
EMPRESA DE TRANSPORTE ME	4.7%	07 May 2050	423,000	532,295

ENERGY TRANSFER LP	5%	15 May 2050	507,000	549,027
ENERGY TRANSFER LP	7.5%	01 Jul 2038	1,178,000	1,565,943
ENERGY TRANSFER LP	6.05%	01 Jun 2041	1,253,000	1,467,456
ENERGY TRANSFER LP	6.25%	15 Apr 2049	750,000	907,169
ENTERPRISE PRODUCTS OPER	3.7%	31 Jan 2051	842,000	926,856
ENTERPRISE PRODUCTS OPER	5.1%	15 Feb 2045	2,327,000	3,023,639
ESTEE LAUDER CO INC	3.125%	01 Dec 2049	1,304,000	1,513,893
EXELON CORP	4.7%	15 Apr 2050	143,000	190,152
EXELON CORP	5.625%	15 Jun 2035	2,160,000	2,921,484
EXXON MOBIL CORPORATION	3.452%	15 Apr 2051	3,111,000	3,555,524
FEDERAL REALTY INVESTMEN	4.5%	01 Dec 2044	716,000	843,702
FEDERAL REALTY INVESTMEN	3.5%	01 Jun 2030	1,206,000	1,335,348
FEDEX CORP	4.55%	01 Apr 2046	604,000	777,045
FIRSTENERGY TRANSMISSION	5.45%	15 Jul 2044	842,000	1,068,383
FLORIDA POWER + LIGHT CO	3.7%	01 Dec 2047	3,620,000	4,487,505
FOMENTO ECONOMICO MEX	3.5%	16 Jan 2050	682,000	758,926
FORD FOUNDATION/THE	2.815%	01 Jun 2070	1,485,000	1,590,007
FORD MOTOR CREDIT CO LLC	4%	13 Nov 2030	1,394,000	1,463,700
FOX CORP	5.476%	25 Jan 2039	1,269,000	1,740,207
GE CAPITAL FUNDING LLC	4.4%	15 May 2030	789,000	930,096
GE CAPITAL INTL FUNDING	4.418%	15 Nov 2035	5,029,000	6,002,343
GENERAL ELECTRIC CO	6.15%	07 Aug 2037	1,074,000	1,480,569
GENERAL ELECTRIC CO	6.75%	15 Mar 2032	678,000	950,599
GENERAL MOTORS CO	6.25%	02 Oct 2043	1,320,000	1,780,640
GENERAL MOTORS CO	6.75%	01 Apr 2046	837,000	1,205,898
GENERAL MOTORS CO	5.95%	01 Apr 2049	52,000	70,326
GILEAD SCIENCES INC	2.6%	01 Oct 2040	3,775,000	3,811,377
GILEAD SCIENCES INC	4.75%	01 Mar 2046	1,129,000	1,496,375
GOLDMAN SACHS GROUP INC	4.8%	08 Jul 2044	958,000	1,325,264
GOLDMAN SACHS GROUP INC	6.75%	01 Oct 2037	424,000	648,788
GOLDMAN SACHS GROUP INC	6.25%	01 Feb 2041	1,600,000	2,505,867
GOLDMAN SACHS GROUP INC	1%	23 Apr 2039	1,341,000	1,714,325
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		10,351,957	10,351,957
HARTFORD FINL SVCS GRP	6.1%	01 Oct 2041	1,070,000	1,600,267
HARTFORD HEALTHCARE CORP	3.447%	01 Jul 2054	755,000	796,507
HESS CORP	7.3%	15 Aug 2031	927,000	1,212,850
HOME DEPOT INC	3.125%	15 Dec 2049	2,432,000	2,805,846
HOME DEPOT INC	3.35%	15 Apr 2050	1,348,000	1,604,220
HSBC HOLDINGS PLC	6.1%	14 Jan 2042	198,000	301,618
HSBC HOLDINGS PLC	6.5%	15 Sep 2037	1,624,000	2,376,475
* IBM CORP	2.85%	15 May 2040	1,635,000	1,759,186

ILLINOIS ST	5.1%	01 Jun 2033	2,700,000	2,905,767
INDONESIA ASAHAN ALUMINI	6.757%	15 Nov 2048	641,000	875,232
INTEL CORP	4.75%	25 Mar 2050	2,938,000	4,100,163
INTEL CORP	3.25%	15 Nov 2049	1,192,000	1,334,153
JOHNSON + JOHNSON	2.1%	01 Sep 2040	2,484,000	2,504,938
JOHNSON + JOHNSON	3.4%	15 Jan 2038	1,027,000	1,242,418
* JPMORGAN CHASE + CO	1%	15 Nov 2048	1,600,000	2,013,649
* JPMORGAN CHASE + CO	1%	22 Apr 2051	3,509,000	3,906,983
* JPMORGAN CHASE + CO	5.4%	06 Jan 2042	1,125,000	1,674,596
KAISER FOUNDATION HOSPIT	3.266%	01 Nov 2049	2,143,000	2,454,789
KINDER MORGAN ENER PART	6.5%	01 Feb 2037	2,160,000	2,803,290
LAM RESEARCH CORP	3.125%	15 Jun 2060	1,010,000	1,132,917
LIBERTY MUTUAL GROUP INC	3.95%	15 May 2060	837,000	999,044
LINCOLN NATIONAL CORP	7%	15 Jun 2040	1,073,000	1,641,762

LOCKHEED MARTIN CORP	2.8%	15 Jun 2050	839,000	907,111
LOWE S COS INC	3%	15 Oct 2050	3,353,000	3,586,420
LYB INT FINANCE III	4.2%	01 May 2050	2,211,000	2,576,567
MAGELLAN MIDSTREAM PARTN	3.95%	01 Mar 2050	717,000	808,053
MARATHON PETROLEUM CORP	4.75%	15 Sep 2044	1,683,000	1,933,288
MASTERCARD INC	3.85%	26 Mar 2050	1,836,000	2,369,756
MCDONALD S CORP	3.7%	15 Feb 2042	882,000	1,034,367
MCDONALD S CORP	4.45%	01 Sep 2048	1,984,000	2,597,211
MERCK + CO INC	2.35%	24 Jun 2040	459,000	474,958
* METLIFE INC	6.4%	15 Dec 2066	1,277,000	1,651,722
* METLIFE INC	4.721%	15 Dec 2044	1,090,000	1,495,713
MICROSOFT CORP	2.525%	01 Jun 2050	8,878,000	9,362,245
MIDAMERICAN ENERGY CO	4.25%	15 Jul 2049	1,172,000	1,573,562
MONDELEZ INTERNATIONAL	2.625%	04 Sep 2050	692,000	703,136
MORGAN STANLEY	4.3%	27 Jan 2045	527,000	704,132
MPLX LP	5.5%	15 Feb 2049	1,427,000	1,879,092
MT SINAI HOSPITAL	3.737%	01 Jul 2049	847,000	970,610
NBCUNIVERSAL MEDIA LLC	5.95%	01 Apr 2041	2,771,000	4,232,170
NEW JERSEY ST TRANSPRTN TRUST	6.561%	15 Dec 2040	430,000	593,710
NEW JERSEY ST TRANSPRTN TRUST	4.131%	15 Jun 2042	1,010,000	1,046,239
NEW YORK CITY NY MUNI WTR FIN	5.724%	15 Jun 2042	465,000	714,524
* NEW YORK LIFE INSURANCE	4.45%	15 May 2069	281,000	377,582
NEW YORK ST DORM AUTH ST PERSO	5.427%	15 Mar 2039	600,000	825,198
NEW YORK ST DORM AUTH ST PERSO	3.19%	15 Feb 2043	1,830,000	1,995,578
NIKE INC	3.375%	27 Mar 2050	2,133,000	2,638,824
NISOURCE INC	1.7%	15 Feb 2031	1,485,000	1,477,569
NISOURCE INC	3.95%	30 Mar 2048	240,000	294,816
NISOURCE INC	5.95%	15 Jun 2041	857,000	1,225,244
NORFOLK SOUTHERN CORP	3.155%	15 May 2055	916,000	998,814
NORTHROP GRUMMAN CORP	5.25%	01 May 2050	1,966,000	2,922,535
NUTRITION + BIOSCIENCES	3.268%	15 Nov 2040	1,060,000	1,139,075
NYU HOSPITALS CENTER	3.38%	01 Jul 2055	610,000	638,292
ONCOR ELECTRIC DELIVERY	3.1%	15 Sep 2049	1,434,000	1,635,275
ONEOK INC	7.15%	15 Jan 2051	989,000	1,365,856
ORACLE CORP	3.6%	01 Apr 2050	5,651,000	6,583,887
ORACLE CORP	5.375%	15 Jul 2040	719,000	1,031,949
PACIFIC GAS + ELECTRIC	3.15%	01 Jan 2026	950,000	1,012,133
PACIFIC GAS + ELECTRIC	4.5%	01 Jul 2040	920,000	1,028,322
PACIFIC GAS + ELECTRIC	4%	01 Dec 2046	2,532,000	2,630,114
PACIFICORP	4.125%	15 Jan 2049	1,523,000	1,958,184
PEPSICO INC	3.625%	19 Mar 2050	1,137,000	1,442,778
PERNOD RIC INTL FIN LLC	2.75%	01 Oct 2050	742,000	735,724
PERTAMINA PERSERO PT	6.5%	07 Nov 2048	337,000	471,843
PERUSAHAAN LISTRIK NEGAR	4.875%	17 Jul 2049	664,000	754,656
PFIZER INC	2.7%	28 May 2050	1,574,000	1,690,960
PFIZER INC	4.4%	15 May 2044	1,619,000	2,165,809
PHILIP MORRIS INTL INC	4.25%	10 Nov 2044	1,263,000	1,590,723
PHILLIPS 66	4.65%	15 Nov 2034	1,057,000	1,280,593
PLAINS ALL AMER PIPELINE	4.9%	15 Feb 2045	128,000	135,846
PLAINS ALL AMER PIPELINE	3.8%	15 Sep 2030	382,000	410,669
PLAINS ALL AMER PIPELINE	6.65%	15 Jan 2037	1,037,000	1,265,870

PORT AUTH OF NEW YORK NEW JE	4.926%	01 Oct 2051	1,185,000	1,650,136
PORT AUTH OF NEW YORK NEW JE	3.287%	01 Aug 2069	689,000	736,148

PPL CAPITAL FUNDING INC	4.125%	15 Apr 2030	708,000	846,970
PROGRESS ENERGY INC	7.75%	01 Mar 2031	2,256,000	3,361,858
PROGRESSIVE CORP	4.125%	15 Apr 2047	128,000	167,907
* PRUDENTIAL FINANCIAL INC	3.935%	07 Dec 2049	568,000	690,146
* PRUDENTIAL FINANCIAL INC	4.6%	15 May 2044	413,000	538,789
RAYTHEON TECH CORP	3.75%	01 Nov 2046	557,000	660,991
RAYTHEON TECH CORP	4.625%	16 Nov 2048	2,151,000	2,920,193
REPUBLIC OF CHILE	3.5%	25 Jan 2050	1,448,000	1,661,594
REPUBLIC OF COLOMBIA	4.125%	15 May 2051	729,000	809,190
REPUBLIC OF COLOMBIA	5%	15 Jun 2045	2,125,000	2,592,500
REPUBLIC OF PANAMA	3.87%	23 Jul 2060	1,451,000	1,708,567
REPUBLIC OF PANAMA	4.5%	15 May 2047	822,000	1,055,251
REPUBLIC OF PERU	2.78%	01 Dec 2060	981,000	989,829
REPUBLIC OF PERU	8.75%	21 Nov 2033	1,005,000	1,716,048
REPUBLIC OF PHILIPPINES	2.95%	05 May 2045	1,374,000	1,447,040
REPUBLIC OF PHILIPPINES	3.95%	20 Jan 2040	1,655,000	1,964,470
REPUBLICA ORIENT URUGUAY	5.1%	18 Jun 2050	1,564,000	2,187,661
REYNOLDS AMERICAN INC	5.7%	15 Aug 2035	1,000,000	1,263,849
ROCKEFELLER FOUNDATION	2.492%	01 Oct 2050	1,437,000	1,496,776
SAN DIEGO G + E	3.32%	15 Apr 2050	431,000	489,982
SAN DIEGO G + E	3.75%	01 Jun 2047	407,000	476,463
SAN DIEGO G + E	4.15%	15 May 2048	229,000	287,967
SAUDI ARABIAN OIL CO	3.25%	24 Nov 2050	634,000	642,919
SEMPRA ENERGY	6%	15 Oct 2039	1,456,000	2,088,303
SHELL INTERNATIONAL FIN	3.25%	06 Apr 2050	1,017,000	1,153,201
SOUTHERN CAL EDISON	3.65%	01 Feb 2050	472,000	536,103
SOUTHERN CAL EDISON	4.05%	15 Mar 2042	1,037,000	1,188,931
SOUTHERN CAL EDISON	4.125%	01 Mar 2048	252,000	300,327
SOUTHERN POWER CO	4.95%	15 Dec 2046	439,000	527,604
STANFORD UNIVERSITY	2.413%	01 Jun 2050	697,000	720,477
STARBUCKS CORP	4.45%	15 Aug 2049	1,761,000	2,323,027
STATE OF ISRAEL	3.375%	15 Jan 2050	2,540,000	2,808,021
STATE OF QATAR	4.4%	16 Apr 2050	593,000	772,531
SUMITOMO MITSUI FINL GRP	2.142%	23 Sep 2030	1,765,000	1,772,198
SUNCOR ENERGY INC	6.8%	15 May 2038	854,000	1,198,075
SYNGENTA FINANCE NV	5.676%	24 Apr 2048	693,000	(6,781)
SYSCO CORPORATION	6.6%	01 Apr 2050	1,158,000	1,783,508
T MOBILE USA INC	3%	15 Feb 2041	1,095,000	1,135,208
T MOBILE USA INC	3.3%	15 Feb 2051	737,000	758,248
TELEFONICA EMISIONES SAU	5.213%	08 Mar 2047	1,773,000	2,272,650
TENNESSEE GAS PIPELINE	7.625%	01 Apr 2037	522,000	740,175
TIME WARNER CABLE LLC	7.3%	01 Jul 2038	394,000	583,883
TIME WARNER CABLE LLC	5.5%	01 Sep 2041	2,433,000	3,126,045
TRAVELERS COS INC	4%	30 May 2047	1,433,000	1,859,501
TREASURY BILL	0.01%	28 Jan 2021	650,000	649,303
TREASURY BILL	0.01%	02 Dec 2021	1,500,000	1,498,595
TRUSTEES PRINCETON UNIV	2.516%	01 Jul 2050	1,248,000	1,308,124
UDR INC	2.1%	01 Aug 2032	1,237,000	1,260,852
UNION ELECTRIC CO	2.625%	15 Mar 2051	1,619,000	1,691,110
UNION PACIFIC CORP	3.75%	05 Feb 2070	716,000	866,067
UNION PACIFIC CORP	2.973%	16 Sep 2062	2,538,000	2,650,914
UNITED MEXICAN STATES	3.25%	16 Apr 2030	1,392,000	1,503,040
UNITED MEXICAN STATES	5%	27 Apr 2051	1,261,000	1,569,945
UNITED MEXICAN STATES	3.771%	24 May 2061	586,000	610,319
UNITED MEXICAN STATES	4.75%	08 Mar 2044	2,234,000	2,652,897
UNITED MEXICAN STATES	4.6%	10 Feb 2048	1,929,000	2,261,772
UNITED PARCEL SERVICE	5.3%	01 Apr 2050	2,079,000	3,132,939
UNITEDHEALTH GROUP INC	2.75%	15 May 2040	1,019,000	1,105,437
UNITEDHEALTH GROUP INC	5.95%	15 Feb 2041	846,000	1,304,061
UNITEDHEALTH GROUP INC	4.25%	15 Jun 2048	1,047,000	1,398,100
UNITEDHEALTH GROUP INC	3.5%	15 Aug 2039	1,873,000	2,228,162

UNIV OF CALIFORNIA CA REVENUES	5.946%	15 May 2045	400,000	581,140
UNIV OF CALIFORNIA CA RGTS MED	3.006%	15 May 2050	855,000	907,403
UNIV SOUTHERN CALIFORNIA	3.226%	31 Dec 2099	660,000	660,558
US 10YR ULTRA FUT MAR21	XCBT	20210322	3,000,000	(11,327)
US 5YR NOTE (CBT) MAR21	XCBT	20210331	(2,400,000)	(4,590)
US DOLLAR			754,429	754,429
US LONG BOND(CBT) MAR21	XCBT	20210322	9,000,000	(116,016)
US TREASURY N/B	1.375%	15 Aug 2050	1,863,000	1,962,778
US TREASURY N/B	1.125%	15 Aug 2040	2,826,000	2,675,427
US TREASURY N/B	0.875%	15 Nov 2030	7,984,000	7,957,803
US ULTRA BOND CBT MAR21	XCBT	20210322	(7,200,000)	89,525
VALE SA	5.625%	11 Sep 2042	911,000	1,220,749
VALERO ENERGY CORP	6.625%	15 Jun 2037	1,294,000	1,721,262
VENTAS REALTY LP	4.875%	15 Apr 2049	856,000	1,062,827
VERIZON COMMUNICATIONS	2.875%	20 Nov 2050	3,006,000	3,028,856
VERIZON COMMUNICATIONS	4.75%	01 Nov 2041	3,102,000	4,100,703
VERIZON COMMUNICATIONS	4.272%	15 Jan 2036	4,027,000	4,994,609
VIACOMCBS INC	4.2%	19 May 2032	430,000	518,213
VIACOMCBS INC	4.375%	15 Mar 2043	1,393,000	1,645,785

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VIATRIS INC	3.85%	22 Jun 2040	722,000	814,901
VIRGINIA ELEC + POWER CO	2.45%	15 Dec 2050	633,000	636,987
VISA INC	2%	15 Aug 2050	685,000	654,212
VISA INC	4.3%	14 Dec 2045	697,000	954,708
VODAFONE GROUP PLC	4.875%	19 Jun 2049	2,945,000	3,935,703
WALMART INC	4.05%	29 Jun 2048	1,036,000	1,405,899
WALT DISNEY COMPANY/THE	3.8%	13 May 2060	643,000	816,944
WALT DISNEY COMPANY/THE	6.55%	15 Mar 2033	1,984,000	2,910,461
WALT DISNEY COMPANY/THE	6.4%	15 Dec 2035	2,249,000	3,489,882
WELLS FARGO + COMPANY	1%	04 Apr 2051	1,347,000	1,914,379
WELLS FARGO + COMPANY	4.9%	17 Nov 2045	2,493,000	3,320,439
WELLS FARGO + COMPANY	4.75%	07 Dec 2046	1,303,000	1,705,289
WESLEYAN UNIVERSITY	4.781%	01 Jul 2116	400,000	503,925
WILLIAMS COMPANIES INC	4.85%	01 Mar 2048	878,000	1,079,202
WILLIAMS COS INC	8.75%	15 Mar 2032	1,694,000	2,478,053
WYETH LLC	5.95%	01 Apr 2037	131,000	196,388
XCEL ENERGY INC	6.5%	01 Jul 2036	1,444,000	2,168,645

Total : EXHIBIT L - Long-Term Credit Fund \$ 539,865,883

n / a - Cost is not applicable

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

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2020

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

(b) Identity of issue, borrower, (c) Description of investment including maturity date, (e) Fair

(a)	lessor, or similar party	rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	value
	3M COMPANY	3.375% 01 Mar 2029	24,000	\$	27,767
	ABBVIE INC	3.8% 15 Mar 2025	203,000		226,381
	ABBVIE INC	2.85% 14 May 2023	180,000		189,257
	ABBVIE INC	4.25% 14 Nov 2028	253,000		303,325
	ABBVIE INC	2.95% 21 Nov 2026	190,000		210,111
	ABBVIE INC	3.85% 15 Jun 2024	61,000		67,182
	ACTIVISION BLIZZARD	3.4% 15 Sep 2026	204,000		232,030
	AEP TEXAS INC	2.4% 01 Oct 2022	55,000		56,733
	AGILENT TECHNOLOGIES INC	3.05% 22 Sep 2026	200,000		218,242
	AIR CANADA 2017 1AA PTT	3.3% 15 Jul 2031	77,194		75,531
	ALABAMA POWER CO	5.2% 01 Jun 2041	22,000		29,972
	ALABAMA POWER CO	3.55% 01 Dec 2023	66,000		71,793
	ALABAMA POWER CO	2.45% 30 Mar 2022	76,000		77,881
	ALIMENTATION COUCHE TARD	2.7% 26 Jul 2022	10,000		10,336
	ALTRIA GROUP INC	4% 31 Jan 2024	125,000		137,245
	ALTRIA GROUP INC	3.8% 14 Feb 2024	356,000		388,747
	ALTRIA GROUP INC	4.4% 14 Feb 2026	369,000		428,435
	ALTRIA GROUP INC	2.35% 06 May 2025	143,000		151,935
	AMER AIRLINE 16 2 AA PTT	3.2% 15 Dec 2029	46,142		44,992
	AMER AIRLINE 16 3 AA PTT	3% 15 Apr 2030	132,319		129,515
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	32,321		32,579
	AMER AIRLINE 19 1AA PTT	3.15% 15 Aug 2033	144,785		141,878
	AMER AIRLN 15 2 AA PTT	3.6% 22 Mar 2029	31,474		30,981
	AMERICAN EXPRESS CREDIT	3.3% 03 May 2027	173,000		197,383
	AMERICAN INTL GROUP	3.4% 30 Jun 2030	103,000		118,023
	AMERICAN TOWER CORP	3.375% 15 Oct 2026	116,000		130,309
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	216,000		234,343
	AMERICAN TOWER CORP	1.5% 31 Jan 2028	159,000		159,994
	AMGEN INC	2.2% 21 Feb 2027	45,000		48,241
	AMGEN INC	2.45% 21 Feb 2030	47,000		50,329
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	256,000		289,375
	ANHEUSER BUSCH INBEV FIN	3.65% 01 Feb 2026	81,000		91,751
	ANHEUSER BUSCH INBEV WOR	4.9% 23 Jan 2031	34,000		43,308
	ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	452,000		523,580
	AON CORP	4.5% 15 Dec 2028	202,000		243,780
	AON CORP	3.75% 02 May 2029	105,000		122,493
	AON CORP	2.8% 15 May 2030	42,000		45,821
	APPLE INC	2.9% 12 Sep 2027	472,000		527,893
	APPLIED MATERIALS INC	1.75% 01 Jun 2030	278,000		288,497
	ARES CAPITAL CORP	4.25% 01 Mar 2025	328,000		355,555
	ASTRAZENECA PLC	1.375% 06 Aug 2030	162,000		160,353
	AT+T INC	0.01% 27 Nov 2022	1,000,000		991,575
	AT+T INC	4.3% 15 Feb 2030	90,000		107,508
	AT+T INC	2.25% 01 Feb 2032	59,000		59,851
	AT+T INC	2.55% 01 Dec 2033	193,000		197,852
	AT+T INC	4.35% 01 Mar 2029	98,000		116,881
	ATLANTA GA WTR WSTWTR REVENU	2.257% 01 Nov 2035	80,000		84,007
	AUTODESK INC	4.375% 15 Jun 2025	85,000		97,207
	BAE SYSTEMS HOLDINGS INC	3.8% 07 Oct 2024	190,000		211,284
	BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	192,000		217,731
	BALTIMORE GAS + ELECTRIC	2.4% 15 Aug 2026	412,000		445,784
	BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2032	1,130,000		1,080,780
	BANCO SANTANDER SA	2.706% 27 Jun 2024	600,000		640,666
	BANK	1% 15 Feb 2061	330,000		374,524
	BANK	1% 15 Dec 2052	241,000		249,472
	BANK OF AMERICA CORP	4.2% 26 Aug 2024	6,000		6,717
	BANK OF AMERICA CORP	4% 22 Jan 2025	222,000		249,457

BANK OF AMERICA CORP	4.45%	03 Mar 2026	357,000	416,101
BANK OF AMERICA CORP	1%	20 Jan 2028	941,000	1,080,823
BANK OF AMERICA CORP	1%	24 Apr 2028	1,918,000	2,183,564
BANK OF AMERICA CORP	1%	23 Jan 2022	126,000	126,153
BANK OF AMERICA CORP	1%	05 Mar 2024	965,000	1,030,900
BANK OF AMERICA CORP	1%	13 Feb 2026	87,000	91,180
BANK OF AMERICA CORP	1%	20 Dec 2028	150,000	169,432
BANK OF NY MELLON CORP	1%	07 Feb 2028	195,000	222,662
BANK OF NY MELLON CORP	3.25%	16 May 2027	107,000	120,500
BARCLAYS PLC	3.2%	10 Aug 2021	673,000	684,097
BARCLAYS PLC	1%	15 Feb 2023	1,142,000	1,192,173
BAT CAPITAL CORP	3.557%	15 Aug 2027	234,000	260,554
BAT CAPITAL CORP	3.215%	06 Sep 2026	100,000	110,137
BAT CAPITAL CORP	4.7%	02 Apr 2027	206,000	242,230
BFLD TRUST	1%	15 Oct 2034	435,000	430,637
BIOGEN INC	2.25%	01 May 2030	117,000	122,218
BNP PARIBAS	4.375%	28 Sep 2025	200,000	228,797
BNP PARIBAS	1%	19 Nov 2025	200,000	213,185
BOEING CO	4.875%	01 May 2025	385,000	438,864
BOOKING HOLDINGS INC	4.1%	13 Apr 2025	275,000	311,875
BOSTON PROPERTIES LP	4.5%	01 Dec 2028	256,000	306,187
BOSTON SCIENTIFIC CORP	2.65%	01 Jun 2030	53,000	56,768
BP CAP MARKETS AMERICA	3.588%	14 Apr 2027	31,000	35,257
BP CAP MARKETS AMERICA	3.41%	11 Feb 2026	420,000	470,887
BPCE SA	2.7%	01 Oct 2029	269,000	289,213
BRISTOL MYERS SQUIBB CO	3.4%	26 Jul 2029	126,000	146,684
BROADCOM INC	5%	15 Apr 2030	179,000	217,595
BROADCOM INC	4.75%	15 Apr 2029	589,000	702,513
BROADCOM INC	4.7%	15 Apr 2025	223,000	255,551
BRTDCHBW8 CDS USD R F 1.00000	1%	20 Dec 2022	65,000	1,211
BRTDD19G0 CDS USD R F 1.00000	1%	20 Dec 2022	140,000	2,637
BRTDD19K1 CDS USD R F 1.00000	1%	20 Dec 2022	100,000	1,825
BRTDD19N5 CDS USD R F 1.00000	1%	20 Dec 2022	135,000	2,458
BRTDD19R6 CDS USD R F 1.00000	1%	20 Dec 2022	40,000	726
BRTDD19U9 CDS USD R F 1.00000	1%	20 Dec 2022	65,000	1,041
BRTDD9U87 CDS USD R F 1.00000	1%	20 Dec 2022	200,000	3,439
BRTM90Y12 IRS GBP R V 12MUKRPI	1%	15 Oct 2023	1,420,000	(93,397)
BRTMJZAB8 IRS USD R V 12MUSCPI	1%	30 Oct 2028	2,525,000	(64,284)
BRWAZWYU1 IRS USD R V 03MLIBOR	1%	15 Dec 2022	9,230,000	(12,004)
BRWBP0XP2 IRS USD R V 03MLIBOR	1%	15 Dec 2022	4,530,000	(4,689)
BRWBUMQQ4 IRS USD R V 03MLIBOR	1%	15 Aug 2020	755,000	(3,034)
BRWCU9378 IRS GBP R V 12MUKRPI	1%	15 Dec 2030	750,000	3,397
BWAY MORTGAGE TRUST	2.809%	10 Mar 2033	641,581	666,588

BX COMMERCIAL MORTGAGE TRUST 2	1%	15 Oct 2036	497,432	498,360
BX TRUST	1%	15 Dec 2036	449,589	449,728
BX TRUST	2.843%	09 Mar 2044	750,000	782,605
CAMERON LNG LLC	2.902%	15 Jul 2031	288,000	315,399
CANADIAN DOLLAR	FOREIGN CURRENCY		20,716	16,261
CANTOR COMMERCIAL REAL ESTATE	1%	15 Jan 2053	127,000	137,357
CAPITAL ONE BANK USA NA	1%	27 Jan 2023	500,000	508,582
CAPITAL ONE FINANCIAL CO	3.75%	09 Mar 2027	61,000	69,614
CAPITAL ONE FINANCIAL CO	3.65%	11 May 2027	128,000	146,747
CARRIER GLOBAL CORP	2.242%	15 Feb 2025	187,000	197,876
CC HOLDINGS GS V LLC/CRO	3.849%	15 Apr 2023	256,000	274,760

CENTERPOINT ENERGY RES	1.75%	01 Oct 2030	271,000	273,613
CGDBB COMMERCIAL MORTGAGE TRUS	1%	15 Jul 2032	1,023,169	1,023,556
CGRBS COMMERCIAL MORTGAGE TRUS	3.369%	13 Mar 2035	500,000	524,746
CHARLES SCHWAB CORP	3.2%	02 Mar 2027	63,000	70,510
CHARLES SCHWAB CORP	4%	01 Feb 2029	74,000	88,519
CHARTER COMM OPT LLC/CAP	3.75%	15 Feb 2028	100,000	112,123
CHARTER COMM OPT LLC/CAP	4.2%	15 Mar 2028	364,000	419,957
CHENIERE CORP CHRISTI HD	7%	30 Jun 2024	380,000	443,754
CIGNA CORP	3.75%	15 Jul 2023	145,000	156,755
CIGNA CORP	4.125%	15 Nov 2025	122,000	140,547
CIGNA CORP	3.25%	15 Apr 2025	50,000	54,920
CIGNA CORP	3.5%	15 Jun 2024	40,000	43,704
CIGNA CORP	4.5%	25 Feb 2026	140,000	164,130
CITIBANK CREDIT CARD ISSUANCE	3.96%	13 Oct 2030	203,000	245,162
CITIGROUP INC	3.875%	26 Mar 2025	96,000	107,137
CITIGROUP INC	3.4%	01 May 2026	1,498,000	1,686,115
CITIGROUP INC	1%	24 Jul 2028	444,000	503,365
CITIGROUP INC	1%	24 Jan 2023	304,000	312,600
CITIGROUP INC	1%	24 Apr 2025	570,000	619,690
CITIGROUP INC	1%	04 Nov 2022	316,000	321,049
CITIGROUP INC	4.4%	10 Jun 2025	214,000	244,668
COCA COLA CO/THE	2.9%	25 May 2027	65,000	72,495
COMCAST CORP	2.35%	15 Jan 2027	352,000	378,755
COMCAST CORP	3.3%	01 Feb 2027	261,000	294,456
COMCAST CORP	1.95%	15 Jan 2031	388,000	398,453
COMM MORTGAGE TRUST	3.424%	10 Mar 2031	315,000	332,746
COMM MORTGAGE TRUST	3.897%	10 Mar 2031	205,000	218,728
COMM MORTGAGE TRUST	3.528%	10 Dec 2047	548,499	593,049
COMM MORTGAGE TRUST	3.961%	10 Mar 2047	890,000	972,510
COMM MORTGAGE TRUST	3.63%	10 Oct 2048	555,000	622,066
COMM MORTGAGE TRUST	3.445%	10 Jul 2048	695,000	753,711
COMM MORTGAGE TRUST	4.228%	10 May 2051	515,000	611,335
CONCHO RESOURCES INC	4.3%	15 Aug 2028	19,000	22,462
CONCHO RESOURCES INC	3.75%	01 Oct 2027	94,000	107,434
COX COMMUNICATIONS INC	3.35%	15 Sep 2026	219,000	246,076
CREDIT SUISSE GROUP AG	1%	11 Sep 2025	250,000	263,068
CREDIT SUISSE GROUP AG	3.75%	26 Mar 2025	250,000	277,552
CREDIT SUISSE MORTGAGE TRUST	2.256%	15 Aug 2037	517,000	535,523
CREDIT SUISSE NEW YORK	2.95%	09 Apr 2025	250,000	274,248
CROWN CASTLE INTL CORP	4.45%	15 Feb 2026	63,000	72,899
CROWN CASTLE INTL CORP	3.7%	15 Jun 2026	377,000	424,839
CROWN CASTLE INTL CORP	3.8%	15 Feb 2028	212,000	244,336
CROWN CASTLE INTL CORP	3.3%	01 Jul 2030	140,000	156,699
CSAIL COMMERCIAL MORTGAGE TRUS	4.052%	15 Mar 2052	325,000	381,719
CSAIL COMMERCIAL MORTGAGE TRUS	3.016%	15 Sep 2052	287,000	318,839
CSX CORP	2.6%	01 Nov 2026	92,000	100,591
CURRENCY CONTRACT		USD/EUR		14,437
CURRENCY CONTRACT		USD/GBP		(119,724)
CVS HEALTH CORP	3.7%	09 Mar 2023	40,000	42,793
CVS HEALTH CORP	4.3%	25 Mar 2028	301,000	358,178
DAIMLER FINANCE NA LLC	2.125%	10 Mar 2025	285,000	299,300
DANSKE BANK A/S	5%	12 Jan 2022	250,000	260,990
DANSKE BANK A/S	1.226%	22 Jun 2024	959,000	970,216
DANSKE BANK A/S	1%	11 Sep 2026	350,000	351,580
DELL INT LLC / EMC CORP	5.85%	15 Jul 2025	300,000	360,245
DELL INT LLC / EMC CORP	5.45%	15 Jun 2023	281,000	310,792
DELTA AIR LINES 2019 1AA	3.204%	25 Oct 2025	170,000	174,662
DEUTSCHE BANK AG	4.1%	13 Jan 2026	38,000	42,090

DEUTSCHE BANK NY	1% 24 Nov 2026	150,000	153,516
DIAMONDBACK ENERGY INC	2.875% 01 Dec 2024	439,000	461,455
DIAMONDBACK ENERGY INC	4.75% 31 May 2025	44,000	49,535
DISCOVER BANK	3.45% 27 Jul 2026	250,000	279,598
DISCOVER FINANCIAL SVS	4.5% 30 Jan 2026	179,000	206,804
DISCOVERY COMMUNICATIONS	4.125% 15 May 2029	163,000	190,275
DOLLAR GENERAL CORP	3.5% 03 Apr 2030	142,000	163,012
DOW CHEMICAL CO/THE	4.55% 30 Nov 2025	6,000	7,021
DTE ELECTRIC CO	3.65% 15 Mar 2024	155,000	168,796
DTE ELECTRIC CO	3.375% 01 Mar 2025	305,000	336,855
DUKE ENERGY CAROLINAS	3.95% 15 Nov 2028	73,000	87,068
DUKE ENERGY CAROLINAS	2.45% 15 Aug 2029	126,000	135,787
DUKE ENERGY CAROLINAS	2.45% 01 Feb 2030	89,000	95,721
DUKE ENERGY FLORIDA LLC	3.8% 15 Jul 2028	140,000	164,321
DUKE ENERGY FLORIDA LLC	2.5% 01 Dec 2029	287,000	313,298
DUKE ENERGY FLORIDA LLC	1.75% 15 Jun 2030	115,000	117,588
DUKE ENERGY OHIO INC	3.8% 01 Sep 2023	40,000	43,214
DUKE ENERGY OHIO INC	3.65% 01 Feb 2029	193,000	223,599
DUKE ENERGY PROGRESS LLC	3.7% 01 Sep 2028	150,000	175,566
DUKE ENERGY PROGRESS LLC	3.45% 15 Mar 2029	206,000	239,286
DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	334,000	389,895
DXC TECHNOLOGY CO	4% 15 Apr 2023	331,000	352,127
E TRADE FINANCIAL CORP	3.8% 24 Aug 2027	74,000	85,329
EASTERN ENERGY GAS	3.55% 01 Nov 2023	174,000	187,482
ECOLAB INC	4.8% 24 Mar 2030	2,000	2,552
ECOLAB INC	1.3% 30 Jan 2031	96,000	95,088
ECOPETROL SA	4.125% 16 Jan 2025	295,000	320,815
EDISON INTERNATIONAL	2.4% 15 Sep 2022	187,000	191,116
ELECTRONIC ARTS INC	4.8% 01 Mar 2026	68,000	80,890
ENERGY TRANSFER LP	4.9% 01 Feb 2024	6,000	6,567
ENERGY TRANSFER LP	4.05% 15 Mar 2025	65,000	71,305
ENERGY TRANSFER LP	4.75% 15 Jan 2026	59,000	66,758
ENERGY TRANSFER LP	5.95% 01 Dec 2025	116,000	136,843
ENERGY TRANSFER LP	3.9% 15 Jul 2026	66,000	72,321
ENTERGY LOUISIANA LLC	5.4% 01 Nov 2024	57,000	67,095
ENTERGY LOUISIANA LLC	4.95% 15 Jan 2045	131,000	144,565
ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	101,000	111,958
EOG RESOURCES INC	4.375% 15 Apr 2030	91,000	110,597
EQUINIX INC	1.25% 15 Jul 2025	94,000	95,893
EQUINIX INC	1% 15 Sep 2025	231,000	231,640
EURO CURRENCY	FOREIGN CURRENCY	7,745,064	9,476,473
EURO-BUND FUTURE MAR21	XEUR 20210308	(1,200,000)	4,625
EVERSOURCE ENERGY	2.9% 01 Oct 2024	60,000	64,752
EXELON CORP	2.45% 15 Apr 2021	10,000	10,039
FANNIE MAE	4% 25 Feb 2041	1,460,651	1,581,794

FANNIE MAE	4.5% 25 Jan 2041	1,479,505	1,644,985
FANNIE MAE	5.5% 25 May 2045	1,271,490	232,064
FANNIE MAE	1% 25 Aug 2046	636,900	639,643
FANNIEMAE ACES	1% 25 Mar 2028	405,000	461,941
FANNIEMAE ACES	3.143% 25 Apr 2029	480,000	549,864
FANNIEMAE ACES	2.444% 25 Oct 2029	265,000	291,261
FANNIEMAE STRIPS	0.01% 15 May 2029	1,155,000	1,049,598
FED HM LN PC POOL A32162	5% 01 Mar 2035	36,799	40,822
FED HM LN PC POOL A90196	4.5% 01 Dec 2039	18,679	20,685
FED HM LN PC POOL A93534	4% 01 Aug 2040	25,122	27,695

FED HM LN PC POOL A93851	4%	01 Sep 2040	55,365	60,785
FED HM LN PC POOL A94779	4%	01 Nov 2040	23,750	26,301
FED HM LN PC POOL A94977	4%	01 Nov 2040	28,774	31,990
FED HM LN PC POOL A95144	4%	01 Nov 2040	34,221	38,044
FED HM LN PC POOL A95923	4%	01 Oct 2040	32,893	36,568
FED HM LN PC POOL C00748	6%	01 Apr 2029	211	241
FED HM LN PC POOL C03608	3.5%	01 Dec 2040	0	0
FED HM LN PC POOL C03811	3.5%	01 Apr 2042	257,911	284,913
FED HM LN PC POOL G07106	3.5%	01 Aug 2042	56,064	61,319
FED HM LN PC POOL G07613	6%	01 Apr 2039	160,511	191,293
FED HM LN PC POOL G07642	5%	01 Oct 2041	65,288	75,822
FED HM LN PC POOL G07848	3.5%	01 Apr 2044	270,687	299,046
FED HM LN PC POOL G07922	3.5%	01 Jan 2044	535,162	587,695
FED HM LN PC POOL G08624	4%	01 Jan 2045	0	0
FED HM LN PC POOL G08672	4%	01 Oct 2045	0	0
FED HM LN PC POOL G08747	3%	01 Feb 2047	0	0
FED HM LN PC POOL G08756	3%	01 Apr 2047	0	0
FED HM LN PC POOL G15520	3%	01 Jul 2030	106,377	113,937
FED HM LN PC POOL G15601	2.5%	01 Jan 2029	68,117	71,215
FED HM LN PC POOL G16186	2.5%	01 Apr 2031	97,413	103,486
FED HM LN PC POOL G60018	4.5%	01 Dec 2043	132,511	149,320
FED HM LN PC POOL G60148	4.5%	01 Jul 2045	0	0
FED HM LN PC POOL G60198	4.5%	01 Sep 2044	0	0
FED HM LN PC POOL G60393	3.5%	01 Jan 2046	0	0
FED HM LN PC POOL G60718	3%	01 Sep 2046	113,743	122,780
FED HM LN PC POOL G60901	4%	01 Jul 2044	38,356	42,215
FED HM LN PC POOL G60968	3.5%	01 Mar 2047	161,817	174,992
FED HM LN PC POOL G61177	3%	01 Aug 2043	200,155	218,303
FED HM LN PC POOL G61178	3.5%	01 Oct 2047	131,883	146,257
FED HM LN PC POOL G61208	3.5%	01 Dec 2047	210,544	233,490
FED HM LN PC POOL G67702	4%	01 Jan 2047	0	0
FED HM LN PC POOL G67704	4%	01 Aug 2047	446,098	500,096
FED HM LN PC POOL J12438	4.5%	01 Jun 2025	108,082	115,076
FED HM LN PC POOL J31418	2.5%	01 May 2030	55,644	59,315
FED HM LN PC POOL J31689	3%	01 May 2030	117,290	126,140
FED HM LN PC POOL J32181	3%	01 Jul 2030	13,652	14,737
FED HM LN PC POOL J32204	2.5%	01 Jul 2030	19,781	20,903
FED HM LN PC POOL J32209	2.5%	01 Jul 2030	21,140	22,534
FED HM LN PC POOL J32436	3%	01 Aug 2030	13,331	14,322
FED HM LN PC POOL J32491	2.5%	01 Jul 2030	5,372	5,708
FED HM LN PC POOL Q00093	4%	01 Apr 2041	1,496	1,641
FED HM LN PC POOL Q00804	4.5%	01 May 2041	52,393	58,642
FED HM LN PC POOL Q00959	4.5%	01 May 2041	55,579	61,663
FED HM LN PC POOL Q03841	4%	01 Oct 2041	32,635	36,284
FED HM LN PC POOL Q04022	4%	01 Oct 2041	26,269	29,092
FED HM LN PC POOL Q07417	3.5%	01 Apr 2042	63,622	69,595
FED HM LN PC POOL Q08239	3.5%	01 May 2042	8,440	9,182
FED HM LN PC POOL Q08306	3.5%	01 May 2042	2,547	2,769
FED HM LN PC POOL Q10724	3.5%	01 Aug 2042	0	0
FED HM LN PC POOL Q11750	3.5%	01 Oct 2042	0	0
FED HM LN PC POOL Q11909	3.5%	01 Oct 2042	12,440	13,608
FED HM LN PC POOL Q12162	3.5%	01 Aug 2042	18,542	20,282
FED HM LN PC POOL Q14866	3%	01 Jan 2043	248,047	268,097
FED HM LN PC POOL Q16403	3%	01 Mar 2043	152,367	162,454
FED HM LN PC POOL Q16673	3%	01 Mar 2043	382,413	406,574
FED HM LN PC POOL Q17039	3%	01 Mar 2043	0	0
FED HM LN PC POOL Q17122	3%	01 Apr 2043	0	0
FED HM LN PC POOL Q18718	3.5%	01 Jun 2043	29,317	32,219
FED HM LN PC POOL Q20206	3.5%	01 Jul 2043	186,759	206,432
FED HM LN PC POOL Q21579	4%	01 Sep 2043	41,363	46,453
FED HM LN PC POOL Q24368	3.5%	01 Jan 2044	21,072	23,279
FED HM LN PC POOL Q25643	4%	01 Apr 2044	62,277	68,676

FED HM LN PC POOL Q26218	3.5%	01 May 2044	22,296	24,741
FED HM LN PC POOL Q27319	3.5%	01 Jul 2044	18,962	21,041
FED HM LN PC POOL Q27843	3.5%	01 Aug 2044	0	0
FED HM LN PC POOL Q28604	3.5%	01 Sep 2044	16,148	17,919
FED HM LN PC POOL Q28605	3.5%	01 Sep 2044	0	0
FED HM LN PC POOL Q28764	3.5%	01 Jun 2044	32,132	35,136
FED HM LN PC POOL Q30876	3.5%	01 Jan 2045	0	0
FED HM LN PC POOL Q31122	3.5%	01 Jan 2045	0	0
FED HM LN PC POOL Q33131	3.5%	01 May 2045	0	0
FED HM LN PC POOL Q34176	3.5%	01 Jun 2045	0	0
FED HM LN PC POOL Q34960	3.5%	01 Jul 2045	0	0
FED HM LN PC POOL Q36302	3.5%	01 Sep 2045	16,206	17,984
FED HM LN PC POOL Q36965	3.5%	01 Oct 2045	0	0
FED HM LN PC POOL Q37955	4%	01 Dec 2045	21,442	23,526
FED HM LN PC POOL Q37957	4%	01 Dec 2045	24,610	27,004
FED HM LN PC POOL Q38076	4%	01 Jan 2046	0	0
FED HM LN PC POOL Q44853	3%	01 Dec 2046	0	0
FED HM LN PC POOL Q45064	3%	01 Dec 2046	96,743	104,466
FED HM LN PC POOL Q45080	3%	01 Dec 2046	52,400	56,920
FED HM LN PC POOL Q45083	3%	01 Dec 2046	26,516	28,916
FED HM LN PC POOL Q46441	3%	01 Feb 2047	0	0
FED HM LN PC POOL Q53113	3.5%	01 Jul 2047	0	0
FED HM LN PC POOL Q53630	3.5%	01 Jan 2048	26,103	28,941
FED HM LN PC POOL Q53648	3.5%	01 Jan 2048	47,064	51,645
FED HM LN PC POOL QA6226	3.5%	01 Jan 2050	65,251	71,085
FED HM LN PC POOL QB1158	3%	01 Jul 2050	4,726	5,227
FED HM LN PC POOL QB1479	3%	01 Jul 2050	43,411	47,854
FED HM LN PC POOL QB1486	3%	01 Jul 2050	9,494	10,504
FED HM LN PC POOL QB1488	3%	01 Jul 2050	4,674	5,169
FED HM LN PC POOL QB2339	3%	01 Aug 2050	30,312	33,522
FED HM LN PC POOL RA3282	3%	01 Aug 2050	570,861	622,568
FED HM LN PC POOL RA3313	3%	01 Aug 2050	402,604	431,820
FED HM LN PC POOL RB5028	3.5%	01 Jan 2040	314,185	332,055
FED HM LN PC POOL RB5034	3.5%	01 Feb 2040	38,434	40,573
FED HM LN PC POOL SC0111	3%	01 Jun 2038	517,341	545,191
FED HM LN PC POOL SD0478	4%	01 Jan 2045	491,234	542,186
FED HM LN PC POOL SD0479	3.5%	01 Jun 2050	192,983	208,300
FED HM LN PC POOL SD0480	3.5%	01 Jun 2045	553,586	610,671
FED HM LN PC POOL SD0482	3.5%	01 Oct 2045	1,326,321	1,452,282
FED HM LN PC POOL SD0483	3.5%	01 Aug 2050	181,799	199,013
FED HM LN PC POOL SD0485	3.5%	01 Mar 2046	570,559	617,735
FED HM LN PC POOL SD0486	3.5%	01 Sep 2046	136,969	146,559

FED HM LN PC POOL SD0487	3.5%	01 Aug 2050	624,943	681,847
FED HM LN PC POOL SD0489	4%	01 Apr 2048	375,224	420,645
FED HM LN PC POOL SD0490	4%	01 Jan 2045	1,485,540	1,628,917
FED HM LN PC POOL SD0491	3.5%	01 Aug 2049	1,406,047	1,558,125
FED HM LN PC POOL SD0492	4%	01 Aug 2048	485,656	537,566
FED HM LN PC POOL SD0493	3.5%	01 Jun 2048	337,153	367,758
FED HM LN PC POOL SD0494	3.5%	01 Jun 2049	1,082,569	1,192,622
FED HM LN PC POOL SD0495	3%	01 Sep 2050	3,407,789	3,579,923
FED HM LN PC POOL SD0496	3%	01 Feb 2047	19,854	21,575
FED HM LN PC POOL SD0498	3%	01 Jun 2044	2,033,839	2,207,187
FED HM LN PC POOL SD0499	3%	01 Aug 2050	705,759	761,841
FED HM LN PC POOL SD0500	3%	01 Aug 2050	1,444,960	1,583,141
FED HM LN PC POOL SD0501	3%	01 Aug 2050	1,251,455	1,381,698

FED HM LN PC POOL SD0502	3%	01 Aug 2050	1,862,615	2,007,350
FED HM LN PC POOL SD0503	4%	01 Apr 2048	656,650	731,243
FED HM LN PC POOL SD0504	4%	01 Jul 2047	530,785	578,340
FED HM LN PC POOL SD0506	3.5%	01 Mar 2050	901,768	980,292
FED HM LN PC POOL SD0507	4%	01 Sep 2045	2,389,644	2,692,462
FED HM LN PC POOL SD0508	3.5%	01 Jan 2048	813,355	891,935
FED HM LN PC POOL SD0519	3%	01 Aug 2050	691,434	755,015
FED HM LN PC POOL SD0520	4%	01 Jun 2050	350,918	385,268
FED HM LN PC POOL SD8084	3%	01 Aug 2050	0	0
FED HM LN PC POOL V60696	3%	01 Jan 2030	25,118	26,900
FED HM LN PC POOL V60724	3%	01 Jan 2030	33,383	35,755
FED HM LN PC POOL V60770	2.5%	01 Mar 2030	51,403	54,843
FED HM LN PC POOL V60796	2.5%	01 May 2030	83,755	88,993
FED HM LN PC POOL V60840	3%	01 Jun 2030	222,664	239,121
FED HM LN PC POOL V60886	2.5%	01 Aug 2030	92,247	98,337
FED HM LN PC POOL V60902	2.5%	01 Aug 2030	75,542	80,528
FED HM LN PC POOL V60903	2.5%	01 Sep 2030	72,023	76,631
FED HM LN PC POOL V60904	2.5%	01 Sep 2030	138,683	147,340
FED HM LN PC POOL V60905	2.5%	01 Jul 2030	5,909	6,278
FED HM LN PC POOL V60909	3%	01 Aug 2030	21,892	23,589
FED HM LN PC POOL V81932	3.5%	01 Oct 2045	0	0
FED HM LN PC POOL V82209	3.5%	01 Feb 2046	0	0
FED HM LN PC POOL V82528	4%	01 Jul 2046	0	0
FED HM LN PC POOL V82553	4%	01 Aug 2046	0	0
FED HM LN PC POOL V82661	4%	01 Oct 2046	0	0
FED HM LN PC POOL V82781	3%	01 Dec 2046	241,007	258,104
FED HM LN PC POOL V82848	3%	01 Dec 2046	425,735	462,649
FED HM LN PC POOL ZA2471	3%	01 Sep 2037	28,832	30,226
FED HM LN PC POOL ZA2488	3%	01 Jan 2038	130,467	136,609
FED HM LN PC POOL ZT2088	4.5%	01 Jun 2049	182,114	197,400
FEDERAL HOME LOAN BANK	4%	01 Sep 2028	1,380,000	1,711,218
FEDEX CORP	3.2%	01 Feb 2025	384,000	421,417
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Feb 2028	465,000	548,423
FHLMC MULTIFAMILY STRUCTURED P	3.9%	25 Apr 2028	640,000	765,010
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Sep 2028	1,015,000	1,231,064
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Oct 2028	610,000	723,668
FHLMC MULTIFAMILY STRUCTURED P	3.771%	25 Dec 2028	259,000	309,327
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Oct 2030	1,600,000	135,472
FHLMC MULTIFAMILY STRUCTURED P	3.37%	25 Jul 2025	835,000	897,117
FHLMC MULTIFAMILY STRUCTURED P	1.364%	25 Dec 2029	1,010,000	95,531
FIDELITY NATIONAL INFORM	3%	15 Aug 2026	68,000	75,664
FISERV INC	4.2%	01 Oct 2028	275,000	327,882
FISERV INC	3.2%	01 Jul 2026	48,000	53,769
FISERV INC	3.5%	01 Jul 2029	60,000	68,511
FISERV INC	2.65%	01 Jun 2030	211,000	228,285
FLAGSTAR MORTGAGE TRUST	1%	25 Oct 2049	775,535	777,790
FLORIDA POWER + LIGHT CO	3.25%	01 Jun 2024	120,000	129,196
FLORIDA POWER + LIGHT CO	3.125%	01 Dec 2025	166,000	184,176
FNMA POOL 254693	5.5%	01 Apr 2033	96,904	112,822
FNMA POOL 305113	9.5%	01 Mar 2025	311	313
FNMA POOL 306419	9.5%	01 Mar 2025	9,946	9,984
FNMA POOL 324556	9.5%	01 Aug 2025	367	368
FNMA POOL 555424	1%	01 May 2033	267,632	311,433
FNMA POOL 677377	5.5%	01 Jan 2033	417,172	484,482

FNMA POOL 725206	1%	01 Feb 2034	149,230	173,985
FNMA POOL 725424	1%	01 Apr 2034	3,986	4,608
FNMA POOL 725946	1%	01 Nov 2034	70,116	82,042
FNMA POOL 735989	1%	01 Feb 2035	212,253	247,015
FNMA POOL 819967	5.5%	01 Apr 2035	79,798	93,668
FNMA POOL 889183	1%	01 Sep 2021	1	1
FNMA POOL 889466	1%	01 May 2038	88,505	104,799
FNMA POOL 889529	1%	01 Mar 2038	28,389	33,708
FNMA POOL 889974	1%	01 Sep 2035	17,783	20,532
FNMA POOL 889983	1%	01 Oct 2038	43,947	52,122
FNMA POOL 995113	1%	01 Sep 2036	11,694	13,681
FNMA POOL AB0686	4%	01 Jan 2036	122,002	134,150
FNMA POOL AB1226	4.5%	01 Jul 2040	34,916	39,068
FNMA POOL AB3314	4.5%	01 Jul 2041	14,108	15,648
FNMA POOL AB4307	4%	01 Jan 2042	186,198	205,230
FNMA POOL AB4530	4%	01 Feb 2042	0	0
FNMA POOL AB6194	2.5%	01 Sep 2027	51,088	53,890
FNMA POOL AB6768	3%	01 Oct 2042	0	0
FNMA POOL AB7755	3%	01 Jan 2043	0	0
FNMA POOL AB7846	3%	01 Feb 2043	0	0
FNMA POOL AB8446	2.5%	01 Feb 2028	10,177	10,636
FNMA POOL AB8830	3%	01 Mar 2043	0	0
FNMA POOL AB8870	2.5%	01 Apr 2028	26,875	28,424
FNMA POOL AB8923	3%	01 Apr 2043	181,298	193,228
FNMA POOL AB8924	3%	01 Apr 2043	119,537	127,403
FNMA POOL AB9564	3%	01 Jun 2043	26,347	28,814
FNMA POOL AD4059	5%	01 Apr 2040	105,958	123,209
FNMA POOL AD6391	4.5%	01 May 2025	192,354	204,775
FNMA POOL AD7992	4.5%	01 Jul 2040	65,139	73,141
FNMA POOL AD9136	4%	01 Aug 2040	0	0
FNMA POOL AE0028	1%	01 Oct 2039	345,843	412,140
FNMA POOL AE0113	1%	01 Jul 2040	0	0
FNMA POOL AE0823	1%	01 Sep 2040	27,609	32,400
FNMA POOL AE2873	4.5%	01 Aug 2040	26,306	29,537
FNMA POOL AE7535	4%	01 Oct 2040	0	0
FNMA POOL AE8407	4%	01 Nov 2040	0	0
FNMA POOL AH0006	4%	01 Dec 2040	0	0
FNMA POOL AH7036	4.5%	01 Mar 2041	33,982	38,157
FNMA POOL AJ3120	4.5%	01 Oct 2041	11,722	13,161
FNMA POOL AK7510	3.5%	01 Apr 2042	7,229	7,862
FNMA POOL AK9225	3.5%	01 Jun 2042	6,285	6,778
FNMA POOL AL1472	1%	01 May 2039	61,799	69,386
FNMA POOL AL1704	1%	01 May 2040	265,758	318,913
FNMA POOL AL1938	1%	01 Dec 2026	0	0
FNMA POOL AL2003	1%	01 Jun 2042	0	0
FNMA POOL AL2168	1%	01 Jun 2042	0	0
FNMA POOL AL2242	1%	01 Aug 2042	0	0

FNMA POOL AL2482	1%	01 Sep 2042	116,736	130,903
FNMA POOL AL2607	1%	01 Jul 2042	0	0
FNMA POOL AL2935	1%	01 Feb 2043	0	0
FNMA POOL AL3300	1%	01 Mar 2043	0	0
FNMA POOL AL4009	1%	01 Jul 2043	0	0
FNMA POOL AL4010	1%	01 Jul 2043	0	0
FNMA POOL AL4142	1%	01 Jun 2041	62,477	74,233
FNMA POOL AL4245	1%	01 Sep 2028	533,770	581,614

FNMA POOL AL4750	1%	01 Jan 2044	0	0
FNMA POOL AL5601	1%	01 Aug 2044	0	0
FNMA POOL AL6055	1%	01 Dec 2042	0	0
FNMA POOL AL6144	1%	01 Jan 2030	410,199	440,309
FNMA POOL AL6583	1%	01 Mar 2030	84,693	91,058
FNMA POOL AL6584	1%	01 Apr 2030	67,668	72,637
FNMA POOL AL6761	1%	01 May 2030	40,142	43,158
FNMA POOL AL6918	1%	01 Sep 2025	185	187
FNMA POOL AL7139	1%	01 Jul 2030	54,920	58,952
FNMA POOL AL7167	1%	01 Jan 2041	26,105	28,414
FNMA POOL AL7225	1%	01 Aug 2030	102,817	110,740
FNMA POOL AL7227	1%	01 Aug 2030	93,411	100,000
FNMA POOL AL7369	1%	01 Jan 2043	0	0
FNMA POOL AL7521	1%	01 Jun 2039	233,359	268,582
FNMA POOL AL7531	1%	01 Sep 2028	0	0
FNMA POOL AL7800	1%	01 Nov 2030	2,375	2,521
FNMA POOL AL7936	1%	01 Sep 2045	55,508	62,858
FNMA POOL AL9031	1%	01 Aug 2046	7,159	7,819
FNMA POOL AL9093	1%	01 Jun 2046	0	0
FNMA POOL AL9227	1%	01 Oct 2036	10,546	11,367
FNMA POOL AL9376	1%	01 Aug 2031	419,778	446,381
FNMA POOL AL9378	1%	01 Sep 2031	49,656	53,479
FNMA POOL AL9424	1%	01 Nov 2046	0	0
FNMA POOL AL9501	1%	01 Nov 2045	35,739	40,472
FNMA POOL AL9593	1%	01 Dec 2046	0	0
FNMA POOL AL9920	1%	01 Feb 2047	313,243	343,812
FNMA POOL AO0777	3.5%	01 Apr 2042	36,178	39,310
FNMA POOL AO2114	4%	01 May 2042	51,024	56,246
FNMA POOL AO2881	3.5%	01 May 2042	3,454	3,717
FNMA POOL AO2961	4%	01 May 2042	148,562	163,753
FNMA POOL AO3048	3.5%	01 Jun 2042	4,210	4,572
FNMA POOL AO3107	3.5%	01 Jun 2042	0	0
FNMA POOL AO9707	3.5%	01 Jul 2042	11,086	12,057
FNMA POOL AP4100	3.5%	01 Sep 2042	0	0
FNMA POOL AP5205	2.5%	01 Sep 2027	31,049	32,453
FNMA POOL AQ0393	3.5%	01 Oct 2042	0	0
FNMA POOL AQ7127	3.5%	01 Dec 2042	0	0
FNMA POOL AR7568	3%	01 Mar 2043	103,862	110,633
FNMA POOL AR7576	3%	01 Mar 2043	132,341	141,090
FNMA POOL AR8630	3%	01 Apr 2043	187,932	200,298
FNMA POOL AR9218	3%	01 Mar 2043	159,506	169,758
FNMA POOL AS0190	2.5%	01 Aug 2028	71,626	75,763
FNMA POOL AS1453	3.5%	01 Jan 2044	0	0
FNMA POOL AS2676	3%	01 Jun 2029	247,232	264,913
FNMA POOL AS3031	3.5%	01 Aug 2044	0	0
FNMA POOL AS3034	3.5%	01 Aug 2044	0	0
FNMA POOL AS3220	3%	01 Sep 2029	142,914	153,133
FNMA POOL AS3355	3%	01 Sep 2029	0	0
FNMA POOL AS3594	3%	01 Oct 2029	48,835	52,501
FNMA POOL AS3753	3.5%	01 Nov 2029	655,801	717,337
FNMA POOL AS4308	4%	01 Feb 2045	0	0
FNMA POOL AS4485	2.5%	01 Feb 2030	7,813	8,297
FNMA POOL AS4488	2.5%	01 Feb 2030	8,595	9,042
FNMA POOL AS4688	2.5%	01 Mar 2030	51,303	54,664
FNMA POOL AS5403	2.5%	01 Jul 2030	23,012	24,474
FNMA POOL AS5405	2.5%	01 Jul 2030	4,298	4,537
FNMA POOL AS5459	3.5%	01 Jul 2045	0	0
FNMA POOL AS5548	2.5%	01 Aug 2030	41,635	44,280
FNMA POOL AS5614	2.5%	01 Aug 2030	58,526	62,362
FNMA POOL AS5616	2.5%	01 Aug 2030	103,247	109,548
FNMA POOL AS5622	3%	01 Aug 2030	71,407	76,908
FNMA POOL AS5623	3%	01 Aug 2030	79,667	85,541

FNMA POOL AS5707	3.5%	01 Aug 2030	13,539	14,673
FNMA POOL AS5708	3.5%	01 Aug 2030	59,414	65,061
FNMA POOL AS5714	3%	01 Sep 2030	55,780	60,077
FNMA POOL AS5728	3%	01 Sep 2030	72,473	77,916
FNMA POOL AS5786	2.5%	01 Sep 2030	52,164	55,474
FNMA POOL AS5872	2.5%	01 Sep 2030	66,003	70,326
FNMA POOL AS6008	4%	01 Oct 2045	0	0
FNMA POOL AS6009	4%	01 Oct 2045	0	0
FNMA POOL AS6115	2.5%	01 Nov 2030	58,265	61,870
FNMA POOL AS6116	2.5%	01 Nov 2030	58,776	61,969
FNMA POOL AS6141	2.5%	01 Nov 2030	62,541	66,634
FNMA POOL AS6142	2.5%	01 Nov 2030	58,065	61,687
FNMA POOL AS6233	4.5%	01 Nov 2045	3,746	4,114
FNMA POOL AS6662	4%	01 Feb 2046	0	0
FNMA POOL AS6879	3.5%	01 Mar 2046	0	0
FNMA POOL AS7015	3.5%	01 Apr 2046	0	0
FNMA POOL AS7020	4%	01 Apr 2046	0	0
FNMA POOL AS7320	2.5%	01 Jun 2031	66,825	71,206
FNMA POOL AS7356	4%	01 Jun 2046	0	0
FNMA POOL AS7365	3%	01 Jun 2046	5,939	6,418
FNMA POOL AS7383	3.5%	01 Jun 2046	0	0
FNMA POOL AS7605	2.5%	01 Jul 2031	94,721	100,929
FNMA POOL AS7617	2.5%	01 Jul 2031	124,331	132,483
FNMA POOL AS7935	4%	01 Sep 2046	0	0
FNMA POOL AS7999	3%	01 Sep 2046	73,353	79,625
FNMA POOL AS8009	2.5%	01 Oct 2031	133,311	141,791
FNMA POOL AS8193	2.5%	01 Oct 2031	175,291	186,446
FNMA POOL AS8195	2.5%	01 Oct 2031	39,031	41,636
FNMA POOL AS8208	2.5%	01 Oct 2031	235,747	251,226
FNMA POOL AS8240	2.5%	01 Nov 2031	135,823	144,742
FNMA POOL AS8241	2.5%	01 Nov 2031	107,995	114,868
FNMA POOL AS8245	2.5%	01 Nov 2031	83,968	89,571
FNMA POOL AS8251	2%	01 Nov 2031	125,645	131,953
FNMA POOL AS8291	2%	01 Nov 2031	8,000	8,402
FNMA POOL AS8348	3%	01 Nov 2036	79,379	86,498
FNMA POOL AS8349	3%	01 Nov 2036	31,904	34,591
FNMA POOL AS8371	3.5%	01 Nov 2046	0	0
FNMA POOL AS8387	2.5%	01 Nov 2031	54,892	57,788
FNMA POOL AS8486	3%	01 Dec 2046	348,460	378,410
FNMA POOL AS8553	3%	01 Dec 2036	95,060	103,731
FNMA POOL AS8792	3%	01 Feb 2047	208,144	226,211
FNMA POOL AS9316	2.5%	01 Mar 2032	52,994	56,467
FNMA POOL AS9317	2.5%	01 Mar 2032	49,104	52,223
FNMA POOL AS9318	2.5%	01 Mar 2032	88,880	94,394

FNMA POOL AS9319	2.5%	01 Mar 2032	95,479	100,786
FNMA POOL AS9321	2.5%	01 Mar 2032	82,171	87,656
FNMA POOL AT2037	3%	01 Apr 2043	62,314	66,142
FNMA POOL AT2040	3%	01 Apr 2043	233,151	248,565
FNMA POOL AT2043	3%	01 Apr 2043	142,316	151,725
FNMA POOL AT3121	3%	01 Apr 2028	23,279	24,775
FNMA POOL AT6033	3%	01 May 2028	24,958	26,562
FNMA POOL AT6144	4%	01 May 2042	0	0
FNMA POOL AT7267	3.5%	01 Sep 2043	0	0
FNMA POOL AT7940	3.5%	01 Jul 2043	0	0
FNMA POOL AT9667	3.5%	01 Jul 2043	0	0

FNMA POOL AU0613	3.5%	01 Aug 2043	0	0
FNMA POOL AU3032	3.5%	01 Aug 2043	0	0
FNMA POOL AU3270	3.5%	01 Aug 2043	0	0
FNMA POOL AU8774	3%	01 Oct 2028	55,899	59,831
FNMA POOL AV6577	4%	01 Mar 2044	0	0
FNMA POOL AV8080	3.5%	01 Jun 2044	0	0
FNMA POOL AV8711	3.5%	01 Mar 2029	398,381	434,036
FNMA POOL AW0937	3%	01 Apr 2029	175,692	188,246
FNMA POOL AW1247	3%	01 May 2029	140,114	150,357
FNMA POOL AW1281	3%	01 Jul 2029	24,731	26,367
FNMA POOL AW4229	3%	01 Jul 2029	124,963	134,103
FNMA POOL AW7541	4%	01 Aug 2046	0	0
FNMA POOL AW8154	3.5%	01 Jan 2042	7,990	8,686
FNMA POOL AW8166	3%	01 Feb 2027	0	0
FNMA POOL AX1321	3.5%	01 Sep 2029	140,925	154,149
FNMA POOL AX3298	3%	01 Aug 2030	14,510	15,657
FNMA POOL AX6255	4%	01 Dec 2044	0	0
FNMA POOL AX6435	3%	01 Jan 2030	87,029	93,010
FNMA POOL AX9700	3%	01 Jul 2030	15,683	16,862
FNMA POOL AX9701	3%	01 Jul 2030	67,983	72,979
FNMA POOL AY0299	4%	01 Dec 2044	0	0
FNMA POOL AY0828	2.5%	01 May 2030	26,373	28,100
FNMA POOL AY2953	3.5%	01 May 2045	0	0
FNMA POOL AY3416	2.5%	01 Apr 2030	48,138	51,185
FNMA POOL AY8218	4%	01 May 2045	0	0
FNMA POOL AZ0625	4%	01 May 2045	0	0
FNMA POOL AZ2170	2.5%	01 Jul 2030	26,768	28,522
FNMA POOL AZ2297	3%	01 Jul 2030	9,754	10,414
FNMA POOL AZ4777	3.5%	01 Oct 2045	0	0
FNMA POOL AZ5719	3%	01 Sep 2030	29,901	31,795
FNMA POOL AZ7833	3%	01 Aug 2030	13,219	14,265
FNMA POOL AZ8597	3%	01 Aug 2030	6,653	7,102
FNMA POOL AZ9243	4%	01 Oct 2045	0	0
FNMA POOL BA2889	4%	01 Nov 2045	0	0
FNMA POOL BA2924	4%	01 Dec 2045	0	0
FNMA POOL BC1154	3.5%	01 Jun 2046	0	0
FNMA POOL BC2628	2.5%	01 Nov 2031	15,246	16,264
FNMA POOL BC2629	2.5%	01 Nov 2031	12,632	13,461
FNMA POOL BC2631	2.5%	01 Nov 2031	24,404	25,923
FNMA POOL BC2777	2.5%	01 Aug 2031	2,010	2,139
FNMA POOL BC5646	3.5%	01 Jul 2046	0	0
FNMA POOL BC7299	3.5%	01 Nov 2046	0	0
FNMA POOL BC9040	2%	01 Nov 2031	41,630	43,723
FNMA POOL BD0734	4%	01 Jun 2046	0	0
FNMA POOL BD2417	3.5%	01 May 2047	215,825	236,888
FNMA POOL BD5056	3%	01 Feb 2047	0	0
FNMA POOL BD8477	3.5%	01 Nov 2046	0	0
FNMA POOL BD8963	3%	01 Nov 2046	12,234	13,296
FNMA POOL BD9583	4%	01 Dec 2046	0	0
FNMA POOL BE1534	3.5%	01 Feb 2047	113,836	124,945
FNMA POOL BE1896	3%	01 Dec 2036	68,336	73,654
FNMA POOL BE1932	3.5%	01 Nov 2046	0	0
FNMA POOL BE2103	3.5%	01 Dec 2046	82,860	91,004
FNMA POOL BE2862	4%	01 Dec 2046	0	0
FNMA POOL BE3188	3.5%	01 Feb 2047	0	0
FNMA POOL BE3963	2.5%	01 Jan 2032	0	0
FNMA POOL BE4913	3.5%	01 Jan 2047	0	0
FNMA POOL BE5312	4%	01 Jan 2047	0	0
FNMA POOL BE7553	3%	01 Feb 2047	0	0
FNMA POOL BE9375	3.5%	01 May 2047	70,004	76,115
FNMA POOL BF0056	6%	01 Jul 2039	75,910	87,580
FNMA POOL BH0158	3.5%	01 Mar 2047	29,741	32,031

FNMA POOL BH0398	4%	01 May 2047	120,769	132,310
FNMA POOL BH0567	3.5%	01 Jun 2047	58,618	64,340
FNMA POOL BH3401	4%	01 Jul 2047	111,109	122,075
FNMA POOL BH7067	4.5%	01 Dec 2047	149,732	166,271
FNMA POOL BH7993	4.5%	01 Sep 2047	25,095	27,549
FNMA POOL BH8026	4.5%	01 Oct 2047	22,793	25,332
FNMA POOL BH8027	4.5%	01 Oct 2047	47,300	51,565
FNMA POOL BJ2054	3.5%	01 Nov 2032	41,179	45,266
FNMA POOL BJ2096	3.5%	01 Jan 2033	26,996	29,673
FNMA POOL BJ3177	4.5%	01 Nov 2047	14,748	16,127
FNMA POOL BJ3218	4.5%	01 Dec 2047	23,971	26,221
FNMA POOL BJ5879	3.5%	01 Jan 2048	0	0
FNMA POOL BJ6316	4.5%	01 Feb 2048	48,018	52,517
FNMA POOL BJ8120	3.5%	01 Jan 2048	0	0
FNMA POOL BJ9437	4.5%	01 Mar 2048	36,942	40,833
FNMA POOL BJ9480	4.5%	01 Mar 2048	39,286	43,095
FNMA POOL BK2907	3%	01 Aug 2050	0	0
FNMA POOL BK3988	4.5%	01 May 2048	37,196	40,811
FNMA POOL BK4471	4.5%	01 Jul 2048	22,315	24,835
FNMA POOL BK4689	4.5%	01 Jul 2048	84,591	96,998
FNMA POOL BK6737	4.5%	01 Jul 2048	23,367	25,408
FNMA POOL BK7635	4%	01 Sep 2033	0	0
FNMA POOL BK7642	4%	01 Sep 2033	27,827	30,010
FNMA POOL BM1036	1%	01 Feb 2032	4,841	5,129
FNMA POOL BM1100	1%	01 Feb 2045	77,852	84,576
FNMA POOL BM1174	1%	01 May 2047	145,385	158,711
FNMA POOL BM1547	1%	01 Jul 2047	0	0
FNMA POOL BM1571	1%	01 Jul 2047	0	0
FNMA POOL BM1595	1%	01 Mar 2031	49,077	51,232
FNMA POOL BM1619	1%	01 Aug 2047	181,656	199,016
FNMA POOL BM1756	1%	01 Dec 2045	102,024	114,416
FNMA POOL BM1822	1%	01 Sep 2047	0	0
FNMA POOL BM1896	1%	01 Nov 2031	0	0
FNMA POOL BM1902	1%	01 Jun 2047	0	0
FNMA POOL BM1920	1%	01 Jul 2046	289,067	327,096
FNMA POOL BM1937	1%	01 May 2047	0	0
FNMA POOL BM1938	1%	01 Nov 2046	0	0
FNMA POOL BM3031	1%	01 Jul 2043	337,843	369,302
FNMA POOL BM3052	1%	01 Oct 2047	119,468	135,225
FNMA POOL BM3053	1%	01 Jul 2046	206,840	237,237
FNMA POOL BM3054	1%	01 Nov 2031	146,306	153,535

FNMA POOL BM3061	1%	01 Mar 2032	227,393	238,677
FNMA POOL BM3240	1%	01 Sep 2032	91,154	97,416
FNMA POOL BM3282	1%	01 Dec 2047	0	0
FNMA POOL BM3365	1%	01 Jan 2033	88,934	92,848
FNMA POOL BM3403	1%	01 Feb 2030	26,305	27,776
FNMA POOL BM3537	1%	01 Jan 2031	388,006	413,226
FNMA POOL BM3552	1%	01 Aug 2030	85,254	90,298
FNMA POOL BM3578	1%	01 Aug 2032	124,521	132,215
FNMA POOL BM3763	1%	01 Apr 2048	0	0
FNMA POOL BM3784	1%	01 Jun 2045	182,331	205,218
FNMA POOL BM3793	1%	01 Feb 2033	262,384	276,923
FNMA POOL BM3846	1%	01 Apr 2048	252,612	289,662
FNMA POOL BN1628	4.5%	01 Nov 2048	20,837	22,613
FNMA POOL BN5278	4.5%	01 Feb 2049	154,407	167,456

FNMA POOL BO4653	4.5%	01 Nov 2049	150,605	163,379
FNMA POOL BP3640	3%	01 Jun 2050	0	0
FNMA POOL CA0689	3.5%	01 Nov 2047	0	0
FNMA POOL CA0995	3.5%	01 Jan 2048	0	0
FNMA POOL CA1058	3.5%	01 Jan 2048	0	0
FNMA POOL CA1709	4.5%	01 May 2048	659,555	716,787
FNMA POOL CA2403	4%	01 Sep 2033	0	0
FNMA POOL CA2404	4%	01 Oct 2033	138,678	149,169
FNMA POOL CA2406	4%	01 Oct 2033	97,026	104,052
FNMA POOL CA2527	4%	01 Oct 2033	78,503	85,081
FNMA POOL CA2528	4%	01 Oct 2033	73,655	79,594
FNMA POOL CA5130	3.5%	01 Feb 2050	0	0
FNMA POOL CA5364	4%	01 Mar 2050	0	0
FNMA POOL CA6606	3%	01 Aug 2050	0	0
FNMA POOL CA6607	3%	01 Aug 2050	0	0
FNMA POOL CA6609	3%	01 Aug 2050	0	0
FNMA POOL CA6731	3%	01 Aug 2050	0	0
FNMA POOL CA6734	3%	01 Aug 2050	0	0
FNMA POOL CA6746	3.5%	01 Aug 2050	337,429	375,110
FNMA POOL CA6749	3.5%	01 Aug 2050	0	0
FNMA POOL CA6750	3.5%	01 Aug 2050	73,080	79,085
FNMA POOL CA6849	3%	01 Aug 2035	13,251	14,260
FNMA POOL CA6876	3%	01 Aug 2035	13,458	14,519
FNMA POOL CA7227	2.5%	01 Oct 2050	768,173	826,263
FNMA POOL CA7241	2.5%	01 Oct 2050	871,666	927,924
FNMA POOL CA7619	2.5%	01 Nov 2050	640,553	688,444
FNMA POOL CA7620	2.5%	01 Nov 2050	702,052	747,080
FNMA POOL CA8387	2.5%	01 Dec 2035	453,998	481,170
FNMA POOL CA8388	2.5%	01 Dec 2035	516,710	545,716
FNMA POOL FM2740	1%	01 Mar 2050	0	0
FNMA POOL FM2814	1%	01 Mar 2038	0	0
FNMA POOL FM2934	1%	01 May 2050	0	0
FNMA POOL FM3265	1%	01 May 2050	0	0
FNMA POOL FM3292	1%	01 Apr 2050	0	0
FNMA POOL FM3619	1%	01 Jan 2050	514,292	555,552
FNMA POOL FM4266	1%	01 Apr 2038	0	0
FNMA POOL FM5289	1%	01 Aug 2050	1,237,010	1,297,875
FNMA POOL FM5290	1%	01 Mar 2050	114,001	123,571
FNMA POOL FM5291	1%	01 Jul 2046	564,709	612,066
FNMA POOL FM5292	1%	01 Aug 2050	825,862	890,712
FNMA POOL FM5293	1%	01 Jan 2048	287,531	312,341
FNMA POOL FM5294	1%	01 Feb 2045	334,673	363,526
FNMA POOL FM5295	1%	01 Apr 2048	1,218,382	1,344,243
FNMA POOL FM5296	1%	01 Jan 2049	296,528	325,772
FNMA POOL MA2774	2%	01 Oct 2031	25,681	26,969
FNMA POOL MA2845	2%	01 Dec 2031	35,289	37,060
FNMA POOL MA3121	4%	01 Sep 2047	0	0
FNMA POOL MA3416	4.5%	01 Jul 2048	1,402,535	1,522,617
FNMA POOL MA3616	4.5%	01 Mar 2049	158,056	171,364
FNMA POOL MA3660	3.5%	01 May 2039	26,915	28,559
FNMA POOL MA3747	4.5%	01 Aug 2049	181,155	196,491
FNMA POOL MA3869	3.5%	01 Dec 2039	95,772	101,162
FNMA POOL MA3891	3.5%	01 Jan 2040	47,461	50,361
FNMA POOL MA3935	3.5%	01 Feb 2040	77,839	82,227
FNMA POOL MA4020	3%	01 May 2050	0	0
FNMA TBA 15 YR 2	2%	16 Jan 2036	4,237,000	4,429,651
FNMA TBA 15 YR 2	2%	16 Dec 2035	1,900,000	1,987,494
FNMA TBA 15 YR 2.5	2.5%	16 Jan 2036	(1,064,000)	(1,109,719)
FNMA TBA 15 YR 3	3%	16 Jan 2036	283,000	296,993
FNMA TBA 15 YR 3.5	3.5%	16 Jan 2036	(451,048)	(478,286)
FNMA TBA 15 YR 4	4%	16 Jan 2036	125,000	132,656
FNMA TBA 30 YR 2	2%	12 Feb 2051	9,416,693	9,765,446

FNMA TBA 30 YR 2.5	2.5%	14 Jan 2051	2,245,000	2,366,546
FNMA TBA 30 YR 2.5	2.5%	14 Jan 2051	(2,245,000)	(2,366,546)
FNMA TBA 30 YR 2.5	2.5%	12 Feb 2051	(2,245,000)	(2,362,609)
FNMA TBA 30 YR 2.5	2.5%	12 Feb 2051	2,145,000	2,257,370
FNMA TBA 30 YR 2.5	2.5%	11 Mar 2051	(2,145,000)	(2,254,179)
FNMA TBA 30 YR 3	3%	14 Jan 2051	1,100,000	1,152,508
FNMA TBA 30 YR 3	3%	14 Jan 2051	(18,811,259)	(19,709,203)
FNMA TBA 30 YR 3.5	3.5%	12 Feb 2051	3,500,000	3,704,668
FNMA TBA 30 YR 3.5	3.5%	14 Jan 2051	1,550,069	1,638,471
FNMA TBA 30 YR 4	4%	12 Feb 2051	3,900,000	4,170,982
FNMA TBA 30 YR 4	4%	14 Jan 2051	2,782,000	2,971,089
FNMA TBA 30 YR 4.5	4.5%	14 Jan 2051	(22,000)	(23,843)
FORD CREDIT FLOORPLAN MASTER O	3.06%	15 Apr 2026	640,000	693,372
FORD CREDIT FLOORPLAN MASTER O	2.44%	15 Sep 2026	726,000	775,522
FREDDIE MAC	1%	15 May 2041	255,062	257,070
FREDDIE MAC	1%	15 Aug 2046	417,241	420,474
FREDDIE MAC SCRT	3.5%	25 Nov 2057	257,552	278,395
FREDDIE MAC SCRT	3.5%	25 Aug 2058	487,122	530,749
FRESB MULTIFAMILY MORTGAGE PAS	1%	25 Jan 2039	296,316	316,556
GE CAPITAL FUNDING LLC	4.4%	15 May 2030	542,000	638,925
GENERAL DYNAMICS CORP	3.5%	01 Apr 2027	347,000	399,187
GENERAL MOTORS FINL CO	4%	06 Oct 2026	78,000	87,818
GENERAL MOTORS FINL CO	5.1%	17 Jan 2024	669,000	748,643
GENERAL MOTORS FINL CO	5.2%	20 Mar 2023	683,000	748,902
GENERAL MOTORS FINL CO	2.7%	20 Aug 2027	53,000	56,210
GEORGIA PACIFIC LLC	7.25%	01 Jun 2028	35,000	47,553
GEORGIA PACIFIC LLC	2.1%	30 Apr 2027	144,000	152,029
GILEAD SCIENCES INC	3.65%	01 Mar 2026	396,000	449,255
GILEAD SCIENCES INC	1.2%	01 Oct 2027	48,000	48,332
GLOBAL PAYMENTS INC	3.2%	15 Aug 2029	176,000	194,751
GLP CAPITAL LP / FIN II	5.375%	15 Apr 2026	84,000	96,404
GLP CAPITAL LP / FIN II	5.25%	01 Jun 2025	150,000	168,762
GLP CAPITAL LP / FIN II	5.3%	15 Jan 2029	7,000	8,099
GM FINANCIAL CONSUMER AUTOMOBIL	1.5%	16 Mar 2023	0	0
GNMA I TBA 30 YR 5	5%	21 Jan 2051	(1,540,000)	(1,696,166)
GNMA II POOL 004223	6.5%	20 Aug 2038	85,687	101,721
GNMA II POOL 004292	6.5%	20 Nov 2038	51,950	60,841
GNMA II POOL 004422	4%	20 Apr 2039	5,214	5,752

GNMA II POOL 004494	4%	20 Jul 2039	28,031	31,000
GNMA II POOL 004598	4.5%	20 Dec 2039	5,879	6,546
GNMA II POOL 004617	4.5%	20 Jan 2040	7,151	7,964
GNMA II POOL 004636	4.5%	20 Feb 2040	5,662	6,303
GNMA II POOL 004696	4.5%	20 May 2040	351	391
GNMA II POOL 004771	4.5%	20 Aug 2040	12,914	14,387
GNMA II POOL 004800	4%	20 Sep 2040	7,123	7,880
GNMA II POOL 004833	4%	20 Oct 2040	81,423	90,067
GNMA II POOL 004838	6.5%	20 Oct 2040	104,838	123,148
GNMA II POOL 004853	4%	20 Nov 2040	45,603	50,439
GNMA II POOL 004882	4%	20 Dec 2040	176,035	194,683
GNMA II POOL 004922	4%	20 Jan 2041	155,145	171,225
GNMA II POOL 004945	4%	20 Feb 2041	3,266	3,613

GNMA II POOL 005018	5%	20 Apr 2041	21,251	24,301
GNMA II POOL 005056	5%	20 May 2041	3,804	4,351
GNMA II POOL 005083	5%	20 Jun 2041	48,029	54,923
GNMA II POOL 005115	4.5%	20 Jul 2041	418,729	466,500
GNMA II POOL 005116	5%	20 Jul 2041	21,494	24,637
GNMA II POOL 005258	3.5%	20 Dec 2041	0	0
GNMA II POOL 783584	4.5%	20 Jul 2041	94,350	105,114
GNMA II POOL 783590	4.5%	20 Jun 2041	132,614	147,743
GNMA II POOL AI4166	4%	20 Aug 2044	5,116	5,530
GNMA II POOL AI4167	4%	20 Aug 2044	9,590	10,642
GNMA II POOL AJ2723	4%	20 Aug 2044	9,066	10,066
GNMA II POOL AJ4687	4%	20 Aug 2044	12,984	14,130
GNMA II POOL AQ0542	4%	20 Oct 2046	9,393	10,237
GNMA II POOL AX4341	3.5%	20 Oct 2046	26,792	30,123
GNMA II POOL AX4342	3.5%	20 Oct 2046	33,121	37,068
GNMA II POOL AX4343	3.5%	20 Oct 2046	22,917	25,420
GNMA II POOL AX4344	3.5%	20 Oct 2046	58,390	64,613
GNMA II POOL AX4345	3.5%	20 Oct 2046	41,124	44,572
GNMA II POOL BD0560	4.5%	20 Sep 2048	70,106	76,490
GNMA II POOL MA0023	4%	20 Apr 2042	101,004	111,643
GNMA II POOL MA0934	3.5%	20 Apr 2043	189,837	206,706
GNMA II POOL MA1012	3.5%	20 May 2043	55,030	60,110
GNMA II POOL MA1158	4%	20 Jul 2043	23,730	26,292
GNMA II POOL MA1677	3.5%	20 Feb 2044	617,899	672,941
GNMA II POOL MA2076	5%	20 Jul 2044	23,077	26,458
GNMA II POOL MA2373	4.5%	20 Nov 2044	0	0
GNMA II POOL MA2677	3%	20 Mar 2045	191,384	203,748
GNMA II POOL MA2753	3%	20 Apr 2045	927,438	989,379
GNMA II POOL MA2826	3.5%	20 May 2045	63,751	68,844
GNMA II POOL MA2960	3%	20 Jul 2045	44,388	47,318
GNMA II POOL MA3172	3%	20 Oct 2045	100,745	107,256
GNMA II POOL MA3454	3.5%	20 Feb 2046	0	0
GNMA II POOL MA3521	3.5%	20 Mar 2046	3,594,160	3,880,293
GNMA II POOL MA3596	3%	20 Apr 2046	247,764	263,810
GNMA II POOL MA3597	3.5%	20 Apr 2046	2,363,545	2,553,989
GNMA II POOL MA3662	3%	20 May 2046	12,021	12,809
GNMA II POOL MA3663	3.5%	20 May 2046	736,385	797,244
GNMA II POOL MA3735	3%	20 Jun 2046	252,566	269,150
GNMA II POOL MA3736	3.5%	20 Jun 2046	1,585,194	1,724,739
GNMA II POOL MA3802	3%	20 Jul 2046	530,529	565,301
GNMA II POOL MA3803	3.5%	20 Jul 2046	266,958	288,295
GNMA II POOL MA3873	3%	20 Aug 2046	26,738	28,494
GNMA II POOL MA3937	3.5%	20 Sep 2046	923,075	994,945
GNMA II POOL MA4003	3%	20 Oct 2046	79,254	84,463
GNMA II POOL MA4068	3%	20 Nov 2046	398,318	424,492
GNMA II POOL MA4126	3%	20 Dec 2046	1,175,567	1,252,828
GNMA II POOL MA4195	3%	20 Jan 2047	344,953	367,588
GNMA II POOL MA4263	4%	20 Feb 2047	0	0
GNMA II POOL MA4320	3%	20 Mar 2047	0	0
GNMA II POOL MA4381	3%	20 Apr 2047	0	0
GNMA II POOL MA4511	4%	20 Jun 2047	985,988	1,064,117
GNMA II POOL MA4585	3%	20 Jul 2047	0	0
GNMA II POOL MA4838	4%	20 Nov 2047	801,177	865,179
GNMA II POOL MA4901	4%	20 Dec 2047	391,869	422,689
GNMA II POOL MA5137	4%	20 Apr 2048	0	0
GNMA II POOL MA5818	4.5%	20 Mar 2049	299,034	323,571
GNMA II POOL MA6409	3%	20 Jan 2050	0	0
GNMA II POOL MA6477	4.5%	20 Feb 2050	0	0
GNMA II POOL MA6544	4.5%	20 Mar 2050	0	0
GNMA II POOL MA6602	4.5%	20 Apr 2050	271,209	291,427
GNMA II POOL MA6658	4%	20 May 2050	238,643	254,505
GNMA II POOL MA6766	3%	20 Jul 2050	2,576,029	2,703,280

GNMA II POOL MA6820	3%	20 Aug 2050	280,963	295,407
GNMA II POOL MA6866	3%	20 Sep 2050	888,641	935,162
GNMA II TBA 30 YR 2	2%	20 Feb 2051	1,203,000	1,256,007
GNMA II TBA 30 YR 2.5	2.5%	21 Jan 2051	5,037,000	5,332,137
GNMA II TBA 30 YR 3	3%	21 Jan 2051	1,613,000	1,686,719
GNMA II TBA 30 YR 3	3%	20 Feb 2051	1,900,000	1,988,023
GNMA II TBA 30 YR 3.5	3.5%	21 Jan 2051	(1,256,433)	(1,331,623)
GNMA II TBA 30 YR 4	4%	21 Jan 2051	1,348,500	1,437,733
GNMA II TBA 30 YR 4.5	4.5%	21 Jan 2051	442,000	473,285
GNMA POOL 351469	6%	15 Mar 2024	1,456	1,632
GNMA POOL 462265	6%	15 Dec 2028	2,195	2,465
GNMA POOL 492131	6%	15 Jan 2029	1,966	2,211
GNMA POOL 492133	6%	15 Jan 2029	166	186
GNMA POOL 492165	6%	15 Feb 2029	255	286
GNMA POOL 553461	3.5%	15 Jan 2042	41,620	44,341
GNMA POOL 615272	4.5%	15 Jul 2033	41,343	47,139
GNMA POOL 616411	4.5%	15 May 2034	13,624	15,025
GNMA POOL 646609	4.5%	15 Jul 2040	125,000	139,908
GNMA POOL 671489	6.5%	15 Aug 2037	5,330	5,920
GNMA POOL 685496	6.5%	15 Sep 2038	24,080	28,273
GNMA POOL 697656	6.5%	15 Oct 2038	17,266	19,516
GNMA POOL 728627	4.5%	15 Jan 2040	42,320	47,175
GNMA POOL 732087	4.5%	15 May 2040	6,608	7,411
GNMA POOL 745793	4.5%	15 Jul 2040	151,880	170,315
GNMA POOL 759138	4%	15 Jan 2041	88,906	96,842
GNMA POOL 762838	4%	15 Mar 2041	53,363	57,668
GNMA POOL 780914	6%	15 Nov 2028	9,935	11,613
GNMA POOL 782557	5%	15 Jan 2039	744,338	856,461
GNMA POOL 782619	5%	15 Apr 2039	397,428	456,001
GNMA POOL 782695	6.5%	15 Jun 2039	48,457	55,167
GNMA POOL 782696	5%	15 Jun 2039	85,010	97,540
GNMA POOL 782958	5%	15 May 2040	162,335	186,020
GNMA POOL 783289	4.5%	15 Apr 2041	17,293	19,363
GNMA POOL 783571	5%	15 Dec 2033	157,052	180,679
GNMA POOL 783609	4.5%	15 Oct 2040	356,329	397,201
GNMA POOL 783610	4.5%	15 Nov 2041	253,552	282,635
GNMA POOL 784439	3%	15 Feb 2045	137,931	144,817
GNMA POOL AD2334	3.5%	15 Apr 2043	71,020	75,132
GNMA POOL BD3187	4%	15 Oct 2047	19,972	21,238

GNMA POOL BE0143	4%	15 Jan 2048	21,828	23,370
GNMA POOL BE0204	4%	15 Jan 2048	21,777	23,323
GNMA POOL BE1031	4%	15 Oct 2047	25,916	27,914
GNMA POOL BE4664	4%	15 Dec 2047	29,206	31,278
GOLDMAN SACHS GROUP INC	5.25%	27 Jul 2021	3,000	3,084
GOLDMAN SACHS GROUP INC	1%	05 Jun 2023	190,000	196,755
GOLDMAN SACHS GROUP INC	1%	29 Sep 2025	625,000	684,641
GOLDMAN SACHS GROUP INC	1%	15 May 2026	350,000	356,851
GOLDMAN SACHS GROUP INC	3.5%	01 Apr 2025	1,098,000	1,219,867
GOLDMAN SACHS GROUP INC	2.875%	25 Feb 2021	10,000	10,019
GOLDMAN SACHS GROUP INC	3.5%	16 Nov 2026	186,000	208,812
GOLDMAN SACHS GROUP INC	1%	31 Oct 2022	40,000	40,163
GOLDMAN SACHS GROUP INC	1%	31 Oct 2022	676,000	689,719
GOVERNMENT STIF 7 BPS		ERISA GOVERNMENT STIF 7	1,616,734	1,616,734
GS MORTGAGE SECURITIES TRUST	1%	15 Jun 2036	440,000	435,665
HCA INC	4.5%	15 Feb 2027	291,000	338,492

HONEYWELL INTERNATIONAL	1.95%	01 Jun 2030	149,000	157,431
HP ENTERPRISE CO	4.65%	01 Oct 2024	189,000	214,534
HSBC HOLDINGS PLC	1%	13 Mar 2023	733,000	757,150
HSBC HOLDINGS PLC	1%	12 Sep 2026	623,000	710,021
HSBC HOLDINGS PLC	3.9%	25 May 2026	462,000	527,347
HUMANA INC	4.5%	01 Apr 2025	162,000	186,120
HUNTINGTON INGALLS INDUS	4.2%	01 May 2030	158,000	187,142
HUNTINGTON INGALLS INDUS	3.483%	01 Dec 2027	30,000	33,629
HYUNDAI CAPITAL AMERICA	3%	18 Mar 2021	370,000	371,657
HYUNDAI CAPITAL AMERICA	3.95%	01 Feb 2022	85,000	87,818
HYUNDAI CAPITAL SERVICES	3%	29 Aug 2022	230,000	238,506
HYUNDAI CAPITAL SERVICES	3.75%	05 Mar 2023	470,000	499,624
* ING GROEP NV	4.1%	02 Oct 2023	435,000	477,900
* ING GROEP NV	1%	01 Jul 2026	820,000	833,781
INTEL CORP	4%	15 Dec 2032	59,000	73,466
INTEL CORP	2.45%	15 Nov 2029	121,000	131,256
INTERCONTINENTALEXCHANGE	1.85%	15 Sep 2032	145,000	146,127
INTERCONTINENTALEXCHANGE	2.1%	15 Jun 2030	45,000	46,846
ITC HOLDINGS CORP	2.7%	15 Nov 2022	64,000	66,599
JP MORGAN CHASE COMMERCIAL MOR	1%	15 Sep 2029	162,000	160,989
JP MORGAN MORTGAGE TRUST	1%	25 Mar 2050	532,051	533,489
JP MORGAN MORTGAGE TRUST	1%	25 May 2050	296,994	298,856
JP MORGAN MORTGAGE TRUST	1%	25 Jun 2050	283,960	284,544
JP MORGAN MORTGAGE TRUST	1%	25 Feb 2050	141,143	140,786
JP MORGAN MORTGAGE TRUST	1%	25 Mar 2050	876,358	877,028
JP MORGAN MORTGAGE TRUST	1%	25 May 2050	232,842	233,119
JPMDB COMMERCIAL MORTGAGE SECU	3.409%	15 Oct 2050	460,000	520,089
* JPMORGAN CHASE + CO	3.875%	10 Sep 2024	442,000	494,958
* JPMORGAN CHASE + CO	3.2%	15 Jun 2026	180,000	201,305
* JPMORGAN CHASE + CO	2.95%	01 Oct 2026	161,000	178,620
* JPMORGAN CHASE + CO	1%	01 Feb 2028	567,000	651,691
* JPMORGAN CHASE + CO	1%	01 Mar 2025	111,000	119,694
* JPMORGAN CHASE + CO	1%	23 Jan 2029	516,000	586,839
* JPMORGAN CHASE + CO	1%	23 Apr 2024	280,000	300,108
* JPMORGAN CHASE + CO	1%	23 Apr 2029	509,000	597,586
* JPMORGAN CHASE + CO	1%	05 Dec 2029	39,000	47,584
* JPMORGAN CHASE + CO	1%	13 Mar 2026	932,000	978,965
KEURIG DR PEPPER INC	3.2%	01 May 2030	149,000	168,701
KEYCORP	2.55%	01 Oct 2029	46,000	49,822
KLA CORP	4.65%	01 Nov 2024	209,000	237,889
KNDL MORTGAGE TRUST	1%	15 May 2036	580,000	580,003
L3HARRIS TECH INC	3.85%	15 Dec 2026	269,000	310,834
L3HARRIS TECH INC	4.4%	15 Jun 2028	138,000	165,473
LAM RESEARCH CORP	3.75%	15 Mar 2026	162,000	185,172
LAM RESEARCH CORP	4%	15 Mar 2029	236,000	283,105
LAM RESEARCH CORP	1.9%	15 Jun 2030	95,000	98,722
LEHMAN BROTHERS HOLDINGS	6.75%	28 Dec 2017	3,250,000	33
LEIDOS INC	4.375%	15 May 2030	514,000	615,489
LLOYDS BANKING GROUP PLC	4.05%	16 Aug 2023	800,000	874,222
LLOYDS BANKING GROUP PLC	1%	07 Nov 2023	200,000	208,948
LOCKHEED MARTIN CORP	3.55%	15 Jan 2026	193,000	219,229
LOS ANGELES CA CMNTY CLG DIST	1.806%	01 Aug 2030	300,000	309,723
LOWE S COS INC	3.65%	05 Apr 2029	116,000	135,368
LOWE S COS INC	1.7%	15 Oct 2030	151,000	152,990
MAGNA INTERNATIONAL INC	2.45%	15 Jun 2030	228,000	245,256
MARATHON PETROLEUM CORP	4.75%	15 Dec 2023	46,000	50,922
MARATHON PETROLEUM CORP	4.5%	01 May 2023	381,000	413,700
MARSH + MCLENNAN COS INC	4.375%	15 Mar 2029	165,000	200,892
MARSH + MCLENNAN COS INC	2.25%	15 Nov 2030	76,000	80,462
MARYLAND ST	5%	15 Mar 2028	345,000	455,393

MARYLAND ST	5%	15 Mar 2029	235,000	317,953
MCDONALD S CORP	2.625%	01 Sep 2029	298,000	326,167
MCDONALD S CORP	3.6%	01 Jul 2030	140,000	164,087
MIDAMERICAN ENERGY CO	6.75%	30 Dec 2031	76,000	113,638
MIDAMERICAN ENERGY CO	3.1%	01 May 2027	35,000	39,235
MIDAMERICAN ENERGY CO	3.65%	15 Apr 2029	160,000	190,038
MITSUBISHI UFJ FIN GRP	2.998%	22 Feb 2022	86,000	88,577
MITSUBISHI UFJ FIN GRP	2.665%	25 Jul 2022	240,000	248,307
MITSUBISHI UFJ FIN GRP	2.559%	25 Feb 2030	270,000	291,694
MITSUBISHI UFJ FIN GRP	2.048%	17 Jul 2030	617,000	644,679
MIZUHO FINANCIAL GROUP	1%	16 Jul 2025	400,000	425,745
MIZUHO FINANCIAL GROUP	1%	13 Sep 2025	325,000	343,304
MIZUHO FINANCIAL GROUP	1%	10 Jul 2031	206,000	213,579
MIZUHO FINANCIAL GROUP	1%	08 Sep 2024	230,000	231,401
MIZUHO FINANCIAL GROUP	1%	08 Sep 2031	470,000	478,352
MONDELEZ INTERNATIONAL	2.75%	13 Apr 2030	121,000	132,903
MORGAN STANLEY	4%	23 Jul 2025	721,000	825,092
MORGAN STANLEY	3.875%	27 Jan 2026	628,000	720,362
MORGAN STANLEY	1%	24 Oct 2023	2,040,000	2,078,729
MORGAN STANLEY	3.625%	20 Jan 2027	465,000	532,525
MORGAN STANLEY	3.125%	27 Jul 2026	125,000	139,721
MORGAN STANLEY	3.7%	23 Oct 2024	380,000	422,863
MORGAN STANLEY BAML TRUST	3.892%	15 Jun 2047	420,000	456,926
MORGAN STANLEY CAPITAL I TRUST	3.35%	13 Jul 2029	830,000	835,931
MORGAN STANLEY CAPITAL I TRUST	3.469%	11 Aug 2033	775,000	782,719
MORGAN STANLEY CAPITAL I TRUST	3.417%	15 Jun 2052	176,609	199,807
MOTOROLA SOLUTIONS INC	2.3%	15 Nov 2030	197,000	200,808
MPLX LP	2.65%	15 Aug 2030	58,000	60,785
MSDB TRUST	1%	11 Jul 2039	395,000	413,418
NATIONAL RETAIL PROP INC	2.5%	15 Apr 2030	71,000	73,089
NAVIENT STUDENT LOAN TRUST	4%	15 Dec 2059	101,590	105,200
NAVIENT STUDENT LOAN TRUST	4%	15 Dec 2059	512,272	543,141
NAVIENT STUDENT LOAN TRUST	3.13%	15 Feb 2068	290,000	298,783
NAVIENT STUDENT LOAN TRUST	1.22%	15 Jul 2069	1,179,843	1,191,406
NAVIENT STUDENT LOAN TRUST	1%	15 Apr 2069	390,000	390,025
NAVIENT STUDENT LOAN TRUST	3.91%	15 Dec 2045	207,733	218,092
NEW JERSEY ST	5%	01 Jun 2025	80,000	95,214
NEW JERSEY ST	5%	01 Jun 2029	60,000	77,711

NEW JERSEY ST TRANSPRTN TRUST	4.131%	15 Jun 2042	55,000	56,973
NEW YORK ST DORM AUTH ST PERSO	5%	15 Feb 2031	260,000	349,744
NEW YORK ST THRUWAY AUTH	2.9%	01 Jan 2035	125,000	135,523
NGPL PIPECO LLC	4.375%	15 Aug 2022	190,000	197,951
NISSAN MASTER OWNER TRUST RECE	1%	15 Feb 2024	1,165,000	1,170,783
NISSAN MASTER OWNER TRUST RECE	1%	15 Nov 2023	520,000	521,291
NISSAN MOTOR ACCEPTANCE	3.65%	21 Sep 2021	45,000	45,784
NISSAN MOTOR ACCEPTANCE	3.15%	15 Mar 2021	145,000	145,642
NOMURA HOLDINGS INC	3.103%	16 Jan 2030	295,000	321,970
NORFOLK SOUTHERN CORP	2.55%	01 Nov 2029	158,000	171,168
NORTHERN TRUST CORP	1.95%	01 May 2030	138,000	143,842
NORTHROP GRUMMAN CORP	4.4%	01 May 2030	326,000	404,647
NORTHROP GRUMMAN CORP	3.25%	15 Jan 2028	163,000	184,323
NORTHWEST FLORIDA TIMBER	4.75%	04 Mar 2029	365,000	381,049
NRG ENERGY INC	2.45%	02 Dec 2027	62,000	65,275

NVENT FINANCE SARL	3.95%	15 Apr 2023	319,000	335,914
NVIDIA CORP	2.85%	01 Apr 2030	415,000	466,849
NXP BV/NXP FDG/NXP USA	3.875%	18 Jun 2026	645,000	738,606
ONCOR ELECTRIC DELIVERY	2.75%	15 May 2030	102,000	114,205
ONCOR ELECTRIC DELIVERY	7%	01 May 2032	21,000	31,828
ONCOR ELECTRIC DELIVERY	5.75%	15 Mar 2029	62,000	81,764
ONE NEW YORK PLAZA TRUST 2020	1%	15 Jan 2026	340,000	340,012
ORACLE CORP	2.8%	01 Apr 2027	884,000	974,944
ORIX CORP	2.9%	18 Jul 2022	198,000	205,204
OTIS WORLDWIDE CORP	2.565%	15 Feb 2030	74,000	79,463
PENSKE TRUCK LEASING/PTL	2.7%	01 Nov 2024	165,000	176,769
PEPSICO INC	2.625%	29 Jul 2029	98,000	108,184
PFIZER INC	2.625%	01 Apr 2030	95,000	106,034
PIEDMONT NATURAL GAS CO	3.5%	01 Jun 2029	96,000	110,202
PIONEER NATURAL RESOURCE	4.45%	15 Jan 2026	314,000	363,113
POUND STERLING	FOREIGN CURRENCY		7,013,611	9,587,251
PROLOGIS LP	2.25%	15 Apr 2030	209,000	223,961
PROLOGIS LP	1.25%	15 Oct 2030	121,000	119,818
PUBLIC SERVICE ELECTRIC	3.2%	15 May 2029	50,000	57,017
QUALCOMM INC	3.25%	20 May 2027	204,000	231,555
RAYTHEON TECH CORP	2.25%	01 Jul 2030	402,000	427,002
RAYTHEON TECH CORP	7.2%	15 Aug 2027	70,000	94,300
RAYTHEON TECH CORP	7%	01 Nov 2028	29,000	39,549
RAYTHEON TECH CORP	4.125%	16 Nov 2028	136,000	162,134
REALTY INCOME CORP	3.25%	15 Jan 2031	183,000	207,453
RELX CAPITAL INC	4%	18 Mar 2029	45,000	53,420
RELX CAPITAL INC	3%	22 May 2030	196,000	217,643
RELX CAPITAL INC	3.5%	16 Mar 2023	130,000	138,264
REPUBLIC OF CHILE	3.24%	06 Feb 2028	200,000	226,752
REPUBLIC OF COLOMBIA	3%	30 Jan 2030	350,000	366,804
REPUBLIC OF INDONESIA	4.1%	24 Apr 2028	69,000	80,151
REPUBLIC OF INDONESIA	2.85%	14 Feb 2030	70,000	75,522
REPUBLIC OF PANAMA	3.875%	17 Mar 2028	165,000	189,339
REPUBLIC OF PHILIPPINES	3%	01 Feb 2028	200,000	221,090
REPUBLIC SERVICES INC	3.375%	15 Nov 2027	197,000	223,405
REPUBLIC SERVICES INC	1.45%	15 Feb 2031	162,000	158,550
REPUBLIC SERVICES INC	1.75%	15 Feb 2032	49,000	49,117
RYDER SYSTEM INC	2.5%	01 Sep 2024	77,000	81,804
RYDER SYSTEM INC	4.625%	01 Jun 2025	185,000	214,364
SABINE PASS LIQUEFACTION	5%	15 Mar 2027	157,000	185,113
SABINE PASS LIQUEFACTION	4.2%	15 Mar 2028	247,000	283,220
SANTANDER UK GROUP HLDGS	3.125%	08 Jan 2021	28,000	28,006
SANTANDER UK GROUP HLDGS	1%	21 Aug 2026	201,000	204,030
SCHOLAR FUNDING TRUST	1%	28 Oct 2043	680,382	673,648
SEVEN + I HOLDINGS	3.35%	17 Sep 2021	280,000	285,463
SHELL INTERNATIONAL FIN	2.375%	07 Nov 2029	287,000	308,973
SHERWIN WILLIAMS CO	4.2%	15 Jan 2022	205,000	211,019
SMB PRIVATE EDUCATION LOAN TRU	1%	15 Feb 2036	675,006	675,552
SMB PRIVATE EDUCATION LOAN TRU	1.29%	15 Jul 2053	720,336	722,777
SMB PRIVATE EDUCATION LOAN TRU	1%	15 Sep 2034	622,462	624,628
SMB PRIVATE EDUCATION LOAN TRU	2.7%	15 May 2031	78,886	81,546
SMB PRIVATE EDUCATION LOAN TRU	2.82%	15 Oct 2035	341,202	353,848
SMB PRIVATE EDUCATION LOAN TRU	1%	15 Oct 2035	197,897	197,854
SOCIAL PROFESSIONAL LOAN PROGR	1.95%	15 Feb 2046	331,868	338,988
SOCIAL PROFESSIONAL LOAN PROGR	2.84%	25 Jan 2041	1,046,667	1,069,838
SOUTHERN CAL EDISON	2.9%	01 Mar 2021	5,000	5,020
SOUTHERN CAL EDISON	3.7%	01 Aug 2025	115,000	129,013
SOUTHERN CAL EDISON	1.2%	01 Feb 2026	15,000	15,178
SOUTHWEST AIRLINES CO	2.75%	16 Nov 2022	105,000	108,388
SRTMJZ052 IRS GBP R F 3.50500	3.505%	15 Oct 2028	1,420,000	119,454
SRTMJZAM4 IRS USD R F 2.16500	2.165%	30 Oct 2023	2,525,000	43,641
SRWCU92R5 IRS USD R F 2.18750	2.187%	31 Dec 2030	1,325,000	(899)

STARBUCKS CORP	3.55%	15 Aug 2029	44,000	51,203
STARBUCKS CORP	2.25%	12 Mar 2030	181,000	191,595
* STATE STREET CORP	2.4%	24 Jan 2030	118,000	128,947
* STATE STREET CORP	1%	30 Mar 2026	67,000	72,984
STEEL DYNAMICS INC	3.25%	15 Jan 2031	96,000	107,352
SUMITOMO MITSUI FINL GRP	2.934%	09 Mar 2021	210,000	211,007
SUMITOMO MITSUI FINL GRP	2.784%	12 Jul 2022	642,000	665,579
SUMITOMO MITSUI FINL GRP	2.75%	15 Jan 2030	472,000	515,018
SUNCOR ENERGY INC	9.25%	15 Oct 2021	35,000	37,335
SUNTORY HOLDINGS LTD	2.25%	16 Oct 2024	200,000	209,237
SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD		133,630	133,630
SWAP BANK OF AMERICA BOC	SWAP CASH COLLATERAL USD		(133,630)	(133,630)
SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL		302,000	302,000
SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL		(94,000)	(94,000)
SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD		(10,000)	(10,000)
SWAP GOLDMAN SACHS BOC	SWAP CASH COLLATERAL USD		(20,000)	(20,000)
SYNCHRONY FINANCIAL	4.25%	15 Aug 2024	150,000	165,738
T MOBILE USA INC	3.75%	15 Apr 2027	699,000	796,021
TAKEDA PHARMACEUTICAL	4.4%	26 Nov 2023	200,000	221,475
TAKEDA PHARMACEUTICAL	5%	26 Nov 2028	200,000	248,500
TAKEDA PHARMACEUTICAL	2.05%	31 Mar 2030	417,000	426,838
TCI COMMUNICATIONS INC	7.875%	15 Feb 2026	73,000	98,312
TENCENT HOLDINGS LTD	2.985%	19 Jan 2023	402,000	418,365
TEXAS EASTERN TRANSMISSI	2.8%	15 Oct 2022	69,000	71,321
TEXAS EASTERN TRANSMISSI	3.5%	15 Jan 2028	288,000	315,645
TEXAS INSTRUMENTS INC	1.75%	04 May 2030	332,000	344,310
TEXTRON INC	3.65%	15 Mar 2027	90,000	99,347
TEXTRON INC	3.9%	17 Sep 2029	63,000	72,309
TEXTRON INC	2.45%	15 Mar 2031	58,000	59,714
THERMO FISHER SCIENTIFIC	3.65%	15 Dec 2025	36,000	40,746
THERMO FISHER SCIENTIFIC	2.95%	19 Sep 2026	70,000	78,034
THERMO FISHER SCIENTIFIC	4.497%	25 Mar 2030	102,000	127,477
TOYOTA MOTOR CREDIT CORP	3%	01 Apr 2025	337,000	370,587
TRANE TECHNOLOGIES LUX	3.8%	21 Mar 2029	44,000	51,505
TRANSCONT GAS PIPE LINE	4%	15 Mar 2028	185,000	213,479
TRANSCONT GAS PIPE LINE	7.85%	01 Feb 2026	383,000	502,039
TSY INFL IX N/B	1%	15 Feb 2048	0	0

UBS GROUP AG	2.65%	01 Feb 2022	1,054,000	1,080,795
UNION PACIFIC CORP	3.95%	10 Sep 2028	102,000	121,094
UNITED AIR 2015 1 AA PTT	3.45%	01 Jun 2029	32,079	32,097
UNITED AIR 2016 1 AA PTT	3.1%	07 Jan 2030	8,417	8,519
UNITED AIR 2016 2 AA PTT	2.875%	07 Apr 2030	53,009	53,260
UNITED AIR 2019 1 AA PTT	4.15%	25 Feb 2033	90,899	94,812
UNITED AIR 2019 2 AA PTT	2.7%	01 Nov 2033	54,188	52,281
UNITED MEXICAN STATES	4.15%	28 Mar 2027	403,000	464,965
UNITED MEXICAN STATES	4.5%	22 Apr 2029	515,000	604,610
UNITED MEXICAN STATES	2.659%	24 May 2031	300,000	307,200
UNITED PARCEL SERVICE	4.45%	01 Apr 2030	329,000	411,540
UNITEDHEALTH GROUP INC	3.375%	15 Apr 2027	9,000	10,277
UNITEDHEALTH GROUP INC	3.85%	15 Jun 2028	76,000	90,362
UNITEDHEALTH GROUP INC	2.875%	15 Aug 2029	96,000	109,120
UNITEDHEALTH GROUP INC	3.875%	15 Dec 2028	166,000	199,074
UNIV OF MICHIGAN MI	2.437%	01 Apr 2040	244,000	254,643
US 10YR NOTE (CBT)MAR21	XCBT 20210322		(17,200,000)	(20,772)
US 10YR ULTRA FUT MAR21	XCBT 20210322		(8,200,000)	41,480

US 2YR NOTE (CBT) MAR21	XCBT 20210331	39,200,000	39,567
US 5YR NOTE (CBT) MAR21	XCBT 20210331	(2,400,000)	(5,555)
US BANCORP	3.1% 27 Apr 2026	41,000	45,630
US DOLLAR		105,187	105,187
US LONG BOND(CBT) MAR21	XCBT 20210322	(700,000)	12,098
US TREASURY N/B	1.25% 15 May 2050	1,280,000	1,161,200
US TREASURY N/B	1.375% 15 Aug 2050	555,000	519,792
US TREASURY N/B	1.125% 15 Aug 2040	1,920,000	1,817,700
US TREASURY N/B	1.375% 31 Jan 2022	330,000	334,434
US TREASURY N/B	1.5% 15 Feb 2030	3,525,000	3,729,202
US TREASURY N/B	1.125% 28 Feb 2027	190,000	197,029
US TREASURY N/B	0.5% 15 Mar 2023	2,715,000	2,737,059
US TREASURY N/B	0.375% 31 Mar 2022	5,449,000	5,466,241
US TREASURY N/B	0.125% 15 May 2023	2,630,000	2,629,281
US TREASURY N/B	0.625% 15 May 2030	5,920,000	5,787,725
US TREASURY N/B	0.25% 30 Jun 2025	1,290,000	1,286,725
US TREASURY N/B	0.25% 31 Jul 2025	3,430,000	3,419,951
US TREASURY N/B	0.375% 31 Jul 2027	4,260,000	4,204,088
US TREASURY N/B	0.625% 15 Aug 2030	3,566,000	3,476,850
US TREASURY N/B	0.5% 31 Oct 2027	3,740,000	3,710,781
US TREASURY N/B	0.875% 15 Nov 2030	3,530,000	3,518,417
US TREASURY N/B	1.625% 15 Nov 2050	1,460,000	1,454,525
US TREASURY N/B	1.375% 15 Nov 2040	1,375,000	1,359,531
US TREASURY N/B	2.125% 30 Sep 2024	3,040,000	3,254,225
US TREASURY N/B	2.875% 15 Aug 2028	1,197,000	1,390,437
US TREASURY N/B	2.875% 30 Sep 2023	2,120,000	2,277,427
US TREASURY N/B	3% 31 Oct 2025	2,405,000	2,711,074
US TREASURY N/B	2.625% 31 Jan 2026	1,825,000	2,032,594
US TREASURY N/B	2.375% 29 Feb 2024	2,270,000	2,426,506
US TREASURY N/B	2.25% 31 Mar 2026	669,000	733,731
US TREASURY N/B	2.375% 30 Apr 2026	215,000	237,415
US TREASURY N/B	2.125% 31 May 2026	415,000	453,047
US TREASURY N/B	1.875% 30 Jun 2026	4,246,000	4,581,534
US TREASURY N/B	2.75% 15 Feb 2024	2,895,000	3,127,165
US TREASURY N/B	2.125% 31 Mar 2024	95,000	100,934
US TREASURY N/B	2% 31 May 2024	690,000	732,263
US TREASURY N/B	1.75% 31 Jul 2024	7,285,000	7,683,968
US TREASURY N/B	1.375% 31 Aug 2026	6,780,000	7,131,713
US TREASURY N/B	1.25% 31 Aug 2024	5,205,000	5,399,374
US TREASURY N/B	1.5% 30 Sep 2024	4,580,000	4,795,940
US TREASURY N/B	1.5% 30 Nov 2024	215,000	225,456
US TREASURY N/B	1.75% 31 Dec 2026	1,345,000	1,445,402
US TREASURY N/B	1.75% 31 Dec 2024	2,285,000	2,420,583
US TREASURY N/B	1.625% 31 Dec 2021	6,095,000	6,186,425
US TREASURY N/B	1.375% 31 Jan 2025	2,045,000	2,137,025
US TREASURY N/B	1.125% 28 Feb 2025	1,011,000	1,046,661
US TREASURY N/B	0.5% 31 Mar 2025	2,128,000	2,147,618
US TREASURY N/B	0.125% 31 May 2022	12,310,000	12,312,404
US TREASURY N/B	0.25% 15 Jun 2023	1,295,000	1,298,339
US TREASURY N/B	0.125% 30 Jun 2022	4,720,000	4,720,738
US TREASURY N/B	0.5% 31 Aug 2027	3,705,000	3,682,423
US TREASURY N/B	0.25% 31 Aug 2025	510,000	508,346
US TREASURY N/B	0.25% 30 Sep 2025	691,000	688,382
US TREASURY N/B	0.125% 31 Oct 2022	19,095,000	19,097,984
US TREASURY N/B	0.25% 31 Oct 2025	6,525,000	6,496,963
US TREASURY N/B	0.125% 30 Nov 2022	13,925,000	13,926,632
US TREASURY N/B	0.625% 30 Nov 2027	11,809,000	11,807,155
US TREASURY N/B	0.375% 30 Nov 2025	1,250,000	1,251,758
US TREASURY N/B	2.625% 15 Feb 2029	730,000	838,017
US TREASURY N/B	2.5% 28 Feb 2026	2,036,000	2,257,097
US ULTRA BOND CBT MAR21	XCBT 20210322	(1,200,000)	(27,175)
VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	654,000	770,863

BANK OF AMERICA CORP	1% 20 Dec 2028	2,222,000	2,509,847
BANK OF AMERICA CORP	1% 07 Feb 2030	1,600,000	1,884,532
BANQUE FED CRED MUTUEL	3.75% 20 Jul 2023	500,000	540,359
BARCLAYS BANK PLC	7.625% 21 Nov 2022	464,000	516,162
BARCLAYS PLC	3.684% 10 Jan 2023	1,400,000	1,442,908
BARCLAYS PLC	1% 16 May 2024	1,400,000	1,515,234
BARCLAYS PLC	3.25% 12 Feb 2027	1,200,000	1,824,831
BAYER US FINANCE II LLC	4.25% 15 Dec 2025	2,100,000	2,400,469
BAYER US FINANCE II LLC	2.75% 15 Jul 2021	750,000	759,264
BBCRE TRUST	3.966% 10 Aug 2033	2,200,000	2,394,257
BGC PARTNERS INC	5.375% 24 Jul 2023	1,100,000	1,190,076
BLACK HILLS CORP	2.5% 15 Jun 2030	1,500,000	1,575,410
BNP PARIBAS	1% 19 Nov 2025	1,500,000	1,598,885
BOSTON GAS COMPANY	3.15% 01 Aug 2027	300,000	333,068
BRAZILIAN REAL	FOREIGN CURRENCY	426,112	82,036
BRIXMOR OPERATING PART	3.25% 15 Sep 2023	1,200,000	1,270,376
BROADCOM INC	4.11% 15 Sep 2028	1,157,000	1,324,170
BROADCOM INC	3.459% 15 Sep 2026	1,400,000	1,553,381
BWU001Y84 IRS JPY R V 06MLIBOR	1% 18 Mar 2026	1,880,000,000	(320,068)
BWU00KXL1 IRS JPY R V 06MLIBOR	1% 20 Mar 2029	260,000,000	(91,651)
BWU00M8G6 IRS JPY R V 06MLIBOR	1% 21 Mar 2048	40,000,000	(64,839)
BWU00MO45 IRS JPY R V 06MLIBOR	1% 20 Mar 2028	360,000,000	(78,062)
BWU00MXC7 IRS JPY R V 06MLIBOR	1% 20 Mar 2038	380,000,000	(334,273)
BWU00NYG5 IRS JPY R V 06MLIBOR	1% 18 Jun 2028	100,000,000	(29,354)
BWU00YA36 IRS USD R V 03MLIBOR	1% 11 Jun 2021	75,800,000	(506,199)
BWU015FA7 IRS GBP R V 12MSONIA	1% 17 Mar 2051	5,000,000	108,346
CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	700,000	772,969
CALIFORNIA ST HLTH FACS FING A	1.979% 01 Jun 2030	3,000,000	3,061,020
CANADIAN DOLLAR	FOREIGN CURRENCY	275,137	215,963
CCSALHUS5 CITI GROUP CCPC	CCSALHUS5 CITI GROUP CCPC	440,000	440,000
CENTRAL NIPPON EXPRESSWY	2.241% 16 Feb 2021	1,900,000	1,904,180
CH ROBINSON WORLDWIDE	4.2% 15 Apr 2028	1,500,000	1,774,533
CHARTER COMM OPT LLC/CAP	4.464% 23 Jul 2022	1,400,000	1,475,941
CITIBANK CASH COLL CCP	CCSALCUS6 CCP CASH COLL	94,000	94,000
CITIGROUP COMMERCIAL MORTGAGE	3.431% 10 Jun 2048	3,183,109	3,371,064
COLT FUNDING LLC	1% 25 Sep 2065	1,603,192	1,605,559
COMM MORTGAGE TRUST	3.178% 10 Feb 2035	1,130,000	1,218,055
COMM MORTGAGE TRUST	4.228% 10 May 2051	2,100,000	2,492,823
COMMUNITY PRESERVATION C	2.867% 01 Feb 2030	1,400,000	1,463,868
CONNECTICUT ST	2.677% 01 Jul 2030	2,750,000	3,009,820
CRED SUIS GP FUN LTD	3.8% 15 Sep 2022	2,500,000	2,640,475
CREDIT SUISSE GROUP AG	1% 14 Dec 2023	900,000	941,029
CREDIT SUISSE MORTGAGE TRUST	3.565% 15 Dec 2049	900,000	976,171
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	1,800,000	1,864,491
CRH AMERICA FINANCE INC	4.5% 04 Apr 2048	1,000,000	1,260,294
CSAIL COMMERCIAL MORTGAGE TRUS	3.448% 15 Aug 2048	1,188,420	1,257,113
CURRENCY CONTRACT	USD/AUD		(32,471)
CURRENCY CONTRACT	USD/EUR		(69,571)
CURRENCY CONTRACT	USD/GBP		(214,128)
CURRENCY CONTRACT	USD/JPY		(451)
CURRENCY CONTRACT	USD/JPY		(880)
CURRENCY CONTRACT	USD/JPY		(2,903)
CURRENCY CONTRACT	JPY/USD		1,868
CURRENCY CONTRACT	USD/JPY		(2,398)
CURRENCY CONTRACT	USD/JPY		(1,885)
DAIMLER FINANCE NA LLC	2.7% 14 Jun 2024	1,700,000	1,820,109
DALLAS FORT WORTH TX INTERNATI	1.649% 01 Nov 2026	1,500,000	1,528,440
DANISH KRONE	FOREIGN CURRENCY	1,950	321
DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	1,500,000	1,659,031
DEUTSCHE BANK AG	2.625% 16 Dec 2024	1,200,000	1,728,009

DEUTSCHE BANK NY	4.25%	14 Oct 2021	700,000	717,799
DISCOVERY COMMUNICATIONS	4.65%	15 May 2050	1,100,000	1,375,819
ENTERGY ARKANSAS LLC	3.5%	01 Apr 2026	2,200,000	2,484,634
ENTERGY LOUISIANA LLC	3.12%	01 Sep 2027	2,200,000	2,451,083
ENTERGY MISSISSIPPI LLC	2.85%	01 Jun 2028	1,700,000	1,877,066
EPR PROPERTIES	4.95%	15 Apr 2028	1,700,000	1,709,997
EQUITABLE HOLDINGS INC	5%	20 Apr 2048	1,000,000	1,317,152
ERP OPERATING LP	4.15%	01 Dec 2028	1,400,000	1,669,603
EURO CURRENCY	FOREIGN CURRENCY		625	764
FAIRFAX FINL HLDGS LTD	4.85%	17 Apr 2028	1,300,000	1,454,982
FANNIE MAE	7.5%	20 Sep 2027	190,566	216,647
FANNIE MAE	6.5%	25 Jul 2029	271,298	303,409
FANNIE MAE	6.5%	25 Sep 2029	375,221	428,353
FANNIE MAE	1%	25 Nov 2036	1,518,013	1,532,733
FANNIE MAE	1%	25 May 2036	1,204,698	1,210,137
FANNIE MAE	7%	25 Jul 2039	146,007	173,277
FANNIE MAE	7%	25 Oct 2022	8,184	8,456
FANNIE MAE	6.5%	25 Feb 2023	16,941	17,617
FANNIEMAE WHOLE LOAN	6.5%	25 Jun 2028	21,571	23,818
FED HM LN PC POOL 1J1214	1%	01 Sep 2035	34,171	35,258
FED HM LN PC POOL 1J1219	1%	01 Oct 2035	175,976	183,443
FED HM LN PC POOL 781923	1%	01 Sep 2034	460,865	484,279
FED HM LN PC POOL 785867	1%	01 Dec 2026	13,768	13,821
FED HM LN PC POOL 789758	1%	01 Sep 2032	16,467	16,554
FED HM LN PC POOL 789777	1%	01 Sep 2032	11,290	11,711
FED HM LN PC POOL 848812	1%	01 Oct 2039	795,839	835,165
FED HM LN PC POOL C91256	5%	01 Jun 2029	21,949	24,465
FED HM LN PC POOL G01827	4.5%	01 Jun 2035	87,568	96,860
FED HM LN PC POOL Q47083	3.5%	01 Apr 2047	6,050,177	6,521,520
FED HM LN PC POOL Q47482	3.5%	01 Apr 2047	5,032,378	5,454,926

FED HM LN PC POOL SB0257	4%	01 Nov 2033	414,912	440,369
FHA 221/D4 GMAC 56 P8/01	7.43%	25 Oct 2022	0	0
FHA INSD MTG POOL 56 GMAC	7.43%	25 Oct 2022	0	0
FHA PROJ LN CTF SER POOL 5	7.43%	01 Feb 2022	921	898
FHLMC MULTIFAMILY STRUCTURED P	2.864%	25 Oct 2026	8,882,877	9,522,933
FIRSTENERGY TRANSMISSION	4.35%	15 Jan 2025	1,700,000	1,853,373
FLORIDA ST BRD OF ADMIN FIN CO	1.705%	01 Jul 2027	1,500,000	1,556,985
FNMA POOL 190639	1%	01 Jan 2024	416	464
FNMA POOL 257238	5%	01 Jun 2028	52,926	58,978
FNMA POOL 450838	5.5%	01 Dec 2028	956	1,067
FNMA POOL 457274	1%	01 Oct 2028	3,676	3,687
FNMA POOL 559810	1%	01 Aug 2040	40,117	40,586
FNMA POOL 735764	1%	01 Jul 2035	203,405	212,788
FNMA POOL 735965	1%	01 Oct 2035	76,724	77,668
FNMA POOL 745390	1%	01 Feb 2036	815,526	849,396
FNMA POOL 783610	1%	01 Jun 2035	365,436	366,993
FNMA POOL 814000	6%	01 Jun 2035	50,813	57,097
FNMA POOL 822101	1%	01 May 2035	205,795	206,542
FNMA POOL 826129	1%	01 Jul 2035	81,698	84,442
FNMA POOL 844532	1%	01 Nov 2035	64,902	66,802
FNMA POOL 874959	6.2%	01 Nov 2037	508,297	545,559
FNMA POOL 890362	1%	01 Aug 2041	864,083	978,730
FNMA POOL 897717	1%	01 Aug 2036	24,006	24,163
FNMA POOL 898318	6%	01 Nov 2036	26,325	29,577

FNMA POOL 899601	5.5%	01 Jul 2047	1,077,175	1,246,184
FNMA POOL 902551	6%	01 Nov 2036	4,258	5,073
FNMA POOL AA6435	6%	01 May 2040	21,567	24,232
FNMA POOL AA7916	4%	01 Mar 2039	10,463	11,475
FNMA POOL AB9136	2.5%	01 Apr 2043	71,468	76,495
FNMA POOL AE8349	6%	01 Aug 2037	11,240	12,626
FNMA POOL AK0730	1%	01 Feb 2042	141,745	147,944
FNMA POOL AL2815	1%	01 May 2035	109,317	115,145
FNMA POOL AL5548	1%	01 May 2038	684,451	718,948
FNMA POOL AL6447	1%	01 Jan 2026	2,063	2,168
FNMA POOL AL7183	1%	01 Jan 2036	247,304	259,993
FNMA POOL AL8922	1%	01 May 2030	841,170	883,655
FNMA POOL AL9380	1%	01 Apr 2031	1,169,726	1,257,455
FNMA POOL AM3528	2.69%	01 Oct 2023	5,000,000	5,276,193
FNMA POOL AR5180	3%	01 Jul 2043	1,687,919	1,838,772
FNMA POOL AS1410	3%	01 Jan 2029	333,232	354,992
FNMA POOL AS4168	4%	01 Dec 2044	142,768	156,585
FNMA POOL AS5715	3%	01 Sep 2030	389,502	418,222
FNMA POOL AS7603	4%	01 Jul 2046	2,103,893	2,271,849
FNMA POOL AX7911	3%	01 Jan 2045	246,834	266,725
FNMA POOL AZ8086	3.5%	01 Jul 2045	466,620	497,982
FNMA POOL BE2092	3.5%	01 Dec 2046	327,035	349,005
FNMA POOL BM1447	1%	01 Jul 2047	12,223,695	13,265,064
FNMA POOL MA0184	5%	01 Sep 2029	443,183	490,443
FNMA POOL MA1524	3%	01 Aug 2043	0	0
FNMA TBA 15 YR 2.5	2.5%	16 Jan 2036	1,000,000	1,042,969
FNMA TBA 30 YR 2	2%	11 Mar 2051	39,300,000	40,690,888
FNMA TBA 30 YR 2.5	2.5%	14 Jan 2051	6,300,000	6,565,043
FNMA TBA 30 YR 2.5	2.5%	11 Mar 2051	15,500,000	16,288,940
FNMA TBA 30 YR 3	3%	14 Jan 2051	33,500,000	35,099,101
FNMA TBA 30 YR 5	5%	14 Jan 2051	500,000	553,340
FREDDIE MAC	7%	15 May 2022	1,272	1,288
FREDDIE MAC	6.5%	15 Feb 2026	165,514	178,444
FREDDIE MAC	6%	15 Jul 2023	86,481	90,712
FREDDIE MAC	6%	15 Dec 2028	155,876	176,021
FREDDIE MAC	5.5%	15 Nov 2032	784,562	895,688
FREDDIE MAC	1%	15 May 2037	404,154	404,424
FREDDIE MAC	1%	15 Nov 2042	1,817,796	1,831,394
FREDDIE MAC	1%	15 Aug 2040	778,527	779,472
FREDDIE MAC	1%	15 Oct 2040	773,045	773,952
GE CAPITAL INTL FUNDING	4.418%	15 Nov 2035	1,400,000	1,670,964
GENERAL MOTORS FINL CO	1%	26 Mar 2022	100,000	122,021
GLOBE LIFE INC	2.15%	15 Aug 2030	1,300,000	1,321,233
GNMA II POOL 002910	8.5%	20 Apr 2030	894	1,055
GNMA II POOL 002947	8.5%	20 Jul 2030	342	399
GNMA II POOL 003029	8.5%	20 Jan 2031	2,533	3,018
GNMA II POOL 780840	8.5%	20 Jul 2028	4,633	5,328
GNMA II POOL MA5265	4.5%	20 Jun 2048	1,249,916	1,352,543
GNMA II POOL MA5399	4.5%	20 Aug 2048	2,470,861	2,677,696
GNMA II POOL MA5652	4.5%	20 Dec 2048	673,914	729,287
GNMA II POOL MA5765	5%	20 Feb 2049	2,465,800	2,698,864
GNMA II TBA 30 YR 3	3%	18 Mar 2051	3,000,000	3,138,984
GNMA POOL 783473	3.5%	15 Nov 2041	518,982	556,181
GNMA POOL AL1543	3%	15 May 2045	363,478	379,170
GNMA POOL BT3503	4%	15 Feb 2050	920,304	975,616
GOLDMAN SACHS GROUP INC	4%	03 Mar 2024	1,600,000	1,767,955
GOODMAN US FIN FOUR	4.5%	15 Oct 2037	700,000	815,288
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Jul 2065	0	0
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		659,584	659,584
GS MORTGAGE SECURITIES TRUST	3.467%	10 Jun 2047	1,510,292	1,578,484
GS MORTGAGE SECURITIES TRUST	3.621%	10 Oct 2035	1,400,000	1,515,330

GS MORTGAGE SECURITIES TRUST	2.855%	10 May 2034	1,000,000	992,680
GUARDIAN LIFE GLOB FUND	1.25%	19 Nov 2027	1,500,000	1,500,214
HCA INC	5%	15 Mar 2024	2,700,000	3,037,428
HONG KONG	2.5%	28 May 2024	1,600,000	1,690,051
HOST HOTELS + RESORTS LP	3.875%	01 Apr 2024	900,000	951,256
JAPAN FIN ORG MUNICIPAL	2.125%	13 Apr 2021	1,300,000	1,306,152
JAPANESE YEN	FOREIGN CURRENCY		157,669,687	1,527,141
JP MORGAN CHASE COMMERCIAL MOR	1%	15 Jun 2032	731,709	720,701
JP MORGAN MORTGAGE TRUST	1%	25 Feb 2035	0	0
JP MORGAN MORTGAGE TRUST	6%	25 Aug 2022	0	0
JPMBB COMMERCIAL MORTGAGE SECU	3.017%	15 Feb 2048	1,551,838	1,628,802
* JPMORGAN CHASE + CO	1%	01 Mar 2025	2,700,000	2,911,482
* JPMORGAN CHASE + CO	1%	01 Jun 2028	1,800,000	1,910,659
JPN 10Y BOND(OSE) MAR21	XOSE 20210315		(600,000,000)	(48)
JPN BANK FOR INT L COOP	2.875%	21 Jul 2027	1,000,000	1,126,335
KENNEDY WILSON EUR REAL	3.95%	30 Jun 2022	1,300,000	1,795,530
KILROY REALTY LP	4.375%	01 Oct 2025	2,300,000	2,580,055
LEHMAN BROTHERS HOLDINGS	6.75%	28 Dec 2017	3,100,000	31
LIFE STORAGE LP	3.875%	15 Dec 2027	1,800,000	2,056,566
LLOYDS BANK PLC	1%	02 Apr 2032	1,400,000	1,155,167
LONG GILT FUTURE MAR21	IFLL 20210329		(1,500,000)	(31,467)
LOS ANGELES CA CMNTY CLG DIST	2.106%	01 Aug 2032	1,800,000	1,875,870
MANHATTAN WEST	2.13%	10 Sep 2039	1,500,000	1,574,607
MASCO CORP	3.5%	15 Nov 2027	1,900,000	2,151,482
MERRILL LYNCH MORTGAGE INVESTO	1%	25 Feb 2036	0	0
MEXICAN PESO (NEW)	FOREIGN CURRENCY		315	16
MF1 LTD	1%	15 Jul 2035	2,400,000	2,418,628
MID AMERICA APARTMENTS	3.6%	01 Jun 2027	1,900,000	2,149,327
MIZUHO FINANCIAL GROUP	1%	13 Sep 2030	1,700,000	1,844,149

MONONGAHELA POWER CO	3.55%	15 May 2027	2,000,000	2,163,395
MORGAN STANLEY	TBA CASH COLLATERAL		(370,000)	(370,000)
MORGAN STANLEY	3.125%	27 Jul 2026	700,000	782,437
MORGAN STANLEY BAML TRUST	3.732%	15 May 2048	2,500,000	2,799,287
MORGAN STANLEY CAPITAL I TRUST	1%	13 Jul 2029	1,100,000	1,108,228
MORGAN STANLEY CAPITAL I TRUST	3.337%	15 Dec 2049	2,200,000	2,357,583
NATIONAL RETAIL PROP INC	3.5%	15 Oct 2027	1,500,000	1,654,456
NATIONAL RETAIL PROP INC	4.3%	15 Oct 2028	1,500,000	1,738,870
NATIONAL SECS CLEARING	1.5%	23 Apr 2025	2,400,000	2,484,376
NATIONWIDE BLDG SOCIETY	1%	01 Aug 2024	1,500,000	1,629,979
NATWEST GROUP PLC	1%	15 May 2023	1,500,000	1,557,373
NATWEST GROUP PLC	1%	25 Jun 2024	1,700,000	1,856,078
NATWEST GROUP PLC	1%	08 Mar 2023	1,200,000	1,503,642
NAVIENT STUDENT LOAN TRUST	1%	25 Mar 2066	1,199,716	1,214,062
NELNET STUDENT LOAN TRUST	1%	25 Apr 2031	1,699,268	1,698,751
NEW YORK LIFE GLOBAL FDG	1.2%	07 Aug 2030	1,400,000	1,357,732
NEW YORK ST URBAN DEV CORP REV	1.877%	15 Mar 2030	2,000,000	2,052,900
NEW ZEALAND DOLLAR	FOREIGN CURRENCY		467	336
NEXTERA ENERGY CAPITAL	2.25%	01 Jun 2030	1,800,000	1,887,148
NIAGARA MOHAWK POWER	4.278%	15 Dec 2028	600,000	714,895
NORDEA BANK ABP	3.75%	30 Aug 2023	1,100,000	1,188,952
NORTHERN STATES PWR MINN	2.9%	01 Mar 2050	1,400,000	1,578,616

OMEGA HLTHCARE INVESTORS	4.75%	15 Jan 2028	1,700,000	1,936,778
ONTARIO (PROVINCE OF)	2.55%	12 Feb 2021	3,400,000	3,408,194
ORACLE CORP	3.6%	01 Apr 2050	1,700,000	1,980,642
PENNSYLVANIA ST HGR EDU ASSIST	1%	25 Jul 2029	334,499	335,446
POUND STERLING		FOREIGN CURRENCY	442,905	605,429
PRIVATE EXPORT FUNDING	2.65%	16 Feb 2021	3,300,000	3,310,026
READYCAP COMMERCIAL MORTGAGE T	1%	25 Feb 2035	1,799,981	1,806,813
REALTY INCOME CORP	3.875%	15 Apr 2025	1,500,000	1,689,673
REPUBLIC OF CHILE	2.45%	31 Jan 2031	1,700,000	1,819,000
REPUBLIC OF PERU	2.783%	23 Jan 2031	1,700,000	1,864,067
RMAC SECURITIES PLC	1%	12 Jun 2044	968,370	1,268,317
ROCHESTER GAS + ELECTRIC	3.1%	01 Jun 2027	1,000,000	1,105,541
SALES TAX SECURITIZATION CORP	3.107%	01 Jan 2035	1,700,000	1,704,012
SAN FRANCISCO CA CITY CNTY P	2.825%	01 Nov 2041	1,500,000	1,571,010
SINGAPORE DOLLAR		FOREIGN CURRENCY	283	214
SITE CENTERS CORP	4.7%	01 Jun 2027	1,000,000	1,094,923
SLM STUDENT LOAN TRUST	1%	15 Dec 2027	1,114,688	1,114,449
SLM STUDENT LOAN TRUST	1%	15 Dec 2025	683,814	683,338
SLM STUDENT LOAN TRUST	1%	27 Jan 2025	606,262	605,567
SLM STUDENT LOAN TRUST	1%	25 Jan 2027	3,208,149	3,189,302
SLM STUDENT LOAN TRUST	1%	25 Oct 2029	2,639,656	2,615,715
SLM STUDENT LOAN TRUST	1%	25 Jan 2028	913,521	913,711
SLM STUDENT LOAN TRUST	1%	26 Jan 2026	788,314	787,908
SMALL BUSINESS ADMINISTRATION	5.6%	01 Sep 2028	0	0
SMBC AVIATION CAPITAL FI	3%	15 Jul 2022	3,400,000	3,489,514
SOUTHWESTERN ELEC POWER	2.75%	01 Oct 2026	700,000	759,164
SPIRIT REALTY LP	3.2%	15 Feb 2031	1,700,000	1,806,517
SPRINT SPECTRUM / SPEC I	3.36%	20 Mar 2023	187,500	189,263
STARBUCKS CORP	2.55%	15 Nov 2030	1,800,000	1,946,691
STARWOOD MORTGAGE RESIDENTIAL	1%	25 Apr 2065	2,748,461	2,766,570
STATE OF ISRAEL	3.875%	03 Jul 2050	1,800,000	2,160,353
STATE OF ISRAEL	4.125%	17 Jan 2048	1,700,000	2,190,253
STATE OF QATAR	4.817%	14 Mar 2049	1,600,000	2,183,008
STATE OF QATAR	4%	14 Mar 2029	1,500,000	1,777,500
STATE OF QATAR	3.375%	14 Mar 2024	1,600,000	1,732,000
SWAP BNP PARIBAS COC		SWAP CASH COLLATERAL USD	10,000	10,000
SWAP CCPC CITIBANK COC		SWAP CCPC CASH COLLATERAL	232,000	232,000
SWISS FRANC		FOREIGN CURRENCY	374	423
SWPC0I305 CDS USD R F 1.00000	1%	20 Jun 2024	800,000	9,140
SWPC0IIT6 CDS USD R F 1.00000	1%	20 Dec 2024	600,000	5,494
SWU010FZ3 IRS JPY R F .04033	0.04%	10 Mar 2038	71,000,000	(21,148)
SWU010G09 IRS JPY R F .03626	0.036%	10 Mar 2038	71,000,000	(21,628)
SYNGENTA FINANCE NV	4.441%	24 Apr 2023	1,700,000	1,784,035
THAILAND BAHT		FOREIGN CURRENCY	760	25
THARALDSON HOTEL PORTFOLIO TRU	1%	11 Nov 2034	1,053,104	1,021,408
THE BANK OF NOVA SCOTIA REPO	0.06%	04 Jan 2021	34,800,000	34,800,000
TOKYO METROPOLITAN GOVT	2.5%	08 Jun 2022	1,000,000	1,028,080
TOWD POINT MORTGAGE FUNDING	1%	20 Jul 2045	2,269,725	3,098,482
TRANSURBAN FINANCE CO	4.125%	02 Feb 2026	1,000,000	1,137,876
TRANSURBAN FINANCE CO	2.45%	16 Mar 2031	1,800,000	1,888,262
TREASURY BILL	0.01%	01 Apr 2021	4,500,000	4,498,988
TREASURY BILL	0.01%	25 May 2021	24,800,000	24,791,072
TREASURY BILL	0.01%	25 Feb 2021	42,100,000	42,094,812
UBS AG	5.125%	15 May 2024	1,200,000	1,320,600
UBS AG STAMFORD CT	7.625%	17 Aug 2022	1,000,000	1,106,731
UDR INC	3.5%	15 Jan 2028	1,600,000	1,794,566
US 10YR NOTE (CBT)MAR21		XCBT 20210322	9,100,000	2,976
US 5YR NOTE (CBT) MAR21		XCBT 20210331	(13,600,000)	(43,687)
US DOLLAR			691,570	691,570

US LONG BOND(CBT) MAR21	XCBT 20210322	(5,600,000)	80,063
US TREASURY N/B	2% 15 Feb 2050	2,600,000	2,823,844
US TREASURY N/B	1.375% 15 Aug 2050	10,400,000	9,740,250
US TREASURY N/B	0.625% 31 Mar 2027	33,100,000	33,297,824
US TREASURY N/B	0.875% 15 Nov 2030	3,500,000	3,488,516
US TREASURY N/B	4.375% 15 May 2040	100,000	151,766
US TREASURY N/B	4.375% 15 May 2041	1,700,000	2,606,047
US TREASURY N/B	2.75% 15 Aug 2042	400,000	495,906
US TREASURY N/B	3.625% 15 Aug 2043	1,500,000	2,118,398
US TREASURY N/B	3.75% 15 Nov 2043	3,600,000	5,181,750
US TREASURY N/B	3% 15 Nov 2044	800,000	1,035,375
US TREASURY N/B	1.625% 15 Nov 2050	3,200,000	3,188,000
US TREASURY N/B	1.375% 15 Nov 2040	14,000,000	13,842,500
US TREASURY N/B	2.125% 31 Jul 2024	16,600,000	17,734,117
US TREASURY N/B	1.875% 31 Jul 2022	200,000	205,523
US TREASURY N/B	2.25% 15 Aug 2027	2,130,000	2,361,804
US TREASURY N/B	2% 31 Oct 2022	200,000	206,836
US TREASURY N/B	1.875% 31 Aug 2022	1,900,000	1,955,070
US TREASURY N/B	2.25% 31 Jan 2024	600,000	638,344
US TREASURY N/B	1.875% 28 Feb 2022	3,300,000	3,367,031
US TREASURY N/B	2.125% 31 Mar 2024	2,800,000	2,974,891
US TREASURY N/B	5.25% 15 Feb 2029	6,200,000	8,404,633
US TREASURY N/B	2.75% 15 Nov 2042	5,300,000	6,566,410
US TREASURY N/B	2.875% 15 May 2043	2,400,000	3,034,125
US TREASURY N/B	3.125% 15 Aug 2044	10,200,000	13,452,445
US TREASURY N/B	2.5% 15 Feb 2045	5,300,000	6,320,457
US TREASURY N/B	2.875% 15 Aug 2045	2,200,000	2,799,070
US TREASURY N/B	2.875% 15 May 2049	2,600,000	3,356,844
US TREASURY N/B	2% 15 Feb 2025	2,200,000	2,355,461
VENTAS REALTY LP	3.85% 01 Apr 2027	1,600,000	1,790,627
VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	400,000	453,536
VEREIT OPERATING PARTNER	4.625% 01 Nov 2025	1,400,000	1,611,410
VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	600,000	657,462

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VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	600,000	707,214
VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,992,000	2,212,385
VERUS SECURITIZATION TRUST	1% 25 Mar 2060	2,081,371	2,110,355
VESTEDA FINANCE BV	2.5% 27 Oct 2022	1,500,000	1,907,244
VMC FINANCE LLC	1% 15 Sep 2036	2,473,134	2,436,915
VMWARE INC	2.95% 21 Aug 2022	500,000	518,677
VMWARE INC	3.9% 21 Aug 2027	2,700,000	3,045,969
VOLKSWAGEN BANK GMBH	0.625% 08 Sep 2021	1,300,000	1,599,755
VOLKSWAGEN BANK GMBH	2.5% 31 Jul 2026	1,200,000	1,637,703
VOLKSWAGEN BANK GMBH	1.875% 31 Jan 2024	1,600,000	2,059,718
WALT DISNEY COMPANY/THE	2.65% 13 Jan 2031	1,200,000	1,315,575
WELLS FARGO + COMPANY	1% 31 Oct 2023	800,000	812,640
WELLS FARGO + COMPANY	3% 19 Feb 2025	1,600,000	1,739,431
WRKCO INC	4.9% 15 Mar 2029	1,100,000	1,358,722
YUAN RENMINBI	FOREIGN CURRENCY	401	61

Sub-Total: Fund 5711 2 of 15

Total \$ 719,674,294

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
			(n/a)	
		Shares/		

		<u>Par Value</u>		
SSGA	G STIFF ERISA QUALIFIED	144,978,821	\$ 144,978,821	
Sub-Total: Fund 57Y4 3 of 15			Total \$ 144,978,821	
(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			<u>Shares/ Par Value</u>	
	3M COMPANY	3.05% 15 Apr 2030	180,000	\$ 204,635
	3M COMPANY	3.7% 15 Apr 2050	1,810,000	2,246,730
	3M COMPANY	2.375% 26 Aug 2029	1,070,000	1,157,762
	90DAY EUR FUTR JUN21	XCME 20210614	(143,750,000)	(373,900)
	90DAY EUR FUTR MAR21	XCME 20210315	(396,000,000)	(613,313)
	ABBOTT LABORATORIES	3.75% 30 Nov 2026	308,000	360,805
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	250,000	343,880
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	300,000	444,751
	ABBVIE INC	2.6% 21 Nov 2024	1,720,000	1,843,489
	ABBVIE INC	4.25% 21 Nov 2049	110,000	137,920
	ABBVIE INC	3.8% 15 Mar 2025	760,000	847,536
	ABBVIE INC	3.6% 14 May 2025	30,000	33,423
	ABBVIE INC	3.75% 14 Nov 2023	80,000	87,232
	ABBVIE INC	2.3% 21 Nov 2022	1,470,000	1,523,508
	ABBVIE INC	2.95% 21 Nov 2026	290,000	320,696
	ABBVIE INC	3.2% 21 Nov 2029	740,000	829,315
	ABBVIE INC	3.45% 15 Mar 2022	240,000	247,513
	ABN AMRO BANK NV	4.75% 28 Jul 2025	470,000	540,900
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	230,000	280,370
	ABU DHABI GOVT INT L	2.5% 11 Oct 2022	2,230,000	2,308,719
	ADOBE INC	2.3% 01 Feb 2030	1,010,000	1,093,205
	AETNA INC	2.8% 15 Jun 2023	110,000	115,737
	AIR LEASE CORP	3.375% 01 Jul 2025	230,000	247,342
	ALPHABET INC	1.1% 15 Aug 2030	180,000	177,539
	ALPHABET INC	2.05% 15 Aug 2050	290,000	276,785
	ALPHABET INC	0.45% 15 Aug 2025	60,000	60,135
	ALPHABET INC	0.8% 15 Aug 2027	160,000	159,909
	ALTRIA GROUP INC	2.85% 09 Aug 2022	10,000	10,385
	ALTRIA GROUP INC	3.49% 14 Feb 2022	190,000	196,528
	ALTRIA GROUP INC	3.8% 14 Feb 2024	220,000	240,237
	ALTRIA GROUP INC	4.4% 14 Feb 2026	910,000	1,056,574
	ALTRIA GROUP INC	4.8% 14 Feb 2029	640,000	766,782
	ALTRIA GROUP INC	2.35% 06 May 2025	100,000	106,249
	ALTRIA GROUP INC	3.875% 16 Sep 2046	500,000	528,144
	ALTRIA GROUP INC	5.8% 14 Feb 2039	40,000	52,703
	AMAZON.COM INC	0.8% 03 Jun 2025	420,000	426,161
	AMAZON.COM INC	1.5% 03 Jun 2030	490,000	498,334
	AMAZON.COM INC	2.5% 03 Jun 2050	410,000	425,404
	AMAZON.COM INC	4.95% 05 Dec 2044	370,000	542,792
	AMAZON.COM INC	3.15% 22 Aug 2027	610,000	694,524
	AMAZON.COM INC	3.875% 22 Aug 2037	260,000	324,342
	AMAZON.COM INC	4.05% 22 Aug 2047	120,000	158,454
	AMAZON.COM INC	1.2% 03 Jun 2027	520,000	530,473
	AMERICA MOVIL SAB DE CV	3.125% 16 Jul 2022	200,000	207,452
	AMERICAN EXPRESS CO	2.5% 30 Jul 2024	1,340,000	1,429,518
	AMERICAN INTL GROUP	2.5% 30 Jun 2025	200,000	214,999
	AMGEN INC	3.625% 22 May 2024	120,000	131,720
	ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	1,150,000	1,251,044
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	530,000	625,212
	ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	500,000	565,185
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	580,000	754,134
	ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	70,000	82,527

ANHEUSER BUSCH INBEV WOR	4.75%	23 Jan 2029	920,000	1,136,104
ANHEUSER BUSCH INBEV WOR	4.35%	01 Jun 2040	440,000	539,859
ANHEUSER BUSCH INBEV WOR	4.5%	01 Jun 2050	810,000	1,022,430
ANHEUSER BUSCH INBEV WOR	3.5%	01 Jun 2030	150,000	173,754
ANHEUSER BUSCH INBEV WOR	4.439%	06 Oct 2048	209,000	260,146
ANHEUSER BUSCH INBEV WOR	4.15%	23 Jan 2025	190,000	216,351
ANTHEM INC	3.35%	01 Dec 2024	140,000	154,256
ANTHEM INC	2.95%	01 Dec 2022	230,000	240,951
ANTHEM INC	3.7%	15 Aug 2021	620,000	627,486
ANTHEM INC	3.65%	01 Dec 2027	320,000	369,015
APPLE INC	2.4%	03 May 2023	960,000	1,007,005
APPLE INC	2.45%	04 Aug 2026	850,000	927,786
APPLE INC	3.35%	09 Feb 2027	920,000	1,049,514
APPLE INC	1.125%	11 May 2025	820,000	843,259
APPLIED MATERIALS INC	1.75%	01 Jun 2030	970,000	1,006,625
ARCELORMITTAL	3.6%	16 Jul 2024	800,000	863,319
AT+T INC	3.1%	01 Feb 2043	140,000	142,096
AT+T INC	6.1%	15 Jul 2040	190,000	265,546
AT+T INC	2.3%	01 Jun 2027	580,000	618,592
AT+T INC	1.65%	01 Feb 2028	300,000	306,088

AT+T INC	2.25%	01 Feb 2032	110,000	111,586
AT+T INC	4.35%	15 Jun 2045	213,000	246,096
AT+T INC	4.5%	09 Mar 2048	160,000	191,384
AT+T INC	4.25%	01 Mar 2027	70,000	81,881
ATRIUM HOTEL PORTFOLIO TRUST	1%	15 Dec 2036	3,840,000	3,377,987
AVIS BUDGET RENTAL CAR FUNDING	2.68%	20 Aug 2026	1,170,000	1,186,434
AVIS BUDGET RENTAL CAR FUNDING	2.02%	20 Feb 2027	1,670,000	1,701,324
BANCO SANTANDER SA	2.746%	28 May 2025	1,000,000	1,067,525
BANCO SANTANDER SA	3.848%	12 Apr 2023	600,000	644,471
BANCO SANTANDER SA	1%	12 Apr 2023	200,000	202,008
BANK OF AMERICA CORP	1%	29 Apr 2031	810,000	868,124
BANK OF AMERICA CORP	4%	01 Apr 2024	1,410,000	1,565,186
BANK OF AMERICA CORP	4.2%	26 Aug 2024	950,000	1,063,507
BANK OF AMERICA CORP	4.25%	22 Oct 2026	60,000	70,378
BANK OF AMERICA CORP	4%	22 Jan 2025	1,050,000	1,179,866
BANK OF AMERICA CORP	4.45%	03 Mar 2026	130,000	151,521
BANK OF AMERICA CORP	1%	21 Jul 2028	1,670,000	1,897,154
BANK OF AMERICA CORP	1%	20 Dec 2023	2,715,000	2,857,565
BANK OF AMERICA CORP	1%	05 Mar 2024	680,000	726,437
BANK OF AMERICA CORP	3.3%	11 Jan 2023	330,000	349,869
BANK OF AMERICA CORP	5%	21 Jan 2044	1,120,000	1,572,141
BANK OF AMERICA CORP	1%	20 Dec 2028	1,403,000	1,584,750
BANK OF AMERICA CORP	1%	07 Feb 2030	1,110,000	1,307,394
BANK OF MONTREAL	1.85%	01 May 2025	670,000	703,384
BANK OF NOVA SCOTIA	1.3%	11 Jun 2025	360,000	369,379
BANK OF NY MELLON CORP	1.6%	24 Apr 2025	200,000	209,095
BARCLAYS BANK PLC	10.179%	12 Jun 2021	350,000	364,017
BARCLAYS BANK PLC	1.7%	12 May 2022	270,000	274,775
BARCLAYS PLC	1%	16 May 2029	390,000	467,849
BARCLAYS PLC	1%	20 Jun 2030	480,000	575,800
BARRICK GOLD CORP	5.25%	01 Apr 2042	360,000	496,556
BARRICK NA FINANCE LLC	5.75%	01 May 2043	590,000	860,538
BARRICK NA FINANCE LLC	5.7%	30 May 2041	240,000	347,248
BAT CAPITAL CORP	3.557%	15 Aug 2027	1,730,000	1,926,318
BAT CAPITAL CORP	4.54%	15 Aug 2047	680,000	755,107

BBVA USA	3.875%	10 Apr 2025	290,000	325,203
BCC FUNDING CORP	2.46%	20 Aug 2024	950,834	963,693
BEAR STEARNS ALT A TRUST	1%	25 Jun 2034	0	0
BECTON DICKINSON AND CO	4.685%	15 Dec 2044	126,000	162,642
BECTON DICKINSON AND CO	3.363%	06 Jun 2024	1,400,000	1,521,905
BECTON DICKINSON AND CO	3.734%	15 Dec 2024	181,000	200,672
BENCHMARK MORTGAGE TRUST	1%	15 Sep 2043	1,970,000	2,129,398
BERKSHIRE HATHAWAY ENERG	3.7%	15 Jul 2030	700,000	827,999
BHP BILLITON FIN USA LTD	2.875%	24 Feb 2022	44,000	45,255
BHP BILLITON FIN USA LTD	5%	30 Sep 2043	430,000	632,499
BMW US CAPITAL LLC	1.85%	15 Sep 2021	80,000	80,742
BNP PARIBAS	4.625%	13 Mar 2027	200,000	232,888
BNP PARIBAS	1%	01 Mar 2033	630,000	721,842
BNP PARIBAS	3.375%	09 Jan 2025	220,000	240,757
BNP PARIBAS	1%	10 Jan 2025	1,160,000	1,289,258
BNP PARIBAS	1%	09 Jun 2026	450,000	470,984
BNP PARIBAS	4.4%	14 Aug 2028	730,000	865,101
BOEING CO	5.15%	01 May 2030	1,200,000	1,452,302
BOEING CO	2.8%	01 Mar 2027	130,000	135,105
BOEING CO	3.2%	01 Mar 2029	460,000	485,592
BOEING CO	3.1%	01 May 2026	100,000	107,080
BOEING CO	2.7%	01 Feb 2027	120,000	124,818
BOEING CO	3.25%	01 Feb 2035	670,000	687,088
BOEING CO	3.75%	01 Feb 2050	180,000	189,286
BP CAP MARKETS AMERICA	3%	24 Feb 2050	460,000	472,296
BP CAP MARKETS AMERICA	3.119%	04 May 2026	80,000	88,573
BP CAP MARKETS AMERICA	3.216%	28 Nov 2023	690,000	739,987
BP CAP MARKETS AMERICA	2.937%	06 Apr 2023	30,000	31,660
BP CAP MARKETS AMERICA	3.633%	06 Apr 2030	640,000	745,575
BP CAP MARKETS AMERICA	3.79%	06 Feb 2024	80,000	87,427
BP CAPITAL MARKETS PLC	3.814%	10 Feb 2024	1,180,000	1,295,940
BP CAPITAL MARKETS PLC	3.535%	04 Nov 2024	80,000	88,531
BP CAPITAL MARKETS PLC	3.506%	17 Mar 2025	800,000	892,142
BPCE SA	5.15%	21 Jul 2024	310,000	353,008
BRIGHTHOUSE FINANCIAL IN	4.7%	22 Jun 2047	47,000	49,080
BRISTOL MYERS SQUIBB CO	3.4%	26 Jul 2029	290,000	337,607
BRISTOL MYERS SQUIBB CO	5%	15 Aug 2045	290,000	419,451
BRISTOL MYERS SQUIBB CO	2.6%	16 May 2022	390,000	402,414
BRISTOL MYERS SQUIBB CO	2.9%	26 Jul 2024	860,000	933,320
BRISTOL MYERS SQUIBB CO	3.2%	15 Jun 2026	550,000	618,823
BRISTOL MYERS SQUIBB CO	2.25%	15 Aug 2021	340,000	343,700
BRISTOL MYERS SQUIBB CO	3.55%	15 Aug 2022	320,000	337,136
BRISTOL MYERS SQUIBB CO	3.875%	15 Aug 2025	250,000	285,198
BROADCOM INC	2.25%	15 Nov 2023	530,000	553,524
BROADCOM INC	3.15%	15 Nov 2025	650,000	709,769
BROADCOM INC	4.7%	15 Apr 2025	820,000	939,694
BWS035808 IRS USD R V 00MFEDL	1%	15 May 2027	26,211,000	243,525
BWS039545 IRS USD R V 03MLIBOR	1%	07 Oct 2050	1,437,000	75,719
BWS040048 IRS USD R V 03MLIBOR	1%	15 Feb 2047	3,603,000	155,678
BWS040063 IRS USD R V 03MLIBOR	1%	15 Feb 2047	1,629,000	61,002
BX TRUST	1%	15 Nov 2034	2,000,000	1,967,033
BX TRUST	1%	15 Nov 2032	2,260,000	2,263,624
CAMERON LNG LLC	2.902%	15 Jul 2031	750,000	821,352
CAMERON LNG LLC	3.302%	15 Jan 2035	670,000	756,067
CANADIAN IMPERIAL BANK	0.95%	23 Jun 2023	360,000	364,760
CARGILL INC	1.375%	23 Jul 2023	330,000	338,239
CARRIER GLOBAL CORP	2.7%	15 Feb 2031	40,000	42,977
CARRIER GLOBAL CORP	3.377%	05 Apr 2040	130,000	142,614
CARRIER GLOBAL CORP	3.577%	05 Apr 2050	60,000	67,141
CHARLES SCHWAB CORP	3.85%	21 May 2025	480,000	546,079
CHARTER COMM OPT LLC/CAP	3.75%	15 Feb 2028	1,260,000	1,412,752
CHARTER COMM OPT LLC/CAP	4.2%	15 Mar 2028	30,000	34,612

CHARTER COMM OPT LLC/CAP	5.375%	01 Apr 2038	120,000	149,873
CHARTER COMM OPT LLC/CAP	4.908%	23 Jul 2025	1,480,000	1,718,943
CHARTER COMM OPT LLC/CAP	4.8%	01 Mar 2050	240,000	286,656
CHEVRON CORP	2.954%	16 May 2026	610,000	676,778
CHEVRON CORP	1.554%	11 May 2025	390,000	405,592
CHEVRON CORP	1.995%	11 May 2027	140,000	148,469
CHEVRON CORP	2.978%	11 May 2040	310,000	343,193
CHEVRON CORP	3.078%	11 May 2050	450,000	502,328
CHUBB INA HOLDINGS INC	3.35%	03 May 2026	240,000	270,466
CIGNA CORP	3.4%	17 Sep 2021	300,000	306,449
CIGNA CORP	3.75%	15 Jul 2023	606,000	655,129
CIGNA CORP	4.125%	15 Nov 2025	230,000	264,965
CIGNA CORP	4.375%	15 Oct 2028	570,000	688,952
CIM TRUST	1%	25 Oct 2059	3,655,674	3,842,834
CIMAREX ENERGY CO	3.9%	15 May 2027	850,000	936,817
CIMAREX ENERGY CO	4.375%	15 Mar 2029	630,000	714,704
CINTAS CORPORATION NO. 2	2.9%	01 Apr 2022	320,000	329,368

CINTAS CORPORATION NO. 2	3.7%	01 Apr 2027	330,000	380,220
CITIGROUP COMMERCIAL MORTGAGE	1%	10 May 2047	0	0
CITIGROUP INC	1%	31 Mar 2031	480,000	582,075
CITIGROUP INC	1%	03 Jun 2031	380,000	405,027
CITIGROUP INC	6.625%	15 Jun 2032	160,000	226,815
CITIGROUP INC	3.5%	15 May 2023	560,000	599,993
CITIGROUP INC	6.675%	13 Sep 2043	210,000	341,901
CITIGROUP INC	5.5%	13 Sep 2025	220,000	264,359
CITIGROUP INC	4.45%	29 Sep 2027	610,000	721,104
CITIGROUP INC	1%	23 Apr 2029	2,270,000	2,662,447
CITIGROUP INC	1%	08 Apr 2026	270,000	294,992
CITIGROUP INC	1%	15 May 2024	390,000	401,743
CITIGROUP INC	8.125%	15 Jul 2039	70,000	125,128
CITIGROUP INC	5.3%	06 May 2044	47,000	66,313
CITIGROUP INC	4.3%	20 Nov 2026	230,000	267,767
CITIGROUP INC	4.4%	10 Jun 2025	1,030,000	1,177,605
CITIGROUP INC	4.65%	30 Jul 2045	881,000	1,179,192
CITIGROUP INC	4.75%	18 May 2046	80,000	106,881
CITIGROUP INC	4.65%	23 Jul 2048	620,000	855,868
CNOOC FINANCE 2014 ULC	4.25%	30 Apr 2024	580,000	629,608
CNOOC FINANCE 2015 US	3.5%	05 May 2025	730,000	785,901
COCA COLA CO/THE	2.5%	01 Jun 2040	160,000	170,423
COCA COLA CO/THE	2.6%	01 Jun 2050	330,000	348,220
COCA COLA CO/THE	2.5%	15 Mar 2051	400,000	412,203
COCA COLA CO/THE	2.95%	25 Mar 2025	150,000	165,339
COCA COLA CO/THE	3.375%	25 Mar 2027	160,000	183,511
COCA COLA CO/THE	1.45%	01 Jun 2027	360,000	371,853
CODELCO INC	3.625%	01 Aug 2027	1,340,000	1,495,660
COMCAST CORP	3.75%	01 Apr 2040	130,000	157,043
COMCAST CORP	5.65%	15 Jun 2035	280,000	401,978
COMCAST CORP	6.55%	01 Jul 2039	20,000	31,624
COMCAST CORP	4.25%	15 Jan 2033	410,000	514,575
COMCAST CORP	3.15%	01 Mar 2026	170,000	189,799
COMCAST CORP	3.4%	15 Jul 2046	70,000	80,589
COMCAST CORP	4%	01 Mar 2048	60,000	75,588
COMCAST CORP	4.15%	15 Oct 2028	2,430,000	2,925,172
COMCAST CORP	4.25%	15 Oct 2030	510,000	627,987

COMCAST CORP	3.25%	01 Nov 2039	30,000	34,062
COMCAST CORP	3.45%	01 Feb 2050	790,000	932,252
COMCAST CORP	3.4%	01 Apr 2030	210,000	242,834
COMCAST CORP	3.1%	01 Apr 2025	20,000	22,006
COMCAST CORP	3.3%	01 Apr 2027	140,000	159,193
COMCAST CORP	4.7%	15 Oct 2048	140,000	195,599
COMCAST CORP	3.95%	15 Oct 2025	280,000	321,686
COMISION FEDERAL DE ELEC	4.75%	23 Feb 2027	830,000	942,050
COMM MORTGAGE TRUST	4.3%	10 Oct 2046	180,000	188,434
COMM MORTGAGE TRUST	3.528%	10 Dec 2047	1,316,399	1,423,317
COMM MORTGAGE TRUST	3.62%	10 Jul 2050	300,228	317,422
COMMONSPIRIT HEALTH	4.35%	01 Nov 2042	150,000	175,756
CON EDISON CO OF NY INC	3.35%	01 Apr 2030	190,000	217,726
CON EDISON CO OF NY INC	3.95%	01 Apr 2050	190,000	231,491
CONCHO RESOURCES INC	4.3%	15 Aug 2028	780,000	922,144
CONCHO RESOURCES INC	3.75%	01 Oct 2027	150,000	171,437
CONSTELLATION BRANDS INC	4.75%	15 Nov 2024	450,000	516,680
CONTINENTAL RESOURCES	4.5%	15 Apr 2023	330,000	340,263
CONTINENTAL RESOURCES	3.8%	01 Jun 2024	310,000	320,109
CONTINENTAL RESOURCES	4.375%	15 Jan 2028	440,000	451,088
CONTL AIRLINES 2001 1	6.703%	15 Dec 2022	47,925	47,547
CONTL AIRLINES 2007 1	5.983%	19 Oct 2023	736,662	745,383
COOPERAT RABOBANK UA/NY	3.125%	26 Apr 2021	760,000	766,707
COOPERATIEVE RABOBANK UA	4.375%	04 Aug 2025	1,090,000	1,243,991
COOPERATIEVE RABOBANK UA	4.625%	01 Dec 2023	1,750,000	1,950,465
COSTCO WHOLESALE CORP	1.6%	20 Apr 2030	70,000	71,729
COSTCO WHOLESALE CORP	1.75%	20 Apr 2032	280,000	291,011
COSTCO WHOLESALE CORP	1.375%	20 Jun 2027	390,000	401,813
CREDIT AGRICOLE LONDON	1%	16 Jun 2026	300,000	311,162
CREDIT SUISSE GROUP AG	1%	01 Apr 2031	1,030,000	1,212,283
CREDIT SUISSE GROUP AG	1%	11 Sep 2025	300,000	315,682
CREDIT SUISSE MORTGAGE TRUST	3.953%	15 Sep 2037	160,000	162,037
CREDIT SUISSE MORTGAGE TRUST	2.76%	05 Apr 2033	1,010,000	1,008,163
CREDIT SUISSE MORTGAGE TRUST	1%	25 Feb 2050	3,063,485	3,111,628
CREDIT SUISSE NEW YORK	1%	05 May 2023	2,140,000	2,172,371
CURRENCY CONTRACT	USD/EUR			(11,417)
CURRENCY CONTRACT	USD/EUR			(26,727)
CURRENCY CONTRACT	USD/EUR			(36,138)
CVS HEALTH CORP	2.75%	01 Dec 2022	920,000	956,400
CVS HEALTH CORP	3.875%	20 Jul 2025	286,000	323,898
CVS HEALTH CORP	3.625%	01 Apr 2027	290,000	330,013
CVS HEALTH CORP	3.75%	01 Apr 2030	410,000	477,147
CVS HEALTH CORP	4.125%	01 Apr 2040	130,000	155,953
CVS HEALTH CORP	4.25%	01 Apr 2050	90,000	112,580
CVS HEALTH CORP	5.125%	20 Jul 2045	230,000	309,663
CVS HEALTH CORP	3.7%	09 Mar 2023	25,000	26,745
CVS HEALTH CORP	4.3%	25 Mar 2028	1,444,000	1,718,303
CVS HEALTH CORP	4.78%	25 Mar 2038	90,000	114,028
CVS HEALTH CORP	5.05%	25 Mar 2048	1,000,000	1,355,278
DANSKE BANK A/S	5%	12 Jan 2022	1,300,000	1,357,146
DANSKE BANK A/S	1%	20 Sep 2022	460,000	467,276
DANSKE BANK A/S	1.226%	22 Jun 2024	420,000	424,912
DEERE + COMPANY	3.1%	15 Apr 2030	70,000	80,141
DEERE + COMPANY	3.75%	15 Apr 2050	1,220,000	1,580,797
DELTA AIR LINES/SKYMILES	4.5%	20 Oct 2025	60,000	64,132
DELTA AIR LINES/SKYMILES	4.75%	20 Oct 2028	280,000	305,623
DEVON ENERGY CORPORATION	4.75%	15 May 2042	20,000	22,577
DEVON ENERGY CORPORATION	5.85%	15 Dec 2025	582,000	684,047
DEVON ENERGY CORPORATION	5.6%	15 Jul 2041	450,000	550,340
DEVON ENERGY CORPORATION	5%	15 Jun 2045	760,000	895,185
DIAMONDBACK ENERGY INC	5.375%	31 May 2025	90,000	93,691
DIAMONDBACK ENERGY INC	3.5%	01 Dec 2029	40,000	42,733

DOLLAR GENERAL CORP	3.25%	15 Apr 2023	40,000	42,324
DP WORLD PLC	5.625%	25 Sep 2048	1,320,000	1,680,624
DUKE ENERGY CAROLINAS	5.3%	15 Feb 2040	1,220,000	1,737,917
EATON CORP	2.75%	02 Nov 2022	730,000	761,719
EATON CORP	4.15%	02 Nov 2042	590,000	747,544
ECOPETROL SA	5.875%	28 May 2045	2,550,000	3,086,775
EL PASO NATURAL GAS	8.375%	15 Jun 2032	760,000	1,070,262
ENERGY TRANSFER LP	3.75%	15 May 2030	840,000	906,068
ENERGY TRANSFER LP	5.3%	01 Apr 2044	30,000	32,419
ENERGY TRANSFER LP	4.95%	15 Jun 2028	140,000	161,366
ENERGY TRANSFER LP	5.25%	15 Apr 2029	350,000	408,645
ENERGY TRANSFER LP	6.25%	15 Apr 2049	90,000	108,860
ENRGY TRANS LP/REG FIN	4.5%	01 Nov 2023	80,000	86,618
ENRGY TRANS PT/REG FIN	5.875%	01 Mar 2022	600,000	627,316
ENTERPRISE PRODUCTS OPER	3.9%	15 Feb 2024	90,000	98,387

ENTERPRISE PRODUCTS OPER	4.15%	16 Oct 2028	1,120,000	1,332,443
ENTERPRISE PRODUCTS OPER	2.8%	31 Jan 2030	550,000	596,100
ENTERPRISE PRODUCTS OPER	7.55%	15 Apr 2038	60,000	91,574
ENTERPRISE PRODUCTS OPER	4.85%	15 Mar 2044	70,000	86,838
ENTERPRISE PRODUCTS OPER	4.8%	01 Feb 2049	40,000	50,487
ENTERPRISE PRODUCTS OPER	4.2%	31 Jan 2050	160,000	187,968
EOG RESOURCES INC	4.95%	15 Apr 2050	940,000	1,274,118
EOG RESOURCES INC	4.375%	15 Apr 2030	380,000	461,835
EOG RESOURCES INC	3.9%	01 Apr 2035	220,000	258,144
EOG RESOURCES INC	4.15%	15 Jan 2026	530,000	614,984
EQUATE PETROCHEMICAL BV	4.25%	03 Nov 2026	860,000	957,842
EURO CURRENCY	FOREIGN CURRENCY		1,425,611	1,744,306
EURO-BUND FUTURE MAR21	XEUR 20210308		(12,600,000)	(106,143)
EURO-BUXL 30Y BND MAR21	XEUR 20210308		(2,200,000)	(81,293)
EVERBANK MORTGAGE LOAN TRUST	1%	25 Feb 2048	2,638,086	2,688,066
EXPORT IMPORT BK INDIA	3.375%	05 Aug 2026	780,000	842,964
EXXON MOBIL CORPORATION	4.327%	19 Mar 2050	190,000	248,759
EXXON MOBIL CORPORATION	3.043%	01 Mar 2026	1,100,000	1,218,776
EXXON MOBIL CORPORATION	2.44%	16 Aug 2029	70,000	75,984
EXXON MOBIL CORPORATION	2.992%	19 Mar 2025	980,000	1,072,614
EXXON MOBIL CORPORATION	3.482%	19 Mar 2030	340,000	395,415
EXXON MOBIL CORPORATION	1.571%	15 Apr 2023	60,000	61,704
EXXON MOBIL CORPORATION	4.114%	01 Mar 2046	200,000	246,681
FANNIE MAE	1%	25 May 2034	120,573	120,837
FANNIE MAE	1%	25 Apr 2040	977,929	97,240
FANNIE MAE	1%	25 Dec 2042	217,992	43,485
FANNIE MAE	6.5%	25 Jun 2039	96,265	105,379
FANNIE MAE	1%	25 Apr 2042	397,482	86,857
FANNIE MAE	6%	25 May 2042	327,642	383,476
FANNIE MAE	7%	25 May 2042	445,883	546,613
FANNIE MAE	0.01%	25 Mar 2042	36,146	34,449
FANNIE MAE	1%	25 Mar 2042	415,678	81,665
FANNIE MAE	0.01%	25 Mar 2042	18,073	17,211
FANNIE MAE	1%	25 Sep 2041	516,327	74,072
FANNIE MAE	3%	25 Apr 2032	360,491	11,096
FANNIE MAE	1%	25 Jun 2043	488,296	108,440
FANNIE MAE	3%	25 Sep 2032	1,882,035	128,699
FANNIE MAE	1%	25 Aug 2044	457,929	28,780
FANNIE MAE	1%	25 Sep 2046	485,820	99,330
FANNIE MAE	1%	25 Oct 2057	1,509,834	307,764

FANNIE MAE	1%	25 Nov 2047	378,799	76,518
FANNIE MAE	2.5%	25 Aug 2050	489,866	71,279
FANNIE MAE	2.5%	25 Aug 2050	394,635	49,361
FANNIE MAE	2.5%	25 Oct 2050	196,458	27,924
FANNIE MAE	2.5%	25 Dec 2050	1,390,961	175,881
FANNIE MAE	6.625%	15 Nov 2030	5,460,000	8,267,108
FANNIEMAE ACES	1%	25 Nov 2022	9,695,475	42,694
FANNIEMAE ACES	1%	25 Feb 2043	83,802	95,452
FANNIEMAE ACES	1%	25 Dec 2024	8,684,522	166,736
FANNIEMAE ACES	1%	25 Jan 2025	45,297,882	207,351
FANNIEMAE ACES	2.944%	25 Jul 2039	166,954	173,540
FANNIEMAE ACES	1%	25 May 2027	100,000	112,281
FANNIEMAE ACES	1%	25 Apr 2028	98,126	109,772
FANNIEMAE ACES	1%	25 Oct 2031	499,832	539,406
FANNIEMAE ACES	3.61%	25 Feb 2031	350,000	417,844
FANNIEMAE ACES	3.273%	25 Feb 2029	610,000	705,672
FANNIEMAE ACES	2.5%	25 Oct 2037	96,191	102,256
FANNIEMAE GRANTOR TRUST	2.898%	25 Jun 2027	199,381	220,339
FANNIEMAE STRIP	6%	25 Jul 2038	199,099	36,772
FANNIEMAE STRIP	5%	25 Jan 2039	15,353	2,612
FANNIEMAE STRIP	1%	25 Jan 2039	11,218	1,526
FANNIEMAE STRIP	1%	25 Jan 2039	5,789	836
FANNIEMAE STRIP	5%	25 Jan 2038	9,071	1,301
FANNIEMAE STRIP	6%	25 Jan 2038	103,723	19,655
FANNIEMAE STRIP	3%	25 Nov 2026	688,928	36,146
FANNIEMAE STRIP	3.5%	25 Nov 2041	442,672	39,399
FANNIEMAE STRIP	3%	25 Apr 2027	531,737	28,803
FED HM LN PC POOL 840698	1%	01 Mar 2047	385,927	400,489
FED HM LN PC POOL A39586	5.5%	01 Nov 2035	94,549	111,094
FED HM LN PC POOL C00860	7%	01 Sep 2029	944	1,068
FED HM LN PC POOL C91981	3%	01 Feb 2038	151,130	158,020
FED HM LN PC POOL C91987	3%	01 Apr 2038	151,715	158,892
FED HM LN PC POOL G06172	5.5%	01 Dec 2038	176,238	207,253
FED HM LN PC POOL G06669	6.5%	01 Sep 2039	85,363	99,178
FED HM LN PC POOL G07335	7%	01 Mar 2039	56,838	66,496
FED HM LN PC POOL G08793	4%	01 Dec 2047	43,230	46,376
FED HM LN PC POOL G08830	3.5%	01 Aug 2048	0	0
FED HM LN PC POOL G08838	5%	01 Sep 2048	0	0
FED HM LN PC POOL G60397	4%	01 Dec 2045	339,963	369,129
FED HM LN PC POOL G61374	4.5%	01 Apr 2048	340,030	373,957
FED HM LN PC POOL G61637	3%	01 Sep 2047	1,144,630	1,242,778
FED HM LN PC POOL G67713	4%	01 Jun 2048	2,149,003	2,345,249
FED HM LN PC POOL G67721	4.5%	01 Apr 2049	260,151	285,857
FED HM LN PC POOL Q12752	3.5%	01 Nov 2042	30,701	33,353
FED HM LN PC POOL Q18473	4%	01 May 2043	39,668	44,860
FED HM LN PC POOL Q19131	4%	01 Jun 2043	47,253	53,438
FED HM LN PC POOL Q19134	4%	01 Jun 2043	51,304	56,711
FED HM LN PC POOL Q19135	4%	01 Jun 2043	36,788	41,314
FED HM LN PC POOL Q19236	4%	01 Jun 2043	32,749	36,201
FED HM LN PC POOL Q19254	4%	01 Jun 2043	37,757	42,403
FED HM LN PC POOL Q19611	4%	01 Jul 2043	241,466	273,071
FED HM LN PC POOL Q19615	4%	01 Jul 2043	289,915	325,589
FED HM LN PC POOL Q41209	3.5%	01 Jun 2046	49,382	53,633
FED HM LN PC POOL Q48875	4%	01 Jun 2047	392,728	422,308
FED HM LN PC POOL Q52046	3.5%	01 Nov 2047	156,077	165,890
FED HM LN PC POOL Q52848	3%	01 Dec 2047	0	0
FED HM LN PC POOL Q55484	3.5%	01 Apr 2048	48,458	51,332
FED HM LN PC POOL QA5768	3%	01 Jan 2050	78,599	85,027
FED HM LN PC POOL QA5770	3%	01 Jan 2050	83,300	88,762
FED HM LN PC POOL QA7238	3.5%	01 Feb 2050	167,980	182,917
FED HM LN PC POOL QA7477	3%	01 Mar 2050	82,560	87,766
FED HM LN PC POOL QA8290	3%	01 Mar 2050	92,259	97,209

FED HM LN PC POOL RA1103	3%	01 Jul 2049	283,554	300,563
FED HM LN PC POOL RA1293	3%	01 Sep 2049	733,740	790,854
FED HM LN PC POOL RA1341	3%	01 Sep 2049	233,423	250,018
FED HM LN PC POOL RA1352	3%	01 Sep 2049	0	0
FED HM LN PC POOL RA2313	3.5%	01 Mar 2050	1,326,103	1,412,454
FED HM LN PC POOL RA2353	4.5%	01 Mar 2050	170,232	184,229
FED HM LN PC POOL RA2358	4%	01 Mar 2050	143,232	153,100
FED HM LN PC POOL RA2362	3.5%	01 Mar 2050	346,527	366,770
FED HM LN PC POOL RA2389	4.5%	01 Apr 2050	412,407	447,205
FED HM LN PC POOL RA2608	4.5%	01 May 2050	297,220	321,504
FED HM LN PC POOL RA3474	3%	01 Sep 2050	1,080,286	1,151,159
FED HM LN PC POOL SD0247	4%	01 Jul 2047	76,019	82,751

FED HM LN PC POOL SD0291	5%	01 Mar 2050	882,425	975,486
FED HM LN PC POOL SD0422	4.5%	01 Jul 2045	88,535	99,291
FED HM LN PC POOL U90316	4%	01 Oct 2042	127,522	139,300
FED HM LN PC POOL U91254	4%	01 Apr 2043	486,829	534,087
FED HM LN PC POOL U92272	4.5%	01 Dec 2043	152,514	170,511
FED HM LN PC POOL U95137	4%	01 Aug 2043	230,859	253,377
FED HM LN PC POOL U99045	3.5%	01 Mar 2043	153,982	168,286
FED HM LN PC POOL U99084	4.5%	01 Feb 2044	1,301,921	1,455,968
FED HM LN PC POOL U99091	4.5%	01 Mar 2044	358,158	400,392
FED HM LN PC POOL U99114	3.5%	01 Feb 2044	43,543	47,563
FED HM LN PC POOL U99124	3.5%	01 Mar 2045	1,431,504	1,563,011
FED HM LN PC POOL ZA5318	3.5%	01 Mar 2048	53,748	57,499
FED HM LN PC POOL ZI7269	5%	01 Mar 2038	1,093,481	1,271,095
FED HM LN PC POOL ZM0595	4%	01 Dec 2045	1,272,276	1,391,462
FED HM LN PC POOL ZM1238	3%	01 Jun 2046	138,416	145,545
FED HM LN PC POOL ZM6115	4.5%	01 Apr 2048	241,940	262,939
FED HM LN PC POOL ZM6880	4.5%	01 Jun 2048	148,589	161,541
FED HM LN PC POOL ZN0480	3.5%	01 Oct 2042	130,863	142,985
FED HM LN PC POOL ZN1436	5%	01 Nov 2048	170,917	188,707
FED HM LN PC POOL ZN2185	4.5%	01 Dec 2048	172,168	190,304
FED HM LN PC POOL ZS0823	5%	01 Dec 2034	5,194	6,040
FED HM LN PC POOL ZS3412	5.5%	01 Dec 2038	349,864	411,254
FED HM LN PC POOL ZS3569	6%	01 Oct 2036	547,957	656,697
FED HM LN PC POOL ZS8669	3%	01 Sep 2032	182,277	191,385
FED HM LN PC POOL ZS8701	3.5%	01 Jun 2033	0	0
FED HM LN PC POOL ZT1257	3%	01 Jan 2046	213,845	233,358
FED HM LN PC POOL ZT1493	3%	01 Sep 2048	795,884	863,285
FED HM LN PC POOL ZT1596	5%	01 Jan 2049	314,618	347,657
FED HM LN PC POOL ZT1854	4.5%	01 Mar 2049	100,597	110,338
FED HOME LN DISCOUNT NT	0.01%	29 Jan 2021	1,200,000	1,199,909
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Dec 2027	5,602,423	133,159
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Mar 2029	1,883,636	79,754
FHLMC MULTIFAMILY STRUCTURED P	1%	25 May 2029	1,994,593	139,221
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Jun 2029	998,716	66,210
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Jun 2029	1,396,766	98,598
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Sep 2029	1,087,786	73,662

FHLMC MULTIFAMILY STRUCTURED P	1%	25 Oct 2029	1,197,844	77,707
FHLMC MULTIFAMILY STRUCTURED P	1%	25 May 2026	1,042,788	47,701
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Jul 2026	1,999,197	120,535
FLAGSTAR MORTGAGE TRUST	1%	25 Apr 2048	897,091	909,696
FNMA POOL 254793	5%	01 Jul 2033	64,886	74,860
FNMA POOL 313046	1%	01 Aug 2026	1,595	1,741
FNMA POOL 555743	1%	01 Sep 2033	81,185	93,561
FNMA POOL 725162	1%	01 Feb 2034	8,701	10,410
FNMA POOL 745000	1%	01 Oct 2035	23,005	27,647
FNMA POOL 880622	5.5%	01 Apr 2036	257,978	303,144
FNMA POOL 888560	1%	01 Nov 2035	103,393	124,112
FNMA POOL 889117	1%	01 Oct 2035	232,952	269,024
FNMA POOL 890248	1%	01 Aug 2037	216,173	259,783
FNMA POOL 890604	1%	01 Oct 2044	797,222	891,285
FNMA POOL 890876	1%	01 Feb 2049	134,711	146,230
FNMA POOL 892570	6.5%	01 Jul 2036	70,662	80,979
FNMA POOL 894044	6.5%	01 Oct 2036	53,015	59,397
FNMA POOL 898835	6.5%	01 Nov 2036	83,039	95,497
FNMA POOL 904000	6%	01 Jan 2037	63,930	73,521
FNMA POOL 918357	6%	01 May 2037	270,076	320,034
FNMA POOL 924874	7%	01 Oct 2037	459	489
FNMA POOL 928938	7%	01 Dec 2037	3,082	3,741
FNMA POOL 934648	7%	01 Nov 2038	3,767	4,483
FNMA POOL 942478	6%	01 Aug 2037	89,140	105,081
FNMA POOL 946585	6.5%	01 Sep 2037	25,694	29,598
FNMA POOL 948696	6%	01 Aug 2037	56,580	64,082
FNMA POOL 950189	6.5%	01 Sep 2037	116,360	130,366
FNMA POOL 974963	4.5%	01 Apr 2038	129,429	144,819
FNMA POOL 984867	5%	01 Jun 2038	64,099	72,833
FNMA POOL 985626	6%	01 Apr 2033	55,867	66,861
FNMA POOL 995072	1%	01 Aug 2038	133,166	156,555
FNMA POOL AA5781	5%	01 Apr 2039	58,386	67,894
FNMA POOL AA7717	4.5%	01 Jul 2039	104,523	113,252
FNMA POOL AB0133	5%	01 Jan 2039	521,410	606,274
FNMA POOL AB6201	3%	01 Sep 2042	559,712	610,569
FNMA POOL AB9594	4%	01 Jun 2043	35,629	39,612
FNMA POOL AB9597	4%	01 Jun 2043	32,666	36,004
FNMA POOL AB9683	4%	01 Jun 2043	348,097	381,547
FNMA POOL AC4700	5%	01 Oct 2039	48,006	53,150
FNMA POOL AD0217	1%	01 Aug 2037	11,867	14,261
FNMA POOL AE0758	1%	01 Feb 2039	318,879	368,793
FNMA POOL AH0057	4.5%	01 Feb 2041	12,659	14,165
FNMA POOL AH9406	4.5%	01 Apr 2041	103,067	115,519
FNMA POOL AJ5905	4.5%	01 Nov 2041	22,334	25,116
FNMA POOL AK8441	4%	01 Apr 2042	67,714	74,644
FNMA POOL AL0069	1%	01 Nov 2040	171,937	199,738
FNMA POOL AL0814	1%	01 Jun 2040	265,996	310,183
FNMA POOL AL1176	1%	01 Oct 2039	154,405	186,614
FNMA POOL AL2491	1%	01 Sep 2039	236,863	283,360
FNMA POOL AL3026	1%	01 Dec 2042	133,861	145,597
FNMA POOL AL3508	1%	01 Apr 2043	122,679	137,738
FNMA POOL AL3519	1%	01 Nov 2041	10,792	12,107
FNMA POOL AL4741	1%	01 Jan 2044	180,518	201,745
FNMA POOL AL5110	1%	01 Mar 2044	199,287	221,197
FNMA POOL AL6613	1%	01 Jun 2028	128,883	135,545
FNMA POOL AL9397	1%	01 Oct 2046	347,026	371,364
FNMA POOL AL9546	1%	01 Nov 2046	387,173	414,246
FNMA POOL AM8674	2.81%	01 Apr 2025	80,000	86,784
FNMA POOL AN8048	3.08%	01 Jan 2028	100,000	111,988

FNMA POOL AO2711	4%	01 May 2042	52,575	57,324
FNMA POOL AO4170	4%	01 Jun 2042	54,744	60,347
FNMA POOL AO6086	4%	01 Jun 2042	30,646	33,783
FNMA POOL AO6908	4%	01 Jun 2042	21,081	22,696
FNMA POOL AO7501	4%	01 Jun 2042	48,100	53,023
FNMA POOL AO9859	4%	01 Jul 2042	20,406	22,283
FNMA POOL AP0692	4%	01 Jul 2042	37,184	40,542
FNMA POOL AP2530	4%	01 Aug 2042	49,263	54,305
FNMA POOL AP4532	4%	01 Sep 2042	61,662	67,973
FNMA POOL AP4781	3%	01 Sep 2042	261,516	285,276
FNMA POOL AP4903	4%	01 Sep 2042	77,404	85,325
FNMA POOL AP7399	4%	01 Sep 2042	148,998	164,248
FNMA POOL AP9229	4%	01 Oct 2042	28,941	31,605
FNMA POOL AP9766	4%	01 Oct 2042	530,064	581,386
FNMA POOL AP9862	4%	01 Oct 2042	20,753	22,664
FNMA POOL AQ0100	4%	01 Oct 2042	45,344	49,751
FNMA POOL AQ1641	4%	01 Oct 2042	30,434	33,183
FNMA POOL AQ3599	4%	01 Nov 2042	39,761	43,831
FNMA POOL AQ4078	4%	01 Jun 2043	158,205	177,618

FNMA POOL AQ4080	4%	01 Jun 2043	164,691	182,001
FNMA POOL AQ4555	4%	01 Dec 2042	292,486	322,421
FNMA POOL AQ4573	4%	01 Dec 2042	74,226	81,822
FNMA POOL AQ5137	4%	01 Nov 2042	28,052	30,923
FNMA POOL AQ6744	4%	01 Nov 2042	17,724	19,005
FNMA POOL AQ7003	4%	01 Dec 2042	121,131	133,527
FNMA POOL AQ7048	4%	01 Dec 2042	35,850	39,519
FNMA POOL AQ7082	4%	01 Jan 2043	179,335	197,687
FNMA POOL AQ7661	4%	01 Dec 2042	56,228	60,164
FNMA POOL AS0070	4%	01 Aug 2043	182,557	200,319
FNMA POOL AS4271	4.5%	01 Jan 2045	79,473	91,226
FNMA POOL AS6328	3.5%	01 Dec 2045	301,878	324,585
FNMA POOL AS6340	3.5%	01 Dec 2045	48,558	52,521
FNMA POOL AS6541	3.5%	01 Jan 2046	51,641	56,458
FNMA POOL AS6562	3.5%	01 Jan 2046	46,366	50,344
FNMA POOL AS7738	3%	01 Aug 2046	703,394	763,778
FNMA POOL AS7844	3%	01 Sep 2046	268,375	287,030
FNMA POOL AS8359	3%	01 Nov 2046	1,229,440	1,293,272
FNMA POOL AT3870	4%	01 Jun 2043	36,308	40,765
FNMA POOL AT3874	4%	01 Jun 2043	70,246	77,631
FNMA POOL AT4281	4%	01 Jun 2043	35,560	39,925
FNMA POOL AT6546	4%	01 Jun 2043	45,308	51,225
FNMA POOL AT6549	4%	01 Jun 2043	72,849	81,791
FNMA POOL AT7208	4%	01 Jun 2043	36,940	41,475
FNMA POOL AT7698	4%	01 Jun 2043	120,461	133,891
FNMA POOL AT8394	4%	01 Jun 2043	301,397	338,396
FNMA POOL AT9627	4%	01 Jul 2043	49,673	54,895
FNMA POOL AT9637	4%	01 Jul 2043	613,386	677,872
FNMA POOL AT9653	4%	01 Jul 2043	447,951	502,941
FNMA POOL AT9657	4%	01 Jul 2043	338,676	373,287
FNMA POOL AT9839	4%	01 Jun 2043	43,619	48,974
FNMA POOL AU6939	4.5%	01 Oct 2043	44,315	49,817
FNMA POOL AV6366	4.5%	01 Jan 2044	111,547	124,448
FNMA POOL AV7116	4.5%	01 Mar 2044	44,974	49,827
FNMA POOL AX7953	3%	01 Feb 2045	95,584	100,864
FNMA POOL AX9603	3%	01 Mar 2045	189,334	199,772

FNMA POOL BC0884	3%	01 May 2046	528,400	573,761
FNMA POOL BC1509	3%	01 Aug 2046	234,605	251,247
FNMA POOL BC2817	3%	01 Sep 2046	499,094	530,960
FNMA POOL BC9096	3.5%	01 Dec 2046	149,075	159,060
FNMA POOL BD3314	3%	01 Oct 2046	0	0
FNMA POOL BD8104	3%	01 Oct 2046	434,773	471,003
FNMA POOL BE2981	3%	01 Feb 2032	2,725,946	2,897,782
FNMA POOL BF0104	4%	01 Feb 2056	117,482	131,540
FNMA POOL BF0141	5.5%	01 Sep 2056	980,924	1,162,616
FNMA POOL BF0145	3.5%	01 Mar 2057	3,178,099	3,511,583
FNMA POOL BF0148	4.5%	01 Apr 2056	405,342	463,763
FNMA POOL BF0183	4%	01 Jan 2057	65,497	73,334
FNMA POOL BF0222	4.5%	01 Sep 2057	947,185	1,083,433
FNMA POOL BH2623	4%	01 Aug 2047	2,848,716	3,064,832
FNMA POOL BH4095	4%	01 Oct 2047	135,955	146,007
FNMA POOL BH4101	3.5%	01 Oct 2047	3,370,067	3,571,651
FNMA POOL BH9923	3.5%	01 Sep 2047	468,017	497,371
FNMA POOL BJ0685	4%	01 Apr 2048	236,180	253,054
FNMA POOL BJ2544	3%	01 Dec 2037	159,928	168,328
FNMA POOL BJ2763	4.5%	01 May 2048	225,661	246,568
FNMA POOL BJ6133	4%	01 Jan 2048	55,531	59,432
FNMA POOL BJ8078	3.5%	01 Mar 2048	51,237	54,972
FNMA POOL BJ9257	4.5%	01 Jun 2048	351,613	389,182
FNMA POOL BK7700	4.5%	01 Oct 2048	668,474	738,280
FNMA POOL BL2454	3.16%	01 May 2029	97,990	111,012
FNMA POOL BL3540	2.79%	01 Aug 2029	400,000	450,751
FNMA POOL BL5850	2.26%	01 Apr 2030	493,472	536,106
FNMA POOL BL6028	2.14%	01 Apr 2030	100,000	107,780
FNMA POOL BL6295	1.95%	01 Apr 2032	100,000	104,945
FNMA POOL BM1948	1%	01 Jul 2041	155,532	188,927
FNMA POOL BM2005	1%	01 Dec 2047	39,892	42,794
FNMA POOL BM3473	1%	01 Nov 2047	447,891	491,497
FNMA POOL BM3724	1%	01 Mar 2048	1,223,570	1,329,414
FNMA POOL BM4014	1%	01 May 2048	57,468	63,053
FNMA POOL BM4579	1%	01 Apr 2047	2,597,618	2,819,761
FNMA POOL BM4750	1%	01 Feb 2045	68,160	74,051
FNMA POOL BM4751	1%	01 Mar 2043	985,290	1,070,440
FNMA POOL BM4781	1%	01 Oct 2048	59,447	65,862
FNMA POOL BM4897	1%	01 Dec 2046	1,264,210	1,362,438
FNMA POOL BM5119	1%	01 Dec 2048	663,186	729,777
FNMA POOL BM5507	1%	01 Sep 2048	980,925	1,037,834
FNMA POOL BN0341	5%	01 Dec 2048	539,990	596,845
FNMA POOL BN1623	4.5%	01 Nov 2048	359,758	398,458
FNMA POOL BN7652	3%	01 Jul 2049	1,914,475	2,045,548
FNMA POOL BO2252	3.5%	01 Oct 2049	836,994	911,266
FNMA POOL BP1662	3.5%	01 Feb 2050	424,782	448,814
FNMA POOL BP2866	3%	01 Mar 2050	0	0
FNMA POOL BP7009	3%	01 Aug 2050	193,673	206,267
FNMA POOL BP9421	3%	01 Jul 2050	99,150	105,655
FNMA POOL CA0679	3%	01 Nov 2047	0	0
FNMA POOL CA0907	3.5%	01 Dec 2047	124,141	134,906
FNMA POOL CA1053	3.5%	01 Jan 2048	397,928	422,053
FNMA POOL CA1707	4.5%	01 May 2048	337,070	369,616
FNMA POOL CA2047	4.5%	01 Jul 2048	435,931	483,675
FNMA POOL CA2251	5%	01 Aug 2048	108,486	120,078
FNMA POOL CA2482	4.5%	01 Oct 2048	563,891	623,183
FNMA POOL CA2652	5%	01 Nov 2048	912,910	1,009,740
FNMA POOL CA3055	4.5%	01 Feb 2049	91,597	100,468
FNMA POOL CA3493	4%	01 May 2049	56,513	61,257
FNMA POOL CA3809	3%	01 Jul 2049	211,783	225,911
FNMA POOL CA3842	4.5%	01 Jul 2049	176,680	192,391
FNMA POOL CA3860	3.5%	01 Jul 2049	2,116,713	2,282,101

FNMA POOL CA4033	4.5%	01 Aug 2049	180,294	196,327
FNMA POOL CA4110	3%	01 Sep 2049	993,059	1,056,925
FNMA POOL CA4133	3%	01 Sep 2049	488,933	528,795
FNMA POOL CA4819	4%	01 Dec 2049	162,241	177,939
FNMA POOL CA4979	3%	01 Jan 2050	88,414	93,331
FNMA POOL CA5164	3.5%	01 Feb 2050	1,156,563	1,227,397
FNMA POOL CA5225	3%	01 Feb 2050	1,963,191	2,129,584
FNMA POOL CA5561	3.5%	01 Apr 2050	1,321,347	1,395,532
FNMA POOL CA6000	3%	01 Jun 2050	561,127	599,627
FNMA POOL CA6053	3%	01 Jun 2050	878,327	938,591
FNMA POOL CA6427	3%	01 Jul 2050	474,972	502,424
FNMA POOL CA8377	1.5%	01 Dec 2035	200,000	206,667
FNMA POOL FM0062	1%	01 Feb 2050	79,028	84,801
FNMA POOL FM1098	1%	01 May 2049	171,380	185,651
FNMA POOL FM1349	1%	01 Mar 2047	1,212,683	1,316,554
FNMA POOL FM1539	1%	01 Sep 2049	106,012	115,026

FNMA POOL FM1628	1%	01 Sep 2033	0	0
FNMA POOL FM1727	1%	01 Sep 2049	1,029,751	1,163,120
FNMA POOL FM1789	1%	01 Nov 2049	1,760,383	1,877,185
FNMA POOL FM2075	1%	01 Dec 2049	1,669,270	1,788,709
FNMA POOL FM2091	1%	01 Dec 2049	330,471	359,421
FNMA POOL FM2158	1%	01 Oct 2049	76,067	83,135
FNMA POOL FM2173	1%	01 Sep 2048	91,554	100,283
FNMA POOL FM2201	1%	01 Jan 2048	287,908	308,412
FNMA POOL FM2745	1%	01 Mar 2050	371,062	404,281
FNMA POOL FM2793	1%	01 Mar 2050	557,088	608,049
FNMA POOL FM2804	1%	01 Apr 2050	705,734	752,321
FNMA POOL FM3002	1%	01 Nov 2049	1,912,949	2,084,464
FNMA POOL FM3023	1%	01 Feb 2048	71,083	76,842
FNMA POOL FM3083	1%	01 Oct 2049	408,102	440,977
FNMA POOL FM3141	1%	01 Nov 2048	1,045,571	1,112,641
FNMA POOL FM3154	1%	01 Sep 2049	73,578	81,237
FNMA POOL FM3155	1%	01 Dec 2049	207,058	228,610
FNMA POOL FM3158	1%	01 Nov 2048	231,796	252,471
FNMA POOL FM3278	1%	01 Nov 2048	643,842	680,436
FNMA POOL FM3347	1%	01 May 2047	1,010,258	1,076,949
FNMA POOL FM3469	1%	01 Aug 2048	967,349	1,032,337
FNMA POOL FM3542	1%	01 May 2049	77,854	84,514
FNMA POOL FM3572	1%	01 Sep 2049	230,966	253,930
FNMA POOL FM3773	1%	01 Nov 2048	1,413,807	1,514,017
FNMA POOL FM3957	1%	01 Mar 2050	351,017	388,282
FNMA POOL FM4117	1%	01 Jul 2049	167,955	184,676
FNMA POOL FM4165	1%	01 Sep 2050	394,475	420,241
FNMA POOL FM5054	1%	01 Nov 2048	283,870	304,407
FNMA POOL MA0706	4.5%	01 Apr 2031	127,585	141,016
FNMA POOL MA0734	4.5%	01 May 2031	443,386	490,065
FNMA POOL MA0776	4.5%	01 Jun 2031	153,035	169,147
FNMA POOL MA0913	4.5%	01 Nov 2031	183,312	201,885
FNMA POOL MA0939	4.5%	01 Dec 2031	214,165	236,725
FNMA POOL MA0968	4.5%	01 Dec 2031	37,722	41,695
FNMA POOL MA1177	3.5%	01 Sep 2042	67,081	73,225
FNMA POOL MA1213	3.5%	01 Oct 2042	34,262	37,284
FNMA POOL MA1221	4.5%	01 Sep 2042	25,397	28,208
FNMA POOL MA1253	4%	01 Nov 2042	31,814	34,869
FNMA POOL MA1547	4%	01 Aug 2043	211,904	232,521

FNMA POOL MA1591	4.5%	01 Sep 2043	407,999	455,993
FNMA POOL MA1629	4.5%	01 Oct 2043	351,769	393,135
FNMA POOL MA1664	4.5%	01 Nov 2043	240,746	269,094
FNMA POOL MA1711	4.5%	01 Dec 2043	319,945	357,569
FNMA POOL MA2542	3%	01 Feb 2046	173,011	182,175
FNMA POOL MA2806	3%	01 Nov 2046	499,797	527,815
FNMA POOL MA2832	3%	01 Dec 2036	248,888	263,136
FNMA POOL MA3008	4.5%	01 May 2047	2,036,377	2,214,464
FNMA POOL MA3088	4%	01 Aug 2047	979,518	1,054,987
FNMA POOL MA3149	4%	01 Oct 2047	330,937	355,029
FNMA POOL MA3179	3%	01 Nov 2047	0	0
FNMA POOL MA3501	5%	01 Oct 2048	297,960	329,890
FNMA POOL MA3527	5%	01 Nov 2048	680,793	753,794
FNMA POOL MA4031	4.5%	01 May 2050	358,244	389,144
FNMA TBA 15 YR 1.5	1.5%	16 Jan 2036	6,300,000	6,482,109
FNMA TBA 30 YR 2	2%	14 Jan 2051	6,700,000	6,959,887
FNMA TBA 30 YR 2	2%	12 Feb 2051	12,300,000	12,755,538
FNMA TBA 30 YR 2.5	2.5%	14 Jan 2051	11,000,000	11,595,547
FORD CREDIT FLOORPLAN MASTER O	4.06%	15 Nov 2030	780,000	919,200
FOX CORP	4.03%	25 Jan 2024	270,000	297,363
FOX CORP	5.476%	25 Jan 2039	330,000	452,536
FOX CORP	5.576%	25 Jan 2049	130,000	190,026
FOX CORP	4.709%	25 Jan 2029	310,000	376,123
FREDDIE MAC	1%	15 Jan 2040	261,708	56,598
FREDDIE MAC	1%	15 Dec 2041	614,845	140,601
FREDDIE MAC	2.5%	25 Sep 2050	294,128	35,754
FREDDIE MAC	2.5%	25 Sep 2050	590,895	84,901
FREDDIE MAC	2.5%	25 Sep 2050	297,561	44,506
FREDDIE MAC	2%	25 Oct 2050	496,017	64,359
FREDDIE MAC	2.5%	25 Nov 2050	198,794	24,820
FREDDIE MAC REFERENCE REMIC	6%	15 May 2036	477,665	567,331
FREMF MORTGAGE TRUST	0.2%	25 May 2045	21,927,151	46,738
GENERAL DYNAMICS CORP	4.25%	01 Apr 2040	290,000	377,495
GENERAL DYNAMICS CORP	4.25%	01 Apr 2050	970,000	1,319,442
GENERAL ELECTRIC CO	4.25%	01 May 2040	190,000	224,619
GENERAL ELECTRIC CO	3.45%	01 May 2027	90,000	101,794
GENERAL ELECTRIC CO	3.625%	01 May 2030	190,000	217,149
GENERAL ELECTRIC CO	6.875%	10 Jan 2039	1,527,000	2,247,870
GENERAL ELECTRIC CO	6.75%	15 Mar 2032	110,000	154,227
GENERAL MOTORS CO	5.15%	01 Apr 2038	90,000	108,212
GENERAL MOTORS CO	6.25%	02 Oct 2043	130,000	175,366
GENERAL MOTORS FINL CO	4.375%	25 Sep 2021	190,000	195,130
GENERAL MOTORS FINL CO	3.45%	10 Apr 2022	140,000	143,966
GENERAL MOTORS FINL CO	4.35%	17 Jan 2027	100,000	113,839
GENERAL MOTORS FINL CO	4.25%	15 May 2023	170,000	183,221
GILEAD SCIENCES INC	3.7%	01 Apr 2024	650,000	708,457
GILEAD SCIENCES INC	3.65%	01 Mar 2026	290,000	329,000
GILEAD SCIENCES INC	4.75%	01 Mar 2046	300,000	397,620
GLAXOSMITHKLINE CAPITAL	2.85%	08 May 2022	30,000	31,027
GLENCORE FUNDING LLC	4.125%	30 May 2023	30,000	32,444
GLENCORE FUNDING LLC	4.125%	12 Mar 2024	810,000	891,318
GLENCORE FUNDING LLC	4%	27 Mar 2027	1,400,000	1,583,655
GMRF MORTGAGE ACQUISITION CO.,	1%	25 Jul 2056	590,858	598,965
GNMA II POOL 003474	6%	20 Nov 2033	13,038	15,123
GNMA II POOL 004006	6%	20 Jul 2037	75,555	90,337
GNMA II POOL 004040	6.5%	20 Oct 2037	213,436	248,193
GNMA II POOL 004245	6%	20 Sep 2038	402,056	466,481
GNMA II POOL 004617	4.5%	20 Jan 2040	188,188	209,573
GNMA II POOL 004717	6%	20 Jun 2040	83,204	96,566
GNMA II POOL 004747	5%	20 Jul 2040	23,603	26,991
GNMA II POOL 004801	4.5%	20 Sep 2040	9,887	11,017

GNMA II POOL 004802	5%	20 Sep 2040	89,104	101,893
GNMA II POOL 004837	6%	20 Oct 2040	35,999	41,960
GNMA II POOL 004855	5%	20 Nov 2040	145,232	166,522
GNMA II POOL 004923	4.5%	20 Jan 2041	46,652	52,658
GNMA II POOL 004978	4.5%	20 Mar 2041	1,779,470	1,982,470
GNMA II POOL 004991	6%	20 Mar 2041	385,721	448,014
GNMA II POOL 005085	6%	20 Jun 2041	266,849	305,657
GNMA II POOL 005189	6%	20 Sep 2041	138,973	161,371
GNMA II POOL 005240	6%	20 Nov 2041	2,912	3,371
GNMA II POOL 783050	5%	20 Jul 2040	496,667	562,482
GNMA II POOL 784825	3.5%	20 Oct 2049	395,942	410,632
GNMA II POOL 784905	3%	20 Jan 2050	375,918	393,529
GNMA II POOL BC4732	3.5%	20 Oct 2047	650,856	700,256
GNMA II POOL BD0384	3.5%	20 Oct 2047	440,330	482,303

GNMA II POOL BM7534	3.5%	20 Feb 2050	189,747	202,513
GNMA II POOL BM9734	4%	20 Oct 2049	96,487	104,348
GNMA II POOL BM9743	4%	20 Nov 2049	1,122,577	1,220,079
GNMA II POOL BS1728	4%	20 Jan 2050	97,620	106,783
GNMA II POOL BS1742	4%	20 Feb 2050	95,634	104,171
GNMA II POOL BS1757	4%	20 Mar 2050	95,806	105,235
GNMA II POOL BS8420	4%	20 Apr 2050	485,879	528,993
GNMA II POOL BS8546	2.5%	20 Dec 2050	200,000	215,634
GNMA II POOL MA1995	3.5%	20 Jun 2044	379,111	412,563
GNMA II POOL MA2677	3%	20 Mar 2045	268,420	285,762
GNMA II POOL MA3663	3.5%	20 May 2046	1,598,113	1,730,190
GNMA II POOL MA4068	3%	20 Nov 2046	218,962	233,351
GNMA II POOL MA4511	4%	20 Jun 2047	2,792,867	3,014,172
GNMA II POOL MA4838	4%	20 Nov 2047	2,349,129	2,536,789
GNMA II POOL MA5020	4%	20 Feb 2048	1,230,932	1,322,743
GNMA II POOL MA5078	4%	20 Mar 2048	1,899,748	2,046,703
GNMA II POOL MA5137	4%	20 Apr 2048	1,234,011	1,324,377
GNMA II POOL MA5193	4.5%	20 May 2048	839,262	908,272
GNMA II POOL MA5467	4.5%	20 Sep 2048	1,126,773	1,219,327
GNMA II POOL MA5529	4.5%	20 Oct 2048	587,378	635,688
GNMA II POOL MA5530	5%	20 Oct 2048	997,030	1,090,310
GNMA II POOL MA5595	4%	20 Nov 2048	37,408	40,156
GNMA II POOL MA5597	5%	20 Nov 2048	486,165	531,621
GNMA II POOL MA5652	4.5%	20 Dec 2048	303,396	328,325
GNMA II POOL MA5711	4.5%	20 Jan 2049	122,605	132,677
GNMA II POOL MA5877	4.5%	20 Apr 2049	447,054	483,406
GNMA II POOL MA6477	4.5%	20 Feb 2050	435,037	467,586
GNMA II POOL MA6544	4.5%	20 Mar 2050	315,415	339,338
GNMA II POOL MA6603	5%	20 Apr 2050	606,789	663,530
GNMA II TBA 30 YR 2	2%	21 Jan 2051	4,200,000	4,392,117
GNMA II TBA 30 YR 2	2%	20 Feb 2051	1,600,000	1,670,500
GNMA II TBA 30 YR 2.5	2.5%	21 Jan 2051	3,200,000	3,387,500
GNMA POOL 486470	6.5%	15 Aug 2028	1,068	1,186
GNMA POOL 486516	6.5%	15 Sep 2028	1,893	2,136
GNMA POOL 617327	6%	15 Dec 2036	77,228	90,841
GNMA POOL 617567	6%	15 Jun 2037	1,197	1,424
GNMA POOL 661534	6%	15 Dec 2036	35,400	42,333
GNMA POOL 662583	6%	15 Sep 2037	125,131	151,280
GNMA POOL 780851	7.5%	15 Dec 2027	2,788	3,079
GNMA POOL 781001	7.5%	15 Mar 2029	4,751	5,570
GNMA POOL 784571	3.5%	15 Jun 2048	922,676	988,380

GNMA POOL AA5649	3%	15 Sep 2042	596,808	641,851
GNMA POOL AB2892	3%	15 Sep 2042	564,933	594,599
GNMA POOL AB9108	3%	15 Oct 2042	1,119,558	1,178,395
GNMA POOL BS8439	3.5%	15 May 2050	294,640	313,796
GOLDMAN SACHS GROUP INC	5.25%	27 Jul 2021	2,310,000	2,374,865
GOLDMAN SACHS GROUP INC	4%	03 Mar 2024	30,000	33,149
GOLDMAN SACHS GROUP INC	4.25%	21 Oct 2025	620,000	711,017
GOLDMAN SACHS GROUP INC	4.75%	21 Oct 2045	210,000	292,462
GOLDMAN SACHS GROUP INC	3.2%	23 Feb 2023	360,000	380,383
GOLDMAN SACHS GROUP INC	1%	01 May 2029	1,280,000	1,518,545
GOLDMAN SACHS GROUP INC	3.5%	01 Apr 2025	420,000	466,616
GOLDMAN SACHS GROUP INC	3.5%	16 Nov 2026	470,000	527,642
GOLDMAN SACHS GROUP INC	3.85%	08 Jul 2024	490,000	541,779
GOLDMAN SACHS GROUP INC	6.25%	01 Feb 2041	1,810,000	2,834,762
GOLDMAN SACHS GROUP INC	5.75%	24 Jan 2022	100,000	105,700
GOLDMAN SACHS GROUP INC	5.15%	22 May 2045	690,000	961,569
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Apr 2040	37,701	7,892
GOVERNMENT NATIONAL MORTGAGE A	4.5%	20 Oct 2039	379,419	402,098
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Jan 2040	44,062	3,639
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Mar 2047	3,499,736	58,273
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Aug 2042	302,357	66,643
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Feb 2054	6,470,477	138,882
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Oct 2054	15,705,117	285,321
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Nov 2047	345,783	365,740
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Aug 2044	441,584	75,894
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Jun 2048	24,299	25,495
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Jun 2043	71,756	8,474
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Oct 2046	252,045	57,385
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Mar 2057	0	0
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Mar 2060	5,594,900	269,227
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Jul 2058	1,459,497	72,153
GOVERNMENT NATIONAL MORTGAGE A	3%	20 Oct 2049	226,956	233,365
GOVERNMENT NATIONAL MORTGAGE A	3%	20 Jul 2049	696,410	722,370
GOVERNMENT NATIONAL MORTGAGE A	2.5%	20 Aug 2050	198,509	27,446
GOVERNMENT NATIONAL MORTGAGE A	2.5%	20 Aug 2050	595,483	84,922
GOVERNMENT NATIONAL MORTGAGE A	2.5%	20 Aug 2050	297,772	40,252
GOVERNMENT NATIONAL MORTGAGE A	2.5%	20 Sep 2050	197,677	27,163
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Jun 2062	9,080,887	811,350
GOVERNMENT NATIONAL MORTGAGE A	2.5%	20 Oct 2050	199,030	28,532

GOVERNMENT NATIONAL MORTGAGE A	2.5%	20 Oct 2050	297,630	42,613
GOVERNMENT NATIONAL MORTGAGE A	2.5%	20 Oct 2050	796,884	113,594
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Sep 2062	9,183,243	822,352
GOVERNMENT NATIONAL MORTGAGE A	3.5%	20 Apr 2050	769,541	111,273
GOVERNMENT NATIONAL MORTGAGE A	3.5%	20 Apr 2050	288,361	46,934
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		13,688,244	13,688,244
GS MORTGAGE SECURITIES TRUST	1%	10 Jan 2047	900,000	871,834
GS MORTGAGE SECURITIES TRUST	3.964%	10 Nov 2047	910,000	996,726
GS MORTGAGE SECURITIES TRUST	1%	15 Sep 2031	2,145,000	1,791,779
GUARDIAN LIFE GLOB FUND	1.1%	23 Jun 2025	140,000	141,998
HALLIBURTON CO	3.8%	15 Nov 2025	39,000	43,739
HALLIBURTON CO	4.85%	15 Nov 2035	70,000	81,692
HALLIBURTON CO	5%	15 Nov 2045	120,000	142,653
HCA INC	4.5%	15 Feb 2027	10,000	11,632
HERSHEY COMPANY	0.9%	01 Jun 2025	100,000	101,550
HOME DEPOT INC	3.35%	15 Apr 2050	530,000	630,739
HOME DEPOT INC	3.9%	06 Dec 2028	30,000	36,096
HOME DEPOT INC	2.5%	15 Apr 2027	250,000	274,346
HOME DEPOT INC	2.7%	15 Apr 2030	230,000	256,706
HOME DEPOT INC	3.3%	15 Apr 2040	320,000	377,152
HOME DEPOT INC	3.9%	15 Jun 2047	80,000	102,168
HONEYWELL INTERNATIONAL	1.35%	01 Jun 2025	240,000	248,661
HSBC HOLDINGS PLC	4.25%	14 Mar 2024	660,000	728,207
HSBC HOLDINGS PLC	4.25%	18 Aug 2025	640,000	727,151
HSBC HOLDINGS PLC	4.3%	08 Mar 2026	470,000	541,513
HSBC HOLDINGS PLC	1%	19 Jun 2029	910,000	1,076,577
HSBC HOLDINGS PLC	1%	22 May 2030	390,000	450,353
HUMANA INC	3.15%	01 Dec 2022	50,000	52,222
HUMANA INC	3.95%	15 Mar 2027	30,000	34,526
HUMANA INC	4.5%	01 Apr 2025	60,000	68,933
HUMANA INC	4.625%	01 Dec 2042	390,000	499,874
HUMANA INC	4.8%	15 Mar 2047	720,000	961,780
INTEL CORP	4.75%	25 Mar 2050	930,000	1,297,873
INTEL CORP	3.7%	29 Jul 2025	120,000	135,784

INTEL CORP	3.734%	08 Dec 2047	206,000	246,183
INTEL CORP	4.6%	25 Mar 2040	60,000	79,212
INTESA SANPAOLO SPA	3.125%	14 Jul 2022	500,000	517,775
INTESA SANPAOLO SPA	3.375%	12 Jan 2023	260,000	272,235
JOHNSON + JOHNSON	3.625%	03 Mar 2037	350,000	427,925
JOHNSON + JOHNSON	0.55%	01 Sep 2025	220,000	220,953
JOHNSON + JOHNSON	0.95%	01 Sep 2027	450,000	452,232
JP MORGAN CHASE COMMERCIAL MOR	1%	15 Jul 2034	1,715,092	1,640,209
JP MORGAN MORTGAGE TRUST	1%	25 Oct 2048	590,018	603,257
JPMBB COMMERCIAL MORTGAGE SECU	4.065%	15 Nov 2047	880,000	967,038
* JPMORGAN CHASE + CO	3.875%	10 Sep 2024	1,060,000	1,187,003
* JPMORGAN CHASE + CO	4.95%	01 Jun 2045	810,000	1,147,545
* JPMORGAN CHASE + CO	4.25%	01 Oct 2027	170,000	201,597
* JPMORGAN CHASE + CO	1%	23 Jul 2029	470,000	561,927

*	JPMORGAN CHASE + CO	1%	05 Dec 2029	390,000	475,841
*	JPMORGAN CHASE + CO	1%	05 Dec 2024	1,130,000	1,244,840
*	JPMORGAN CHASE + CO	1%	22 Apr 2026	620,000	654,798
*	JPMORGAN CHASE + CO	1%	22 Apr 2031	520,000	558,928
*	JPMORGAN CHASE + CO	1%	01 Jun 2024	1,020,000	1,047,228
	KAZMUNAYGAS NATIONAL CO	5.75%	19 Apr 2047	770,000	1,031,839
	KIMBERLY CLARK CORP	3.1%	26 Mar 2030	100,000	115,158
	KINDER MORGAN INC	4.3%	01 Jun 2025	140,000	159,740
	KINDER MORGAN INC	4.3%	01 Mar 2028	70,000	82,093
	KINDER MORGAN INC/DELAWA	7.8%	01 Aug 2031	690,000	985,374
	KKR GROUP FIN CO II	5.5%	01 Feb 2043	70,000	92,386
	KRAFT HEINZ FOODS CO	3%	01 Jun 2026	110,000	114,870
	KRAFT HEINZ FOODS CO	3.95%	15 Jul 2025	19,000	20,924
	KUWAIT INTL BOND	3.5%	20 Mar 2027	1,000,000	1,137,500
	L3HARRIS TECH INC	5.054%	27 Apr 2045	220,000	304,181
	LAS VEGAS SANDS CORP	3.2%	08 Aug 2024	600,000	635,504
	LAS VEGAS SANDS CORP	2.9%	25 Jun 2025	60,000	62,786
	LEHMAN BROTHERS HOLDINGS	6.75%	28 Dec 2017	3,500,000	35
	LLOYDS BANKING GROUP PLC	4.5%	04 Nov 2024	450,000	503,431
	LLOYDS BANKING GROUP PLC	1%	07 Nov 2023	910,000	950,713
	LLOYDS BANKING GROUP PLC	4.375%	22 Mar 2028	1,710,000	2,035,149
	LOCKHEED MARTIN CORP	3.1%	15 Jan 2023	60,000	63,054
	LOCKHEED MARTIN CORP	3.55%	15 Jan 2026	640,000	726,978
	LOCKHEED MARTIN CORP	4.5%	15 May 2036	100,000	131,759
	LOWE S COS INC	4.5%	15 Apr 2030	150,000	186,715
	MADISON AVENUE TRUST	1%	15 Aug 2034	750,000	777,735
	MARS INC	3.2%	01 Apr 2030	1,020,000	1,172,834
	MASSMUTUAL GLOBAL FUNDIN	0.85%	09 Jun 2023	1,050,000	1,062,832
	MASTERCARD INC	3.85%	26 Mar 2050	1,580,000	2,039,333
	MCDONALD S CORP	3.7%	30 Jan 2026	230,000	261,990
	MCDONALD S CORP	4.875%	09 Dec 2045	500,000	679,317
	MCDONALD S CORP	3.5%	01 Mar 2027	370,000	423,436
	MCDONALD S CORP	3.8%	01 Apr 2028	130,000	151,962
	MCDONALD S CORP	1.45%	01 Sep 2025	400,000	414,802
	MCDONALD S CORP	2.125%	01 Mar 2030	190,000	200,323
	MCDONALD S CORP	3.3%	01 Jul 2025	230,000	256,120
	MCDONALD S CORP	3.5%	01 Jul 2027	180,000	206,484
	MCDONALD S CORP	4.2%	01 Apr 2050	770,000	989,903
	MCDONALD S CORP	3.625%	01 Sep 2049	180,000	211,233
	MEDTRONIC INC	3.5%	15 Mar 2025	173,000	194,143
	MERCK + CO INC	0.75%	24 Feb 2026	400,000	404,517
	MERCK + CO INC	1.45%	24 Jun 2030	220,000	223,062
	MET LIFE GLOB FUNDING I	0.9%	08 Jun 2023	960,000	972,170
	MICRON TECHNOLOGY INC	2.497%	24 Apr 2023	330,000	343,866
	MICROSOFT CORP	2.525%	01 Jun 2050	26,000	27,418
	MICROSOFT CORP	2.7%	12 Feb 2025	210,000	228,132
	MICROSOFT CORP	3.45%	08 Aug 2036	30,000	36,994
	MICROSOFT CORP	2.875%	06 Feb 2024	850,000	913,024
	MICROSOFT CORP	3.3%	06 Feb 2027	1,030,000	1,175,287
	MICROSOFT CORP	4.1%	06 Feb 2037	44,000	57,747
	MICROSOFT CORP	2.4%	08 Aug 2026	2,050,000	2,236,523
	MIDAMERICAN ENERGY CO	3.65%	15 Apr 2029	710,000	843,295
	MISSOURI ST HLTH EDUCTNL FAC	3.229%	15 May 2050	630,000	735,575
	MITSUBISHI UFJ FIN GRP	2.998%	22 Feb 2022	310,000	319,289
	MOLSON COORS BEVERAGE	3.5%	01 May 2022	160,000	166,375
	MONDELEZ INTERNATIONAL	2.125%	13 Apr 2023	120,000	124,638
	MONDELEZ INTERNATIONAL	1.5%	04 May 2025	500,000	517,124
	MONDELEZ INTL HLDINGS NE	2.125%	19 Sep 2022	220,000	226,302
	MORGAN STANLEY	1%	22 Jan 2031	620,000	675,027
	MORGAN STANLEY	1%	28 Apr 2026	100,000	105,624
	MORGAN STANLEY	1%	23 Jan 2030	30,000	36,492
	MORGAN STANLEY	1%	01 Apr 2031	1,400,000	1,628,344

MORGAN STANLEY	1% 24 Jan 2029	900,000	1,043,358
MPLX LP	4.875% 01 Dec 2024	490,000	562,317
MPLX LP	4.8% 15 Feb 2029	810,000	978,936
MPLX LP	4.875% 01 Jun 2025	460,000	531,332
MPLX LP	4.5% 15 Apr 2038	50,000	57,191
MPLX LP	4.7% 15 Apr 2048	730,000	865,692
MPLX LP	5.5% 15 Feb 2049	390,000	513,557
MSCG TRUST	1% 07 Jun 2035	1,500,000	1,477,830
NADG NNN OPERATING LP	3.368% 28 Dec 2049	1,154,200	1,184,085
NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	610,000	662,858
NATWEST GROUP PLC	6% 19 Dec 2023	1,440,000	1,645,724
NATWEST GROUP PLC	1% 25 Jun 2024	200,000	218,362
NATWEST GROUP PLC	5.125% 28 May 2024	860,000	971,621
NATWEST GROUP PLC	1% 22 Mar 2025	460,000	508,894
NAVIENT STUDENT LOAN TRUST	1% 25 Apr 2040	1,084,607	1,073,563
NAVIENT STUDENT LOAN TRUST	2.12% 15 Jan 2069	1,180,000	1,211,742
NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	1,260,000	1,283,722
NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Nov 2035	2,486,243	2,636,769
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2056	698,139	734,647
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2057	864,022	933,790
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2057	2,186,617	2,373,026
NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Aug 2057	1,324,576	1,430,729
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	1,234,358	1,334,780
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	1,803,576	1,913,711
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	2,383,630	2,427,875
NEW YORK LIFE GLOBAL FDG	0.95% 24 Jun 2025	260,000	263,569
NIKE INC	3.375% 27 Mar 2050	960,000	1,187,656
NIKE INC	2.4% 27 Mar 2025	200,000	215,539
NIKE INC	2.75% 27 Mar 2027	310,000	343,023
NOBLE ENERGY INC	3.85% 15 Jan 2028	670,000	779,744
NOBLE ENERGY INC	4.95% 15 Aug 2047	180,000	256,363
NORDEA BANK ABP	1% 09 Jun 2023	650,000	660,246
NORDEA BANK ABP	4.875% 13 May 2021	1,890,000	1,919,075
NORTHROP GRUMMAN CORP	5.25% 01 May 2050	2,140,000	3,181,193
NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	900,000	978,890
NORTHROP GRUMMAN CORP	2.55% 15 Oct 2022	650,000	674,645
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	280,000	316,628
NVIDIA CORP	3.5% 01 Apr 2040	920,000	1,104,844

NVIDIA CORP	3.5% 01 Apr 2050	1,600,000	1,940,942
NVIDIA CORP	2.85% 01 Apr 2030	170,000	191,239
NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	220,000	236,786
OAK STREET INVESTMENT GRADE NE	1.85% 20 Nov 2050	828,794	832,184
OFFICE CHERIFIEN DES PHO	4.5% 22 Oct 2025	600,000	652,780
OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	160,000	169,575
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	160,000	162,819
PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	200,000	200,730

PACIFIC GAS + ELECTRIC	3.3%	01 Aug 2040	50,000	49,903
PACIFIC GAS + ELECTRIC	3.5%	01 Aug 2050	90,000	89,452
PACIFIC GAS + ELECTRIC	1.75%	16 Jun 2022	530,000	531,496
PAYPAL HOLDINGS INC	1.65%	01 Jun 2025	300,000	313,434
PAYPAL HOLDINGS INC	1.35%	01 Jun 2023	300,000	307,174
PEPSICO INC	3.625%	19 Mar 2050	210,000	266,476
PEPSICO INC	4%	05 Mar 2042	90,000	116,466
PEPSICO INC	2.875%	15 Oct 2049	300,000	335,867
PEPSICO INC	2.25%	19 Mar 2025	40,000	42,727
PEPSICO INC	2.625%	19 Mar 2027	40,000	44,010
PEPSICO INC	0.75%	01 May 2023	410,000	415,847
PEPSICO INC	1.625%	01 May 2030	320,000	328,429
PERTAMINA PERSERO PT	6%	03 May 2042	680,000	868,744
PERUSAHAAN LISTRIK NEGAR	4.125%	15 May 2027	1,510,000	1,668,550
PERUSAHAAN LISTRIK NEGAR	6.15%	21 May 2048	1,050,000	1,370,250
PETROLEOS DEL PERU SA	4.75%	19 Jun 2032	1,620,000	1,867,860
PETROLEOS MEXICANOS	5.5%	27 Jun 2044	800,000	688,000
PETROLEOS MEXICANOS	6.375%	23 Jan 2045	400,000	366,600
PETROLEOS MEXICANOS	5.625%	23 Jan 2046	1,050,000	903,000
PETROLEOS MEXICANOS	6.875%	04 Aug 2026	400,000	437,000
PFIZER INC	2.55%	28 May 2040	200,000	213,616
PFIZER INC	2.7%	28 May 2050	1,110,000	1,192,482
PFIZER INC	2.625%	01 Apr 2030	780,000	870,596
PFIZER INC	0.8%	28 May 2025	500,000	508,929
PFIZER INC	1.7%	28 May 2030	330,000	342,650
PHILIP MORRIS INTL INC	2.9%	15 Nov 2021	820,000	838,931
PHILIP MORRIS INTL INC	2.5%	22 Aug 2022	600,000	621,819
PHILIP MORRIS INTL INC	2.5%	02 Nov 2022	590,000	612,283
PHILIP MORRIS INTL INC	2.1%	01 May 2030	230,000	239,878
PHILIP MORRIS INTL INC	1.125%	01 May 2023	210,000	214,147
PRINCIPAL LFE GLB FND II	1.25%	23 Jun 2025	120,000	122,508
PROCTER + GAMBLE CO/THE	3%	25 Mar 2030	180,000	207,568
PROSUS NV	4.85%	06 Jul 2027	720,000	827,741
PROVINCE OF QUEBEC	1%	22 Jul 2036	280,000	479,721
RAYTHEON TECH CORP	3.125%	01 Jul 2050	620,000	683,669
RAYTHEON TECH CORP	2.25%	01 Jul 2030	320,000	339,902
RAYTHEON TECH CORP	3.15%	15 Dec 2024	150,000	162,947
RAYTHEON TECH CORP	4.125%	16 Nov 2028	200,000	238,433
RAYTHEON TECH CORP	3.95%	16 Aug 2025	260,000	298,197
RAYTHEON TECH CORP	4.5%	01 Jun 2042	200,000	260,802
REPUBLIC OF COLOMBIA	5.625%	26 Feb 2044	1,310,000	1,696,450
REPUBLIC OF COLOMBIA	3.875%	25 Apr 2027	960,000	1,068,480
REPUBLIC OF INDONESIA	5.875%	15 Jan 2024	864,000	992,148
REPUBLIC OF INDONESIA	5.125%	15 Jan 2045	1,030,000	1,326,465
REPUBLIC OF INDONESIA	5.25%	08 Jan 2047	760,000	1,009,470
REPUBLIC OF INDONESIA	3.85%	18 Jul 2027	680,000	776,236
REPUBLIC OF INDONESIA	3.75%	25 Apr 2022	850,000	883,983
REPUBLIC OF KAZAKHSTAN	4.875%	14 Oct 2044	1,290,000	1,747,486
REPUBLIC OF PANAMA	2.252%	29 Sep 2032	630,000	648,900
REPUBLIC OF PANAMA	3.16%	23 Jan 2030	1,730,000	1,915,992
REPUBLIC OF PANAMA	4.5%	15 May 2047	1,260,000	1,617,538
REPUBLIC OF PERU	6.55%	14 Mar 2037	980,000	1,487,160
REPUBLIC OF POLAND	4%	22 Jan 2024	1,420,000	1,572,473
REPUBLIC SERVICES INC	2.5%	15 Aug 2024	250,000	266,969
REPUBLICA ORIENT URUGUAY	4.375%	23 Jan 2031	1,760,000	2,158,218
RESIDENTIAL MORTGAGE LOAN TRUS	1%	25 Sep 2059	797,259	810,689
RETL	1%	15 Mar 2036	3,610,000	3,475,778
REYNOLDS AMERICAN INC	5.85%	15 Aug 2045	270,000	345,263
ROSSLYN PORTFOLIO TRUST 2017 R	1%	15 Jun 2033	844,632	846,520
ROYAL BANK OF CANADA	3.2%	30 Apr 2021	770,000	777,378
ROYAL BANK OF CANADA	1.6%	17 Apr 2023	580,000	596,443

ROYAL BANK OF CANADA	1.15%	10 Jun 2025	340,000	347,437
RUSSIAN FEDERATION	5.875%	16 Sep 2043	1,400,000	2,019,640
RUSSIAN FEDERATION	5.625%	04 Apr 2042	2,000,000	2,780,260
SABINE PASS LIQUEFACTION	5.75%	15 May 2024	320,000	365,854
SALESFORCE.COM INC	3.7%	11 Apr 2028	1,770,000	2,088,455
SANDS CHINA LTD	4.6%	08 Aug 2023	470,000	499,135
SANDS CHINA LTD	5.125%	08 Aug 2025	410,000	460,127
SANTANDER HOLDINGS USA	4.5%	17 Jul 2025	100,000	113,456
SCHLUMBERGER HLDGS CORP	4%	21 Dec 2025	390,000	443,162
SCHLUMBERGER HLDGS CORP	3.9%	17 May 2028	504,000	569,581
SHELL INTERNATIONAL FIN	3.25%	06 Apr 2050	780,000	884,461
SHELL INTERNATIONAL FIN	6.375%	15 Dec 2038	260,000	404,417
SHELL INTERNATIONAL FIN	3.75%	12 Sep 2046	40,000	48,356
SHELL INTERNATIONAL FIN	2.75%	06 Apr 2030	170,000	188,077
SHELL INTERNATIONAL FIN	4.55%	12 Aug 2043	220,000	292,292
SHELL INTERNATIONAL FIN	4.375%	11 May 2045	510,000	671,992
SHELL INTERNATIONAL FIN	4%	10 May 2046	90,000	113,347
SHELL INTERNATIONAL FIN	2.875%	10 May 2026	690,000	763,113
SINOPEC GRP OVERSEA 2014	4.375%	10 Apr 2024	650,000	713,018
SLM STUDENT LOAN TRUST	1%	15 Dec 2032	549,186	522,533
SLM STUDENT LOAN TRUST	1%	15 Mar 2033	523,181	502,095
SLM STUDENT LOAN TRUST	1%	25 Oct 2064	1,682,280	1,660,883
SLM STUDENT LOAN TRUST	1%	15 Jun 2039	1,168,515	1,123,061
SMALL BUSINESS ADMINISTRATION	2.98%	01 Apr 2039	277,915	303,471
SMALL BUSINESS ADMINISTRATION	2.69%	01 Jul 2044	270,221	291,860
SMALL BUSINESS ADMINISTRATION	3.113%	10 Mar 2029	588,266	625,736
SMB PRIVATE EDUCATION LOAN TRU	1%	15 Jun 2037	740,000	742,946
SOUTHERN COPPER CORP	5.25%	08 Nov 2042	2,390,000	3,203,947
SOUTHERN NATURAL GAS	8%	01 Mar 2032	500,000	714,192
STATE OF ISRAEL	3.875%	03 Jul 2050	200,000	240,039
STATE OF ISRAEL	2.75%	03 Jul 2030	350,000	385,889
STATE OF QATAR	4%	14 Mar 2029	730,000	865,050
STATE OF QATAR	3.875%	23 Apr 2023	1,660,000	1,784,168
STATE OF QATAR	4.817%	14 Mar 2049	1,400,000	1,910,132
* STATE STREET CORP	1%	30 Mar 2031	260,000	296,314
SUMITOMO MITSUI FINL GRP	2.058%	14 Jul 2021	450,000	454,035
SVENSKA HANDELSBANKEN AB	3.35%	24 May 2021	400,000	404,925
SWEDBANK AB	1.3%	02 Jun 2023	440,000	448,496
SWS035428 IRS USD R F .38000	0.38%	31 Aug 2024	71,765,000	234,089
SWS036020 IRS USD R F .19000	0.19%	15 Jun 2022	66,861,000	4,393
SWS039206 CDS USD R F 1.00000	1%	20 Dec 2025	16,540,000	404,701
SWS040261 IRS USD R F .84000	0.84%	27 Nov 2025	41,603,000	4,279
SYNGENTA FINANCE NV	3.933%	23 Apr 2021	200,000	201,342
T MOBILE USA INC	3.5%	15 Apr 2025	360,000	397,793
T MOBILE USA INC	3.875%	15 Apr 2030	1,200,000	1,389,840

T MOBILE USA INC	3%	15 Feb 2041	180,000	186,610
T MOBILE USA INC	3.3%	15 Feb 2051	30,000	30,865
T MOBILE USA INC	3.75%	15 Apr 2027	60,000	68,328
T MOBILE USA INC	2.05%	15 Feb 2028	70,000	72,811
T MOBILE USA INC	2.55%	15 Feb 2031	220,000	231,015
T MOBILE USA INC	2.25%	15 Nov 2031	200,000	205,268
TARGET CORP	2.25%	15 Apr 2025	270,000	289,024
TELEFONICA EMISIONES SAU	4.103%	08 Mar 2027	1,360,000	1,574,388
TENNESSEE GAS PIPELINE	2.9%	01 Mar 2030	80,000	85,547
TEXAS INSTRUMENTS INC	2.25%	04 Sep 2029	200,000	215,509

TEXAS INSTRUMENTS INC	1.75%	04 May 2030	500,000	518,539
TEXAS INSTRUMENTS INC	4.15%	15 May 2048	630,000	842,920
TIME WARNER CABLE LLC	7.3%	01 Jul 2038	600,000	889,163
TIME WARNER CABLE LLC	6.75%	15 Jun 2039	340,000	483,890
TIME WARNER ENTERTAINMEN	8.375%	15 Jul 2033	240,000	371,256
TJX COS INC	3.5%	15 Apr 2025	230,000	256,793
TJX COS INC	3.75%	15 Apr 2027	70,000	80,952
TORONTO DOMINION BANK	3.25%	11 Jun 2021	460,000	466,058
TORONTO DOMINION BANK	0.75%	12 Jun 2023	670,000	677,094
TORONTO DOMINION BANK	1.15%	12 Jun 2025	340,000	347,177
TOWD POINT MORTGAGE TRUST	1%	25 May 2058	1,584,890	1,595,321
TOWD POINT MORTGAGE TRUST	1%	25 May 2055	611,265	615,720
TOWD POINT MORTGAGE TRUST	1%	25 Apr 2056	376,925	380,501
TRANSCONT GAS PIPE LINE	7.85%	01 Feb 2026	1,990,000	2,608,504
TREASURY BILL	0.01%	25 Mar 2021	80,000	79,981
TREASURY BILL	0.01%	18 Feb 2021	11,010,000	11,008,679
TREASURY BILL	0.01%	18 Mar 2021	2,030,000	2,029,582
TREASURY BILL	0.01%	29 Apr 2021	11,880,000	11,875,717
TREASURY BILL	0.01%	05 Jan 2021	1,700,000	1,699,981
TREASURY BILL	0.01%	23 Mar 2021	10,600,000	10,597,973
TREASURY BILL	0.01%	04 May 2021	11,490,000	11,486,467
TREASURY BILL	0.01%	11 May 2021	10,610,000	10,606,552
TREASURY BILL	0.01%	18 May 2021	15,850,000	15,844,921
TSMC GLOBAL LTD	0.75%	28 Sep 2025	280,000	278,891
TSMC GLOBAL LTD	1%	28 Sep 2027	220,000	217,868
TSY INFL IX N/B	2.125%	15 Feb 2040	1,493,840	2,313,021
TSY INFL IX N/B	2.125%	15 Feb 2041	725,302	1,137,128
TSY INFL IX N/B	0.75%	15 Feb 2042	1,290,621	1,642,181
TSY INFL IX N/B	1.375%	15 Feb 2044	4,212,033	6,063,188
TSY INFL IX N/B	0.75%	15 Feb 2045	873,543	1,126,062
TSY INFL IX N/B	1%	15 Feb 2046	1,318,716	1,797,695
TSY INFL IX N/B	1%	15 Feb 2048	2,185,734	3,041,443
TSY INFL IX N/B	1%	15 Feb 2049	1,521,112	2,140,886
UBS AG LONDON	1.75%	21 Apr 2022	630,000	641,209
UBS AG LONDON	4.5%	26 Jun 2048	200,000	281,805
UBS COMMERCIAL MORTGAGE TRUST	3.487%	15 Aug 2050	740,000	826,923
UBS GROUP AG	4.125%	24 Sep 2025	580,000	664,134
UBS GROUP AG	3.491%	23 May 2023	1,910,000	1,987,590
UBS GROUP AG	4.253%	23 Mar 2028	340,000	398,061
UBS GROUP AG	1%	15 Aug 2023	200,000	207,334
UNION PACIFIC CORP	3.75%	15 Jul 2025	270,000	306,371
UNION PACIFIC CORP	4.5%	10 Sep 2048	750,000	1,002,187
UNION PACIFIC CORP	3.95%	10 Sep 2028	860,000	1,020,989
UNITED MEXICAN STATES	4.75%	08 Mar 2044	3,730,000	4,429,412
UNITED MEXICAN STATES	4%	02 Oct 2023	560,000	613,200
UNITEDHEALTH GROUP INC	1.25%	15 Jan 2026	120,000	123,706
UNITEDHEALTH GROUP INC	2.75%	15 May 2040	270,000	292,903
UNITEDHEALTH GROUP INC	3.375%	15 Nov 2021	340,000	346,280
UNITEDHEALTH GROUP INC	2.875%	15 Dec 2021	230,000	235,555
UNITEDHEALTH GROUP INC	3.75%	15 Jul 2025	160,000	182,294
UNITEDHEALTH GROUP INC	2.375%	15 Oct 2022	50,000	51,963
UNITEDHEALTH GROUP INC	2.95%	15 Oct 2027	1,000,000	1,123,454
UNITEDHEALTH GROUP INC	3.7%	15 Aug 2049	160,000	200,591
UNITEDHEALTH GROUP INC	2%	15 May 2030	110,000	116,676
UNITEDHEALTH GROUP INC	2.9%	15 May 2050	310,000	343,216
UNITEDHEALTH GROUP INC	4.25%	15 Jun 2048	210,000	280,421
UNITEDHEALTH GROUP INC	3.875%	15 Dec 2028	130,000	155,901
UNITEDHEALTH GROUP INC	4.45%	15 Dec 2048	70,000	96,536
US 10YR NOTE (CBT)MAR21		XCBT 20210322	(37,000,000)	(38,837)
US 10YR ULTRA FUT MAR21		XCBT 20210322	(8,700,000)	42,141
US 2YR NOTE (CBT) MAR21		XCBT 20210331	(108,800,000)	(115,541)

US 5YR NOTE (CBT) MAR21	XCBT 20210331	109,800,000	345,536
US BANCORP	1.45% 12 May 2025	770,000	799,108
US BANK NA CINCINNATI	3.15% 26 Apr 2021	380,000	382,525
US DOLLAR		1,353,664	1,353,664
US LONG BOND(CBT) MAR21	XCBT 20210322	(19,100,000)	211,719
US TREASURY N/B	3.625% 15 Feb 2044	890,000	1,260,289
US TREASURY N/B	2% 15 Feb 2050	3,800,000	4,127,156
US TREASURY N/B	1.25% 15 May 2050	19,280,000	17,490,575
US TREASURY N/B	1.375% 15 Aug 2050	18,070,000	16,923,684
US TREASURY N/B	1.125% 15 Aug 2040	3,720,000	3,521,794
US TREASURY N/B	0.375% 30 Apr 2025	540,000	541,962
US TREASURY N/B	0.625% 15 May 2030	1,320,000	1,290,506
US TREASURY N/B	0.25% 30 Jun 2025	160,000	159,594
US TREASURY N/B	0.625% 15 Aug 2030	1,320,000	1,287,000
US TREASURY N/B	0.5% 31 Oct 2027	180,000	178,594
US TREASURY N/B	0.875% 15 Nov 2030	8,390,000	8,362,470
US TREASURY N/B	1.625% 15 Nov 2050	1,550,000	1,544,188
US TREASURY N/B	1.375% 15 Nov 2040	1,990,000	1,967,613
US TREASURY N/B	0.25% 31 May 2025	50,000	49,904
US TREASURY N/B	0.5% 31 Aug 2027	5,950,000	5,913,742
US TREASURY N/B	0.25% 31 Aug 2025	140,000	139,546
US TREASURY N/B	0.25% 30 Sep 2025	100,000	99,621
US TREASURY N/B	0.25% 31 Oct 2025	550,000	547,637
US TREASURY N/B	0.25% 15 Nov 2023	740,000	742,081
US TREASURY N/B	0.375% 30 Nov 2025	150,000	150,211
US TREASURY N/B	0.625% 31 Dec 2027	10,670,000	10,658,330
US TREASURY N/B	2.5% 15 Feb 2045	1,550,000	1,848,436
US TREASURY N/B	2.875% 15 Aug 2045	1,290,000	1,641,273
US ULTRA BOND CBT MAR21	XCBT 20210322	15,700,000	(226,475)
USAA CAPITAL CORP	1.5% 01 May 2023	150,000	153,863
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,420,000	2,081,195
VERIZON COMMUNICATIONS	4% 22 Mar 2050	840,000	1,016,447
VERIZON COMMUNICATIONS	0.85% 20 Nov 2025	100,000	100,785
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	550,000	555,371
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	410,000	413,117
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	140,000	166,044
VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	190,000	256,773
VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	640,000	701,292
VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	210,000	305,915
VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	150,000	176,804
VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	510,000	643,523
VERIZON COMMUNICATIONS	3.376% 15 Feb 2025	1,359,000	1,509,353
VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	170,000	200,107

VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	270,000	302,781
VERIZON COMMUNICATIONS	3% 22 Mar 2027	100,000	110,944
VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	150,000	149,250
VERIZON COMMUNICATIONS	4.522% 15 Sep 2048	590,000	769,408
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	300,000	368,085
VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	10,000	13,552
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	1,019,000	1,227,110
VIACOMCBS INC	3.875% 01 Apr 2024	130,000	142,109
VISA INC	2.7% 15 Apr 2040	360,000	392,987
VISA INC	2.05% 15 Apr 2030	360,000	385,027
VISA INC	3.15% 14 Dec 2025	740,000	830,165
VISA INC	4.3% 14 Dec 2045	910,000	1,246,462

VNO MORTGAGE TRUST	2.995%	15 Nov 2030	220,000	227,498
VODAFONE GROUP PLC	4.375%	30 May 2028	380,000	455,110
WALGREENS BOOTS ALLIANCE	3.45%	01 Jun 2026	310,000	342,861
WALMART INC	3.55%	26 Jun 2025	100,000	113,235
WALMART INC	3.7%	26 Jun 2028	900,000	1,060,067
WALMART INC	3.4%	26 Jun 2023	120,000	128,873
WALMART INC	3.05%	08 Jul 2026	320,000	360,260
WALT DISNEY COMPANY/THE	6.2%	15 Dec 2034	60,000	90,981
WASTE MANAGEMENT INC	3.5%	15 May 2024	330,000	360,515
WASTE MANAGEMENT INC	4.15%	15 Jul 2049	90,000	119,944
WEA FINANCE LLC/WESTFIEL	3.75%	17 Sep 2024	1,170,000	1,234,081
WELLS FARGO + COMPANY	1%	04 Apr 2031	240,000	293,413
WELLS FARGO + COMPANY	1%	30 Apr 2026	100,000	105,289
WELLS FARGO + COMPANY	3%	23 Oct 2026	810,000	897,455
WELLS FARGO + COMPANY	4.6%	01 Apr 2021	260,000	262,746
WELLS FARGO + COMPANY	3.45%	13 Feb 2023	530,000	561,666
WELLS FARGO + COMPANY	4.4%	14 Jun 2046	120,000	150,220
WELLS FARGO + COMPANY	3.75%	24 Jan 2024	200,000	218,338
WELLS FARGO + COMPANY	4.15%	24 Jan 2029	770,000	913,991
WELLS FARGO + COMPANY	1%	02 Jun 2024	810,000	832,586
WELLS FARGO + COMPANY	1%	02 Jun 2028	2,140,000	2,278,291
WELLS FARGO + COMPANY	5.606%	15 Jan 2044	500,000	708,649
WELLS FARGO + COMPANY	5.375%	02 Nov 2043	560,000	778,122
WELLS FARGO + COMPANY	4.65%	04 Nov 2044	370,000	474,606
WELLS FARGO + COMPANY	4.3%	22 Jul 2027	480,000	562,452
WELLS FARGO + COMPANY	4.9%	17 Nov 2045	760,000	1,012,248
WELLS FARGO + COMPANY	4.75%	07 Dec 2046	490,000	641,283
WELLS FARGO + COMPANY	1%	30 Oct 2030	420,000	458,216
WELLS FARGO COMMERCIAL MORTGAG	3.406%	15 May 2048	390,000	420,232
WELLS FARGO COMMERCIAL MORTGAG	2.967%	15 Aug 2049	840,000	859,710
WELLS FARGO COMMERCIAL MORTGAG	1%	15 Aug 2049	5,162,732	404,064
WESTROCK RKT LLC	4%	01 Mar 2023	270,000	286,807
WF RBS COMMERCIAL MORTGAGE TRU	3.311%	15 Mar 2045	600,000	624,525
WF RBS COMMERCIAL MORTGAGE TRU	1%	15 Mar 2047	6,631,101	153,635
WILLIAMS COMPANIES INC	4.85%	01 Mar 2048	70,000	86,041
WYETH LLC	5.95%	01 Apr 2037	360,000	539,693

Sub-Total: Fund 5728 4 of 15

Total \$ 880,200,806

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	280 PARK AVENUE MORTGAGE TRUST	1% 15 Sep 2034	5,000,000	\$ 4,999,968
	90DAY EUR FUTR DEC22	XCME 20221219	392,250,000	294,937
	ABBVIE INC	2.3% 14 May 2021	7,400,000	7,440,946
	ABBVIE INC	2.3% 21 Nov 2022	2,500,000	2,591,000
	ABU DHABI GOVT INT L	0.75% 02 Sep 2023	9,600,000	9,624,000
	AERCAP IRELAND CAP/GLOBA	4.5% 15 May 2021	2,000,000	2,025,146
	AFRICAN DEVELOPMENT BANK	1% 15 Dec 2021	24,000,000	23,995,079
	AIG GLOBAL FUNDING	0.8% 07 Jul 2023	2,800,000	2,827,596
	AIR LEASE CORP	4.25% 01 Feb 2024	4,000,000	4,341,045
	AIR LEASE CORP	3.5% 15 Jan 2022	1,500,000	1,543,665
	ALLY AUTO RECEIVABLES TRUST	1.93% 15 May 2024	3,100,000	3,149,809
	AMERICAN HONDA FINANCE	3.375% 10 Dec 2021	10,000,000	10,287,066
	AMERICAN TOWER CORP	2.25% 15 Jan 2022	4,000,000	4,076,798

AMERICAN TOWER CORP	1.3%	15 Sep 2025	4,400,000	4,492,749
AMGEN INC	2.25%	19 Aug 2023	1,000,000	1,050,396
ANGEL OAK MORTGAGE TRUST	1%	25 Jun 2065	1,506,710	1,513,476
AOZORA BANK	3.81%	07 Sep 2021	2,000,000	2,039,960
AREIT CRE TRUST	1%	14 Sep 2036	1,500,000	1,474,787
ASSURANT INC	1%	26 Mar 2021	250,000	250,003
ATRIUM HOTEL PORTFOLIO TRUST	1%	15 Jun 2035	5,000,000	4,893,687
AUSTRALIAN DOLLAR	FOREIGN CURRENCY		15,957	12,313
AVENUE OF AMERICAS	2.957%	13 Dec 2029	2,300,000	2,320,664
AVIATION CAPITAL GROUP	6.75%	06 Apr 2021	3,013,000	3,053,335
AVIATION CAPITAL GROUP	2.875%	20 Jan 2022	400,000	405,028
AVON FINANCE	1%	20 Sep 2048	1,750,953	2,395,491
BANK ACCEPT FUTR DEC22	XMOD 20221219		33,750,000	5,308
BANK OF AMERICA CORP	1%	05 Mar 2024	700,000	705,303
BANK OF AMERICA CORP	1%	25 Sep 2025	2,800,000	2,830,461
BANK OF AMERICA CORP	1%	24 Oct 2024	5,000,000	5,046,721
BANK OF NOVA SCOTIA	1.95%	01 Feb 2023	2,000,000	2,065,478
BARCLAYS PLC	1%	16 May 2024	1,700,000	1,839,928
BARCLAYS PLC	1%	10 Dec 2024	6,400,000	6,445,376
BARCLAYS PLC	1%	16 May 2024	3,000,000	3,040,440
BERRY GLOBAL INC	1.57%	15 Jan 2026	1,500,000	1,513,575
BG ENERGY CAPITAL PLC	4%	15 Oct 2021	4,390,000	4,507,056
BOC AVIATION LTD	2.75%	18 Sep 2022	2,000,000	2,040,720
BOEING CO	4.508%	01 May 2023	6,110,000	6,603,885
BOSTON SCIENTIFIC CORP	3.375%	15 May 2022	3,600,000	3,749,508
BRAZILIAN REAL	FOREIGN CURRENCY		3,235	623
BRITISH TRA INTL FINANCE	0.01%	04 Nov 2021	1,500,000	1,489,996
BROADCOM INC	3.459%	15 Sep 2026	10,082,000	11,186,561
BWPC0JJ30 CDS USD R V 03MEVENT	1%	20 Dec 2025	95,400,000	(2,334,247)
BWU00VBW7 IRS USD R V 03MLIBOR	1%	10 Dec 2029	40,900,000	(4,151,967)
CALIFORNIA ST	1%	01 Apr 2047	5,800,000	5,798,434
CANADIAN DOLLAR	FOREIGN CURRENCY		198,530	155,832
CANADIAN GOVERNMENT	0.25%	01 Feb 2023	30,000,000	23,569,309
CARRIER GLOBAL CORP	2.242%	15 Feb 2025	1,000,000	1,058,163
CCPC CCWFSZUS2 WELLS FARGO	CCPC CCWFSZUS2 WELLS FARGO		71,000	71,000
CCTORIUS6 TD BANK COC SWCC	CCTORIUS6 TD BANK COC SWCC		360,000	360,000
CCWFSCUS3 WELLS FARGO CCPC COC	CCWFSCUS3 WELLS FARGO CCPC COC		1,172,000	1,172,000
CENTERPOINT ENERGY RES	3.55%	01 Apr 2023	900,000	959,883
CENTRAL NIPPON EXPRESSWY	2.241%	16 Feb 2021	1,200,000	1,202,640
CENTRAL NIPPON EXPRESSWY	2.293%	23 Apr 2021	1,400,000	1,407,488

CENTRAL NIPPON EXPRESSWY	2.567%	02 Nov 2021	5,000,000	5,079,650
CFCRE COMMERCIAL MORTGAGE TRUS	3.367%	15 Jun 2050	5,000,000	5,450,736
CHARTER COMM OPT LLC/CAP	4.464%	23 Jul 2022	3,700,000	3,900,701
CHARTER COMM OPT LLC/CAP	4.5%	01 Feb 2024	2,200,000	2,440,210
CHEVRON CORP	1%	15 Nov 2021	2,825,000	2,837,069
CHEVRON CORP	2.1%	16 May 2021	5,000,000	5,027,241
CITIBANK NA	1%	20 May 2022	8,000,000	8,014,004
CITIGROUP COMMERCIAL MORTGAGE	3.522%	10 Sep 2058	471,899	502,623
CITIGROUP INC	2.75%	25 Apr 2022	4,300,000	4,428,517
CITIGROUP INC	1%	24 Jul 2023	5,900,000	5,953,693
CITIGROUP INC	1%	15 May 2024	500,000	515,055
COMM MORTGAGE TRUST	3.373%	10 Oct 2048	4,230,517	4,484,639

COMM MORTGAGE TRUST	3.14%	10 Feb 2048	3,739,479	3,886,074
CONNECTICUT ST	5.77%	15 Mar 2025	1,435,000	1,734,786
CRED SUIS GP FUN LTD	3.45%	16 Apr 2021	3,000,000	3,027,493
CREDIT SUISSE FIRST BOSTON MOR	5.75%	22 Apr 2033	0	0
CROWN CASTLE INTL CORP	1.35%	15 Jul 2025	5,000,000	5,103,898
CURRENCY CONTRACT	USD/CAD			(397,398)
CURRENCY CONTRACT	USD/GBP			(56,380)
CVS HEALTH CORP	2.75%	01 Dec 2022	700,000	727,696
CVS HEALTH CORP	3.35%	09 Mar 2021	1,594,000	1,602,741
DAIMLER FINANCE NA LLC	1%	22 Feb 2021	2,645,000	2,646,218
DAIMLER FINANCE NA LLC	3.75%	05 Nov 2021	253,000	260,011
DAIMLER FINANCE NA LLC	2.55%	15 Aug 2022	6,000,000	6,203,847
DAIMLER FINANCE NA LLC	3.75%	05 Nov 2021	350,000	359,700
DAIMLER FINANCE NA LLC	1%	05 Nov 2021	1,150,000	1,154,961
DANISH KRONE	FOREIGN CURRENCY		3,825,575	628,844
DANSKE BANK A/S	2%	08 Sep 2021	1,500,000	1,516,849
DANSKE BANK A/S	2.7%	02 Mar 2022	2,000,000	2,050,306
DBC G MORTGAGE TRUST	1%	15 Jun 2034	10,000,000	9,989,115
DBS GROUP HOLDINGS LTD	1%	25 Jul 2022	1,000,000	1,005,407
DBUBS MORTGAGE TRUST	4.537%	10 Jul 2044	491,272	493,759
DBUBS MORTGAGE TRUST	4.551%	10 Aug 2044	1,278,345	1,283,936
EMORY UNIVERSITY	1.566%	01 Sep 2025	2,200,000	2,285,843
ENEL FINANCE INTL NV	4.25%	14 Sep 2023	2,000,000	2,186,471
ENGIE SA	2.875%	10 Oct 2022	1,100,000	1,144,061
ENTERPRISE FLEET FINANCING LLC	3.14%	20 Feb 2024	106,489	107,226
EURO CURRENCY	FOREIGN CURRENCY		24,552	30,041
EUROPEAN INVESTMENT BANK	1%	10 Jun 2022	9,500,000	9,512,483
EVERGREEN CREDIT CARD TRUST	1.9%	16 Sep 2024	8,000,000	8,218,188
EXELON CORP	2.45%	15 Apr 2021	1,300,000	1,305,101
FANNIE MAE	6%	25 Sep 2031	720,650	824,459
FANNIE MAE	5.5%	25 Aug 2035	2,053,399	2,328,792
FANNIE MAE	3%	25 Oct 2040	2,193,866	2,356,523
FANNIE MAE	1%	25 Dec 2044	1,696,878	1,704,528
FANNIE MAE	1%	25 Jul 2046	4,309,734	4,304,198
FANNIE MAE	1%	25 Jul 2046	828,914	829,697
FANNIE MAE	1%	25 Feb 2047	3,305,948	3,308,392
FANNIE MAE	1%	25 Aug 2059	9,064,590	9,136,428
FANNIE MAE	1%	25 Aug 2049	3,305,914	3,324,203
FANNIE MAE	1%	25 Aug 2059	9,004,731	9,068,112
FANNIE MAE	1%	25 Sep 2049	11,009,605	11,008,223
FANNIE MAE	0.77%	15 Jul 2025	4,000,000	4,000,105
FANNIE MAE	0.7%	30 Jul 2025	5,000,000	5,004,843
FANNIE MAE	0.65%	25 Aug 2025	12,400,000	12,405,876
FANNIEMAE ACES	1%	25 Jun 2031	542,945	545,640
FANNIEMAE ACES	1%	25 Nov 2022	155,634	156,024
FANNIEMAE WHOLE LOAN	1%	25 Aug 2037	343,483	385,044
FED HM LN PC POOL 1Q0184	1%	01 Nov 2036	240,187	252,025
FED HM LN PC POOL 840291	1%	01 Nov 2041	122,124	127,557
FED HM LN PC POOL A43389	5.5%	01 Feb 2036	11,767	13,146
FED HM LN PC POOL A93101	5%	01 Jul 2040	130,410	150,954
FED HM LN PC POOL C91030	5.5%	01 May 2027	48,572	54,297
FED HM LN PC POOL G01838	5%	01 Jul 2035	251,725	292,545
FED HM LN PC POOL G01912	5%	01 Sep 2035	9,250	10,754
FED HM LN PC POOL G02123	5.5%	01 Mar 2036	9,079	10,671
FED HM LN PC POOL G02254	5.5%	01 Mar 2036	7,100	8,349
FED HM LN PC POOL G04092	5.5%	01 Mar 2038	18,349	21,538
FED HM LN PC POOL G05267	5.5%	01 Dec 2038	106,558	125,310
FED HM LN PC POOL G06193	5.5%	01 May 2040	92,844	109,147
FED HM LN PC POOL G06872	5.5%	01 Sep 2039	193,438	227,479
FED HM LN PC POOL G07786	4%	01 Aug 2044	1,741,820	1,942,775
FED HM LN PC POOL G08105	5.5%	01 Jan 2036	3,067	3,606
FED HM LN PC POOL G30547	5.5%	01 Jun 2024	52,731	58,847

FED HM LN PC POOL H09069	6.5%	01 Sep 2037	70,386	79,932
FED HM LN PC POOL H09070	6.5%	01 Sep 2037	20,469	23,078
FED HM LN PC POOL L00007	5.5%	01 Mar 2035	21,820	25,602
FED HM LN PC POOL L10219	5%	01 Jan 2034	164,845	176,351
FED HM LN PC POOL N30127	4.5%	01 Sep 2033	35,663	38,379
FED HM LN PC POOL N30926	5%	01 Nov 2032	97,928	107,304
FED HM LN PC POOL N31490	5%	01 Jan 2038	39,876	43,835
FED HM LN PC POOL P50425	5%	01 Nov 2034	137,547	146,146
FED HM LN PC POOL SD8006	4%	01 Aug 2049	280,763	299,412
FED HM LN PC POOL U90133	4%	01 Aug 2042	140,133	153,614
FED HM LN PC POOL Z60009	5%	01 Apr 2024	28,201	31,144
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Sep 2021	1,009,664	1,009,969
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Nov 2021	5,027,733	5,020,188
FIRSTKEY HOMES 2020 SFR1 TRUST	1.266%	19 Oct 2037	5,200,000	5,222,263
FNMA POOL 256339	5.5%	01 Jul 2036	255	266
FNMA POOL 256370	5.5%	01 Jun 2036	68,762	77,128
FNMA POOL 256687	5.5%	01 Apr 2037	4,501	5,157
FNMA POOL 256808	5.5%	01 Jul 2037	246	268
FNMA POOL 256900	5.5%	01 Sep 2037	120	124
FNMA POOL 526993	1%	01 Nov 2028	102,096	103,791
FNMA POOL 629058	5.5%	01 May 2032	33,384	35,132
FNMA POOL 657494	4.75%	01 Aug 2033	28,747	30,166
FNMA POOL 724068	4.465%	01 Feb 2034	62,856	64,601
FNMA POOL 734384	5.5%	01 Jul 2033	82,030	92,780
FNMA POOL 750148	4.465%	01 May 2033	108,271	116,936
FNMA POOL 776014	4.465%	01 Sep 2033	57,119	58,705
FNMA POOL 777651	4.49%	01 Feb 2034	45,869	46,795
FNMA POOL 777652	4.465%	01 Aug 2034	25,648	25,769
FNMA POOL 777655	4.465%	01 Nov 2034	19,204	19,259
FNMA POOL 782012	4.465%	01 Jan 2035	67,310	69,207
FNMA POOL 818985	4.465%	01 Jul 2035	23,654	23,766
FNMA POOL 822771	4.465%	01 May 2035	19,689	19,745
FNMA POOL 835361	4.5%	01 Sep 2035	19,108	19,812
FNMA POOL 878661	5.5%	01 Feb 2036	6,612	7,334
FNMA POOL 880871	5.5%	01 Apr 2036	1,284	1,434
FNMA POOL 888737	1%	01 Oct 2037	478,729	534,327
FNMA POOL 899303	5.5%	01 Mar 2037	117	120
FNMA POOL 916389	5%	01 May 2027	25,227	27,121
FNMA POOL 922386	5.5%	01 Jan 2037	1,062	1,116
FNMA POOL 944052	5.5%	01 Jul 2037	839	874

FNMA POOL 962745	5%	01 Apr 2038	32,169	32,447
FNMA POOL 994397	5.5%	01 Nov 2038	21,959	22,900
FNMA POOL AB6113	4%	01 Aug 2042	70,141	73,131
FNMA POOL AC3943	4%	01 Jan 2040	289,993	308,985
FNMA POOL AC4532	5%	01 Jan 2034	1,059,476	1,150,944
FNMA POOL AC5635	4%	01 Mar 2040	67,771	71,134
FNMA POOL AH0995	3.5%	01 Dec 2040	252,696	263,466
FNMA POOL AL4287	1%	01 Nov 2040	539,586	637,770
FNMA POOL AL7271	1%	01 Sep 2041	286,831	300,720
FNMA POOL AL7824	1%	01 Aug 2034	2,325,609	2,502,682
FNMA POOL AL8835	1%	01 Jan 2042	632,535	710,045
FNMA POOL AL9066	1%	01 Aug 2025	61,589	64,530
FNMA POOL AM3528	2.69%	01 Oct 2023	7,000,000	7,386,670

FNMA POOL AV4429	5%	01 Jan 2044	82,598	91,385
FNMA POOL BC5068	2.5%	01 Mar 2044	196,835	209,058
FNMA POOL MA0213	5%	01 Oct 2039	10,768	11,700
FNMA POOL MA0445	5%	01 Jun 2040	27,175	29,530
FNMA POOL MA0565	5.5%	01 Sep 2040	57,771	65,221
FNMA POOL MA0600	4.5%	01 Dec 2040	31,347	33,423
FNMA TBA 15 YR 4.5	4.5%	16 Jan 2036	2,000,000	2,099,766
FORD AUTO SECURITIZATION TRUST	0.887%	15 Aug 2024	200,000	156,991
FORD CREDIT FLOORPLAN MASTER O	2.23%	15 Sep 2024	10,000,000	10,312,751
FREDDIE MAC	5.5%	15 Apr 2036	806,295	931,632
FREDDIE MAC	2%	15 May 2026	444,462	450,664
FREDDIE MAC	1.5%	15 Dec 2042	1,296,762	1,310,650
FREDDIE MAC	1%	15 Apr 2049	5,382,256	5,430,141
FREDDIE MAC	1%	15 Sep 2048	5,926,576	5,950,675
FREDDIE MAC	1%	15 Aug 2049	4,709,776	4,732,348
FREDDIE MAC	1%	15 Jun 2049	8,423,993	8,468,822
FREDDIE MAC	1%	25 Sep 2049	9,530,754	9,586,968
FREDDIE MAC	1%	15 Jun 2044	10,947,906	10,958,131
FREDDIE MAC	1%	15 Aug 2040	12,975,445	12,991,206
FREDDIE MAC	0.8%	28 Oct 2026	24,000,000	24,000,428
FREDDIE MAC	0.69%	05 Aug 2025	2,500,000	2,501,163
FREDDIE MAC	0.7%	19 Aug 2025	24,000,000	24,020,738
FREDDIE MAC	2.5%	25 Jun 2034	374,938	375,083
GATX CORP	1%	05 Nov 2021	2,000,000	2,004,558
GENERAL MOTORS FINL CO	4.375%	25 Sep 2021	5,000,000	5,135,013
GENERAL MOTORS FINL CO	4.2%	01 Mar 2021	7,843,000	7,862,286
GENERAL MOTORS FINL CO	4.2%	06 Nov 2021	650,000	669,966
GEORGIA POWER CO	2.1%	30 Jul 2023	1,400,000	1,462,296
GILEAD SCIENCES INC	1.2%	01 Oct 2027	1,500,000	1,510,390
GNMA II POOL 004113	5%	20 Apr 2038	752,637	856,236
GNMA II POOL 004215	5.5%	20 Aug 2038	24,601	27,398
GNMA II POOL 004314	5%	20 Dec 2038	326,564	373,129
GNMA II POOL 004462	5%	20 Jun 2039	18,666	20,501
GNMA II POOL 004593	5%	20 Dec 2039	31,964	35,115
GNMA II POOL 004932	3.5%	20 Jan 2041	13,708	14,388
GNMA II POOL 004952	3.5%	20 Feb 2041	14,352	15,070
GNMA II POOL 004994	3.5%	20 Mar 2041	38,211	40,115
GNMA II POOL 005278	3.5%	20 Jan 2042	2,968	3,116
GNMA II POOL 005302	3.5%	20 Feb 2042	29,976	31,460
GNMA II POOL 627122	5.5%	20 Mar 2034	150,630	166,441
GNMA II POOL 634924	5.5%	20 Nov 2034	32,107	32,963
GNMA II POOL 737242	5.5%	20 Nov 2037	49,806	55,005
GNMA II POOL 763305	4.5%	20 May 2041	90,646	97,325
GNMA II POOL 799902	3.74%	20 Mar 2042	106,456	112,431
GNMA II POOL AA0711	3.74%	20 Jul 2042	93,743	99,189
GNMA II POOL AH5878	3.75%	20 Mar 2044	59,761	66,751
GNMA II POOL AU8923	4.5%	20 Aug 2046	636,092	701,094
GNMA II POOL AX8408	4.5%	20 Feb 2041	285,715	306,529
GNMA II POOL BC3090	5%	20 Jun 2035	540,539	593,585
GNMA II POOL MA0214	3.5%	20 Jul 2042	74,113	77,822
GNMA II POOL MA0456	3.5%	20 Oct 2042	88,256	92,660
GNMA II POOL MA0528	3.5%	20 Nov 2042	23,804	24,876
GNMA II POOL MA0619	3.5%	20 Dec 2042	17,253	18,109
GNMA II POOL MA0776	3.5%	20 Feb 2043	13,739	14,356
GNMA II POOL MA1150	3.5%	20 Jul 2043	14,789	15,459
GNMA II POOL MA1218	3.5%	20 Aug 2043	6,634	6,934
GNMA II POOL MA1279	3.5%	20 Sep 2043	8,613	9,002
GNMA II POOL MA1367	3.5%	20 Oct 2043	7,121	7,444
GNMA II POOL MA1440	3.5%	20 Nov 2043	15,933	16,655
GNMA II POOL MA1512	3.5%	20 Dec 2043	4,362	4,560
GNMA II POOL MA1829	3.5%	20 Apr 2044	718	751

GNMA II POOL MA1910	3.5%	20 May 2044	14,953	15,627
GNMA II POOL MA2064	3.5%	20 Jul 2044	3,333	3,484
GNMA II POOL MA2667	3.5%	20 Mar 2045	44,838	46,805
GNMA II POOL MA2744	3.5%	20 Apr 2045	8,314	8,679
GNMA II POOL MA2756	4.5%	20 Apr 2045	842,696	938,868
GNMA II POOL MA2816	3.5%	20 May 2045	19,540	20,398
GNMA II POOL MA2883	3.5%	20 Jun 2045	16,594	17,325
GNMA II POOL MA4772	5%	20 Oct 2047	65,041	70,162
GNMA POOL 678858	5%	15 Mar 2038	479	528
GNMA POOL 738317	5%	15 May 2041	9,395	10,393
GNMA POOL 782386	5%	15 Aug 2038	542,446	621,578
GNMA POOL 799863	3.75%	15 Apr 2042	146,968	156,309
GNMA POOL AA0060	3.7%	15 Apr 2042	129,967	137,700
GNMA POOL AB1552	3.75%	15 Sep 2042	2,275,184	2,465,039
GNMA POOL AC1428	2.69%	15 Jun 2033	11,208,525	11,992,262
GNMA POOL AK0485	3%	15 Oct 2044	165,917	173,970
GNMA POOL AK4648	3%	15 Oct 2045	246,314	258,245
GOLDMAN SACHS GROUP INC	3%	26 Apr 2022	7,800,000	7,863,291
GOLDMAN SACHS GROUP INC	1%	09 Dec 2026	4,000,000	4,024,212
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Oct 2066	0	0
GOVERNMENT NATIONAL MORTGAGE A	2.5%	20 Oct 2049	2,481,449	2,525,733
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Apr 2050	9,053,519	9,093,072
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		1,061,458	1,061,458
GS MORTGAGE SECURITIES TRUST	3.707%	10 Aug 2044	4,841,816	4,863,245
GS MORTGAGE SECURITIES TRUST	3.467%	10 Jun 2047	3,373,861	3,526,195
GS MORTGAGE SECURITIES TRUST	3.119%	10 May 2050	3,945,693	4,241,770
GS MORTGAGE SECURITIES TRUST	2.905%	10 Nov 2049	3,115,099	3,143,540
GS MORTGAGE SECURITIES TRUST	3.419%	10 Oct 2032	6,000,000	6,130,964
HEATHROW FUNDING LTD	4.875%	15 Jul 2023	4,650,000	4,739,852
HPEFS EQUIPMENT TRUST	2.21%	20 Sep 2029	5,000,000	5,054,063
HSBC BANK CANADA	0.95%	14 May 2023	4,000,000	4,050,391
HSBC HOLDINGS PLC	1%	13 Mar 2023	3,000,000	3,098,839
HSBC HOLDINGS PLC	1%	18 May 2024	2,000,000	2,013,257
HSBC HOLDINGS PLC	3.6%	25 May 2023	5,208,000	5,601,789
IMPERIAL BRANDS FIN PLC	3.125%	26 Jul 2024	5,000,000	5,354,740
* ING GROEP NV	1%	29 Mar 2022	1,550,000	1,566,429
INTEL CORP	2.875%	11 May 2024	2,000,000	2,158,145
INTERCONTINENTALEXCHANGE	1%	15 Jun 2023	5,800,000	5,817,458
INTL BK RECON + DEVELOP	1%	25 Jun 2021	10,000,000	9,997,900
INTL LEASE FINANCE CORP	5.875%	15 Aug 2022	800,000	864,399

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ISRAEL ELECTRIC CORP LTD	5%	12 Nov 2024	900,000	1,015,758
JACKSON NATL LIFE GLOBAL	1%	27 Jun 2022	7,000,000	7,062,616
JAPAN TOBACCO INC	2%	13 Apr 2021	900,000	902,628
JAPANESE YEN	FOREIGN CURRENCY		52,139	505
JP MORGAN CHASE COMMERCIAL MOR	3.378%	15 Sep 2050	7,000,000	7,458,121
JP MORGAN CHASE COMMERCIAL MOR	3.483%	15 Jun 2045	856,891	870,397
JPMBB COMMERCIAL MORTGAGE SECU	3.288%	15 Jan 2048	8,268,438	8,683,025
* JPMORGAN CHASE + CO	1%	01 Mar 2025	4,000,000	4,313,306
JPN BANK FOR INT L COOP	1.75%	23 Jan 2023	10,000,000	10,292,479

JUPIT 1A A SONIA3M +90BP	0.01%	01 Jun 2060	200,000	271,020
KANSAS CITY SOUTHERN	3%	15 May 2023	4,025,000	4,193,193
KOMATSU FINANCE AMERICA	2.437%	11 Sep 2022	3,200,000	3,305,999
KOMMUNEKREDIT	2.5%	14 Apr 2022	12,000,000	12,344,707
KOMMUNINVEST I SVERIGE	0.125%	20 Jul 2022	800,000	799,160
KOREA DEVELOPMENT BANK	1%	01 Oct 2022	5,000,000	5,013,717
LEASEPLAN CORPORATION NV	2.875%	24 Oct 2024	2,000,000	2,113,316
LLOYDS BANK PLC	2.25%	14 Aug 2022	1,500,000	1,545,893
LLOYDS BANKING GROUP PLC	1%	17 Mar 2023	3,000,000	3,083,043
LSI OPEN POSITION NET ASSET	0.01%	31 Dec 2060	102,460	461
MARRIOTT INTERNATIONAL	3.125%	15 Oct 2021	300,000	303,889
MASSACHUSETTS EDUCATIONAL FINA	1%	25 Apr 2038	242,105	243,369
MCCORMICK + CO	2.7%	15 Aug 2022	1,000,000	1,035,259
MET LIFE GLOB FUNDING I	1.95%	13 Jan 2023	4,500,000	4,642,823
MEXICAN PESO (NEW)	FOREIGN CURRENCY		525	26
MFRA TRUST	1%	25 Apr 2065	188,653	188,702
MITSUBISHI HC CAPITAL	3.406%	28 Feb 2022	400,000	411,400
MITSUBISHI UFJ FIN GRP	1.412%	17 Jul 2025	800,000	821,851
MITSUBISHI UFJ FIN GRP	1%	15 Sep 2024	15,000,000	15,089,442
MIZUHO FINANCIAL GROUP	1%	08 Sep 2024	3,700,000	3,698,965
MORGAN STANLEY	1%	10 Dec 2026	10,000,000	10,074,422
MORGAN STANLEY BAML TRUST	3.401%	15 May 2050	6,000,000	6,553,400
NATIONAL RURAL UTIL COOP	1%	30 Jun 2021	5,000,000	5,007,854
NATIONWIDE BLDG SOCIETY	2%	27 Jan 2023	2,100,000	2,166,925
NATIONWIDE BLDG SOCIETY	1%	26 Apr 2023	700,000	727,102
NATWEST GROUP PLC	1%	15 May 2023	6,000,000	6,229,491
NATWEST GROUP PLC	1%	22 May 2024	8,000,000	8,324,324
NAVIENT STUDENT LOAN TRUST	1.31%	15 Jan 2069	200,000	202,034
NAVIENT STUDENT LOAN TRUST	1.17%	16 Sep 2069	665,448	670,457
NAVIENT STUDENT LOAN TRUST	1.33%	15 Apr 2069	3,500,000	3,504,460
NAVIENT STUDENT LOAN TRUST	1%	26 Jul 2066	3,105,876	3,097,928
NAVIENT STUDENT LOAN TRUST	1%	26 Jul 2066	606,678	606,884
NEW RESIDENTIAL MORTGAGE LOAN	1%	25 Dec 2057	3,052,242	3,232,630
NEW RESIDENTIAL MORTGAGE LOAN	1%	25 Jul 2059	3,667,163	3,854,985
NEW YORK ST URBAN DEV CORP REV	2.1%	15 Mar 2022	2,100,000	2,123,331
NEXTERA ENERGY CAPITAL	1.95%	01 Sep 2022	7,700,000	7,909,748
NISSAN MOTOR ACCEPTANCE	2.55%	08 Mar 2021	2,000,000	2,005,450
NISSAN MOTOR ACCEPTANCE	2.65%	13 Jul 2022	2,400,000	2,455,967
NISSAN MOTOR ACCEPTANCE	2.6%	28 Sep 2022	800,000	820,856
NISSAN MOTOR ACCEPTANCE	1%	28 Sep 2022	800,000	793,027
NISSAN MOTOR ACCEPTANCE	1%	15 Mar 2021	2,000,000	1,998,508
NISSAN MOTOR ACCEPTANCE	3.65%	21 Sep 2021	4,500,000	4,578,420
NOMURA HOLDINGS INC	1.851%	16 Jul 2025	4,000,000	4,157,105
NTT FINANCE CORP	1.9%	21 Jul 2021	400,000	402,824
NUTRITION + BIOSCIENCES	1.23%	01 Oct 2025	2,000,000	2,021,228
NXP BV/NXP FUNDING LLC	3.875%	01 Sep 2022	1,000,000	1,053,946
ONTARIO (PROVINCE OF)	1.75%	24 Jan 2023	3,000,000	3,089,084
ORIX CORP	2.9%	18 Jul 2022	4,500,000	4,663,722
ORIX CORP	2.65%	13 Apr 2021	1,500,000	1,508,460
OTIS WORLDWIDE CORP	2.056%	05 Apr 2025	2,200,000	2,331,655
PACIFIC GAS + ELECTRIC	2.1%	01 Aug 2027	2,200,000	2,238,766
PACIFIC GAS + ELECTRIC	3.25%	15 Jun 2023	200,000	208,745
PACIFIC GAS + ELECTRIC	3.85%	15 Nov 2023	100,000	106,326
PACIFIC GAS + ELECTRIC	1.75%	16 Jun 2022	3,500,000	3,509,877
PACIFIC GAS + ELECTRIC	3.75%	15 Feb 2024	200,000	213,358
PACIFIC GAS + ELECTRIC	3.4%	15 Aug 2024	700,000	745,501
PACIFIC GAS + ELECTRIC	2.95%	01 Mar 2026	200,000	211,626
PACIFIC LIFE GF II	1.2%	24 Jun 2025	900,000	912,308

PACIFIC LIFE GF II	0.5%	23 Sep 2023	1,700,000	1,704,518
PANASONIC CORP	2.536%	19 Jul 2022	2,500,000	2,569,904
PARK AEROSPACE HOLDINGS	5.25%	15 Aug 2022	1,100,000	1,154,461
PARK AEROSPACE HOLDINGS	4.5%	15 Mar 2023	1,400,000	1,467,095
PAYPAL HOLDINGS INC	2.2%	26 Sep 2022	1,900,000	1,963,161
PAYPAL HOLDINGS INC	1.35%	01 Jun 2023	10,000,000	10,239,147
PFP III	1%	14 Apr 2037	700,000	689,549
PHILIP MORRIS INTL INC	2.5%	02 Nov 2022	2,000,000	2,075,535
PNC BANK NA	1%	22 Jul 2022	5,000,000	5,009,982
PNC BANK NA	1%	24 Feb 2023	3,500,000	3,554,071
POUND STERLING	FOREIGN CURRENCY		53,694	73,397
PROTECTIVE LIFE GLOBAL	2.615%	22 Aug 2022	4,000,000	4,144,645
QNB FINANCE LTD	1%	02 May 2022	1,500,000	1,504,098
QNB FINANCE LTD	1%	31 May 2021	5,800,000	5,816,538
QUALCOMM INC	1.3%	20 May 2028	1,154,000	1,167,438
RECKITT BENCKISER TSY	1%	24 Jun 2022	1,500,000	1,506,920
RELIANCE STAND LIFE II	2.75%	21 Jan 2027	1,800,000	1,891,361
SABINE PASS LIQUEFACTION	5.625%	15 Apr 2023	300,000	329,589
SANTANDER UK GROUP HLDGS	2.875%	05 Aug 2021	6,300,000	6,388,235
SANTANDER UK PLC	2.1%	13 Jan 2023	5,000,000	5,166,418
SBA TOWER TRUST	1.884%	15 Jul 2050	1,600,000	1,646,758
SEMPRA ENERGY	1%	15 Mar 2021	1,200,000	1,200,760
SHIRE ACQ INV IRELAND DA	2.4%	23 Sep 2021	818,000	828,668
SHIRE ACQ INV IRELAND DA	2.875%	23 Sep 2023	3,200,000	3,393,373
SK TELECOM CO LTD	3.75%	16 Apr 2023	300,000	320,261
SKY LTD	3.125%	26 Nov 2022	2,000,000	2,102,791
SLC STUDENT LOAN TRUST	1%	15 Jun 2029	4,219,888	4,194,670
SLC STUDENT LOAN TRUST	1%	15 Mar 2027	5,956,983	5,923,174
SLC STUDENT LOAN TRUST	1%	15 Sep 2026	107,083	107,064
SLM STUDENT LOAN TRUST	1%	25 Oct 2028	2,149,606	2,136,807
SLM STUDENT LOAN TRUST	1%	25 Jan 2028	666,804	666,942
SLM STUDENT LOAN TRUST	1%	25 Jun 2043	7,319,181	7,231,149
SLM STUDENT LOAN TRUST	1%	27 Dec 2038	7,693,157	7,650,508
SLM STUDENT LOAN TRUST	1%	25 Jan 2024	204,184	249,810
SMB PRIVATE EDUCATION LOAN TRU	1.29%	15 Jul 2053	3,008,999	3,019,195
SMBC AVIATION CAPITAL FI	2.65%	15 Jul 2021	2,800,000	2,829,239
SMBC AVIATION CAPITAL FI	3%	15 Jul 2022	4,600,000	4,721,107
SMBC AVIATION CAPITAL FI	2.65%	15 Jul 2021	5,083,000	5,136,080
SOCIAL PROFESSIONAL LOAN PROGR	2.65%	25 Sep 2040	1,652,069	1,702,090
SOFI CONSUMER LOAN PROGRAM TRU	2.77%	25 May 2026	65,561	65,753
SOUTHERN CAL EDISON	1.2%	01 Feb 2026	5,800,000	5,868,970
STANDARD CHARTERED PLC	1%	21 May 2025	300,000	325,322
STANDARD CHARTERED PLC	1%	14 Oct 2023	1,200,000	1,212,000
SUMITOMO MITSUI FINL GRP	2.846%	11 Jan 2022	1,510,000	1,547,858
SUMITOMO MITSUI FINL GRP	1.474%	08 Jul 2025	8,000,000	8,193,119
SUMITOMO MITSUI TR BK LT	0.8%	12 Sep 2023	3,700,000	3,733,491
SVENSKA HANDELSBANKEN AB	1%	30 Mar 2021	2,000,000	2,005,160

SWEDISH EXPORT CREDIT	2.875%	22 May 2021	3,000,000	3,030,792
SWEDISH EXPORT CREDIT	0.25%	29 Sep 2023	8,000,000	7,991,440
SWPC0JQJ7 CDS EUR R F 1.00000	1%	20 Dec 2021	1,800,000	16,714
SYDNEY AIRPORT FINANCE	5.125%	22 Feb 2021	2,600,000	2,614,616
SYNCHRONY FINANCIAL	2.85%	25 Jul 2022	2,200,000	2,271,828
TAKEDA PHARMACEUTICAL	4%	26 Nov 2021	3,000,000	3,086,741
TELSTRA CORP LTD	3.125%	07 Apr 2025	3,700,000	4,063,427

THE BANCORP COMMERCIAL MORTGAG	1% 15 Sep 2036	1,230,873	1,227,758
THE BANK OF NOVA SCOTIA REPO	0.06% 04 Jan 2021	18,600,000	18,600,000
TOKYO METROPOLITAN GOVT	0.75% 16 Jul 2025	5,000,000	5,010,304
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	8,536,882	8,689,470
TOWD POINT MORTGAGE TRUST	1% 25 Nov 2058	2,794,278	2,864,364
TOWD POINT MORTGAGE TRUST	1% 25 Oct 2059	5,418,445	5,719,489
TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	3,409,110	3,530,730
TOYOTA AUTO LOAN EXTENDED NOTE	2.56% 25 Nov 2031	8,000,000	8,543,257
TOYOTA AUTO LOAN EXTENDED NOTE	1.35% 25 May 2033	2,400,000	2,471,249
TOYOTA MOTOR CREDIT CORP	1% 11 Jan 2022	2,000,000	2,012,215
TOYOTA MOTOR CREDIT CORP	1% 17 May 2022	13,000,000	13,041,422
TRILLIUM CREDIT CARD TRUST II	1% 26 Dec 2024	3,000,000	3,008,087
UBS BARCLAYS COMMERCIAL MORTGA	3.525% 10 May 2063	7,000,000	7,212,017
UBS GROUP AG	1% 30 Jul 2024	3,300,000	3,331,908
UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	2,100,000	2,164,849
US 10YR NOTE (CBT)MAR21	XCBT 20210322	6,600,000	7,734
US 10YR ULTRA FUT MAR21	XCBT 20210322	4,300,000	(11,422)
US 2YR NOTE (CBT) MAR21	XCBT 20210331	769,200,000	854,914
US 5YR NOTE (CBT) MAR21	XCBT 20210331	(175,900,000)	(626,717)
US DOLLAR		6,547,827	6,547,827
US TREASURY N/B	0.375% 31 Mar 2022	82,100,000	82,359,769
US TREASURY N/B	0.125% 15 Oct 2023	19,500,000	19,486,289
US ULTRA BOND CBT MAR21	XCBT 20210322	(5,600,000)	232,313
UTAH ACQUISITION SUB	3.15% 15 Jun 2021	6,000,000	6,058,000
VALERO ENERGY CORP	1% 15 Sep 2023	6,600,000	6,616,823
VERIZON COMMUNICATIONS	1% 15 May 2025	3,100,000	3,183,237
VMWARE INC	2.95% 21 Aug 2022	4,600,000	4,771,824
VOLKSWAGEN GROUP AMERICA	2.9% 13 May 2022	500,000	515,799
VOLKSWAGEN GROUP AMERICA	0.875% 22 Nov 2023	2,700,000	2,715,210
WELLS FARGO + COMPANY	1% 31 Oct 2023	3,400,000	3,453,719
WELLS FARGO + COMPANY	1% 02 Jun 2024	11,000,000	11,306,718
WELLS FARGO BANK NA	3.55% 14 Aug 2023	1,200,000	1,296,012
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jan 2059	3,000,000	3,032,348
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Jun 2045	1,235,940	1,231,363
WF RBS COMMERCIAL MORTGAGE TRU	3.558% 15 Dec 2046	1,025,084	1,068,979
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Aug 2047	1,184,155	1,173,143
WISCONSIN ELECTRIC POWER	2.05% 15 Dec 2024	2,000,000	2,117,060
WOODSIDE FINANCE LTD	4.6% 10 May 2021	3,300,000	3,312,879
WOODSIDE FINANCE LTD	3.65% 05 Mar 2025	1,100,000	1,185,910
YALE UNIVERSITY	0.873% 15 Apr 2025	2,900,000	2,945,777

Sub-Total: Fund 5736 5 of 15

Total \$1,278,280,027

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
			(n/a)	
			Shares/ Par Value	
	ABB FINANCE USA INC	2.875% 08 May 2022	135,000	\$ 139,542
	ABBVIE INC	3.6% 14 May 2025	1,100,000	1,225,496
	ABBVIE INC	3.2% 21 Nov 2029	3,850,000	4,314,678
	ABBVIE INC	3.85% 15 Jun 2024	295,000	324,897
	AEP TEXAS INC	2.1% 01 Jul 2030	400,000	418,180
	ALTRIA GROUP INC	2.85% 09 Aug 2022	360,000	373,853

ALTRIA GROUP INC	4%	31 Jan 2024	530,000	581,919
AMER AIRLINE 16 2 AA PTT	3.2%	15 Dec 2029	80,950	78,934
AMERICAN INTL GROUP	4.125%	15 Feb 2024	140,000	155,013
AMERICAN INTL GROUP	3.9%	01 Apr 2026	975,000	1,111,783
AMERICAN INTL GROUP	3.75%	10 Jul 2025	305,000	342,666
AMGEN INC	2.6%	19 Aug 2026	160,000	174,675
ANHEUSER BUSCH CO/INBEV	3.65%	01 Feb 2026	2,165,000	2,447,250
ANTHEM INC	3.65%	01 Dec 2027	765,000	882,176
APPALACHIAN POWER CO	3.3%	01 Jun 2027	180,000	200,969
APPLE INC	3.25%	23 Feb 2026	1,160,000	1,301,767
ARCH CAPITAL FINANCE LLC	4.011%	15 Dec 2026	75,000	87,209
ARIZONA PUBLIC SERVICE	2.6%	15 Aug 2029	115,000	125,285
ASCENSION HEALTH	2.532%	15 Nov 2029	355,000	388,939
AT+T INC	2.3%	01 Jun 2027	1,605,000	1,711,793
AT+T INC	2.55%	01 Dec 2033	2,914,000	2,987,253
AUTOZONE INC	3.75%	18 Apr 2029	600,000	691,937
AUTOZONE INC	1.65%	15 Jan 2031	80,000	79,346
BANCO SANTANDER SA	3.848%	12 Apr 2023	200,000	214,824
BANCO SANTANDER SA	3.8%	23 Feb 2028	400,000	453,042
BANK OF AMERICA CORP	4%	22 Jan 2025	400,000	449,473
BANK OF AMERICA CORP	3.95%	21 Apr 2025	690,000	777,829
BANK OF AMERICA CORP	1%	05 Mar 2029	3,800,000	4,436,839
BANK OF AMERICA CORP	1%	13 Feb 2031	1,370,000	1,455,031
BANK OF AMERICA CORP	1%	20 Dec 2028	841,000	949,947
BANK OF NY MELLON CORP	3.4%	15 May 2024	405,000	442,987
BARCLAYS PLC	4.375%	12 Jan 2026	720,000	829,869
BARCLAYS PLC	1%	24 Jun 2031	1,410,000	1,468,294
BARCLAYS PLC	4.337%	10 Jan 2028	740,000	850,103
BAT CAPITAL CORP	3.215%	06 Sep 2026	270,000	297,371
BAT CAPITAL CORP	4.7%	02 Apr 2027	180,000	211,657
BAT CAPITAL CORP	3.222%	15 Aug 2024	340,000	368,092
BECTON DICKINSON AND CO	3.734%	15 Dec 2024	388,000	430,170
BERKSHIRE HATHAWAY INC	2.75%	15 Mar 2023	1,285,000	1,349,458
BOEING CO	2.25%	15 Jun 2026	425,000	434,992
BOEING CO	3.1%	01 May 2026	145,000	155,265
BOEING CO	2.7%	01 Feb 2027	1,175,000	1,222,173
BOEING CO	4.508%	01 May 2023	750,000	810,624
BOSTON PROPERTIES LP	3.85%	01 Feb 2023	590,000	627,682
BRISTOL MYERS SQUIBB CO	3.9%	20 Feb 2028	1,220,000	1,444,371
BROADCOM INC	4.11%	15 Sep 2028	826,000	945,345
BROADCOM INC	3.15%	15 Nov 2025	225,000	245,689
BROADCOM INC	4.7%	15 Apr 2025	1,130,000	1,294,944
BURLINGTN NORTH SANTA FE	3.4%	01 Sep 2024	380,000	416,949
CAPITAL ONE BANK USA NA	3.375%	15 Feb 2023	495,000	523,092
CENTERPOINT ENER HOUSTON	2.25%	01 Aug 2022	65,000	66,664
CENTERPOINT ENERGY INC	2.95%	01 Mar 2030	815,000	887,069
CFCRE COMMERCIAL MORTGAGE TRUS	3.585%	10 Dec 2054	2,250,000	2,509,706
CHARTER COMM OPT LLC/CAP	5.05%	30 Mar 2029	1,090,000	1,325,291

CHARTER COMM OPT LLC/CAP	2.8%	01 Apr 2031	1,350,000	1,427,869
CHEVRON CORP	2.355%	05 Dec 2022	430,000	445,289
CHUBB INA HOLDINGS INC	2.7%	13 Mar 2023	1,015,000	1,068,860
CIGNA CORP	4.5%	25 Feb 2026	1,980,000	2,321,273
CINTAS CORPORATION NO. 2	3.7%	01 Apr 2027	385,000	443,590
CITIBANK CREDIT CARD ISSUANCE	3.96%	13 Oct 2030	1,200,000	1,449,235

CITIGROUP COMMERCIAL MORTGAGE	3.717%	15 Sep 2048	4,500,000	5,059,097
CITIGROUP COMMERCIAL MORTGAGE	3.197%	15 Aug 2050	5,000,000	5,585,752
CITIGROUP INC	1%	03 Jun 2031	700,000	746,102
CITIGROUP INC	4.45%	29 Sep 2027	1,735,000	2,051,010
CITIGROUP INC	4.6%	09 Mar 2026	140,000	164,064
CITIGROUP INC	3.4%	01 May 2026	850,000	956,741
CITIGROUP INC	1%	23 Apr 2029	350,000	410,509
CITIGROUP INC	1%	29 Jan 2031	2,680,000	2,875,099
CITIGROUP INC	1%	05 Nov 2030	195,000	214,756
CLEVELAND ELECTRIC ILLUM	5.5%	15 Aug 2024	450,000	518,244
CNA FINANCIAL CORP	3.95%	15 May 2024	710,000	784,960
CNOOC FINANCE 2013 LTD	2.875%	30 Sep 2029	655,000	681,495
COMCAST CORP	3.6%	01 Mar 2024	1,065,000	1,171,707
COMCAST CORP	4.15%	15 Oct 2028	355,000	427,340
COMCAST CORP	3%	01 Feb 2024	1,230,000	1,323,166
COMM MORTGAGE TRUST	3.546%	10 Jun 2047	2,196,145	2,367,537
COMM MORTGAGE TRUST	3.819%	10 Jun 2047	200,000	219,401
COMM MORTGAGE TRUST	3.42%	10 Aug 2047	1,500,000	1,594,074
COMM MORTGAGE TRUST	3.765%	10 Feb 2049	3,995,000	4,506,593
COMMONSPIRIT HEALTH	2.76%	01 Oct 2024	435,000	466,339
COMMONWEALTH EDISON CO	3.7%	15 Aug 2028	2,085,000	2,459,266
CONCHO RESOURCES INC	4.3%	15 Aug 2028	650,000	768,453
CONCHO RESOURCES INC	2.4%	15 Feb 2031	200,000	209,325
CONCHO RESOURCES INC	3.75%	01 Oct 2027	1,235,000	1,411,496
CONSTELLATION BRANDS INC	3.7%	06 Dec 2026	275,000	314,719
CONSTELLATION BRANDS INC	4.4%	15 Nov 2025	205,000	238,033
CONTL AIRLINES 2012 1 A	4.15%	11 Oct 2025	110,400	111,107
CONTL AIRLINES 2012 2 A	4%	29 Apr 2026	334,917	338,818
COSTCO WHOLESALE CORP	1.6%	20 Apr 2030	255,000	261,298
CREDIT SUISSE GROUP AG	4.55%	17 Apr 2026	420,000	494,130
CREDIT SUISSE GROUP AG	3.75%	26 Mar 2025	505,000	560,656
CREDIT SUISSE NEW YORK	2.95%	09 Apr 2025	1,245,000	1,365,755
CSAIL COMMERCIAL MORTGAGE TRUS	3.756%	15 Nov 2048	1,280,000	1,427,991
CVS HEALTH CORP	4.3%	25 Mar 2028	1,625,000	1,933,686
DELTA AIR LINES 2007 1 A	6.821%	10 Feb 2024	163,099	167,073
DEUTSCHE BANK NY	5%	14 Feb 2022	1,220,000	1,275,545
DIAGEO CAPITAL PLC	2%	29 Apr 2030	850,000	886,388
DISCOVER FINANCIAL SVS	4.1%	09 Feb 2027	135,000	155,531
DISCOVERY COMMUNICATIONS	3.95%	15 Jun 2025	605,000	679,735
DISCOVERY COMMUNICATIONS	4.125%	15 May 2029	590,000	688,725
DOLLAR TREE INC	3.7%	15 May 2023	520,000	556,637
DOW CHEMICAL CO/THE	3.625%	15 May 2026	1,070,000	1,205,664
DTE ELECTRIC CO	2.25%	01 Mar 2030	270,000	289,651
DTE ENERGY CO	2.529%	01 Oct 2024	640,000	681,905
DTE ENERGY CO	3.8%	15 Mar 2027	410,000	470,982
DUPONT DE NEMOURS INC	4.493%	15 Nov 2025	410,000	478,614
EASTMAN CHEMICAL CO	3.8%	15 Mar 2025	548,000	609,290
ECOPETROL SA	5.875%	18 Sep 2023	180,000	200,972
ECOPETROL SA	4.125%	16 Jan 2025	70,000	76,126
ECOPETROL SA	5.375%	26 Jun 2026	610,000	702,580
ENERGY TRANSFER LP	4.75%	15 Jan 2026	685,000	775,072
ENTERGY LOUISIANA LLC	2.4%	01 Oct 2026	250,000	270,296
ENTERPRISE PRODUCTS OPER	3.125%	31 Jul 2029	905,000	1,003,189
ENTERPRISE PRODUCTS OPER	2.8%	31 Jan 2030	680,000	736,997
ENTERPRISE PRODUCTS OPER	3.35%	15 Mar 2023	1,375,000	1,453,353
EOG RESOURCES INC	3.15%	01 Apr 2025	340,000	374,320
EQUIFAX INC	2.6%	01 Dec 2024	545,000	583,725
EVERGY INC	2.9%	15 Sep 2029	425,000	465,856
EVERSOURCE ENERGY	1.65%	15 Aug 2030	175,000	174,291

FANNIE MAE	0.875%	05 Aug 2030	705,000	691,879
FANNIE MAE	0.75%	08 Oct 2027	3,315,000	3,327,892
FANNIE MAE	0.5%	07 Nov 2025	440,000	441,840
FANNIE MAE	0.625%	22 Apr 2025	305,000	308,585
FANNIE MAE	0.5%	17 Jun 2025	1,215,000	1,221,445
FANNIE MAE	2%	05 Oct 2022	170,000	175,547
FANNIE MAE	2.875%	12 Sep 2023	185,000	198,228
FANNIE MAE	2.5%	05 Feb 2024	275,000	294,543
FANNIE MAE	1.625%	07 Jan 2025	200,000	210,754
FANNIE MAE	6.625%	15 Nov 2030	80,000	121,130
FED HM LN PC POOL A47038	5%	01 Sep 2035	27,435	31,918
FED HM LN PC POOL A85726	5%	01 Apr 2039	69,641	81,008
FED HM LN PC POOL A92478	4.5%	01 Jun 2040	296,703	333,240
FED HM LN PC POOL A93318	5%	01 Aug 2040	191,073	222,251
FED HM LN PC POOL A93713	5%	01 Sep 2040	262,122	304,897
FED HM LN PC POOL A94069	5%	01 Sep 2040	60,714	70,277
FED HM LN PC POOL A94113	5%	01 Oct 2040	103,689	120,607
FED HM LN PC POOL A94898	4.5%	01 Nov 2040	119,155	133,361
FED HM LN PC POOL A95085	4%	01 Nov 2040	464,571	506,577
FED HM LN PC POOL A95519	4.5%	01 Dec 2040	57,557	63,742
FED HM LN PC POOL A95575	4%	01 Dec 2040	316,305	348,695
FED HM LN PC POOL A95960	4%	01 Dec 2040	279,837	308,498
FED HM LN PC POOL A97040	4%	01 Feb 2041	324,773	356,376
FED HM LN PC POOL C03469	4.5%	01 May 2040	344,903	385,531
FED HM LN PC POOL C03517	4.5%	01 Sep 2040	27,711	31,016
FED HM LN PC POOL C03520	4%	01 Sep 2040	356,349	389,792
FED HM LN PC POOL C03545	5%	01 Aug 2040	147,192	171,209
FED HM LN PC POOL C03792	3.5%	01 Apr 2042	0	0
FED HM LN PC POOL C04272	3%	01 Oct 2042	746,590	795,385
FED HM LN PC POOL C04422	3%	01 Dec 2042	596,363	634,375
FED HM LN PC POOL C09004	3.5%	01 Jul 2042	615,639	662,085
FED HM LN PC POOL C09022	3%	01 Jan 2043	3,372,800	3,588,222
FED HM LN PC POOL C09029	3%	01 Mar 2043	417,042	443,649
FED HM LN PC POOL C09031	2.5%	01 Feb 2043	246,386	263,774
FED HM LN PC POOL C09055	4%	01 Dec 2043	107,081	116,522
FED HM LN PC POOL C91176	5.5%	01 May 2028	40,161	44,904
FED HM LN PC POOL C91908	3%	01 Jan 2037	1,362,387	1,435,113
FED HM LN PC POOL C91960	3.5%	01 Nov 2037	557,846	593,733
FED HM LN PC POOL C91969	3%	01 Jan 2038	252,459	264,417
FED HM LN PC POOL E04113	2.5%	01 Nov 2027	819,504	864,767
FED HM LN PC POOL G02031	5.5%	01 Feb 2036	0	0
FED HM LN PC POOL G02427	5.5%	01 Dec 2036	165,994	195,047
FED HM LN PC POOL G03737	6.5%	01 Nov 2037	67,620	77,130
FED HM LN PC POOL G03781	6%	01 Jan 2038	0	0
FED HM LN PC POOL G03812	5.5%	01 Feb 2038	217,731	256,048
FED HM LN PC POOL G03819	6%	01 Jan 2038	0	0
FED HM LN PC POOL G04585	5.5%	01 Feb 2038	0	0
FED HM LN PC POOL G05472	4.5%	01 Jun 2039	48,245	53,548
FED HM LN PC POOL G05676	4%	01 Nov 2039	389,816	429,778

FED HM LN PC POOL G05726	5%	01 Aug 2039	100,311	116,684
FED HM LN PC POOL G05741	4.5%	01 Dec 2039	43,985	49,165
FED HM LN PC POOL G05927	4.5%	01 Jul 2040	466,454	523,917
FED HM LN PC POOL G06087	5%	01 Sep 2040	36,164	42,023
FED HM LN PC POOL G06231	4%	01 Dec 2040	260,271	285,575
FED HM LN PC POOL G06499	4%	01 Mar 2041	332,195	369,331

FED HM LN PC POOL G06506	4%	01 Dec 2040	716,241	789,278
FED HM LN PC POOL G06507	4%	01 Feb 2041	145,414	160,246
FED HM LN PC POOL G06601	4.5%	01 Dec 2040	1,115,258	1,252,614
FED HM LN PC POOL G07032	3%	01 Jun 2042	1,015,629	1,078,069
FED HM LN PC POOL G07129	3.5%	01 Sep 2042	962,052	1,046,571
FED HM LN PC POOL G07388	3.5%	01 May 2043	441,474	480,297
FED HM LN PC POOL G08368	4.5%	01 Oct 2039	167,268	187,736
FED HM LN PC POOL G08372	4.5%	01 Nov 2039	115,564	129,238
FED HM LN PC POOL G08479	3.5%	01 Mar 2042	342,109	367,951
FED HM LN PC POOL G08521	3%	01 Jan 2043	381,035	405,309
FED HM LN PC POOL G08567	4%	01 Jan 2044	0	0
FED HM LN PC POOL G08577	4%	01 Mar 2044	0	0
FED HM LN PC POOL G08601	4%	01 Aug 2044	182,460	198,846
FED HM LN PC POOL G08624	4%	01 Jan 2045	151,186	165,284
FED HM LN PC POOL G08627	3.5%	01 Feb 2045	0	0
FED HM LN PC POOL G08654	3.5%	01 Jul 2045	1,148,722	1,229,783
FED HM LN PC POOL G08676	3.5%	01 Nov 2045	0	0
FED HM LN PC POOL G08677	4%	01 Nov 2045	334,628	363,020
FED HM LN PC POOL G08681	3.5%	01 Dec 2045	0	0
FED HM LN PC POOL G08707	4%	01 May 2046	1,106,105	1,198,943
FED HM LN PC POOL G08731	2.5%	01 Nov 2046	434,223	464,034
FED HM LN PC POOL G08732	3%	01 Nov 2046	411,775	435,378
FED HM LN PC POOL G08735	4.5%	01 Oct 2046	465,027	513,019
FED HM LN PC POOL G08737	3%	01 Dec 2046	0	0
FED HM LN PC POOL G08739	4%	01 Dec 2046	251,118	271,590
FED HM LN PC POOL G08741	3%	01 Jan 2047	0	0
FED HM LN PC POOL G08770	3.5%	01 Jul 2047	756,474	805,388
FED HM LN PC POOL G08772	4.5%	01 Jul 2047	433,482	471,089
FED HM LN PC POOL G08785	4%	01 Oct 2047	676,884	725,803
FED HM LN PC POOL G08792	3.5%	01 Dec 2047	0	0
FED HM LN PC POOL G08793	4%	01 Dec 2047	475,532	510,133
FED HM LN PC POOL G08817	4%	01 Jun 2048	0	0
FED HM LN PC POOL G08836	4%	01 Sep 2048	0	0
FED HM LN PC POOL G08842	4%	01 Oct 2048	0	0
FED HM LN PC POOL G12403	5%	01 Oct 2021	0	0
FED HM LN PC POOL G13300	4.5%	01 May 2023	0	0
FED HM LN PC POOL G13868	4.5%	01 Jul 2025	71,529	76,146
FED HM LN PC POOL G14239	4%	01 Sep 2026	29,692	31,590
FED HM LN PC POOL G16015	3%	01 Jan 2032	596,752	645,243
FED HM LN PC POOL G16177	2%	01 Jan 2032	1,142,186	1,199,596
FED HM LN PC POOL G16459	3.5%	01 Jul 2032	308,056	332,129
FED HM LN PC POOL G18401	3.5%	01 Sep 2026	52,353	55,572
FED HM LN PC POOL G18475	2.5%	01 Aug 2028	139,645	146,026
FED HM LN PC POOL G67717	4%	01 Nov 2048	863,294	945,763
FED HM LN PC POOL J09212	5%	01 Jan 2024	0	0
FED HM LN PC POOL J12398	4.5%	01 Jun 2025	71,044	75,554
FED HM LN PC POOL J12439	4.5%	01 Jun 2025	58,533	62,260
FED HM LN PC POOL J13721	3.5%	01 Dec 2025	0	0
FED HM LN PC POOL J15031	4%	01 Apr 2026	235,816	250,992
FED HM LN PC POOL J15719	4%	01 Jun 2026	206,801	220,139
FED HM LN PC POOL J15847	4%	01 Jun 2026	101,396	107,880
FED HM LN PC POOL J16059	4%	01 Jul 2026	97,919	104,141
FED HM LN PC POOL J16432	3.5%	01 Aug 2026	0	0
FED HM LN PC POOL J18912	2.5%	01 Apr 2027	204,223	215,404
FED HM LN PC POOL J23935	3%	01 May 2028	253,298	268,780
FED HM LN PC POOL J24887	3%	01 Jul 2028	1,736,341	1,850,283
FED HM LN PC POOL J27464	3.5%	01 Feb 2029	558,737	605,318
FED HM LN PC POOL J27964	3%	01 Apr 2029	273,415	290,647
FED HM LN PC POOL J28440	3%	01 Jun 2029	321,874	343,568
FED HM LN PC POOL J29007	3%	01 Aug 2029	354,836	380,370
FED HM LN PC POOL J29036	3%	01 Aug 2029	304,746	327,218
FED HM LN PC POOL J29049	3%	01 Aug 2029	320,171	343,185

FED HM LN PC POOL Q02171	5%	01 Jul 2041	87,843	100,035
FED HM LN PC POOL Q02606	5%	01 Aug 2041	494,443	569,743
FED HM LN PC POOL Q04673	4%	01 Nov 2041	712,081	787,142
FED HM LN PC POOL Q10241	3.5%	01 Aug 2042	275,972	303,165
FED HM LN PC POOL Q10448	3.5%	01 Aug 2042	271,983	295,874
FED HM LN PC POOL Q11288	3.5%	01 Sep 2042	272,676	296,628
FED HM LN PC POOL Q11788	3%	01 Oct 2042	154,122	166,647
FED HM LN PC POOL Q12520	3%	01 Oct 2042	72,406	77,073
FED HM LN PC POOL Q12841	3.5%	01 Nov 2042	747,484	813,170
FED HM LN PC POOL Q13630	3%	01 Nov 2042	180,464	192,409
FED HM LN PC POOL Q14326	2.5%	01 Jan 2043	810,513	864,461
FED HM LN PC POOL Q15062	3%	01 Feb 2043	949,072	1,030,399
FED HM LN PC POOL Q44452	3%	01 Nov 2046	278,763	292,736
FED HM LN PC POOL Q44963	3.5%	01 Dec 2046	836,182	904,793
FED HM LN PC POOL Q49494	4.5%	01 Jul 2047	241,577	264,843
FED HM LN PC POOL Q53334	4%	01 Jan 2048	825,197	883,156
FED HM LN PC POOL Q53670	3.5%	01 Jan 2048	0	0
FED HM LN PC POOL Q55401	5%	01 Apr 2048	0	0
FED HM LN PC POOL QA5902	3%	01 Jan 2050	438,173	459,814
FED HM LN PC POOL QB0220	3%	01 Jun 2050	539,913	565,849
FED HM LN PC POOL SD8016	3%	01 Oct 2049	1,862,928	1,952,448
FED HM LN PC POOL SD8062	3%	01 May 2050	435,188	456,736
FED HM LN PC POOL V60298	3%	01 Oct 2028	274,409	291,584
FED HM LN PC POOL V60564	3%	01 Jun 2029	551,470	588,086
FED HM LN PC POOL V60869	2.5%	01 Jul 2030	1,014,352	1,081,288
FED HM LN PC POOL V83344	4%	01 Aug 2047	0	0
FED HM LN PC POOL ZM2868	3.5%	01 Mar 2047	274,058	298,951
FEDERAL HOME LOAN BANK	3%	12 Oct 2021	565,000	577,532
FEDERAL HOME LOAN BANK	3.25%	16 Nov 2028	785,000	938,762
FEDEX CORP	3.3%	15 Mar 2027	100,000	112,040
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Apr 2023	1,255,000	1,333,923
FHLMC MULTIFAMILY STRUCTURED P	3.49%	25 Jan 2024	245,000	266,036
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Sep 2027	2,985,000	3,403,139
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Dec 2027	5,000,000	5,816,580
FIDELITY NATIONAL INFORM	3.875%	05 Jun 2024	115,000	126,563
FISERV INC	3.5%	01 Oct 2022	141,000	147,521
FISERV INC	3.85%	01 Jun 2025	290,000	326,890
FISERV INC	2.75%	01 Jul 2024	80,000	85,903
FLIR SYSTEMS INC	2.5%	01 Aug 2030	100,000	104,961
FNMA POOL 257281	5%	01 Jul 2028	8,000	8,914
FNMA POOL 555800	1%	01 Oct 2033	438,302	509,829
FNMA POOL 655687	6.5%	01 Aug 2032	151,658	171,969
FNMA POOL 660662	6.5%	01 Sep 2032	1,970	2,207
FNMA POOL 735061	1%	01 Nov 2034	426,464	512,542
FNMA POOL 735271	1%	01 Jan 2035	89,857	108,005
FNMA POOL 735288	1%	01 Mar 2035	97,357	113,040

FNMA POOL 735382	1%	01 Apr 2035	551,875	641,158
FNMA POOL 735484	1%	01 May 2035	244,277	283,601
FNMA POOL 735500	1%	01 May 2035	338,610	398,986
FNMA POOL 735578	1%	01 Jun 2035	43,856	50,953
FNMA POOL 735580	1%	01 Jun 2035	207,563	241,025

FNMA POOL 735591	1%	01 Jun 2035	198,231	230,255
FNMA POOL 735667	1%	01 Jul 2035	198,011	229,186
FNMA POOL 735676	1%	01 Jul 2035	685,079	795,810
FNMA POOL 735989	1%	01 Feb 2035	390,852	454,863
FNMA POOL 745355	1%	01 Mar 2036	180,969	210,318
FNMA POOL 745412	1%	01 Dec 2035	222,974	260,820
FNMA POOL 745418	1%	01 Apr 2036	103,736	121,919
FNMA POOL 745515	1%	01 May 2036	35,755	41,556
FNMA POOL 745885	1%	01 Oct 2036	211,873	253,550
FNMA POOL 745950	1%	01 Nov 2036	165,038	197,701
FNMA POOL 826495	5.5%	01 Jul 2035	0	0
FNMA POOL 831400	6%	01 Apr 2036	0	0
FNMA POOL 832690	5%	01 Sep 2035	89,208	101,950
FNMA POOL 832799	5%	01 Sep 2035	165,718	192,657
FNMA POOL 888129	1%	01 Feb 2037	77,334	90,791
FNMA POOL 888286	1%	01 Apr 2037	267,960	314,654
FNMA POOL 889072	1%	01 Dec 2037	46,960	56,064
FNMA POOL 889190	1%	01 Mar 2038	0	0
FNMA POOL 889579	1%	01 May 2038	160,432	189,536
FNMA POOL 889705	1%	01 Jun 2038	94,802	111,446
FNMA POOL 889983	1%	01 Oct 2038	284,563	337,497
FNMA POOL 899172	6.5%	01 Feb 2037	43,621	49,804
FNMA POOL 902669	5%	01 Nov 2036	41,076	47,766
FNMA POOL 916398	6.5%	01 May 2037	925	1,049
FNMA POOL 928075	6%	01 Feb 2037	0	0
FNMA POOL 933478	5%	01 Mar 2023	0	0
FNMA POOL 938446	5.5%	01 Jul 2022	2,885	2,947
FNMA POOL 943699	6.5%	01 Aug 2037	4,253	5,058
FNMA POOL 946924	6.5%	01 Sep 2037	17,907	20,501
FNMA POOL 948227	6.5%	01 Aug 2037	72,558	83,101
FNMA POOL 959604	6.5%	01 Nov 2037	8,557	9,669
FNMA POOL 968546	6.5%	01 Feb 2038	36,098	40,443
FNMA POOL 969230	5.5%	01 May 2037	0	0
FNMA POOL 995930	1%	01 Apr 2039	4,607	5,351
FNMA POOL AA0472	4%	01 Mar 2039	74,898	82,172
FNMA POOL AB1047	4.5%	01 May 2040	330,608	369,920
FNMA POOL AB1141	4.5%	01 Jun 2040	297,707	338,707
FNMA POOL AB3693	4%	01 Oct 2041	472,599	520,912
FNMA POOL AB4058	4%	01 Dec 2041	351,934	387,094
FNMA POOL AB4689	3.5%	01 Mar 2042	610,240	663,674
FNMA POOL AB5593	3.5%	01 Jul 2042	459,531	498,365
FNMA POOL AB6017	3.5%	01 Aug 2042	524,075	563,891
FNMA POOL AB6136	2.5%	01 Sep 2027	1,634,065	1,707,599
FNMA POOL AB6229	3.5%	01 Sep 2042	2,121,770	2,306,868
FNMA POOL AB6238	3.5%	01 Sep 2042	328,815	359,578
FNMA POOL AB6390	3%	01 Oct 2042	234,579	250,082
FNMA POOL AB6832	3.5%	01 Nov 2042	942,333	1,024,305
FNMA POOL AB7272	3%	01 Dec 2042	1,231,428	1,336,538
FNMA POOL AB7410	3%	01 Dec 2042	1,300,800	1,377,853
FNMA POOL AB7426	3%	01 Dec 2042	1,005,930	1,091,791
FNMA POOL AB7568	3%	01 Jan 2043	1,479,889	1,599,757
FNMA POOL AB7570	3%	01 Jan 2043	2,393,272	2,587,123
FNMA POOL AB7716	2.5%	01 Jan 2028	1,434,930	1,499,461
FNMA POOL AB7741	3%	01 Jan 2043	1,134,542	1,206,578
FNMA POOL AB8499	3%	01 Feb 2043	413,384	449,819
FNMA POOL AB8923	3%	01 Apr 2043	17,214	18,347
FNMA POOL AB9361	3.5%	01 May 2043	380,438	417,811
FNMA POOL AB9944	3%	01 Jul 2043	517,897	566,396
FNMA POOL AC1889	4%	01 Sep 2039	187,787	206,992
FNMA POOL AC2953	4.5%	01 Sep 2039	1,501,417	1,679,963
FNMA POOL AC8568	4.5%	01 Jan 2040	136,298	152,504
FNMA POOL AC9564	4.5%	01 Feb 2040	229,380	257,554

FNMA POOL AD0567	1%	01 Sep 2039	18,020	20,807
FNMA POOL AD5479	5%	01 Jun 2040	35,120	40,838
FNMA POOL AD9713	5%	01 Aug 2040	73,147	82,787
FNMA POOL AD9870	4%	01 Oct 2040	28,382	31,281
FNMA POOL AE0113	1%	01 Jul 2040	236,866	259,756
FNMA POOL AE0967	1%	01 Jun 2039	311,218	337,109
FNMA POOL AH0210	4.5%	01 Dec 2040	648,258	727,888
FNMA POOL AH0921	4%	01 Dec 2040	680,026	742,988
FNMA POOL AH0943	4%	01 Dec 2040	513,518	567,484
FNMA POOL AH2899	4.5%	01 Jan 2041	1,054,379	1,182,105
FNMA POOL AH3765	4%	01 Jan 2041	1,218,445	1,332,411
FNMA POOL AH4404	4%	01 Jan 2041	1,021,521	1,125,343
FNMA POOL AH5929	3.5%	01 Feb 2026	0	0
FNMA POOL AH5984	4.5%	01 Mar 2041	292,065	328,076
FNMA POOL AH6210	3.5%	01 Feb 2026	0	0
FNMA POOL AH6438	3.5%	01 Feb 2026	0	0
FNMA POOL AI1051	4%	01 Jun 2026	97,792	103,974
FNMA POOL AI8382	3.5%	01 Sep 2026	127,961	135,816
FNMA POOL AK0968	3%	01 Feb 2027	258,424	274,598
FNMA POOL AK1140	3%	01 Feb 2027	171,686	182,680
FNMA POOL AK1608	3%	01 Jan 2027	176,961	188,306
FNMA POOL AK5567	3%	01 Apr 2027	0	0
FNMA POOL AK8311	2.5%	01 Dec 2027	132,331	138,358
FNMA POOL AK8660	3%	01 Apr 2027	0	0
FNMA POOL AL1895	1%	01 Jun 2042	311,735	340,701
FNMA POOL AL1945	1%	01 Jun 2042	885,398	967,592
FNMA POOL AL2151	1%	01 Mar 2042	1,261,593	1,378,722
FNMA POOL AL2389	1%	01 Sep 2042	493,521	539,698
FNMA POOL AL2890	1%	01 Dec 2042	534,905	578,233
FNMA POOL AL3039	1%	01 Oct 2027	235,438	254,550
FNMA POOL AL3218	1%	01 Feb 2043	350,740	383,600
FNMA POOL AL3454	1%	01 Apr 2043	186,759	203,733
FNMA POOL AL6851	1%	01 Oct 2043	267,746	286,398
FNMA POOL AL8352	1%	01 Oct 2044	392,886	418,218
FNMA POOL AL9865	1%	01 Feb 2047	1,679,246	1,763,427
FNMA POOL AO0454	3.5%	01 Aug 2042	400,776	438,275
FNMA POOL AO0527	3%	01 May 2027	0	0
FNMA POOL AO1967	3%	01 Jun 2027	24,166	25,401
FNMA POOL AO3110	3.5%	01 Jun 2042	662,523	718,515
FNMA POOL AO7185	4%	01 Sep 2042	786,446	864,521
FNMA POOL AP0457	3%	01 Jul 2027	60,485	63,583
FNMA POOL AP1110	2.5%	01 Sep 2027	92,160	96,123
FNMA POOL AP2611	3.5%	01 Sep 2042	264,316	288,066
FNMA POOL AP3308	3.5%	01 Sep 2042	302,998	331,350
FNMA POOL AP3902	3%	01 Oct 2042	295,154	320,347
FNMA POOL AP4539	3.5%	01 Sep 2042	789,937	859,118
FNMA POOL AP5143	3%	01 Sep 2042	348,499	368,930

FNMA POOL AP6032	3%	01 Apr 2043	769,440	818,837
FNMA POOL AP8615	2.5%	01 Nov 2027	136,469	142,591
FNMA POOL AP8903	3.5%	01 Oct 2042	672,329	731,208
FNMA POOL AP9998	3.5%	01 Oct 2042	72,820	79,197
FNMA POOL AQ3956	2.5%	01 Jun 2028	66,097	69,066
FNMA POOL AQ8684	3%	01 Dec 2042	118,484	126,314
FNMA POOL AR0190	3%	01 Apr 2043	145,505	155,125
FNMA POOL AR2626	2.5%	01 Feb 2043	431,510	461,847

FNMA POOL AR2638	3.5%	01 Feb 2043	410,134	455,194
FNMA POOL AR4756	2.5%	01 Feb 2028	50,163	52,416
FNMA POOL AR6858	3%	01 Feb 2043	20,585	21,908
FNMA POOL AR9161	3%	01 May 2043	198,794	209,277
FNMA POOL AR9203	3.5%	01 Mar 2043	1,438,121	1,572,855
FNMA POOL AR9218	3%	01 Mar 2043	12,092	12,869
FNMA POOL AS2751	4.5%	01 Jun 2044	724,389	808,969
FNMA POOL AS2826	4%	01 Jul 2044	718,220	791,394
FNMA POOL AS4155	3%	01 Sep 2044	137,929	146,993
FNMA POOL AS5133	3.5%	01 Jun 2045	2,968,356	3,178,861
FNMA POOL AS5263	3.5%	01 Jun 2045	632,960	677,807
FNMA POOL AS5384	4%	01 Jul 2045	358,341	389,440
FNMA POOL AS6275	3%	01 Dec 2030	262,744	280,708
FNMA POOL AS6286	4%	01 Dec 2045	729,260	789,806
FNMA POOL AS6304	4%	01 Dec 2045	355,974	386,080
FNMA POOL AS6515	4%	01 Jan 2046	0	0
FNMA POOL AS7155	3%	01 May 2046	300,577	316,311
FNMA POOL AS7248	4%	01 May 2046	338,366	366,077
FNMA POOL AS7693	2%	01 Aug 2031	842,821	885,160
FNMA POOL AS7877	2.5%	01 Sep 2046	590,560	625,867
FNMA POOL AS8115	3%	01 Oct 2046	309,225	325,665
FNMA POOL AS8249	3%	01 Nov 2036	1,555,799	1,628,666
FNMA POOL AS8269	3%	01 Nov 2046	1,598,091	1,675,957
FNMA POOL AS8386	2.5%	01 Nov 2031	1,307,545	1,380,362
FNMA POOL AS8461	3.5%	01 Dec 2046	1,266,783	1,355,938
FNMA POOL AS8570	2.5%	01 Dec 2046	443,543	474,762
FNMA POOL AS8572	3.5%	01 Dec 2046	1,648,214	1,754,418
FNMA POOL AS8650	3%	01 Jan 2047	2,337,477	2,456,241
FNMA POOL AS8821	4%	01 Feb 2047	1,899,268	2,039,665
FNMA POOL AS9394	4.5%	01 Apr 2047	0	0
FNMA POOL AT2040	3%	01 Apr 2043	43,205	46,061
FNMA POOL AT2745	3%	01 May 2043	37,223	39,601
FNMA POOL AT2894	2.5%	01 May 2028	25,810	27,283
FNMA POOL AU1279	2.5%	01 Jul 2028	152,612	159,544
FNMA POOL AU5904	3.5%	01 Sep 2033	344,270	378,997
FNMA POOL AU9300	3%	01 Sep 2028	275,499	289,253
FNMA POOL AV2223	4%	01 Dec 2043	40,925	44,687
FNMA POOL AZ4775	3.5%	01 Oct 2045	1,908,219	2,043,427
FNMA POOL BA4750	3.5%	01 Jan 2031	404,379	433,379
FNMA POOL BC0769	4%	01 Dec 2045	839,590	915,665
FNMA POOL BC4411	3.5%	01 Mar 2031	663,381	716,076
FNMA POOL BC9096	3.5%	01 Dec 2046	1,258,195	1,342,465
FNMA POOL BD2436	3.5%	01 Jan 2047	413,563	441,467
FNMA POOL BH7687	3%	01 Dec 2032	0	0
FNMA POOL BH9317	3.5%	01 Sep 2047	568,014	606,105
FNMA POOL BM1144	1%	01 Mar 2047	430,424	460,197
FNMA POOL BM3855	1%	01 Mar 2048	927,384	1,006,583
FNMA POOL BM4676	1%	01 Oct 2048	1,031,822	1,137,425
FNMA POOL BM4703	1%	01 Feb 2048	584,155	619,764
FNMA POOL BM4716	1%	01 Dec 2030	640,025	686,469
FNMA POOL BM5261	1%	01 Jan 2048	1,988,941	2,117,263
FNMA POOL BN0340	4.5%	01 Dec 2048	654,033	709,238
FNMA POOL BN1628	4.5%	01 Nov 2048	578,704	628,043
FNMA POOL BN8264	3.5%	01 May 2049	0	0
FNMA POOL BP4416	2.5%	01 May 2050	1,691,195	1,784,322
FNMA POOL BP5568	3%	01 Jun 2050	806,152	844,977
FNMA POOL BQ4074	2%	01 Dec 2050	1,474,812	1,535,991
FNMA POOL CA0619	4%	01 Oct 2047	325,008	348,988
FNMA POOL CA2622	3.5%	01 Nov 2048	252,166	266,466
FNMA POOL FM3134	1%	01 Nov 2048	1,362,959	1,440,541
FNMA POOL MA0243	5%	01 Nov 2029	199,776	222,874
FNMA POOL MA0318	4.5%	01 Feb 2030	42,562	46,518

FNMA POOL MA0687	3%	01 Mar 2021	0	0
FNMA POOL MA0918	4%	01 Dec 2041	1,145,504	1,256,481
FNMA POOL MA1035	3%	01 Apr 2027	33,804	35,534
FNMA POOL MA1062	3%	01 May 2027	17,336	18,224
FNMA POOL MA1272	3%	01 Dec 2042	391,380	416,408
FNMA POOL MA1962	3%	01 Jul 2024	0	0
FNMA POOL MA2495	3.5%	01 Jan 2046	885,994	948,423
FNMA POOL MA2686	3%	01 Jul 2026	0	0
FNMA POOL MA2806	3%	01 Nov 2046	748,696	790,666
FNMA POOL MA2833	3%	01 Dec 2046	793,982	834,759
FNMA POOL MA2863	3%	01 Jan 2047	1,109,044	1,161,112
FNMA POOL MA2895	3%	01 Feb 2047	15,532	16,335
FNMA POOL MA3027	4%	01 Jun 2047	219,880	236,958
FNMA POOL MA3058	4%	01 Jul 2047	3,297,845	3,545,596
FNMA POOL MA3101	4.5%	01 Aug 2047	494,332	540,199
FNMA POOL MA3149	4%	01 Oct 2047	876,984	940,827
FNMA POOL MA3182	3.5%	01 Nov 2047	3,174,909	3,370,258
FNMA POOL MA3188	3%	01 Nov 2032	0	0
FNMA POOL MA3212	4.5%	01 Dec 2047	245,376	267,886
FNMA POOL MA3239	4%	01 Jan 2048	469,853	506,051
FNMA POOL MA3283	3%	01 Feb 2033	0	0
FNMA POOL MA3312	3%	01 Mar 2033	0	0
FNMA POOL MA3333	4%	01 Apr 2048	0	0
FNMA POOL MA3364	3.5%	01 May 2033	411,455	438,657
FNMA POOL MA3385	4.5%	01 Jun 2048	480,704	520,834
FNMA POOL MA3392	3.5%	01 Jun 2033	0	0
FNMA POOL MA3467	4%	01 Sep 2048	0	0
FNMA POOL MA3896	2.5%	01 Jan 2035	0	0
FNMA POOL MA3960	3%	01 Mar 2050	467,193	489,770
FNMA POOL MA4159	2.5%	01 Oct 2050	8,813,867	9,299,213
FNMA TBA 30 YR 2	2%	14 Jan 2051	6,000,000	6,232,734
FNMA TBA 30 YR 2	2%	12 Feb 2051	32,000,000	33,185,139
FNMA TBA 30 YR 2.5	2.5%	14 Jan 2051	8,000,000	8,433,125
FNMA TBA 30 YR 2.5	2.5%	12 Feb 2051	7,500,000	7,892,904
FNMA TBA 30 YR 3.5	3.5%	14 Jan 2051	(1,000,000)	(1,057,031)
FORTIS INC	3.055%	04 Oct 2026	142,000	156,297
FREDDIE MAC	0.375%	20 Apr 2023	580,000	582,932
FREDDIE MAC	0.375%	05 May 2023	1,535,000	1,542,881
FREDDIE MAC	6.25%	15 Jul 2032	125,000	193,128
GENERAL ELECTRIC CO	3.45%	15 May 2024	35,000	38,166
GENERAL MILLS INC	2.875%	15 Apr 2030	165,000	182,951
GENERAL MOTORS FINL CO	4%	15 Jan 2025	875,000	963,115
GENERAL MOTORS FINL CO	3.6%	21 Jun 2030	1,600,000	1,783,974
GEORGIA POWER CO	2.65%	15 Sep 2029	750,000	822,761

GLAXOSMITHKLINE CAP INC	2.8%	18 Mar 2023	135,000	142,152
GNMA II POOL 004520	5%	20 Aug 2039	175,686	200,871
GNMA II POOL 004746	4.5%	20 Jul 2040	1,030,522	1,148,068
GNMA II POOL 004747	5%	20 Jul 2040	393,390	449,851
GNMA II POOL 004833	4%	20 Oct 2040	1,332,351	1,473,793
GNMA II POOL 004922	4%	20 Jan 2041	167,092	184,410
GNMA II POOL 004923	4.5%	20 Jan 2041	119,009	134,332
GNMA II POOL 004945	4%	20 Feb 2041	398,992	441,335
GNMA II POOL 004978	4.5%	20 Mar 2041	337,217	375,686
GNMA II POOL 004979	5%	20 Mar 2041	495,491	567,950
GNMA II POOL 004984	5.5%	20 Mar 2041	157,521	184,441

GNMA II POOL 005017	4.5%	20 Apr 2041	354,195	394,601
GNMA II POOL 005115	4.5%	20 Jul 2041	202,683	225,806
GNMA II POOL 005140	4.5%	20 Aug 2041	740,565	825,055
GNMA II POOL 005332	4%	20 Mar 2042	595,771	658,279
GNMA II POOL MA0023	4%	20 Apr 2042	279,459	308,894
GNMA II POOL MA0317	3%	20 Aug 2042	1,058,064	1,130,282
GNMA II POOL MA0318	3.5%	20 Aug 2042	2,048,626	2,231,404
GNMA II POOL MA0391	3%	20 Sep 2042	1,079,918	1,153,635
GNMA II POOL MA0392	3.5%	20 Sep 2042	1,087,174	1,183,852
GNMA II POOL MA0462	3.5%	20 Oct 2042	2,073,387	2,257,609
GNMA II POOL MA0624	3%	20 Dec 2042	417,182	446,928
GNMA II POOL MA0626	4%	20 Dec 2042	245,888	272,471
GNMA II POOL MA0698	3%	20 Jan 2043	556,227	596,127
GNMA II POOL MA0783	3.5%	20 Feb 2043	1,322,349	1,452,532
GNMA II POOL MA0851	3%	20 Mar 2043	237,465	253,668
GNMA II POOL MA0933	3%	20 Apr 2043	230,599	246,343
GNMA II POOL MA1997	4.5%	20 Jun 2044	638,063	710,885
GNMA II POOL MA2303	3.5%	20 Oct 2044	1,527,305	1,660,184
GNMA II POOL MA2304	4%	20 Oct 2044	610,782	673,918
GNMA II POOL MA2372	4%	20 Nov 2044	206,188	227,485
GNMA II POOL MA2445	3.5%	20 Dec 2044	588,569	635,278
GNMA II POOL MA2446	4%	20 Dec 2044	356,375	393,159
GNMA II POOL MA2678	3.5%	20 Mar 2045	1,079,233	1,165,097
GNMA II POOL MA2754	3.5%	20 Apr 2045	594,615	638,455
GNMA II POOL MA2891	3%	20 Jun 2045	497,495	532,666
GNMA II POOL MA2960	3%	20 Jul 2045	520,706	555,075
GNMA II POOL MA3033	3%	20 Aug 2045	1,099,527	1,170,689
GNMA II POOL MA3245	4%	20 Nov 2045	453,817	498,236
GNMA II POOL MA3311	4%	20 Dec 2045	1,184,161	1,296,354
GNMA II POOL MA3662	3%	20 May 2046	337,335	359,444
GNMA II POOL MA3737	4%	20 Jun 2046	385,115	420,755
GNMA II POOL MA3802	3%	20 Jul 2046	371,926	396,303
GNMA II POOL MA3803	3.5%	20 Jul 2046	1,927,652	2,081,725
GNMA II POOL MA3872	2.5%	20 Aug 2046	270,725	288,574
GNMA II POOL MA3936	3%	20 Sep 2046	1,983,364	2,113,673
GNMA II POOL MA3937	3.5%	20 Sep 2046	273,651	294,957
GNMA II POOL MA3939	4.5%	20 Sep 2046	183,112	203,988
GNMA II POOL MA4003	3%	20 Oct 2046	944,302	1,006,365
GNMA II POOL MA4005	4%	20 Oct 2046	201,906	220,396
GNMA II POOL MA4069	3.5%	20 Nov 2046	104,124	112,294
GNMA II POOL MA4070	4%	20 Nov 2046	813,626	888,089
GNMA II POOL MA4071	4.5%	20 Nov 2046	550,002	612,608
GNMA II POOL MA4125	2.5%	20 Dec 2046	798,734	850,456
GNMA II POOL MA4126	3%	20 Dec 2046	3,361,169	3,582,073
GNMA II POOL MA4127	3.5%	20 Dec 2046	2,912,021	3,122,776
GNMA II POOL MA4198	4.5%	20 Jan 2047	206,934	228,226
GNMA II POOL MA4263	4%	20 Feb 2047	587,722	636,910
GNMA II POOL MA4322	4%	20 Mar 2047	991,260	1,069,607
GNMA II POOL MA4383	4%	20 Apr 2047	273,693	296,443
GNMA II POOL MA4510	3.5%	20 Jun 2047	1,137,460	1,216,659
GNMA II POOL MA4586	3.5%	20 Jul 2047	2,738,222	2,940,273
GNMA II POOL MA4653	4%	20 Aug 2047	501,125	540,682
GNMA II POOL MA4654	4.5%	20 Aug 2047	214,555	233,557
GNMA II POOL MA4720	4%	20 Sep 2047	2,322,516	2,503,532
GNMA II POOL MA4837	3.5%	20 Nov 2047	0	0
GNMA II POOL MA4899	3%	20 Dec 2047	1,715,800	1,813,390
GNMA II POOL MA4900	3.5%	20 Dec 2047	0	0
GNMA II POOL MA4901	4%	20 Dec 2047	0	0
GNMA II POOL MA4961	3%	20 Jan 2048	310,374	328,984
GNMA II POOL MA5021	4.5%	20 Feb 2048	0	0
GNMA II POOL MA5397	3.5%	20 Aug 2048	1,282,671	1,364,582
GNMA II POOL MA5467	4.5%	20 Sep 2048	354,602	383,729

GNMA II POOL MA5530	5%	20 Oct 2048	168,852	184,649
GNMA II POOL MA5650	3.5%	20 Dec 2048	2,116,849	2,251,045
GNMA II POOL MA5816	3.5%	20 Mar 2049	0	0
GNMA II POOL MA5930	3.5%	20 May 2049	365,882	387,941
GNMA II POOL MA6153	3%	20 Sep 2049	567,558	593,699
GNMA II POOL MA6284	3.5%	20 Nov 2049	389,508	414,284
GNMA II POOL MA6338	3%	20 Dec 2049	2,682,255	2,805,914
GNMA II POOL MA6339	3.5%	20 Dec 2049	0	0
GNMA II POOL MA6409	3%	20 Jan 2050	2,140,942	2,245,855
GNMA II POOL MA6599	3%	20 Apr 2050	1,999,800	2,091,474
GNMA II POOL MA7051	2%	20 Dec 2050	1,500,000	1,569,707
GNMA II TBA 30 YR 2.5	2.5%	20 Feb 2051	6,500,000	6,867,656
GNMA POOL 561294	5.5%	15 Feb 2033	0	0
GNMA POOL 603325	5.5%	15 Dec 2032	0	0
GNMA POOL 672676	5.5%	15 Apr 2038	0	0
GNMA POOL 676515	5.5%	15 Feb 2038	162,003	190,994
GNMA POOL 676754	5.5%	15 Mar 2038	102,746	118,861
GNMA POOL 677222	5.5%	15 Aug 2038	134,405	157,226
GNMA POOL 687179	5.5%	15 Apr 2038	0	0
GNMA POOL 723344	4%	15 Sep 2039	296,037	321,556
GNMA POOL 723430	4.5%	15 Nov 2039	244,592	272,406
GNMA POOL 737111	4.5%	15 Apr 2040	391,287	436,167
GNMA POOL 738882	4%	15 Oct 2041	116,479	126,008
GNMA POOL 745243	4%	15 Jul 2040	202,287	220,901
GNMA POOL 771561	4%	15 Aug 2041	145,950	160,899
GNMA POOL 782495	5.5%	15 Dec 2038	0	0
GNMA POOL 782528	5%	15 Jan 2039	246,977	283,006
GNMA POOL AA5821	3%	15 Nov 2042	830,907	896,218
GNMA POOL AB3031	3%	15 Oct 2042	153,839	164,435
GNMA POOL AB9110	3%	15 Oct 2042	579,397	609,838
GNMA POOL AD2413	3.5%	15 May 2043	168,792	181,392
GNMA POOL AD2414	3.5%	15 May 2043	294,171	312,499
GNMA POOL AD8784	3%	15 Mar 2043	297,983	320,494
GNMA POOL AN6808	3.5%	15 Jul 2045	461,226	492,222
GOLDMAN SACHS GROUP INC	1%	05 Jun 2028	2,025,000	2,332,847
GOLDMAN SACHS GROUP INC	3.5%	16 Nov 2026	190,000	213,302
GOLDMAN SACHS GROUP INC	3.85%	26 Jan 2027	1,545,000	1,763,146
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		94,335,983	94,335,983
GS MORTGAGE SECURITIES TRUST	4.074%	10 Jan 2047	4,065,000	4,408,481
GS MORTGAGE SECURITIES TRUST	3.119%	10 May 2050	986,423	1,060,442
HALLIBURTON CO	3.8%	15 Nov 2025	19,000	21,309

HEALTHPEAK PROPERTIES	3%	15 Jan 2030	400,000	437,801
HORMEL FOODS CORP	1.8%	11 Jun 2030	175,000	180,992
HSBC HOLDINGS PLC	1%	13 Mar 2028	505,000	576,693
HSBC HOLDINGS PLC	1%	19 Jun 2029	705,000	834,052
HYDRO QUEBEC	8.05%	07 Jul 2024	310,000	387,063
IHS MARKIT LTD	4.125%	01 Aug 2023	160,000	173,968
INGERSOLL RAND GL HLD CO	4.25%	15 Jun 2023	460,000	501,814
INTUIT INC	0.95%	15 Jul 2025	460,000	465,774
INTUIT INC	1.35%	15 Jul 2027	100,000	102,315
ITALY GOV T INT BOND	2.375%	17 Oct 2024	1,800,000	1,892,812
JM SMUCKER CO	3.5%	15 Mar 2025	295,000	328,802
JPMBB COMMERCIAL MORTGAGE SECU	3.362%	15 Jul 2045	1,506,703	1,579,108
* JPMORGAN CHASE + CO	3.875%	10 Sep 2024	565,000	632,695

*	JPMORGAN CHASE + CO	3.9%	15 Jul 2025	1,330,000	1,510,932
*	JPMORGAN CHASE + CO	3.3%	01 Apr 2026	245,000	274,209
*	JPMORGAN CHASE + CO	1%	23 Jan 2029	3,280,000	3,730,297
*	JPMORGAN CHASE + CO	1%	15 Oct 2030	845,000	918,796
*	JPMORGAN CHASE + CO	1%	22 Apr 2031	1,730,000	1,859,511
	JPN BANK FOR INT L COOP	3.25%	20 Jul 2023	400,000	429,488
	KAISER FOUNDATION HOSPIT	3.15%	01 May 2027	495,000	559,027
	KEY BANK NA	3.9%	13 Apr 2029	940,000	1,090,327
	KEYCORP	5.1%	24 Mar 2021	235,000	237,463
	KIMCO REALTY CORP	1.9%	01 Mar 2028	315,000	325,345
	KINDER MORGAN ENER PART	4.15%	01 Mar 2022	513,000	534,735
	KINDER MORGAN ENER PART	4.15%	01 Feb 2024	355,000	388,674
	KROGER CO	2.65%	15 Oct 2026	170,000	185,690
	LABORATORY CORP OF AMER	3.6%	01 Feb 2025	725,000	801,095
	LINCOLN NATIONAL CORP	3.05%	15 Jan 2030	165,000	184,033
	LLOYDS BANKING GROUP PLC	1%	05 Feb 2026	370,000	390,890
	LLOYDS BANKING GROUP PLC	3.9%	12 Mar 2024	215,000	236,327
	LLOYDS BANKING GROUP PLC	4.375%	22 Mar 2028	490,000	583,171
	LOCKHEED MARTIN CORP	2.9%	01 Mar 2025	1,275,000	1,390,646
	LOCKHEED MARTIN CORP	3.1%	15 Jan 2023	205,000	215,436
	LYB INT FINANCE III	3.375%	01 May 2030	160,000	179,259
	LYB INT FINANCE III	1.25%	01 Oct 2025	610,000	620,685
	LYONDELLBASELL IND NV	5.75%	15 Apr 2024	635,000	730,520
	MARKEL CORP	3.35%	17 Sep 2029	670,000	753,312
	MARRIOTT INTERNATIONAL	3.6%	15 Apr 2024	380,000	405,110
	MARRIOTT INTERNATIONAL	3.125%	15 Jun 2026	490,000	522,810
	MARSH + MCLENNAN COS INC	3.5%	03 Jun 2024	465,000	507,146
	MARTIN MARIETTA MATERIAL	2.5%	15 Mar 2030	210,000	223,748
	MCDONALD S CORP	3.7%	30 Jan 2026	395,000	449,940
	MORGAN STANLEY	4%	23 Jul 2025	1,245,000	1,424,743
	MORGAN STANLEY	1%	23 Jan 2030	1,155,000	1,404,950
	MORGAN STANLEY	1%	24 Jan 2029	620,000	718,758
	MORGAN STANLEY	3.875%	27 Jan 2026	2,185,000	2,506,357
	MORGAN STANLEY BAML TRUST	3.451%	15 Jul 2050	1,103,083	1,201,000
	MORGAN STANLEY BAML TRUST	3.719%	15 Jul 2050	3,500,000	3,879,321
	MPLX LP	4%	15 Mar 2028	295,000	339,416
	MPLX LP	4.8%	15 Feb 2029	360,000	435,083
	MPLX LP	4.25%	01 Dec 2027	665,000	780,824
	MPLX LP	4.125%	01 Mar 2027	605,000	697,768
	MYLAN INC	4.55%	15 Apr 2028	2,320,000	2,758,021
	NATWEST GROUP PLC	1%	22 Mar 2025	1,405,000	1,554,339
	NEWMONT CORP	2.8%	01 Oct 2029	165,000	180,112
	NOMURA HOLDINGS INC	2.648%	16 Jan 2025	630,000	672,820
	O REILLY AUTOMOTIVE INC	1.75%	15 Mar 2031	155,000	155,239
	ONCOR ELECTRIC DELIVERY	2.95%	01 Apr 2025	390,000	426,752
	ONEOK INC	4%	13 Jul 2027	310,000	345,663
	ONEOK INC	3.1%	15 Mar 2030	1,545,000	1,645,869
	PACIFIC GAS + ELECTRIC	1.75%	16 Jun 2022	475,000	476,341
	PEACEHEALTH OBLIGATED GR	1.375%	15 Nov 2025	85,000	86,757
	PENTAIR FINANCE SARL	4.5%	01 Jul 2029	325,000	384,221
	PEOPLES UNITED BANK	4%	15 Jul 2024	65,000	70,068
	PEPSICO INC	3.6%	01 Mar 2024	80,000	87,299
	PHILIP MORRIS INTL INC	2.625%	06 Mar 2023	440,000	461,901
	PHILIP MORRIS INTL INC	1.125%	01 May 2023	230,000	234,542
	PHILLIPS 66 PARTNERS LP	3.75%	01 Mar 2028	140,000	151,886
	PIONEER NATURAL RESOURCE	1.9%	15 Aug 2030	950,000	941,608
	PLAINS ALL AMER PIPELINE	3.55%	15 Dec 2029	280,000	293,021
	PLAINS ALL AMER PIPELINE	3.8%	15 Sep 2030	140,000	150,507
	PNC BANK NA	3.25%	01 Jun 2025	365,000	405,299
	PPL CAPITAL FUNDING INC	4.125%	15 Apr 2030	700,000	837,400
	PRIVATE EXPORT FUNDING	3.55%	15 Jan 2024	290,000	317,101
	PROV ST JOSEPH HLTH OBL	2.746%	01 Oct 2026	190,000	207,401

PROV ST JOSEPH HLTH OBL	2.532%	01 Oct 2029	350,000	374,506
PROVINCE OF QUEBEC	7.125%	09 Feb 2024	505,000	607,343
PUGET ENERGY INC	3.65%	15 May 2025	285,000	314,303
PUGET ENERGY INC	4.1%	15 Jun 2030	450,000	508,828
RAYTHEON TECH CORP	3.15%	15 Dec 2024	385,000	418,231
RAYTHEON TECH CORP	4.125%	16 Nov 2028	240,000	286,119
REALTY INCOME CORP	3%	15 Jan 2027	228,000	252,278
REPUBLIC OF INDONESIA	3.5%	11 Jan 2028	1,350,000	1,511,460
REPUBLIC OF INDONESIA	3.4%	18 Sep 2029	295,000	329,632
REPUBLIC OF PANAMA	3.16%	23 Jan 2030	600,000	664,506
REPUBLIC OF PANAMA	7.125%	29 Jan 2026	970,000	1,237,972
REPUBLIC OF PHILIPPINES	2.457%	05 May 2030	450,000	485,055
REPUBLICA ORIENT URUGUAY	4.375%	27 Oct 2027	1,830,000	2,163,993
ROGERS COMMUNICATIONS IN	3%	15 Mar 2023	260,000	273,159
SAN DIEGO G + E	3.6%	01 Sep 2023	285,000	306,445
SCHLUMBERGER INVESTMENT	3.65%	01 Dec 2023	230,000	249,697
SEMPRA ENERGY	3.4%	01 Feb 2028	505,000	575,155
SIMON PROPERTY GROUP LP	3.75%	01 Feb 2024	1,160,000	1,256,462
SIMON PROPERTY GROUP LP	3.5%	01 Sep 2025	230,000	255,418
SIMON PROPERTY GROUP LP	2.45%	13 Sep 2029	450,000	472,691
SOUTHERN CAL EDISON	3.5%	01 Oct 2023	1,730,000	1,856,063
SOUTHERN CO GAS CAPITAL	3.5%	15 Sep 2021	590,000	598,268
SOUTHWEST AIRLINES CO	2.625%	10 Feb 2030	300,000	305,353
SOUTHWEST AIRLINES CO	4.75%	04 May 2023	650,000	706,475
SOUTHWEST AIRLINES CO	5.125%	15 Jun 2027	505,000	600,755
STANFORD UNIVERSITY	1.289%	01 Jun 2027	1,240,000	1,276,558
STATE OF ISRAEL	4%	30 Jun 2022	455,000	479,732
STRYKER CORP	3.375%	15 May 2024	50,000	54,410
STRYKER CORP	3.5%	15 Mar 2026	400,000	452,135
SUMITOMO MITSUI BANKING	3.95%	19 Jul 2023	260,000	282,912
SUTTER HEALTH	3.695%	15 Aug 2028	1,004,000	1,138,338
* SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD		(7,625)	(7,625)
T MOBILE USA INC	3.875%	15 Apr 2030	645,000	747,039
T MOBILE USA INC	2.05%	15 Feb 2028	2,020,000	2,101,123
TAKEDA PHARMACEUTICAL	2.05%	31 Mar 2030	880,000	900,761
TENN VALLEY AUTHORITY	0.75%	15 May 2025	435,000	440,572
TENN VALLEY AUTHORITY	2.875%	01 Feb 2027	795,000	895,895
TEXTRON INC	2.45%	15 Mar 2031	485,000	499,329
THERMO FISHER SCIENTIFIC	4.15%	01 Feb 2024	105,000	115,777

THERMO FISHER SCIENTIFIC	4.133%	25 Mar 2025	110,000	125,074
TOTAL CAPITAL INTL SA	2.7%	25 Jan 2023	375,000	393,161
TOTAL CAPITAL INTL SA	2.829%	10 Jan 2030	415,000	462,465
TRUIST BANK	2.75%	01 May 2023	495,000	521,309
TRUIST BANK	3.3%	15 May 2026	715,000	799,490
TWDC ENTERPRISES 18 CORP	1.85%	30 Jul 2026	420,000	441,142
TYSON FOODS INC	4%	01 Mar 2026	875,000	1,006,482
UBS BARCLAYS COMMERCIAL MORTGA	2.92%	10 Mar 2046	374,981	384,226
UNITED MEXICAN STATES	4.15%	28 Mar 2027	200,000	230,752
UNITED MEXICAN STATES	4%	02 Oct 2023	573,000	627,435
UNITEDHEALTH GROUP INC	4.7%	15 Feb 2021	365,000	366,131
UNITEDHEALTH GROUP INC	3.75%	15 Jul 2025	1,015,000	1,156,426
UNIV OF CALIFORNIA CA REVENUES	3.063%	01 Jul 2025	1,720,000	1,897,177
US BANK NA CINCINNATI	3.4%	24 Jul 2023	285,000	306,030

US BANK NA CINCINNATI	2.65%	23 May 2022	750,000	773,607
US DOLLAR			(11)	(11)
US TREASURY N/B	0.5%	15 Mar 2023	45,335,000	45,703,347
US TREASURY N/B	0.375%	30 Apr 2025	10,005,000	10,041,346
US TREASURY N/B	0.875%	15 Nov 2030	9,725,000	9,693,090
US TREASURY N/B	2.125%	31 Jul 2024	35,000	37,391
US TREASURY N/B	2%	31 Oct 2022	2,975,000	3,076,685
US TREASURY N/B	2.875%	15 Nov 2021	1,435,000	1,469,081
US TREASURY N/B	3.125%	15 Nov 2028	26,545,000	31,428,865
US TREASURY N/B	1.5%	31 Jan 2022	5,820,000	5,906,391
US TREASURY N/B	1.625%	30 Apr 2023	17,865,000	18,481,203
US TREASURY N/B	1.625%	15 Nov 2022	370,000	380,305
US TREASURY N/B	1.875%	30 Apr 2022	41,730,000	42,701,527
US TREASURY N/B	2.125%	15 May 2025	24,310,000	26,237,707
US TREASURY N/B	1.375%	15 Feb 2023	15,765,000	16,180,679
US TREASURY N/B	0.125%	15 Sep 2023	33,725,000	33,701,287
US TREASURY N/B	0.25%	30 Sep 2025	14,115,000	14,061,517
US TREASURY N/B	0.125%	30 Sep 2022	1,200,000	1,200,047
US TREASURY N/B	0.125%	30 Nov 2022	725,000	725,085
US TREASURY N/B	0.625%	30 Nov 2027	125,000	124,980
US TREASURY N/B	0.375%	30 Nov 2025	6,795,000	6,804,555
US TREASURY N/B	0.125%	15 Dec 2023	820,000	819,039
US TREASURY N/B	0.375%	31 Dec 2025	2,000,000	2,001,563
US TREASURY N/B	6.25%	15 Aug 2023	8,325,000	9,656,350
US TREASURY N/B	2.625%	15 Feb 2029	7,005,000	8,041,521
US TREASURY N/B	2%	15 Feb 2025	21,855,000	23,399,363
US TREASURY N/B	1.75%	30 Sep 2022	1,655,000	1,701,741
US TREASURY N/B	2.25%	15 Nov 2025	6,335,000	6,918,018
US TREASURY N/B	2.125%	30 Jun 2022	26,220,000	27,004,552
US TREASURY N/B	2%	15 Aug 2025	18,205,000	19,608,776
VALERO ENERGY CORP	4%	01 Apr 2029	330,000	371,254
VENTAS REALTY LP	3.85%	01 Apr 2027	400,000	447,657
VERISK ANALYTICS INC	4.125%	12 Sep 2022	340,000	360,140
VERIZON COMMUNICATIONS	4.016%	03 Dec 2029	1,424,000	1,693,262
VERIZON COMMUNICATIONS	4.329%	21 Sep 2028	1,000,000	1,204,230
VIACOMCBS INC	3.875%	01 Apr 2024	270,000	295,149
VIATRIS INC	2.7%	22 Jun 2030	930,000	986,846
VIRGINIA ELEC + POWER CO	3.15%	15 Jan 2026	840,000	931,345
WALT DISNEY COMPANY/THE	3%	15 Sep 2022	692,000	722,733
WASTE MANAGEMENT INC	2.9%	15 Sep 2022	385,000	398,969
WELLS FARGO + COMPANY	3%	23 Oct 2026	1,640,000	1,817,070
WELLS FARGO + COMPANY	1%	11 Feb 2031	1,710,000	1,814,420
WELLS FARGO COMMERCIAL MORTGAG	2.925%	15 Apr 2050	3,500,000	3,739,713
WELLS FARGO COMMERCIAL MORTGAG	2.674%	15 Jul 2048	3,500,000	3,728,556
WELLS FARGO COMMERCIAL MORTGAG	2.194%	15 Jun 2053	5,000,000	5,224,139
WELLTOWER INC	2.7%	15 Feb 2027	120,000	131,950
WESTINGHOUSE AIR BRAKE	3.45%	15 Nov 2026	650,000	713,551
WESTROCK RKT LLC	4.9%	01 Mar 2022	230,000	241,678
WILLIAMS COMPANIES INC	3.75%	15 Jun 2027	360,000	410,773
WILLIAMS COMPANIES INC	4.3%	04 Mar 2024	715,000	787,859
XCEL ENERGY INC	3.3%	01 Jun 2025	490,000	538,598
YALE UNIVERSITY	1.482%	15 Apr 2030	1,220,000	1,252,241

Sub-Total: Fund 5739 6 of 15

Total \$1,044,903,532

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/	

		<u>Par Value</u>	
PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	11,481	\$ 475,881,295
Sub-Total: Fund 5740 7 of 15			Total \$ 475,881,295

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			<u>Shares/ Par Value</u>	
	ABBVIE INC	2.95% 21 Nov 2026	2,275,000	\$ 2,515,807
	ADVANCE AUTO PARTS	1.75% 01 Oct 2027	450,000	457,018
	ALBEMARLE CORP	1% 15 Nov 2022	1,475,000	1,471,506
	AMERICAN CAMPUS CMNTYS	3.3% 15 Jul 2026	2,000,000	2,183,066
	AMSR TRUST	1.355% 17 Nov 2037	2,000,000	2,016,920
	ANGLO AMERICAN CAPITAL	5.625% 01 Apr 2030	1,325,000	1,683,585
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	2,850,000	3,519,452
	AT+T INC	1.65% 01 Feb 2028	425,000	433,625
	AT+T INC	4.35% 01 Mar 2029	1,350,000	1,610,093
	AUST + NZ BANKING GRP NY	3.7% 16 Nov 2025	1,025,000	1,176,815
	BANCO DEL ESTADO CHILE	2.704% 09 Jan 2025	725,000	765,789
	BANK OF AMERICA CORP	1% 24 Oct 2031	325,000	329,297
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	3,100,000	3,613,204
	BANK OF AMERICA CORP	1% 24 Oct 2026	1,075,000	1,089,313
	BAYER US FINANCE II LLC	4.375% 15 Dec 2028	1,650,000	1,940,758
	BERKSHIRE HATHAWAY ENER	1.65% 15 May 2031	925,000	924,869
	BLACKSTONE HOLDINGS FINA	1.6% 30 Mar 2031	875,000	870,082
	BNP PARIBAS	1% 13 Jan 2031	375,000	409,210
	BNP PARIBAS	1% 12 Aug 2035	1,250,000	1,277,908
	BNP PARIBAS	1% 09 Jun 2026	900,000	941,969
	BOEING CO	5.15% 01 May 2030	112,000	135,548

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	BOEING CO	3.1% 01 May 2026	1,275,000	1,365,264
	BOEING CO	3.25% 01 Feb 2028	1,025,000	1,099,671
	BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	0	0
	BX TRUST	1% 15 Apr 2034	600,000	584,951
	CAPITAL AUTOMOTIVE LP	2.01% 15 Dec 2050	2,000,000	1,996,264
	CAPITAL AUTOMOTIVE REIT	2.69% 15 Feb 2050	1,192,979	1,228,751
	CAPITAL AUTOMOTIVE REIT	3.87% 15 Apr 2047	643,586	644,560
	CHESAPEAKE FUNDING II LLC	3.04% 15 Apr 2030	200,745	202,793
	CHEVRON CORP	2.236% 11 May 2030	1,400,000	1,500,671
	CIGNA CORP	4.125% 15 Nov 2025	2,000,000	2,304,044
	CITIGROUP COMMERCIAL MORTGAGE	2.505% 15 Nov 2049	1,000,000	1,011,180
	CITIGROUP COMMERCIAL MORTGAGE	2.717% 15 Feb 2053	1,500,000	1,645,518
	CITIGROUP INC	4.6% 09 Mar 2026	1,500,000	1,757,832
	CNH INDUSTRIAL CAP LLC	4.375% 05 Apr 2022	975,000	1,019,321
	CNH INDUSTRIAL CAP LLC	1.95% 02 Jul 2023	875,000	900,765
	COLT FUNDING LLC	1% 25 Aug 2049	381,700	386,096
	COLT FUNDING LLC	1% 25 Nov 2049	964,076	976,272
	COLT FUNDING LLC	1% 25 Mar 2065	591,768	598,972
	COMCAST CORP	3.3% 01 Apr 2027	700,000	795,966

COMMONBOND STUDENT LOAN TRUST	3.56%	25 Sep 2045	783,210	816,218
CONAGRA BRANDS INC	4.85%	01 Nov 2028	1,000,000	1,241,873
CREDIT SUISSE MORTGAGE TRUST	3.04%	15 Feb 2035	2,000,000	1,975,130
CREDIT SUISSE NEW YORK	2.95%	09 Apr 2025	1,625,000	1,782,612
CREDIT SUISSE NEW YORK	1%	05 May 2023	2,150,000	2,182,522
CVS HEALTH CORP	1.875%	28 Feb 2031	1,485,000	1,503,449
DIAGEO CAPITAL PLC	2.125%	29 Apr 2032	1,075,000	1,135,592
DISCOVER BANK	2.45%	12 Sep 2024	250,000	264,397
DISCOVERY COMMUNICATIONS	3.625%	15 May 2030	475,000	544,116
DTE ENERGY CO	1.05%	01 Jun 2025	750,000	758,420
DXC TECHNOLOGY CO	4%	15 Apr 2023	325,000	345,744
E.I. DU PONT DE NEMOURS	1.7%	15 Jul 2025	525,000	547,106
ELARA HGV TIMESHARE ISSUER	2.69%	25 Mar 2030	219,617	225,545
ELFI GRADUATE LOAN PROGRAM 201	1.73%	25 Aug 2045	1,435,964	1,458,512
EMERSON ELECTRIC CO	1.8%	15 Oct 2027	1,100,000	1,162,428
EMERSON ELECTRIC CO	0.875%	15 Oct 2026	820,000	825,363
ENRGY TRANS PT/REG FIN	5.875%	01 Mar 2022	2,475,000	2,587,678
EQUINOR ASA	1.75%	22 Jan 2026	700,000	735,336
EXELON CORP	4.05%	15 Apr 2030	850,000	1,005,792
FANNIE MAE	0.875%	05 Aug 2030	4,050,000	3,974,621
FANNIE MAE	0.5%	17 Jun 2025	2,200,000	2,211,670
FANNIE MAE	0.65%	10 Dec 2025	2,400,000	2,401,932
FANNIE MAE	1.625%	07 Jan 2025	300,000	316,130
FANNIEMAE ACES	1%	25 Aug 2030	1,000,000	1,196,725
FANNIEMAE ACES	1%	25 Jun 2028	2,350,000	2,706,604
FED HM LN PC POOL G04576	6%	01 Sep 2038	0	0
FED HM LN PC POOL G05671	5.5%	01 Aug 2038	0	0
FED HM LN PC POOL G06385	5.5%	01 Aug 2040	0	0
FED HM LN PC POOL G08447	4.5%	01 May 2041	338,586	375,614
FED HM LN PC POOL G08540	3%	01 Aug 2043	0	0
FED HM LN PC POOL G08568	4.5%	01 Jan 2044	188,331	211,208
FED HM LN PC POOL G08762	4%	01 May 2047	0	0
FED HM LN PC POOL G08771	4%	01 Jul 2047	0	0
FED HM LN PC POOL G08774	3.5%	01 Aug 2047	0	0
FED HM LN PC POOL G08790	4.5%	01 Nov 2047	92,205	100,623
FED HM LN PC POOL G08795	3%	01 Jan 2048	0	0
FED HM LN PC POOL G08832	4.5%	01 Aug 2048	0	0
FED HM LN PC POOL G08836	4%	01 Sep 2048	0	0
FED HM LN PC POOL G08838	5%	01 Sep 2048	0	0
FED HM LN PC POOL G08847	4%	01 Nov 2048	0	0
FED HM LN PC POOL G08848	4.5%	01 Nov 2048	0	0
FED HM LN PC POOL G18632	3%	01 Feb 2032	0	0
FED HM LN PC POOL G30584	3.5%	01 Apr 2032	0	0
FED HM LN PC POOL G30662	3%	01 Sep 2033	0	0
FED HM LN PC POOL G60919	4.5%	01 Sep 2046	86,347	95,230
FED HM LN PC POOL J13585	3.5%	01 Nov 2025	0	0
FED HM LN PC POOL Q44452	3%	01 Nov 2046	0	0
FED HM LN PC POOL Q45511	3%	01 Jan 2047	0	0
FED HM LN PC POOL Q45650	3.5%	01 Jan 2047	2,579,574	2,784,061
FED HM LN PC POOL Q58588	4.5%	01 Sep 2048	0	0
FED HM LN PC POOL Q60140	4%	01 Dec 2048	0	0
FED HM LN PC POOL QA8141	3.5%	01 Mar 2050	1,618,005	1,786,900
FED HM LN PC POOL QA9345	3%	01 May 2050	2,156,073	2,353,291
FED HM LN PC POOL QB3228	3%	01 Sep 2050	2,584,141	2,783,273
FED HM LN PC POOL QB5097	2.5%	01 Nov 2050	1,146,535	1,211,341
FED HM LN PC POOL RA2396	4%	01 Apr 2050	0	0
FED HM LN PC POOL RA3057	3%	01 Jul 2050	1,252,625	1,341,391
FED HM LN PC POOL SD0449	2.5%	01 Oct 2050	1,566,023	1,655,280
FED HM LN PC POOL SD7524	3%	01 Aug 2050	1,885,298	2,045,324

FED HM LN PC POOL ZM4444	3.5%	01 Oct 2047	1,111,799	1,200,360
FEDERAL FARM CREDIT BANK	1.14%	20 Aug 2029	3,000,000	2,998,306
FEDERAL FARM CREDIT BANK	1.23%	10 Sep 2029	2,500,000	2,500,633
FEDERAL FARM CREDIT BANK	1.04%	27 May 2027	2,300,000	2,302,023
FEDERAL FARM CREDIT BANK	0.68%	17 Jun 2024	2,400,000	2,400,152
FEDERAL FARM CREDIT BANK	0.98%	27 Apr 2027	1,700,000	1,697,035
FEDERAL FARM CREDIT BANK	1.25%	24 Jun 2030	2,975,000	2,956,885
FEDERAL FARM CREDIT BANK	0.75%	05 Apr 2027	1,500,000	1,494,562
FEDERAL FARM CREDIT BANK	1.26%	15 Oct 2030	2,000,000	2,000,252
FEDERAL FARM CREDIT BANK	0.95%	21 Jul 2028	2,400,000	2,393,243
FEDERAL FARM CREDIT BANK	1.04%	27 Oct 2028	2,000,000	1,988,579
FEDERAL FARM CREDIT BANK	1.125%	01 Jun 2029	3,700,000	3,700,002
FEDERAL HOME LOAN BANK	3.25%	09 Jun 2028	2,600,000	3,076,157
FEDERAL HOME LOAN BANK	3.125%	13 Jun 2025	1,300,000	1,456,274
FEDERAL HOME LOAN BANK	3.125%	12 Sep 2025	3,000,000	3,377,232
FEDERAL HOME LOAN BANK	0.875%	29 Dec 2027	2,425,000	2,425,015
FEDERAL HOME LOAN BANK	2.5%	10 Dec 2027	3,100,000	3,501,452
FEDERAL HOME LOAN BANK	3%	10 Mar 2028	1,000,000	1,156,992
FEDERAL REALTY INVESTMEN	1.25%	15 Feb 2026	475,000	483,719
FIRSTENERGY TRANSMISSION	4.35%	15 Jan 2025	2,500,000	2,725,549
FLEX LTD	3.75%	01 Feb 2026	800,000	894,847
FLOWERVE CORPORATION	3.5%	01 Oct 2030	950,000	1,014,067
FNMA POOL 890529	1%	01 Sep 2041	0	0
FNMA POOL 972509	6%	01 Feb 2038	0	0
FNMA POOL 973288	5%	01 Mar 2038	0	0
FNMA POOL 995692	1%	01 May 2024	5,409	5,690
FNMA POOL 995763	1%	01 Nov 2035	100,627	111,137
FNMA POOL 995865	1%	01 Jul 2024	29,068	30,656
FNMA POOL AA4333	4.5%	01 Apr 2029	0	0
FNMA POOL AB8447	2.5%	01 Feb 2028	0	0
FNMA POOL AC8512	4.5%	01 Dec 2039	304,756	341,001
FNMA POOL AD0119	1%	01 Jul 2038	0	0
FNMA POOL AE0218	1%	01 Aug 2040	208,940	233,574
FNMA POOL AE0443	1%	01 Oct 2039	92,351	107,951
FNMA POOL AE0982	1%	01 Mar 2026	38,818	41,194
FNMA POOL AH0969	3.5%	01 Dec 2025	0	0

FNMA POOL AH1416	3.5%	01 Jan 2026	0	0
FNMA POOL AH6486	4%	01 Mar 2041	0	0
FNMA POOL AH6827	4%	01 Mar 2026	0	0
FNMA POOL AI2067	3.5%	01 May 2026	0	0
FNMA POOL AI4593	4.5%	01 Jun 2041	287,979	312,076
FNMA POOL AL0160	1%	01 May 2041	170,048	190,068
FNMA POOL AL3593	1%	01 Nov 2042	0	0
FNMA POOL AL5319	1%	01 Dec 2043	0	0
FNMA POOL AL6223	1%	01 Aug 2044	460,713	517,772
FNMA POOL AL8960	1%	01 May 2046	150,404	166,282
FNMA POOL AL9027	1%	01 Sep 2046	0	0
FNMA POOL AL9612	1%	01 Nov 2043	0	0
FNMA POOL AL9733	1%	01 Jan 2044	0	0
FNMA POOL AS0232	4%	01 Aug 2043	0	0
FNMA POOL AS3906	4%	01 Nov 2044	0	0
FNMA POOL AS4482	3%	01 Mar 2035	0	0
FNMA POOL AS5628	3%	01 Aug 2030	0	0
FNMA POOL AS6856	4.5%	01 Mar 2046	45,865	50,353
FNMA POOL AS7960	4.5%	01 Sep 2046	115,426	126,472

FNMA POOL AS8576	4.5%	01 Dec 2046	98,471	108,630
FNMA POOL AT2717	2.5%	01 May 2043	265,534	284,174
FNMA POOL AV5063	3%	01 Feb 2029	0	0
FNMA POOL AZ0497	2.5%	01 Jun 2030	0	0
FNMA POOL AZ2351	2.5%	01 Jun 2030	0	0
FNMA POOL AZ8503	3%	01 Sep 2030	0	0
FNMA POOL BA4745	2.5%	01 Jan 2031	0	0
FNMA POOL BC5745	3%	01 Mar 2031	0	0
FNMA POOL BD6126	2.5%	01 Sep 2031	0	0
FNMA POOL BD7160	4%	01 Apr 2047	2,210,487	2,407,389
FNMA POOL BE5646	3%	01 Feb 2037	0	0
FNMA POOL BH9216	4%	01 Jan 2048	435,772	478,543
FNMA POOL BJ5674	3%	01 Jan 2033	0	0
FNMA POOL BK2016	4.5%	01 Apr 2048	0	0
FNMA POOL BK8893	4%	01 Oct 2048	0	0
FNMA POOL BM4036	1%	01 Jul 2047	0	0
FNMA POOL BM4121	1%	01 Jul 2048	0	0
FNMA POOL BM4963	3%	01 May 2048	1,967,493	2,075,589
FNMA POOL BM5166	1%	01 Nov 2046	3,229,921	3,522,951
FNMA POOL BM5587	1%	01 Jun 2046	1,258,264	1,385,665
FNMA POOL BO1846	3.5%	01 Aug 2049	2,670,272	2,930,548
FNMA POOL BO5346	3%	01 Dec 2049	0	0
FNMA POOL BO7875	2.5%	01 May 2050	2,537,830	2,677,579
FNMA POOL BQ1147	2.5%	01 Oct 2050	2,289,300	2,422,749
FNMA POOL BQ1614	3%	01 Sep 2050	1,383,137	1,476,334
FNMA POOL BQ5101	3%	01 Oct 2050	1,394,476	1,495,188
FNMA POOL CA4794	3%	01 Dec 2049	0	0
FNMA POOL CA5354	3.5%	01 Mar 2050	3,989,755	4,388,206
FNMA POOL CA7057	3.5%	01 Sep 2050	6,088,819	6,781,400
FNMA POOL CA7392	3.5%	01 Oct 2050	1,592,964	1,748,713
FNMA POOL FM3152	1%	01 Feb 2045	2,008,704	2,211,992
FNMA POOL FM4319	1%	01 Sep 2050	1,614,930	1,749,983
FNMA POOL MA1181	3%	01 Sep 2022	0	0
FNMA POOL MA1278	2.5%	01 Dec 2022	0	0
FNMA POOL MA2120	3%	01 Dec 2024	0	0
FNMA POOL MA2230	3%	01 Apr 2035	0	0
FNMA POOL MA2830	2.5%	01 Dec 2031	0	0
FNMA POOL MA2931	3%	01 Mar 2032	0	0
FNMA POOL MA3101	4.5%	01 Aug 2047	141,092	154,183
FNMA POOL MA3149	4%	01 Oct 2047	0	0
FNMA POOL MA3278	4.5%	01 Feb 2048	96,746	105,179
FNMA POOL MA3384	4%	01 Jun 2048	0	0
FNMA POOL MA3441	4%	01 Aug 2038	0	0
FNMA POOL MA3467	4%	01 Sep 2048	0	0
FNMA POOL MA3768	3%	01 Sep 2034	0	0
FNMA TBA 30 YR 2	2%	14 Jan 2051	11,450,000	11,894,135
FNMA TBA 30 YR 2.5	2.5%	14 Jan 2051	1,600,000	1,686,625
FORD CREDIT FLOORPLAN MASTER O	4.06%	15 Nov 2030	2,000,000	2,356,922
FORD MOTOR CREDIT CO LLC	3.087%	09 Jan 2023	1,000,000	1,017,445
FORD MOTOR CREDIT CO LLC	3.664%	08 Sep 2024	2,225,000	2,283,406
FOX CORP	3.05%	07 Apr 2025	475,000	518,324
FRANKLIN RESOURCES INC	1.6%	30 Oct 2030	1,750,000	1,740,509
FREDDIE MAC	4%	15 Jun 2048	2,217,341	2,533,919
FREDDIE MAC	0.375%	23 Sep 2025	2,385,000	2,381,030
FREDDIE MAC	0.65%	27 Oct 2025	3,500,000	3,500,129
FREDDIE MAC	0.85%	30 Dec 2027	1,125,000	1,113,613
FREDDIE MAC	0.64%	24 Nov 2025	3,600,000	3,611,195
FREDDIE MAC	0.625%	17 Dec 2025	2,400,000	2,407,658
FREDDIE MAC	0.75%	23 Jun 2026	2,400,000	2,400,044
FREDDIE MAC	1%	29 Jun 2028	2,425,000	2,422,090
FREDDIE MAC	0.375%	21 Jul 2025	415,000	415,219

FREDDIE MAC SCRT	4.5%	25 Jun 2057	606,505	667,411
FREDDIE MAC SCRT	4%	25 Aug 2058	1,747,375	1,933,404
FREDDIE MAC SCRT	3.5%	25 Aug 2058	1,716,905	1,870,674
FREDDIE MAC SCRT	4%	25 Feb 2059	1,030,336	1,141,112
FREDDIE MAC SCRT	3%	25 Nov 2059	3,026,029	3,234,902
FREDDIE MAC SCRT	3%	25 May 2060	1,269,695	1,359,448
FREDDIE MAC SCRT	2%	25 May 2060	1,168,320	1,203,482
FREDDIE MAC SLST	3.5%	25 May 2029	2,705,158	2,868,268
FREDDIE MAC SLST	2.75%	25 Nov 2029	0	0
FRESENIUS MED CARE III	2.375%	16 Feb 2031	2,715,000	2,759,397
GE CAPITAL FUNDING LLC	4.05%	15 May 2027	2,900,000	3,317,583
GENERAL MOTORS FINL CO	5.2%	20 Mar 2023	1,175,000	1,288,375
GENERAL MOTORS FINL CO	4.35%	09 Apr 2025	1,275,000	1,423,395
GEORGIA PACIFIC LLC	0.95%	15 May 2026	2,725,000	2,738,428
GNMA II POOL 005056	5%	20 May 2041	0	0
GNMA II POOL 005057	5.5%	20 May 2041	0	0
GNMA II POOL 785108	3%	20 Aug 2050	1,599,745	1,708,432
GNMA II POOL MA0154	3.5%	20 Jun 2042	505,290	549,523
GNMA II POOL MA0465	5%	20 Oct 2042	0	0
GNMA II POOL MA1156	3%	20 Jul 2043	0	0
GNMA II POOL MA1223	3%	20 Aug 2043	0	0
GNMA II POOL MA1224	3.5%	20 Aug 2043	855,864	932,158
GNMA II POOL MA1285	3.5%	20 Sep 2043	58,098	63,413
GNMA II POOL MA1374	3%	20 Oct 2043	0	0
GNMA II POOL MA1448	3.5%	20 Nov 2043	35,160	38,288
GNMA II POOL MA1762	4.5%	20 Mar 2044	0	0
GNMA II POOL MA2225	4.5%	20 Sep 2044	0	0
GNMA II POOL MA2678	3.5%	20 Mar 2045	90,997	98,237
GNMA II POOL MA2753	3%	20 Apr 2045	0	0
GNMA II POOL MA2754	3.5%	20 Apr 2045	300,159	322,289
GNMA II POOL MA2960	3%	20 Jul 2045	0	0
GNMA II POOL MA2961	3.5%	20 Jul 2045	193,570	208,402
GNMA II POOL MA3104	3%	20 Sep 2045	0	0
GNMA II POOL MA3243	3%	20 Nov 2045	0	0

GNMA II POOL MA3310	3.5%	20 Dec 2045	483,457	520,526
GNMA II POOL MA3453	3%	20 Feb 2046	0	0
GNMA II POOL MA3454	3.5%	20 Feb 2046	276,343	298,169
GNMA II POOL MA3736	3.5%	20 Jun 2046	157,512	171,378
GNMA II POOL MA3873	3%	20 Aug 2046	0	0
GNMA II POOL MA3936	3%	20 Sep 2046	0	0
GNMA II POOL MA3937	3.5%	20 Sep 2046	95,828	103,290
GNMA II POOL MA4003	3%	20 Oct 2046	0	0
GNMA II POOL MA4004	3.5%	20 Oct 2046	362,939	391,378
GNMA II POOL MA4068	3%	20 Nov 2046	0	0
GNMA II POOL MA4069	3.5%	20 Nov 2046	449,353	484,613
GNMA II POOL MA4126	3%	20 Dec 2046	0	0
GNMA II POOL MA4128	4%	20 Dec 2046	0	0
GNMA II POOL MA4196	3.5%	20 Jan 2047	499,922	537,341
GNMA II POOL MA4197	4%	20 Jan 2047	0	0
GNMA II POOL MA4263	4%	20 Feb 2047	0	0
GNMA II POOL MA4451	3.5%	20 May 2047	747,282	801,223
GNMA II POOL MA4452	4%	20 May 2047	0	0
GNMA II POOL MA4585	3%	20 Jul 2047	0	0
GNMA II POOL MA4586	3.5%	20 Jul 2047	0	0
GNMA II POOL MA4652	3.5%	20 Aug 2047	0	0

GNMA II POOL MA4719	3.5%	20 Sep 2047	0	0
GNMA II POOL MA4901	4%	20 Dec 2047	0	0
GNMA II POOL MA4964	4.5%	20 Jan 2048	0	0
GNMA II POOL MA5079	4.5%	20 Mar 2048	0	0
GNMA II POOL MA5080	5%	20 Mar 2048	0	0
GNMA II POOL MA5135	3%	20 Apr 2048	0	0
GNMA II POOL MA5192	4%	20 May 2048	0	0
GNMA II POOL MA5265	4.5%	20 Jun 2048	0	0
GNMA II POOL MA5266	5%	20 Jun 2048	0	0
GNMA II POOL MA5397	3.5%	20 Aug 2048	0	0
GNMA II POOL MA5399	4.5%	20 Aug 2048	0	0
GNMA II TBA 30 YR 2	2%	21 Jan 2051	2,300,000	2,405,207
GNMA II TBA 30 YR 2.5	2.5%	21 Jan 2051	4,050,000	4,287,305
GNMA POOL 487698	4.5%	15 Mar 2039	51,056	57,226
GNMA POOL 487825	4.5%	15 Apr 2039	54,926	61,539
GNMA POOL 615516	4.5%	15 Sep 2033	6,843	7,621
GNMA POOL 666405	3%	15 Sep 2043	0	0
GNMA POOL 677101	5.5%	15 Jul 2038	0	0
GNMA POOL 697974	5%	15 Jun 2040	0	0
GNMA POOL 719256	4.5%	15 Jul 2040	143,278	159,242
GNMA POOL 738538	4%	15 Jul 2041	370,698	401,079
GNMA POOL 748483	4.5%	15 Aug 2040	115,236	129,012
GNMA POOL 758027	4.5%	15 Feb 2041	5,001	5,527
GNMA POOL 782934	5.5%	15 Feb 2040	0	0
GNMA POOL AB3053	3%	15 Nov 2042	0	0
GNMA POOL AL5247	3.5%	15 Jan 2045	0	0
GNMA POOL AM2842	3.5%	15 Apr 2045	0	0
GOLDMAN SACHS GROUP INC	1%	09 Dec 2026	2,690,000	2,719,569
GOVERNMENT NATIONAL MORTGAGE A	3%	20 Apr 2044	2,625,361	2,824,030
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		25,945,911	25,945,911
GS MORTGAGE SECURITIES TRUST	2.905%	10 Nov 2049	859,338	867,184
HEALTHPEAK PROPERTIES	3.875%	15 Aug 2024	1,250,000	1,382,871
HIGHWOODS REALTY LP	3.875%	01 Mar 2027	7,000	7,740
HILTON GRAND VACATIONS TRUST	3.54%	25 Feb 2032	638,327	677,147
HILTON GRAND VACATIONS TRUST	2.66%	26 Dec 2028	332,583	340,119
HOME DEPOT INC	2.5%	15 Apr 2027	1,800,000	1,975,288
HOUSTON GALLERIA MALL TRUST	3.086%	05 Mar 2037	2,000,000	2,055,284
HSBC BANK PLC	4.75%	19 Jan 2021	500,000	500,852
HSBC HOLDINGS PLC	1%	22 Sep 2028	450,000	460,677
JP MORGAN MORTGAGE TRUST	1%	25 Jun 2029	426,028	435,726
JP MORGAN MORTGAGE TRUST	1%	25 Oct 2045	0	0
JP MORGAN MORTGAGE TRUST	1%	25 May 2049	119,777	120,052
* JPMORGAN CHASE + CO	1%	13 May 2031	925,000	1,014,347
* JPMORGAN CHASE + CO	1%	19 Nov 2026	3,865,000	3,908,675
LAUREL ROAD PRIME STUDENT LOAN	1.4%	25 Nov 2050	2,134,000	2,143,935
LYB INT FINANCE III	1.25%	01 Oct 2025	525,000	534,196
MASSMUTUAL GLOBAL FUNDIN	1.55%	09 Oct 2030	450,000	449,781
MIZUHO FINANCIAL GROUP	1%	13 Sep 2023	825,000	829,532
MIZUHO FINANCIAL GROUP	1%	25 May 2024	2,310,000	2,314,015
MORGAN STANLEY	4.35%	08 Sep 2026	1,252,000	1,476,093
MORGAN STANLEY	1%	13 Feb 2032	775,000	780,541
MORGAN STANLEY	3.625%	20 Jan 2027	2,300,000	2,633,996
MORGAN STANLEY	5.75%	25 Jan 2021	775,000	777,313
MORGAN STANLEY BAML TRUST	2.505%	15 Nov 2049	700,000	708,400
MORGAN STANLEY CAPITAL I TRUST	2.454%	15 Nov 2049	1,000,000	1,010,733

MVW OWNER TRUST	2.89%	20 Nov 2036	606,675	629,534
MVW OWNER TRUST	3.45%	21 Jan 2036	671,166	697,523
MVW OWNER TRUST	2.52%	20 Dec 2032	151,728	152,545
MVW OWNER TRUST	2.25%	22 Sep 2031	71,673	71,820
MVW OWNER TRUST	2.25%	20 Dec 2033	20,067	20,225
NATIONAL SECS CLEARING	0.75%	07 Dec 2025	1,900,000	1,904,863
NEW RESIDENTIAL MORTGAGE LOAN	1%	26 Jan 2060	857,546	875,698
NEWMARKET CORP	4.1%	15 Dec 2022	2,275,000	2,415,055
NEXTERA ENERGY CAPITAL	3.25%	01 Apr 2026	1,250,000	1,399,771
NISSAN MOTOR CO	4.81%	17 Sep 2030	1,650,000	1,857,927
NUCOR CORP	2%	01 Jun 2025	12,000	12,708
NUTRIEN LTD	3.625%	15 Mar 2024	575,000	623,677
NUTRITION + BIOSCIENCES	1.832%	15 Oct 2027	900,000	927,598
ORANGE LAKE TIMESHARE TRUST	3.1%	08 Nov 2030	209,056	214,419
OWENS CORNING	3.95%	15 Aug 2029	775,000	893,794
PINNACLE WEST CAPITAL	1.3%	15 Jun 2025	2,150,000	2,184,135
PROGRESS RESIDENTIAL TRUST	3.88%	17 Oct 2035	1,247,860	1,274,576
PSMC 2019 2 TRUST	1%	25 Oct 2049	462,283	475,212
PSMC TRUST	1%	25 Aug 2048	1,225,952	1,241,917
PSMC TRUST	1%	25 Nov 2049	432,923	445,319
RALPH LAUREN CORP	1.7%	15 Jun 2022	550,000	560,005
RELIANCE STEEL + ALUM	4.5%	15 Apr 2023	1,150,000	1,240,754
ROYAL BANK OF CANADA	2.55%	16 Jul 2024	1,475,000	1,577,289
SANTANDER UK PLC	2.1%	13 Jan 2023	1,525,000	1,575,758
SBA TOWER TRUST	2.836%	15 Jan 2050	1,000,000	1,064,649
SCHLUMBERGER HLDGS CORP	3.75%	01 May 2024	1,450,000	1,580,449
SEQUOIA MORTGAGE TRUST	1%	25 Feb 2050	310,852	316,863
SEQUOIA MORTGAGE TRUST	1%	25 Mar 2050	1,819,040	1,881,157
SEQUOIA MORTGAGE TRUST	1%	25 Apr 2050	2,030,914	2,089,778
SIERRA RECEIVABLES FUNDING CO	3.5%	20 Jun 2035	223,717	232,195
SIERRA RECEIVABLES FUNDING CO	3.2%	20 Jan 2036	252,524	261,801
SIERRA RECEIVABLES FUNDING CO	3.69%	20 Sep 2035	137,343	143,415
SIERRA RECEIVABLES FUNDING CO	2.91%	20 Mar 2034	169,016	172,011
SIERRA RECEIVABLES FUNDING CO	2.33%	20 Jul 2033	97,195	97,398
SMB PRIVATE EDUCATION LOAN TRU	1.6%	15 Sep 2054	2,000,000	2,018,668
SMB PRIVATE EDUCATION LOAN TRU	1.6%	15 Sep 2054	1,700,000	1,718,254
SMB PRIVATE EDUCATION LOAN TRU	1.29%	15 Jul 2053	1,203,599	1,207,678
SOCIAL PROFESSIONAL LOAN PROGR	3.18%	15 Jun 2048	53,238	53,324

SOCIETE GENERALE	1%	14 Dec 2026	1,700,000	1,715,018
SOUTHERN CAL EDISON	1.2%	01 Feb 2026	1,150,000	1,163,675
SPIRIT REALTY LP	3.2%	15 Feb 2031	875,000	929,825
SUMITOMO MITSUI BANKING	3%	18 Jan 2023	4,300,000	4,525,142
T MOBILE USA INC	2.05%	15 Feb 2028	300,000	312,048
TENN VALLEY AUTHORITY	3.875%	15 Feb 2049	4,000,000	4,017,111

TIAA BANK MORTGAGE LOAN TRUST	1% 25 Jul 2048	204,177	208,788
TOYOTA MOTOR CREDIT CORP	1.8% 13 Feb 2025	2,100,000	2,202,041
UBS GROUP AG	4.125% 24 Sep 2025	575,000	658,408
UNITED MEXICAN STATES	3.75% 11 Jan 2028	880,000	988,680
US 10YR NOTE (CBT)MAR21	XCBT 20210322	2,300,000	3,594
US 10YR ULTRA FUT MAR21	XCBT 20210322	(16,700,000)	80,891
US 2YR NOTE (CBT) MAR21	XCBT 20210331	7,800,000	8,531
US 5YR NOTE (CBT) MAR21	XCBT 20210331	44,400,000	65,039
US DOLLAR		84,382	84,382
US LONG BOND(CBT) MAR21	XCBT 20210322	(100,000)	1,469
US TREASURY N/B	0.875% 15 Nov 2030	16,435,000	16,381,073
US TREASURY N/B	2.875% 15 Nov 2021	13,400,000	13,718,250
US TREASURY N/B	1.75% 31 Jul 2021	25,950,000	26,195,308
US TREASURY N/B	0.125% 15 Dec 2023	1,100,000	1,098,711
US TREASURY N/B	0.625% 31 Dec 2027	11,000,000	10,987,969
US TREASURY N/B	0.375% 31 Dec 2025	4,825,000	4,828,770
US TREASURY N/B	0.125% 31 Dec 2022	37,350,000	37,354,377
US ULTRA BOND CBT MAR21	XCBT 20210322	(2,700,000)	2,883
VALERO ENERGY CORP	2.85% 15 Apr 2025	1,750,000	1,863,823
VEREIT OPERATING PARTNER	3.95% 15 Aug 2027	2,050,000	2,324,370
VOLKSWAGEN GROUP AMERICA	3.35% 13 May 2025	2,425,000	2,665,936
VOLKSWAGEN GROUP AMERICA	1.25% 24 Nov 2025	975,000	984,665
VULCAN MATERIALS CO	3.5% 01 Jun 2030	475,000	545,591
WELK RESORTS LLC	2.82% 15 Jun 2033	246,032	250,469
WELLS FARGO COMMERCIAL MORTGAG	2.983% 15 Dec 2059	1,486,752	1,505,538
WFLD MORTGAGE TRUST	1% 10 Aug 2031	1,000,000	1,017,349

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Total \$ 504,940,384

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost	(e) Fair value
			(n/a)	
			Shares/ Par Value	
	ABBVIE INC	3.2% 21 Nov 2029	1,600,000	\$ 1,793,113
	ADOBE INC	2.15% 01 Feb 2027	1,495,000	1,604,233
	AIR LEASE CORP	2.75% 15 Jan 2023	835,000	863,118
	AIR LEASE CORP	3.25% 01 Mar 2025	725,000	776,252
	ALLY FINANCIAL INC	8% 01 Nov 2031	1,855,000	2,722,899
	ALTRIA GROUP INC	2.85% 09 Aug 2022	1,085,000	1,126,752
	ALTRIA GROUP INC	4.8% 14 Feb 2029	645,000	772,772
	AMER AIRLINE 17 1 AA PTT	3.65% 15 Feb 2029	1,313,569	1,324,030
	AMER AIRLN 15 2 A PASS T	4% 22 Mar 2029	692,439	643,278
	AMERICAN HONDA FINANCE	1.2% 08 Jul 2025	1,835,000	1,877,852
	AMERICAN TOWER TRUSTE I	3.07% 15 Mar 2048	1,250,000	1,274,526
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	680,000	839,729
	APPLE INC	1.65% 11 May 2030	1,090,000	1,122,611
	ARCELORMITTAL	3.6% 16 Jul 2024	1,090,000	1,176,271
	AT+T INC	4.45% 01 Apr 2024	1,960,000	2,188,890
	ATMOS ENERGY CORP	3% 15 Jun 2027	1,515,000	1,676,398
	AVIS BUDGET RENTAL CAR FUNDING	2.36% 20 Mar 2026	1,260,000	1,313,663
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	1,450,000	1,478,517
	BANK	2.851% 17 Oct 2052	1,580,000	1,749,146
	BANK OF AMERICA CORP	1% 01 Oct 2025	1,775,000	1,921,466
	BANK OF AMERICA CORP	1% 20 Dec 2023	1,613,000	1,697,699
	BANK OF AMERICA CORP	1% 17 May 2022	1,290,000	1,305,286
	BANK OF AMERICA CORP	1% 23 Jul 2030	1,260,000	1,412,069
	BANK OF AMERICA CORP	1% 13 Feb 2031	625,000	663,792
	BANK OF MONTREAL	1.85% 01 May 2025	835,000	876,605

BANK OF NOVA SCOTIA	1.3%	11 Jun 2025	1,590,000	1,631,424
BARCLAYS PLC	1%	15 Feb 2023	830,000	866,465
BENCHMARK MORTGAGE TRUST	2.858%	15 Aug 2052	860,000	945,501
BENCHMARK MORTGAGE TRUST	1.691%	15 Sep 2053	1,190,000	1,227,970
BERKSHIRE HATHAWAY ENERG	1.65%	15 May 2031	1,480,000	1,479,791
BERRY GLOBAL INC	1.57%	15 Jan 2026	1,425,000	1,437,896
BNP PARIBAS	1%	13 Jan 2031	1,200,000	1,309,474
BOC AVIATION LTD	2.625%	17 Sep 2030	1,335,000	1,346,107
BRISTOL MYERS SQUIBB CO	3.2%	15 Jun 2026	760,000	855,101
BRISTOL MYERS SQUIBB CO	3.875%	15 Aug 2025	1,050,000	1,197,831
BROADCOM INC	2.25%	15 Nov 2023	1,040,000	1,086,160
BROADRIDGE FINANCIAL SOL	2.9%	01 Dec 2029	1,355,000	1,484,240
BX TRUST 2019 OC11	3.202%	09 Dec 2041	755,000	826,752
BXP TRUST	3.379%	13 Jun 2039	1,240,000	1,386,044
CAPITAL ONE MULTI ASSET EXECUT	2.06%	15 Aug 2028	935,000	999,855
CARMAX AUTO OWNER TRUST	0.77%	16 Mar 2026	1,470,000	1,482,299
CARRIER GLOBAL CORP	2.493%	15 Feb 2027	1,400,000	1,510,654
CHASE MORTGAGE FINANCE CORPORA	1%	25 Jul 2049	162,354	166,774
CHUBB INA HOLDINGS INC	2.875%	03 Nov 2022	1,465,000	1,527,139
CITIBANK NA	3.4%	23 Jul 2021	1,000,000	1,014,729
CITIGROUP INC	3.7%	12 Jan 2026	3,000,000	3,409,074
CITIGROUP INC	1%	15 May 2024	775,000	798,336
CITIGROUP INC	1%	30 Oct 2024	1,700,000	1,711,028
CITIZENS BANK NA/RI	2.55%	13 May 2021	835,000	840,156
CNA FINANCIAL CORP	4.5%	01 Mar 2026	1,655,000	1,946,949
CNOOC FINANCE 2013 LTD	2.875%	30 Sep 2029	840,000	873,978
COCA COLA CO/THE	3.375%	25 Mar 2027	780,000	894,616
COCA COLA FEMSA SAB CV	2.75%	22 Jan 2030	1,640,000	1,763,886
COCA COLA FEMSA SAB CV	1.85%	01 Sep 2032	790,000	790,988
CODELCO INC	3%	30 Sep 2029	1,125,000	1,215,996
COMCAST CORP	2.65%	01 Feb 2030	1,630,000	1,783,192
COMCAST CORP	3.1%	01 Apr 2025	815,000	896,753
COMM MORTGAGE TRUST	3.334%	10 Jun 2046	822,775	867,340
COMM MORTGAGE TRUST	3.326%	10 Nov 2047	2,820,000	3,008,073
COMMONWEALTH EDISON CO	2.95%	15 Aug 2027	1,215,000	1,348,924
CONSTELLATION BRANDS INC	3.5%	09 May 2027	735,000	829,194
CREDIT SUISSE GROUP AG	1%	11 Sep 2025	475,000	499,830
CREDIT SUISSE NEW YORK	2.8%	08 Apr 2022	1,085,000	1,120,101
CROWN CASTLE TOWERS LLC	3.72%	15 Jul 2043	1,250,000	1,309,348
CSAIL COMMERCIAL MORTGAGE TRUS	3.718%	15 Aug 2048	845,000	940,247
CUMMINS INC	1.5%	01 Sep 2030	1,650,000	1,658,364
CVS HEALTH CORP	1.75%	21 Aug 2030	1,880,000	1,890,948
CYRUSONE LP/CYRUSONE FIN	2.9%	15 Nov 2024	1,230,000	1,313,160
DELL INT LLC / EMC CORP	4%	15 Jul 2024	900,000	992,364

DELL INT LLC / EMC CORP	6.2%	15 Jul 2030	1,455,000	1,891,399
DELTA AIR LINES 2007 1 A	6.821%	10 Feb 2024	553,438	566,921
DELTA AIR LINES/SKYMILES	4.5%	20 Oct 2025	595,000	635,971
DIGITAL REALTY TRUST LP	3.7%	15 Aug 2027	1,290,000	1,482,698
ENTERPRISE PRODUCTS OPER	3.125%	31 Jul 2029	855,000	947,764
EQUINIX INC	2.9%	18 Nov 2026	1,650,000	1,804,552
EQUITABLE HOLDINGS INC	3.9%	20 Apr 2023	300,000	322,765
ESTEE LAUDER CO INC	1.7%	10 May 2021	1,405,000	1,410,267

EVERGY METRO	2.25%	01 Jun 2030	1,650,000	1,748,120
EXPEDIA GROUP INC	3.6%	15 Dec 2023	330,000	351,683
EXPEDIA GROUP INC	3.8%	15 Feb 2028	1,535,000	1,648,794
FANNIE MAE	1.5%	25 Sep 2027	0	0
FANNIE MAE	1.75%	25 Mar 2033	1,304,691	1,351,773
FANNIE MAE	3%	25 Apr 2046	948,041	982,034
FANNIE MAE	3%	25 Mar 2049	956,617	1,021,006
FANNIE MAE	3.5%	25 Mar 2060	1,680,359	1,852,276
FANNIE MAE	3.5%	25 Mar 2050	927,935	972,478
FED HM LN PC POOL G08854	5%	01 Dec 2048	273,186	301,896
FED HM LN PC POOL G61680	3%	01 Apr 2047	1,056,813	1,110,621
FED HM LN PC POOL G61720	3.5%	01 Jan 2044	695,026	749,961
FED HM LN PC POOL G61722	3.5%	01 Feb 2048	1,144,403	1,213,938
FED HM LN PC POOL G61723	3.5%	01 Jan 2043	1,553,159	1,721,852
FED HM LN PC POOL G61724	3.5%	01 Jan 2045	632,395	698,065
FED HM LN PC POOL G61725	3.5%	01 Mar 2046	651,574	711,951
FED HM LN PC POOL G61726	3.5%	01 Nov 2045	584,064	634,722
FED HM LN PC POOL G61762	4%	01 Mar 2045	412,405	453,870
FED HM LN PC POOL G61763	4%	01 Jul 2044	426,084	466,865
FED HM LN PC POOL G61764	4%	01 Dec 2046	1,715,378	1,864,003
FED HM LN PC POOL G61766	4%	01 Oct 2048	509,886	558,451
FED HM LN PC POOL G61767	4.5%	01 Aug 2044	472,390	541,762
FED HM LN PC POOL G61768	4.5%	01 Aug 2047	438,386	496,161
FED HM LN PC POOL G61769	4.5%	01 Dec 2044	1,902,736	2,134,939
FED HM LN PC POOL G61770	4.5%	01 Apr 2046	206,049	231,197
FED HM LN PC POOL G61771	4.5%	01 Jul 2045	1,200,613	1,349,451
FED HM LN PC POOL G61772	5%	01 Nov 2041	619,564	719,442
FED HM LN PC POOL Q61349	4%	01 Feb 2049	442,004	474,536
FED HM LN PC POOL QA6355	3.5%	01 Jan 2050	1,273,604	1,344,231
FED HM LN PC POOL QB1974	2%	01 Aug 2050	1,514,776	1,573,676
FED HM LN PC POOL QB4314	2%	01 Sep 2050	1,599,660	1,666,373
FED HM LN PC POOL QB5146	2%	01 Nov 2050	349,241	362,821
FED HM LN PC POOL QB7147	2.5%	01 Jan 2051	695,000	735,552
FED HM LN PC POOL QN4288	1.5%	01 Nov 2035	965,030	991,153
FED HM LN PC POOL RA3049	2%	01 Jul 2050	1,190,830	1,237,134
FED HM LN PC POOL RA3266	2%	01 Aug 2050	1,137,009	1,190,418
FED HM LN PC POOL RA3328	2%	01 Aug 2050	873,340	907,299
FED HM LN PC POOL RB5036	2.5%	01 Jan 2040	0	0
FED HM LN PC POOL SB8048	2%	01 Jun 2035	0	0
FIRST HORIZON CORP	4%	26 May 2025	1,020,000	1,139,529
FNMA POOL 555743	1%	01 Sep 2033	604,379	696,513
FNMA POOL AK0765	4%	01 Mar 2042	268,725	294,864
FNMA POOL AL9859	1%	01 Mar 2047	182,636	191,726
FNMA POOL AZ7336	3.5%	01 Nov 2045	1,949,797	2,109,373
FNMA POOL BF0189	3%	01 Jun 2057	1,114,467	1,210,605
FNMA POOL BF0209	3.5%	01 Feb 2042	949,271	1,032,365
FNMA POOL BM1258	1%	01 Mar 2037	368,992	409,390
FNMA POOL BM3322	1%	01 Dec 2037	655,766	706,795
FNMA POOL BM3818	1%	01 May 2038	1,100,824	1,179,457
FNMA POOL BM4329	1%	01 Apr 2038	947,414	1,022,662
FNMA POOL BM4331	1%	01 Jul 2038	621,250	675,905
FNMA POOL BM4416	1%	01 Oct 2041	722,921	839,131
FNMA POOL BM4480	1%	01 May 2043	934,652	1,016,244
FNMA POOL BM4481	1%	01 Jul 2043	1,024,890	1,130,955
FNMA POOL BM4482	1%	01 Jan 2043	614,785	673,940
FNMA POOL BM4492	1%	01 Aug 2038	399,679	434,606
FNMA POOL BM4551	1%	01 Apr 2041	1,722,694	1,973,975
FNMA POOL BM4599	1%	01 Feb 2041	1,518,250	1,716,131
FNMA POOL BM4600	1%	01 Aug 2042	7,932,543	8,898,087
FNMA POOL BM4608	1%	01 Oct 2038	532,775	584,244
FNMA POOL BM4622	1%	01 Sep 2048	1,998,682	2,161,750
FNMA POOL BM4699	1%	01 Jan 2046	307,975	338,463

FNMA POOL BM4748	1%	01 Mar 2046	988,334	1,070,295
FNMA POOL BM4798	1%	01 Jul 2041	1,355,456	1,587,030
FNMA POOL BM4803	1%	01 Jan 2045	1,026,967	1,096,790
FNMA POOL BM4806	1%	01 Dec 2047	676,678	710,174
FNMA POOL BM4818	1%	01 Feb 2043	491,010	544,188
FNMA POOL BM4819	1%	01 Dec 2044	462,924	505,677
FNMA POOL BM4820	1%	01 Nov 2044	601,723	653,720
FNMA POOL BM4853	1%	01 Mar 2046	159,854	175,691
FNMA POOL BM4854	1%	01 Aug 2044	490,310	549,992
FNMA POOL BM4910	1%	01 Dec 2043	456,251	511,391
FNMA POOL BM4911	1%	01 Sep 2041	187,017	217,121
FNMA POOL BM4912	1%	01 Jul 2039	162,986	195,768
FNMA POOL BN5890	4%	01 Feb 2049	456,452	491,623
FNMA POOL BP5843	2.5%	01 May 2050	1,944,551	2,051,630
FNMA POOL BQ2631	2%	01 Oct 2050	986,312	1,026,417
FNMA POOL CA5424	3%	01 Mar 2050	1,135,498	1,191,880
FNMA POOL CA6839	2.5%	01 Aug 2035	5,135,024	5,356,050
FNMA POOL FM3126	1%	01 Apr 2050	1,379,294	1,448,526
FNMA POOL FM3747	1%	01 Aug 2050	687,949	727,751
FNMA POOL FM3963	1%	01 Aug 2050	1,880,368	1,990,511
FNMA POOL FM4523	1%	01 Oct 2050	229,065	238,968
FNMA POOL FM4959	1%	01 Dec 2050	354,472	368,256
FNMA POOL FM4966	1%	01 Dec 2050	1,083,383	1,147,198
FNMA POOL MA4019	2.5%	01 May 2050	1,582,769	1,669,926
FNMA TBA 30 YR 2	2%	14 Jan 2051	9,250,000	9,608,799
FORD CREDIT AUTO OWNER TRUST/F	2.04%	15 Aug 2031	860,000	906,600
FORD CREDIT AUTO OWNER TRUST/F	1.06%	15 Apr 2033	1,225,000	1,236,746
FORD CREDIT FLOORPLAN MASTER O	2.84%	15 Mar 2024	1,555,000	1,602,349
FORD CREDIT FLOORPLAN MASTER O	4.06%	15 Nov 2030	375,000	441,923
FORD CREDIT FLOORPLAN MASTER O	2.48%	15 Sep 2024	1,885,000	1,953,896
FORD CREDIT FLOORPLAN MASTER O	2.44%	15 Sep 2026	535,000	571,493
FREDDIE MAC	3%	15 Jun 2045	670,000	694,336
FREDDIE MAC	3.5%	15 Nov 2048	1,275,458	1,344,681
FREDDIE MAC	3.5%	15 Sep 2048	542,502	567,610
FREDDIE MAC	3%	25 Apr 2049	954,732	979,518
FREDDIE MAC	3%	25 Oct 2049	2,565,000	2,727,546
FREDDIE MAC	4%	25 Jan 2050	2,178,104	2,318,386
FREDDIE MAC	2%	25 Sep 2047	1,165,000	1,205,546
FREDDIE MAC SLST	3.5%	25 May 2029	785,316	832,667
FREMF MORTGAGE TRUST	1%	25 Aug 2046	1,350,000	1,432,636
FREMF MORTGAGE TRUST	1%	25 Dec 2046	736,000	793,509
FREMF MORTGAGE TRUST	1%	25 Jul 2022	605,000	625,198
FRESB MULTIFAMILY MORTGAGE PAS	1%	25 Jan 2029	0	0
GB TRUST 2020 FLIX	1%	15 Aug 2037	1,440,000	1,441,959

GENERAL ELECTRIC CO	3.45%	01 May 2027	1,365,000	1,543,877
GENERAL MOTORS	2.9%	15 Apr 2026	1,480,000	1,595,108
GENERAL MOTORS CO	5.4%	02 Oct 2023	615,000	688,640
GENERAL MOTORS FINL CO	3.7%	09 May 2023	1,980,000	2,098,632

GENERAL MOTORS FINL CO	5.2%	20 Mar 2023	455,000	498,903
GOLDMAN SACHS GROUP INC	5.25%	27 Jul 2021	1,845,000	1,896,808
GOLDMAN SACHS GROUP INC	1%	15 May 2026	1,290,000	1,315,251
GOVERNMENT NATIONAL MORTGAGE A	3%	20 Apr 2049	0	0
GOVERNMENT NATIONAL MORTGAGE A	3%	20 Jun 2049	0	0
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		17,105,037	17,105,037
GREAT AMERICA LEASING RECEIVAB	1.85%	16 Feb 2026	2,055,000	2,125,937
GS MORTGAGE SECURITIES TRUST	1%	15 Jun 2038	1,490,000	1,478,785
GS MORTGAGE SECURITIES TRUST	3.16%	10 Jul 2052	1,072,000	1,212,776
GS MORTGAGE SECURITIES TRUST	3%	01 Sep 2052	630,000	703,508
HASBRO INC	3.5%	15 Sep 2027	680,000	740,962
HAWAII HOTEL TRUST 2019 MAUI	1%	15 May 2038	640,000	634,382
HEALTH CARE SERVICE CORP	2.2%	01 Jun 2030	1,965,000	2,055,643
HILTON GRAND VACATIONS TRUST	2.34%	25 Jul 2033	962,838	996,817
HOME DEPOT INC	2.7%	15 Apr 2030	940,000	1,049,145
HORMEL FOODS CORP	1.8%	11 Jun 2030	1,670,000	1,727,183
HOST HOTELS + RESORTS LP	3.375%	15 Dec 2029	880,000	905,112
HSBC HOLDINGS PLC	1%	22 May 2030	640,000	739,040
HUDSON YARDS	3.228%	10 Jul 2039	775,000	876,465
HUNTINGTON BANCSHARES	3.15%	14 Mar 2021	1,211,000	1,214,736
HUNTSMAN INTERNATIONAL L	4.5%	01 May 2029	758,000	873,342
INFOR INC	1.75%	15 Jul 2025	745,000	773,861
INTEL CORP	3.75%	25 Mar 2027	640,000	741,612
JP MORGAN CHASE COMMERCIAL MOR	4.166%	15 Dec 2046	1,190,000	1,292,379
JP MORGAN CHASE COMMERCIAL MOR	4.128%	05 Jul 2031	800,000	855,160
JP MORGAN MORTGAGE TRUST	1%	25 May 2049	202,423	208,748
JP MORGAN MORTGAGE TRUST	1%	25 Jun 2049	35,214	35,192
JPMBB COMMERCIAL MORTGAGE SECU	2.912%	15 Oct 2048	1,089,115	1,149,458
* JPMORGAN CHASE + CO	1%	01 Feb 2028	1,560,000	1,793,013
* JPMORGAN CHASE + CO	1%	13 May 2031	625,000	685,369
* JPMORGAN CHASE + CO	1%	01 Jun 2024	1,425,000	1,463,040
JPMORGAN CHASE BANK, NA CACL	0.991%	25 Jan 2028	717,083	719,047
KINDER MORGAN INC	2%	15 Feb 2031	880,000	884,696
LLOYDS BANKING GROUP PLC	4.05%	16 Aug 2023	1,265,000	1,382,364
MANHATTAN WEST	2.13%	10 Sep 2039	1,415,000	1,485,380
MARATHON PETROLEUM CORP	5.125%	15 Dec 2026	1,235,000	1,472,093
MARATHON PETROLEUM CORP	4.7%	01 May 2025	875,000	1,002,361
MARRIOTT INTERNATIONAL	2.3%	15 Jan 2022	1,345,000	1,362,701
MARRIOTT INTERNATIONAL	3.125%	15 Jun 2026	940,000	1,002,941
MASSMUTUAL GLOBAL FUNDIN	2.35%	14 Jan 2027	1,130,000	1,204,706
MERCK + CO INC	0.75%	24 Feb 2026	1,655,000	1,673,690
MILEAGE PLUS HLDINGS LLC	6.5%	20 Jun 2027	1,035,000	1,112,625
MMAF EQUIPMENT FINANCE LLC	0.97%	09 Apr 2027	715,000	721,939
MONDELEZ INTL HLDINGS NE	2.125%	19 Sep 2022	1,160,000	1,193,231
MORGAN STANLEY	3.125%	27 Jul 2026	2,425,000	2,710,584
MORGAN STANLEY BAML TRUST	3.451%	15 Jul 2050	607,960	661,927
MORGAN STANLEY CAPITAL I TRUST	3.809%	15 Dec 2048	985,000	1,101,916
MPLX LP	4.25%	01 Dec 2027	390,000	457,927
MPLX LP	1.75%	01 Mar 2026	1,240,000	1,283,283
MPLX LP	4.125%	01 Mar 2027	1,215,000	1,401,302
MVW OWNER TRUST	2.22%	20 Oct 2038	1,036,383	1,066,041
NATIONWIDE BLDG SOCIETY	1%	28 Aug 2025	1,900,000	1,900,950
NATWEST GROUP PLC	1%	22 May 2024	2,295,000	2,388,040

NEW RESIDENTIAL AP ADVANCE REC	1.034%	16 Dec 2052	940,000	939,955
NORDEA BANK ABP	0.75%	28 Aug 2025	2,370,000	2,368,262
NSTAR ELECTRIC CO	3.2%	15 May 2027	895,000	1,009,075
NUTRITION + BIOSCIENCES	1.832%	15 Oct 2027	1,260,000	1,298,637
NXP BV/NXP FDG/NXP USA	2.7%	01 May 2025	760,000	817,988
ONE BRYANT PARK TRUST	2.516%	15 Sep 2054	1,410,000	1,507,444
PACIFICORP	2.7%	15 Sep 2030	1,655,000	1,818,890
PANASONIC CORP	2.679%	19 Jul 2024	1,505,000	1,607,189
PEPSICO INC	2%	15 Apr 2021	2,125,000	2,132,662
PFS FINANCING CORP.	0.97%	15 Feb 2026	915,000	919,805
PNC BANK NA	4.05%	26 Jul 2028	165,000	195,516
PNC FINANCIAL SERVICES	2.55%	22 Jan 2030	1,050,000	1,150,342
PRIVATE EXPORT FUNDING	2.05%	15 Nov 2022	4,710,000	4,866,881
PROCTER + GAMBLE CO/THE	0.55%	29 Oct 2025	2,070,000	2,088,316
PUBLIC SERVICE ELECTRIC	1.9%	15 Mar 2021	2,210,000	2,213,869
RELIANCE STAND LIFE II	2.5%	30 Oct 2024	1,730,000	1,794,345
SAN DIEGO G + E	2.5%	15 May 2026	2,310,000	2,505,552
SANTANDER HOLDINGS USA	3.7%	28 Mar 2022	2,030,000	2,096,319
SANTANDER REVOLVING AUTO LOAN	2.51%	26 Jan 2032	585,000	621,907
SIERRA RECEIVABLES FUNDING CO	1.33%	20 Jul 2037	675,242	678,395
SIERRA RECEIVABLES FUNDING CO	2.34%	20 Aug 2036	506,663	518,584
SMITHFIELD FOODS INC	5.2%	01 Apr 2029	830,000	988,179
SYSCO CORPORATION	3.75%	01 Oct 2025	560,000	628,711
SYSCO CORPORATION	3.3%	15 Jul 2026	860,000	956,531
T MOBILE USA INC	3.75%	15 Apr 2027	1,610,000	1,833,468
TOYOTA AUTO LOAN EXTENDED NOTE	2.56%	25 Nov 2031	565,000	603,368
TOYOTA MOTOR CORP	3.183%	20 Jul 2021	1,350,000	1,371,294
TREASURY BILL	0.01%	21 Jan 2021	9,000,000	8,999,610
TREASURY BILL	0.01%	18 Feb 2021	14,340,000	14,338,815
TRUIST BANK	1%	17 Sep 2029	1,020,000	1,079,302
TRUIST FINANCIAL CORP	3.05%	20 Jun 2022	1,545,000	1,603,559
TSY INFL IX N/B	0.125%	15 Jan 2030	5,758,565	6,423,349
TSY INFL IX N/B	0.875%	15 Jan 2029	6,749,335	7,931,172
TSY INFL IX N/B	0.75%	15 Jul 2028	2,245,798	2,611,705
UBS GROUP AG	1%	30 Jan 2027	1,465,000	1,481,402
UNITED AIR 2020 1 A PTT	5.875%	15 Apr 2029	730,000	788,555
UNITED MEXICAN STATES	2.659%	24 May 2031	2,153,000	2,204,672
US 10YR NOTE (CBT)MAR21		XCBT 20210322	11,700,000	14,913
US 10YR ULTRA FUT MAR21		XCBT 20210322	(12,700,000)	14,020
US 2YR NOTE (CBT) MAR21		XCBT 20210331	27,800,000	27,148
US 5YR NOTE (CBT) MAR21		XCBT 20210331	(5,600,000)	(16,108)
US DOLLAR			138,441	138,441
US TREASURY N/B	0.5%	31 Oct 2027	9,625,000	9,549,805
US TREASURY N/B	0.875%	15 Nov 2030	3,595,000	3,583,204
US TREASURY N/B	0.125%	15 Oct 2023	850,000	849,402
US TREASURY N/B	0.125%	31 Oct 2022	33,185,000	33,190,185
US TREASURY N/B	0.25%	31 Oct 2025	21,985,000	21,890,533
VALE OVERSEAS LIMITED	6.25%	10 Aug 2026	1,160,000	1,438,400
VALERO ENERGY CORP	3.4%	15 Sep 2026	935,000	1,025,179
VALERO ENERGY CORP	2.7%	15 Apr 2023	2,220,000	2,316,820
VEREIT OPERATING PARTNER	2.2%	15 Jun 2028	795,000	812,913
VERIZON COMMUNICATIONS	1%	15 May 2025	1,455,000	1,494,068
VERIZON OWNER TRUST	0.41%	21 Apr 2025	2,385,000	2,389,402
VOLKSWAGEN GROUP AMERICA	0.875%	22 Nov 2023	560,000	563,155
VOLKSWAGEN GROUP AMERICA	1.25%	24 Nov 2025	630,000	636,245
* VOYA FINANCIAL INC	3.65%	15 Jun 2026	1,135,000	1,298,129
WALT DISNEY COMPANY/THE	1.75%	13 Jan 2026	1,670,000	1,750,632

WALT DISNEY COMPANY/THE	2% 01 Sep 2029	820,000	857,030
WASTE CONNECTIONS INC	4.25% 01 Dec 2028	835,000	994,185
WEIBO CORP	3.5% 05 Jul 2024	635,000	663,194
WEIBO CORP	3.375% 08 Jul 2030	915,000	934,521
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2036	1,215,000	1,344,578
WELLS FARGO COMMERCIAL MORTGAG	1% 17 Aug 2036	1,510,000	1,650,567
WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	610,000	632,265
WESTERN MIDSTREAM OPERAT	5.3% 01 Feb 2030	615,000	688,683
WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	855,000	935,471
WORLD FINANCIAL NETWORK CREDIT	2.49% 15 Apr 2026	775,000	798,676
WORLD FINANCIAL NETWORK CREDIT	2.21% 15 Jul 2026	2,460,000	2,536,033
WORLD OMNI AUTO RECEIVABLES TR	3.44% 16 Dec 2024	2,200,000	2,314,404

Sub-Total: Fund 5744 9 of 15

Total \$ 488,940,914

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ABBVIE INC	3.2% 06 Nov 2022	2,000,000	\$ 2,093,950
	ABBVIE INC	5% 15 Dec 2021	600,000	619,415
	AIA GROUP LTD	1% 20 Sep 2021	2,200,000	2,198,064
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	900,000	902,019
	AMERICAN ELECTRIC POWER	1% 01 Nov 2023	1,000,000	1,001,482
	AVIATION CAPITAL GROUP	6.75% 06 Apr 2021	3,308,000	3,352,284
	BANK	2.808% 17 Oct 2052	2,100,000	2,324,008
	BANK OF AMERICA CORP	3.3% 11 Jan 2023	6,625,000	7,023,891
	BARCLAYS PLC	1% 15 Feb 2023	2,100,000	2,115,019
	BARCLAYS PLC	1% 07 May 2026	1,300,000	1,396,123
	BAT CAPITAL CORP	3.222% 15 Aug 2024	400,000	433,049
	BAY AREA CA TOLL AUTH TOLL BRI	2.574% 01 Apr 2031	2,300,000	2,480,366
	BNP PARIBAS	1% 10 Jan 2025	2,500,000	2,778,574
	BP CAPITAL MARKETS PLC	2.5% 06 Nov 2022	1,500,000	1,558,725
	BPCE SA	4% 15 Apr 2024	2,400,000	2,657,332
	BRAZILIAN REAL	FOREIGN CURRENCY	0	0
	BWU012TO9 IRS USD R V 03MLIBOR	1% 16 Dec 2030	7,400,000	(54,418)
	CALIFORNIA ST	6.65% 01 Mar 2022	1,650,000	1,718,030
	CALIFORNIA ST EARTHQUAKE AUTH	1.127% 01 Jan 2021	900,000	900,000
	CALIFORNIA ST EARTHQUAKE AUTH	1.227% 01 Jul 2021	1,000,000	1,000,670
	CALIFORNIA ST UNIV REVENUE	1.74% 01 Nov 2030	1,700,000	1,711,441
	CANADIAN IMPERIAL BANK	1% 17 Mar 2023	2,500,000	2,523,624
	CANTOR COMMERCIAL REAL ESTATE	2.816% 15 Nov 2052	2,200,000	2,435,676
	CATHEDRAL LAKE LTD	1.929% 20 Oct 2030	3,000,000	3,011,250
	CCCSNTUS5 FWBC USD	FORWARDS CS CASH COLLATERAL	(260,000)	(260,000)
	CCWFSCUS3 WELLS FARGO CCPC COC	CCWFSCUS3 WELLS FARGO CCPC COC	355,000	355,000
	CCWFSXUS7 BMO HARRIS MGCC COC	CCWFSXUS7 BMO HARRIS MGCC COC	407,000	407,000

CENTRL TX REGL MOBILITY AUTH R	1.445%	01 Jan 2025	600,000	606,516
CENTRL TX REGL MOBILITY AUTH R	1.837%	01 Jan 2027	1,250,000	1,274,450
CITIGROUP COMMERCIAL MORTGAGE	2.984%	10 Apr 2048	1,712,122	1,783,748
CITIGROUP COMMERCIAL MORTGAGE	3.268%	15 Sep 2050	2,500,000	2,737,994
CITIGROUP COMMERCIAL MORTGAGE	3.962%	10 Mar 2051	1,800,000	2,052,126
CITIGROUP INC	1%	08 Apr 2026	1,300,000	1,420,331
CLNC 2019 FL1, LTD	1%	20 Aug 2035	3,300,000	3,276,243
CNOOC FINANCE 2012 LTD	3.875%	02 May 2022	4,500,000	4,661,816
COMM MORTGAGE TRUST	3.644%	10 Dec 2047	2,000,000	2,204,155
COMM MORTGAGE TRUST	3.257%	10 May 2048	1,304,827	1,375,272
COMM MORTGAGE TRUST	3.142%	10 Feb 2048	895,917	931,039
COMM MORTGAGE TRUST	3.04%	10 Feb 2048	1,379,655	1,447,272
COMM MORTGAGE TRUST	3.421%	10 Jul 2048	360,212	381,353
COMM MORTGAGE TRUST	2.873%	15 Aug 2057	2,200,000	2,431,755
CONSTELLATION BRANDS INC	2.65%	07 Nov 2022	1,300,000	1,350,961
COOPERATIEVE RABOBANK UA	3.875%	26 Sep 2023	6,000,000	6,544,806
CRED SUIS GP FUN LTD	3.8%	15 Sep 2022	3,600,000	3,802,284
CREDIT SUISSE GROUP AG	3.8%	09 Jun 2023	1,900,000	2,046,282
CSAIL COMMERCIAL MORTGAGE TRUS	3.616%	15 Nov 2048	2,757,021	2,941,505
CVS HEALTH CORP	3.5%	20 Jul 2022	1,800,000	1,878,964
CVS HEALTH CORP	3.625%	01 Apr 2027	850,000	967,279
DALLAS TX AREA RAPID TRANSIT S DANISH KRONE	1.347%	01 Dec 2027	1,500,000	1,518,090
FOREIGN CURRENCY			3,268	537
DEUTSCHE BANK NY	4.25%	14 Oct 2021	2,100,000	2,153,397
DUKE ENERGY CORP	2.4%	15 Aug 2022	3,000,000	3,090,418
EASTERN ENERGY GAS	1%	15 Jun 2021	1,500,000	1,503,435
ECMC GROUP STUDENT LOAN TRUST	1%	25 Jul 2069	2,532,148	2,536,891
ENBRIDGE INC	2.9%	15 Jul 2022	500,000	518,472
ENTERGY LOUISIANA LLC	0.62%	17 Nov 2023	2,200,000	2,207,310
EUROPEAN INVESTMENT BANK	2%	15 Mar 2021	3,400,000	3,412,521
FANNIE MAE	5.5%	25 Aug 2035	880,028	998,054
FANNIE MAE	0.75%	25 Nov 2050	1,584,226	1,577,149
FANNIE MAE	0.25%	10 Jul 2023	5,400,000	5,412,895
FANNIE MAE	2.375%	19 Jan 2023	2,900,000	3,032,823
FANNIEMAE ACES	2.944%	25 Jul 2039	699,403	726,993
FED HM LN PC POOL A43389	5.5%	01 Feb 2036	3,922	4,382
FED HM LN PC POOL G01818	5%	01 May 2035	63,561	72,662
FED HM LN PC POOL G01838	5%	01 Jul 2035	83,908	97,515
FED HM LN PC POOL G02123	5.5%	01 Mar 2036	3,026	3,557
FED HM LN PC POOL G02254	5.5%	01 Mar 2036	2,367	2,783
FED HM LN PC POOL G04092	5.5%	01 Mar 2038	6,116	7,179
FED HM LN PC POOL G05267	5.5%	01 Dec 2038	35,519	41,770
FED HM LN PC POOL G06193	5.5%	01 May 2040	30,948	36,382
FED HM LN PC POOL G06872	5.5%	01 Sep 2039	64,479	75,826
FED HM LN PC POOL G07021	5%	01 Sep 2039	169,180	196,464
FED HM LN PC POOL G08105	5.5%	01 Jan 2036	1,022	1,202
FED HM LN PC POOL G08693	3.5%	01 Mar 2046	1,734,465	1,855,747
FED HM LN PC POOL G08716	3.5%	01 Aug 2046	918,300	985,679
FED HM LN PC POOL G08841	3.5%	01 Oct 2048	475,622	502,267
FED HM LN PC POOL G08842	4%	01 Oct 2048	2,605,226	2,779,804
FED HM LN PC POOL Q17641	3%	01 Apr 2043	397,213	429,448
FED HM LN PC POOL Q20537	3%	01 Jul 2043	410,825	436,927
FED HM LN PC POOL ZT1872	3.5%	01 Apr 2034	353,812	374,861
FNMA POOL 254634	5.5%	01 Feb 2023	17,982	20,063
FNMA POOL 256101	5.5%	01 Feb 2036	13,641	16,035

FNMA POOL 257371	5%	01 Sep 2028	69,648	77,690
FNMA POOL 468551	3.98%	01 Jul 2021	1,687,500	1,702,529
FNMA POOL 691210	6%	01 Jan 2037	13,113	15,580
FNMA POOL 735734	1%	01 Jul 2025	13,315	14,856
FNMA POOL 793029	1%	01 Jul 2034	429,062	443,714
FNMA POOL 804558	5.5%	01 Dec 2034	228,457	263,526
FNMA POOL 829329	5.5%	01 Sep 2035	4,865	5,522

FNMA POOL 831368	6%	01 Apr 2036	23,651	27,948
FNMA POOL 850752	5.5%	01 Dec 2035	185,682	218,198
FNMA POOL 852336	5.5%	01 Feb 2036	1,895	2,217
FNMA POOL 869944	5.5%	01 Apr 2036	541	604
FNMA POOL 878104	5.5%	01 Apr 2036	758	890
FNMA POOL 878528	5.5%	01 Feb 2036	9,839	11,348
FNMA POOL 881398	5.5%	01 May 2036	9,325	10,457
FNMA POOL 888637	1%	01 Sep 2037	431,942	513,132
FNMA POOL 889334	1%	01 Feb 2038	36,865	43,773
FNMA POOL 890365	1%	01 Jul 2041	271,108	318,719
FNMA POOL 891386	5.5%	01 Oct 2035	190,467	223,754
FNMA POOL 891580	6%	01 Jul 2036	224	266
FNMA POOL 898318	6%	01 Nov 2036	8,775	9,859
FNMA POOL 928031	6%	01 Jan 2037	26,127	30,780
FNMA POOL 938016	5.5%	01 Jul 2037	217,100	255,136
FNMA POOL 938224	6%	01 Jul 2037	5,178	6,136
FNMA POOL 940765	5.5%	01 Jun 2037	395,569	464,843
FNMA POOL 961440	5.5%	01 Feb 2038	13,018	15,305
FNMA POOL 961655	5%	01 Feb 2038	4,967	5,775
FNMA POOL 962958	5.5%	01 May 2038	17,628	20,652
FNMA POOL 995018	1%	01 Jun 2038	288,440	339,060
FNMA POOL 995738	1%	01 Dec 2038	85,582	100,611
FNMA POOL 995759	1%	01 Nov 2038	77,189	90,292
FNMA POOL 995838	1%	01 May 2039	23,034	27,074
FNMA POOL AA6435	6%	01 May 2040	7,189	8,077
FNMA POOL AB0534	5.5%	01 Nov 2038	480,646	564,994
FNMA POOL AB8613	3%	01 Mar 2043	175,810	187,043
FNMA POOL AB9187	3%	01 Apr 2043	245,760	260,655
FNMA POOL AD7406	5%	01 Jul 2040	2,344	2,726
FNMA POOL AD8950	5%	01 Jul 2040	6,633	7,641
FNMA POOL AE8287	4%	01 Nov 2040	302,231	329,483
FNMA POOL AE8349	6%	01 Aug 2037	3,747	4,209
FNMA POOL AH1747	4%	01 Dec 2040	86,551	95,393
FNMA POOL AL1606	1%	01 Apr 2042	3,267	3,707
FNMA POOL AL3040	1%	01 Jan 2043	1,083,095	1,193,767
FNMA POOL AL3072	1%	01 Feb 2043	71,189	77,462
FNMA POOL AL3223	1%	01 Sep 2041	444,428	522,486
FNMA POOL AL5616	1%	01 Sep 2041	1,455,134	1,710,317
FNMA POOL AL7090	1%	01 Oct 2037	515,443	541,720
FNMA POOL AO4597	4%	01 Jun 2042	140,226	154,576
FNMA POOL AR7106	3%	01 May 2043	34,940	37,250
FNMA POOL AR7414	3%	01 Jul 2043	346,601	367,059
FNMA POOL AS0837	5%	01 Oct 2043	323,656	363,033
FNMA POOL AS6007	3.5%	01 Oct 2045	3,209,365	3,435,925
FNMA POOL AT0682	3%	01 Apr 2043	68,824	73,359
FNMA POOL AT1572	3%	01 May 2043	356,375	378,019
FNMA POOL AT3526	3%	01 May 2043	36,067	38,285
FNMA POOL AT4506	3%	01 May 2043	22,347	23,824

FNMA POOL AT4827	3%	01 Jul 2043	17,553	18,714
FNMA POOL AT5895	3%	01 Jun 2043	304,487	323,955
FNMA POOL AT5898	3%	01 Jun 2043	37,964	40,399
FNMA POOL AT8026	3%	01 Jul 2043	208,964	220,860
FNMA POOL AT8341	3%	01 Jul 2043	4,499	4,714
FNMA POOL AT8489	3%	01 Aug 2043	11,409	12,160
FNMA POOL AT8912	3%	01 Jul 2043	10,680	11,313
FNMA POOL AU5341	3%	01 Jun 2043	15,240	16,224
FNMA POOL BK4778	3.5%	01 Aug 2048	79,060	83,569
FNMA POOL BK8819	4%	01 Aug 2048	1,912,769	2,043,409
FNMA POOL BN6656	3.5%	01 May 2034	6,603,468	6,994,337
FNMA POOL FM3340	1%	01 May 2035	194,001	205,817
FNMA POOL MA2705	3%	01 Aug 2046	1,349,634	1,420,060
FNMA POOL MA3415	4%	01 Jul 2048	6,320,303	6,751,574
FNMA POOL MA3769	3.5%	01 Sep 2034	368,126	389,966
FNMA TBA 15 YR 2	2%	16 Mar 2036	3,000,000	3,129,816
FNMA TBA 30 YR 2	2%	11 Mar 2051	7,500,000	7,765,437
FNMA TBA 30 YR 2.5	2.5%	11 Mar 2051	79,300,000	83,336,319
FREDDIE MAC	5%	15 Aug 2023	419,931	436,774
FREDDIE MAC	1%	15 Aug 2040	519,018	519,648
FREDDIE MAC	1%	15 Oct 2040	429,470	429,973
FREDDIE MAC	1%	15 May 2041	3,844,143	3,895,103
FREDDIE MAC	0.69%	05 Aug 2025	12,600,000	12,605,861
FREDDIE MAC	0.7%	18 Aug 2025	6,700,000	6,700,785
FREDDIE MAC	2.375%	13 Jan 2022	11,800,000	12,072,816
FREDDIE MAC	2.5%	25 Jul 2034	740,369	741,034
GALLATIN LOAN MANAGEMENT, LLC	1%	15 Jul 2027	2,283,348	2,283,503
GENERAL MILLS INC	1%	16 Apr 2021	2,300,000	2,303,291
GNMA II POOL 004113	5%	20 Apr 2038	107,010	121,740
GNMA II POOL 004314	5%	20 Dec 2038	108,855	124,376
GNMA II POOL 005116	5%	20 Jul 2041	29,830	34,192
GNMA II POOL 080594	1%	20 Apr 2032	77,150	80,471
GNMA POOL 678858	5%	15 Mar 2038	160	176
GNMA POOL 720069	4.5%	15 Jun 2039	29,448	32,487
GNMA POOL 726316	5%	15 Sep 2039	646,173	743,636
GNMA POOL 736500	5%	15 Apr 2040	7,438	8,562
GNMA POOL 737183	5%	15 Apr 2040	225,821	256,569
GNMA POOL 738317	5%	15 May 2041	3,132	3,464
GNMA POOL 782386	5%	15 Aug 2038	180,815	207,193
GNMA POOL 782428	5%	15 Oct 2038	717	825
GNMA POOL AC1428	2.69%	15 Jun 2033	3,736,175	3,997,421
GNMA POOL AL5247	3.5%	15 Jan 2045	97,500	103,933
GNMA POOL AL5414	3.5%	15 Feb 2045	104,055	112,335
GOLDENTREE LOAN MANAGEMENT US	1%	20 Jan 2033	2,100,000	2,103,333
GOLDMAN SACH AND CO	TBA CASH COLLATERAL		(440,000)	(440,000)
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		1,521,289	1,521,289
GREYSTONE COMMERCIAL REAL ESTA	1%	15 Sep 2037	2,000,000	1,980,096
GS MORTGAGE SECURITIES TRUST	3.307%	10 May 2052	1,550,000	1,758,723
HAWAII ST	0.802%	01 Oct 2024	1,900,000	1,925,308
HSBC HOLDINGS PLC	1%	04 Jun 2026	4,200,000	4,364,399
HSBC HOLDINGS PLC	3.6%	25 May 2023	900,000	968,051
ICG US CLO LTD	1%	22 Oct 2031	2,700,000	2,700,940
IDAHO ENERGY RESOURCES AUTH TR	2.447%	01 Sep 2024	2,500,000	2,670,900
INTERCONTINENTALEXCHANGE	1%	15 Jun 2023	2,200,000	2,206,622
JAPANESE YEN	FOREIGN CURRENCY		32,520	315
JP MORGAN CHASE COMMERCIAL MOR	1%	15 Dec 2036	1,500,000	1,477,811

JPMBB COMMERCIAL MORTGAGE SECU	3.042%	15 Oct 2048	1,262,627	1,324,626
JPMDB COMMERCIAL MORTGAGE SECU	2.994%	15 Dec 2049	2,200,000	2,361,716
* JPMORGAN CHASE + CO	1%	25 Apr 2023	9,300,000	9,600,711
LLOYDS BANKING GROUP PLC	1%	07 Nov 2028	1,800,000	2,032,635
LLOYDS BANKING GROUP PLC	4.55%	16 Aug 2028	2,900,000	3,497,107
LOS ANGELES CNTY CA REDEV REFU	2%	01 Sep 2022	700,000	718,886
LOS ANGELES CNTY CA REDEV REFU	2%	01 Sep 2023	1,800,000	1,874,034
MEXICAN PESO (NEW)		FOREIGN CURRENCY	1,015,250	50,952
MF1 MULTIFAMILY HOUSING MORTGA	1%	15 Nov 2035	1,000,000	1,000,894
MFRA TRUST	1%	26 Jan 2065	2,592,523	2,596,357

MIAMI DADE CNTY FL AVIATION RE	3.285%	01 Oct 2023	2,000,000	2,135,260
MIAMI DADE CNTY FL SPL OBLIG	1.471%	01 Oct 2026	1,550,000	1,569,143
MITSUBISHI UFJ FIN GRP	2.193%	25 Feb 2025	2,000,000	2,112,791
MIZUHO FINANCIAL GROUP	1%	11 Sep 2024	2,400,000	2,609,546
MORGAN STANLEY	1%	20 Jan 2023	2,500,000	2,508,025
MORGAN STANLEY	1%	24 Apr 2024	2,100,000	2,259,511
MORGAN STANLEY	3.75%	25 Feb 2023	1,250,000	1,340,214
MORGAN STANLEY BAML TRUST	3.326%	15 Dec 2047	5,390,510	5,669,243
MORGAN STANLEY BAML TRUST	3.069%	15 Feb 2048	1,270,569	1,331,057
MORGAN STANLEY BAML TRUST	3.04%	15 Apr 2048	1,758,789	1,838,377
MORGAN STANLEY CAPITAL I TRUST	3.54%	15 Dec 2048	2,000,000	2,163,586
MORGAN STANLEY CAPITAL I TRUST	4.12%	15 Jul 2051	2,000,000	2,297,230
MOUNTAIN VIEW CLO	1%	16 Oct 2029	1,000,000	998,748
MUFG UNION BANK NA	1%	09 Dec 2022	2,100,000	2,113,081
NASSAU LTD	1%	15 Oct 2029	1,500,000	1,496,555
NATWEST GROUP PLC	1%	25 Jun 2024	2,100,000	2,138,436
NELNET STUDENT LOAN TRUST	1%	24 Dec 2035	2,005,006	1,974,301
NEW JERSEY ST TRANSPRTN TRUST	2.384%	15 Jun 2022	2,150,000	2,203,449
NEW RESIDENTIAL MORTGAGE LOAN	1%	25 Nov 2059	2,299,402	2,416,167
NEW YORK CITY NY TRANSITIONAL	3.25%	01 Aug 2023	2,600,000	2,778,594
NEW YORK NY	3.25%	01 Mar 2024	2,600,000	2,800,824
NEW YORK ST URBAN DEV CORP REV	1.346%	15 Mar 2026	3,500,000	3,572,135
NTT FINANCE CORP	1.9%	21 Jul 2021	1,200,000	1,208,472
ORACLE CORP	2.5%	01 Apr 2025	6,000,000	6,448,551
PACIFIC GAS + ELECTRIC	3.85%	15 Nov 2023	600,000	637,955
PACIFIC GAS + ELECTRIC	1%	15 Nov 2021	1,800,000	1,800,986
PACIFIC GAS + ELECTRIC	3.75%	15 Feb 2024	400,000	426,717
PACIFIC GAS + ELECTRIC	3.5%	15 Jun 2025	400,000	432,770
PALMER SQUARE LOAN FUNDING LTD	1%	20 Aug 2027	1,343,319	1,340,734
PALMER SQUARE LOAN FUNDING LTD	1%	20 Feb 2028	2,639,654	2,633,221
PALMER SQUARE LOAN FUNDING LTD	1%	20 Jul 2028	1,917,162	1,923,743

PORT OF OAKLAND CA	1.081%	01 May 2024	2,250,000	2,267,798
REPUBLIC OF SLOVENIA	5.25%	18 Feb 2024	1,459,000	1,673,009
SANTANDER UK GROUP HLDGS	1%	15 Nov 2024	1,500,000	1,668,531
SANTANDER UK GROUP HLDGS	1%	21 Aug 2026	1,600,000	1,624,122
SANTANDER UK PLC	2.875%	18 Jun 2024	1,300,000	1,392,200
SHACKLETON CLO LTD	1%	20 Oct 2028	1,797,127	1,791,013
SINOPEC GRP OVERSEAS DEV	2.5%	13 Sep 2022	1,000,000	1,025,024
SL GREEN OPERATING PARTN	1%	16 Aug 2021	1,800,000	1,795,818
SLC STUDENT LOAN TRUST	1%	15 Mar 2027	72,594	72,596
SLC STUDENT LOAN TRUST	1%	15 Mar 2027	208,494	207,311
SLC STUDENT LOAN TRUST	1%	15 Sep 2026	318,572	318,514
SLC STUDENT LOAN TRUST	1%	25 Nov 2042	1,471,912	1,476,986
SLM STUDENT LOAN TRUST	1%	25 Jan 2027	1,050,945	1,044,771
SLM STUDENT LOAN TRUST	1%	25 Oct 2028	2,472,047	2,457,328
SLM STUDENT LOAN TRUST	1%	25 Oct 2029	402,659	399,007
SLM STUDENT LOAN TRUST	1%	25 Jan 2028	1,156,238	1,156,478
SLM STUDENT LOAN TRUST	1%	26 Jan 2026	213,780	213,670
SLM STUDENT LOAN TRUST	1%	25 Jan 2027	44,246	44,234
SOUTHERN CAL EDISON	3.7%	01 Aug 2025	1,800,000	2,019,341
SPRINT SPECTRUM / SPEC I	3.36%	20 Mar 2023	356,250	359,599
STARWOOD MORTGAGE RESIDENTIAL	1%	25 Nov 2055	2,200,000	2,201,885
STATE BOARD OF REGENTS OF THE	1%	25 Sep 2056	3,189,620	3,193,671
STATE BOARD OF REGENTS OF THE	1%	25 Jan 2057	2,690,007	2,693,073
SUMITOMO MITSUI FINL GRP	1%	09 Mar 2021	1,400,000	1,403,941
SUMITOMO MITSUI FINL GRP	2.448%	27 Sep 2024	1,400,000	1,491,012
SUTTER HEALTH	1.321%	15 Aug 2025	1,500,000	1,525,270
SYDNEY AIRPORT FINANCE	3.9%	22 Mar 2023	2,300,000	2,444,891
SYNCHRONY FINANCIAL	3.75%	15 Aug 2021	100,000	101,431
TEXAS ST TRANSPRTN COMMISSION	1%	15 Aug 2042	1,500,000	1,514,130
TOBACCO SETTLEMENT FIN AUTH WV	1.647%	01 Jun 2025	1,760,000	1,763,573
TOWD POINT MORTGAGE TRUST	1%	25 Apr 2060	609,777	620,676
TOWD POINT MORTGAGE TRUST	1%	25 May 2058	2,088,200	2,101,943
TOWD POINT MORTGAGE TRUST	1%	25 Jan 2060	634,253	656,880
TOWD POINT MORTGAGE TRUST	1%	25 Jun 2057	1,081,856	1,121,046
TREASURY BILL	0.01%	28 Jan 2021	2,300,000	2,299,857
TREASURY BILL	0.01%	23 Feb 2021	3,400,000	3,399,550
TRESTLES CLO LTD	1%	25 Jul 2029	2,000,000	2,000,104
UBS COMMERCIAL MORTGAGE TRUST	3.215%	15 Aug 2050	2,100,000	2,302,395
UBS COMMERCIAL MORTGAGE TRUST	3.586%	15 Dec 2050	2,000,000	2,232,205
UBS COMMERCIAL MORTGAGE TRUST	2.865%	15 Oct 2052	2,200,000	2,428,460
UBS GROUP AG	1%	30 Jul 2024	200,000	201,934
UBS GROUP AG	1%	15 Aug 2023	4,750,000	4,924,194
UNITED OVERSEAS BANK LTD	1%	23 Apr 2021	1,200,000	1,201,182
UNIV OF CALIFORNIA CA REVENUES	1.316%	15 May 2027	2,300,000	2,336,777
US 10YR NOTE (CBT)MAR21	XCBT	20210322	(27,000,000)	(73,828)
US BANK NA CINCINNATI	1%	04 Feb 2021	2,200,000	2,200,000
US DOLLAR			1,010,797	1,010,797
US TREASURY N/B	2.25%	30 Apr 2021	125,700,000	126,569,097
US TREASURY N/B	1.5%	31 Aug 2021	11,000,000	11,101,406
US TREASURY N/B	1.5%	30 Nov 2021	20,000,000	20,250,000
US TREASURY N/B	1.625%	31 Dec 2021	20,000,000	20,300,000
US TREASURY N/B	0.125%	30 Jun 2022	44,500,000	44,506,953
US TREASURY N/B	0.125%	30 Sep 2022	77,000,000	77,003,008
US TREASURY N/B	0.125%	31 Oct 2022	12,000,000	12,001,875
US TREASURY N/B	0.125%	30 Nov 2022	31,200,000	31,203,656

US TREASURY N/B	2.125%	30 Jun 2022	9,250,000	9,526,777
UTAH ST	3.539%	01 Jul 2025	1,700,000	1,849,464
VENTURE CDO LTD	1%	20 Apr 2029	3,000,000	2,995,095
VENTURE CDO LTD	1%	28 Aug 2029	2,500,000	2,487,698
WELLS FARGO + COMPANY	1%	04 Apr 2031	2,400,000	2,934,127
WELLS FARGO + COMPANY	3.069%	24 Jan 2023	1,800,000	1,851,375
WELLS FARGO + COMPANY	1%	24 Jan 2023	2,100,000	2,118,078
WELLS FARGO COMMERCIAL MORTGAG	2.788%	15 Jul 2048	1,800,000	1,899,331
WELLS FARGO COMMERCIAL MORTGAG	4.212%	15 May 2051	900,000	1,060,443
WELLS FARGO COMMERCIAL MORTGAG	2.964%	15 Oct 2052	2,400,000	2,660,623
WEYERHAEUSER CO	4%	15 Apr 2030	1,000,000	1,184,224
ZIMMER BIOMET HOLDINGS	1%	19 Mar 2021	978,000	978,000
ZOETIS INC	3.25%	01 Feb 2023	2,100,000	2,208,964

Sub-Total: Fund 5745 10 of 15

Total \$ 870,124,050

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	DODGE COX	MUTUAL FUND	4,922,092	\$599,040,697
	METLIFE BLACKROCK	MUTUAL FUND	4,348,544	544,481,689

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METLIFE JP MORGAN	MUTUAL FUND	4,734,992	582,907,565
Sub-Total: Fund 5747 11 of 15			Total \$1,726,429,951

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	321 HENDERSON RECEIVABLES LLC	3.26% 15 Sep 2072	406,182	\$ 443,374
	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058	157,184	180,410
	321 HENDERSON RECEIVABLES LLC	1% 15 Mar 2042	420,206	401,021
	AASET 2018 2 TRUST	4.454% 18 Nov 2038	579,140	547,125
	ABBVIE INC	2.95% 21 Nov 2026	1,150,000	1,271,727
	ADAMS OUTDOOR ADVERTISING	4.81% 15 Nov 2048	363,876	383,689
	ADVOCATE HEALTH CORP	3.829% 15 Aug 2028	385,000	443,464
	AERCAP IRELAND CAP/GLOBA	4.875% 16 Jan 2024	1,055,000	1,151,750
	AERCAP IRELAND CAP/GLOBA	6.5% 15 Jul 2025	495,000	591,747
	AERCAP IRELAND CAP/GLOBA	4.5% 15 Sep 2023	665,000	721,008
	AGREE LP	2.9% 01 Oct 2030	225,000	239,015
	AIR LEASE CORP	2.875% 15 Jan 2026	1,975,000	2,089,815
	AIRCASTLE LTD	4.4% 25 Sep 2023	1,370,000	1,451,734
	ALLEGRO CLO LTD	1% 20 Apr 2032	2,300,000	2,298,123
	AMEREN CORP	0% 04 Jan 2021	5,000,000	4,999,938
	AMEREN CORP	3.65% 15 Feb 2026	295,000	332,699
	AMERICAN ELEC PWR INC	0% 25 Jan 2021	5,000,000	4,999,300
	AMERICAN HONDA FINAN	0% 16 Feb 2021	4,000,000	3,998,620
	AMERICAN HONDA FINAN	0% 23 Feb 2021	1,000,000	999,632
	AMERICAN TOWER TRUST I	3.652% 15 Mar 2048	680,000	747,496

AMERICAN TOWER TRUSTE I	3.07%	15 Mar 2048	610,000	621,969
ANCHORAGE CAPITAL CLO LTD	1%	22 Jul 2032	3,000,000	2,999,361
ANHEUSER BUSCH INBEV WOR	4.15%	23 Jan 2025	1,714,000	1,951,715
ANTARES HOLDINGS	6%	15 Aug 2023	2,145,000	2,187,520
APOLLO AVIATION SECURITIZATION	3.351%	16 Jan 2040	660,850	622,064
APPALACHIAN POWER CO	3.4%	01 Jun 2025	900,000	999,651
ARCHER DANIELS MIDLAND C	2.75%	27 Mar 2025	305,000	331,723
ARES CAPITAL CORP	3.625%	19 Jan 2022	1,310,000	1,347,464
ARES CAPITAL CORP	4.2%	10 Jun 2024	1,175,000	1,268,338
ASSOC BANC CORP	4.25%	15 Jan 2025	654,000	708,637
AT+T INC	1.65%	01 Feb 2028	325,000	331,595
AT+T INC	2.55%	01 Dec 2033	2,432,000	2,493,136
ATHENE HOLDING LTD	3.5%	15 Jan 2031	1,805,000	1,907,540
ATHENE HOLDING LTD	4.125%	12 Jan 2028	1,180,000	1,314,983
ATLAS SENIOR LOAN FUND LTD	1%	27 Nov 2031	2,782,360	2,779,085
AUTOZONE INC	1.65%	15 Jan 2031	940,000	932,315
AVOLON HOLDINGS FNDG LTD	2.875%	15 Feb 2025	985,000	1,004,372
AXIS SPECIALTY FINANCE	3.9%	15 Jul 2029	965,000	1,064,107
BACARDI LTD	4.45%	15 May 2025	176,000	196,479
BALLYROCK LTD	1%	15 Jul 2032	2,000,000	1,998,658
BANC OF AMERICA MERRILL LYNCH	1%	15 Sep 2034	1,090,000	1,065,395
BANK	1%	15 May 2050	1,250,000	1,346,569
BANK	4.267%	15 Feb 2052	293,750	346,262
BANK	1%	15 Feb 2052	365,771	424,040
BANK	1%	15 Apr 2052	270,000	301,107
BANK	1%	17 Oct 2052	475,000	477,809
BANK	1%	15 Jan 2063	1,237,000	1,252,741
BANK OF AMERICA CORP	4.2%	26 Aug 2024	2,180,000	2,440,469
BANK OF AMERICA CORP	1%	20 Dec 2023	1,546,000	1,627,180
BANK OF AMERICA CORP	3.3%	11 Jan 2023	525,000	556,610
BANK OF NOVA SCOTIA	4.5%	16 Dec 2025	895,000	1,043,518
BARCLAYS BANK PLC	10.179%	12 Jun 2021	2,164,000	2,250,665
BARCLAYS COMMERCIAL MORTGAGE S	1%	05 Aug 2038	850,000	810,972
BARCLAYS COMMERCIAL MORTGAGE S	1%	05 Aug 2038	600,000	538,041
BARCLAYS COMMERCIAL MORTGAGE S	1%	05 Aug 2038	510,000	424,647
BARCLAYS COMMERCIAL MORTGAGE S	2.444%	15 Apr 2053	640,000	674,177
BARCLAYS PLC	1%	10 Dec 2024	2,575,000	2,593,257
BAT CAPITAL CORP	4.7%	02 Apr 2027	1,505,000	1,769,690
BAT INTL FINANCE PLC	1.668%	25 Mar 2026	1,230,000	1,259,051
BAXALTA INC	3.6%	23 Jun 2022	64,000	66,593
BECTON DICKINSON AND CO	2.894%	06 Jun 2022	708,000	731,815
BEMIS COMPANY INC.	0%	05 Jan 2021	2,000,000	1,999,964
BENCHMARK MORTGAGE TRUST	4.17%	10 Oct 2051	550,000	638,165
BENCHMARK MORTGAGE TRUST	1%	15 Feb 2053	1,199,000	1,244,597
BENCHMARK MORTGAGE TRUST	1%	15 Sep 2043	2,297,000	2,160,852
BENEFIT STREET PARTNERS CLO LT	1%	20 Apr 2031	640,000	635,528
BLACKROCK TCP CAP CORP	3.9%	23 Aug 2024	2,385,000	2,491,948
BM1105956 SWAPTION	DEC32 2.94 PUT		12,050,000	363,941
BM1106228 SWAPTION	DEC32 2.44 CALL		750,000	75,025
BPCE SA	1%	06 Oct 2026	2,520,000	2,578,798
BRAMBLES USA INC	4.125%	23 Oct 2025	269,000	302,537
BRAZOS TX HGR EDU AUTH	1%	25 Jun 2026	305,152	302,054
BRIGHTHOUSE FINANCIAL IN	3.7%	22 Jun 2027	575,000	625,326
BROADRIDGE FINANCIAL SOL	3.4%	27 Jun 2026	370,000	416,379
BROADRIDGE FINANCIAL SOL	2.9%	01 Dec 2029	535,000	586,028
BUNGE LTD FINANCE CORP	3.25%	15 Aug 2026	370,000	411,241

BX COMMERCIAL MORTGAGE TRUST 2	1%	15 Oct 2036	1,234,087	1,230,991
CARVANA AUTO RECEIVABLES TRUST	3.07%	15 Jul 2025	688,000	712,464
CASTLELAKE AIRCRAFT SECURITIZA	3.967%	15 Apr 2039	300,896	286,150
CD COMMERCIAL MORTGAGE TRUST	1%	15 Aug 2057	1,900,000	1,948,712
CENOVUS ENERGY INC	3%	15 Aug 2022	1,800,000	1,839,274
CENTERPOINT ENGY INC	0%	05 Jan 2021	4,000,000	3,999,902
CENTERPOINT ENGY INC	0%	06 Jan 2021	1,000,000	999,971
CHARTER COMM OPT LLC/CAP	3.75%	15 Feb 2028	780,000	874,561
CHASE EDUCATION LOAN TRUST	1%	28 Mar 2068	2,181,326	2,089,458
CHASE EDUCATION LOAN TRUST	1%	28 Mar 2068	3,316,822	3,002,147
CHURCH + DWIGHT CO INC	3.15%	01 Aug 2027	375,000	415,943
CIFC FUNDING LTD	1%	16 Nov 2030	500,000	498,224
CIGNA CORP	2.4%	15 Mar 2030	2,855,000	3,044,062
CIT EDUCATION LOAN TRUST	1%	25 Jun 2042	313,654	284,479
CITIBANK CREDIT CARD ISSUANCE	1%	14 May 2029	1,350,000	1,351,744
CITIGROUP COMMERCIAL MORTGAGE	3.501%	10 Aug 2056	444,000	447,465
CITIGROUP INC	3.875%	26 Mar 2025	1,800,000	2,008,822
CNH INDUSTRIAL CAP LLC	1.95%	02 Jul 2023	635,000	653,698
CNO FINANCIAL GROUP INC	5.25%	30 May 2025	875,000	1,015,680
COMCAST CORP	2.65%	01 Feb 2030	1,000,000	1,093,983
COMCAST CORP	3.3%	01 Apr 2027	1,005,000	1,142,780
COMM MORTGAGE TRUST	1%	10 Sep 2047	510,000	531,309
COMM MORTGAGE TRUST	3.527%	10 Feb 2048	500,000	542,720
COMM MORTGAGE TRUST	3.465%	15 Aug 2057	3,167,000	3,403,211

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CONTL AIRLINES 2012 1 A	4.15%	11 Oct 2025	72,549	73,013
CONTL AIRLINES 2012 2 A	4%	29 Apr 2026	68,284	69,079
CREDIT SUISSE GROUP AG	1%	11 Sep 2025	1,750,000	1,841,479
CVS HEALTH CORP	4.3%	25 Mar 2028	694,000	825,833
DB MASTER FINANCE LLC	4.021%	20 May 2049	413,763	435,808
DB MASTER FINANCE LLC	4.352%	20 May 2049	571,763	617,875
DEEPHAVEN RESIDENTIAL MORTGAGE	1%	25 Jan 2059	303,744	306,894
DELL INT LLC / EMC CORP	5.85%	15 Jul 2025	1,064,000	1,277,669
DELL INT LLC / EMC CORP	6.02%	15 Jun 2026	1,071,000	1,306,561
DELTA AIR LINES 2007 1 A	6.821%	10 Feb 2024	31,154	31,913
DELTA AIR LINES INC	3.625%	15 Mar 2022	1,400,000	1,440,328
DELTA AIR LINES/SKYMILES	4.5%	20 Oct 2025	475,000	507,708
DEVON ENERGY CORPORATION	5.85%	15 Dec 2025	1,150,000	1,351,639
DIAMONDBACK ENERGY INC	3.25%	01 Dec 2026	475,000	507,152
DISCOVER BANK	3.35%	06 Feb 2023	1,030,000	1,086,843
DISCOVER BANK	1%	09 Aug 2028	1,105,000	1,174,615
DISCOVERY COMMUNICATIONS	3.95%	20 Mar 2028	465,000	533,720
DISCOVERY COMMUNICATIONS	3.95%	15 Jun 2025	709,000	796,582
DOMINOS PIZZA MASTER ISSUER LL	3.668%	25 Oct 2049	475,200	504,762
DUKE ENERGY CORP	0%	21 Jan 2021	5,000,000	4,999,417
DUKE ENERGY CORP	2.65%	01 Sep 2026	490,000	533,903
DUKE REALTY LP	3.25%	30 Jun 2026	270,000	302,442
DUPONT DE NEMOURS INC	4.493%	15 Nov 2025	1,860,000	2,171,271

ECMC GROUP STUDENT LOAN TRUST	1%	25 Nov 2069	825,139	828,555
ECMC GROUP STUDENT LOAN TRUST	1%	26 Jul 2066	898,604	916,157
ECMC GROUP STUDENT LOAN TRUST	1%	27 Dec 2066	1,311,177	1,326,384
ECMC GROUP STUDENT LOAN TRUST	1%	25 Sep 2068	743,714	739,916
EDUCATIONAL SERVICES OF AMERIC	1%	25 Jun 2048	300,000	280,736
ELMWOOD CLO II LTD.	1%	20 Apr 2031	2,000,000	1,999,182
ENERGY TRANSFER LP	4.2%	15 Apr 2027	1,150,000	1,267,486
ENERGY TRANSFER LP	5.875%	15 Jan 2024	1,075,000	1,208,392
ENLINK MIDSTREAM PARTNER	4.85%	15 Jul 2026	165,000	161,096
ENSTAR GROUP LTD	4.5%	10 Mar 2022	1,140,000	1,183,351
ENSTAR GROUP LTD	4.95%	01 Jun 2029	1,220,000	1,380,024
ENTERGY ARKANSAS LLC	3.5%	01 Apr 2026	150,000	169,407
ENTERGY CORP	0%	22 Feb 2021	2,000,000	1,999,278
ENTERGY CORP	0%	24 Feb 2021	2,000,000	1,999,160
ENTERGY CORP	0%	02 Mar 2021	1,000,000	999,550
EQT CORP	7.625%	01 Feb 2025	750,000	854,063
EQT CORP	3%	01 Oct 2022	1,200,000	1,209,000
EQUITABLE FINANCIAL LIFE	1.4%	07 Jul 2025	1,065,000	1,093,851
ESTEE LAUDER CO INC	2.375%	01 Dec 2029	475,000	513,465
EURO CURRENCY	FOREIGN CURRENCY		(818)	(1,001)
EVERSOURCE ENERGY	0%	04 Jan 2021	4,000,000	3,999,967
FALCON AEROSPACE LTD	3.597%	15 Sep 2039	845,822	810,081
FANNIE MAE	4%	25 Nov 2043	170,809	190,415
FANNIE MAE	4%	25 Apr 2027	544,628	558,728
FED HM LN PC POOL G06601	4.5%	01 Dec 2040	229,204	257,433
FED HM LN PC POOL RA4245	2%	01 Dec 2050	1,850,000	1,924,285
FED HM LN PC POOL RA4255	2%	01 Jan 2051	3,875,000	4,038,959
FED HM LN PC POOL SB8013	2.5%	01 Sep 2034	0	0
FED HM LN PC POOL ZA5946	4.5%	01 Nov 2048	0	0
FED HM LN PC POOL ZA6368	4.5%	01 Feb 2049	0	0
FLORIDA POWER + LIGHT CO	2.85%	01 Apr 2025	140,000	152,355
FNMA POOL 735382	1%	01 Apr 2035	113,661	132,049
FNMA POOL 735676	1%	01 Jul 2035	141,004	163,795
FNMA POOL AD6437	5%	01 Jun 2040	142,633	165,695
FNMA POOL AD6996	5%	01 Jul 2040	869,276	1,009,076
FNMA POOL AL8173	1%	01 Feb 2044	365,552	416,148
FNMA POOL AS1304	3.5%	01 Dec 2028	355,768	382,959
FNMA POOL AV1897	3.5%	01 Dec 2028	0	0
FNMA POOL AV2325	3.5%	01 Dec 2028	0	0
FNMA POOL BK7877	4.5%	01 Jul 2048	0	0
FNMA POOL CA1909	4.5%	01 Jun 2048	1,870,811	2,033,046
FNMA POOL CA5506	3%	01 Apr 2050	4,338,450	4,706,148
FNMA POOL CA6096	3.5%	01 Jun 2050	4,352,478	4,649,454
FNMA POOL FM4017	1%	01 Aug 2050	583,090	616,373
FNMA POOL MA1356	3.5%	01 Feb 2043	3,068,114	3,351,045
FNMA POOL MA3029	3%	01 Jun 2032	1,046,650	1,098,741
FNMA POOL MA3090	3%	01 Aug 2032	1,197,449	1,260,636
FNMA POOL MA3238	3.5%	01 Jan 2048	4,654,509	4,935,445
FNMA POOL MA3638	4%	01 Apr 2049	0	0
FNMA POOL MA3639	4.5%	01 Apr 2049	0	0
FNMA POOL MA4021	3.5%	01 May 2050	5,821,918	6,152,459
FNMA TBA 15 YR 2	2%	16 Jan 2036	19,900,000	20,804,828
FNMA TBA 30 YR 3	3%	14 Jan 2051	14,675,000	15,375,502
FNMA TBA 30 YR 4.5	4.5%	14 Jan 2051	1,425,000	1,544,344
FORD MOTOR CREDIT CO LLC	3.087%	09 Jan 2023	600,000	610,467
FORD MOTOR CREDIT CO LLC	3.813%	12 Oct 2021	1,610,000	1,628,113
FORD MOTOR CREDIT CO LLC	3.35%	01 Nov 2022	1,475,000	1,500,813

FORWARDS GOLDMAN SACHS BOC	OPTIONS CASH COLLATERALD	(140,000)	(140,000)
FREDDIE MAC	2.375% 13 Jan 2022	505,000	516,676
GENERAL MOTORS CO	4.2% 01 Oct 2027	685,000	776,202
GENERAL MOTORS FINL CO	3.7% 09 May 2023	610,000	646,548
GENERAL MOTORS FINL CO	4.15% 19 Jun 2023	800,000	860,657
GLOBAL AIR LEASE CO LTD	6.5% 15 Sep 2024	1,191,687	1,063,581
GNMA II POOL 004979	5% 20 Mar 2041	102,299	117,259
GNMA II POOL MA4321	3.5% 20 Mar 2047	2,804,940	3,010,877
GNMA II POOL MA6656	3% 20 May 2050	4,689,230	4,906,501
GNMA II POOL MA6710	3% 20 Jun 2050	4,739,619	4,960,587
GNMA II TBA 30 YR 3	3% 21 Jan 2051	22,600,000	23,632,891
GNMA II TBA 30 YR 3.5	3.5% 21 Jan 2051	17,050,000	18,070,336
GOAL CAPITAL FUNDING TRUST	1% 25 Sep 2043	200,000	191,640
GOLDMAN SACHS GROUP INC	5.25% 27 Jul 2021	560,000	575,725
GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	2,450,000	2,589,640
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7	1,941,198	1,941,198
GRUPO TELEVISIA SAB	6.625% 18 Mar 2025	735,000	893,694
GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	935,000	1,014,005
GS MORTGAGE SECURITIES TRUST	1% 10 Jul 2051	5,155,000	6,045,700
HERCULES CAPITAL INC	4.625% 23 Oct 2022	1,500,000	1,524,869
HERTZ VEHICLE FINANCING LLC	4.03% 25 Jul 2024	75,312	75,399
HORIZON AIRCRAFT FINANCE I LIM	4.458% 15 Dec 2038	408,312	394,398
HORIZON AIRCRAFT FINANCE II LL	3.721% 15 Jul 2039	554,446	534,880
HORIZON AIRCRAFT FINANCE III L	3.425% 15 Nov 2039	989,916	956,520
HOST HOTELS + RESORTS LP	3.75% 15 Oct 2023	325,000	343,165
HPS LOAN MANAGEMENT	1% 22 Jul 2032	625,000	625,349
HSBC HOLDINGS PLC	4.25% 14 Mar 2024	1,140,000	1,257,811
HSBC HOLDINGS PLC	4.25% 18 Aug 2025	1,150,000	1,306,599
ICG US CLO LTD	1% 26 Oct 2032	600,000	600,789
IMPERIAL BRANDS FIN PLC	3.5% 26 Jul 2026	2,430,000	2,689,673
INGREDION INC	3.2% 01 Oct 2026	495,000	550,611
INGREDION INC	2.9% 01 Jun 2030	680,000	748,927
INTERCONTINENTAL EXCHANGE	0% 01 Mar 2021	4,000,000	3,998,164
INTERPUBLIC GROUP COS	4.65% 01 Oct 2028	710,000	857,540

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IPALCO ENTERPRISES INC	3.7% 01 Sep 2024	750,000	817,479
JOHN HANCOCK LIFE INS C0	7.375% 15 Feb 2024	975,000	1,149,380
JP MORGAN CHASE COMMERCIAL MOR	3.055% 15 Aug 2049	860,000	916,621
JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	557,494	569,124
* JPMORGAN CHASE + CO	3.2% 25 Jan 2023	1,815,000	1,921,382
* JPMORGAN CHASE + CO	3.375% 01 May 2023	2,050,000	2,191,041
KEYCORP STUDENT LOAN TRUST	1% 25 May 2029	2,563	2,561
KNDL MORTGAGE TRUST	1% 15 May 2036	469,000	467,836
KRAFT HEINZ FOODS CO	3.95% 15 Jul 2025	673,000	741,155
LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	1,850,000	1,979,674
LAZARD GROUP LLC	3.75% 13 Feb 2025	465,000	516,387
LAZARD GROUP LLC	4.5% 19 Sep 2028	1,115,000	1,323,318
LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,200,000	1,267,990
LEGG MASON INC	4.75% 15 Mar 2026	355,000	421,543
LEIDOS INC	2.3% 15 Feb 2031	815,000	829,832
LIFE STORAGE LP	4% 15 Jun 2029	1,080,000	1,262,984
LLOYDS BANKING GROUP PLC	1% 09 Jul 2025	655,000	722,128
LUNAR AIRCRAFT 2020 1 LIMITED	3.376% 15 Feb 2045	412,785	389,852
MACH I	3.474% 15 Oct 2039	817,846	790,075
MARRIOTT INTERNATIONAL	5.75% 01 May 2025	418,000	488,935

MERCK & CO. INC	0%	26 Jan 2021	5,000,000	4,999,583
MKT 2020 525M MORTGAGE TRUST	1%	12 Feb 2040	355,000	353,282
MOLSON COORS BEVERAGE	2.1%	15 Jul 2021	390,000	393,273
MOLSON COORS BEVERAGE	3%	15 Jul 2026	2,100,000	2,289,361
MORGAN STANLEY	4.35%	08 Sep 2026	1,100,000	1,296,887
MORGAN STANLEY CAPITAL I TRUST	1%	15 Jul 2051	820,000	968,181
MORGAN STANLEY CAPITAL I TRUST	1%	15 Jul 2051	370,000	428,441
MORGAN STANLEY CAPITAL I TRUST	4.272%	15 Mar 2052	850,000	989,388
MSCG TRUST	1%	15 Oct 2037	405,000	403,998
NAVIENT STUDENT LOAN TRUST	1%	26 Aug 2069	2,700,000	2,730,702
NAVIENT STUDENT LOAN TRUST	1%	27 Dec 2067	830,000	834,802
NAVIENT STUDENT LOAN TRUST	1%	27 Dec 2067	900,000	828,180
NAVIENT STUDENT LOAN TRUST	3.16%	15 Nov 2068	1,511,000	1,566,407
NAVIENT STUDENT LOAN TRUST	1%	27 Feb 2068	871,000	880,159
NAVIENT STUDENT LOAN TRUST	1%	25 Jun 2065	740,575	750,003
NELNET STUDENT LOAN TRUST	2.53%	25 Oct 2067	2,201,307	2,302,806
NEW RESIDENTIAL ADVANCE RECEIV	1.425%	15 Aug 2053	750,000	752,407
NEWELL BRANDS INC	4.35%	01 Apr 2023	1,150,000	1,206,224
NISOURCE INC	0%	14 Jan 2021	2,000,000	1,999,819
NISOURCE INC	0%	19 Jan 2021	1,000,000	999,880
NOV INC	3.6%	01 Dec 2029	1,305,000	1,364,632
NOVASTAR HOME EQUITY LOAN	1%	25 Mar 2035	368,695	370,763
O REILLY AUTOMOTIVE INC	4.2%	01 Apr 2030	440,000	530,038
O REILLY AUTOMOTIVE INC	1.75%	15 Mar 2031	770,000	771,186
OAK HILL CREDIT PARTNERS	1%	22 Oct 2032	2,000,000	2,002,434
OAK STREET INVESTMENT GRADE NE	2.21%	20 Nov 2050	1,278,140	1,287,157
OCCIDENTAL PETROLEUM COR	5.5%	01 Dec 2025	2,870,000	2,992,291
ONEMAIN FINANCIAL ISSUANCE TRU	1.75%	14 Sep 2035	1,058,000	1,077,008
ONEMAIN FINANCIAL ISSUANCE TRU	3.14%	14 Oct 2036	3,350,000	3,617,592
ORACLE CORP	2.8%	01 Apr 2027	2,085,000	2,299,501
PACIFIC GAS + ELECTRIC	2.1%	01 Aug 2027	2,470,000	2,513,524
PARK AEROSPACE HOLDINGS	5.25%	15 Aug 2022	670,000	703,172
PARK AEROSPACE HOLDINGS	5.5%	15 Feb 2024	700,000	763,445
PARK AEROSPACE HOLDINGS	4.5%	15 Mar 2023	1,545,000	1,619,044
PATTERSON UTI ENERGY INC	3.95%	01 Feb 2028	310,000	286,173
PIONEER AIRCRAFT FINANCE LIMIT	3.967%	15 Jun 2044	626,912	595,550
PIONEER NATURAL RESOURCE	4.45%	15 Jan 2026	655,000	757,450
PLAINS ALL AMER PIPELINE	4.5%	15 Dec 2026	2,125,000	2,380,239
PROCTOR GAMBLE AND CO	0%	13 Apr 2021	5,000,000	4,998,158
PSMC TRUST	1%	25 Jun 2048	160,165	163,726
PUBLIC SEVC. ENT. GR	0%	20 Jan 2021	6,000,000	5,999,208
PUGET ENERGY INC	3.65%	15 May 2025	903,000	995,844
REINSURANCE GRP OF AMER	3.15%	15 Jun 2030	570,000	623,248
RELIANCE STEEL + ALUM	1.3%	15 Aug 2025	930,000	944,573
RENAISSANCERE HOLDINGS L	3.6%	15 Apr 2029	2,710,000	3,067,847
RPM INTERNATIONAL INC	3.75%	15 Mar 2027	1,160,000	1,287,058
SABINE PASS LIQUEFACTION	4.2%	15 Mar 2028	435,000	498,788
SANTANDER REVOLVING AUTO LOAN	2.8%	26 Jan 2032	373,000	394,807
SANTANDER REVOLVING AUTO LOAN	3%	26 Jan 2032	237,000	249,984
SANTANDER REVOLVING AUTO LOAN	3.45%	26 Jan 2032	473,000	500,917
SCHLUMBERGER FIN CA	2.65%	20 Nov 2022	250,000	259,324
SCHLUMBERGER HOLDINGS	0%	11 Jan 2021	2,000,000	1,999,861

SEQUOIA MORTGAGE TRUST	1% 25 Jun 2048	484,799	498,502
SERVICE PROPERTIES TRUST	4.35% 01 Oct 2024	1,150,000	1,135,625
SHELLPOINT CO ORIGINATOR TRUST	1% 25 Oct 2031	622,180	632,935
SIXTH STREET SPECIALTY	3.875% 01 Nov 2024	1,510,000	1,556,593
SLC STUDENT LOAN TRUST	1% 15 Feb 2068	4,450,000	4,091,989
SLC STUDENT LOAN TRUST	1% 15 Feb 2045	544,715	481,903
SLM STUDENT LOAN TRUST	1% 25 Jan 2040	0	0
SLM STUDENT LOAN TRUST	1% 15 Jun 2038	113,751	104,983
SLM STUDENT LOAN TRUST	1% 25 Mar 2044	0	0
SLM STUDENT LOAN TRUST	1% 25 Oct 2040	362,544	334,494
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jun 2037	1,800,000	1,807,165
SOCIETE GENERALE	1% 14 Dec 2026	1,200,000	1,210,601
SPIRE INC	0% 13 Jan 2021	1,000,000	999,913
SPIRIT AIR 2015 1 PTT A	4.1% 01 Oct 2029	481,502	457,710
SPIRIT REALTY LP	4.45% 15 Sep 2026	78,000	88,002
SPIRIT REALTY LP	4% 15 Jul 2029	560,000	630,503
SPIRIT REALTY LP	3.2% 15 Jan 2027	1,438,000	1,527,493
STEEL DYNAMICS INC	2.8% 15 Dec 2024	575,000	618,177
STEEL DYNAMICS INC	2.4% 15 Jun 2025	480,000	510,177
STORE CAPITAL CORP	2.75% 18 Nov 2030	510,000	518,660
STORE MASTER FUNDING LLC	3.65% 20 Nov 2049	1,222,127	1,246,328
SUMITOMO MITSUI FINL GRP	2.348% 15 Jan 2025	1,215,000	1,289,237
SUMITOMO MITSUI FINL GRP	1.474% 08 Jul 2025	880,000	901,243
SWAPS BARCLAYS BOC	SWAP CASH COLLATERAL USD	(414,000)	(414,000)
SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	928,000	1,043,969
SYNCHRONY FINANCIAL	3.7% 04 Aug 2026	900,000	998,937
SYNGENTA FINANCE NV	4.892% 24 Apr 2025	245,000	262,948
SYNGENTA FINANCE NV	4.441% 24 Apr 2023	1,400,000	1,469,205
TACO BELL FUNDING, LLC	4.318% 25 Nov 2048	1,372,000	1,391,606
TANGER PROPERTIES LP	3.875% 01 Dec 2023	657,000	682,397
TANGER PROPERTIES LP	3.75% 01 Dec 2024	510,000	534,793
TIAA BANK MORTGAGE LOAN TRUST	1% 25 Jul 2048	27,831	27,820
TIMKEN CO	4.5% 15 Dec 2028	1,010,000	1,131,108
TOWD POINT MORTGAGE TRUST	1% 25 May 2055	53,457	53,846
TREASURY BILL	0.01% 28 Jan 2021	1,400,000	1,399,946
TRINITY ACQUISITION PLC	4.4% 15 Mar 2026	155,000	180,589
TRINITY ACQUISITION PLC	3.5% 15 Sep 2021	290,000	295,195
UBS GROUP AG	4.125% 24 Sep 2025	935,000	1,070,629
UDR INC	3.2% 15 Jan 2030	325,000	361,670
UNITED MEXICAN STATES	4.5% 22 Apr 2029	2,820,000	3,310,680
UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	1,260,000	1,298,909
US 10YR ULTRA FUT MAR21	XCBT 20210322	(1,800,000)	17,156

US 2YR NOTE (CBT) MAR21	XCBT 20210331	51,000,000	59,762
US 5YR NOTE (CBT) MAR21	XCBT 20210331	(5,600,000)	(16,188)
US DOLLAR		(31,052)	(31,052)
US LONG BOND(CBT) MAR21	XCBT 20210322	3,400,000	(17,397)
US TREASURY N/B	0.375% 30 Apr 2025	31,800,000	31,915,523
US TREASURY N/B	0.125% 15 May 2023	32,600,000	32,591,086
US TREASURY N/B	2.125% 31 Mar 2024	1,100,000	1,168,707
US TREASURY N/B	1.625% 15 Aug 2029	14,250,000	15,244,160
VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	1,040,000	1,289,600
VEREIT OPERATING PARTNER	4.625% 01 Nov 2025	1,100,000	1,266,108

VEREIT OPERATING PARTNER	3.4%	15 Jan 2028	625,000	689,965
VEREIT OPERATING PARTNER	2.2%	15 Jun 2028	1,335,000	1,365,081
VERUS SECURITIZATION TRUST	1%	25 Mar 2060	461,521	467,948
VF CORPORATION	0%	08 Feb 2021	2,000,000	1,999,472
VIACOMCBS INC	4.95%	15 Jan 2031	1,855,000	2,328,263
WACHOVIA STUDENT LOAN TRUST	1%	25 Apr 2040	2,948,375	2,710,945
WALGREENS BOOTS	0%	08 Jan 2021	1,000,000	999,948
WALGREENS BOOTS	0%	03 Feb 2021	1,000,000	999,679
WALGREENS BOOTS	0%	19 Feb 2021	3,000,000	2,998,775
WALT DISNEY CO	0%	15 Jun 2021	5,000,000	4,993,125
WALT DISNEY COMPANY/THE	2.65%	13 Jan 2031	620,000	679,714
WASTE MANAGEMENT INC	0%	01 Jul 2021	5,000,000	4,991,201
WAVE 2017 1 LLC	3.844%	15 Nov 2042	1,063,454	1,031,899
WAVE USA	3.597%	15 Sep 2044	1,636,642	1,595,984
WELLS FARGO COMMERCIAL MORTGAG	1%	15 Jun 2051	540,000	628,559
WELLS FARGO COMMERCIAL MORTGAG	4.556%	16 Jun 2051	140,000	162,535
WELLS FARGO COMMERCIAL MORTGAG	4.244%	15 Mar 2052	523,000	620,045
WELLS FARGO MORTGAGE BACKED SE	1%	25 Nov 2048	184,348	188,260
WILLIS NORTH AMERICA INC	3.6%	15 May 2024	125,000	136,488
WILLIS NORTH AMERICA INC	2.95%	15 Sep 2029	255,000	279,000
WILLIS TOWERS WATSON PLC	5.75%	15 Mar 2021	580,000	585,841
WP CAREY INC	4.25%	01 Oct 2026	1,715,000	1,973,732
WP CAREY INC	2.4%	01 Feb 2031	65,000	67,506
XCEL ENERGY INC	3.3%	01 Jun 2025	530,000	582,565
XLIT LTD	4.45%	31 Mar 2025	645,000	736,068
YARA INTERNATIONAL ASA	4.75%	01 Jun 2028	1,470,000	1,743,136
YARA INTERNATIONAL ASA	3.148%	04 Jun 2030	175,000	189,487
Sub-Total: Fund 5748 12 of 15			Total \$ 589,668,257	

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	AERCAP IRELAND CAP/GLOBA	3.15% 15 Feb 2024	1,455,000	\$ 1,525,223
	AES CORP/THE	3.3% 15 Jul 2025	1,045,000	1,139,050
	AES CORP/THE	1.375% 15 Jan 2026	2,895,000	2,919,847
	AIRCASLE LTD	5.25% 11 Aug 2025	1,790,000	1,971,418
	AKER BP ASA	3% 15 Jan 2025	405,000	425,043
	ALBERTSONS COS/SAFEWAY	3.25% 15 Mar 2026	865,000	877,975
	ALLIANT ENERGY FINANCE	3.75% 15 Jun 2023	1,750,000	1,874,992
	ALLISON TRANSMISSION INC	3.75% 30 Jan 2031	1,385,000	1,417,028
	ALLY FINANCIAL INC	1.45% 02 Oct 2023	2,390,000	2,439,758
	AMERICAN CREDIT ACCEPTANCE REC	2.69% 12 Dec 2025	2,275,000	2,323,425
	AMERICAN CREDIT ACCEPTANCE REC	2.08% 13 Dec 2023	340,000	342,115
	AMERICAN CREDIT ACCEPTANCE REC	2.48% 13 Sep 2024	475,000	486,063
	AMERICAN HONDA FINANCE	0.65% 08 Sep 2023	3,325,000	3,345,997
	AMERICAN HONDA FINANCE	2.2% 27 Jun 2022	1,900,000	1,952,497
	AMERICAN WOODMARK CORP	4.875% 15 Mar 2026	120,000	123,000
	AMERICREDIT AUTOMOBILE RECEIVA	2.54% 18 Jul 2024	2,365,000	2,431,683
	AMERICREDIT AUTOMOBILE RECEIVA	1.06% 18 Aug 2026	405,000	405,537

AMERICREDIT AUTOMOBILE RECEIVA	0.97%	18 Feb 2026	155,000	156,633
AMERICREDIT AUTOMOBILE RECEIVA	2.24%	08 Apr 2022	43,549	43,564
AMERICREDIT AUTOMOBILE RECEIVA	3.58%	18 Oct 2024	1,235,000	1,277,575
AMERIPRISE FINANCIAL INC	3%	22 Mar 2022	1,285,000	1,326,976
AMGEN INC	2.2%	21 Feb 2027	3,240,000	3,473,320
AMPHENOL CORP	2.05%	01 Mar 2025	365,000	385,587
ANGLO AMERICAN CAPITAL	5.375%	01 Apr 2025	360,000	420,719
AON CORP	2.2%	15 Nov 2022	3,260,000	3,369,446
ARES CAPITAL CORP	3.875%	15 Jan 2026	1,665,000	1,804,165
ASSURANT INC	4.2%	27 Sep 2023	415,000	453,937
AT+T INC	2.3%	01 Jun 2027	1,155,000	1,231,851
ATHENE GLOBAL FUNDING	3%	01 Jul 2022	470,000	486,021
ATHENE GLOBAL FUNDING	2.5%	14 Jan 2025	835,000	874,693
ATHENE GLOBAL FUNDING	1.2%	13 Oct 2023	2,100,000	2,116,185
AUST + NZ BANKING GRP NY	2.05%	21 Nov 2022	3,265,000	3,378,479
AUTONATION INC	4.5%	01 Oct 2025	460,000	511,310
AUTONATION INC	3.5%	15 Nov 2024	545,000	588,192
AVIATION CAPITAL GROUP	3.875%	01 May 2023	500,000	520,988
AVIATION CAPITAL GROUP	4.375%	30 Jan 2024	1,045,000	1,102,709
BACARDI LTD	4.45%	15 May 2025	2,125,000	2,372,257
BAIDU INC	3.875%	29 Sep 2023	2,085,000	2,245,946
BAKER HUGHES LLC/CO OBL	2.773%	15 Dec 2022	2,610,000	2,725,868
BANC OF AMERICA COMMERCIAL MOR	3.116%	15 Feb 2050	1,610,000	1,639,179
BANCO BILBAO VIZCAYA ARG	0.875%	18 Sep 2023	3,400,000	3,423,851
BANCO SANTANDER SA	3.125%	23 Feb 2023	1,400,000	1,474,052
BANCO SANTANDER SA	3.848%	12 Apr 2023	2,000,000	2,148,238
BANK OF AMERICA CORP	1%	20 Jan 2023	2,105,000	2,165,433
BANK OF IRELAND GROUP	4.5%	25 Nov 2023	200,000	218,874
BANK OF MONTREAL	2.9%	26 Mar 2022	2,500,000	2,581,254
BANK OF NOVA SCOTIA	0.55%	15 Sep 2023	3,450,000	3,463,399
BANK OF THE WEST AUTO TRUST	2.43%	15 Apr 2024	1,295,000	1,319,612
BANQUE FED CRED MUTUEL	3.75%	20 Jul 2023	2,145,000	2,318,142
BANQUE FED CRED MUTUEL	2.375%	21 Nov 2024	1,210,000	1,282,806
BARCLAYS COMMERCIAL MORTGAGE S	3.189%	15 Feb 2050	893,374	913,503
BARCLAYS DRYROCK ISSUANCE TRUS	1.96%	15 May 2025	5,010,000	5,141,650
BARCLAYS PLC	3.25%	12 Jan 2021	835,000	835,451
BAT CAPITAL CORP	2.789%	06 Sep 2024	2,260,000	2,416,003
BAYER US FINANCE II LLC	3.375%	15 Jul 2024	560,000	605,425
BAYVIEW OPPORTUNITY MASTER FUN	4%	28 Apr 2055	400,993	411,635
BENCHMARK MORTGAGE TRUST	2.793%	15 Mar 2062	3,791,561	3,912,879
BMW FINANCE NV	2.4%	14 Aug 2024	3,300,000	3,497,821
BNP PARIBAS	1%	10 Jan 2025	1,005,000	1,116,987
BNP PARIBAS	1%	19 Nov 2025	685,000	730,157
BOEING CO	5.04%	01 May 2027	2,335,000	2,729,783
BOEING CO	2.75%	01 Feb 2026	905,000	951,652
BP CAP MARKETS AMERICA	3.224%	14 Apr 2024	2,835,000	3,066,806
BP CAP MARKETS AMERICA	2.52%	19 Sep 2022	1,455,000	1,504,949

BRITISH TELECOMMUNICATIO	4.5%	04 Dec 2023	665,000	736,396
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BROWN FORMAN CORP	3.5%	15 Apr 2025	290,000	321,136
BUNGE LTD FINANCE CORP	4.35%	15 Mar 2024	2,140,000	2,360,712
CALIFORNIA REPUBLIC AUTO RECEI	2.28%	15 Jun 2022	126,050	126,228
CAPITAL ONE FINANCIAL CO	3.75%	09 Mar 2027	275,000	313,835
CARMAX AUTO OWNER TRUST	2.18%	15 Aug 2024	1,105,000	1,132,504
CARMAX AUTO OWNER TRUST	2.01%	15 Mar 2023	845,810	851,263
CARMAX AUTO OWNER TRUST	1.87%	17 Apr 2023	773,547	778,844
CARMAX AUTO OWNER TRUST	2.11%	17 Oct 2022	89,814	90,159
CARMAX AUTO OWNER TRUST	1.97%	15 Apr 2022	80,462	80,595
CATERPILLAR FINL SERVICE	1.9%	06 Sep 2022	655,000	673,260
CATERPILLAR FINL SERVICE	2.4%	06 Jun 2022	735,000	757,215
CATERPILLAR FINL SERVICE	0.8%	13 Nov 2025	2,810,000	2,832,447
CDW LLC/CDW FINANCE	3.25%	15 Feb 2029	605,000	616,919
CENTERPOINT ENERGY RES	3.55%	01 Apr 2023	2,055,000	2,191,732
CHARLES SCHWAB CORP	0.9%	11 Mar 2026	3,485,000	3,529,604
CIGNA CORP	3.75%	15 Jul 2023	848,000	916,748
CIGNA CORP	3.9%	15 Feb 2022	810,000	841,499
CIGNA CORP	4.5%	25 Feb 2026	195,000	228,610
CITIBANK NA	1%	20 May 2022	340,000	343,231
CITIGROUP INC	1%	24 Jan 2023	435,000	447,305
CITIGROUP INC	1%	08 Apr 2026	1,620,000	1,769,951
CITIGROUP INC	1%	04 Nov 2022	2,420,000	2,458,666
CNH EQUIPMENT TRUST	1.86%	15 Sep 2022	104,694	104,950
COLONY AMERICAN FINANCE LTD	2.968%	15 Oct 2049	164,856	167,708
COMERICA BANK	2.5%	23 Jul 2024	1,530,000	1,627,087
COMERICA INC	3.7%	31 Jul 2023	520,000	560,999
COMM MORTGAGE TRUST	3.399%	05 Oct 2030	1,305,000	1,262,231
COMM MORTGAGE TRUST	3.35%	10 Feb 2048	2,025,000	2,218,585
CPS AUTO TRUST	2.36%	15 Feb 2024	375,000	380,863
CPS AUTO TRUST	0.63%	15 Mar 2024	458,894	459,065
CPS AUTO TRUST	3.05%	15 Dec 2023	38,576	38,754
CPS AUTO TRUST	3.61%	15 Nov 2022	103,145	103,265
CREDIT ACCEPTANCE AUTO LOAN TR	2.38%	15 Nov 2028	1,185,000	1,216,528
CREDIT ACCEPTANCE AUTO LOAN TR	1.77%	17 Dec 2029	1,370,000	1,377,513
CREDIT SUISSE MORTGAGE TRUST	3.953%	15 Sep 2037	1,285,000	1,301,358
CREDIT SUISSE NEW YORK	2.1%	12 Nov 2021	1,125,000	1,142,371
CVS HEALTH CORP	3.7%	09 Mar 2023	413,000	441,835
DANSKE BANK A/S	1%	20 Dec 2025	585,000	626,004
DELTA AIR LINES INC	2.9%	28 Oct 2024	1,735,000	1,711,805
DEUTSCHE BANK NY	1%	18 Sep 2024	2,190,000	2,252,938
DEUTSCHE BANK NY	1%	24 Nov 2026	1,170,000	1,197,423
DOMINION ENERGY INC	1%	15 Aug 2024	795,000	858,226
DRIVE AUTO RECEIVABLES TRUST	2.65%	15 Feb 2024	715,000	722,471
DT AUTO OWNER TRUST	3.67%	15 Mar 2024	91,299	91,627
DT AUTO OWNER TRUST	2.16%	15 May 2024	255,000	258,425
DT AUTO OWNER TRUST	3.18%	18 Feb 2025	800,000	816,484
DT AUTO OWNER TRUST	1.47%	15 Jun 2026	735,000	741,745
DT AUTO OWNER TRUST	2.6%	15 May 2023	490,000	493,701
DT AUTO OWNER TRUST	2.36%	16 Jan 2024	385,000	389,982
DT AUTO OWNER TRUST	3.28%	16 Mar 2026	390,000	409,741
DXC TECHNOLOGY CO	4.125%	15 Apr 2025	285,000	315,052
ELEMENT FLEET MANAGEMENT	3.85%	15 Jun 2025	1,045,000	1,113,827
EQT CORP	7.625%	01 Feb 2025	780,000	888,225
EQUINOR ASA	2.875%	06 Apr 2025	1,655,000	1,807,600
EQUITABLE FINANCIAL LIFE	1.4%	27 Aug 2027	1,640,000	1,650,118
EVERSOURCE ENERGY	3.8%	01 Dec 2023	1,935,000	2,118,370
EXETER AUTOMOBILE RECEIVABLES	1.32%	15 Jul 2025	670,000	675,283
EXETER AUTOMOBILE RECEIVABLES	3.06%	15 May 2023	701,549	705,127
EXETER AUTOMOBILE RECEIVABLES	2.26%	15 Apr 2024	360,000	363,457
EXETER AUTOMOBILE RECEIVABLES	3.28%	15 May 2025	530,000	554,086

EXPEDIA GROUP INC	6.25%	01 May 2025	950,000	1,101,146
EXXON MOBIL CORPORATION	2.992%	19 Mar 2025	1,630,000	1,784,042
FANNIE MAE	7%	25 Mar 2045	734,625	858,955
FANNIE MAE	1%	25 Nov 2033	550,006	551,587
FANNIE MAE	1%	25 Oct 2040	123,299	124,148
FANNIE MAE	1%	25 Dec 2040	304,630	307,053
FANNIE MAE	5%	25 Jun 2040	633,582	725,717
FANNIE MAE	1%	25 Sep 2041	581,340	590,414
FANNIE MAE	1%	25 Sep 2041	287,438	290,891
FANNIE MAE	1%	25 May 2040	768,544	774,794
FANNIEMAE ACES	1%	25 Jan 2027	2,351,279	2,354,001
FANNIEMAE WHOLE LOAN	6.5%	25 Dec 2045	665,863	785,746
FEDERAL REALTY INVS TRST	3.95%	15 Jan 2024	2,205,000	2,398,705
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Nov 2026	1,924,697	1,939,548
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Jun 2027	1,149,808	1,158,104
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Jun 2027	864,856	867,472
FHLMC MULTIFAMILY STRUCTURED P	1.766%	25 Feb 2025	915,904	947,513
FHLMC STRUCTURED PASS THROUGH	1%	25 Jul 2044	823,890	831,442
FIFTH THIRD BANCORP	2.6%	15 Jun 2022	640,000	659,597
FIFTH THIRD BANK	1.8%	30 Jan 2023	3,290,000	3,383,542
FLAGSHIP CREDIT AUTO TRUST	3.8%	15 Apr 2026	355,000	378,673
FLAGSHIP CREDIT AUTO TRUST	3.88%	16 Oct 2023	1,235,000	1,264,547
FLAGSHIP CREDIT AUTO TRUST	1.28%	16 Feb 2027	390,000	392,816
FNMA POOL 735697	1%	01 Jun 2035	1,378,928	1,430,411
FNMA POOL 795297	1%	01 Jul 2044	74,207	74,753
FORD CREDIT AUTO LEASE TRUST	1.85%	15 Mar 2023	880,000	891,813
FORD CREDIT AUTO OWNER TRUST/F	3.19%	15 Jul 2031	1,280,000	1,406,505
FORD CREDIT FLOORPLAN MASTER O	2.84%	15 Mar 2024	1,865,000	1,921,788
FORD MOTOR CREDIT CO LLC	3.81%	09 Jan 2024	375,000	384,375
FORD MOTOR CREDIT CO LLC	2.979%	03 Aug 2022	685,000	696,440
FREEPORT MCMORAN INC	4.625%	01 Aug 2030	810,000	888,975
FS KKR CAPITAL CORP	4.125%	01 Feb 2025	415,000	431,986
FS KKR CAPITAL CORP	3.4%	15 Jan 2026	1,065,000	1,058,394
GE CAPITAL FUNDING LLC	3.45%	15 May 2025	1,750,000	1,930,814
GENERAL ELECTRIC CO	3.45%	01 May 2027	590,000	667,317
GENERAL MOTORS	0.68%	15 Aug 2025	410,000	412,425
GENERAL MOTORS CO	6.8%	01 Oct 2027	170,000	218,469
GENERAL MOTORS FINL CO	4.15%	19 Jun 2023	1,710,000	1,839,654
GENERAL MOTORS FINL CO	2.9%	26 Feb 2025	790,000	843,658
GENPACT LUXEMBOURG SARL	3.7%	01 Apr 2022	1,020,000	1,039,996
GEORGIA PACIFIC LLC	0.625%	15 May 2024	3,465,000	3,476,372
GLENCORE FUNDING LLC	4.125%	12 Mar 2024	480,000	528,189
GLOBAL SC FINANCE SRL	3.19%	17 Jul 2029	619,917	619,924
GLP CAPITAL LP / FIN II	5.25%	01 Jun 2025	2,105,000	2,368,293
GLS AUTO RECEIVABLES TRUST	3.78%	15 Aug 2023	610,669	620,633
GLS AUTO RECEIVABLES TRUST	3.06%	17 Apr 2023	437,478	440,355
GLS AUTO RECEIVABLES TRUST	2.78%	16 Sep 2024	695,000	713,089
GLS AUTO RECEIVABLES TRUST	1.14%	17 Nov 2025	525,000	524,918
GM FINANCIAL AUTOMOBILE LEASIN	0.45%	21 Aug 2023	860,000	862,138
GM FINANCIAL SECURITIZED TERM	2.18%	16 Apr 2024	1,270,000	1,290,547
GM FINANCIAL SECURITIZED TERM	1.83%	17 Jan 2023	272,122	273,174
GNMA II POOL 710074	1%	20 Apr 2061	6,406	6,746
GNMA II POOL 765230	1%	20 Dec 2062	49,304	51,810

GNMA II POOL 766549	1%	20 Jul 2062	19,048	19,313
GNMA II POOL 791932	1%	20 Jan 2063	4,024	4,070
GNMA II POOL AE0471	1%	20 May 2064	1,356,354	1,477,356
GNMA II POOL AU3150	1%	20 Sep 2066	2,765,088	3,113,807
GNMA II POOL AW1855	1%	20 Nov 2066	1,143,659	1,305,294
GOLDMAN SACHS BDC INC	2.875%	15 Jan 2026	2,030,000	2,071,361
GOLDMAN SACHS GROUP INC	1%	17 Nov 2023	2,105,000	2,113,517
GOLDMAN SACHS GROUP INC	1%	09 Dec 2026	2,030,000	2,052,314
GOVERNMENT NATIONAL MORTGAGE A	1%	16 Sep 2042	299,437	311,810
GOVERNMENT NATIONAL MORTGAGE A	6%	16 Jun 2034	1,963,219	2,168,578
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Oct 2060	686,231	684,901
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Aug 2058	34,993	34,947
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Nov 2060	61,991	62,049
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Dec 2060	965,808	968,014
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Mar 2061	623,944	625,307
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Jun 2061	438,337	438,734
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Sep 2061	308,740	309,750
GOVERNMENT NATIONAL MORTGAGE A	3%	20 Dec 2061	50,231	51,421
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Mar 2062	401,393	402,834
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Jul 2062	37,265	37,385
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Aug 2062	298,029	298,760
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Sep 2062	1,438,295	1,442,155
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Oct 2062	16,940	17,028
GOVERNMENT NATIONAL MORTGAGE A	3.5%	20 Jan 2063	227,951	234,553
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Sep 2063	808,212	813,143
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Apr 2065	9,831	9,817
GOVERNMENT NATIONAL MORTGAGE A	1%	20 May 2065	1,784,098	1,776,837
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Apr 2065	140,996	140,961
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Jul 2065	40,310	40,255
GOVERNMENT NATIONAL MORTGAGE A	1%	20 May 2066	123,433	123,725
GOVERNMENT NATIONAL MORTGAGE A	1%	20 May 2067	986,059	973,554
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Oct 2067	10,116	10,115

GOVERNMENT NATIONAL MORTGAGE A	1%	20 Dec 2067	38,219	38,082
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Oct 2064	56,038	55,947
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Sep 2068	6,727,062	6,722,735
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Sep 2068	616,058	614,977
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Oct 2068	4,027,688	4,026,879
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Apr 2069	1,158,378	1,159,637
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Jan 2070	1,571,711	1,574,112
GOVERNMENT STIF 7 BPS		ERISA GOVERNMENT STIF 7	9,947,666	9,947,666
GRAY OAK PIPELINE LLC	2.6%	15 Oct 2025	240,000	247,360
GS MORTGAGE SECURITIES TRUST	1%	05 Mar 2033	285,000	275,225
HANESBRANDS INC	4.625%	15 May 2024	220,000	230,450
HARLEY DAVIDSON FINL SER	4.05%	04 Feb 2022	1,070,000	1,107,375
HARLEY DAVIDSON FINL SER	3.35%	08 Jun 2025	550,000	595,755
HARLEY DAVIDSON MOTORCYCLE TRU	1.87%	15 Oct 2024	760,000	771,998
HASBRO INC	3.55%	19 Nov 2026	1,155,000	1,289,102
HCA INC	5.875%	01 May 2023	930,000	1,021,838
HP ENTERPRISE CO	4.65%	01 Oct 2024	1,260,000	1,430,226
HP ENTERPRISE CO	1.45%	01 Apr 2024	330,000	339,081
HP INC	3%	17 Jun 2027	955,000	1,053,754
HSBC HOLDINGS PLC	1%	12 Sep 2026	2,085,000	2,119,419
HSBC HOLDINGS PLC	1%	18 Apr 2026	2,290,000	2,342,124
HYATT HOTELS CORP	5.375%	23 Apr 2025	220,000	248,626
HYUNDAI AUTO RECEIVABLES TRUST	1.94%	15 Feb 2024	2,265,000	2,306,597
HYUNDAI CAPITAL AMERICA	3%	20 Jun 2022	1,145,000	1,181,079
HYUNDAI CAPITAL AMERICA	3%	10 Feb 2027	1,040,000	1,128,999
* ING GROEP NV	4.1%	02 Oct 2023	2,055,000	2,257,667
JOHN DEERE CAPITAL CORP	2.65%	06 Jan 2022	1,050,000	1,075,591
JOHN DEERE CAPITAL CORP	2.95%	01 Apr 2022	1,820,000	1,880,638
* JPMORGAN CHASE + CO	1%	01 Apr 2023	1,575,000	1,632,193
* JPMORGAN CHASE + CO	1%	22 Apr 2026	3,240,000	3,421,850
JUNIPER NETWORKS INC	1.2%	10 Dec 2025	695,000	703,270
KEY BANK NA	3.18%	15 Oct 2027	875,000	907,234
KEY BANK NA	3.3%	01 Feb 2022	350,000	361,197
KEYCORP	2.25%	06 Apr 2027	625,000	666,775
L3HARRIS TECH INC	3.85%	15 Jun 2023	1,440,000	1,555,413
LADDER CAP FIN LLLP/CORP	4.25%	01 Feb 2027	795,000	781,088
LEASEPLAN CORPORATION NV	2.875%	24 Oct 2024	1,340,000	1,415,922
LLOYDS BANKING GROUP PLC	4.05%	16 Aug 2023	1,125,000	1,229,375
LLOYDS BANKING GROUP PLC	1%	09 Jul 2025	1,100,000	1,212,734
MACQUARIE BANK LTD	2.3%	22 Jan 2025	1,150,000	1,221,239
MARRIOTT INTERNATIONAL	4.15%	01 Dec 2023	1,400,000	1,512,543
MARVELL TECHNOLOGY GROUP	4.2%	22 Jun 2023	865,000	936,067
MASSACHUSETTS EDUCATIONAL FINA	3.85%	25 May 2033	552,589	566,625
MCDONALD S CORP	3.5%	01 Jul 2027	1,890,000	2,168,082
MICROCHIP TECHNOLOGY INC	3.922%	01 Jun 2021	325,000	329,615
MICROCHIP TECHNOLOGY INC	2.67%	01 Sep 2023	1,120,000	1,171,368
MICROCHIP TECHNOLOGY INC	0.972%	15 Feb 2024	1,340,000	1,343,280
MILL CITY MORTGAGE TRUST	1%	25 Apr 2057	122,349	123,597
MITSUBISHI UFJ FIN GRP	2.801%	18 Jul 2024	3,200,000	3,430,204
MITSUBISHI UFJ FIN GRP	1%	15 Sep 2024	3,455,000	3,475,601
MIZUHO FINANCIAL GROUP	2.601%	11 Sep 2022	2,010,000	2,085,947
MONDELEZ INTERNATIONAL	2.125%	13 Apr 2023	1,645,000	1,708,575

MORGAN STANLEY	1%	10 Nov 2023	3,450,000	3,457,986
MPLX LP	3.375%	15 Mar 2023	3,075,000	3,256,714
MUFG UNION BANK NA	2.1%	09 Dec 2022	3,295,000	3,399,488
NATIONAL AUSTRALIA BK/NY	3.7%	04 Nov 2021	2,625,000	2,699,839
NATIONAL AUSTRALIA BK/NY	1.875%	13 Dec 2022	3,290,000	3,394,640
NATIONWIDE BLDG SOCIETY	1%	01 Aug 2024	2,145,000	2,330,870
NATWEST GROUP PLC	1%	22 May 2028	605,000	656,650
NATWEST MARKETS PLC	3.625%	29 Sep 2022	2,865,000	3,020,458
NAVIENT CORP	5%	15 Mar 2027	360,000	363,150
NAVIENT CORP	7.25%	25 Jan 2022	2,080,000	2,173,600
NAVIENT STUDENT LOAN TRUST	1.31%	15 Jan 2069	950,000	959,661
NAVIENT STUDENT LOAN TRUST	1.17%	16 Sep 2069	332,724	335,229
NEXTGEAR FLOORPLAN MASTER OWNE	3.21%	15 Feb 2024	715,000	737,503
NGPL PIPECO LLC	4.375%	15 Aug 2022	135,000	140,649
NIKE INC	2.75%	27 Mar 2027	1,820,000	2,013,877
NISSAN AUTO LEASE TRUST	1.84%	17 Jan 2023	1,105,000	1,121,700
NISSAN MOTOR CO	3.522%	17 Sep 2025	1,640,000	1,755,985
NOKIA OYJ	3.375%	12 Jun 2022	90,000	93,010
NORTHRIVER MIDSTREAM FIN	5.625%	15 Feb 2026	1,720,000	1,776,416
OAKTREE SPECIALTY LEND	3.5%	25 Feb 2025	410,000	424,550
OCCIDENTAL PETROLEUM COR	5.875%	01 Sep 2025	2,195,000	2,337,675
OFFICE PPTY INCOME TRST	4.5%	01 Feb 2025	1,900,000	2,013,082
ONEOK INC	2.2%	15 Sep 2025	2,340,000	2,418,111
ORACLE CORP	2.8%	01 Apr 2027	1,670,000	1,841,806
ORIX CORP	3.25%	04 Dec 2024	425,000	464,599
OWL ROCK CAPITAL CORP	4.25%	15 Jan 2026	735,000	774,196
OWL ROCK CAPITAL CORP	3.4%	15 Jul 2026	1,515,000	1,536,693
OWL ROCK TECHNOLOGY FINA	3.75%	17 Jun 2026	840,000	844,559
PACCAR FINANCIAL CORP	2%	26 Sep 2022	1,535,000	1,580,431
PACCAR FINANCIAL CORP	1.9%	07 Feb 2023	1,355,000	1,399,297

PACCAR FINANCIAL CORP	1.8%	06 Feb 2025	225,000	235,732
PACIFIC GAS + ELECTRIC	1%	15 Nov 2021	2,600,000	2,601,424
PENSKE TRUCK LEASING/PTL	4.125%	01 Aug 2023	1,215,000	1,320,616
PENSKE TRUCK LEASING/PTL	4.45%	29 Jan 2026	265,000	306,747
PENSKE TRUCK LEASING/PTL	4%	15 Jul 2025	825,000	935,562
PHILLIPS 66	1%	26 Feb 2021	1,640,000	1,640,189
PLANET FITNESS MASTER ISSUER L	4.666%	05 Sep 2048	1,422,263	1,417,541
PNC BANK NA	1%	09 Dec 2022	3,285,000	3,335,468
PRESTIGE AUTO RECEIVABLES TRUS	1.31%	16 Nov 2026	1,510,000	1,510,173
PSEG POWER LLC	3.85%	01 Jun 2023	955,000	1,027,477
PVH CORP	4.625%	10 Jul 2025	500,000	563,371
RADIAN GROUP INC	4.875%	15 Mar 2027	1,770,000	1,943,814
RAYTHEON TECH CORP	3.2%	15 Mar 2024	2,555,000	2,759,624
RELIANCE STAND LIFE II	2.15%	21 Jan 2023	1,575,000	1,614,621
ROYAL BANK OF CANADA	1.95%	17 Jan 2023	3,290,000	3,397,586
RYDER SYSTEM INC	3.75%	09 Jun 2023	440,000	473,580
RYDER SYSTEM INC	3.875%	01 Dec 2023	550,000	600,368
RYDER SYSTEM INC	4.625%	01 Jun 2025	1,100,000	1,274,599
S JETS LIMITED	3.967%	15 Aug 2042	604,380	586,457
SANTANDER CONSUMER AUTO RECEIV	3.71%	17 Feb 2026	495,000	530,477
SANTANDER DRIVE AUTO RECEIVABL	2.9%	15 Oct 2024	1,570,000	1,607,126

SANTANDER DRIVE AUTO RECEIVABL	0.96%	15 Nov 2024	330,000	332,031
SANTANDER DRIVE AUTO RECEIVABL	1.12%	15 Jan 2026	1,355,000	1,365,086
SANTANDER DRIVE AUTO RECEIVABL	1.01%	15 Jan 2026	365,000	366,252
SANTANDER DRIVE AUTO RECEIVABL	3.81%	16 Dec 2024	439,188	444,035
SANTANDER DRIVE AUTO RECEIVABL	2.16%	15 Nov 2022	855,644	857,019
SANTANDER HOLDINGS USA	3.45%	02 Jun 2025	1,300,000	1,419,736
SANTANDER UK GROUP HLDGS	2.875%	05 Aug 2021	465,000	471,513
SANTANDER UK PLC	2.1%	13 Jan 2023	2,340,000	2,417,884
SAUDI ARABIAN OIL CO	1.25%	24 Nov 2023	420,000	425,404
SCF EQUIPMENT TRUST LLC	3.63%	20 Oct 2024	277,337	278,191
SEAGATE HDD CAYMAN	4.875%	01 Mar 2024	415,000	450,773
SHELL INTERNATIONAL FIN	2.375%	06 Apr 2025	1,610,000	1,726,725
SIMON PROPERTY GROUP LP	3.5%	01 Sep 2025	955,000	1,060,539
SK TELECOM CO LTD	3.75%	16 Apr 2023	440,000	469,716
SOCIAL PROFESSIONAL LOAN PROGR	2.95%	25 Feb 2042	87,898	89,737
SOCIAL PROFESSIONAL LOAN PROGR	2.36%	27 Dec 2032	41,999	42,537
SOCIAL PROFESSIONAL LOAN PROGR	2.74%	25 Oct 2032	86,066	87,824
SOCIAL PROFESSIONAL LOAN PROGR	2.72%	26 Nov 2040	170,390	173,344
SOCIAL PROFESSIONAL LOAN PROGR	1%	25 Jan 2039	24,067	24,176
SOCIETE GENERALE	2.625%	22 Jan 2025	1,350,000	1,429,771
SOFI CONSUMER LOAN PROGRAM TRU	3.14%	25 Feb 2027	63,926	64,155
SOUTHWEST AIRLINES CO	5.25%	04 May 2025	835,000	967,064
SOUTHWEST AIRLINES CO	5.125%	15 Jun 2027	405,000	481,794
STANDARD CHARTERED PLC	1%	30 Jan 2026	2,250,000	2,383,331
STARBUCKS CORP	2%	12 Mar 2027	2,315,000	2,456,586
STARWOOD PROPERTY TRUST	5.5%	01 Nov 2023	1,485,000	1,551,825
* STATE STREET CORP	1%	15 May 2023	575,000	592,974
SUMITOMO MITSUI FINL GRP	2.784%	12 Jul 2022	405,000	419,875
SUMITOMO MITSUI FINL GRP	2.696%	16 Jul 2024	1,265,000	1,350,574
SYNCHRONY FINANCIAL	4.375%	19 Mar 2024	310,000	341,300
SYNCHRONY FINANCIAL	2.85%	25 Jul 2022	420,000	433,713
SYSCO CORPORATION	5.65%	01 Apr 2025	1,625,000	1,932,127
TAKEDA PHARMACEUTICAL	4%	26 Nov 2021	1,040,000	1,070,070
THERMO FISHER SCIENTIFIC	4.133%	25 Mar 2025	1,665,000	1,893,167
TJX COS INC	3.75%	15 Apr 2027	1,330,000	1,538,086
TOTAL CAPITAL INTL SA	2.218%	12 Jul 2021	1,600,000	1,613,554
TOWD POINT MORTGAGE TRUST	1%	25 Nov 2060	111,500	111,829
TOYOTA AUTO LOAN EXTENDED NOTE	1.35%	25 May 2033	1,085,000	1,117,211
TOYOTA AUTO RECEIVABLES OWNER	1.92%	16 Jan 2024	2,960,000	3,019,025
TOYOTA MOTOR CREDIT CORP	1.8%	07 Oct 2021	1,340,000	1,354,810
TRUIST FINANCIAL CORP	3.05%	20 Jun 2022	2,895,000	3,004,727
TRUIST FINANCIAL CORP	2.5%	01 Aug 2024	465,000	495,266
TRUIST FINANCIAL CORP	1.125%	03 Aug 2027	2,015,000	2,028,200
UBS BARCLAYS COMMERCIAL MORTGA	3.184%	10 Mar 2046	2,040,000	2,131,253
UNICREDIT SPA	3.75%	12 Apr 2022	820,000	849,778
UNICREDIT SPA	1%	22 Sep 2026	1,425,000	1,454,433
UNUM GROUP	4.5%	15 Mar 2025	1,735,000	1,965,143
US BANCORP	2.4%	30 Jul 2024	3,220,000	3,432,497
US BANK NA CINCINNATI	2.65%	23 May 2022	435,000	448,692
US BANK NA CINCINNATI	1.95%	09 Jan 2023	3,295,000	3,399,177
US DOLLAR			289	289
US TREASURY N/B	2.125%	31 Mar 2024	3,130,000	3,325,503
US TREASURY N/B	1.5%	15 Aug 2022	28,570,000	29,206,129

US TREASURY N/B	1.5%	30 Nov 2024	7,210,000	7,560,643
US TREASURY N/B	1.625%	15 Dec 2022	13,155,000	13,539,373
US TREASURY N/B	0.125%	30 Jun 2022	16,760,000	16,762,619
US TREASURY N/B	0.125%	31 Aug 2022	20,790,000	20,791,624
US TREASURY N/B	0.25%	30 Sep 2025	35,045,000	34,912,212
US TREASURY N/B	0.125%	30 Sep 2022	24,305,000	24,305,949
US TREASURY N/B	0.25%	31 Oct 2025	42,200,000	42,018,672
USAA AUTO OWNER TRUST	2.16%	17 Jul 2023	1,085,730	1,095,293
VALERO ENERGY CORP	2.15%	15 Sep 2027	1,050,000	1,072,852
VMWARE INC	4.65%	15 May 2027	1,335,000	1,562,160
VOLKSWAGEN GROUP AMERICA	2.85%	26 Sep 2024	2,920,000	3,118,540
VOLKSWAGEN GROUP AMERICA	1.25%	24 Nov 2025	2,250,000	2,272,305
VULCAN MATERIALS CO	1%	01 Mar 2021	2,855,000	2,856,209
WALT DISNEY COMPANY/THE	2.2%	13 Jan 2028	3,310,000	3,542,913
WASTE MANAGEMENT INC	0.75%	15 Nov 2025	3,460,000	3,471,927
WELLS FARGO + COMPANY	2.5%	04 Mar 2021	1,845,000	1,851,239
WELLS FARGO BANK NA	3.625%	22 Oct 2021	1,045,000	1,069,808
WESTERN UNION CO/THE	4.25%	09 Jun 2023	1,240,000	1,345,016
WESTLAKE AUTOMOBILE RECEIVABLE	2.62%	15 Jul 2024	2,425,000	2,455,298
WESTLAKE AUTOMOBILE RECEIVABLE	3.26%	17 Oct 2022	1,080,000	1,086,392
WESTLAKE AUTOMOBILE RECEIVABLE	2.01%	15 Jul 2025	475,000	484,742
WESTLAKE AUTOMOBILE RECEIVABLE	2.41%	15 Oct 2024	850,000	862,205
WHEELS SPV LLC	2.3%	22 May 2028	582,554	588,110
WORLD OMNI AUTO RECEIVABLES TR	2.87%	17 Jul 2023	1,067,836	1,082,958
WORLD OMNI AUTO RECEIVABLES TR	1.96%	16 Dec 2024	3,605,000	3,677,239
WORLD OMNI AUTO RECEIVABLES TR	1.1%	15 Apr 2025	10,020,000	10,157,518
WORLD OMNI AUTO RECEIVABLES TR	1.95%	15 Feb 2023	191,438	192,728
WORLD OMNI SELECT AUTO TRUST	0.55%	15 Jul 2025	685,000	687,117
ZIMMER BIOMET HOLDINGS	3.375%	30 Nov 2021	1,365,000	1,391,701
ZIMMER BIOMET HOLDINGS	1%	19 Mar 2021	842,000	842,000
Sub-Total: Fund 5749 13 of 15				Total \$ 697,849,904

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ABBVIE INC	2.6% 21 Nov 2024	2,256,000	\$ 2,417,971
	ABU DHABI GOVT INT L	0.75% 02 Sep 2023	1,363,000	1,366,408
	ALLY AUTO RECEIVABLES TRUST	1.93% 17 Oct 2022	898,398	900,727
	ALLY AUTO RECEIVABLES TRUST	1.84% 17 Jun 2024	1,877,000	1,905,126
	ALLY AUTO RECEIVABLES TRUST	1.99% 15 Mar 2022	52,140	52,173
	ALLY AUTO RECEIVABLES TRUST	1.92% 15 Jan 2025	619,000	626,002
	AMEREN CORP	3.5% 15 Jan 2031	782,000	902,236
	AMEREN CORP	2.5% 15 Sep 2024	970,000	1,033,863
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	748,000	749,678
	AMERICAN EXPRESS CREDIT ACCOUN	1% 15 Apr 2024	2,525,000	2,528,092

AMERICREDIT AUTOMOBILE RECEIVA	0.66%	18 Dec 2024	1,908,000	1,917,892
AON CORP	2.8%	15 May 2030	1,222,000	1,333,168
APPLE INC	2.05%	11 Sep 2026	5,045,000	5,394,710
AT+T INC	2.3%	01 Jun 2027	2,482,000	2,647,147
AT+T INC	2.55%	01 Dec 2033	229,000	234,757
BANK 2019 BN21 A5	2.851%	17 Oct 2052	833,000	922,176
BANK 2020 BN27 A5	2.144%	15 Apr 2063	450,000	472,438
BANK 2020 BN28 A4	1.844%	15 Mar 2063	1,308,000	1,338,217
BANK 2020 BN30 A4	1.925%	15 Dec 2053	1,819,000	1,872,487
BANK OF AMERICA CORP	1%	29 Apr 2031	3,447,000	3,694,351
BANK OF AMERICA CORP	1%	20 Dec 2023	3,403,000	3,581,692
BANK OF AMERICA CORP	1%	23 Jul 2024	2,169,000	2,351,633
BANK OF AMERICA CORP	1%	23 Apr 2027	1,358,000	1,533,330
BANK OF AMERICA CREDIT CARD TR	0.34%	15 May 2026	886,000	887,084
BAT CAPITAL CORP	3.215%	06 Sep 2026	2,284,000	2,515,536
BENCHMARK MORTGAGE TRUST	2.732%	15 Feb 2053	125,000	137,389
BENCHMARK MORTGAGE TRUST	2.289%	15 Mar 2053	884,000	941,214
BENCHMARK MORTGAGE TRUST	1.85%	15 Sep 2053	1,429,000	1,466,393
BENCHMARK MORTGAGE TRUST	2.034%	15 Oct 2053	1,014,000	1,055,525
BENCHMARK MORTGAGE TRUST	1.977%	17 Dec 2053	2,357,000	2,435,900
BENCHMARK MORTGAGE TRUST	1.973%	15 Jan 2054	1,333,000	1,377,835
BMW FLOORPLAN MASTER OWNER TRU	1%	15 May 2023	831,000	831,651
BMW VEHICLE OWNER TRUST	0.62%	26 Apr 2027	1,883,000	1,892,486
BOEING CO	5.15%	01 May 2030	288,000	348,552
BOEING CO	3.625%	01 Feb 2031	1,200,000	1,313,257
BOEING CO	4.875%	01 May 2025	2,969,000	3,384,386
BRISTOL MYERS SQUIBB CO	0.537%	13 Nov 2023	1,275,000	1,277,309
BRIXMOR OPERATING PART	4.05%	01 Jul 2030	703,000	806,885
BROADCOM INC	4.15%	15 Nov 2030	2,475,000	2,865,461
CAPITAL ONE FINANCIAL CO	3.65%	11 May 2027	623,000	714,247
CAPITAL ONE FINANCIAL CO	3.9%	29 Jan 2024	3,177,000	3,480,012
CAPITAL ONE MULTI ASSET EXECUT	1.72%	15 Aug 2024	940,000	962,815
CAPITAL ONE PRIME AUTO RECEIVA	1.92%	15 May 2024	644,000	655,577
CARMAX AUTO OWNER TRUST	0.77%	16 Mar 2026	1,803,000	1,818,086
CARMAX AUTO OWNER TRUST	1.89%	16 Dec 2024	1,116,000	1,144,864
CARMAX AUTO OWNER TRUST	2.03%	16 Jun 2025	748,000	755,603
CATERPILLAR FINL SERVICE	0.8%	13 Nov 2025	2,465,000	2,484,691
CHARTER COMM OPT LLC/CAP	4.908%	23 Jul 2025	1,925,000	2,235,787
CIGNA CORP	3.4%	17 Sep 2021	1,366,000	1,395,366
CIGNA CORP	3.75%	15 Jul 2023	600,000	648,642
CITIGROUP COMMERCIAL MORTGAGE	3.778%	10 Sep 2058	90,000	101,159
CITIGROUP COMMERCIAL MORTGAGE	3.154%	15 Nov 2049	342,000	381,047
CITIGROUP COMMERCIAL MORTGAGE	1%	10 Dec 2049	516,000	591,137
CITIGROUP COMMERCIAL MORTGAGE	3.102%	15 Dec 2072	1,301,000	1,468,486
CITIGROUP INC	1%	03 Jun 2031	1,312,000	1,398,409
CITIGROUP INC	4.45%	29 Sep 2027	549,000	648,994
CITIGROUP INC	1%	10 Jan 2028	449,000	514,589
CITIGROUP INC	1%	24 Jul 2023	2,084,000	2,164,823
CITIGROUP INC	1%	24 Jan 2023	1,375,000	1,413,896
CITIGROUP INC	4.3%	20 Nov 2026	1,013,000	1,179,339
CNH INDUSTRIAL CAP LLC	1.875%	15 Jan 2026	1,833,000	1,919,603
COMCAST CORP	1.5%	15 Feb 2031	1,711,000	1,699,424
COMCAST CORP	1.95%	15 Jan 2031	1,926,000	1,977,887
COMM MORTGAGE TRUST	3.774%	10 Oct 2048	521,000	579,929
CONSOLIDATED EDISON INC	0.65%	01 Dec 2023	1,546,000	1,549,077
COOPERATIEVE RABOBANK UA	4.625%	01 Dec 2023	498,000	555,047
CSAIL COMMERCIAL MORTGAGE TRUS	3.502%	15 Nov 2049	293,000	325,933
CSAIL COMMERCIAL MORTGAGE TRUS	3.329%	15 Jun 2052	978,000	1,104,510
DELL INT LLC / EMC CORP	6.02%	15 Jun 2026	773,000	943,018

DEUTSCHE BANK NY	1%	24 Nov 2026	781,000	799,305
DIAMONDBACK ENERGY INC	2.875%	01 Dec 2024	702,000	737,907
DIAMONDBACK ENERGY INC	3.5%	01 Dec 2029	257,000	274,557
DISCOVER CARD EXECUTION NOTE T	3.04%	15 Jul 2024	978,000	1,006,934
DISCOVER CARD EXECUTION NOTE T	1%	15 Dec 2023	1,245,000	1,246,242
DOMINION ENERGY INC	2.45%	15 Jan 2023	749,000	779,283
DTE ENERGY CO	2.529%	01 Oct 2024	990,000	1,054,821
DTE ENERGY CO	1.05%	01 Jun 2025	2,019,000	2,041,668
EDISON INTERNATIONAL	5.75%	15 Jun 2027	2,900,000	3,470,377
EMERA US FINANCE LP	2.7%	15 Jun 2021	330,000	332,568
ENERGY TRANSFER LP	4.75%	15 Jan 2026	674,000	762,626
EQUINOR ASA	2.875%	06 Apr 2025	955,000	1,043,056
EQUINOR ASA	1.75%	22 Jan 2026	2,539,000	2,667,170
FANNIE MAE	2.25%	12 Apr 2022	1,628,000	1,673,470
FANNIE MAE	1.625%	07 Jan 2025	1,600,000	1,686,029
FANNIE MAE	2.625%	06 Sep 2024	930,000	1,011,489
FED HM LN PC POOL A93390	4%	01 Aug 2040	76,328	83,230
FED HM LN PC POOL A96244	4%	01 Jan 2041	224,043	246,604
FED HM LN PC POOL C09042	3.5%	01 May 2043	665,635	721,199
FED HM LN PC POOL G06814	4%	01 Jan 2041	241,177	263,764
FED HM LN PC POOL G08588	4%	01 May 2044	9,549	10,393
FED HM LN PC POOL G60855	4.5%	01 Dec 2045	87,677	98,218
FED HM LN PC POOL G60909	4%	01 Apr 2047	521,105	569,401
FED HM LN PC POOL G61080	4.5%	01 Mar 2047	96,618	107,722
FED HM LN PC POOL G61158	4%	01 Sep 2047	295,228	322,590
FED HM LN PC POOL G61281	3.5%	01 Jan 2048	2,544,538	2,728,102
FED HM LN PC POOL G61606	4.5%	01 Sep 2048	35,990	39,154
FED HM LN PC POOL G62009	3.5%	01 Aug 2046	978,254	1,060,070
FED HM LN PC POOL G67710	3.5%	01 Mar 2048	112,649	121,205
FED HM LN PC POOL Q13637	3%	01 Nov 2042	154,248	163,695
FED HM LN PC POOL Q38896	4%	01 Feb 2046	494,680	543,908
FED HM LN PC POOL Q47597	4%	01 Apr 2047	690,573	756,739
FED HM LN PC POOL Q49464	4%	01 Jul 2047	743,951	814,022
FED HM LN PC POOL QA4675	3%	01 Nov 2049	605,160	646,679
FED HM LN PC POOL QA5505	5%	01 Dec 2049	0	0
FED HM LN PC POOL QA6370	3%	01 Jan 2050	939,994	1,001,356
FED HM LN PC POOL QA6505	3%	01 Jan 2050	742,859	793,107
FED HM LN PC POOL QA6518	3%	01 Jan 2050	620,925	667,237
FED HM LN PC POOL QA7075	3%	01 Feb 2050	4,139,665	4,418,938
FED HM LN PC POOL QN1106	3%	01 Dec 2034	156,441	167,568
FED HM LN PC POOL SD0185	3%	01 Dec 2049	787,406	841,603
FED HM LN PC POOL SD0268	4%	01 Mar 2046	711,672	778,348

FED HM LN PC POOL SD7501	4%	01 Jul 2049	4,032,216	4,417,335
FED HM LN PC POOL SD7518	3%	01 Jun 2050	3,722,019	3,991,382
FED HM LN PC POOL SD7526	2.5%	01 Oct 2050	8,611,731	9,183,021
FED HM LN PC POOL T61844	3%	01 Jan 2045	63,635	65,870
FED HM LN PC POOL V82155	4%	01 Dec 2045	206,565	225,588
FED HM LN PC POOL V84001	3.5%	01 Mar 2048	384,809	412,684
FED HM LN PC POOL ZA4619	4%	01 Dec 2045	69,843	76,258
FED HM LN PC POOL ZA4816	4%	01 Feb 2047	435,803	476,082
FED HM LN PC POOL ZA4918	4%	01 May 2047	1,139,668	1,234,631
FED HM LN PC POOL ZA5289	3.5%	01 Mar 2048	1,737,758	1,863,210
FED HM LN PC POOL ZA5924	4.5%	01 Nov 2048	639,715	694,247
FED HM LN PC POOL ZL3712	3.5%	01 Aug 2042	344,665	371,107
FED HM LN PC POOL ZL9628	4%	01 Dec 2044	806,939	885,291

FED HM LN PC POOL ZM3228	4% 01 May 2047	41,983	45,702
FED HM LN PC POOL ZM4518	3.5% 01 Oct 2047	286,803	308,832
FED HM LN PC POOL ZM5325	4% 01 Jan 2048	42,307	45,886
FED HM LN PC POOL ZS4531	4% 01 Sep 2043	212,753	231,518
FED HM LN PC POOL ZS9927	4.5% 01 Dec 2045	138,362	154,959
FED HM LN PC POOL ZT0240	3.5% 01 Jan 2048	1,119,940	1,200,457
FED HM LN PC POOL ZT0389	4% 01 Jun 2048	134,979	147,387
FED HM LN PC POOL ZT0511	3% 01 Aug 2048	1,325,478	1,416,182
FED HM LN PC POOL ZT0522	4.5% 01 Sep 2048	56,491	61,442
FED HM LN PC POOL ZT0538	3.5% 01 Mar 2048	2,653,452	2,854,250
FED HM LN PC POOL ZT1858	4.5% 01 Apr 2049	414,274	455,096
FED HM LN PC POOL ZT2077	3.5% 01 Aug 2046	1,308,374	1,417,478
FEDERAL REALTY INVESTMEN	3.5% 01 Jun 2030	1,499,000	1,659,773
FEDERAL REALTY INVESTMEN	1.25% 15 Feb 2026	2,199,000	2,239,364
FEDERAL REALTY INVS TRST	3.95% 15 Jan 2024	764,000	831,116
FHLMC MULTIFAMILY STRUCTURED P	3.194% 25 Jul 2027	762,000	871,602
FHLMC MULTIFAMILY STRUCTURED P	3.244% 25 Aug 2027	340,000	390,079
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2027	100,000	115,397
FHLMC MULTIFAMILY STRUCTURED P	3.9% 25 Apr 2028	1,470,000	1,757,133
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2028	219,000	263,138
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2028	217,000	262,040
FHLMC MULTIFAMILY STRUCTURED P	3.505% 25 Mar 2029	663,000	782,365
FHLMC MULTIFAMILY STRUCTURED P	2.785% 25 Jun 2029	913,000	1,031,627
FHLMC MULTIFAMILY STRUCTURED P	1.639% 25 Jan 2030	568,000	591,679
FNMA POOL AB2345	4.5% 01 Feb 2041	672,995	752,165
FNMA POOL AB4530	4% 01 Feb 2042	82,208	90,619
FNMA POOL AB8897	3% 01 Apr 2043	99,987	106,367
FNMA POOL AC1578	4% 01 Aug 2039	61,354	67,523
FNMA POOL AC3652	4% 01 Oct 2039	81,703	89,639
FNMA POOL AD8036	4.5% 01 Aug 2040	167,684	187,428
FNMA POOL AH0945	4% 01 Dec 2040	42,708	46,558
FNMA POOL AH1016	4% 01 Dec 2040	57,934	63,848
FNMA POOL AH4882	4.5% 01 Feb 2041	80,986	90,620
FNMA POOL AH9342	4% 01 Apr 2041	101,745	111,144
FNMA POOL AI2116	4% 01 May 2041	44,757	48,946
FNMA POOL AK1799	4% 01 Jan 2042	103,777	113,150
FNMA POOL AL2465	1% 01 Oct 2027	533,088	559,823
FNMA POOL AL3433	1% 01 Oct 2041	165,709	180,932
FNMA POOL AL8168	1% 01 Nov 2042	118,259	129,537
FNMA POOL AL9244	1% 01 Aug 2043	976,699	1,038,546
FNMA POOL AL9405	1% 01 Jun 2044	1,146,075	1,232,236
FNMA POOL AP0987	3.5% 01 Jul 2042	244,579	265,996
FNMA POOL AR8293	3% 01 May 2043	126,394	134,818
FNMA POOL AS0225	4% 01 Aug 2043	98,969	108,932
FNMA POOL AS2502	4% 01 May 2044	115,365	127,362
FNMA POOL AS9676	4% 01 May 2047	439,844	476,509
FNMA POOL AS9980	4% 01 Jun 2044	532,132	585,791
FNMA POOL AT2014	3% 01 Apr 2043	142,110	151,447
FNMA POOL AT2016	3% 01 Apr 2043	1,057,367	1,130,391
FNMA POOL AT2032	3.5% 01 Apr 2043	167,817	183,218
FNMA POOL AT7623	3% 01 Jun 2043	270,443	287,697
FNMA POOL AT9193	3% 01 Jul 2043	125,904	134,093
FNMA POOL AU8537	4% 01 Oct 2043	27,273	30,141

FNMA POOL AV4545	4%	01 Feb 2044	251,782	277,439
FNMA POOL AW8155	3%	01 Jan 2027	708,402	745,482
FNMA POOL AW8165	4%	01 Jan 2042	449,640	493,124
FNMA POOL BD7043	4%	01 Mar 2047	75,360	82,043
FNMA POOL BE2678	4%	01 May 2047	229,892	251,507
FNMA POOL BE3667	3.5%	01 Jun 2047	135,732	146,346
FNMA POOL BF0451	3.5%	01 Jun 2041	3,912,429	4,240,375
FNMA POOL BK0436	3%	01 Dec 2049	251,674	270,220
FNMA POOL BM1277	1%	01 May 2047	63,450	69,077
FNMA POOL BM1761	1%	01 Aug 2044	417,901	460,235
FNMA POOL BM4120	1%	01 Jan 2048	53,374	58,529
FNMA POOL BM4142	1%	01 Sep 2046	357,471	391,583
FNMA POOL BM4480	1%	01 May 2043	117,453	127,706
FNMA POOL BM4748	1%	01 Mar 2046	433,903	469,886
FNMA POOL BM4830	1%	01 Feb 2047	810,670	871,324
FNMA POOL BM4896	1%	01 Feb 2047	16,375	17,410
FNMA POOL BM6152	1%	01 Jun 2044	1,108,783	1,210,798
FNMA POOL BN5321	4.5%	01 Mar 2049	1,141,924	1,267,622
FNMA POOL BO5032	3%	01 Dec 2049	44,916	48,057
FNMA POOL BP5474	2.5%	01 Jun 2050	956,464	1,012,847
FNMA POOL BP5482	2.5%	01 Jun 2050	1,638,834	1,733,452
FNMA POOL BP5502	2.5%	01 Jun 2050	405,496	430,051
FNMA POOL BP8762	2.5%	01 Jul 2050	888,273	940,634
FNMA POOL BP9537	2.5%	01 Jul 2050	2,494,566	2,641,625
FNMA POOL BQ0212	2.5%	01 Aug 2050	1,059,877	1,122,357
FNMA POOL BQ6361	2.5%	01 Nov 2050	690,170	730,822
FNMA POOL CA0522	3%	01 Oct 2047	474,195	489,085
FNMA POOL CA1255	4%	01 Feb 2048	232,934	252,807
FNMA POOL CA1988	4.5%	01 Jul 2048	1,022,158	1,110,714
FNMA POOL CA2169	4.5%	01 Aug 2048	532,408	579,222
FNMA POOL CA2200	4.5%	01 Aug 2048	2,613,820	2,872,303
FNMA POOL CA3467	3.5%	01 May 2049	4,161,478	4,518,264
FNMA POOL CA4186	4.5%	01 Sep 2049	242,516	263,168
FNMA POOL CA4657	3.5%	01 Oct 2048	1,558,717	1,677,508
FNMA POOL CA4666	4%	01 Oct 2048	503,412	549,917
FNMA POOL CA4860	3%	01 Dec 2049	2,540,694	2,696,788
FNMA POOL CA4881	2.5%	01 Dec 2034	4,791,200	5,048,407
FNMA POOL CA6847	2.5%	01 Aug 2035	2,342,019	2,467,107
FNMA POOL CA6937	3%	01 Sep 2050	2,364,811	2,519,952
FNMA POOL CA7009	2.5%	01 Sep 2050	2,333,777	2,469,617
FNMA POOL CA7087	4.5%	01 Sep 2050	881,306	960,593
FNMA POOL CA7144	2.5%	01 Sep 2035	2,398,217	2,530,360
FNMA POOL FM1528	1%	01 Feb 2047	295,195	314,443
FNMA POOL FM2743	1%	01 Feb 2034	1,446,194	1,519,637
FNMA POOL FM2801	1%	01 Mar 2050	1,701,983	1,808,726
FNMA POOL FM3022	1%	01 Sep 2032	949,551	1,007,432
FNMA POOL FM3098	1%	01 Aug 2030	754,608	800,435
FNMA POOL FM3524	1%	01 Apr 2032	3,301,562	3,485,228

FNMA POOL MA0293	4.5%	01 Jan 2030	12,205	13,339
FNMA POOL MA0583	4%	01 Dec 2040	128,219	140,126
FNMA POOL MA0614	4%	01 Jan 2041	17,757	19,466
FNMA POOL MA1188	3%	01 Sep 2042	2,726,836	2,820,639
FNMA POOL MA1214	3%	01 Oct 2042	58,252	60,292
FNMA POOL MA1283	3.5%	01 Dec 2042	115,249	125,856
FNMA POOL MA1505	3%	01 Jul 2043	251,366	270,416

FNMA POOL MA2248	3%	01 Apr 2045	7,592	7,856
FNMA POOL MA2458	4%	01 Nov 2045	379,797	413,228
FNMA TBA 15 YR 2	2%	16 Jan 2036	4,925,000	5,148,934
FNMA TBA 30 YR 2	2%	14 Jan 2051	23,990,000	24,920,550
FNMA TBA 30 YR 2.5	2.5%	14 Jan 2051	9,315,000	9,819,320
FNMA TBA 30 YR 3	3%	14 Jan 2051	13,650,000	14,301,574
FNMA TBA 30 YR 3.5	3.5%	14 Jan 2051	4,610,000	4,872,914
FNMA TBA 30 YR 4	4%	14 Jan 2051	4,080,000	4,357,313
FNMA TBA 30 YR 4.5	4.5%	14 Jan 2051	350,000	379,313
FORD CREDIT AUTO OWNER TRUST	1.03%	15 Oct 2022	916,511	919,051
FORD CREDIT AUTO OWNER TRUST	1.04%	15 Aug 2024	1,932,000	1,955,543
FORD CREDIT AUTO OWNER TRUST	1.35%	15 Jul 2025	1,240,000	1,273,870
FORD CREDIT AUTO OWNER TRUST	2.01%	15 Mar 2022	78,061	78,150
FORD CREDIT AUTO OWNER TRUST	0.79%	15 Nov 2025	1,505,000	1,524,264
FORD CREDIT AUTO OWNER TRUST	0.51%	15 Aug 2026	2,231,000	2,242,660
FORD CREDIT FLOORPLAN MASTER O	1.06%	15 Sep 2027	1,816,000	1,842,265
FREDDIE MAC	3.5%	15 Oct 2053	1,005,481	1,056,850
GE CAPITAL FUNDING LLC	4.4%	15 May 2030	2,145,000	2,528,587
GENERAL MOTORS	0.68%	15 Aug 2025	1,484,000	1,492,777
GENERAL MOTORS FINL CO	4%	15 Jan 2025	979,000	1,077,588
GENERAL MOTORS FINL CO	3.15%	30 Jun 2022	303,000	313,704
GILEAD SCIENCES INC	0.75%	29 Sep 2023	835,000	837,538
GM FINANCIAL AUTOMOBILE LEASIN	0.8%	20 Jul 2023	1,840,000	1,853,907
GM FINANCIAL AUTOMOBILE LEASIN	1.01%	22 Jul 2024	548,000	555,353
GM FINANCIAL CONSUMER AUTOMOBIL	1.49%	16 Dec 2024	1,779,000	1,811,572
GM FINANCIAL SECURITIZED TERM	2.32%	18 Jul 2022	340,280	341,813
GM FINANCIAL SECURITIZED TERM	0.45%	16 Apr 2025	1,417,000	1,422,692
GM FINANCIAL SECURITIZED TERM	1.84%	16 Sep 2024	4,693,000	4,794,654
GM FINANCIAL SECURITIZED TERM	0.5%	17 Feb 2026	1,954,000	1,962,444
GNMA II POOL 784114	3.5%	20 Feb 2046	4,639,874	5,012,672
GNMA II POOL 785021	4%	20 May 2047	243,675	263,401
GNMA II POOL MA2893	4%	20 Jun 2045	191,353	210,834
GNMA II POOL MA3035	4%	20 Aug 2045	2,836,617	3,108,198
GNMA II POOL MA3245	4%	20 Nov 2045	127,822	140,333
GNMA II POOL MA3377	4%	20 Jan 2046	154,555	169,205
GNMA II POOL MA3455	4%	20 Feb 2046	730,963	801,617
GNMA II POOL MA3521	3.5%	20 Mar 2046	201,013	217,015
GNMA II POOL MA3663	3.5%	20 May 2046	2,091,161	2,263,987
GNMA II POOL MA3937	3.5%	20 Sep 2046	430,218	463,715
GNMA II POOL MA4196	3.5%	20 Jan 2047	590,546	634,748
GNMA II POOL MA4262	3.5%	20 Feb 2047	1,091,592	1,172,798
GNMA II POOL MA4321	3.5%	20 Mar 2047	1,270,400	1,363,672
GNMA II POOL MA4382	3.5%	20 Apr 2047	212,907	228,400
GNMA II POOL MA4451	3.5%	20 May 2047	1,158,085	1,241,678
GNMA II POOL MA4511	4%	20 Jun 2047	455,287	491,364
GNMA II POOL MA4587	4%	20 Jul 2047	1,591,645	1,714,171
GNMA II POOL MA4652	3.5%	20 Aug 2047	195,422	209,427
GNMA II POOL MA4720	4%	20 Sep 2047	1,260,018	1,358,223
GNMA II POOL MA4837	3.5%	20 Nov 2047	1,086,291	1,163,470
GNMA II POOL MA4900	3.5%	20 Dec 2047	538,527	576,123
GNMA II POOL MA4901	4%	20 Dec 2047	1,101,946	1,188,612
GNMA II POOL MA5136	3.5%	20 Apr 2048	1,762,849	1,885,791
GNMA II TBA 30 YR 2.5	2.5%	21 Jan 2051	8,050,000	8,521,680
GNMA II TBA 30 YR 3	3%	21 Jan 2051	6,075,000	6,352,646
GNMA II TBA 30 YR 3.5	3.5%	21 Jan 2051	130,000	137,780
GNMA II TBA 30 YR 4	4%	21 Jan 2051	50,000	53,309
GOLDMAN SACHS GROUP INC	1%	31 Oct 2022	1,645,000	1,678,385
GOVERNMENT STIF 7 BPS		ERISA GOVERNMENT STIF 7	83,172,145	83,172,145

GS MORTGAGE SECURITIES TRUST	4.074%	10 Jan 2047	429,000	465,249
GS MORTGAGE SECURITIES TRUST	1%	10 Nov 2049	100,000	111,723
GS MORTGAGE SECURITIES TRUST	2.91%	13 Feb 2053	713,000	793,659
HALLIBURTON CO	3.25%	15 Nov 2021	2,446,000	2,487,936
HONDA AUTO RECEIVABLES OWNER T	2.05%	22 Nov 2021	43,344	43,397
HONDA AUTO RECEIVABLES OWNER T	0.74%	15 Nov 2022	1,740,655	1,744,605
HONDA AUTO RECEIVABLES OWNER T	0.82%	15 Jul 2024	2,348,000	2,370,907
HONDA AUTO RECEIVABLES OWNER T	1.09%	15 Oct 2026	779,000	794,793
HONDA AUTO RECEIVABLES OWNER T	0.46%	19 Apr 2027	2,517,000	2,525,398
HSBC HOLDINGS PLC	1%	11 Mar 2025	2,398,000	2,618,197
HSBC HOLDINGS PLC	1%	18 Apr 2026	3,039,000	3,108,172
HYUNDAI AUTO RECEIVABLES TRUST	1.41%	15 Nov 2024	2,249,000	2,297,077
HYUNDAI AUTO RECEIVABLES TRUST	1.72%	15 Jun 2026	1,726,000	1,787,635
HYUNDAI CAPITAL AMERICA	1.8%	15 Oct 2025	1,067,000	1,093,954
HYUNDAI CAPITAL AMERICA	1.15%	10 Nov 2022	569,000	569,614
INDONESIA ASAHAN ALUMINI	4.75%	15 May 2025	809,000	892,732
ISRAEL ELECTRIC CORP LTD	5%	12 Nov 2024	687,000	775,362
ISRAEL ELECTRIC CORP LTD	6.875%	21 Jun 2023	367,000	416,479
ITC HOLDINGS CORP	2.7%	15 Nov 2022	722,000	751,322
* JPMORGAN CHASE + CO	1%	01 Jun 2028	4,181,000	4,438,037
LENNAR CORP	5.875%	15 Nov 2024	4,344,000	5,017,320
LOWE S COS INC	1.7%	15 Oct 2030	1,711,000	1,733,546
MARATHON PETROLEUM CORP	4.75%	15 Dec 2023	1,088,000	1,204,423
MARATHON PETROLEUM CORP	5.125%	15 Dec 2026	1,402,000	1,671,153
MARATHON PETROLEUM CORP	4.7%	01 May 2025	3,199,000	3,664,631
MICROCHIP TECHNOLOGY INC	0.972%	15 Feb 2024	3,448,000	3,456,440
MITSUBISHI UFJ FIN GRP	1%	15 Sep 2024	2,861,000	2,878,060
MORGAN STANLEY BAML TRUST	3.249%	15 Feb 2048	905,000	982,034
MORGAN STANLEY BAML TRUST	3.732%	15 May 2048	968,518	1,084,464
MORGAN STANLEY CAPITAL I TRUST	3.35%	13 Jul 2029	566,000	570,045
MORGAN STANLEY CAPITAL I TRUST	4.31%	15 Dec 2051	633,000	756,984
MORGAN STANLEY CAPITAL I TRUST	3.005%	15 Jul 2052	303,451	329,736
NATWEST MARKETS PLC	2.375%	21 May 2023	1,073,000	1,116,212
NEXTERA ENERGY CAPITAL	2.8%	15 Jan 2023	1,162,000	1,215,695
NEXTERA ENERGY CAPITAL	2.25%	01 Jun 2030	2,101,000	2,202,721
NISOURCE INC	1.7%	15 Feb 2031	1,488,000	1,480,554
NISOURCE INC	3.6%	01 May 2030	1,292,000	1,495,068
NISOURCE INC	0.95%	15 Aug 2025	1,804,000	1,814,896
NISSAN AUTO RECEIVABLES OWNER	1.38%	16 Dec 2024	2,235,000	2,276,441
NUTRITION + BIOSCIENCES	1.832%	15 Oct 2027	1,548,000	1,595,469
PACIFIC GAS + ELECTRIC	4.25%	01 Aug 2023	604,000	648,645
PACIFIC GAS + ELECTRIC	3.15%	01 Jan 2026	1,293,000	1,377,566
PACIFIC GAS + ELECTRIC	1.75%	16 Jun 2022	986,000	988,783
PACIFIC LIFE GF II	1.2%	24 Jun 2025	1,578,000	1,599,579
PERUSAHAAN LISTRIK NEGAR	5.5%	22 Nov 2021	37,000	38,554
PHILIP MORRIS INTL INC	0.875%	01 May 2026	2,276,000	2,285,456
PHILIP MORRIS INTL INC	1.75%	01 Nov 2030	473,000	478,876
PLAINS ALL AMER PIPELINE	4.65%	15 Oct 2025	2,671,000	2,986,124
PPL CAPITAL FUNDING INC	4.125%	15 Apr 2030	385,000	460,570

PRICOA GLOBAL FUNDING 1	0.8%	01 Sep 2025	1,646,000	1,648,524
PUBLIC SERVICE ENTERPRIS	0.8%	15 Aug 2025	665,000	665,209
PULTEGROUP INC	5.5%	01 Mar 2026	2,296,000	2,732,045
REPUBLIC OF COLOMBIA	4%	26 Feb 2024	330,000	356,892
REPUBLIC OF COLOMBIA	3.875%	25 Apr 2027	534,000	594,342
REPUBLIC OF PERU	2.392%	23 Jan 2026	792,000	844,676
ROYAL BANK OF CANADA	2.25%	01 Nov 2024	3,250,000	3,457,374
SAN DIEGO G + E	1.7%	01 Oct 2030	884,000	894,105
SANTANDER DRIVE AUTO RECEIVABL	0.67%	15 Apr 2024	1,230,000	1,234,040
SANTANDER DRIVE AUTO RECEIVABL	2.03%	15 Feb 2024	2,171,000	2,200,881
SANTANDER HOLDINGS USA	3.45%	02 Jun 2025	1,362,000	1,487,446
SOCIETE GENERALE	2.625%	22 Jan 2025	2,611,000	2,765,283
SOUTHERN CAL EDISON	3.7%	01 Aug 2025	602,000	675,357
STATE OF QATAR	2.375%	02 Jun 2021	195,000	196,560
STATE OF QATAR	3.4%	16 Apr 2025	2,222,000	2,449,755
SUMITOMO MITSUI FINL GRP	2.142%	23 Sep 2030	1,303,000	1,308,314
SYNGENTA FINANCE NV	4.892%	24 Apr 2025	900,000	965,930
TENN VALLEY AUTHORITY	0.75%	15 May 2025	1,717,000	1,738,993
TOYOTA AUTO RECEIVABLES OWNER	1.68%	15 May 2025	398,000	410,609
TOYOTA AUTO RECEIVABLES OWNER	0.47%	15 Jan 2026	1,841,000	1,849,579
TOYOTA AUTO RECEIVABLES OWNER	1.36%	15 Aug 2024	2,016,000	2,050,747
TOYOTA AUTO RECEIVABLES OWNER	1.66%	15 Sep 2025	1,685,000	1,741,091
TREASURY BILL	0.01%	28 Jan 2021	100,000	99,932
US TREASURY N/B	0.375%	30 Apr 2025	4,752,000	4,769,263
US TREASURY N/B	0.25%	30 Jun 2025	4,048,000	4,037,722
US TREASURY N/B	0.25%	31 Jul 2025	4,200,000	4,187,695
US TREASURY N/B	0.5%	31 Oct 2027	5,046,000	5,006,578
US TREASURY N/B	0.875%	15 Nov 2030	6,980,000	6,957,097
US TREASURY N/B	2.5%	31 Jan 2024	6,700,000	7,178,422
US TREASURY N/B	2.375%	29 Feb 2024	5,035,000	5,382,140
US TREASURY N/B	1.75%	30 Jun 2024	1,457,000	1,535,541
US TREASURY N/B	2.125%	31 Mar 2024	13,015,000	13,827,929
US TREASURY N/B	2%	31 May 2024	3,872,000	4,109,160
US TREASURY N/B	1.75%	31 Jul 2024	2,768,000	2,919,591
US TREASURY N/B	1.25%	31 Aug 2024	1,770,000	1,836,098
US TREASURY N/B	1.5%	30 Sep 2024	10,272,000	10,756,309
US TREASURY N/B	1.5%	31 Oct 2024	5,043,000	5,285,497
US TREASURY N/B	1.5%	30 Nov 2024	2,429,000	2,547,129
US TREASURY N/B	0.5%	31 Mar 2025	1,694,000	1,709,617
US TREASURY N/B	0.25%	31 May 2025	5,408,000	5,397,649
US TREASURY N/B	0.125%	31 Jul 2022	10,818,000	10,819,690
US TREASURY N/B	0.5%	31 Aug 2027	7,791,000	7,743,524
US TREASURY N/B	0.25%	31 Aug 2025	4,521,000	4,506,342
US TREASURY N/B	0.375%	30 Sep 2027	5,316,000	5,234,806
US TREASURY N/B	0.25%	30 Sep 2025	7,933,000	7,902,941
US TREASURY N/B	0.125%	30 Sep 2022	2,766,000	2,766,108
US TREASURY N/B	0.125%	31 Oct 2022	14,386,000	14,388,248
US TREASURY N/B	0.25%	31 Oct 2025	12,819,000	12,763,918
US TREASURY N/B	0.125%	30 Nov 2022	8,418,000	8,418,987
US TREASURY N/B	0.625%	30 Nov 2027	238,000	237,963
US TREASURY N/B	0.375%	30 Nov 2025	13,909,000	13,928,560

US TREASURY N/B	0.125%	15 Dec 2023	7,455,000	7,446,264
US TREASURY N/B	2.25%	30 Apr 2024	6,923,000	7,394,629
USAA AUTO OWNER TRUST	2.14%	15 Nov 2024	1,401,000	1,438,360
VALERO ENERGY CORP	3.4%	15 Sep 2026	1,738,000	1,905,628
VALERO ENERGY CORP	2.15%	15 Sep 2027	693,000	708,082
VERIZON COMMUNICATIONS	1.75%	20 Jan 2031	1,078,000	1,072,613
VERIZON OWNER TRUST	2.93%	20 Sep 2023	1,000,000	1,019,396
VERIZON OWNER TRUST	1.85%	22 Jul 2024	3,699,000	3,787,802
VERIZON OWNER TRUST	3.23%	20 Apr 2023	3,157,606	3,199,522
VIACOMCBS INC	4.2%	19 May 2032	574,000	691,754
VISA INC	2.05%	15 Apr 2030	1,492,000	1,595,724
VOLKSWAGEN AUTO LOAN ENHANCED	0.98%	20 Nov 2024	2,828,000	2,857,639
VOLKSWAGEN AUTO LOAN ENHANCED	1.26%	20 Aug 2026	1,133,000	1,159,838
VOLKSWAGEN GROUP AMERICA	1.25%	24 Nov 2025	3,886,000	3,924,523
WEA FINANCE LLC	3.15%	05 Apr 2022	91,000	92,550
WELLS FARGO + COMPANY	1%	22 May 2028	2,111,000	2,393,009
WELLS FARGO + COMPANY	1%	11 Feb 2026	1,536,000	1,615,167
WELLS FARGO + COMPANY	1%	02 Jun 2028	1,408,000	1,498,988
WELLS FARGO COMMERCIAL MORTGAG	3.695%	15 Nov 2048	557,000	626,852
WELLS FARGO COMMERCIAL MORTGAG	3.096%	15 Jun 2049	756,000	814,548
WELLS FARGO COMMERCIAL MORTGAG	4.442%	15 Sep 2061	184,000	220,966
WELLS FARGO COMMERCIAL MORTGAG	3.76%	15 Mar 2052	134,000	154,774
WELLS FARGO COMMERCIAL MORTGAG	3.146%	15 Dec 2052	631,000	710,883
WELLS FARGO COMMERCIAL MORTGAG	2.118%	15 Aug 2053	1,000,000	1,041,449
WF RBS COMMERCIAL MORTGAGE TRU	3.631%	15 Nov 2047	474,000	522,944
WORLD OMNI AUTO RECEIVABLES TR	1.96%	16 Dec 2024	1,733,000	1,767,727
WORLD OMNI AUTO RECEIVABLES TR	2.59%	15 Jul 2024	1,660,000	1,687,612
WORLD OMNI AUTO RECEIVABLES TR	3.33%	15 Apr 2024	2,110,666	2,155,054
WORLD OMNI AUTO RECEIVABLES TR	0.48%	17 Nov 2025	779,000	781,705
WORLD OMNI AUTO RECEIVABLES TR	0.61%	15 Oct 2026	1,215,000	1,225,274
WORLD OMNI SELECT AUTO TRUST	0.47%	17 Jun 2024	2,377,000	2,380,741
WORLD OMNI SELECT AUTO TRUST	0.55%	15 Jul 2025	914,000	916,824

Sub-Total: Fund 5760 14 of 15

Total \$ 818,465,587

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	3M COMPANY	2% 14 Feb 2025	471,000	\$ 499,289
	ABBVIE INC	2.6% 21 Nov 2024	702,000	752,401
	ABBVIE INC	2.85% 14 May 2023	706,000	742,308
	ADOBE INC	2.3% 01 Feb 2030	277,000	299,820
	AIRBUS FINANCE BV	2.7% 17 Apr 2023	355,000	372,661
	ALABAMA POWER CO	1.45% 15 Sep 2030	248,000	249,495
	ALEXANDRIA REAL ESTATE E	4.9% 15 Dec 2030	137,000	174,343
	AMER AIRLINE 16 1 AA PTT	3.575% 15 Jul 2029	202,342	200,457

AMEREN ILLINOIS CO	1.55%	15 Nov 2030	150,000	151,128
AMERICAN EXPRESS CO	3%	30 Oct 2024	342,000	373,527
AMERICAN HONDA FINANCE	1%	10 Sep 2025	200,000	203,053
AMERICAN INTL GROUP	3.9%	01 Apr 2026	324,000	369,454
AMERICAN INTL GROUP	4.2%	01 Apr 2028	211,000	250,484
AMERICAN TOWER CORP	2.75%	15 Jan 2027	239,000	259,296
AMERICREDIT AUTOMOBILE RECEIVA	0.53%	18 Jun 2025	350,000	350,803
ANALOG DEVICES INC	3.125%	05 Dec 2023	481,000	517,529
ANHEUSER BUSCH INBEV WOR	4.15%	23 Jan 2025	307,000	349,578
ANTHEM INC	3.5%	15 Aug 2024	341,000	374,156

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AON PLC	3.875%	15 Dec 2025	216,000	246,253
APIDOS CLO	1%	15 Apr 2033	1,000,000	1,001,074
APPLE INC	2.9%	12 Sep 2027	267,000	298,618
AT+T INC	2.3%	01 Jun 2027	260,000	277,300
AT+T INC	2.55%	01 Dec 2033	252,000	258,335
AVERY DENNISON CORP	2.65%	30 Apr 2030	100,000	107,258
AVIATION CAPITAL GROUP	5.5%	15 Dec 2024	240,000	265,696
BANCO SANTANDER SA	3.306%	27 Jun 2029	200,000	225,074
BANK	2.851%	17 Oct 2052	1,534,000	1,698,222
BANK	2.96%	15 Nov 2062	1,000,000	1,116,100
BANK OF AMERICA CORP	4.183%	25 Nov 2027	324,000	375,868
BANK OF AMERICA CORP	1%	05 Mar 2024	960,000	1,025,558
BANK OF AMERICA CORP	1%	22 Oct 2025	469,000	499,968
BANK OF AMERICA CORP	1%	23 Jul 2031	873,000	882,028
BANK OF AMERICA CORP	1%	25 Sep 2025	219,000	221,382
BANK OF AMERICA CORP	1%	24 Oct 2026	237,000	240,156
BANK OF NOVA SCOTIA	2.2%	03 Feb 2025	118,000	125,381
BARCLAYS COMMERCIAL MORTGAGE S	2.04%	15 Oct 2053	1,500,000	1,559,133
BARCLAYS PLC	1%	10 Dec 2024	200,000	201,418
BAT INTL FINANCE PLC	1.668%	25 Mar 2026	498,000	509,762
BECTON DICKINSON AND CO	2.894%	06 Jun 2022	408,000	421,724
BENCHMARK MORTGAGE TRUST	1%	15 Feb 2051	440,000	510,839
BERKSHIRE HATHAWAY ENERG	3.7%	15 Jul 2030	146,000	172,697
BERKSHIRE HATHAWAY FIN	1.45%	15 Oct 2030	108,000	109,408
BETONY CLO 2, LTD.	1%	30 Apr 2031	1,000,000	994,281
BNP PARIBAS	1%	19 Nov 2025	328,000	349,623
BOEING CO	4.875%	01 May 2025	361,000	411,507
BOSTON SCIENTIFIC CORP	2.65%	01 Jun 2030	233,000	249,567
BPCE SA	5.7%	22 Oct 2023	655,000	741,354
BRISTOL MYERS SQUIBB CO	2.9%	26 Jul 2024	509,000	552,395
BRISTOL MYERS SQUIBB CO	3.875%	15 Aug 2025	73,000	83,278
BRISTOL MYERS SQUIBB CO	1.125%	13 Nov 2027	150,000	151,499
BROADCOM INC	4.15%	15 Nov 2030	307,000	355,433
BROOKFIELD ASSET MAN INC	4%	15 Jan 2025	356,000	396,959
BX TRUST 2019 OC11	3.202%	09 Dec 2041	1,200,000	1,314,043
BXMT LTD	1%	15 Mar 2037	1,250,000	1,250,778
CANADIAN IMPERIAL BANK	2.25%	28 Jan 2025	236,000	250,683
CANADIAN NATL RESOURCES	2.95%	15 Jan 2023	311,000	325,269
CAPITAL ONE FINANCIAL CO	3.2%	05 Feb 2025	368,000	401,544
CARDINAL HEALTH INC	3.079%	15 Jun 2024	230,000	247,499
CARMAX AUTO OWNER TRUST	1.7%	15 Nov 2024	1,000,000	1,019,524
CARMAX AUTO OWNER TRUST	0.63%	15 Jun 2026	500,000	500,468
CARRIER GLOBAL CORP	2.493%	15 Feb 2027	285,000	307,526

CATERPILLAR INC	2.6%	09 Apr 2030	180,000	198,423
CBOE GLOBAL MARKETS INC	1.625%	15 Dec 2030	188,000	190,125
CENOVUS ENERGY INC	3.95%	15 Apr 2022	429,000	442,037
CHARLES SCHWAB CORP	0.9%	11 Mar 2026	295,000	298,776
CHEVRON PHILLIPS CHEM CO	3.3%	01 May 2023	233,000	246,621
CIGNA CORP	3.25%	15 Apr 2025	292,000	320,732
CIMAREX ENERGY CO	4.375%	01 Jun 2024	184,000	200,684
CITIGROUP INC	1%	24 Jul 2023	335,000	347,992
CITIGROUP INC	4.4%	10 Jun 2025	220,000	251,527
CITRIX SYSTEMS INC	3.3%	01 Mar 2030	281,000	310,447
CLEAR CREEK CLO LTD	1%	20 Oct 2030	1,400,000	1,398,618
COCA COLA CO/THE	1.375%	15 Mar 2031	150,000	149,859
COMCAST CORP	2.65%	01 Feb 2030	458,000	501,044
COMCAST CORP	3.95%	15 Oct 2025	321,000	368,790
COMM MORTGAGE TRUST	3.902%	10 Jul 2050	530,000	592,779
COOPERATIEVE RABOBANK UA	4.375%	04 Aug 2025	250,000	285,319
CREDIT SUISSE GROUP AG	1%	01 Apr 2031	250,000	294,243
CREDIT SUISSE MORTGAGE TRUST	1%	15 May 2036	730,000	730,978
CROWN CASTLE INTL CORP	3.3%	01 Jul 2030	113,000	126,479
CUBESMART LP	2%	15 Feb 2031	126,000	126,340
CVS HEALTH CORP	5%	01 Dec 2024	366,000	420,329
CVS HEALTH CORP	4.3%	25 Mar 2028	561,000	667,568
D.R. HORTON INC	4.75%	15 Feb 2023	230,000	247,484
DAIMLER FINANCE NA LLC	2.125%	10 Mar 2025	265,000	278,296
DANSKE BANK A/S	5.375%	12 Jan 2024	250,000	282,040
DELL INT LLC / EMC CORP	5.45%	15 Jun 2023	338,000	373,835
DELTA AIR LINES 2019 1AA	3.204%	25 Oct 2025	200,000	205,485
DELTA AIR LINES 2020 A	2.5%	10 Dec 2029	95,482	90,695
DELTA AIR LINES/SKYMILES	4.75%	20 Oct 2028	125,000	136,439
DEUTSCHE BANK COMMERCIAL MORTG	2.89%	10 Aug 2049	1,000,000	1,092,055
DEUTSCHE BANK NY	1%	24 Nov 2026	190,000	194,453
DISCOVERY COMMUNICATIONS	3.625%	15 May 2030	156,000	178,699
DOMINION ENERGY INC	1%	15 Aug 2024	462,000	498,743
DRYDEN SENIOR LOAN FUND	1%	17 Apr 2033	1,000,000	999,446
DUKE ENERGY CORP	0.9%	15 Sep 2025	499,000	500,191
ELEVATION CLO LTD	1%	15 Oct 2029	400,000	399,500
EMPOWER FINANCE 2020 LP	1.357%	17 Sep 2027	175,000	176,314
ENBRIDGE ENERGY PARTNERS	5.875%	15 Oct 2025	429,000	524,437
ENERGY TRANSFER LP	4.05%	15 Mar 2025	332,000	364,205
ENERGY TRANSFER LP	4.25%	01 Apr 2024	233,000	252,287
ENTERGY LOUISIANA LLC	1.6%	15 Dec 2030	150,000	151,527
ENTERPRISE PRODUCTS OPER	3.75%	15 Feb 2025	134,000	150,035
EOG RESOURCES INC	4.15%	15 Jan 2026	130,000	150,845
EQUINOR ASA	2.375%	22 May 2030	164,000	175,537
ESSEX PORTFOLIO LP	3.5%	01 Apr 2025	261,000	289,197
EVERSOURCE ENERGY	2.9%	01 Oct 2024	456,000	492,114
EXXON MOBIL CORPORATION	3.482%	19 Mar 2030	174,000	202,359
FANNIE MAE	1%	25 Jul 2036	761,614	751,085
FED HM LN PC POOL U62476	3.5%	01 Apr 2043	63,679	68,941
FED HM LN PC POOL U62580	3.5%	01 May 2043	4,763,690	5,180,065
FEDEX CORP	3.1%	05 Aug 2029	224,000	250,140
FHLMC MULTIFAMILY STRUCTURED P	1%	25 Nov 2030	5,090,000	379,079
FHLMC MULTIFAMILY STRUCTURED P	1.364%	25 Dec 2029	2,623,000	248,098
FIRSTENERGY CORP	4.75%	15 Mar 2023	298,000	314,682
FIRSTENERGY CORP	4.4%	15 Jul 2027	226,000	249,119
FISERV INC	2.75%	01 Jul 2024	418,000	448,845
FNMA POOL AS7155	3%	01 May 2046	716,081	753,566
FNMA POOL BC9396	3%	01 Jul 2046	251,538	265,484
FNMA POOL BM6364	1%	01 Sep 2047	1,853,575	2,128,025

FNMA POOL FM1526	1%	01 Sep 2049	4,244,741	4,453,641
FNMA POOL MA1544	3.5%	01 Aug 2043	79,999	86,904
FNMA POOL MA2249	3.5%	01 Apr 2045	331,918	355,913
FNMA POOL MA2537	3.5%	01 Feb 2046	511,136	548,098
FNMA POOL MA2670	3%	01 Jul 2046	531,694	562,999
FNMA POOL MA2705	3%	01 Aug 2046	465,391	489,676
FNMA POOL MA2925	3.5%	01 Jan 2047	2,165,980	2,317,265
FNMA TBA 15 YR 1.5	1.5%	16 Jan 2036	1,565,000	1,610,238
FNMA TBA 30 YR 1.5	1.5%	12 Feb 2051	1,597,504	1,612,238
FNMA TBA 30 YR 2	2%	14 Jan 2051	9,305,000	9,665,932
FNMA TBA 30 YR 2.5	2.5%	12 Feb 2051	12,944,000	13,622,099
FNMA TBA 30 YR 3	3%	14 Jan 2051	10,250,000	10,739,277

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FRANKLIN RESOURCES INC	1.6%	30 Oct 2030	160,000	159,132
FREDDIE MAC	3.5%	15 Aug 2047	3,351,085	3,711,774
GENERAL DYNAMICS CORP	3.625%	01 Apr 2030	103,000	122,184
GENERAL ELECTRIC CO	3.45%	01 May 2027	233,000	263,534
GENERAL MOTORS FINL CO	4.35%	17 Jan 2027	69,000	78,549
GENERAL MOTORS FINL CO	3.5%	07 Nov 2024	70,000	75,646
GENERAL MOTORS FINL CO	3.15%	30 Jun 2022	193,000	199,818
GILEAD SCIENCES INC	3.65%	01 Mar 2026	111,000	125,928
GLOBAL PAYMENTS INC	2.65%	15 Feb 2025	329,000	352,321
GM FINANCIAL SECURITIZED TERM	0.5%	17 Feb 2026	1,000,000	1,004,322
GNMA II POOL MA6476	4%	20 Feb 2050	14,534,468	15,521,697
GNMA POOL 747514	4.75%	15 Aug 2040	319,020	357,775
GNMA POOL 747662	4.75%	15 Aug 2040	464,639	523,924
GNMA POOL 747716	4.75%	15 Sep 2040	889,747	1,011,229
GNMA POOL 747769	4.75%	15 Sep 2040	606,414	683,524
GNMA POOL 751034	4.75%	15 Sep 2040	399,340	444,906
GNMA POOL 751035	4.75%	15 Aug 2040	66,031	72,765
GNMA POOL 751126	4.75%	15 Oct 2040	794,536	892,119
GNMA POOL 751213	4.75%	15 Oct 2040	1,058,814	1,203,343
GNMA POOL 755223	4.75%	15 Nov 2040	433,456	484,060
GNMA POOL 755280	4.75%	15 Nov 2040	250,813	277,296
GNMA POOL 755400	4.75%	15 Oct 2040	111,355	122,789
GNMA POOL 755477	4.75%	15 Oct 2040	150,502	165,929
GNMA POOL 755692	4.75%	15 Nov 2040	331,640	370,030
GNMA POOL 761203	4.75%	15 Apr 2041	165,866	182,875
GNMA POOL 761334	4.75%	15 Apr 2041	157,941	174,136
GNMA POOL 761519	4.75%	15 Apr 2041	745,991	838,864
GNMA POOL 761707	4.75%	15 May 2041	332,985	371,769
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Apr 2061	1,018,624	1,020,686
GOVERNMENT NATIONAL MORTGAGE A	1%	20 Mar 2065	2,930,796	2,949,580
GOVERNMENT STIF 7 BPS	ERISA GOVERNMENT STIF 7		46,659,855	46,659,855
HOME DEPOT INC	2.5%	15 Apr 2027	136,000	149,244
HSBC HOLDINGS PLC	1%	18 Aug 2031	300,000	309,846
HSBC HOLDINGS PLC	1%	13 Mar 2023	362,000	373,927
HSBC HOLDINGS PLC	4.95%	31 Mar 2030	300,000	376,079
HYUNDAI AUTO RECEIVABLES TRUST	0.38%	15 May 2025	1,000,000	1,001,739
INTERCONTINENTALEXCHANGE	3.75%	01 Dec 2025	348,000	394,103
ITC HOLDINGS CORP	2.95%	14 May 2030	229,000	250,304
JOHN DEERE CAPITAL CORP	2.45%	09 Jan 2030	297,000	325,740

JP MORGAN CHASE COMMERCIAL MOR	2.87%	15 Aug 2049	305,000	332,717
JP MORGAN CHASE COMMERCIAL MOR	1%	15 Dec 2049	1,000,000	1,136,908
JP MORGAN CHASE COMMERCIAL MOR	4.029%	10 Mar 2052	1,000,000	1,183,306
JPMBB COMMERCIAL MORTGAGE SECU	3.494%	15 Jan 2048	550,000	604,692
JPMDB COMMERCIAL MORTGAGE SECU	3.056%	13 Nov 2052	815,000	915,424
* JPMORGAN CHASE + CO	4.125%	15 Dec 2026	639,000	747,032
* JPMORGAN CHASE + CO	1%	23 Jan 2029	774,000	880,259
* JPMORGAN CHASE + CO	1%	23 Jul 2024	917,000	994,721
* JPMORGAN CHASE + CO	1%	05 Dec 2029	183,000	223,279
* JPMORGAN CHASE + CO	1%	19 Nov 2031	185,000	186,755
KINDER MORGAN ENER PART	4.3%	01 May 2024	223,000	246,913
KINDER MORGAN ENER PART	3.45%	15 Feb 2023	237,000	249,428
LEIDOS INC	2.3%	15 Feb 2031	120,000	122,184
LLOYDS BANKING GROUP PLC	3.75%	11 Jan 2027	200,000	226,804
LOWE S COS INC	4.5%	15 Apr 2030	198,000	246,464
LOWE S COS INC	1.3%	15 Apr 2028	175,000	176,544
MARBLE POINT CLO LTD.	1%	20 Jan 2032	500,000	499,573
MCDONALD S CORP	3.3%	01 Jul 2025	223,000	248,325
MCKESSON CORP	3.796%	15 Mar 2024	160,000	175,612
MITSUBISHI UFJ FIN GRP	2.193%	25 Feb 2025	476,000	502,844
MORGAN STANLEY	1%	01 Apr 2031	216,000	251,230
MORGAN STANLEY	1%	10 Dec 2026	296,000	298,203
MORGAN STANLEY	3.7%	23 Oct 2024	667,000	742,236
MORGAN STANLEY BAML TRUST	3.741%	15 Aug 2047	1,650,000	1,797,293
MORGAN STANLEY CAPITAL I TRUST	1%	05 Apr 2042	300,000	316,395
MPLX LP	4%	15 Mar 2028	229,000	263,479
NATIONAL SECS CLEARING	0.75%	07 Dec 2025	250,000	250,640
NATWEST GROUP PLC	1%	22 May 2024	483,000	502,581
NAVIENT STUDENT LOAN TRUST	1.31%	15 Jan 2069	800,000	808,136
NEXTERA ENERGY CAPITAL	2.75%	01 May 2025	228,000	246,657
NEXTERA ENERGY CAPITAL	3.15%	01 Apr 2024	228,000	246,467
NIKE INC	2.75%	27 Mar 2027	180,000	199,175
NISSAN MOTOR CO	4.345%	17 Sep 2027	259,000	286,073
NORTHERN TRUST CORP	1.95%	01 May 2030	104,000	108,403
NORTHROP GRUMMAN CORP	2.93%	15 Jan 2025	228,000	247,986
NORTHROP GRUMMAN CORP	4.4%	01 May 2030	99,000	122,884
NUTRIEN LTD	3.625%	15 Mar 2024	458,000	496,773
NUTRIEN LTD	2.95%	13 May 2030	226,000	248,540
NVIDIA CORP	2.85%	01 Apr 2030	220,000	247,486
O REILLY AUTOMOTIVE INC	1.75%	15 Mar 2031	275,000	275,424
ONCOR ELECTRIC DELIVERY	2.75%	01 Jun 2024	87,000	93,306
ONEOK INC	2.2%	15 Sep 2025	152,000	157,074
ORACLE CORP	2.8%	01 Apr 2027	225,000	248,148
ORIX CORP	2.9%	18 Jul 2022	360,000	373,098
OWL ROCK CAPITAL CORP	3.4%	15 Jul 2026	187,000	189,678
PAYPAL HOLDINGS INC	2.4%	01 Oct 2024	303,000	323,795
PHILIP MORRIS INTL INC	1.75%	01 Nov 2030	345,000	349,286
PIONEER NATURAL RESOURCE	1.9%	15 Aug 2030	265,000	262,659
PPL CAPITAL FUNDING INC	4.125%	15 Apr 2030	208,000	248,827
PRINCIPAL LFE GLB FND II	2.25%	21 Nov 2024	468,000	495,687
PROLOGIS LP	2.25%	15 Apr 2030	139,000	148,950
PUBLIC SERVICE ENTERPRIS	1.6%	15 Aug 2030	252,000	248,466
RAYTHEON TECH CORP	2.25%	01 Jul 2030	120,000	127,463
RAYTHEON TECH CORP	3.5%	15 Mar 2027	220,000	251,099
RAYTHEON TECH CORP	3.95%	16 Aug 2025	120,000	137,630
ROSS STORES INC	4.7%	15 Apr 2027	38,000	44,845

ROYAL BANK OF CANADA	2.25%	01 Nov 2024	200,000	212,762
ROYALTY PHARMA PLC	1.2%	02 Sep 2025	250,000	254,182
SABINE PASS LIQUEFACTION	5.625%	01 Mar 2025	217,000	253,092
SANTANDER DRIVE AUTO RECEIVABL	0.48%	15 Jul 2024	350,000	351,052
SANTANDER RETAIL AUTO LEASE TR	0.57%	22 Apr 2024	1,500,000	1,504,879
SANTANDER UK GROUP HLDGS	1%	05 Jan 2024	356,000	374,677
SCENTRE GROUP TRUST 1/2	3.625%	28 Jan 2026	233,000	258,043
SCHLUMBERGER FIN CA	2.65%	20 Nov 2022	359,000	372,389
SEMPRA ENERGY	2.9%	01 Feb 2023	476,000	499,406
SERVICENOW INC	1.4%	01 Sep 2030	256,000	249,738
SIMON PROPERTY GROUP LP	3.75%	01 Feb 2024	300,000	324,947
SMB PRIVATE EDUCATION LOAN TRU	1.6%	15 Sep 2054	1,850,000	1,867,268
SMITH + NEPHEW PLC	2.032%	14 Oct 2030	200,000	203,744
SOCIAL PROFESSIONAL LOAN PROGR	3.34%	25 Aug 2047	701,705	722,226
SOCIAL PROFESSIONAL LOAN PROGR	2.95%	25 Feb 2042	527,390	538,422
SPRINT SPECTRUM / SPEC I	4.738%	20 Sep 2029	230,000	249,111
STANDARD CHARTERED PLC	3.95%	11 Jan 2023	86,000	90,478
* STATE STREET CORP	1%	30 Mar 2031	217,000	247,308
STEEL DYNAMICS INC	1.65%	15 Oct 2027	175,000	180,360

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SUMITOMO MITSUI FINL GRP	2.142%	23 Sep 2030	252,000	253,028
SUMITOMO MITSUI FINL GRP	2.696%	16 Jul 2024	350,000	373,677
T MOBILE USA INC	3.75%	15 Apr 2027	526,000	599,009
T MOBILE USA INC	2.25%	15 Nov 2031	112,000	114,950
TAKEDA PHARMACEUTICAL	4.4%	26 Nov 2023	665,000	736,405
TJX COS INC	1.15%	15 May 2028	93,000	93,469
TJX COS INC	1.6%	15 May 2031	78,000	78,804
TORONTO DOMINION BANK	3.25%	11 Mar 2024	300,000	325,803
TOYOTA AUTO RECEIVABLES OWNER	0.47%	15 Jan 2026	1,000,000	1,004,660
TOYOTA MOTOR CREDIT CORP	1.8%	13 Feb 2025	358,000	375,396
TRUIST BANK	1%	17 Sep 2029	362,000	383,046
TRUIST BANK	3.2%	01 Apr 2024	340,000	369,058
TTX CO	4.15%	15 Jan 2024	231,000	253,460
UBS COMMERCIAL MORTGAGE TRUST	1%	15 Mar 2051	9,557,273	517,840
UNITED AIR 2016 2 AA PTT	2.875%	07 Apr 2030	294,495	295,887
UNITED PARCEL SERVICE	4.45%	01 Apr 2030	137,000	171,371
US 10YR NOTE (CBT)MAR21	XCBT 20210322		6,800,000	7,438
US 10YR ULTRA FUT MAR21	XCBT 20210322		(5,700,000)	23,906
US 2YR NOTE (CBT) MAR21	XCBT 20210331		(10,000,000)	(6,250)
US 5YR NOTE (CBT) MAR21	XCBT 20210331		10,600,000	14,438
US DOLLAR			8,759,665	8,759,665
US LONG BOND(CBT) MAR21	XCBT 20210322		(1,100,000)	15,727
US TREASURY N/B	1.25%	15 May 2050	1,000	907
US TREASURY N/B	1.375%	15 Aug 2050	8,000	7,493
US TREASURY N/B	0.875%	15 Nov 2030	2,000	1,993
US TREASURY N/B	1.375%	15 Nov 2040	5,000	4,944
US TREASURY N/B	1.5%	30 Nov 2021	5,312,000	5,378,400
US TREASURY N/B	0.375%	30 Sep 2027	409,000	402,753
US TREASURY N/B	0.125%	15 Oct 2023	6,000	5,996

US TREASURY N/B	0.625%	30 Nov 2027	8,000	7,999
US TREASURY N/B	0.375%	30 Nov 2025	1,137,000	1,138,599
US TREASURY N/B	0.125%	15 Dec 2023	12,426,000	12,411,438
US TREASURY N/B	0.375%	31 Dec 2025	10,094,000	10,101,886
US TREASURY N/B	0.125%	31 Dec 2022	33,750,000	33,753,955
US ULTRA BOND CBT MAR21	XCBT	20210322	(400,000)	(7,750)
USAA CAPITAL CORP	2.125%	01 May 2030	234,000	246,049
VEREIT OPERATING PARTNER	2.2%	15 Jun 2028	190,000	194,281
VERIZON COMMUNICATIONS	0.85%	20 Nov 2025	284,000	286,231
VERIZON COMMUNICATIONS	1.68%	30 Oct 2030	249,000	247,993
VIATRIS INC	2.7%	22 Jun 2030	359,000	380,944
VISA INC	1.9%	15 Apr 2027	117,000	124,525
VISA INC	1.1%	15 Feb 2031	255,000	251,413
VMWARE INC	4.5%	15 May 2025	217,000	248,351
WALT DISNEY COMPANY/THE	3.375%	15 Nov 2026	219,000	247,415
WALT DISNEY COMPANY/THE	2.65%	13 Jan 2031	114,000	124,980
WASTE MANAGEMENT INC	1.15%	15 Mar 2028	190,000	190,543
WELLS FARGO + COMPANY	4.125%	15 Aug 2023	685,000	748,243
WELLS FARGO + COMPANY	1%	30 Oct 2025	590,000	623,848
WELLS FARGO + COMPANY	1%	11 Feb 2031	143,000	151,732
WESTLAKE AUTOMOBILE RECEIVABLE	0.56%	15 May 2024	1,000,000	1,002,356
XLIT LTD	4.45%	31 Mar 2025	435,000	496,418
ZOETIS INC	2%	15 May 2030	360,000	372,755
Sub-Total: Fund 5796 15 of 15			Total \$	300,540,344

Sub-Total: Investment Income Fund-Underlying Investments at Fair Value (15 funds) \$11,022,290,587

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
*	MASS MUTUAL LIFE INSURANCE COMPANY	Synthetic GIC Wrapper Contract, Rate of Interest 2.63%		\$ -
	ROYAL BANK OF CANADA	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		-
*	STATE STREET BANK AND TRUST COMPANY	Synthetic GIC Wrapper Contract, Rate of Interest 2.84%		-
*	THE PRUDENTIAL INSURANCE COMPANY OF AMERICA	Synthetic GIC Wrapper Contract, Rate of Interest 2.62%		-
*	NEW YORK LIFE ISURANCE COMPANY	Synthetic GIC Wrapper Contract, Rate of Interest 2.48%		-
*	VOYA RETIREMENT INSURANCE AND ANNUITY COMPANY	Synthetic GIC Wrapper Contract, Rate of Interest 1.17%		-
*	METROPOLITAN LIFE INSURANCE COMPANY	Separate Account GIC Contract, Rate of Interest 2.73%		-
Sub-Total : Synthetic GICs at Fair Value				\$ -
TOTAL : Interest Income Fund- at Fair Value				\$ 11,022,290,587
Adjustment from fair value to contract value for fully benefit-responsive investment contracts				(602,776,201)
Stable Value Fund - at Contract Value				\$10,419,514,386

n / a - Cost is not applicable

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EXHIBIT INDEX

Exhibit Number	Description
23	Consent of Independent Registered Public Accounting Firm

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SIGNATURE

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned thereunto duly authorized.

IBM 401(k) Plus Plan

Date: June 25, 2021

By: /s/ Robert F. Del Bene

Robert F. Del Bene
Vice President and Controller

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CONSENT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

We hereby consent to the incorporation by reference in the Registration Statements on Form S-8 (Nos. 333-09055 and 033-33458) of International Business Machines Corporation of our report dated June 25, 2021 relating to the financial statements and supplemental schedules of the IBM 401(k) Plus Plan, which appears in this Form 11-K.

/s/ PricewaterhouseCoopers LLP

PricewaterhouseCoopers LLP
New York, NY
June 25, 2021
