



# INTERNATIONAL BUSINESS MACHINES CORP

## FORM 11-K

(Annual Report Of Employee Stock Plans)

Filed 06/16/23 for the Period Ending 12/31/22

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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, 2022**

**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**

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## IBM 401(k) PLUS PLAN

### Table of Contents

	<u>Page</u>
<b>Financial Statements and Schedules:</b>	
<a href="#"><u>Report of Independent Registered Public Accounting Firm</u></a>	<a href="#"><u>3</u></a>
<b>Financial Statements:</b>	
<a href="#"><u>Statements of Net Assets Available for Benefits at December 31, 2022 and 2021</u></a>	<a href="#"><u>4</u></a>
<a href="#"><u>Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2022</u></a>	<a href="#"><u>5</u></a>
<a href="#"><u>Notes to Financial Statements</u></a>	<a href="#"><u>6</u></a>
<b>Supplemental Schedules*:</b>	
<a href="#"><u>Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible at December 31, 2022</u></a>	<a href="#"><u>18</u></a>
<a href="#"><u>Schedule H, Line 4i - Schedule of Assets (Held at End of Year) at December 31, 2022</u></a>	<a href="#"><u>19</u></a>
<b>Exhibit:</b>	
<a href="#"><u>Exhibit Index</u></a>	<a href="#"><u>565</u></a>

\* 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, 2022 and 2021 and the related statement of changes in net assets available for benefits for the year ended December 31, 2022, including the related notes (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2022 and 2021, and the changes in net assets available for benefits for the year ended December 31, 2022 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, 2022, and of assets (held at end of year) at December 31, 2022 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.

/s/ PricewaterhouseCoopers LLP

PricewaterhouseCoopers LLP  
New York, NY  
June 16, 2023

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,**

	2022	2021
	(Dollars in thousands)	
Assets:		
Investments, at fair value (Note 3)	\$ 43,658,551	\$ 57,104,104
Investments in fully benefit-responsive investment contracts, at contract value (Note 5)	9,123,312	9,104,455
Total investments	52,781,863	66,208,559
Receivables:		
Notes receivable from participants	155,524	168,508
Income, sales proceeds and other receivables	306,605	151,863
Total receivables	462,129	320,371
Total assets	53,243,992	66,528,930
Liabilities:		
Payable for investments purchased	820,138	912,349
Total liabilities	820,138	912,349
Net assets available for benefits	\$ 52,423,853	\$ 65,616,581

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,**

	<b>2022</b>
	<b>(Dollars in thousands)</b>
<b>Additions to net assets attributed to:</b>	
Investment income/(loss):	
Net depreciation in fair value of investments	\$ (11,136,025)
Interest income from investments	355,956
Dividends	822,616
	<u>(9,957,454)</u>
Interest income on notes receivable from participants	6,685
Contributions:	
Participants	942,501
Employer	489,480
	<u>1,431,982</u>
Transfers from acquired company benefit plans	27,574
Total reductions	<u>(8,491,212)</u>
<b>Deductions from net assets attributed to:</b>	
Distributions to participants	4,665,026
Administrative expenses, net	36,489
Total deductions	<u>4,701,516</u>
<b>Net decrease in net assets during the year</b>	<b>(13,192,728)</b>
<b>Net assets available for benefits:</b>	
Beginning of year	65,616,581
End of year	<u><u>\$ 52,423,853</u></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) and applicable Summaries of Material Modification (SMM) for a complete description of the Plan’s provisions.

**General**

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

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

At December 31, 2022 and 2021, the number of participants with an account balance in the Plan was 162,870 and 166,735 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) IBM Consulting 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) Infrastructure Services Representative hired or rehired on or after November 1, 2015; or (4) is in one of the following job families in 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. IBM Consulting 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. IBM Consulting Entry Professional Hires on or after April 1, 2015 shall become eligible for these employer contributions only upon promotion.

In plan year 2022, matching and automatic contributions were 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 160 mutual funds in the Expanded Choice - Mutual Funds tier, in multiples of one percent. If participants do not make an investment election, then contributions will be invested in the default Target Retirement fund that most closely corresponds to the year in which they will reach age 60.

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

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

### **Participant Accounts**

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

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

On each valuation date, the unit/share value of each fund is determined by dividing the current investment value of the assets in that fund on that date by the number of units/shares in the fund. The participant's investment value of assets equals the market value of assets for all funds except the Interest Income Fund for which the participant's investment value



of assets equals the contract value of assets. In determining the unit/share value, new contributions that are to be allocated as of the valuation date are excluded from the calculation. On the next day, the cash related to new contributions is transferred into the fund and the number of additional units to be credited to a participant's account for each fund, due to new contributions, is equal to the amount of the participant's new contributions to the fund divided by the prior night's unit value.

Contributions (with the exception of after-tax contributions and Roth 401(k) contributions) made to the Plan, as well as interest, dividends, or other earnings of the Plan are generally not included in the taxable income of the participant until withdrawal, at which time all earnings and contributions withdrawn generally are taxed as ordinary income to the participant. Additionally, withdrawals of pre-tax contributions by the participant before attaining age 59 1/2 are subject to a penalty tax of 10 percent unless an exception applies (e.g. at least 55 years of age when the participant terminates from IBM). After-tax contributions made to the Plan are not tax deferred, but are taxable income prior to the participant making the contribution. Any interest, dividends or other earnings on the after-tax contributions are generally not included in the taxable income of the participant until withdrawal, at which time all earnings withdrawn are generally taxed as ordinary income to the participant. Any distribution of earnings on after-tax contributions that are withdrawn by the participant before attaining age 59 1/2 are subject to a penalty tax of 10 percent unless an exception applies. Roth 401(k) contributions are not tax deferred, but are taxable income prior to the participant making the contribution. Interest, dividends or other earnings on Roth 401(k) contributions may not be taxable at withdrawal provided the participant has met the applicable rules.

Consistent with provisions established by the IRS, the Plan's 2022 limit on employee salary and performance pay deferrals was \$20,500. Participants who were age 50 or older during 2022 could take advantage of a higher 401(k) contribution limit of \$27,000. The 2022 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$20,000. Puerto Rico participants who were age 50 or older in 2022 could take advantage of a higher contribution limit of \$21,500.

### **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.

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, 2022 and 2021 ranged from 3.25 percent to 10.75 percent.

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

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

## **Termination of Service**

If the value of a participant's account is \$1,000 or less, it will be distributed to the participant in a lump-sum payment following the termination of the participant's employment with IBM. If the account balance is greater than \$1,000 at the time of separation, the participant may defer distribution of the account until age 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 percent of the fair value of the securities loaned. The Plan bears the risk of loss with respect to any unfavorable change in fair value of the invested cash collateral. However, the Borrowers bear the risk of loss related to the decrease in the fair value of the non-cash collateral and, therefore, would have to deliver additional securities to maintain the required collateral. In the event of default by any of the Borrowers, the Trustee shall indemnify the Plan by

purchasing replacement securities equal to the number of unreturned loaned securities, to the extent that such replacement securities are available on the open market and if to the extent that such proceeds are insufficient or the collateral is unavailable, the purchase of replacement securities shall be made at Trustee's expense or, if replacement securities are not able to be purchased, the Trustee shall credit the Plan for the market value of the unreturned securities. In each case, the Trustee would apply the proceeds from the collateral for such a loan to make the Plan whole.

Loans are collateralized as either cash or non-cash, in an amount equal to 102 percent to 105 percent of the fair value of the loan. Cash collateral is invested in a U.S. government money market account. Non-cash collateral accepted in the program are securities issued or guaranteed by the U.S. government or its agencies. On December 31, 2022, the Plan had \$248 million of open loans backed by \$215 million of cash collateral and \$44 million of non-cash collateral (104 percent collateral). Securities lending may be permitted in certain commingled funds and in funds within the Expanded Choice – Mutual Funds tier. The prospectus for each fund will disclose if lending is permitted and the risks involved.

## **Kyndryl**

On November 3, 2021 the spin off of Kyndryl Holdings, Inc., from IBM created the Kyndryl Stock Fund from the IBM Stock Fund - which was a fund closed to new investments. Gallagher Fiduciary Advisor LLC was hired as an independent fiduciary with respect to the management of the Kyndryl Stock Fund, and they have liquidate the fund effective August 15, 2022.

## **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.

## NOTE 3 — INVESTMENTS

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

### Investments at Fair Value as of December 31, 2022

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
<b>Equity:</b>				
<b>Equity mutual funds</b>	\$ 5,486,589	\$ —	\$ 76	\$ 5,486,665
<b>IBM Corporation common stock</b>	978,196	—	—	978,196
<b>Equity securities</b>	11,739,438	3,897,240	1,695	15,638,374
<b>Fixed income:</b>				
<b>Government securities</b>	—	4,697,964	—	4,697,964
<b>Corporate bonds</b>	—	1,809,324	6	1,809,330
<b>Mortgage and asset-backed securities</b>	1,339	270,867	—	272,206
<b>Fixed income mutual funds</b>	1,028,977	—	—	1,028,977
<b>Cash and cash equivalents</b>	32,734	—	—	32,734
<b>Derivatives</b>	—	4,806	—	4,806
<b>Other mutual funds</b>	912,727	—	—	912,727
<b>Subtotal</b>	20,180,000	10,680,202	1,777	30,861,979
<b>Investments measured at net asset value using the NAV practical expedient (1)</b>	—	—	—	12,796,572
<b>Total investments at fair value</b>	<u>\$ 20,180,000</u>	<u>\$ 10,680,202</u>	<u>\$ 1,777</u>	<u>\$ 43,658,551</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, 2022.

## Investments at Fair Value as of December 31, 2021

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
<b>Equity:</b>				
Equity mutual funds	\$ 6,894,192	\$ —	\$ 69	\$ 6,894,261
IBM Corporation common stock	950,587	—	—	950,587
Equity securities	6,882,406	5,073,337	629	11,956,372
<b>Fixed income:</b>				
Government securities	—	6,102,348	—	6,102,348
Corporate bonds	—	2,300,921	8	2,300,928
Mortgage and asset-backed securities	1,477	260,349	—	261,826
Fixed income mutual funds	1,338,807	—	—	1,338,807
<b>Cash and cash equivalents</b>	76,903	—	—	76,903
<b>Derivatives</b>	5,680	974	—	6,654
<b>Other mutual funds</b>	1,683,744	—	—	1,683,744
<b>Subtotal</b>	17,833,797	13,737,929	705	31,572,431
<b>Investments measured at net asset value using the NAV practical expedient (1)</b>	—	—	—	25,531,672
<b>Total investments at fair value</b>	<u>\$ 17,833,797</u>	<u>\$ 13,737,929</u>	<u>\$ 705</u>	<u>\$ 57,104,104</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, 2021.

## 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, 2022 and 2021, respectively:

Investments at fair value:	2022	2021
	(Dollars in thousands)	
Commingled Equity funds	\$ 10,830,963	\$ 23,090,255
Other funds	1,153,372	1,480,116
Short-term Investment funds	812,237	961,301
<b>Total investments measured at net asset value using the NAV practical expedient</b>	<u>\$ 12,796,572</u>	<u>\$ 25,531,672</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, 2022 and 2021, 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 \$4.8 million and an asset of \$6.7 million as of December 31, 2022 and 2021, respectively. The gross notional amount of the derivative financial instruments was \$2.0 billion and \$1.8 billion as of December 31, 2022 and 2021, 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 was unable to obtain a replacement investment contract, the Fund may experience losses if the market value of the Plan's assets no longer covered by the contract is below contract value. The Fund may seek to add additional issuers over time to diversify the Fund's exposure to such risk, but there is no assurance the Fund will be able to do so. The combination of the default of an issuer and an inability to obtain a replacement agreement could render the Fund unable to maintain contract value. The terms of an Investment Contract generally provide for settlement of payments only upon termination of the contract or total liquidation of the covered investments. Generally, payments will be made pro-rata, based on the percentage of investments covered by each issuer. Contract termination occurs whenever the contract value or market value of the covered investments reaches zero or upon certain events of default. If the contract terminates when the market value equals zero, the issuer will pay the excess of contract value over market value to the Plan to the extent necessary for the Plan to satisfy outstanding contract value withdrawal requests. Contract termination also may occur by either party upon election and notice as agreed to under the terms of the contract.



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

<b>Investment Contracts at December 31,</b>	<b>2022</b>	<b>2021</b>
	<b>(Dollars in thousands)</b>	
Contract value:		
Synthetic GICs	\$ 7,696,935	\$ 7,696,209
Separate account GICs	1,426,377	1,408,246
Total Investment Contracts	<u>\$ 9,123,312</u>	<u>\$ 9,104,455</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, 2022 and 2021, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements 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:

	<b>December 31,</b>	
	<b>2022</b>	<b>2021</b>
	<b>(Dollars in thousands)</b>	
Net assets available for benefits per the financial statements	\$ 52,423,853	\$ 65,616,581
Plus:		
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	(741,682)	281,066
Net assets available for benefits per the Form 5500	<u>\$ 51,682,172</u>	<u>\$ 65,897,647</u>

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

	<b>Year Ended December 31, 2022</b>
	<b>(Dollars in thousands)</b>
Total investment income and interest income on notes receivable from participants per the financial statements	\$ (9,950,769)
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2021	281,066
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2022	(741,682)
Total investment income per the Form 5500	<u>\$ (10,973,516)</u>

**NOTE 8 - RELATED-PARTY TRANSACTIONS**

At December 31, 2022, 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, 2022 and 2021, the Plan held 6,943,084 and 7,111,756 shares of IBM common stock valued at \$978 million and \$951 million, respectively. During the year ended December 31, 2022, purchases of IBM common stock by the Plan totaled \$97 million and sales of IBM common stock by the Plan totaled \$123 million.

**IBM 401(k) PLUS PLAN AT DECEMBER 31, 2022**  
**Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**

(a)*	(b) Identity and address of Obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items						Amount received during reporting year		(g) Unpaid balance at end of year	Amount Overdue	
		Security ID	Issue Date	Maturity Date	Interest Rate	Capitalized Interest	(d) Original amount of loan	(e) Principal	(f) Interest		(h) Principal	(i) Interest
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESC7M6	12/21/2007	12/28/2017	6.75 %	\$ —	\$ 9,850,000	\$ —	\$ —	\$ 15,831,220	\$ 9,850,000	\$ 5,981,220
	Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESCXA3	5/17/2007	11/30/2056	5.86 %	—	1,730,000	—	—	2,766,032	—	2,766,032
	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, 2022**

(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 6,943,084 shares State Street Bank and Trust Company Government Short-Term Investment Fund	\$	978,196,094  774,807
Mutual Funds				
	Administered by Fidelity	Expanded Choice - Mutual Funds (refer to Exhibit A - investments)		6,842,010,614
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 1,392,075 shares		115,717,563
Commingled and Other Funds				
	Vanguard Employee Benefit Index Fund	Large Company Index		6,923,875,841
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		1,725,766,009
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		1,016,354,337
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		710,226,568
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		588,713,710
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		576,253,367
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		416,324,433
	PanAgora	Balanced Fund		276,905,859

\* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
<b>Separately-Managed Funds</b>				
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit B - investments)		\$ 4,320,889,030
	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit C - investments)		3,389,548,267
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit D - investments)		2,145,459,861
	Managed by Neuberger Berman Fixed Income	Total Bond Market (refer to Exhibit E - investments)		1,372,075,114
	Managed by State Street Global Advisors	Real Estate Investment Trust (refer to Exhibit F - investments)		984,495,799
	Managed by Loomis, Sayles and Company	Total Bond Market (Refer to Exhibit G - investments)		876,411,420
	Managed by Western Asset Management Company	Total Bond Market (Refer to Exhibit H - investments)		451,217,114
	Managed by Pacific Investment Management Company (PIMCO)	Total Bond Market (refer to Exhibit I - investments)		504,024,524
	Managed by RW. Baird & Co.	Total Bond Market (Refer to Exhibit J - investments)		417,616,757
	Managed by State Street Global Advisors	International Real Estate Index (refer to Exhibit K - investments)		398,584,149
	Managed by Loomis, Sayles and Company	Long Term Credit (Refer to Exhibit L - investments)		353,564,335
	Managed by Western Asset Management Company	Long Term Credit (Refer to Exhibit M - investments)		234,311,689
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit N - investments)		279,985,297
	Managed by JP Morgan	High Yield Debt (refer to exhibit O - investments)		132,736,549
	Managed by Prudential	Emerging Markets Debt (refer to Exhibit P - investments)		132,831,031
	Managed by State Street Global Advisors	Total Stock Market Index (refer to Exhibit Q - investments)		6,182,297,264
	Managed by State Street Global Advisors	European Stock Index (refer to Exhibit R - investments)		342,979,684
	Managed by State Street Global Advisors	Pacific Stock Index (refer to Exhibit S - investments)		260,604,715

\* Party-In-Interest

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
<b>Separately-Managed Funds (continued)</b>				
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit T - investments)		\$ 8,974,009,473
*	Mass Mutual Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.66%		
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 2.57%		
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.57%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 2.57%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.35%		
*	Voya Retirement Insurance and Annuity Company	Synthetic GIC Wrapper Contract, Rate of Interest 1.85%		
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.50%		
*	Notes receivable from participants	Interest rates range: 3.25% - 10.75% Terms: one to thirty years		155,523,891
<b>Interest-Bearing Cash</b>				
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		491,862,378

\* Party-In-Interest

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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	861,588	\$ 26,842,257
	AMERICAN BALANCED FUND	MUTUAL FUNDS	1,572,112	45,583,385
	AMERICAN FUNDS FUNDAMENTAL INV	MUTUAL FUNDS	805,138	49,139,929
	AMERICAN MUTUAL FUND	MUTUAL FUNDS	959,743	47,132,487
	CAPITAL WORLD BOND FUND	MUTUAL FUNDS	399,220	6,496,626
	CAPITAL WORLD GROWTH AND INCOM	MUTUAL FUNDS	424,074	22,055,516
	DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	777,915	19,866,215
	DFA EMERGING MARKETS VALUE POR	MUTUAL FUNDS	810,651	21,749,011
	DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,382,032	13,556,936
	DFA INTERNATIONAL SMALL COMPAN	MUTUAL FUNDS	677,304	11,905,958
	DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	929,887	16,687,594
	DFA INTERNATIONAL VECTOR EQUIT	MUTUAL FUNDS	462,658	5,517,153
	DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	637,102	14,883,073
	DFA US CORE EQUITY 1 PORTFOLIO	MUTUAL FUNDS	1,362,303	41,023,955
	DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	796,589	31,156,632
	DFA US TARGETED VALUE PORTFOLI	MUTUAL FUNDS	2,071,833	57,286,016
	DFA US VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	500,882	10,767,654
	DODGE + COX BALANCED FUND	MUTUAL FUNDS	471,996	44,319,857
	DODGE + COX GLOBAL BOND FUND	MUTUAL FUNDS	926,248	9,400,799
	DODGE + COX GLOBAL STOCK FUND	MUTUAL FUNDS	1,667,744	21,310,577
	DODGE + COX INCOME FUND	MUTUAL FUNDS	5,722,632	69,984,354
	DODGE + COX INTERNATIONAL STOC	MUTUAL FUNDS	1,116,682	48,542,299
	DODGE + COX STOCK FUND	MUTUAL FUNDS	784,040	170,772,067
	EUROPACIFIC GROWTH FUND	MUTUAL FUNDS	762,001	37,852,805
	FIDELITY ADVISOR FLOATING RATE	MUTUAL FUNDS	3,131,731	28,615,211
	FIDELITY ADVISOR STRATEGIC INC	MUTUAL FUNDS	3,188,995	35,092,781
	FIDELITY BALANCED FUND	MUTUAL FUNDS	3,290,959	75,277,095
	FIDELITY BLUE CHIP GROWTH FUND	MUTUAL FUNDS	2,703,018	309,128,027
	FIDELITY CANADA FUND	MUTUAL FUNDS	320,001	18,772,997
	FIDELITY CAPITAL + INCOME FUND	MUTUAL FUNDS	9,194,976	83,893,750
	FIDELITY CHINA REGION FUND	MUTUAL FUNDS	1,665,316	55,011,170
	FIDELITY CONTRAFUND	MUTUAL FUNDS	19,154,499	234,412,673
	FIDELITY CONVERTIBLE SECURITIE	MUTUAL FUNDS	833,744	25,045,043
	FIDELITY DIVERSIFIED INTERNATI	MUTUAL FUNDS	481,155	17,600,573
	FIDELITY DIVIDEND GROWTH FUND	MUTUAL FUNDS	1,420,554	41,753,588
	FIDELITY EMERGING ASIA FUND	MUTUAL FUNDS	1,035,458	36,690,754

FIDELITY EQUITY INCOME FUND IN	MUTUAL FUNDS	418,504	26,992,787
FIDELITY EUROPE FUND/UNITED ST	MUTUAL FUNDS	222,805	6,911,827
FIDELITY FOCUSED STOCK FUND	MUTUAL FUNDS	1,435,658	34,373,197
FIDELITY FREEDOM 2005 FUND	MUTUAL FUNDS	130,303	1,380,161
FIDELITY FREEDOM 2010 FUND	MUTUAL FUNDS	237,452	3,027,951
FIDELITY FREEDOM 2015 FUND	MUTUAL FUNDS	694,673	7,175,537
FIDELITY FREEDOM 2020 FUND	MUTUAL FUNDS	2,045,440	26,138,487
FIDELITY FREEDOM 2025 FUND	MUTUAL FUNDS	3,560,019	41,889,043
FIDELITY FREEDOM 2030 FUND	MUTUAL FUNDS	2,511,464	37,121,552
FIDELITY FREEDOM 2035 FUND	MUTUAL FUNDS	2,146,931	27,259,597
FIDELITY FREEDOM 2040 FUND	MUTUAL FUNDS	1,764,163	15,899,502
FIDELITY FREEDOM 2045 FUND	MUTUAL FUNDS	759,824	7,870,536
FIDELITY FREEDOM 2050 FUND	MUTUAL FUNDS	526,074	5,558,093
FIDELITY FREEDOM 2055 FUND	MUTUAL FUNDS	134,134	1,698,370
FIDELITY FREEDOM 2060 FUND	MUTUAL FUNDS	97,908	1,101,143
FIDELITY FREEDOM 2065 FUND	MUTUAL FUNDS	46,327	502,403
FIDELITY FREEDOM INCOME FUND	MUTUAL FUNDS	456,163	4,521,262
FIDELITY GNMA FUND	MUTUAL FUNDS	969,520	9,938,785
FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS	1,658,442	15,352,568
FIDELITY GROWTH COMPANY FUND	MUTUAL FUNDS	22,876,675	522,974,078
FIDELITY GROWTH DISCOVERY FUND	MUTUAL FUNDS	1,300,008	53,793,962
FIDELITY HIGH INCOME FUND	MUTUAL FUNDS	1,965,454	14,497,666
FIDELITY INTERNATIONAL DISCOVE	MUTUAL FUNDS	247,512	9,902,622
FIDELITY INTERNATIONAL REAL ES	MUTUAL FUNDS	709,796	7,231,745
FIDELITY INTERNATIONAL SMALL C	MUTUAL FUNDS	600,610	16,231,664
FIDELITY INTERNATIONAL SUSTAIN	MUTUAL FUNDS	137,049	1,506,817
FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS	378,794	5,527,032
FIDELITY LARGE CAP STOCK FUND	MUTUAL FUNDS	969,226	36,841,172
FIDELITY LATIN AMERICA FUND/UN	MUTUAL FUNDS	898,519	16,398,648
FIDELITY LEVERAGED COMPANY STO	MUTUAL FUNDS	1,080,012	34,176,749
FIDELITY LIMITED TERM GOVERNME	MUTUAL FUNDS	2,199,605	20,813,002
FIDELITY LOW PRICED STOCK FUND	MUTUAL FUNDS	1,031,021	48,055,820
FIDELITY MAGELLAN FUND	MUTUAL FUNDS	2,787,252	29,870,276
FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,517,850	57,699,824
FIDELITY NEW MARKETS INCOME FU	MUTUAL FUNDS	1,179,923	13,822,335
FIDELITY OTC PORTFOLIO	MUTUAL FUNDS	21,375,897	283,023,238
FIDELITY OVERSEAS FUND/UNITED	MUTUAL FUNDS	279,136	14,309,357
FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	514,657	14,260,490
FIDELITY REAL ESTATE INCOME FU	MUTUAL FUNDS	1,347,416	15,162,013
FIDELITY REAL ESTATE INVESTMEN	MUTUAL FUNDS	595,391	22,449,825
FIDELITY SMALL CAP DISCOVERY F	MUTUAL FUNDS	2,590,489	59,900,757
FIDELITY SMALL CAP STOCK FUND	MUTUAL FUNDS	1,269,122	18,456,217
FIDELITY TOTAL BOND FUND	MUTUAL FUNDS	5,187,252	49,433,834
FIDELITY TREND FUND	MUTUAL FUNDS	255,689	28,105,468
FIDELITY VALUE FUND	MUTUAL FUNDS	3,998,308	50,467,660
GROWTH FUND OF AMERICA/THE	MUTUAL FUNDS	1,350,907	67,716,867
INTERNATIONAL GROWTH AND INCOM	MUTUAL FUNDS	138,849	4,466,451
INVESTMENT COMPANY OF AMERICA/	MUTUAL FUNDS	446,665	18,659,037



NEW ECONOMY FUND/THE	MUTUAL FUNDS	802,955	35,544,322
NEW PERSPECTIVE FUND	MUTUAL FUNDS	874,541	41,861,917
NEW WORLD FUND INC	MUTUAL FUNDS	747,182	49,849,778
PIMCO ALL ASSET FUND	MUTUAL FUNDS	1,027,959	10,897,079
PIMCO CLIMATE BOND FUND	MUTUAL FUNDS	9,851	84,290
PIMCO COMMODITYREALRETURN STRA	MUTUAL FUNDS	18,177,595	89,337,127
PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	2,030,286	18,654,780
PIMCO DYNAMIC BOND FUND	MUTUAL FUNDS	709,645	6,806,759
PIMCO EMERGING MARKETS BOND FU	MUTUAL FUNDS	956,838	7,721,414
PIMCO EMERGING MARKETS LOCAL C	MUTUAL FUNDS	448,651	2,503,284
PIMCO HIGH YIELD FUND	MUTUAL FUNDS	2,218,086	16,867,219
PIMCO INCOME FUND	MUTUAL FUNDS	2,173,880	22,826,978
PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	2,023,624	19,008,206
PIMCO INTERNATIONAL BOND FUND	MUTUAL FUNDS	1,019,700	7,823,411
PIMCO INVESTMENT GRADE CREDIT	MUTUAL FUNDS	3,690,707	32,197,568
PIMCO LONG TERM US GOVERNMENT	MUTUAL FUNDS	3,447,874	13,061,226
PIMCO LOW DURATION ESG FUND	MUTUAL FUNDS	804,838	7,183,991
PIMCO LOW DURATION FUND/UNITED	MUTUAL FUNDS	2,465,198	22,682,746
PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS	337,183	3,030,222
PIMCO REALESTATEREALRETURN STR	MUTUAL FUNDS	7,493,197	42,257,138
PIMCO STOCKSPPLUS FUND/UNITED S	MUTUAL FUNDS	3,299,165	31,270,638
PIMCO TOTAL RETURN ESG FUND	MUTUAL FUNDS	902,044	6,886,689
PIMCO TOTAL RETURN FUND	MUTUAL FUNDS	4,949,756	42,494,253
SMALLCAP WORLD FUND INC	MUTUAL FUNDS	556,066	32,808,933
VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS	8,987,635	319,299,772
VANGUARD EQUITY INCOME FUND	MUTUAL FUNDS	1,826,434	156,205,358
VANGUARD EXPLORER FUND	MUTUAL FUNDS	575,766	50,586,283
VANGUARD FTSE SOCIAL INDEX FUN	MUTUAL FUNDS	2,227,813	56,698,515
VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	711,654	19,243,828
VANGUARD GLOBAL ESG SELECT STO	MUTUAL FUNDS	63,337	2,277,647
VANGUARD GLOBAL MINIMUM VOLATI	MUTUAL FUNDS	381,436	10,315,099
VANGUARD GLOBAL WELLESLEY INCO	MUTUAL FUNDS	54,653	1,375,753
VANGUARD GLOBAL WELLINGTON FUN	MUTUAL FUNDS	201,289	5,906,538
VANGUARD GNMA FUND	MUTUAL FUNDS	1,547,078	14,343,116
VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS	905,326	72,137,705
VANGUARD HIGH YIELD CORPORATE	MUTUAL FUNDS	7,130,304	37,200,702
VANGUARD INTERMEDIATE TERM BON	MUTUAL FUNDS	4,540,391	46,264,907
VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS	3,334,241	28,189,823
VANGUARD INTERMEDIATE TERM TRE	MUTUAL FUNDS	3,835,201	38,437,557
VANGUARD INTERNATIONAL EXPLORE	MUTUAL FUNDS	676,295	10,334,720
VANGUARD INTERNATIONAL GROWTH	MUTUAL FUNDS	961,770	87,964,137
VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS	490,280	17,627,451
VANGUARD LONG TERM BOND INDEX	MUTUAL FUNDS	1,017,650	11,222,807
VANGUARD LONG TERM INVESTMENT	MUTUAL FUNDS	4,210,279	33,363,619
VANGUARD LONG TERM TREASURY FU	MUTUAL FUNDS	3,775,289	33,648,021
VANGUARD MID CAP GROWTH FUND	MUTUAL FUNDS	2,841,784	54,083,855
VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	1,833,340	103,324,633
VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	3,853,885	105,568,625

VANGUARD SELECTED VALUE FUND	MUTUAL FUNDS	1,306,138	32,980,662
VANGUARD SHORT TERM BOND INDEX	MUTUAL FUNDS	4,123,839	41,189,489
VANGUARD SHORT TERM FEDERAL FU	MUTUAL FUNDS	3,343,178	33,867,030
VANGUARD SHORT TERM INVESTMENT	MUTUAL FUNDS	6,707,837	67,485,158
VANGUARD SHORT TERM TREASURY F	MUTUAL FUNDS	7,870,940	79,501,307
VANGUARD SMALL CAP INDEX FUND	MUTUAL FUNDS	865,211	76,802,134
VANGUARD STAR FUND	MUTUAL FUNDS	929,614	22,640,240
VANGUARD STRATEGIC EQUITY FUND	MUTUAL FUNDS	981,127	30,294,987
VANGUARD TARGET RETIREMENT 202	MUTUAL FUNDS	4,284,748	71,878,742
VANGUARD TARGET RETIREMENT 202	MUTUAL FUNDS	1,833,806	46,688,079
VANGUARD TARGET RETIREMENT 203	MUTUAL FUNDS	2,180,167	42,727,247
VANGUARD TARGET RETIREMENT 203	MUTUAL FUNDS	1,816,740	57,507,634
VANGUARD TARGET RETIREMENT 204	MUTUAL FUNDS	1,006,015	23,345,471
VANGUARD TARGET RETIREMENT 204	MUTUAL FUNDS	944,511	32,650,294
VANGUARD TARGET RETIREMENT 205	MUTUAL FUNDS	216,268	9,437,915
VANGUARD TARGET RETIREMENT 205	MUTUAL FUNDS	476,277	18,345,730
VANGUARD TARGET RETIREMENT 206	MUTUAL FUNDS	74,479	1,943,329
VANGUARD TARGET RETIREMENT 206	MUTUAL FUNDS	31,351	1,270,681
VANGUARD TARGET RETIREMENT 207	MUTUAL FUNDS	24,565	501,552
VANGUARD TARGET RETIREMENT INC	MUTUAL FUNDS	2,633,939	32,334,431
VANGUARD TOTAL BOND MARKET IND	MUTUAL FUNDS	5,429,463	52,144,230
VANGUARD US GROWTH FUND	MUTUAL FUNDS	991,613	102,151,694
VANGUARD US MULTIFACTOR FUND	MUTUAL FUNDS	124,906	3,960,929
VANGUARD WELLESLEY INCOME FUND	MUTUAL FUNDS	2,883,941	171,579,312
VANGUARD WELLINGTON FUND	MUTUAL FUNDS	2,999,476	200,019,026
VANGUARD WINDSOR FUND	MUTUAL FUNDS	760,762	52,563,954
WASHINGTON MUTUAL INVESTORS FU	MUTUAL FUNDS	785,798	41,324,672
<b>Total : EXHIBIT A - Expanded Choice Mutual Funds</b>			<b>\$6,842,010,614</b>

n / a - Cost is not applicable

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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	
	1+1 AG	COMMON STOCK	7,474	\$ 92,542
	29METALS LTD	COMMON STOCK	44,748	57,860
	360 DIGITECH INC	ADR USD.00001	14,600	297,256
	360 SECURITY TECHNOLOGY IN A	COMMON STOCK CNY1.0	72,600	68,324
	361 DEGREES INTERNATIONAL	COMMON STOCK HKD.1	140,000	59,731
	37 INTERACTIVE ENTERTAINME A	COMMON STOCK CNY1.0	23,000	59,751
	3I GROUP PLC	COMMON STOCK GBP.738636	123,953	2,002,515
	3SBIO INC	COMMON STOCK USD.00001	209,000	222,256
	77 BANK LTD/THE	COMMON STOCK	9,800	163,912
	888 HOLDINGS PLC	COMMON STOCK GBP.005	63,281	66,310
	A LIVING SMART CITY SERVICES	COMMON STOCK CNY1.0	70,750	85,299
	A.G. BARR PLC	COMMON STOCK GBP.04167	15,177	97,135
	A2 MILK CO LTD	COMMON STOCK	144,761	675,745
	A2A SPA	COMMON STOCK EUR.52	264,673	351,678
	AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK USD.01	141,000	322,288
	AAK AB	COMMON STOCK	28,303	484,234
	AALBERTS NV	COMMON STOCK EUR.25	20,246	784,736
	AAREAL BANK AG TEND	COMMON STOCK	10,174	347,442
	AB SCIENCE SA	COMMON STOCK EUR.01	4,947	37,573
	ABACUS PROPERTY GROUP	REIT	72,495	129,201
	ABB LTD REG	COMMON STOCK CHF.12	275,456	8,384,790
	ABC ARBITRAGE	COMMON STOCK EUR.016	6,478	44,595
	ABC MART INC	COMMON STOCK	5,600	316,341
	ABDULLAH AL OTHAIM MARKETS	COMMON STOCK SAR10.	7,480	207,004
	ABLBIO INC	COMMON STOCK KRW500.0	4,716	86,641
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	71,851	989,418
	ABOITIZ EQUITY VENTURES INC	COMMON STOCK PHP1.	342,380	355,462
	ABOUT YOU HOLDING SE	COMMON STOCK	6,297	39,486
	ABRDN PLC	COMMON STOCK GBP.1396825	356,244	807,377
	ABSA GROUP LTD	COMMON STOCK ZAR2.0	131,550	1,499,121
	ABSOLUTE SOFTWARE CORPORATIO	COMMON STOCK	8,000	83,486
	ABU DHABI COMMERCIAL BANK	COMMON STOCK AED1.	431,483	1,057,369
	ABU DHABI ISLAMIC BANK	COMMON STOCK AED1.	247,044	612,792
	ABU DHABI NATIONAL OIL CO FO	COMMON STOCK AED.08	424,556	509,793
	ACADEMEDIA AB	COMMON STOCK SEK1.0	18,243	78,052
	ACBEL POLYTECH INC	COMMON STOCK TWD10.	71,095	69,002

ACCELLERON INDUSTRIES AG	COMMON STOCK CHF.01	13,772	285,145
ACCENT GROUP LTD	COMMON STOCK	31,219	35,527
ACCIONA SA	COMMON STOCK EUR1.	3,746	687,242
ACCOR SA	COMMON STOCK EUR3.0	26,114	646,875
ACCTON TECHNOLOGY CORP	COMMON STOCK TWD10.0	91,685	698,763
ACE HARDWARE INDONESIA	COMMON STOCK IDR10.0	819,700	26,104
ACEN CORP	COMMON STOCK PHP1.0	121,026	16,602
ACER INC	COMMON STOCK TWD10.	606,953	464,846
ACERINOX SA	COMMON STOCK EUR.25	27,715	273,367
ACKERMANS + VAN HAAREN	COMMON STOCK	4,191	715,786
ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	53,126	1,517,824
ACTIVIA PROPERTIES INC	REIT	116	361,917
ACWA POWER CO	COMMON STOCK SAR10.0	13,612	550,565
ADARO ENERGY INDONESIA TBK P	COMMON STOCK IDR100.0	2,431,500	599,800
ADASTRIA CO LTD	COMMON STOCK	4,900	86,355
ADBRI LTD	COMMON STOCK	71,856	79,919
ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK ZAR.001	32,881	97,590
ADDLIFE AB B	COMMON STOCK SEK2.037	18,930	198,132
ADDETECH AB B SHARES	COMMON STOCK SEK.75	38,904	557,704
ADECCO GROUP AG REG	COMMON STOCK CHF.1	26,339	865,629
ADEKA CORP	COMMON STOCK	14,800	239,513
ADESSO SE	COMMON STOCK	473	66,636
ADEVINTA ASA	COMMON STOCK NOK.2	36,574	240,241
ADIDAS AG	COMMON STOCK	29,206	3,974,998
ADIMMUNE CORP	COMMON STOCK TWD10.0	51,000	59,049
ADMIRAL GROUP PLC	COMMON STOCK GBP.001	32,631	839,140
ADP	COMMON STOCK EUR3.0	4,299	576,413
ADTRAN HOLDINGS INC	COMMON STOCK	5,977	107,816
ADVANCE LOGISTICS INVESTMENT	REIT	91	99,567
ADVANCE RESIDENCE INVESTMENT	REIT	222	570,298
ADVANCED CERAMIC X CORP	COMMON STOCK TWD10.0	8,000	47,469
ADVANCED ENERGY SOLUTION HOL	COMMON STOCK TWD10.0	5,000	104,474
ADVANCED INFO SERVICE FOR RG	FOREIGN SH. THB1.0 A	203,298	1,144,597
ADVANCED MEDICAL SOLUTIONS	COMMON STOCK GBP.05	32,883	102,481
ADVANCED MICRO FABRICATION A	COMMON STOCK CNY1.0	6,248	88,068
ADVANCED PETROCHEMICALS CO	COMMON STOCK SAR10.0	21,608	244,369
ADVANCED WIRELESS SEMICONDUCT	COMMON STOCK TWD10.	24,000	53,126
ADVANTAGE ENERGY LTD	COMMON STOCK	32,400	226,450
ADVANTECH CO LTD	COMMON STOCK TWD10.	70,519	758,536
ADVANTEST CORP	COMMON STOCK	33,900	2,176,894
ADYEN NV	COMMON STOCK EUR.01	3,355	4,628,825
AECC AVIATION POWER CO A	COMMON STOCK CNY1.0	24,500	148,960
AECI LTD	COMMON STOCK ZAR1.0	34,989	180,137
AECON GROUP INC	COMMON STOCK	12,600	84,716
AEDIFICA	REIT	5,276	428,112
AEGON NV	COMMON STOCK EUR.12	327,586	1,656,825
AEM HOLDINGS LTD DUAL CURREN	COMMON STOCK	47,300	120,795
AENA SME SA	COMMON STOCK	11,524	1,442,671

AEON CO LTD	COMMON STOCK	110,600	2,315,659
AEON DELIGHT CO LTD	COMMON STOCK	3,900	89,055
AEON FINANCIAL SERVICE CO LT	COMMON STOCK	18,600	196,505
AEON REIT INVESTMENT CORP	REIT	268	312,989
AERCAP HOLDINGS NV	COMMON STOCK EUR.01	24,133	1,407,437
AEROFLOT PJSC	COMMON STOCK RUB1.0	102,600	34,575
AFI PROPERTIES LTD	COMMON STOCK ILS1.0	7,173	211,409
AFRICAN RAINBOW MINERALS LTD	COMMON STOCK ZAR.05	28,114	475,864
AFRY AB	COMMON STOCK SEK2.5	16,685	274,554
AG GROWTH INTERNATIONAL INC	COMMON STOCK	3,400	108,779
AGC INC	COMMON STOCK	32,600	1,074,175
AGEAS	COMMON STOCK	31,910	1,415,494
AGFA GEVAERT NV	COMMON STOCK	26,108	74,481
AGILE GROUP HOLDINGS LTD	COMMON STOCK HKD.1	351,000	103,884
AGILITY	COMMON STOCK KWD.1	249,648	589,630
AGL ENERGY LTD	COMMON STOCK	106,722	583,650
AGNICO EAGLE MINES LTD	COMMON STOCK	79,182	4,111,772
AGORA INC ADR	ADR	8,200	32,062
AGRICULTURAL BANK OF CHINA A	COMMON STOCK CNY1.0	1,172,993	490,872
AGRICULTURAL BANK OF CHINA H	COMMON STOCK CNY1.0	4,159,000	1,428,083
AGUAS ANDINAS SA A	COMMON STOCK	413,779	95,146
AHNLAB INC	COMMON STOCK KRW500.	889	47,158
AI HOLDINGS CORP	COMMON STOCK	7,400	116,273
AIA GROUP LTD	COMMON STOCK	1,993,400	22,168,895
AIB GROUP PLC	COMMON STOCK EUR.625	152,200	584,927
AICA KOGYO CO LTD	COMMON STOCK	9,200	216,109
AIDA ENGINEERING LTD	COMMON STOCK	8,200	47,924
AIER EYE HOSPITAL GROUP CO A	COMMON STOCK CNY1.0	79,927	357,367
AIFUL CORP	COMMON STOCK	56,300	168,608
AIMS APAC REIT	REIT	90,000	83,274
AIN HOLDINGS INC	COMMON STOCK	4,400	200,727
AIR ARABIA PJSC	COMMON STOCK AED1.	336,344	196,757
AIR CANADA	COMMON STOCK	29,600	423,591
AIR CHINA LTD A	COMMON STOCK CNY1.0	67,500	102,943
AIR CHINA LTD H	COMMON STOCK CNY1.0	438,000	390,022
AIR FRANCE KLM	COMMON STOCK EUR1.0	158,864	208,570
AIR LIQUIDE SA	COMMON STOCK EUR5.5	88,024	12,483,043
AIR NEW ZEALAND LTD	COMMON STOCK	175,431	82,103
AIR WATER INC	COMMON STOCK	33,000	380,715
AIRBUS SE	COMMON STOCK EUR1.0	99,524	11,798,254
AIRPORT CITY LTD	COMMON STOCK ILS.01	13,110	209,027
AIRPORTS OF THAILAND PCL FOR	FOREIGN SH. THB1.0 A	820,000	1,775,660
AIRTAC INTERNATIONAL GROUP	COMMON STOCK TWD10.0	28,422	860,254
AIRTEL AFRICA PLC	COMMON STOCK USD.5	128,328	172,526
AIRTRIP CORP	COMMON STOCK	2,200	40,707
AISIN CORP	COMMON STOCK	25,100	664,979
AIXTRON SE	COMMON STOCK NPV	19,194	552,596
AJ BELL PLC	COMMON STOCK GBP.000125	49,020	211,458

AJINOMOTO CO INC	COMMON STOCK	78,800	2,389,872
AK MEDICAL HOLDINGS LTD	COMMON STOCK HKD.01	56,000	70,243
AKER ASA A SHARES	COMMON STOCK NOK28.	4,119	300,945
AKER BP ASA	COMMON STOCK NOK1.0	54,528	1,690,345
AKESO INC	COMMON STOCK USD.00001	191,000	1,052,281
AKR CORPORINDO TBK PT	COMMON STOCK IDR20.0	1,251,000	112,212
AKTIA BANK OYJ	COMMON STOCK NPV	9,038	98,514
AKZO NOBEL N.V.	COMMON STOCK EUR.5	33,170	2,206,686
AL HAMMADI HOLDING	COMMON STOCK SAR10.0	13,297	141,887
AL RAJHI BANK	COMMON STOCK SAR10.	332,441	6,652,358
AL RAJHI CO FOR CO OPERATIVE	COMMON STOCK QAR10.	2,714	64,636
ALAMOS GOLD INC CLASS A	COMMON STOCK	69,326	700,449
ALCHIP TECHNOLOGIES LTD	COMMON STOCK TWD10.0	15,000	383,991
ALCON INC	COMMON STOCK CHF.04	83,715	5,746,503
ALD SA	COMMON STOCK EUR1.5	24,312	279,638
ALDAR PROPERTIES PJSC	COMMON STOCK AED1.0	655,373	790,520
ALDREES PETROLEUM AND TRANSP	COMMON STOCK SAR10.	6,233	123,399
ALFA LAVAL AB	COMMON STOCK SEK2.84	57,841	1,676,198
ALFA S.A.B. A	COMMON STOCK	500,900	318,986
ALFEN N.V.	COMMON STOCK EUR.1	4,101	369,229
ALFRESA HOLDINGS CORP	COMMON STOCK	32,400	411,725
ALGONQUIN POWER + UTILITIES	COMMON STOCK	115,252	750,229
ALIANSCOE SONAE SHOPPING CENT	COMMON STOCK	35,700	115,084
ALIBABA GROUP HOLDING LTD	COMMON STOCK USD.000003125	2,536,000	28,024,523
ALIBABA GROUP HOLDING SP ADR	ADR USD.000025	3,812	335,799
ALIBABA HEALTH INFORMATION T	COMMON STOCK HKD.01	694,200	591,475
ALIBABA PICTURES GROUP LTD	COMMON STOCK HKD.25	2,420,000	176,734
ALIMAK GROUP AB	COMMON STOCK SEK.02	8,775	62,827
ALIMENTATION COUCHE TARD INC	COMMON STOCK	134,700	5,915,089
ALINMA BANK	COMMON STOCK SAR10.0	166,221	1,439,727
ALIOR BANK SA	COMMON STOCK PLN10.0	20,990	164,125
ALK ABELLO A/S	COMMON STOCK DKK10.0	22,600	312,552
ALLEGRO.EU SA	COMMON STOCK PLN.01	43,173	248,401
ALLEIMA AB	COMMON STOCK	38,435	142,104
ALLIANCE BANK MALAYSIA BHD	COMMON STOCK	315,700	262,949
ALLIANCE GLOBAL GROUP INC	COMMON STOCK PHP1.	1,349,200	288,693
ALLIANCE PHARMA PLC	COMMON STOCK GBP.01	68,305	43,524
* ALLIANZ SE REG	COMMON STOCK	66,710	14,301,518
ALLIED PROPERTIES REAL ESTAT	REIT	11,300	213,499
ALLKEM LTD	COMMON STOCK	97,076	734,547
ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	2,439	397,005
ALM. BRAND A/S	COMMON STOCK DKK1.0	108,230	175,132
ALMARAI CO	COMMON STOCK SAR10.0	42,403	603,662
ALMIRALL SA	COMMON STOCK EUR.12	12,177	117,483
ALONY HETZ PROPERTIES + INV	COMMON STOCK ILS1.0	21,868	221,872
ALPHA GROUP INTERNATIONAL PL	COMMON STOCK	4,453	99,002

ALPHA SERVICES AND HOLDINGS	COMMON STOCK EUR.29	238,431	254,465
ALPHAMAB ONCOLOGY	COMMON STOCK USD.000002	63,000	87,175
ALPHAWAVE IP GROUP PLC	COMMON STOCK GBP.01	45,042	54,903
ALPS ALPINE CO LTD	COMMON STOCK	35,400	320,942
ALROSA PJSC	COMMON STOCK RUB.5	471,798	381,316
ALS LTD	COMMON STOCK	69,753	577,797
ALSEA SAB DE CV	COMMON STOCK	76,900	145,456
ALSO HOLDING AG REG	COMMON STOCK CHF1.0	1,140	209,238
ALSTOM	COMMON STOCK EUR7.0	54,888	1,343,601
ALTAGAS LTD	COMMON STOCK	49,000	845,507
ALTAREA	REIT EUR15.279999999999999	694	93,404
ALTEN SA	COMMON STOCK EUR1.05	4,956	620,469
ALTEOGEN INC	COMMON STOCK KRW500.0	5,527	169,167
ALTUM LTD	COMMON STOCK	18,928	449,525
ALTUS MINERALS CORPORATION	COMMON STOCK	6,700	109,825
ALTRI SGPS SA	COMMON STOCK EUR.125	46,857	250,085
ALTUS GROUP LTD	COMMON STOCK	7,500	299,125
ALUJAIN CORP	COMMON STOCK SAR10.0	5,751	57,005
ALUMINA LTD	COMMON STOCK	341,515	349,828
ALUMINUM CORP OF CHINA LTD A	COMMON STOCK CNY1.0	142,300	91,544
ALUMINUM CORP OF CHINA LTD H	COMMON STOCK CNY1.0	860,000	365,819
ALUPAR INVESTIMENTO SA UNIT	UNIT	40,900	218,783
AMADA CO LTD	COMMON STOCK	59,200	458,729
AMADEUS FIRE AG	COMMON STOCK	970	119,658
AMADEUS IT GROUP SA	COMMON STOCK EUR.01	76,623	3,970,218
AMANAT HOLDINGS PJSC	COMMON STOCK AED1.0	129,435	29,892
AMANO CORP	COMMON STOCK	9,900	180,793
AMATA CORP PUBLIC CO LTD FOR	FOREIGN SH. THB1.0 A	508,228	312,553
AMBEA AB	COMMON STOCK SEK.024968	5,628	23,784
AMBEV SA	COMMON STOCK	877,925	2,414,046
AMBU A/S B	COMMON STOCK DKK.5	28,047	354,787
AMERICA MOVIL SAB DE C SER L	COMMON STOCK	4,760,062	4,318,613
AMERICANAS SA	COMMON STOCK	122,636	223,939
AMG ADVANCED METALLURGICAL	COMMON STOCK EUR.02	858	31,307
AMLAK INTERNATIONAL FINANCE	COMMON STOCK	5,378	21,380
AMMB HOLDINGS BHD	COMMON STOCK	336,125	316,071
AMOREPACIFIC CORP	COMMON STOCK KRW500.0	6,270	687,546
AMOREPACIFIC GROUP	COMMON STOCK KRW500.0	5,409	150,438
AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	30,410	177,970
AMP LTD	COMMON STOCK	631,508	562,628
AMPLIFON SPA	COMMON STOCK EUR.02	20,388	605,338
AMPOL LTD	COMMON STOCK	40,862	781,240
AMREST HOLDINGS SE	COMMON STOCK EUR.1	26,626	118,511
AMS OSRAM AG	COMMON STOCK	46,181	339,635
AMUNDI SA	COMMON STOCK EUR2.5	10,066	570,247
ANA HOLDINGS INC	COMMON STOCK	26,500	561,536



ANAERGIA INC SUB VOTING SHR	COMMON STOCK	7,600	24,343
ANDLAUER HEALTHCARE GROUP IN	COMMON STOCK	3,000	104,838
ANDRITZ AG	COMMON STOCK	13,070	744,877
ANEKA TAMBANG TBK	COMMON STOCK IDR100.0	1,446,426	184,473
ANGEL YEAST CO LTD A	COMMON STOCK CNY1.0	8,500	55,311
ANGLO AMERICAN PLATINUM LTD	COMMON STOCK ZAR.1	11,485	961,784
ANGLO AMERICAN PLC	COMMON STOCK USD.54945	216,201	8,413,886
ANGLOGOLD ASHANTI LTD	COMMON STOCK ZAR.25	74,543	1,442,362
ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	146,531	8,782,843
ANHUI CONCH CEMENT CO LTD A	COMMON STOCK CNY1.0	43,500	171,381
ANHUI CONCH CEMENT CO LTD H	COMMON STOCK CNY1.0	228,000	797,494
ANHUI GUJING DISTILLERY CO A	COMMON STOCK CNY1.0	4,200	161,172
ANHUI GUJING DISTILLERY CO B	COMMON STOCK CNY1.	18,400	294,685
ANHUI KOUZI DISTILLERY CO A	COMMON STOCK CNY1.0	6,100	50,631
ANHUI YINGJIA DISTILLERY C A	COMMON STOCK CNY1.0	6,800	61,219
ANICOM HOLDINGS INC	COMMON STOCK	10,000	43,940
ANIMA HOLDING SA	COMMON STOCK	211,047	152,491
ANIMA HOLDING SPA	COMMON STOCK NPV	57,265	228,696
ANJOY FOODS GROUP CO LTD A	COMMON STOCK CNY1.0	2,500	58,238
ANRITSU CORP	COMMON STOCK	25,100	242,176
ANSELL LTD	COMMON STOCK	23,991	459,078
ANTA SPORTS PRODUCTS LTD	COMMON STOCK HKD.1	177,000	2,319,951
ANTOFAGASTA PLC	COMMON STOCK GBP.05	67,327	1,243,681
ANZ GROUP HOLDINGS LTD	COMMON STOCK	511,036	8,199,588
AO WORLD PLC	COMMON STOCK GBP.0025	49,213	30,832
AOKI HOLDINGS INC	COMMON STOCK	15,200	78,772
AOZORA BANK LTD	COMMON STOCK	22,000	430,888
AP MEMORY TECHNOLOGY CORP	COMMON STOCK TWD5.0	14,000	75,065
AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	554	1,225,398
AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	989	2,214,647
APA GROUP	STAPLED SECURITY	199,520	1,455,020
APELOA PHARMACEUTICAL CO A	COMMON STOCK CNY1.0	12,000	37,163
APERAM	COMMON STOCK	8,799	277,635
APM HUMAN SERVICES INTERNATI	COMMON STOCK	46,529	75,110
APPLUS SERVICES SA	COMMON STOCK EUR.1	25,099	171,838
ARAB NATIONAL BANK	COMMON STOCK SAR10.	101,768	867,926
ARABIAN CEMENT	COMMON STOCK SAR10.	8,311	74,197
ARATA CORP	COMMON STOCK	2,300	72,517
ARB CORP LTD	COMMON STOCK	13,916	241,871
ARBONIA AG	COMMON STOCK CHF4.2	8,856	123,364
ARC RESOURCES LTD	COMMON STOCK	116,303	1,566,500
ARCA CONTINENTAL SAB DE CV	COMMON STOCK	76,000	617,134
ARCADIS NV	COMMON STOCK EUR.02	14,016	549,975
ARCELORMITTAL	COMMON STOCK	95,559	2,491,008
ARCLAND SERVICE HOLDINGS CO	COMMON STOCK	1,100	18,005
ARCLANDS CORP	COMMON STOCK	4,900	58,215
ARCS CO LTD	COMMON STOCK	6,800	113,150
ARENA REIT	REIT	60,058	154,305



ARGENTINE PESO	FOREIGN CURRENCY	1,346	8
ARGENX SE	COMMON STOCK	7,643	2,871,450
ARGO GRAPHICS INC	COMMON STOCK	1,600	44,594
ARIAKE JAPAN CO LTD	COMMON STOCK	3,300	108,561
ARISTOCRAT LEISURE LTD	COMMON STOCK	100,662	2,070,554
ARITZIA INC SUBORDINATE VOTI	COMMON STOCK	11,400	398,384
ARJO AB B SHARES	COMMON STOCK SEK.33	36,501	136,112
ARKEMA	COMMON STOCK EUR10.0	9,736	875,565
ARNOLDO MONDADORI EDITORE	COMMON STOCK EUR.26	34,111	65,820
AROUNDTOWN SA	COMMON STOCK EUR.01	183,186	426,363
ARRIYADH DEVELOPMENT COMPANY	COMMON STOCK SAR10.0	14,775	71,084
ARTERIA NETWORKS CORP	COMMON STOCK	4,200	39,404
ARTIS REAL ESTATE INVESTMENT	REIT	14,000	93,096
ARYZTA AG	COMMON STOCK CHF.02	194,127	231,373
AS ONE CORP	COMMON STOCK	4,900	213,801
ASAHI GROUP HOLDINGS LTD	COMMON STOCK	76,600	2,372,395
ASAHI HOLDINGS INC	COMMON STOCK	13,200	190,966
ASAHI INTECC CO LTD	COMMON STOCK	36,600	599,937
ASAHI KASEI CORP	COMMON STOCK	211,700	1,496,302
ASCENTAGE PHARMA GROUP INTER	COMMON STOCK USD.0001	23,500	77,380
ASCENTIAL PLC	COMMON STOCK GBP.01	69,112	167,687
ASCOPIAVE SPA	COMMON STOCK EUR1.	17,014	43,489
ASE TECHNOLOGY HOLDING CO LT	COMMON STOCK TWD10.0	652,128	1,990,525
ASHMORE GROUP PLC	COMMON STOCK GBP.0001	73,391	211,392
ASHTREAD GROUP PLC	COMMON STOCK GBP.1	74,055	4,209,348
ASHTROM GROUP LTD	COMMON STOCK	11,743	218,619
ASIA CEMENT CHINA HOLDINGS	COMMON STOCK HKD.1	86,500	40,784
ASIA CEMENT CORP	COMMON STOCK TWD10.	386,924	515,952
ASIA OPTICAL CO INC	COMMON STOCK TWD10.0	41,931	82,491
ASIA PACIFIC TELECOM CO LTD	COMMON STOCK TWD10.0	260,206	51,635
ASIA VITAL COMPONENTS	COMMON STOCK TWD10.	48,000	174,755
ASIANA AIRLINES	COMMON STOCK KRW5000.	10,841	120,828
ASICS CORP	COMMON STOCK	26,100	576,089
ASKUL CORP	COMMON STOCK	7,200	93,030
ASM INTERNATIONAL NV	COMMON STOCK EUR.04	7,909	1,996,263
ASMEDIA TECHNOLOGY INC	COMMON STOCK TWD10.0	4,000	87,094
ASML HOLDING NV	COMMON STOCK EUR.09	66,299	35,780,561
ASMPT LTD	COMMON STOCK HKD.1	52,100	371,478
ASOS PLC	COMMON STOCK GBP.035	7,982	48,417
ASPEED TECHNOLOGY INC	COMMON STOCK TWD10.0	3,300	180,640
ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK ZAR.1390607	71,163	570,182
ASR NEDERLAND NV	COMMON STOCK EUR.16	22,768	1,076,287
ASSA ABLOY AB B	COMMON STOCK SEK1.0	172,184	3,710,155
ASSECO POLAND SA	COMMON STOCK PLN1.	17,316	286,669
ASSICURAZIONI GENERALI	COMMON STOCK	140,274	2,487,388
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	60,824	1,152,990

ASSURA PLC	REIT GBP.1	457,460	300,034
ASTELLAS PHARMA INC	COMMON STOCK	314,000	4,738,269
ASTON MARTIN LAGONDA GLOBAL	COMMON STOCK GBP.1	58,870	109,588
ASTRA INTERNATIONAL TBK PT	COMMON STOCK IDR50.	3,486,680	1,270,267
ASTRAL FOODS LTD	COMMON STOCK ZAR.01	16,039	153,414
ASTRAZENECA PLC	COMMON STOCK USD.25	257,208	34,732,400
ASUSTEK COMPUTER INC	COMMON STOCK TWD10.	136,172	1,188,817
ASX LTD	COMMON STOCK	33,286	1,520,397
ASYMCHEM LABORATORIES TIAN A	COMMON STOCK CNY1.0	280	5,964
ATACADAO SA	COMMON STOCK	88,400	247,500
ATALAYA MINING PLC	COMMON STOCK GBP.075	12,873	51,099
ATCO LTD CLASS I	COMMON STOCK	13,000	406,613
ATEA ASA	COMMON STOCK NOK1.0	22,903	265,027
ATHENS WATER SUPPLY + SEWAGE	COMMON STOCK EUR.6	7,311	53,058
ATLAS ARTERIA	STAPLED SECURITY	244,364	1,094,374
ATLAS COPCO AB A SHS	COMMON STOCK SEK.16	394,055	4,672,231
ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	278,872	2,983,957
ATLAS CORP	COMMON STOCK USD.01	12,400	190,216
ATOM CORP	COMMON STOCK	17,000	99,846
ATOS SE	COMMON STOCK EUR1.0	16,901	163,669
ATOSS SOFTWARE AG	COMMON STOCK	673	99,655
ATRESMEDIA CORP DE MEDIOS DE	COMMON STOCK EUR.75	16,042	54,650
ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	14,228	233,936
ATS CORP	COMMON STOCK	13,600	422,469
ATTENDO AB	COMMON STOCK	19,242	44,854
AUB GROUP LTD	COMMON STOCK	15,023	229,276
AUBAY	COMMON STOCK EUR.5	1,431	74,514
AUCKLAND INTL AIRPORT LTD	COMMON STOCK	233,503	1,155,574
AUCTION TECHNOLOGY GROUP	COMMON STOCK GBP.0001	14,225	129,066
AUO CORP	COMMON STOCK TWD10.0	1,307,641	637,753
AURELIUS EQUITY OPPORTUNITIE	COMMON STOCK	5,035	98,428
AUREN ENERGIA SA ON	COMMON STOCK	88,270	245,947
AURIZON HOLDINGS LTD	COMMON STOCK	318,084	799,113
AURORA CANNABIS INC	COMMON STOCK	33,434	30,844
AURUBIS AG	COMMON STOCK	4,399	358,486
AUSSIE BROADBAND LTD	COMMON STOCK	139,026	241,141
AUSTAL LTD	COMMON STOCK	39,619	55,856
AUSTEVOLL SEAFOOD ASA	COMMON STOCK NOK.5	19,322	172,844
AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	55,556	65,543
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	17,036	11,553
AUSTRALIAN ETHICAL INVT LTD	COMMON STOCK	14,274	37,624
AUSTRIA TECHNOLOGIE + SYSTEM	COMMON STOCK	4,736	162,239
AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	153,000	949,985
AUTOBACS SEVEN CO LTD	COMMON STOCK	12,000	130,983
AUTOCANADA INC	COMMON STOCK	4,200	72,255
AUTOGRILL SPA	COMMON STOCK	35,067	241,842

AUTOHOME INC ADR	ADR USD.01	10,800	330,480
AUTONEUM HOLDING AG	COMMON STOCK CHF.05	476	52,565
AVANZA BANK HOLDING AB	COMMON STOCK SEK2.5	20,945	452,694
AVARY HOLDING SHENZHEN CO A	COMMON STOCK CNY1.0	15,600	61,607
AVEVA GROUP PLC	COMMON STOCK GBP.0355556	19,609	757,811
AVEX INC	COMMON STOCK	5,700	72,352
AVI LTD	COMMON STOCK ZAR.05	64,450	284,883
AVIC ELECTROMECHANICAL SY A	COMMON STOCK CNY1.0	39,100	56,504
AVIC INDUSTRY FINANCE HOLD A	COMMON STOCK CNY1.0	97,700	45,967
AVICHINA INDUSTRY + TECH H	COMMON STOCK CNY1.0	600,000	269,829
AVICOPTER PLC A	COMMON STOCK CNY1.0	6,000	40,056
AVIVA PLC	COMMON STOCK GBP.3289474	498,366	2,643,069
AVON PROTECTION PLC	COMMON STOCK GBP1.0	5,297	68,532
AVZ MINERALS LTD	COMMON STOCK	408,727	216,199
AWA BANK LTD/THE	COMMON STOCK	6,000	96,844
AXA SA	COMMON STOCK EUR2.29	326,103	9,061,559
AXFOOD AB	COMMON STOCK SEK5.0	16,362	449,540
AXIAL RETAILING INC	COMMON STOCK	3,900	100,168
AXIATA GROUP BERHAD	COMMON STOCK	472,726	331,835
AYA GOLD + SILVER INC	COMMON STOCK	43,600	290,248
AYALA CORPORATION	COMMON STOCK PHP50.	40,342	506,058
AYALA LAND INC	COMMON STOCK PHP1.0	1,639,190	912,075
AZ COM MARUWA HOLDINGS INC	COMMON STOCK	10,000	118,111
AZBIL CORP	COMMON STOCK	21,300	536,486
AZIMUT HOLDING SPA	COMMON STOCK	19,496	435,493
AZRIELI GROUP LTD	COMMON STOCK ILS.1	9,105	602,785
AZUL SA	PREFERENCE	51,100	103,996
B GRIMM POWER PCL NVDR	NVDR THB2.0	225,100	258,413
B+M EUROPEAN VALUE RETAIL SA	COMMON STOCK GBP.1	153,745	762,212
B2GOLD CORP	COMMON STOCK	179,900	638,635
B3 SA BRASIL BOLSA BALCAO	COMMON STOCK	1,127,934	2,820,510
BABCOCK INTL GROUP PLC	COMMON STOCK GBP.6	42,809	145,375
BACHEM HOLDING AG	COMMON STOCK CHF.01	8,628	752,064
BADGER INFRASTRUCTURE SOLUTI	COMMON STOCK	6,000	118,056
BAE SYSTEMS PLC	COMMON STOCK GBP.025	530,582	5,456,225
BAIDU INC CLASS A	COMMON STOCK USD.000000625	376,800	5,392,547
BAKKAFROST P/F	COMMON STOCK DKK1.0	10,020	622,876
BALANCED COMM PROPERTY TRUST	REIT GBP.01	136,478	144,920
BALFOUR BEATTY PLC	COMMON STOCK GBP.5	81,234	329,070
BALLARD POWER SYSTEMS INC	COMMON STOCK	40,200	192,255
BALOISE HOLDING AG REG	COMMON STOCK CHF.1	7,261	1,120,932
BANCA GENERALI SPA	COMMON STOCK EUR1.	10,602	362,758
BANCA MEDIOLANUM SPA	COMMON STOCK	37,582	312,773
BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	503	1,033
BANCA POPOLARE DI SONDRIO	COMMON STOCK NPV	82,270	331,894
BANCO ABC BRASIL SA	PREFERENCE	54,105	202,056
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	930,249	5,593,479
BANCO BPM SPA	COMMON STOCK NPV	208,240	740,962

BANCO BRADESCO S.A.	COMMON STOCK	264,668	675,917
BANCO BRADESCO SA PREF	PREFERENCE	899,775	2,609,200
BANCO BTG PACTUAL SA PNA	PREFERENCE	8	8
BANCO BTG PACTUAL SA UNIT	UNIT	191,200	866,208
BANCO COMERCIAL PORTUGUES R	COMMON STOCK	2,689,154	421,878
BANCO DE CHILE	COMMON STOCK	5,841,607	603,394
BANCO DE CREDITO E INVERSION	COMMON STOCK	10,629	304,292
BANCO DE SABADELL SA	COMMON STOCK EUR.125	960,705	903,095
BANCO DEL BAJIO SA	COMMON STOCK	123,000	388,492
BANCO DO BRASIL S.A.	COMMON STOCK	165,189	1,084,374
BANCO ESTADO RIO GRAN PREF B	PREFERENCE	49,732	91,347
BANCO SANTANDER BRASIL UNIT	UNIT	69,300	373,526
BANCO SANTANDER CHILE ADR	ADR	30,341	480,601
BANCO SANTANDER SA	COMMON STOCK EUR.5	2,737,887	8,188,929
BANDAI NAMCO HOLDINGS INC	COMMON STOCK	33,700	2,102,087
BANGCHAK CORP PCL NVDR	NVDR THB1.0	289,900	263,709
BANGKOK CHAIN HOSPITAL NVDR	NVDR THB1.0	226,300	133,896
BANGKOK DUSIT MED SERVI NVDR	NVDR THB.1	1,807,900	1,514,050
BANGKOK EXPRESSWAY AND M FOR	FOREIGN SH. THB1.0 A	1,385,375	391,993
BANK AL JAZIRA	COMMON STOCK SAR10.	68,151	346,014
BANK ALBILAD	COMMON STOCK SAR10.	83,110	983,033
BANK BTPN SYARIAH TBK PT	COMMON STOCK IDR100.0	404,400	72,418
BANK CENTRAL ASIA TBK PT	COMMON STOCK IDR12.5	9,585,800	5,255,416
BANK HAPOALIM BM	COMMON STOCK ILS1.	201,074	1,807,586
BANK JAGO TBK PT	COMMON STOCK IDR100.0	701,300	166,944
BANK LEUMI LE ISRAEL	COMMON STOCK ILS.1	276,298	2,295,110
BANK MANDIRI PERSERO TBK PT	COMMON STOCK IDR125.0	3,324,598	2,112,789
BANK MILLENNIUM SA	COMMON STOCK PLN1.	105,003	109,738
BANK NEGARA INDONESIA PERSER	COMMON STOCK IDR7500.	1,417,700	836,929
BANK OF BEIJING CO LTD A	COMMON STOCK CNY1.0	230,082	142,663
BANK OF CHENGDU CO LTD A	COMMON STOCK CNY1.0	36,700	80,791
BANK OF CHINA LTD A	COMMON STOCK CNY1.0	559,700	254,331
BANK OF CHINA LTD H	COMMON STOCK CNY1.0	11,798,400	4,293,103
BANK OF COMMUNICATIONS CO A	COMMON STOCK CNY1.0	496,000	338,220
BANK OF COMMUNICATIONS CO H	COMMON STOCK CNY1.0	1,651,140	949,861
BANK OF EAST ASIA LTD	COMMON STOCK	243,097	294,646
BANK OF GEORGIA GROUP PLC	COMMON STOCK GBP.01	6,661	208,527
BANK OF HANGZHOU CO LTD A	COMMON STOCK CNY1.0	55,800	105,011
BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	188,623	1,783,120
BANK OF JIANGSU CO LTD A	COMMON STOCK CNY1.0	124,410	130,496
BANK OF KAOHSIUNG	COMMON STOCK TWD10.	128,601	52,076
BANK OF KYOTO LTD/THE	COMMON STOCK	10,200	451,482
BANK OF MONTREAL	COMMON STOCK	111,710	10,112,808
BANK OF NANJING CO LTD A	COMMON STOCK CNY1.0	70,300	105,383
BANK OF NINGBO CO LTD A	COMMON STOCK CNY1.0	67,430	314,849
BANK OF NOVA SCOTIA	COMMON STOCK	194,300	9,513,164
BANK OF QUEENSLAND LTD	COMMON STOCK	107,804	503,106
BANK OF SHANGHAI CO LTD A	COMMON STOCK CNY1.0	190,920	162,325

BANK OF THE PHILIPPINE ISLAN	COMMON STOCK PHP10.	318,126	582,607
BANK PEKAO SA	COMMON STOCK PLN1.0	31,286	619,096
BANK RAKYAT INDONESIA PERSER	COMMON STOCK IDR50.0	11,506,062	3,647,549
BANK TABUNGAN NEGARA PERSERO	COMMON STOCK IDR500.	826,900	71,714
BANKINTER SA	COMMON STOCK EUR.3	115,099	769,957
BANPU PUBLIC CO LTD FOR REG	FOREIGN SH. THB1.0 A	795,800	314,782
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	5,346	513,143
BANQUE SAUDI FRANSI	COMMON STOCK SAR10.	100,148	1,081,961
BAOSHAN IRON + STEEL CO A	COMMON STOCK CNY1.0	202,000	162,462
BAOZUN INC SPN ADR	ADR USD.0001	6,700	35,510
BAPCOR LTD	COMMON STOCK	53,000	231,921
BARCLAYS PLC	COMMON STOCK GBP.25	2,617,118	5,006,456
BARCO N.V.	COMMON STOCK	9,647	238,516
BARITO PACIFIC TBK PT	COMMON STOCK IDR100.0	4,945,235	239,853
BARLOWORLD LTD	COMMON STOCK ZAR.05	45,954	228,892
BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	159,530	762,211
BARRICK GOLD CORP	COMMON STOCK	89,034	1,556,278
BARRICK GOLD CORP	COMMON STOCK	211,475	3,622,521
BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	603	1,193,980
BASF SE	COMMON STOCK NPV	155,494	7,696,299
BASIC FIT NV	COMMON STOCK EUR.06	3,701	96,083
BASILEA PHARMACEUTICA REG	COMMON STOCK CHF1.0	2,077	103,099
BASLER AG	COMMON STOCK	1,875	59,068
BAUSCH HEALTH COS INC	COMMON STOCK	51,577	323,558
BAVARIAN NORDIC A/S	COMMON STOCK DKK10.	10,031	306,387
BAWAG GROUP AG	COMMON STOCK	7,028	372,567
BAYCURRENT CONSULTING INC	COMMON STOCK	22,000	684,239
BAYER AG REG	COMMON STOCK	166,320	8,561,843
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	56,275	5,007,818
BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	10,193	865,514
BAYTEX ENERGY CORP	COMMON STOCK	95,000	426,289
BAYWA BAYERISCHE WARENVERMIT	COMMON STOCK	2,698	124,391
BB SEGURIDADE PARTICIPACOES	COMMON STOCK	122,200	775,934
BCE INC	COMMON STOCK	12,267	538,591
BCPG PCL FOREIGN	FOREIGN SH. THB5.0 A	45,000	13,252
BDO UNIBANK INC	COMMON STOCK PHP10.0	409,168	772,425
BE SEMICONDUCTOR INDUSTRIES	COMMON STOCK EUR.01	13,797	835,627
BEACH ENERGY LTD	COMMON STOCK	262,123	284,255
BEAZLEY PLC	COMMON STOCK GBP.05	99,026	806,450
BECHTLE AG	COMMON STOCK	12,094	426,673
BEFESA SA	COMMON STOCK	6,765	325,560
BEGA CHEESE LTD	COMMON STOCK	43,520	114,414
BEIERSDORF AG	COMMON STOCK	16,025	1,833,397
BEIGENE LTD	COMMON STOCK USD.0001	100,100	1,721,141
BEIJER ALMA AB	COMMON STOCK SEK2.09	7,711	121,244
BEIJER REF AB	COMMON STOCK SEK.97	43,416	615,124
BEIJING CAPITAL INTL AIRPO H	COMMON STOCK CNY1.0	468,000	342,383
BEIJING DABEINONG TECHNOLO A	COMMON STOCK CNY1.0	16,000	20,442

BEIJING EASPRING MATERIAL A	COMMON STOCK CNY1.0	5,100	41,405
BEIJING ENLIGHT MEDIA CO L A	COMMON STOCK CNY1.0	31,600	39,377
BEIJING ENTERPRISES HLDGS	COMMON STOCK	96,500	309,099
BEIJING ENTERPRISES WATER GR	COMMON STOCK HKD.1	968,000	248,048
BEIJING JINGNENG CLEAN ENE H	COMMON STOCK CNY1.0	240,000	56,579
BEIJING KINGSOFT OFFICE SO A	COMMON STOCK CNY1.0	3,807	144,494
BEIJING NEW BUILDING MATER A	COMMON STOCK CNY1.0	18,400	68,393
BEIJING SHIJI INFORMATION A	COMMON STOCK CNY1.0	28,420	61,333
BEIJING TONG REN TANG CHINES	COMMON STOCK	46,000	67,542
BEIJING WANTAI BIOLOGICAL A	COMMON STOCK CNY1.0	5,945	108,128
BEIJING YUANLIU HONGYUAN E A	COMMON STOCK CNY1.0	2,400	34,931
BEKAERT NV	COMMON STOCK	6,136	237,277
BELC CO LTD	COMMON STOCK	1,800	77,876
BELIEVE SA	COMMON STOCK EUR.005	3,278	33,873
BELIMO HOLDING AG REG	COMMON STOCK CHF.05	1,476	704,780
BELL FOOD GROUP AG REG	COMMON STOCK CHF.5	374	95,985
BELLEVUE GOLD LTD	COMMON STOCK	69,661	52,794
BELLSYSTEM24 HOLDINGS INC	COMMON STOCK	5,600	57,830
BELLUNA CO LTD	COMMON STOCK	9,000	46,363
BELLUS HEALTH INC	COMMON STOCK	45,600	372,891
BELLWAY PLC	COMMON STOCK GBP.125	21,167	484,582
BENDIGO AND ADELAIDE BANK	COMMON STOCK	94,835	625,365
BENEFIT ONE INC	COMMON STOCK	13,300	194,007
BENESSE HOLDINGS INC	COMMON STOCK	13,200	200,627
BENETEAU	COMMON STOCK EUR.1	7,507	113,268
BENGO4.COM INC	COMMON STOCK	1,200	23,204
BERKAH BETON SADAYA TBK PT	COMMON STOCK IDR10.0	1,356,500	64,459
BERKELEY GROUP HOLDINGS/THE	COMMON STOCK GBP.05414	17,406	788,554
BERLI JUCKER PUBLIC CO NVDR	NVDR THB1.0	250,700	255,204
BERTRANDT AG	COMMON STOCK	948	40,374
BETSSON AB B	COMMON STOCK SEK.67	29,561	240,789
BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK ILS1.	396,397	681,351
BFF BANK SPA	COMMON STOCK NPV	28,144	222,572
BGF RETAIL CO LTD	COMMON STOCK KRW1000.0	1,417	236,321
BGI GENOMICS CO LTD A	COMMON STOCK CNY1.0	6,800	50,576
BHP GROUP LTD	COMMON STOCK	824,746	25,433,876
BIC CAMERA INC	COMMON STOCK	17,100	166,120
BID CORP LTD	COMMON STOCK	59,449	1,152,469
BIDVEST GROUP LTD	COMMON STOCK ZAR.05	61,450	774,274
BIFFA PLC	COMMON STOCK GBP.0001	45,452	222,750
BIG SHOPPING CENTERS 2004 LT	COMMON STOCK ILS.01	1,933	197,217
BIG YELLOW GROUP PLC	REIT GBP.1	28,578	394,724
BILFINGER SE	COMMON STOCK	5,151	148,848
BILIA AB A SHS	COMMON STOCK SEK2.5	5,163	56,804
BILIBILI INC CLASS Z	COMMON STOCK USD.0001	27,400	655,779
BILLERUD AB	COMMON STOCK SEK7.38	39,839	485,203

BIOARCTIC AB	COMMON STOCK SEK.02	11,068	288,371
BIOGAIA AB B SHS	COMMON STOCK SEK.2	6,935	55,674
BIOMERIEUX	COMMON STOCK	6,127	642,396
BIONEER CORP	COMMON STOCK KRW500.0	6,895	161,590
BIOTAGE AB	COMMON STOCK SEK1.28	8,298	147,338
BIPROGY INC	COMMON STOCK	13,100	329,579
BIRCHCLIFF ENERGY LTD	COMMON STOCK	47,700	331,976
BIZLINK HOLDING INC	COMMON STOCK TWD10.0	17,000	130,716
BKW AG	COMMON STOCK CHF2.5	3,749	511,237
BLACKBERRY LTD	COMMON STOCK	91,000	296,181
BLACKMORES LTD	COMMON STOCK	2,435	118,852
BLOOMBERRY RESORTS CORP	COMMON STOCK PHP1.0	636,300	87,597
BLUESCOPE STEEL LTD	COMMON STOCK	77,845	883,792
BML INC	COMMON STOCK	3,700	93,129
BNK FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	52,751	272,438
BNP PARIBAS	COMMON STOCK EUR2.0	182,076	10,330,484
BOARDWALK REAL ESTATE INVEST	REIT	4,200	153,220
BOC AVIATION LTD	COMMON STOCK	37,900	316,361
BOC HONG KONG HOLDINGS LTD	COMMON STOCK	606,500	2,067,009
BODYCOTE PLC	COMMON STOCK GBP.17273	32,857	224,239
BOE TECHNOLOGY GROUP CO LT A	COMMON STOCK CNY1.0	368,500	178,616
BOLIDEN AB	COMMON STOCK SEK2.11	44,724	1,684,306
BOLLORE SE	COMMON STOCK EUR.16	150,904	843,140
BOLSA MEXICANA DE VALORES SA	COMMON STOCK	75,800	146,331
BOMBARDIER INC B	COMMON STOCK	10,695	412,582
BONDUELLE SCA	COMMON STOCK EUR1.75	2,778	39,777
BOOHOO GROUP PLC	COMMON STOCK GBP.01	168,409	71,879
BOOZT AB	COMMON STOCK SEK.0833	15,986	184,402
BORAL LTD	COMMON STOCK	40,793	79,883
BORALEX INC A	COMMON STOCK	14,700	434,181
BORREGAARD ASA	COMMON STOCK NOK1.0	22,628	349,229
BORUSSIA DORTMUND GMBH + CO	COMMON STOCK	13,392	52,980
BOSIDENG INTL HLDGS LTD	COMMON STOCK USD.00001	604,000	287,105
BOSSARD HOLDING AG REG A	COMMON STOCK CHF5.0	608	131,794
BOUBYAN BANK K.S.C	COMMON STOCK KWD.1	221,944	579,532
BOUBYAN PETROCHEMICALS CO	COMMON STOCK KWD.1	68,035	177,954
BOURSA KUWAIT SECURITIES CO	COMMON STOCK KWD.1	65,587	440,975
BOUYGUES SA	COMMON STOCK EUR1.0	35,975	1,076,023
BOYD GROUP SERVICES INC	COMMON STOCK	3,700	571,159
BP PLC	COMMON STOCK USD.25	3,150,954	18,231,842
BPD JAWA TIMUR TBK PT	COMMON STOCK IDR250.0	1,132,300	51,601
BPER BANCA	COMMON STOCK	179,092	366,694
BPOST SA	COMMON STOCK	18,956	97,388
BR MALLS PARTICIPACOES SA	COMMON STOCK	148,908	234,599
BRADSPAR SA PREF	PREFERENCE	59,523	333,944
BRAINCHIP HOLDINGS LTD	COMMON STOCK	570,603	285,790
BRAMBLES LTD	COMMON STOCK	230,573	1,886,166
BRAVIDA HOLDING AB	COMMON STOCK SEK.02	27,174	291,539



BRAZILIAN REAL	FOREIGN CURRENCY	1,968,713	372,880
BREEDON GROUP PLC	COMMON STOCK	235,408	172,561
BREMBO SPA	COMMON STOCK NPV	30,220	337,036
BRENTAG SE	COMMON STOCK	24,987	1,592,787
BREVILLE GROUP LTD	COMMON STOCK	14,739	183,143
BRF SA	COMMON STOCK	124,408	193,381
BRICKWORKS LTD	COMMON STOCK	10,457	155,411
BRIDGEPOINT GROUP REGS	COMMON STOCK GBP.00005	111,372	256,766
BRIDGESTONE CORP	COMMON STOCK	78,400	2,776,260
BRIGHTON BEST INTERNATIONAL	COMMON STOCK TWD10.0	97,000	119,581
BRITISH AMERICAN TOB SP ADR	ADR	4,059	162,279
BRITISH AMERICAN TOBACCO BHD	COMMON STOCK	29,719	75,659
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	341,094	13,465,087
BRITISH LAND CO PLC	REIT GBP.25	134,557	640,177
BRITVIC PLC	COMMON STOCK GBP.2	45,789	428,412
BROOKFIELD ASSET MGMT A	COMMON STOCK	60,068	1,718,762
BROOKFIELD CORP	COMMON STOCK	238,762	7,503,219
BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	16,650	647,224
BROOKFIELD REINSURANCE LTD	COMMON STOCK USD40.0	1,512	47,236
BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	21,800	599,643
BROTHER INDUSTRIES LTD	COMMON STOCK	37,600	565,927
BRP INC/CA SUB VOTING	COMMON STOCK	6,410	488,361
BRUNEL INTERNATIONAL	COMMON STOCK EUR.03	10,065	102,702
BRUNELLO CUCINELLI SPA	COMMON STOCK NPV	5,745	423,676
BSR REAL ESTATE INVESTMENT T	REIT	19,500	255,596
BT GROUP PLC	COMMON STOCK GBP.05	1,173,804	1,585,863
BTN	RIGHT	268,952	2,471
BTS GROUP HOLDINGS PCL FORGN	FOREIGN SH. THB4.0 A	643,600	156,092
BUCHER INDUSTRIES AG REG	COMMON STOCK CHF.2	1,132	471,130
BUDWEISER BREWING CO APAC LT	COMMON STOCK USD.00001	290,900	915,008
BUFAB AB	COMMON STOCK SEK.01	5,162	116,294
BUKIT ASAM TBK PT	COMMON STOCK IDR100.0	502,400	118,750
BUKWANG PHARMACEUTICAL CO	COMMON STOCK KRW500.	7,366	51,292
BUMRUNGRAD HOSPITAL FOREIGN	FOREIGN SH. THB1.0 A	66,100	404,597
BUNKA SHUTTER CO LTD	COMMON STOCK	9,300	77,471
BUNZL PLC	COMMON STOCK GBP.3214286	54,202	1,800,064
BUPA ARABIA FOR COOPERATIVE	COMMON STOCK SAR10.	12,721	486,770
BURBERRY GROUP PLC	COMMON STOCK GBP.0005	64,574	1,569,972
BURCKHARDT COMPRESSION HOLDI	COMMON STOCK CHF2.5	513	305,092
BURE EQUITY AB	COMMON STOCK SEK6.6	9,396	223,281
BUREAU VERITAS SA	COMMON STOCK EUR.12	50,019	1,312,479
BURFORD CAPITAL LTD	COMMON STOCK	20,479	164,092
BURKHALTER HOLDING AG	COMMON STOCK CHF.04	714	59,148
BURSA MALAYSIA BHD	COMMON STOCK	282,000	425,655
BUZZI UNICEM SPA	COMMON STOCK NPV	13,502	259,380
BW ENERGY LTD	COMMON STOCK USD.01	497	1,269
BW LPG LTD	COMMON STOCK USD.01	14,421	111,261
BW OFFSHORE LTD	COMMON STOCK USD.5	17,083	43,342



BWP TRUST	REIT	96,958	256,929
BY HEALTH CO LTD A	COMMON STOCK CNY1.0	17,300	56,810
BYD CO LTD A	COMMON STOCK CNY1.0	18,300	676,897
BYD CO LTD H	COMMON STOCK CNY1.0	135,200	3,336,283
BYD ELECTRONIC INTL CO LTD	COMMON STOCK	155,000	498,466
BYSTRONIC AG	COMMON STOCK CHF2.0	258	179,080
BYTES TECHNOLOGY GROUP PLC	COMMON STOCK	28,490	132,476
C MER EYE CARE HOLDINGS LTD	COMMON STOCK HKD.1	78,000	48,969
C+C GROUP PLC	COMMON STOCK EUR.01	67,181	141,151
C+D INTERNATIONAL INVESTMENT	COMMON STOCK HKD.1	49,437	144,100
CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	12,270	370,287
CAE INC	COMMON STOCK	53,551	1,035,094
CAFE DE CORAL HOLDINGS LTD	COMMON STOCK HKD.1	62,000	118,361
CAIRN HOMES PLC	COMMON STOCK EUR.001	150,122	139,266
CAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	50,830	52,076
CAIXABANK SA	COMMON STOCK EUR1.0	756,224	2,963,597
CAJA DE AHORROS DEL MEDITERR	COMMON STOCK EUR2.0	23,863	34,127
CALBEE INC	COMMON STOCK	14,100	319,591
CALIBRE MINING CORP	COMMON STOCK	55,800	37,064
CALIX LTD	COMMON STOCK	21,842	64,789
CAMECO CORP	COMMON STOCK	68,468	1,550,820
CAN APARTMENT PROP REAL ESTA	REIT	14,900	469,340
CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	152,030	6,145,380
CANAAN INC	ADR USD.00000005	16,600	34,196
CANACCORD GENUITY GROUP INC	COMMON STOCK	21,400	132,511
CANADA GOOSE HOLDINGS INC	COMMON STOCK	10,200	181,273
CANADIAN DOLLAR	FOREIGN CURRENCY	317,447	234,287
CANADIAN NATL RAILWAY CO	COMMON STOCK	95,784	11,370,086
CANADIAN NATURAL RESOURCES	COMMON STOCK	186,940	10,373,828
CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	157,060	11,701,692
CANADIAN TIRE CORP CLASS A	COMMON STOCK	9,962	1,040,351
CANADIAN UTILITIES LTD A	COMMON STOCK	22,500	608,602
CANADIAN WESTERN BANK	COMMON STOCK	16,100	285,890
CANCOM SE	COMMON STOCK	6,552	190,961
CANFOR CORP	COMMON STOCK	11,600	182,439
CANMAX TECHNOLOGIES CO LTD A	COMMON STOCK CNY1.0	5,900	47,349
CANON INC	COMMON STOCK	168,800	3,630,455
CANON MARKETING JAPAN INC	COMMON STOCK	9,500	215,148
CANOPY GROWTH CORP	COMMON STOCK	39,900	92,465
CANVEST ENVIRONMENTAL PROTEC	COMMON STOCK HKD.01	111,000	59,874
CAPCOM CO LTD	COMMON STOCK	29,800	950,620
CAPGEMINI SE	COMMON STOCK EUR8.0	27,413	4,583,796
CAPITA PLC	COMMON STOCK GBP.020667	286,407	83,553
CAPITAL POWER CORP	COMMON STOCK	19,500	666,766
CAPITAL SECURITIES CORP	COMMON STOCK TWD10.	322,000	113,610
CAPITALAND ASCENDAS REIT	REIT	566,625	1,158,544

CAPITALAND ASCOTT TRUST	STAPLED SECURITY	372,945	292,177
CAPITALAND CHINA TRUST	REIT	196,148	163,877
CAPITALAND INDIA TRUST	UNIT	146,300	123,348
CAPITALAND INTEGRATED COMMER	REIT	892,547	1,359,111
CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	492,990	1,361,527
CAPITEC BANK HOLDINGS LTD	COMMON STOCK ZAR.01	11,317	1,236,170
CAPRICORN ENERGY PLC	COMMON STOCK GBP.016154	85,611	269,926
CAPRICORN METALS LTD	COMMON STOCK	47,078	142,922
CAPSTONE COPPER CORP	COMMON STOCK	52,000	189,586
CAREER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	51,479	39,086
CAREL INDUSTRIES SPA	COMMON STOCK NPV	5,540	138,945
CARGOJET INC	COMMON STOCK	1,400	120,218
CARGOTEC OYJ B SHARE	COMMON STOCK	7,103	314,443
CARL ZEISS MEDITEC AG BR	COMMON STOCK	6,841	860,849
CARLSBERG AS B	COMMON STOCK DKK20.	17,678	2,333,082
CARLSBERG BREWERY MALAYSIA B	COMMON STOCK	48,000	249,267
CARMILA	REIT EUR6.0	9,183	130,688
CARNIVAL PLC	COMMON STOCK USD1.66	26,921	189,768
CARREFOUR SA	COMMON STOCK EUR2.5	107,796	1,798,260
CARSALES.COM LTD	COMMON STOCK	48,211	677,808
CASCADES INC	COMMON STOCK	14,700	91,783
CASINO GUICHARD PERRACHON	COMMON STOCK EUR1.53	2,477	25,766
CASIO COMPUTER CO LTD	COMMON STOCK	32,800	333,690
CASTELLUM AB	COMMON STOCK SEK.5	53,804	650,149
CATCHER TECHNOLOGY CO LTD	COMMON STOCK TWD10.	118,134	649,334
CATENA AB	COMMON STOCK SEK4.4	7,046	262,914
CATHAY FINANCIAL HOLDING CO	COMMON STOCK TWD10.0	1,514,592	1,970,027
CATHAY REAL ESTATE DEVELOPME	COMMON STOCK TWD10.0	182,834	90,689
CAVERION OYJ	COMMON STOCK	16,689	123,424
CAWACHI LTD	COMMON STOCK	2,300	38,847
CCC SA	COMMON STOCK PLN.1	5,911	57,954
CCL INDUSTRIES INC CL B	COMMON STOCK	26,000	1,109,886
CCR SA	COMMON STOCK	214,200	438,734
CD PROJEKT SA	COMMON STOCK PLN1.0	15,073	445,134
CDL HOSPITALITY TRUSTS	STAPLED SECURITY	156,451	145,963
CECONOMY AG	COMMON STOCK	28,775	56,959
CELCOMDIGI BHD	COMMON STOCK	619,200	562,512
CELESTICA INC	COMMON STOCK	20,216	227,681
CELLAVISION AB	COMMON STOCK SEK.15	3,516	77,248
CELLEBRITE DI LTD	COMMON STOCK	18,737	81,693
CELLNEX TELECOM SA	COMMON STOCK EUR.25	86,529	2,855,401
CELLSOURCE CO LTD	COMMON STOCK	6,800	206,310
CELLTRION HEALTHCARE CO LTD	COMMON STOCK KRW1000.0	10,895	503,961
CELLTRION INC	COMMON STOCK KRW1000.0	18,235	2,332,887
CELLTRION PHARM INC	COMMON STOCK KRW500.	4,754	253,571
CEMBRA MONEY BANK AG	COMMON STOCK CHF1.0	5,099	424,891
CEMENTIR HOLDING NV	COMMON STOCK EUR1.0	8,066	52,856
CEMEX SAB CPO	UNIT	2,607,547	1,054,406

CENCOSUD SA	COMMON STOCK	280,877	459,914
CENOVUS ENERGY INC	COMMON STOCK	221,472	4,293,937
CENTAMIN PLC	COMMON STOCK	198,380	269,610
CENTER LABORATORIES INC	COMMON STOCK TWD10.0	62,240	95,757
CENTERRA GOLD INC	COMMON STOCK	40,600	210,049
CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	72,105	587,552
CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	111,858	892,348
CENTRAL ASIA METALS PLC	COMMON STOCK	29,809	88,972
CENTRAL GLASS CO LTD	COMMON STOCK	5,400	114,968
CENTRAL JAPAN RAILWAY CO	COMMON STOCK	24,200	2,961,238
CENTRAL PATTANA PCL NVDR	NVDR THB.5	413,900	847,480
CENTRAL RETAIL CORP FOREIGN	FOREIGN SH. THB1.0 A	119,383	159,419
CENTRICA PLC	COMMON STOCK GBP.061728	1,001,890	1,160,895
CENTURIA CAPITAL GROUP	STAPLED SECURITY	103,969	120,046
CENTURIA INDUSTRIAL REIT	REIT	98,079	207,518
CENTURIA OFFICE REIT	REIT	73,382	76,139
CERES POWER HOLDINGS PLC	COMMON STOCK GBP.1	14,634	61,733
CETC CYBERSPACE SECURITY T A	COMMON STOCK CNY1.0	8,600	37,554
CEWE STIFTUNG + CO KGAA	COMMON STOCK	1,036	97,824
CEZ AS	COMMON STOCK CZK100.0	28,874	982,369
CGG SA	COMMON STOCK EUR.01	137,911	89,526
CGI INC	COMMON STOCK	36,930	3,181,003
CGN NEW ENERGY HOLDINGS CO L	COMMON STOCK HKD.0001	218,000	75,414
CGN POWER CO LTD H	COMMON STOCK CNY1.0	1,938,000	461,845
CHABIOTECH CO LTD	COMMON STOCK KRW500.0	6,692	69,523
CHALEASE HOLDING CO LTD	COMMON STOCK TWD10.	261,303	1,843,213
CHALICE MINING LTD	COMMON STOCK	53,790	227,436
CHALLENGER LTD	COMMON STOCK	101,466	523,859
CHAMPION IRON LTD	COMMON STOCK	55,742	273,760
CHAMPION REIT	REIT	365,000	144,037
CHANG HWA COMMERCIAL BANK	COMMON STOCK TWD10.	1,191,830	664,809
CHANGCHUN HIGH + NEW TECH A	COMMON STOCK CNY1.0	3,800	91,020
CHANGE HOLDINGS INC	COMMON STOCK	4,800	78,838
CHANGJIANG SECURITIES CO L A	COMMON STOCK CNY1.0	60,200	46,167
CHANGZHOU XINGYU AUTOMOTIV A	COMMON STOCK CNY1.0	2,856	52,381
CHAOZHOU THREE CIRCLE GROU A	COMMON STOCK CNY1.0	1,300	5,744
CHARGEURS SA	COMMON STOCK EUR.16	2,563	38,485
CHAROEN POKPHAND FOODS NVDR	NVDR THB1.0	890,500	637,060
CHAROEN POKPHAND INDONESIA PT	COMMON STOCK IDR10.	1,293,000	469,201
CHARTER HALL GROUP	REIT	70,539	572,223
CHARTER HALL LONG WALE REIT	REIT	91,509	271,629
CHARTER HALL RETAIL REIT	REIT	73,687	188,415
CHARTER HALL SOCIAL INFRASTR	REIT	55,887	128,695
CHECK POINT SOFTWARE TECH	COMMON STOCK USD.01	20,651	2,605,330
CHEIL WORLDWIDE INC	COMMON STOCK KRW200.	20,740	379,478
CHEMOMETEC A/S	COMMON STOCK DKK1.0	2,793	277,770

CHEMRING GROUP PLC	COMMON STOCK GBP.01	47,909	171,601
CHENG LOONG CORP	COMMON STOCK TWD10.	123,000	109,422
CHENG SHIN RUBBER IND CO LTD	COMMON STOCK TWD10.	441,088	486,274
CHENG UEI PRECISION INDUSTRY	COMMON STOCK TWD10.	192,919	231,410
CHENGXIN LITHIUM GROUP CO A	COMMON STOCK CNY1.0	8,800	47,378
CHIBA BANK LTD/THE	COMMON STOCK	89,500	652,427
CHICONY ELECTRONICS CO LTD	COMMON STOCK TWD10.	138,690	389,260
CHILEAN PESO	FOREIGN CURRENCY	492,598,722	578,201
CHINA AIRCRAFT LEASING GROUP	COMMON STOCK HKD.1	49,500	27,461
CHINA AIRLINES LTD	COMMON STOCK TWD10.	459,278	283,701
CHINA AOYUAN GROUP LTD	COMMON STOCK HKD.01	196,884	29,766
CHINA BAOAN GROUP A	COMMON STOCK CNY1.0	26,200	45,531
CHINA BLUECHEMICAL LTD H	COMMON STOCK CNY1.0	712,000	168,765
CHINA CINDA ASSET MANAGEME H	COMMON STOCK CNY1.0	2,046,908	283,238
CHINA CITIC BANK CORP LTD H	COMMON STOCK CNY1.0	1,755,200	778,095
CHINA COAL ENERGY CO H	COMMON STOCK CNY1.0	346,000	281,501
CHINA COM RICH RENE ENE INVEST	FOREIGN CURRENCY	2,242,000	566,668
CHINA COMMUNICATIONS SERVI H	COMMON STOCK CNY1.0	518,352	189,278
CHINA CONCH ENVIRONMENT PROT	COMMON STOCK HKD.01	298,900	121,399
CHINA CONCH VENTURE HOLDINGS	COMMON STOCK HKD.01	298,900	649,504
CHINA CONSTRUCTION BANK A	COMMON STOCK CNY1.0	79,500	64,341
CHINA CONSTRUCTION BANK H	COMMON STOCK CNY1.0	15,641,400	9,799,736
CHINA CSSC HOLDINGS LTD A	COMMON STOCK CNY1.0	45,400	145,400
CHINA DATANG CORP RENEWABL H	COMMON STOCK CNY1.	381,000	112,763
CHINA DEVELOPMENT FINANCIAL	COMMON STOCK TWD10.	2,954,820	1,210,633
CHINA EAST EDUCATION HOLDING	COMMON STOCK HKD.0001	79,500	63,458
CHINA EASTERN AIRLINES CO A	COMMON STOCK CNY1.0	101,600	80,665
CHINA EDUCATION GROUP HOLDIN	COMMON STOCK HKD.00001	112,000	144,934
CHINA EVERBRIGHT BANK CO A	COMMON STOCK CNY1.0	433,300	191,208
CHINA EVERBRIGHT BANK CO L H	COMMON STOCK CNY1.0	636,000	193,938
CHINA EVERBRIGHT ENVIRONMENT	COMMON STOCK	852,370	381,139
CHINA EVERBRIGHT GREENTECH L	COMMON STOCK USD.1	94,000	25,412
CHINA EVERBRIGHT LTD	COMMON STOCK	194,000	144,413
CHINA EVERGRANDE GROUP	COMMON STOCK USD.01	673,000	142,275
CHINA FEIHE LTD	COMMON STOCK USD.000000025	607,000	516,400
CHINA FOODS LTD	COMMON STOCK HKD.1	154,000	55,247
CHINA GALAXY SECURITIES CO A	COMMON STOCK CNY1.0	43,700	58,417
CHINA GALAXY SECURITIES CO H	COMMON STOCK CNY1.0	626,000	305,583
CHINA GAS HOLDINGS LTD	COMMON STOCK HKD.01	519,200	755,689
CHINA GREATWALL TECHNOLOGY A	COMMON STOCK CNY1.0	31,900	46,829
CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK USD.01	90,000	40,474
CHINA HONGQIAO GROUP LTD	COMMON STOCK USD.01	360,500	340,410
CHINA INTERNATIONAL CAPITA H	COMMON STOCK CNY1.0	272,000	519,260
CHINA INTERNATIONAL CAPITAL A	COMMON STOCK CNY1.0	10,900	59,820
CHINA JINMAO HOLDINGS GROUP	COMMON STOCK	1,193,325	256,861
CHINA JUSHI CO LTD A	COMMON STOCK CNY1.0	40,700	80,289
CHINA LESSO GROUP HOLDINGS L	COMMON STOCK HKD.05	197,000	205,709
CHINA LIFE INSURANCE CO A	COMMON STOCK CNY1.0	43,600	232,871

CHINA LIFE INSURANCE CO H	COMMON STOCK CNY1.0	1,382,000	2,372,699
CHINA LILANG LTD	COMMON STOCK HKD.1	76,000	36,613
CHINA LITERATURE LTD	COMMON STOCK USD.0001	46,400	180,132
CHINA LONGYUAN POWER GROUP H	COMMON STOCK CNY1.0	546,000	667,376
CHINA MAPLE LEAF EDUCATIONAL	COMMON STOCK USD.0005	272,000	12,372
CHINA MEDICAL SYSTEM HOLDING	COMMON STOCK USD.005	326,000	512,916
CHINA MEIDONG AUTO HOLDINGS	COMMON STOCK HKD.1	94,000	192,939
CHINA MENGNIU DAIRY CO	COMMON STOCK HKD.1	531,000	2,408,395
CHINA MERCHANTS BANK A	COMMON STOCK CNY1.0	224,499	1,203,759
CHINA MERCHANTS BANK H	COMMON STOCK CNY1.0	690,005	3,858,925
CHINA MERCHANTS PORT HOLDING	COMMON STOCK	327,278	479,703
CHINA MERCHANTS SECURITIES A	COMMON STOCK CNY1.0	61,620	117,919
CHINA MERCHANTS SHEKOU IND A	COMMON STOCK CNY1.0	86,100	156,057
CHINA METAL RECYCLING	COMMON STOCK HKD.0001	190,245	244
CHINA MINSHENG BANKING A	COMMON STOCK CNY1.0	385,900	191,538
CHINA MINSHENG BANKING COR H	COMMON STOCK CNY1.0	1,349,856	466,962
CHINA MODERN DAIRY HOLDINGS	COMMON STOCK HKD.1	445,000	56,445
CHINA MOTOR CORP	COMMON STOCK TWD10.	76,759	128,574
CHINA NATIONAL BUILDING MA H	COMMON STOCK CNY1.0	796,958	654,521
CHINA NATIONAL CHEMICAL A	COMMON STOCK CNY1.0	61,500	70,259
CHINA NATIONAL NUCLEAR POW A	COMMON STOCK CNY1.0	107,600	92,890
CHINA NORTHERN RARE EARTH A	COMMON STOCK CNY1.0	39,500	142,387
CHINA OILFIELD SERVICES H	COMMON STOCK CNY1.0	366,000	445,018
CHINA ORIENTAL GROUP CO LTD	COMMON STOCK HKD.1	210,000	38,476
CHINA OVERSEAS GRAND OCEANS	COMMON STOCK	434,421	188,686
CHINA OVERSEAS LAND + INVEST	COMMON STOCK	698,880	1,844,589
CHINA OVERSEAS PROPERTY HOLD	COMMON STOCK HKD.001	240,000	249,995
CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	479,400	1,067,524
CHINA PACIFIC INSURANCE GR A	COMMON STOCK CNY1.0	68,400	241,332
CHINA PETROCHEMICAL DEV CORP	COMMON STOCK TWD10.	562,986	180,909
CHINA PETROLEUM + CHEMICAL A	COMMON STOCK CNY1.0	446,000	279,892
CHINA PETROLEUM + CHEMICAL H	COMMON STOCK CNY1.0	3,913,500	1,890,325
CHINA POWER INTERNATIONAL	COMMON STOCK	1,110,000	469,318
CHINA RAILWAY GROUP LTD A	COMMON STOCK CNY1.0	154,500	123,324
CHINA RAILWAY GROUP LTD H	COMMON STOCK CNY1.0	785,000	414,378
CHINA RESOURCES BEER HOLDING	COMMON STOCK	260,893	1,823,421
CHINA RESOURCES CEMENT	COMMON STOCK HKD.1	450,000	238,695
CHINA RESOURCES GAS GROUP LT	COMMON STOCK HKD.1	178,000	668,217
CHINA RESOURCES LAND LTD	COMMON STOCK HKD.1	585,777	2,683,109
CHINA RESOURCES MEDICAL HOLD	COMMON STOCK HKD.00025	177,500	130,994
CHINA RESOURCES MIXC LIFESTY	COMMON STOCK USD.00001	58,200	295,662
CHINA RESOURCES POWER HOLDIN	COMMON STOCK	373,465	763,682
CHINA RESOURCES SANJIU MED A	COMMON STOCK CNY1.0	5,200	34,926
CHINA RUYI HOLDINGS LTD	COMMON STOCK HKD.02	406,400	101,536
CHINA SHENHUA ENERGY CO A	COMMON STOCK CNY1.0	80,800	319,988
CHINA SHENHUA ENERGY CO H	COMMON STOCK CNY1.0	641,000	1,851,972

CHINA SHINeway PHARMACEUTICA	COMMON STOCK HKD.1	241,000	234,363
CHINA SOUTH CITY HOLDINGS	COMMON STOCK	822,000	58,978
CHINA SOUTHERN AIRLINES CO A	COMMON STOCK CNY1.0	71,285	77,751
CHINA SOUTHERN AIRLINES CO H	COMMON STOCK CNY1.0	408,000	265,555
CHINA STATE CONSTRUCTION A	COMMON STOCK CNY1.0	456,900	356,106
CHINA STATE CONSTRUCTION INT	COMMON STOCK HKD.025	439,110	493,404
CHINA STEEL CHEMICAL CORP	COMMON STOCK TWD10.	26,000	89,214
CHINA STEEL CORP	COMMON STOCK TWD10.	2,090,895	2,026,441
CHINA TAIPING INSURANCE HOLD	COMMON STOCK	290,366	361,611
CHINA THREE GORGES RENEWAB A	COMMON STOCK CNY1.0	289,400	235,253
CHINA TOBACCO INTERNATIONAL	COMMON STOCK	35,000	52,198
CHINA TOURISM GROUP DUTY F A	COMMON STOCK CNY1.0	21,200	659,208
CHINA TOWER CORP LTD H	COMMON STOCK CNY1.0	7,732,000	832,149
CHINA TRADITIONAL CHINESE ME	COMMON STOCK	522,000	237,426
CHINA TRAVEL INTL INV HK	COMMON STOCK	1,184,000	268,507
CHINA UNITED NETWORK A	COMMON STOCK CNY1.0	315,000	202,888
CHINA VANKE CO LTD A	COMMON STOCK CNY1.0	105,786	275,929
CHINA VANKE CO LTD H	COMMON STOCK CNY1.0	276,000	558,722
CHINA WATER AFFAIRS GROUP	COMMON STOCK HKD.01	148,000	122,307
CHINA YANGTZE POWER CO LTD A	COMMON STOCK CNY1.0	281,624	849,469
CHINA YUHUA EDUCATION CORP L	COMMON STOCK HKD.00001	208,000	29,581
CHINA ZHENHUA GROUP SCIENC A	COMMON STOCK CNY1.0	5,200	85,467
CHINA ZHESHANG BANK CO LTD A	COMMON STOCK CNY1.0	169,800	71,822
CHINA ZHONGWANG HOLDINGS LTD	COMMON STOCK HKD.1	298,000	64,144
CHINASOFT INTERNATIONAL LTD	COMMON STOCK HKD.05	486,000	422,801
CHINDATA GROUP HOLDINGS ADR	ADR USD.00001	14,700	117,159
CHIPBOND TECHNOLOGY CORP	COMMON STOCK TWD10.	165,000	308,004
CHIPMOS TECHNOLOGIES INC	COMMON STOCK TWD10.0	99,000	107,834
CHIYODA CORP	COMMON STOCK	33,000	89,615
CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	178	1,812,836
CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	18	1,852,751
CHOFU SEISAKUSHO CO LTD	COMMON STOCK	3,300	48,036
CHOICE PROPERTIES REIT	REIT	27,000	294,122
CHONG KUN DANG PHARMACEUTICA	COMMON STOCK KRW2500.0	1,335	87,087
CHONGQING BREWERY CO A	COMMON STOCK CNY1.0	4,900	89,830
CHONGQING CHANGAN AUTOMOB A	COMMON STOCK CNY1.0	83,174	147,379
CHONGQING ZHIFEI BIOLOGICA A	COMMON STOCK CNY1.0	25,700	324,805
CHORUS AVIATION INC	COMMON STOCK	14,700	35,151
CHORUS LTD	COMMON STOCK	112,889	582,281
CHOW SANG SANG HLDG	COMMON STOCK HKD.25	57,000	75,514
CHOW TAI FOOK JEWELLERY GROU	COMMON STOCK HKD1.0	339,600	692,693
CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.	18,102	1,301,080
CHROMA ATE INC	COMMON STOCK TWD10.	62,000	364,737
CHUBU ELECTRIC POWER CO INC	COMMON STOCK	105,500	1,085,910
CHUDENKO CORP	COMMON STOCK	4,900	77,127
CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	113,300	2,863,585

CHUGIN FINANCIAL GROUP INC	COMMON STOCK	24,900	180,380
CHUGOKU ELECTRIC POWER CO	COMMON STOCK	50,200	255,754
CHUGOKU MARINE PAINTS LTD	COMMON STOCK	3,900	27,979
CHULARAT HOSPITAL PCL F	FOREIGN SH. THB.1 A	483,800	51,404
CHUNBO CO LTD	COMMON STOCK KRW500.0	680	118,648
CHUNG HSIN ELECTRIC + MACHIN	COMMON STOCK TWD10.0	54,000	117,997
CHUNG HWA PULP	COMMON STOCK TWD10.	238,000	124,900
CHUNGHWA PRECISION TEST TECH	COMMON STOCK TWD10.0	3,000	45,394
CHUNGHWA TELECOM CO LTD	COMMON STOCK TWD10.	702,473	2,582,036
CI TAKIRON CORP	COMMON STOCK	7,200	27,324
CI FINANCIAL CORP	COMMON STOCK	32,319	322,248
CIA BRASILEIRA DE DISTRIBUIC	COMMON STOCK	27,124	85,128
CIA DE DISTRIBUCION INTEGRAL	COMMON STOCK EUR.2	9,809	247,060
CIA DE MINAS BUENAVENTUR ADR	ADR	31,930	237,879
CIA DE MINAS BUENAVENTUR COM	COMMON STOCK PEN10.	8,119	59,400
CIA DE SANEAMENTO DO PA UNIT	UNIT	36,900	125,868
CIA ENERGETICA MINAS GER PRF	PREFERENCE	234,334	492,664
CIA PARANAENSE DE ENERGI PFB	PREFERENCE	259,070	387,575
CIA SANEAMENTO BASICO DE SP	COMMON STOCK	64,720	692,364
CIA SANEAMENTO DO PARANA PRF	PREFERENCE	84,000	57,964
CIA SANEAMENTO MINAS GERAIS	COMMON STOCK	50,400	149,308
CIA SIDERURGICA NACIONAL SA	COMMON STOCK	122,188	333,406
CIBUS NORDIC REAL ESTATE AB	COMMON STOCK	7,366	101,610
CIE AUTOMOTIVE SA	COMMON STOCK EUR.25	12,113	311,038
CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	88,722	11,474,302
CIELO SA	COMMON STOCK	226,881	220,929
CIFI EVER SUNSHINE SERVICES	COMMON STOCK HKD.01	134,000	75,370
CIFI HOLDINGS GROUP CO LTD	COMMON STOCK HKD.1	685,829	96,658
CIMB GROUP HOLDINGS BHD	COMMON STOCK	1,260,034	1,659,750
CIMC ENRIC HOLDINGS LTD	COMMON STOCK HKD.01	222,000	224,419
CINEPLEX INC	COMMON STOCK	13,600	80,800
CINT GROUP AB	COMMON STOCK SEK.1	18,469	73,936
CIPUTRA DEVELOPMENT TBK PT	COMMON STOCK IDR250.0	4,732,962	285,794
CITIC LTD	COMMON STOCK	1,080,000	1,140,199
CITIC SECURITIES CO A	COMMON STOCK CNY1.0	123,165	352,882
CITIC SECURITIES CO LTD H	COMMON STOCK CNY1.0	437,000	883,524
CITIC TELECOM INTERNATIONAL	COMMON STOCK	265,625	90,187
CITIZEN WATCH CO LTD	COMMON STOCK	45,100	201,951
CITY CEMENT CO	COMMON STOCK SAR10.0	11,635	61,921
CITY DEVELOPMENTS LTD	COMMON STOCK	89,000	544,269
CITYCON OYJ	COMMON STOCK	10,692	71,434
CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	106,684	81,041
CJ CGV CO LTD	COMMON STOCK KRW500.0	10,093	136,447
CJ CHEILJEDANG CORP	COMMON STOCK KRW5000.0	1,532	462,354
CJ CORP	COMMON STOCK KRW5000.	3,084	206,015
CJ ENM CO LTD	COMMON STOCK KRW5000.0	1,884	157,201
CJ LOGISTICS	COMMON STOCK KRW5000.0	1,860	138,630
CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	338,977	2,086,861



CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	450,736	2,705,588
CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	112,000	586,192
CK POWER LTD NVDR	NVDR THB1.0	1,179,500	154,986
CKD CORP	COMMON STOCK	8,000	113,752
CLAL INSURANCE ENTERPR HLDGS	COMMON STOCK ILS1.0	17,074	286,365
CLARIANT AG REG	COMMON STOCK CHF2.6	37,261	592,596
CLARKSON PLC	COMMON STOCK GBP.25	4,896	189,892
CLEANAWAY WASTE MANAGEMENT L	COMMON STOCK	358,119	635,525
CLEVO COMPANY	COMMON STOCK TWD10.	18,000	17,917
CLICKS GROUP LTD	COMMON STOCK ZAR.01	33,433	530,684
CLINUVEL PHARMACEUTICALS LTD	COMMON STOCK	5,415	79,491
CLOETTA AB B SHS	COMMON STOCK SEK5.0	39,701	79,528
CLOSE BROTHERS GROUP PLC	COMMON STOCK GBP.25	25,836	325,434
CLP HOLDINGS LTD	COMMON STOCK	273,000	1,991,986
CLS HOLDINGS PLC	REIT GBP.025	31,045	59,499
CMC MARKETS PLC	COMMON STOCK GBP.25	19,324	52,118
CMGE TECHNOLOGY GROUP LTD	COMMON STOCK USD.0001	164,000	37,822
CMOC GROUP LTD A	COMMON STOCK CNY.2	146,500	95,752
CMOC GROUP LTD H	COMMON STOCK CNY.2	660,000	304,422
CNH INDUSTRIAL NV	COMMON STOCK EUR.01	168,989	2,698,989
CO FOR COOPERATIVE INSURANCE	COMMON STOCK SAR10.	10,389	222,542
COATS GROUP PLC	COMMON STOCK GBP.05	248,165	197,111
COCA COLA BOTTLERS JAPAN HOL	COMMON STOCK	20,875	227,283
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	28,680	1,570,982
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	6,000	331,920
COCA COLA FEMSA SAB DE CV	UNIT	90,470	612,070
COCA COLA HBC AG DI	COMMON STOCK CHF6.7	34,193	812,073
COCHLEAR LTD	COMMON STOCK	10,968	1,516,815
CODAN LTD	COMMON STOCK	9,687	26,904
COFACE SA	COMMON STOCK EUR2.0	17,748	230,631
COFCO JOYCOME FOODS LTD	COMMON STOCK USD.000001	251,000	71,715
COFINIMMO	REIT	4,714	422,266
COGECO COMMUNICATIONS INC	COMMON STOCK	3,100	175,688
COGECO INC	COMMON STOCK	1,000	46,917
COGNA EDUCACAO	COMMON STOCK	306,491	119,508
COLBUN SA	COMMON STOCK	1,304,608	133,684
COLES GROUP LTD	COMMON STOCK	223,511	2,521,174
COLLECTOR BANK AB	COMMON STOCK SEK100.0	32,141	118,420
COLLIERS INTL GR SUBORD VOT	COMMON STOCK	5,800	532,421
COLLINS FOODS LTD	COMMON STOCK	19,281	93,948
COLOPL INC	COMMON STOCK	9,900	47,106
COLOPLAST B	COMMON STOCK DKK1.	20,388	2,381,618
COLOWIDE CO LTD	COMMON STOCK	10,800	145,422
COLRUYT SA	COMMON STOCK	9,897	225,547
COLTENE HOLDING AG REG	COMMON STOCK CHF.1	357	29,463
COLUMBIA CARE INC	COMMON STOCK NPV	38,100	28,400



COM2US CORP	COMMON STOCK KRW500.	2,421	112,628
COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK HKD.1	269,845	46,329
COMET HOLDING AG REG	COMMON STOCK CHF1.0	853	181,448
COMFORIA RESIDENTIAL REIT IN	REIT	102	228,627
COMFORTDELGRO CORP LTD	COMMON STOCK	336,500	308,006
COMMERCIAL INTERNATIONAL BAN	COMMON STOCK EGP10.	496,921	832,651
COMMERZBANK AG	COMMON STOCK	159,431	1,503,063
COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	278,732	19,378,638
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	86,496	4,233,722
COMPAGNIE DES ALPES	COMMON STOCK	3,244	49,900
COMPAL ELECTRONICS	COMMON STOCK TWD10.	648,092	486,067
COMPASS GROUP PLC	COMMON STOCK GBP.1105	297,106	6,830,859
COMPEQ MANUFACTURING CO LTD	COMMON STOCK TWD10.	157,000	227,124
COMPUGROUP MEDICAL SE + CO K	COMMON STOCK	4,544	174,389
COMPUTACENTER PLC	COMMON STOCK GBP.075555	12,667	291,529
COMPUTERSHARE LTD	COMMON STOCK	91,882	1,632,665
COMSYS HOLDINGS CORP	COMMON STOCK	21,100	367,062
COMTURE CORP	COMMON STOCK	2,800	50,974
CONCENTRADORA FIBRA DANHOS S	REIT	50,600	60,760
CONCORD NEW ENERGY GROUP LTD	COMMON STOCK HKD.01	2,890,000	255,492
CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	173,500	722,091
CONSTELLATION SOFTWARE INC	COMMON STOCK	3,200	4,992,562
CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK EUR.301	3,538	100,062
CONTACT ENERGY LTD	COMMON STOCK	130,548	632,981
CONTEMPORARY AMPEREX TECHN A	COMMON STOCK CNY1.0	23,900	1,353,253
CONTINENTAL AG	COMMON STOCK	18,697	1,113,730
CONTROLADORA VUELA CIA DE A	COMMON STOCK	119,400	99,933
CONVATEC GROUP PLC	COMMON STOCK GBP.1	259,862	727,046
CONVERGE TECHNOLOGY SOLUTION	COMMON STOCK	44,800	151,764
COOR SERVICE MANAGEMENT	COMMON STOCK SEK1.0	16,202	99,882
CORBION NV	COMMON STOCK EUR.25	10,746	365,699
CORBY SPIRIT AND WINE LTD	COMMON STOCK	2,000	24,163
CORE LITHIUM LTD	COMMON STOCK	246,762	166,203
COREM PROPERTY GROUP B SHARE	COMMON STOCK SEK1.0	92,561	74,908
CORETRONIC CORP	COMMON STOCK TWD10.0	24,000	44,398
CORONADO GLOBAL RESOURCE CDI	CDI	72,630	96,501
CORONATION FUND MANAGERS LTD	COMMON STOCK ZAR.0001	48,730	87,980
CORP INMOBILIARIA VESTA SAB	COMMON STOCK	99,200	236,760
CORPORATE TRAVEL MANAGEMENT	COMMON STOCK	18,540	184,908
CORTICEIRA AMORIM SA	COMMON STOCK EUR1.	11,544	107,528
CORUS ENTERTAINMENT INC B SH	COMMON STOCK	34,600	55,158
COSAN SA	COMMON STOCK	166,492	545,147
COSCO SHIPPING ENERGY TRAN A	COMMON STOCK CNY1.0	27,700	47,997
COSCO SHIPPING HOLDINGS CO A	COMMON STOCK CNY1.0	128,960	190,725
COSCO SHIPPING HOLDINGS CO H	COMMON STOCK CNY1.0	611,000	623,138
COSCO SHIPPING PORTS LTD	COMMON STOCK HKD.1	446,795	354,920

COSMAX INC	COMMON STOCK KRW500.0	2,325	137,319
COSMO ENERGY HOLDINGS CO LTD	COMMON STOCK	12,900	339,347
COSMO PHARMACEUTICALS NV	COMMON STOCK	1,335	88,254
COSMOPOLITAN INTL HLDGS	COMMON STOCK HKD.002	324,000	68,495
COSMOS PHARMACEUTICAL CORP	COMMON STOCK	3,600	363,887
COSTA GROUP HOLDINGS LTD	COMMON STOCK	57,165	106,485
COUNTRY GARDEN HOLDINGS CO	COMMON STOCK HKD.1	1,526,733	522,281
COUNTRY GARDEN SERVICES HOLD	COMMON STOCK USD.0001	299,000	744,727
COVESTRO AG	COMMON STOCK	32,674	1,274,489
COVIVIO	REIT EUR3.0	8,873	526,749
COWAY CO LTD	COMMON STOCK KRW500.0	10,890	483,556
CP ALL PCL FOREIGN	FOREIGN SH. THB1.0 A	1,066,900	2,102,380
CRANEWARE PLC	COMMON STOCK GBP.01	2,912	63,643
CRANSWICK PLC	COMMON STOCK GBP.1	9,196	340,502
CRE LOGISTICS REIT INC	REIT	118	164,267
CREATE RESTAURANTS HOLDINGS	COMMON STOCK	15,700	108,254
CREATE SD HOLDINGS CO	COMMON STOCK	4,900	121,644
CREDICORP LTD	COMMON STOCK USD5.	4,752	642,708
CREDICORP LTD	COMMON STOCK USD5.0	8,685	1,178,207
CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	203,596	2,139,697
CREDIT CORP GROUP LTD	COMMON STOCK	9,818	124,969
CREDIT SAISON CO LTD	COMMON STOCK	26,500	341,515
CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	576,381	1,730,686
CREDITO EMILIANO SPA	COMMON STOCK EUR1.0	20,791	147,114
CRESCENT POINT ENERGY CORP	COMMON STOCK NPV	100,250	714,724
CREST NICHOLSON HOLDINGS	COMMON STOCK GBP.05	44,092	125,941
CRESUD S.A.C.I.F.Y.A.	COMMON STOCK ARS1.0	4	5
CRH PLC	COMMON STOCK EUR.32	133,546	5,271,629
CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1060976	22,520	1,790,757
CROMBIE REAL ESTATE INVESTME	REIT	8,100	94,812
CROMWELL PROPERTY GROUP	REIT	204,650	92,323
CROMWELL REIT EUR	REIT	52,100	83,339
CRONOS GROUP INC	COMMON STOCK	34,500	87,590
CROPENERGIES AG	COMMON STOCK	4,449	61,754
CRRC CORP LTD H	COMMON STOCK CNY1.0	733,000	295,831
CRRC CORP LTD A	COMMON STOCK CNY1.0	247,100	181,669
CS WIND CORP	COMMON STOCK KRW500.0	2,508	137,588
CSBC CORP TAIWAN	COMMON STOCK TWD10.0	40,186	25,462
CSC FINANCIAL CO LTD A	COMMON STOCK CNY1.0	30,100	102,877
CSL LTD	COMMON STOCK	80,980	15,727,734
CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	1,670,400	1,754,948
CSR LTD	COMMON STOCK	91,994	292,504
CSTONE PHARMACEUTICALS	COMMON STOCK USD.0001	90,000	53,389
CT REAL ESTATE INVESTMENT TR	REIT	8,700	100,102
CTBC FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	3,289,652	2,364,350
CTCI CORP	COMMON STOCK TWD10.	113,000	153,802

CTS EVENTIM AG + CO KGAA	COMMON STOCK	8,374	532,598
CTT CORREIOS DE PORTUGAL	COMMON STOCK EUR.17	50,447	166,156
CURRENCY CONTRACT	EUR/USD	—	155,447
CURRENCY CONTRACT	GBP/USD	—	(227,316)
CURRENCY CONTRACT	JPY/USD	—	500,124
CURRENCY CONTRACT	USD/CLP	—	(3,077)
CURRYS PLC	COMMON STOCK GBP.001	178,073	114,331
CURVES HOLDINGS CO LTD	COMMON STOCK	10,200	66,370
CUSTODIAN PROPERTY INCOME RE	REIT GBP.01	67,664	75,967
CVC BRASIL OPERADORA E AGENC	COMMON STOCK	1,436,334	1,197,867
CVS GROUP PLC	COMMON STOCK GBP.002	11,519	268,336
CYBERAGENT INC	COMMON STOCK	68,400	605,139
CYBERARK SOFTWARE LTD/ISRAEL	COMMON STOCK ILS.01	8,052	1,043,942
CYBERDYNE INC	COMMON STOCK	22,400	50,521
CYBOZU INC	COMMON STOCK	4,600	84,466
CYFROWY POLSAT SA	COMMON STOCK PLN.04	56,616	227,291
CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	74,600	181,476
D IETEREN GROUP	COMMON STOCK	3,954	758,948
D/S NORDEN	COMMON STOCK DKK1.	4,707	281,540
DADA NEXUS LTD ADR	ADR	10,100	70,397
DAETWYLER HOLDING AG BR	COMMON STOCK CHF.05	1,358	271,041
DAEWOO ENGINEERING + CONSTR	COMMON STOCK KRW5000.	33,894	113,035
DAEWOO SHIPBUILDING + MARINE	COMMON STOCK KRW5000.	5,130	77,342
DAEWONG PHARMACEUTICAL CO	COMMON STOCK KRW2500.	846	106,611
DAH SING BANKING GROUP LTD	COMMON STOCK	76,400	54,816
DAH SING FINANCIAL HOLDINGS	COMMON STOCK	26,050	60,344
DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	168,600	3,808,196
DAI NIPPON PRINTING CO LTD	COMMON STOCK	37,200	741,790
DAICEL CORP	COMMON STOCK	44,500	320,703
DAIDO STEEL CO LTD	COMMON STOCK	4,700	152,304
DAIFUKU CO LTD	COMMON STOCK	17,400	814,494
DAIHEN CORP	COMMON STOCK	3,200	92,741
DAIHO CORP	COMMON STOCK	2,500	74,407
DAIICHI SANKYO CO LTD	COMMON STOCK	295,500	9,419,448
DAIICHIKOSHO CO LTD	COMMON STOCK	6,800	202,929
DAIKEN CORP	COMMON STOCK	1,900	29,958
DAIKI ALUMINIUM INDUSTRY CO	COMMON STOCK	4,400	41,246
DAIKIN INDUSTRIES LTD	COMMON STOCK	42,400	6,487,522
DAIKOKUTENBUSSAN CO LTD	COMMON STOCK	900	36,624
DAIMLER TRUCK HOLDING AG	COMMON STOCK	66,958	2,068,376
DAIO PAPER CORP	COMMON STOCK	12,700	97,379
DAISEKI CO LTD	COMMON STOCK	8,040	275,363
DAISHI HOKUETSU FINANCIAL GR	COMMON STOCK	6,250	135,680
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	11,000	1,124,491
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	40,500	924,343
DAIWA HOUSE REIT INVESTMENT	REIT	370	821,404
DAIWA INDUSTRIES LTD	COMMON STOCK	4,100	34,673
DAIWA OFFICE INVESTMENT CORP	REIT	59	285,380

DAIWA SECURITIES GROUP INC	COMMON STOCK	98,600	434,771
DAIWA SECURITIES LIVING INVE	REIT	301	261,415
DAIWABO HOLDINGS CO LTD	COMMON STOCK	15,500	226,264
DALATA HOTEL GROUP PLC	COMMON STOCK EUR.01	42,852	148,922
DALI FOODS GROUP CO LTD	COMMON STOCK HKD.01	374,000	170,589
DALLAH HEALTHCARE CO	COMMON STOCK SAR10.0	5,343	210,422
DANIELI + CO	COMMON STOCK EUR1.	2,225	49,392
DANIELI + CO RSP	PREFERRED STOCK	6,489	99,171
DANISH KRONE	FOREIGN CURRENCY	77,340	11,099
DANONE	COMMON STOCK EUR.25	111,684	5,866,359
DANSKE BANK A/S	COMMON STOCK DKK10.	118,372	2,324,952
DAQIN RAILWAY CO LTD A	COMMON STOCK CNY1.0	150,600	144,728
DAQO NEW ENERGY CORP ADR	ADR	9,000	347,490
DAR AL ARKAN REAL ESTATE DEV	COMMON STOCK SAR10.0	89,759	277,541
DARKTRACE PLC	COMMON STOCK GBP.01	35,483	110,561
DASSAULT AVIATION SA	COMMON STOCK EUR.8	3,960	669,880
DASSAULT SYSTEMES	COMMON STOCK EUR.1	113,659	4,087,093
DATA 3 LTD	COMMON STOCK	13,522	62,023
DATAGROUP SE	COMMON STOCK	710	47,734
DATALOGIC SPA	COMMON STOCK EUR.52	3,531	31,372
DATATEC LTD	COMMON STOCK ZAR.01	79,246	144,380
DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	93,345	944,819
DB HITEK CO LTD	COMMON STOCK KRW5000.0	6,037	179,443
DB INSURANCE CO LTD	COMMON STOCK KRW500.0	8,920	462,626
DBS GROUP HOLDINGS LTD	COMMON STOCK	305,548	7,724,998
DCC PLC	COMMON STOCK EUR.25	16,621	816,412
DCM HOLDINGS CO LTD	COMMON STOCK	18,300	166,598
DE GREY MINING LTD	COMMON STOCK	175,088	150,813
DE LONGHI SPA	COMMON STOCK EUR1.5	12,207	273,326
DECHRA PHARMACEUTICALS PLC	COMMON STOCK GBP.01	18,441	581,226
DELEK GROUP LTD	COMMON STOCK ILS1.	1,579	173,182
DELIVEROO PLC	COMMON STOCK GBP.005	72,258	74,530
DELIVERY HERO SE	COMMON STOCK	27,398	1,308,643
DELTA ELECTRONICS INC	COMMON STOCK TWD10.	344,794	3,212,032
DELTA ELECTRONICS THAI FORGN	FOREIGN SH. THB1.0 A	53,300	1,277,292
DEMAE CAN CO LTD	COMMON STOCK	6,200	20,212
DEMANT A/S	COMMON STOCK DKK.2	18,588	515,316
DEME GROUP	COMMON STOCK	1,300	172,460
DENA CO LTD	COMMON STOCK	14,400	191,078
DENISON MINES CORP	COMMON STOCK	128,900	147,456
DENKA CO LTD	COMMON STOCK	14,500	329,339
DENSO CORP	COMMON STOCK	56,800	2,769,549
DENTALCORP HOLDINGS LTD	COMMON STOCK	12,600	82,763
DENTSU GROUP INC	COMMON STOCK	37,200	1,168,125
DERICHEBOURG	COMMON STOCK EUR.25	16,351	96,909
DERMAPHARM HOLDING SE	COMMON STOCK	3,203	128,148

DERWENT LONDON PLC	REIT GBP.05	14,970	426,747
DESCARTES SYSTEMS GRP/THE	COMMON STOCK	12,400	863,822
DESCENTE LTD	COMMON STOCK	5,200	127,227
DETERRA ROYALTIES LTD	COMMON STOCK	77,882	240,877
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	349,537	3,949,987
DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	2,360	70,271
DEUTSCHE BOERSE AG	COMMON STOCK	32,382	5,570,513
DEUTSCHE LUFTHANSA REG	COMMON STOCK	101,596	841,762
DEUTSCHE PFANDBRIEFBANK AG	COMMON STOCK	22,743	176,464
DEUTSCHE POST AG REG	COMMON STOCK	168,130	6,309,804
DEUTSCHE TELEKOM AG REG	COMMON STOCK	566,496	11,265,816
DEUTZ AG	COMMON STOCK	23,520	101,537
DEXCO SA	COMMON STOCK	99,236	127,150
DEXERIALS CORP	COMMON STOCK	9,200	177,688
DEXIN CHINA HOLDINGS CO LTD	COMMON STOCK USD.0005	123,000	11,977
DEXUS INDUSTRIA REIT	REIT	34,323	66,802
DEXUS/AU	REIT	182,187	953,922
DFDS A/S	COMMON STOCK DKK20.0	6,037	222,726
DGB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	37,354	207,228
DHC SOFTWARE CO LTD A	COMMON STOCK CNY1.0	116,200	94,342
DIAGEO PLC	COMMON STOCK GBP.2893518	355,000	15,598,101
DIALOG GROUP BHD	COMMON STOCK	646,000	359,623
DIASORIN SPA	COMMON STOCK EUR1.0	4,568	635,726
DIC ASSET AG	COMMON STOCK	9,263	75,251
DIC CORP	COMMON STOCK	12,800	223,558
DICKER DATA LTD	COMMON STOCK	10,241	70,708
DIFFER GROUP AUTO LTD	COMMON STOCK HKD.0025	488,000	92,536
DIGITAL ARTS INC	COMMON STOCK	2,300	97,031
DIGITAL CHINA HOLDINGS LTD	COMMON STOCK HKD.1	319,000	155,312
DIGITAL GARAGE INC	COMMON STOCK	4,900	167,547
DINO POLSKA SA	COMMON STOCK PLN.1	9,006	771,375
DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	14,386	104,526
DIP CORP	COMMON STOCK	5,700	162,429
DIPLOMA PLC	COMMON STOCK GBP.05	20,444	683,575
DIRECT LINE INSURANCE GROUP	COMMON STOCK GBP.1090909	200,853	535,820
DIS CHEM PHARMACIES PTY LTD	COMMON STOCK	62,806	106,122
DISCO CORP	COMMON STOCK	5,000	1,429,659
DISCOVERY LTD	COMMON STOCK ZAR.001	75,688	548,699
DISTRIBUIDORA INTERNACIONAL	COMMON STOCK EUR.01	2,578,217	34,945
DIVERSIFIED ENERGY CO PLC	COMMON STOCK GBP.01	114,915	160,611
DKSH HOLDING AG	COMMON STOCK CHF.1	4,775	362,841
DL E+C CO LTD	COMMON STOCK	6,468	173,986
DL HOLDINGS CO LTD	COMMON STOCK KRW5000.0	2,580	121,537
DMG MORI CO LTD	COMMON STOCK	19,000	249,403
DNB BANK ASA	COMMON STOCK NOK12.5	156,934	3,089,907
DNO ASA	COMMON STOCK NOK.25	166,621	200,669
DO + CO AG	COMMON STOCK	1,009	95,589
DOCEBO INC	COMMON STOCK NPV	4,800	158,494

DOLLARAMA INC	COMMON STOCK	48,900	2,857,959
DOMAIN HOLDINGS AUSTRALIA LT	COMMON STOCK	42,993	78,854
DOMETIC GROUP AB	COMMON STOCK	53,328	345,845
DOMINO S PIZZA ENTERPRISES L	COMMON STOCK	8,893	398,950
DOMINO S PIZZA GROUP PLC	COMMON STOCK GBP.005208	49,136	173,502
DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK KRW5000.	2,164	173,968
DONG A ST CO LTD	COMMON STOCK KRW5000.0	2,121	102,334
DONGFANG ELECTRIC CORP LTD A	COMMON STOCK CNY1.0	28,200	85,295
DONGFENG MOTOR GRP CO LTD H	COMMON STOCK CNY1.0	516,000	296,181
DONGJIN SEMICHEM CO LTD	COMMON STOCK KRW500.	5,680	136,247
DONGKOOK PHARMACEUTICAL CO L	COMMON STOCK KRW500.0	4,156	53,997
DONGKUK STEEL MILL CO LTD	COMMON STOCK KRW5000.	26,814	238,630
DONGSUH COMPANIES INC	COMMON STOCK KRW500.0	9,481	152,215
DONGWON INDUSTRIES CO.	COMMON STOCK KRW1000.0	5,430	212,252
DONGYUE GROUP	COMMON STOCK HKD.1	212,000	233,324
DOOSAN BOBCAT INC	COMMON STOCK KRW500.0	8,793	242,455
DOOSAN ENERBILITY CO LTD	COMMON STOCK KRW5000.0	50,371	619,168
DOOSAN FUEL CELL CO LTD	COMMON STOCK KRW100.0	4,265	100,260
DORMAKABA HOLDING AG	COMMON STOCK CHF.1	535	196,479
DOSHISHA CO LTD	COMMON STOCK	4,100	50,143
DOUTOR NICHIRETS HOLDINGS CO	COMMON STOCK	7,100	91,973
DOUYU INTERNATIONAL HOLD ADR	ADR USD.0001	16,400	22,960
DOUZONE BIZON CO LTD	COMMON STOCK KRW500.0	5,874	172,141
DOVALUE SPA	COMMON STOCK NPV	6,584	50,312
DOWA HOLDINGS CO LTD	COMMON STOCK	8,530	266,012
DOWNER EDI LTD	COMMON STOCK	129,272	321,814
DR ING HC F PORSCHE AG	PREFERENCE	19,269	1,949,116
DR SULAIMAN AL HABIB MEDICAL	COMMON STOCK SAR10.0	8,905	522,736
DR. MARTENS PLC	COMMON STOCK	76,420	175,731
DRAEGERWERK AG	COMMON STOCK	546	21,170
DRAEGERWERK AG PREF	PREFERENCE	1,542	68,547
DRAX GROUP PLC	COMMON STOCK GBP.1155172	68,117	576,648
DRB HICOM BHD	COMMON STOCK	126,700	46,053
DREAM INDUSTRIAL REAL ESTATE	REIT	19,000	163,925
DREAM OFFICE REAL ESTATE INV	REIT	5,400	59,542
DREAM UNLIMITED CL A SUB VOT	COMMON STOCK	5,527	103,732
DS SMITH PLC	COMMON STOCK GBP.1	234,370	906,381
DSV A/S	COMMON STOCK DKK1.0	32,434	5,128,689
DTS CORP	COMMON STOCK	7,600	169,918
DUBAI INVESTMENTS PJSC	COMMON STOCK AED1.0	358,187	211,499
DUBAI ISLAMIC BANK	COMMON STOCK AED1.0	329,984	512,216
DUERR AG	COMMON STOCK	9,303	312,989
DUFREY AG REG	COMMON STOCK CHF5.0	12,285	513,750
DUNDEE PRECIOUS METALS INC	COMMON STOCK	32,500	156,150
DUNELM GROUP PLC	COMMON STOCK GBP.01	17,355	203,709
DUR HOSPITALITY CO	COMMON STOCK SAR10.0	7,633	39,932
DUSKIN CO LTD	COMMON STOCK	7,200	162,520
DYDO GROUP HOLDINGS INC	COMMON STOCK	1,500	54,102

DYE + DURHAM LTD	COMMON STOCK	10,900	132,012
E INK HOLDINGS INC	COMMON STOCK TWD10.	137,000	716,929
E MART INC	COMMON STOCK KRW5000.0	3,834	298,715
E.ON SE	COMMON STOCK	381,591	3,797,055
E.SUN FINANCIAL HOLDING CO	COMMON STOCK TWD10.	2,408,272	1,883,834
EAGERS AUTOMOTIVE LTD	COMMON STOCK	28,328	207,766
EARTH CORP	COMMON STOCK	2,400	91,373
EAST BUY HOLDING LTD	COMMON STOCK USD.00002	67,000	450,676
EAST JAPAN RAILWAY CO	COMMON STOCK	51,000	2,894,356
EAST MONEY INFORMATION CO A	COMMON STOCK CNY1.0	126,009	351,846
EASTERN PROVINCE CEMENT CO	COMMON STOCK SAR10.0	7,148	76,559
EASYJET PLC	COMMON STOCK GBP.2728571	51,767	202,444
EBARA CORP	COMMON STOCK	15,600	556,569
EBRO FOODS SA	COMMON STOCK EUR.6	11,821	184,950
ECKERT + ZIEGLER STRAHLEN UN	COMMON STOCK	2,764	136,911
ECLAT TEXTILE COMPANY LTD	COMMON STOCK TWD10.	34,128	549,752
ECN CAPITAL CORP	COMMON STOCK	39,291	80,615
ECOPRO BM CO LTD	COMMON STOCK KRW500.0	8,844	650,585
ECOPRO CO LTD	COMMON STOCK KRW500.	3,048	250,701
ECOPRO HN CO LTD	COMMON STOCK KRW500.0	2,372	85,883
ECOVACS ROBOTICS CO LTD A	COMMON STOCK CNY1.0	4,800	50,412
EDENRED	COMMON STOCK EUR2.0	42,815	2,322,777
EDF	COMMON STOCK EUR.5	82,778	1,060,177
EDION CORP	COMMON STOCK	18,000	174,792
EDP ENERGIAS DO BRASIL SA	COMMON STOCK	108,587	427,703
EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	543,964	2,701,816
EDP RENOVAVEIS SA	COMMON STOCK EUR5.	48,937	1,078,562
EDREAMS ODIGEO SL	COMMON STOCK EUR.1	11,148	46,996
EFG INTERNATIONAL AG	COMMON STOCK CHF.5	15,825	150,731
EGUARANTEE INC	COMMON STOCK	4,800	88,051
EGYPTIAN POUND	FOREIGN CURRENCY	2,354,238	95,102
EIFFAGE	COMMON STOCK EUR4.0	14,454	1,420,986
EIKEN CHEMICAL CO LTD	COMMON STOCK	5,200	67,332
EINHELL GERMANY AG VORZUG	PREFERENCE	284	42,675
EISAI CO LTD	COMMON STOCK	40,400	2,632,015
EIZO CORP	COMMON STOCK	2,700	70,176
EL.EN. SPA	COMMON STOCK	7,389	112,374
ELAN CORP	COMMON STOCK	4,600	32,373
ELAN MICROELECTRONICS CORP	COMMON STOCK TWD10.	51,054	142,760
ELBIT SYSTEMS LTD	COMMON STOCK ILS1.	5,030	815,976
ELCO LTD	COMMON STOCK ILS.25	1,699	86,671
ELDERS LTD	COMMON STOCK	22,602	154,355
ELDORADO GOLD CORP	COMMON STOCK	30,779	256,463
ELECOM CO LTD	COMMON STOCK	7,400	75,677
ELECTRA LTD	COMMON STOCK ILS1.	333	179,311
ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	25,300	400,319



ELECTRICITY GENERA PCL NVDR	NVDR THB10.0	53,300	265,488
ELECTROLUX AB B	COMMON STOCK SEK5.0	42,080	570,363
ELECTROLUX PROFESSIONAL AB B	COMMON STOCK SEK.1	42,080	176,619
ELEKTA AB B SHS	COMMON STOCK SEK.5	70,253	422,775
ELEMENT FLEET MANAGEMENT COR	COMMON STOCK	75,700	1,030,787
ELEMENTIS PLC	COMMON STOCK GBP.05	99,675	143,836
ELIA GROUP SA/NV	COMMON STOCK	5,902	836,149
ELIOR GROUP	COMMON STOCK EUR.01	22,337	78,528
ELIS SA	COMMON STOCK EUR1.0	27,427	403,958
ELISA OYJ	COMMON STOCK	24,410	1,289,998
ELITE MATERIAL CO LTD	COMMON STOCK TWD10.	54,000	300,165
ELITE SEMICONDUCTOR MICROELE	COMMON STOCK TWD10.0	43,000	90,842
ELKEM ASA	COMMON STOCK NOK5.0	49,568	177,188
ELMOS SEMICONDUCTOR SE	COMMON STOCK	1,538	87,828
ELRINGKLINGER AG	COMMON STOCK	4,846	35,975
EMAAR ECONOMIC CITY	COMMON STOCK SAR10.0	64,877	143,979
EMAAR PROPERTIES PJSC	COMMON STOCK AED1.0	754,878	1,201,565
EMBOTELLADORA ANDINA PREF B	PREFERENCE	61,136	149,254
EMBRACER GROUP AB	COMMON STOCK SEK.0013	108,021	489,017
EMBRAER SA	COMMON STOCK	116,970	319,069
EMEMORY TECHNOLOGY INC	COMMON STOCK TWD10.0	15,000	650,473
EMERA INC	COMMON STOCK	43,700	1,669,047
EMIRATES NBD PJSC	COMMON STOCK AED1.	414,823	1,466,074
EMIRATES TELECOM GROUP CO	COMMON STOCK AED1.0	583,719	3,633,294
EMIS GROUP PLC	COMMON STOCK GBP.01	9,255	208,419
EMMI AG REG	COMMON STOCK CHF10.0	364	307,257
EMPIRE CO LTD A	COMMON STOCK	29,600	779,022
EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	102,147	103,476
EMPRESA NACIONAL DE TELECOM	COMMON STOCK	16,972	58,370
EMPRESAS CMPC SA	COMMON STOCK	207,759	345,285
EMPRESAS COPEC SA	COMMON STOCK	87,230	648,018
EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	1,084	732,225
EN JAPAN INC	COMMON STOCK	6,800	123,530
ENAGAS SA	COMMON STOCK EUR1.5	41,896	694,177
ENAV SPA	COMMON STOCK NPV	49,983	211,244
ENBRIDGE INC	COMMON STOCK	342,940	13,394,136
ENCAVIS AG	COMMON STOCK	16,499	325,692
ENCE ENERGIA Y CELULOSA SA	COMMON STOCK EUR.9	25,415	76,219
ENDEAVOUR GROUP LTD/AUSTRALI	COMMON STOCK	227,133	982,484
ENDEAVOUR SILVER CORP	COMMON STOCK	28,800	93,099
ENDESA SA	COMMON STOCK EUR1.2	54,229	1,020,641
ENEA SA	COMMON STOCK PLN1.	35,851	49,021
ENEL CHILE SA ADR	ADR	105,080	236,430
ENEL SPA	COMMON STOCK EUR1.	1,268,267	6,808,394
ENEOS HOLDINGS INC	COMMON STOCK	517,950	1,754,139
ENERFLEX LTD	COMMON STOCK	15,504	97,719



ENERGEAN PLC	COMMON STOCK GBP.01	16,629	262,055
ENERGIEKONTOR AG	COMMON STOCK	1,075	88,306
ENERGISA SA UNITS	UNIT	31,400	262,535
ENERGIX RENEWABLE ENERGIES	COMMON STOCK	31,751	99,703
ENERGY ABSOLUTE PCL NVDR	NVDR THB.1	303,200	846,986
ENERGY FUELS INC	COMMON STOCK	26,300	162,658
ENERPLUS CORP	COMMON STOCK	43,800	772,589
ENEVA SA	COMMON STOCK	164,882	372,007
ENGHOUSE SYSTEMS LTD	COMMON STOCK	7,100	188,484
ENGIE	COMMON STOCK EUR1.0	312,260	4,459,454
ENGIE BRASIL ENERGIA SA	COMMON STOCK	47,875	342,295
ENGIE ENERGIA CHILE SA	COMMON STOCK	101,139	58,170
ENI SPA	COMMON STOCK	424,961	6,025,725
ENLIGHT RENEWABLE ENERGY LTD	COMMON STOCK ILS.01	133,658	272,733
ENN ENERGY HOLDINGS LTD	COMMON STOCK HKD.1	142,000	1,994,017
ENN NATURAL GAS CO LTD A	COMMON STOCK CNY1.0	24,100	55,732
ENNOCONN CORP	COMMON STOCK TWD10.0	8,485	56,143
ENNOSTAR INC	COMMON STOCK TWD10.0	109,762	159,694
ENQUEST PLC	COMMON STOCK GBP.05	255,128	65,910
ENTAIN PLC	COMMON STOCK EUR.01	94,446	1,506,739
ENTRA ASA	COMMON STOCK NOK1.0	27,152	291,751
EO TECHNICS CO LTD	COMMON STOCK KRW500.0	2,377	126,592
EPIROC AB A	COMMON STOCK SEK.412413	117,698	2,154,021
EPIROC AB B	COMMON STOCK SEK.412413	61,585	994,135
EPISIL TECHNOLOGIES INC	COMMON STOCK TWD10.0	60,000	164,957
EQB INC	COMMON STOCK	4,200	175,849
EQT AB	COMMON STOCK SEK.1	49,994	1,067,060
EQUASENS	COMMON STOCK EUR.2	648	51,626
EQUATORIAL ENERGIA SA ORD	COMMON STOCK	175,366	919,617
EQUINOR ASA	COMMON STOCK NOK2.5	166,871	5,952,462
EQUINOX GOLD CORP	COMMON STOCK	43,766	143,093
EQUITAL LTD	COMMON STOCK ILS1.0	7,052	209,252
EQUITES PROPERTY FUND LTD	REIT	65,646	64,971
ERAMET	COMMON STOCK EUR3.05	1,657	147,957
EREX CO LTD	COMMON STOCK	4,500	74,050
ERG SPA	COMMON STOCK EUR.1	10,911	337,232
ERGOMED PLC	COMMON STOCK GBP.01	6,236	95,478
ERICSSON LM B SHS	COMMON STOCK SEK5.0	499,790	2,931,267
ERO COPPER CORP	COMMON STOCK	11,800	162,332
ERSTE GROUP BANK AG	COMMON STOCK	55,270	1,757,159
ESKER SA	COMMON STOCK EUR2.0	905	152,448
ESR GROUP LTD	COMMON STOCK USD.001	336,000	705,153
ESR LOGOS REIT	REIT	1,092,557	300,337
ESSENTRA PLC	COMMON STOCK GBP.25	49,545	140,367
ESSILORLUXOTTICA	COMMON STOCK EUR.18	49,214	8,934,888
ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	108,358	2,848,365

ETERNAL MATERIALS CO LTD	COMMON STOCK TWD10.0	229,996	233,731
ETIHAD ETISALAT CO	COMMON STOCK SAR10.	63,995	591,758
EUGLENA CO LTD	COMMON STOCK	13,400	99,493
EURAZEO SE	COMMON STOCK	6,712	417,702
EURO CURRENCY	FOREIGN CURRENCY	84,237	89,902
EUROAPI SASU	COMMON STOCK	8,370	123,668
EUROBANK ERGASIAS SERVICES A	COMMON STOCK EUR.22	445,586	501,707
EUROCOMMERCIAL PROPERTIES NV	REIT EUR10.0	11,169	268,624
EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	22,638	1,625,334
EURONAV NV	COMMON STOCK	31,627	531,311
EURONEXT NV	COMMON STOCK EUR1.6	13,476	995,917
EUOPRIS ASA	COMMON STOCK NOK1.0	40,548	283,025
EUTELSAT COMMUNICATIONS	COMMON STOCK EUR1.0	30,722	228,716
EVA AIRWAYS CORP	COMMON STOCK TWD10.	612,004	560,111
EVE ENERGY CO LTD A	COMMON STOCK CNY1.0	19,959	252,508
EVERBRIGHT SECURITIE CO A	COMMON STOCK CNY1.0	42,500	90,948
EVERGREEN MARINE CORP LTD	COMMON STOCK TWD10.	178,452	930,887
EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK TWD10.0	146,845	176,475
EVERTZ TECHNOLOGIES LTD	COMMON STOCK	4,800	45,239
EVOLUTION AB	COMMON STOCK SEK.003	30,919	3,024,116
EVOLUTION MINING LTD	COMMON STOCK	310,357	617,941
EVONIK INDUSTRIES AG	COMMON STOCK	32,353	619,310
EVOTEC SE	COMMON STOCK	23,029	374,754
EVT LTD	COMMON STOCK	16,378	141,223
EXCHANGE INCOME CORP	COMMON STOCK	3,200	124,297
EXEDY CORP	COMMON STOCK	4,500	54,723
EXEO GROUP INC	COMMON STOCK	16,800	284,433
EXOR NV	COMMON STOCK EUR.01	9,626	700,568
EXPERIAN PLC	COMMON STOCK USD.1	153,149	5,187,650
EXTENDICARE INC	COMMON STOCK	16,400	79,401
EXXARO RESOURCES LTD	COMMON STOCK ZAR.01	44,532	568,748
EZ TEC EMPREENDIMENTOS E PAR	COMMON STOCK	27,800	70,742
EZAKI GLICO CO LTD	COMMON STOCK	8,200	224,323
F SECURE CORP	COMMON STOCK	16,351	49,491
F+F CO LTD / NEW	COMMON STOCK KRW100.0	2,930	337,574
FABEGE AB	COMMON STOCK SEK30.82	52,818	451,448
FAES FARMA SA	COMMON STOCK EUR.1	53,634	200,915
FAGRON	COMMON STOCK	10,966	155,531
FAIRFAX FINANCIAL HLDGS LTD	COMMON STOCK	3,400	2,012,648
FALABELLA SA	COMMON STOCK	139,631	270,428
FANCL CORP	COMMON STOCK	13,200	268,379
FANGDA CARBON NEW MATERIAL A	COMMON STOCK CNY1.0	38,700	34,056
FANUC CORP	COMMON STOCK	32,400	4,809,601
FAR EAST CONSORTIUM INTERNAT	COMMON STOCK HKD.1	245,671	58,861
FAR EAST HORIZON LTD	COMMON STOCK	358,000	279,797
FAR EAST HOSPITALITY TRUST	STAPLED SECURITY	150,000	69,143
FAR EASTERN DEPARTMENT STORE	COMMON STOCK TWD10.	296,670	207,470
FAR EASTERN INTL BANK	COMMON STOCK TWD10.	520,008	186,046

FAR EASTERN NEW CENTURY CORP	COMMON STOCK TWD10.	554,461	575,240
FAR EASTONE TELECOMM CO LTD	COMMON STOCK TWD10.	315,000	675,230
FARADAY TECHNOLOGY CORP	COMMON STOCK TWD10.	35,396	163,881
FAST RETAILING CO LTD	COMMON STOCK	9,800	5,907,109
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	111,114	520,736
FATTAL HOLDINGS 1998 LTD	COMMON STOCK	1,411	118,726
FAURECIA	COMMON STOCK EUR7.0	21,516	326,535
FAURECIA	COMMON STOCK EUR7.0	2,844	42,964
FAWAZ ABDULAZIZ ALHOKAIR + C	COMMON STOCK SAR10.0	6,813	28,064
FCC CO LTD	COMMON STOCK	5,800	58,909
FD TECHNOLOGIES PLC	COMMON STOCK GBP.005	3,070	50,362
FENG HSIN STEEL CO LTD	COMMON STOCK TWD10.0	81,000	167,717
FENG TAY ENTERPRISE CO LTD	COMMON STOCK TWD10.	83,001	557,161
FERRARI NV	COMMON STOCK EUR.01	21,132	4,515,134
FERROTEC HOLDINGS CORP	COMMON STOCK	6,000	126,515
FERROVIAL SA	COMMON STOCK EUR.2	87,254	2,278,690
FEVERTREE DRINKS PLC	COMMON STOCK GBP.0025	17,865	220,854
FF GROUP	COMMON STOCK EUR.3	6,634	33,985
FIBI HOLDINGS	COMMON STOCK ILS.05	6,058	251,694
FIBRA MACQUARIE MEXICO	REIT	131,200	191,475
FIELMANN AG	COMMON STOCK	4,262	168,488
FIERA CAPITAL CORP	COMMON STOCK	12,400	79,436
FIH MOBILE LTD	COMMON STOCK USD.04	599,000	64,467
FILA HOLDINGS CORP	COMMON STOCK KRW1000.0	9,003	238,104
FILO MINING CORP	COMMON STOCK	4,400	75,468
FINCANTIERI SPA	COMMON STOCK NPV	75,327	42,648
FINECOBANK SPA	COMMON STOCK EUR.33	98,822	1,636,859
FINNAIR OYJ	COMMON STOCK EUR.85	108,851	45,082
FINNING INTERNATIONAL INC	COMMON STOCK	28,000	695,583
FINVOLUTION GROUP ADR	ADR USD.00001	18,400	91,264
FIREFINCH LTD	COMMON STOCK	189,262	25,670
FIRST ABU DHABI BANK PJSC	COMMON STOCK AED1.0	750,454	3,494,143
FIRST CAPITAL REAL ESTATE IN	REIT	18,300	227,036
FIRST FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,955,762	1,685,630
FIRST INTL BANK ISRAEL	COMMON STOCK ILS.05	8,135	320,466
FIRST MAJESTIC SILVER CORP	COMMON STOCK	39,000	324,676
FIRST NATIONAL FINANCIAL COR	COMMON STOCK	3,300	88,701
FIRST PACIFIC CO	COMMON STOCK USD.01	425,000	126,875
FIRST QUANTUM MINERALS LTD	COMMON STOCK	99,176	2,070,696
FIRST RESOURCES LTD	COMMON STOCK	125,600	138,738
FIRSTGROUP PLC	COMMON STOCK GBP.05	126,421	153,953
FIRSTSTRAND LTD	COMMON STOCK ZAR.01	909,705	3,321,239
FIRSTSERVICE CORP	COMMON STOCK	7,000	856,615
FISCHER (GEORG) REG	COMMON STOCK CHF1.0	12,380	761,167
FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	109,036	1,546,003
FIVERR INTERNATIONAL LTD	COMMON STOCK	5,500	160,270
FLAT GLASS GROUP CO LTD A	COMMON STOCK CNY.25	14,400	69,046
FLAT GLASS GROUP CO LTD H	COMMON STOCK CNY.25	69,000	166,909

FLATEXDEGIRO AG	COMMON STOCK	216	1,458
FLETCHER BUILDING LTD	COMMON STOCK	152,066	453,748
FLEURY SA	COMMON STOCK	57,491	168,192
FLEX LNG LTD	COMMON STOCK USD.1	5,497	179,748
FLEXIUM INTERCONNECT INC	COMMON STOCK TWD10.	51,000	162,436
FLIGHT CENTRE TRAVEL GROUP L	COMMON STOCK	27,026	265,286
FLOW TRADERS	COMMON STOCK EUR.1	4,058	93,738
FLSMIDTH + CO A/S	COMMON STOCK DKK20.	7,036	255,064
FLUGHAFEN ZURICH AG REG	COMMON STOCK CHF10.0	3,392	525,290
FLUIDRA SA	COMMON STOCK EUR1.0	8,689	134,649
FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	24,711	3,360,663
FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	3,381	461,895
FNAC DARTY SA	COMMON STOCK EUR1.0	1,230	45,358
FOCUS MEDIA INFORMATION TE A	COMMON STOCK CNY1.0	227,600	218,775
FOMENTO ECONOMICO MEXICA UBD	UNIT	335,100	2,607,408
FOOD + LIFE COMPANIES LTD	COMMON STOCK	18,000	354,228
FOOSUNG CO LTD	COMMON STOCK KRW500.0	8,657	74,071
FORBO HOLDING AG REG	COMMON STOCK CHF.1	190	223,172
FORMOSA CHEMICALS + FIBRE	COMMON STOCK TWD10.0	641,582	1,467,517
FORMOSA PETROCHEMICAL CORP	COMMON STOCK TWD10.0	208,920	545,620
FORMOSA PLASTICS CORP	COMMON STOCK TWD10.0	697,528	1,969,224
FORMOSA TAFFETA CO.	COMMON STOCK TWD10.	209,319	182,127
FORMULA SYSTEMS (1985) LTD	COMMON STOCK ILS1.0	1,761	127,215
FORTERRA PLC	COMMON STOCK	37,610	84,458
FORTESCUE METALS GROUP LTD	COMMON STOCK	290,798	4,038,022
FORTIS INC	COMMON STOCK	82,185	3,286,308
FORTNOX AB	COMMON STOCK SEK.002	115,640	527,284
FORTRESS REAL ESTATE INVESTM	COMMON STOCK	450,352	278,178
FORTUM OYJ	COMMON STOCK EUR3.4	76,223	1,265,914
FORTUNA SILVER MINES INC	COMMON STOCK	49,610	186,365
FORTUNE REIT	REIT	249,000	202,264
FOSHAN HAITIAN FLAVOURING A	COMMON STOCK CNY1.0	45,988	526,457
FOSUN INTERNATIONAL LTD	COMMON STOCK	438,698	357,481
FOXCONN INDUSTRIAL INTERNE A	COMMON STOCK CNY1.0	41,600	54,856
FOXCONN TECHNOLOGY CO LTD	COMMON STOCK TWD10.	163,496	275,940
FP CORP	COMMON STOCK	8,200	235,449
FRANCO NEVADA CORP	COMMON STOCK	32,507	4,438,500
FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	6,568	266,710
FRASER + NEAVE HOLDINGS BHD	COMMON STOCK	37,300	182,806
FRASERS CENTREPOINT TRUST	REIT NPV	134,860	211,305
FRASERS GROUP PLC	COMMON STOCK GBP.1	35,651	304,766
FRASERS HOSPITALITY TRUST	STAPLED SECURITY	130,100	43,195
FRASERS LOGISTICS + COMMERCI	REIT	466,798	402,780
FREEE KK	COMMON STOCK	5,600	124,171
FREEHOLD ROYALTIES LTD	COMMON STOCK	20,300	237,167
FREENET AG	COMMON STOCK	18,038	393,130
FRENCKEN GROUP LTD	COMMON STOCK	50,500	35,644
FRESENIUS MEDICAL CARE AG +	COMMON STOCK	33,224	1,083,447

FRESENIUS SE + CO KGAA	COMMON STOCK	72,570	2,035,644
FRONTIER DEVELOPMENTS PLC	COMMON STOCK GBP.005	3,673	42,587
FRONTIER REAL ESTATE INVEST	REIT	85	328,899
FRONTLINE LTD	COMMON STOCK USD1.0	14,116	168,388
FU SHOU YUAN INTERNATIONAL	COMMON STOCK USD.01	158,000	135,632
FUBON FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,408,861	2,579,387
FUCHS PETROLUB SE PREF	PREFERENCE	12,458	435,309
FUFENG GROUP LTD	COMMON STOCK HKD.1	431,000	262,301
FUGRO NV	COMMON STOCK EUR.05	17,069	204,170
FUJI CO LTD	COMMON STOCK	3,200	44,088
FUJI CORP/AICHI	COMMON STOCK	13,200	190,698
FUJI ELECTRIC CO LTD	COMMON STOCK	21,800	825,719
FUJI KYUKO CO LTD	COMMON STOCK	3,700	133,508
FUJI MEDIA HOLDINGS INC	COMMON STOCK	7,900	64,289
FUJI OIL HOLDINGS INC	COMMON STOCK	8,900	137,261
FUJI SEAL INTERNATIONAL INC	COMMON STOCK	1,500	19,001
FUJI SOFT INC	COMMON STOCK	4,400	252,024
FUJICCO CO LTD	COMMON STOCK	3,200	46,440
FUJIFILM HOLDINGS CORP	COMMON STOCK	60,800	3,051,163
FUJIKURA LTD	COMMON STOCK	40,000	301,439
FUJIMI INC	COMMON STOCK	2,900	137,300
FUJIO FOOD GROUP INC	COMMON STOCK	1,300	13,048
FUJITEC CO LTD	COMMON STOCK	11,700	265,159
FUJITSU GENERAL LTD	COMMON STOCK	11,100	266,181
FUJITSU LIMITED	COMMON STOCK	33,200	4,373,120
FUJIYA CO LTD	COMMON STOCK	1,900	36,471
FUKUI COMPUTER HOLDINGS INC	COMMON STOCK	2,400	47,522
FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	28,600	648,732
FUKUOKA REIT CORP	REIT	125	161,302
FUKUSHIMA GALILEI CO LTD	COMMON STOCK	2,200	69,525
FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	5,100	117,192
FULLCAST HOLDINGS CO LTD	COMMON STOCK	3,100	66,317
FUNAI SOKEN HOLDINGS INC	COMMON STOCK	6,800	139,917
FURUKAWA CO LTD	COMMON STOCK	4,800	45,658
FURUKAWA ELECTRIC CO LTD	COMMON STOCK	12,200	227,762
FUSO CHEMICAL CO LTD	COMMON STOCK	3,800	97,871
FUTU HOLDINGS LTD ADR	ADR USD.00001	8,600	349,590
FUTURE CORP	COMMON STOCK	7,200	89,821
FUTURE PLC	COMMON STOCK GBP.15	19,405	296,076
FUYAO GLASS INDUSTRY GROUP A	COMMON STOCK CNY1.0	21,800	110,003
FUYAO GLASS INDUSTRY GROUP H	COMMON STOCK CNY1.0	98,000	411,213
FUYO GENERAL LEASE CO LTD	COMMON STOCK	3,000	194,607
G 7 HOLDINGS INC	COMMON STOCK	2,800	34,811
G BITS NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	400	17,962
G CITY LTD	COMMON STOCK ILS1.0	16,715	50,687
G TEKT CORP	COMMON STOCK	3,700	40,096

G.U.D. HOLDINGS LTD	COMMON STOCK	22,639	116,206
G8 EDUCATION LTD	COMMON STOCK	87,598	65,533
GALAPAGOS NV	COMMON STOCK	7,513	332,251
GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	361,000	2,386,639
GALENICA AG	COMMON STOCK CHF.1	8,330	679,879
GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	106,128	1,431,773
GAMES WORKSHOP GROUP PLC	COMMON STOCK GBP.05	5,300	546,478
GAMMA COMMUNICATIONS PLC	COMMON STOCK GBP.0025	13,851	180,309
GAMUDA BHD	COMMON STOCK	431,225	366,120
GANFENG LITHIUM GROUP CO L A	COMMON STOCK CNY1.0	16,800	168,096
GANFENG LITHIUM GROUP CO L H	COMMON STOCK CNY1.0	40,040	299,084
GAV YAM LANDS CORP LTD	COMMON STOCK ILS1.0	1	5
GAZPROM PJSC	COMMON STOCK RUB5.0	214,900	479,021
GAZPROM PJSC SPON ADR	ADR	889,704	978,674
GAZPROM PJSC SPON ADR	ADR	20,664	12,014
GAZTRANSPORT ET TECHNIGA SA	COMMON STOCK EUR.01	3,798	404,552
GB GROUP PLC	COMMON STOCK GBP.025	31,809	120,406
GCL SYSTEM INTEGRATION TEC A	COMMON STOCK CNY1.0	55,300	23,082
GD POWER DEVELOPMENT CO A	COMMON STOCK CNY1.0	181,200	111,179
GDI INTEGRATED FACILITY SERV	COMMON STOCK	2,300	77,235
GDS HOLDINGS LTD CL A	COMMON STOCK USD.00005	120,000	315,185
GEA GROUP AG	COMMON STOCK	26,076	1,061,975
GEBERIT AG REG	COMMON STOCK CHF.1	5,920	2,801,692
GECINA SA	REIT EUR7.5	8,057	818,429
GEELY AUTOMOBILE HOLDINGS LT	COMMON STOCK HKD.02	985,000	1,438,702
GEK TERNA HOLDING REAL ESTAT	COMMON STOCK EUR.57	9,762	113,562
GEM CO LTD A	COMMON STOCK CNY1.0	48,600	51,964
GEMDALE CORP A	COMMON STOCK CNY1.0	49,100	71,970
GEMDALE PROPERTIES AND INVES	COMMON STOCK HKD.1	876,000	71,831
GEMVAX + KAEI CO LTD	COMMON STOCK KRW500.	9,880	91,590
GENEONELIFESCIENCE INC	COMMON STOCK KRW1000.0	11,550	65,591
GENERAL INTERFACE SOLUTION	COMMON STOCK TWD10.0	36,000	103,008
GENERTEC UNIVERSAL MEDICAL G	COMMON STOCK	172,000	104,457
GENESIS ENERGY LTD	COMMON STOCK	104,084	169,785
GENEXINE CO LTD	COMMON STOCK KRW500.0	3,357	50,057
GENEXINE INC	RIGHT	773	2,873
GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK TWD10.0	9,713	105,889
GENKY DRUGSTORES CO LTD	COMMON STOCK	1,800	49,078
GENMAB A/S	COMMON STOCK DKK1.0	11,203	4,731,004
GENOMMA LAB INTERNACIONAL B	COMMON STOCK	135,400	117,701
GENSCRIPT BIOTECH CORP	COMMON STOCK USD.001	196,000	624,040
GENEREA SAB DE CV	COMMON STOCK	166,400	187,344
GENTING BHD	COMMON STOCK	385,800	392,500
GENTING MALAYSIA BHD	COMMON STOCK	558,250	340,966
GENTING PLANTATIONS BHD	COMMON STOCK	160,100	232,577
GENTING SINGAPORE LTD	COMMON STOCK USD.1	985,799	702,555

GENUIT GROUP PLC	COMMON STOCK GBP.001	37,837	127,921
GENUS PLC	COMMON STOCK GBP.1	11,171	400,607
GEO HOLDINGS CORP	COMMON STOCK	5,700	93,625
GERDAU SA PREF	PREFERENCE	177,704	982,140
GERRESHEIMER AG	COMMON STOCK	5,628	377,293
GESTAMP AUTOMOCION SA	COMMON STOCK EUR.5	30,675	118,315
GETAC HOLDINGS CORP	COMMON STOCK TWD10.0	70,000	100,505
GETINGE AB B SHS	COMMON STOCK SEK.5	43,022	897,169
GETLINK SE	COMMON STOCK EUR.4	73,495	1,174,223
GF SECURITIES CO LTD A	COMMON STOCK CNY1.0	49,100	109,450
GF SECURITIES CO LTD H	COMMON STOCK CNY1.0	251,800	361,975
GFL ENVIRONMENTAL INC SUB VT	COMMON STOCK	27,100	790,829
GFT TECHNOLOGIES SE	COMMON STOCK	2,894	104,807
GIANT MANUFACTURING	COMMON STOCK TWD10.	66,320	432,384
GIBSON ENERGY INC	COMMON STOCK	26,900	469,328
GIGABYTE TECHNOLOGY CO LTD	COMMON STOCK TWD10.	73,000	252,733
GIGADEVICE SEMICONDUCTO CL A	COMMON STOCK CNY1.0	6,860	101,164
GIKEN LTD	COMMON STOCK	2,900	62,911
GILAT SATELLITE NETWORKS LTD	COMMON STOCK ILS.2	3,969	22,092
GILDAN ACTIVEWEAR INC	COMMON STOCK	34,300	938,665
GINLONG TECHNOLOGIES CO LT A	COMMON STOCK CNY1.0	3,750	97,177
GIVAUDAN REG	COMMON STOCK CHF10.0	1,569	4,780,618
GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	37,731	736,349
GLANBIA PLC	COMMON STOCK EUR.06	38,490	489,621
GLENCORE PLC	COMMON STOCK USD.01	1,669,278	11,106,229
GLOBAL DOMINION ACCESS SA	COMMON STOCK EUR1.0	18,069	69,134
GLOBAL FASHION GROUP SA	COMMON STOCK	12,859	15,724
GLOBAL ONE REIT	REIT	166	135,514
GLOBAL POWER SYNERGY PCL F	FOREIGN SH. THB10.0 A	103,100	217,303
GLOBAL UNICHIP CORP	COMMON STOCK TWD10.0	16,079	334,888
GLOBALWAFERS CO LTD	COMMON STOCK TWD10.0	40,000	555,667
GLOBE TELECOM INC	COMMON STOCK PHP50.0	4,846	190,059
GLOBERIDE INC	COMMON STOCK	2,600	49,634
GLORY LTD	COMMON STOCK	8,200	135,258
GLP J REIT	REIT	697	797,619
GMO FINANCIAL GATE INC	COMMON STOCK	400	45,374
GMO FINANCIAL HOLDINGS INC	COMMON STOCK	12,200	47,244
GMO GLOBALSIGN HOLDINGS KK	COMMON STOCK	900	28,052
GMO INTERNET GROUP INC	COMMON STOCK	12,700	237,247
GMO PAYMENT GATEWAY INC	COMMON STOCK	7,100	587,204
GN STORE NORD A/S	COMMON STOCK DKK4.	21,974	505,724
GNI GROUP LTD	COMMON STOCK	8,100	84,464
GOEASY LTD	COMMON STOCK	2,100	164,984
GOERTEK INC A	COMMON STOCK CNY1.0	35,300	85,235
GOGOLD RESOURCES INC	COMMON STOCK	44,400	71,108
GOL LINHAS AEREAS INT SA PRE	PREFERENCE	28,037	37,134



GOLD CIRCUIT ELECTRONICS LTD	COMMON STOCK TWD10.	54,900	154,921
GOLD FIELDS LTD	COMMON STOCK ZAR.5	149,825	1,551,083
GOLD ROAD RESOURCES LTD	COMMON STOCK	122,920	138,879
GOLDEN AGRI RESOURCES LTD	COMMON STOCK USD.025	1,230,887	229,198
GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	18,575	162,138
GOLDEN SOLAR NEW ENERGY TECH	COMMON STOCK USD.01	300,000	317,875
GOLDSUN BUILDING MATERIALS C	COMMON STOCK TWD10.0	151,000	124,003
GOLDWIN INC	COMMON STOCK	3,800	274,928
GOME RETAIL HOLDINGS LTD	COMMON STOCK HKD.025	2,175,944	30,667
GOODMAN GROUP	REIT	280,155	3,278,381
GOODMAN PROPERTY TRUST	REIT	201,552	255,963
GOTION HIGH TECH CO LTD A	COMMON STOCK CNY1.0	13,000	53,941
GOURMET MASTER CO LTD	COMMON STOCK TWD10.	15,456	76,144
GPT GROUP	REIT	296,884	844,596
GRAB HOLDINGS LTD CL A	COMMON STOCK USD.000001	327,400	1,054,228
GRAFTON GROUP PLC UTS CDI	UNIT EUR.05	38,773	368,095
GRAINCORP LTD A	COMMON STOCK	39,952	200,846
GRAINGER PLC	COMMON STOCK GBP.05	115,496	348,980
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	20,820	204,285
GRAND KOREA LEISURE CO LTD	COMMON STOCK KRW500.	9,085	136,518
GRAND PACIFIC PETROCHEMICAL	COMMON STOCK TWD10.	141,000	86,440
GRAND PHARMACEUTICAL GROUP L	COMMON STOCK HKD.01	148,000	87,227
GRANGE RESOURCES LTD	COMMON STOCK	88,068	50,233
GRANGES AB	COMMON STOCK SEK1.339775	17,962	146,808
GRANITE REAL ESTATE INVESTME	REIT	5,400	275,311
GRAPE KING BIO LTD	COMMON STOCK TWD10.	20,000	109,284
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	39,211	232,897
GREAT WALL ENTERPRISES	COMMON STOCK TWD10.	115,828	171,613
GREAT WALL MOTOR CO LTD A	COMMON STOCK CNY1.0	22,800	97,200
GREAT WALL MOTOR COMPANY H	COMMON STOCK CNY1.0	571,500	743,943
GREAT WEST LIFE CO INC	COMMON STOCK	47,418	1,095,379
GREATEK ELECTRONICS INC	COMMON STOCK TWD10.	27,000	42,148
GREATLAND GOLD PLC	COMMON STOCK GBP.001	620,632	59,841
GREE ELECTRIC APPLIANCES I A	COMMON STOCK CNY1.0	30,000	139,188
GREE INC	COMMON STOCK	18,400	97,021
GREEN CROSS CORP	COMMON STOCK KRW5000.0	1,448	149,465
GREEN CROSS HOLDINGS CORP	COMMON STOCK KRW500.0	6,826	92,359
GRENCORE GROUP PLC	COMMON STOCK GBP.01	76,568	59,016
GREENTOWN CHINA HOLDINGS	COMMON STOCK HKD.1	149,000	217,631
GREENTOWN SERVICE GROUP CO L	COMMON STOCK HKD.00001	178,000	118,135
GREENVOLT ENERGIAS RENOVAVEI	COMMON STOCK NPV	11,341	94,672
GREGGS PLC	COMMON STOCK GBP.02	17,360	487,524
GRENDENE SA	COMMON STOCK	27,900	31,807
GRENKE AG	COMMON STOCK	5,191	108,486
GRG BANKING EQUIPMENT CO A	COMMON STOCK CNY1.0	49,300	70,506
GRIEG SEAFOOD ASA	COMMON STOCK NOK4.	19,077	151,866



GRIFOLS SA	COMMON STOCK EUR.25	50,928	585,381
GRINDROD LTD	COMMON STOCK ZAR.00002	29,562	17,374
GROUPE BRUXELLES LAMBERT NV	COMMON STOCK	18,708	1,494,083
GROWTHPOINT PROPERTIES AUSTR	REIT	47,053	94,953
GROWTHPOINT PROPERTIES LTD	REIT	545,572	466,213
GRUMA S.A.B. B	COMMON STOCK	36,165	483,889
GRUPA AZOTY SA	COMMON STOCK PLN5.	8,272	74,349
GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	65,700	941,136
GRUPO AEROPORT DEL SURESTE B	COMMON STOCK	35,795	835,139
GRUPO AEROPORTUARIO DEL CENT	COMMON STOCK	41,959	323,123
GRUPO BIMBO SAB SERIES A	COMMON STOCK	275,200	1,163,092
GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	78,461	329,228
GRUPO CATALANA OCCIDENTE SA	COMMON STOCK EUR.3	7,462	235,331
GRUPO CEMENTOS CHIHUAHUA	COMMON STOCK	29,100	194,724
GRUPO COMERCIAL CHEDRAUI SA	COMMON STOCK	57,600	245,862
GRUPO DE MODA SOMA SA	COMMON STOCK	60,291	115,823
GRUPO FINANCIERO BANORTE O	COMMON STOCK MXN3.5	447,036	3,209,525
GRUPO FINANCIERO GALICIA B	COMMON STOCK ARS1.0	8	15
GRUPO FINANCIERO INBURSA O	COMMON STOCK MXN.4137108	398,100	670,880
GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	536,409	1,883,064
GRUPO SBF SA	COMMON STOCK	5,800	14,032
GRUPO TELEvisa SAB SER CPO	UNIT	414,000	376,455
GRUPPO MUTUIONLINE SPA	COMMON STOCK	4,393	123,399
GS ENGINEERING + CONSTRUCT	COMMON STOCK KRW5000.	12,042	203,353
GS HOLDINGS	COMMON STOCK KRW5000.0	10,571	367,766
GS RETAIL CO LTD	COMMON STOCK KRW1000.0	13,764	307,430
GS YUASA CORP	COMMON STOCK	11,200	177,865
GSK PLC	COMMON STOCK GBP.3125	687,709	11,899,283
GT CAPITAL HOLDINGS INC	COMMON STOCK PHP10.0	30,672	240,347
GUANGDONG HAID GROUP CO A	COMMON STOCK CNY1.0	17,200	152,760
GUANGDONG INVESTMENT LTD	COMMON STOCK	638,000	653,127
GUANGDONG KINLONG HARDWARE A	COMMON STOCK CNY1.0	3,300	49,397
GUANGHUI ENERGY CO LTD A	COMMON STOCK CNY1.0	90,500	117,513
GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK CNY1.0	399,810	269,444
GUANGZHOU BAIYUNSHAN PHAR A	COMMON STOCK CNY1.0	15,300	65,508
GUANGZHOU HAIGE COMMUNICAT A	COMMON STOCK CNY1.0	24,900	29,090
GUANGZHOU KINGMED DIAGNOST A	COMMON STOCK CNY1.0	3,200	35,906
GUANGZHOU R+F PROPERTIES H	COMMON STOCK CNY1.0	246,000	59,885
GUANGZHOU SHIYUAN ELECTRON A	COMMON STOCK CNY1.0	6,800	57,666
GUANGZHOU TINCI MATERIALS A	COMMON STOCK CNY1.0	19,400	122,172
GUDANG GARAM TBK PT	COMMON STOCK IDR500.	132,000	152,610
GULF BANK	COMMON STOCK KWD.1	271,427	277,888
GULF CABLES + ELECTRICAL IND	COMMON STOCK KWD.1	71,122	282,829
GULF ENERGY DEVELOPM FOREIGN	FOREIGN SH. THB1.0 A	215,050	343,049
GULF KEYSTONE PETROLEUM LTD	COMMON STOCK USD1.0	36,142	87,380
GUNGHO ONLINE ENTERTAINMENT	COMMON STOCK	7,920	127,936

GUNMA BANK LTD/THE	COMMON STOCK	71,100	271,405
GUNZE LTD	COMMON STOCK	1,400	44,512
GUOSEN SECURITIES CO LTD A	COMMON STOCK CNY1.0	53,400	68,229
GUOTAI JUNAN INTERNATIONAL	COMMON STOCK	513,000	47,324
GUOTAI JUNAN SECURITIES CO A	COMMON STOCK CNY1.0	81,800	159,950
GURIT HOLDING AG BR	COMMON STOCK CHF5.0	650	63,323
GVS SPA	COMMON STOCK	11,827	51,121
GWA GROUP LTD	COMMON STOCK	27,065	37,660
H I S CO LTD	COMMON STOCK	7,200	113,452
H LUNDBECK A/S	COMMON STOCK DKK1.0	47,848	178,728
H LUNDBECK A/S A SHS	COMMON STOCK DKK1.0	11,962	41,003
H WORLD GROUP LTD ADR	ADR	30,400	1,289,568
H.U. GROUP HOLDINGS INC	COMMON STOCK	9,200	199,533
H+R REAL ESTATE INV REIT UTS	REIT	25,900	231,484
H2O RETAILING CORP	COMMON STOCK	17,300	168,496
HACHIJUNI BANK LTD/THE	COMMON STOCK	63,900	265,195
HAIDILAO INTERNATIONAL HOLDI	COMMON STOCK USD.000005	146,000	419,016
HAIER SMART HOME CO LTD A	COMMON STOCK CNY1.0	66,321	233,497
HAIER SMART HOME CO LTD H	COMMON STOCK CNY1.0	374,400	1,275,990
HAINAN MEILAN INTERNATIONA H	COMMON STOCK CNY1.0	23,000	69,988
HAITIAN INTERNATIONAL HLDGS	COMMON STOCK HKD.1	172,000	460,580
HAITONG INTERNATIONAL SECURI	COMMON STOCK HKD.1	464,123	51,735
HAITONG SECURITIES CO LTD A	COMMON STOCK CNY1.0	88,100	110,154
HAITONG SECURITIES CO LTD H	COMMON STOCK CNY1.0	575,200	353,745
HAKUHODO DY HOLDINGS INC	COMMON STOCK	32,900	331,447
HALEON PLC	COMMON STOCK GBP.01	859,637	3,421,241
HALFORDS GROUP PLC	COMMON STOCK GBP.01	33,719	84,971
HALMA PLC	COMMON STOCK GBP.1	60,844	1,446,569
HALOWS CO LTD	COMMON STOCK	1,600	35,136
HALWANI BROS CO	COMMON STOCK SAR10.0	2,099	24,743
HAMAKYOREX CO LTD	COMMON STOCK	4,100	96,852
HAMAMATSU PHOTONICS KK	COMMON STOCK	23,700	1,133,973
HAMBORNER REIT AG	REIT NPV	12,365	88,853
HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	4,670	59,235
HAMMERSON PLC	REIT GBP.05	336,481	96,100
HANA FINANCIAL GROUP	COMMON STOCK KRW5000.0	56,358	1,885,783
HANA MICROELECTRONICS FOREIG	FOREIGN SH. THB1.0 A	93,600	139,177
HANA TOUR SERVICE INC	COMMON STOCK KRW500.	2,961	142,759
HANALL BIOPHARMA CO LTD	COMMON STOCK KRW500.	7,618	108,191
HANG LUNG GROUP LTD	COMMON STOCK	157,000	288,455
HANG LUNG PROPERTIES LTD	COMMON STOCK	314,500	614,901
HANG SENG BANK LTD	COMMON STOCK	126,100	2,097,102
HANGZHOU FIRST APPLIED MAT A	COMMON STOCK CNY1.0	13,160	125,815
HANGZHOU SILAN MICROELECTR A	COMMON STOCK CNY1.0	13,300	62,761
HANGZHOU STEAM TURBINE PO B	COMMON STOCK CNY1.0	65,130	80,944
HANGZHOU TIGERMED CONSULTI A	COMMON STOCK CNY1.0	8,200	123,686

HANGZHOU TIGERMED CONSULTI H	COMMON STOCK CNY1.0	21,000	242,692
HANKOOK + CO	COMMON STOCK KRW500.0	11,008	122,013
HANKOOK TIRE + TECHNOLOGY CO	COMMON STOCK KRW500.0	16,341	405,052
HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	38,600	1,141,433
HANKYU HANSHIN REIT INC	REIT	103	119,035
HANMI PHARM CO LTD	COMMON STOCK KRW2500.	1,542	361,978
HANNOVER RUECK SE	COMMON STOCK	9,678	1,918,131
HANNSTAR DISPLAY CORP	COMMON STOCK TWD10.	799,703	289,930
HANON SYSTEMS	COMMON STOCK KRW100.0	46,150	297,227
HANSEN TECHNOLOGIES LTD	COMMON STOCK	34,776	121,146
HANSOH PHARMACEUTICAL GROUP	COMMON STOCK HKD.00001	202,000	384,074
HANSOL CHEMICAL CO LTD	COMMON STOCK KRW5000.	1,536	227,560
HANSSEM CO LTD	COMMON STOCK KRW1000.	3,290	116,730
HANWA CO LTD	COMMON STOCK	5,700	159,931
HANWHA AEROSPACE CO LTD	COMMON STOCK KRW5000.0	8,849	512,275
HANWHA CORPORATION	COMMON STOCK KRW5000.0	9,450	192,810
HANWHA SOLUTIONS CORP	COMMON STOCK KRW5000.0	25,957	885,284
HANWHA SOLUTIONS CORP	RIGHT	222	873
HAP SENG CONSOLIDATED	COMMON STOCK	117,500	170,542
HAPVIDA PARTICIPACOES E INVE	COMMON STOCK	661,075	635,498
HARBIN ELECTRIC CO LTD H	COMMON STOCK CNY1.	262,000	105,069
HARBOUR ENERGY PLC	COMMON STOCK GBP.00002	70,529	259,027
HAREL INSURANCE INVESTMENTS	COMMON STOCK ILS.1	21,493	188,890
HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	60,241	621,214
HARMONIC DRIVE SYSTEMS INC	COMMON STOCK	7,100	199,741
HARMONY GOLD MINING CO LTD	COMMON STOCK ZAR.5	84,450	291,840
HARTALEGA HOLDINGS BHD	COMMON STOCK	214,000	82,649
HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	103,617	289,941
HASEKO CORP	COMMON STOCK	43,500	483,281
HAYS PLC	COMMON STOCK GBP.01	283,890	395,395
HAZAMA ANDO CORP	COMMON STOCK	35,000	221,299
HD HYUNDAI	COMMON STOCK KRW1000.0	8,620	390,988
HDC HYUNDAI DEVELOPMENT CO E	COMMON STOCK KRW5000.0	10,736	85,492
HEADWATER EXPLORATION INC	COMMON STOCK	32,400	141,561
HEALIUS LTD	COMMON STOCK	97,509	202,800
HEALTH AND HAPPINESS H+H INT	COMMON STOCK HKD.01	27,500	58,700
HEIDELBERGCEMENT AG	COMMON STOCK	23,833	1,355,212
HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	43,770	68,988
HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	19,735	1,515,041
HEINEKEN NV	COMMON STOCK EUR1.6	44,556	4,173,591
HEIWA CORP	COMMON STOCK	7,000	131,276
HEIWA REAL ESTATE CO LTD	COMMON STOCK	6,100	168,206
HEIWA REAL ESTATE REIT INC	REIT	154	176,495
HEIWADO CO LTD	COMMON STOCK	6,100	98,748
HELIA GROUP LTD	COMMON STOCK	69,856	130,305
HELICAL PLC	REIT GBP.01	18,643	74,837

HELIOS TOWERS PLC	COMMON STOCK GBP.01	124,229	158,705
HELIXMITH CO LTD	COMMON STOCK KRW500.0	9,581	80,779
HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK EUR2.83	40,345	628,219
HELLO GROUP INC SPN ADR	ADR USD.0001	28,800	258,624
HELLOFRESH SE	COMMON STOCK	27,934	610,578
HELVETIA HOLDING AG REG	COMMON STOCK CHF.02	6,350	740,655
HENAN SHUANGHUI INVESTMENT A	COMMON STOCK CNY1.0	25,900	96,626
HENDERSON LAND DEVELOPMENT	COMMON STOCK	245,883	858,470
HENGAN INTL GROUP CO LTD	COMMON STOCK HKD.1	130,500	693,051
HENGLI PETROCHEMICAL CO L A	COMMON STOCK CNY1.0	48,899	109,159
HENGYI PETROCHEMICAL CO A	COMMON STOCK CNY1.0	40,170	40,632
HENKEL AG + CO KGAA	COMMON STOCK	11,291	726,032
HENKEL AG + CO KGAA VOR PREF	PREFERENCE	30,281	2,101,678
HENNES + MAURITZ AB B SHS	COMMON STOCK	123,212	1,331,985
HENSOLDT AG	COMMON STOCK	12,497	294,837
HERA SPA	COMMON STOCK EUR1.0	142,375	382,761
HERFY FOOD SERVICES CO	COMMON STOCK SAR10.0	3,840	35,151
HERMES INTERNATIONAL	COMMON STOCK	5,320	8,184,962
HEXAGON AB B SHS	COMMON STOCK EUR.22	334,712	3,523,596
HEXATRONIC GROUP AB	COMMON STOCK SEK.05	54,355	741,761
HEXPOL AB	COMMON STOCK SEK.2	35,215	377,088
HIDAY HIDAKA CORP	COMMON STOCK	6,900	101,115
HIGHWEALTH CONSTRUCTION CORP	COMMON STOCK TWD10.0	256,557	335,315
HIKARI TSUSHIN INC	COMMON STOCK	3,800	531,712
HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	29,511	551,381
HILAN LTD	COMMON STOCK ILS1.0	2,594	128,211
HILL + SMITH PLC	COMMON STOCK GBP.25	13,635	192,429
HINO MOTORS LTD	COMMON STOCK	49,000	186,733
HIOKI E E CORP	COMMON STOCK	1,500	71,934
HIRATA CORP	COMMON STOCK	1,500	62,048
HIROGIN HOLDINGS INC	COMMON STOCK	52,500	262,680
HIROSE ELECTRIC CO LTD	COMMON STOCK	5,500	684,308
HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	9,400	277,284
HISCOX LTD	COMMON STOCK GBP.065	59,121	775,054
HITACHI CONSTRUCTION MACHINE	COMMON STOCK	18,200	407,953
HITACHI LTD	COMMON STOCK	163,300	8,174,137
HITACHI ZOSEN CORP	COMMON STOCK	27,100	167,863
HITE JINRO CO LTD	COMMON STOCK KRW5000.0	5,364	108,964
HITHINK ROYALFLUSH INFORMA A	COMMON STOCK CNY1.0	7,100	100,773
HIWIN TECHNOLOGIES CORP	COMMON STOCK TWD10.	54,635	324,151
HK ELECTRIC INVESTMENTS SS	STAPLED SECURITY HKD.0005	429,500	284,501
HKBN LTD	COMMON STOCK HKD.0001	128,000	82,491
HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	640,000	784,733
HL MANDO CO LTD	COMMON STOCK KRW1000.0	10,945	351,584
HLB INC	COMMON STOCK KRW500.	15,218	344,999
HLB LIFE SCIENCE CO LTD	COMMON STOCK KRW500.0	27,918	236,359

HMC CAPITAL LTD	REIT	33,679	97,077
HMM CO LTD	COMMON STOCK KRW5000.0	44,005	686,249
HMS NETWORKS AB	COMMON STOCK SEK.025	4,351	142,292
HOCHSCHILD MINING PLC	COMMON STOCK GBP.01	44,095	37,175
HOCHTIEF AG	COMMON STOCK	4,203	236,323
HOGY MEDICAL CO LTD	COMMON STOCK	3,900	100,010
HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	30,800	108,113
HOKKOKU FINANCIAL HOLDINGS I	COMMON STOCK	4,400	151,357
HOKUETSU CORP	COMMON STOCK	17,500	100,809
HOKUHOKU FINANCIAL GROUP INC	COMMON STOCK	20,100	148,485
HOKURIKU ELECTRIC POWER CO	COMMON STOCK	32,800	135,530
HOKUTO CORP	COMMON STOCK	4,100	58,196
HOLCIM LTD	COMMON STOCK CHF2.0	55,499	2,860,225
HOLDING CO ADMIE IPTO SA	COMMON STOCK EUR2.12	19,907	36,118
HOLMEN AB B SHARES	COMMON STOCK SEK25.0	16,989	676,879
HOLY STONE ENTERPRISE CO LTD	COMMON STOCK TWD10.	20,000	59,196
HOME CAPITAL GROUP INC	COMMON STOCK	7,646	240,279
HOME PRODUCT CENTER PCL FOR	FOREIGN SH. THB1.0 A	516,300	231,057
HOME PRODUCT CENTER PCL NVDR	NVDR THB1.0	575,300	257,523
HOME REIT PLC	REIT	95,114	43,576
HOME CO DAILY NEEDS REIT	REIT	210,256	182,996
HOMESERVE PLC	COMMON STOCK GBP.0269231	51,629	743,411
HON HAI PRECISION INDUSTRY	COMMON STOCK TWD10.	2,210,646	7,182,123
HONDA MOTOR CO LTD	COMMON STOCK	275,000	6,254,047
HONG KONG + CHINA GAS	COMMON STOCK	1,864,244	1,772,297
HONG KONG DOLLAR	FOREIGN CURRENCY	485,572	62,213
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	205,627	8,883,776
HONG KONG TECHNOLOGY VENTURE	COMMON STOCK	93,000	63,986
HONG LEONG BANK BERHAD	COMMON STOCK	126,386	589,003
HONG LEONG FINANCIAL GROUP	COMMON STOCK	65,291	275,647
HONG SENG CONSOLIDATED BHD	COMMON STOCK	957,800	47,865
HONGFA TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	10,640	51,154
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	197,200	904,383
HOPE EDUCATION GROUP CO LTD	COMMON STOCK USD.00001	304,000	27,265
HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK HKD.1	151,734	149,305
HORIBA LTD	COMMON STOCK	6,100	264,774
HORNBACK HOLDING AG + CO KGA	COMMON STOCK	1,941	159,821
HOSHINE SILICON INDUSTRY C A	COMMON STOCK CNY1.0	4,300	51,327
HOSHINO RESORTS REIT INC	REIT	41	219,825
HOSHIZAKI CORP	COMMON STOCK	17,200	602,373
HOSIDEN CORP	COMMON STOCK	11,100	132,814
HOTA INDUSTRIAL MFG CO LTD	COMMON STOCK TWD10.0	42,946	93,553
HOTAI MOTOR COMPANY LTD	COMMON STOCK TWD10.	47,000	898,638
HOTEL SHILLA CO LTD	COMMON STOCK KRW5000.0	6,450	426,599
HOUSE FOODS GROUP INC	COMMON STOCK	10,200	213,688
HOWDEN JOINERY GROUP PLC	COMMON STOCK GBP.1	101,942	689,357
HOYA CORP	COMMON STOCK	62,900	6,053,384
HOYUAN GREEN ENERGY CO LTD A	COMMON STOCK CNY1.0	3,920	59,389

HSBC HOLDINGS PLC	COMMON STOCK USD.5	3,253,844	20,190,954
HTC CORP	COMMON STOCK TWD10.0	122,077	221,030
HUA HONG SEMICONDUCTOR LTD	COMMON STOCK	66,000	230,431
HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK TWD10.	1,663,153	1,214,321
HUABAO INTERNATIONAL HOLDING	COMMON STOCK HKD.1	142,000	73,320
HUADIAN POWER INTL CORP A	COMMON STOCK CNY1.0	54,000	45,684
HUADONG MEDICINE CO LTD A	COMMON STOCK CNY1.0	19,000	127,942
HUAFON CHEMICAL CO LTD A	COMMON STOCK CNY1.0	47,100	46,047
HUAKU DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	43,000	124,494
HUALAN BIOLOGICAL ENGINEER A	COMMON STOCK CNY1.0	30,810	100,320
HUANENG POWER INTL INC A	COMMON STOCK CNY1.0	58,515	64,067
HUANENG POWER INTL INC H	COMMON STOCK CNY1.0	754,000	356,474
HUANGSHAN TOURISM DEVELOP B	COMMON STOCK CNY1.	26,200	21,877
HUATAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	80,100	146,835
HUATAI SECURITIES CO LTD H	COMMON STOCK CNY1.0	300,900	344,273
HUAXI SECURITIES CO LTD A	COMMON STOCK CNY1.0	9,200	9,968
HUAXIA BANK CO LTD A	COMMON STOCK CNY1.0	185,900	138,810
HUAYU AUTOMOTIVE SYSTEMS A	COMMON STOCK CNY1.0	26,100	65,082
HUB24 LTD	COMMON STOCK	9,282	167,075
HUBEI XINGFA CHEMICALS GRP A	COMMON STOCK CNY1.0	11,400	47,580
HUBER SUHNER AG REG	COMMON STOCK CHF.25	2,689	251,421
HUDBAY MINERALS INC	COMMON STOCK	40,100	202,431
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	25,810	368,216
HUGEL INC	COMMON STOCK KRW500.0	1,749	187,872
HUGO BOSS AG ORD	COMMON STOCK	10,171	587,846
HUHTAMAKI OYJ	COMMON STOCK	16,644	567,983
HUIZHAN DAIRY	COMMON STOCK	420,500	22,628
HUIZHOU DESAY SV AUTOMOTIV A	COMMON STOCK CNY1.0	4,600	69,715
HULIC REIT INC	REIT	239	295,963
HUMANSOFT HOLDING CO KSC	COMMON STOCK KWD.1	15,550	179,137
HUNDSUN TECHNOLOGIES INC A	COMMON STOCK CNY1.0	15,852	92,291
HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	76,685	541,110
HUT 8 MINING CORP	COMMON STOCK	26,800	22,944
HUTCHISON PORT HOLDINGS TR U	UNIT	960,500	186,000
HUTCHISON TELECOMM HONG KONG	COMMON STOCK HKD.25	264,000	41,266
HUTCHMED CHINA ADR	ADR	14,600	215,788
HUYA INC ADR	ADR USD.0001	11,000	43,450
HYAKUGO BANK LTD/THE	COMMON STOCK	37,500	104,091
HYBE CO LTD	COMMON STOCK KRW500.0	2,302	319,436
HYDRO ONE LTD	COMMON STOCK	56,800	1,520,452
HYGEIA HEALTHCARE HOLDINGS C	COMMON STOCK USD.00001	57,000	408,971
HYOSUNG ADVANCED MATERIALS C	COMMON STOCK KRW5000.0	569	151,527
HYOSUNG CORPORATION	COMMON STOCK KRW5000.	1,753	93,329
HYOSUNG TNC CORP	COMMON STOCK KRW5000.0	549	152,978
HYPERA SA	COMMON STOCK	90,511	775,194
HYPOPORT SE	COMMON STOCK	672	69,868
HYSAN DEVELOPMENT CO	COMMON STOCK	111,173	360,371
HYUNDAI AUTOEVER CORP	COMMON STOCK KRW500.0	892	66,689

HYUNDAI CONSTRUCTION EQUIPME	COMMON STOCK KRW5000.0	2,466	122,177
HYUNDAI DEPT STORE CO	COMMON STOCK KRW5000.	3,293	154,316
HYUNDAI DOOSAN INFRACORE CO	COMMON STOCK KRW1000.0	22,188	141,517
HYUNDAI ELECTRIC + ENERGY SY	COMMON STOCK KRW5000.0	5,155	174,400
HYUNDAI ELEVATOR CO.	COMMON STOCK KRW5000.	6,214	140,083
HYUNDAI ENGINEERING + CONST	COMMON STOCK KRW5000.	15,435	429,492
HYUNDAI GF HOLDINGS	COMMON STOCK KRW500.0	12,830	68,603
HYUNDAI GLOVIS CO LTD	COMMON STOCK KRW500.	3,609	469,279
HYUNDAI MARINE + FIRE INS CO	COMMON STOCK KRW500.0	14,250	333,014
HYUNDAI MIPO DOCKYARD	COMMON STOCK KRW5000.	7,098	477,710
HYUNDAI MOBIS CO LTD	COMMON STOCK KRW5000.	11,097	1,769,080
HYUNDAI MOTOR CO	COMMON STOCK KRW5000.	25,634	3,080,933
HYUNDAI MOTOR CO LTD 2ND PRF	PREFERENCE	7,360	432,036
HYUNDAI ROTEM COMPANY	COMMON STOCK KRW5000.0	5,431	121,022
HYUNDAI STEEL CO	COMMON STOCK KRW5000.	14,560	355,416
HYUNDAI WIA CORP	COMMON STOCK KRW5000.0	6,840	269,648
I MAB SPONSORED ADR	ADR	52,500	219,450
IA FINANCIAL CORP INC	COMMON STOCK	18,300	1,070,623
IAMGOLD CORP	COMMON STOCK	81,350	208,336
IBERDROLA SA	COMMON STOCK EUR.75	1,010,007	11,781,769
IBF FINANCIAL HOLDINGS CO LT	COMMON STOCK TWD10.0	501,011	184,146
IBIDEN CO LTD	COMMON STOCK	17,800	644,994
IBSTOCK PLC	COMMON STOCK GBP.01	70,287	130,994
ICADE	REIT	5,621	242,320
ICHIBANYA CO LTD	COMMON STOCK	3,400	119,317
ICHIGO INC	COMMON STOCK	46,300	99,154
ICHIGO OFFICE REIT INVESTMEN	REIT	211	135,695
ICL GROUP LTD	COMMON STOCK ILS1.0	116,140	837,683
ID LOGISTICS GROUP	COMMON STOCK EUR.5	437	125,187
IDEC CORP	COMMON STOCK	5,200	115,036
IDEMITSU KOSAN CO LTD	COMMON STOCK	35,155	818,268
IDOM INC	COMMON STOCK	9,800	48,891
IDORSIA LTD	COMMON STOCK CHF.05	18,386	267,816
IDP EDUCATION LTD	COMMON STOCK	35,350	650,678
IFAST CORP LTD	COMMON STOCK	23,400	101,855
IFLYTEK CO LTD A	COMMON STOCK CNY1.0	18,200	85,971
IG GROUP HOLDINGS PLC	COMMON STOCK GBP.00005	63,222	595,063
IGB REAL ESTATE INVESTMENT T	REIT	674,200	252,513
IGG INC	COMMON STOCK USD.0000025	255,000	94,748
IGM FINANCIAL INC	COMMON STOCK	15,400	429,625
IGO LTD	COMMON STOCK	115,413	1,044,755
IGUATEMI SA ON	COMMON STOCK	1,744	876
IGUATEMI SA UNITS	UNIT	38,134	133,611
IGUATEMI SA PREF	PREFERENCE	5,401	8,339
IHH HEALTHCARE BHD	COMMON STOCK	526,200	741,382
IHI CORP	COMMON STOCK	22,200	641,128
IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	24,500	368,346
IINO KAIUN KAISHA LTD	COMMON STOCK	13,200	92,098



IJM CORP BHD	COMMON STOCK	572,680	208,108
IL DONG PHARMACEUTICAL CO LT	COMMON STOCK KRW1000.0	18,667	424,781
ILLIMITY BANK SPA	COMMON STOCK	9,305	68,522
ILUKA RESOURCES LTD	COMMON STOCK	77,882	499,678
IMCD NV	COMMON STOCK EUR.16	9,539	1,358,436
IMDEX LTD	COMMON STOCK	67,136	100,527
IMEIK TECHNOLOGY DEVELOPME A	COMMON STOCK CNY1.0	1,800	146,706
IMERYS SA	COMMON STOCK EUR2.0	5,806	225,919
IMI PLC	COMMON STOCK GBP.2857	40,278	623,817
IMMOFINANZ AG	COMMON STOCK	21,977	272,853
IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK NPV	126,515	1,584,802
IMPAX ASSET MANAGEMENT GROUP	COMMON STOCK GBP.01	14,595	126,966
IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	155,561	3,867,177
IMPERIAL OIL LTD	COMMON STOCK	41,140	2,002,423
IMPLENIA AG REG	COMMON STOCK CHF1.02	2,459	100,919
IMUGENE LTD	COMMON STOCK	812,484	77,774
INABA DENKI SANGYO CO LTD	COMMON STOCK	8,800	179,122
INABATA + CO LTD	COMMON STOCK	7,000	125,534
INAGEYA CO LTD	COMMON STOCK	4,000	37,553
INARI AMERTRON BHD	COMMON STOCK	361,200	214,345
INCHCAPE PLC	COMMON STOCK GBP.1	67,492	662,839
INCITEC PIVOT LTD	COMMON STOCK	315,951	794,995
IND + COMM BK OF CHINA A	COMMON STOCK CNY1.0	862,547	538,540
IND + COMM BK OF CHINA H	COMMON STOCK CNY1.0	9,581,160	4,934,851
INDAH KIAT PULP + PAPER TBK	COMMON STOCK IDR1000.	531,500	297,916
INDIVIOR PLC	COMMON STOCK USD.5	25,139	559,553
INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK IDR500.	357,500	227,361
INDOFOOD CBP SUKSES MAKMUR T	COMMON STOCK IDR50.0	798,500	512,382
INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK IDR100.	705,300	304,699
INDONESIAN RUPIAH	FOREIGN CURRENCY	287,239,530	18,451
INDORAMA VENTURES PCL NVDR	NVDR THB1.0	275,800	323,496
INDRA SISTEMAS SA	COMMON STOCK EUR.2	23,539	267,549
INDUS HOLDING AG	COMMON STOCK	3,441	80,604
INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	186,240	4,939,299
INDUSTRIAL + INFRASTRUCTURE	REIT	315	362,358
INDUSTRIAL BANK CO LTD A	COMMON STOCK CNY1.0	226,100	572,292
INDUSTRIAL SECURITIES CO A	COMMON STOCK CNY1.0	72,900	60,213
INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	23,970	294,790
INDUSTRIVARDEN AB A SHS	COMMON STOCK SEK2.5	22,261	543,413
INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	30,377	740,197
INDUTRADE AB	COMMON STOCK SEK1.0	43,341	882,026
INFICON HOLDING AG REG	COMMON STOCK CHF5.0	201	175,500
INFINEON TECHNOLOGIES AG	COMMON STOCK	221,961	6,740,208
INFO SERVICES INTL DENTSU	COMMON STOCK	3,800	112,997
INFOCOM CORP	COMMON STOCK	3,200	52,196
INFOMART CORP	COMMON STOCK	33,500	90,565
INFORMA PLC	COMMON STOCK GBP.001	241,421	1,800,953
INFRASTRUTTURE WIRELESS ITAL	COMMON STOCK NPV	56,783	570,504



INFRATIL LTD	COMMON STOCK	120,093	655,121
INFRONEER HOLDINGS INC	COMMON STOCK	40,156	302,413
ING GROEP NV	COMMON STOCK EUR.01	622,811	7,575,834
INGENIA COMMUNITIES GROUP	REIT	61,756	186,933
INGENIC SEMICONDUCTOR CO A	COMMON STOCK CNY1.0	4,800	48,680
INGHAMS GROUP LTD	COMMON STOCK	55,569	107,707
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	47,670	305,763
INMODE LTD	COMMON STOCK ILS.01	8,400	299,880
INNER MONGOLIA BAOTOU STE A	COMMON STOCK CNY1.0	378,000	104,427
INNER MONGOLIA JUNZHENG EN A	COMMON STOCK CNY1.0	363,000	207,971
INNER MONGOLIA YILI INDUS A	COMMON STOCK CNY1.0	66,400	295,255
INNER MONGOLIA YITAI COAL B	COMMON STOCK CNY1.0	329,200	434,873
INNERGEX RENEWABLE ENERGY	COMMON STOCK	22,788	272,457
INNOLUX CORP	COMMON STOCK TWD10.0	1,452,166	521,745
INNOVENT BIOLOGICS INC	COMMON STOCK USD.00001	198,000	849,845
INPEX CORP	COMMON STOCK	176,200	1,870,111
INPOST SA	COMMON STOCK EUR.01	33,965	286,204
INR MSCI EMG MKTS CTF	COMMON TRUST FUND	2,936,701	188,812,282
INSIGNIA FINANCIAL LTD	COMMON STOCK	111,889	253,903
INSOURCE CO LTD	COMMON STOCK	9,600	112,580
INSPUR ELECTRONIC INFORMAT A	COMMON STOCK CNY1.0	15,680	48,582
INSTALCO AB	COMMON STOCK SEK.005	35,160	134,233
INSTITUTO HERMES PARDINI SA	COMMON STOCK	5,700	22,710
INSTONE REAL ESTATE GROUP SE	COMMON STOCK	7,947	68,425
INSURANCE AUSTRALIA GROUP	COMMON STOCK	417,621	1,344,380
INTACT FINANCIAL CORP	COMMON STOCK	29,700	4,272,355
INTEGRAFIN HOLDINGS PLC	COMMON STOCK GBP.01	30,196	109,799
INTEGRAL DIAGNOSTICS LTD	COMMON STOCK	28,677	56,962
INTER RAO UES PJSC	COMMON STOCK RUB2.80977	5,789,000	269,625
INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.2085213	31,026	1,776,880
INTERFOR CORP	COMMON STOCK	12,400	192,184
INTERMEDIATE CAPITAL GROUP	COMMON STOCK GBP.2625	49,589	685,705
INTERNATIONAL CSRC INVEST	COMMON STOCK TWD10.0	131,080	82,917
INTERNATIONAL DISTRIBUTIONS	COMMON STOCK GBP.01	120,479	309,023
INTERNATIONAL GAMES SYSTEM C	COMMON STOCK TWD10.0	16,000	225,509
INTERNET INITIATIVE JAPAN	COMMON STOCK	17,400	322,917
INTERPARFUMS SA	COMMON STOCK EUR3.0	3,548	211,074
INTERPUMP GROUP SPA	COMMON STOCK EUR.52	13,830	622,284
INTERRENT REAL ESTATE INVEST	REIT	11,551	109,120
INTERROLL HOLDING AG REG	COMMON STOCK CHF1.0	82	209,070
INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	210	136,970
INTERTEK GROUP PLC	COMMON STOCK GBP.01	25,798	1,252,844
INTERVEST OFFICES + WAREHOUS	REIT	3,721	76,339
INTESA SANPAOLO	COMMON STOCK NPV	2,647,103	5,870,598
INTI AGRI RESOURCES TBK PT	COMMON STOCK	3,338,100	10,721
INTL CONTAINER TERM SVCS INC	COMMON STOCK PHP1.	185,200	666,556
INTRUM AB	COMMON STOCK SEK.02	17,549	212,533
INVENTEC CORP	COMMON STOCK TWD10.	523,445	447,097

INVERSIONES AGUAS METROPOL	COMMON STOCK	219,181	122,288
INVESTEC LTD	COMMON STOCK ZAR.0002	43,698	276,082
INVESTEC PLC	COMMON STOCK GBP.0002	119,459	734,982
INVESTMENT AB LATOUR B SHS	COMMON STOCK	27,276	518,574
INVESTOR AB A SHS	COMMON STOCK SEK6.25	38,686	722,387
INVESTOR AB B SHS	COMMON STOCK SEK6.25	232,035	4,214,683
INVINCIBLE INVESTMENT CORP	REIT	882	339,125
INVISIO AB	COMMON STOCK SEK1.0	6,779	106,938
INVOCARE LTD	COMMON STOCK	28,313	211,579
INWIDO AB	COMMON STOCK SEK4.0	9,802	104,394
IOI CORP BHD	COMMON STOCK	638,932	587,436
ION BEAM APPLICATIONS	COMMON STOCK	3,770	62,630
IONEER LTD	COMMON STOCK	241,844	62,218
IP GROUP PLC	COMMON STOCK GBP.02	172,309	115,004
IPH LTD	COMMON STOCK	42,072	246,743
IPSEN	COMMON STOCK EUR1.0	6,439	691,848
IPSOS	COMMON STOCK EUR.25	4,582	285,976
IQIYI INC ADR	ADR USD.00007	146,000	773,800
IR JAPAN HOLDINGS LTD	COMMON STOCK	1,200	16,296
IRB BRASIL RESSEGUROS SA	COMMON STOCK	355,526	58,123
IRESS LTD	COMMON STOCK	32,004	207,065
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	127,289	151,319
IRISO ELECTRONICS CO LTD	COMMON STOCK	3,900	124,965
IRPC PCL FOREIGN	FOREIGN SH. THB1.0 A	3,539,700	308,644
IS DONGSEO CO LTD	COMMON STOCK KRW500.0	2,363	53,024
ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	61,660	668,915
ISRACARD LTD	COMMON STOCK	63,603	184,220
ISRAEL CORP LIMITED/THE	COMMON STOCK ILS1.	714	250,847
ISRAEL DISCOUNT BANK A	COMMON STOCK ILS.1	206,322	1,080,580
ISS A/S	COMMON STOCK DKK1.0	27,084	570,880
ISUZU MOTORS LTD	COMMON STOCK	99,000	1,150,134
ITALGAS SPA	COMMON STOCK NPV	92,151	510,427
ITAU CORPBANCA	ADR	24,273	78,402
ITAU UNIBANCO HOLDING S PREF	PREFERENCE	889,997	4,226,847
ITAUSA SA	PREFERENCE	952,174	1,534,081
ITEQ CORP	COMMON STOCK TWD10.	56,119	132,467
ITM POWER PLC	COMMON STOCK GBP.05	65,811	72,952
ITO EN LTD	COMMON STOCK	9,000	326,619
ITOCHU CORP	COMMON STOCK	200,500	6,235,521
ITOCHU ENEX CO LTD	COMMON STOCK	9,400	74,333
ITOCHU SHOKUHIN CO LTD	COMMON STOCK	1,000	37,272
ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	16,500	384,391
ITOHAM YONEKYU HOLDINGS INC	COMMON STOCK	27,000	142,796
ITURAN LOCATION AND CONTROL	COMMON STOCK ILS.333333	4,500	95,085
ITV PLC	COMMON STOCK GBP.1	621,742	562,753
IVANHOE MINES LTD CL A	COMMON STOCK	102,600	810,229
IVECO GROUP NV	COMMON STOCK EUR.01	33,797	200,476
IWATANI CORP	COMMON STOCK	9,000	391,113

IWG PLC	COMMON STOCK	126,214	251,898
IYOGIN HOLDINGS INC	COMMON STOCK	40,500	219,401
IZUMI CO LTD	COMMON STOCK	6,500	146,151
J FRONT RETAILING CO LTD	COMMON STOCK	39,600	359,289
J OIL MILLS INC	COMMON STOCK	3,400	38,896
JA SOLAR TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	22,680	196,112
JAC RECRUITMENT CO LTD	COMMON STOCK	2,500	45,657
JACCS CO LTD	COMMON STOCK	3,900	121,017
JADWA REIT SAUDI FUND	REIT SAR10.0	13,131	45,074
JAFCO GROUP CO LTD	COMMON STOCK	12,900	218,126
JAFRON BIOMEDICAL CO LTD A	COMMON STOCK CNY1.0	3,990	17,777
JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	74,670	1,332,089
JAMIESON WELLNESS INC	COMMON STOCK	7,000	181,283
JAPAN AIRLINES CO LTD	COMMON STOCK	24,000	489,699
JAPAN AIRPORT TERMINAL CO	COMMON STOCK	10,200	504,530
JAPAN AVIATION ELECTRONICS	COMMON STOCK	8,500	135,803
JAPAN DISPLAY INC	COMMON STOCK	110,600	31,468
JAPAN ELEVATOR SERVICE HOLDI	COMMON STOCK	9,300	115,864
JAPAN EXCELLENT INC	REIT	216	214,429
JAPAN EXCHANGE GROUP INC	COMMON STOCK	87,700	1,260,703
JAPAN HOTEL REIT INVESTMENT	REIT	787	460,493
JAPAN LIFELINE CO LTD	COMMON STOCK	11,800	81,886
JAPAN LOGISTICS FUND INC	REIT	138	327,465
JAPAN MATERIAL CO LTD	COMMON STOCK	13,700	218,935
JAPAN METROPOLITAN FUND INVE	REIT	1,231	973,134
JAPAN PETROLEUM EXPLORATION	COMMON STOCK	7,500	219,055
JAPAN POST HOLDINGS CO LTD	COMMON STOCK	234,300	1,964,726
JAPAN POST INSURANCE CO LTD	COMMON STOCK	33,500	586,414
JAPAN PRIME REALTY INVESTMEN	REIT	137	383,208
JAPAN PULP + PAPER CO LTD	COMMON STOCK	1,900	73,193
JAPAN REAL ESTATE INVESTMENT	REIT	212	923,544
JAPAN SECURITIES FINANCE CO	COMMON STOCK	14,400	125,037
JAPAN STEEL WORKS LTD	COMMON STOCK	10,000	197,521
JAPAN TOBACCO INC	COMMON STOCK	202,500	4,072,687
JAPAN WOOL TEXTILE CO LTD	COMMON STOCK	6,100	44,733
JAPANESE YEN	FOREIGN CURRENCY	12,041,865	91,264
JAPFA COMFEED INDONES TBK PT	COMMON STOCK IDR200.0	629,200	52,343
JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	36,000	1,830,520
JARIR MARKETING CO	COMMON STOCK SAR10.0	9,973	398,071
JASMINE INTL PCL NVDR	NVDR THB.5	1,076,200	68,289
JASON FURNITURE HANGZHOU C A	COMMON STOCK CNY1.0	8,320	50,906
JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK PLN5.	9,745	129,662
JB FINANCIAL GROUP CO LTD	COMMON STOCK KRW5000.0	20,088	125,763
JB HI FI LTD	COMMON STOCK	16,388	465,666
JBS SA	COMMON STOCK	120,097	506,740
JCDECAUX SE	COMMON STOCK	11,753	222,850
JCET GROUP CO LTD A	COMMON STOCK CNY1.0	17,900	59,370
JCR PHARMACEUTICALS CO LTD	COMMON STOCK	10,800	137,528

JCU CORP	COMMON STOCK	700	16,331
JD HEALTH INTERNATIONAL INC	COMMON STOCK USD.0000005	189,250	1,730,054
JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	436,742	663,337
JD.COM INC CL A	COMMON STOCK USD.00002	343,719	9,697,298
JDE PEET S NV	COMMON STOCK	12,650	364,544
JENOPTIK AG	COMMON STOCK	9,666	263,223
JENTECH PRECISION INDUSTRIAL	COMMON STOCK TWD10.0	12,099	148,081
JEOL LTD	COMMON STOCK	6,400	170,987
JERONIMO MARTINS	COMMON STOCK EUR1.	58,022	1,250,857
JERVOIS GLOBAL LTD	COMMON STOCK	219,248	40,859
JET2 PLC	COMMON STOCK GBP.0125	27,258	314,759
JFE HOLDINGS INC	COMMON STOCK	43,100	497,769
JG SUMMIT HOLDINGS INC	COMMON STOCK PHP1.	680,820	616,773
JGC HOLDINGS CORP	COMMON STOCK	38,200	480,873
JIANGSU EASTERN SHENGHONG A	COMMON STOCK CNY1.0	32,700	61,159
JIANGSU EXPRESS CO LTD H	COMMON STOCK CNY1.0	310,000	283,192
JIANGSU HENGLI HYDRAULIC C A	COMMON STOCK CNY1.0	14,208	129,098
JIANGSU HENGRUI PHARMACEUT A	COMMON STOCK CNY1.0	72,144	399,973
JIANGSU KING S LUCK BREWER A	COMMON STOCK CNY1.0	13,700	100,273
JIANGSU YANGHE BREWERY A	COMMON STOCK CNY1.0	16,400	377,537
JIANGSU YANGNONG CHEMICAL A	COMMON STOCK CNY1.0	2,900	43,317
JIANGSU ZHONGTIAN TECHNOLO A	COMMON STOCK CNY1.0	31,200	72,400
JIANGXI COPPER CO LTD A	COMMON STOCK CNY1.0	21,100	52,804
JIANGXI COPPER CO LTD H	COMMON STOCK CNY1.0	284,000	419,180
JINCHUAN GROUP INTERNATIONAL	COMMON STOCK HKD.01	534,000	38,314
JINKE PROPERTIES GROUP CO A	COMMON STOCK CNY1.0	58,100	15,920
JINKOSOLAR HOLDING CO ADR	ADR USD.00002	5,700	233,016
JINS HOLDINGS INC	COMMON STOCK	2,900	100,932
JINXIN FERTILITY GROUP LTD	COMMON STOCK USD.00001	228,000	210,620
JJUGUI LIQUOR CO LTD A	COMMON STOCK CNY1.0	3,300	65,515
JJUMAOJIU INTERNATIONAL HOLD	COMMON STOCK USD.0000001	124,000	331,251
JM AB	COMMON STOCK SEK1.0	6,976	115,727
JMDC INC	COMMON STOCK	11,100	317,761
JOHN WOOD GROUP PLC	COMMON STOCK GBP.042857	117,547	190,152
JOHNS LYNG GROUP LTD	COMMON STOCK	30,516	127,919
JOHNSON ELECTRIC HOLDINGS	COMMON STOCK HKD.05	64,000	80,605
JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	33,042	846,353
JOHNSON SERVICE GROUP PLC	COMMON STOCK GBP.1	75,384	87,934
JOINTOWN PHARMACEUTICAL A	COMMON STOCK CNY1.0	12,814	24,013
JOLLIBEE FOODS CORP	COMMON STOCK PHP1.0	139,010	574,951
JONJEE HIGH TECH INDUSTRIA A	COMMON STOCK CNY1.0	8,700	45,957
JOSHIN DENKI CO LTD	COMMON STOCK	2,900	42,407
JOST WERKE SE	COMMON STOCK	2,781	155,859
JOYFUL HONDA CO LTD	COMMON STOCK	9,600	139,449
JOYY INC ADR	ADR USD.00001	10,400	328,536
JSE LTD	COMMON STOCK ZAR.1	19,674	125,421
JSR CORP	COMMON STOCK	35,000	686,105
JTC PLC	COMMON STOCK GBP.01	22,461	202,089

JTEKT CORP	COMMON STOCK	38,900	270,407
JTOWER INC	COMMON STOCK	1,400	64,470
JUDGES SCIENTIFIC PLC	ORD GBP0.05	857	86,929
JUDO CAPITAL HOLDINGS LTD	COMMON STOCK	93,471	83,947
JUEWEI FOOD CO LTD A	COMMON STOCK CNY1.0	6,200	54,510
JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	38,040	2,209,798
JUMBO INTERACTIVE LTD	COMMON STOCK	7,456	70,619
JUMBO SA	COMMON STOCK EUR.88	18,680	318,581
JUNGHEINRICH PRFD	PREFERENCE	8,604	244,074
JUPITER FUND MANAGEMENT	COMMON STOCK GBP.02	75,540	120,443
JUROKU FINANCIAL GROUP INC	COMMON STOCK	4,900	106,484
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	23,640	495,285
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	6,687	141,969
JUST GROUP PLC	COMMON STOCK GBP.1	175,825	172,594
JUSTSYSTEMS CORP	COMMON STOCK	5,900	125,886
JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	141,826	47,861
JYP ENTERTAINMENT CORP	COMMON STOCK KRW500.0	3,828	206,853
JYSKE BANK REG	COMMON STOCK DKK10.	9,982	646,987
K S AG REG	COMMON STOCK	32,531	637,958
K S HOLDINGS CORP	COMMON STOCK	32,800	280,370
K WAH INTL HOLDINGS	COMMON STOCK HKD.1	222,000	77,082
K92 MINING	COMMON STOCK	37,400	211,711
KADOKAWA CORP	COMMON STOCK	15,600	283,613
KAGA ELECTRONICS CO LTD	COMMON STOCK	2,900	89,745
KAGOME CO LTD	COMMON STOCK	14,600	336,603
KAINOS GROUP PLC	COMMON STOCK GBP.005	11,903	219,721
KAISA GROUP HOLDINGS LTD	COMMON STOCK HKD.1	589,714	63,467
KAJIMA CORP	COMMON STOCK	76,400	883,981
KAKAKU.COM INC	COMMON STOCK	24,400	390,351
KAKAO CORP	COMMON STOCK KRW100.0	48,620	2,068,963
KAKAOBANK CORP	COMMON STOCK KRW5000.0	15,945	310,710
KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	5,500	160,915
KALBE FARMA TBK PT	COMMON STOCK IDR10.	6,248,500	838,943
KAMEDA SEIKA CO LTD	COMMON STOCK	1,600	52,741
KAMIGUMI CO LTD	COMMON STOCK	18,100	366,215
KANAMOTO CO LTD	COMMON STOCK	5,100	87,465
KANDENKO CO LTD	COMMON STOCK	16,900	109,608
KANEKA CORP	COMMON STOCK	8,500	209,530
KANEMATSU CORP	COMMON STOCK	12,800	145,206
KANEMATSU ELECTRONICS LTD	COMMON STOCK	1,400	47,087
KANGWON LAND INC	COMMON STOCK KRW500.0	21,760	401,224
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	121,200	1,170,213
KANSAI PAINT CO LTD	COMMON STOCK	29,900	366,724
KANTO DENKA KOGYO CO LTD	COMMON STOCK	6,800	47,063
KANZHUN LTD ADR	ADR USD.0001	30,000	611,100
KAO CORP	COMMON STOCK	79,700	3,173,390
KAP LTD	COMMON STOCK ZAR.2	366,652	95,676
KAPE TECHNOLOGIES PLC	COMMON STOCK	17,803	58,872

KAPPA CREATE CO LTD	COMMON STOCK	6,200	64,645
KARDEX HOLDING AG REG	COMMON STOCK CHF.45	669	110,342
KAROON ENERGY LTD	COMMON STOCK	93,889	139,266
KATAKURA INDUSTRIES CO LTD	COMMON STOCK	4,200	55,002
KATITAS CO LTD	COMMON STOCK	8,600	196,735
KATO SANGYO CO LTD	COMMON STOCK	4,200	111,694
KAUFMAN + BROAD SA	COMMON STOCK EUR.26	3,215	94,125
KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	26,300	610,870
KAWASAKI KISEN KAISHA LTD	COMMON STOCK	25,500	538,419
KB FINANCIAL GROUP INC	COMMON STOCK KRW5000.	73,051	2,782,438
KBC ANCORA	COMMON STOCK	6,998	315,223
KBC GROUP NV	COMMON STOCK	44,654	2,858,540
KCC CORP	COMMON STOCK KRW5000.	965	157,317
KCE ELECTRONICS PCL FOREIGN	FOREIGN SH. THB.5 A	35,500	47,661
KDDI CORP	COMMON STOCK	272,000	8,177,035
KE HOLDINGS INC ADR	ADR USD.00002	84,800	1,183,808
KEIHAN HOLDINGS CO LTD	COMMON STOCK	16,300	425,296
KEIHANSHIN BUILDING CO LTD	COMMON STOCK	5,300	51,320
KEIKYU CORP	COMMON STOCK	37,400	392,796
KEIO CORP	COMMON STOCK	17,700	647,300
KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	23,500	668,619
KEIYO BANK LTD/THE	COMMON STOCK	17,400	77,387
KEIYO CO LTD	COMMON STOCK	6,600	45,010
KELLER GROUP PLC	COMMON STOCK GBP.1	12,372	119,086
KELSIAN GROUP LTD	COMMON STOCK	24,040	92,143
KELT EXPLORATION LTD	COMMON STOCK	27,100	100,204
KEMIRA OYJ	COMMON STOCK	17,329	265,702
KENDA RUBBER INDUSTRIAL CO	COMMON STOCK TWD10.	100,880	99,417
KENEDIX OFFICE INVESTMENT CO	REIT	148	357,826
KENEDIX RESIDENTIAL NEXT INV	REIT	152	236,101
KENEDIX RETAIL REIT CORP	REIT	94	180,897
KENON HOLDINGS LTD	COMMON STOCK	4,295	141,929
KEPCO PLANT SERVICE + ENGINE	COMMON STOCK KRW200.0	5,163	134,749
KEPPEL CORP LTD	COMMON STOCK	263,000	1,424,754
KEPPEL DC REIT	REIT	190,833	252,017
KEPPEL INFRASTRUCTURE TRUST	UNIT	720,433	289,651
KEPPEL PACIFIC OAK US REIT	REIT	140,500	64,573
KEPPEL REIT	REIT	462,593	314,091
KERING	COMMON STOCK EUR4.0	12,626	6,442,449
KERRY GROUP PLC A	COMMON STOCK EUR.125	25,435	2,288,325
KERRY LOGISTICS NETWORK LTD	COMMON STOCK HKD.5	106,659	191,864
KERRY PROPERTIES LTD	COMMON STOCK HKD1.0	116,318	253,353
KESKO OYJ B SHS	COMMON STOCK	44,530	982,437
KEWPIE CORP	COMMON STOCK	18,600	336,082
KEYENCE CORP	COMMON STOCK	33,000	12,850,623
KEYERA CORP	COMMON STOCK	37,700	823,309
KEYWORDS STUDIOS PLC	COMMON STOCK GBP.0001	11,981	392,812
KFC HOLDINGS JAPAN LTD	COMMON STOCK	2,500	52,225

KGHM POLSKA MIEDZ SA	COMMON STOCK PLN10.	25,291	734,407
KH NEOCHEM CO LTD	COMMON STOCK	7,600	155,042
KHON KAEN SUGAR INDUSTRY PCL	FOREIGN SH. THB.5 A	2,820,500	301,309
KI STAR REAL ESTATE CO LTD	COMMON STOCK	1,500	51,655
KIA CORP	COMMON STOCK KRW5000.0	45,455	2,143,892
KIATNAKIN PHATRA BAN FOREIGN	FOREIGN SH. THB10.0 A	211,900	451,209
KIER GROUP PLC	COMMON STOCK GBP.01	75,556	53,950
KIKKOMAN CORP	COMMON STOCK	24,700	1,298,645
KILLAM APARTMENT REAL ESTATE	REIT	9,100	108,868
KIMBERLY CLARK DE MEXICO A	COMMON STOCK	262,600	445,634
KINAXIS INC	COMMON STOCK	2,600	291,499
KINDEN CORP	COMMON STOCK	23,400	254,907
KINDOM DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	56,100	53,278
KINDRED GROUP PLC	SDR GBP.005	45,514	475,773
KINEPOLIS	COMMON STOCK	2,446	101,566
KING S TOWN BANK	COMMON STOCK TWD10.0	149,000	164,301
KING SLIDE WORKS CO LTD	COMMON STOCK TWD10.	19,000	237,260
KING YUAN ELECTRONICS CO LTD	COMMON STOCK TWD10.	298,000	350,789
KINGBOARD HOLDINGS LTD	COMMON STOCK HKD.1	91,900	292,598
KINGBOARD LAMINATES HLDG LTD	COMMON STOCK HKD.1	243,000	267,130
KINGDEE INTERNATIONAL SFTWR	COMMON STOCK HKD.025	432,000	926,550
KINGFISHER PLC	COMMON STOCK GBP.157143	349,806	996,108
KINGSOFT CLOUD HOLDINGS ADR	ADR USD.001	9,300	35,619
KINGSOFT CORP LTD	COMMON STOCK USD.0005	171,000	571,829
KINGSPAN GROUP PLC	COMMON STOCK EUR.13	28,197	1,513,679
KINNEVIK AB B	COMMON STOCK SEK.1	42,848	592,369
KINROSS GOLD CORP	COMMON STOCK	211,729	862,574
KINSUS INTERCONNECT TECH	COMMON STOCK TWD10.	82,180	279,032
KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	28,000	923,131
KINTOR PHARMACEUTICAL LTD	COMMON STOCK USD.0001	181,500	229,057
KION GROUP AG	COMMON STOCK	12,266	349,944
KIRIN HOLDINGS CO LTD	COMMON STOCK	141,600	2,157,759
KISOJI CO LTD	COMMON STOCK	4,100	65,090
KISSEI PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	46,863
KITZ CORP	COMMON STOCK	12,000	71,652
KIWI PROPERTY GROUP LTD	COMMON STOCK	485,861	279,546
KIWOOM SECURITIES CO LTD	COMMON STOCK KRW5000.	3,027	203,214
KIYO BANK LTD/THE	COMMON STOCK	11,800	139,717
KLABIN SA UNIT	UNIT	120,369	455,182
KLEPIERRE	REIT EUR1.4	30,769	709,574
KLOECKNER + CO SE	COMMON STOCK	13,410	132,142
KMW CO LTD	COMMON STOCK KRW500.	5,895	124,824
KNIGHT THERAPEUTICS INC	COMMON STOCK	21,100	80,666
KNORR BREMSE AG	COMMON STOCK	12,329	671,702
KNOW IT AB	COMMON STOCK SEK1.0	4,403	86,013
KOA CORP	COMMON STOCK	4,500	63,434
KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	9,000	615,787
KOBE BUSSAN CO LTD	COMMON STOCK	23,100	663,237



KOBE STEEL LTD	COMMON STOCK	55,000	267,098
KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	19,760	354,241
KOH YOUNG TECHNOLOGY INC	COMMON STOCK KRW100.0	15,785	160,657
KOHNAN SHOJI CO LTD	COMMON STOCK	4,500	116,614
KOITO MANUFACTURING CO LTD	COMMON STOCK	35,400	524,493
KOJAMO OYJ	COMMON STOCK NPV	20,855	308,055
KOKUYO CO LTD	COMMON STOCK	14,400	202,783
KOLMAR KOREA CO LTD	COMMON STOCK KRW500.0	3,526	119,718
KOLON INDUSTRIES INC	COMMON STOCK KRW5000.	3,950	129,508
KOMATSU LTD	COMMON STOCK	147,700	3,187,256
KOMAX HOLDING AG REG	COMMON STOCK CHF.1	670	187,007
KOMEDA HOLDINGS CO LTD	COMMON STOCK	8,400	158,186
KOMERCNI BANKA AS	COMMON STOCK CZK100.0	17,054	493,565
KOMERI CO LTD	COMMON STOCK	5,500	113,351
KOMIPHARM INTERNATIONAL CO	COMMON STOCK KRW100.	11,540	64,209
KONAMI GROUP CORP	COMMON STOCK	15,700	710,103
KONE OYJ B	COMMON STOCK	58,331	3,012,304
KONECRANES OYJ	COMMON STOCK EUR.5	10,877	335,158
KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	16,625	701,703
KONICA MINOLTA INC	COMMON STOCK	87,700	347,277
KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	171,900	4,924,589
KONINKLIJKE BAM GROEP NV	COMMON STOCK EUR.1	57,555	133,515
KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	30,442	3,720,895
KONINKLIJKE KPN NV	COMMON STOCK EUR.04	611,318	1,885,740
KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	166,088	2,485,402
KONISHI CO LTD	COMMON STOCK	4,800	60,490
KONKA GROUP CO LTD B	COMMON STOCK CNY1.	212,300	52,497
KONOIKE TRANSPORT CO LTD	COMMON STOCK	4,600	55,538
KONTRON AG	COMMON STOCK	8,083	131,705
KOREA AEROSPACE INDUSTRIES	COMMON STOCK KRW5000.	12,785	517,691
KOREA ELECTRIC POWER CORP	COMMON STOCK KRW5000.	46,460	804,290
KOREA PETRO CHEMICAL IND	COMMON STOCK KRW5000.0	910	124,422
KOREA SHIPBUILDING + OFFSHOR	COMMON STOCK KRW5000.0	6,758	380,275
KOREA ZINC CO LTD	COMMON STOCK KRW5000.	1,910	856,899
KOREAN AIR LINES CO LTD	COMMON STOCK KRW5000.	31,460	575,573
KOREAN REINSURANCE CO	COMMON STOCK KRW500.	27,810	150,114
KORIAN	COMMON STOCK EUR5.0	11,655	126,338
KORNIT DIGITAL LTD	COMMON STOCK ILS.01	6,300	144,711
KOSE CORP	COMMON STOCK	5,700	615,928
KOTOBUKI SPIRITS CO LTD	COMMON STOCK	3,600	209,046
KRAFTON INC	COMMON STOCK KRW100.0	3,696	496,539
KRONES AG	COMMON STOCK	2,548	285,493
KRUK SA	COMMON STOCK PLN1.0	3,374	238,279
KRUNG THAI BANK PUB CO FOREI	FOREIGN SH. THB5.15 A	831,250	424,805
KT+G CORP	COMMON STOCK KRW5000.	16,652	1,204,077
KUAISHOU TECHNOLOGY	COMMON STOCK USD.0000053	295,400	2,689,084
KUALA LUMPUR KEPONG BHD	COMMON STOCK	100,830	511,577
KUANG CHI TECHNOLOGIES CO A	COMMON STOCK CNY1.0	21,900	53,635



KUBOTA CORP	COMMON STOCK	172,300	2,360,808
KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	9,178	2,131,551
KUMAGAI GUMI CO LTD	COMMON STOCK	7,300	144,820
KUMBA IRON ORE LTD	COMMON STOCK ZAR.0001	10,541	304,986
KUMHO PETROCHEMICAL CO LTD	COMMON STOCK KRW5000.0	3,811	382,166
KUMHO TIRE CO INC	COMMON STOCK KRW5000.0	63,100	139,579
KUMIAI CHEMICAL INDUSTRY CO	COMMON STOCK	18,700	127,236
KUNLUN ENERGY CO LTD	COMMON STOCK HKD.01	660,000	471,009
KURA SUSHI INC	COMMON STOCK	2,800	63,648
KURARAY CO LTD	COMMON STOCK	54,300	431,703
KUREHA CORP	COMMON STOCK	3,100	187,021
KURITA WATER INDUSTRIES LTD	COMMON STOCK	16,600	685,423
KUSURI NO AOKI HOLDINGS CO L	COMMON STOCK	3,000	174,575
KUWAIT FINANCE HOUSE	COMMON STOCK KWD.0001	866,239	2,337,750
KUWAIT INTERNATIONAL BANK	COMMON STOCK KWD.1	99,908	64,062
KUWAIT PROJECTS HOLDING	COMMON STOCK KWD.1	387,244	142,141
KUWAITI DINAR	FOREIGN CURRENCY	6,560	21,435
KWEICHOW MOUTAI CO LTD A	COMMON STOCK CNY1.0	12,380	3,063,497
KWG GROUP HOLDINGS LTD	COMMON STOCK HKD.1	287,500	68,514
KWS SAAT SE + CO KGAA	COMMON STOCK EUR3.0	1,963	134,288
KYB CORP	COMMON STOCK	3,100	79,251
KYOCERA CORP	COMMON STOCK	54,200	2,690,363
KYOKUTO KAIHATSU KOGYO CO	COMMON STOCK	5,100	55,761
KYORIN PHARMACEUTICAL CO LTD	COMMON STOCK	7,100	91,917
KYORITSU MAINTENANCE CO LTD	COMMON STOCK	6,400	285,325
KYOWA KIRIN CO LTD	COMMON STOCK	44,637	1,021,350
KYUDENKO CORP	COMMON STOCK	7,200	176,705
KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	69,000	387,096
KYUSHU FINANCIAL GROUP INC	COMMON STOCK	59,800	204,170
KYUSHU RAILWAY COMPANY	COMMON STOCK	22,600	499,432
L OREAL	COMMON STOCK EUR.2	40,701	14,557,544
L+F CO LTD	COMMON STOCK KRW500.0	3,609	500,659
LA FRANCAISE DES JEUX SAEM	COMMON STOCK	15,835	634,271
LABRADOR IRON ORE ROYALTY CO	COMMON STOCK	9,700	240,397
LAGARDERE SA	COMMON STOCK EUR6.1	2,206	47,210
LAKE RESOURCES NL	COMMON STOCK	195,207	105,643
LAMDA DEVELOPMENT SA	COMMON STOCK EUR.3	12,132	75,745
LANCASHIRE HOLDINGS LTD	COMMON STOCK USD.5	41,404	321,763
LAND + HOUSES PUB NVDR	NVDR THB1.0	1,320,200	376,539
LAND MARK OPTOELECTRONICS	COMMON STOCK TWD10.0	10,000	34,458
LAND SECURITIES GROUP PLC	REIT GBP.1066667	120,264	899,964
LANDIS GYR GROUP AG	COMMON STOCK CHF10.0	3,729	262,901
LANXESS AG	COMMON STOCK	14,120	568,123
LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	10,899	49,145
LARGAN PRECISION CO LTD	COMMON STOCK TWD10.	18,799	1,246,752
LARGO INC	COMMON STOCK	6,040	32,720
LASALLE LOGIPORT REIT	REIT	301	365,179
LASERTEC CORP	COMMON STOCK	12,700	2,098,229

LASSONDE INDS INC CLASS A	COMMON STOCK	500	41,064
LAURENTIAN BANK OF CANADA	COMMON STOCK	7,400	176,405
LAWSON INC	COMMON STOCK	8,800	335,430
LB GROUP CO LTD A	COMMON STOCK CNY1.0	24,200	65,886
LEARNING TECHNOLOGIES GROUP	COMMON STOCK	80,678	112,013
LEE + MAN PAPER MANUFACTURIN	COMMON STOCK HKD.025	346,000	152,498
LEEJAM SPORTS CO JSC	COMMON STOCK SAR10.0	3,548	79,306
LEENO INDUSTRIAL INC	COMMON STOCK KRW500.0	1,684	208,980
LEG IMMOBILIEN SE	COMMON STOCK	12,035	781,933
LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	980,731	2,947,129
LEGEND BIOTECH CORP ADR	ADR	13,100	653,952
LEGOCHEM BIOSCIENCES INC	COMMON STOCK KRW500.0	2,818	96,462
LEGRAND SA	COMMON STOCK EUR4.0	45,724	3,670,574
LEM HOLDING SA REG	COMMON STOCK CHF.5	35	67,899
LENDLEASE GLOBAL COMMERCIAL	REIT	282,200	148,427
LENDLEASE GROUP	STAPLED SECURITY	111,717	593,207
LENOVO GROUP LTD	COMMON STOCK	1,338,000	1,098,864
LENS TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	35,600	53,947
LENZING AG	COMMON STOCK	2,398	140,530
LEO LITHIUM LTD	COMMON STOCK	135,187	44,371
LEONARDO SPA	COMMON STOCK EUR4.4	73,436	631,699
LEONTEQ AG	COMMON STOCK CHF1.0	215	10,201
LEOPALACE21 CORP	COMMON STOCK	44,700	97,558
LEPU MEDICAL TECHNOLOGY A	COMMON STOCK CNY1.0	19,400	64,013
LEROF SEAFOOD GROUP ASA	COMMON STOCK NOK1.0	73,447	411,321
LEXINFINTCH HOLDINGS L ADR	ADR	17,100	32,490
LF CORP	COMMON STOCK KRW5000.0	7,999	101,000
LG CHEM LTD	COMMON STOCK KRW5000.	7,918	3,787,738
LG CHEM LTD PREFERENCE	PREFERENCE	1,732	382,589
LG CORP	COMMON STOCK KRW5000.	16,399	1,018,460
LG DISPLAY CO LTD	COMMON STOCK KRW5000.	41,960	416,661
LG ELECTRONICS INC	COMMON STOCK KRW5000.	19,698	1,359,640
LG ENERGY SOLUTION	COMMON STOCK KRW500.0	3,553	1,231,076
LG H+H	COMMON STOCK KRW5000.0	1,576	906,834
LG INNOTEK CO LTD	COMMON STOCK KRW5000.0	3,489	705,125
LG UPLUS CORP	COMMON STOCK KRW5000.0	39,514	346,509
LI AUTO INC CLASS A	COMMON STOCK USD.0001	185,600	1,826,287
LI NING CO LTD	COMMON STOCK HKD.1	379,541	3,294,563
LIEN HWA INDUSTRIAL HOLDINGS	COMMON STOCK TWD10.0	164,593	267,015
LIFCO AB B SHS	COMMON STOCK SEK.2	42,925	715,555
LIFE CORP	COMMON STOCK	3,900	77,597
LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK ZAR.00000001	265,666	263,558
LIFESTYLE COMMUNITIES LTD	COMMON STOCK	15,933	205,758
LIFETECH SCIENTIFIC CORP	COMMON STOCK USD.00000125	628,000	207,591
LIGHT SA	COMMON STOCK	60,000	51,197
LIGHTSPEED COMMERCE INC	COMMON STOCK	39,400	562,670
LINAMAR CORP	COMMON STOCK	8,400	380,029
LINDAB INTERNATIONAL AB	COMMON STOCK SEK1.0	8,554	104,996

LINEA DIRECTA ASEGURADORA SA	COMMON STOCK	115,099	126,770
LINGYI ITECH GUANGDONG CO A	COMMON STOCK CNY1.0	62,100	40,570
LINK ADMINISTRATION HOLDINGS	COMMON STOCK	86,746	116,077
LINK REIT	REIT	359,188	2,636,977
LINTEC CORP	COMMON STOCK	7,700	124,196
LION CORP	COMMON STOCK	37,900	434,812
LION ELECTRIC CO/THE	COMMON STOCK NPV	13,900	31,186
LIONTOWN RESOURCES LTD	COMMON STOCK	277,369	247,837
LIONTRUST ASSET MANAGEMENT	COMMON STOCK GBP.01	10,406	139,816
LISI	COMMON STOCK EUR.4	3,238	67,222
LITALICO INC	COMMON STOCK	3,000	52,445
LITE ON TECHNOLOGY CORP	COMMON STOCK TWD10.	381,229	791,025
LITHIUM AMERICAS CORP	COMMON STOCK	18,000	341,016
LIXIL CORP	COMMON STOCK	45,200	685,145
LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1	11,845,211	6,472,046
LOBLAW COMPANIES LTD	COMMON STOCK	28,296	2,500,164
LOCALIZA RENT A CAR	COMMON STOCK	119,486	1,203,351
LOCALIZA RENT A CAR SA	RIGHT	522	1,064
LOG COMMERCIAL PROPERTIES E	COMMON STOCK	5,193	15,855
LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	29,276	1,815,999
LOJAS RENNER S.A.	COMMON STOCK	184,012	693,159
LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605	55,705	4,782,401
LONDONMETRIC PROPERTY PLC	REIT GBP.1	150,258	311,189
LONG CHEN PAPER + PACKAGING	COMMON STOCK TWD10.0	530,073	281,867
LONGFOR GROUP HOLDINGS LTD	COMMON STOCK HKD.1	328,000	1,021,198
LONGI GREEN ENERGY TECHNOL A	COMMON STOCK CNY1.0	76,972	468,137
LONKING HOLDINGS LTD	COMMON STOCK HKD.1	281,000	49,324
LONZA GROUP AG REG	COMMON STOCK CHF1.0	12,657	6,225,792
LOOMIS AB	COMMON STOCK SEK5.0	16,415	450,315
LOTES CO LTD	COMMON STOCK TWD10.0	12,000	322,245
LOTTE CHEMICAL CORP	COMMON STOCK KRW5000.0	3,089	432,979
LOTTE CHEMICAL CORP	RIGHT	617	17,322
LOTTE CONFECTIONERY CO LTD	COMMON STOCK KRW500.0	605	58,738
LOTTE ENERGY MATERIALS CORP	COMMON STOCK KRW500.0	3,779	156,391
LOTTE FINE CHEMICAL CO LTD	COMMON STOCK KRW5000.0	6,024	271,582
LOTTE SHOPPING CO	COMMON STOCK KRW5000.0	2,026	144,728
LOTTERY CORP LTD/THE	COMMON STOCK	349,143	1,059,905
LOVISA HOLDINGS LTD	COMMON STOCK	10,690	167,244
LPP SA	COMMON STOCK PLN2.	246	598,811
LS CORP	COMMON STOCK KRW5000.0	5,495	304,773
LS ELECTRIC CO LTD	COMMON STOCK KRW5000.0	5,053	226,808
LUFAX HOLDING LTD ADR	ADR USD.00001	102,300	198,462
LUK FOOK HOLDINGS INTL LTD	COMMON STOCK HKD.1	63,000	187,266
LUKOIL PJSC	COMMON STOCK RUB.025	75,783	4,227,757
LUNDBERGS AB B SHS	COMMON STOCK	14,876	635,058
LUNDIN GOLD INC	COMMON STOCK	12,400	121,076
LUNDIN MINING CORP	COMMON STOCK	112,800	691,810
LUNG YEN LIFE SERVICE CORP	COMMON STOCK TWD10.	37,000	46,997

LUXSHARE PRECISION INDUSTRIAL A	COMMON STOCK CNY1.0	75,658	345,800
LUYE PHARMA GROUP LTD	COMMON STOCK USD.02	323,500	151,700
LUZHOU LAOJIAO CO LTD A	COMMON STOCK CNY1.0	15,900	510,947
LVMH MOET HENNESSY LOUIS VUITTON	COMMON STOCK EUR.3	45,810	33,178,960
LX HOLDINGS CORP	COMMON STOCK KRW1000.0	7,952	53,327
LX INTERNATIONAL CORP	COMMON STOCK KRW5000.0	9,695	258,290
LX SEMICON CO LTD	COMMON STOCK KRW500.0	1,935	110,936
LXI REIT PLC	REIT	215,950	292,250
LYNAS RARE EARTHS LTD	COMMON STOCK	152,464	805,444
M DIAS BRANCO SA	COMMON STOCK	23,600	160,759
M+A CAPITAL PARTNERS CO LTD	COMMON STOCK	2,900	101,156
M+G PLC	COMMON STOCK GBP.05	443,888	1,003,924
M3 INC	COMMON STOCK	74,400	2,015,911
M6 METROPOLE TELEVISION	COMMON STOCK EUR.4	4,317	70,649
MA FINANCIAL GROUP LTD	COMMON STOCK	15,136	46,562
MAAS GROUP HOLDINGS LTD	COMMON STOCK	14,180	25,556
MABANEE CO KPSC	COMMON STOCK KWD.1	105,302	291,016
MABUCHI MOTOR CO LTD	COMMON STOCK	8,700	246,046
MACNICA HOLDINGS INC	COMMON STOCK	8,000	188,420
MACQUARIE GROUP LTD	COMMON STOCK	57,258	6,474,450
MACRONIX INTERNATIONAL CO	COMMON STOCK TWD10.0	340,681	373,818
MAEDA KOSEN CO LTD	COMMON STOCK	3,000	70,548
MAG SILVER CORP	COMMON STOCK	14,400	224,776
MAGAZINE LUIZA SA	COMMON STOCK	487,064	250,495
MAGELLAN FINANCIAL GROUP CW27	MAGELLAN FINANCIAL GROUP CW27	2,686	410
MAGELLAN FINANCIAL GROUP LTD	COMMON STOCK	21,501	130,145
MAGNA INTERNATIONAL INC	COMMON STOCK	48,212	2,706,376
MAGNET FORENSICS INC	COMMON STOCK	7,200	197,410
MAGNIT PJSC	COMMON STOCK RUB.01	15,308	914,601
MAGYAR TELEKOM TELECOMMUNICATIONS	COMMON STOCK HUF100.0	81,594	73,537
MAHARAH HUMAN RESOURCES CO	COMMON STOCK SAR10.0	3,117	42,716
MAHINDRA + MAHINDRA SPON GDR	GDR	30,062	452,433
MAIRE TECNIMONT SPA	COMMON STOCK	26,444	87,546
MAISONS DU MONDE SA	COMMON STOCK EUR3.24	801	10,082
MAJOR CINEPLEX GROUP FOREIGN	FOREIGN SH. THB1.0 A	94,200	49,500
MAKALOT INDUSTRIAL CO LTD	COMMON STOCK TWD10.	39,508	299,351
MAKINO MILLING MACHINE CO	COMMON STOCK	4,000	129,974
MAKITA CORP	COMMON STOCK	37,800	880,313
MALAYAN BANKING BHD	COMMON STOCK	707,312	1,394,760
MALAYSIA AIRPORTS HOLDINGS BHD	COMMON STOCK	191,300	284,548
MALAYSIAN PACIFIC INDUSTRIES	COMMON STOCK	5,000	32,696
MALAYSIAN RESOURCES CORP BHD	COMMON STOCK	1,549,227	103,831
MALAYSIAN RINGGIT	FOREIGN CURRENCY	77,043	17,490
MAN GROUP PLC/JERSEY	COMMON STOCK USD.03428571	241,587	621,137
MAN WAH HOLDINGS LTD	COMMON STOCK HKD.4	301,200	299,851
MANDOM CORP	COMMON STOCK	7,200	79,857
MANGO EXCELLENT MEDIA CO LTD	COMMON STOCK CNY1.0	27,400	118,370
MANI INC	COMMON STOCK	12,900	197,583

MANILA ELECTRIC COMPANY	COMMON STOCK PHP10.	28,800	154,117
MANITOU BF	COMMON STOCK EUR1.0	1,610	42,594
MANULIFE FINANCIAL CORP	COMMON STOCK	328,091	5,847,742
MANULIFE US REAL ESTATE INV	REIT	230,493	69,215
MAOYAN ENTERTAINMENT	COMMON STOCK USD.00002	77,600	89,581
MAPLE LEAF FOODS INC	COMMON STOCK	14,900	268,870
MAPLETREE INDUSTRIAL TRUST	REIT	336,831	557,933
MAPLETREE LOGISTICS TRUST	REIT	514,741	610,860
MAPLETREE PAN ASIA COM TRUST	REIT	427,864	533,234
MARCOPOLLO SA PREF	PREFERENCE	33,600	18,164
MARFRIG GLOBAL FOODS SA	COMMON STOCK	82,800	126,834
MARIELLA BURANI SPA	COMMON STOCK EUR.52	4,399	0
MARKS + SPENCER GROUP PLC	COMMON STOCK GBP.01	334,661	493,863
MARLOWE PLC	COMMON STOCK GBP.5	13,775	77,881
MARR SPA	COMMON STOCK EUR.5	6,036	73,438
MARSHALLS PLC	COMMON STOCK GBP.25	34,155	112,658
MARTINREA INTERNATIONAL INC	COMMON STOCK	15,300	127,147
MARUBENI CORP	COMMON STOCK	266,100	3,024,684
MARUHA NICHIRO CORP	COMMON STOCK	8,400	159,765
MARUI GROUP CO LTD	COMMON STOCK	26,800	442,855
MARUICHI STEEL TUBE LTD	COMMON STOCK	9,500	192,865
MARUWA CO LTD	COMMON STOCK	1,500	175,616
MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	3,300	75,885
MATAS A/S	COMMON STOCK DKK2.5	6,243	62,391
MATRIX IT LTD	COMMON STOCK ILS1.0	6,050	126,264
MATSUI SECURITIES CO LTD	COMMON STOCK	23,400	139,000
MATSUKIYOCOCOKARA + CO	COMMON STOCK	17,900	895,173
MATSUYAFOODS HOLDINGS CO LTD	COMMON STOCK	900	26,888
MAVERIX METALS INC	COMMON STOCK	8,600	40,114
MAX CO LTD	COMMON STOCK	4,500	66,483
MAXELL LTD	COMMON STOCK	12,100	123,578
MAXEON SOLAR TECHNOLOGIE	COMMON STOCK	20,000	321,200
MAXIS BHD	COMMON STOCK	360,600	314,450
MAXSCEND MICROELECTRONICS A	COMMON STOCK CNY1.0	5,100	83,943
MAYNE PHARMA GROUP LTD	COMMON STOCK	234,071	31,555
MAZDA MOTOR CORP	COMMON STOCK	97,400	732,315
MBANK SA	COMMON STOCK PLN4.0	3,212	216,907
MBB SE	COMMON STOCK	353	34,591
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	13,500	510,919
MCJ CO LTD	COMMON STOCK	12,000	86,014
MCMILLAN SHAKESPEARE LTD	COMMON STOCK	12,087	110,181
MCPHY ENERGY SA	COMMON STOCK EUR.12	3,562	46,335
MDA LTD	COMMON STOCK	5,600	26,451
MEBUKI FINANCIAL GROUP INC	COMMON STOCK	166,400	421,157
MEDACTA GROUP SA	COMMON STOCK CHF.1	1,184	132,331
MEDARTIS HOLDING AG	COMMON STOCK CHF.2	699	61,822
MEDIA NUSANTARA CITRA TBK PT	COMMON STOCK IDR100.	3,647,500	173,394
MEDIASET ESPANA COMUNICACION	COMMON STOCK EUR.5	27,952	98,862

MEDIATEK INC	COMMON STOCK TWD10.	256,165	5,203,243
MEDIBANK PRIVATE LTD	COMMON STOCK	422,600	839,295
MEDICLINIC INTERNATIONAL PLC	COMMON STOCK GBP.1	69,588	415,401
MEDIGEN VACCINE BIOLOGICS	COMMON STOCK TWD10.0	16,310	36,615
MEDIOBANCA SPA	COMMON STOCK NPV	104,942	1,006,202
MEDIOS AG	COMMON STOCK	2,128	39,745
MEDIPAL HOLDINGS CORP	COMMON STOCK	31,000	406,326
MEDLEY INC	COMMON STOCK	12,900	383,974
MEDMIX AG	COMMON STOCK CHF.01	3,203	61,080
MEDPACTO INC	COMMON STOCK KRW500.0	1,901	33,869
MEDY TOX INC	COMMON STOCK KRW500.	1,975	200,837
MEG ENERGY CORP	COMMON STOCK	46,800	651,079
MEGA FINANCIAL HOLDING CO LT	COMMON STOCK TWD10.	2,160,045	2,132,219
MEGA LIFESCIENCES PCL FOREIG	FOREIGN SH. THB.5 A	74,400	100,424
MEGACHIPS CORP	COMMON STOCK	2,700	49,697
MEGAPORT LTD	COMMON STOCK	23,907	102,019
MEGAWORLD CORP	COMMON STOCK PHP1.0	3,879,000	139,653
MEGMILK SNOW BRAND CO LTD	COMMON STOCK	9,400	128,278
MEIDENSHA CORP	COMMON STOCK	6,100	86,416
MEIJI HOLDINGS CO LTD	COMMON STOCK	20,600	1,052,169
MEIKO ELECTRONICS CO LTD	COMMON STOCK	3,200	58,285
MEINIAN ONEHEALTH HEALTHCA A	COMMON STOCK CNY1.0	40,800	35,990
MEITEC CORP	COMMON STOCK	13,500	242,467
MEITU INC	COMMON STOCK USD.00001	288,500	50,640
MEITUAN CLASS B	COMMON STOCK USD.00001	716,100	16,028,632
MEKO AB	COMMON STOCK SEK2.5	15,073	162,771
MELCO HOLDINGS INC	COMMON STOCK	1,000	22,885
MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	121,000	131,155
MELCO RESORTS + ENTERT ADR	ADR USD.01	32,148	369,702
MELEXIS NV	COMMON STOCK	3,610	313,415
MELIA HOTELS INTERNATIONAL	COMMON STOCK EUR.2	20,405	99,696
MELISRON	COMMON STOCK ILS1.0	3,261	232,555
MELROSE INDUSTRIES PLC	COMMON STOCK GBP.07619048	746,514	1,207,544
MENICON CO LTD	COMMON STOCK	10,400	218,842
MERCARI INC	COMMON STOCK	17,400	355,654
MERCEDES BENZ GROUP AG	COMMON STOCK NPV	135,545	8,868,351
MERCIALYS	REIT EUR1.0	14,328	149,840
MERCK KGAA	COMMON STOCK	21,967	4,241,416
MERCURIES + ASSOCIATES HOLDI	COMMON STOCK TWD10.0	68,475	33,743
MERCURY NZ LTD	COMMON STOCK	190,272	668,952
MERDEKA COPPER GOLD TBK PT	COMMON STOCK IDR20.0	2,265,942	599,814
MERIDA INDUSTRY CO LTD	COMMON STOCK TWD10.	35,000	190,085
MERIDIAN ENERGY LTD	COMMON STOCK	303,366	998,781
MERITZ FIRE + MARINE INSURAN	COMMON STOCK KRW500.0	12,808	506,908
MERITZ SECURITIES CO LTD	COMMON STOCK KRW1000.0	84,619	421,945
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	64,164	600,903
MERRY ELECTRONICS CO LTD	COMMON STOCK TWD10.0	29,058	75,297
MERSEN	COMMON STOCK EUR2.0	2,861	115,643

MESOBLAST LTD	COMMON STOCK	95,781	55,806
METALL ZUG AG SHS B REG	COMMON STOCK CHF25.0	33	68,650
METALLURGICAL CORP OF CHIN A	COMMON STOCK CNY1.0	194,300	88,743
METALURGICA GERDAU SA PREF	PREFERENCE	137,159	335,847
METAWATER CO LTD	COMMON STOCK	4,000	48,802
METCASH LTD	COMMON STOCK	180,700	487,444
METHANEX CORP	COMMON STOCK	12,000	453,980
METRO AG	COMMON STOCK	11,267	109,725
METRO INC/CN	COMMON STOCK	41,278	2,283,931
METRO PACIFIC INVESTMENTS CO	COMMON STOCK PHP1.0	2,267,600	138,922
METROPOLITAN BANK + TRUST	COMMON STOCK PHP20.	420,165	407,148
METSA BOARD OYJ B	COMMON STOCK EUR1.7	30,433	284,470
METSO OUTOTEC OYJ	COMMON STOCK	106,782	1,098,365
MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,652,440	84,796
MEYER BURGER TECHNOLOGY AG	COMMON STOCK CHF.05	490,540	285,309
MFE MEDIAFOREUROPE NV CL A	COMMON STOCK	53,585	20,668
MFE MEDIAFOREUROPE NV CL B	COMMON STOCK EUR.6	53,585	32,111
MGM CHINA HOLDINGS LTD	COMMON STOCK HKD1.0	160,400	176,739
MICHELIN (CGDE)	COMMON STOCK EUR.5	115,868	3,212,298
MICRO FOCUS INTERNATIONAL	COMMON STOCK GBP.1	57,431	365,469
MICRO STAR INTERNATIONAL CO	COMMON STOCK TWD10.0	149,000	578,907
MICROBIO CO LTD	COMMON STOCK TWD10.0	61,384	124,021
MICRONICS JAPAN CO LTD	COMMON STOCK	3,200	31,560
MICROPORT SCIENTIFIC CORP	COMMON STOCK USD.00001	123,603	325,440
MIDDLE EAST HEALTHCARE CO	COMMON STOCK SAR10.0	6,244	42,286
MILBON CO LTD	COMMON STOCK	4,200	180,407
MILLICOM INTL CELLULAR SDR	SDR USD1.5	15,015	190,142
MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	4,400	77,023
MINCOR RESOURCES NL	COMMON STOCK	61,427	62,610
MINEBEA MITSUMI INC	COMMON STOCK	62,500	933,005
MINERAL RESOURCES LTD	COMMON STOCK	28,741	1,505,888
MING YANG SMART ENERGY GRO A	COMMON STOCK CNY1.0	19,600	71,258
MING YUAN CLOUD GROUP HOLDIN	COMMON STOCK HKD.0001	100,000	89,943
MINOR INTERNATIONAL PCL NVDR	NVDR THB1.0	451,966	420,952
MINTH GROUP LTD	COMMON STOCK HKD.1	132,000	357,696
MINTO APARTMENT REAL ESTATE	REIT NPV	3,300	34,219
MIPS AB	COMMON STOCK SEK.1	4,424	183,455
MIQUEL Y COSTAS	COMMON STOCK EUR2.0	4,505	56,253
MIRAI CORP	REIT	291	99,344
MIRAIT ONE CORP	COMMON STOCK	13,700	157,712
MIRVAC GROUP	REIT	616,578	889,656
MISC BHD	COMMON STOCK	173,340	295,231
MISUMI GROUP INC	COMMON STOCK	47,900	1,044,388
MITAC HOLDINGS CORP	COMMON STOCK TWD10.0	280,964	269,568
MITANI SEKISAN CO LTD	COMMON STOCK	1,700	53,689
MITCHELLS + BUTLERS PLC	COMMON STOCK GBP.0854167	46,035	76,392
MITIE GROUP PLC	COMMON STOCK GBP.025	181,827	163,263
MITRA ADIPERKASA TBK PT	COMMON STOCK IDR50.0	616,900	57,366



mitsubishi chemical group co	COMMON STOCK	215,300	1,106,428
mitsubishi corp	COMMON STOCK	213,000	6,854,099
mitsubishi electric corp	COMMON STOCK	308,000	3,032,629
mitsubishi estate co ltd	COMMON STOCK	150,000	1,930,733
mitsubishi estate logistics	REIT	75	239,064
mitsubishi gas chemical co	COMMON STOCK	29,100	397,839
mitsubishi hc capital inc	COMMON STOCK	109,740	537,722
mitsubishi heavy industries	COMMON STOCK	54,100	2,129,474
mitsubishi logistics corp	COMMON STOCK	9,400	215,144
mitsubishi materials corp	COMMON STOCK	18,900	295,956
mitsubishi motors corp	COMMON STOCK	112,900	432,276
mitsubishi pencil co ltd	COMMON STOCK	9,500	103,072
mitsubishi research institut	COMMON STOCK	1,400	51,769
mitsubishi shokuhin co ltd	COMMON STOCK	3,200	75,139
mitsubishi ufj financial gro	COMMON STOCK	1,851,400	12,422,865
mitsuboshi belting ltd	COMMON STOCK	4,000	103,612
mitsui + co ltd	COMMON STOCK	235,800	6,819,790
mitsui chemicals inc	COMMON STOCK	31,100	693,687
mitsui dm sugar holdings co	COMMON STOCK	2,800	42,447
mitsui fudosan co ltd	COMMON STOCK	154,800	2,812,921
mitsui fudosan logistics par	REIT	87	317,122
mitsui high tec inc	COMMON STOCK	6,300	292,510
mitsui mining + smelting co	COMMON STOCK	9,900	230,840
mitsui osk lines ltd	COMMON STOCK	56,100	1,398,368
mitsui soko holdings co ltd	COMMON STOCK	3,700	100,050
mitsuuroko holdings co ltd	COMMON STOCK	6,300	53,939
miura co ltd	COMMON STOCK	14,800	336,571
mivne real estate kd ltd	COMMON STOCK ILS1.0	139,948	444,216
mixi inc	COMMON STOCK	7,400	137,349
mizrahi tefahot bank ltd	COMMON STOCK ILS.1	27,932	901,645
mizuho financial group inc	COMMON STOCK	331,050	4,653,970
mizuho leasing co ltd	COMMON STOCK	4,500	113,029
mizuno corp	COMMON STOCK	2,900	61,761
mlp se	COMMON STOCK	11,283	61,900
mmc norilsk nickel pjsc adr	DEPOSITORY RECEIPT	96,021	289,983
mmc norilsk nickel pjsc adr	ADR	23,534	212,041
mmg ltd	COMMON STOCK	508,000	130,174
mobile telecommunications co	COMMON STOCK KWD.1	366,963	675,814
mobile telecommunications co	COMMON STOCK SAR10.	74,588	199,669
mobile telesystems public jo	ADR	104,957	577,264
mobilezone holding ag reg	COMMON STOCK CHF.01	6,850	113,290
mobimo holding ag reg	COMMON STOCK CHF3.4	1,122	285,354
mochida pharmaceutical co	COMMON STOCK	4,400	115,678
modec inc	COMMON STOCK	3,400	34,729
modern times group b shs	COMMON STOCK SEK5.0	20,754	177,956
mol hungarian oil and gas pl	COMMON STOCK HUF125.0	63,462	440,657
momentum metropolitan holdin	COMMON STOCK ZAR.000001	245,998	248,673
momo.com inc	COMMON STOCK TWD10.0	9,360	195,320



MONADELPHOUS GROUP LTD	COMMON STOCK	16,513	149,462
MONCLER SPA	COMMON STOCK NPV	33,731	1,781,970
MONDI PLC	COMMON STOCK EUR.2	68,316	1,154,437
MONDI PLC	COMMON STOCK EUR.2	9,721	166,254
MONEX GROUP INC	COMMON STOCK	29,900	92,596
MONEY FORWARD INC	COMMON STOCK	7,200	221,843
MONEYSUPERMARKET.COM	COMMON STOCK GBP.0002	92,099	213,006
MONOGATARI CORP	COMMON STOCK	1,000	49,552
MONOTARO CO LTD	COMMON STOCK	42,200	593,562
MONTAGE TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	7,588	68,346
MONTANA AEROSPACE AG	COMMON STOCK	2,791	43,359
MONTEA NV	REIT	1,919	137,219
MOONPIG GROUP PLC	COMMON STOCK GBP.1	26,070	34,682
MORGAN ADVANCED MATERIALS PL	COMMON STOCK GBP.25	48,470	183,481
MORGAN SINDALL GROUP PLC	COMMON STOCK GBP.05	6,674	122,116
MORGUARD CORP	COMMON STOCK	900	74,699
MORGUARD NORTH AMERICAN RESI	REIT	3,300	39,455
MORI HILLS REIT INVESTMENT C	REIT	290	344,970
MORI TRUST HOTEL REIT INC	REIT	55	56,243
MORI TRUST REIT INC	REIT	177	196,667
MORINAGA + CO LTD	COMMON STOCK	7,000	208,073
MORINAGA MILK INDUSTRY CO	COMMON STOCK	6,300	238,385
MORITA HOLDINGS CORP	COMMON STOCK	2,600	22,870
MOROCCAN DIRHAM	FOREIGN CURRENCY	19,943	1,907
MORPHOSYS AG	COMMON STOCK	5,729	80,711
MOS FOOD SERVICES INC	COMMON STOCK	4,400	101,814
MOSCOW EXCHANGE MICEX RTS PJ	COMMON STOCK RUB1.0	223,970	291,192
MOSENERGO PJSC	COMMON STOCK RUB1.0	1,837,000	43,924
MOTOR OIL (HELLAS) SA	COMMON STOCK EUR.75	11,407	265,639
MOTUS HOLDINGS LTD	COMMON STOCK	35,255	229,328
MOUWASAT MEDICAL SERVICES CO	COMMON STOCK SAR10.0	8,311	462,214
MOWI ASA	COMMON STOCK NOK7.5	81,028	1,375,815
MR PRICE GROUP LTD	COMMON STOCK ZAR.00025	44,296	413,776
MRV ENGENHARIA	COMMON STOCK	71,984	104,031
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	75,100	2,390,808
MSCI EAFE MAR23	IFUS 20230317	11,550	(401,196)
MSCI EMGMKT MAR23	IFUS 20230317	10,100	(263,375)
MTN GROUP LTD	COMMON STOCK ZAR.0001	311,996	2,334,240
MTR CORP	COMMON STOCK	261,243	1,384,044
MTU AERO ENGINES AG	COMMON STOCK	8,563	1,847,838
MTY FOOD GROUP INC	COMMON STOCK	3,700	155,843
MUANGTHAI CAPITAL PCL FOREIG	FOREIGN SH. THB1.0 A	165,500	181,579
MUANGTHAI CAPITAL PCL NVDR	NVDR THB1.0	147,400	161,780
MUENCHENER RUECKVER AG REG	COMMON STOCK	23,718	7,689,180
MULLEN GROUP LTD	COMMON STOCK	16,200	173,962
MULTICHOICE GROUP LTD	COMMON STOCK	82,639	569,415
MULTIPLAN EMPREENDIMENTOS	COMMON STOCK	56,700	235,441
MULTIPLY GROUP	COMMON STOCK	1,132,232	1,430,454

MUNTERS GROUP AB	COMMON STOCK SEK.03	21,817	216,107
MURATA MANUFACTURING CO LTD	COMMON STOCK	96,900	4,835,430
MUSASHI SEIMITSU INDUSTRY CO	COMMON STOCK	7,700	90,024
MUSASHINO BANK LTD/THE	COMMON STOCK	4,600	72,067
MUYUAN FOODS CO LTD A	COMMON STOCK CNY1.0	56,406	394,439
MY EG SERVICES BHD	COMMON STOCK	688,570	135,545
MYCRONIC AB	COMMON STOCK	14,255	268,382
MYTILINEOS S.A.	COMMON STOCK EUR.97	15,940	345,343
NABTESCO CORP	COMMON STOCK	19,100	486,838
NACHI FUJIKOSHI CORP	COMMON STOCK	2,100	57,105
NAGAILEBEN CO LTD	COMMON STOCK	4,300	65,030
NAGARRO SE	COMMON STOCK	1,468	173,359
NAGASE + CO LTD	COMMON STOCK	17,500	262,609
NAGAWA CO LTD	COMMON STOCK	1,200	67,533
NAGOYA RAILROAD CO LTD	COMMON STOCK	32,200	529,177
NAJLAN CEMENT CO	COMMON STOCK SAR10.0	14,129	45,342
NAKANISHI INC	COMMON STOCK	12,100	234,351
NAMCHOW HOLDINGS CO LTD	COMMON STOCK TWD10.0	77,000	113,904
NAN KANG RUBBER TIRE CO LTD	COMMON STOCK TWD10.	71,000	77,073
NAN YA PLASTICS CORP	COMMON STOCK TWD10.0	940,986	2,172,721
NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK TWD10.	39,988	294,884
NANJING KING FRIEND BIOCHE A	COMMON STOCK CNY1.0	6,810	17,624
NANKAI ELECTRIC RAILWAY CO	COMMON STOCK	17,200	370,826
NANOFILM TECHNOLOGIES INTERN	COMMON STOCK	44,800	46,507
NANOSONICS LTD	COMMON STOCK	47,088	136,743
NANOXPLORE INC	COMMON STOCK	29,800	57,183
NANTEX INDUSTRY CO LTD	COMMON STOCK TWD10.	28,000	33,740
NANTO BANK LTD/THE	COMMON STOCK	5,200	100,935
NANYA TECHNOLOGY CORP	COMMON STOCK TWD10.	225,000	374,507
NARI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	55,152	192,884
NASPERS LTD N SHS	COMMON STOCK ZAR.02	36,811	6,110,301
NATIONAL AGRICULTURE DEVELOP	COMMON STOCK	8,447	45,899
NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	526,556	10,627,882
NATIONAL BANK OF CANADA	COMMON STOCK	57,070	3,842,574
NATIONAL BANK OF GREECE	COMMON STOCK EUR1.0	94,188	376,656
NATIONAL BANK OF KUWAIT	COMMON STOCK KWD.1	1,216,926	4,293,341
NATIONAL EXPRESS GROUP PLC	COMMON STOCK GBP.05	86,419	135,254
NATIONAL GAS + INDUSTRIALIZA	COMMON STOCK SAR10.	6,233	85,915
NATIONAL GRID PLC	COMMON STOCK GBP.1243129	532,642	6,365,750
NATIONAL INDUSTRIALIZATION C	COMMON STOCK SAR10.0	55,594	182,848
NATIONAL INDUSTRIES GRP HOLD	COMMON STOCK KWD.1	278,064	197,797
NATIONAL MEDICAL CARE CO	COMMON STOCK SAR10.0	3,728	73,310
NATIONAL REAL ESTATE CO	COMMON STOCK KWD.1	168,025	68,834
NATIONAL STORAGE REIT	REIT	184,770	289,419
NATURA +CO HOLDING SA	COMMON STOCK	137,541	298,189
NATURECELL CO LTD	COMMON STOCK KRW500.0	8,348	101,825
NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	9,757	253,144
NATWEST GROUP PLC	COMMON STOCK GBP1.0769	905,722	2,876,721

NAURA TECHNOLOGY GROUP CO A	COMMON STOCK CNY1.0	5,000	162,116
NAVER CORP	COMMON STOCK KRW100.0	21,007	2,983,599
NAVIGATOR CO SA/THE	COMMON STOCK NPV	38,458	141,693
NCC AB B SHS	COMMON STOCK SEK8.0	17,681	165,561
NCC GROUP PLC	COMMON STOCK GBP.01	47,865	115,328
NCSoft CORP	COMMON STOCK KRW500.0	3,156	1,128,512
NEC CORP	COMMON STOCK	41,800	1,454,661
NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	12,300	152,629
NEDBANK GROUP LTD	COMMON STOCK ZAR1.0	85,770	1,071,583
NEIGHBOURLY PHARMACY INC	COMMON STOCK	4,800	82,861
NEINOR HOMES SA	COMMON STOCK EUR9.211	9,826	85,782
NEL ASA	COMMON STOCK NOK.2	190,405	268,117
NEMAK SAB DE CV	COMMON STOCK	240,234	68,542
NEMETSCHEK SE	COMMON STOCK	10,352	527,158
NEOBO FASTIGHETER AB	COMMON STOCK SEK1.5	16,971	31,843
NEOEN SA	COMMON STOCK	6,404	256,816
NEPES CORP	COMMON STOCK KRW500.0	2,939	36,804
NEPI ROCKCASTLE N.V.	COMMON STOCK	82,025	496,874
NESTE OYJ	COMMON STOCK	72,592	3,342,857
NESTLE (MALAYSIA) BERHAD	COMMON STOCK	10,800	343,215
NESTLE SA REG	COMMON STOCK CHF.1	457,148	52,762,573
NET ONE SYSTEMS CO LTD	COMMON STOCK	15,800	408,514
NETCARE LTD	COMMON STOCK ZAR.01	226,837	193,308
NETCOMPANY GROUP AS	COMMON STOCK DKK1.0	4,776	201,003
NETDRAGON WEBSOFT HOLDINGS L	COMMON STOCK USD.01	42,500	91,263
NETEASE INC	COMMON STOCK USD.0001	336,200	4,932,114
NETLINK NBN TRUST	UNIT	528,400	326,452
NETMARBLE CORP	COMMON STOCK KRW100.0	4,680	225,516
NETWEALTH GROUP LTD	COMMON STOCK	18,579	152,163
NETWORK INTERNATIONAL HOLDIN	COMMON STOCK GBP.1	77,962	277,831
NEW CHINA LIFE INSURANCE C A	COMMON STOCK CNY1.0	22,700	98,251
NEW CHINA LIFE INSURANCE C H	COMMON STOCK CNY1.0	144,500	353,615
NEW GOLD INC	COMMON STOCK	119,800	117,594
NEW HOPE CORP LTD	COMMON STOCK	77,524	333,269
NEW HOPE LIUHE CO LTD A	COMMON STOCK CNY1.0	34,958	64,739
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	1,041,322	295,117
NEW ORIENTAL EDUCATION + TEC	COMMON STOCK USD.001	267,000	974,958
NEW PACIFIC METALS CORP	COMMON STOCK	102,700	227,388
NEW TAIWAN DOLLAR	FOREIGN CURRENCY	5,645,066	183,666
NEW WAVE GROUP AB B SHS	COMMON STOCK SEK3.0	7,098	141,184
NEW WORLD DEVELOPMENT	COMMON STOCK	243,964	687,667
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	75,839	47,965
NEWCREST MINING LTD	COMMON STOCK	140,846	1,955,891
NEWCREST MINING LTD	COMMON STOCK	10,139	141,727
NEXANS SA	COMMON STOCK EUR1.0	2,964	268,287
NEXGEN ENERGY LTD	COMMON STOCK	68,400	302,385
NEXI SPA	COMMON STOCK	74,250	583,706
NEXITY	COMMON STOCK EUR5.0	7,187	199,720

NEXON CO LTD	COMMON STOCK	82,100	1,821,582
NEXT FIFTEEN COMMUNICATIONS	COMMON STOCK GBP.025	13,996	166,686
NEXT PLC	COMMON STOCK GBP.1	21,359	1,496,375
NEXTAGE CO LTD	COMMON STOCK	6,400	122,824
NEXTDC LTD	COMMON STOCK	77,332	476,448
NEXTEER AUTOMOTIVE GROUP LTD	COMMON STOCK HKD.1	159,000	104,099
NFI GROUP INC	COMMON STOCK	11,000	77,287
NGK INSULATORS LTD	COMMON STOCK	37,100	470,631
NH FOODS LTD	COMMON STOCK	14,000	388,730
NHK SPRING CO LTD	COMMON STOCK	32,700	207,052
NHN CORP	COMMON STOCK KRW500.0	10,752	213,208
NHN KCP CORP	COMMON STOCK KRW500.0	3,860	41,321
NIB HOLDINGS LTD	COMMON STOCK	83,810	436,944
NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.03906	256,271	2,399,925
NICE INFORMATION SERVICE CO	COMMON STOCK KRW500.0	5,676	55,126
NICE LTD	COMMON STOCK ILS1.0	8,269	1,593,572
NICE LTD SPON ADR	ADR	2,740	526,902
NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	9,000	5,659
NICHIA CORP	COMMON STOCK	10,600	189,677
NICHICON CORP	COMMON STOCK	7,900	72,439
NICHIDEN CORP	COMMON STOCK	3,200	41,723
NICHIHA CORP	COMMON STOCK	4,500	89,448
NICHIREI CORP	COMMON STOCK	21,000	456,382
NICK SCALI LTD	COMMON STOCK	11,659	84,010
NICKEL INDUSTRIES LTD	COMMON STOCK	170,359	111,857
NIDEC CORP	COMMON STOCK	75,400	3,905,623
NIEN MADE ENTERPRISE CO LTD	COMMON STOCK TWD10.0	32,000	306,454
NIFCO INC	COMMON STOCK	14,800	342,970
NIHON KOHDEN CORP	COMMON STOCK	14,300	347,054
NIHON M+A CENTER HOLDINGS IN	COMMON STOCK	51,000	629,218
NIHON PARKERIZING CO LTD	COMMON STOCK	13,400	94,179
NIKKISO CO LTD	COMMON STOCK	8,800	63,107
NIKKON HOLDINGS CO LTD	COMMON STOCK	9,800	172,780
NIKON CORP	COMMON STOCK	50,800	448,055
NILFISK HOLDING A/S	COMMON STOCK DKK20.0	3,949	82,570
NINE DRAGONS PAPER HOLDINGS	COMMON STOCK HKD.1	336,000	306,513
NINE ENTERTAINMENT CO HOLDIN	COMMON STOCK	189,715	236,400
NINESTAR CORP A	COMMON STOCK CNY1.0	11,700	86,937
NINETY ONE LTD	COMMON STOCK	27,857	61,968
NINETY ONE PLC	COMMON STOCK	44,961	100,568
NINGBO TUOPU GROUP CO LTD A	COMMON STOCK CNY1.0	11,100	93,576
NINGXIA BAOFENG ENERGY GRO A	COMMON STOCK CNY1.0	62,100	107,697
NINTENDO CO LTD	COMMON STOCK	189,000	7,872,201
NIO INC ADR	ADR USD.00025	229,300	2,235,675
NIPPN CORP	COMMON STOCK	8,600	105,191
NIPPON ACCOMMODATIONS FUND	REIT	80	365,565
NIPPON BUILDING FUND INC	REIT	250	1,110,469
NIPPON CARBON CO LTD	COMMON STOCK	1,600	50,681

NIPPON CERAMIC CO LTD	COMMON STOCK	3,800	67,943
NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	6,200	72,914
NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	13,400	237,975
NIPPON EXPRESS HOLDINGS INC	COMMON STOCK	12,400	703,361
NIPPON GAS CO LTD	COMMON STOCK	19,800	310,077
NIPPON KANZAI CO LTD	COMMON STOCK	3,100	59,128
NIPPON KAYAKU CO LTD	COMMON STOCK	23,800	203,582
NIPPON LIGHT METAL HOLDINGS	COMMON STOCK	9,370	106,517
NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	140,100	1,102,655
NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	17,500	129,294
NIPPON REIT INVESTMENT CORP	REIT	83	217,694
NIPPON ROAD CO LTD	COMMON STOCK	1,100	49,004
NIPPON SANJO HOLDINGS CORP	COMMON STOCK	25,600	366,769
NIPPON SHINYAKU CO LTD	COMMON STOCK	8,300	470,368
NIPPON SHOKUBAI CO LTD	COMMON STOCK	4,600	182,652
NIPPON SIGNAL COMPANY LTD	COMMON STOCK	8,200	64,059
NIPPON SODA CO LTD	COMMON STOCK	4,300	140,230
NIPPON STEEL CORP	COMMON STOCK	103,782	1,797,289
NIPPON STEEL TRADING CORP	COMMON STOCK	2,500	175,135
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	177,400	5,036,663
NIPPON TELEVISION HOLDINGS	COMMON STOCK	8,900	70,271
NIPPON YUSEN KK	COMMON STOCK	82,200	1,936,941
NIPRO CORP	COMMON STOCK	28,300	220,118
NISHI NIPPON FINANCIAL HOLDI	COMMON STOCK	20,600	149,919
NISHI NIPPON RAILROAD CO LTD	COMMON STOCK	10,800	201,345
NISHIMATSU CONSTRUCTION CO	COMMON STOCK	5,600	165,395
NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	7,700	90,440
NISHIO HOLDINGS CO LTD	COMMON STOCK	3,100	72,799
NISSAN CHEMICAL CORP	COMMON STOCK	20,800	910,692
NISSAN MOTOR CO LTD	COMMON STOCK	391,800	1,226,112
NISSAN SHATAI CO LTD	COMMON STOCK	13,200	82,510
NISSHA CO LTD	COMMON STOCK	8,600	119,220
NISSHIN OILIO GROUP LTD/THE	COMMON STOCK	4,300	106,637
NISSHIN SEIFUN GROUP INC	COMMON STOCK	33,400	416,484
NISSHINBO HOLDINGS INC	COMMON STOCK	23,100	169,006
NISSIN ELECTRIC CO LTD	COMMON STOCK	8,200	77,850
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	11,200	882,017
NISSUI CORP	COMMON STOCK	57,500	239,183
NITERRA CO LTD	COMMON STOCK	28,500	523,064
NITORI HOLDINGS CO LTD	COMMON STOCK NPV	13,800	1,780,190
NITTA CORP	COMMON STOCK	3,700	78,176
NITTO BOSEKI CO LTD	COMMON STOCK	4,000	57,033
NITTO DENKO CORP	COMMON STOCK	23,900	1,367,490
NITTO KOGYO CORP	COMMON STOCK	4,300	76,536
NKT A/S	COMMON STOCK DKK20.0	7,370	415,271
NN GROUP NV	COMMON STOCK EUR.12	40,944	1,667,208
NOAH HOLDINGS LTD SPON ADS	ADR USD.0005	4,600	71,300
NOBIA AB	COMMON STOCK SEK.33	6,670	13,643

NOBLE CORP PLC	COMMON STOCK	5,751	215,157
NOEVIR HOLDING CO	COMMON STOCK	2,600	114,060
NOF CORP	COMMON STOCK	11,500	455,963
NOHMI BOSAI LTD	COMMON STOCK	4,000	47,614
NOJIMA CORP	COMMON STOCK	10,400	112,446
NOK CORP	COMMON STOCK	5,500	48,363
NOKIA OYJ	COMMON STOCK	820,747	3,802,117
NOKIA OYJ	COMMON STOCK NPV	149,550	691,087
NOKIAN RENKAAT OYJ	COMMON STOCK	19,619	201,265
NOLATO AB B SHS	COMMON STOCK SEK.5	36,810	193,871
NOMURA CO LTD	COMMON STOCK	17,400	126,431
NOMURA HOLDINGS INC	COMMON STOCK	384,500	1,423,494
NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	21,000	446,554
NOMURA REAL ESTATE MASTER FU	REIT	689	851,084
NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	58,000	1,371,437
NONGFU SPRING CO LTD H	COMMON STOCK CNY.1	295,600	1,670,217
NONGSHIM CO LTD	COMMON STOCK KRW5000.	854	241,521
NORDEA BANK ABP	COMMON STOCK EUR1.0	8,192	87,579
NORDEA BANK ABP	COMMON STOCK EUR1.0	518,961	5,558,219
NORDEX SE	COMMON STOCK	21,181	298,340
NORDIC SEMICONDUCTOR ASA	COMMON STOCK NOK.01	24,908	414,892
NORDNET AB PUBL	COMMON STOCK SEK.005	19,008	276,808
NORITAKE CO LTD	COMMON STOCK	1,500	45,369
NORITSU KOKI CO LTD	COMMON STOCK	3,100	55,476
NORITZ CORP	COMMON STOCK	4,700	50,969
NORMA GROUP SE	COMMON STOCK	5,711	103,589
NORSK HYDRO ASA	COMMON STOCK NOK1.098	251,460	1,872,952
NORTH PACIFIC BANK LTD	COMMON STOCK	44,000	84,854
NORTH WEST CO INC/THE	COMMON STOCK	9,100	238,892
NORTHAM PLATINUM HOLDINGS LT	COMMON STOCK	59,881	658,744
NORTHERN REGION CEMENT CO	COMMON STOCK	14,960	42,913
NORTHERN STAR RESOURCES LTD	COMMON STOCK	197,023	1,437,007
NORTHLAND POWER INC	COMMON STOCK	38,200	1,046,803
NORTHWEST HEALTHCARE PROPERT	REIT	18,100	126,905
NORWEGIAN KRONE	FOREIGN CURRENCY	2,378	241
NOS SGPS	COMMON STOCK EUR.01	64,686	261,035
NOVA LTD	COMMON STOCK	4,380	354,521
NOVAGOLD RESOURCES INC	COMMON STOCK	45,000	268,682
NOVARTIS AG REG	COMMON STOCK CHF.5	363,167	32,876,587
NOVATEK MICROELECTRONICS COR	COMMON STOCK TWD10.	109,822	1,126,320
NOVATEK PJSC SPONS GDR REG S	GDR	16,274	1,147,317
NOVO NORDISK A/S B	COMMON STOCK DKK.2	275,672	37,213,213
NOVOLIPETSK STEEL PJSC	COMMON STOCK RUB1.0	221,560	356,924
NOVONIX LTD	COMMON STOCK	44,945	44,691
NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	35,719	1,808,424
NRW HOLDINGS LTD	COMMON STOCK	73,875	140,464
NS SOLUTIONS CORP	COMMON STOCK	5,500	131,924
NSD CO LTD	COMMON STOCK	13,400	229,836

NSI NV	REIT EUR3.68	1,208	29,971
NSK LTD	COMMON STOCK	60,500	317,954
NTN CORP	COMMON STOCK	90,400	178,710
NTT DATA CORP	COMMON STOCK	105,900	1,549,933
NTT UD REIT INVESTMENT CORP	REIT	242	251,438
NUFARM LTD	COMMON STOCK	49,973	206,484
NUTRIEN LTD	COMMON STOCK	89,276	6,513,106
NUVEI CORP SUBORDINATE VTG	COMMON STOCK	11,300	286,972
NUVISTA ENERGY LTD	COMMON STOCK	30,500	280,926
NUVOTON TECHNOLOGY CORP	COMMON STOCK TWD10.	70,000	261,605
NWS HOLDINGS LTD	COMMON STOCK HKD1.0	275,371	238,151
NYFOSA AB	COMMON STOCK SEK.5	33,919	263,309
OBARA GROUP INC	COMMON STOCK	2,600	70,920
OBAYASHI CORP	COMMON STOCK	111,800	840,715
OBI PHARMA INC	COMMON STOCK TWD10.0	44,921	100,326
OBIC BUSINESS CONSULTANTS	COMMON STOCK	5,100	165,938
OBIC CO LTD	COMMON STOCK	12,000	1,764,614
OBJECTIVE CORPORATION LTD	COMMON STOCK	3,990	35,458
OC OERLIKON CORP AG REG	COMMON STOCK CHF1.0	34,648	227,920
OCADO GROUP PLC	COMMON STOCK GBP.02	83,003	621,487
OCEANAGOLD CORP	COMMON STOCK	118,900	226,401
OCI CO LTD	COMMON STOCK KRW5000.	3,630	234,353
OCI NV	COMMON STOCK EUR.02	15,131	538,328
ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	50,700	657,285
ODONTOPREV S.A.	COMMON STOCK	65,463	111,874
OESTERREICHISCHE POST AG	COMMON STOCK	6,014	188,313
OFILM GROUP CO LTD A	COMMON STOCK CNY1.0	29,500	19,951
OGAKI KYORITSU BANK LTD/THE	COMMON STOCK	6,000	85,003
OHB SE	COMMON STOCK	891	30,657
OHSHO FOOD SERVICE CORP	COMMON STOCK	3,000	135,417
OIL REFINERIES LTD	COMMON STOCK ILS1.0	280,836	97,976
OILES CORP	COMMON STOCK	4,200	46,234
OISIX RA DAICHI INC	COMMON STOCK	3,800	63,804
OJI HOLDINGS CORP	COMMON STOCK	138,100	555,655
OKAMOTO INDUSTRIES INC	COMMON STOCK	1,800	50,238
OKAMURA CORP	COMMON STOCK	9,500	101,385
OKASAN SECURITIES GROUP INC	COMMON STOCK	12,000	34,576
OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	14,800	79,728
OKINAWA CELLULAR TELEPHONE	COMMON STOCK	4,000	87,877
OKINAWA ELECTRIC POWER CO	COMMON STOCK	7,808	59,599
OKINAWA FINANCIAL GROUP INC	COMMON STOCK	4,700	82,837
OKUMA CORP	COMMON STOCK	4,700	165,284
OKUMURA CORP	COMMON STOCK	4,400	98,977
OLAM GROUP LTD	COMMON STOCK	126,700	138,036
OLD MUTUAL LTD	COMMON STOCK	879,827	537,493
OLYMPUS CORP	COMMON STOCK	208,900	3,672,724
OMEGA ENERGIA SA	COMMON STOCK	7,724	13,995
OMNI BRIDGEWAY LTD	COMMON STOCK	46,871	114,627



OMRON CORP	COMMON STOCK	31,300	1,518,452
OMV AG	COMMON STOCK	26,382	1,358,195
ONE REIT INC	REIT	37	70,296
ONENESS BIOTECH CO LTD	COMMON STOCK TWD10.0	39,000	311,302
ONEX CORPORATION	COMMON STOCK	12,555	604,979
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	62,400	1,451,905
ONTEX GROUP NV	COMMON STOCK	11,774	78,387
OOH MEDIA LTD	COMMON STOCK	96,496	84,007
OPAP SA	COMMON STOCK EUR.3	36,748	518,871
OPEN DOOR INC	COMMON STOCK	2,000	26,794
OPEN HOUSE GROUP CO LTD	COMMON STOCK	13,800	497,883
OPEN TEXT CORP	COMMON STOCK	46,400	1,373,902
OPEN UP GROUP INC	COMMON STOCK	9,200	117,125
OPERADORA DE SITES MEX A 1	REIT	227,353	223,652
OPPEIN HOME GROUP INC A	COMMON STOCK CNY1.0	5,100	89,251
OPTEX GROUP CO LTD	COMMON STOCK	5,900	79,337
OPTORUN CO LTD	COMMON STOCK	2,600	43,473
ORACLE CORP JAPAN	COMMON STOCK	6,500	420,657
ORANGE	COMMON STOCK EUR4.0	330,485	3,276,319
ORANGE POLSKA SA	COMMON STOCK PLN3.0	102,085	153,999
ORBIA ADVANCE CORP SAB DE CV	COMMON STOCK	180,886	320,238
ORGANIGRAM HOLDINGS INC	COMMON STOCK	42,900	34,828
ORGANO CORP	COMMON STOCK	4,400	97,260
ORICA LTD	COMMON STOCK	85,799	873,260
ORIENT CORP	COMMON STOCK	7,890	68,959
ORIENT OVERSEAS INTL LTD	COMMON STOCK USD.1	22,500	406,473
ORIENT SECURITIES CO LTD A	COMMON STOCK CNY1.0	63,274	81,403
ORIENTAL LAND CO LTD	COMMON STOCK	33,700	4,883,427
ORIENTAL UNION CHEMICAL	COMMON STOCK TWD10.	98,000	59,281
ORIGIN ENERGY LTD	COMMON STOCK	297,821	1,557,406
ORIGIN ENTERPRISES PLC	COMMON STOCK EUR.01	18,885	86,932
ORIOLA CORP B	COMMON STOCK	19,517	36,233
ORION CORP/REPUBLIC OF KOREA	COMMON STOCK KRW500.0	4,671	474,437
ORION HOLDINGS CORP	COMMON STOCK KRW500.0	5,427	65,623
ORION OYJ CLASS B	COMMON STOCK EUR.65	18,059	986,912
ORIOR AG	COMMON STOCK CHF4.0	1,108	87,888
ORIX CORP	COMMON STOCK	207,800	3,332,833
ORIX JREIT INC	REIT	443	624,844
ORKLA ASA	COMMON STOCK NOK1.25	146,882	1,055,374
ORLA MINING LTD	COMMON STOCK	25,100	101,515
ORORA LTD	COMMON STOCK	146,537	286,975
ORPEA	COMMON STOCK EUR1.25	8,826	58,673
ORSTED A/S	COMMON STOCK DKK10.0	32,465	2,936,547
OSAKA GAS CO LTD	COMMON STOCK	63,300	1,018,355
OSAKA ORGANIC CHEMICAL IND	COMMON STOCK	2,500	36,151
OSAKA SODA CO LTD	COMMON STOCK	2,300	66,741
OSB GROUP PLC	COMMON STOCK GBP.01	76,575	440,881
OSCOTEC INC	COMMON STOCK KRW500.0	4,180	57,680



OSG CORP	COMMON STOCK	16,800	230,609
OSISKO GOLD ROYALTIES LTD	COMMON STOCK	24,185	291,302
OSISKO MINING INC	COMMON STOCK	51,400	132,772
OSOTSPA PCL FOREIGN	FOREIGN SH. THB1.0 A	243,700	198,774
OTP BANK PLC	COMMON STOCK HUF100.	40,481	1,088,095
OTSUKA CORP	COMMON STOCK	18,700	588,630
OTSUKA HOLDINGS CO LTD	COMMON STOCK	67,200	2,176,077
OTTOGI CORPORATION	COMMON STOCK KRW5000.	331	124,886
OUE COMMERCIAL REAL ESTATE I	REIT	247,753	61,630
OUTOKUMPU OYJ	COMMON STOCK	53,592	270,201
OUTSOURCING INC	COMMON STOCK	20,700	148,642
OUTSURANCE GROUP LTD	COMMON STOCK ZAR.0001	135,484	251,141
OVCTEK CHINA INC A	COMMON STOCK CNY1.0	8,600	44,180
OVERSEA CHINESE BANKING CORP	COMMON STOCK	571,218	5,176,177
OX2 AB	COMMON STOCK	13,825	116,595
OXFORD BIOMEDICA PLC	COMMON STOCK GBP.5	9,871	52,389
OXFORD NANOPORE TECHNOLOGIES	COMMON STOCK GBP.0001	55,645	165,239
OZ MINERALS LTD	COMMON STOCK	51,530	960,349
PABRIK KERTAS TJIWI KIMIA PT	COMMON STOCK IDR1000.	312,400	141,187
PACIFIC BASIN SHIPPING LTD	COMMON STOCK USD.01	837,000	283,113
PACIFIC INDUSTRIAL CO LTD	COMMON STOCK	6,800	51,273
PACIFIC TEXTILES HOLDINGS	COMMON STOCK HKD.001	171,000	56,087
PAGEGROUP PLC	COMMON STOCK GBP.01	56,396	313,212
PALADIN ENERGY LTD	COMMON STOCK	385,456	177,114
PALTAC CORPORATION	COMMON STOCK	5,600	195,054
PAN AMERICAN SILVER CORP	COMMON STOCK	36,294	591,976
PAN AMERICAN SILVER CORP	EXP 22FEB29	59,600	34,032
PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK TWD10.	223,678	271,168
PAN JIT INTERNATIONAL INC	COMMON STOCK TWD10.	17,100	32,184
PAN OCEAN CO LTD	COMMON STOCK KRW1000.0	55,662	254,233
PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	69,500	1,283,269
PANASONIC HOLDINGS CORP	COMMON STOCK	372,500	3,102,743
PANDORA A/S	COMMON STOCK DKK.01	17,162	1,207,172
PANDOX AB	COMMON STOCK SEK2.5	13,362	149,731
PANGANG GROUP VANADIUM TIT A	COMMON STOCK CNY1.0	100,100	67,730
PANTHEON RESOURCES PLC	COMMON STOCK GBP.01	88,296	44,966
PARADE TECHNOLOGIES LTD	COMMON STOCK TWD10.0	11,000	276,346
PARADISE CO LTD	COMMON STOCK KRW500.	13,634	191,092
PARADOX INTERACTIVE AB	COMMON STOCK SEK.005	2,538	51,678
PARAGON BANKING GROUP PLC	COMMON STOCK GBP1.0	44,016	298,369
PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	7,400	143,173
PARAMOUNT RESOURCES LTD A	COMMON STOCK	12,500	264,216
PAREX RESOURCES INC	COMMON STOCK	21,400	318,248
PARK LAWN CORP	COMMON STOCK	5,700	108,746
PARK24 CO LTD	COMMON STOCK	20,000	343,830
PARKLAND CORP	COMMON STOCK	25,778	565,234
PARKWAYLIFE REAL ESTATE	REIT	62,100	173,996
PARQUE ARAUCO S.A.	COMMON STOCK	108,669	138,000

PARTNER COMMUNICATIONS CO	COMMON STOCK ILS.01	24,392	176,209
PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	3,854	3,423,746
PASON SYSTEMS INC	COMMON STOCK	14,300	168,229
PASONA GROUP INC	COMMON STOCK	4,300	60,579
PATISSERIE HOLDINGS PLC	COMMON STOCK GBP.01	4,808	24,840
PATRIZIA SE	COMMON STOCK	7,848	86,778
PAX GLOBAL TECHNOLOGY LTD	COMMON STOCK HKD.1	239,000	206,696
PAZ OIL CO LTD	COMMON STOCK ILS5.0	1,714	212,714
PCCW LTD	COMMON STOCK	683,056	308,055
PDD HOLDINGS INC	ADR USD.00002	81,000	6,605,550
PEAB AB CLASS B	COMMON STOCK SEK5.35	23,825	135,641
PEACH PROPERTY GROUP AG	COMMON STOCK CHF1.0	1,382	24,523
PEARL ABYSS CORP	COMMON STOCK KRW100.0	5,140	172,330
PEARSON PLC	COMMON STOCK GBP.25	128,529	1,449,581
PEGATRON CORP	COMMON STOCK TWD10.	346,853	716,247
PEMBINA PIPELINE CORP	COMMON STOCK	92,929	3,152,158
PENDAL GROUP LTD	COMMON STOCK	58,323	197,919
PENNON GROUP PLC	COMMON STOCK GBP.6105	47,968	513,081
PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	49,400	229,521
PEOPLE S INSURANCE CO GROU H	COMMON STOCK CNY1.0	1,526,000	506,389
PEPTIDREAM INC	COMMON STOCK	17,100	268,954
PER AARSLEFF HOLDING A/S	COMMON STOCK DKK2.0	2,940	110,583
PERENTI LTD	COMMON STOCK	119,922	106,471
PERFECT WORLD CO LTD A	COMMON STOCK CNY1.0	21,150	38,714
PERNOD RICARD SA	COMMON STOCK EUR1.55	35,178	6,893,902
PERPETUAL LTD	COMMON STOCK	8,611	142,865
PERSEUS MINING LTD	COMMON STOCK	214,628	300,028
PERSIMMON PLC	COMMON STOCK GBP.1	50,740	745,232
PERSOL HOLDINGS CO LTD	COMMON STOCK	30,000	633,699
PERUSAHAAN GAS NEGARA TBK PT	COMMON STOCK IDR100.0	2,371,000	268,046
PET CENTER COMERCIO E PARTIC	COMMON STOCK	204,900	240,920
PET VALU HOLDINGS LTD	COMMON STOCK	4,700	135,733
PETRO RIO SA	COMMON STOCK	56,495	399,918
PETROBRAS PETROLEO BRAS	COMMON STOCK	627,803	3,345,015
PETROBRAS PETROLEO BRAS PR	PREFERENCE	777,217	3,637,935
PETROCHINA CO LTD A	COMMON STOCK CNY1.0	459,000	328,234
PETROCHINA CO LTD H	COMMON STOCK CNY1.0	3,962,000	1,812,227
PETROFAC LTD	COMMON STOCK USD.02	74,823	63,242
PETRONAS CHEMICALS GROUP BHD	COMMON STOCK	435,300	850,172
PETRONAS DAGANGAN BHD	COMMON STOCK	67,000	349,787
PETRONAS GAS BHD	COMMON STOCK	115,600	448,877
PETS AT HOME GROUP PLC	COMMON STOCK GBP.01	85,808	292,679
PEUGEOT INVEST	COMMON STOCK EUR1.0	851	81,018
PEXA GROUP LTD	COMMON STOCK	28,051	224,787
PEYTO EXPLORATION + DEV CORP	COMMON STOCK	32,500	332,688
PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	884	161,957
PGE SA	COMMON STOCK PLN10.25	150,025	234,836
PHARMA FOODS INTERNATIONAL	COMMON STOCK	3,700	36,952

PHARMA MAR SA	COMMON STOCK EUR.6	2,534	173,894
PHARMAESSENTIA CORP	COMMON STOCK TWD10.0	53,000	822,105
PHARMALLY INTERENATIONAL HOL	COMMON STOCK TWD10.0	10,256	18,887
PHARMARON BEIJING CO LTD A	COMMON STOCK CNY1.0	10,050	98,359
PHARMARON BEIJING CO LTD H	COMMON STOCK CNY1.0	32,550	225,829
PHARMICELL CO LTD	COMMON STOCK KRW500.0	9,597	86,512
PHARMING GROUP NV	COMMON STOCK EUR.01	49,027	56,626
PHILIPPINE PESO	FOREIGN CURRENCY	18,174,299	326,128
PHISON ELECTRONICS CORP	COMMON STOCK TWD10.	27,229	278,835
PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	126,767	928,893
PHOENIX HOLDINGS LTD/THE	COMMON STOCK ILS1.0	44,225	470,012
PHOSAGRO PJSC	DEPOSITORY RECEIPT	234	3,462
PHOSAGRO PJSC GDR REG S	GDR	36,282	537,508
PIAGGIO + C. S.P.A.	COMMON STOCK	29,245	87,518
PICC HOLDING CO A	COMMON STOCK CNY1.0	69,600	52,272
PICC PROPERTY + CASUALTY H	COMMON STOCK CNY1.0	1,280,309	1,215,522
PICK N PAY STORES LTD	COMMON STOCK ZAR.0125	62,462	208,476
PICTON PROPERTY INCOME LTD	REIT	73,352	70,530
PIGEON CORP	COMMON STOCK	19,500	318,858
PIHSIANG MACHINERY MFG CO	COMMON STOCK TWD10.0	190,000	106,945
PILBARA MINERALS LTD	COMMON STOCK	445,726	1,131,296
PILOT CORP	COMMON STOCK	4,800	173,978
PING AN BANK CO LTD A	COMMON STOCK CNY1.0	212,900	403,205
PING AN HEALTHCARE AND TECHN	COMMON STOCK USD.000005	88,100	240,428
PING AN INSURANCE GROUP CO A	COMMON STOCK CNY1.0	117,897	797,371
PING AN INSURANCE GROUP CO H	COMMON STOCK CNY1.0	1,077,000	7,127,150
PINNACLE INVESTMENT MANAGEME	COMMON STOCK	3,327	19,651
PIOLAX INC	COMMON STOCK	4,700	60,162
PIRAEUS FINANCIAL HOLDINGS S	COMMON STOCK EUR.93	2,952	4,530
PIRELLI + C SPA	COMMON STOCK NPV	59,137	252,708
PIXART IMAGING INC	COMMON STOCK TWD10.	23,509	73,700
PKO BANK POLSKI SA	COMMON STOCK PLN1.	161,081	1,115,913
PKSHA TECHNOLOGY INC	COMMON STOCK	2,400	30,162
PLAN B MEDIA PCL F	FOREIGN SH. THB.1 A	413,316	90,694
PLASTIC OMNIUM	COMMON STOCK EUR.5	5,674	82,070
PLATINUM ASSET MANAGEMENT	COMMON STOCK	69,544	84,357
PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	10,131	80,040
PLAYTECH PLC	COMMON STOCK	51,370	313,904
PLDT INC	COMMON STOCK PHP5.0	17,262	409,158
PLUS ALPHA CONSULTING CO LTD	COMMON STOCK	3,500	72,107
PLUS500 LTD	COMMON STOCK ILS.01	15,433	334,494
PNE AG	COMMON STOCK	6,506	147,729
POINTS BET HOLDINGS LTD	COMMON STOCK	32,076	32,228
POLA ORBIS HOLDINGS INC	COMMON STOCK	17,600	247,673
POLAR CAPITAL HOLDINGS PLC	COMMON STOCK GBP.025	12,715	73,083
POLISH ZLOTY	FOREIGN CURRENCY	29	7
POLLARD BANKNOTE LTD	COMMON STOCK	3,400	47,978
POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK PLN1.25	115,493	1,687,199

POLY DEVELOPMENTS AND HOLD A	COMMON STOCK CNY1.0	129,500	281,883
POLY PROPERTY GROUP CO LTD	COMMON STOCK	828,663	185,800
POLYNOVO LTD	COMMON STOCK	315,255	431,333
POLYPEPTIDE GROUP AG	COMMON STOCK CHF.01	1,961	53,364
POLYUS PJSC	COMMON STOCK RUB1.0	4,300	452,384
POONGSAN CORP	COMMON STOCK KRW5000.	5,370	143,782
POP MART INTERNATIONAL GROUP	COMMON STOCK USD.0001	173,200	439,827
PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	24,863	1,359,944
POSCO FUTURE M CO LTD	COMMON STOCK KRW500.0	7,297	1,047,569
POSCO HOLDINGS INC	COMMON STOCK KRW5000.0	11,988	2,638,676
POSCO HOLDINGS INC SPON ADR	ADR	1,480	80,616
POSCO INTERNATIONAL CORP	COMMON STOCK KRW5000.0	11,657	209,947
POSTAL SAVINGS BANK OF CHI A	COMMON STOCK CNY1.0	270,100	179,551
POSTAL SAVINGS BANK OF CHI H	COMMON STOCK CNY1.0	1,222,000	759,351
POSTE ITALIANE SPA	COMMON STOCK EUR1.0	18,903	184,110
POSTNL NV	COMMON STOCK EUR.08	128,328	233,405
POU CHEN	COMMON STOCK TWD10.	513,520	571,098
POU SHENG INTL HOLDINGS LTD	COMMON STOCK HKD.01	395,000	37,957
POUND STERLING	FOREIGN CURRENCY	226,553	272,521
POWER ASSETS HOLDINGS LTD	COMMON STOCK	234,500	1,284,425
POWER CONSTRUCTION CORP OF A	COMMON STOCK CNY1.0	105,700	107,515
POWER CORP OF CANADA	COMMON STOCK	95,512	2,245,144
POWERCELL SWEDEN AB	COMMON STOCK SEK.02	5,260	60,395
POWERCHIP SEMICONDUCTOR MANU	COMMON STOCK TWD10.0	449,000	464,791
POWERLONG REAL ESTATE HOLDIN	COMMON STOCK HKD.01	247,000	49,685
POWERTECH TECHNOLOGY INC	COMMON STOCK TWD10.	134,897	347,439
POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK PLN.1	108,267	875,992
POYA INTERNATIONAL CO LTD	COMMON STOCK TWD10.0	10,403	168,326
PP PERSERO TBK PT	COMMON STOCK IDR100.0	440,900	20,210
PPB GROUP BERHAD	COMMON STOCK	135,000	534,259
PRAIRIESKY ROYALTY LTD	COMMON STOCK	33,762	540,710
PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	203,019	162,058
PREMIER FOODS PLC	COMMON STOCK GBP.1	101,903	132,945
PREMIER INVESTMENTS LIMITED	COMMON STOCK	17,533	294,904
PREMIUM BRANDS HOLDINGS CORP	COMMON STOCK	6,700	406,861
PRESIDENT CHAIN STORE CORP	COMMON STOCK TWD10.	107,608	950,798
PRESS METAL ALUMINIUM HOLDIN	COMMON STOCK	421,000	466,773
PRESSANCE CORP	COMMON STOCK	2,400	27,984
PRESTIGE INTERNATIONAL INC	COMMON STOCK	17,600	96,341
PRIMA MARINE PCL FOREIGN	FOREIGN SH. THB1.0 A	184,200	38,026
PRIMA MEAT PACKERS LTD	COMMON STOCK	4,300	71,301
PRIMARIS REIT	REIT NPV	18,375	198,539
PRIMARY HEALTH PROPERTIES	REIT GBP.125	216,321	288,571
PRIMAX ELECTRONICS LTD	COMMON STOCK TWD10.	83,000	149,793
PRIME US REIT	REIT	88,800	35,874
PRIMO WATER CORP	COMMON STOCK	25,700	398,697
PRO MEDICUS LTD	COMMON STOCK	7,935	296,811
PROLOGIS PROPERTY MEXICO SA	REIT	104,400	299,101

PROMOTORA Y OPERADORA DE INF	COMMON STOCK	39,285	321,662
PROSEGUR CASH SA	COMMON STOCK EUR.02	79,951	51,026
PROSEGUR COMP SEGURIDAD	COMMON STOCK EUR.06	42,547	80,509
PROSIEBENSAT.1 MEDIA SE	COMMON STOCK	21,102	188,049
PROSPERITY REIT	REIT	234,000	59,662
PROSUS NV	COMMON STOCK EUR.05	140,119	9,591,176
PROTECTOR FORSIKRING ASA	COMMON STOCK NOK1.0	13,528	172,727
PROXIMUS	COMMON STOCK	26,584	255,210
PRS REIT PLC/THE	REIT GBP.01	88,235	94,379
* PRUDENTIAL PLC	COMMON STOCK GBP.05	463,662	6,243,169
PRYSMIAN SPA	COMMON STOCK EUR.1	43,041	1,592,124
PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	8,009	941,279
PT DIGITAL MEDIATAMA MAXIMA	COMMON STOCK IDR100.0	2,534,800	161,099
PTG ENERGY PCL FOREIGN	FOREIGN SH. THB1.0 A	82,100	34,371
PTT EXPLORATION + PROD FOR	FOREIGN SH. THB1.0 A	302,812	1,543,130
PTT GLOBAL CHEMICAL PCL FOR	FOREIGN SH. THB10.0 A	454,442	619,962
PTT PCL NVDR	NVDR THB1.0	265,300	254,935
PTT PCL/FOREIGN	FOREIGN SH. THB1.0 A	1,435,240	1,377,847
PUBLIC BANK BERHAD	COMMON STOCK	2,837,405	2,779,367
PUBLIC POWER CORP	COMMON STOCK EUR2.48	17,917	125,344
PUBLICIS GROUPE	COMMON STOCK EUR.4	39,200	2,481,792
PUMA SE	COMMON STOCK	17,855	1,080,240
PUSHPAY HOLDINGS LTD	COMMON STOCK	236,996	190,821
PVA TEPLA AG	COMMON STOCK	3,311	65,416
PZ CUSONS PLC	COMMON STOCK GBP.01	36,300	91,909
Q HOLDING PJSC	COMMON STOCK	1,148,539	1,250,910
Q TECHNOLOGY GROUP CO LTD	COMMON STOCK HKD.01	74,000	39,916
QANTAS AIRWAYS LTD	COMMON STOCK	146,950	589,313
QASSIM CEMENT/THE	COMMON STOCK SAR10.	7,480	121,615
QBE INSURANCE GROUP LTD	COMMON STOCK	249,806	2,272,856
QIAGEN N.V.	COMMON STOCK EUR.01	36,624	1,837,722
QINETIQ GROUP PLC	COMMON STOCK GBP.01	97,471	418,987
QISDA CORP	COMMON STOCK TWD10.	551,955	505,336
QL RESOURCES BHD	COMMON STOCK	176,520	220,771
QT GROUP OYJ	COMMON STOCK NPV	2,948	140,886
QUADIENT SA	COMMON STOCK EUR1.0	627	9,243
QUALICORP CONS E CORR SEG SA	COMMON STOCK	53,979	59,929
QUALITY HOUSE PCL FOREIGN	FOREIGN SH. THB1.0 A	4,039,238	268,233
QUANG VIET ENTERPRISE CO LTD	COMMON STOCK TWD10.0	5,000	19,493
QUANTA COMPUTER INC	COMMON STOCK TWD10.	499,511	1,174,489
QUBE HOLDINGS LTD	COMMON STOCK	291,392	554,747
QUEBECOR INC CL B	COMMON STOCK	29,600	659,744
QUILTER PLC	COMMON STOCK GBP.08167	220,921	246,231
QUIMICA Y MINERA CHIL SP ADR	ADR USD1.0	27,198	2,171,488
RABIGH REFINING AND PETROCHE	COMMON STOCK SAR10.	70,855	201,365
RADIANCE HOLDINGS GROUP CO L	COMMON STOCK HKD.01	137,000	66,526
RADIANT OPTO ELECTRONICS COR	COMMON STOCK TWD10.	90,000	307,347
RADWARE LTD	COMMON STOCK ILS.05	7,700	152,075

RAFFLES MEDICAL GROUP LTD	COMMON STOCK	157,858	164,856
RAI WAY SPA	COMMON STOCK NPV	19,337	111,648
RAIA DROGASIL SA	COMMON STOCK	210,000	944,102
RAIFFEISEN BANK INTERNATIONA	COMMON STOCK	27,381	448,556
RAITO KOGYO CO LTD	COMMON STOCK	7,300	104,255
RAIZNEXT CORP	COMMON STOCK	6,000	59,827
RAKSUL INC	COMMON STOCK	3,900	97,680
RAKUS CO LTD	COMMON STOCK	13,300	159,514
RAKUTEN GROUP INC	COMMON STOCK	142,200	641,961
RAMELIUS RESOURCES LTD	COMMON STOCK	122,862	76,411
RAMI LEVY CHAIN STORES HASHI	COMMON STOCK ILS.01	1,464	102,067
RAMSAY HEALTH CARE LTD	COMMON STOCK	30,596	1,347,006
RANDON PARTICIPACOES SA PREF	PREFERENCE	17,000	26,423
RANDSTAD NV	COMMON STOCK EUR.1	19,619	1,194,489
RANK GROUP PLC	COMMON STOCK GBP.1388889	43,628	42,806
RATCH GROUP PCL NVDR	NVDR THB10.0	133,700	165,046
RATHBONES GROUP PLC	COMMON STOCK GBP.05	9,684	237,634
RATIONAL AG	COMMON STOCK	870	514,088
RATOS AB B SHS	COMMON STOCK SEK3.15	45,969	183,691
RDC SEMICONDUCTOR CO LTD	COMMON STOCK TWD10.	2,000	11,735
REA GROUP LTD	COMMON STOCK	8,010	600,789
REACH PLC	COMMON STOCK GBP.1	50,312	57,559
REALORD GROUP HOLDINGS LTD	COMMON STOCK HKD.1	72,000	81,733
REALTEK SEMICONDUCTOR CORP	COMMON STOCK TWD10.	85,329	779,466
RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	119,449	8,268,369
RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	18,974	784,687
RECRUIT HOLDINGS CO LTD	COMMON STOCK	244,000	7,718,678
RED ELECTRICA CORPORACION SA	COMMON STOCK EUR.5	73,904	1,282,491
REDCO PROPERTIES GROUP LTD	COMMON STOCK HKD.05	164,000	33,830
REDDE NORTHGATE PLC	COMMON STOCK GBP.5	42,016	207,939
REDE D OR SAO LUIZ SA	COMMON STOCK	109,998	615,499
REDEFINE PROPERTIES LTD	REIT	992,005	246,617
REDES ENERGETICAS NACIONAIS	COMMON STOCK EUR1.	79,189	213,286
REDROW PLC	COMMON STOCK GBP.105	42,954	235,143
REECE LTD	COMMON STOCK	49,366	472,863
REGION RE LTD	REIT	194,199	356,573
REGIONAL REIT LTD	REIT	69,989	49,622
REGIONAL SAB DE CV	COMMON STOCK	36,700	263,829
REGIS RESOURCES LTD	COMMON STOCK	118,206	162,998
REINET INVESTMENTS SCA	COMMON STOCK	26,808	515,772
REIT 1 LTD	REIT ILS1.0	48,764	240,745
RELIA INC	COMMON STOCK	6,200	46,810
RELANCE WORLDWIDE CORP LTD	COMMON STOCK	131,284	263,072
RELO GROUP INC	COMMON STOCK	20,800	334,680
RELX PLC	COMMON STOCK GBP.144397	146,008	4,014,143
RELX PLC	COMMON STOCK GBP.144397	181,397	5,000,596
REMGRO LTD	COMMON STOCK	96,268	752,661
REMY COINTREAU	COMMON STOCK EUR1.6	3,877	651,734

RENAULT SA	COMMON STOCK EUR3.81	33,042	1,097,607
RENESAS ELECTRONICS CORP	COMMON STOCK	211,900	1,904,815
RENEWI PLC	COMMON STOCK GBP1.0	13,551	97,570
RENGO CO LTD	COMMON STOCK	32,500	222,067
RENISHAW PLC	COMMON STOCK GBP.2	6,246	275,720
RENOVA INC	COMMON STOCK	5,900	104,578
RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	298,864	1,827,712
REPLY SPA	COMMON STOCK EUR.13	3,836	438,055
REPSOL SA	COMMON STOCK EUR1.	259,624	4,114,691
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	1	0
RESILIENT REIT LTD	REIT	66,746	210,849
RESONA HOLDINGS INC	COMMON STOCK	347,914	1,901,062
RESONAC HOLDINGS CORP	COMMON STOCK	29,200	441,374
RESORTTRUST INC	COMMON STOCK	14,000	248,270
RESTAR HOLDINGS CORP	COMMON STOCK	3,300	51,041
RESTAURANT BRANDS INTERN	COMMON STOCK	47,894	3,095,374
RESTORE PLC	COMMON STOCK GBP.05	20,830	82,645
RETAIL PARTNERS CO LTD	COMMON STOCK	5,400	54,175
REUNERT LTD	COMMON STOCK ZAR.1	44,303	135,682
REXEL SA	COMMON STOCK EUR5.0	41,580	821,528
RFHIC CORP	COMMON STOCK KRW500.0	2,719	48,805
RHB BANK BHD	COMMON STOCK	232,750	305,680
RHEINMETALL AG	COMMON STOCK	7,646	1,518,414
RHI MAGNESITA NV	COMMON STOCK EUR1.0	5,027	134,472
RICHELIEU HARDWARE LTD	COMMON STOCK	9,900	264,570
RICHTER GEDEON NYRT	COMMON STOCK HUF100.	26,273	580,250
RICHWAVE TECHNOLOGY CORP	COMMON STOCK TWD10.0	12,781	46,726
RICOH CO LTD	COMMON STOCK	115,400	880,420
RICOH LEASING CO LTD	COMMON STOCK	2,400	68,869
RIETER HOLDING AG REG	COMMON STOCK CHF5.0	516	58,696
RIGHTMOVE PLC	COMMON STOCK GBP.001	132,579	816,707
RIKEN KEIKI CO LTD	COMMON STOCK	3,200	106,656
RINGER HUT CO LTD	COMMON STOCK	2,100	35,029
RINGKJOEBING LANDBOBANK A/S	COMMON STOCK DKK1.0	4,765	648,589
RINNAI CORP	COMMON STOCK	6,200	461,733
RIO TINTO LTD	COMMON STOCK	61,825	4,853,122
RIO TINTO PLC	COMMON STOCK GBP.1	188,419	13,154,491
RIOCAN REAL ESTATE INVST TR	REIT	26,900	419,497
RISO KAGAKU CORP	COMMON STOCK	5,500	87,044
RISO KYOIKU CO LTD	COMMON STOCK	21,600	59,528
RITCHIE BROS AUCTIONEERS	COMMON STOCK	18,700	1,079,396
RIVERSTONE HOLDINGS LTD	COMMON STOCK	87,700	40,117
RIYAD BANK	COMMON STOCK SAR10.	228,978	1,937,600
RLX TECHNOLOGY INC ADR	ADR USD.00001	104,200	239,660
ROBINSONS LAND CO	COMMON STOCK PHP1.0	644,400	173,482
ROCHE HOLDING AG BR	COMMON STOCK CHF1.0	5,503	2,131,535
ROCHE HOLDING AG GENUSSCHEIN	COMMON STOCK	115,387	36,240,175
ROCKWOOL A/S B SHS	COMMON STOCK DKK10.0	1,475	346,900



ROGERS COMMUNICATIONS INC B	COMMON STOCK	59,842	2,798,766
ROGERS SUGAR INC	COMMON STOCK	17,400	73,070
ROHM CO LTD	COMMON STOCK	15,100	1,071,806
ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	34,800	613,953
ROLAND CORP	COMMON STOCK	2,100	55,366
ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	1,349,073	1,502,851
RONGSHENG PETROCHEMICAL CO A	COMMON STOCK CNY1.0	102,900	182,117
RORZE CORP	COMMON STOCK	1,600	86,151
ROSNEFT OIL CO PJSC	COMMON STOCK RUB.01	103,786	517,508
ROSNEFT OIL CO PJSC REGS GDR	GDR	96,285	57,944
ROTORK PLC	COMMON STOCK GBP.005	149,006	550,443
ROUND ONE CORP	COMMON STOCK	29,100	104,966
ROYAL BANK OF CANADA	COMMON STOCK	233,360	21,924,594
ROYAL HOLDINGS CO LTD	COMMON STOCK	5,200	90,979
ROYAL UNIBREW	COMMON STOCK DKK2.0	8,469	603,122
RS GROUP PLC	COMMON STOCK GBP.1	76,356	823,583
RS PCL FOREIGN SHS	FOREIGN SH. THB1.0 A	191,100	88,281
RS TECHNOLOGIES CO LTD	COMMON STOCK	2,800	74,109
RUBIS	COMMON STOCK EUR1.25	16,702	438,458
RUENTEX DEVELOPMENT CO LTD	COMMON STOCK TWD10.0	321,300	451,808
RUENTEX INDUSTRIES LTD	COMMON STOCK TWD10.	122,574	259,118
RUMO SA	COMMON STOCK	248,250	874,223
RURAL FUNDS GROUP	REIT	63,542	103,327
RUSSEL METALS INC	COMMON STOCK	10,800	229,399
RUSSIAN RUBLE	FOREIGN CURRENCY	8,954,336	122,662
RWE AG	COMMON STOCK	109,187	4,840,682
RWS HOLDINGS PLC	COMMON STOCK GBP.01	49,524	224,074
RYMAN HEALTHCARE LTD	COMMON STOCK	73,763	248,572
RYOHIN KEIKAKU CO LTD	COMMON STOCK	41,100	482,309
RYOSAN CO LTD	COMMON STOCK	3,200	68,279
RYOYO ELECTRO CORP	COMMON STOCK	2,500	44,367
S 1 CORPORATION	COMMON STOCK KRW500.	4,547	213,819
S F HOLDING CO LTD A	COMMON STOCK CNY1.0	49,800	413,937
S FOODS INC	COMMON STOCK	3,000	67,490
S OIL CORP	COMMON STOCK KRW2500.0	9,000	599,511
S POOL INC	COMMON STOCK	7,400	47,898
S.O.I.T.E.C.	COMMON STOCK EUR2.0	3,682	604,869
S+P/TSX 60 IX FUT MAR23	XMOD 20230316	2,200	(67,688)
S+S TECH CORP	COMMON STOCK KRW500.0	2,552	53,820
S4 CAPITAL PLC	COMMON STOCK GBP.25	45,501	103,520
SA SA INTERNATIONAL HLDGS	COMMON STOCK HKD.1	182,153	42,475
SAAB AB B	COMMON STOCK	15,021	591,972
SABIC AGRI NUTRIENTS CO	COMMON STOCK SAR10.0	34,629	1,347,195
SABINA GOLD + SILVER CORP	COMMON STOCK	54,100	53,104
SACYR SA	COMMON STOCK EUR1.0	70,779	196,401
SAFESTORE HOLDINGS PLC	REIT GBP.01	36,115	410,913
SAFRAN SA	COMMON STOCK EUR.2	57,328	7,142,475
SAGAX AB B	COMMON STOCK SEK1.75	32,185	734,114



SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	169,919	1,518,384
SAHARA INTERNATIONAL PETROCH	COMMON STOCK SAR10.0	60,948	550,608
SAIBU GAS HOLDINGS CO LTD	COMMON STOCK	3,800	48,947
SAIC MOTOR CORP LTD A	COMMON STOCK CNY1.0	84,800	175,926
SAILUN GROUP CO LTD A	COMMON STOCK CNY1.0	31,100	44,845
SAINSBURY (J) PLC	COMMON STOCK GBP.285714	267,954	699,861
SAIPEM SPA	COMMON STOCK NPV	2,356	2,835
SAIZERIYA CO LTD	COMMON STOCK	6,800	154,064
SAKAI MOVING SERVICE CO LTD	COMMON STOCK	1,900	62,265
SAKATA INX CORP	COMMON STOCK	3,700	29,372
SAKATA SEED CORP	COMMON STOCK	5,100	167,527
SALMAR ASA	COMMON STOCK NOK.25	12,360	483,350
SALVATORE FERRAGAMO SPA	COMMON STOCK EUR.1	9,188	161,699
SALZGITTER AG	COMMON STOCK	7,002	213,084
SAM CHUN DANG PHARM CO LTD	COMMON STOCK KRW500.0	2,322	79,677
SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	169,716	285,276
SAMPO OYJ A SHS	COMMON STOCK	80,836	4,214,141
SAMSUNG BIOLOGICS CO LTD	COMMON STOCK KRW2500.0	3,433	2,214,326
SAMSUNG C+T CORP	COMMON STOCK KRW100.0	13,679	1,235,443
SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK KRW5000.	8,998	937,657
SAMSUNG ELECTRONICS CO LTD	COMMON STOCK KRW100.0	805,713	35,530,402
SAMSUNG ELECTRONICS PREF	PREFERENCE	140,678	5,660,581
SAMSUNG ENGINEERING CO LTD	COMMON STOCK KRW5000.	34,049	602,993
SAMSUNG FIRE + MARINE INS	COMMON STOCK KRW500.	6,170	978,141
SAMSUNG HEAVY INDUSTRIES	COMMON STOCK KRW1000.0	101,187	411,365
SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK KRW500.	13,922	784,409
SAMSUNG SDI CO LTD PFD	COMMON STOCK KRW5000.	10,079	4,749,259
SAMSUNG SDS CO LTD	COMMON STOCK KRW500.0	5,971	583,963
SAMTY CO LTD	COMMON STOCK	5,200	83,708
SAMTY RESIDENTIAL INVESTMENT	REIT	54	47,222
SAN A CO LTD	COMMON STOCK	3,200	104,220
SAN AI OBBLI CO LTD	COMMON STOCK	13,100	122,766
SAN IN GODO BANK LTD/THE	COMMON STOCK	24,300	142,740
SANBIO CO LTD	COMMON STOCK	4,500	26,889
SANDFIRE RESOURCES LTD	COMMON STOCK	73,330	267,832
SANDS CHINA LTD	COMMON STOCK USD.01	394,800	1,310,107
SANDSTORM GOLD LTD	COMMON STOCK	33,600	176,562
SANDVIK AB	COMMON STOCK SEK1.2	192,177	3,474,911
SANGETSU CORP	COMMON STOCK	8,600	139,277
SANGFOR TECHNOLOGIES INC A	COMMON STOCK CNY1.0	3,700	59,923
SANKEN ELECTRIC CO LTD	COMMON STOCK	3,900	189,994
SANKI ENGINEERING CO LTD	COMMON STOCK	6,600	77,340
SANKYO CO LTD	COMMON STOCK	7,600	309,519
SANKYU INC	COMMON STOCK	9,400	340,460
SANLAM LTD	COMMON STOCK ZAR.01	316,171	905,310
SANOFI	COMMON STOCK EUR2.0	192,520	18,572,668
SANOMA OYJ	COMMON STOCK	12,632	132,417
SANRIO CO LTD	COMMON STOCK	8,200	294,929

SANSAN INC	COMMON STOCK	8,400	81,160
SANTANDER BANK POLSKA SA	COMMON STOCK PLN10.0	6,814	401,460
SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	60,800	494,765
SANTOS LTD	COMMON STOCK	544,867	2,661,141
SANWA HOLDINGS CORP	COMMON STOCK	31,300	286,420
SANY HEAVY EQUIPMENT INTL	COMMON STOCK HKD.1	171,000	175,712
SANY HEAVY INDUSTRY CO LTD A	COMMON STOCK CNY1.0	91,100	207,115
SANYANG MOTOR CO LTD	COMMON STOCK TWD10.0	206,140	226,914
SANYO CHEMICAL INDUSTRIES	COMMON STOCK	1,400	42,908
SANYO DENKI CO LTD	COMMON STOCK	1,400	60,569
SANYO SPECIAL STEEL CO LTD	COMMON STOCK	3,200	51,806
SAO MARTINHO SA	COMMON STOCK	44,000	220,876
SAP SE	COMMON STOCK	177,482	18,261,283
SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	4,434	80,839
SAPPI LIMITED	COMMON STOCK ZAR1.0	108,677	314,502
SAPPORO HOLDINGS LTD	COMMON STOCK	11,600	287,204
SAPUTO INC	COMMON STOCK	42,400	1,048,930
SARANTIS SA	COMMON STOCK EUR.78	5,024	34,798
SARAS SPA	COMMON STOCK	94,007	115,278
SARTORIUS AG VORZUG	PREFERENCE	4,451	1,754,910
SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	4,666	1,515,612
SASOL LTD	COMMON STOCK	102,780	1,627,506
SASSEUR REAL ESTATE INVESTME	REIT	92,300	51,784
SATELLITE CHEMICAL CO LTD A	COMMON STOCK CNY1.0	34,280	76,340
SATO HOLDINGS CORP	COMMON STOCK	4,800	68,289
SATS LTD	COMMON STOCK	136,358	288,955
SAUDI AIRLINES CATERING CO	COMMON STOCK	6,815	136,010
SAUDI ARABIAN MINING CO	COMMON STOCK SAR10.	146,108	2,515,484
SAUDI ARABIAN OIL CO	COMMON STOCK	410,463	3,506,084
SAUDI BASIC INDUSTRIES CORP	COMMON STOCK SAR10.	152,652	3,631,477
SAUDI BRITISH BANK	COMMON STOCK SAR10.	139,408	1,444,902
SAUDI CEMENT	COMMON STOCK SAR10.	12,716	172,569
SAUDI CERAMIC CO	COMMON STOCK SAR10.0	6,649	50,513
SAUDI CHEMICAL CO HOLDING	COMMON STOCK SAR10.0	7,008	49,418
SAUDI CO FOR HARDWARE LLC	COMMON STOCK SAR10.0	2,748	19,890
SAUDI ELECTRICITY CO	COMMON STOCK SAR10.	141,342	868,813
SAUDI FISHERIES	COMMON STOCK SAR10.	228,923	1,638,645
SAUDI GROUND SERVICES CO	COMMON STOCK SAR10.0	15,625	90,806
SAUDI IND INVESTMENT GROUP	COMMON STOCK SAR10.	37,400	218,747
SAUDI INDUSTRIAL SERVICES CO	COMMON STOCK SAR10.0	6,782	36,635
SAUDI INVESTMENT BANK/THE	COMMON STOCK SAR10.0	82,934	382,670
SAUDI KAYAN PETROCHEMICAL CO	COMMON STOCK SAR10.	124,666	453,150
SAUDI PHARMACEUTICAL INDUSTR	COMMON STOCK SAR10.0	9,973	57,800
SAUDI PUBLIC TRANSPORT CO	COMMON STOCK SAR10.0	10,389	44,066
SAUDI REAL ESTATE CO	COMMON STOCK SAR10.0	25,442	77,314
SAUDI RESEARCH + MEDIA GROUP	COMMON STOCK SAR10.0	6,106	295,714
SAUDI RIYAL	FOREIGN CURRENCY	159,951	42,563
SAUDI TELECOM CO	COMMON STOCK SAR10.	254,420	2,477,853

SAUDIA DAIRY + FOODSTUFF CO	COMMON STOCK SAR10.0	2,701	155,246
SAVARIA CORP	COMMON STOCK	12,500	129,064
SAVILLS PLC	COMMON STOCK GBP.025	24,551	244,016
SAVOLA	COMMON STOCK SAR10.	44,379	324,163
SAWAI GROUP HOLDINGS CO LTD	COMMON STOCK	7,400	229,563
SAYONA MINING LTD	COMMON STOCK	1,964,768	252,562
SB TECHNOLOGY CORP	COMMON STOCK	800	11,254
SBERBANK OF RUSSIA PJSC	COMMON STOCK RUB3.0	1,842,223	3,563,566
SBI HOLDINGS INC	COMMON STOCK	41,923	799,478
SBI SHINSEI BANK LTD	COMMON STOCK	10,900	176,634
SBM OFFSHORE NV	COMMON STOCK EUR.25	23,807	372,968
SBS HOLDINGS INC	COMMON STOCK	3,900	81,495
SCANDIC HOTELS GROUP AB	COMMON STOCK SEK.25	28,343	87,499
SCANDINAVIAN TOBACCO GROUP A	COMMON STOCK DKK1.0	11,155	195,062
SCATEC ASA	COMMON STOCK NOK.025	12,608	100,305
SCB X PCL FOREIGN	FOREIGN SH. THB10.0 A	153,825	475,221
SCENTRE GROUP	REIT	869,508	1,684,016
SCHAEFFLER AG PREF	PREFERENCE	21,056	142,968
SCHIBSTED ASA B SHS	COMMON STOCK NOK.5	18,106	328,982
SCHIBSTED ASA CL A	COMMON STOCK NOK.5	12,759	239,137
SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	2,982	535,298
SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	6,920	1,298,589
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	88,502	12,409,663
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	2,893	408,300
SCHOELLER BLECKMANN OILFIELD	COMMON STOCK EUR1.	4,014	250,218
SCHOUW + CO	COMMON STOCK DKK10.0	2,188	164,226
SCHROEDERS PLC	COMMON STOCK GBP.2	125,494	656,380
SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK CHF1.0	184	146,470
SCOR SE	COMMON STOCK EUR7.876972	27,071	619,737
SCOUT24 SE	COMMON STOCK	13,121	657,266
SCREEN HOLDINGS CO LTD	COMMON STOCK	6,400	410,051
SCSK CORP	COMMON STOCK	27,900	418,869
SDIPTech AB B	COMMON STOCK SEK.025	4,200	91,394
SEA LTD ADR	ADR	71,000	3,694,130
SEABRIDGE GOLD INC	COMMON STOCK	11,200	140,522
SEAZEN GROUP LTD	COMMON STOCK HKD.001	448,380	166,025
SEAZEN HOLDINGS CO LTD A	COMMON STOCK CNY1.0	363,168	1,070,953
SEB SA	COMMON STOCK EUR1.0	4,730	396,394
SECOM CO LTD	COMMON STOCK	35,400	2,008,617
SECTRA AB B SHS	COMMON STOCK	22,669	323,001
SECUNET SECURITY NETWORKS AG	COMMON STOCK	220	46,191
SECURE ENERGY SERVICES INC	COMMON STOCK	51,900	269,277
SECURITAS AB B SHS	COMMON STOCK SEK1.	93,908	782,892
SECURITY BANK CORP	COMMON STOCK PHP10.	78,670	123,125
SEEGENE INC	COMMON STOCK KRW500.	5,582	120,970
SEEK LTD	COMMON STOCK	52,142	739,367
SEERA GROUP HOLDING	COMMON STOCK SAR10.0	24,933	115,576
SEGA SAMMY HOLDINGS INC	COMMON STOCK	29,200	437,263

SEGRO PLC	REIT GBP.1	204,418	1,880,290
SEIBU HOLDINGS INC	COMMON STOCK	39,300	428,405
SEIKO EPSON CORP	COMMON STOCK	49,500	714,661
SEIKO GROUP CORP	COMMON STOCK	4,200	97,760
SEINO HOLDINGS CO LTD	COMMON STOCK	24,500	215,833
SEIREN CO LTD	COMMON STOCK	8,300	151,168
SEKISUI CHEMICAL CO LTD	COMMON STOCK	57,800	799,995
SEKISUI HOUSE LTD	COMMON STOCK	106,100	1,866,455
SEKISUI HOUSE REIT INC	REIT	657	370,359
SEKISUI JUSHI CORP	COMMON STOCK	4,400	62,165
SELECT HARVESTS LTD	COMMON STOCK	20,960	55,357
SEMAPA SOCIEDADE DE INVESTIM	COMMON STOCK NPV	17,748	234,542
SENBCORP INDUSTRIES LTD	COMMON STOCK	181,200	455,587
SENBCORP MARINE LTD	COMMON STOCK	2,384,900	245,594
SEMEN INDONESIA PERSERO TBK	COMMON STOCK IDR100.	761,814	321,790
SEMPERIT AG HOLDING	COMMON STOCK	5,667	119,728
SENDAS DISTRIBUIDORA SA	COMMON STOCK	135,620	500,205
SENIOR PLC	COMMON STOCK GBP.1	71,025	107,211
SENKO GROUP HOLDINGS CO LTD	COMMON STOCK	19,500	142,584
SENSIRION HOLDING AG	COMMON STOCK	726	77,184
SEOBU T+D	COMMON STOCK KRW500.	29,382	181,142
SEOJIN SYSTEM CO LTD	COMMON STOCK KRW500.0	4,308	60,269
SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK KRW500.	13,517	108,734
SERCO GROUP PLC	COMMON STOCK GBP.02	210,578	391,830
SERCOMM CORP	COMMON STOCK TWD10.	42,000	104,448
SERIA CO LTD	COMMON STOCK	8,000	173,901
SERICA ENERGY PLC	COMMON STOCK USD.1	27,249	92,988
SES	RECEIPT	66,663	433,871
SES IMAGOTAG	COMMON STOCK EUR2.0	808	105,124
SESA SPA	COMMON STOCK NPV	1,309	162,055
SEVEN + I HOLDINGS CO LTD	COMMON STOCK	127,100	5,408,079
SEVEN BANK LTD	COMMON STOCK	99,600	197,756
SEVEN GROUP HOLDINGS LTD	COMMON STOCK	21,876	310,789
SEVERN TRENT PLC	COMMON STOCK GBP.9789	42,371	1,352,024
SEVERSTAL GDR REG S	GDR	49,935	2,996
SFA ENGINEERING CORP	COMMON STOCK KRW500.	8,554	244,120
SFS GROUP AG	COMMON STOCK CHF.1	2,995	284,080
SG HOLDINGS CO LTD	COMMON STOCK	55,300	766,760
SG MICRO CORP A	COMMON STOCK CNY1.0	3,600	89,394
SGL CARBON SE	COMMON STOCK	14,975	110,802
SGS SA REG	COMMON STOCK CHF1.0	979	2,265,351
SHAANXI COAL INDUSTRY CO L A	COMMON STOCK CNY1.0	172,500	461,215
SHAFTESBURY CAPITAL PLC	REIT GBP.25	124,127	159,074
SHAFTESBURY PLC	REIT GBP.25	29,563	130,154
SHAMAL AZ ZOUR AL OULA FOR T	COMMON STOCK	93,287	57,309
SHANDONG GOLD MINING CO LT A	COMMON STOCK CNY1.0	30,240	83,019

SHANDONG GOLD MINING CO LT H	COMMON STOCK CNY1.0	95,500	177,175
SHANDONG HUALU HENGSHENG A	COMMON STOCK CNY1.0	17,030	81,157
SHANDONG LINGLONG TYRE CO A	COMMON STOCK CNY1.0	14,000	41,255
SHANDONG NANSHAN ALUMINUM A	COMMON STOCK CNY1.0	121,400	57,036
SHANDONG SUN PAPER INDUSTR A	COMMON STOCK CNY1.0	98,400	162,863
SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK CNY.1	424,000	696,440
SHANGHAI BAIRUN INVESTMENT A	COMMON STOCK CNY1.0	10,640	57,207
SHANGHAI BAOSIGHT SOFTWARE A	COMMON STOCK CNY1.0	8,788	56,645
SHANGHAI BAOSIGHT SOFTWARE B	COMMON STOCK CNY1.	84,370	261,125
SHANGHAI CHLOR ALKALI CHEM B	COMMON STOCK CNY1.	59,700	36,656
SHANGHAI ELECTRIC GRP CO L A	COMMON STOCK CNY1.0	88,400	50,112
SHANGHAI FOSUN PHARMACEUTI A	COMMON STOCK CNY1.0	16,700	84,712
SHANGHAI FOSUN PHARMACEUTI H	COMMON STOCK CNY1.0	108,500	347,536
SHANGHAI HAIXIN GROUP CO B	COMMON STOCK CNY1.	48,800	16,250
SHANGHAI HIGHLY GROUP CO B	COMMON STOCK CNY1.	105,931	48,093
SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	111,000	137,240
SHANGHAI INTERNATIONAL AIR A	COMMON STOCK CNY1.0	8,000	66,435
SHANGHAI INTERNATIONAL POR A	COMMON STOCK CNY1.0	92,500	71,069
SHANGHAI JINJIANG INTERNAT A	COMMON STOCK CNY1.0	9,300	78,083
SHANGHAI JUNSHI BIOSCIENCE A	COMMON STOCK CNY1.0	49,354	444,584
SHANGHAI LUJIAZUI FIN+TRAD B	COMMON STOCK CNY1.0	266,976	215,717
SHANGHAI M+G STATIONERY IN A	COMMON STOCK CNY1.0	10,000	79,111
SHANGHAI NEW POWER AUTOMOT B	COMMON STOCK CNY1.0	51,900	20,708
SHANGHAI PHARMACEUTICALS A	COMMON STOCK CNY1.0	20,900	53,619
SHANGHAI PHARMACEUTICALS H	COMMON STOCK CNY1.0	197,400	328,286
SHANGHAI PUDONG DEVEL BANK A	COMMON STOCK CNY1.0	355,500	372,348
SHANGHAI PUTAILAI NEW ENER A	COMMON STOCK CNY1.0	14,200	105,825
SHANGHAI RAAS BLOOD PRODUC A	COMMON STOCK CNY1.0	187,400	170,938
SHANGRI LA ASIA LTD	COMMON STOCK HKD1.0	191,595	157,106
SHANXI LU AN ENVIRONMENTAL A	COMMON STOCK CNY1.0	51,700	125,350
SHANXI MEIJIN ENERGY CO LT A	COMMON STOCK CNY1.0	63,300	82,160
SHANXI TAIGANG STAINLESS A	COMMON STOCK CNY1.0	57,900	35,953
SHANXI XINGHUACUN FEN WINE A	COMMON STOCK CNY1.0	12,380	507,683
SHAPIR ENGINEERING AND INDUS	COMMON STOCK	22,089	173,907
SHARP CORP	COMMON STOCK	40,200	287,799
SHAW COMMUNICATIONS INC B	COMMON STOCK	76,473	2,201,714
SHELL PLC	COMMON STOCK EUR.07	1,220,573	34,512,330
SHENG SIONG GROUP LTD	COMMON STOCK	114,200	140,412
SHENGYI TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	24,799	51,422
SHENNAN CIRCUITS CO LTD A	COMMON STOCK CNY1.0	5,180	53,793
SHENWAN HONGYUAN GROUP CO A	COMMON STOCK CNY1.0	186,900	107,027
SHENZHEN CAPCHEM TECHNOLOG A	COMMON STOCK CNY1.0	7,560	47,299
SHENZHEN ENERGY GROUP CO L A	COMMON STOCK CNY1.0	121,035	110,575
SHENZHEN INOVANCE TECHNOLO A	COMMON STOCK CNY1.0	27,150	271,537
SHENZHEN INTL HOLDINGS	COMMON STOCK HKD1.0	283,486	278,221
SHENZHEN INVESTMENT LTD	COMMON STOCK	818,883	140,591

SHENZHEN KANGTAI BIOLOGICA A	COMMON STOCK CNY1.0	15,360	69,690
SHENZHEN MINDRAY BIO MEDIC A	COMMON STOCK CNY1.0	12,400	562,829
SHENZHEN OVERSEAS CHINESE A	COMMON STOCK CNY1.0	68,000	51,967
SHENZHEN SALUBRIS PHARM A	COMMON STOCK CNY1.0	4,100	19,378
SHENZHEN SC NEW ENERGY TEC A	COMMON STOCK CNY1.0	3,500	57,432
SHENZHEN TRANSSION HOLDING A	COMMON STOCK CNY1.0	6,723	76,939
SHENZHOU INTERNATIONAL GROUP	COMMON STOCK HKD.1	140,000	1,574,898
SHIBAURA MACHINE CO LTD	COMMON STOCK	3,300	64,638
SHIBUYA CORPORATION	COMMON STOCK	1,900	32,760
SHIFT INC	COMMON STOCK	2,500	441,905
SHIGA BANK LTD/THE	COMMON STOCK	7,300	145,057
SHIJIAZHUANG YILING PHARMA A	COMMON STOCK CNY1.0	5,880	25,295
SHIKOKU ELECTRIC POWER CO	COMMON STOCK	26,400	152,259
SHIKOKU KASEI HOLDINGS CORP	COMMON STOCK	8,000	78,978
SHIKUN + BINUI LTD	COMMON STOCK ILS1.0	46,228	129,048
SHIMA SEIKI MFG LTD	COMMON STOCK	5,200	72,057
SHIMADZU CORP	COMMON STOCK	39,900	1,131,960
SHIMAMURA CO LTD	COMMON STOCK	4,100	406,220
SHIMANO INC	COMMON STOCK	12,500	1,980,957
SHIMAO GROUP HOLDINGS LTD	COMMON STOCK HKD.1	199,000	112,695
SHIMAO SERVICES HOLDINGS LTD	COMMON STOCK HKD.01	101,000	36,492
SHIMIZU CORP	COMMON STOCK	93,200	493,870
SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	60,200	7,295,307
SHIN ETSU POLYMER CO LTD	COMMON STOCK	7,700	65,270
SHIN KONG FINANCIAL HOLDING	COMMON STOCK TWD10.	2,115,885	603,503
SHIN POONG PHARMACEUTICAL CO	COMMON STOCK KRW500.	4,180	70,386
SHIN ZU SHING CO LTD	COMMON STOCK TWD10.0	26,000	69,001
SHINHAN FINANCIAL GROUP LTD	COMMON STOCK KRW5000.	82,496	2,298,773
SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	12,400	311,121
SHINKONG SYNTHETIC FIBERS	COMMON STOCK TWD10.	193,000	110,162
SHINMAYWA INDUSTRIES LTD	COMMON STOCK	8,800	69,760
SHINSEGAE INC	COMMON STOCK KRW5000.0	1,645	287,783
SHIONOGI + CO LTD	COMMON STOCK	44,400	2,197,029
SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	15,000	305,231
SHISEIDO CO LTD	COMMON STOCK	67,500	3,308,669
SHIZUOKA FINANCIAL GROUP INC	COMMON STOCK	78,000	623,578
SHIZUOKA GAS CO LTD	COMMON STOCK	7,900	66,023
SHO BOND HOLDINGS CO LTD	COMMON STOCK	7,000	297,008
SHOCHIKU CO LTD	COMMON STOCK	1,600	140,448
SHOEI CO LTD	COMMON STOCK	4,000	155,451
SHOEI FOODS CORP	COMMON STOCK	2,100	62,270
SHOP APOTHEKE EUROPE NV	COMMON STOCK EUR.02	2,295	108,041
SHOPIFY INC CLASS A	COMMON STOCK	190,900	6,623,277
SHOPRITE HOLDINGS LTD	COMMON STOCK ZAR1.134	80,369	1,067,493
SHOUCHENG HOLDINGS LTD	COMMON STOCK	720,800	175,468
SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	506,193	161,490
SHOWA SANGYO CO LTD	COMMON STOCK	3,100	58,819
SHUFERSAL LTD	COMMON STOCK ILS.1	31,646	181,975

SHUI ON LAND LTD	COMMON STOCK USD.0025	718,828	91,178
SHUN TAK HOLDINGS LTD	COMMON STOCK	240,750	51,821
SIA ENGINEERING CO LTD	COMMON STOCK	51,300	89,571
SIAM CEMENT PCL NVDR	NVDR THB1.0	67,100	661,880
SIAM CEMENT PUB CO FOR REG	FOREIGN SH. THB1.0 A	76,900	759,342
SIAMGAS + PETROCHEMICALS FOR	FOREIGN SH. THB.5 A	125,800	36,140
SIBANYE STILLWATER LTD	COMMON STOCK	477,879	1,255,995
SICHUAN CHUANTOU ENERGY CO A	COMMON STOCK CNY1.0	125,221	220,336
SICHUAN KELUN PHARMACEUTIC A	COMMON STOCK CNY1.0	15,700	60,102
SICHUAN ROAD+BRIDGE GROUP A	COMMON STOCK CNY1.0	48,500	77,516
SICHUAN SWELLFUN CO LTD A	COMMON STOCK CNY1.0	4,900	59,400
SIEGFRIED HOLDING AG REG	COMMON STOCK CHF18.0	1,059	704,537
SIEMENS AG REG	COMMON STOCK NPV	130,023	17,992,288
SIEMENS ENERGY AG	COMMON STOCK	67,927	1,274,232
SIEMENS HEALTHINEERS AG	COMMON STOCK	47,692	2,378,706
SIENNA SENIOR LIVING INC	COMMON STOCK	12,400	99,753
SIERRA WIRELESS INC	COMMON STOCK	6,300	182,358
SIG GROUP AG	COMMON STOCK CHF.01	54,398	1,191,525
SIG PLC	COMMON STOCK GBP.1	119,839	42,606
SIGMA HEALTHCARE LTD	COMMON STOCK	199,334	82,464
SIGNIFY NV	COMMON STOCK	19,885	667,472
SIGURD MICROELECTRONICS CORP	COMMON STOCK TWD10.	65,000	102,624
SIHUAN PHARMACEUTICAL HLDGS	COMMON STOCK HKD.01	905,000	110,154
SIIX CORP	COMMON STOCK	4,700	44,882
SIKA AG REG	COMMON STOCK CHF.01	24,098	5,811,135
SILERGY CORP	COMMON STOCK TWD2.5	52,000	737,374
SILTRONIC AG	COMMON STOCK	1,994	144,909
SILVER LAKE RESOURCES LTD	COMMON STOCK	160,028	126,683
SILVERCORP METALS INC	COMMON STOCK	31,400	92,234
SILVERCREST METALS INC	COMMON STOCK	23,300	139,289
SIMCORP A/S	COMMON STOCK DKK1.	6,950	473,532
SIME DARBY BERHAD	COMMON STOCK	534,155	278,301
SIME DARBY PLANTATION BHD	COMMON STOCK	536,930	566,953
SIME DARBY PROPERTY BHD	COMMON STOCK	534,155	54,433
SIMMTECH CO LTD	COMMON STOCK KRW500.0	688	14,568
SIMPLO TECHNOLOGY CO LTD	COMMON STOCK TWD10.0	31,000	287,287
SIMS LTD	COMMON STOCK	31,701	280,946
SINAD HOLDING CO	COMMON STOCK SAR10.0	10,504	28,398
SINBON ELECTRONICS CO LTD	COMMON STOCK TWD10.0	40,000	357,739
SINCH AB	COMMON STOCK SEK.1	85,474	312,423
SINGAPORE AIRLINES LTD	COMMON STOCK	254,100	1,045,748
SINGAPORE DOLLAR	FOREIGN CURRENCY	489	365
SINGAPORE EXCHANGE LTD	COMMON STOCK	138,400	924,286
SINGAPORE POST LTD	COMMON STOCK	122,900	47,671
SINGAPORE TECH ENGINEERING	COMMON STOCK	273,000	682,341
SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	1,511,890	2,898,712



SINO AMERICAN SILICON PRODUC	COMMON STOCK TWD10.0	91,013	412,615
SINO BIOPHARMACEUTICAL	COMMON STOCK HKD.025	1,882,495	1,102,249
SINO LAND CO	COMMON STOCK	617,067	771,635
SINO OCEAN GROUP HOLDING LTD	COMMON STOCK	869,074	121,371
SINOFERT HOLDINGS LTD	COMMON STOCK HKD.1	562,000	68,405
SINOMA SCIENCE+TECHNOLOGY A	COMMON STOCK CNY1.0	16,900	52,026
SINOPAC FINANCIAL HOLDINGS	COMMON STOCK TWD10.	1,998,933	1,081,894
SINOPEC ENGINEERING GROUP H	COMMON STOCK CNY1.0	239,500	105,252
SINOPEC KANTONS HOLDINGS	COMMON STOCK HKD.1	184,000	69,546
SINOPEC SHANGHAI PETROCHE A	COMMON STOCK CNY1.0	69,700	31,189
SINOPHARM GROUP CO H	COMMON STOCK CNY1.0	245,200	623,293
SIRIUS REAL ESTATE LTD	COMMON STOCK	171,200	151,783
SISTEMA PJSC REG S SPONS GDR	GDR	41,127	185,072
SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	238,000	529,367
SITEMINDER LTD	COMMON STOCK	36,768	75,733
SITRONIX TECHNOLOGY CORP	COMMON STOCK TWD10.	19,000	109,605
SIXT SE	COMMON STOCK	2,323	213,053
SIXT SE PRFD	PREFERENCE	3,127	181,866
SJM HOLDINGS LTD	COMMON STOCK	440,000	254,813
SK BIOPHARMACEUTICALS CO LTD	COMMON STOCK KRW500.0	2,643	151,643
SK BIOSCIENCE CO LTD	COMMON STOCK KRW500.0	3,231	189,685
SK CHEMICALS CO LTD	COMMON STOCK KRW5000.0	1,523	88,673
SK DISCOVERY CO LTD	COMMON STOCK KRW5000.0	3,907	93,805
SK HYNIX INC	COMMON STOCK KRW5000.	93,396	5,621,680
SK IE TECHNOLOGY CO LTD	COMMON STOCK KRW1000.0	4,213	178,579
SK INC	COMMON STOCK KRW200.0	8,326	1,253,301
SK INNOVATION CO LTD	COMMON STOCK KRW5000.	8,991	1,105,642
SK NETWORKS CO LTD	COMMON STOCK KRW2500.0	38,023	116,910
SK SQUARE CO LTD	COMMON STOCK KRW500.0	16,707	446,582
SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	274,058	3,158,574
SKANSKA AB B SHS	COMMON STOCK	55,103	875,955
SKC CO LTD	COMMON STOCK KRW5000.	5,904	416,898
SKF AB B SHARES	COMMON STOCK SEK2.5	68,503	1,049,859
SKISTAR AB	COMMON STOCK SEK.5	7,739	82,626
SKSHU PAINT CO LTD A	COMMON STOCK CNY1.0	3,800	62,240
SKY PERFECT JSAT HOLDINGS	COMMON STOCK	22,600	82,359
SKYCITY ENTERTAINMENT GROUP	COMMON STOCK	177,454	265,912
SKYLARK HOLDINGS CO LTD	COMMON STOCK	36,500	422,359
SKYWORTH GROUP LTD	COMMON STOCK HKD.1	282,358	121,192
SLATE GROCERY REIT CL U	REIT	4,800	53,528
SLC AGRICOLA SA	COMMON STOCK	12,540	111,385
SLEEP COUNTRY CANADA HOLDING	COMMON STOCK	6,300	106,848
SM ENTERTAINMENT CO LTD	COMMON STOCK KRW500.0	3,177	193,893
SM INVESTMENTS CORP	COMMON STOCK PHP10.	54,195	879,147
SM PRIME HOLDINGS INC	COMMON STOCK PHP1.0	1,970,989	1,248,571
SMA SOLAR TECHNOLOGY AG	COMMON STOCK	1,769	126,194
SMART METERING SYSTEMS PLC	COMMON STOCK GBP.01	18,398	173,069
SMARTCENTRES REAL ESTATE INV	REIT	12,500	247,057



SMARTGROUP CORP LTD	COMMON STOCK	23,025	79,558
SMARTONE TELECOMMUNICATIONS	COMMON STOCK HKD.1	61,310	36,998
SMC CORP	COMMON STOCK	9,700	4,083,392
SMITH + NEPHEW PLC	COMMON STOCK USD.2	148,997	1,980,604
SMITHS GROUP PLC	COMMON STOCK GBP.375	66,027	1,266,592
SMOORE INTERNATIONAL HOLDING	COMMON STOCK USD.01	302,000	468,964
SMS CO LTD	COMMON STOCK	12,800	325,254
SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	41,987	1,550,984
SNAM SPA	COMMON STOCK	327,213	1,580,910
SNC LAVALIN GROUP INC	COMMON STOCK	31,200	549,417
SNOW PEAK INC	COMMON STOCK	6,100	108,646
SOCIETE BIC SA	COMMON STOCK EUR3.82	4,276	291,595
SOCIETE GENERALE SA	COMMON STOCK EUR1.25	121,333	3,035,162
SODEXO SA	COMMON STOCK EUR4.0	15,105	1,440,668
SOFINA	COMMON STOCK	2,760	608,911
SOFTBANK CORP	COMMON STOCK	484,400	5,447,724
SOFTBANK GROUP CORP	COMMON STOCK	205,200	8,643,391
SOFTCAT PLC	COMMON STOCK GBP.0005	20,224	288,810
SOFTCHOICE CORP	COMMON STOCK	3,300	44,472
SOFTWARE AG	COMMON STOCK	8,804	227,145
SOFTWAREONE HOLDING AG	COMMON STOCK CHF.01	14,824	209,756
SOHGO SECURITY SERVICES CO	COMMON STOCK	12,700	343,755
SOHO CHINA LTD	COMMON STOCK HKD.02	472,500	82,938
SOHU.COM LTD ADR	ADR	12,500	171,375
SOJITZ CORP	COMMON STOCK	40,460	764,842
SOL	FOREIGN CURRENCY	47,634	12,491
SOLARIA ENERGIA Y MEDIO AMBI	COMMON STOCK EUR.01	10,667	194,900
SOLARIS RESOURCES INC	COMMON STOCK	13,600	64,640
SOLASTO CORP	COMMON STOCK	9,700	52,438
SOLGOLD PLC	COMMON STOCK GBP.01	119,103	22,922
SOLUS ADVANCED MATERIALS CO	COMMON STOCK KRW100.0	2,387	57,222
SOLVAY SA	COMMON STOCK EUR15.0	12,908	1,304,450
SOMPO HOLDINGS INC	COMMON STOCK	54,000	2,384,938
SONAE	COMMON STOCK EUR1.0	168,952	168,441
SONGCHENG PERFORMANCE DEVE A	COMMON STOCK CNY1.0	28,440	59,756
SONIC HEALTHCARE LTD	COMMON STOCK	76,936	1,562,441
SONOVA HOLDING AG REG	COMMON STOCK CHF.05	9,304	2,212,451
SONY GROUP CORP	COMMON STOCK	213,800	16,216,401
SOPRA STERIA GROUP	COMMON STOCK EUR1.0	2,029	305,275
SOSEI GROUP CORP	COMMON STOCK	15,600	251,039
SOSILA LOGISTICS REIT INC	REIT	98	101,587
SOTETSU HOLDINGS INC	COMMON STOCK	12,700	212,950
SOULBRAIN CO LTD/NEW	COMMON STOCK KRW500.0	661	114,895
SOUTH AFRICAN RAND	FOREIGN CURRENCY	535	31
SOUTH KOREAN WON	FOREIGN CURRENCY	10,728,628	8,484
SOUTH32 LTD	COMMON STOCK	142,247	382,893
SOUTH32 LTD	COMMON STOCK	644,058	1,736,498
SOUTHERN COPPER CORP	COMMON STOCK USD.01	15,395	929,704

SOUTHERN PROVINCE CEMENT CO	COMMON STOCK SAR10.	11,635	157,899
SP SETIA BERHAD	PREFERRED STOCK VAR	137,168	10,743
SP SETIA BHD	COMMON STOCK	204,729	27,760
SPAR GROUP LIMITED/THE	COMMON STOCK	33,105	220,830
SPAR NORD BANK A/S	COMMON STOCK DKK10.	14,776	225,907
SPAREBANK 1 NORD NORGE	COMMON STOCK NOK18.	18,546	180,750
SPAREBANK 1 OESTLANDET	COMMON STOCK NOK50.0	7,489	92,151
SPAREBANK 1 SMN	COMMON STOCK NOK20.0	23,958	308,970
SPAREBANK 1 SR BANK ASA	COMMON STOCK NOK25.0	33,152	405,520
SPARK NEW ZEALAND LTD	COMMON STOCK	430,894	1,471,269
SPARX GROUP CO LTD	COMMON STOCK	2,880	36,383
SPCG PCL	FOREIGN SH. THB1.0 A	152,000	63,635
SPECTRIS PLC	COMMON STOCK GBP.05	16,939	608,906
SPIE SA	COMMON STOCK EUR.47	20,193	524,749
SPIN MASTER CORP SUB VTG SHR	COMMON STOCK	4,500	110,661
SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	12,525	1,601,291
SPIRE HEALTHCARE GROUP PLC	COMMON STOCK GBP.01	47,480	130,094
SPIRENT COMMUNICATIONS PLC	COMMON STOCK GBP.03333333	104,985	328,516
SPORTON INTERNATIONAL INC	COMMON STOCK TWD10.	15,750	107,299
SPORTS TOTO BHD	COMMON STOCK	304,069	111,735
SPROTT INC	COMMON STOCK	4,110	136,621
SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	14,600	674,244
SRE HOLDINGS CORP	COMMON STOCK	1,000	24,553
SRI LANKA RUPEE	FOREIGN CURRENCY	2,414	7
SRI TRANG AGRO INDS PCL NVDR	NVDR THB1.0	54,100	32,962
SRISAWADCORP PCL FOREIGN	FOREIGN SH. THB1.0 A	196,330	276,341
SSAB AB B SHARES	COMMON STOCK	110,437	576,854
SSAB AB A SHARES	COMMON STOCK	38,578	210,452
SSE PLC	COMMON STOCK GBP.5	181,922	3,733,529
SSP GROUP PLC	COMMON STOCK GBP.01085	100,983	277,073
SSR MINING INC	COMMON STOCK	37,425	585,288
SSY GROUP LTD	COMMON STOCK HKD.02	418,000	230,825
ST GALLER KANTONALBANK A REG	COMMON STOCK CHF80.0	532	276,196
ST JAMES S PLACE PLC	COMMON STOCK GBP.15	86,160	1,135,229
ST SHINE OPTICAL CO LTD	COMMON STOCK TWD10.	16,008	128,225
STABILUS SE	COMMON STOCK EUR.01	4,427	297,073
STADLER RAIL AG	COMMON STOCK CHF.2	7,648	272,049
STANDARD BANK GROUP LTD	COMMON STOCK ZAR.1	249,918	2,464,516
STANDARD CHARTERED PLC	COMMON STOCK USD.5	433,657	3,238,622
STANDARD FOODS CORP	COMMON STOCK TWD10.	93,000	120,555
STANLEY ELECTRIC CO LTD	COMMON STOCK	24,000	453,731
STANTEC INC	COMMON STOCK	19,200	919,367
STAR ASIA INVESTMENT CORPORA	REIT	241	100,425
STAR ENTERTAINMENT GRP LTD/T	COMMON STOCK	157,485	188,867
STAR MICRONICS CO LTD	COMMON STOCK	5,700	69,287
STARHILL GLOBAL REIT	REIT	275,614	110,761

STARHUB LTD	COMMON STOCK	139,000	107,836
STARPOWER SEMICONDUCTOR LT A	COMMON STOCK CNY1.0	1,700	80,560
STARTS CORP INC	COMMON STOCK	5,500	107,877
STARTS PROCEED INVESTMENT CO	REIT	37	66,273
STATE BANK OF INDI GDR REG S	GDR	13,079	973,640
STEADFAST GROUP LTD	COMMON STOCK	176,791	655,260
STEICO SE	COMMON STOCK	953	43,825
STEINHOFF INTERNATIONAL H NV	COMMON STOCK EUR.5	719,894	21,578
STELLA INTERNATIONAL	COMMON STOCK HKD.1	74,000	69,687
STELLA JONES INC	COMMON STOCK	11,200	401,066
STELLANTIS NV	COMMON STOCK EUR.01	178,844	2,527,830
STELLANTIS NV	COMMON STOCK EUR.01	167,035	2,364,547
STHREE PLC	COMMON STOCK GBP.01	21,475	104,116
STILLFRONT GROUP AB	COMMON STOCK SEK.07	36,644	61,482
STMICROELECTRONICS NV	COMMON STOCK EUR1.04	116,755	4,138,230
STO SE + CO. KGAA PREF SHRS	PREFERENCE	431	69,221
STOCKLAND	REIT NPV	370,703	911,720
STOLT NIELSEN LTD	COMMON STOCK USD1.	9,685	265,000
STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	96,130	1,354,023
STOREBRAND ASA	COMMON STOCK NOK5.	87,522	755,781
STORSKOGEN GROUP AB B	COMMON STOCK SEK.0005	232,687	167,141
STRATEC SE	COMMON STOCK	1,233	106,765
STRAUMANN HOLDING AG REG	COMMON STOCK CHF.01	17,570	1,988,500
STRAUSS GROUP LTD	COMMON STOCK ILS1.	11,603	306,772
STRIKE CO LTD	COMMON STOCK	1,800	61,219
STROEER SE + CO KGAA	COMMON STOCK	5,275	244,716
SUBARU CORP	COMMON STOCK	103,100	1,573,565
SUBSEA 7 SA	COMMON STOCK USD2.	54,414	622,418
SUEDZUCKER AG	COMMON STOCK	12,810	223,373
SUGI HOLDINGS CO LTD	COMMON STOCK	5,900	261,660
SULZER AG REG	COMMON STOCK CHF.01	3,203	249,941
SUMCO CORP	COMMON STOCK	56,100	746,640
SUMITOMO BAKELITE CO LTD	COMMON STOCK	6,200	181,595
SUMITOMO CHEMICAL CO LTD	COMMON STOCK	251,400	895,358
SUMITOMO CORP	COMMON STOCK	191,600	3,160,159
SUMITOMO DENSETSU CO LTD	COMMON STOCK	2,700	49,608
SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	68,700	775,148
SUMITOMO FORESTRY CO LTD	COMMON STOCK	21,600	381,783
SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	18,700	371,043
SUMITOMO METAL MINING CO LTD	COMMON STOCK	41,700	1,475,546
SUMITOMO MITSUI CONSTRUCTION	COMMON STOCK	29,600	93,529
SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	192,954	7,733,398
SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	57,000	1,978,242
SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	6,200	151,962
SUMITOMO PHARMA CO LTD	COMMON STOCK	31,000	234,632
SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	51,200	1,199,120
SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	32,053	279,750
SUMITOMO WAREHOUSE CO LTD	COMMON STOCK	9,300	136,946

SUMMARECON AGUNG TBK PT	COMMON STOCK IDR100.0	4,430,158	171,869
SUMMERSET GROUP HOLDINGS LTD	COMMON STOCK	66,014	369,428
SUMMIT INDUSTRIAL INCOME REI	REIT	17,200	288,031
SUMMIT REAL ESTATE HOLDING	REIT ILS1.0	14,048	176,770
SUN HUNG KAI PROPERTIES	COMMON STOCK	217,302	2,973,479
SUN KING TECHNOLOGY GROUP LT	COMMON STOCK HKD.1	180,000	37,361
SUN LIFE FINANCIAL INC	COMMON STOCK	98,897	4,587,384
SUNAC CHINA HOLDINGS LTD	COMMON STOCK HKD.1	508,000	298,098
SUNAC SERVICES HOLDINGS LTD	COMMON STOCK HKD.01	106,000	57,041
SUNCOR ENERGY INC	COMMON STOCK	226,323	7,174,119
SUNCORP GROUP LTD	COMMON STOCK	213,306	1,742,204
SUNDRUG CO LTD	COMMON STOCK	12,300	363,822
SUNEVISION HOLDINGS	COMMON STOCK HKD.1	124,000	67,045
SUNGROW POWER SUPPLY CO LT A	COMMON STOCK CNY1.0	14,900	239,784
SUNLIGHT REAL ESTATE INVEST	REIT	62,000	26,770
SUNNY OPTICAL TECH	COMMON STOCK HKD.1	130,900	1,557,225
SUNOPTA INC	COMMON STOCK	12,700	106,665
SUNTEC REIT	REIT	286,000	294,381
SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	23,900	811,135
SUNWODA ELECTRONIC CO LTD A	COMMON STOCK CNY1.0	16,500	50,224
SUPALAI PCL NVDR	NVDR THB1.0	433,700	304,313
SUPER ENERGY CORP PCL NVDR	NVDR THB.1	8,453,700	160,834
SUPER GROUP LTD	COMMON STOCK ZAR1.0	49,637	77,249
SUPER RETAIL GROUP LTD	COMMON STOCK	21,866	158,595
SUPERIOR PLUS CORP	COMMON STOCK	26,800	222,122
SUPERMARKET INCOME REIT PLC	REIT GBP.01	168,470	207,885
SURGICAL SCIENCE SWEDEN AB	COMMON STOCK SEK.25	16,130	256,588
SURGUTNEFTEGAS PREFERENCE	PREFERENCE	1,031,300	366,606
SURGUTNEFTEGAS SP ADR	ADR	173,423	107,522
SURGUTNEFTEGAZ SP ADR PEF	ADR	34,310	17,498
SURUGA BANK LTD	COMMON STOCK	33,100	105,879
SURYA CITRA MEDIA PT TBK	COMMON STOCK IDR10.0	11,705,000	154,897
SUZANO SA	COMMON STOCK NPV	103,107	956,998
SUZANO SA SPON ADR	ADR	12,712	117,459
SUZHOU DONGSHAN PRECISION A	COMMON STOCK CNY1.0	17,600	62,666
SUZHOU MAXWELL TECHNOLOGIE A	COMMON STOCK CNY1.0	1,600	94,815
SUZUKEN CO LTD	COMMON STOCK	12,000	323,311
SUZUKI MOTOR CORP	COMMON STOCK	62,200	1,990,478
SVENSKA CELLULOSA AB SCA B	COMMON STOCK NPV	99,646	1,261,813
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	274,934	2,770,541
SWAP BANK OF MONTREAL BOC	SWAP CASH COLLATERAL USD	(250,000)	(250,000)
SWAP STAND. CHARTER BANK BOCOC	SWAP CASH COLLATERAL	(90,000)	(90,000)
SWAP STANDARD CHARTERED BANK L	CUSIP CREATION	110,000	110,000
SWAPS BANK OF MONTREAL COC USD	SWAPS CASH COLLATERAL USD	250,000	250,000
SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	4,918	1,395,370
SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	8,942	466,133
SWECO AB B SHS	COMMON STOCK SEK1.0	38,391	367,006
SWEDBANK AB A SHARES	COMMON STOCK NPV	152,413	2,593,117

SWEDENCARE AB	COMMON STOCK SEK.05	10,969	32,580
SWEDISH KRONA	FOREIGN CURRENCY	28,573	2,742
SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	28,589	591,544
SWIRE PACIFIC LTD CL A	COMMON STOCK	88,500	778,986
SWIRE PROPERTIES LTD	COMMON STOCK	195,200	496,194
SWISS FRANC	FOREIGN CURRENCY	8,816	9,529
SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1	5,293	2,730,691
SWISS PRIME SITE REG	COMMON STOCK CHF2.0	12,912	1,120,495
SWISS RE AG	COMMON STOCK CHF.1	51,011	4,782,488
SWISSCOM AG REG	COMMON STOCK CHF1.0	4,211	2,303,398
SWISSQUOTE GROUP HOLDING REG	COMMON STOCK CHF.2	1,687	245,050
SY HOLDINGS GROUP LTD	COMMON STOCK HKD.01	56,000	44,987
SYDBANK A/S	COMMON STOCK DKK10.	10,598	444,015
SYMRISE AG	COMMON STOCK	21,867	2,371,853
SYNLAB AG	COMMON STOCK	7,517	90,939
SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK TWD10.	290,150	558,630
SYNTHOMER PLC	COMMON STOCK GBP.1	58,029	100,634
SYRAH RESOURCES LTD	COMMON STOCK	107,493	147,138
SYSMEX CORP	COMMON STOCK	28,300	1,714,552
SYSTEMA CORP	COMMON STOCK	57,600	179,329
T GAIA CORP	COMMON STOCK	3,600	44,272
T HASEGAWA CO LTD	COMMON STOCK	6,800	149,151
T+D HOLDINGS INC	COMMON STOCK	84,400	1,208,249
TA CHEN STAINLESS PIPE CO	COMMON STOCK TWD10.	144,545	199,270
TABCORP HOLDINGS LTD	COMMON STOCK	373,810	272,547
TADANO LTD	COMMON STOCK	16,300	111,921
TAG IMMOBILIEN AG	COMMON STOCK	29,830	192,557
TAICHUNG COMMERCIAL BANK	COMMON STOCK TWD10.	673,999	280,649
TAIDOC TECHNOLOGY CORP	COMMON STOCK TWD10.0	7,000	42,119
TAIHEI DENGYO KAISHA LTD	COMMON STOCK	2,400	58,972
TAIHEIYO CEMENT CORP	COMMON STOCK	19,300	298,542
TAIKISHA LTD	COMMON STOCK	4,500	113,699
TAIMED BIOLOGICS INC	COMMON STOCK TWD10.0	53,000	121,848
TAINAN SPINNING	COMMON STOCK TWD10.	184,000	100,528
TAISEI CORP	COMMON STOCK	32,900	1,054,208
TAISHIN FINANCIAL HOLDING	COMMON STOCK TWD10.	2,099,029	1,030,715
TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	6,600	289,756
TAIWAN BUSINESS BANK	COMMON STOCK TWD10.	838,153	353,017
TAIWAN CEMENT	COMMON STOCK TWD10.	1,072,494	1,173,755
TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK TWD10.0	1,789,656	1,513,326
TAIWAN FERTILIZER CO LTD	COMMON STOCK TWD10.	141,000	244,959
TAIWAN GLASS IND CORP	COMMON STOCK TWD10.	302,084	208,731
TAIWAN HIGH SPEED RAIL CORP	COMMON STOCK TWD10.	432,000	403,981
TAIWAN MOBILE CO LTD	COMMON STOCK TWD10.	303,528	935,043
TAIWAN PAIHO LTD	COMMON STOCK TWD10.	44,389	81,994
TAIWAN SECOM	COMMON STOCK TWD10.0	84,261	274,087
TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK TWD10.	4,063,363	59,222,087
TAIWAN SURFACE MOUNTING TECH	COMMON STOCK TWD10.	82,000	237,257

TAIWAN TEA CORP	COMMON STOCK TWD10.	421,607	290,133
TAIWAN UNION TECHNOLOGY CORP	COMMON STOCK TWD10.0	24,000	40,108
TAIYO HOLDINGS CO LTD	COMMON STOCK	6,400	108,461
TAIYO YUDEN CO LTD	COMMON STOCK	19,800	574,352
TAKARA BIO INC	COMMON STOCK	8,900	115,070
TAKARA HOLDINGS INC	COMMON STOCK	25,400	201,089
TAKARA LEBEN REAL ESTATE INV	REIT	75	56,301
TAKARA STANDARD CO LTD	COMMON STOCK	5,000	52,023
TAKASAGO THERMAL ENGINEERING	COMMON STOCK	8,100	109,360
TAKASHIMAYA CO LTD	COMMON STOCK	26,500	369,556
TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	244,133	7,584,534
TAKEUCHI MFG CO LTD	COMMON STOCK	5,800	126,624
TAKKT AG	COMMON STOCK	7,162	103,508
TAKUMA CO LTD	COMMON STOCK	12,100	112,101
TAL EDUCATION GROUP ADR	ADR	65,400	461,070
TALGO SA	COMMON STOCK EUR.301	13,606	47,919
TAMARACK VALLEY ENERGY LTD	COMMON STOCK	68,400	225,148
TAMBURI INVESTMENT PARTNERS	COMMON STOCK NPV	20,287	158,271
TAMRON CO LTD	COMMON STOCK	2,900	65,373
TANVEX BIOPHARMA INC	COMMON STOCK TWD10.0	320,141	363,220
TARGET HEALTHCARE REIT PLC	REIT GBP.01	105,032	101,389
TATE + LYLE PLC	COMMON STOCK GBP.2916667	68,549	585,846
TATNEFT PAO SPONSORED ADR	ADR	3,724	35,564
TATNEFT PJSC	COMMON STOCK RUB1.0	265,606	1,269,451
TATUNG CO LTD	COMMON STOCK TWD10.	297,000	333,279
TAURON POLSKA ENERGIA SA	COMMON STOCK PLN5.	260,209	125,487
TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	608,332	746,152
TBC BANK GROUP PLC	COMMON STOCK GBP.01	7,063	192,675
TBEA CO LTD A	COMMON STOCK CNY1.0	37,700	108,941
TBS HOLDINGS INC	COMMON STOCK	5,900	68,082
TC ENERGY CORP	COMMON STOCK	165,683	6,600,663
TCI CO LTD	COMMON STOCK TWD10.0	16,085	89,440
TCL ELECTRONICS HOLDINGS LTD	COMMON STOCK HKD1.0	146,533	58,764
TCL TECHNOLOGY GROUP CORP A	COMMON STOCK CNY1.0	147,500	78,955
TCL ZHONGHUAN RENEWABLE EN A	COMMON STOCK CNY1.0	30,500	164,483
TCS GROUP HOLDING GDR REG S	GDR USD.01	20,585	195,558
TDK CORP	COMMON STOCK	65,700	2,121,945
TEAM17 GROUP PLC	COMMON STOCK GBP.01	16,835	89,428
TEAMVIEWER SE	COMMON STOCK	27,204	349,762
TECAN GROUP AG REG	COMMON STOCK CHF.1	2,918	1,309,097
TECHMATRIX CORPORATION	COMMON STOCK	6,000	82,345
TECHNICOLOR CREATIVE STUDIOS	COMMON STOCK EUR.5	34,267	8,190
TECHNIP ENERGIES NV	COMMON STOCK EUR.01	18,445	289,527
TECHNOGYM SPA	COMMON STOCK NPV	22,111	168,725
TECHNOLOGY ONE LTD	COMMON STOCK	46,298	411,907
TECHNOPRO HOLDINGS INC	COMMON STOCK	18,300	481,226

TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	230,000	2,566,704
TECK RESOURCES LTD CLS B	COMMON STOCK	80,361	3,034,852
TECNICAS REUNIDAS SA	COMMON STOCK EUR.1	5,959	58,001
TECO ELECTRIC + MACHINERY	COMMON STOCK TWD10.	423,775	379,676
TECSYS INC	COMMON STOCK	10,900	213,423
TEIJIN LTD	COMMON STOCK	33,200	321,779
TELE2 AB B SHS	COMMON STOCK SEK1.25	91,136	743,680
TELECOM ARGENTINA S.A. B	COMMON STOCK ARS1.0	6	13
TELECOM ITALIA SPA	COMMON STOCK	1,517,283	350,259
TELECOM PLUS PLC	COMMON STOCK	10,791	285,034
TELEFONICA BRASIL S.A.	COMMON STOCK	78,448	564,417
TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	176,949	434,679
TELEFONICA SA	COMMON STOCK EUR1.	848,941	3,066,918
TELEKOM MALAYSIA BHD	COMMON STOCK	476,328	584,236
TELENET GROUP HOLDING NV	COMMON STOCK	8,190	133,056
TELENOR ASA	COMMON STOCK NOK6.	135,910	1,263,596
TELEPERFORMANCE	COMMON STOCK EUR2.5	10,042	2,389,108
TELIA CO AB	COMMON STOCK SEK3.2	449,148	1,151,202
TELIx PHARMACEUTICALS LTD	COMMON STOCK	30,999	152,586
TELKOM INDONESIA PERSERO TBK	COMMON STOCK IDR50.0	9,240,000	2,226,005
TELKOM SA SOC LTD	COMMON STOCK ZAR10.0	56,670	99,984
TELSTRA GROUP LTD	COMMON STOCK	699,136	1,891,001
TELUS CORP	COM (NON CANADIAN	83,767	1,615,434
TEMENOS AG REG	COMMON STOCK CHF5.0	10,496	579,455
TEMPLE + WEBSTER GROUP LTD	COMMON STOCK	7,639	23,843
TENAGA NASIONAL BHD	COMMON STOCK	414,705	906,497
TENARIS SA	COMMON STOCK USD1.	79,787	1,386,711
TENCENT HOLDINGS LTD	COMMON STOCK HKD.00002	1,056,600	45,215,459
TENCENT MUSIC ENTERTAINM ADR	ADR USD.000083	113,400	938,952
TENMA CORP	COMMON STOCK	3,400	52,990
TERNA ENERGY SA	COMMON STOCK EUR.3	1,597	34,736
TERNA RETE ELETTRICA NAZIONA	COMMON STOCK EUR.22	237,730	1,750,649
TERUMO CORP	COMMON STOCK	108,900	3,063,112
TESCO PLC	COMMON STOCK GBP.0633333	1,291,488	3,484,044
TESSENDERLO GROUP	COMMON STOCK	3,085	109,953
TEST RESEARCH INC	COMMON STOCK TWD10.	28,812	59,677
TEVA PHARMACEUTICAL IND LTD	COMMON STOCK ILS.1	116,549	1,089,684
TEVA PHARMACEUTICAL SP ADR	ADR	67,911	619,348
TEXHONG INTERNATIONAL GROUP	COMMON STOCK HKD.1	50,000	40,039
TF ADMINISTRADORA S DE RL DE	REIT	136,200	195,767
TFI INTERNATIONAL INC	COMMON STOCK	14,100	1,411,197
TGS ASA	COMMON STOCK NOK.25	25,339	340,929
THAI OIL PCL FOREIGN	FOREIGN SH. THB10.0 A	205,711	334,091
THAI UNION GROUP PCL F	FOREIGN SH. THB.25 A	268,800	131,160
THAI VEGETABLE OIL PCL FOR	FOREIGN SH. THB1.0 A	520,828	428,572
THAILAND BAHT	FOREIGN CURRENCY	18,619,303	537,586



THALES SA	COMMON STOCK EUR3.0	18,316	2,334,452
THANACHART CAPITAL FOREIGN	FOREIGN SH. THB10.0 A	106,900	131,175
THE FOSCHINI GROUP LTD	COMMON STOCK ZAR.0125	60,643	359,973
THE SAUDI NATIONAL BANK	COMMON STOCK SAR10.0	372,169	5,001,207
THE SHANGHAI COMMERCIAL + SA	COMMON STOCK TWD10.0	699,667	1,000,607
THE UNITED LABORATORIES INTE	COMMON STOCK HKD.01	172,000	107,983
THG PLC	COMMON STOCK GBP.005	123,887	65,588
THK CO LTD	COMMON STOCK	20,700	388,902
THOMSON REUTERS CORP	COMMON STOCK	28,831	3,286,643
THONBURI HEALTHCARE FOREIGN	FOREIGN SH. THB1.0 A	31,900	63,091
THULE GROUP AB/THE	COMMON STOCK SEK.01	21,847	456,476
THUNDER SOFTWARE TECHNOLOG A	COMMON STOCK CNY1.0	4,300	62,067
THUNGELA RESOURCES LTD	COMMON STOCK	21,053	347,169
THYSSENKRUPP AG	COMMON STOCK	72,532	441,270
TI FLUID SYSTEMS PLC	COMMON STOCK GBP.01	12,487	19,957
TIANGONG INTL CO LTD	COMMON STOCK USD.0025	162,000	59,777
TIANJIIN PORT DVLP HLDS LTD	COMMON STOCK HKD.1	1,004,000	73,323
TIANNENG POWER INTL LTD	COMMON STOCK HKD.1	242,000	255,489
TIANSHUI HUATIAN TECHNOLOG A	COMMON STOCK CNY1.0	32,600	38,889
TIETOEVR Y OYJ	COMMON STOCK	12,646	358,899
TIETOEVR Y OYJ	COMMON STOCK	3,287	93,762
TIGER BRANDS LTD	COMMON STOCK ZAR.1	31,447	388,157
TIM SA	COMMON STOCK	178,072	416,630
TIMBERCREEK FINANCIAL CORP	COMMON STOCK	15,100	79,236
TIME DOTCOM BHD	COMMON STOCK	196,560	218,463
TINEXTA SPA	COMMON STOCK NPV	2,989	72,732
TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK USD.005	364,000	642,659
TIS INC	COMMON STOCK	37,500	988,678
TITAN CEMENT INTERNATIONAL T	COMMON STOCK	7,075	91,063
TKC CORP	COMMON STOCK	5,000	135,275
TKH GROUP NV DUTCH CERT	DUTCH CERT EUR.25	7,379	293,098
TKP CORP	COMMON STOCK	2,300	50,097
TMX GROUP LTD	COMMON STOCK	9,472	947,375
TOA CORP	COMMON STOCK	2,700	48,308
TOAGOSEI CO LTD	COMMON STOCK	16,800	140,302
TOBU RAILWAY CO LTD	COMMON STOCK	33,800	787,167
TOCALO CO LTD	COMMON STOCK	10,500	90,575
TOD S SPA	COMMON STOCK EUR2.0	3,032	97,983
TODA CORP	COMMON STOCK	38,100	204,919
TOEI CO LTD	COMMON STOCK	1,100	147,101
TOENEC CORP	COMMON STOCK	1,400	36,877
TOHO BANK LTD/THE	COMMON STOCK	37,300	63,188
TOHO CO LTD	COMMON STOCK	18,900	727,453
TOHO GAS CO LTD	COMMON STOCK	12,500	238,376
TOHO HOLDINGS CO LTD	COMMON STOCK	9,200	152,775
TOHO TITANIUM CO LTD	COMMON STOCK	5,400	114,131
TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	78,800	411,208
TOKAI CARBON CO LTD	COMMON STOCK	35,600	289,385



TOKAI CARBON KOREA CO LTD	COMMON STOCK KRW500.	794	60,016
TOKAI CORP/GIFU	COMMON STOCK	4,700	68,072
TOKAI HOLDINGS CORP	COMMON STOCK	18,000	117,122
TOKAI RIKI CO LTD	COMMON STOCK	9,400	99,458
TOKAI TOKYO FINANCIAL HOLDIN	COMMON STOCK	33,000	87,761
TOKEN CORP	COMMON STOCK	1,240	69,709
TOKIO MARINE HOLDINGS INC	COMMON STOCK	317,700	6,764,530
TOKUSHU TOKAI PAPER CO LTD	COMMON STOCK	1,500	32,020
TOKUYAMA CORP	COMMON STOCK	12,800	172,760
TOKYO CENTURY CORP	COMMON STOCK	4,200	141,058
TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	263,000	944,469
TOKYO ELECTRON LTD	COMMON STOCK	25,200	7,446,001
TOKYO GAS CO LTD	COMMON STOCK	63,500	1,241,666
TOKYO OHKA KOGYO CO LTD	COMMON STOCK	5,800	259,878
TOKYO SEIMITSU CO LTD	COMMON STOCK	6,900	222,980
TOKYO STEEL MFG CO LTD	COMMON STOCK	15,800	141,928
TOKYO TATEMONO CO LTD	COMMON STOCK	32,400	390,121
TOKYOTOKEIBA CO LTD	COMMON STOCK	2,900	83,163
TOKYU CORP	COMMON STOCK	86,000	1,077,364
TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	105,300	497,121
TOKYU REIT INC	REIT	163	255,486
TOLY BREAD CO LTD A	COMMON STOCK CNY1.0	11,564	25,625
TOMONY HOLDINGS INC	COMMON STOCK	24,900	69,735
TOMRA SYSTEMS ASA	COMMON STOCK NOK1.0	41,116	691,751
TOMTOM NV	COMMON STOCK EUR.2	17,107	118,624
TOMY COMPANY LTD	COMMON STOCK	16,800	159,492
TONG HSING ELECTRONIC INDUST	COMMON STOCK TWD10.	37,309	231,603
TONG REN TANG TECHNOLOGIES H	COMMON STOCK CNY1.0	168,000	121,615
TONG YANG INDUSTRY	COMMON STOCK TWD10.	66,000	92,489
TONGCHENG TRAVEL HOLDINGS LT	COMMON STOCK USD.0005	168,400	405,198
TONGDAO LIEPIN GROUP	COMMON STOCK USD.0001	23,600	27,758
TONGKUN GROUP CO LTD A	COMMON STOCK CNY1.0	24,500	50,828
TONGWEI CO LTD A	COMMON STOCK CNY1.0	45,700	253,739
TOP GLOVE CORP BHD	COMMON STOCK MYR.5	724,200	148,921
TOPAZ ENERGY CORP	COMMON STOCK	12,900	201,171
TOPCHOICE MEDICAL CORPORAT A	COMMON STOCK CNY1.0	3,500	77,064
TOPCO SCIENTIFIC CO LTD	COMMON STOCK TWD10.	28,000	149,328
TOPCON CORP	COMMON STOCK	17,200	196,242
TOPDANMARK A/S	COMMON STOCK DKK1.0	7,723	403,908
TOPPAN INC	COMMON STOCK	47,000	690,154
TOPRE CORP	COMMON STOCK	9,400	79,839
TOPSPORTS INTERNATIONAL HOLD	COMMON STOCK HKD.000001	227,000	180,031
TORAY INDUSTRIES INC	COMMON STOCK	238,700	1,317,991
TOREX GOLD RESOURCES INC	COMMON STOCK	15,500	177,885
TORIDOLL HOLDINGS CORP	COMMON STOCK	7,400	151,452
TORII PHARMACEUTICAL CO LTD	COMMON STOCK	2,400	52,878
TORM PLC A	COMMON STOCK USD.01	5,132	145,985
TOROMONT INDUSTRIES LTD	COMMON STOCK	14,004	1,009,876

TORONTO DOMINION BANK	COMMON STOCK	298,906	19,340,263
TOSEI CORP	COMMON STOCK	5,000	51,351
TOSHIBA CORP	COMMON STOCK	69,100	2,409,205
TOSHIBA TEC CORP	COMMON STOCK	4,800	129,795
TOSOH CORP	COMMON STOCK	43,900	518,104
TOTALENERGIES SE	COMMON STOCK EUR2.5	425,102	26,453,490
TOTETSU KOGYO CO LTD	COMMON STOCK	4,000	79,281
TOTO LTD	COMMON STOCK	24,000	807,835
TOTVS SA	COMMON STOCK	107,585	559,952
TOURMALINE OIL CORP	COMMON STOCK	52,900	2,667,352
TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	4,800	77,503
TOWER SEMICONDUCTOR LTD	COMMON STOCK ILS15.0	19,586	851,487
TOWNGAS SMART ENERGY CO LTD	COMMON STOCK HKD.1	374,818	188,251
TOYO CONSTRUCTION CO LTD	COMMON STOCK	11,900	77,033
TOYO GOSEI CO LTD	COMMON STOCK	800	43,745
TOYO INK SC HOLDINGS CO LTD	COMMON STOCK	6,200	84,069
TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	24,000	292,911
TOYO SUISAN KAISHA LTD	COMMON STOCK	15,900	612,468
TOYO TANSO CO LTD	COMMON STOCK	2,100	59,065
TOYO TIRE CORP	COMMON STOCK	20,400	229,040
TOYOBO CO LTD	COMMON STOCK	13,600	102,004
TOYODA GOSEI CO LTD	COMMON STOCK	11,000	169,113
TOYOTA BOSHOKU CORP	COMMON STOCK	11,100	146,898
TOYOTA INDUSTRIES CORP	COMMON STOCK	25,300	1,372,008
TOYOTA MOTOR CORP	COMMON STOCK	1,722,600	23,417,221
TOYOTA TSUSHO CORP	COMMON STOCK	36,600	1,334,485
TP ICAP GROUP PLC	COMMON STOCK GBP.25	135,349	283,778
TPI POLENE PCL	FOREIGN SH. THB1.0 A	755,700	74,185
TPK HOLDING CO LTD	COMMON STOCK TWD10.	78,000	74,700
TQM ALPHA PCL FOREIGN	FOREIGN SH. THB.5 A	16,000	18,016
TRADA ALAM MINERA TBK PT	COMMON STOCK IDR100.0	4,197,300	13,481
TRAINLINE PLC	COMMON STOCK GBP.01	78,368	258,979
TRANCOM CO LTD	COMMON STOCK	1,300	72,719
TRANSALTA CORP	COMMON STOCK	40,996	366,406
TRANSALTA RENEWABLES INC	COMMON STOCK	19,600	162,737
TRANSCEND INFORMATION INC	COMMON STOCK TWD10.0	72,566	155,764
TRANSCONTINENTAL INC CL A	COMMON STOCK	12,300	138,709
TRANSCOSMOS INC	COMMON STOCK	4,500	110,968
TRANSMISSORA ALIANCA DE UNIT	UNIT	46,000	302,119
TRANSPORTADORA DE GAS SUR B	COMMON STOCK ARS1.0	3	14
TRANSURBAN GROUP	STAPLED SECURITY	520,265	4,575,828
TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK CNY1.0	181,000	382,642
TRAVIS PERKINS PLC	COMMON STOCK GBP.112051	38,419	408,772
TRE HOLDINGS CORP	COMMON STOCK	7,100	75,718
TREASURY WINE ESTATES LTD	COMMON STOCK	109,595	1,008,672
TRELLEBORG AB B SHS	COMMON STOCK SEK25.	43,468	1,007,202

TREMOR INTERNATIONAL LTD	COMMON STOCK	18,000	57,891
TREND MICRO INC	COMMON STOCK	23,500	1,093,042
TRI CHEMICAL LABORATORIES IN	COMMON STOCK	4,400	66,247
TRICAN WELL SERVICE LTD	COMMON STOCK	37,800	102,106
TRICON RESIDENTIAL INC	COMMON STOCK	43,600	335,942
TRIGANO SA	COMMON STOCK EUR4.2568	939	127,808
TRINA SOLAR CO LTD A	COMMON STOCK CNY1.0	17,400	159,658
TRIP.COM GROUP LTD ADR	ADR USD.01	85,400	2,937,760
TRIPOD TECHNOLOGY CORP	COMMON STOCK TWD10.	76,366	233,476
TRISURA GROUP LTD	COMMON STOCK	6,300	210,581
TRITAX BIG BOX REIT PLC	REIT GBP.01	292,944	489,025
TRIUMPH NEW ENERGY CO LTD H	COMMON STOCK CNY1.0	42,000	44,126
TRL MSCI EMG MKTS CTF	COMMON TRUST FUND	138,715	4,846,015
TROAX GROUP AB	COMMON STOCK EUR.13	8,527	149,738
TRUE CORP PCL FOREIGN	FOREIGN SH. THB4.0 A	1,128,300	157,672
TRULY INTERNATIONAL HOLDINGS	COMMON STOCK HKD.02	306,000	47,831
TRUSCO NAKAYAMA CORP	COMMON STOCK	7,800	119,032
TRUST FIBRA UNO	REIT	541,300	637,763
TRUWORTHS INTERNATIONAL LTD	COMMON STOCK ZAR.00015	88,510	286,103
TRYG A/S	COMMON STOCK DKK5.0	61,227	1,447,829
TS TECH CO LTD	COMMON STOCK	14,800	168,342
TSEC CORP	COMMON STOCK TWD10.0	136,724	153,572
TSINGTAO BREWERY CO LTD A	COMMON STOCK CNY1.0	7,600	117,571
TSINGTAO BREWERY CO LTD H	COMMON STOCK CNY1.0	94,000	928,565
TSRC CORP	COMMON STOCK TWD10.	122,000	107,327
TSUBAKIMOTO CHAIN CO	COMMON STOCK	4,200	93,946
TSUGAMI CORP	COMMON STOCK	10,600	92,015
TSUMURA + CO	COMMON STOCK	10,200	223,969
TSURUHA HOLDINGS INC	COMMON STOCK	6,600	510,117
TTW PCL FOREIGN SHARES	FOREIGN SH. THB1.0 A	466,100	121,117
TTY BIOPHARM CO LTD	COMMON STOCK TWD10.	40,000	108,306
TUI AG	COMMON STOCK	137,648	223,292
TUI AG	COMMON STOCK	56,851	91,879
TULLOW OIL PLC	COMMON STOCK GBP.1	205,807	91,404
TUNG HO STEEL ENTERPRISE COR	COMMON STOCK TWD10.	179,170	305,538
TV ASAHI HOLDINGS CORP	COMMON STOCK	5,500	55,438
TXC CORP	COMMON STOCK TWD10.	50,000	134,460
TYMAN PLC	COMMON STOCK GBP.05	33,232	89,971
TYRO PAYMENTS LTD	COMMON STOCK	56,414	52,986
U BLOX HOLDING AG	COMMON STOCK CHF13.5	1,501	179,712
U MING MARINE TRANSPORT CORP	COMMON STOCK TWD10.	127,000	200,696
UACJ CORP	COMMON STOCK	5,300	87,832
UAE DIRHAM	FOREIGN CURRENCY	75,205	20,477
UBE CORP	COMMON STOCK	17,000	248,006
UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	15,633	442,415
UBS GROUP AG REG	COMMON STOCK CHF.1	556,115	10,359,590
UCB SA	COMMON STOCK	22,114	1,736,598
UK COMMERCIAL PROPERTY REIT LT	UK COMMERCIAL PROPERTY TRUST	132,026	92,387

ULTRAPAR PARTICIPACOES SA	COMMON STOCK	134,000	322,080
ULVAC INC	COMMON STOCK	7,500	310,525
UMICORE	COMMON STOCK	35,232	1,295,931
UMW HOLDINGS BHD	COMMON STOCK	190,800	150,211
UNI PRESIDENT CHINA HOLDINGS	COMMON STOCK HKD.01	236,000	236,153
UNI PRESIDENT ENTERPRISES CO	COMMON STOCK TWD10.	892,507	1,933,319
UNIBAIL RODAMCO WESTFIEL/CDI	CDI	23,937	62,177
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	18,706	973,148
UNICAJA BANCO SA	COMMON STOCK EUR.25	269,799	296,869
UNICHARM CORP	COMMON STOCK	68,300	2,605,127
UNICREDIT SPA	COMMON STOCK NPV	314,422	4,453,642
UNIGROUP GUOXIN MICROELECT A	COMMON STOCK CNY1.0	8,679	164,630
UNILEVER INDONESIA TBK PT	COMMON STOCK IDR2.0	1,730,400	521,878
UNILEVER PLC	COMMON STOCK GBP.031111	413,741	20,768,365
UNIMICRON TECHNOLOGY CORP	COMMON STOCK TWD10.	219,805	856,920
UNION BANK OF TAIWAN	COMMON STOCK TWD10.	318,213	165,605
UNION TOOL CO	COMMON STOCK	900	21,821
UNIPAR CARBOCLORO SA PREF B	PREFERENCE	3,630	60,473
UNIPRO PJSC	COMMON STOCK RUB.4	2,331,000	42,884
UNIQA INSURANCE GROUP AG	COMMON STOCK	24,861	185,755
UNISPLENDOR CORP LTD A	COMMON STOCK CNY1.0	25,900	72,786
UNITE GROUP PLC/THE	REIT GBP.25	54,872	601,169
UNITED ELECTRONICS CO	COMMON STOCK	6,383	117,367
UNITED INTEGRATED SERVICES	COMMON STOCK TWD10.	28,000	166,590
UNITED INTERNATIONAL TRANSP	COMMON STOCK SAR10.	5,915	71,852
UNITED INTERNET AG REG SHARE	COMMON STOCK	13,822	278,618
UNITED MALT GRP LTD	COMMON STOCK	39,952	93,914
UNITED MICROELECTRONICS CORP	COMMON STOCK TWD10.	2,160,021	2,837,841
UNITED OVERSEAS BANK LTD	COMMON STOCK	202,212	4,631,242
UNITED RENEWABLE ENERGY CO L	COMMON STOCK TWD10.0	239,606	159,576
UNITED SUPER MARKETS HOLDING	COMMON STOCK	9,700	82,577
UNITED TRACTORS TBK PT	COMMON STOCK IDR250.0	372,519	623,768
UNITED URBAN INVESTMENT CORP	REIT	500	568,824
UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	114,143	1,361,891
UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	4,800	85,862
UNIVERSAL MUSIC GROUP NV	COMMON STOCK EUR10.0	118,603	2,854,419
UNIVERSAL ROBINA CORP	COMMON STOCK PHP1.	141,090	345,106
UNTRADE HUIYUAN JUICE	COMMON STOCK	462,000	119,570
UNTRADE MH DEVELOPMENT NPV	COMMON STOCK	78,000	88,203
UNTRADE.BRIGHTOIL	COMMON STOCK	494,000	94,940
UOL GROUP LTD	COMMON STOCK	70,218	352,151
UP FINTECH HOLDING LTD ADR	ADR USD.00001	13,500	46,035
UPM KYMMENE OYJ	COMMON STOCK	91,598	3,423,375
UPONOR OYJ	COMMON STOCK	9,423	167,310
URBAN LOGISTICS REIT PLC	REIT GBP.01	79,564	128,815
US DOLLAR		422,960	422,960

USEN NEXT HOLDINGS CO LTD	COMMON STOCK	2,500	40,319
USHIO INC	COMMON STOCK	17,300	210,807
USS CO LTD	COMMON STOCK	39,800	627,367
UT GROUP CO LTD	COMMON STOCK	4,900	83,872
V ZUG HOLDING AG	COMMON STOCK CHF.27	382	37,645
VALE SA	COMMON STOCK	692,874	11,768,265
VALEO	COMMON STOCK EUR1.0	38,782	689,214
VALIANT HOLDING AG REG	COMMON STOCK CHF.5	2,897	313,608
VALLOUREC SA	COMMON STOCK EUR.02	23,483	308,640
VALMET OYJ	COMMON STOCK NPV	29,065	783,286
VALNEVA SE	COMMON STOCK EUR.15	10,867	72,121
VALOR HOLDINGS CO LTD	COMMON STOCK	5,900	80,939
VALUE PARTNERS GROUP LTD	COMMON STOCK HKD.1	198,000	73,061
VALUECOMMERCE CO LTD	COMMON STOCK	3,500	48,097
VANGUARD INTERNATIONAL SEMI	COMMON STOCK TWD10.	159,691	402,224
VANQUIS BANKING GROUP PLC	COMMON STOCK GBP.2072727	43,525	100,102
VARTA AG	COMMON STOCK NPV	3,364	80,849
VAT GROUP AG	COMMON STOCK CHF.1	4,303	1,184,410
VECTOR INC	COMMON STOCK	3,400	34,462
VEIDEKKE ASA	COMMON STOCK NOK.5	19,759	194,093
VENTURE CORP LTD	COMMON STOCK	54,200	690,071
VENUS MEDTECH HANGZHOU INC H	COMMON STOCK CNY1.0	36,500	66,687
VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	112,064	2,870,374
VERALLIA	COMMON STOCK EUR1.0	5,262	177,743
VERBIO VEREINIGTE BIOENERGI	COMMON STOCK	3,748	242,410
VERBUND AG	COMMON STOCK	12,609	1,060,273
VERMILION ENERGY INC	COMMON STOCK	27,383	484,424
VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2	168,975	4,921,884
VESTUM AB	COMMON STOCK SEK.33	11,349	18,759
VESUVIUS PLC	COMMON STOCK GBP.1	37,236	180,323
VETROPACK HOLDING REGISTERED	COMMON STOCK CHF1.0	2,224	86,801
VGP	COMMON STOCK EUR55.0	1,776	148,057
VIA S/A	COMMON STOCK	127,150	57,772
VIAPLAY GROUP AB	COMMON STOCK SEK1.0	14,654	279,648
VIBRA ENERGIA SA	COMMON STOCK	129,300	380,821
VICAT	COMMON STOCK EUR4.0	949	23,725
VICINITY CENTRES	REIT	630,796	854,868
VICTORIA GOLD CORP	COMMON STOCK	6,900	36,411
VICTORIA PLC	COMMON STOCK GBP.05	10,883	62,918
VICTREX PLC	COMMON STOCK GBP.01	14,860	285,415
VIENNA INSURANCE GROUP AG	COMMON STOCK	7,731	184,084
VILMORIN + CIE	COMMON STOCK EUR15.25	980	47,799
VIMIAN GROUP AB	COMMON STOCK SEK1.0	21,444	56,176
VINA CONCHA Y TORO S.A.	COMMON STOCK	142,191	178,584
VINCI SA	COMMON STOCK EUR2.5	90,595	9,021,129
VINDA INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	112,000	330,047

VIPSHOP HOLDINGS LTD ADR	ADR USD.0001	80,800	1,102,112
VIRBAC SA	COMMON STOCK EUR1.25	781	190,891
VIRGIN MONEY UK PLC	COMMON STOCK GBP.1	54,325	119,035
VIRGIN MONEY UK PLC CDI	CDI	170,674	375,382
VISCOFAN SA	COMMON STOCK EUR.7	6,748	433,548
VISIONAL INC	COMMON STOCK	2,100	138,696
VISTRY GROUP PLC	COMMON STOCK GBP.5	58,247	438,711
VITASOY INTL HOLDINGS LTD	COMMON STOCK	108,000	222,228
VITEC SOFTWARE GROUP AB B SH	COMMON STOCK SEK.5	4,885	196,697
VITESCO TECHNOLOGIES GROUP A	COMMON STOCK	3,739	216,434
VITROLIFE AB	COMMON STOCK SEK1.02	7,809	140,279
VITROX CORP BHD	COMMON STOCK	28,800	49,880
VIVA ENERGY GROUP LTD	COMMON STOCK	161,053	297,915
VIVENDI	COMMON STOCK EUR5.5	132,633	1,265,382
VK CO LTD	GDR USD.000005	19,533	36,624
VNET GROUP INC ADR	ADR USD.00001	20,800	117,936
VOBILE GROUP LTD PARALLEL	COMMON STOCK USD.000025	466,000	200,611
VODACOM GROUP LTD	COMMON STOCK	109,991	793,176
VODAFONE GROUP PLC	COMMON STOCK USD.2095238	4,617,857	4,657,557
VOESTALPINE AG	COMMON STOCK	22,522	592,708
VOLEX PLC	COMMON STOCK GBP.25	20,412	61,560
VOLKSWAGEN AG	COMMON STOCK	5,140	810,148
VOLKSWAGEN AG PREF	PREFERENCE	31,419	3,904,320
VOLTALIA SA REGR	COMMON STOCK EUR5.7	4,075	74,152
VOLTRONIC POWER TECHNOLOGY	COMMON STOCK TWD10.0	11,025	553,221
VOLUTION GROUP PLC	COMMON STOCK GBP.01	33,517	146,459
VOLVO AB A SHS	COMMON STOCK SEK1.26	34,006	648,315
VOLVO AB B SHS	COMMON STOCK SEK1.26	255,179	4,627,246
VOLVO CAR AB B	COMMON STOCK SEK.02	100,859	461,472
VONOVIA SE	COMMON STOCK	118,071	2,774,304
VONTOBEL HOLDING AG REG	COMMON STOCK CHF1.0	5,047	335,404
VOPAK	COMMON STOCK EUR.5	12,948	384,091
VOSSLOH AG	COMMON STOCK	1,493	62,294
VSTEC HOLDINGS LTD	COMMON STOCK HKD.1	110,000	63,421
VTB BANK PJSC	COMMON STOCK RUB.01	795,986,000	181,550
VTB BANK SPON GDR 144A	GDR	136,000	136,000
VTECH HOLDINGS LTD	COMMON STOCK USD.05	29,000	186,894
VUKILE PROPERTY FUND LTD	REIT	169,620	132,287
VULCAN ENERGY RESOURCES LTD	COMMON STOCK	14,679	62,916
WACKER NEUSON SE	COMMON STOCK	5,390	94,002
WACOAL HOLDINGS CORP	COMMON STOCK	7,600	135,583
WACOM CO LTD	COMMON STOCK	26,100	115,454
WAFA WORKS CORP	COMMON STOCK TWD10.	64,839	85,977
WAKITA + CO LTD	COMMON STOCK	5,700	51,151
WALLENIIUS WILHELMSEN ASA	COMMON STOCK NOK.52	33,243	327,644
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	45,338	191,900

WALMART DE MEXICO SAB DE CV	COMMON STOCK	902,364	3,176,084
WALSIN LIHWA CORP	COMMON STOCK TWD10.	504,688	774,295
WALSIN TECHNOLOGY CORP	COMMON STOCK TWD10.	55,000	141,254
WALVAX BIOTECHNOLOGY CO A	COMMON STOCK CNY1.0	28,100	162,527
WAN HAI LINES LTD	COMMON STOCK TWD10.	120,175	312,900
WANHUA CHEMICAL GROUP CO A	COMMON STOCK CNY1.0	34,198	455,540
WANT WANT CHINA HOLDINGS LTD	COMMON STOCK USD.02	1,046,000	699,571
WARBA BANK KSCP	COMMON STOCK KWD.1	169,613	130,613
WAREHOUSE REIT PLC	REIT	61,528	77,270
WAREHOUSES DE PAUW SCA	REIT	23,584	672,360
WARTSILA OYJ ABP	COMMON STOCK	76,162	641,679
WASHINGTON H. SOUL PATTINSON	COMMON STOCK	36,584	685,633
WASKITA KARYA PERSERO TBK PT	COMMON STOCK IDR100.0	7,539,353	174,003
WAYPOINT REIT	REIT	124,721	232,372
WDB HOLDINGS CO LTD	COMMON STOCK	1,600	26,693
WEALTHNAVI INC	COMMON STOCK	3,800	38,902
WEATHERNEWS INC	COMMON STOCK	900	48,319
WEBJET LTD	COMMON STOCK	64,797	271,234
WEBUILD SPA	COMMON STOCK	67,582	99,174
WEBUILD SPA	WARRANT	1,208	316
WEG SA	COMMON STOCK	291,280	2,121,488
WEIBO CORP SPON ADR	ADR USD.00025	10,160	194,259
WEICHAI POWER CO LTD A	COMMON STOCK CNY1.0	49,700	72,762
WEICHAI POWER CO LTD H	COMMON STOCK CNY1.0	421,200	565,561
WEIHAI GUANGWEI COMPOSITES A	COMMON STOCK CNY1.0	6,900	71,662
WEIMOB INC	COMMON STOCK USD.0001	212,000	180,901
WEIR GROUP PLC/THE	COMMON STOCK GBP.125	44,554	889,677
WELCIA HOLDINGS CO LTD	COMMON STOCK	17,400	403,143
WELL HEALTH TECHNOLOGIES COR	COMMON STOCK	29,700	62,252
WEMADE CO LTD	COMMON STOCK KRW500.0	6,219	157,438
WENDEL	COMMON STOCK EUR4.0	4,337	405,254
WENS FOODSTUFFS GROUP CO A	COMMON STOCK CNY1.0	69,360	194,875
WERELDHAVE NV	REIT EUR1.0	9,276	123,727
WESDOME GOLD MINES LTD	COMMON STOCK	52,100	287,618
WESFARMERS LTD	COMMON STOCK	190,211	5,915,934
WEST AFRICAN RESOURCES LTD	COMMON STOCK	158,365	125,922
WEST CHINA CEMENT LTD	COMMON STOCK GBP.002	450,000	53,043
WEST HOLDINGS CORP	COMMON STOCK	5,010	165,005
WEST JAPAN RAILWAY CO	COMMON STOCK	36,400	1,580,257
WESTERN SECURITIES CO LTD A	COMMON STOCK CNY1.0	19,300	16,912
WESTERN SUPERCONDUCTING TE A	COMMON STOCK CNY1.0	4,484	61,094
WESTON (GEORGE) LTD	COMMON STOCK	13,246	1,642,271
WESTPAC BANKING CORP	COMMON STOCK	580,729	9,097,491
WESTSHORE TERMINALS INVESTME	COMMON STOCK	9,100	150,642
WETHERSPOON (J.D.) PLC	COMMON STOCK GBP.02	12,942	69,313
WH GROUP LTD	COMMON STOCK USD.0001	1,408,960	819,567



WH SMITH PLC	COMMON STOCK GBP.22	20,644	366,571
WHA CORP PCL NVDR	NVDR THB.1	2,128,700	250,810
WHA UTILITIES AND POWER FORE	FOREIGN SH. THB1.0 A	724,900	85,812
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	267,650	1,560,301
WHEATON PRECIOUS METALS CORP	COMMON STOCK	77,303	3,018,066
WHITBREAD PLC	COMMON STOCK GBP.767974	34,459	1,066,626
WHITECAP RESOURCES INC	COMMON STOCK	102,200	810,087
WHITEHAVEN COAL LTD	COMMON STOCK	157,382	1,005,013
WICKES GROUP PLC	COMMON STOCK GBP.1	43,049	75,764
WIENERBERGER AG	COMMON STOCK	22,786	549,916
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	40,528	306,944
WILL SEMICONDUCTOR CO LTD A	COMMON STOCK CNY1.0	11,880	131,807
WILMAR INTERNATIONAL LTD	COMMON STOCK	350,700	1,091,136
WILSON BAYLY HOLMES OVCON	COMMON STOCK ZAR.01	9,229	48,079
WIN SEMICONDUCTORS CORP	COMMON STOCK TWD10.0	77,000	341,577
WINBOND ELECTRONICS CORP	COMMON STOCK TWD10.	641,477	408,679
WINGTECH TECHNOLOGY CO LTD A	COMMON STOCK CNY1.0	10,300	77,949
WINPAK LTD	COMMON STOCK	6,000	186,250
WISETECH GLOBAL LTD	COMMON STOCK	30,350	1,042,434
WISTRON CORP	COMMON STOCK TWD10.	486,374	465,201
WISTRON NEWEB CORP	COMMON STOCK TWD10.	52,000	132,563
WIWYNN CORP	COMMON STOCK TWD10.0	14,000	362,760
WIX.COM LTD	COMMON STOCK ILS.01	9,100	699,153
WOLTERS KLUWER	COMMON STOCK EUR.12	47,179	4,913,543
WONIK IPS CO LTD	COMMON STOCK KRW500.0	7,988	158,066
WOODSIDE ENERGY GROUP LTD	COMMON STOCK	319,702	7,704,547
WOOLWORTHS GROUP LTD	COMMON STOCK	198,628	4,517,896
WOOLWORTHS HOLDINGS LTD	COMMON STOCK	171,458	669,407
WOORI FINANCIAL GROUP INC	COMMON STOCK KRW5000.0	86,387	793,574
WORKSPACE GROUP PLC	REIT GBP1.0	23,265	124,268
WORLDLINE SA	COMMON STOCK EUR.68	40,874	1,590,150
WORLEY LTD	COMMON STOCK	53,130	540,870
WPG HOLDINGS LTD	COMMON STOCK TWD10.0	268,451	419,988
WPP PLC	COMMON STOCK GBP.1	196,896	1,944,972
WSP GLOBAL INC	COMMON STOCK	19,900	2,307,163
WT MICROELECTRONICS CO LTD	COMMON STOCK TWD10.	66,723	132,593
WUESTENROT + WUERTTEMBERG	COMMON STOCK	4,374	72,130
WUHAN GUIDE INFRARED CO LT A	COMMON STOCK CNY1.0	119,285	188,347
WULIANGYE YIBIN CO LTD A	COMMON STOCK CNY1.0	42,280	1,094,738
WUS PRINTED CIRCUIT KUNSHA A	COMMON STOCK CNY1.0	20,680	35,414
WUXI APPTTEC CO LTD A	COMMON STOCK CNY1.0	26,880	311,139
WUXI APPTTEC CO LTD H	COMMON STOCK CNY1.0	56,630	598,229
WUXI BIOLOGICS CAYMAN INC	COMMON STOCK USD.00001	572,000	4,386,216
WYNN MACAU LTD	COMMON STOCK HKD.001	276,800	308,543
X 5 RETAIL GROUP NV REGS GDR	GDR EUR1.0	23,929	179,468
X FAB SILICON FOUNDRIES SE	COMMON STOCK	10,048	70,876
XCMG CONSTRUCTION MACHIN A	COMMON STOCK CNY1.0	85,300	62,222
XD INC	COMMON STOCK USD.0001	30,800	85,238



XERO LTD	COMMON STOCK	22,639	1,076,399
XIABUXIABU CATERING MANAGEME	COMMON STOCK USD.000025	64,500	73,384
XIAMEN FARATRONIC CO LTD A	COMMON STOCK CNY1.0	2,300	52,907
XIAOMI CORP CLASS B	COMMON STOCK USD.0000025	2,425,200	3,399,341
XINJIANG GOLDWIND SCI+TEC H	COMMON STOCK CNY1.0	112,600	100,266
XINJIANG GOLDWIND SCI+TECH A	COMMON STOCK CNY1.0	37,600	59,479
XINTEC INC	COMMON STOCK TWD10.0	28,000	87,644
XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	307,580	572,997
XINYI SOLAR HOLDINGS LTD	COMMON STOCK HKD.1	923,841	1,022,683
XPENG INC CLASS A SHARES	COMMON STOCK USD.00001	130,200	639,744
XTEP INTERNATIONAL HOLDINGS	COMMON STOCK HKD.01	192,318	214,126
XVIVO PERFUSION AB	COMMON STOCK	3,935	69,438
YA MAN LTD	COMMON STOCK	4,900	53,414
YADEA GROUP HOLDINGS LTD	COMMON STOCK USD.00001	192,000	321,273
YAGEO CORPORATION	COMMON STOCK TWD10.	54,317	796,223
YAKULT HONSHA CO LTD	COMMON STOCK	21,700	1,407,551
YAMABIKO CORP	COMMON STOCK	5,600	46,258
YAMADA HOLDINGS CO LTD	COMMON STOCK	122,900	434,603
YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	35,400	230,838
YAMAHA CORP	COMMON STOCK	22,800	836,671
YAMAHA MOTOR CO LTD	COMMON STOCK	49,800	1,125,658
YAMAMA CEMENT CO	COMMON STOCK SAR10.0	16,830	120,918
YAMANA GOLD INC	COMMON STOCK	164,581	913,428
YAMATO HOLDINGS CO LTD	COMMON STOCK	48,900	773,223
YAMATO KOGYO CO LTD	COMMON STOCK	7,300	246,957
YAMAZAKI BAKING CO LTD	COMMON STOCK	24,000	286,285
YAMAZEN CORP	COMMON STOCK	13,700	103,273
YANBU CEMENT CO	COMMON STOCK SAR10.0	13,090	124,352
YANBU NATIONAL PETROCHEMICAL	COMMON STOCK SAR10.	42,933	475,256
YANDEX NV A	COMMON STOCK EUR.01	51,713	979,444
YANG MING MARINE TRANSPORT	COMMON STOCK TWD10.	272,107	579,344
YANGZIJIAN FINANCIAL HOLDIN	COMMON STOCK	466,500	123,591
YANGZIJIAN SHIPBUILDING	COMMON STOCK	466,500	471,109
YANKUANG ENERGY GROUP CO A	COMMON STOCK CNY1.0	24,900	120,174
YANKUANG ENERGY GROUP CO H	COMMON STOCK CNY1.0	214,800	655,000
YANLORD LAND GROUP LTD	COMMON STOCK	124,500	94,732
YAOKO CO LTD	COMMON STOCK	3,300	168,874
YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	32,806	1,434,478
YASKAWA ELECTRIC CORP	COMMON STOCK	41,300	1,321,631
YDUQS PARTICIPACOES SA	COMMON STOCK	66,100	127,294
YEAHKA LTD	COMMON STOCK USD.00003	34,400	92,336
YEALINK NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	14,250	124,224
YELLOW CAKE PLC	COMMON STOCK	29,506	132,436
YELLOW HAT LTD	COMMON STOCK	5,500	74,763
YFY INC	COMMON STOCK TWD10.	200,000	159,037
YIFENG PHARMACY CHAIN CO L A	COMMON STOCK CNY1.0	9,646	88,610

YIHAI INTERNATIONAL HOLDING	COMMON STOCK USD.00001	101,000	357,158
YIHAI KERRY ARAWANA HOLDIN A	COMMON STOCK CNY1.0	12,800	80,035
YINSON HOLDINGS BHD	COMMON STOCK	534,240	294,858
YIT OYJ	COMMON STOCK	23,548	61,780
YODOGAWA STEEL WORKS LTD	COMMON STOCK	3,600	68,570
YOKOGAWA BRIDGE HOLDINGS COR	COMMON STOCK	5,400	76,257
YOKOGAWA ELECTRIC CORP	COMMON STOCK	38,500	606,705
YOKOHAMA RUBBER CO LTD	COMMON STOCK	22,000	339,705
YOKOREI CO LTD	COMMON STOCK	8,200	66,188
YOKOWO CO LTD	COMMON STOCK	2,500	40,497
YONGXING SPECIAL MATERIALS A	COMMON STOCK CNY1.0	4,100	54,386
YONYOU NETWORK TECHNOLOGY A	COMMON STOCK CNY1.0	29,120	101,282
YOSHINOYA HOLDINGS CO LTD	COMMON STOCK	12,100	209,973
YUODAO INC ADR	ADR USD.0001	54,777	294,700
YOUGOV PLC	COMMON STOCK GBP.002	17,908	219,841
YOUNG + CO S BREWERY PLC A	COMMON STOCK GBP.125	3,787	46,661
YOUNGONE CORP	COMMON STOCK KRW500.0	8,486	313,129
YPSOMED HOLDING AG REG	COMMON STOCK CHF14.15	579	105,802
YTO EXPRESS GROUP CO LTD A	COMMON STOCK CNY1.0	34,800	100,597
YUAN RENMINBI	FOREIGN CURRENCY	259,785	37,370
YUANTA FINANCIAL HOLDING CO	COMMON STOCK TWD10.	1,989,656	1,404,250
YUANTA SECURITIES KOREA	COMMON STOCK KRW5000.0	31,698	60,323
YUASA TRADING CO LTD	COMMON STOCK	1,800	48,953
YUE YUEN INDUSTRIAL HLDG	COMMON STOCK HKD.25	143,238	201,140
YUEXIU PROPERTY CO LTD	COMMON STOCK	362,400	438,783
YUEXIU REAL ESTATE INVESTMEN	REIT	275,000	69,411
YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK HKD.1	472,799	257,451
YUHAN CORP	COMMON STOCK KRW1000.0	13,097	594,570
YULON MOTOR COMPANY	COMMON STOCK TWD10.	100,763	203,168
YUM CHINA HOLDINGS INC	COMMON STOCK USD.01	70,900	3,874,685
YUNDA HOLDING CO LTD A	COMMON STOCK CNY1.0	47,190	97,415
YUNGJIN PHARMACEUTICAL CO	COMMON STOCK KRW500.	27,349	70,810
YUNNAN BAIYAO GROUP CO LTD A	COMMON STOCK CNY1.0	19,460	152,195
YUNNAN ENERGY NEW MATERIAL A	COMMON STOCK CNY1.0	9,000	170,040
YURTEC CORP	COMMON STOCK	6,500	35,899
Z HOLDINGS CORP	COMMON STOCK	456,600	1,148,155
ZAI LAB LTD ADR	ADR USD.00006	12,900	396,030
ZALANDO SE	COMMON STOCK	37,596	1,328,834
ZEALAND PHARMA A/S	COMMON STOCK DKK1.0	4,763	137,114
ZEHNDER GROUP AG RG	COMMON STOCK CHF.05	1,575	94,903
ZENKOKU HOSHO CO LTD	COMMON STOCK	9,500	361,857
ZENRIN CO LTD	COMMON STOCK	5,400	33,623
ZENSHO HOLDINGS CO LTD	COMMON STOCK	16,900	423,884
ZEON CORP	COMMON STOCK	24,000	240,050
ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	4,900	83,368
ZHANGZHOU PIEN TZE HUANG PHA A	COMMON STOCK CNY1.0	6,100	253,181
ZHAOJIN MINING INDUSTRY H	COMMON STOCK CNY1.0	309,000	343,643
ZHEJIANG CENTURY HUATONG A	COMMON STOCK CNY1.0	75,700	41,499

ZHEJIANG CHINT ELECTRICS A	COMMON STOCK CNY1.0	23,376	93,115
ZHEJIANG DAHUA TECHNOLOGY A	COMMON STOCK CNY1.0	32,600	53,049
ZHEJIANG DINGLI MACHINERY A	COMMON STOCK CNY1.0	4,060	27,929
ZHEJIANG EXPRESSWAY CO H	COMMON STOCK CNY1.0	336,000	258,728
ZHEJIANG HANGKE TECHNOLOGY A	COMMON STOCK CNY1.0	4,092	25,776
ZHEJIANG HUAYOU COBALT CO A	COMMON STOCK CNY1.0	15,990	128,016
ZHEJIANG JINGSHENG MECHANICAL A	COMMON STOCK CNY1.0	13,100	119,825
ZHEJIANG JIUZHOU PHARMACEUTICAL A	COMMON STOCK CNY1.0	8,500	51,755
ZHEJIANG JUHUA CO A	COMMON STOCK CNY1.0	25,500	56,832
ZHEJIANG NHU CO LTD A	COMMON STOCK CNY1.0	33,696	90,809
ZHEJIANG SUPOR CO LTD A	COMMON STOCK CNY1.0	6,000	42,696
ZHEJIANG WEIMING ENVIRONMENTAL A	COMMON STOCK CNY1.0	16,640	44,368
ZHEJIANG WOLVO BIO PHARMACEUTICAL A	COMMON STOCK CNY1.0	2,500	19,820
ZHEJIANG YONGTAI TECH A	COMMON STOCK CNY1.0	8,900	27,907
ZHEN DING TECHNOLOGY HOLDING	COMMON STOCK TWD10.0	82,000	279,929
ZHESHANG SECURITIES CO LTD A	COMMON STOCK CNY1.0	39,400	56,304
ZHONGAN ONLINE P+C INSURANCE H	COMMON STOCK CNY1.0	55,400	152,608
ZHONGJI INNOLIGHT CO LTD A	COMMON STOCK CNY1.0	8,100	31,474
ZHONGSHENG GROUP HOLDINGS	COMMON STOCK HKD.0001	101,500	522,133
ZHONGTAI SECURITIES CO LTD A	COMMON STOCK CNY1.0	58,400	53,863
ZHOU HEI YA INTERNATIONAL HOLDING	COMMON STOCK USD.000001	108,000	77,766
ZHUZHOU CRRC TIMES ELECTRIC	COMMON STOCK CNY1.0	111,000	551,093
ZHUZHOU KIBING GROUP CO LTD A	COMMON STOCK CNY1.0	27,300	44,747
ZIGNAGO VETRO SPA	COMMON STOCK EUR.1	2,240	33,708
ZIJIN MINING GROUP CO LTD A	COMMON STOCK CNY.1	209,200	299,306
ZIJIN MINING GROUP CO LTD H	COMMON STOCK CNY.1	897,000	1,215,928
ZIM INTEGRATED SHIPPING SERVICE	COMMON STOCK	7,800	134,082
ZINUS INC	COMMON STOCK KRW500.0	1,776	49,454
ZIP CO LTD	COMMON STOCK	76,154	26,275
ZOJIRUSHI CORP	COMMON STOCK	5,500	68,376
ZOOMLION HEAVY INDUSTRY S A	COMMON STOCK CNY1.0	69,800	54,631
ZOZO INC	COMMON STOCK	20,100	496,381
ZTE CORP A	COMMON STOCK CNY1.0	37,400	139,165
ZTE CORP H	COMMON STOCK CNY1.0	127,990	282,055
ZTO EXPRESS CAYMAN INC ADR	ADR USD.0001	73,600	1,977,632
ZUKEN INC	COMMON STOCK	2,400	54,661
ZUR ROSE GROUP AG	COMMON STOCK CHF5.75	1,431	39,783
ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	25,573	12,213,441
<b>Total: EXHIBIT B - Total International Stock Market Index Fund</b>			<b>\$4,320,889,030</b>

n / a - Cost is not applicable

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	17,200	\$	164,432
	10X GENOMICS INC CLASS A	COMMON STOCK	52,700		1,967,763
	1LIFE HEALTHCARE INC	COMMON STOCK USD.001	103,400		1,747,867
	1ST SOURCE CORP	COMMON STOCK	9,730		516,566
	1STDIBS.COM INC	COMMON STOCK USD.0001	5,200		26,416
	22ND CENTURY GROUP INC	COMMON STOCK USD.00001	94,300		86,803
	23ANDME HOLDING CO CLASS A	COMMON STOCK USD.0001	160,400		346,464
	2SEVENTY BIO INC	COMMON STOCK USD.0001	21,700		203,329
	2U INC	COMMON STOCK USD.001	45,700		286,539
	3D SYSTEMS CORP	COMMON STOCK USD.001	75,839		561,209
	4D MOLECULAR THERAPEUTICS IN	COMMON STOCK USD.0001	13,100		384,244
	5E ADVANCED MATERIALS INC	COMMON STOCK USD.01	21,500		169,420
	8X8 INC	COMMON STOCK USD.001	69,100		298,512
	908 DEVICES INC	COMMON STOCK	11,200		85,344
	A MARK PRECIOUS METALS INC	COMMON STOCK USD.01	11,600		402,868
	A10 NETWORKS INC	COMMON STOCK USD.00001	36,800		611,984
	AADI BIOSCIENCE INC	COMMON STOCK USD.0001	8,400		107,772
	AAON INC	COMMON STOCK USD.004	25,852		1,947,173
	AAR CORP	COMMON STOCK USD1.0	20,800		933,920
	AARON S CO INC/THE	COMMON STOCK USD.5	21,959		262,410
	ABCELLERA BIOLOGICS INC	COMMON STOCK	118,700		1,222,696
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	28,948		663,199
	ABM INDUSTRIES INC	COMMON STOCK USD.01	40,300		1,790,126
	ABSCI CORP	COMMON STOCK USD.0001	27,200		57,120
	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD.01	48,100		2,527,174
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	51,355		4,268,705
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	73,278		1,166,586
	ACADIA REALTY TRUST	REIT USD.001	54,407		780,740
	ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	32,800		252,560
	ACCO BRANDS CORP	COMMON STOCK USD.01	46,534		260,125
	ACCOLADE INC	COMMON STOCK	38,700		301,473
	ACI WORLDWIDE INC	COMMON STOCK USD.005	65,700		1,511,100
	ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	36,200		589,050
	ACM RESEARCH INC CLASS A	COMMON STOCK USD.0001	27,500		212,025
	ACNB CORP	COMMON STOCK USD2.5	4,800		191,088
	ACUITY BRANDS INC	COMMON STOCK USD.01	18,890		3,128,373

ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	20,987	891,108
ACV AUCTIONS INC A	COMMON STOCK USD.001	67,600	554,996
ADAPTHEALTH CORP	COMMON STOCK	44,800	861,056
ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	68,400	522,576
ADDUS HOMECARE CORP	COMMON STOCK USD.001	9,300	925,257
ADEIA INC	COMMON STOCK	65,691	622,751
ADICET BIO INC	COMMON STOCK USD.0001	15,500	138,570
ADIENT PLC	COMMON STOCK USD.001	57,872	2,007,580
ADMA BIOLOGICS INC	COMMON STOCK USD.0001	117,700	456,676
ADT INC	COMMON STOCK USD.01	122,968	1,115,320
ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	25,732	913,486
ADTRAN HOLDINGS INC	COMMON STOCK	44,837	842,487
ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	37,600	3,082,072
ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	22,909	1,965,134
ADVANSIX INC	COMMON STOCK USD.01	16,729	636,037
ADVANTAGE SOLUTIONS INC	COMMON STOCK USD.0001	47,700	99,216
AECOM	COMMON STOCK USD.01	76,870	6,528,569
AEMETIS INC	COMMON STOCK USD.001	16,300	64,548
AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	45,526	2,546,269
AEROVATE THERAPEUTICS INC	COMMON STOCK USD.0001	4,400	149,432
AEROVIRONMENT INC	COMMON STOCK USD.0001	14,501	1,242,156
AERSALE CORP	COMMON STOCK USD.0001	3,500	139,504
AEVA TECHNOLOGIES INC	COMMON STOCK USD.0001	48,100	65,416
AFC GAMMA INC	REIT USD.01	5,500	86,515
AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	22,100	3,501,303
AFFIMED NV	COMMON STOCK EUR.01	78,246	97,025
AFFIRM HOLDINGS INC	COMMON STOCK USD.00001	128,000	1,237,760
AGCO CORP	COMMON STOCK USD.01	35,800	5,006,710
AGENUS INC	COMMON STOCK USD.01	156,465	419,962
AGILITI INC	COMMON STOCK USD.0001	16,000	260,960
AGILON HEALTH INC	COMMON STOCK USD.01	112,100	1,809,294
AGILYSYS INC	COMMON STOCK USD.3	12,700	1,005,078
AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	33,291	934,811
AGNC INVESTMENT CORP	REIT USD.01	335,700	3,474,495
AGREE REALTY CORP	REIT USD.0001	51,240	3,634,453
AIR LEASE CORP	COMMON STOCK USD.01	59,968	2,303,971
AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	36,900	958,662
AIRBNB INC CLASS A	COMMON STOCK USD.0001	221,000	18,972,452
AIRSCULPT TECHNOLOGIES INC	COMMON STOCK USD.001	4,000	14,800
AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	20,343	1,114,796
AKOUSTIS TECHNOLOGIES INC	COMMON STOCK USD.001	21,488	60,596
AKOYA BIOSCIENCES INC	COMMON STOCK USD.00001	6,800	65,076
ALAMO GROUP INC	COMMON STOCK USD.1	6,100	863,760
ALARM.COM HOLDINGS INC	COMMON STOCK	29,526	1,460,946
ALBANY INTL CORP CL A	COMMON STOCK USD.001	19,119	1,884,942
ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	97,600	2,024,224
ALBIREO PHARMA INC	COMMON STOCK USD.01	11,900	257,159
ALCOA CORP	COMMON STOCK USD.01	106,274	4,832,279

ALECTOR INC	COMMON STOCK USD.0001	38,996	359,933
ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	8,400	196,140
ALEXANDER + BALDWIN INC	REIT	45,408	850,492
ALEXANDER S INC	REIT USD1.0	1,314	289,159
ALIGHT INC CLASS A	COMMON STOCK USD.0001	194,700	1,627,692
ALIGNMENT HEALTHCARE INC	COMMON STOCK USD.001	49,000	657,401
ALKAMI TECHNOLOGY INC	COMMON STOCK USD.001	17,500	275,755
ALKERMES PLC	COMMON STOCK USD.01	98,275	2,567,926
ALLBIRDS INC CL A	COMMON STOCK USD.0001	63,600	153,912
ALLEGiant TRAVEL CO	COMMON STOCK USD.001	9,040	614,630
ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	38,500	1,155,770
ALLETE INC	COMMON STOCK	32,304	2,083,931
ALLIED MOTION TECHNOLOGIES	COMMON STOCK	7,650	266,297
ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	55,799	2,321,238
ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	46,167	290,390
ALLOVIR INC	COMMON STOCK	20,500	105,165
ALLY FINANCIAL INC	COMMON STOCK USD.01	175,564	4,292,540
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	72,358	17,338,470
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	13,275	379,267
ALPHA METALLURGICAL RESOURCE	COMMON STOCK USD.01	9,700	1,419,983
ALPHA TEKNOVA INC	COMMON STOCK USD.00001	10,700	60,348
ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	38,716	499,142
ALPINE IMMUNE SCIENCES INC	COMMON STOCK USD.001	9,100	88,932
ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	11,400	150,366
ALTAIR ENGINEERING INC A	COMMON STOCK	30,100	1,368,647
ALTERYX INC CLASS A	COMMON STOCK	36,220	1,835,267
ALTICE USA INC A	COMMON STOCK USD.01	130,050	598,230
ALTO INGREDIENTS INC	COMMON STOCK USD.001	45,700	131,616
ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK USD.001	38,978	2,328,936
ALTUS POWER INC	COMMON STOCK USD.0001	31,300	204,076
ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	12,100	136,367
AMALGAMATED FINANCIAL CORP	COMMON STOCK USD.01	8,800	202,752
AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	26,300	458,672
AMBARELLA INC	COMMON STOCK USD.00045	21,751	1,788,585
AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	298,147	1,233,006
AMC NETWORKS INC A	COMMON STOCK	18,249	285,962
AMDOCS LTD	COMMON STOCK GBP.0001	71,550	6,503,895
AMEDISYS INC	COMMON STOCK USD.001	18,479	1,543,736
AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	8,097	299,022
AMERANT BANCORP INC	COMMON STOCK USD.1	15,159	406,868
AMERESCO INC CL A	COMMON STOCK USD.0001	19,263	1,100,688
AMERICA S CAR MART INC	COMMON STOCK USD.01	4,200	303,492
AMERICAN ASSETS TRUST INC	REIT USD.01	31,348	830,722
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	70,050	547,791
AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	92,675	1,293,743
AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	43,555	1,986,979
AMERICAN FINANCIAL GROUP INC	COMMON STOCK	38,972	5,350,076
AMERICAN HOMES 4 RENT A	REIT USD.01	181,135	5,459,409

AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	10,000	122,900
AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	20,700	303,876
AMERICAN STATES WATER CO	COMMON STOCK	22,369	2,070,251
AMERICAN VANGUARD CORP	COMMON STOCK USD.1	17,999	390,758
AMERICAN WELL CORP CLASS A	COMMON STOCK USD.01	128,400	363,372
AMERICAN WOODMARK CORP	COMMON STOCK	10,000	488,600
AMERICOLD REALTY TRUST INC	REIT USD.01	155,018	4,473,497
AMERIS BANCORP	COMMON STOCK USD1.0	38,353	1,807,960
AMERISAFE INC	COMMON STOCK USD.01	11,924	619,690
AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	164,953	2,014,076
AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	60,100	1,441,198
AMMO INC	COMMON STOCK	37,200	64,356
AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	25,617	2,633,940
AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	61,100	121,589
AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	23,700	664,074
AMPLIFY ENERGY CORP	COMMON STOCK	20,700	181,953
AMPLITUDE INC CLASS A	COMMON STOCK USD.00001	32,100	387,768
AMYLYX PHARMACEUTICALS INC	COMMON STOCK USD.0001	29,500	1,090,025
AMYRIS INC	COMMON STOCK	119,900	183,447
AN2 THERAPEUTICS INC	COMMON STOCK USD.00001	2,900	58,092
ANAPTYSBIO INC	COMMON STOCK USD.001	13,529	419,264
ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	40,843	378,206
ANDERSONS INC/THE	COMMON STOCK	19,170	670,758
ANGEL OAK MORTGAGE REIT INC	REIT USD.01	10,400	49,192
ANGIODYNAMICS INC	COMMON STOCK USD.01	24,000	330,480
ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	6,964	280,162
ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	10,100	298,960
ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	275,047	5,797,991
ANTERIX INC	COMMON STOCK USD.0001	7,100	321,712
ANTERO MIDSTREAM CORP	COMMON STOCK	202,700	2,187,133
ANTERO RESOURCES CORP	COMMON STOCK USD.01	166,917	5,191,353
ANYWHERE REAL ESTATE INC	COMMON STOCK USD.01	67,938	434,124
APARTMENT INCOME REIT CO	REIT USD.01	90,500	3,105,055
APARTMENT INVT + MGMT CO A	REIT USD.01	94,900	675,688
APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	56,433	2,918,150
API GROUP CORP	COMMON STOCK USD.0001	123,300	2,319,273
APOGEE ENTERPRISES INC	COMMON STOCK USD.333	12,856	571,578
APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	88,003	946,912
APOLLO GLOBAL MANAGEMENT INC	COMMON STOCK USD.0001	284,592	18,364,639
APOLLO MEDICAL HOLDINGS INC	COMMON STOCK USD.001	23,505	695,513
APPFOLIO INC A	COMMON STOCK USD.0001	11,500	1,211,870
APPHARVEST INC	COMMON STOCK USD.0001	39,900	22,639
APPIAN CORP A	COMMON STOCK USD.0001	25,200	820,512
APPLE HOSPITALITY REIT INC	REIT NPV	123,376	1,946,873
APPLIED DIGITAL CORP	COMMON STOCK USD.001	11,000	64,460
APPLIED INDUSTRIAL TECH INC	COMMON STOCK	23,225	2,927,047
APPROVIN CORP CLASS A	COMMON STOCK USD.00003	129,800	1,366,794
APTARGROUP INC	COMMON STOCK USD.01	37,751	4,151,855



ARAMARK	COMMON STOCK USD.01	133,709	5,527,530
ARBOR REALTY TRUST INC	REIT USD.01	87,900	1,159,401
ARBUTUS BIOPHARMA CORP	COMMON STOCK	50,400	117,432
ARCBEST CORP	COMMON STOCK USD.01	15,900	1,113,636
ARCELLX INC	COMMON STOCK USD.001	17,900	554,542
ARCH RESOURCES INC	COMMON STOCK USD.01	9,100	1,299,389
ARCHER AVIATION INC A	COMMON STOCK USD.0001	71,400	133,518
ARCHROCK INC	COMMON STOCK USD.01	74,735	671,120
ARCONIC CORP	COMMON STOCK USD.01	61,400	1,299,224
ARCOSA INC	COMMON STOCK USD.01	29,400	1,597,596
ARCTURUS THERAPEUTICS HOLDIN	COMMON STOCK USD.001	15,800	267,968
ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	29,300	605,924
ARCUTIS BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	23,599	349,265
ARDAGH GROUP SA	COMMON STOCK EUR.01	12,500	309,375
ARDAGH METAL PACKAGING SA	COMMON STOCK USD.01	74,900	360,269
ARDMORE SHIPPING CORP	COMMON STOCK USD.01	23,900	344,399
ARENA GROUP HOLDINGS INC/THE	COMMON STOCK USD.01	6,700	71,087
ARES COMMERCIAL REAL ESTATE	REIT USD.01	24,600	253,134
ARES MANAGEMENT CORP A	COMMON STOCK	89,500	6,234,888
ARGAN INC	COMMON STOCK USD.15	8,800	324,544
ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0	19,884	514,001
ARIS WATER SOLUTIONS INC A	COMMON STOCK USD.01	12,100	174,361
ARKO CORP	COMMON STOCK USD.0001	43,900	380,174
ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	55,052	193,233
ARMADA HOFFLER PROPERTIES IN	REIT USD.01	38,700	445,050
ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	76,969	433,335
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	26,903	1,845,277
ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	88,900	1,718,437
ARROW ELECTRONICS INC	COMMON STOCK USD1.0	36,001	3,764,625
ARROW FINANCIAL CORP	COMMON STOCK USD1.0	9,803	332,322
ARROWHEAD PHARMACEUTICALS IN	COMMON STOCK USD.001	61,989	2,514,274
ARTERIS INC	COMMON STOCK USD.001	3,800	16,340
ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	5,041	295,302
ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	36,400	1,081,080
ARTIVION INC	COMMON STOCK USD.01	25,436	308,284
ARVINAS INC	COMMON STOCK USD.001	27,499	968,111
ASANA INC CL A	COMMON STOCK USD.00001	43,800	603,126
ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	12,665	2,270,201
ASGN INC	COMMON STOCK USD.01	28,752	2,342,713
ASHFORD HOSPITALITY TRUST	REIT USD.01	13,600	60,792
ASHLAND INC	COMMON STOCK	29,170	3,136,650
ASPEN AEROGELS INC	COMMON STOCK USD.00001	14,500	191,002
ASPEN TECHNOLOGY INC	COMMON STOCK	16,152	3,317,621
ASSETMARK FINANCIAL HOLDINGS	COMMON STOCK USD.001	11,700	269,100
ASSOCIATED BANC CORP	COMMON STOCK USD.01	86,522	1,997,793
ASSURED GUARANTY LTD	COMMON STOCK USD.01	35,558	2,213,841
ASTEC INDUSTRIES INC	COMMON STOCK USD.2	14,800	601,768
ASTRONICS CORP	COMMON STOCK USD.01	17,405	179,272



ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	64,900	212,872
ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	40,300	193,843
ATERIAN INC	COMMON STOCK USD.0001	20,200	15,560
ATHIRA PHARMA INC	COMMON STOCK USD.0001	20,000	63,400
ATI INC	COMMON STOCK USD.1	71,200	2,126,032
ATKORE INC	COMMON STOCK USD.01	24,649	2,795,690
ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	43,375	1,524,198
ATLANTICUS HOLDINGS CORP	COMMON STOCK	3,400	89,080
ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	16,301	1,643,141
ATLASSIAN CORP CL A	COMMON STOCK USD.00001	84,600	10,976,406
ATN INTERNATIONAL INC	COMMON STOCK USD.01	7,600	344,356
ATOMERA INC	COMMON STOCK USD.001	11,800	73,396
ATRICURE INC	COMMON STOCK USD.001	28,100	1,247,078
ATRION CORPORATION	COMMON STOCK USD.1	799	447,001
AUDACY INC	COMMON STOCK USD.01	93,600	21,069
AURA BIOSCIENCES INC	COMMON STOCK USD.00001	12,400	130,200
AURINIA PHARMACEUTICALS INC	COMMON STOCK	76,900	332,208
AUTONATION INC	COMMON STOCK USD.01	19,798	2,124,325
AVANGRID INC	COMMON STOCK USD.01	38,338	1,845,487
AVANOS MEDICAL INC	COMMON STOCK USD.01	29,462	797,242
AVANTAX INC	COMMON STOCK USD.0001	32,908	840,141
AVANTOR INC	COMMON STOCK USD.01	356,800	7,619,828
AVAYA HOLDINGS CORP	COMMON STOCK USD.001	54,232	10,629
AVEANNA HEALTHCARE HOLDINGS	COMMON STOCK USD.01	24,700	19,266
AVEPOINT INC	COMMON STOCK USD.0001	73,900	303,729
AVIAT NETWORKS INC	COMMON STOCK USD.01	6,200	193,378
AVID BIOSERVICES INC	COMMON STOCK USD.001	38,900	535,653
AVID TECHNOLOGY INC	COMMON STOCK USD.01	22,200	590,298
AVIDITY BIOSCIENCES INC	COMMON STOCK	30,600	698,987
AVIDXCHANGE HOLDINGS INC	COMMON STOCK USD.001	84,100	835,954
AVIENT CORP	COMMON STOCK USD.01	55,266	1,865,780
AVIS BUDGET GROUP INC	COMMON STOCK USD.01	15,020	2,462,229
AVISTA CORP	COMMON STOCK	43,494	1,928,524
AVNET INC	COMMON STOCK USD1.0	56,026	2,329,561
AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	126,620	3,225,011
AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	19,675	1,561,408
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	47,281	2,561,212
AXOGEN INC	COMMON STOCK USD.01	24,100	240,518
AXON ENTERPRISE INC	COMMON STOCK USD.00001	40,200	6,670,386
AXONICS INC	COMMON STOCK USD.0001	27,270	1,773,977
AXOS FINANCIAL INC	COMMON STOCK USD.01	35,100	1,341,522
AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	17,702	1,450,201
AXT INC	COMMON STOCK USD.001	26,200	114,756
AZEK CO INC/THE	COMMON STOCK	70,000	1,422,400
AZENTA INC	COMMON STOCK USD.01	42,693	2,526,340
AZZ INC	COMMON STOCK USD1.0	14,900	598,980
B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	11,800	403,560
B+G FOODS INC	COMMON STOCK USD.01	40,000	446,000

BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	35,500	204,835
BABYLON HOLDINGS LTD CL A	COMMON STOCK	—	20,933
BADGER METER INC	COMMON STOCK USD1.0	17,655	1,924,925
BAKKT HOLDINGS INC	COMMON STOCK USD.0001	29,400	34,986
BALCHEM CORP	COMMON STOCK USD.0667	18,247	2,228,141
BALLY S CORP	COMMON STOCK USD.01	20,398	395,313
BANC OF CALIFORNIA INC	COMMON STOCK USD.01	30,650	488,255
BANCFIRST CORP	COMMON STOCK USD1.0	11,900	1,049,342
BANCO LATINOAMERICANO COME E	COMMON STOCK	17,447	282,641
BANCORP INC/THE	COMMON STOCK USD1.0	32,708	928,253
BANDWIDTH INC CLASS A	COMMON STOCK USD.001	13,900	319,005
BANK FIRST CORP	COMMON STOCK USD1.0	3,330	383,349
BANK OF HAWAII CORP	COMMON STOCK USD.01	23,003	1,784,113
BANK OF MARIN BANCORP/CA	COMMON STOCK	7,851	258,141
BANK OF N.T. BUTTERFIELD+SON	COMMON STOCK BMD1.0	28,800	858,528
BANK OZK	COMMON STOCK	67,559	2,706,414
BANKUNITED INC	COMMON STOCK USD.01	46,853	1,591,596
BANNER CORPORATION	COMMON STOCK USD.01	19,800	1,251,360
BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	10,670	341,867
BARK INC	COMMON STOCK USD.0001	43,300	64,517
BARNES GROUP INC	COMMON STOCK USD.01	30,400	1,241,840
BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	5,100	475,728
BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	31,150	1,644,409
BEAM THERAPEUTICS INC	COMMON STOCK USD.01	36,870	1,441,986
BEAUTY HEALTH CO/THE	COMMON STOCK USD.0001	54,700	497,770
BEAZER HOMES USA INC	COMMON STOCK USD.001	18,637	237,808
BED BATH + BEYOND INC	COMMON STOCK USD.01	46,459	116,612
BELDEN INC	COMMON STOCK USD.01	26,009	1,870,047
BELLRING BRANDS INC	COMMON STOCK USD.01	71,469	1,901,700
BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	20,619	550,321
BENEFITFOCUS INC	COMMON STOCK USD.001	18,300	191,418
BENSON HILL INC	COMMON STOCK USD.0001	98,200	250,410
BENTLEY SYSTEMS INC CLASS B	COMMON STOCK USD.01	97,300	3,655,348
BERKSHIRE GREY INC	COMMON STOCK USD.0001	19,700	11,897
BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	26,736	799,406
BERRY CORP	COMMON STOCK USD.001	42,000	336,000
BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	75,281	4,549,231
BEYOND MEAT INC	COMMON STOCK	36,000	443,160
BGC PARTNERS INC CL A	COMMON STOCK USD.01	205,498	774,727
BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	13,300	117,439
BIG LOTS INC	COMMON STOCK USD.01	18,671	274,464
BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK USD.0001	37,200	325,128
BIGLARI HOLDINGS INC B	COMMON STOCK	632	87,722
BILL HOLDINGS INC	COMMON STOCK USD.00001	57,400	6,363,267
BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	110,989	1,274,154
BIOHAVEN LTD	COMMON STOCK	37,025	513,907
BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	19,450	353,990
BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	108,494	11,321,187

BIONANO GENOMICS INC	COMMON STOCK USD.0001	197,700	288,642
BIOVENTUS INC A	COMMON STOCK USD.001	17,951	46,852
BIOXCEL THERAPEUTICS INC	COMMON STOCK USD.001	8,887	216,672
BJ S RESTAURANTS INC	COMMON STOCK	15,350	404,933
BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	78,000	5,160,480
BLACK HILLS CORP	COMMON STOCK USD1.0	39,425	2,773,155
BLACK KNIGHT INC	COMMON STOCK	92,139	5,689,583
BLACKBAUD INC	COMMON STOCK USD.001	26,601	1,565,735
BLACKLINE INC	COMMON STOCK USD.01	33,511	2,254,285
BLACKSTONE INC	COMMON STOCK USD.00001	412,500	30,907,564
BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	97,635	2,066,933
BLADE AIR MOBILITY INC	COMMON STOCK USD.00001	11,400	60,158
BLEND LABS INC A	COMMON STOCK USD.00001	140,100	201,744
BLINK CHARGING CO	COMMON STOCK USD.001	22,800	250,116
BLOCK INC	COMMON STOCK USD.0000001	315,622	19,990,793
BLOOM ENERGY CORP A	COMMON STOCK USD.0001	101,600	1,969,364
BLOOMIN BRANDS INC	COMMON STOCK USD.01	55,023	1,107,063
BLUE BIRD CORP	COMMON STOCK USD.0001	12,800	137,088
BLUE FOUNDRY BANCORP	COMMON STOCK USD.01	15,200	195,320
BLUE OWL CAPITAL INC	COMMON STOCK USD.0001	232,500	2,565,224
BLUE RIDGE BANKSHARES INC	COMMON STOCK USD5.0	10,800	134,892
BLUEBIRD BIO INC	COMMON STOCK USD.01	51,400	355,688
BLUELINX HOLDINGS INC	COMMON STOCK USD.01	5,700	405,327
BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	35,820	1,569,274
BLUEROCK HOMES TRUST INC	COMMON STOCK USD.01	1,325	28,236
BOISE CASCADE CO	COMMON STOCK USD.01	23,726	1,629,264
BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	17,112	1,848,708
BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	18,052	1,128,611
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	76,700	8,058,493
BORR DRILLING LTD	COMMON STOCK USD.05	116,500	579,005
BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	5,700	1,878,264
BOSTON OMAHA CORP CL A	COMMON STOCK	9,720	257,580
BOWLERO CORP	COMMON STOCK USD.0001	25,200	339,696
BOX INC CLASS A	COMMON STOCK USD.0001	80,300	2,499,739
BOXED INC	COMMON STOCK USD.0001	13,100	2,553
BOYD GAMING CORP	COMMON STOCK USD.01	46,259	2,522,503
BRADY CORPORATION CL A	COMMON STOCK USD.01	28,100	1,323,510
BRAEMAR HOTELS + RESORTS INC	REIT USD.01	35,000	143,850
BRANDYWINE REALTY TRUST	REIT USD.01	107,149	658,966
BRC INC A	COMMON STOCK USD.0001	14,900	91,039
BREAD FINANCIAL HOLDINGS INC	COMMON STOCK USD.01	30,200	1,137,332
BRIDGEBIO PHARMA INC	COMMON STOCK	68,436	521,482
BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	12,500	221,750
BRIGHT HEALTH GROUP INC	COMMON STOCK USD.0001	146,100	94,950
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	34,098	2,151,584
BRIGHTCOVE	COMMON STOCK USD.001	27,700	144,871

BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	43,203	2,215,018
BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.001	17,278	355,581
BRIGHTSPIRE CAPITAL INC	REIT USD.01	64,718	403,193
BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	26,200	180,518
BRINK S CO/THE	COMMON STOCK USD1.0	26,600	1,428,686
BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	27,404	874,462
BRISTOW GROUP INC	COMMON STOCK USD.01	13,620	369,511
BRIXMOR PROPERTY GROUP INC	REIT USD.01	172,100	3,901,507
BROADMARK REALTY CAPITAL INC	REIT	80,100	285,156
BROADSTONE NET LEASE INC	REIT USD.00025	96,200	1,559,402
BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	112,689	307,641
BROOKFIELD BUSINESS CL A	COMMON STOCK	16,000	300,640
BROOKFIELD INFRASTRUCTURE A	COMMON STOCK	57,153	2,223,252
BROOKFIELD RENEWABLE COR A	COMMON STOCK USD.01	73,627	2,080,018
BROOKLINE BANCORP INC	COMMON STOCK USD.01	35,523	502,650
BRP GROUP INC A	COMMON STOCK USD.01	31,400	854,767
BRT APARTMENTS CORP	REIT USD3.0	6,917	135,850
BRUKER CORP	COMMON STOCK USD.01	62,735	4,322,114
BRUNSWICK CORP	COMMON STOCK USD.75	44,047	3,174,908
BUCKLE INC/THE	COMMON STOCK USD.01	19,681	892,533
BUILD A BEAR WORKSHOP INC	COMMON STOCK USD.01	7,900	188,336
BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	85,576	5,552,171
BUMBLE INC A	COMMON STOCK USD.01	49,500	1,041,975
BUNGE LTD	COMMON STOCK USD.01	82,017	8,182,836
BURLINGTON STORES INC	COMMON STOCK USD.0001	37,995	7,784,971
BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	13,395	296,565
BUTTERFLY NETWORK INC	COMMON STOCK USD.0001	71,100	174,906
BWX TECHNOLOGIES INC	COMMON STOCK USD.01	52,698	3,060,700
BYLINE BANCORP INC	COMMON STOCK USD.01	17,800	408,866
C3.AI INC A	COMMON STOCK USD.001	36,800	411,792
C4 THERAPEUTICS INC	COMMON STOCK	21,500	126,850
CABLE ONE INC	COMMON STOCK USD.01	3,300	2,420,324
CABOT CORP	COMMON STOCK USD1.0	31,899	2,132,129
CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	13,316	4,032,716
CACTUS INC A	COMMON STOCK USD.01	34,510	1,734,473
CADENCE BANK	COMMON STOCK USD2.5	108,120	2,666,239
CADRE HOLDINGS INC	COMMON STOCK USD.01	10,200	205,428
CAESARSTONE LTD	COMMON STOCK	10,777	61,537
CAL MAINE FOODS INC	COMMON STOCK USD.01	23,149	1,260,463
CALAVO GROWERS INC	COMMON STOCK USD.001	11,360	333,984
CALERES INC	COMMON STOCK USD.01	22,323	497,356
CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	44,900	1,953,599
CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	32,275	1,957,156
CALIX INC	COMMON STOCK	34,100	2,333,463
CALLON PETROLEUM CO	COMMON STOCK USD.01	29,000	1,075,610
CAMBIUM NETWORKS CORP	COMMON STOCK USD.0001	3,900	110,520
CAMBRIDGE BANCORP	COMMON STOCK USD1.0	4,314	358,321
CAMDEN NATIONAL CORP	COMMON STOCK	9,150	381,464

CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	24,896	555,679
CANNAE HOLDINGS INC	COMMON STOCK USD.0001	43,356	895,301
CANO HEALTH INC	COMMON STOCK USD.0001	98,800	135,356
CANOO INC	COMMON STOCK USD.0001	86,800	106,764
CANTALOUPE INC	COMMON STOCK	27,500	119,625
CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	6,100	143,594
CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	9,181	298,383
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	81,967	709,015
CAPRI HOLDINGS LTD	COMMON STOCK	73,900	4,235,948
CAPSTAR FINANCIAL HOLDINGS I	COMMON STOCK USD1.0	11,183	197,492
CARA THERAPEUTICS INC	COMMON STOCK USD.001	28,413	305,156
CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	26,200	356,844
CARDLYTICS INC	COMMON STOCK	20,619	119,178
CAREDX INC	COMMON STOCK USD.001	31,640	361,012
CAREMAX INC	COMMON STOCK USD.0001	39,100	142,715
CARETRUST REIT INC	REIT USD.01	62,554	1,162,253
CARGURUS INC	COMMON STOCK USD.001	59,100	827,991
CARIBOU BIOSCIENCES INC	COMMON STOCK USD.0001	25,900	183,384
CARLISLE COS INC	COMMON STOCK USD1.0	29,700	6,998,805
CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	119,400	3,598,707
CARPARTS.COM INC	COMMON STOCK USD.001	22,500	140,850
CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	28,838	1,065,276
CARRIAGE SERVICES INC	COMMON STOCK USD.01	10,200	280,908
CARS.COM INC	COMMON STOCK USD.01	46,000	633,420
CARTER BANKSHARES INC	COMMON STOCK USD1.0	17,910	297,127
CARTER S INC	COMMON STOCK USD.01	22,728	1,695,736
CARVANA CO	COMMON STOCK USD.001	61,670	292,316
CASA SYSTEMS INC	COMMON STOCK	24,000	65,520
CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	29,956	2,375,810
CASEY S GENERAL STORES INC	COMMON STOCK NPV	21,651	4,857,402
CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	9,889	453,114
CASSAVA SCIENCES INC	COMMON STOCK USD.001	22,800	673,512
CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	13,593	319,979
CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	60,389	1,123,235
CATHAY GENERAL BANCORP	COMMON STOCK USD.01	41,297	1,684,505
CATO CORP CLASS A	COMMON STOCK USD.033	12,150	113,360
CAVCO INDUSTRIES INC	COMMON STOCK USD.01	5,200	1,176,500
CBIZ INC	COMMON STOCK USD.01	28,043	1,313,815
CBL + ASSOCIATES PROPERTIES	REIT USD.01	15,300	353,124
CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.0001	97,500	848,250
CELLDEX THERAPEUTICS INC	COMMON STOCK USD.001	28,800	1,283,616
CELSIUS HOLDINGS INC	COMMON STOCK USD.001	33,200	3,454,128
CELULARITY INC	COMMON STOCK USD.0001	43,300	55,857
CENTERSPACE	REIT	8,400	492,828
CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	7,539	282,336
CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	23,000	823,400
CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	19,000	385,320
CENTRUS ENERGY CORP CLASS A	COMMON STOCK USD.1	5,900	191,632

CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	33,400	273,212
CENTURY CASINOS INC	COMMON STOCK USD.01	15,800	111,074
CENTURY COMMUNITIES INC	COMMON STOCK USD.01	17,600	880,176
CENTURY THERAPEUTICS INC	COMMON STOCK USD.0001	10,400	53,352
CEPTON INC	COMMON STOCK USD.0001	30,300	38,481
CERBERUS CYBER SENTINEL CORP	COMMON STOCK USD.00001	42,800	109,140
CERENCE INC	COMMON STOCK USD.01	23,700	439,161
CEREVEL THERAPEUTICS HOLDING	COMMON STOCK USD.0001	31,500	1,053,441
CERTARA INC	COMMON STOCK USD.01	70,100	1,126,507
CERUS CORP	COMMON STOCK USD.001	108,500	396,025
CEVA INC	COMMON STOCK USD.001	14,200	363,236
CHAMPIONX CORP	COMMON STOCK USD.01	117,197	3,397,541
CHARGE ENTERPRISES INC	COMMON STOCK USD.0001	88,600	109,864
CHARGEPOINT HOLDINGS INC	COMMON STOCK	150,000	1,429,500
CHART INDUSTRIES INC	COMMON STOCK USD.01	25,009	2,881,787
CHASE CORP	COMMON STOCK USD.1	4,700	405,422
CHATHAM LODGING TRUST	REIT USD.01	32,100	393,867
CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	29,326	929,927
CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	19,064	634,450
CHEGG INC	COMMON STOCK USD.001	72,400	1,829,548
CHEMED CORP	COMMON STOCK USD1.0	8,664	4,422,366
CHEMOURS CO/THE	COMMON STOCK USD.01	89,000	2,725,180
CHENIERE ENERGY INC	COMMON STOCK USD.003	147,160	22,218,076
CHESAPEAKE ENERGY CORP	COMMON STOCK USD.01	70,381	6,745,665
CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	10,432	1,232,854
CHICAGO ATLANTIC REAL ESTATE	REIT USD.01	1,400	21,098
CHICO S FAS INC	COMMON STOCK USD.01	79,600	391,632
CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	8,900	324,138
CHIMERA INVESTMENT CORP	REIT USD.01	147,087	808,979
CHIMERIX INC	COMMON STOCK USD.001	65,200	121,272
CHINOOK THERAPEUTICS INC	COMMON STOCK USD.0001	27,589	746,414
CHOICE HOTELS INTL INC	COMMON STOCK USD.01	19,458	2,191,749
CHORD ENERGY CORP	COMMON STOCK	25,049	3,426,954
CHURCHILL DOWNS INC	COMMON STOCK	20,895	4,417,830
CHUY S HOLDINGS INC	COMMON STOCK USD.01	12,600	356,580
CIENA CORP	COMMON STOCK USD.01	87,300	4,450,554
CIMPRESS PLC	COMMON STOCK EUR.01	10,607	292,859
CINCOR PHARMA INC	COMMON STOCK USD.00001	12,900	179,438
CINEMARK HOLDINGS INC	COMMON STOCK USD.001	62,521	541,432
CIPHER MINING INC	COMMON STOCK USD1.0	11,400	6,384
CIRCOR INTERNATIONAL INC	COMMON STOCK USD.01	12,172	291,641
CIRRUS LOGIC INC	COMMON STOCK USD.001	32,900	2,450,392
CITI TRENDS INC	COMMON STOCK USD.01	5,514	146,011
CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	6,996	159,929
CITY HOLDING CO	COMMON STOCK USD2.5	8,499	791,172
CITY OFFICE REIT INC	REIT USD.01	23,600	197,768
CIVISTA BANCSHARES INC	COMMON STOCK	8,655	190,497
CIVITAS RESOURCES INC	COMMON STOCK	43,345	2,510,976

CLARIVATE PLC	COMMON STOCK USD.01	286,300	2,387,742
CLAROS MORTGAGE TRUST INC	COMMON STOCK USD.01	57,400	844,354
CLARUS CORP	COMMON STOCK USD.0001	16,845	132,065
CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	88,000	495,058
CLEAN HARBORS INC	COMMON STOCK USD.01	29,420	3,357,410
CLEANSARK INC	COMMON STOCK	20,900	42,636
CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	243,300	255,465
CLEAR SECURE INC CLASS A	COMMON STOCK USD.00001	35,700	998,454
CLEARFIELD INC	COMMON STOCK USD.01	6,500	611,910
CLEARWATER PAPER CORP	COMMON STOCK USD.0001	9,716	367,362
CLEARWAY ENERGY INC A	COMMON STOCK USD.01	19,590	586,133
CLEARWAY ENERGY INC C	COMMON STOCK	49,312	1,571,573
CLEVELAND CLIFFS INC	COMMON STOCK USD.125	299,019	4,817,196
CLIPPER REALTY INC	REIT USD.01	11,863	75,923
CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	165,577	7,571,640
CLOVER HEALTH INVESTMENTS CO	COMMON STOCK USD.0001	218,800	203,375
CNA FINANCIAL CORP	COMMON STOCK USD2.5	17,024	719,775
CNB FINANCIAL CORP/PA	COMMON STOCK	7,300	173,667
CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	65,958	1,507,140
CNX RESOURCES CORP	COMMON STOCK USD.01	110,549	1,861,645
COASTAL FINANCIAL CORP/WA	COMMON STOCK	6,300	299,376
COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	2,800	1,434,608
CODEXIS INC	COMMON STOCK USD.0001	36,627	170,682
COEUR MINING INC	COMMON STOCK USD.01	169,617	569,913
COGENT BIOSCIENCES INC	COMMON STOCK USD.001	37,800	436,968
COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	26,268	1,499,377
COGNEX CORP	COMMON STOCK USD.002	100,200	4,795,802
COHEN + STEERS INC	COMMON STOCK USD.01	14,836	957,812
COHERENT CORP	COMMON STOCK	73,637	2,584,659
COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	40,946	324,292
COHU INC	COMMON STOCK USD1.0	28,399	910,188
COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001	93,900	3,344,357
COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	21,100	489,520
COLUMBIA BANKING SYSTEM INC	COMMON STOCK	48,633	1,465,312
COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	20,000	432,400
COLUMBIA SPORTSWEAR CO	COMMON STOCK	21,077	1,845,924
COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	16,200	526,014
COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	21,694	2,496,546
COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	70,746	4,815,680
COMMERCIAL METALS CO	COMMON STOCK USD.01	68,343	3,300,967
COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	124,100	912,135
* COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	31,276	1,987,709
COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	77,846	336,295
COMMUNITY HEALTHCARE TRUST I	REIT USD.01	14,716	526,833
COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	8,192	376,259
COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	26,400	1,658,976
COMPASS DIVERSIFIED HOLDINGS	COMMON STOCK	34,700	632,581
COMPASS INC CLASS A	COMMON STOCK USD.00001	158,800	370,004



COMPASS MINERALS INTERNATIONAL	COMMON STOCK USD.01	20,794	852,554
COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001	8,900	242,258
COMSTOCK RESOURCES INC	COMMON STOCK USD.5	57,400	786,954
COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	17,075	207,291
CONCENTRIX CORP	COMMON STOCK	24,851	3,309,159
CONCRETE PUMPING HOLDINGS IN	COMMON STOCK USD.0001	17,400	101,790
CONDUENT INC	COMMON STOCK USD.01	108,939	441,203
CONFLUENT INC CLASS A	COMMON STOCK USD.00001	76,300	1,696,912
CONMED CORP	COMMON STOCK USD.01	16,139	1,457,154
CONN S INC	COMMON STOCK USD.01	10,855	74,682
CONNECTONE BANCORP INC	COMMON STOCK	24,900	602,829
CONSENSUS CLOUD SOLUTION	COMMON STOCK USD.01	9,078	520,291
CONSOL ENERGY INC	COMMON STOCK USD.01	20,350	1,322,750
CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	44,683	159,965
CONSTELLIUM SE	COMMON STOCK EUR.02	75,900	897,897
CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	24,323	649,181
CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	22,000	94,820
CONTEXTLOGIC INC A	COMMON STOCK USD.0001	326,300	159,137
CONTRA ZOGENIX INC	COMMON STOCK	34,337	2,705,416
COPA HOLDINGS SA CLASS A	COMMON STOCK	16,834	1,400,084
CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	50,700	1,029,717
CORE + MAIN INC CLASS A	COMMON STOCK USD.01	34,600	697,095
COREBRIDGE FINANCIAL INC	COMMON STOCK	47,200	966,895
CORECIVIC INC	COMMON STOCK USD.01	69,156	799,443
CORPORATE OFFICE PROPERTIES	REIT USD.01	64,573	1,675,024
CORSAIR GAMING INC	COMMON STOCK	15,600	259,196
CORVEL CORP	COMMON STOCK USD.0001	5,500	799,315
COSTAMARE INC	COMMON STOCK USD.0001	36,100	335,008
COTY INC CL A	COMMON STOCK USD.01	215,000	1,840,400
COUCHBASE INC	COMMON STOCK USD.00001	13,600	200,230
COUPA SOFTWARE INC	COMMON STOCK USD.0001	45,400	3,594,318
COURSERA INC	COMMON STOCK USD.00001	64,700	765,401
COUSINS PROPERTIES INC	REIT USD1.0	85,574	2,164,166
COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	7,100	245,447
COWEN INC A	COMMON STOCK USD.01	16,262	628,038
CRA INTERNATIONAL INC	COMMON STOCK	5,000	612,150
CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	13,293	1,259,379
CRANE NXT CO	COMMON STOCK USD1.0	27,087	2,720,889
CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	11,300	62,828
CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	3,979	1,887,638
CREDO TECHNOLOGY GROUP HOLDI	COMMON STOCK USD.00005	57,500	765,325
CRESCENT ENERGY INC A	COMMON STOCK USD.0001	24,180	289,918
CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	30,448	557,198
CROCS INC	COMMON STOCK USD.001	35,400	3,838,422
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	22,371	594,397
CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	29,800	369,818
CROWDSTRIKE HOLDINGS INC A	COMMON STOCK	124,500	13,140,193
CROWN HOLDINGS INC	COMMON STOCK USD5.0	68,050	5,594,391



CRYOPORT INC	COMMON STOCK USD.001	25,300	438,955
CS DISCO INC	COMMON STOCK USD.005	9,200	58,144
CSG SYSTEMS INTL INC	COMMON STOCK USD.01	19,986	1,143,199
CSW INDUSTRIALS INC	COMMON STOCK USD.01	8,600	996,998
CTI BIOPHARMA CORP	COMMON STOCK	62,200	373,822
CTO REALTY GROWTH INC	REIT USD.01	12,237	223,692
CTS CORP	COMMON STOCK	19,430	765,931
CUBESMART	REIT USD.01	128,900	5,284,831
CUE HEALTH INC	COMMON STOCK USD.00001	61,800	127,926
CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	35,127	4,696,480
CULLINAN ONCOLOGY INC	COMMON STOCK USD.0001	16,200	170,910
CUMULUS MEDIA INC CL A	COMMON STOCK USD.01	3,300	20,493
CURO GROUP HOLDINGS CORP	COMMON STOCK	13,393	47,545
CURTISS WRIGHT CORP	COMMON STOCK USD1.0	22,061	3,683,966
CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	83,344	1,038,466
CUSTOM TRUCK ONE SOURCE INC	COMMON STOCK USD.0001	19,600	146,001
CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	18,570	526,274
CUTERA INC	COMMON STOCK USD.001	10,400	459,888
CVB FINANCIAL CORP	COMMON STOCK	81,407	2,096,230
CVENT HOLDING CORP	COMMON STOCK USD.0001	33,100	178,740
CVR ENERGY INC	COMMON STOCK USD.01	18,000	564,120
CYTEK BIOSCIENCES INC	COMMON STOCK USD.001	62,100	670,806
CYTOKINETICS INC	COMMON STOCK USD.001	47,229	2,205,271
CYXTERA TECHNOLOGIES INC	COMMON STOCK USD.0001	24,400	46,848
DAILY JOURNAL CORP	COMMON STOCK USD.01	897	224,707
DAKOTA GOLD CORP	COMMON STOCK USD.001	7,600	42,411
DANA INC	COMMON STOCK USD.01	74,055	1,120,452
DANIMER SCIENTIFIC INC	COMMON STOCK USD.0001	42,900	76,791
DARLING INGREDIENTS INC	COMMON STOCK USD.01	93,276	5,919,515
DASEKE INC	COMMON STOCK	24,600	139,974
DATADOG INC CLASS A	COMMON STOCK USD.00001	157,100	11,590,952
DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	27,058	958,936
DAY ONE BIOPHARMACEUTICALS I	COMMON STOCK USD.0001	16,500	355,080
DECIPHERA PHARMACEUTICALS IN	COMMON STOCK USD.01	26,706	437,711
DECKERS OUTDOOR CORP	COMMON STOCK USD.01	15,582	6,219,711
DEFINITIVE HEALTHCARE CORP	COMMON STOCK USD.001	15,900	198,925
DELEK US HOLDINGS INC	COMMON STOCK USD.01	40,193	1,085,211
DELL TECHNOLOGIES C	COMMON STOCK	148,643	5,978,421
DELUXE CORP	COMMON STOCK USD1.0	25,790	437,914
DENALI THERAPEUTICS INC	COMMON STOCK USD.01	63,622	1,769,328
DENBURY INC	COMMON STOCK USD.001	29,100	2,549,686
DENNY S CORP	COMMON STOCK USD.01	32,900	303,009
DESIGN THERAPEUTICS INC	COMMON STOCK USD.0001	19,600	201,096
DESIGNER BRANDS INC CLASS A	COMMON STOCK	32,741	320,207
DESKTOP METAL INC A	COMMON STOCK USD.0001	149,488	203,304
DESTINATION XL GROUP INC	COMMON STOCK USD.01	19,400	130,950
DHI GROUP INC	COMMON STOCK USD.01	8,000	65,078
DHT HOLDINGS INC	COMMON STOCK USD.01	77,500	688,200

DIAMOND HILL INVESTMENT GRP	COMMON STOCK	2,200	407,044
DIAMOND OFFSHORE DRILLING IN	COMMON STOCK USD.01	61,900	643,760
DIAMONDROCK HOSPITALITY CO	REIT USD.01	132,057	1,081,547
DICE THERAPEUTICS INC	COMMON STOCK USD.0001	16,500	636,490
DICK S SPORTING GOODS INC	COMMON STOCK USD.01	32,039	3,853,971
DIEBOLD NIXDORF INC	COMMON STOCK USD1.25	49,225	69,900
DIGI INTERNATIONAL INC	COMMON STOCK USD.01	19,979	730,232
DIGIMARC CORP	COMMON STOCK USD.001	8,300	153,467
DIGITAL TURBINE INC	COMMON STOCK USD.0001	53,816	820,156
DIGITALBRIDGE GROUP INC	COMMON STOCK USD.01	93,658	1,024,619
DIGITALOCEAN HOLDINGS INC	COMMON STOCK USD.000025	43,800	1,115,586
DILLARDS INC CL A	COMMON STOCK	2,442	789,254
DIME COMMUNITY BANCSHARES IN	COMMON STOCK USD.01	21,537	685,523
DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	8,652	558,919
DIODES INC	COMMON STOCK USD.667	26,786	2,039,486
DISTRIBUTION SOLUTIONS GROUP	COMMON STOCK USD1.0	2,700	99,522
DIVERSEY HOLDINGS LTD	COMMON STOCK USD.0001	39,000	166,140
DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	136,125	88,046
DMC GLOBAL INC	COMMON STOCK USD.05	11,809	229,567
DOCGO INC	COMMON STOCK USD.0001	46,200	326,634
DOCUSIGN INC	COMMON STOCK USD.0001	115,704	6,478,823
DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	38,099	2,687,503
DOMO INC CLASS B	COMMON STOCK USD.001	18,000	256,320
DONALDSON CO INC	COMMON STOCK USD5.0	71,119	4,186,776
DONEGAL GROUP INC CL A	COMMON STOCK USD.01	6,266	88,977
DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	17,273	667,601
DOORDASH INC A	COMMON STOCK USD.00001	147,800	7,215,596
DORIAN LPG LTD	COMMON STOCK USD.01	21,036	398,632
DORMAN PRODUCTS INC	COMMON STOCK USD.01	15,815	1,278,959
DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD.001	36,900	922,333
DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	14,586	527,430
DOUGLAS ELLIMAN INC	COMMON STOCK	44,953	182,959
DOUGLAS EMMETT INC	REIT USD.01	102,355	1,604,926
DOXIMITY INC CLASS A	COMMON STOCK USD.001	64,500	2,211,607
DRAFTKINGS INC CL A	COMMON STOCK USD.0001	208,217	2,371,592
DRIL QUIP INC	COMMON STOCK USD.01	21,300	578,721
DRIVEN BRANDS HOLDINGS INC	COMMON STOCK USD.01	33,031	902,077
DROPBOX INC CLASS A	COMMON STOCK USD.00001	161,669	3,618,152
DTE MIDSTREAM LLC W/I	COMMON STOCK	55,900	3,144,297
DUCK CREEK TECHNOLOGIES INC	COMMON STOCK USD.01	45,300	545,865
DUCKHORN PORTFOLIO INC/THE	COMMON STOCK USD.01	18,400	304,888
DUCOMMUN INC	COMMON STOCK USD.01	7,600	379,696
DULUTH HOLDINGS INC CL B	COMMON STOCK	8,801	54,390
DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	145,000	1,777,700
DUOLINGO	COMMON STOCK USD.0001	13,500	960,255
DXP ENTERPRISES INC	COMMON STOCK USD.01	9,505	261,863

DYCOM INDUSTRIES INC	COMMON STOCK USD.3333333	16,601	1,553,854
DYNATRACE INC	COMMON STOCK USD.001	116,508	4,515,880
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	67,526	718,477
DYNE THERAPEUTICS INC	COMMON STOCK	18,200	210,938
DYNEX CAPITAL INC	REIT USD.01	21,166	269,232
DZS INC	COMMON STOCK USD.001	8,100	102,708
E2OPEN PARENT HOLDINGS INC	COMMON STOCK USD.0001	111,400	653,918
EAGLE BANCORP INC	COMMON STOCK USD.01	19,940	878,756
EAGLE BULK SHIPPING INC	COMMON STOCK USD.01	8,100	404,514
EAGLE MATERIALS INC	COMMON STOCK USD.01	22,599	3,002,277
EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	7,300	213,379
EARTHSTONE ENERGY INC A	COMMON STOCK USD.001	28,000	398,440
EAST WEST BANCORP INC	COMMON STOCK USD.001	85,390	5,627,201
EASTERLY GOVERNMENT PROPERTI	REIT USD.01	53,591	764,744
EASTERN BANKSHARES INC	COMMON STOCK USD.01	92,200	1,590,450
EASTGROUP PROPERTIES INC	REIT	23,700	3,538,635
EASTMAN KODAK CO	COMMON STOCK USD.01	27,400	83,570
EBIX INC	COMMON STOCK USD.1	16,731	333,951
ECHOSTAR CORP A	COMMON STOCK USD.001	24,625	410,745
ECOVYST INC	COMMON STOCK	36,300	321,618
EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	31,184	1,201,831
EDGEWISE THERAPEUTICS INC	COMMON STOCK USD.0001	16,200	184,175
EDGIO INC	COMMON STOCK USD.001	81,000	91,530
EDITAS MEDICINE INC	COMMON STOCK USD.0001	43,670	387,353
EGAIN CORP	COMMON STOCK USD.001	15,600	140,868
EHEALTH INC	COMMON STOCK USD.001	17,591	85,140
EIGER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	28,244	33,328
EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	11,900	118,524
ELANCO ANIMAL HEALTH INC	COMMON STOCK	256,869	3,179,273
ELASTIC NV	COMMON STOCK EUR.01	45,494	2,342,941
ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	133,108	2,421,235
ELF BEAUTY INC	COMMON STOCK USD.01	29,445	1,628,309
ELLINGTON FINANCIAL INC	REIT	27,428	339,284
ELME COMMUNITIES	REIT USD.01	52,152	928,306
EMBECTA CORP	COMMON STOCK USD.01	34,400	869,976
EMCOR GROUP INC	COMMON STOCK USD.01	27,612	4,089,613
EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	30,000	354,300
E-MINI RUSS 2000 MAR23	XCME 20230317	3,800	(173,475)
EMPIRE PETROLEUM CORP	COMMON STOCK USD.001	4,800	59,040
EMPIRE STATE REALTY TRUST A	REIT USD.01	86,800	585,032
EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	17,439	752,144
ENACT HOLDINGS INC	COMMON STOCK USD.01	14,900	359,388
ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	12,000	558,240
ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	56,500	3,379,265
ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	14,062	674,132
ENCORE WIRE CORP	COMMON STOCK USD.01	10,900	1,499,404
ENERGIZER HOLDINGS INC	COMMON STOCK	40,481	1,358,138
ENERGY FUELS INC	COMMON STOCK	87,400	542,754

ENERGY RECOVERY INC	COMMON STOCK USD.001	26,100	534,789
ENERGY VAULT HOLDINGS INC	COMMON STOCK USD.0001	41,200	151,323
ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	36,400	926,380
ENERSYS	COMMON STOCK USD.01	25,215	1,861,876
ENETI INC	COMMON STOCK USD.01	6,900	89,450
ENFUSION INC CLASS A	COMMON STOCK USD.001	20,300	196,301
ENGAGESMART INC	COMMON STOCK USD.001	20,200	355,520
ENHABIT INC	COMMON STOCK USD.01	30,450	400,722
ENNIS INC	COMMON STOCK USD2.5	11,965	265,144
ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	18,267	700,905
ENOVIS CORP	COMMON STOCK USD.001	27,910	1,515,152
ENOVIX CORP	COMMON STOCK USD.0001	64,800	806,112
ENPRO INDUSTRIES INC	COMMON STOCK USD.01	12,900	1,402,101
ENSIGN GROUP INC/THE	COMMON STOCK USD.001	32,364	3,061,958
ENSTAR GROUP LTD	COMMON STOCK USD1.0	6,639	1,533,875
ENTEGRIS INC	COMMON STOCK USD.01	85,956	5,683,769
ENTERPRISE BANCORP INC	COMMON STOCK USD.01	6,268	221,260
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	21,080	1,032,077
ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	50,800	243,840
ENVESTNET INC	COMMON STOCK	33,262	2,052,265
ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	96,900	3,262,623
ENVIVA INC	COMMON STOCK	17,700	958,758
EPLUS INC	COMMON STOCK USD.01	16,278	720,790
EPR PROPERTIES	REIT USD.01	45,592	1,719,730
EQRX INC	COMMON STOCK USD.0001	121,400	298,644
EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	216,896	6,224,915
EQUITRANS MIDSTREAM CORP	COMMON STOCK	251,780	1,686,926
EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	8,400	274,428
EQUITY COMMONWEALTH	REIT USD.01	61,260	1,529,662
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	103,300	6,763,624
ERASCA INC	COMMON STOCK USD.0001	37,000	159,470
ERIE INDEMNITY COMPANY CL A	COMMON STOCK	14,998	3,730,303
ERMENEGILDO ZEGNA HOLDITALIA	COMMON STOCK	27,200	284,784
ESAB CORP	COMMON STOCK USD.001	30,710	1,440,913
ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	16,000	1,400,640
ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	38,900	266,031
ESQUIRE FINANCIAL HOLDINGS I	COMMON STOCK USD.01	400	43,262
ESS TECH INC	COMMON STOCK USD.0001	65,400	158,922
ESSENT GROUP LTD	COMMON STOCK USD.015	60,400	2,348,352
ESSENTIAL PROPERTIES REALTY	REIT USD.01	82,200	1,929,234
ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	135,812	6,596,865
ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	14,077	371,914
EURONET WORLDWIDE INC	COMMON STOCK USD.02	27,800	2,623,764
EUROPEAN WAX CENTER INC A	COMMON STOCK USD.00001	8,100	138,203
EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	44,800	262,528
EVERBRIDGE INC	COMMON STOCK USD.001	24,199	715,806
EVERCOMMERCE INC	COMMON STOCK USD.00001	12,500	93,000
EVERCORE INC A	COMMON STOCK USD.01	21,847	2,383,071

EVERI HOLDINGS INC	COMMON STOCK USD.001	53,500	767,725
EVERQUOTE INC CLASS A	COMMON STOCK USD.001	9,900	166,566
EVERTEC INC	COMMON STOCK USD.01	38,000	1,230,440
EVGO INC	COMMON STOCK USD.0001	39,000	174,330
EVO PAYMENTS INC CLASS A	COMMON STOCK USD.0001	27,900	944,136
EVOLENT HEALTH INC A	COMMON STOCK USD.01	48,370	1,358,230
EVOLUS INC	COMMON STOCK USD.00001	21,900	164,469
EVOLV TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	42,500	110,075
EVOQUA WATER TECHNOLOGIES CO	COMMON STOCK USD.01	70,912	2,808,115
EW SCRIPPS CO/THE A	COMMON STOCK USD.01	37,148	489,982
EXACT SCIENCES CORP	COMMON STOCK USD.01	100,832	5,115,974
EXCELERATE ENERGY INC A	COMMON STOCK USD.001	10,600	265,530
EXELIXIS INC	COMMON STOCK USD.001	182,305	2,945,027
EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	18,586	3,199,855
EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	37,470	415,168
EXPONENT INC	COMMON STOCK USD.001	29,600	2,933,064
EXPRO GROUP HOLDINGS NV	COMMON STOCK EUR.01	47,150	854,830
EXTREME NETWORKS INC	COMMON STOCK USD.001	77,000	1,409,870
EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01	13,100	45,850
EZCORP INC CL A	COMMON STOCK USD.01	33,800	275,470
F+G ANNUITIES + LIFE INC	COMMON STOCK	10,508	210,265
F45 TRAINING HOLDINGS INC	COMMON STOCK USD.00005	20,100	57,285
FABRINET	COMMON STOCK USD.01	21,213	2,719,931
FAIR ISAAC CORP	COMMON STOCK USD.01	14,504	8,681,804
FARADAY FUTURE INTELLIGENT E	COMMON STOCK USD.0001	82,600	23,979
FARMERS + MERCHANTS BANCO/OH	COMMON STOCK	6,900	187,542
FARMERS NATL BANC CORP	COMMON STOCK	12,400	199,096
FARMLAND PARTNERS INC	REIT USD.01	17,400	246,714
FARO TECHNOLOGIES INC	COMMON STOCK USD.001	12,300	361,743
FASTLY INC CLASS A	COMMON STOCK USD.00002	66,500	544,635
FATE THERAPEUTICS INC	COMMON STOCK USD.001	50,500	509,545
FB FINANCIAL CORP	COMMON STOCK USD1.0	21,353	771,697
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	5,655	637,375
FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	36,950	1,717,067
FEDERATED HERMES INC	COMMON STOCK	50,340	1,827,845
FERROGLOBE REP + WRNTY INS TRU	NON TRANSFERABLE BENE INT UNIT	60,200	0
FIBROGEN INC	COMMON STOCK USD.01	52,687	844,046
* FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	154,530	5,813,419
FIGS INC CLASS A	COMMON STOCK USD.0001	73,700	496,001
FINANCE OF AMERICA COS INC A	COMMON STOCK USD.0001	21,800	27,686
FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	8,437	205,525
FIRST ADVANTAGE CORP	COMMON STOCK USD.001	34,000	442,000
FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	59,985	3,139,615
FIRST BANCORP INC/ME	COMMON STOCK USD.01	7,000	209,580
FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	112,500	1,431,000
FIRST BANCORP/NC	COMMON STOCK	21,350	914,634

FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	13,900	444,939
FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	12,600	173,376
FIRST BUSEY CORP	COMMON STOCK USD.001	29,085	718,981
FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	6,463	4,977,117
FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	60,187	840,812
FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	10,790	365,781
FIRST FINANCIAL BANCORP	COMMON STOCK	57,125	1,384,139
FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	5,400	248,832
FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	80,596	2,772,502
FIRST FOUNDATION INC	COMMON STOCK USD.001	30,600	438,498
FIRST HAWAIIAN INC	COMMON STOCK USD.01	74,454	1,938,782
FIRST HORIZON CORP	COMMON STOCK USD.625	311,344	7,706,336
FIRST INDUSTRIAL REALTY TR	REIT USD.01	78,954	3,810,320
FIRST INTERNET BANCORP	COMMON STOCK	6,300	152,964
FIRST INTERSTATE BANCYS A	COMMON STOCK	55,306	2,137,577
FIRST MERCHANTS CORP	COMMON STOCK	34,166	1,404,564
FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	7,900	253,432
FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	9,600	172,800
FIRST WATCH RESTAURANT GROUP	COMMON STOCK USD.01	2,100	28,413
FIRSTCASH HOLDINGS INC	COMMON STOCK USD.01	22,167	1,926,534
FISKER INC	COMMON STOCK USD.00001	99,100	720,457
FIVE BELOW	COMMON STOCK USD.01	31,484	5,568,575
FIVE STAR BANCORP	COMMON STOCK	5,600	152,544
FIVE9 INC	COMMON STOCK USD.001	41,200	2,795,832
FLEX LNG LTD	COMMON STOCK USD.1	16,400	536,116
FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	59,580	4,148,555
FLOWERS FOODS INC	COMMON STOCK USD.01	108,069	3,105,903
FLOWERVE CORP	COMMON STOCK USD1.25	75,100	2,304,068
FLUENCE ENERGY INC	COMMON STOCK USD.00001	23,700	406,455
FLUOR CORP	COMMON STOCK USD.01	84,886	2,942,149
FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	13,398	259,653
FLYWIRE CORP VOTING	COMMON STOCK USD.0001	35,800	876,026
FNB CORP	COMMON STOCK USD.01	203,466	2,655,231
FOCUS FINANCIAL PARTNERS A	COMMON STOCK USD.01	33,228	1,238,408
FOCUS UNIVERSAL INC	COMMON STOCK USD.001	7,800	49,998
FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	16,500	105,270
FOOT LOCKER INC	COMMON STOCK USD.01	47,612	1,799,257
FORESTAR GROUP INC	COMMON STOCK USD1.0	11,559	178,124
FORGEROCK INC A	COMMON STOCK USD.001	16,000	494,123
FORMFACTOR INC	COMMON STOCK USD.001	45,652	1,014,844
FORRESTER RESEARCH INC	COMMON STOCK USD.01	7,600	271,776
FORTUNE BRANDS INNOVATIONS I	COMMON STOCK USD.01	76,000	4,340,360
FORWARD AIR CORP	COMMON STOCK USD.01	16,540	1,734,881
FOSSIL GROUP INC	COMMON STOCK USD.01	32,900	141,799
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	48,535	1,258,513
FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	25,600	2,335,488
FRANCHISE GROUP INC	COMMON STOCK USD.01	16,600	395,412
FRANKLIN BSP REALTY TRUST IN	REIT USD.01	53,636	691,904

FRANKLIN COVEY CO	COMMON STOCK USD.05	7,840	366,677
FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	28,410	2,265,698
FRANKLIN STREET PROPERTIES C	REIT USD.0001	65,500	178,815
FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	20,183	528,593
FRESHPET INC	COMMON STOCK USD.001	26,100	1,398,406
FRONTDOOR INC	COMMON STOCK USD.01	51,300	1,067,040
FRONTIER COMMUNICATIONS PARE	COMMON STOCK USD.25	141,300	3,648,741
FRONTIER GROUP HOLDINGS INC	COMMON STOCK USD.001	26,700	274,209
FRONTLINE LTD	COMMON STOCK USD1.0	75,300	914,142
FRP HOLDINGS INC	COMMON STOCK USD.1	4,100	220,826
FTC SOLAR INC	COMMON STOCK USD.0001	36,600	98,088
FTI CONSULTING INC	COMMON STOCK USD.01	19,451	3,120,579
FUBOTV INC	COMMON STOCK	109,700	190,878
FUELCELL ENERGY INC	COMMON STOCK USD.0001	203,800	618,040
FULCRUM THERAPEUTICS INC	COMMON STOCK USD.001	23,200	189,287
FULGENT GENETICS INC	COMMON STOCK USD.0001	12,800	381,184
FULL HOUSE RESORTS INC	COMMON STOCK USD.0001	10,000	75,200
FULTON FINANCIAL CORP	COMMON STOCK USD2.5	89,945	1,513,774
FUNKO INC CLASS A	COMMON STOCK USD.0001	16,029	174,876
FUTUREFUEL CORP	COMMON STOCK USD.0001	15,000	121,950
FVCBANKCORP INC	COMMON STOCK USD.01	700	13,349
G III APPAREL GROUP LTD	COMMON STOCK USD.01	27,015	370,376
GAMBLING.COM GROUP LTD	COMMON STOCK	—	20,136
GAMESTOP CORP CLASS A	COMMON STOCK USD.001	159,208	2,938,980
GAMING AND LEISURE PROPERTIE	REIT	143,117	7,454,965
GANNETT CO INC	COMMON STOCK USD.01	96,199	195,284
GAP INC/THE	COMMON STOCK USD.05	121,200	1,367,136
GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	58,511	667,611
GATX CORP	COMMON STOCK USD.625	21,103	2,244,093
GCM GROSVENOR INC CLASS A	COMMON STOCK USD.0001	20,900	159,049
GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	16,566	254,454
GENERATION BIO CO	COMMON STOCK USD.0001	25,500	100,215
GENESCO INC	COMMON STOCK USD1.0	8,691	399,960
GENPACT LTD	COMMON STOCK USD.01	105,372	4,908,625
GENTEX CORP	COMMON STOCK USD.06	135,564	3,696,830
GENTHERM INC	COMMON STOCK	20,196	1,318,597
GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	302,528	1,600,373
GEO GROUP INC/THE	COMMON STOCK USD.01	71,152	779,114
GERMAN AMERICAN BANCORP	COMMON STOCK	16,930	631,489
GERON CORP	COMMON STOCK USD.001	237,236	574,111
GETTY REALTY CORP	REIT USD.01	23,351	790,431
GEVO INC	COMMON STOCK	121,900	231,610
GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	19,500	894,660
GINKGO BIOWORKS HOLDINGS INC	COMMON STOCK USD.0001	541,100	914,459
GLACIER BANCORP INC	COMMON STOCK USD.01	65,785	3,315,341
GLADSTONE COMMERCIAL CORP	REIT USD.001	21,700	401,450
GLADSTONE LAND CORP	REIT USD.001	19,200	352,320
GLATFELTER CORP	COMMON STOCK USD.01	27,688	76,973



GLAUKOS CORP	COMMON STOCK USD.001	27,730	1,211,246
GLOBAL INDUSTRIAL CO	COMMON STOCK USD.01	8,600	202,358
GLOBAL MEDICAL REIT INC	REIT	36,628	347,233
GLOBAL NET LEASE INC	REIT USD.01	59,833	752,101
GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	6,333	84,102
GLOBALFOUNDRIES INC	COMMON STOCK USD.02	37,800	2,037,042
GLOBALSTAR INC	COMMON STOCK USD.0001	394,700	524,951
GLOBANT SA	COMMON STOCK USD1.2	23,474	4,031,469
GLOBUS MEDICAL INC A	COMMON STOCK USD.001	46,100	3,423,847
GMS INC	COMMON STOCK USD.01	26,119	1,300,726
GODADDY INC CLASS A	COMMON STOCK USD.001	93,400	6,988,188
GOGO INC	COMMON STOCK USD.0001	31,500	464,940
GOLAR LNG LTD	COMMON STOCK USD1.0	61,534	1,402,360
GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	9,200	344,080
GOLDEN OCEAN GROUP LTD	COMMON STOCK USD.05	80,600	700,414
GOODYEAR TIRE + RUBBER CO	COMMON STOCK	166,423	1,689,193
GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	11,300	388,042
GOPRO INC CLASS A	COMMON STOCK USD.0001	76,200	379,476
GORMAN RUPP CO	COMMON STOCK	13,208	338,389
GOSSAMER BIO INC	COMMON STOCK USD.0001	38,425	83,382
GOVERNMENT STIF 3	GOVERNMENT STIF 3	15,250,705	15,250,705
GRACO INC	COMMON STOCK USD1.0	96,834	6,513,055
GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	117,700	560,252
GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	2,209	1,334,700
GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	18,302	1,933,789
GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	27,457	962,917
GRANITE POINT MORTGAGE TRUST	REIT USD.01	37,656	201,836
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	174,375	3,879,844
GRAY TELEVISION INC	COMMON STOCK	51,700	578,523
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	39,600	235,620
GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	5,229	311,073
GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	15,800	382,834
GREEN DOT CORP CLASS A	COMMON STOCK USD.001	31,116	492,255
GREEN PLAINS INC	COMMON STOCK USD.001	27,836	940,506
GREENBRIER COMPANIES INC	COMMON STOCK	19,797	663,793
GREENE COUNTY BANCORP INC	COMMON STOCK USD.1	400	40,195
GREENLIGHT BIOSCIENCES HOLDI	COMMON STOCK USD.0001	45,000	53,100
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	25,000	203,750
GREIF INC CL A	COMMON STOCK	15,103	1,012,807
GREIF INC CL B	COMMON STOCK	3,900	305,097
GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	28,000	341,094
GRIFFON CORP	COMMON STOCK USD.25	28,361	1,015,040
GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	53,400	1,558,746
GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	8,300	1,497,071
GROUPON INC	COMMON STOCK USD.0001	15,611	133,942
GROWGENERATION CORP	COMMON STOCK USD.001	34,600	135,632
GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	5,292	183,315
GUARDANT HEALTH INC	COMMON STOCK USD.00001	58,755	1,598,136



GUESS? INC	COMMON STOCK USD.01	25,050	518,285
GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	48,200	3,015,392
GULFPORT ENERGY CORP	COMMON STOCK USD.0001	6,800	500,752
GXO LOGISTICS INC	COMMON STOCK USD.01	60,149	2,567,761
H.B. FULLER CO.	COMMON STOCK USD1.0	31,863	2,282,028
H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	19,700	894,380
H+R BLOCK INC	COMMON STOCK	94,800	3,461,148
HACKETT GROUP INC/THE	COMMON STOCK USD.001	17,374	353,908
HAEMONETICS CORP/MASS	COMMON STOCK USD.01	30,312	2,384,039
HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	43,097	774,985
HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	77,831	4,428,584
HAMILTON LANE INC CLASS A	COMMON STOCK	21,250	1,357,450
HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	49,449	2,392,837
HANESBRANDS INC	COMMON STOCK USD.01	208,400	1,325,424
HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	21,149	523,438
HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	52,300	1,515,654
HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	20,381	2,754,085
HARBORONE BANCORP INC	COMMON STOCK USD.01	23,061	320,548
HARLEY DAVIDSON INC	COMMON STOCK USD.01	77,600	3,228,160
HARMONIC INC	COMMON STOCK USD.001	55,714	729,853
HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	14,300	820,992
HARSCO CORP	COMMON STOCK USD1.25	50,135	315,349
HAVERTY FURNITURE	COMMON STOCK USD1.0	11,618	347,378
HAWAIIAN ELECTRIC INDS	COMMON STOCK	64,337	2,692,503
HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	31,589	324,103
HAWKINS INC	COMMON STOCK USD.01	11,600	447,760
HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	7,483	341,898
HAYWARD HOLDINGS INC	COMMON STOCK USD.001	43,700	410,780
HBT FINANCIAL INC/DE	COMMON STOCK USD.01	2,359	46,166
HCI GROUP INC	COMMON STOCK	3,500	138,565
HEALTH CATALYST INC	COMMON STOCK USD.001	31,146	331,082
HEALTHCARE REALTY TRUST INC	REIT USD.01	222,550	4,288,539
HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	44,907	538,884
HEALTHEQUITY INC	COMMON STOCK USD.0001	47,955	2,999,094
HEALTHSTREAM INC	COMMON STOCK	15,300	380,052
HEARTLAND EXPRESS INC	COMMON STOCK USD.01	28,810	441,945
HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	24,206	1,128,484
HECLA MINING CO	COMMON STOCK USD.25	329,268	1,830,730
HEICO CORP	COMMON STOCK USD.01	25,934	4,214,964
HEICO CORP CLASS A	COMMON STOCK USD.01	45,525	5,456,171
HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	13,800	385,986
HELEN OF TROY LTD	COMMON STOCK USD.1	13,677	1,516,916
HELIOGEN INC	COMMON STOCK USD.0001	70,700	49,363
HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	20,200	1,099,688
HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	87,291	644,208
HELMERICH + PAYNE	COMMON STOCK USD.1	61,200	3,033,684
HERBALIFE NUTRITION LTD	COMMON STOCK USD.002	56,817	845,437
HERC HOLDINGS INC	COMMON STOCK USD.01	15,586	2,050,650

HERITAGE COMMERCE CORP	COMMON STOCK	36,000	468,000
HERITAGE CRYSTAL CLEAN INC	COMMON STOCK USD.01	10,500	341,040
HERITAGE FINANCIAL CORP	COMMON STOCK	22,357	685,018
HERON THERAPEUTICS INC	COMMON STOCK USD.01	69,569	173,923
HERSHA HOSPITALITY TRUST A	REIT USD.01	23,926	203,850
HERTZ GLOBAL HLDGS INC	COMMON STOCK USD.01	120,700	1,857,573
HESKA CORP	COMMON STOCK USD.001	6,148	382,160
HEXCEL CORP	COMMON STOCK USD.01	50,994	3,000,997
HF FOODS GROUP INC	COMMON STOCK	21,100	85,666
HF SINCLAIR CORP	COMMON STOCK	79,400	4,120,066
HIBBETT INC	COMMON STOCK USD.01	7,453	508,444
HIGHPEAK ENERGY INC	COMMON STOCK USD.0001	5,400	123,498
HIGHWOODS PROPERTIES INC	REIT USD.01	62,800	1,757,144
HILLENBRAND INC	COMMON STOCK	41,664	1,777,803
HILLEVAX INC	COMMON STOCK USD.0001	8,900	170,652
HILLMAN SOLUTIONS CORP	COMMON STOCK USD.0001	77,200	556,612
HILLTOP HOLDINGS INC	COMMON STOCK USD.01	29,200	876,292
HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	51,693	1,992,248
HIMS + HERS HEALTH INC	COMMON STOCK USD.0001	69,600	446,136
HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	1,000	275,960
HIPPO HOLDINGS INC	COMMON STOCK USD.0001	8,200	111,520
HIRERIGHT HOLDINGS CORP	COMMON STOCK USD.001	9,600	134,022
HNI CORP	COMMON STOCK USD1.0	25,778	732,869
HOLLEY INC	COMMON STOCK USD.0001	29,500	62,540
HOME BANCORP INC	COMMON STOCK USD.01	4,508	180,455
HOME BANCSHARES INC	COMMON STOCK USD.01	109,050	2,485,250
HOMESTREET INC	COMMON STOCK	12,653	348,970
HOMETRUST BANCSHARES INC	COMMON STOCK	6,816	164,743
HONEST CO INC/THE	COMMON STOCK USD.001	52,500	158,025
HOPE BANCORP INC	COMMON STOCK USD.001	67,420	863,650
HORACE MANN EDUCATORS	COMMON STOCK USD.001	26,000	971,620
HORIZON BANCORP INC/IN	COMMON STOCK	27,600	416,208
HORIZON THERAPEUTICS PLC	COMMON STOCK USD.0001	130,296	14,952,868
HOSTESS BRANDS INC	COMMON STOCK USD.0001	81,867	1,837,095
HOULIHAN LOKEY INC	COMMON STOCK USD.001	29,213	2,546,205
HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	3,300	138,864
HOWARD HUGHES CORP/THE	COMMON STOCK	22,204	1,696,830
HUB GROUP INC CL A	COMMON STOCK USD.01	20,183	1,604,347
HUBBELL INC	COMMON STOCK USD.01	30,922	7,374,116
HUBSPOT INC	COMMON STOCK USD.001	26,800	7,922,164
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	81,000	788,130
HUDSON TECHNOLOGIES INC	COMMON STOCK USD.01	24,700	249,964
HUNTSMAN CORP	COMMON STOCK USD.01	107,269	2,947,752
HURON CONSULTING GROUP INC	COMMON STOCK USD.01	13,294	965,144
HYATT HOTELS CORP CL A	COMMON STOCK USD.01	28,900	2,614,005
HYDROFARM HOLDINGS GROUP INC	COMMON STOCK USD.0001	24,400	37,820
HYLIION HOLDINGS CORP	COMMON STOCK USD.0001	73,200	171,288
HYSTER YALE MATERIALS	COMMON STOCK USD.01	6,840	173,120

HYZON MOTORS INC	COMMON STOCK	46,800	72,540
I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	12,900	313,986
IAA INC	COMMON STOCK USD.01	77,247	3,089,880
IAC INC	COMMON STOCK USD.0001	46,727	2,074,679
IBEX LTD	COMMON STOCK USD.0001	2,500	94,433
ICF INTERNATIONAL INC	COMMON STOCK USD.001	11,600	1,148,980
ICHOR HOLDINGS LTD	COMMON STOCK USD.0001	15,600	418,392
ICOSAVAX INC	COMMON STOCK USD.0001	17,000	134,980
ICU MEDICAL INC	COMMON STOCK USD.1	12,168	1,916,217
IDACORP INC	COMMON STOCK	28,981	3,125,601
IDEAYA BIOSCIENCES INC	COMMON STOCK	20,333	456,679
IDENTIV INC	COMMON STOCK USD.001	13,100	94,844
IDT CORP CLASS B	COMMON STOCK USD.01	7,100	222,545
IES HOLDINGS INC	COMMON STOCK USD.01	5,400	192,078
IGM BIOSCIENCES INC	COMMON STOCK USD.01	5,000	85,050
IHEARTMEDIA INC CLASS A	COMMON STOCK	69,900	428,487
IMAGO BIOSCIENCES INC	COMMON STOCK USD.0001	14,000	528,465
IMAX CORP	COMMON STOCK	30,480	446,837
IMMUNITYBIO INC	COMMON STOCK USD.0001	47,300	239,811
IMMUNOGEN INC	COMMON STOCK USD.01	128,541	637,563
IMMUNOVANT INC	COMMON STOCK USD.0001	25,200	447,300
IMPINJ INC	COMMON STOCK USD.001	11,800	1,331,997
INARI MEDICAL INC	COMMON STOCK USD.001	27,700	1,779,680
INDEPENDENCE REALTY TRUST IN	REIT USD.01	132,200	2,228,892
INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	12,500	299,000
INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	27,898	2,355,428
INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	21,320	1,280,906
INDIE SEMICONDUCTOR INC A	COMMON STOCK USD.0001	57,200	333,476
INDUS REALTY TRUST INC	REIT USD.01	3,420	217,136
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	41,599	136,029
INFINERA CORP	COMMON STOCK USD.001	113,700	766,338
INFORMATICA INC CLASS A	COMMON STOCK USD.01	19,800	343,722
INGEVITY CORP	COMMON STOCK USD.01	23,064	1,624,628
INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	8,331	803,608
INGREDION INC	COMMON STOCK USD.01	38,200	3,740,926
INHIBRX INC	COMMON STOCK USD.0001	17,600	453,378
INNOSPEC INC	COMMON STOCK USD.01	15,065	1,549,586
INNOVAGE HOLDING CORP	COMMON STOCK USD.001	14,500	104,110
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	16,700	1,692,545
INNOVID CORP	COMMON STOCK USD.0001	48,600	83,106
INNOVIVA INC	COMMON STOCK USD.01	27,200	360,400
INOGEN INC	COMMON STOCK USD.001	12,698	250,278
INOTIV INC	COMMON STOCK	12,076	59,655
INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	143,300	223,548
INSEEGO CORP	COMMON STOCK	48,191	40,601
INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	17,986	1,803,456
INSMED INC	COMMON STOCK USD.01	72,057	1,569,585
INSPERITY INC	COMMON STOCK USD.01	21,343	2,424,565

INSPIRATO INC	COMMON STOCK USD.0001	11,600	13,804
INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	16,403	4,181,964
INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	14,600	1,249,760
INSTEEL INDUSTRIES INC	COMMON STOCK	11,548	317,801
INSTIL BIO INC	COMMON STOCK USD.000001	33,400	21,042
INSTRUCTURE HOLDINGS INC	COMMON STOCK USD.01	9,500	222,680
INSULET CORP	COMMON STOCK USD.001	40,400	12,011,113
INTAPP INC	COMMON STOCK USD.001	5,700	192,043
INTEGER HOLDINGS CORP	COMMON STOCK USD.001	20,131	1,378,168
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK USD.01	43,800	2,455,866
INTEGRAL AD SCIENCE HOLDING	COMMON STOCK USD.001	11,700	166,149
INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	49,658	1,732,568
INTER PARFUMS INC	COMMON STOCK USD.001	11,162	1,077,356
INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	53,600	3,950,313
INTERCEPT PHARMACEUTICALS IN	COMMON STOCK USD.001	17,978	222,388
INTERDIGITAL INC	COMMON STOCK USD.01	19,319	955,904
INTERFACE INC	COMMON STOCK USD.1	38,525	380,242
INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	31,531	1,442,859
INTERNATIONAL GAME TECHNOLOG	COMMON STOCK USD.1	61,209	1,388,220
INTERNATIONAL MONEY EXPRESS	COMMON STOCK	20,130	490,568
INTERNATIONAL SEAWAYS INC	COMMON STOCK	27,370	1,031,747
INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	53,446	2,870,699
INTREPID POTASH INC	COMMON STOCK USD.001	5,610	161,961
INVENTRUST PROPERTIES CORP	REIT	44,200	1,046,214
INVESCO MORTGAGE CAPITAL	REIT USD.01	18,110	230,540
INVESTORS TITLE CO	COMMON STOCK	600	88,530
INVITAE CORP	COMMON STOCK USD.0001	141,530	263,246
INVIVYD INC	COMMON STOCK USD.0001	45,100	67,650
IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	81,500	3,108,473
IONQ INC	COMMON STOCK	68,100	234,945
IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK USD.000041666	92,200	589,158
IPG PHOTONICS CORP	COMMON STOCK USD.0001	20,000	1,893,400
IRADIMED CORP	COMMON STOCK USD.0001	3,848	108,860
IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	17,797	1,667,045
IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	72,600	3,767,620
IROBOT CORP	COMMON STOCK USD.01	16,125	776,096
IRONNET INC	COMMON STOCK USD.0001	39,600	9,108
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	78,328	970,484
ISTAR INC	REIT USD.001	43,118	328,990
ITEOS THERAPEUTICS INC	COMMON STOCK USD.001	13,700	267,561
ITRON INC	COMMON STOCK	27,191	1,377,224
ITT INC	COMMON STOCK USD1.0	48,200	3,909,020
IVANHOE ELECTRIC INC / U	COMMON STOCK USD.0001	4,100	102,026
IVERIC BIO INC	COMMON STOCK USD.001	78,700	1,684,967
J + J SNACK FOODS CORP	COMMON STOCK	9,222	1,380,626
JABIL INC	COMMON STOCK USD.001	79,536	5,424,355

JACK IN THE BOX INC	COMMON STOCK USD.01	12,322	840,730
JACKSON FINANCIAL INC A	COMMON STOCK USD.01	43,300	1,506,407
JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	20,826	435,472
JAMF HOLDING CORP	COMMON STOCK	38,000	809,400
JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.5	79,500	1,869,840
JANUS INTERNATIONAL GROUP IN	COMMON STOCK USD.0001	46,800	445,536
JANUX THERAPEUTICS INC	COMMON STOCK USD.001	10,100	133,017
JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	35,107	5,768,140
JBG SMITH PROPERTIES	REIT USD.01	66,558	1,263,271
JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	120,900	4,144,452
JELD WEN HOLDING INC	COMMON STOCK USD.01	50,937	491,542
JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	194,792	1,262,252
JOANN INC	COMMON STOCK USD.01	5,800	16,530
JOBY AVIATION INC	COMMON STOCK USD.0001	157,500	527,625
JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	6,100	496,052
JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	19,410	1,772,715
JOHN MARSHALL BANCORP INC	COMMON STOCK	600	37,416
JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	3,887	257,008
JOINT CORP/THE	COMMON STOCK USD.001	8,646	120,871
JONES LANG LASALLE INC	COMMON STOCK USD.01	28,460	4,535,670
JOUNCE THERAPEUTICS INC	COMMON STOCK USD.001	15,200	16,872
KADANT INC	COMMON STOCK USD.01	7,244	1,286,752
KAISER ALUMINUM CORP	COMMON STOCK USD.01	9,539	724,582
KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	9,791	66,187
KAMAN CORP	COMMON STOCK USD1.0	17,416	388,377
KAR AUCTION SERVICES INC	COMMON STOCK USD.01	67,009	874,467
KARUNA THERAPEUTICS INC	COMMON STOCK USD.00001	17,735	3,484,928
KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	52,671	179,081
KB HOME	COMMON STOCK USD1.0	47,990	1,528,482
KBR INC	COMMON STOCK USD.001	79,987	4,223,314
KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	35,963	365,024
KELLY SERVICES INC A	COMMON STOCK USD1.0	22,572	381,467
KEMPER CORP	COMMON STOCK USD.1	37,184	1,829,453
KENNAMETAL INC	COMMON STOCK USD1.25	50,625	1,218,038
KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	71,744	1,128,533
KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	10,200	513,815
KEZAR LIFE SCIENCES INC	COMMON STOCK USD.001	24,514	192,298
KFORCE INC	COMMON STOCK USD.01	12,390	679,344
KILROY REALTY CORP	REIT USD.01	67,081	2,594,022
KIMBALL ELECTRONICS INC	COMMON STOCK	15,000	338,850
KIMBALL INTERNATIONAL B	COMMON STOCK USD.05	25,100	163,150
KINETIK HOLDINGS INC	COMMON STOCK USD.0001	11,300	373,804
KINIKA PHARMACEUTICALS A	COMMON STOCK USD.000273	18,017	269,895
KINNATE BIOPHARMA INC	COMMON STOCK USD.0001	16,000	97,600
KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	12,491	3,318,950
KIRBY CORP	COMMON STOCK USD.1	34,467	2,269,433
KITE REALTY GROUP TRUST	REIT USD.01	132,754	2,794,472
KKR + CO INC	COMMON STOCK USD.01	339,800	15,810,654

KKR REAL ESTATE FINANCE TRUS	REIT USD.01	33,392	466,152
KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01	91,646	4,803,167
KNOWBE4 INC A	COMMON STOCK USD.00001	44,400	1,100,232
KNOWLES CORP	COMMON STOCK USD.01	54,775	899,406
KODIAK SCIENCES INC	COMMON STOCK USD.0001	21,000	150,360
KOHL'S CORP	COMMON STOCK USD.01	73,800	1,863,450
KONTOOR BRANDS INC	COMMON STOCK	31,684	1,267,043
KOPPERS HOLDINGS INC	COMMON STOCK USD.01	13,122	370,040
KORN FERRY	COMMON STOCK USD.01	33,300	1,685,646
KOSMOS ENERGY LTD	COMMON STOCK USD.01	267,900	1,703,844
KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	75,673	780,945
KRISPY KREME INC	COMMON STOCK USD.01	47,500	490,200
KRONOS BIO INC	COMMON STOCK	24,500	39,690
KRONOS WORLDWIDE INC	COMMON STOCK USD.01	13,998	131,581
KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	12,185	965,296
KULICKE + SOFFA INDUSTRIES	COMMON STOCK	33,300	1,473,858
KURA ONCOLOGY INC	COMMON STOCK USD.0001	38,761	481,024
KURA SUSHI USA INC CLASS A	COMMON STOCK USD.001	2,200	104,896
KYMERA THERAPEUTICS INC	COMMON STOCK	21,500	556,610
KYNDRYL HOLDINGS INC	COMMON STOCK USD.01	120,300	1,337,736
LA Z BOY INC	COMMON STOCK USD1.0	26,657	608,313
LADDER CAPITAL CORP REIT	REIT USD.001	72,967	732,589
LAKELAND BANCORP INC	COMMON STOCK	31,745	559,029
LAKELAND FINANCIAL CORP	COMMON STOCK	15,350	1,120,090
LAMAR ADVERTISING CO A	REIT USD.001	49,865	4,726,137
LANCASTER COLONY CORP	COMMON STOCK	11,660	2,300,518
LANDS END INC	COMMON STOCK USD.01	8,004	60,750
LANDSTAR SYSTEM INC	COMMON STOCK USD.01	21,300	3,469,770
LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	40,868	2,082,633
LATHAM GROUP INC	COMMON STOCK USD.0001	22,000	70,840
LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	78,300	5,080,104
LAUREATE EDUCATION INC	COMMON STOCK USD.001	62,296	683,003
LAZARD LTD CL A	COMMON STOCK USD.01	48,700	1,688,429
LCI INDUSTRIES	COMMON STOCK USD.01	15,030	1,389,524
LEAR CORP	COMMON STOCK USD.01	34,300	4,253,886
LEGACY HOUSING CORP	COMMON STOCK USD.001	5,600	106,176
LEGALZOOMCOM INC	COMMON STOCK USD.001	54,200	419,508
LEGGETT + PLATT INC	COMMON STOCK USD.01	79,800	2,571,954
LEMAITRE VASCULAR INC	COMMON STOCK USD.01	11,476	528,126
LEMONADE INC	COMMON STOCK USD.00001	25,900	354,312
LENDINGCLUB CORP	COMMON STOCK USD.01	61,612	542,186
LENDINGTREE INC	COMMON STOCK USD.01	7,695	164,134
LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	18,634	4,457,812
LESLIE S INC	COMMON STOCK USD.001	92,800	1,133,088
LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	45,642	87,176
LGI HOMES INC	COMMON STOCK USD.01	12,000	1,111,200

LHC GROUP INC	COMMON STOCK USD.01	18,060	2,920,121
LI CYCLE HOLDINGS CORP	COMMON STOCK USD.0001	75,800	360,808
LIBERTY BROADBAND A	COMMON STOCK USD.01	10,721	813,188
LIBERTY BROADBAND C	COMMON STOCK USD.01	70,115	5,347,671
LIBERTY ENERGY INC	COMMON STOCK	81,900	1,311,219
LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	24,800	186,744
LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	96,536	733,674
LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK USD.01	43,268	1,700,865
LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK USD.01	89,271	3,516,654
LIBERTY MEDIA CORP BRAVES A	TRACKING STK	6,946	226,926
LIBERTY MEDIA CORP BRAVES C	TRACKING STK	22,208	715,764
LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	12,108	646,930
LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	116,447	7,122,614
LIFE STORAGE INC	REIT USD.01	48,503	4,856,348
LIFE TIME GROUP HOLDINGS INC	COMMON STOCK USD.01	24,000	287,040
LIFECORE BIOMEDICAL INC	COMMON STOCK USD.001	20,543	133,119
LIFESTANCE HEALTH GROUP INC	COMMON STOCK USD.01	49,300	243,542
LIFETIME BRANDS INC	COMMON STOCK USD.01	8,000	60,720
LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	9,782	653,438
LIGHT + WONDER INC	COMMON STOCK USD.001	55,080	3,227,688
LIGHTWAVE LOGIC INC	COMMON STOCK USD.001	64,100	276,271
LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	32,353	4,674,685
LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	20,200	155,540
LINDSAY CORP	COMMON STOCK USD1.0	6,833	1,112,754
LIONS GATE ENTERTAINMENT A	COMMON STOCK NPV	39,300	224,403
LIONS GATE ENTERTAINMENT B	COMMON STOCK	71,315	387,240
LIQUIDIA CORP	COMMON STOCK USD.001	27,700	176,449
LIQUIDITY SERVICES INC	COMMON STOCK USD.001	16,507	232,088
LITHIA MOTORS INC	COMMON STOCK	15,901	3,255,571
LITTELFUSE INC	COMMON STOCK USD.01	13,976	3,077,515
LIVANOVA PLC	COMMON STOCK GBP1.0	32,409	1,799,996
LIVE OAK BANCSHARES INC	COMMON STOCK NPV	19,900	600,980
LIVENT CORP	COMMON STOCK USD.001	96,879	1,924,986
LIVEPERSON INC	COMMON STOCK USD.001	40,800	413,712
LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	41,400	970,416
LIVEVOX HOLDINGS INC	COMMON STOCK USD.0001	8,700	25,839
LL FLOORING HOLDINGS INC	COMMON STOCK USD.001	20,000	112,400
LOCAL BOUNTI CORP	COMMON STOCK USD.0001	24,500	55,500
LORDSTOWN MOTORS CORP CL A	COMMON STOCK USD.0001	70,000	79,800
LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	44,131	2,612,555
LOVESAC CO/THE	COMMON STOCK USD.00001	6,700	147,467
LOYALTY VENTURES INC	COMMON STOCK USD.01	12,080	29,113
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	46,649	10,213,818
LSB INDUSTRIES INC	COMMON STOCK USD.1	43,200	574,560
LTC PROPERTIES INC	REIT USD.01	24,680	876,880
LUCID GROUP INC	COMMON STOCK USD.0001	317,600	2,169,208
LULU S FASHION LOUNGE HOLDIN	COMMON STOCK USD.001	7,600	19,076
LULULEMON ATHLETICA INC	COMMON STOCK USD.005	66,045	21,159,497



LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	39,818	2,077,305
LUMINAR TECHNOLOGIES INC	COMMON STOCK USD.0001	136,900	677,655
LUTHER BURBANK CORP	COMMON STOCK	9,700	107,767
LUXFER HOLDINGS PLC	COMMON STOCK USD.5	16,900	231,868
LXP INDUSTRIAL TRUST	REIT USD.0001	171,308	1,716,506
LYELL IMMUNOPHARMA INC	COMMON STOCK USD.0001	104,300	361,921
LYFT INC A	COMMON STOCK USD.00001	182,400	2,046,422
M/I HOMES INC	COMMON STOCK USD.01	16,742	773,146
MACATAWA BANK CORP	COMMON STOCK	16,100	177,583
MACERICH CO/THE	REIT USD.01	126,301	1,422,149
MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	30,177	1,900,547
MACROGENICS INC	COMMON STOCK USD.01	38,201	256,329
MACY S INC	COMMON STOCK USD.01	158,000	3,262,700
MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	16,707	751,314
MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	11,617	2,129,745
MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	7,378	2,170,490
MAGNITE INC	COMMON STOCK USD.00001	81,420	862,238
MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	96,800	2,345,008
MALIBU BOATS INC A	COMMON STOCK USD.01	12,700	676,910
MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	36,402	4,419,203
MANITOWOC COMPANY INC	COMMON STOCK USD.01	23,650	216,634
MANNKIND CORP	COMMON STOCK USD.01	152,177	801,973
MANPOWERGROUP INC	COMMON STOCK USD.01	30,200	2,512,942
MARATHON DIGITAL HOLDINGS IN	COMMON STOCK USD.001	71,500	244,530
MARAVAI LIFESCIENCES HLDGS A	COMMON STOCK USD.01	67,800	970,218
MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	15,400	530,530
MARCUS CORPORATION	COMMON STOCK USD1.0	16,800	241,752
MARINE PRODUCTS CORP	COMMON STOCK USD.1	4,962	58,403
MARINEMAX INC	COMMON STOCK USD.001	12,762	398,430
MARKEL CORP	COMMON STOCK	7,940	10,460,871
MARKETWISE INC	COMMON STOCK USD.0001	19,200	32,256
MARKFORGED HOLDING CORP	COMMON STOCK USD.0001	21,700	46,097
MARQETA INC A	COMMON STOCK USD.0001	249,000	1,541,557
MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	22,510	3,029,621
MARTEN TRANSPORT LTD	COMMON STOCK USD.01	36,109	714,236
MARVELL TECHNOLOGY INC	COMMON STOCK USD.002	502,781	18,623,008
MASIMO CORP	COMMON STOCK USD.001	28,300	4,186,985
MASONITE INTERNATIONAL CORP	COMMON STOCK	13,625	1,098,311
MASTEC INC	COMMON STOCK USD.1	35,668	3,043,550
MASTERBRAND INC	COMMON STOCK	76,000	573,800
MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	11,600	300,092
MATADOR RESOURCES CO	COMMON STOCK USD.01	67,237	3,848,646
MATERION CORP	COMMON STOCK	12,459	1,090,287
MATIV HOLDINGS INC	COMMON STOCK USD.1	32,998	689,658
MATSON INC	COMMON STOCK	23,024	1,439,230
MATTEL INC	COMMON STOCK USD1.0	202,801	3,617,970
MATTERPORT INC	COMMON STOCK USD.0001	125,500	351,400
MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	18,808	572,516



MAXAR TECHNOLOGIES INC	COMMON STOCK	44,900	2,323,126
MAXCYTE INC	COMMON STOCK NPV	59,100	322,686
MAXIMUS INC	COMMON STOCK	36,728	2,693,264
MAXLINEAR INC	COMMON STOCK	43,380	1,472,751
MBIA INC	COMMON STOCK USD1.0	31,336	402,668
MCGRATH RENTCORP	COMMON STOCK	12,526	1,236,817
MDC HOLDINGS INC	COMMON STOCK USD.01	35,233	1,113,363
MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	116,568	3,536,673
MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	11,300	112,435
MEDICAL PROPERTIES TRUST INC	REIT USD.001	342,581	3,816,352
MEDIFAST INC	COMMON STOCK USD.001	6,612	762,694
MEDPACE HOLDINGS INC	COMMON STOCK USD.01	15,279	3,245,412
MEIRAGTX HOLDINGS PLC	COMMON STOCK USD.00001	18,500	120,620
MERCANTILE BANK CORP	COMMON STOCK	6,600	220,968
MERCHANTS BANCORP/IN	COMMON STOCK	10,057	244,586
MERCURY GENERAL CORP	COMMON STOCK	16,800	574,560
MERCURY SYSTEMS INC	COMMON STOCK USD.01	28,896	1,292,807
MERIDIAN BIOSCIENCE INC	COMMON STOCK	26,140	868,109
MERIDIANLINK INC	COMMON STOCK USD.001	13,900	190,847
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	31,430	2,247,835
MERITAGE HOMES CORP	COMMON STOCK USD.01	21,160	1,950,952
MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	54,694	320,507
MESA LABORATORIES INC	COMMON STOCK	3,100	515,251
METHODE ELECTRONICS INC	COMMON STOCK USD.5	22,060	978,802
METROCITY BANKSHARES INC	COMMON STOCK	12,500	270,375
METROPOLITAN BANK HOLDING CO	COMMON STOCK	6,200	363,754
MFA FINANCIAL INC	REIT USD.01	69,425	683,836
MGE ENERGY INC	COMMON STOCK USD1.0	22,450	1,580,480
MGIC INVESTMENT CORP	COMMON STOCK USD1.0	177,600	2,308,800
MGP INGREDIENTS INC	COMMON STOCK	8,474	901,464
MICROSTRATEGY INC CL A	COMMON STOCK USD.001	5,680	804,118
MICROVAST HOLDINGS INC	COMMON STOCK USD.0001	107,500	164,475
MICROVISION INC	COMMON STOCK USD.001	98,900	232,415
MID PENN BANCORP INC	COMMON STOCK USD1.0	8,800	263,736
MIDDLEBY CORP	COMMON STOCK USD.01	31,382	4,202,050
MIDDLESEX WATER CO	COMMON STOCK	10,492	825,406
MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	7,899	210,271
MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	8,700	276,225
MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	5,600	149,296
MILLERKNOLL INC	COMMON STOCK USD.2	45,760	961,418
MIMEDX GROUP INC	COMMON STOCK USD.001	69,400	192,932
MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	19,910	1,208,935
MIRATI THERAPEUTICS INC	COMMON STOCK	26,182	1,186,306
MIRION TECHNOLOGIES INC	COMMON STOCK USD.0001	78,500	518,885
MIRUM PHARMACEUTICALS INC	COMMON STOCK	10,375	202,313
MISSION PRODUCE INC	COMMON STOCK USD.001	23,200	269,584
MISTER CAR WASH INC	COMMON STOCK USD.01	47,700	440,271
MITEK SYSTEMS INC	COMMON STOCK USD.001	24,900	241,281

MKS INSTRUMENTS INC	COMMON STOCK	32,003	2,787,873
MODEL N INC	COMMON STOCK USD.00015	23,757	963,584
MODINE MANUFACTURING CO	COMMON STOCK USD.625	30,700	609,702
MODIVCARE INC	COMMON STOCK USD.001	7,755	695,856
MOELIS + CO CLASS A	COMMON STOCK USD.01	37,200	1,427,364
MOMENTIVE GLOBAL INC	COMMON STOCK USD.00001	81,100	567,700
MOMENTUS INC	COMMON STOCK	20,400	15,910
MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	8,025	617,042
MONEYGRAM INTERNATIONAL INC	COMMON STOCK USD.01	55,600	605,484
MONGODB INC	COMMON STOCK USD.001	38,500	7,735,814
MONRO INC	COMMON STOCK USD.01	20,208	913,402
MONTAUK RENEWABLES INC	COMMON STOCK USD.01	42,800	472,084
MONTE ROSA THERAPEUTICS INC	COMMON STOCK USD.0001	16,300	124,043
MONTROSE ENVIRONMENTAL GROUP	COMMON STOCK	16,200	719,118
MOOG INC CLASS A	COMMON STOCK USD1.0	18,099	1,588,368
MORNINGSTAR INC	COMMON STOCK	14,495	3,182,791
MORPHIC HOLDING INC	COMMON STOCK USD.0001	13,078	371,239
MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	12,989	154,050
MOVADO GROUP INC	COMMON STOCK USD.01	9,900	319,275
MP MATERIALS CORP	COMMON STOCK USD.0001	49,300	1,252,854
MR COOPER GROUP INC	COMMON STOCK USD.01	37,801	1,516,954
MRC GLOBAL INC	COMMON STOCK USD.01	50,452	584,234
MSA SAFETY INC	COMMON STOCK	22,515	3,246,438
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	26,701	2,181,472
MUELLER INDUSTRIES INC	COMMON STOCK USD.01	33,640	1,984,760
MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	98,800	1,063,088
MULLEN AUTOMOTIVE INC	COMMON STOCK	61,700	17,646
MULTIPLAN CORP	COMMON STOCK	218,100	250,815
MURPHY OIL CORP	COMMON STOCK USD1.0	85,109	3,703,549
MURPHY USA INC	COMMON STOCK	12,302	3,438,901
MVB FINANCIAL CORP	COMMON STOCK USD1.0	6,400	140,928
MYERS INDUSTRIES INC	COMMON STOCK	22,743	505,577
MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	10,300	948,321
MYRIAD GENETICS INC	COMMON STOCK USD.01	49,200	713,892
N ABLE INC	COMMON STOCK USD.001	39,461	405,659
N B T BANCORP INC	COMMON STOCK USD.01	21,978	975,996
NABORS INDUSTRIES LTD	COMMON STOCK USD.001	5,082	787,049
NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	1,500	57,000
NANO X IMAGING LTD	COMMON STOCK ILS.01	24,100	177,858
NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	28,309	225,623
NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	18,390	505,357
NATERA INC	COMMON STOCK USD.0001	57,431	2,307,003
NATIONAL BANK HOLD CL A	COMMON STOCK	18,400	774,088
NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	14,220	661,657
NATIONAL ENERGY SERVICES REU	COMMON STOCK	21,400	148,516
NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	50,610	3,222,604
NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	7,597	452,022
NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01	75,425	2,783,183

NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	3,500	239,610
NATIONAL RESEARCH CORP	COMMON STOCK USD.001	9,027	336,707
NATIONAL RETAIL PROPERTIES	REIT USD.01	101,256	4,651,780
NATIONAL STORAGE AFFILIATES	REIT USD.01	49,900	1,802,388
NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	45,755	1,773,464
NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01	1,381	388,061
NATL HEALTH INVESTORS INC	REIT USD.01	24,417	1,275,056
NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	6,300	57,582
NATURES SUNSHINE PRODS INC	COMMON STOCK	6,129	50,993
NAUTILUS BIOTECHNOLOGY INC	COMMON STOCK USD.0001	27,600	49,680
NAVIENT CORP	COMMON STOCK USD.01	66,600	1,095,570
NCINO INC	COMMON STOCK USD.0005	40,400	1,068,176
NCR CORPORATION	COMMON STOCK USD.01	73,282	1,715,532
NECESSITY RETAIL REIT INC/TH	REIT	77,800	461,354
NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	112,100	253,346
NELNET INC CL A	COMMON STOCK USD.01	9,000	816,750
NEOGAMES SA	COMMON STOCK	5,300	64,607
NEOGEN CORP	COMMON STOCK USD.16	126,922	1,933,022
NEOGENOMICS INC	COMMON STOCK USD.001	71,083	656,807
NERDWALLET INC CL A	COMMON STOCK USD.0001	11,200	107,520
NERDY INC	COMMON STOCK USD.0001	35,600	80,100
NETGEAR INC	COMMON STOCK USD.001	19,200	347,712
NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	41,629	1,353,359
NETSTREIT CORP	REIT USD.01	25,400	465,582
NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	55,450	6,682,669
NEVRO CORP	COMMON STOCK USD.001	21,600	855,360
NEW FORTRESS ENERGY INC	COMMON STOCK	28,800	1,382,902
NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	58,630	2,909,221
NEW RELIC INC	COMMON STOCK USD.001	31,700	1,789,465
NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	406,686	3,497,500
NEW YORK MORTGAGE TRUST INC	REIT USD.02	216,400	553,984
NEW YORK TIMES CO A	COMMON STOCK USD.1	94,900	3,099,930
NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	87,650	698,571
NEWMARKET CORP	COMMON STOCK	3,459	1,076,129
NEWPARK RESOURCES INC	COMMON STOCK USD.01	55,291	229,458
NEXPOINT REAL ESTATE FINANCE	REIT USD.01	2,400	38,136
NEXPOINT RESIDENTIAL	REIT USD.01	14,100	613,632
NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01	21,305	3,729,014
NEXTDECADE CORP	COMMON STOCK USD.0001	22,900	113,126
NEXTGEN HEALTHCARE INC	COMMON STOCK USD.01	34,000	638,520
NEXTTIER OILFIELD SOLUTIONS I	COMMON STOCK USD.01	105,480	974,635
NEXTNAV INC	COMMON STOCK USD.0001	46,200	135,366
NGM BIOPHARMACEUTICALS INC	COMMON STOCK USD.001	22,684	113,874
NI HOLDINGS INC	COMMON STOCK USD.01	6,400	84,928
NICOLET BANKSHARES INC	COMMON STOCK USD.01	7,800	622,362
NIKOLA CORP	COMMON STOCK USD.0001	159,500	425,398

NKARTA INC	COMMON STOCK	18,800	112,612
NL INDUSTRIES	COMMON STOCK USD.125	12,400	84,444
NLIGHT INC	COMMON STOCK	23,886	242,204
NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	52,600	1,099,340
NOBLE CORP PLC	COMMON STOCK	49,300	1,859,103
NOODLES + CO	COMMON STOCK USD.01	20,100	110,349
NORDIC AMERICAN TANKERS LTD	COMMON STOCK USD.01	117,400	359,244
NORDSTROM INC	COMMON STOCK	68,800	1,110,432
NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	39,500	1,217,390
NORTHFIELD BANCORP INC	COMMON STOCK USD.01	30,653	482,172
NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	58,895	845,724
NORTHWEST NATURAL HOLDING CO	COMMON STOCK	18,516	881,176
NORTHWEST PIPE CO	COMMON STOCK USD.01	6,244	210,423
NORTHWESTERN CORP	COMMON STOCK USD.01	32,395	1,922,319
NOV INC	COMMON STOCK USD.01	228,400	4,813,056
NOVAGOLD RESOURCES INC	COMMON STOCK	146,000	873,080
NOVANTA INC	COMMON STOCK	21,300	2,894,031
NOVAVAX INC	COMMON STOCK USD.01	48,360	497,141
NOVOCURE LTD	COMMON STOCK	59,971	4,457,555
NOW INC	COMMON STOCK USD.01	67,200	853,440
NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	30,191	1,272,853
NURIX THERAPEUTICS INC	COMMON STOCK	25,700	282,186
NUSCALE POWER CORP	COMMON STOCK USD.0001	14,000	143,640
NUTANIX INC A	COMMON STOCK USD.000025	135,085	3,518,964
NUTEX HEALTH INC	COMMON STOCK	146,600	278,540
NUVALENT INC A	COMMON STOCK USD.0001	10,800	342,472
NUVASIVE INC	COMMON STOCK USD.001	31,801	1,311,473
NUVATION BIO INC	COMMON STOCK USD.0001	87,600	168,192
NV5 GLOBAL INC	COMMON STOCK USD.01	7,300	965,936
NVENT ELECTRIC PLC	COMMON STOCK USD.01	95,330	3,667,345
O I GLASS INC	COMMON STOCK	93,240	1,544,987
OAK STREET HEALTH INC	COMMON STOCK USD.001	70,000	1,505,700
OCEANEERING INTL INC	COMMON STOCK USD.25	60,303	1,054,699
OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	33,932	721,055
OCUGEN INC	COMMON STOCK USD.001	120,100	156,130
OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	52,050	146,261
ODP CORP/THE	COMMON STOCK USD.01	24,724	1,125,931
OFFICE PROPERTIES INCOME TRU	REIT USD.01	29,976	400,180
OFG BANCORP	COMMON STOCK USD1.0	27,618	761,152
OGE ENERGY CORP	COMMON STOCK USD.01	115,200	4,556,160
OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	41,800	311,828
OKTA INC	COMMON STOCK	86,700	6,115,542
OLAPLEX HOLDINGS INC	COMMON STOCK USD.001	71,700	373,557
OLD NATIONAL BANCORP	COMMON STOCK	168,744	3,113,132
OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	163,070	3,938,141
OLD SECOND BANCORP INC	COMMON STOCK USD1.0	24,800	397,792
OLIN CORP	COMMON STOCK USD1.0	74,235	3,930,001
OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	36,029	1,687,598

OLO INC CLASS A	COMMON STOCK USD.001	51,600	322,500
OLYMPIC STEEL INC	COMMON STOCK	5,789	194,395
OMEGA FLEX INC	COMMON STOCK USD.01	2,100	195,972
OMEGA HEALTHCARE INVESTORS	REIT USD.1	135,596	3,809,475
OMNIAB INC	COMMON STOCK USD.0001	48,912	176,083
OMNICELL INC	COMMON STOCK USD.001	25,200	1,270,584
ON24 INC	COMMON STOCK USD.0001	16,400	141,532
ONCOLOGY INSTITUTE INC/THE	COMMON STOCK USD.0001	17,600	29,040
ONE GAS INC	COMMON STOCK	32,000	2,423,040
ONE GROUP HOSPITALITY INC/TH	COMMON STOCK USD.0001	12,700	80,010
ONE LIBERTY PROPERTIES INC	REIT USD1.0	11,095	246,531
ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	65,635	2,186,302
ONESPAN INC	COMMON STOCK USD.001	23,297	260,693
ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	31,500	293,895
ONEWATER MARINE INC CL A	COMMON STOCK USD.01	6,000	171,600
ONTO INNOVATION INC	COMMON STOCK	29,790	2,028,401
OOMA INC	COMMON STOCK USD.0001	14,300	194,766
OPEN LENDING CORP CL A	COMMON STOCK	65,100	439,425
OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001	270,400	313,664
OPKO HEALTH INC	COMMON STOCK USD.01	249,622	312,028
OPORTUN FINANCIAL CORP	COMMON STOCK USD.0001	12,300	67,773
OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	6,500	275,145
OPTIMIZERX CORP	COMMON STOCK USD.001	10,495	176,316
OPTION CARE HEALTH INC	COMMON STOCK USD.0001	87,379	2,737,558
ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	47,610	229,480
ORCHID ISLAND CAPITAL INC	REIT USD.01	12,039	126,410
ORGANOGENESIS HOLDINGS INC	COMMON STOCK	42,400	114,056
ORIGIN BANCORP INC	COMMON STOCK	14,800	543,160
ORIGIN MATERIALS INC	COMMON STOCK USD.0001	61,000	281,210
ORION ENGINEERED CARBONS SA	COMMON STOCK	37,700	671,437
ORION OFFICE REIT INC	REIT USD.01	34,600	295,484
ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	28,755	2,504,028
ORRSTOWN FINL SERVICES INC	COMMON STOCK	6,700	155,172
ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	12,900	264,837
ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	8,846	351,452
OSCAR HEALTH INC CLASS A	COMMON STOCK USD.00001	67,700	166,542
OSHKOSH CORP	COMMON STOCK USD.01	37,925	3,344,606
OSI SYSTEMS INC	COMMON STOCK	9,700	771,344
OTTER TAIL CORP	COMMON STOCK USD5.0	25,800	1,514,718
OUSTER INC	COMMON STOCK USD.0001	96,500	83,280
OUTBRAIN INC	COMMON STOCK USD.001	5,900	41,282
OUTFRONT MEDIA INC	REIT USD.01	89,622	1,485,933
OUTLOOK THERAPEUTICS INC	COMMON STOCK USD.01	29,700	52,319
OUTSET MEDICAL INC	COMMON STOCK USD.001	28,600	738,452
OVERSTOCK.COM INC	COMMON STOCK USD.0001	26,200	507,232
OVINTIV INC	COMMON STOCK	146,500	7,429,015

OWENS + MINOR INC	COMMON STOCK USD2.0	44,371	866,566
OWENS CORNING	COMMON STOCK USD.001	55,896	4,767,929
OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	9,091	847,099
P.A.M. TRANSPORTATION SVCS	COMMON STOCK USD.01	2,300	59,570
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	135,212	1,106,034
PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	56,228	1,774,556
PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	27,300	1,054,053
PACTIV EVERGREEN INC	COMMON STOCK	25,100	285,136
PACWEST BANCORP	COMMON STOCK	67,716	1,554,082
PAGERDUTY INC	COMMON STOCK USD.000005	48,663	1,311,083
PALANTIR TECHNOLOGIES INC A	COMMON STOCK USD.001	1,066,400	6,996,575
PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	173,900	24,363,686
PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	14,833	669,858
PAPA JOHN S INTL INC	COMMON STOCK USD.01	19,050	1,568,006
PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	27,190	632,168
PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	13,400	349,338
PARAGON 28 INC	COMMON STOCK USD.01	26,400	504,504
PARAMOUNT GROUP INC	REIT USD.01	117,800	699,732
PARDES BIOSCIENCES INC	COMMON STOCK USD.0001	12,600	21,294
PARK AEROSPACE CORP	COMMON STOCK USD.1	14,550	195,116
PARK HOTELS + RESORTS INC	REIT USD.01	141,173	1,664,430
PARK NATIONAL CORP	COMMON STOCK	8,317	1,170,618
PARSONS CORP	COMMON STOCK USD1.0	19,700	911,125
PARTY CITY HOLDCO INC	COMMON STOCK USD.01	69,000	25,220
PATHWARD FINANCIAL INC	COMMON STOCK USD.01	17,816	766,979
PATRICK INDUSTRIES INC	COMMON STOCK	13,370	810,222
PATTERSON COS INC	COMMON STOCK USD.01	52,963	1,484,553
PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	126,712	2,133,830
PAYA HOLDINGS INC	COMMON STOCK USD.0001	51,300	403,731
PAYCOR HCM INC	COMMON STOCK USD.001	28,800	775,706
PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	23,631	4,590,558
PAYONEER GLOBAL INC	COMMON STOCK USD.01	124,100	699,075
PAYSAFE LTD	COMMON STOCK USD.0001	16,725	232,310
PBF ENERGY INC CLASS A	COMMON STOCK USD.001	57,251	2,334,696
PC CONNECTION INC	COMMON STOCK USD.01	6,300	295,470
PCSB FINANCIAL CORP	COMMON STOCK USD.01	7,800	148,512
PDC ENERGY INC	COMMON STOCK USD.01	51,639	3,278,044
PDF SOLUTIONS INC	COMMON STOCK USD.00015	18,600	530,472
PEABODY ENERGY CORP	COMMON STOCK	68,700	1,815,054
PEAPACK GLADSTONE FINL CORP	COMMON STOCK	10,805	402,162
PEAR THERAPEUTICS INC	COMMON STOCK USD.0001	46,600	54,988
PEBBLEBROOK HOTEL TRUST	REIT USD.01	80,055	1,071,936
PEDIATRIX MEDICAL GROUP INC	COMMON STOCK USD.01	47,547	706,548
PEGASYSTEMS INC	COMMON STOCK USD.01	25,661	878,633
PELOTON INTERACTIVE INC A	COMMON STOCK USD.000025	182,000	1,445,080
PENN ENTERTAINMENT INC	COMMON STOCK USD.01	91,800	2,726,460
PENNANT GROUP INC/THE	COMMON STOCK USD.001	16,882	185,364
PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	18,358	1,040,164

PENNYMAC MORTGAGE INVESTMENT	REIT USD.01	61,442	761,266
PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	15,800	1,815,894
PENUMBRA INC	COMMON STOCK USD.001	21,200	4,716,152
PEOPLES BANCORP INC	COMMON STOCK	11,905	336,316
PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	3,805	197,251
PEPGEN INC	COMMON STOCK USD.0001	6,300	114,988
PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	47,882	665,560
PERELLA WEINBERG PARTNERS	COMMON STOCK USD.0001	3,800	120,561
PERFICIENT INC	COMMON STOCK USD.001	19,800	1,382,634
PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	87,684	5,119,869
PERIMETER SOLUTIONS SA	COMMON STOCK USD1.0	69,900	638,886
PERMIAN RESOURCES CORP	COMMON STOCK USD.0001	113,100	1,103,571
PERRIGO CO PLC	COMMON STOCK EUR.001	77,500	2,662,431
PETCO HEALTH AND WELLNESS CO	COMMON STOCK USD.001	34,900	330,852
PETIQ INC	COMMON STOCK USD.001	14,798	136,438
PETMED EXPRESS INC	COMMON STOCK USD.001	13,500	238,950
PGT INNOVATIONS INC	COMMON STOCK USD.01	35,000	628,600
PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	13,700	153,714
PHENOMEX INC	COMMON STOCK	43,600	116,848
PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	14,113	189,255
PHILLIPS EDISON + COMPANY IN	REIT USD.01	67,700	2,155,568
PHOTRONICS INC	COMMON STOCK USD.01	36,542	615,002
PHREESIA INC	COMMON STOCK USD.01	30,194	977,078
PHYSICIANS REALTY TRUST	REIT USD.01	136,100	1,969,367
PIEDMONT LITHIUM INC	COMMON STOCK USD.0001	10,000	440,200
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	76,000	696,920
PILGRIM S PRIDE CORP	COMMON STOCK USD.01	29,842	708,151
PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	43,197	3,236,722
PINTEREST INC CLASS A	COMMON STOCK USD.00001	344,886	8,373,832
PIONEER BANCORP INC/NY	COMMON STOCK USD.01	8,000	91,200
PIPER SANDLER COS	COMMON STOCK USD.01	10,941	1,424,409
PITNEY BOWES INC	COMMON STOCK USD1.0	107,100	406,980
PJT PARTNERS INC A	COMMON STOCK	14,600	1,075,874
PLANET FITNESS INC CL A	COMMON STOCK USD.0001	48,700	3,837,560
PLANET LABS PBC	COMMON STOCK USD.0001	89,200	388,020
PLAYSTUDIOS INC	COMMON STOCK USD.0001	45,400	176,152
PLAYTIKA HOLDING CORP	COMMON STOCK USD.01	61,600	779,591
PLBY GROUP INC	COMMON STOCK USD.0001	17,800	48,950
PLEXUS CORP	COMMON STOCK USD.01	16,754	1,724,489
PLUG POWER INC	COMMON STOCK USD.01	306,800	3,795,116
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	17,300	331,814
PMV PHARMACEUTICALS INC	COMMON STOCK	21,300	185,310
PNM RESOURCES INC	COMMON STOCK	51,432	2,509,367
POINT BIOPHARMA GLOBAL INC	COMMON STOCK USD.0001	45,600	355,031
POLARIS INC	COMMON STOCK USD.01	32,568	3,289,368
POPULAR INC	COMMON STOCK USD.01	43,184	2,863,963



PORCH GROUP INC	COMMON STOCK USD.0001	48,400	90,992
PORTILLO S INC CL A	COMMON STOCK USD.01	14,500	236,640
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	51,326	2,514,974
POSHMARK INC CLASS A	COMMON STOCK USD.0001	26,400	472,032
POST HOLDINGS INC	COMMON STOCK USD.01	32,114	2,898,610
POSTAL REALTY TRUST INC A	REIT USD.01	10,200	148,206
POTLATCHDELTIC CORP	REIT USD1.0	47,349	2,082,883
POWELL INDUSTRIES INC	COMMON STOCK USD.01	6,300	221,634
POWER INTEGRATIONS INC	COMMON STOCK USD.001	33,150	2,377,518
POWERSCHOOL HOLDINGS INC A	COMMON STOCK USD.0001	27,000	623,160
PRA GROUP INC	COMMON STOCK USD.01	24,481	826,968
PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001	20,292	48,295
PRECIGEN INC	COMMON STOCK	45,900	69,768
PREFERRED BANK/LOS ANGELES	COMMON STOCK	8,200	611,884
PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	2,100	174,909
PREMIER FINANCIAL CORP	COMMON STOCK USD.01	20,524	553,532
PREMIER INC CLASS A	COMMON STOCK USD.01	67,900	2,375,142
PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	30,986	1,939,724
PRICESMART INC	COMMON STOCK USD.0001	15,291	929,387
PRIME MEDICINE INC	COMMON STOCK USD.00001	—	107,468
PRIMERICA INC	COMMON STOCK	22,063	3,128,975
PRIMIS FINANCIAL CORP	COMMON STOCK USD.01	14,700	174,195
PRIMO WATER CORP	COMMON STOCK	93,555	1,453,845
PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	33,100	726,214
PRIORITY TECHNOLOGY HOLDINGS	COMMON STOCK USD.001	4,300	22,618
PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01	25,600	581,376
PROASSURANCE CORP	COMMON STOCK USD.01	33,435	584,109
PROCEPT BIOROBOTICS CORP	COMMON STOCK USD.00001	14,700	610,638
PROCORE TECHNOLOGIES INC	COMMON STOCK USD.0001	40,700	1,976,845
PROFESSIONAL HOLDING CORP A	COMMON STOCK USD.01	2,600	119,286
PROFRAC HOLDING CORP A	COMMON STOCK USD.01	9,900	307,446
PROG HOLDINGS INC	COMMON STOCK USD.5	31,302	528,691
PROGENIC PHARMACEUTICALS INC.	COMMON STOCK	68,286	25,703
PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	27,485	1,386,618
PROGNY INC	COMMON STOCK USD.0001	42,000	1,361,259
PROMETHEUS BIOSCIENCES INC	COMMON STOCK USD.0001	20,300	2,255,001
PROPETRO HOLDING CORP	COMMON STOCK	53,897	558,912
PROS HOLDINGS INC	COMMON STOCK USD.001	24,300	589,518
PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	51,065	3,769,550
PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	27,753	302,785
PROTERRA INC	COMMON STOCK USD.0001	135,600	511,212
PROTHENA CORP PLC	COMMON STOCK USD.01	22,400	1,349,600
PROTO LABS INC	COMMON STOCK USD.001	17,200	439,116
PROVENTION BIO INC	COMMON STOCK	32,700	386,872
PROVIDENT BANCORP INC	COMMON STOCK USD.01	9,606	69,932
PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	45,564	973,247



PTC THERAPEUTICS INC	COMMON STOCK USD.001	43,290	1,652,379
PUBMATIC INC CLASS A	COMMON STOCK USD.0001	23,900	306,159
PULMONX CORP	COMMON STOCK	16,200	136,566
PURE CYCLE CORP	COMMON STOCK USD.0033	13,491	141,386
PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	166,900	4,466,244
PURECYCLE TECHNOLOGIES INC	COMMON STOCK USD.0001	60,900	411,684
PURPLE INNOVATION INC	COMMON STOCK	32,100	153,759
PVH CORP	COMMON STOCK USD1.0	39,000	2,753,010
Q2 HOLDINGS INC	COMMON STOCK USD.0001	34,064	915,300
QCR HOLDINGS INC	COMMON STOCK USD1.0	10,100	501,364
QIAGEN N.V.	COMMON STOCK EUR.01	132,909	6,678,044
QUAD GRAPHICS INC	COMMON STOCK USD.025	10,400	42,432
QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0	8,300	1,385,270
QUALYS INC	COMMON STOCK USD.001	22,046	2,496,669
QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	20,355	482,006
QUANTERIX CORP	COMMON STOCK USD.001	19,680	272,568
QUANTUM SI INC	COMMON STOCK USD.0001	52,900	96,807
QUANTUMSCAPE CORP	COMMON STOCK USD.0001	150,100	851,067
QUIDELORTHO CORP	COMMON STOCK USD.001	29,382	2,517,156
QUINSTREET INC	COMMON STOCK USD.001	33,200	476,420
QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	59,367	203,629
QURATE RETAIL INC	COMMON STOCK USD.01	222,820	363,197
R1 RCM INC	COMMON STOCK USD.01	86,793	950,383
RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	34,400	101,480
RADIAN GROUP INC	COMMON STOCK USD.001	99,380	1,895,177
RADIANT LOGISTICS INC	COMMON STOCK USD.001	26,700	135,903
RADIUS GLOBAL INFRASTRUCTU A	COMMON STOCK	44,000	520,080
RADNET INC	COMMON STOCK USD.0001	29,336	552,397
RALLYBIO CORP	COMMON STOCK USD.001	11,000	72,270
RAMACO RESOURCES INC	COMMON STOCK	13,000	114,270
RAMBUS INC	COMMON STOCK USD.001	65,700	2,353,374
RANGE RESOURCES CORP	COMMON STOCK USD.01	138,592	3,467,572
RANGER OIL CORP A	COMMON STOCK	11,900	481,117
RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	20,400	117,708
RAPID7 INC	COMMON STOCK USD.01	34,900	1,185,902
RAPT THERAPEUTICS INC	COMMON STOCK	14,600	289,080
RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	37,927	364,099
RAYONIER INC	REIT	86,767	2,859,840
RBB BANCORP	COMMON STOCK	7,200	150,120
RBC BEARINGS INC	COMMON STOCK USD.01	16,340	3,420,779
RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	6,000	559,140
RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	12,100	225,544
READY CAPITAL CORP	REIT USD.0001	36,084	401,976
REALREAL INC/THE	COMMON STOCK USD.00001	50,187	62,734
REATA PHARMACEUTICALS INC A	COMMON STOCK USD.001	16,945	643,741
RECURSION PHARMACEUTICALS A	COMMON STOCK USD.00001	82,100	632,991
RED RIVER BANCSHARES INC	COMMON STOCK	3,400	173,604
RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	31,400	1,256,314

REDFIN CORP	COMMON STOCK	63,500	269,240
REDWOOD TRUST INC	REIT USD.01	70,800	478,608
REGAL REXNORD CORP	COMMON STOCK USD.01	38,616	4,657,144
REGENXBIO INC	COMMON STOCK USD.0001	26,797	607,756
REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	5,800	162,864
REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	38,575	5,495,331
RELAY THERAPEUTICS INC	COMMON STOCK	44,300	733,566
RELIANCE STEEL + ALUMINUM	COMMON STOCK	34,379	6,959,685
RELMADA THERAPEUTICS INC	COMMON STOCK	15,200	53,048
REMITLY GLOBAL INC	COMMON STOCK USD.0001	54,900	650,365
RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	25,097	4,678,890
RENASANT CORP	COMMON STOCK USD5.0	31,675	1,190,663
RENT THE RUNWAY INC A	COMMON STOCK USD.001	30,700	93,635
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	46,100	391,236
REPLIGEN CORP	COMMON STOCK USD.01	32,472	5,548,628
REPLIMUNE GROUP INC	COMMON STOCK USD.001	23,718	645,130
REPUBLIC BANCORP INC CLASS A	COMMON STOCK	4,990	204,191
REPUBLIC FIRST BANCORP INC	COMMON STOCK USD.01	34,739	74,689
RESERVOIR MEDIA INC	COMMON STOCK USD.0001	5,400	32,238
RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	87,766	1,443,751
RESOLUTE FOREST PRODUCTS	COMMON STOCK USD.001	26,300	567,817
RESOURCES CONNECTION INC	COMMON STOCK USD.01	22,500	413,550
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	72,700	1,092,681
REV GROUP INC	COMMON STOCK USD.001	18,100	228,422
REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	42,324	868,075
REVOLUTION MEDICINES INC	COMMON STOCK	42,300	1,038,555
REVOLVE GROUP INC	COMMON STOCK USD.001	22,400	498,624
REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	10,427	332,204
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	108,043	5,936,255
REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	30,734	921,405
RH	COMMON STOCK USD.0001	11,527	3,079,899
RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	45,063	125,726
RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	129,363	194,045
RIGETTI COMPUTING INC	COMMON STOCK USD.0001	29,200	21,293
RILEY EXPLORATION PERMIAN IN	COMMON STOCK USD.001	6,500	191,295
RIMINI STREET INC	COMMON STOCK	14,300	74,308
RING ENERGY INC	COMMON STOCK	50,200	123,492
RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	50,200	1,777,080
RIOT PLATFORMS INC	COMMON STOCK	71,300	287,845
RITE AID CORP	COMMON STOCK USD1.0	38,140	127,388
RITHM CAPITAL CORP	REIT USD.01	246,067	2,010,367
RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001	308,800	5,691,184
RLI CORP	COMMON STOCK USD1.0	22,745	2,985,736
RLJ LODGING TRUST	REIT	103,318	1,094,138
RMR GROUP INC/THE A	COMMON STOCK	9,926	280,410
ROBINHOOD MARKETS INC A	COMMON STOCK USD.0001	333,400	2,713,876
ROBLOX CORP CLASS A	COMMON STOCK USD.0001	259,500	7,550,453
ROCKET COS INC CLASS A	COMMON STOCK USD.00001	73,200	512,400

ROCKET LAB USA INC	COMMON STOCK USD.0001	122,300	461,071
ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	24,684	588,757
ROCKLEY PHOTONICS HOLDINGS L	COMMON STOCK	18,400	2,578
ROCKY BRANDS INC	COMMON STOCK	4,400	103,928
ROGERS CORP	COMMON STOCK USD1.0	10,221	1,255,577
ROKU INC	COMMON STOCK USD.0001	69,100	2,897,845
ROVER GROUP INC	COMMON STOCK USD.0001	53,200	195,244
ROYAL GOLD INC	COMMON STOCK USD.01	37,800	4,305,905
ROYALTY PHARMA PLC CL A	COMMON STOCK	217,400	8,678,598
RPC INC	COMMON STOCK USD.1	45,993	408,878
RPM INTERNATIONAL INC	COMMON STOCK USD.01	73,647	7,274,353
RPT REALTY	REIT USD.01	51,327	515,323
RUMBLEON INC B	COMMON STOCK USD.001	1,800	11,646
RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	5,100	286,977
RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	24,371	1,274,116
RUSH STREET INTERACTIVE INC	COMMON STOCK USD.0001	32,700	117,393
RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	20,964	324,523
RXO INC	COMMON STOCK	60,449	1,039,723
RXSIGHT INC	COMMON STOCK USD.001	10,700	135,569
RYAN SPECIALTY HOLDINGS INC	COMMON STOCK USD.001	48,300	2,004,933
RYDER SYSTEM INC	COMMON STOCK USD.5	28,504	2,382,079
RYERSON HOLDING CORP	COMMON STOCK USD.01	10,500	317,730
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	30,878	2,525,203
S + T BANCORP INC	COMMON STOCK USD2.5	18,400	659,676
S+P MID 400 EMINI MAR23	XCME 20230317	3,800	(272,649)
SABRA HEALTH CARE REIT INC	REIT USD.01	136,118	1,691,947
SABRE CORP	COMMON STOCK USD.01	199,463	1,232,681
SAFE BULKERS INC	COMMON STOCK USD.001	30,436	88,569
SAFEHOLD INC	REIT USD.01	16,592	474,863
SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	8,988	757,329
SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	32,400	1,235,736
SAIA INC	COMMON STOCK USD.001	15,194	3,185,878
SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	62,417	781,461
SANA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	54,200	214,090
SANDRIDGE ENERGY INC	COMMON STOCK USD.001	18,200	309,946
SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	27,565	971,115
SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	80,310	252,173
SANMINA CORP	COMMON STOCK USD.01	34,320	1,966,193
SAPIENS INTERNATIONAL CORP	COMMON STOCK EUR.01	17,800	328,944
SARCOS TECHNOLOGY AND ROBOTI	COMMON STOCK USD.0001	50,500	28,346
SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	48,786	6,438,314
SAUL CENTERS INC	REIT USD.01	7,335	298,388
SCANSOURCE INC	COMMON STOCK	15,000	438,300
SCHNEIDER NATIONAL INC CL B	COMMON STOCK	28,900	676,260
SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	15,994	490,216
SCHOLASTIC CORP	COMMON STOCK USD.01	16,400	647,144
SCHRODINGER INC	COMMON STOCK USD.01	28,300	570,051
SCIENCE 37 HOLDINGS INC	COMMON STOCK USD.0001	19,200	7,972

SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	32,060	3,556,416
SCORPIO TANKERS INC	COMMON STOCK USD.01	29,557	1,589,280
SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	23,330	1,133,605
SCULPTOR CAPITAL MANAGEMENT	COMMON STOCK	16,000	138,560
SEABOARD CORP	COMMON STOCK USD1.0	154	581,382
SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	32,140	1,052,355
SEAGEN INC	COMMON STOCK USD.001	80,533	10,374,998
SEASPINE HOLDINGS CORP	COMMON STOCK USD.01	17,015	142,075
SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	25,915	1,386,712
SECUREWORKS CORP A	COMMON STOCK USD.01	5,000	31,950
SEER INC	COMMON STOCK USD.00001	38,200	221,560
SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	60,144	3,506,395
SELECT ENERGY SERVICES INC A	COMMON STOCK USD.01	43,920	405,821
SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	64,531	1,602,305
SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	34,370	3,045,526
SELECTQUOTE INC	COMMON STOCK USD.01	89,100	59,866
SEMTECH CORP	COMMON STOCK USD.01	36,271	1,040,615
SENECA FOODS CORP CL A	COMMON STOCK USD.25	3,600	219,420
SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	89,500	3,614,010
SENSEONICS HOLDINGS INC	COMMON STOCK USD.001	269,400	277,482
SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	24,008	1,750,663
SENTINELONE INC CLASS A	COMMON STOCK USD.0001	110,100	1,635,544
SERES THERAPEUTICS INC	COMMON STOCK USD.001	41,208	230,765
SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	88,009	6,084,942
SERVICE PROPERTIES TRUST	REIT USD.01	102,780	749,266
SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	29,483	2,059,238
SFL CORP LTD	COMMON STOCK USD.01	51,229	545,189
SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	23,515	976,578
SHARECARE INC	COMMON STOCK USD.0001	183,400	293,440
SHENANDOAH TELECOMMUNICATION	COMMON STOCK	29,600	470,048
SHIFT4 PAYMENTS INC CLASS A	COMMON STOCK	28,000	1,633,159
SHOALS TECHNOLOGIES GROUP A	COMMON STOCK USD.00001	80,700	1,990,869
SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	20,700	4,317,810
SHOE CARNIVAL INC	COMMON STOCK USD.01	11,000	263,010
SHORE BANCSHARES INC	COMMON STOCK USD.01	500	47,067
SHUTTERSTOCK INC	COMMON STOCK USD.01	14,295	753,632
SHYFT GROUP INC/THE	COMMON STOCK USD.01	21,600	536,976
SI BONE INC	COMMON STOCK USD.0001	20,139	273,890
SIERRA BANCORP	COMMON STOCK	8,600	182,664
SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	29,600	217,856
SIGHT SCIENCES INC	COMMON STOCK USD.001	10,700	151,408
SIGNET JEWELERS LTD	COMMON STOCK USD.18	26,709	1,816,212
SIGNIFY HEALTH INC CLASS A	COMMON STOCK USD.01	47,600	1,364,216
SILGAN HOLDINGS INC	COMMON STOCK USD.01	50,743	2,630,517
SILICON LABORATORIES INC	COMMON STOCK USD.0001	20,200	2,740,534
SILK ROAD MEDICAL INC	COMMON STOCK USD.001	18,977	1,124,495
SILVERBOW RESOURCES INC	COMMON STOCK	6,700	189,476
SILVERGATE CAPITAL CORP CL A	COMMON STOCK	18,600	323,640

SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	76,219	1,644,806
SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	52,466	1,995,282
SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	24,900	2,207,634
SIMULATIONS PLUS INC	COMMON STOCK USD.001	9,000	329,130
SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01	24,196	375,280
SINGULAR GENOMICS SYSTEMS IN	COMMON STOCK USD.0001	32,317	64,957
SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	409,158	2,389,483
SIRIUSPOINT LTD	COMMON STOCK USD.1	54,943	324,164
SITE CENTERS CORP	REIT USD.1	105,405	1,439,832
SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	25,700	3,015,124
SITIME CORP	COMMON STOCK USD.0001	9,800	995,876
SITIO ROYALTIES CORP A	COMMON STOCK USD.0001	41,205	1,188,764
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	47,844	1,112,373
SJW GROUP	COMMON STOCK USD.001	16,281	1,321,854
SKECHERS USA INC CL A	COMMON STOCK USD.001	80,194	3,364,138
SKILLSOFT CORP	COMMON STOCK USD.0001	20,000	46,059
SKILLZ INC	COMMON STOCK USD.0001	181,500	91,930
SKYLINE CHAMPION CORP	COMMON STOCK USD.028	32,074	1,652,132
SKYWATER TECHNOLOGY INC	COMMON STOCK USD.01	7,092	50,424
SKYWEST INC	COMMON STOCK	28,566	471,625
SL GREEN REALTY CORP	REIT USD.01	36,255	1,222,519
SLEEP NUMBER CORP	COMMON STOCK USD.01	13,924	361,746
SLM CORP	COMMON STOCK USD.2	154,256	2,560,650
SM ENERGY CO	COMMON STOCK USD.01	70,100	2,441,583
SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	29,826	443,811
SMARTFINANCIAL INC	COMMON STOCK USD1.0	5,483	150,783
SMARTRENT INC	COMMON STOCK USD.0001	68,200	165,726
SMARTSHEET INC CLASS A	COMMON STOCK	75,500	2,971,680
SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	27,800	241,304
SNAP ONE HOLDINGS CORP	COMMON STOCK USD.001	2,900	21,489
SNOWFLAKE INC CLASS A	COMMON STOCK	181,300	26,152,990
SOFI TECHNOLOGIES INC	COMMON STOCK USD.0001	458,600	2,134,441
SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01	17,700	175,761
SOLARWINDS CORP	COMMON STOCK USD.001	27,961	261,715
SOLID POWER INC	COMMON STOCK USD.0001	56,300	143,002
SOLO BRANDS INC CLASS A	COMMON STOCK USD.001	6,200	23,064
SOMALOGIC INC	COMMON STOCK USD.0001	85,800	215,358
SONDER HOLDINGS INC	COMMON STOCK USD.0001	131,100	162,564
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	13,240	652,335
SONOCO PRODUCTS CO	COMMON STOCK	56,120	3,407,045
SONOS INC	COMMON STOCK USD.001	77,500	1,309,750
SORRENTO THERAPEUTICS INC	COMMON STOCK USD.0001	241,500	213,969
SOTERA HEALTH CO	COMMON STOCK USD.01	62,100	517,293
SOUNDTHINKING INC	COMMON STOCK	6,294	212,926
SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25	73,800	2,622,114
SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	5,750	158,298

SOUTHERN COPPER CORP	COMMON STOCK USD.01	50,862	3,071,556
SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	5,372	245,769
SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	5,300	242,899
SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	15,468	556,693
SOUTHSTATE CORP	COMMON STOCK USD2.5	42,996	3,405,351
SOUTHWEST GAS HOLDINGS INC	COMMON STOCK USD1.0	37,900	2,407,132
SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	649,629	3,800,330
SOVOS BRANDS INC	COMMON STOCK USD.001	15,700	278,694
SP PLUS CORP	COMMON STOCK USD.001	14,600	506,912
SPARTANNASH CO	COMMON STOCK	22,758	688,202
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	23,913	1,456,780
SPIRE INC	COMMON STOCK USD1.0	31,203	2,148,639
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	64,465	1,908,164
SPIRIT AIRLINES INC	COMMON STOCK USD.0001	62,608	1,219,604
SPIRIT REALTY CAPITAL INC	REIT USD.05	78,335	3,127,917
SPLUNK INC	COMMON STOCK USD.001	94,578	8,288,577
SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	26,600	250,306
SPOTIFY TECHNOLOGY SA	COMMON STOCK EUR.000625	82,275	6,542,983
SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	20,100	522,801
SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	27,600	1,558,296
SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	62,968	2,038,274
SPS COMMERCE INC	COMMON STOCK USD.001	20,796	2,696,516
SPX TECHNOLOGIES INC	COMMON STOCK USD.01	26,894	1,765,591
SQUARESPACE INC CLASS A	COMMON STOCK USD.0001	18,000	399,060
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	130,108	6,794,247
SSR MINING INC	COMMON STOCK	122,300	1,916,441
ST JOE CO/THE	COMMON STOCK	20,797	803,804
STAAR SURGICAL CO	COMMON STOCK USD.01	28,900	1,402,806
STAG INDUSTRIAL INC	REIT USD.01	103,490	3,343,762
STAGWELL INC	COMMON STOCK USD.00001	39,215	243,525
STANDARD MOTOR PRODS	COMMON STOCK USD2.0	12,000	417,600
STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	7,300	747,593
STARWOOD PROPERTY TRUST INC	REIT USD.01	168,490	3,088,422
STEELCASE INC CL A	COMMON STOCK	52,190	368,983
STELLAR BANCORP INC	COMMON STOCK USD.01	30,682	903,892
STEM INC	COMMON STOCK USD.0001	87,100	778,674
STEPAN CO	COMMON STOCK USD1.0	13,132	1,398,033
STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001	27,900	722,668
STERICYCLE INC	COMMON STOCK USD.01	52,900	2,639,181
STERLING CHECK CORP	COMMON STOCK USD.01	10,100	193,381
STERLING INFRASTRUCTURE INC	COMMON STOCK USD.01	19,000	623,200
STEVEN MADDEN LTD	COMMON STOCK USD.0001	45,530	1,455,139
STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	16,690	713,164
STIFEL FINANCIAL CORP	COMMON STOCK USD.15	59,599	3,478,794
STITCH FIX INC CLASS A	COMMON STOCK USD.00002	50,300	156,433
STOCK YARDS BANCORP INC	COMMON STOCK	17,065	1,108,884
STOKE THERAPEUTICS INC	COMMON STOCK	8,642	104,693
STONECO LTD A	COMMON STOCK USD.000079365	162,000	1,529,280

STONERIDGE INC	COMMON STOCK	16,485	355,417
STONEX GROUP INC	COMMON STOCK USD.01	10,677	1,017,518
STORE CAPITAL CORP	REIT USD.01	149,763	4,801,402
STRATEGIC EDUCATION INC	COMMON STOCK USD.01	13,187	1,032,806
STRIDE INC	COMMON STOCK USD.0001	25,300	791,384
STURM RUGER + CO INC	COMMON STOCK USD1.0	10,300	521,386
SUB RIGHTS PLBY GROUP INC	RIGHTS	17,800	0
SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	7,684	191,255
SUMMIT HOTEL PROPERTIES INC	REIT	65,489	472,831
SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	72,773	2,066,039
SUMO LOGIC INC	COMMON STOCK USD.0001	54,200	511,132
SUN COMMUNITIES INC	REIT USD.01	71,883	10,336,470
SUN COUNTRY AIRLINES HOLDING	COMMON STOCK USD.001	19,700	312,442
SUNCOKE ENERGY INC	COMMON STOCK USD.01	44,965	388,048
SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.001	59,000	1,062,590
SUNOPTA INC	COMMON STOCK	56,000	472,640
SUNPOWER CORP	COMMON STOCK USD.001	48,485	874,185
SUNRUN INC	COMMON STOCK USD.0001	120,535	2,926,480
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	135,968	1,313,451
SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	26,900	2,208,490
SUPERIOR GROUP OF COS INC	COMMON STOCK	7,389	74,333
SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	30,700	1,095,069
SURGERY PARTNERS INC	COMMON STOCK USD.01	29,290	816,019
SURMODICS INC	COMMON STOCK USD.05	9,225	314,757
SUTRO BIOPHARMA INC	COMMON STOCK USD.001	23,824	238,568
SWEETGREEN INC CLASS A	COMMON STOCK USD.001	52,500	449,925
SYLVAMO CORP	COMMON STOCK USD1.0	20,900	1,015,531
SYNAPTICS INC	COMMON STOCK USD.001	23,700	2,255,292
SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	30,033	764,340
SYNEOS HEALTH INC	COMMON STOCK USD.01	59,100	2,167,788
SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	84,222	3,162,536
TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	12,700	145,796
TALARIS THERAPEUTICS INC	COMMON STOCK USD.0001	13,000	13,260
TALOS ENERGY INC	COMMON STOCK	37,916	715,854
TANDEM DIABETES CARE INC	COMMON STOCK	38,412	1,726,619
TANGER FACTORY OUTLET CENTER	REIT USD.01	62,592	1,122,900
TANGO THERAPEUTICS INC	COMMON STOCK USD.0001	27,000	195,750
TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	17,840	270,098
TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	10,500	153,930
TATTOOED CHEF INC	COMMON STOCK USD.0001	29,200	35,916
TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	65,800	1,997,030
TD SYNnex CORP	COMMON STOCK USD.001	25,651	2,429,406
TECHTARGET	COMMON STOCK USD.001	16,300	718,178
TEEKAY CORP	COMMON STOCK USD.001	18,900	124,417
TEEKAY TANKERS LTD CLASS A	COMMON STOCK USD.01	14,500	446,745
TEGNA INC	COMMON STOCK USD1.0	124,051	2,668,902
TEJON RANCH CO	COMMON STOCK USD.5	14,460	272,426
TELADOC HEALTH INC	COMMON STOCK USD.001	98,339	2,325,717



TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	60,995	639,838
TELLURIAN INC	COMMON STOCK USD.01	292,600	491,568
TELOS CORPORATION	COMMON STOCK USD.001	25,000	147,620
TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	98,792	3,391,529
TENABLE HOLDINGS INC	COMMON STOCK USD.01	63,000	2,491,200
TENAYA THERAPEUTICS INC	COMMON STOCK USD.0001	14,200	28,542
TENET HEALTHCARE CORP	COMMON STOCK USD.05	61,337	2,992,632
TENNANT CO	COMMON STOCK USD.375	11,343	698,389
TERADATA CORP	COMMON STOCK USD.01	60,077	2,022,192
TEREX CORP	COMMON STOCK USD.01	41,301	1,764,379
TERRAN ORBITAL CORP	COMMON STOCK	29,800	47,084
TERRENO REALTY CORP	REIT USD.01	43,600	2,479,532
TETRA TECH INC	COMMON STOCK USD.01	30,785	4,469,674
TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	78,400	271,264
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	29,504	1,779,386
TEXAS PACIFIC LAND CORP	COMMON STOCK USD.01	3,400	7,970,382
TEXAS ROADHOUSE INC	COMMON STOCK USD.001	39,241	3,568,969
TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK USD.01	27,600	855,876
TFS FINANCIAL CORP	COMMON STOCK USD.01	26,100	376,101
TG THERAPEUTICS INC	COMMON STOCK USD.001	83,500	987,805
THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	32,128	360,476
THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	22,600	453,808
THESEUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	4,200	40,853
THIRD HARMONIC BIO INC	COMMON STOCK USD.0001	—	29,782
THOR INDUSTRIES INC	COMMON STOCK USD.1	30,567	2,307,503
THOUGHTWORKS HOLDING INC	COMMON STOCK USD.001	49,100	500,329
THREDUP INC CLASS A	COMMON STOCK USD.0001	11,800	36,327
THRYV HOLDINGS INC	COMMON STOCK	14,600	277,400
TIDEWATER INC	COMMON STOCK	24,932	970,338
TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	13,100	118,555
TIMKEN CO	COMMON STOCK	35,903	2,537,265
TIMKENSTEEL CORP	COMMON STOCK	28,900	525,113
TIPTREE INC	COMMON STOCK USD.001	16,400	226,976
TITAN INTERNATIONAL INC	COMMON STOCK	31,300	479,516
TITAN MACHINERY INC	COMMON STOCK USD.00001	12,731	505,803
TOAST INC CLASS A	COMMON STOCK USD.000001	145,600	2,708,118
TOBIRA THERAPEUTICS IN	COMMON STOCK	7,800	107,172
TOLL BROTHERS INC	COMMON STOCK USD.01	63,344	3,162,132
TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	8,987	697,211
TOOTSIE ROLL INDS	COMMON STOCK USD.694	9,532	405,777
TOPBUILD CORP	COMMON STOCK	18,874	2,953,592
TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.01	81,807	1,615,688
TORO CO	COMMON STOCK USD1.0	60,212	6,849,959
TORRID HOLDINGS INC	COMMON STOCK USD.01	9,800	29,008
TOWNE BANK	COMMON STOCK USD1.667	38,990	1,202,452
TPG RE FINANCE TRUST INC	REIT USD.001	45,685	310,201



TPI COMPOSITES INC	COMMON STOCK USD.01	21,089	213,842
TRADE DESK INC/THE CLASS A	COMMON STOCK USD.000001	260,600	11,682,698
TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01	63,493	4,187,533
TRAEGER INC	COMMON STOCK	5,100	14,382
TRANSCAT INC	COMMON STOCK USD.5	4,600	326,002
TRANSCONTINENTAL REALTY INV	REIT USD.01	300	13,254
TRANSMEDICS GROUP INC	COMMON STOCK	17,529	1,081,890
TRANSUNION	COMMON STOCK USD.01	111,000	6,441,131
TRAVEL LEISURE CO	COMMON STOCK USD.01	48,200	1,754,480
TRAVELCENTERS OF AMERICA INC	COMMON STOCK USD.00001	5,239	234,602
TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	32,900	731,849
TREACE MEDICAL CONCEPTS INC	COMMON STOCK USD.001	18,400	423,016
TREAN INSURANCE GROUP INC	COMMON STOCK	8,200	49,200
TREDEGAR CORP	COMMON STOCK	14,246	145,594
TREEHOUSE FOODS INC	COMMON STOCK USD.01	30,484	1,505,300
TREX COMPANY INC	COMMON STOCK USD.01	65,899	2,789,505
TRI POINTE HOMES INC	COMMON STOCK USD.01	58,830	1,093,650
TRICIDA INC	COMMON STOCK	23,400	3,578
TRICO BANCSHARES	COMMON STOCK	17,500	892,325
TRIMAS CORP	COMMON STOCK USD.01	26,000	721,240
TRINET GROUP INC	COMMON STOCK USD.000025	21,500	1,457,700
TRINITY INDUSTRIES INC	COMMON STOCK USD.01	48,797	1,442,927
TRINSEO PLC	COMMON STOCK	21,375	485,426
TRIPADVISOR INC	COMMON STOCK USD.001	61,900	1,112,962
TRITON INTERNATIONAL LTD	COMMON STOCK USD.01	34,119	2,346,705
TRIUMPH FINANCIAL INC	COMMON STOCK USD.01	14,700	718,389
TRIUMPH GROUP INC	COMMON STOCK USD.001	33,700	354,524
TRONOX HOLDINGS PLC	COMMON STOCK USD.01	66,700	914,457
TRUEBLUE INC	COMMON STOCK	21,328	417,602
TRUECAR INC	COMMON STOCK USD.0001	66,957	168,062
TRUPANION INC	COMMON STOCK USD.00001	23,800	1,131,214
TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	12,487	469,386
TRUSTMARK CORP	COMMON STOCK	35,521	1,240,038
TTEC HOLDINGS INC	COMMON STOCK USD.01	12,200	538,386
TTM TECHNOLOGIES	COMMON STOCK USD.001	60,500	912,340
TUCOWS INC CLASS A	COMMON STOCK	6,500	220,480
TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	27,700	114,678
TURNING POINT BRANDS INC	COMMON STOCK USD.01	7,700	166,551
TURTLE BEACH CORP	COMMON STOCK	9,900	70,983
TUSIMPLE HOLDINGS INC A	COMMON STOCK USD.0001	82,900	135,956
TUTOR PERINI CORP	COMMON STOCK USD1.0	17,359	131,060
TWILIO INC A	COMMON STOCK USD.001	101,097	5,037,842
TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	33,833	805,564
TWO HARBORS INVESTMENT CORP	REIT CNY1.0	52,563	828,919
TYRA BIOSCIENCES INC	COMMON STOCK USD.0001	3,700	28,120
U HAUL HOLDING CO	COMMON STOCK USD.25	5,283	317,984
U HAUL HOLDING CO NON VOTING	COMMON STOCK	47,547	2,614,134
U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	7,800	632,034

UBER TECHNOLOGIES INC	COMMON STOCK USD.00001	1,130,401	28,202,142
UBIQUITI INC	COMMON STOCK USD.001	2,400	656,472
UDEMY INC	COMMON STOCK USD.00001	44,000	464,200
UFP INDUSTRIES INC	COMMON STOCK	35,400	2,805,450
UFP TECHNOLOGIES INC	COMMON STOCK USD.01	4,200	495,138
UGI CORP	COMMON STOCK	120,800	4,544,787
UIPATH INC CLASS A	COMMON STOCK USD.00001	224,500	2,853,395
ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	27,500	911,625
ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	40,809	1,890,681
UMB FINANCIAL CORP	COMMON STOCK USD1.0	25,467	2,160,412
UMH PROPERTIES INC	REIT USD.1	22,900	368,690
UMPQUA HOLDINGS CORP	COMMON STOCK	124,677	2,225,484
UNDER ARMOUR INC CLASS A	COMMON STOCK USD.000333	111,400	1,131,824
UNDER ARMOUR INC CLASS C	COMMON STOCK USD.000333	124,800	1,113,216
UNIFI INC	COMMON STOCK USD.1	7,394	63,662
UNIFIRST CORP/MA	COMMON STOCK USD.1	9,200	1,775,508
UNISYS CORP	COMMON STOCK USD.01	42,540	217,379
UNITED BANKSHARES INC	COMMON STOCK USD2.5	75,954	3,115,867
UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	63,907	2,160,057
UNITED FIRE GROUP INC	COMMON STOCK USD.001	13,800	377,568
UNITED NATURAL FOODS INC	COMMON STOCK USD.01	34,100	1,320,011
UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	1,300	182,988
UNITED STATES STEEL CORP	COMMON STOCK USD1.0	136,616	3,422,231
UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	26,010	7,344,358
UNITI GROUP INC	REIT USD.0001	129,309	715,079
UNITIL CORP	COMMON STOCK	9,900	508,464
UNITY SOFTWARE INC	COMMON STOCK USD.000005	146,000	4,194,155
UNIVAR SOLUTIONS INC	COMMON STOCK USD.01	96,585	3,071,403
UNIVERSAL CORP/VA	COMMON STOCK	14,666	774,511
UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	25,095	2,711,264
UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	7,521	156,512
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	8,220	392,341
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	17,939	189,974
UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	5,300	177,232
UNIVEST FINANCIAL CORP	COMMON STOCK USD5.0	17,416	455,080
UNUM GROUP	COMMON STOCK USD.1	115,500	4,738,965
UPBOUND GROUP INC	COMMON STOCK USD.01	30,450	686,648
UPLAND SOFTWARE INC	COMMON STOCK USD.0001	18,700	133,331
UPSTART HOLDINGS INC	COMMON STOCK USD.0001	41,000	542,020
UPWORK INC	COMMON STOCK USD.0001	73,400	766,296
UR ENERGY INC	COMMON STOCK	68,800	107,702
URANIUM ENERGY CORP	COMMON STOCK USD.001	183,300	788,078
URBAN EDGE PROPERTIES	REIT USD.01	72,500	1,021,525
URBAN OUTFITTERS INC	COMMON STOCK USD.0001	37,255	888,532
URSTADT BIDDLE CLASS A	REIT USD.01	17,300	327,835
US CELLULAR CORP	COMMON STOCK USD1.0	10,050	209,543
US DOLLAR		1,699,194	1,699,194
US FOODS HOLDING CORP	COMMON STOCK USD.01	117,242	3,988,573

US SILICA HOLDINGS INC	COMMON STOCK USD.01	45,777	572,213
USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	7,280	387,296
USERTESTING INC	COMMON STOCK USD.0001	27,400	205,774
UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	2,200	221,166
UTZ BRANDS INC	COMMON STOCK USD.0001	36,800	583,648
UWM HOLDINGS CORP	COMMON STOCK USD.0001	57,900	191,649
V2X INC	COMMON STOCK USD.01	7,972	329,164
VAALCO ENERGY INC	COMMON STOCK USD.1	48,100	247,624
VACASA INC CL A	COMMON STOCK USD.00001	75,600	95,256
VAIL RESORTS INC	COMMON STOCK USD.01	23,200	5,529,720
VALARIS LTD	COMMON STOCK USD.01	34,900	2,380,224
VALHI INC	COMMON STOCK USD.01	1,400	30,800
VALLEY NATIONAL BANCORP	COMMON STOCK	244,917	2,842,405
VALMONT INDUSTRIES	COMMON STOCK USD1.0	12,140	4,014,334
VALUE LINE INC	COMMON STOCK USD.1	1,400	71,232
VALVOLINE INC	COMMON STOCK USD.01	103,305	3,372,908
VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	35,800	264,562
VAREX IMAGING CORP	COMMON STOCK USD.01	24,300	493,290
VARONIS SYSTEMS INC	COMMON STOCK USD.001	66,936	1,602,448
VAXART INC	COMMON STOCK USD.0001	86,400	83,022
VAXCYTE INC	COMMON STOCK USD.001	41,900	2,009,105
VBI VACCINES INC	COMMON STOCK	120,868	47,271
VECTOR GROUP LTD	COMMON STOCK USD.1	88,107	1,044,949
VEECO INSTRUMENTS INC	COMMON STOCK USD.01	30,209	561,283
VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	82,378	13,358,715
VELO3D INC	COMMON STOCK USD.0001	44,300	79,297
VELOCITY LIDAR INC	COMMON STOCK USD.0001	44,100	65,966
VENTYX BIOSCIENCES INC	COMMON STOCK USD.0001	13,900	475,457
VERA THERAPEUTICS INC	COMMON STOCK USD.001	8,081	156,367
VERACYTE INC	COMMON STOCK USD.001	41,991	996,446
VERADIGM INC	COMMON STOCK USD.01	65,286	1,151,645
VERICEL CORP	COMMON STOCK	28,248	744,052
VERINT SYSTEMS INC	COMMON STOCK USD.001	36,527	1,325,200
VERIS RESIDENTIAL INC	REIT USD.01	55,440	883,159
VERITEX HOLDINGS INC	COMMON STOCK USD.01	30,002	842,456
VERITIV CORP	COMMON STOCK USD.01	8,200	998,022
VERITONE INC	COMMON STOCK USD.001	18,000	95,400
VERRA MOBILITY CORP	COMMON STOCK USD.0001	88,675	1,226,375
VERTEX ENERGY INC	COMMON STOCK USD.001	31,000	192,200
VERTIV HOLDINGS CO	COMMON STOCK USD.0001	178,200	2,434,212
VERU INC	COMMON STOCK USD.01	41,500	219,120
VERVE THERAPEUTICS INC	COMMON STOCK USD.001	26,700	516,645
VIA RENEWABLES INC	COMMON STOCK USD.01	8,400	42,924
VIAD CORP	COMMON STOCK USD1.5	13,329	325,094
VIA TECHNOLOGY INC A	COMMON STOCK USD.001	5,900	23,718
VIASAT INC	COMMON STOCK USD.0001	41,201	1,323,003

VIAMI SOLUTIONS INC	COMMON STOCK USD.001	130,476	1,371,303
VICARIOUS SURGICAL INC	COMMON STOCK USD.0001	15,300	51,131
VICOR CORP	COMMON STOCK USD.01	12,500	671,875
VICTORIA S SECRET + CO	COMMON STOCK USD.01	46,300	1,656,614
VICTORY CAPITAL HOLDING A	COMMON STOCK USD.01	9,500	254,885
VIEW INC	COMMON STOCK USD.0001	73,600	71,017
VIEWRAY INC	COMMON STOCK USD.001	87,103	390,221
VILLAGE SUPER MARKET CLASS A	COMMON STOCK	4,000	93,160
VIMEO INC	COMMON STOCK USD.01	83,816	287,489
VINCO VENTURES INC	COMMON STOCK USD.001	133,300	61,851
VIR BIOTECHNOLOGY INC	COMMON STOCK	41,981	1,062,539
VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	114,100	464,629
VIRIDIAN THERAPEUTICS INC	COMMON STOCK USD.01	16,300	639,713
VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	54,420	1,110,712
VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	4,555	872,009
VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	79,824	1,721,804
VISHAY PRECISION GROUP	COMMON STOCK	7,077	273,526
VISTA OUTDOOR INC	COMMON STOCK USD.01	34,468	839,985
VISTAGEN THERAPEUTICS INC	COMMON STOCK USD.001	136,983	14,109
VISTEON CORP	COMMON STOCK	16,200	2,119,446
VISTRA CORP	COMMON STOCK USD.01	231,177	5,439,875
VITA COCO CO INC/THE	COMMON STOCK USD.01	9,900	181,050
VITAL ENERGY INC	COMMON STOCK USD.01	9,900	509,058
VITAL FARMS INC	COMMON STOCK USD.0001	16,600	247,672
VIVID SEATS INC CLASS A	COMMON STOCK USD.0001	22,800	166,440
VIVINT SMART HOME INC	COMMON STOCK	56,700	674,730
VIZIO HOLDING CORP A	COMMON STOCK USD.0001	38,900	288,249
VMWARE INC CLASS A W/I	COMMON STOCK USD.01	124,090	15,441,985
VONTIER CORP	COMMON STOCK USD.0001	92,790	1,793,631
* VOYA FINANCIAL INC	COMMON STOCK USD.01	58,600	3,603,314
VSE CORP	COMMON STOCK USD.05	6,200	290,656
VUZIX CORP	COMMON STOCK	36,600	133,224
W+T OFFSHORE INC	COMMON STOCK USD.00001	57,267	319,550
WABASH NATIONAL CORP	COMMON STOCK USD.01	29,657	670,248
WALKER + DUNLOP INC	COMMON STOCK	17,873	1,402,673
WARBY PARKER INC CLASS A	COMMON STOCK USD.0001	47,900	646,171
WARRIOR MET COAL INC	COMMON STOCK USD.01	29,700	1,028,808
WASHINGTON FEDERAL INC	COMMON STOCK USD1.0	39,994	1,341,799
WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	8,500	401,030
WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	13,100	225,844
WATSCO INC	COMMON STOCK USD.5	19,000	4,738,600
WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	15,644	2,287,622
WAYFAIR INC CLASS A	COMMON STOCK USD.001	46,955	1,544,350
WD 40 CO	COMMON STOCK USD.001	8,200	1,321,922
WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	41,800	2,128,456
WEAVE COMMUNICATIONS INC	COMMON STOCK USD.00001	14,300	65,494
WEBER INC CLASS A	COMMON STOCK USD.001	12,900	103,845
WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	102,927	4,872,564

WEIS MARKETS INC	COMMON STOCK	10,500	864,045
WEJO GROUP LTD	COMMON STOCK USD.001	58,800	28,283
WENDY S CO/THE	COMMON STOCK USD.1	99,577	2,253,428
WERNER ENTERPRISES INC	COMMON STOCK USD.01	38,032	1,531,168
WESBANCO INC	COMMON STOCK USD2.0833	29,258	1,104,149
WESCO INTERNATIONAL INC	COMMON STOCK USD.01	25,672	3,214,134
WEST BANCORPORATION	COMMON STOCK	11,100	283,605
WESTAMERICA BANCORPORATION	COMMON STOCK	15,885	937,374
WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	63,482	3,780,988
WESTERN UNION CO	COMMON STOCK USD.01	222,000	3,056,940
WESTLAKE CORP	COMMON STOCK USD.01	19,903	2,040,854
WEWORK INC CL A	COMMON STOCK	75,000	167,558
WEX INC	COMMON STOCK USD.01	25,881	4,235,426
WHEELS UP EXPERIENCE INC	COMMON STOCK USD.0001	91,300	94,039
WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	1,486	2,101,694
WHITESTONE REIT	REIT USD.001	29,800	287,272
WHOLE EARTH BRANDS INC	COMMON STOCK USD.0001	17,125	69,699
WIDOPENWEST INC	COMMON STOCK USD.01	32,100	292,431
WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	27,090	1,085,225
WILLDAN GROUP INC	COMMON STOCK USD.01	6,900	123,165
WILLIAMS SONOMA INC	COMMON STOCK USD.01	40,144	4,613,348
WILLSCOT MOBILE MINI HOLDING	COMMON STOCK USD.0001	120,863	5,459,382
WINGSTOP INC	COMMON STOCK USD.01	17,467	2,403,809
WINMARK CORP	COMMON STOCK	1,678	395,723
WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	18,100	953,870
WINTRUST FINANCIAL CORP	COMMON STOCK	34,538	2,952,961
WISDOMTREE INC	COMMON STOCK USD.01	83,885	457,173
WIX.COM LTD	COMMON STOCK ILS.01	32,300	2,481,609
WOLFSPEED INC	COMMON STOCK USD.00125	72,500	5,005,400
WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	45,126	493,227
WOODWARD INC	COMMON STOCK USD.001455	33,975	3,282,325
WORKDAY INC CLASS A	COMMON STOCK USD.001	117,221	19,882,322
WORKHORSE GROUP INC	COMMON STOCK USD.001	86,200	131,024
WORKIVA INC	COMMON STOCK USD.001	27,012	2,318,580
WORLD ACCEPTANCE CORP	COMMON STOCK	2,700	178,038
WORLD FUEL SERVICES CORP	COMMON STOCK USD.01	37,613	1,027,963
WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01	25,200	1,726,704
WORTHINGTON INDUSTRIES	COMMON STOCK	19,136	951,251
WP CAREY INC	REIT USD.001	121,329	9,560,014
WSFS FINANCIAL CORP	COMMON STOCK USD.01	37,327	1,692,406
WW INTERNATIONAL INC	COMMON STOCK	31,419	121,277
WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	52,190	3,721,669
XENCOR INC	COMMON STOCK USD.01	35,325	919,863
XENIA HOTELS + RESORTS INC	REIT USD.01	71,400	941,052
XERIS BIOPHARMA HOLDINGS INC	COMMON STOCK	76,700	102,011
XEROX HOLDINGS CORP	COMMON STOCK USD1.0	69,600	1,016,160
XOMETRY INC A	COMMON STOCK USD.000001	19,500	628,485
XPEL INC	COMMON STOCK	11,000	690,691

XPERI INC	COMMON STOCK	24,476	210,738
XPO INC	COMMON STOCK USD.001	60,449	2,012,347
XPONENTIAL FITNESS INC A	COMMON STOCK USD.0001	8,900	204,077
Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	22,588	110,229
YELP INC	COMMON STOCK USD.000001	39,445	1,078,426
YETI HOLDINGS INC	COMMON STOCK USD.01	52,573	2,171,791
YEXT INC	COMMON STOCK USD.001	67,951	443,720
YORK WATER CO	COMMON STOCK	8,700	391,326
ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	25,400	537,741
ZETA GLOBAL HOLDINGS CORP A	COMMON STOCK USD.001	70,700	577,619
ZIFF DAVIS INC	COMMON STOCK USD.01	26,535	2,098,919
ZILLOW GROUP INC A	COMMON STOCK USD.0001	35,961	1,122,343
ZILLOW GROUP INC C	COMMON STOCK USD.0001	94,573	3,046,196
ZIMVIE INC	COMMON STOCK USD.01	12,800	119,552
ZIPRECRUITER INC A	COMMON STOCK USD.00001	45,800	752,036
ZOOM VIDEO COMMUNICATIONS A	COMMON STOCK USD.001	149,600	10,154,227
ZOOMINFO TECHNOLOGIES INC	COMMON STOCK	161,300	4,901,912
ZSCALER INC	COMMON STOCK USD.001	49,200	5,595,002
ZUMIEZ INC	COMMON STOCK	13,062	283,968
ZUORA INC CLASS A	COMMON STOCK	69,900	444,564
ZURN ELKAY WATER SOLUTIONS C	COMMON STOCK USD.01	73,679	1,558,311
ZYNEX INC	COMMON STOCK USD.001	13,535	188,272
<b>Total : EXHIBIT C - Small/Mid-Cap Stock Index Fund</b>			<b>\$3,389,548,267</b>

n / a - Cost is not applicable

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	TSY INFL IX N/B	0.125% 15 Apr 2025	51,796,191	\$	49,409,370
	TSY INFL IX N/B	0.125% 15 Apr 2026	49,993,680		47,047,849
	TSY INFL IX N/B	0.125% 15 Apr 2027	70,180,775		65,501,759
	TSY INFL IX N/B	0.125% 15 Feb 2051	29,127,525		18,837,520
	TSY INFL IX N/B	0.125% 15 Feb 2052	31,041,600		20,103,356
	TSY INFL IX N/B	0.125% 15 Jan 2030	64,682,678		58,251,793
	TSY INFL IX N/B	0.125% 15 Jan 2031	76,406,055		67,981,264
	TSY INFL IX N/B	0.125% 15 Jan 2032	81,927,832		71,906,548
	TSY INFL IX N/B	0.125% 15 Jul 2024	79,231,253		76,777,302
	TSY INFL IX N/B	0.125% 15 Jul 2026	65,369,657		61,658,639
	TSY INFL IX N/B	0.125% 15 Jul 2030	73,036,505		65,588,700
	TSY INFL IX N/B	0.125% 15 Jul 2031	76,919,981		68,111,803
	TSY INFL IX N/B	0.125% 15 Oct 2024	66,547,647		64,180,114
	TSY INFL IX N/B	0.125% 15 Oct 2025	63,161,450		60,090,159
	TSY INFL IX N/B	0.125% 15 Oct 2026	70,334,025		66,047,130
	TSY INFL IX N/B	0.25% 15 Feb 2050	27,700,100		18,759,183
	TSY INFL IX N/B	0.25% 15 Jan 2025	63,692,555		61,160,669
	TSY INFL IX N/B	0.25% 15 Jul 2029	59,468,145		54,592,558
	TSY INFL IX N/B	0.375% 15 Jan 2027	57,341,107		54,135,152
	TSY INFL IX N/B	0.375% 15 Jul 2025	77,173,588		74,220,590
	TSY INFL IX N/B	0.375% 15 Jul 2027	65,014,185		61,414,193
	TSY INFL IX N/B	0.5% 15 Apr 2024	42,018,625		40,897,944
	TSY INFL IX N/B	0.5% 15 Jan 2028	62,506,752		58,938,558
	TSY INFL IX N/B	0.625% 15 Feb 2043	24,705,114		19,972,989
	TSY INFL IX N/B	0.625% 15 Jan 2024	72,796,388		71,313,721
	TSY INFL IX N/B	0.625% 15 Jan 2026	66,654,734		64,067,574
	TSY INFL IX N/B	0.625% 15 Jul 2032	81,890,168		75,321,217
	TSY INFL IX N/B	0.75% 15 Feb 2042	35,084,014		29,431,125
	TSY INFL IX N/B	0.75% 15 Feb 2045	42,490,195		34,427,600
	TSY INFL IX N/B	0.75% 15 Jul 2028	55,472,968		52,942,902
	TSY INFL IX N/B	0.875% 15 Feb 2047	23,818,789		19,570,870
	TSY INFL IX N/B	0.875% 15 Jan 2029	54,013,442		51,560,103
	TSY INFL IX N/B	1% 15 Feb 2046	20,643,012		17,573,881
	TSY INFL IX N/B	1% 15 Feb 2048	21,164,075		17,811,177
	TSY INFL IX N/B	1% 15 Feb 2049	17,370,296		14,573,493
	TSY INFL IX N/B	1.375% 15 Feb 2044	41,067,662		38,147,631
	TSY INFL IX N/B	1.625% 15 Oct 2027	26,656,085		56,994,449

TSY INFL IX N/B	1.75% 15 Jan 2028	30,631,299	30,701,160
TSY INFL IX N/B	2% 15 Jan 2026	33,205,753	33,224,050
TSY INFL IX N/B	2.125% 15 Feb 2040	16,586,177	17,579,085
TSY INFL IX N/B	2.125% 15 Feb 2041	23,400,631	24,799,039
TSY INFL IX N/B	2.375% 15 Jan 2025	48,999,748	49,124,538
TSY INFL IX N/B	2.375% 15 Jan 2027	31,306,753	31,973,618
TSY INFL IX N/B	2.5% 15 Jan 2029	26,424,854	27,600,220
TSY INFL IX N/B	3.375% 15 Apr 2032	12,199,258	13,986,930
TSY INFL IX N/B	3.625% 15 Apr 2028	26,785,200	29,280,555
TSY INFL IX N/B	3.875% 15 Apr 2029	33,923,874	38,188,316
US DOLLAR		(318,536)	(318,536)

<b>Total : EXHIBIT D - Inflation Protected Bond Fund</b>		<b>\$2,145,459,861</b>	
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n / a - Cost is not applicable



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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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	4% 14 Sep 2048	710,000	\$ 563,158
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	570,000	560,401
	ABBVIE INC	4.7% 14 May 2045	1,600,000	1,439,504
	ABBVIE INC	2.6% 21 Nov 2024	2,175,000	2,083,346
	ABBVIE INC	3.8% 15 Mar 2025	1,085,000	1,058,146
	ACUITY BRANDS LIGHTING	2.15% 15 Dec 2030	855,000	659,684
	ADVANCE AUTO PARTS	3.5% 15 Mar 2032	1,005,000	825,246
	AEP TEXAS INC	3.45% 15 Jan 2050	990,000	703,484
	AERCAP IRELAND CAP/GLOBA	2.875% 14 Aug 2024	670,000	634,041
	AERCAP IRELAND CAP/GLOBA	1.65% 29 Oct 2024	2,695,000	2,487,431
	AERCAP IRELAND CAP/GLOBA	3.4% 29 Oct 2033	965,000	735,977
	AIR LEASE CORP	2.875% 15 Jan 2026	1,705,000	1,580,501
	AIR PRODUCTS + CHEMICALS	1.5% 15 Oct 2025	1,950,000	1,788,014
	ALEXANDRIA REAL ESTATE E	3% 18 May 2051	765,000	489,707
	ALIBABA GROUP HOLDING	4% 06 Dec 2037	555,000	467,188
	ALIBABA GROUP HOLDING	2.7% 09 Feb 2041	300,000	193,464
	ALLSTATE CORP	3.28% 15 Dec 2026	1,985,000	1,886,941
	ALPHABET INC	2.05% 15 Aug 2050	495,000	295,203
	ALPHABET INC	2.25% 15 Aug 2060	420,000	239,925
	ALTRIA GROUP INC	5.375% 31 Jan 2044	1,035,000	922,071
	ALTRIA GROUP INC	3.4% 04 Feb 2041	725,000	481,052
	AMAZON.COM INC	0.8% 03 Jun 2025	1,845,000	1,687,474
	AMAZON.COM INC	1.5% 03 Jun 2030	1,845,000	1,487,347
	AMAZON.COM INC	3.1% 12 May 2051	950,000	684,694
	AMEREN CORP	3.5% 15 Jan 2031	1,005,000	889,576
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	760,000	790,028
	AMERICAN EXPRESS CO	3.4% 22 Feb 2024	2,480,000	2,437,369
	AMERICAN INTL GROUP	4.8% 10 Jul 2045	365,000	327,774
	AMERICAN MUNI PWR OHIO INC OH	7.834% 15 Feb 2041	515,000	621,077
	AMERICAN TOWER CORP	3.1% 15 Jun 2050	495,000	316,557
	AMERICAN WATER CAPITAL C	4.15% 01 Jun 2049	710,000	589,868
	AMGEN INC	4.4% 01 May 2045	730,000	613,404
	AMGEN INC	3.2% 02 Nov 2027	495,000	459,122
	AMGEN INC	3.15% 21 Feb 2040	200,000	148,534
	AMGEN INC	3% 15 Jan 2052	1,140,000	734,912
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	2,490,000	2,285,770

APPLE INC	4.5% 23 Feb 2036	605,000	601,412
APPLE INC	3.2% 11 May 2027	1,445,000	1,372,288
APPLE INC	3.75% 13 Nov 2047	735,000	616,224
APPLE INC	2.55% 20 Aug 2060	460,000	282,238
APPLE INC	2.375% 08 Feb 2041	890,000	633,831
APPLE INC	2.65% 08 Feb 2051	440,000	294,743
ARES CAPITAL CORP	3.875% 15 Jan 2026	990,000	909,434
ASIAN DEVELOPMENT BANK	3.125% 27 Apr 2032	5,020,000	4,672,315
ASTRAZENECA PLC	6.45% 15 Sep 2037	990,000	1,123,244
AT+T INC	4.5% 09 Mar 2048	727,000	591,771
AT+T INC	4.35% 01 Mar 2029	1,485,000	1,416,631
AT+T INC	3.5% 15 Sep 2053	568,000	387,461
AT+T INC	3.55% 15 Sep 2055	1,818,000	1,233,477
AT+T INC	2.55% 01 Dec 2033	648,000	500,535
ATHENE HOLDING LTD	3.5% 15 Jan 2031	1,240,000	1,025,914
AUTODESK INC	2.85% 15 Jan 2030	665,000	573,536
BANCO SANTANDER SA	3.8% 23 Feb 2028	1,200,000	1,091,124
BANCO SANTANDER SA	2.749% 03 Dec 2030	1,200,000	919,776
BANK OF AMERICA CORP	3.875% 01 Aug 2025	1,780,000	1,734,468
BANK OF AMERICA CORP	1% 24 Apr 2038	530,000	454,984
BANK OF AMERICA CORP	1% 20 Dec 2028	2,396,000	2,174,250
BANK OF AMERICA CORP	1% 15 Mar 2050	405,000	334,712
BANK OF AMERICA CORP	1% 23 Apr 2040	665,000	553,985
BANK OF AMERICA CORP	1% 22 Oct 2030	1,055,000	888,173
BANK OF AMERICA CORP	1% 21 Jul 2052	1,410,000	894,264
BANK OF AMERICA CORP	1% 04 Feb 2025	1,500,000	1,437,120
BANK OF AMERICA NA	6% 15 Oct 2036	350,000	360,434
BANK OF MONTREAL	1% 10 Jan 2037	500,000	379,450
BANK OF NY MELLON CORP	2.1% 24 Oct 2024	2,105,000	2,009,033
BARCLAYS PLC	4.337% 10 Jan 2028	1,925,000	1,792,541
BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	520,000	535,028
BAT CAPITAL CORP	3.222% 15 Aug 2024	890,000	858,797
BAT CAPITAL CORP	4.54% 15 Aug 2047	760,000	542,397
BAT CAPITAL CORP	2.726% 25 Mar 2031	1,140,000	887,501
BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	325,000	399,984
BECTON DICKINSON + CO	3.734% 15 Dec 2024	543,000	529,496
BERKSHIRE HATHAWAY ENERG	2.85% 15 May 2051	990,000	652,974
BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	701,000	738,609
BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	630,000	690,171
BERRY GLOBAL INC	0.95% 15 Feb 2024	1,800,000	1,711,224
BIOGEN INC	2.25% 01 May 2030	740,000	603,537
* BLACKROCK INC	2.4% 30 Apr 2030	815,000	698,039
BOEING CO	3.25% 01 Mar 2028	1,165,000	1,047,160
BOEING CO	3.55% 01 Mar 2038	495,000	365,770
BOEING CO	5.93% 01 May 2060	425,000	391,336
BOEING CO	5.15% 01 May 2030	1,220,000	1,193,355
BOSTON PROPERTIES LP	3.4% 21 Jun 2029	760,000	656,632
BP CAP MARKETS AMERICA	3.41% 11 Feb 2026	2,105,000	2,025,410

BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	345,000	255,197
BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	535,000	498,005
BRISTOL MYERS SQUIBB CO	2.95% 15 Mar 2032	1,000,000	874,830
BRISTOL MYERS SQUIBB CO	3.7% 15 Mar 2052	1,000,000	784,950
BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	235,000	281,297
BROADCOM CRP / CAYMN FI	3.875% 15 Jan 2027	1,450,000	1,372,251
BROADCOM INC	5% 15 Apr 2030	950,000	903,422
BROADCOM INC	3.75% 15 Feb 2051	970,000	679,863
BROOKFIELD FINANCE INC	3.9% 25 Jan 2028	1,485,000	1,369,066
BRUNSWICK CORP	5.1% 01 Apr 2052	1,220,000	886,428
BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	685,000	610,979
BURLINGTN NORTH SANTA FE	4.9% 01 Apr 2044	625,000	594,794
CALIFORNIA ST	7.55% 01 Apr 2039	945,000	1,195,584
CAPITAL ONE FINANCIAL CO	3.9% 29 Jan 2024	2,480,000	2,449,471
CARDINAL HEALTH INC	3.5% 15 Nov 2024	1,850,000	1,794,815
CARRIER GLOBAL CORP	2.242% 15 Feb 2025	1,610,000	1,518,761
CARRINGTON MORTGAGE LOAN TRUST	1% 25 Jun 2036	92,926	73,463
CATERPILLAR INC	3.25% 19 Sep 2049	460,000	349,743
CATERPILLAR INC	2.6% 09 Apr 2030	755,000	660,716
CENTENE CORP	2.45% 15 Jul 2028	950,000	800,366
CENTERPOINT ENER HOUSTON	3.95% 01 Mar 2048	620,000	510,390
CHARLES SCHWAB CORP	0.75% 18 Mar 2024	1,925,000	1,830,444
CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	795,000	779,752
CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	485,000	438,527
CHARTER COMM OPT LLC/CAP	3.7% 01 Apr 2051	290,000	177,181
CHARTER COMM OPT LLC/CAP	3.5% 01 Jun 2041	1,005,000	659,290
CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	750,000	443,910
CHENIERE CORP CHRISTI HD	5.125% 30 Jun 2027	1,485,000	1,471,798
CHEVRON USA INC	3.9% 15 Nov 2024	870,000	855,697
CHUBB INA HOLDINGS INC	1.375% 15 Sep 2030	730,000	569,050
CIGNA GROUP/THE	4.375% 15 Oct 2028	795,000	768,487
CIGNA GROUP/THE	4.9% 15 Dec 2048	940,000	856,782
CITIGROUP COMMERCIAL MORTGAGE	4.023% 11 Mar 2047	2,470,000	2,423,548
CITIGROUP COMMERCIAL MORTGAGE	3.371% 10 Oct 2047	2,622,709	2,566,651
CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	3,400,000	3,239,448
CITIGROUP INC	4.3% 20 Nov 2026	2,215,000	2,142,171
CITIGROUP INC	4.4% 10 Jun 2025	1,055,000	1,036,021
CITIGROUP INC	4.65% 30 Jul 2045	1,038,000	899,105
CITIGROUP INC	1% 26 Mar 2041	645,000	623,522
CITIGROUP INC	1% 17 Nov 2033	500,000	518,415
CMS ENERGY CORP	1% 01 Dec 2050	1,240,000	934,749
COCA COLA CO/THE	2.5% 01 Jun 2040	1,000,000	733,250
COMCAST CORP	4.65% 15 Jul 2042	1,100,000	999,020
COMCAST CORP	3.375% 15 Aug 2025	795,000	767,350
COMCAST CORP	4% 15 Aug 2047	485,000	390,444
COMCAST CORP	3.95% 15 Oct 2025	1,110,000	1,087,967
COMCAST CORP	3.75% 01 Apr 2040	175,000	145,236
COMCAST CORP	1.5% 15 Feb 2031	1,045,000	816,448

COMCAST CORP	2.45% 15 Aug 2052	420,000	249,451
COMCAST CORP	2.65% 15 Aug 2062	560,000	320,533
COMM MORTGAGE TRUST	3.63% 10 Oct 2048	2,385,000	2,266,510
COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	595,000	441,817
CON EDISON CO OF NY INC	3.95% 01 Mar 2043	620,000	497,817
CON EDISON CO OF NY INC	4.125% 15 May 2049	740,000	604,587
CONAGRA BRANDS INC	4.85% 01 Nov 2028	495,000	482,561
CONNECTICUT ST	5.85% 15 Mar 2032	515,000	543,381
CONOCOPHILLIPS COMPANY	4.3% 15 Nov 2044	345,000	299,702
CONSTELLATION BRANDS INC	2.875% 01 May 2030	990,000	844,272
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	415,000	364,752
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	880,000	722,577
CREDIT SUISSE GROUP AG	3.75% 26 Mar 2025	1,925,000	1,738,564
CROWN CASTLE INC	4.3% 15 Feb 2029	1,665,000	1,576,822
CSAIL COMMERCIAL MORTGAGE TRUS	3.016% 15 Sep 2052	2,000,000	1,735,868
CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	2,780,000	2,583,287
CSAIL COMMERCIAL MORTGAGE TRUS	3.779% 15 Mar 2052	2,875,000	2,645,632
CSAIL COMMERCIAL MORTGAGE TRUS	4.052% 15 Mar 2052	2,980,000	2,757,129
CSX CORP	4.75% 30 May 2042	420,000	386,148
CSX CORP	3.35% 15 Sep 2049	1,005,000	727,751
CUMMINS INC	1.5% 01 Sep 2030	1,030,000	813,340
CVS HEALTH CORP	5.125% 20 Jul 2045	1,150,000	1,050,744
CVS HEALTH CORP	4.3% 25 Mar 2028	86,000	83,327
CVS HEALTH CORP	5.05% 25 Mar 2048	520,000	469,149
DELL INT LLC / EMC CORP	6.2% 15 Jul 2030	900,000	918,774
DEUTSCHE BANK COMMERCIAL MORTG	3.276% 10 May 2049	2,115,500	1,976,997
DEUTSCHE BANK COMMERCIAL MORTG	2.89% 10 Aug 2049	2,375,000	2,174,255
DEUTSCHE BANK NY	1% 24 Nov 2026	1,625,000	1,434,550
DEVON ENERGY CORPORATION	7.875% 30 Sep 2031	590,000	670,205
DISCOVER FINANCIAL SVS	4.1% 09 Feb 2027	1,420,000	1,338,222
DISCOVERY COMMUNICATIONS	5.2% 20 Sep 2047	710,000	532,280
DOW CHEMICAL CO/THE	4.8% 30 Nov 2028	1,585,000	1,567,280
DTE ELECTRIC CO	3.95% 01 Mar 2049	800,000	661,048
DUKE ENERGY CAROLINAS	3.875% 15 Mar 2046	740,000	586,924
DUKE ENERGY CORP	2.65% 01 Sep 2026	1,450,000	1,341,033
DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	710,000	497,312
DUPONT DE NEMOURS INC	5.419% 15 Nov 2048	505,000	484,871
ECOLAB INC	2.75% 18 Aug 2055	95,000	57,346
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	1,985,000	1,874,614
ELEVANCE HEALTH INC	6.1% 15 Oct 2052	500,000	539,935
ELI LILLY + CO	3.375% 15 Mar 2029	613,000	575,950
EMERSON ELECTRIC CO	1.95% 15 Oct 2030	1,170,000	949,666
ENBRIDGE INC	2.5% 15 Jan 2025	1,555,000	1,472,321
ENERGY TRANSFER LP	6.5% 01 Feb 2042	950,000	941,650
ENERGY TRANSFER LP	4.5% 15 Apr 2024	1,485,000	1,464,626
ENTERGY TEXAS INC	4% 30 Mar 2029	1,240,000	1,173,338
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	395,000	444,418
ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	405,000	325,989

ENTERPRISE PRODUCTS OPER	3.2% 15 Feb 2052	450,000	298,143
EQUINOR ASA	3.7% 06 Apr 2050	515,000	412,052
EQUINOR ASA	5.1% 17 Aug 2040	455,000	448,029
EUROPEAN INVESTMENT BANK	1.875% 10 Feb 2025	2,235,000	2,121,775
EUROPEAN INVESTMENT BANK	1.625% 13 May 2031	1,000,000	837,590
EVERSOURCE ENERGY	1.65% 15 Aug 2030	990,000	772,349
EXELON CORP	4.45% 15 Apr 2046	1,570,000	1,335,819
EXTRA SPACE STORAGE LP	2.55% 01 Jun 2031	365,000	286,653
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	740,000	634,461
EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	625,000	473,038
FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,340,000	1,270,936
FANNIE MAE	7.125% 15 Jan 2030	865,000	1,024,644
FANNIE MAE	7.25% 15 May 2030	330,000	396,564
FANNIE MAE	6.625% 15 Nov 2030	535,000	625,565
FANNIE MAE	0.875% 05 Aug 2030	7,025,000	5,601,454
FANNIE MAE	0.75% 08 Oct 2027	5,965,000	5,126,918
FANNIE MAE	0.5% 07 Nov 2025	5,800,000	5,217,622
FANNIE MAE	0.25% 27 Nov 2023	5,115,000	4,905,387
FANNIE MAE	2.125% 24 Apr 2026	1,100,000	1,030,436
FED HM LN PC POOL A39272	5.5% 01 Oct 2035	75,040	77,003
FED HM LN PC POOL A65647	5.5% 01 Sep 2037	1	1
FED HM LN PC POOL A71925	5% 01 Jan 2038	56,660	57,314
FED HM LN PC POOL A74793	5% 01 Mar 2038	57,165	57,877
FED HM LN PC POOL A80388	6% 01 Dec 2036	—	0
FED HM LN PC POOL A86521	4.5% 01 May 2039	67,570	67,047
FED HM LN PC POOL A97759	5% 01 Mar 2041	64,532	65,402
FED HM LN PC POOL C09035	3% 01 Apr 2043	142,325	129,166
FED HM LN PC POOL C90689	4.5% 01 Jul 2023	4,843	4,818
FED HM LN PC POOL C90982	5.5% 01 Jul 2026	7,286	7,270
FED HM LN PC POOL C91011	5.5% 01 Jan 2027	9,859	9,859
FED HM LN PC POOL C91249	4.5% 01 May 2029	13,766	13,621
FED HM LN PC POOL G01781	6.5% 01 Dec 2034	406,675	433,903
FED HM LN PC POOL G01879	4.5% 01 Aug 2035	20,606	20,362
FED HM LN PC POOL G05299	4.5% 01 Jun 2038	46,323	45,774
FED HM LN PC POOL G05397	4.5% 01 Apr 2039	56,123	55,689
FED HM LN PC POOL G05432	6% 01 Apr 2039	43,319	45,475
FED HM LN PC POOL G07083	4% 01 Jul 2042	73,667	71,119
FED HM LN PC POOL G07216	4% 01 Jul 2042	78,755	76,448
FED HM LN PC POOL G07266	4% 01 Dec 2042	263,164	253,796
FED HM LN PC POOL G07642	5% 01 Oct 2041	259,039	262,496
FED HM LN PC POOL G07842	4.5% 01 Jul 2044	81,944	81,233
FED HM LN PC POOL G07924	3.5% 01 Jan 2045	601,270	564,631
FED HM LN PC POOL G08160	5.5% 01 Nov 2036	119,729	123,320
FED HM LN PC POOL G08256	5.5% 01 Mar 2038	170,049	175,294
FED HM LN PC POOL G08368	4.5% 01 Oct 2039	7,974	7,912
FED HM LN PC POOL G08524	3% 01 Mar 2043	1,080,896	980,963
FED HM LN PC POOL G08525	3% 01 May 2043	307,869	279,406
FED HM LN PC POOL G08528	3% 01 Apr 2043	417,200	378,628

FED HM LN PC POOL G08534	3% 01 Jun 2043	38,883	35,288
FED HM LN PC POOL G08537	3% 01 Jul 2043	884,398	802,632
FED HM LN PC POOL G08540	3% 01 Aug 2043	180,027	163,382
FED HM LN PC POOL G08549	4.5% 01 Sep 2043	28,529	28,274
FED HM LN PC POOL G08558	4% 01 Nov 2043	38,051	36,678
FED HM LN PC POOL G08559	4.5% 01 Nov 2043	105,100	104,161
FED HM LN PC POOL G08578	4.5% 01 Mar 2044	121,348	120,128
FED HM LN PC POOL G08599	3.5% 01 Aug 2044	87,526	81,781
FED HM LN PC POOL G08626	3% 01 Feb 2045	185,609	167,042
FED HM LN PC POOL G08635	3% 01 Apr 2045	219,715	197,736
FED HM LN PC POOL G08636	3.5% 01 Apr 2045	108,675	100,857
FED HM LN PC POOL G08641	3.5% 01 May 2045	367,201	340,784
FED HM LN PC POOL G08653	3% 01 Jul 2045	415,125	373,600
FED HM LN PC POOL G08654	3.5% 01 Jul 2045	157,089	145,788
FED HM LN PC POOL G08658	3% 01 Aug 2045	280,922	252,821
FED HM LN PC POOL G08659	3.5% 01 Aug 2045	577,453	535,910
FED HM LN PC POOL G08666	3% 01 Sep 2045	725,922	653,307
FED HM LN PC POOL G08671	3.5% 01 Oct 2045	175,855	163,204
FED HM LN PC POOL G08676	3.5% 01 Nov 2045	359,542	333,676
FED HM LN PC POOL G08681	3.5% 01 Dec 2045	448,200	415,956
FED HM LN PC POOL G08686	3% 01 Jan 2046	570,717	513,628
FED HM LN PC POOL G08693	3.5% 01 Mar 2046	246,546	228,809
FED HM LN PC POOL G08698	3.5% 01 Mar 2046	462,646	428,732
FED HM LN PC POOL G08699	4% 01 Mar 2046	134,088	128,232
FED HM LN PC POOL G08701	3% 01 Apr 2046	509,313	458,114
FED HM LN PC POOL G08706	3.5% 01 May 2046	82,952	76,871
FED HM LN PC POOL G08708	4.5% 01 May 2046	151,226	148,866
FED HM LN PC POOL G08711	3.5% 01 Jun 2046	149,883	138,895
FED HM LN PC POOL G08722	3.5% 01 Sep 2046	283,461	262,682
FED HM LN PC POOL G08729	4.5% 01 Sep 2046	110,719	108,992
FED HM LN PC POOL G08730	4.5% 01 Oct 2046	252,835	248,890
FED HM LN PC POOL G08735	4.5% 01 Oct 2046	10,634	10,468
FED HM LN PC POOL G08743	4% 01 Jan 2047	669,326	640,092
FED HM LN PC POOL G08745	4.5% 01 Jan 2047	134,492	132,393
FED HM LN PC POOL G08785	4% 01 Oct 2047	501,598	479,375
FED HM LN PC POOL G08788	3.5% 01 Nov 2047	468,341	433,923
FED HM LN PC POOL G08789	4% 01 Nov 2047	546,197	521,998
FED HM LN PC POOL G08838	5% 01 Sep 2048	155,786	155,988
FED HM LN PC POOL G08874	5% 01 Apr 2049	67,470	67,291
FED HM LN PC POOL G14047	5.5% 01 Dec 2024	940	937
FED HM LN PC POOL G16093	3% 01 Feb 2032	664,925	630,753
FED HM LN PC POOL G16122	2.5% 01 Feb 2032	278,738	260,250
FED HM LN PC POOL G18622	2.5% 01 Dec 2031	473,268	441,877
FED HM LN PC POOL G18631	2.5% 01 Feb 2032	691,575	645,704
FED HM LN PC POOL G18643	2.5% 01 May 2032	65,763	61,318
FED HM LN PC POOL G18648	3.5% 01 Jun 2032	77,202	74,827
FED HM LN PC POOL G18655	3% 01 Aug 2032	214,139	203,107
FED HM LN PC POOL G18659	3% 01 Sep 2032	459,909	436,213

FED HM LN PC POOL G18673	3% 01 Jan 2033	185,771	176,200
FED HM LN PC POOL G18710	3.5% 01 Oct 2033	167,708	162,336
FED HM LN PC POOL G30406	5.5% 01 Jul 2028	21,557	21,672
FED HM LN PC POOL G60069	3% 01 Apr 2045	227,162	206,987
FED HM LN PC POOL G60174	4% 01 Oct 2043	160,880	155,315
FED HM LN PC POOL G60187	3% 01 Aug 2045	11,036	9,932
FED HM LN PC POOL G60412	4% 01 Dec 2045	238,707	229,765
FED HM LN PC POOL G60480	4.5% 01 Nov 2045	80,455	79,646
FED HM LN PC POOL G60703	4% 01 Sep 2046	298,619	285,577
FED HM LN PC POOL G60855	4.5% 01 Dec 2045	137,620	136,236
FED HM LN PC POOL G60919	4.5% 01 Sep 2046	119,412	117,894
FED HM LN PC POOL G61281	3.5% 01 Jan 2048	331,248	306,904
FED HM LN PC POOL G61464	4% 01 Oct 2046	387,107	372,607
FED HM LN PC POOL G61623	3% 01 Apr 2047	108,603	97,739
FED HM LN PC POOL G62022	3% 01 Apr 2048	337,562	303,605
FED HM LN PC POOL J35797	2.5% 01 Dec 2031	622,552	581,259
FED HM LN PC POOL J36173	2.5% 01 Jan 2032	632,981	590,996
FED HM LN PC POOL J36214	2.5% 01 Feb 2032	280,523	261,917
FED HM LN PC POOL Q00291	5% 01 Apr 2041	91,530	92,765
FED HM LN PC POOL Q00876	4.5% 01 May 2041	58,526	58,045
FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	73,954	73,347
FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	59,201	58,714
FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	14,539	14,420
FED HM LN PC POOL Q06344	4% 01 Feb 2042	132,150	128,019
FED HM LN PC POOL Q12544	3% 01 Oct 2042	370,827	336,619
FED HM LN PC POOL Q13765	4% 01 Dec 2042	65,148	63,367
FED HM LN PC POOL Q15885	3% 01 Feb 2043	163,013	147,976
FED HM LN PC POOL Q16084	3% 01 Mar 2043	888,333	806,203
FED HM LN PC POOL Q19909	3% 01 Jul 2043	177,334	160,939
FED HM LN PC POOL Q20172	3% 01 Jul 2043	733,517	665,701
FED HM LN PC POOL Q20542	3% 01 Jul 2043	346,818	314,753
FED HM LN PC POOL Q20570	3.5% 01 Aug 2043	461,357	432,299
FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	312,125	294,088
FED HM LN PC POOL Q22402	4.5% 01 Oct 2043	180,723	179,108
FED HM LN PC POOL Q22915	4.5% 01 Nov 2043	106,791	105,837
FED HM LN PC POOL Q23677	4.5% 01 Dec 2043	37,846	37,508
FED HM LN PC POOL Q23891	4% 01 Dec 2043	66,189	63,801
FED HM LN PC POOL Q25083	4.5% 01 Mar 2044	225,253	222,989
FED HM LN PC POOL Q25625	4% 01 Apr 2044	382,880	368,866
FED HM LN PC POOL Q26367	4% 01 May 2044	150,313	145,612
FED HM LN PC POOL Q26423	4.5% 01 May 2044	874	847
FED HM LN PC POOL Q27903	4% 01 Aug 2044	197,891	190,649
FED HM LN PC POOL Q28759	4.5% 01 Oct 2044	58,835	58,244
FED HM LN PC POOL Q29182	3.5% 01 Oct 2044	137,944	128,890
FED HM LN PC POOL Q29187	4.5% 01 Oct 2044	26,492	26,226
FED HM LN PC POOL Q29863	3.5% 01 Nov 2044	137,419	128,399
FED HM LN PC POOL Q31285	3.5% 01 Feb 2045	1,071,020	1,000,718
FED HM LN PC POOL Q32857	3% 01 Apr 2045	472,080	424,857



FED HM LN PC POOL Q33869	4% 01 Jun 2045	857,798	825,667
FED HM LN PC POOL Q34590	3% 01 Jul 2045	618,224	556,382
FED HM LN PC POOL Q34661	3% 01 Jul 2045	239,098	215,181
FED HM LN PC POOL Q34967	4% 01 Jul 2045	204,803	197,131
FED HM LN PC POOL Q35225	3.5% 01 Aug 2045	215,880	200,349
FED HM LN PC POOL Q35614	3.5% 01 Aug 2045	534,234	499,147
FED HM LN PC POOL Q36238	4% 01 Sep 2045	180,670	173,902
FED HM LN PC POOL Q37234	3.5% 01 Nov 2045	496,467	460,750
FED HM LN PC POOL Q37359	3% 01 Nov 2045	38,189	34,950
FED HM LN PC POOL Q37646	3% 01 Dec 2045	50,730	45,655
FED HM LN PC POOL Q37812	3% 01 Dec 2045	93,127	83,812
FED HM LN PC POOL Q38470	4% 01 Jan 2046	93,891	90,374
FED HM LN PC POOL Q39438	4% 01 Mar 2046	229,435	219,414
FED HM LN PC POOL Q40375	3.5% 01 May 2046	53,468	49,549
FED HM LN PC POOL Q45097	3.5% 01 Dec 2046	456,495	423,032
FED HM LN PC POOL Q45219	3.5% 01 Jan 2045	584,016	545,681
FED HM LN PC POOL Q45695	3.5% 01 Jan 2047	28,296	26,222
FED HM LN PC POOL Q45744	3.5% 01 Jan 2047	163,205	151,241
FED HM LN PC POOL Q46539	4.5% 01 Mar 2047	12,081	11,858
FED HM LN PC POOL Q46883	5% 01 Mar 2047	134,713	134,825
FED HM LN PC POOL Q47602	4.5% 01 Apr 2047	82,939	81,406
FED HM LN PC POOL Q47884	4% 01 May 2047	593,813	567,504
FED HM LN PC POOL Q48093	4.5% 01 May 2047	43,231	42,432
FED HM LN PC POOL Q49552	3.5% 01 Jul 2047	752,938	697,605
FED HM LN PC POOL Q51268	3.5% 01 Oct 2047	773,992	717,112
FED HM LN PC POOL Q51334	4% 01 Oct 2047	248,914	237,886
FED HM LN PC POOL Q52104	4% 01 Nov 2047	205,289	196,194
FED HM LN PC POOL Q57957	4.5% 01 Aug 2048	160,079	157,048
FED HM LN PC POOL Q58588	4.5% 01 Sep 2048	104,947	102,960
FED HM LN PC POOL QA7267	4.5% 01 Feb 2050	57,137	55,944
FED HM LN PC POOL QB7061	2% 01 Dec 2050	4,025,459	3,290,427
FED HM LN PC POOL QC1333	2% 01 May 2051	4,402,218	3,599,607
FED HM LN PC POOL QC2565	2% 01 Jun 2051	10,168,976	8,311,812
FED HM LN PC POOL QC3695	2% 01 Jul 2051	3,169,745	2,599,611
FED HM LN PC POOL QC4235	2.5% 01 Jul 2051	1,242,470	1,058,223
FED HM LN PC POOL QC6084	2.5% 01 Aug 2051	1,604,639	1,365,054
FED HM LN PC POOL QD7594	2.5% 01 Feb 2052	1,427,975	1,216,047
FED HM LN PC POOL QE6387	4.5% 01 Jul 2052	972,259	941,489
FED HM LN PC POOL QE6925	4.5% 01 Aug 2052	2,001,196	1,928,308
FED HM LN PC POOL QE9566	5% 01 Sep 2052	854,715	842,973
FED HM LN PC POOL RA4527	2.5% 01 Feb 2051	1,721,079	1,469,393
FED HM LN PC POOL RA5524	2% 01 Jul 2051	3,476,956	2,835,142
FED HM LN PC POOL RA7398	4% 01 May 2052	1,154,892	1,084,930
FED HM LN PC POOL RC1727	2% 01 Dec 2035	685,755	612,746
FED HM LN PC POOL RC1914	2% 01 Jun 2036	2,740,629	2,447,536
FED HM LN PC POOL SB0525	2% 01 May 2036	2,384,155	2,129,185
FED HM LN PC POOL SB8098	2% 01 Apr 2036	1,764,861	1,576,120
FED HM LN PC POOL SB8111	2% 01 Jul 2036	1,581,927	1,412,750



FED HM LN PC POOL SD0093	5% 01 Oct 2049	221,707	221,756
FED HM LN PC POOL SD0127	3% 01 Dec 2048	986,677	886,539
FED HM LN PC POOL SD0645	2% 01 Jun 2051	3,296,121	2,698,914
FED HM LN PC POOL SD0780	2.5% 01 Dec 2051	3,761,468	3,201,633
FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	2,350,421	2,005,414
FED HM LN PC POOL SD8146	2% 01 May 2051	5,828,807	4,766,101
FED HM LN PC POOL SD8177	2% 01 Nov 2051	2,246,239	1,832,518
FED HM LN PC POOL SD8189	2.5% 01 Jan 2052	2,277,935	1,933,225
FED HM LN PC POOL SD8201	3% 01 Mar 2052	424,551	373,244
FED HM LN PC POOL SD8221	3.5% 01 Jun 2052	193,058	175,441
FED HM LN PC POOL SD8222	4% 01 Jun 2052	457,896	429,547
FED HM LN PC POOL SD8225	3% 01 Jul 2052	1,152,164	1,012,254
FED HM LN PC POOL SD8233	5% 01 Jul 2052	573,819	565,859
FED HM LN PC POOL SD8244	4% 01 Sep 2052	638,579	599,044
FED HM LN PC POOL SD8246	5% 01 Sep 2052	1,381,215	1,362,054
FED HM LN PC POOL SI2009	3% 01 Oct 2049	3,755,017	3,338,026
FED HM LN PC POOL V61427	2.5% 01 Dec 2031	307,485	287,090
FED HM LN PC POOL V80509	4% 01 Oct 2043	60,503	58,491
FED HM LN PC POOL V80589	4.5% 01 Oct 2043	43,217	42,831
FED HM LN PC POOL V80597	4.5% 01 Oct 2043	27,905	27,678
FED HM LN PC POOL V81992	4% 01 Oct 2045	548,693	528,140
FED HM LN PC POOL V82605	3% 01 Sep 2046	879,016	790,651
FED HM LN PC POOL V82781	3% 01 Dec 2046	887,192	803,868
FED HM LN PC POOL ZM0037	3.5% 01 Aug 2045	487,260	451,760
FED HM LN PC POOL ZM0060	3.5% 01 Aug 2045	445,978	413,486
FED HM LN PC POOL ZS8598	3% 01 Feb 2031	300,637	284,923
FEDERAL HOME LOAN BANK	5.5% 15 Jul 2036	100,000	110,351
FEDERAL REALTY INVS TRST	1.25% 15 Feb 2026	1,915,000	1,688,724
FEDEX CORP	4.1% 01 Feb 2045	460,000	358,395
FEDEX CORP	4.95% 17 Oct 2048	290,000	254,008
FIFTH THIRD BANCORP	3.65% 25 Jan 2024	1,690,000	1,666,036
FISERV INC	2.75% 01 Jul 2024	1,820,000	1,756,446
FLORIDA POWER + LIGHT CO	3.95% 01 Mar 2048	710,000	591,920
FLOWERS FOODS INC	2.4% 15 Mar 2031	1,125,000	908,258
FMC CORP	3.45% 01 Oct 2029	740,000	653,723
FNMA POOL 190396	1% 01 Jun 2039	91,452	90,657
FNMA POOL 310185	1% 01 Jul 2026	105,531	105,862
FNMA POOL 888204	1% 01 Apr 2026	27,891	27,870
FNMA POOL 889574	1% 01 Aug 2037	57,702	60,410
FNMA POOL 931507	4.5% 01 Jul 2039	269,688	267,343
FNMA POOL 931974	5% 01 Sep 2039	54,964	55,612
FNMA POOL 952656	6% 01 Aug 2037	100,017	104,851
FNMA POOL 955724	6.5% 01 Nov 2037	70,579	75,548
FNMA POOL 956078	6.5% 01 Dec 2037	1	1
FNMA POOL 995011	1% 01 Oct 2038	75,736	79,453
FNMA POOL 995245	1% 01 Jan 2039	61,626	62,268
FNMA POOL AA8487	4.5% 01 Jul 2039	144,285	143,031
FNMA POOL AA9357	4.5% 01 Aug 2039	1,201	1,190

FNMA POOL AB3193	4.5% 01 Jun 2041	8,629	8,550
FNMA POOL AB5192	4% 01 May 2042	107,854	104,591
FNMA POOL AB7436	3% 01 Dec 2042	289,746	262,745
FNMA POOL AB7848	3% 01 Feb 2043	807,670	732,405
FNMA POOL AB8855	3.5% 01 Mar 2043	479,598	448,956
FNMA POOL AB8881	3% 01 Apr 2043	579,168	527,240
FNMA POOL AB8897	3% 01 Apr 2043	291,369	264,168
FNMA POOL AB8899	3% 01 Apr 2043	340,427	308,645
FNMA POOL AB9177	3.5% 01 Apr 2043	105,568	99,172
FNMA POOL AB9187	3% 01 Apr 2043	146,440	132,769
FNMA POOL AB9362	3.5% 01 May 2043	174,287	163,727
FNMA POOL AB9863	3% 01 Jul 2043	538,387	488,124
FNMA POOL AD0220	1% 01 Oct 2038	88,376	92,524
FNMA POOL AD4296	5% 01 Apr 2040	168,651	170,713
FNMA POOL AE0271	1% 01 Aug 2040	51,454	52,083
FNMA POOL AE0481	1% 01 Sep 2040	242,716	245,683
FNMA POOL AI3661	5% 01 May 2041	70,142	71,009
FNMA POOL AI4815	4.5% 01 Jun 2041	21,838	21,638
FNMA POOL AJ7686	4% 01 Dec 2041	55,894	54,203
FNMA POOL AK2415	4% 01 Feb 2042	169,544	163,518
FNMA POOL AL1547	1% 01 Nov 2041	68,779	68,147
FNMA POOL AL2374	1% 01 Dec 2041	345,919	336,813
FNMA POOL AL3315	1% 01 Mar 2043	216,254	203,855
FNMA POOL AL3498	1% 01 May 2043	277,176	260,382
FNMA POOL AL3650	1% 01 Feb 2041	77,349	78,295
FNMA POOL AL3652	1% 01 Oct 2040	121,019	126,869
FNMA POOL AL4608	1% 01 Dec 2043	222,784	220,576
FNMA POOL AL5218	1% 01 Mar 2044	115,942	117,405
FNMA POOL AL5229	1% 01 Jan 2044	66,559	67,382
FNMA POOL AL5315	1% 01 Jun 2042	286,420	277,196
FNMA POOL AL6004	1% 01 Dec 2043	6,442	6,380
FNMA POOL AL6325	1% 01 Oct 2044	545,465	494,541
FNMA POOL AL6432	1% 01 Jan 2045	113,367	109,112
FNMA POOL AL7121	1% 01 Jan 2044	332,823	301,751
FNMA POOL AL7924	1% 01 Dec 2028	5,442	5,427
FNMA POOL AL8083	1% 01 Mar 2029	65,834	66,314
FNMA POOL AL8340	1% 01 Feb 2045	128,248	126,976
FNMA POOL AL8776	1% 01 Jul 2046	164,113	151,930
FNMA POOL AL9105	1% 01 Oct 2046	167,370	164,600
FNMA POOL AL9282	1% 01 Jun 2046	650,207	621,232
FNMA POOL AL9563	1% 01 Nov 2046	132,424	120,122
FNMA POOL AL9994	1% 01 Apr 2032	947,721	884,019
FNMA POOL AO4144	4% 01 Jun 2042	175,083	168,683
FNMA POOL AR6445	4.5% 01 Oct 2043	42,113	41,695
FNMA POOL AR7435	3.5% 01 Jul 2043	970,062	908,084
FNMA POOL AR9197	3% 01 Mar 2043	505,052	457,902
FNMA POOL AS0016	3% 01 Jul 2043	1,125,682	1,020,590
FNMA POOL AS0037	3.5% 01 Jul 2043	331,163	310,005

FNMA POOL AS0080	3.5% 01 Aug 2043	723,697	678,479
FNMA POOL AS0128	3% 01 Aug 2043	107,728	97,854
FNMA POOL AS0210	3.5% 01 Aug 2043	206,602	194,085
FNMA POOL AS0302	3% 01 Aug 2043	583,258	528,806
FNMA POOL AS0331	3% 01 Aug 2043	156,595	141,975
FNMA POOL AS0358	4% 01 Sep 2043	389,976	378,181
FNMA POOL AS0516	3% 01 Sep 2043	545,596	494,660
FNMA POOL AS0563	4.5% 01 Sep 2043	15,533	15,379
FNMA POOL AS0830	4.5% 01 Oct 2043	24,162	23,922
FNMA POOL AS0837	5% 01 Oct 2043	61,673	62,451
FNMA POOL AS0860	4.5% 01 Oct 2043	30,164	29,865
FNMA POOL AS1380	4.5% 01 Dec 2043	96,858	95,898
FNMA POOL AS1586	4.5% 01 Jan 2044	145,513	144,070
FNMA POOL AS1587	4.5% 01 Jan 2044	58,676	58,094
FNMA POOL AS1588	4.5% 01 Jan 2044	154,953	153,417
FNMA POOL AS1764	4% 01 Feb 2044	279,683	269,337
FNMA POOL AS2555	4% 01 Jun 2044	154,313	148,522
FNMA POOL AS2919	5% 01 Jul 2044	82,071	82,963
FNMA POOL AS3467	4% 01 Oct 2044	42,931	41,320
FNMA POOL AS4306	3% 01 Jan 2045	172,171	155,785
FNMA POOL AS4333	3% 01 Jan 2045	203,486	184,121
FNMA POOL AS4797	3.5% 01 Apr 2045	351,928	328,496
FNMA POOL AS5175	3.5% 01 Jun 2045	410,531	383,909
FNMA POOL AS5444	3% 01 Jul 2045	638,378	581,120
FNMA POOL AS5594	3.5% 01 Aug 2045	457,911	427,422
FNMA POOL AS6311	3.5% 01 Dec 2045	163,016	151,141
FNMA POOL AS6386	3% 01 Dec 2045	125,238	112,601
FNMA POOL AS6520	3.5% 01 Jan 2046	497,823	461,558
FNMA POOL AS6534	3.5% 01 Jan 2046	145,700	135,086
FNMA POOL AS6536	3.5% 01 Jan 2046	452,532	419,566
FNMA POOL AS6573	3.5% 01 Jan 2046	749,522	694,921
FNMA POOL AS6627	4.5% 01 Feb 2046	260,647	257,081
FNMA POOL AS6677	4% 01 Feb 2046	255,850	246,024
FNMA POOL AS6763	3.5% 01 Mar 2046	282,695	261,708
FNMA POOL AS6795	4% 01 Mar 2046	276,607	264,280
FNMA POOL AS6947	3.5% 01 Apr 2046	95,571	88,476
FNMA POOL AS7016	3.5% 01 Apr 2046	391,087	362,054
FNMA POOL AS7245	3.5% 01 May 2046	502,651	465,336
FNMA POOL AS7376	3% 01 Jun 2046	850,467	764,207
FNMA POOL AS7401	4% 01 Jun 2046	393,532	375,996
FNMA POOL AS7492	4% 01 Jul 2046	149,024	142,383
FNMA POOL AS7558	4% 01 Jul 2046	214,907	205,330
FNMA POOL AS7601	4% 01 Jul 2046	566,717	541,463
FNMA POOL AS7712	3% 01 Aug 2031	723,428	685,621
FNMA POOL AS7844	3% 01 Sep 2046	544,499	492,870
FNMA POOL AS8144	4% 01 Oct 2046	326,020	311,492
FNMA POOL AS8384	2.5% 01 Nov 2031	282,817	263,807
FNMA POOL AS8572	3.5% 01 Dec 2046	726,070	672,169

FNMA POOL AS8714	2.5% 01 Feb 2032	776,615	724,414
FNMA POOL AS9394	4.5% 01 Apr 2047	220,941	216,646
FNMA POOL AS9505	3% 01 Apr 2032	601,596	570,059
FNMA POOL AS9615	4.5% 01 May 2047	16,200	15,885
FNMA POOL AS9760	4.5% 01 Jun 2047	354,797	347,899
FNMA POOL AS9884	4% 01 Jul 2047	337,556	322,293
FNMA POOL AS9988	4.5% 01 Jul 2047	198,436	194,578
FNMA POOL AT2016	3% 01 Apr 2043	373,779	338,883
FNMA POOL AT2725	3% 01 May 2043	250,776	227,364
FNMA POOL AT5830	4.5% 01 Jun 2043	9,166	9,083
FNMA POOL AT5900	3% 01 Jun 2043	311,869	282,754
FNMA POOL AT9221	3% 01 Jul 2043	210,956	191,261
FNMA POOL AU0949	3.5% 01 Aug 2043	236,362	223,830
FNMA POOL AU1632	3% 01 Jul 2043	335,336	304,030
FNMA POOL AU3195	3% 01 Aug 2043	176,249	159,795
FNMA POOL AU3735	3% 01 Aug 2043	786,516	713,089
FNMA POOL AU3742	3.5% 01 Aug 2043	358,938	336,511
FNMA POOL AU3751	4% 01 Aug 2043	663,151	641,793
FNMA POOL AU4229	4.5% 01 Sep 2043	200,153	198,169
FNMA POOL AU7309	3.5% 01 Aug 2043	143,557	134,385
FNMA POOL AV0663	4.5% 01 Dec 2043	106,458	105,403
FNMA POOL AV0691	4% 01 Dec 2043	219,989	213,335
FNMA POOL AV2301	4.5% 01 Dec 2043	48,699	48,216
FNMA POOL AV6103	4% 01 Jan 2044	548,293	528,010
FNMA POOL AV6366	4.5% 01 Jan 2044	6,519	6,454
FNMA POOL AX3613	3% 01 Jan 2045	226,609	205,043
FNMA POOL AY4205	3% 01 May 2045	139,406	126,623
FNMA POOL AZ0814	3.5% 01 Jul 2045	761,681	710,966
FNMA POOL AZ0862	3.5% 01 Jul 2045	121,274	112,439
FNMA POOL AZ7108	3.5% 01 Jul 2045	554,723	514,313
FNMA POOL AZ7821	3.5% 01 Aug 2045	330,079	306,033
FNMA POOL BA0041	3% 01 Feb 2046	728,689	655,160
FNMA POOL BA2907	4% 01 Nov 2045	497,987	478,910
FNMA POOL BC0305	4% 01 Mar 2046	236,951	226,392
FNMA POOL BC0822	3.5% 01 Apr 2046	92,971	86,069
FNMA POOL BD2440	3.5% 01 Jan 2047	824,923	763,683
FNMA POOL BD2471	2.5% 01 Jan 2032	732,731	683,480
FNMA POOL BE0579	4% 01 Oct 2046	213,534	204,019
FNMA POOL BE1906	3% 01 Dec 2031	743,471	704,617
FNMA POOL BE3619	4% 01 May 2047	367,553	350,934
FNMA POOL BE5041	3.5% 01 Nov 2046	175,140	163,479
FNMA POOL BH9303	3.5% 01 Feb 2033	953,296	921,900
FNMA POOL BJ0258	4.5% 01 Oct 2047	56,564	55,465
FNMA POOL BJ4572	4.5% 01 Jan 2048	240,712	238,577
FNMA POOL BJ4751	4% 01 Jan 2048	415,045	396,278
FNMA POOL BK2013	4% 01 Apr 2048	247,309	238,241
FNMA POOL BK7114	5% 01 Jul 2048	223,912	223,962
FNMA POOL BK8918	5% 01 Aug 2048	43,319	43,328

FNMA POOL BM1177	1% 01 Dec 2031	437,128	410,026
FNMA POOL BM1567	1% 01 Feb 2047	894,410	810,910
FNMA POOL BM2005	1% 01 Dec 2047	160,632	153,369
FNMA POOL BM3688	1% 01 Feb 2047	565,900	524,676
FNMA POOL BM3803	1% 01 Nov 2046	588,380	544,700
FNMA POOL BM3824	1% 01 Feb 2047	399,088	383,761
FNMA POOL BM4137	1% 01 Jun 2047	379,782	362,611
FNMA POOL BM4657	1% 01 Jun 2046	223,728	207,430
FNMA POOL BM5024	1% 01 Nov 2048	1,012,258	909,526
FNMA POOL BM5526	1% 01 Feb 2048	75,033	69,453
FNMA POOL BO7838	2.5% 01 Apr 2050	2,221,960	1,903,224
FNMA POOL BP3054	3% 01 Mar 2050	1,060,675	933,286
FNMA POOL BP3082	3% 01 Mar 2050	872,552	769,612
FNMA POOL BP9581	2.5% 01 Aug 2050	2,379,790	2,043,619
FNMA POOL BQ4495	2% 01 Feb 2051	6,051,813	4,952,348
FNMA POOL BQ6312	2.5% 01 Nov 2050	2,381,004	2,034,286
FNMA POOL BQ6999	2% 01 Jan 2052	4,621,956	3,767,996
FNMA POOL BR1269	2.5% 01 Jan 2051	1,152,270	988,807
FNMA POOL BR4029	2% 01 Feb 2051	4,999,891	4,105,347
FNMA POOL BR4051	2% 01 Feb 2051	2,859,537	2,347,929
FNMA POOL BR4113	2.5% 01 Jan 2051	2,957,501	2,525,918
FNMA POOL BR4515	2% 01 Feb 2051	3,477,860	2,849,899
FNMA POOL BT0417	2.5% 01 Jun 2051	2,590,436	2,200,498
FNMA POOL BT1825	2% 01 Jun 2036	2,802,315	2,502,672
FNMA POOL BT3273	2.5% 01 Aug 2051	5,716,694	4,866,340
FNMA POOL BU7089	2% 01 Dec 2051	1,044,500	851,820
FNMA POOL BV2558	5% 01 Jun 2052	214,317	211,344
FNMA POOL BV4139	2.5% 01 Mar 2052	2,503,510	2,128,108
FNMA POOL BV7959	5% 01 Aug 2052	709,020	699,185
FNMA POOL BW0954	4.5% 01 Jul 2052	2,519,011	2,427,227
FNMA POOL BW3913	4% 01 Aug 2052	925,969	869,219
FNMA POOL CA2653	5% 01 Aug 2048	69,195	69,210
FNMA POOL CA4015	3% 01 Jan 2048	1,242,392	1,116,305
FNMA POOL CA4155	3.5% 01 Feb 2048	176,290	163,179
FNMA POOL CA4648	3% 01 Apr 2048	704,570	633,065
FNMA POOL CB0502	2% 01 May 2051	3,974,273	3,249,777
FNMA POOL CB1027	2.5% 01 Jul 2051	1,809,848	1,541,448
FNMA POOL CB1038	2.5% 01 Jul 2051	2,590,405	2,207,135
FNMA POOL CB1553	2.5% 01 Sep 2051	4,372,755	3,723,397
FNMA POOL CB2291	2.5% 01 Dec 2051	627,891	533,508
FNMA POOL CB2365	2% 01 Sep 2051	2,920,663	2,384,607
FNMA POOL CB2610	2% 01 Jan 2052	1,631,222	1,329,802
FNMA POOL FM1139	1% 01 Sep 2033	415,295	393,524
FNMA POOL FM2165	1% 01 Nov 2048	484,118	448,112
FNMA POOL FM4316	1% 01 Nov 2046	885,961	796,563
FNMA POOL FM5037	1% 01 Dec 2035	1,817,719	1,623,895
FNMA POOL FM5316	1% 01 Dec 2050	4,248,081	3,482,666
FNMA POOL FM5326	1% 01 Dec 2035	1,262,375	1,127,969

FNMA POOL FM5497	1% 01 Dec 2035	1,678,202	1,498,628
FNMA POOL FM5848	1% 01 Feb 2051	3,403,803	2,788,396
FNMA POOL FM6384	1% 01 Mar 2051	6,396,793	5,232,667
FNMA POOL FM6853	1% 01 Apr 2051	6,413,189	5,284,528
FNMA POOL FM6928	1% 01 Apr 2051	3,836,203	3,143,613
FNMA POOL FM7151	1% 01 May 2051	5,964,536	4,877,222
FNMA POOL FM7189	1% 01 May 2051	3,182,333	2,713,011
FNMA POOL FM7497	1% 01 Jun 2051	7,113,671	5,856,251
FNMA POOL FM8178	1% 01 Jul 2051	1,409,577	1,200,537
FNMA POOL FM8301	1% 01 Jul 2036	2,767,219	2,470,964
FNMA POOL FM8316	1% 01 Jul 2051	189,525	167,310
FNMA POOL FM8360	1% 01 Aug 2051	1,945,517	1,655,670
FNMA POOL FM8422	1% 01 Aug 2051	4,127,858	3,508,275
FNMA POOL FS0121	1% 01 Jan 2052	2,364,175	1,930,001
FNMA POOL FS1332	1% 01 Mar 2052	395,647	360,285
FNMA POOL FS2485	1% 01 Jul 2052	599,177	564,664
FNMA POOL FS3277	1% 01 Dec 2037	115,926	113,014
FNMA POOL MA0537	4.5% 01 Oct 2040	206,561	204,726
FNMA POOL MA1524	3% 01 Aug 2043	542,614	491,957
FNMA POOL MA2145	4% 01 Jan 2045	160,988	154,946
FNMA POOL MA2405	4% 01 Sep 2045	120,487	115,860
FNMA POOL MA2495	3.5% 01 Jan 2046	372,720	345,569
FNMA POOL MA2522	3.5% 01 Feb 2046	312,399	289,642
FNMA POOL MA2542	3% 01 Feb 2046	792,412	712,452
FNMA POOL MA2803	2.5% 01 Nov 2031	1,255,184	1,170,816
FNMA POOL MA2868	2.5% 01 Jan 2032	314,670	293,519
FNMA POOL MA2879	4% 01 Jan 2047	251,131	239,940
FNMA POOL MA2895	3% 01 Feb 2047	769,150	691,138
FNMA POOL MA2898	2.5% 01 Feb 2032	196,832	183,601
FNMA POOL MA3008	4.5% 01 May 2047	548,413	537,751
FNMA POOL MA3057	3.5% 01 Jul 2047	396,197	366,729
FNMA POOL MA3058	4% 01 Jul 2047	327,426	312,622
FNMA POOL MA3101	4.5% 01 Aug 2047	715,885	701,967
FNMA POOL MA3149	4% 01 Oct 2047	179,600	171,479
FNMA POOL MA3210	3.5% 01 Dec 2047	708,857	656,136
FNMA POOL MA3422	5% 01 Jul 2048	126,022	126,050
FNMA POOL MA3460	3.5% 01 Sep 2028	146,981	141,544
FNMA POOL MA3589	4% 01 Feb 2034	226,082	222,137
FNMA POOL MA3645	6% 01 Feb 2049	69,817	72,448
FNMA POOL MA3896	2.5% 01 Jan 2035	776,804	715,862
FNMA POOL MA4306	2.5% 01 Apr 2051	3,466,151	2,957,368
FNMA POOL MA4325	2% 01 May 2051	480,850	393,193
FNMA POOL MA4360	2% 01 Jun 2036	2,226,922	1,988,804
FNMA POOL MA4399	2.5% 01 Aug 2051	3,706,700	3,155,127
FNMA POOL MA4403	2% 01 Aug 2036	4,308,622	3,847,915
FNMA POOL MA4442	2% 01 Oct 2036	887,978	793,029
FNMA POOL MA4492	2% 01 Dec 2051	2,373,668	1,935,795
FNMA POOL MA4493	2.5% 01 Dec 2051	3,236,361	2,748,245

FNMA POOL MA4512	2.5% 01 Jan 2052	2,739,136	2,324,631
FNMA POOL MA4563	2.5% 01 Mar 2052	737,175	624,682
FNMA POOL MA4600	3.5% 01 May 2052	366,187	332,772
FNMA POOL MA4644	4% 01 May 2052	191,663	179,793
FNMA POOL MA4656	4.5% 01 Jul 2052	241,319	232,525
FNMA POOL MA4698	3% 01 Aug 2052	1,020,709	896,559
FNMA POOL MA4737	5% 01 Aug 2052	1,355,729	1,336,922
FNMA POOL MA4842	5.5% 01 Dec 2052	1,492,618	1,497,151
FNMA POOL MA4861	3.5% 01 Jan 2038	300,000	287,271
FNMA TBA 30 YR 5.5	5.5% 12 Jan 2053	1,745,000	1,750,183
FNMA TBA 30 YR 6	6% 12 Jan 2053	170,000	172,638
FOX CORP	4.03% 25 Jan 2024	1,735,000	1,714,822
FREDDIE MAC	6.75% 15 Mar 2031	180,000	212,373
FREDDIE MAC	6.25% 15 Jul 2032	1,345,000	1,573,879
FREDDIE MAC	1.5% 12 Feb 2025	3,750,000	3,531,825
FREDDIE MAC	0.25% 24 Aug 2023	3,070,000	2,980,448
FREDDIE MAC	0.25% 08 Sep 2023	4,610,000	4,468,611
FREDDIE MAC	0.375% 23 Sep 2025	5,060,000	4,557,694
GATX CORP	3.1% 01 Jun 2051	760,000	458,614
GE HEALTHCARE TECH INC	5.65% 15 Nov 2027	400,000	406,632
GENERAL MILLS INC	2.875% 15 Apr 2030	740,000	640,270
GENERAL MOTORS CO	6.75% 01 Apr 2046	795,000	768,900
GENERAL MOTORS CO	5.4% 15 Oct 2029	500,000	479,245
GENERAL MOTORS FINL CO	1.05% 08 Mar 2024	720,000	684,000
GENUINE PARTS CO	1.875% 01 Nov 2030	740,000	570,118
GEORGIA POWER CO	2.65% 15 Sep 2029	2,075,000	1,772,693
GILEAD SCIENCES INC	4.75% 01 Mar 2046	990,000	897,791
GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	1,880,000	1,640,845
GNMA II POOL 004923	4.5% 20 Jan 2041	6,832	6,830
GNMA II POOL 004978	4.5% 20 Mar 2041	59,123	59,089
GNMA II POOL 005017	4.5% 20 Apr 2041	213,359	213,237
GNMA II POOL 005055	4.5% 20 May 2041	130,617	130,542
GNMA II POOL 005082	4.5% 20 Jun 2041	154,371	154,283
GNMA II POOL 005115	4.5% 20 Jul 2041	20,564	20,553
GNMA II POOL 005140	4.5% 20 Aug 2041	254,173	254,027
GNMA II POOL 005204	4.5% 20 Oct 2041	121,576	121,506
GNMA II POOL 005260	4.5% 20 Dec 2041	160,011	159,919
GNMA II POOL 005281	4.5% 20 Jan 2042	157,568	157,477
GNMA II POOL 782909	5.5% 20 Sep 2039	85,846	88,752
GNMA II POOL 783755	3% 20 Apr 2043	731,308	664,971
GNMA II POOL 783976	3.5% 20 Apr 2043	364,815	343,655
GNMA II POOL MA0088	3.5% 20 May 2042	281,939	265,586
GNMA II POOL MA0090	4.5% 20 May 2042	205,964	205,846
GNMA II POOL MA0154	3.5% 20 Jun 2042	341,290	321,494
GNMA II POOL MA0317	3% 20 Aug 2042	210,802	191,733
GNMA II POOL MA0391	3% 20 Sep 2042	105,598	96,046
GNMA II POOL MA0392	3.5% 20 Sep 2042	445,149	419,329
GNMA II POOL MA0461	3% 20 Oct 2042	193,016	175,556



GNMA II POOL MA0534	3.5% 20 Nov 2042	120,408	113,424
GNMA II POOL MA0698	3% 20 Jan 2043	338,737	308,095
GNMA II POOL MA0699	3.5% 20 Jan 2043	417,561	393,341
GNMA II POOL MA0782	3% 20 Feb 2043	415,493	377,908
GNMA II POOL MA0783	3.5% 20 Feb 2043	359,583	338,726
GNMA II POOL MA0852	3.5% 20 Mar 2043	63,508	59,819
GNMA II POOL MA0933	3% 20 Apr 2043	172,201	156,581
GNMA II POOL MA0934	3.5% 20 Apr 2043	636,918	599,926
GNMA II POOL MA1012	3.5% 20 May 2043	357,162	336,418
GNMA II POOL MA1156	3% 20 Jul 2043	106,111	96,486
GNMA II POOL MA1157	3.5% 20 Jul 2043	310,105	292,094
GNMA II POOL MA1223	3% 20 Aug 2043	597,134	542,969
GNMA II POOL MA1224	3.5% 20 Aug 2043	436,024	410,700
GNMA II POOL MA1374	3% 20 Oct 2043	197,358	179,456
GNMA II POOL MA1375	3.5% 20 Oct 2043	451,381	425,165
GNMA II POOL MA1377	4.5% 20 Oct 2043	31,500	31,421
GNMA II POOL MA1602	4.5% 20 Jan 2044	100,868	100,615
GNMA II POOL MA1677	3.5% 20 Feb 2044	42,422	39,958
GNMA II POOL MA1679	4.5% 20 Feb 2044	123,999	123,689
GNMA II POOL MA1760	3.5% 20 Mar 2044	235,034	221,383
GNMA II POOL MA1840	4.5% 20 Apr 2044	233,605	233,021
GNMA II POOL MA1995	3.5% 20 Jun 2044	348,577	327,999
GNMA II POOL MA1997	4.5% 20 Jun 2044	47,375	47,256
GNMA II POOL MA2073	3.5% 20 Jul 2044	39,591	37,254
GNMA II POOL MA2148	3.5% 20 Aug 2044	208,235	195,942
GNMA II POOL MA2225	4.5% 20 Sep 2044	190,948	189,991
GNMA II POOL MA2303	3.5% 20 Oct 2044	204,554	192,479
GNMA II POOL MA2305	4.5% 20 Oct 2044	155,801	155,020
GNMA II POOL MA2445	3.5% 20 Dec 2044	206,260	194,083
GNMA II POOL MA2521	3.5% 20 Jan 2045	689,019	648,344
GNMA II POOL MA2601	3.5% 20 Feb 2045	225,245	211,948
GNMA II POOL MA2678	3.5% 20 Mar 2045	128,217	120,510
GNMA II POOL MA2680	4.5% 20 Mar 2045	179,583	179,134
GNMA II POOL MA2754	3.5% 20 Apr 2045	243,533	228,894
GNMA II POOL MA2756	4.5% 20 Apr 2045	209,875	209,350
GNMA II POOL MA2826	3.5% 20 May 2045	322,821	303,416
GNMA II POOL MA2827	4% 20 May 2045	118,032	113,917
GNMA II POOL MA2892	3.5% 20 Jun 2045	298,286	280,356
GNMA II POOL MA2960	3% 20 Jul 2045	449,602	407,502
GNMA II POOL MA2961	3.5% 20 Jul 2045	273,546	257,103
GNMA II POOL MA2962	4% 20 Jul 2045	603,113	582,089
GNMA II POOL MA3035	4% 20 Aug 2045	207,825	200,581
GNMA II POOL MA3036	4.5% 20 Aug 2045	108,207	107,664
GNMA II POOL MA3105	3.5% 20 Sep 2045	904,290	849,932
GNMA II POOL MA3106	4% 20 Sep 2045	519,886	501,763
GNMA II POOL MA3107	4.5% 20 Sep 2045	249,947	248,693
GNMA II POOL MA3172	3% 20 Oct 2045	1,321,812	1,198,039
GNMA II POOL MA3174	4% 20 Oct 2045	288,601	278,541



GNMA II POOL MA3244	3.5% 20 Nov 2045	386,636	363,395
GNMA II POOL MA3245	4% 20 Nov 2045	309,166	298,389
GNMA II POOL MA3246	4.5% 20 Nov 2045	128,428	127,784
GNMA II POOL MA3309	3% 20 Dec 2045	497,450	450,870
GNMA II POOL MA3310	3.5% 20 Dec 2045	272,768	256,372
GNMA II POOL MA3311	4% 20 Dec 2045	239,182	230,844
GNMA II POOL MA3375	3% 20 Jan 2046	502,665	455,596
GNMA II POOL MA3376	3.5% 20 Jan 2046	286,366	269,152
GNMA II POOL MA3596	3% 20 Apr 2046	362,441	328,484
GNMA II POOL MA3599	4.5% 20 Apr 2046	57,607	57,318
GNMA II POOL MA3662	3% 20 May 2046	702,268	636,472
GNMA II POOL MA3663	3.5% 20 May 2046	732,590	687,339
GNMA II POOL MA3735	3% 20 Jun 2046	576,991	522,933
GNMA II POOL MA3804	4% 20 Jul 2046	91,819	88,600
GNMA II POOL MA3873	3% 20 Aug 2046	1,036,369	939,271
GNMA II POOL MA3939	4.5% 20 Sep 2046	26,332	26,302
GNMA II POOL MA4004	3.5% 20 Oct 2046	692,551	649,773
GNMA II POOL MA4261	3% 20 Feb 2047	603,904	547,324
GNMA II POOL MA4263	4% 20 Feb 2047	480,412	463,571
GNMA II POOL MA4320	3% 20 Mar 2047	560,768	509,332
GNMA II POOL MA4381	3% 20 Apr 2047	746,002	676,029
GNMA II POOL MA4450	3% 20 May 2047	1,086,202	984,320
GNMA II POOL MA4452	4% 20 May 2047	449,199	431,861
GNMA II POOL MA4509	3% 20 Jun 2047	978,538	887,865
GNMA II POOL MA4585	3% 20 Jul 2047	1,167,587	1,058,071
GNMA II POOL MA4587	4% 20 Jul 2047	991,435	953,168
GNMA II POOL MA4588	4.5% 20 Jul 2047	413,296	406,474
GNMA II POOL MA4651	3% 20 Aug 2047	307,989	279,101
GNMA II POOL MA4653	4% 20 Aug 2047	628,985	604,708
GNMA II POOL MA4779	4% 20 Oct 2047	94,797	91,138
GNMA II POOL MA4836	3% 20 Nov 2047	1,163,689	1,054,539
GNMA II POOL MA4899	3% 20 Dec 2047	60,864	55,155
GNMA II POOL MA5078	4% 20 Mar 2048	122,763	118,024
GNMA II POOL MA5190	3% 20 May 2048	105,554	95,653
GNMA II POOL MA5623	3.5% 20 Dec 2033	67,979	65,117
GNMA II POOL MA6038	3% 20 Jul 2049	959,956	866,361
GNMA II POOL MA6153	3% 20 Sep 2049	—	0
GNMA II POOL MA7052	2.5% 20 Dec 2050	718,439	626,576
GNMA II POOL MA7311	2% 20 Apr 2051	4,763,768	4,008,670
GNMA II POOL MA7312	2.5% 20 Apr 2051	4,715,659	4,103,911
GNMA II POOL MA7366	2% 20 May 2051	5,139,579	4,323,320
GNMA II POOL MA7367	2.5% 20 May 2051	1,835,906	1,597,171
GNMA II POOL MA7417	2% 20 Jun 2051	5,917,911	4,976,206
GNMA II POOL MA7418	2.5% 20 Jun 2051	2,929,079	2,547,285
GNMA II POOL MA7471	2% 20 Jul 2051	2,763,996	2,323,311
GNMA II POOL MA7472	2.5% 20 Jul 2051	3,398,476	2,950,653
GNMA II POOL MA7534	2.5% 20 Aug 2051	6,456,408	5,603,215
GNMA II POOL MA7649	2.5% 20 Oct 2051	1,441,996	1,250,751

GNMA II POOL MA7826	2% 20 Jan 2052	1,813,230	1,519,277
GNMA II POOL MA7881	2.5% 20 Feb 2052	1,230,512	1,066,387
GNMA II POOL MA7935	2% 20 Mar 2052	1,138,178	952,326
GNMA II POOL MA8043	3% 20 May 2052	461,458	411,065
GNMA II POOL MA8046	4.5% 20 May 2052	269,225	261,043
GNMA II POOL MA8097	2.5% 20 Jun 2052	241,607	209,109
GNMA II POOL MA8098	3% 20 Jun 2052	195,697	174,613
GNMA II POOL MA8099	3.5% 20 Jun 2052	397,097	364,460
GNMA II POOL MA8149	3.5% 20 Jul 2052	1,023,288	940,051
GNMA II POOL MA8150	4% 20 Jul 2052	1,243,395	1,175,964
GNMA II POOL MA8200	4% 20 Aug 2052	791,783	748,844
GNMA II POOL MA8202	5% 20 Aug 2052	2,275,938	2,254,462
GNMA II POOL MA8267	4% 20 Sep 2052	592,039	559,932
GNMA II POOL MA8268	4.5% 20 Sep 2052	754,644	731,711
GNMA II POOL MA8345	3.5% 20 Oct 2052	122,228	112,182
GNMA II POOL MA8348	5% 20 Oct 2052	771,755	764,473
GNMA II POOL MA8426	4% 20 Nov 2052	199,632	188,805
GNMA II TBA 30 YR 5.5	5.5% 23 Jan 2053	1,040,000	1,045,242
GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	705,000	691,802
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	495,000	526,987
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	950,000	994,631
GOLDMAN SACHS GROUP INC	3.85% 26 Jan 2027	1,815,000	1,729,405
GOLDMAN SACHS GROUP INC	1% 22 Apr 2032	1,190,000	951,298
GOLDMAN SACHS GROUP INC	3.75% 22 May 2025	830,000	804,046
GOLDMAN SACHS GROUP INC	1% 31 Oct 2038	285,000	234,495
GOVERNMENT STIF 3	GOVERNMENT STIF 3	3,773,310	3,773,310
HALLIBURTON CO	5% 15 Nov 2045	535,000	477,215
HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	435,000	439,685
HCA INC	5.25% 15 Jun 2026	160,000	158,269
HCA INC	2.375% 15 Jul 2031	1,420,000	1,104,334
HIGHWOODS REALTY LP	2.6% 01 Feb 2031	910,000	675,338
HOME DEPOT INC	4.25% 01 Apr 2046	880,000	768,891
HOME DEPOT INC	4.5% 06 Dec 2048	585,000	537,966
HORMEL FOODS CORP	1.8% 11 Jun 2030	1,615,000	1,320,053
HP INC	4% 15 Apr 2029	500,000	458,735
HSBC HOLDINGS PLC	6.5% 15 Sep 2037	420,000	430,630
HSBC HOLDINGS PLC	3.9% 25 May 2026	2,255,000	2,153,232
HSBC HOLDINGS PLC	1% 19 Jun 2029	1,410,000	1,299,428
HUMANA INC	4.625% 01 Dec 2042	495,000	434,625
HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	645,000	581,371
ILLINOIS ST	5.1% 01 Jun 2033	260,000	248,705
ILLUMINA INC	2.55% 23 Mar 2031	825,000	662,450
INTEL CORP	3.25% 15 Nov 2049	730,000	499,181
INTEL CORP	3.1% 15 Feb 2060	1,265,000	792,434
INTER AMERICAN DEVEL BK	1.5% 13 Jan 2027	1,900,000	1,714,180
INTERCONTINENTALEXCHANGE	1.85% 15 Sep 2032	890,000	671,683
INTERCONTINENTALEXCHANGE	3% 15 Sep 2060	430,000	269,791
INTERNATIONAL PAPER CO	7.3% 15 Nov 2039	420,000	454,961

INTERSTATE POWER + LIGHT	3.5% 30 Sep 2049	500,000	359,060
INTL BK RECON + DEVELOP	2.5% 25 Nov 2024	1,895,000	1,825,169
INTL BK RECON + DEVELOP	3.125% 15 Jun 2027	2,450,000	2,352,319
INTL BK RECON + DEVELOP	3.625% 21 Sep 2029	2,020,000	1,963,662
INTL BK RECON + DEVELOP	4.75% 15 Feb 2035	665,000	693,981
ITALY GOV T INT BOND	3.875% 06 May 2051	850,000	568,812
JACKSON FINANCIAL INC	4% 23 Nov 2051	535,000	342,571
JOHN DEERE CAPITAL CORP	3.35% 18 Apr 2029	1,300,000	1,206,140
JOHNSON + JOHNSON	5.85% 15 Jul 2038	330,000	367,858
JOHNSON + JOHNSON	2.45% 01 Mar 2026	1,365,000	1,284,902
JOHNSON + JOHNSON	2.25% 01 Sep 2050	490,000	307,421
* JPMORGAN CHASE + CO	5.5% 15 Oct 2040	680,000	679,279
* JPMORGAN CHASE + CO	4.125% 15 Dec 2026	1,665,000	1,611,887
* JPMORGAN CHASE + CO	3.3% 01 Apr 2026	2,205,000	2,095,345
* JPMORGAN CHASE + CO	1% 23 Jan 2049	775,000	601,160
* JPMORGAN CHASE + CO	1% 15 Oct 2030	1,745,000	1,468,470
* JPMORGAN CHASE + CO	1% 22 Apr 2026	615,000	570,769
* JPMORGAN CHASE + CO	1% 22 Apr 2041	790,000	575,823
JPN BANK FOR INT L COOP	3% 29 May 2024	1,500,000	1,460,055
KENTUCKY UTILITIES CO	5.125% 01 Nov 2040	400,000	380,572
KEURIG DR PEPPER INC	4.42% 15 Dec 2046	710,000	587,972
KEURIG DR PEPPER INC	3.2% 01 May 2030	590,000	515,796
KFW	0.5% 20 Sep 2024	3,200,000	2,984,736
KINDER MORGAN ENER PART	6.95% 15 Jan 2038	680,000	724,914
KINDER MORGAN INC	5.3% 01 Dec 2034	765,000	718,565
KLA CORP	4.95% 15 Jul 2052	250,000	235,463
KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	575,000	471,276
KROGER CO	4.45% 01 Feb 2047	710,000	602,314
LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	450,000	330,683
LLOYDS BANKING GROUP PLC	1% 11 Aug 2026	1,000,000	976,530
LOCKHEED MARTIN CORP	3.8% 01 Mar 2045	770,000	633,333
LOWE S COS INC	1.7% 15 Oct 2030	775,000	608,143
LOWE S COS INC	3.5% 01 Apr 2051	815,000	570,614
LYB INT FINANCE III	3.375% 01 Oct 2040	990,000	706,712
MAGELLAN MIDSTREAM PARTN	3.95% 01 Mar 2050	515,000	380,364
MARATHON OIL CORP	4.4% 15 Jul 2027	1,375,000	1,315,311
MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	740,000	766,374
MARRIOTT INTERNATIONAL	3.5% 15 Oct 2032	495,000	412,716
MARSH + MCLENNAN COS INC	3.875% 15 Mar 2024	990,000	976,526
MASTERCARD INC	3.5% 26 Feb 2028	1,635,000	1,555,457
MCDONALD S CORP	4.6% 26 May 2045	795,000	711,430
MEDTRONIC INC	4.625% 15 Mar 2045	164,000	153,309
MERCK + CO INC	2.35% 24 Jun 2040	385,000	270,089
MERCK + CO INC	2.75% 10 Dec 2051	775,000	523,776
MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	550,000	595,156
META PLATFORMS INC	3.85% 15 Aug 2032	1,000,000	879,937
* METLIFE INC	6.375% 15 Jun 2034	655,000	728,845
* METLIFE INC	3.6% 10 Apr 2024	1,485,000	1,459,206

MICRON TECHNOLOGY INC	3.477% 01 Nov 2051	790,000	494,785
MICROSOFT CORP	2.4% 08 Aug 2026	1,650,000	1,541,265
MICROSOFT CORP	2.525% 01 Jun 2050	890,000	593,799
MICROSOFT CORP	2.921% 17 Mar 2052	1,000,000	712,600
MID AMERICA APARTMENTS	3.95% 15 Mar 2029	870,000	823,351
MITSUBISHI UFJ FIN GRP	1% 20 Jul 2033	2,000,000	1,917,520
MIZUHO FINANCIAL GROUP	4.018% 05 Mar 2028	1,385,000	1,307,052
MORGAN STANLEY	1% 28 Apr 2026	1,965,000	1,823,736
MORGAN STANLEY	1% 28 Apr 2032	760,000	575,784
MORGAN STANLEY	1% 25 Jan 2052	1,145,000	714,755
MORGAN STANLEY	1% 22 Jul 2038	1,030,000	868,290
MORGAN STANLEY	3.875% 29 Apr 2024	1,275,000	1,256,054
MORGAN STANLEY BAML TRUST	3.741% 15 Aug 2047	1,400,000	1,358,496
MORGAN STANLEY CAPITAL I TRUST	4.177% 15 Jul 2051	2,096,513	1,975,710
MPLX LP	4.125% 01 Mar 2027	1,125,000	1,065,060
MPLX LP	4.5% 15 Apr 2038	710,000	598,225
NASDAQ INC	3.25% 28 Apr 2050	400,000	271,176
NATWEST GROUP PLC	1% 27 Jan 2030	1,635,000	1,540,611
NEW JERSEY ST TURNPIKE AUTH TU	7.102% 01 Jan 2041	470,000	565,582
NEWMONT CORP	6.25% 01 Oct 2039	435,000	459,456
NEXTERA ENERGY CAPITAL	5% 15 Jul 2032	750,000	740,910
NIKE INC	3.375% 27 Mar 2050	435,000	342,436
NISOURCE INC	4.375% 15 May 2047	495,000	416,785
NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	710,000	586,091
NORTHERN TRUST CORP	1.95% 01 May 2030	825,000	680,180
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	1,920,000	1,779,110
NOVARTIS CAPITAL CORP	1.75% 14 Feb 2025	1,490,000	1,405,875
NVIDIA CORP	3.7% 01 Apr 2060	375,000	280,590
ONCOR ELECTRIC DELIVERY	2.75% 15 May 2030	1,015,000	885,902
ONEOK INC	4.45% 01 Sep 2049	880,000	661,637
ONTARIO (PROVINCE OF)	2.125% 21 Jan 2032	1,725,000	1,438,029
ORACLE CORP	5.375% 15 Jul 2040	475,000	438,838
ORACLE CORP	2.95% 15 May 2025	1,980,000	1,881,238
ORACLE CORP	3.9% 15 May 2035	540,000	451,958
ORACLE CORP	4% 15 Jul 2046	995,000	733,365
ORACLE CORP	2.875% 25 Mar 2031	1,240,000	1,032,139
ORANGE SA	5.375% 13 Jan 2042	210,000	204,408
OTIS WORLDWIDE CORP	3.362% 15 Feb 2050	855,000	600,757
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	1,535,000	1,315,449
PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	855,000	581,648
PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	550,000	347,699
PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	455,000	357,443
PARAMOUNT GLOBAL	2.9% 15 Jan 2027	575,000	516,615
PARAMOUNT GLOBAL	4.95% 19 May 2050	545,000	398,499
PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	1,755,000	1,628,307
PEPSICO INC	3.9% 18 Jul 2032	1,800,000	1,707,750
PFIZER INC	2.75% 03 Jun 2026	2,160,000	2,039,450
PFIZER INC	4% 15 Dec 2036	615,000	563,943

PFIZER INC	2.55% 28 May 2040	595,000	434,356
PHILIP MORRIS INTL INC	3.125% 17 Aug 2027	2,180,000	2,023,781
PHILLIPS 66	4.875% 15 Nov 2044	425,000	392,475
PHILLIPS 66	1.3% 15 Feb 2026	740,000	663,232
PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	420,000	319,515
PNC FINANCIAL SERVICES	1% 02 Dec 2028	1,000,000	1,007,450
PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	425,000	404,751
PROLOGIS LP	3% 15 Apr 2050	490,000	328,971
PROVINCE OF QUEBEC	2.5% 20 Apr 2026	1,495,000	1,409,097
* PRUDENTIAL FINANCIAL INC	3.935% 07 Dec 2049	683,000	538,252
PUBLIC SERVICE ELECTRIC	3.85% 01 May 2049	470,000	375,859
QUALCOMM INC	1.3% 20 May 2028	1,473,000	1,248,780
RALPH LAUREN CORP	2.95% 15 Jun 2030	445,000	384,387
RAYTHEON TECH CORP	3.5% 15 Mar 2027	490,000	467,632
RAYTHEON TECH CORP	4.5% 01 Jun 2042	405,000	366,918
RAYTHEON TECH CORP	3.125% 04 May 2027	2,145,000	2,001,650
REALTY INCOME CORP	3.4% 15 Jan 2028	845,000	779,301
REPUBLIC OF CHILE	3.24% 06 Feb 2028	990,000	921,284
REPUBLIC OF CHILE	3.1% 22 Jan 2061	400,000	250,744
REPUBLIC OF INDONESIA	4.45% 15 Apr 2070	990,000	834,451
REPUBLIC OF PANAMA	4.5% 16 Apr 2050	675,000	512,136
REPUBLIC OF PANAMA	3.87% 23 Jul 2060	400,000	258,768
REPUBLIC OF PERU	6.55% 14 Mar 2037	620,000	657,715
REPUBLIC OF PERU	1.862% 01 Dec 2032	990,000	727,046
REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	950,000	806,712
REPUBLIC OF PHILIPPINES	3.7% 02 Feb 2042	835,000	681,009
REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	1,115,000	1,108,087
REXFORD INDUSTRIAL REALT	2.125% 01 Dec 2030	380,000	297,263
ROGERS COMMUNICATIONS IN	4.35% 01 May 2049	740,000	563,673
ROSS STORES INC	1.875% 15 Apr 2031	1,120,000	882,739
ROYAL BANK OF CANADA	2.55% 16 Jul 2024	1,240,000	1,196,873
SALESFORCE INC	2.9% 15 Jul 2051	1,115,000	746,303
SANTANDER UK GROUP HLDGS	1% 15 Mar 2032	1,150,000	891,319
SEMPRA ENERGY	4% 01 Feb 2048	490,000	385,498
SHELL INTERNATIONAL FIN	4.375% 11 May 2045	515,000	453,370
SHELL INTERNATIONAL FIN	2.875% 10 May 2026	910,000	858,494
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	665,000	484,273
SHIRE ACQ INV IRELAND DA	3.2% 23 Sep 2026	1,985,000	1,868,183
SIMON PROPERTY GROUP LP	3.25% 13 Sep 2049	465,000	308,979
SOUTHERN CAL EDISON	3.65% 01 Mar 2028	1,485,000	1,389,975
SOUTHERN CAL EDISON	2.95% 01 Feb 2051	545,000	350,337
SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	405,000	386,289
SOUTHERN CO	4.25% 01 Jul 2036	740,000	649,172
SOUTHERN COPPER CORP	6.75% 16 Apr 2040	620,000	695,516
SOUTHWEST AIRLINES CO	2.625% 10 Feb 2030	1,265,000	1,049,608
STANLEY BLACK + DECKER I	3.4% 01 Mar 2026	1,990,000	1,897,764
STARBUCKS CORP	4% 15 Nov 2028	1,175,000	1,121,432
STATE OF ISRAEL	3.875% 03 Jul 2050	1,255,000	1,057,551

STEEL DYNAMICS INC	3.25% 15 Oct 2050	565,000	369,295
STORE CAPITAL CORP	2.75% 18 Nov 2030	1,115,000	853,454
SUMITOMO MITSUI FINL GRP	2.696% 16 Jul 2024	2,205,000	2,116,624
SUMITOMO MITSUI FINL GRP	0.948% 12 Jan 2026	2,230,000	1,967,105
SUNCOR ENERGY INC	6.5% 15 Jun 2038	420,000	433,948
SYSCO CORPORATION	6.6% 01 Apr 2050	394,000	426,816
T MOBILE USA INC	4.5% 15 Apr 2050	930,000	764,423
T MOBILE USA INC	3.5% 15 Apr 2025	1,910,000	1,839,903
T MOBILE USA INC	3.4% 15 Oct 2052	500,000	340,995
TARGET CORP	2.35% 15 Feb 2030	1,075,000	914,890
TECK RESOURCES LIMITED	6.25% 15 Jul 2041	740,000	728,241
TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	400,000	324,036
TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	365,000	290,814
TENN VALLEY AUTHORITY	6.15% 15 Jan 2038	175,000	199,574
TENN VALLEY AUTHORITY	4.65% 15 Jun 2035	65,000	64,646
TENN VALLEY AUTHORITY	5.375% 01 Apr 2056	50,000	53,266
TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	3,000,000	2,856,030
THERMO FISHER SCIENTIFIC	1.75% 15 Oct 2028	1,635,000	1,388,998
THOMSON REUTERS CORP	5.65% 23 Nov 2043	495,000	455,454
TIME WARNER CABLE ENTRMN	8.375% 15 Jul 2033	590,000	658,588
TORONTO DOMINION BANK	2.65% 12 Jun 2024	1,980,000	1,918,303
TOTALENERGIES CAP INTL	2.986% 29 Jun 2041	565,000	423,609
TOYOTA MOTOR CREDIT CORP	3.2% 11 Jan 2027	1,485,000	1,398,543
TRACTOR SUPPLY CO	1.75% 01 Nov 2030	705,000	541,616
TRANSCANADA PIPELINES	4.875% 15 May 2048	430,000	377,200
TRAVELERS COS INC	2.55% 27 Apr 2050	470,000	294,342
TRUIST FINANCIAL CORP	1% 06 Jun 2028	1,000,000	957,780
TYSON FOODS INC	4.35% 01 Mar 2029	495,000	473,918
UDR INC	2.1% 15 Jun 2033	500,000	358,900
UNION PACIFIC CORP	2.75% 01 Mar 2026	740,000	700,965
UNION PACIFIC CORP	3.799% 01 Oct 2051	1,000,000	804,110
UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	466,326	459,285
UNITED MEXICAN STATES	6.75% 27 Sep 2034	1,300,000	1,365,715
UNITED MEXICAN STATES	4.75% 08 Mar 2044	1,200,000	971,688
UNITED MEXICAN STATES	4.75% 27 Apr 2032	1,220,000	1,147,007
UNITED MEXICAN STATES	5% 27 Apr 2051	445,000	363,507
UNITED PARCEL SERVICE	4.875% 15 Nov 2040	380,000	367,110
UNITED PARCEL SERVICE	3.75% 15 Nov 2047	375,000	308,648
UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	545,000	485,682
UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	1,895,000	1,810,938
UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	1,705,000	1,547,901
UNIV SOUTHERN CALIFORNIA	3.028% 01 Oct 2039	480,000	377,726
US BANCORP	1% 27 Jan 2028	1,500,000	1,350,960
US DOLLAR		14,813	14,813
US TREASURY N/B	3.5% 15 Feb 2039	11,395,000	10,768,275
US TREASURY N/B	4.5% 15 Aug 2039	1,450,000	1,544,023
US TREASURY N/B	3.75% 15 Aug 2041	4,190,000	4,000,141
US TREASURY N/B	3.125% 15 Nov 2041	10,085,000	8,758,192

US TREASURY N/B	3.375% 15 May 2044	5,810,000	5,151,836
US TREASURY N/B	3.125% 15 Aug 2044	3,020,000	2,564,641
US TREASURY N/B	3% 15 Nov 2044	13,540,000	11,253,009
US TREASURY N/B	3% 15 Feb 2047	2,355,000	1,939,563
US TREASURY N/B	3% 15 May 2047	2,555,000	2,103,484
US TREASURY N/B	2.75% 15 Aug 2047	730,000	573,963
US TREASURY N/B	3.125% 15 May 2048	1,810,000	1,531,995
US TREASURY N/B	3.375% 15 Nov 2048	7,015,000	6,234,581
US TREASURY N/B	2.875% 15 May 2049	8,585,000	6,955,191
US TREASURY N/B	2.375% 15 Nov 2049	940,000	686,053
US TREASURY N/B	2% 15 Feb 2050	3,895,000	2,592,609
US TREASURY N/B	1.875% 15 Feb 2041	12,360,000	8,798,775
US TREASURY N/B	1.75% 15 Aug 2041	2,890,000	1,994,100
US TREASURY N/B	1.875% 15 Nov 2051	30,000	19,181
US TREASURY N/B	2% 15 Nov 2041	5,800,000	4,171,469
US TREASURY N/B	2.25% 15 Feb 2052	11,455,000	8,054,297
US TREASURY N/B	2.375% 15 Feb 2042	5,700,000	4,386,328
US TREASURY N/B	2.875% 15 May 2052	6,695,000	5,420,858
US TREASURY N/B	3% 15 Aug 2052	6,005,000	5,007,607
US TREASURY N/B	3.375% 15 Aug 2042	7,910,000	7,122,708
US TREASURY N/B	1.5% 15 Aug 2026	10,415,000	9,502,874
US TREASURY N/B	2.25% 31 Oct 2024	8,740,000	8,395,180
US TREASURY N/B	2.875% 15 Aug 2028	11,110,000	10,482,459
US TREASURY N/B	3.125% 15 Nov 2028	8,500,000	8,120,820
US TREASURY N/B	2.625% 15 Feb 2029	7,540,000	6,985,692
US TREASURY N/B	2.25% 30 Apr 2024	14,215,000	13,765,229
US TREASURY N/B	2.375% 15 Aug 2024	8,645,000	8,342,763
US TREASURY N/B	2.25% 15 Nov 2024	13,115,000	12,600,646
US TREASURY N/B	2% 15 Feb 2025	8,920,000	8,492,119
US TREASURY N/B	2% 15 Aug 2025	9,560,000	9,032,706
US TREASURY N/B	1.625% 15 May 2026	12,165,000	11,212,709
US TREASURY N/B	2% 15 Nov 2026	21,450,000	19,846,277
US TREASURY N/B	2.25% 31 Jan 2024	215,000	209,331
US TREASURY N/B	2.25% 15 Feb 2027	22,900,000	21,325,625
US TREASURY N/B	2.375% 15 May 2027	12,435,000	11,606,324
US TREASURY N/B	1.5% 31 Jan 2027	5,830,000	5,269,318
US TREASURY N/B	1.5% 15 Feb 2030	4,710,000	4,022,634
US TREASURY N/B	0.5% 31 May 2027	29,855,000	25,626,319
US TREASURY N/B	0.25% 31 May 2025	26,445,000	24,013,300
US TREASURY N/B	0.5% 30 Jun 2027	13,915,000	11,917,980
US TREASURY N/B	0.25% 15 May 2024	7,320,000	6,890,522
US TREASURY N/B	0.625% 31 Jul 2026	9,560,000	8,455,372
US TREASURY N/B	1.25% 30 Sep 2028	3,635,000	3,127,804
US TREASURY N/B	0.875% 30 Sep 2026	11,340,000	10,079,311
US TREASURY N/B	1% 15 Dec 2024	12,275,000	11,491,030
US TREASURY N/B	1.75% 31 Jan 2029	2,705,000	2,381,879
US TREASURY N/B	1.5% 15 Feb 2025	23,675,000	22,295,191
US TREASURY N/B	2.375% 31 Mar 2029	4,620,000	4,213,223



US TREASURY N/B	2.75% 30 Apr 2027	17,937,000	17,017,729
US TREASURY N/B	2.875% 15 May 2032	11,790,000	10,913,119
US TREASURY N/B	3% 30 Jun 2024	15,360,000	14,991,600
US TREASURY N/B	2.75% 31 Jul 2027	6,425,000	6,087,186
US TREASURY N/B	2.75% 15 Aug 2032	10,480,000	9,577,738
US TREASURY N/B	3.125% 31 Aug 2029	2,915,000	2,775,171
US TREASURY N/B	4.125% 31 Oct 2027	10,300,000	10,356,328
US TREASURY N/B	4.125% 15 Nov 2032	34,665,000	35,499,127
VALE OVERSEAS LIMITED	6.875% 10 Nov 2039	495,000	524,057
VALERO ENERGY CORP	6.625% 15 Jun 2037	440,000	472,899
VENTAS REALTY LP	4.125% 15 Jan 2026	1,635,000	1,585,525
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	345,000	278,167
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	551,000	531,561
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	20,000	13,573
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	320,000	201,856
VERIZON COMMUNICATIONS	3% 20 Nov 2060	730,000	438,971
VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	132,000	81,317
VERIZON COMMUNICATIONS	0.75% 22 Mar 2024	175,000	166,138
VERIZON COMMUNICATIONS	1.45% 20 Mar 2026	1,875,000	1,686,675
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	2,255,000	1,795,792
VIATRIS INC	2.7% 22 Jun 2030	705,000	554,377
VIATRIS INC	4% 22 Jun 2050	240,000	149,237
VIRGINIA ELEC + POWER CO	3.8% 01 Apr 2028	1,705,000	1,612,401
VIRGINIA ELEC + POWER CO	3.3% 01 Dec 2049	450,000	323,973
VISA INC	3.15% 14 Dec 2025	970,000	936,283
VISA INC	2.7% 15 Apr 2040	605,000	460,671
VODAFONE GROUP PLC	5% 30 May 2038	515,000	475,700
VODAFONE GROUP PLC	5.25% 30 May 2048	495,000	440,956
VONTIER CORP	1.8% 01 Apr 2026	1,485,000	1,256,013
* VOYA FINANCIAL INC	5.7% 15 Jul 2043	495,000	461,394
WALGREENS BOOTS ALLIANCE	4.1% 15 Apr 2050	402,000	297,826
WALMART INC	3.3% 22 Apr 2024	990,000	970,913
WALMART INC	2.5% 22 Sep 2041	635,000	466,255
WALMART INC	2.65% 22 Sep 2051	405,000	278,843
WALT DISNEY COMPANY/THE	2% 01 Sep 2029	1,855,000	1,561,502
WALT DISNEY COMPANY/THE	3.5% 13 May 2040	895,000	725,380
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	1,145,000	947,362
WASHINGTON ST	5.14% 01 Aug 2040	605,000	606,259
WEC ENERGY GROUP INC	0.8% 15 Mar 2024	1,485,000	1,407,379
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	625,000	583,819
WELLS FARGO + COMPANY	4.3% 22 Jul 2027	1,925,000	1,856,586
WELLS FARGO + COMPANY	1% 30 Oct 2030	960,000	818,630
WELLS FARGO + COMPANY	1% 30 Apr 2026	2,860,000	2,663,690
WELLS FARGO + COMPANY	1% 30 Apr 2041	565,000	405,427
WELLS FARGO COMMERCIAL MORTGAG	2.942% 15 Oct 2049	2,100,000	1,923,674
WELLS FARGO COMMERCIAL MORTGAG	3.64% 15 Dec 2059	2,860,000	2,676,841
WELLS FARGO COMMERCIAL MORTGAG	3.418% 15 Sep 2050	2,056,000	1,891,835
WESTPAC BANKING CORP	2.963% 16 Nov 2040	645,000	429,228



WILLIAMS COMPANIES INC	4% 15 Sep 2025	1,590,000	1,546,625
WORKDAY INC	3.5% 01 Apr 2027	2,850,000	2,669,225
WRKCO INC	4.9% 15 Mar 2029	990,000	954,657
XCEL ENERGY INC	3.5% 01 Dec 2049	920,000	675,427
ZOETIS INC	4.7% 01 Feb 2043	575,000	524,607
<b>Total : EXHIBIT E - Total Bond Market Fund</b>			<b>\$1,372,075,114</b>

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**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, 2022****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	95,450	\$	1,369,708
	AGREE REALTY CORP	REIT USD.0001	80,146		5,833,712
	ALEXANDER + BALDWIN INC	REIT	74,158		1,388,979
	ALEXANDER S INC	REIT USD1.0	2,381		523,963
	ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	155,691		23,189,361
	AMERICAN ASSETS TRUST INC	REIT USD.01	51,956		1,376,834
	AMERICAN HOMES 4 RENT A	REIT USD.01	314,358		9,700,819
	AMERICOLD REALTY TRUST INC	REIT USD.01	271,004		7,847,659
	APARTMENT INCOME REIT CO	REIT USD.01	154,817		5,449,019
	APARTMENT INVT + MGMT CO A	REIT USD.01	154,039		1,096,758
	APPLE HOSPITALITY REIT INC	REIT NPV	219,841		3,540,101
	ARMADA HOFFLER PROPERTIES IN	REIT USD.01	66,446		764,129
	AVALONBAY COMMUNITIES INC	REIT USD.01	140,736		23,200,093
	BOSTON PROPERTIES INC	REIT USD.01	149,593		10,346,032
	BRANDYWINE REALTY TRUST	REIT USD.01	174,794		1,074,983
	BRIXMOR PROPERTY GROUP INC	REIT USD.01	301,033		6,992,193
	BROADSTONE NET LEASE INC	REIT USD.00025	170,400		2,899,990
	CAMDEN PROPERTY TRUST	REIT USD.01	101,704		11,635,973
	CARETRUST REIT INC	REIT USD.01	97,944		1,819,800
	CBL + ASSOCIATES PROPERTIES	REIT USD.01	12,600		290,808
	CENTERSPACE	REIT	15,002		880,167
	CHATHAM LODGING TRUST	REIT USD.01	47,947		588,310
	CITY OFFICE REIT INC	REIT USD.01	45,188		378,675
	COMMUNITY HEALTHCARE TRUST I	REIT USD.01	23,865		854,367
	CORPORATE OFFICE PROPERTIES	REIT USD.01	113,393		3,011,452
	COUSINS PROPERTIES INC	REIT USD1.0	150,083		3,949,881
	CUBESMART	REIT USD.01	226,356		9,291,965
	DIAMONDROCK HOSPITALITY CO	REIT USD.01	213,137		1,745,592
	DIGITAL REALTY TRUST INC	REIT USD.01	289,432		29,592,899
	DJ US REAL ESTATE MAR23	XCBT 20230317	19,500		(108,925)
	DOUGLAS EMMETT INC	REIT USD.01	175,961		2,848,459
	EASTERLY GOVERNMENT PROPERTI	REIT USD.01	88,254		1,259,385
	EASTGROUP PROPERTIES INC	REIT	43,749		6,640,346
	ELME COMMUNITIES	REIT USD.01	88,000		1,566,400
	EMPIRE STATE REALTY TRUST A	REIT USD.01	142,212		958,509
	EPR PROPERTIES	REIT USD.01	75,795		2,858,987

EQUINIX INC	REIT USD.001	91,700	61,245,309
EQUITY COMMONWEALTH	REIT USD.01	111,160	2,870,551
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	177,597	11,737,636
EQUITY RESIDENTIAL	REIT USD.01	358,933	21,654,966
ESSENTIAL PROPERTIES REALTY	REIT USD.01	141,476	3,416,669
ESSEX PROPERTY TRUST INC	REIT USD.0001	65,341	14,186,140
EXTRA SPACE STORAGE INC	REIT USD.01	134,825	20,255,653
FARMLAND PARTNERS INC	REIT USD.01	49,400	615,524
FEDERAL REALTY INVS TRUST	REIT USD.01	73,212	7,569,113
FIRST INDUSTRIAL REALTY TR	REIT USD.01	132,797	6,563,223
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	81,334	2,186,788
GAMING AND LEISURE PROPERTIE	REIT	258,588	13,740,730
GETTY REALTY CORP	REIT USD.01	40,075	1,356,539
GLADSTONE COMMERCIAL CORP	REIT USD.001	38,320	708,920
GLADSTONE LAND CORP	REIT USD.001	32,900	603,715
GLOBAL MEDICAL REIT INC	REIT	62,700	594,396
GLOBAL NET LEASE INC	REIT USD.01	105,564	1,326,939
GOVERNMENT STIF 3	GOVERNMENT STIF 3	2,392,907	2,392,907
HEALTHCARE REALTY TRUST INC	REIT USD.01	383,977	7,545,708
HEALTHPEAK PROPERTIES INC	REIT USD1.0	542,888	13,903,547
HIGHWOODS PROPERTIES INC	REIT USD.01	105,742	3,039,810
HOST HOTELS + RESORTS INC	REIT USD.01	719,262	11,796,176
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	140,395	1,366,043
INDEPENDENCE REALTY TRUST IN	REIT USD.01	223,639	3,861,611
INDUS REALTY TRUST INC	REIT USD.01	4,000	253,960
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	65,228	213,296
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	28,153	2,934,389
INVENTRUST PROPERTIES CORP	REIT	68,100	1,611,927
INVITATION HOMES INC	REIT USD.01	614,399	18,587,243
IRON MOUNTAIN INC	REIT USD.01	291,824	14,891,405
ISTAR INC	REIT USD.001	83,378	636,174
JBG SMITH PROPERTIES	REIT USD.01	102,704	2,025,252
KILROY REALTY CORP	REIT USD.01	105,212	4,196,167
KIMCO REALTY CORP	REIT USD.01	621,537	13,464,942
KITE REALTY GROUP TRUST	REIT USD.01	220,993	4,719,263
LIFE STORAGE INC	REIT USD.01	85,047	8,554,434
LTC PROPERTIES INC	REIT USD.01	39,850	1,497,595
LXP INDUSTRIAL TRUST	REIT USD.0001	280,074	2,897,523
MACERICH CO/THE	REIT USD.01	213,608	2,491,928
MEDICAL PROPERTIES TRUST INC	REIT USD.001	601,988	6,868,822
MID AMERICA APARTMENT COMM	REIT USD.01	116,154	18,627,497
NATIONAL RETAIL PROPERTIES	REIT USD.01	177,425	8,338,628
NATIONAL STORAGE AFFILIATES	REIT USD.01	87,665	3,249,542
NATL HEALTH INVESTORS INC	REIT USD.01	44,545	2,414,914
NECESSITY RETAIL REIT INC/TH	REIT	129,109	765,616
NETSTREIT CORP	REIT USD.01	48,200	966,002
NEXPOINT RESIDENTIAL	REIT USD.01	22,797	992,125
OFFICE PROPERTIES INCOME TRU	REIT USD.01	47,320	631,722

OMEGA HEALTHCARE INVESTORS	REIT USD.1	236,728	6,736,742
ONE LIBERTY PROPERTIES INC	REIT USD1.0	17,387	386,339
ORION OFFICE REIT INC	REIT USD.01	58,714	501,418
PARAMOUNT GROUP INC	REIT USD.01	179,037	1,063,480
PARK HOTELS + RESORTS INC	REIT USD.01	224,888	2,741,053
PEBBLEBROOK HOTEL TRUST	REIT USD.01	130,961	1,753,568
PHILLIPS EDISON + COMPANY IN	REIT USD.01	117,000	3,833,536
PHYSICIANS REALTY TRUST	REIT USD.01	226,837	3,380,744
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	124,085	1,137,859
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	40,400	774,872
PROLOGIS INC	REIT USD.01	927,877	106,809,125
PUBLIC STORAGE	REIT USD.1	159,127	45,454,389
REALTY INCOME CORP	REIT USD1.0	620,541	40,223,593
REGENCY CENTERS CORP	REIT USD.01	154,827	9,901,696
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	124,484	1,870,995
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	172,026	9,612,606
RLJ LODGING TRUST	REIT	162,322	1,718,990
RPT REALTY	REIT USD.01	87,510	878,600
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	52,807	4,416,692
SABRA HEALTH CARE REIT INC	REIT USD.01	232,919	2,895,183
SAFEHOLD INC	REIT USD.01	25,882	740,743
SAUL CENTERS INC	REIT USD.01	14,599	593,887
SERVICE PROPERTIES TRUST	REIT USD.01	163,326	1,190,647
SIMON PROPERTY GROUP INC	REIT USD.0001	328,924	39,487,862
SITE CENTERS CORP	REIT USD.1	191,092	2,720,983
SL GREEN REALTY CORP	REIT USD.01	64,644	2,179,796
SPIRIT REALTY CAPITAL INC	REIT USD.05	136,936	5,607,618
STAG INDUSTRIAL INC	REIT USD.01	179,996	5,896,446
STORE CAPITAL CORP	REIT USD.01	254,122	8,390,826
SUMMIT HOTEL PROPERTIES INC	REIT	106,622	769,811
SUN COMMUNITIES INC	REIT USD.01	124,083	18,115,675
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	217,063	2,096,829
TANGER FACTORY OUTLET CENTER	REIT USD.01	105,063	1,884,830
TERRENO REALTY CORP	REIT USD.01	76,150	4,393,208
UDR INC	REIT USD.01	326,945	12,937,578
UMH PROPERTIES INC	REIT USD.1	53,215	856,762
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	12,823	612,042
URBAN EDGE PROPERTIES	REIT USD.01	118,538	1,670,200
URSTADT BIDDLE CLASS A	REIT USD.01	31,362	594,310
US DOLLAR		688,073	688,073
VENTAS INC	REIT USD.25	402,284	18,501,328
VERIS RESIDENTIAL INC	REIT USD.01	76,577	1,219,872
VICI PROPERTIES INC	REIT USD.01	967,878	32,046,180
VORNADO REALTY TRUST	REIT USD.04	162,936	3,501,004
WELLTOWER INC	REIT USD1.0	466,620	31,196,578
WHITESTONE REIT	REIT USD.001	49,000	472,360

WP CAREY INC	REIT USD.001	193,835	15,492,076
XENIA HOTELS + RESORTS INC	REIT USD.01	115,359	1,520,432
Total : EXHIBIT F - Real Estate Investment Trust Fund			\$ 984,495,799

n / a - Cost is not applicable

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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	2.6% 21 Nov 2024	1,772,000	\$	1,697,328
ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	1,749,000		1,605,162
ALLY FINANCIAL INC	7.1% 15 Nov 2027	1,555,000		1,588,044
ALTRIA GROUP INC	5.95% 14 Feb 2049	576,000		516,200
AMAZON.COM INC	4.55% 01 Dec 2027	5,206,000		5,198,764
AMAZON.COM INC	4.7% 01 Dec 2032	358,000		357,012
AMEREN CORP	2.5% 15 Sep 2024	982,000		938,880
AMERICA MOVIL SAB DE CV	3.625% 22 Apr 2029	2,254,000		2,057,226
AMERICAN CREDIT ACCEPTANCE REC	4.12% 13 Feb 2026	584,469		579,763
AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	416,000		401,452
AMERICAN INTL GROUP	2.5% 30 Jun 2025	1,334,000		1,257,882
AMERICREDIT AUTOMOBILE RECEIVA	0.76% 18 Aug 2026	2,301,000		2,198,738
AMGEN INC	3.15% 21 Feb 2040	697,000		517,641
AMGEN INC	4.875% 01 Mar 2053	1,337,000		1,196,481
ANGLO AMERICAN CAPITAL	2.875% 17 Mar 2031	1,795,000		1,474,969
ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	1,311,000		1,241,478
APPLE INC	3.95% 08 Aug 2052	290,000		247,521
ARCELORMITTAL SA	6.55% 29 Nov 2027	2,144,000		2,164,304
ARCELORMITTAL SA	6.8% 29 Nov 2032	474,000		472,725
AT+T INC	4.3% 15 Feb 2030	3,869,000		3,649,705
AT+T INC	3.5% 15 Sep 2053	1,483,000		1,011,628
AT+T INC	2.55% 01 Dec 2033	976,000		753,892
ATHENE GLOBAL FUNDING	2.673% 07 Jun 2031	837,000		647,562
BANK	2.851% 17 Oct 2052	685,000		591,760
BANK OF AMERICA CORP	1% 29 Apr 2031	2,859,000		2,339,091
BANK OF AMERICA CORP	1% 21 Jul 2032	3,293,000		2,539,693
BANK OF AMERICA CORP	1% 10 Nov 2028	2,988,000		3,085,977
BANK OF AMERICA CREDIT CARD TR	3.53% 15 Nov 2027	1,438,000		1,399,470
BANK OF NOVA SCOTIA	5.25% 06 Dec 2024	3,334,000		3,342,002
BARCLAYS PLC	1% 02 Nov 2028	3,173,000		3,306,298
BAT CAPITAL CORP	5.65% 16 Mar 2052	322,000		267,653
BENCHMARK MORTGAGE TRUST	2.732% 15 Feb 2053	3,354,000		2,877,756
BENCHMARK MORTGAGE TRUST	2.289% 15 Mar 2053	375,000		311,359
BENCHMARK MORTGAGE TRUST	1.85% 15 Sep 2053	750,000		600,470
BENCHMARK MORTGAGE TRUST	1.973% 15 Jan 2054	750,000		596,266
BENCHMARK MORTGAGE TRUST	2.223% 15 Aug 2054	1,650,000		1,316,403

BENCHMARK MORTGAGE TRUST	2.39% 15 Jul 2054	181,000	146,801
BOEING CO	5.805% 01 May 2050	2,275,000	2,131,812
BRISTOL MYERS SQUIBB CO	3.55% 15 Mar 2042	715,000	585,328
BROADCOM INC	3.137% 15 Nov 2035	682,000	503,882
CALIFORNIA ST	7.3% 01 Oct 2039	1,185,000	1,439,486
CAPITAL ONE MULTI ASSET EXECUT	1.39% 15 Jul 2030	1,206,000	1,007,872
CAPITAL ONE MULTI ASSET EXECUT	2.8% 15 Mar 2027	1,546,000	1,481,945
CAPITAL ONE MULTI ASSET EXECUT	3.49% 15 May 2027	1,961,000	1,903,821
CAPITAL ONE PRIME AUTO RECEIVA	0.77% 15 Sep 2026	1,613,000	1,517,957
CARMAX AUTO OWNER TRUST	1.47% 15 Dec 2026	1,819,000	1,725,150
CARMAX AUTO OWNER TRUST	0.56% 15 Sep 2026	939,000	886,891
CARVANA AUTO RECEIVABLES TRUST	0.7% 10 Nov 2026	939,000	872,953
CARVANA AUTO RECEIVABLES TRUST	1.03% 10 Jun 2027	813,000	706,863
CELANESE US HOLDINGS LLC	6.379% 15 Jul 2032	370,000	354,527
CENOVUS ENERGY INC	5.4% 15 Jun 2047	1,656,000	1,499,508
CENTENE CORP	2.45% 15 Jul 2028	1,592,000	1,341,244
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	165,000	135,750
CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,490,000	1,402,492
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	205,000	149,896
CHASE ISSUANCE TRUST	3.97% 15 Sep 2027	1,392,000	1,363,119
CHEVRON USA INC	3.9% 15 Nov 2024	728,000	716,032
CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	460,000	432,051
CITIGROUP COMMERCIAL MORTGAGE	3.154% 15 Nov 2049	2,760,000	2,539,339
CITIGROUP COMMERCIAL MORTGAGE	3.102% 15 Dec 2072	1,274,000	1,108,397
CITIGROUP INC	1% 03 Jun 2031	1,261,000	1,022,066
CITIGROUP INC	1% 24 May 2033	2,221,000	2,088,784
CITIGROUP INC	1% 29 Sep 2026	1,048,000	1,051,658
CITIGROUP INC	1% 17 Nov 2033	751,000	778,659
CK HUTCHISON INTNTL 21	3.125% 15 Apr 2041	488,000	357,509
COMCAST CORP	3.45% 01 Feb 2050	287,000	210,575
COMCAST CORP	2.887% 01 Nov 2051	1,558,000	1,008,602
COMM MORTGAGE TRUST	3.774% 10 Oct 2048	3,870,000	3,684,281
CONSOLIDATED EDISON INC	0.65% 01 Dec 2023	890,000	854,890
CONSUMERS ENERGY CO	4.2% 01 Sep 2052	883,000	759,504
CONTINENTAL RESOURCES	4.5% 15 Apr 2023	907,000	904,107
CONTINENTAL RESOURCES	4.9% 01 Jun 2044	395,000	292,541
CPS AUTO TRUST	4.18% 15 Apr 2030	1,210,197	1,199,548
CREDIT ACCEPTANCE AUTO LOAN TR	1.26% 15 Oct 2030	680,000	637,270
CREDIT SUISSE NEW YORK	4.75% 09 Aug 2024	2,202,000	2,104,429
CSAIL COMMERCIAL MORTGAGE TRUS	3.329% 15 Jun 2052	200,000	177,051
CSX CORP	4.5% 15 Nov 2052	557,000	488,845
DAIMLER TRUCK FINAN NA	2.375% 14 Dec 2028	2,154,000	1,815,219
DCP MIDSTREAM OPERATING	5.6% 01 Apr 2044	558,000	521,133
DCP MIDSTREAM OPERATING	5.375% 15 Jul 2025	1,313,000	1,301,656
DCP MIDSTREAM OPERATING	5.125% 15 May 2029	1,917,000	1,853,912
DCP MIDSTREAM OPERATING	5.625% 15 Jul 2027	2,137,000	2,126,807

DELL INT LLC / EMC CORP	3.375% 15 Dec 2041	402,000	271,270
DIAMONDBACK ENERGY INC	6.25% 15 Mar 2033	2,244,000	2,285,783
DIGITAL REALTY TRUST LP	5.55% 15 Jan 2028	697,000	702,820
DISCOVER CARD EXECUTION NOTE T	1.03% 15 Sep 2028	1,251,000	1,107,165
DISCOVER CARD EXECUTION NOTE T	3.56% 15 Jul 2027	2,443,000	2,368,046
DNB BANK ASA	1% 30 Sep 2025	719,000	661,020
DOMINION ENERGY INC	3.9% 01 Oct 2025	833,000	812,542
DOMINION ENERGY INC	2.45% 15 Jan 2023	892,000	890,457
DOMINION ENERGY INC	5.375% 15 Nov 2032	1,404,000	1,400,027
DPL INC	4.125% 01 Jul 2025	3,446,000	3,251,887
DRIVE AUTO RECEIVABLES TRUST	0.79% 15 Oct 2025	1,875,051	1,861,785
DT AUTO OWNER TRUST	0.56% 15 Sep 2025	790,041	777,894
DTE ENERGY CO	2.529% 01 Oct 2024	957,000	913,925
DTE ENERGY CO	1% 01 Nov 2024	3,307,000	3,254,882
DUKE ENERGY CAROLINAS	3.7% 01 Dec 2047	275,000	212,630
DUKE ENERGY CORP	2.65% 01 Sep 2026	2,744,000	2,537,788
DUKE ENERGY FLORIDA LLC	4.2% 15 Jul 2048	1,075,000	909,106
EDISON INTERNATIONAL	5.75% 15 Jun 2027	2,374,000	2,384,588
EDISON INTERNATIONAL	6.95% 15 Nov 2029	1,575,000	1,652,695
ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	1,122,000	1,166,139
ENEL FINANCE INTL NV	1.375% 12 Jul 2026	980,000	847,622
ENEL FINANCE INTL NV	6.8% 14 Oct 2025	1,439,000	1,483,235
ENEL FINANCE INTL NV	7.75% 14 Oct 2052	329,000	354,224
ENERGY TRANSFER LP	5.75% 15 Feb 2033	1,721,000	1,695,839
ENERGY TRANSFER LP	4% 01 Oct 2027	2,300,000	2,154,479
EVERSOURCE ENERGY	2.9% 01 Mar 2027	1,526,000	1,407,354
EXETER AUTOMOBILE RECEIVABLES	0.68% 15 Jul 2025	1,608,005	1,601,362
EXETER AUTOMOBILE RECEIVABLES	1.05% 15 May 2026	2,677,000	2,612,979
EXETER AUTOMOBILE RECEIVABLES	3.99% 15 Aug 2024	814,888	813,434
EXPORT IMPORT BANK KOREA	4% 15 Sep 2024	599,000	589,230
EXPORT IMPORT BANK KOREA	4.25% 15 Sep 2027	1,845,000	1,803,026
FANNIE MAE	4% 25 Apr 2041	349,557	342,954
FED HM LN PC POOL G67710	3.5% 01 Mar 2048	2,372,498	2,214,537
FED HM LN PC POOL QA7075	3% 01 Feb 2050	775,681	692,447
FED HM LN PC POOL QB5146	2% 01 Nov 2050	509,035	417,318
FED HM LN PC POOL QC2535	2% 01 May 2051	1,033,267	842,576
FED HM LN PC POOL QC5978	2.5% 01 Aug 2051	2,082,057	1,770,983
FED HM LN PC POOL QC8477	2% 01 Oct 2051	476,989	388,886
FED HM LN PC POOL QC8493	2.5% 01 Oct 2051	3,197,018	2,709,969
FED HM LN PC POOL QD6542	2.5% 01 Feb 2052	940,014	800,381
FED HM LN PC POOL QD6543	2.5% 01 Feb 2052	1,775,691	1,507,979
FED HM LN PC POOL QD6813	2.5% 01 Feb 2052	1,390,553	1,182,080
FED HM LN PC POOL RA2457	3% 01 Apr 2050	230,173	205,672
FED HM LN PC POOL RA3575	2% 01 Sep 2050	998,988	818,836
FED HM LN PC POOL RA5257	2% 01 May 2051	2,885,515	2,353,100
FED HM LN PC POOL RA5286	2.5% 01 May 2051	1,738,496	1,477,756



FED HM LN PC POOL RA6333	2% 01 Nov 2051	2,600,102	2,119,642
FED HM LN PC POOL RA6499	2% 01 Dec 2051	839,721	685,058
FED HM LN PC POOL RA6509	2% 01 Dec 2051	1,244,677	1,018,480
FED HM LN PC POOL RA7485	4% 01 Jun 2052	3,607,032	3,384,922
FED HM LN PC POOL RA8070	4.5% 01 Nov 2052	2,065,887	1,990,643
FED HM LN PC POOL RA8071	5% 01 Oct 2052	933,309	920,362
FED HM LN PC POOL RB5154	2.5% 01 Apr 2042	2,314,884	2,015,496
FED HM LN PC POOL RC1914	2% 01 Jun 2036	554,236	494,964
FED HM LN PC POOL SD0651	3% 01 Sep 2050	2,321,979	2,080,944
FED HM LN PC POOL SD0748	2.5% 01 Nov 2051	2,785,855	2,390,921
FED HM LN PC POOL SD0895	2% 01 Feb 2052	4,867,199	3,981,164
FED HM LN PC POOL SD0934	2% 01 Apr 2051	2,011,991	1,642,425
FED HM LN PC POOL SD1068	3.5% 01 Jan 2051	3,104,773	2,873,812
FED HM LN PC POOL SD1143	4.5% 01 Sep 2050	1,284,703	1,259,124
FED HM LN PC POOL SD7501	4% 01 Jul 2049	2,619,503	2,518,975
FED HM LN PC POOL SD7523	2.5% 01 Aug 2050	6,476,825	5,577,202
FED HM LN PC POOL ZS4577	3.5% 01 Aug 2044	1,402,627	1,309,331
FEDEX CORP	2.4% 15 May 2031	758,000	613,214
FHLMC MULTIFAMILY STRUCTURED P	3.505% 25 Mar 2029	1,010,000	956,875
FIRSTENERGY CORP	3.4% 01 Mar 2050	224,000	148,221
FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	1,203,000	1,124,625
FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	3,473,000	3,378,916
FIRSTENERGY TRANSMISSION	4.55% 01 Apr 2049	598,000	489,254
FIRSTENERGY TRANSMISSION	2.866% 15 Sep 2028	1,040,000	913,474
FLAGSHIP CREDIT AUTO TRUST	0.7% 15 Apr 2025	2,596	2,593
FMG RESOURCES AUG 2006	6.125% 15 Apr 2032	613,000	571,727
FNMA POOL BF0278	3.5% 01 May 2042	2,556,792	2,394,594
FNMA POOL BM6785	1% 01 Aug 2043	958,571	897,328
FNMA POOL BM7041	1% 01 Feb 2046	212,793	199,197
FNMA POOL BP4938	3% 01 May 2050	489,602	437,152
FNMA POOL BP5576	2.5% 01 Jun 2050	1,157,311	984,648
FNMA POOL BQ7559	2% 01 Nov 2050	888,783	725,529
FNMA POOL BQ7604	2% 01 Nov 2050	164,238	134,070
FNMA POOL BT1335	2.5% 01 Jul 2051	3,029,552	2,568,012
FNMA POOL BT7309	2% 01 Sep 2051	1,526,127	1,243,183
FNMA POOL BT8460	2.5% 01 Sep 2051	2,459,791	2,053,705
FNMA POOL BV9931	4% 01 Jun 2052	3,663,137	3,436,274
FNMA POOL BW9898	4.5% 01 Oct 2052	2,275,352	2,198,546
FNMA POOL CA0660	4% 01 Nov 2047	2,208,749	2,132,285
FNMA POOL CA3809	3% 01 Jul 2049	599,657	537,413
FNMA POOL CA4263	3% 01 Oct 2034	576,840	544,146
FNMA POOL CA4536	3% 01 Nov 2049	114,845	102,108
FNMA POOL CA5220	3% 01 Feb 2050	1,471,323	1,299,813
FNMA POOL CA5659	2.5% 01 May 2050	2,367,830	2,015,006
FNMA POOL CA7144	2.5% 01 Sep 2035	2,851,521	2,622,943
FNMA POOL CA7497	2.5% 01 Oct 2035	2,840,409	2,612,721

FNMA POOL CA9007	4.5% 01 Feb 2051	833,326	812,306
FNMA POOL CA9306	3% 01 Feb 2051	1,329,983	1,175,740
FNMA POOL CB0982	2% 01 Jul 2051	766,675	626,437
FNMA POOL CB1146	3% 01 Jul 2051	344,459	303,317
FNMA POOL CB1279	2.5% 01 Aug 2051	288,502	245,869
FNMA POOL CB1382	2.5% 01 Aug 2051	2,598,088	2,221,958
FNMA POOL CB1620	2% 01 Sep 2051	3,805,687	3,102,985
FNMA POOL CB1782	2% 01 Oct 2051	5,725,385	4,667,999
FNMA POOL CB2275	2.5% 01 Dec 2051	1,760,192	1,495,770
FNMA POOL CB2610	2% 01 Jan 2052	3,584,597	2,922,229
FNMA POOL CB2835	2% 01 Feb 2052	2,761,139	2,272,406
FNMA POOL CB2927	2% 01 Feb 2052	2,396,516	1,952,939
FNMA POOL CB3152	2% 01 Mar 2052	5,137,943	4,194,166
FNMA POOL CB3559	2% 01 Apr 2052	239,127	195,202
FNMA POOL CB3768	3.5% 01 Jun 2052	2,058,638	1,873,058
FNMA POOL FM1205	1% 01 Jul 2049	223,788	200,559
FNMA POOL FM1325	1% 01 Aug 2034	311,103	293,471
FNMA POOL FM1873	1% 01 Nov 2049	4,418,737	3,928,686
FNMA POOL FM3884	1% 01 Jul 2050	2,720,369	2,432,345
FNMA POOL FM3951	1% 01 Jul 2050	227,974	203,916
FNMA POOL FM4279	1% 01 Sep 2050	1,607,909	1,313,063
FNMA POOL FM4443	1% 01 Sep 2050	355,247	317,758
FNMA POOL FM4523	1% 01 Oct 2050	429,589	352,453
FNMA POOL FM4719	1% 01 Nov 2050	1,543,319	1,377,451
FNMA POOL FM5410	1% 01 Dec 2050	734,034	599,205
FNMA POOL FM6128	1% 01 Feb 2051	1,283,758	1,090,552
FNMA POOL FM6471	1% 01 Feb 2051	1,850,897	1,510,345
FNMA POOL FM6559	1% 01 Mar 2051	1,167,721	956,597
FNMA POOL FM8104	1% 01 Jul 2051	1,687,816	1,491,551
FNMA POOL FP0013	1% 01 Jun 2048	1,497,011	1,428,084
FNMA POOL FS0007	1% 01 Aug 2050	2,113,315	1,877,689
FNMA POOL FS0031	1% 01 Oct 2051	2,268,088	1,922,553
FNMA POOL FS0047	1% 01 Dec 2047	857,631	776,311
FNMA POOL FS0654	1% 01 Oct 2050	263,337	226,841
FNMA POOL FS1086	1% 01 Apr 2051	570,571	465,590
FNMA POOL FS2041	1% 01 Aug 2051	482,190	393,989
FNMA POOL FS2085	1% 01 Nov 2051	1,910,682	1,476,852
FNMA POOL FS2500	1% 01 Mar 2037	1,131,045	1,066,521
FNMA POOL FS2743	1% 01 Jul 2036	669,700	617,160
FNMA POOL MA4208	2% 01 Dec 2050	2,701,046	2,214,374
FNMA POOL MA4209	1.5% 01 Dec 2050	1,921,465	1,484,439
FNMA POOL MA4254	1.5% 01 Feb 2051	5,295,200	4,090,836
FNMA POOL MA4364	2% 01 Jun 2041	2,022,963	1,706,260
FNMA POOL MA4446	2% 01 Oct 2041	127,112	107,092
FNMA POOL MA4586	2% 01 Apr 2042	1,788,365	1,509,051
FNMA POOL MA4587	2.5% 01 Apr 2042	2,196,580	1,912,401

FNMA POOL MA4607	2.5% 01 May 2042	995,020	866,408
FNMA TBA 15 YR 2.5	2.5% 18 Jan 2037	505,000	462,900
FNMA TBA 15 YR 3	3% 17 Jan 2038	1,030,000	965,337
FNMA TBA 15 YR 3.5	3.5% 17 Jan 2038	1,195,000	1,144,493
FNMA TBA 15 YR 4	4% 17 Jan 2038	2,240,000	2,183,993
FNMA TBA 30 YR 2	2% 25 Dec 2051	3,290,000	2,679,636
FNMA TBA 30 YR 2.5	2.5% 25 Dec 2051	1,900,000	1,609,705
FNMA TBA 30 YR 3	3% 25 Feb 2052	1,740,000	1,527,551
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	4,035,000	3,666,843
FNMA TBA 30 YR 4	4% 25 Jun 2052	1,650,000	1,547,882
FNMA TBA 30 YR 4.5	4.5% 25 Jul 2052	3,120,000	3,006,354
FNMA TBA 30 YR 5	5% 25 Jul 2052	4,620,000	4,555,837
FNMA TBA 30 YR 5.5	5.5% 12 Jan 2053	2,330,000	2,336,920
FNMA TBA 30 YR 6	6% 12 Jan 2053	4,195,000	4,260,106
FORD CREDIT AUTO OWNER TRUST	1.29% 15 Jun 2026	1,068,000	1,015,287
FORD CREDIT AUTO OWNER TRUST	1.04% 15 Aug 2024	234,528	232,268
FORD CREDIT AUTO OWNER TRUST	3.74% 15 Sep 2026	1,229,000	1,203,186
FORD CREDIT AUTO OWNER TRUST	4.48% 15 Dec 2026	4,054,000	4,016,927
FORD CREDIT AUTO OWNER TRUST/F	1.53% 15 May 2034	3,310,000	2,866,478
FORD FOUNDATION/THE	2.815% 01 Jun 2070	825,000	490,141
FORD MOTOR CREDIT CO LLC	2.3% 10 Feb 2025	4,081,000	3,708,609
FORD MOTOR CREDIT CO LLC	7.35% 04 Nov 2027	1,329,000	1,361,826
FREDDIE MAC	2% 25 Feb 2052	2,274,026	1,938,863
FREDDIE MAC	3.5% 25 Jan 2051	1,688,446	1,580,634
FREDDIE MAC	4% 25 Nov 2051	2,185,625	2,100,491
FREEPORT INDONESIA PT	4.763% 14 Apr 2027	365,000	351,064
FREEPORT INDONESIA PT	5.315% 14 Apr 2032	742,000	684,517
FREEPORT INDONESIA PT	6.2% 14 Apr 2052	159,000	139,292
GE CAPITAL FUNDING LLC	4.55% 15 May 2032	467,000	444,280
GE HEALTHCARE TECH INC	5.55% 15 Nov 2024	1,546,000	1,552,014
GENERAL MOTORS FINL CO	6.05% 10 Oct 2025	1,871,000	1,905,277
GLOBAL PAYMENTS INC	5.95% 15 Aug 2052	1,179,000	1,073,444
GM FINANCIAL CONSUMER AUTOMOBIL	1.49% 16 Dec 2024	170,781	168,648
GM FINANCIAL REVOLVING RECEIVABLE	1.17% 12 Jun 2034	699,000	607,936
GM FINANCIAL SECURITIZED TERM	1.84% 16 Sep 2024	570,566	567,167
GNMA II POOL 785043	3% 20 Apr 2049	133,031	120,553
GNMA II POOL MA3035	4% 20 Aug 2045	1,209,253	1,167,099
GNMA II POOL MA3521	3.5% 20 Mar 2046	1,887,563	1,774,099
GNMA II POOL MA3597	3.5% 20 Apr 2046	451,372	423,491
GNMA II POOL MA3663	3.5% 20 May 2046	176,685	165,772
GNMA II POOL MA4069	3.5% 20 Nov 2046	53,320	50,027
GNMA II POOL MA4196	3.5% 20 Jan 2047	621,459	583,072
GNMA II POOL MA4262	3.5% 20 Feb 2047	905,049	849,145
GNMA II POOL MA4382	3.5% 20 Apr 2047	331,536	309,650
GNMA II POOL MA4451	3.5% 20 May 2047	879,257	821,213
GNMA II POOL MA4511	4% 20 Jun 2047	1,287,215	1,237,531

GNMA II POOL MA4586	3.5% 20 Jul 2047	523,270	488,727
GNMA II POOL MA4587	4% 20 Jul 2047	408,179	392,424
GNMA II POOL MA4652	3.5% 20 Aug 2047	143,622	134,141
GNMA II POOL MA4900	3.5% 20 Dec 2047	17,973	16,786
GNMA II POOL MA4963	4% 20 Jan 2048	251,686	241,972
GNMA II POOL MA5136	3.5% 20 Apr 2048	940,720	878,618
GNMA II POOL MA6038	3% 20 Jul 2049	98,078	88,516
GNMA II POOL MA6218	3% 20 Oct 2049	1,417,212	1,277,067
GNMA II POOL MA6409	3% 20 Jan 2050	1,671,815	1,505,099
GNMA II POOL MA7052	2.5% 20 Dec 2050	1,022,131	891,436
GNMA II POOL MA7193	2.5% 20 Feb 2051	3,650,954	3,179,586
GNMA II POOL MA7368	3% 20 May 2051	1,216,082	1,088,531
GNMA II POOL MA7473	3% 20 Jul 2051	743,626	665,215
GNMA II POOL MA7535	3% 20 Aug 2051	2,029,687	1,815,104
GNMA II POOL MA7589	2.5% 20 Sep 2051	2,218,699	1,925,146
GNMA II POOL MA7590	3% 20 Sep 2051	1,041,437	931,044
GNMA II POOL MA7705	2.5% 20 Nov 2051	3,377,873	2,932,352
GNMA II POOL MA7767	2.5% 20 Dec 2051	1,983,395	1,719,452
GNMA II TBA 30 YR 2	2% 23 Jan 2053	6,085,000	5,093,784
GNMA II TBA 30 YR 2.5	2.5% 23 Jan 2053	1,305,000	1,129,214
GNMA II TBA 30 YR 3	3% 23 Jan 2053	2,030,000	1,806,365
GNMA II TBA 30 YR 3.5	3.5% 23 Jan 2053	670,000	615,085
GNMA II TBA 30 YR 4	4% 23 Jan 2053	1,690,000	1,598,662
GNMA II TBA 30 YR 4.5	4.5% 23 Jan 2053	4,120,000	3,994,904
GNMA II TBA 30 YR 5	5% 23 Jan 2053	1,760,000	1,743,078
GNMA II TBA 30 YR 5.5	5.5% 23 Jan 2053	2,350,000	2,361,844
GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	1,754,000	1,389,098
GOVERNMENT STIF 3	GOVERNMENT STIF 3	34,991,520	34,991,520
GS MORTGAGE SECURITIES TRUST	2.91% 13 Feb 2053	200,000	171,765
HCA INC	4.375% 15 Mar 2042	262,000	210,590
HESS CORP	5.6% 15 Feb 2041	532,000	502,634
HESS CORP	5.8% 01 Apr 2047	352,000	337,818
HONDA AUTO RECEIVABLES OWNER T	0.82% 15 Jul 2024	329,224	324,444
HONDA AUTO RECEIVABLES OWNER T	0.46% 19 Apr 2027	61,000	58,085
HONDA AUTO RECEIVABLES OWNER T	0.88% 21 Jan 2026	3,076,000	2,913,607
HSBC HOLDINGS PLC	1% 03 Nov 2028	1,295,000	1,361,330
HSBC HOLDINGS PLC	1% 03 Nov 2033	838,000	889,177
HUNTINGTON BANCSHARES	1% 04 Aug 2028	1,270,000	1,208,494
HYUNDAI AUTO LEASE SECURITIZAT	4.38% 15 Oct 2025	1,139,000	1,125,875
HYUNDAI AUTO RECEIVABLES TRUST	2.22% 15 Oct 2026	1,000,000	955,127
HYUNDAI AUTO RECEIVABLES TRUST	0.74% 15 May 2026	2,895,000	2,739,992
HYUNDAI AUTO RECEIVABLES TRUST	1.03% 15 Dec 2027	2,425,000	2,207,903
ILLINOIS ST	5.1% 01 Jun 2033	3,045,000	2,912,716
INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	2,024,000	1,984,572
ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	304,000	300,808
ISRAEL ELECTRIC CORP LTD	6.875% 21 Jun 2023	1,896,000	1,905,271

ISRAEL ELECTRIC CORP LTD	3.75% 22 Feb 2032	784,000	687,098
JAB HOLDINGS BV	4.5% 08 Apr 2052	573,000	390,746
* JPMORGAN CHASE + CO	1% 25 Jul 2033	2,664,000	2,543,347
* JPMORGAN CHASE + CO	1% 15 Dec 2025	3,673,000	3,671,788
KINDER MORGAN INC	5.45% 01 Aug 2052	1,368,000	1,232,171
KOREA NATIONAL OIL CORP	1.75% 18 Apr 2025	1,307,000	1,207,080
KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	1,082,000	886,818
LOCKHEED MARTIN CORP	5.25% 15 Jan 2033	891,000	923,201
LXP INDUSTRIAL TRUST	2.375% 01 Oct 2031	752,000	571,437
LYB INT FINANCE III	4.2% 01 May 2050	436,000	326,032
MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	2,737,000	2,730,787
MARATHON PETROLEUM CORP	4.7% 01 May 2025	1,310,000	1,291,660
MERCEDES BENZ AUTO RECEIVABLES	5.21% 16 Aug 2027	1,331,000	1,340,551
MICROCHIP TECHNOLOGY INC	0.972% 15 Feb 2024	388,000	368,996
MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	1,874,000	1,409,623
MORGAN STANLEY	1% 18 Oct 2028	4,670,000	4,821,962
MORGAN STANLEY BAML TRUST	3.249% 15 Feb 2048	403,000	384,245
MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	265,000	252,641
MORGAN STANLEY CAPITAL I TRUST	4.31% 15 Dec 2051	146,000	138,348
NATIONAL RURAL UTIL COOP	5.45% 30 Oct 2025	451,000	457,264
NATWEST GROUP PLC	1% 10 Nov 2026	1,403,000	1,462,670
NEW JERSEY ST TRANSPRTN TRUST	5.754% 15 Dec 2028	1,640,000	1,650,726
NEW YORK ST DORM AUTH ST PERSO	2.202% 15 Mar 2034	1,200,000	902,258
NEXTERA ENERGY CAPITAL	4.255% 01 Sep 2024	5,106,000	5,045,443
NEXTERA ENERGY CAPITAL	4.45% 20 Jun 2025	519,000	513,203
NISSAN AUTO RECEIVABLES OWNER	1.38% 16 Dec 2024	424,922	418,562
NISSAN MOTOR ACCEPTANCE	1.85% 16 Sep 2026	1,451,000	1,214,095
NORFOLK SOUTHERN CORP	4.55% 01 Jun 2053	327,000	286,436
NORTHWESTERN MUTUAL GLBL	4.35% 15 Sep 2027	1,239,000	1,207,381
NXP BV/NXP FDG/NXP USA	3.25% 11 May 2041	418,000	292,174
NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	504,000	474,204
NXP BV/NXP FDG/NXP USA	3.4% 01 May 2030	706,000	611,220
OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	1,868,000	1,930,186
ONEOK INC	2.75% 01 Sep 2024	1,744,000	1,671,467
ONEOK INC	6.1% 15 Nov 2032	1,305,000	1,312,869
ORACLE CORP	3.25% 15 Nov 2027	631,000	580,703
ORACLE CORP	3.6% 01 Apr 2040	938,000	697,985
ORACLE CORP	3.6% 01 Apr 2050	1,822,000	1,243,406
ORACLE CORP	3.65% 25 Mar 2041	384,000	285,431
ORACLE CORP	6.15% 09 Nov 2029	1,066,000	1,110,612
PACIFIC GAS + ELECTRIC	4.6% 15 Jun 2043	519,000	396,033
PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	2,613,000	2,578,717
PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	427,000	418,238
PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	673,000	456,684
PACIFIC GAS + ELECTRIC	4.25% 01 Aug 2023	861,000	853,811
PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	1,685,000	1,323,719
PACIFIC GAS + ELECTRIC	3.25% 16 Feb 2024	3,236,000	3,152,382

PACIFICORP	5.35% 01 Dec 2053	441,000	442,720
PECO ENERGY CO	2.85% 15 Sep 2051	779,000	519,165
PHILIP MORRIS INTL INC	5.125% 15 Nov 2024	1,917,000	1,919,588
PLAINS ALL AMER PIPELINE	4.7% 15 Jun 2044	814,000	619,251
PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	748,000	732,636
PRESTIGE AUTO RECEIVABLES TRUS	0.55% 16 Sep 2024	1,004,519	1,001,765
PRINCIPAL LFE GLB FND II	1.375% 10 Jan 2025	1,411,000	1,307,489
PROLOGIS LP	4.625% 15 Jan 2033	1,342,000	1,304,451
QATAR ENERGY	1.375% 12 Sep 2026	524,000	464,888
QATAR ENERGY	3.125% 12 Jul 2041	167,000	128,099
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	204,000	150,701
REPUBLIC OF COLOMBIA	3% 30 Jan 2030	612,000	469,710
REPUBLIC OF INDONESIA	4.15% 20 Sep 2027	615,000	605,683
REPUBLIC OF PANAMA	4.5% 19 Jan 2063	405,000	286,428
REPUBLIC OF PANAMA	6.4% 14 Feb 2035	326,000	332,830
REPUBLIC OF PERU	3% 15 Jan 2034	429,000	340,514
ROCHE HOLDINGS INC	2.314% 10 Mar 2027	2,832,000	2,582,076
ROGERS COMMUNICATIONS IN	4.55% 15 Mar 2052	298,000	231,799
ROYAL BANK OF CANADA	6% 01 Nov 2027	1,582,000	1,649,915
SABINE PASS LIQUEFACTION	5.75% 15 May 2024	3,972,000	3,976,012
SAN DIEGO G + E	3.75% 01 Jun 2047	1,208,000	950,297
SANTANDER DRIVE AUTO RECEIVABL	4.05% 15 Jul 2025	1,836,425	1,826,350
SANTANDER DRIVE AUTO RECEIVABL	3.44% 15 Sep 2027	3,602,000	3,474,354
SANTANDER DRIVE AUTO RECEIVABL	5.95% 17 Jan 2028	519,000	523,918
SANTANDER DRIVE AUTO RECEIVABL	4.43% 15 Mar 2027	1,900,000	1,850,842
SANTANDER DRIVE AUTO RECEIVABL	4.49% 16 Nov 2026	2,060,000	2,027,762
SANTANDER DRIVE AUTO RECEIVABL	4.72% 15 Jun 2027	1,180,000	1,154,515
SANTANDER UK GROUP HLDGS	1% 21 Nov 2026	897,000	908,921
SAUDI ARABIAN OIL CO	3.5% 16 Apr 2029	1,529,000	1,402,674
SAUDI ARABIAN OIL CO	1.625% 24 Nov 2025	388,000	353,495
SAUDI ARABIAN OIL CO	3.25% 24 Nov 2050	421,000	294,675
SEMPRA ENERGY	6% 15 Oct 2039	176,000	179,448
SOCIETE GENERALE	1% 21 Jan 2043	232,000	157,572
SOUTHERN CAL EDISON	5.45% 01 Jun 2052	421,000	405,676
SOUTHERN CALIF GAS CO	3.2% 15 Jun 2025	1,576,000	1,521,896
SOUTHERN CO	5.113% 01 Aug 2027	1,087,000	1,085,859
SOUTHERN CO	5.7% 15 Oct 2032	731,000	730,229
SOUTHERN CO	5.7% 15 Oct 2032	894,000	916,699
STANDARD CHARTERED PLC	1% 23 Nov 2025	2,259,000	2,067,821
STATE OF QATAR	4.4% 16 Apr 2050	326,000	297,651
T MOBILE USA INC	3.875% 15 Apr 2030	1,239,000	1,125,768
T MOBILE USA INC	5.8% 15 Sep 2062	949,000	928,938
TIME WARNER CABLE LLC	7.3% 01 Jul 2038	407,000	407,338
TOYOTA AUTO RECEIVABLES OWNER	1.02% 15 Mar 2027	2,347,000	2,122,005
TOYOTA MOTOR CREDIT CORP	3.65% 18 Aug 2025	1,047,000	1,019,495
TOYOTA MOTOR CREDIT CORP	5.45% 10 Nov 2027	2,617,000	2,681,457
UNION ELECTRIC CO	3.9% 01 Apr 2052	779,000	635,641

UNITED MEXICAN STATES	4.28% 14 Aug 2041	1,672,000	1,301,635
UNITED MEXICAN STATES	4.4% 12 Feb 2052	833,000	615,395
UNITEDHEALTH GROUP INC	5.875% 15 Feb 2053	2,841,000	3,097,173
US DOLLAR		—	0
US TREASURY N/B	1.875% 15 Feb 2051	6,897,000	4,422,701
US TREASURY N/B	2.375% 15 May 2051	10,697,000	7,748,639
US TREASURY N/B	2.25% 15 May 2041	7,000,000	5,293,750
US TREASURY N/B	2% 15 Aug 2051	11,256,000	7,434,236
US TREASURY N/B	1.75% 15 Aug 2041	19,984,000	13,788,960
US TREASURY N/B	1.875% 15 Nov 2051	3,294,000	2,106,101
US TREASURY N/B	2% 15 Nov 2041	3,794,000	2,728,716
US TREASURY N/B	2.25% 15 Feb 2052	965,000	678,516
US TREASURY N/B	2.375% 15 Feb 2042	7,785,000	5,990,801
US TREASURY N/B	3.25% 15 May 2042	5,135,000	4,538,056
US TREASURY N/B	3% 15 Aug 2052	13,311,000	11,100,126
US TREASURY N/B	3.375% 15 Aug 2042	4,526,000	4,075,522
US TREASURY N/B	4% 15 Nov 2042	8,603,000	8,484,709
US TREASURY N/B	0.625% 31 Jul 2026	34,270,000	30,310,209
US TREASURY N/B	1.125% 31 Oct 2026	4,254,000	3,808,659
US TREASURY N/B	1.25% 30 Nov 2026	23,666,000	21,255,026
US TREASURY N/B	1.25% 31 Dec 2026	3,178,000	2,849,276
US TREASURY N/B	1.875% 28 Feb 2027	1,261,000	1,156,179
US TREASURY N/B	2.5% 31 Mar 2027	7,226,000	6,789,617
US TREASURY N/B	2.75% 30 Apr 2027	4,849,000	4,600,489
US TREASURY N/B	2.625% 31 May 2027	6,277,000	5,924,900
US TREASURY N/B	3.25% 30 Jun 2027	2,627,000	2,543,675
US TREASURY N/B	2.75% 31 Jul 2027	1,911,000	1,810,523
US TREASURY N/B	2.75% 15 Aug 2032	8,334,000	7,616,495
US TREASURY N/B	3.125% 31 Aug 2027	10,342,000	9,965,487
US TREASURY N/B	4.125% 30 Sep 2027	4,065,000	4,086,913
US TREASURY N/B	4.125% 31 Oct 2027	8,805,000	8,853,152
US TREASURY N/B	4.125% 15 Nov 2032	23,319,000	23,880,113
US TREASURY N/B	4.5% 30 Nov 2024	3,360,000	3,362,231
US TREASURY N/B	3.875% 30 Nov 2029	5,620,000	5,598,047
US TREASURY N/B	3.875% 30 Nov 2027	23,519,000	23,434,479
US TREASURY N/B	4% 15 Dec 2025	10,901,000	10,843,940
US TREASURY N/B	3.875% 31 Dec 2027	6,000,000	5,976,810
US TREASURY N/B	4.25% 31 Dec 2024	1,000,000	997,159
USAA AUTO OWNER TRUST	4.86% 16 Nov 2026	2,436,000	2,433,773
VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	1,495,000	1,340,895
VERIZON MASTER TRUST	0.5% 20 May 2027	292,000	274,044
VERIZON MASTER TRUST	1% 20 Jan 2027	3,062,000	2,991,260
VERIZON MASTER TRUST	1% 20 Jul 2027	1,804,000	1,772,649
VERIZON MASTER TRUST	1% 22 Jan 2029	1,666,000	1,613,767
VERIZON OWNER TRUST	2.06% 22 Apr 2024	2,416,000	2,406,442
VMWARE INC	2.2% 15 Aug 2031	1,340,000	1,020,062
VOLKSWAGEN AUTO LEASE TRUST	3.44% 21 Jul 2025	1,188,000	1,162,179

VOLKSWAGEN AUTO LEASE TRUST	3.65% 20 Jan 2027	1,436,000	1,399,540
WARNERMEDIA HOLDINGS INC	5.05% 15 Mar 2042	974,000	753,009
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	424,000	368,515
WELLS FARGO + COMPANY	1% 25 Apr 2053	774,000	661,917
WELLS FARGO COMMERCIAL MORTGAG	3.695% 15 Nov 2048	100,000	95,029
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Apr 2055	277,000	251,161
WELLS FARGO COMMERCIAL MORTGAG	2.658% 15 Nov 2054	1,143,000	930,953
WESTLAKE AUTOMOBILE RECEIVABLE	3.36% 15 Aug 2025	1,834,049	1,813,363
WESTPAC BANKING CORP	5.457% 18 Nov 2027	2,060,000	2,107,874
WF RBS COMMERCIAL MORTGAGE TRU	3.631% 15 Nov 2047	440,000	422,593
WILLIAMS COMPANIES INC	5.3% 15 Aug 2052	423,000	382,616
WILLIAMS COMPANIES INC	3.75% 15 Jun 2027	3,026,000	2,856,726
WORLD OMNI SELECT AUTO TRUST	0.29% 18 Feb 2025	53,585	53,450
<b>Total: EXHIBIT G - Total Bond Market Fund</b>			<b>\$ 876,411,420</b>

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**n / a - Cost is not applicable**



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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	3 MONTH SOFR FUT DEC23	XCME 20240319	(92,750,000)	\$	321,630
	3 MONTH SOFR FUT DEC24	XCME 20250318	42,500,000		110,167
	3 MONTH SOFR FUT DEC25	XCME 20260317	10,500,000		45,708
	3 MONTH SOFR FUT JUN23	XCME 20230919	250,000		(3,813)
	321 HENDERSON RECEIVABLES LLC	3.99% 16 Aug 2060	760,310		655,068
	3M COMPANY	3.7% 15 Apr 2050	210,000		161,727
	90DAY EUR FUTR DEC23	XCME 20231218	20,000,000		(689,600)
	90DAY EUR FUTR MAR23	XCME 20230313	10,500,000		(15,180)
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	60,000		59,626
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	240,000		235,958
	ABBVIE INC	4.875% 14 Nov 2048	30,000		27,736
	ABBVIE INC	2.95% 21 Nov 2026	1,220,000		1,138,223
	ABBVIE INC	3.2% 21 Nov 2029	1,050,000		949,473
	ABBVIE INC	4.25% 21 Nov 2049	420,000		354,938
	ADT SEC CORP	4.125% 01 Aug 2029	10,000		8,572
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	600,000		524,682
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	580,000		453,015
	ALLIED UNIVERSAL	6.625% 15 Jul 2026	10,000		9,170
	ALPHABET INC	1.9% 15 Aug 2040	260,000		173,451
	ALPHABET INC	2.05% 15 Aug 2050	160,000		95,419
	ALTICE FRANCE SA	5.5% 15 Oct 2029	210,000		160,646
	ALTRIA GROUP INC	4.4% 14 Feb 2026	120,000		117,727
	ALTRIA GROUP INC	5.95% 14 Feb 2049	120,000		107,542
	ALTRIA GROUP INC	2.45% 04 Feb 2032	530,000		401,602
	ALTRIA GROUP INC	3.4% 04 Feb 2041	590,000		391,477
	AMAZON.COM INC	3.875% 22 Aug 2037	500,000		445,645
	AMAZON.COM INC	1.2% 03 Jun 2027	530,000		460,279
	AMAZON.COM INC	2.5% 03 Jun 2050	770,000		490,290
	AMAZON.COM INC	2.1% 12 May 2031	530,000		435,316
	AMAZON.COM INC	3.3% 13 Apr 2027	70,000		66,545
	AMAZON.COM INC	3.45% 13 Apr 2029	140,000		131,307
	AMAZON.COM INC	3.6% 13 Apr 2032	680,000		625,892
	AMERICA MOVIL SAB DE CV	2.875% 07 May 2030	480,000		411,922
	AMERICAN EXPRESS CO	3.375% 03 May 2024	210,000		205,928
	AMERICAN EXPRESS CO	4.05% 03 May 2029	350,000		335,027
	AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	70,000		57,780

ANGLO AMERICAN CAPITAL	4% 11 Sep 2027	230,000	217,835
ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	50,000	45,899
ANHEUSER BUSCH INBEV WOR	5.55% 23 Jan 2049	50,000	49,942
ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	22,000	19,386
ANHEUSER BUSCH INBEV WOR	4.35% 01 Jun 2040	750,000	665,753
ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	1,000,000	912,860
APACHE CORP	5.1% 01 Sep 2040	1,110,000	921,811
APPLE INC	1.65% 11 May 2030	890,000	731,794
AT+T INC	5.55% 15 Aug 2041	60,000	57,940
AT+T INC	4.35% 01 Mar 2029	140,000	133,554
AT+T INC	1.65% 01 Feb 2028	1,010,000	855,753
AT+T INC	2.25% 01 Feb 2032	30,000	23,611
AT+T INC	3.5% 15 Sep 2053	240,000	163,716
AT+T INC	3.55% 15 Sep 2055	720,000	488,506
AT+T INC	2.55% 01 Dec 2033	520,000	401,664
AVIS BUDGET RENTAL CAR FUNDING	1.66% 20 Feb 2028	1,200,000	1,035,647
BALBOA BAY LOAN FUNDING LTD	1% 20 Jan 2032	1,750,000	1,708,350
BALL CORP	3.125% 15 Sep 2031	190,000	152,523
BANCO SANTANDER SA	2.749% 03 Dec 2030	600,000	459,888
BANK	1% 15 Feb 2055	13,296,980	384,501
BANK	2.521% 15 Dec 2064	1,000,000	815,099
BANK OF AMERICA CORP	1% 07 Feb 2030	240,000	218,563
BANK OF AMERICA CORP	1% 24 Oct 2026	2,040,000	1,819,150
BANK OF AMERICA CORP	1% 24 Oct 2051	750,000	467,168
BANK OF AMERICA CORP	1% 20 Oct 2032	3,450,000	2,715,737
BANK OF AMERICA CORP	1% 04 Feb 2033	730,000	590,468
BANK OF AMERICA CORP	1% 27 Apr 2028	510,000	488,284
BANK OF MONTREAL	1.85% 01 May 2025	390,000	364,428
BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	200,000	183,232
BANK OF NOVA SCOTIA	1% 04 May 2037	170,000	145,245
BARCLAYS PLC	1% 20 Jun 2030	860,000	792,937
BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	242,688
BASSWOOD PARK CLO LTD	1% 20 Apr 2034	865,000	841,924
BAT CAPITAL CORP	3.734% 25 Sep 2040	890,000	607,923
BATTERY PARK CLO LTD	1% 20 Oct 2035	540,000	538,380
BECTON DICKINSON + CO	3.363% 06 Jun 2024	80,000	78,081
BENCHMARK MORTGAGE TRUST	2.263% 15 Mar 2054	691,000	570,134
BENCHMARK MORTGAGE TRUST	2.669% 15 Dec 2054	990,000	815,692
BERKSHIRE HATHAWAY FIN	4.25% 15 Jan 2049	240,000	216,118
BHP BILLITON FIN USA LTD	5% 30 Sep 2043	110,000	107,418
BLUEMOUNTAIN CLO LTD	1% 22 Oct 2030	1,362,736	1,340,387
BNP PARIBAS	1% 09 Jun 2026	1,710,000	1,576,706
BNP PARIBAS	1% 19 Apr 2032	290,000	227,525
BOEING CO	3.1% 01 May 2026	940,000	885,254
BOEING CO	5.705% 01 May 2040	500,000	477,540
BOEING CO	5.805% 01 May 2050	660,000	618,460
BOEING CO	5.93% 01 May 2060	180,000	165,742
BOEING CO	5.15% 01 May 2030	890,000	870,562

BP CAP MARKETS AMERICA	3% 24 Feb 2050	710,000	480,003
BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	530,000	486,906
BPR TRUST	1% 15 Sep 2038	335,000	318,191
BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	257,000	239,228
BRISTOL MYERS SQUIBB CO	4.25% 26 Oct 2049	240,000	207,763
BROADCOM INC	3.137% 15 Nov 2035	750,000	554,123
BUILDERS FIRSTSOURCE INC	4.25% 01 Feb 2032	10,000	8,141
BWS074104 IRS USD P F 2.00000	2% 18 Mar 2032	(2,565,000)	(2,259,562)
BWS074104 IRS USD R V 00MSOFR	1% 18 Mar 2032	2,565,000	2,565,000
BX TRUST	1% 15 May 2038	990,000	953,523
BX TRUST	1% 15 Oct 2026	323,000	309,629
BX TRUST	5.76% 13 Oct 2027	700,000	686,657
BX TRUST	1% 15 Jan 2039	985,000	950,676
CAMB COMMERCIAL MORTGAGE TRUST	1% 15 Dec 2037	960,000	944,471
CAMERON LNG LLC	3.302% 15 Jan 2035	470,000	383,111
CANADIAN IMPERIAL BANK	0.5% 14 Dec 2023	240,000	230,006
CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	240,000	164,256
CCO HLDGS LLC/CAP CORP	4.5% 01 Jun 2033	880,000	677,688
CCO HLDGS LLC/CAP CORP	4.5% 01 May 2032	10,000	7,963
CCO HLDGS LLC/CAP CORP	4.75% 01 Feb 2032	120,000	97,244
CENTENE CORP	4.25% 15 Dec 2027	110,000	103,296
CENTENE CORP	4.625% 15 Dec 2029	200,000	183,242
CENTENE CORP	3% 15 Oct 2030	20,000	16,408
CENTENE CORP	2.625% 01 Aug 2031	20,000	15,678
CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	410,000	402,136
CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	510,000	468,389
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	30,000	23,643
CHARTER COMM OPT LLC/CAP	5.375% 01 Apr 2038	300,000	250,803
CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	80,000	61,130
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	710,000	519,152
CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	530,000	412,451
CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	60,000	38,761
CHARTER COMM OPT LLC/CAP	4.4% 01 Apr 2033	110,000	94,449
CHARTER COMM OPT LLC/CAP	5.5% 01 Apr 2063	130,000	100,096
CHENIERE ENERGY PARTNERS	3.25% 31 Jan 2032	360,000	287,219
CHEVRON CORP	1.554% 11 May 2025	250,000	232,790
CHEVRON USA INC	2.343% 12 Aug 2050	420,000	263,873
CIFC FUNDING LTD	1% 17 Jan 2035	900,000	866,970
CIGNA GROUP/THE	4.375% 15 Oct 2028	40,000	38,666
CIGNA GROUP/THE	4.8% 15 Aug 2038	300,000	280,593
CIGNA GROUP/THE	4.9% 15 Dec 2048	30,000	27,344
CIGNA GROUP/THE	3.4% 15 Mar 2050	300,000	214,266
CIGNA GROUP/THE	2.375% 15 Mar 2031	530,000	434,642
CINTAS CORPORATION NO. 2	4% 01 May 2032	190,000	179,212
CITIGROUP INC	4.4% 10 Jun 2025	230,000	225,862
CITIGROUP INC	4.65% 30 Jul 2045	190,000	164,576
CITIGROUP INC	4.45% 29 Sep 2027	1,000,000	956,280
CITIGROUP INC	1% 27 Oct 2028	470,000	429,040

CITIGROUP INC	1% 09 Jun 2027	1,010,000	877,811
CITIGROUP INC	1% 03 Nov 2032	2,230,000	1,735,252
CITIGROUP INC	1% 03 Nov 2042	250,000	174,570
CITIGROUP INC	1% 17 Mar 2033	820,000	705,159
COCA COLA CO/THE	2.5% 15 Mar 2051	540,000	356,708
COLT FUNDING LLC	1% 25 Feb 2067	860,919	815,100
COLT FUNDING LLC	1% 25 Feb 2067	835,651	750,866
COMCAST CORP	4% 15 Aug 2047	40,000	32,202
COMCAST CORP	3.969% 01 Nov 2047	290,000	232,644
COMCAST CORP	3.999% 01 Nov 2049	30,000	23,925
COMCAST CORP	4.049% 01 Nov 2052	800,000	641,296
COMCAST CORP	4.95% 15 Oct 2058	20,000	18,322
COMCAST CORP	4.25% 15 Oct 2030	1,370,000	1,315,460
COMCAST CORP	3.45% 01 Feb 2050	70,000	51,360
COMCAST CORP	3.75% 01 Apr 2040	370,000	307,070
COMCAST CORP	2.8% 15 Jan 2051	590,000	378,007
COMCAST CORP	2.887% 01 Nov 2051	80,000	51,790
COMMSCOPE INC	4.75% 01 Sep 2029	40,000	32,302
COMMSCOPE INC	6% 01 Mar 2026	80,000	73,914
CONSTELLATION BRANDS INC	2.25% 01 Aug 2031	30,000	23,903
CONSTELLATION BRANDS INC	4.35% 09 May 2027	150,000	146,187
CONSTELLATION BRANDS INC	3.6% 09 May 2024	100,000	97,956
CONTINENTAL RESOURCES	4.375% 15 Jan 2028	180,000	164,214
CONTINENTAL RESOURCES	5.75% 15 Jan 2031	520,000	485,779
CONTINENTAL RESOURCES	2.268% 15 Nov 2026	120,000	103,492
COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	1,130,000	1,103,773
COOPERATIEVE RABOBANK UA	1% 06 Apr 2028	1,150,000	1,063,773
COOPERATIEVE RABOBANK UA	1% 06 Apr 2033	290,000	248,214
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	510,000	418,766
COTERRA ENERGY INC	3.9% 15 May 2027	180,000	168,476
COTERRA ENERGY INC	4.375% 15 Mar 2029	470,000	442,796
CREDIT AGRICOLE LONDON	1% 16 Jun 2026	250,000	228,135
CREDIT SUISSE GROUP AG	1% 05 Jun 2026	500,000	427,470
CREDIT SUISSE GROUP AG	1% 14 May 2032	1,220,000	849,071
CREDIT SUISSE GROUP AG	1% 31 Dec 2099	820,000	720,673
CREDIT SUISSE MORTGAGE TRUST	1% 25 Jul 2049	559,996	518,546
CREDIT SUISSE MORTGAGE TRUST	1% 25 Nov 2066	912,063	749,830
CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2066	918,920	733,997
CREDIT SUISSE MORTGAGE TRUST	1% 15 Jun 2039	640,000	637,223
CREDIT SUISSE NEW YORK	5% 09 Jul 2027	250,000	228,183
CSC HOLDINGS LLC	4.5% 15 Nov 2031	200,000	139,000
CTR PARTNERSHIP/CARETRST	3.875% 30 Jun 2028	40,000	33,769
CURRENCY CONTRACT	USD/CNH	—	(32,110)
CURRENCY CONTRACT	USD/CNH	—	(41,851)
CURRENCY CONTRACT	USD/MXN	—	(14,972)
CVS HEALTH CORP	4.78% 25 Mar 2038	100,000	92,079

CVS HEALTH CORP	5.05% 25 Mar 2048	90,000	81,199
CVS HEALTH CORP	4.125% 01 Apr 2040	590,000	493,777
CVS HEALTH CORP	4.25% 01 Apr 2050	240,000	193,193
CVS HEALTH CORP	1.75% 21 Aug 2030	1,600,000	1,261,632
CVS HEALTH CORP	1.875% 28 Feb 2031	50,000	39,283
CVS HEALTH CORP	2.125% 15 Sep 2031	120,000	95,413
DANSKE BANK A/S	5.375% 12 Jan 2024	230,000	229,025
DANSKE BANK A/S	1% 20 Dec 2025	240,000	224,518
DEEPHAVEN RESIDENTIAL MORTGAGE	1% 25 Jan 2067	1,110,876	955,184
DEERE + COMPANY	3.75% 15 Apr 2050	300,000	255,069
DELTA AIR LINES INC	7.375% 15 Jan 2026	710,000	726,032
DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	290,000	273,174
DEUTSCHE BANK COMMERCIAL MORTG	2.632% 10 Aug 2049	230,000	210,611
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	530,000	497,670
DEVON ENERGY CORPORATION	5% 15 Jun 2045	360,000	311,177
DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	410,000	418,204
DEVON ENERGY CORPORATION	4.5% 15 Jan 2030	100,000	93,448
DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	100,000	87,958
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	240,000	199,526
DISH DBS CORP	5.25% 01 Dec 2026	540,000	455,506
DISH DBS CORP	5.75% 01 Dec 2028	10,000	7,988
DUKE ENERGY OHIO INC	2.125% 01 Jun 2030	300,000	246,315
EATON CORP	4.15% 02 Nov 2042	120,000	102,719
ECOPETROL SA	4.625% 02 Nov 2031	760,000	582,540
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	300,000	283,317
ELEVANCE HEALTH INC	4.1% 15 May 2032	250,000	232,945
ELEVANCE HEALTH INC	4.55% 15 May 2052	110,000	96,780
ENERGY TRANSFER LP	5.5% 01 Jun 2027	100,000	99,515
ENERGY TRANSFER LP	3.75% 15 May 2030	940,000	830,067
ENERGY TRANSFER LP	6.25% 15 Apr 2049	490,000	459,218
ENERGY TRANSFER LP	5.4% 01 Oct 2047	70,000	59,667
ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	390,000	354,428
ENTERPRISE PRODUCTS OPER	1% 15 Feb 2078	70,000	53,931
ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	670,000	572,240
ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	120,000	87,254
ENTERPRISE PRODUCTS OPER	3.95% 31 Jan 2060	120,000	87,672
EOG RESOURCES INC	4.95% 15 Apr 2050	360,000	345,550
EOG RESOURCES INC	4.375% 15 Apr 2030	130,000	126,129
EQM MIDSTREAM PARTNERS L	5.5% 15 Jul 2028	10,000	8,933
EQT CORP	3.625% 15 May 2031	1,070,000	908,794
EURO BOBL FUTURE MAR23	XEUR 20230308	1,500,000	(59,553)
EURO BUND FUTURE MAR23	XEUR 20230308	1,700,000	(76,202)
EURO CURRENCY	FOREIGN CURRENCY	462,414	493,511
EXELON CORP	5.625% 15 Jun 2035	240,000	245,338
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	732,144	710,859
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	810,000	756,572

EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	270,000	204,352
FANNIE MAE	2.5% 25 Oct 2048	332,717	46,093
FANNIE MAE	2.5% 25 Jan 2052	1,860,354	274,125
FED HM LN PC POOL 841075	1% 01 Jan 2049	1,010,131	954,029
FED HM LN PC POOL G08753	4.5% 01 Feb 2047	145,746	143,472
FED HM LN PC POOL QC5830	2.5% 01 Aug 2051	902,360	774,893
FED HM LN PC POOL QC7411	2.5% 01 Sep 2051	91,464	78,419
FED HM LN PC POOL QC9154	3% 01 Oct 2051	94,540	83,989
FED HM LN PC POOL QD2129	2% 01 Nov 2051	1,506,425	1,228,966
FED HM LN PC POOL QD2419	3% 01 Dec 2051	2,569,484	2,288,559
FED HM LN PC POOL QD5620	2% 01 Feb 2052	377,106	308,224
FED HM LN PC POOL QD5628	2% 01 Feb 2052	385,499	314,694
FED HM LN PC POOL QD5827	2% 01 Feb 2052	94,934	77,706
FED HM LN PC POOL QD5960	2% 01 Feb 2052	577,719	472,193
FED HM LN PC POOL QD5961	2% 01 Feb 2052	369,662	301,732
FED HM LN PC POOL QD6079	2.5% 01 Feb 2052	470,493	403,082
FED HM LN PC POOL QD7365	2% 01 Feb 2052	92,333	75,616
FED HM LN PC POOL QD8675	2.5% 01 Mar 2052	94,496	80,838
FED HM LN PC POOL QE1492	3.5% 01 May 2052	284,003	260,964
FED HM LN PC POOL QK1512	3% 01 May 2042	283,612	254,178
FED HM LN PC POOL QK1518	3% 01 May 2042	488,894	438,155
FED HM LN PC POOL RA3913	2.5% 01 Nov 2050	920,063	792,670
FED HM LN PC POOL RA4142	2.5% 01 Dec 2050	154,211	132,811
FED HM LN PC POOL RA5731	2% 01 Aug 2051	1,437,535	1,174,105
FED HM LN PC POOL RA6562	2.5% 01 Jan 2052	90,568	77,837
FED HM LN PC POOL SC0269	2% 01 Jan 2042	187,859	158,487
FED HM LN PC POOL SD0618	3% 01 Feb 2051	175,418	155,788
FED HM LN PC POOL SD0745	2% 01 Nov 2051	91,415	75,086
FED HM LN PC POOL SD0777	2.5% 01 Nov 2051	183,919	156,921
FED HM LN PC POOL SD0952	3% 01 Apr 2052	194,224	172,238
FED HM LN PC POOL SD0958	3.5% 01 Apr 2052	569,073	522,959
FED HM LN PC POOL SD1143	4.5% 01 Sep 2050	433,586	424,953
FED HM LN PC POOL SD1218	4% 01 Jul 2049	2,055,615	1,962,635
FED HM LN PC POOL SD1305	5% 01 Jul 2052	1,082,813	1,075,671
FED HM LN PC POOL SD7509	3% 01 Nov 2049	297,537	267,032
FED HM LN PC POOL SD7525	2.5% 01 Oct 2050	373,746	322,229
FED HM LN PC POOL SD7534	2.5% 01 Feb 2051	396,636	342,468
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	2,293,711	1,972,016
FED HM LN PC POOL ZM2669	4.5% 01 Feb 2047	1,331,058	1,309,008
FED HOME LN DISCOUNT NT	0.01% 12 Jan 2023	900,000	898,998
FED HOME LN DISCOUNT NT	0.01% 03 Feb 2023	1,140,000	1,135,710
FED HOME LN DISCOUNT NT	0.01% 22 Feb 2023	6,140,000	6,101,775
FED HOME LN DISCOUNT NT	0.01% 08 Mar 2023	3,790,000	3,759,775
FED HOME LN DISCOUNT NT	0.01% 24 Mar 2023	2,370,000	2,355,101
FED REPUBLIC OF BRAZIL	5.625% 07 Jan 2041	1,500,000	1,272,345
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2030	5,984,332	276,010

FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2032	13,000,000	204,321
FIRST QUANTUM MINERALS L	6.875% 15 Oct 2027	250,000	234,528
FNMA POOL AR7399	3% 01 Jun 2043	77,010	69,820
FNMA POOL AS0038	3% 01 Jul 2043	170,069	154,192
FNMA POOL AU6735	3% 01 Oct 2043	162,463	147,296
FNMA POOL BF0531	2.5% 01 May 2055	1,167,301	1,012,446
FNMA POOL BM3929	1% 01 Jul 2032	516,793	495,275
FNMA POOL BM6912	1% 01 Jan 2052	95,856	80,031
FNMA POOL BN1628	4.5% 01 Nov 2048	247,147	242,226
FNMA POOL BR1001	2.5% 01 May 2051	86,316	74,461
FNMA POOL BS6056	3.85% 01 Aug 2032	100,000	95,025
FNMA POOL BS6124	4.06% 01 Jul 2032	100,000	96,681
FNMA POOL BS6131	3.89% 01 Jul 2032	200,000	190,466
FNMA POOL BS6149	3.84% 01 Aug 2032	100,000	94,945
FNMA POOL BS6215	3.84% 01 Jul 2032	100,000	95,057
FNMA POOL BS6565	3.74% 01 Sep 2032	100,000	94,093
FNMA POOL BS6894	4.41% 01 Dec 2032	100,000	99,364
FNMA POOL BS6896	4.37% 01 Nov 2032	100,000	99,051
FNMA POOL BS6898	4.41% 01 Oct 2032	99,786	98,396
FNMA POOL BS6949	3.98% 01 Oct 2032	200,000	192,051
FNMA POOL BS7025	4.52% 01 Nov 2032	100,000	99,928
FNMA POOL BU9129	2% 01 Feb 2052	287,424	234,930
FNMA POOL BV3089	2.5% 01 Feb 2052	188,426	161,201
FNMA POOL BV3167	3.5% 01 May 2052	292,455	268,729
FNMA POOL BV4142	3% 01 Mar 2052	92,244	82,211
FNMA POOL BV8459	3% 01 Apr 2052	—	0
FNMA POOL BV8546	3.5% 01 May 2052	190,938	174,515
FNMA POOL CA7257	2.5% 01 Oct 2050	159,131	136,880
FNMA POOL CB0458	2.5% 01 May 2051	1,098,591	935,431
FNMA POOL CB1273	2% 01 Aug 2051	91,166	74,593
FNMA POOL CB1878	3% 01 Oct 2051	809,679	714,019
FNMA POOL CB2115	2.5% 01 Nov 2041	90,933	80,119
FNMA POOL CB3031	2.5% 01 Mar 2052	840,831	713,240
FNMA POOL CB3044	2.5% 01 Mar 2052	486,485	415,870
FNMA POOL CB3082	3% 01 Mar 2042	91,082	82,352
FNMA POOL CB3126	3.5% 01 Mar 2052	283,701	260,710
FNMA POOL CB3542	3% 01 May 2042	97,293	87,721
FNMA POOL CB3614	4% 01 May 2052	761,854	721,617
FNMA POOL CB3833	3% 01 Jun 2052	193,558	170,414
FNMA POOL FM6597	1% 01 Mar 2041	428,432	361,658
FNMA POOL FM8025	1% 01 Jul 2051	87,368	75,324
FNMA POOL FM8166	1% 01 Jun 2051	161,365	144,169
FNMA POOL FM8577	1% 01 Aug 2051	251,241	224,293
FNMA POOL FM8786	1% 01 Oct 2051	270,318	231,763
FNMA POOL FM8813	1% 01 Sep 2051	291,865	266,062
FNMA POOL FM9264	1% 01 Oct 2041	1,186,527	1,005,796
FNMA POOL FM9365	1% 01 Nov 2051	88,566	78,943
FNMA POOL FM9444	1% 01 Oct 2041	1,042,943	918,636



FNMA POOL FS0024	1% 01 Sep 2051	85,448	73,609
FNMA POOL FS0028	1% 01 Sep 2051	92,923	79,669
FNMA POOL FS0034	1% 01 Dec 2051	91,741	81,709
FNMA POOL FS0037	1% 01 Aug 2051	80,720	71,935
FNMA POOL FS0240	1% 01 Jan 2052	183,806	163,898
FNMA POOL FS0331	1% 01 Jan 2052	653,168	575,596
FNMA POOL FS0349	1% 01 Jan 2052	282,752	231,374
FNMA POOL FS0352	1% 01 Jan 2052	2,190,683	1,790,509
FNMA POOL FS0366	1% 01 Jan 2052	93,839	80,837
FNMA POOL FS0408	1% 01 Jan 2052	181,629	161,846
FNMA POOL FS0424	1% 01 Jan 2052	655,274	561,057
FNMA POOL FS0434	1% 01 Nov 2051	91,046	78,633
FNMA POOL FS0464	1% 01 Jan 2052	177,284	144,782
FNMA POOL FS0483	1% 01 Jan 2052	372,539	340,965
FNMA POOL FS0523	1% 01 Feb 2052	659,205	563,519
FNMA POOL FS0549	1% 01 Feb 2052	473,456	403,480
FNMA POOL FS0551	1% 01 Feb 2052	187,705	160,716
FNMA POOL FS0582	1% 01 Feb 2052	191,377	163,561
FNMA POOL FS0583	1% 01 Feb 2052	189,928	162,119
FNMA POOL FS0584	1% 01 Feb 2052	756,484	619,546
FNMA POOL FS0612	1% 01 Feb 2052	573,387	469,802
FNMA POOL FS1014	1% 01 Feb 2052	95,138	77,972
FNMA POOL FS1015	1% 01 Feb 2052	284,950	233,502
FNMA POOL FS1074	1% 01 Mar 2052	939,910	836,471
FNMA POOL FS1104	1% 01 Nov 2051	90,084	77,540
FNMA POOL FS1112	1% 01 Mar 2052	478,596	393,318
FNMA POOL FS1186	1% 01 Jan 2050	883,442	812,568
FNMA POOL FS1289	1% 01 Mar 2052	374,031	334,166
FNMA POOL FS1403	1% 01 Jan 2045	180,209	163,416
FNMA POOL FS1425	1% 01 May 2052	105,684	97,054
FNMA POOL FS1454	1% 01 Apr 2052	193,824	177,106
FNMA POOL FS1462	1% 01 Jan 2052	186,228	171,761
FNMA POOL FS1539	1% 01 Nov 2048	183,869	166,703
FNMA POOL FS1542	1% 01 Apr 2042	286,287	258,336
FNMA POOL FS1555	1% 01 Apr 2052	96,051	87,766
FNMA POOL FS1556	1% 01 May 2052	577,297	531,283
FNMA POOL FS1628	1% 01 Apr 2052	95,631	82,140
FNMA POOL FS1924	1% 01 Mar 2051	469,382	401,031
FNMA POOL FS2061	1% 01 Jun 2052	289,943	273,699
FNMA POOL FS2528	1% 01 Jan 2051	97,694	75,474
FNMA POOL FS3368	1% 01 Mar 2052	396,983	338,429
FNMA POOL MA2773	3% 01 Oct 2036	485,429	447,647
FNMA POOL MA4120	2.5% 01 Sep 2050	58,426	49,972
FNMA POOL MA4208	2% 01 Dec 2050	1,184,420	971,013
FNMA POOL MA4280	1.5% 01 Mar 2051	613,589	474,396
FNMA POOL MA4325	2% 01 May 2051	262,282	214,469
FNMA POOL MA4474	2% 01 Nov 2041	91,231	76,840
FNMA TBA 30 YR 2	2% 25 Dec 2051	3,700,000	3,013,572



FNMA TBA 30 YR 2	2% 13 Feb 2053	100,000	81,540
FNMA TBA 30 YR 2.5	2.5% 25 Dec 2051	6,800,000	5,761,048
FNMA TBA 30 YR 2.5	2.5% 13 Feb 2053	200,000	169,589
FNMA TBA 30 YR 3	3% 25 Feb 2052	4,500,000	3,950,564
FNMA TBA 30 YR 3	3% 25 Feb 2052	200,000	175,707
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	6,500,000	5,906,934
FNMA TBA 30 YR 3.5	3.5% 13 Feb 2053	300,000	272,764
FNMA TBA 30 YR 4	4% 25 Jun 2052	1,500,000	1,407,165
FNMA TBA 30 YR 4	4% 13 Feb 2053	2,700,000	2,533,221
FNMA TBA 30 YR 4.5	4.5% 25 Jul 2052	1,300,000	1,252,648
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2053	1,800,000	1,734,372
FNMA TBA 30 YR 5	5% 13 Feb 2053	1,700,000	1,675,794
FNMA TBA 30 YR 5.5	5.5% 13 Feb 2053	1,100,000	1,102,596
FNMA TBA 30 YR 6	6% 13 Feb 2053	500,000	507,280
FORD MOTOR COMPANY	3.25% 12 Feb 2032	1,950,000	1,467,473
FORD MOTOR COMPANY	6.1% 19 Aug 2032	150,000	138,948
FORD MOTOR CREDIT CO LLC	4.95% 28 May 2027	200,000	186,804
FORTRESS CREDIT BSL LIMITED	1% 20 Apr 2033	1,750,000	1,703,100
FREDDIE MAC	3% 25 Apr 2052	300,000	226,049
FREDDIE MAC	4% 25 Apr 2052	100,000	90,593
FREEPORT MCMORAN INC	5.45% 15 Mar 2043	60,000	54,110
FREEPORT MCMORAN INC	4.625% 01 Aug 2030	500,000	467,300
GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	210,000	187,786
GENERAL MOTORS CO	6.25% 02 Oct 2043	240,000	223,562
GENERAL MOTORS CO	6.6% 01 Apr 2036	20,000	19,695
GENERAL MOTORS FINL CO	2.75% 20 Jun 2025	410,000	384,248
GENERAL MOTORS FINL CO	3.1% 12 Jan 2032	70,000	55,185
GLENCORE FUNDING LLC	4% 27 Mar 2027	1,030,000	974,565
GNMA II POOL 785944	3% 20 Feb 2052	760,909	679,193
GNMA II POOL 786077	3% 20 Mar 2052	185,649	165,196
GNMA II POOL 786082	3% 20 Nov 2051	189,219	168,729
GNMA II POOL 786095	3% 20 Apr 2052	294,019	257,251
GNMA II POOL 786107	3% 20 Mar 2052	94,486	84,418
GNMA II POOL 786108	3.5% 20 Mar 2052	294,390	271,786
GNMA II POOL CL5523	3% 20 Apr 2052	95,645	83,684
GNMA II POOL MA4586	3.5% 20 Jul 2047	700,869	654,601
GNMA II POOL MA6473	2.5% 20 Feb 2050	713,982	622,689
GNMA II POOL MA6476	4% 20 Feb 2050	665,722	639,157
GNMA II POOL MA6711	3.5% 20 Jun 2050	552,012	512,526
GNMA II POOL MA6865	2.5% 20 Sep 2050	744,009	648,876
GNMA II POOL MA6997	3.5% 20 Nov 2050	608,880	566,314
GNMA II POOL MA7314	3.5% 20 Apr 2051	116,833	108,386
GNMA II POOL MA7316	4.5% 20 Apr 2051	1,030,444	1,011,948
GNMA II POOL MA7475	4% 20 Jul 2051	427,639	410,574
GNMA II POOL MA7590	3% 20 Sep 2051	1,092,738	976,907
GNMA II POOL MA7705	2.5% 20 Nov 2051	1,457,101	1,264,918
GNMA II POOL MA7706	3% 20 Nov 2051	1,796,954	1,605,475
GNMA II POOL MA7883	3.5% 20 Feb 2052	1,237,076	1,142,091

GNMA II TBA 30 YR 2.5	2.5% 23 Jan 2053	3,500,000	3,028,543
GNMA II TBA 30 YR 3	3% 23 Jan 2053	1,300,000	1,156,786
GNMA II TBA 30 YR 3	3% 21 Feb 2053	200,000	178,087
GNMA II TBA 30 YR 3.5	3.5% 23 Jan 2053	1,100,000	1,009,841
GNMA II TBA 30 YR 3.5	3.5% 21 Feb 2053	400,000	367,403
GNMA II TBA 30 YR 4	4% 23 Jan 2053	300,000	283,786
GNMA II TBA 30 YR 4	4% 21 Feb 2053	2,300,000	2,176,660
GNMA II TBA 30 YR 4.5	4.5% 21 Feb 2053	1,900,000	1,842,571
GNMA II TBA 30 YR 5	5% 21 Feb 2053	2,300,000	2,277,267
GNMA II TBA 30 YR 5.5	5.5% 21 Feb 2053	1,900,000	1,907,847
GNMA II TBA 30 YR 6	6% 21 Feb 2053	700,000	709,198
GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	1,790,000	1,582,199
GOLDMAN SACHS GROUP INC	1% 21 Jul 2042	990,000	678,348
GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	1,480,000	1,172,101
GOLDMAN SACHS GROUP INC	1% 15 Mar 2028	70,000	65,113
GOLDMAN SACHS GROUP INC	1% 15 Jun 2027	630,000	608,082
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	240,000	218,028
GOVERNMENT NATIONAL MORTGAGE A	1.34% 16 Jun 2063	297,914	237,710
GOVERNMENT NATIONAL MORTGAGE A	1.4% 16 Jun 2063	442,976	354,690
GOVERNMENT NATIONAL MORTGAGE A	1.9% 16 Mar 2064	407,022	209,132
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2064	300,000	242,452
GOVERNMENT NATIONAL MORTGAGE A	2% 16 Feb 2064	2,326,968	1,542,371
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	250,897	36,440
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Nov 2050	770,605	100,380
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Jun 2051	4,211,537	609,231
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Sep 2051	1,851,781	246,345
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Dec 2051	574,057	98,613
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2051	397,325	335,049
GOVERNMENT NATIONAL MORTGAGE A	4% 20 Jul 2051	400,000	363,527
GOVERNMENT STIF 3	GOVERNMENT STIF 3	8,112,302	8,112,302
GREYWOLF CLO LTD	1% 27 Jan 2031	500,000	491,100
GS MORTGAGE BACKED SECURITIES	1% 25 May 2062	815,649	721,936
GS MORTGAGE SECURITIES TRUST	1% 15 Nov 2036	1,140,000	1,100,663
H+E EQUIPMENT SERVICES	3.875% 15 Dec 2028	30,000	25,536
HALEON US CAPITAL LLC	3.625% 24 Mar 2032	590,000	520,168
HAWAIIAN BRAND INTELLECT	5.75% 20 Jan 2026	20,000	18,096
HCA INC	4.5% 15 Feb 2027	410,000	395,523
HCA INC	3.5% 01 Sep 2030	120,000	103,621
HOME DEPOT INC	3.3% 15 Apr 2040	480,000	384,590
HOME DEPOT INC	3.35% 15 Apr 2050	120,000	89,682
HOSPITALITY INVESTORS TRUST	1% 15 Jul 2024	880,000	860,254
HSBC HOLDINGS PLC	1% 04 Jun 2026	250,000	227,865
HSBC HOLDINGS PLC	1% 22 Nov 2032	600,000	460,968
HSBC HOLDINGS PLC	1% 29 Mar 2033	440,000	381,348
HUDBAY MINERALS INC	6.125% 01 Apr 2029	10,000	9,110
HUMANA INC	4.8% 15 Mar 2047	240,000	212,878
HUMANA INC	2.15% 03 Feb 2032	60,000	47,009
ILPT COMMERCIAL MORTGAGE TRUST	1% 15 Oct 2039	1,070,000	1,070,256

INTEL CORP	4.75% 25 Mar 2050	180,000	157,628
INTEL CORP	1.6% 12 Aug 2028	240,000	204,274
INTERCONTINENTALEXCHANGE	4.6% 15 Mar 2033	500,000	481,480
INTERCONTINENTALEXCHANGE	4.95% 15 Jun 2052	70,000	65,032
INTESA SANPAOLO SPA	3.375% 12 Jan 2023	240,000	239,947
JAPANESE YEN	FOREIGN CURRENCY	12,500,000	94,736
JOHNSON + JOHNSON	2.1% 01 Sep 2040	540,000	372,001
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Mar 2039	960,000	924,221
* JPMORGAN CHASE + CO	4.25% 01 Oct 2027	1,240,000	1,194,715
* JPMORGAN CHASE + CO	1% 22 Apr 2026	290,000	269,143
* JPMORGAN CHASE + CO	1% 01 Jun 2024	500,000	491,775
* JPMORGAN CHASE + CO	1% 22 Apr 2027	1,000,000	881,520
* JPMORGAN CHASE + CO	1% 22 Apr 2052	540,000	373,939
* JPMORGAN CHASE + CO	1% 08 Nov 2032	1,230,000	975,156
JPN 10Y BOND(OSE) MAR23	XOSE 20230313	(300,000,000)	60,707
KINDER MORGAN INC	5.55% 01 Jun 2045	300,000	275,634
KINDER MORGAN INC	5.2% 01 Mar 2048	120,000	105,263
KRAFT HEINZ FOODS CO	5.2% 15 Jul 2045	1,060,000	982,800
L3HARRIS TECH INC	5.054% 27 Apr 2045	190,000	171,519
LA QUINTA MORTGAGE TRUST	1% 15 Mar 2039	239,297	233,817
LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	270,000	255,145
LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	740,000	683,582
LCM LTD PARTNERSHIP	1% 15 Oct 2031	750,000	735,075
LCM LTD PARTNERSHIP	1% 16 Jul 2031	2,500,000	2,445,750
LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	220,000	208,578
LOCKHEED MARTIN CORP	3.9% 15 Jun 2032	100,000	94,257
LOCKHEED MARTIN CORP	4.15% 15 Jun 2053	550,000	469,684
LONG GILT FUTURE MAR23	IFLL 20230329	2,100,000	(135,398)
LOWE S COS INC	4.5% 15 Apr 2030	240,000	230,498
MASTERCARD INC	3.85% 26 Mar 2050	240,000	202,092
MCDONALD S CORP	3.6% 01 Jul 2030	590,000	542,712
MCDONALD S CORP	4.2% 01 Apr 2050	300,000	251,937
MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	48,130,000	2,155,066
MEX BONOS DESARR FIX RT	7.75% 23 Nov 2034	62,740,000	2,901,869
MEXICAN PESO (NEW)	FOREIGN CURRENCY	9,982,313	512,248
MICROSOFT CORP	2.4% 08 Aug 2026	820,000	765,962
MICROSOFT CORP	2.921% 17 Mar 2052	230,000	163,898
MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	240,000	225,444
MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	108,007	107,431
MILL CITY MORTGAGE TRUST	1% 25 Sep 2057	970,000	935,012
MITSUBISHI UFJ FIN GRP	1% 17 Apr 2026	340,000	327,944
MORGAN STANLEY	1% 10 Dec 2026	1,120,000	983,528
MORGAN STANLEY	1% 20 Oct 2032	890,000	697,956
MPLX LP	4.7% 15 Apr 2048	430,000	344,159
MPLX LP	4.8% 15 Feb 2029	430,000	412,189
MPT OPER PARTNERSP/FINL	5% 15 Oct 2027	40,000	33,640
MPT OPER PARTNERSP/FINL	4.625% 01 Aug 2029	30,000	23,238

MPT OPER PARTNERSP/FINL	3.5% 15 Mar 2031	170,000	116,955
MTN COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2039	960,000	933,158
NATWEST GROUP PLC	1% 25 Jun 2024	230,000	227,930
NAVIENT STUDENT LOAN TRUST	2.23% 15 Jul 2070	977,068	850,248
NELNET STUDENT LOAN TRUST	1% 20 Apr 2062	980,000	928,759
* NEUBERGER BERMAN CLO LTD	1% 19 Oct 2031	616,667	606,369
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jul 2059	816,541	758,668
NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Mar 2062	284,089	257,633
NISSAN MOTOR CO	3.522% 17 Sep 2025	1,180,000	1,097,801
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	590,000	546,706
NORTHROP GRUMMAN CORP	5.25% 01 May 2050	240,000	238,306
NVIDIA CORP	3.5% 01 Apr 2040	1,010,000	822,999
NVIDIA CORP	3.5% 01 Apr 2050	240,000	182,479
OCCIDENTAL PETROLEUM COR	3.5% 15 Aug 2029	1,030,000	923,220
OCCIDENTAL PETROLEUM COR	6.6% 15 Mar 2046	1,110,000	1,142,334
OCTAGON INVESTMENT PARTNERS 35	1% 20 Jan 2031	2,500,000	2,463,750
OCTAGON INVESTMENT PARTNERS XI	1% 15 Jul 2029	820,743	809,088
OCTAGON INVESTMENTS PARTNERS 3	1% 15 Apr 2031	500,000	490,550
ONSLow BAY FINANCIAL LLC	1% 25 Jul 2062	843,997	794,893
OPEN TEXT HOLDINGS INC	4.125% 15 Feb 2030	10,000	8,140
OPEN TEXT HOLDINGS INC	4.125% 01 Dec 2031	10,000	7,799
ORACLE CORP	2.95% 01 Apr 2030	40,000	34,230
ORACLE CORP	1.65% 25 Mar 2026	490,000	439,574
ORACLE CORP	2.875% 25 Mar 2031	530,000	441,156
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	530,000	454,194
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	200,000	197,108
PACIFIC GAS + ELECTRIC	5.45% 15 Jun 2027	540,000	535,367
PAYPAL HOLDINGS INC	2.3% 01 Jun 2030	240,000	197,393
PETROBRAS GLOBAL FINANCE	5.75% 01 Feb 2029	1,140,000	1,119,457
PETROLEOS MEXICANOS	6.625% 15 Jun 2035	760,000	553,067
PFIZER INC	2.7% 28 May 2050	530,000	362,345
PHILIP MORRIS INTL INC	4.5% 20 Mar 2042	410,000	345,085
PIEDMONT NATURAL GAS CO	3.35% 01 Jun 2050	240,000	164,066
PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	60,000	47,252
PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	380,000	302,290
POUND STERLING	FOREIGN CURRENCY	755,315	908,568
PRKCM TRUST	1% 25 Nov 2056	907,205	751,685
PROSUS NV	3.061% 13 Jul 2031	510,000	399,182
RAYTHEON TECH CORP	3.125% 01 Jul 2050	240,000	169,385
RAYTHEON TECH CORP	2.25% 01 Jul 2030	410,000	341,862
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	250,000	166,310
REPUBLIC OF COLOMBIA	4.125% 22 Feb 2042	850,000	535,891
REPUBLIC OF INDONESIA	3.05% 12 Mar 2051	200,000	145,422
REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	500,000	403,545
REPUBLIC OF PANAMA	2.252% 29 Sep 2032	790,000	588,123
REPUBLIC OF PERU	3.55% 10 Mar 2051	530,000	379,872
REPUBLIC SERVICES INC	2.5% 15 Aug 2024	120,000	115,079

ROCHE HOLDINGS INC	2.607% 13 Dec 2051	250,000	163,388
ROYAL BANK OF CANADA	1.15% 10 Jun 2025	410,000	375,962
ROYAL BANK OF CANADA	3.875% 04 May 2032	230,000	210,195
RRAM	1% 15 Jan 2030	1,600,000	1,573,920
SALESFORCE INC	1.5% 15 Jul 2028	180,000	154,035
SANDS CHINA LTD	5.625% 08 Aug 2025	560,000	542,282
SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	590,000	519,802
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	420,000	305,857
SLC STUDENT LOAN TRUST	1% 15 May 2029	277,831	268,454
SLC STUDENT LOAN TRUST	1% 15 Mar 2055	1,024,897	963,095
SLM STUDENT LOAN TRUST	1% 15 Oct 2041	819,668	887,740
SLM STUDENT LOAN TRUST	1% 25 Oct 2034	123,544	122,656
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jan 2053	804,808	764,764
SOFR 1YR MIDCURVE JAN23P 95.62	EXP 01/13/2023	205,000	10,763
SOFR 1YR MIDCURVE JAN23P 95.87	EXP 01/13/2023	420,000	60,900
SOUTHERN NATURAL GAS	8% 01 Mar 2032	120,000	131,996
SOUTHWESTERN ENERGY CO	5.375% 15 Mar 2030	110,000	100,037
SOUTHWESTERN ENERGY CO	4.75% 01 Feb 2032	20,000	17,081
SPRINT CAPITAL CORP	8.75% 15 Mar 2032	410,000	487,789
SREIT TRUST	1% 15 Nov 2036	910,000	875,929
STRATUS CLO	1% 29 Dec 2029	2,262,998	2,232,171
SUZANO AUSTRIA GMBH	3.125% 15 Jan 2032	780,000	611,325
SWS075507 CDS USD P V 03MEVENT	1% 20 Dec 2027	(26,753,000)	(26,753,000)
SWS075507 CDS USD R F 1.00000	1% 20 Dec 2027	26,753,000	26,966,917
SWS075747 CDS USD P V 03MEVENT	1% 20 Dec 2027	(2,060,000)	(2,060,000)
SWS075747 CDS USD R F 5.00000	5% 20 Dec 2027	2,060,000	2,072,685
T MOBILE USA INC	3.5% 15 Apr 2025	410,000	394,953
T MOBILE USA INC	3.875% 15 Apr 2030	200,000	181,722
T MOBILE USA INC	3% 15 Feb 2041	120,000	85,274
T MOBILE USA INC	3.3% 15 Feb 2051	300,000	200,127
T MOBILE USA INC	3.375% 15 Apr 2029	60,000	52,799
T MOBILE USA INC	3.5% 15 Apr 2031	1,210,000	1,051,478
T MOBILE USA INC	2.25% 15 Nov 2031	420,000	331,880
TALLGRASS NRG PRTNR/FIN	6% 31 Dec 2030	10,000	8,698
TARGA RESOURCES CORP	4.2% 01 Feb 2033	170,000	146,979
TARGA RESOURCES CORP	4.95% 15 Apr 2052	70,000	55,941
TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	230,000	206,276
TEACHERS INSUR + ANNUITY	4.9% 15 Sep 2044	240,000	218,923
TECK RESOURCES LIMITED	3.9% 15 Jul 2030	240,000	215,947
TENCENT HOLDINGS LTD	3.84% 22 Apr 2051	590,000	422,310
TENET HEALTHCARE CORP	4.375% 15 Jan 2030	10,000	8,664
TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	240,000	201,600
TEVA PHARMACEUTICALS NE	5.125% 09 May 2029	2,910,000	2,608,611
TIME WARNER CABLE LLC	6.55% 01 May 2037	60,000	56,965
TORONTO DOMINION BANK	1.15% 12 Jun 2025	590,000	537,962
TORONTO DOMINION BANK	4.456% 08 Jun 2032	250,000	238,348
TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	711,518	680,945

TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	717,185	674,806
TPGI TRUST	1% 15 Jun 2026	1,000,000	963,119
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	300,000	320,589
TREASURY BILL	0.01% 23 Feb 2023	3,950,000	3,925,460
TREASURY BILL	0.01% 02 Feb 2023	2,530,000	2,520,847
TREASURY BILL	0.01% 09 Feb 2023	1,810,000	1,801,921
TREASURY BILL	0.01% 28 Feb 2023	2,750,000	2,731,480
TREASURY BILL	0.01% 02 Nov 2023	20,590,000	19,815,071
TREASURY BILL	0.01% 25 May 2023	2,490,000	2,444,981
TREASURY BILL	0.01% 03 Jan 2023	1,610,000	1,609,647
TREASURY BILL	0.01% 31 Jan 2023	1,650,000	1,644,390
UBS GROUP AG	1% 12 May 2028	310,000	297,392
UNION PACIFIC CORP	3.839% 20 Mar 2060	300,000	234,036
UNION PACIFIC CORP	2.891% 06 Apr 2036	660,000	525,479
UNITED AIRLINES INC	4.375% 15 Apr 2026	140,000	130,088
UNITED AIRLINES INC	4.625% 15 Apr 2029	510,000	445,108
UNITED MEXICAN STATES	4.75% 08 Mar 2044	1,130,000	915,006
UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	540,000	454,432
UNITED RENTALS NORTH AM	3.75% 15 Jan 2032	130,000	106,191
UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	530,000	519,114
UNITEDHEALTH GROUP INC	2.75% 15 May 2040	530,000	388,559
UNITEDHEALTH GROUP INC	3.125% 15 May 2060	120,000	81,695
UNITEDHEALTH GROUP INC	2.3% 15 May 2031	40,000	33,382
UNITEDHEALTH GROUP INC	4% 15 May 2029	190,000	181,788
UNITEDHEALTH GROUP INC	4.2% 15 May 2032	130,000	123,963
US 10YR FUT OPTN FEB23C 115.5	EXP 01/27/2023	(11,000)	(1,203)
US 10YR FUT OPTN FEB23C 116.5	EXP 01/27/2023	(23,000)	(1,078)
US 10YR FUT OPTN FEB23P 113	EXP 01/27/2023	(23,000)	(30,188)
US 10YR FUT OPTN MAR23C 113	EXP 02/24/2023	(33,000)	(33,516)
US 10YR NOTE (CBT)MAR23	XCBT 20230322	(24,700,000)	422,745
US 10YR ULTRA FUT MAR23	XCBT 20230322	(1,100,000)	17,273
US 2YR NOTE (CBT) MAR23	XCBT 20230331	(20,200,000)	789
US 5YR NOTE (CBT) MAR23	XCBT 20230331	55,300,000	(209,018)
US BANCORP	1.45% 12 May 2025	410,000	380,747
US DOLLAR		1,951,612	1,951,612
US LONG BOND(CBT) MAR23	XCBT 20230322	1,800,000	(28,114)
US TREASURY N/B	2% 15 Aug 2051	20,290,000	13,400,911
US TREASURY N/B	1.875% 15 Nov 2051	17,120,000	10,946,100
US TREASURY N/B	2% 15 Nov 2041	11,770,000	8,465,205
US TREASURY N/B	2.25% 15 Feb 2052	5,793,000	4,073,203
US TREASURY N/B	2.875% 15 May 2052	1,630,000	1,319,791
US TREASURY N/B	3% 15 Aug 2052	1,770,000	1,476,014
US TREASURY N/B	4% 15 Nov 2042	890,000	877,763
US TREASURY N/B	1.25% 30 Nov 2026	49,210,000	44,196,731
US TREASURY N/B	2.5% 31 Mar 2027	1,360,000	1,277,869
US TREASURY N/B	2.875% 15 May 2032	690,000	638,681
US TREASURY N/B	2.75% 31 May 2029	310,000	288,518

US ULTRA BOND CBT MAR23	XCBT 20230322	6,300,000	(106,996)
VENTURE GLOBAL CALCASIEU	3.875% 01 Nov 2033	120,000	97,969
VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	140,000	125,569
VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	50,000	47,014
VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	950,000	737,856
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	1,010,000	685,457
VERIZON COMMUNICATIONS	3.55% 22 Mar 2051	1,350,000	973,445
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	1,490,000	1,294,035
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	60,000	45,421
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	60,000	47,782
VERTIV GROUP CORPORATION	4.125% 15 Nov 2028	60,000	51,193
VIRGIN MEDIA SECURED FIN	5.5% 15 May 2029	210,000	188,656
VISA INC	2.7% 15 Apr 2040	710,000	540,622
VISA INC	2.05% 15 Apr 2030	120,000	101,976
VMED O2 UK FINAN	4.75% 15 Jul 2031	200,000	162,786
WALMART INC	1.5% 22 Sep 2028	60,000	51,485
WALMART INC	1.8% 22 Sep 2031	60,000	49,036
WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	60,000	67,796
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	70,000	57,917
WARNERMEDIA HOLDINGS INC	5.05% 15 Mar 2042	40,000	30,924
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	110,000	81,038
WELLS FARGO + COMPANY	4.3% 22 Jul 2027	530,000	511,164
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	720,000	605,340
WELLS FARGO + COMPANY	1% 04 Apr 2031	1,280,000	1,203,021
WELLS FARGO + COMPANY	1% 04 Apr 2051	2,210,000	1,974,768
WELLS FARGO + COMPANY	1% 30 Apr 2026	590,000	549,502
WELLS FARGO + COMPANY	1% 02 Jun 2028	490,000	432,895
WELLS FARGO + COMPANY	1% 02 Mar 2033	90,000	75,946
WESTERN MIDSTREAM OPERAT	5.45% 01 Apr 2044	970,000	808,679
WESTERN MIDSTREAM OPERAT	4.3% 01 Feb 2030	400,000	350,096
WHITEHORSE LTD	1% 15 Oct 2031	500,000	491,650
WILLIAMS COMPANIES INC	8.75% 15 Mar 2032	410,000	488,048
WILLIAMS COMPANIES INC	5.75% 24 Jun 2044	60,000	57,343
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	240,000	204,946
WORKDAY INC	3.5% 01 Apr 2027	80,000	74,926
WORKDAY INC	3.7% 01 Apr 2029	140,000	128,460
WORKDAY INC	3.8% 01 Apr 2032	710,000	629,181
WYNN MACAU LTD	5.125% 15 Dec 2029	250,000	199,878
XPO INC	6.25% 01 May 2025	14,000	14,144
<b>Total: EXHIBIT H - Total Bond Market Fund</b>			<b>\$ 451,217,114</b>

n / a - Cost is not applicable



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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	10 RENEW POWER SUBSIDIAR	4.5% 14 Jul 2028	1,300,000	\$ 1,094,054
	3175346J9 ECAL FN 5.5	FEB23 102 CALL	(300,000)	(532)
	3175352C5 OTC ECAL FN 5.5	JAN23 101.859375 CALL	(1,000,000)	(9)
	317541068 OTC EPUT FN 5.5	FEB23 100 PUT	(100,000)	(699)
	317543V29 OTC ECAL FN 5.5	JAN23 102.25 CALL	(700,000)	0
	317546DV8 EPUT FN 5.5	FEB23 100 PUT	(300,000)	(2,097)
	317551R84 EPUT FN 5.5	FEB23 99.75 PUT	(500,000)	(3,031)
	317553QJ7 ECAL FN 5.5	FEB23 101.75 CALL	(500,000)	(1,142)
	317557H41 OTC ECAL FN 5.5	FEB23 101.8125 CALL	(100,000)	(215)
	317581LR5 OTC ECAL FN 5.5	FEB23 102 CALL	(100,000)	(177)
	317594885 OPTION	FEB23 99.8125 OTC EPUT FN 5.5	(100,000)	(628)
	317U0E3A7 PIMCO	SWAPTION 3.75 PUT USD 20231117	(7,600,000)	(54,613)
	317U0E4A6 PIMCO	SWAPTION 2.25 CALL USD 20231111	(7,600,000)	(5,810)
	317U0FJA7 PIMCO	SWAPTION 3.65 PUT USD 20231120	(4,600,000)	(35,928)
	317U0FKA5 PIMCO	SWAPTION 2.15 CALL USD 20231112	(4,600,000)	(3,260)
	317U107A0 PIMCO	SWAPTION 3.62 PUT USD 20221230	(500,000)	(67)
	317U108A9 PIMCO	SWAPTION 3.12 CALL USD 2022123	(500,000)	0
	317U1PBA2 PIMCO	SWAPTION 2.547 CALL EUR 202303	(700,000)	(1,643)
	317U1PCA1 PIMCO	SWAPTION 2.547 PUT EUR 2023030	(700,000)	(43,967)
	317U1Q8A4 PIMCO	SWAPTION 2.067 CALL EUR 202306	(900,000)	(2,490)
	317U1Q9A3 PIMCO	SWAPTION 3.14 PUT EUR 20230609	(900,000)	(29,730)
	317U1QCA9 PIMCO	SWAPTION 4.2325 PUT USD 202309	(23,800,000)	(123,732)
	317U1QDA8 PIMCO	SWAPTION 3.75 PUT USD 20230911	23,800,000	196,345
	317U1QFA6 PIMCO	SWAPTION 4.715 PUT USD 2023091	(23,800,000)	(70,471)
	317U1QNA7 PIMCO	SWAPTION 3.55 PUT USD 20230112	(500,000)	(3,843)
	317U1QOA6 PIMCO	SWAPTION 3.0 CALL USD 20230112	(500,000)	(26)
	317U1QPA5 PIMCO	SWAPTION 3.75 PUT USD 20230912	12,600,000	103,990
	317U1QQA4 PIMCO	SWAPTION 4.25 PUT USD 20230912	(12,600,000)	(64,289)
	317U1QRA3 PIMCO	SWAPTION 4.75 PUT USD 20230912	(12,600,000)	(35,693)
	317U1ROA4 PIMCO	SWAPTION 3.05 PUT USD 20230117	(200,000)	(7,086)
	317U1RPA3 PIMCO	SWAPTION 2.6 CALL USD 20230117	(200,000)	(20)
	317U1S9A9 PIMCO	SWAPTION 3.18 PUT USD 20230119	(200,000)	(4,118)
	317U1SAA7 PIMCO	SWAPTION 2.74 CALL USD 2023011	(200,000)	(122)
	317U1T0A6 PIMCO	SWAPTION 3.52 PUT USD 20230123	(400,000)	(4,638)
	317U1T1A5 PIMCO	SWAPTION 3.07 CALL USD 2023012	(400,000)	(276)
	317U1TSA6 PIMCO	SWAPTION 3.32 PUT USD 20230123	(200,000)	(2,250)



317U1TTA5 PIMCO	SWAPTION 2.87 CALL USD 2023012	(200,000)	(547)
ALLY FINANCIAL INC	2.2% 02 Nov 2028	1,500,000	1,175,700
AMGEN INC	4.875% 01 Mar 2053	1,200,000	1,073,880
AON CORP/AON GLOBAL HOLD	2.85% 28 May 2027	1,200,000	1,102,596
APEX CREDIT CLO LLC	1% 20 Sep 2029	987,398	970,218
APIDOS CLO XLV LTD	1% 20 Oct 2030	1,100,000	1,078,550
ARBOR REALTY COLLATERALIZED LO	1% 15 Nov 2036	1,200,000	1,153,090
AREIT CRE TRUST	1% 17 Jun 2039	1,200,000	1,182,403
ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Jun 2035	1,000,000	964,543
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	896	608
AVON FINANCE	1% 20 Sep 2048	1,049,369	1,255,369
BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2038	1,300,000	1,243,029
BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL USD	450,000	450,000
BANCO SANTANDER SA	1% 24 Mar 2028	1,200,000	1,113,204
BANK OF AMERICA CORP	1% 21 Jul 2032	1,300,000	1,002,612
BANK OF AMERICA CORP	1% 04 Feb 2025	1,300,000	1,245,504
BARCLAYS COMMERCIAL MORTGAGE S	1% 15 Jul 2037	1,261,000	1,220,616
BARCLAYS COMMERCIAL MORTGAGE S	1% 15 Apr 2055	2,400,000	2,147,007
BARCLAYS PLC	1% 16 May 2029	2,200,000	2,078,098
BARCLAYS PLC	1% 02 Nov 2026	300,000	311,325
BARCLAYS PLC	1% 02 Nov 2028	200,000	208,402
BDS LTD	1% 16 Dec 2036	1,200,000	1,161,155
BENEFIT STREET PARTNERS CLO LT	1% 17 Jan 2032	1,500,000	1,465,350
BNP PARIBAS	1% 19 Apr 2032	2,500,000	1,961,425
BNPP AM EURO CLO	1% 22 Jul 2032	1,300,000	1,339,003
BOA FUTURES COC	BOA FUTURES CCBOSXUS1	902,000	902,000
BPCE SA	1% 19 Jul 2033	1,900,000	1,816,951
BROADCOM INC	3.137% 15 Nov 2035	1,300,000	960,479
BWU01BQZ7 IRS JPY P F .45000	0.45% 15 Dec 2051	(350,000,000)	(2,083,620)
BWU01BQZ7 IRS JPY R V 12MTONAR	1% 15 Dec 2051	350,000,000	2,652,620
BWU01BQZS IRS JPY P V 12MTONAR	1% 15 Dec 2051	(350,000,000)	0
BWU01BQZS IRS JPY R F .00000	1% 15 Dec 2051	350,000,000	0
BWU01EBS3 IRS JPY P F .00000	0% 16 Mar 2024	(5,660,000,000)	(42,831,214)
BWU01EBS3 IRS JPY R V 12MTONA	1% 16 Mar 2024	5,660,000,000	42,896,661
BWU01GJD3 IRS JPY P F .50000	0.5% 15 Mar 2042	(255,000,000)	(1,690,030)
BWU01GJD3 IRS JPY R V 12MTONAR	1% 15 Mar 2042	255,000,000	1,932,623
BWU01H5V6 IRS USD P F 1.75000	1.75% 15 Jun 2032	(2,800,000)	(2,404,093)
BWU01H5V6 IRS USD R V 12MSOFR	1% 15 Jun 2032	2,800,000	2,800,000
BWU01I4K9 IRS JPY P F .66200	0.662% 19 Apr 2042	(135,000,000)	(922,791)
BWU01I4K9 IRS JPY R V 12MTONAR	1% 19 Apr 2042	135,000,000	1,023,154
BWU01JHW7 IRS USD P F 2.00000	2% 21 Dec 2032	(26,300,000)	(22,971,912)
BWU01JHW7 IRS USD R V 12MSOFR	1% 21 Dec 2032	26,300,000	26,300,000
BWU01JI06 IRS USD P F 1.75000	1.75% 21 Dec 2052	(9,100,000)	(6,659,189)
BWU01JI06 IRS USD R V 12MSOFR	1% 21 Dec 2052	9,100,000	9,100,000
BWU01KSD4 IRS GBP P F 2.00000	2% 15 Mar 2053	(2,300,000)	(2,041,683)
BWU01KSD4 IRS GBP R V 12MSONIA	1% 15 Mar 2053	2,300,000	2,766,671

BWU01KYT2 IRS USD P F 2.61740	2.617% 15 Feb 2048	(2,000,000)	(1,763,425)
BWU01KYT2 IRS USD R V 12MSOFR	1% 15 Feb 2048	2,000,000	2,000,000
BWU01MMX2 IRS BRL P F 11.69180	11.691% 02 Jan 2025	(36,000,000)	(6,711,728)
BWU01MMX2 IRS BRL R V 00MBRCDI	1% 02 Jan 2025	36,000,000	6,818,505
BWU01NHV0 IRS USD P F 4.27000	4.27% 13 Sep 2024	(5,200,000)	(5,193,078)
BWU01NHV0 IRS USD R V 12MSOFR	1% 13 Sep 2024	5,200,000	5,200,000
BWU01NJW6 IRS USD P F 4.35000	4.35% 14 Sep 2024	(3,200,000)	(3,198,347)
BWU01NJW6 IRS USD R V 12MSOFR	1% 14 Sep 2024	3,200,000	3,200,000
BX TRUST	1% 15 May 2030	1,200,000	1,165,980
BX TRUST	1% 15 Oct 2036	1,117,517	1,073,875
CALIFORNIA ST HLTH FACS FING A	4.19% 01 Jun 2037	1,200,000	1,073,270
CARLYLE GLOBAL MARKET STRATEGI	1% 20 Apr 2031	1,200,000	1,174,800
CCBOSHUS6 BANK OF AMERICA CCPC	CCBOSHUS6 BANK OF AMERICA CCPC	496,000	496,000
CCPC STATE STREET COC	CCPC CASH COLLATERAL USD	1,000	1,000
CCSALHUS5 CITI GROUP CCPC	CCSALHUS5 CITI GROUP CCPC	533,000	533,000
CHARTER COMM OPT LLC/CAP	3.95% 30 Jun 2062	2,600,000	1,538,888
CITIBANK CASH COLL CCP	CCSALCUS6 CCP CASH COLL	1,953,000	1,953,000
CITIGROUP INC	1% 03 Nov 2032	1,300,000	1,011,582
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	1,200,000	1,145,060
COMMONSPIRIT HEALTH	6.073% 01 Nov 2027	800,000	818,424
COMMONWEALTH BANK AUST	2.552% 14 Mar 2027	1,200,000	1,093,668
CONTINENTAL RESOURCES	5.75% 15 Jan 2031	1,200,000	1,121,028
CORPORATE OFFICE PROP LP	2.9% 01 Dec 2033	1,400,000	989,856
CREDIT SUISSE GROUP AG	1% 01 Apr 2031	400,000	311,688
CREDIT SUISSE GROUP AG	1% 14 May 2032	2,500,000	1,739,900
CREDIT SUISSE GROUP AG	1% 11 Aug 2028	1,500,000	1,368,090
CRESTLINE DENALI CLO XIV, LTD	1% 23 Oct 2031	1,300,000	1,270,230
CUBESMART LP	2.5% 15 Feb 2032	500,000	383,820
CURRENCY CONTRACT	USD/AUD	—	(2,406)
CURRENCY CONTRACT	USD/AUD	—	(1,287)
CURRENCY CONTRACT	BRL/USD	—	(15,512)
CURRENCY CONTRACT	USD/BRL	—	(24,320)
CURRENCY CONTRACT	USD/BRL	—	(12,019)
CURRENCY CONTRACT	BRL/USD	—	24,735
CURRENCY CONTRACT	USD/DKK	—	(30,723)
CURRENCY CONTRACT	USD/EUR	—	(4,581)
CURRENCY CONTRACT	USD/EUR	—	(52,579)
CURRENCY CONTRACT	USD/EUR	—	(162)
CURRENCY CONTRACT	USD/EUR	—	(5,446)
CURRENCY CONTRACT	USD/GBP	—	886
CURRENCY CONTRACT	GBP/USD	—	(9,293)
CURRENCY CONTRACT	USD/GBP	—	(114,647)
CURRENCY CONTRACT	USD/GBP	—	(1,752)
CURRENCY CONTRACT	USD/ILS	—	135,709
CURRENCY CONTRACT	ILS/USD	—	(2,213)
CURRENCY CONTRACT	USD/ILS	—	71,437

CURRENCY CONTRACT	USD/ILS	—	164,056
CURRENCY CONTRACT	USD/ILS	—	82,012
CURRENCY CONTRACT	USD/MXN	—	(118)
CURRENCY CONTRACT	USD/MXN	—	(79,260)
CURRENCY CONTRACT	MXN/USD	—	87,015
DAIMLER TRUCK FINAN NA	1% 14 Jun 2023	1,400,000	1,397,200
DANISH KRONE	FOREIGN CURRENCY	1,275	183
DANSKE BANK A/S	1% 01 Apr 2028	1,200,000	1,107,588
DEUTSCHE BANK NY	1% 28 May 2032	1,200,000	912,756
DEUTSCHE BANK NY	1% 08 Nov 2023	1,500,000	1,487,790
DEUTSCHE BANK NY	1% 16 Nov 2027	1,300,000	1,105,845
DUKE ENERGY FLORIDA LLC	2.4% 15 Dec 2031	1,300,000	1,062,230
ELEVATION CLO LTD	1% 25 Oct 2030	2,500,000	2,448,500
EURO BUND FUTURE MAR23	XEUR 20230308	1,700,000	(155,601)
EURO CURRENCY	FOREIGN CURRENCY	261,339	278,914
EXPEDIA GROUP INC	3.25% 15 Feb 2030	900,000	766,089
FED HM LN PC POOL QC4071	3% 01 Jul 2051	999,901	878,626
FED HM LN PC POOL QC4415	3% 01 Jul 2051	999,901	878,626
FED HM LN PC POOL QC6456	3% 01 Sep 2051	999,900	878,626
FED HM LN PC POOL QC6749	3% 01 Jul 2051	999,901	878,626
FED HM LN PC POOL QD8103	2% 01 Mar 2052	7,507,559	6,115,096
FED HM LN PC POOL QD8673	3% 01 Mar 2052	9,999,997	8,785,023
FED HM LN PC POOL QE3080	3% 01 May 2052	999,901	878,415
FED HM LN PC POOL SD8225	3% 01 Jul 2052	392,316	344,676
FNMA POOL BU8945	3% 01 Apr 2052	999,900	878,670
FNMA POOL BV5376	3% 01 Apr 2052	4,613,361	4,052,897
FNMA POOL BW1788	3% 01 Jun 2052	999,900	878,476
FNMA POOL BW2909	3% 01 Jun 2052	999,900	878,476
FNMA POOL BW2935	3% 01 Jun 2052	999,901	878,476
FNMA POOL CB3242	3% 01 Apr 2052	2,304,816	2,026,223
FNMA POOL CB3277	3% 01 Apr 2052	2,302,411	2,023,709
FNMA POOL CB3278	3% 01 Apr 2052	2,279,197	2,003,701
FNMA POOL CB3360	3% 01 Apr 2052	2,355,269	2,069,711
FNMA TBA 30 YR 3	3% 25 Feb 2052	29,000,000	25,477,573
FNMA TBA 30 YR 3.5	3.5% 13 Feb 2053	17,000,000	15,456,621
FNMA TBA 30 YR 4	4% 13 Feb 2053	31,000,000	29,085,130
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2053	16,600,000	15,994,764
FNMA TBA 30 YR 5.5	5.5% 13 Feb 2053	2,200,000	2,205,192
FORD MOTOR COMPANY	3.25% 12 Feb 2032	1,500,000	1,128,825
FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	2,400,000	1,970,952
FORTRESS CBO INVESTMENTS LTD	1% 23 Feb 2039	1,300,000	1,271,348
FUTURES MERRILL LYNCH COC	SWAP CASH COLLATERALAL USD	15,000	15,000
GOLDMAN SACH AND CO	TBA CASH COLLATERAL	(620,000)	(620,000)
GOLDMAN SACHS BANK USA COC	SWAP CASH COLLATERAL USD	315,000	315,000
GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	1,300,000	994,422
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2072	500,000	498,630
GOVERNMENT STIF 3	GOVERNMENT STIF 3	921,689	921,689

GPMT LTD.	1% 15 Dec 2036	1,500,000	1,428,392
GS MORTGAGE BACKED SECURITIES	1% 26 Aug 2052	1,414,177	1,177,523
GS MORTGAGE SECURITIES TRUST	1% 15 Nov 2032	1,300,000	1,262,144
HAWAII HOTEL TRUST 2019 MAUI	1% 15 May 2038	1,200,000	1,165,620
HERTZ VEHICLE FINANCING LLC	3.37% 25 Mar 2025	1,200,000	1,169,505
HSBC HOLDINGS PLC	1% 03 Nov 2028	800,000	840,976
HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,144,475	1,043,012
HUNDRED ACRE WOOD TRUST	1% 25 Dec 2051	1,203,818	1,043,636
INVITATION HOMES OP	2.7% 15 Jan 2034	1,500,000	1,102,215
ISRAEL MAKAM BILL	0.01% 04 Jan 2023	4,000,000	1,133,173
ISRAEL MAKAM BILL	0.01% 02 Mar 2023	3,800,000	1,071,119
ISRAEL MAKAM BILL	0.01% 05 Apr 2023	7,700,000	2,160,670
ISRAEL MAKAM BILL	0.01% 03 May 2023	4,700,000	1,315,933
JAMESTOWN CLO LTD	1% 14 Jul 2031	1,200,000	1,176,000
JAPANESE YEN	FOREIGN CURRENCY	(76,804,364)	(582,094)
JP MORGAN CHASE COMMERCIAL MOR	1% 10 Jun 2042	1,100,000	970,043
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Jun 2038	1,300,000	1,258,729
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Nov 2038	1,500,000	1,435,721
JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	903,788	766,222
JP MORGAN MORTGAGE TRUST	1% 25 May 2050	778,154	668,423
JP MORGAN MORTGAGE TRUST	1% 25 May 2052	1,171,859	1,065,616
* JPMORGAN CHASE + CO	1% 08 Nov 2032	1,300,000	1,030,653
* JPMORGAN CHASE + CO	1% 15 Dec 2025	1,300,000	1,299,571
JPN 10Y BOND(OSE) MAR23	XOSE 20230313	(1,000,000,000)	204,498
LCM LTD PARTNERSHIP	1% 19 Jul 2027	2,180,280	2,145,831
LOANCORE 2021 CRE5 ISSUER, LTD	1% 15 Jul 2036	1,200,000	1,154,927
LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	1,300,000	1,241,991
LOUISIANA LOC GOVT ENVRNMNTL F	4.275% 01 Feb 2036	1,200,000	1,108,314
LUXE COMMERCIAL MORTGAGE TRUST	1% 15 Oct 2038	449,930	430,250
MARBLE POINT CLO XI LTD	1% 18 Dec 2030	1,200,000	1,177,440
MEXICAN PESO (NEW)	FOREIGN CURRENCY	945	48
MF1 MULTIFAMILY HOUSING MORTGA	1% 19 Jun 2037	1,100,000	1,083,884
MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	1,300,000	977,860
MIZUHO FINANCIAL GROUP	1% 10 Jul 2031	2,600,000	2,036,840
MORGAN STANLEY	TBA CASH COLLATERAL	546,000	546,000
MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL USD	113,000	113,000
MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2038	1,300,000	1,239,623
MORGAN STANLEY CAPITAL I TRUST	1% 15 Apr 2055	1,100,000	987,796
MOSAIC SOLAR LOANS LLC	2.64% 20 Jan 2053	1,088,833	903,078
NATWEST MARKETS PLC	3.479% 22 Mar 2025	1,200,000	1,149,360
NAVIENT STUDENT LOAN TRUST	1% 16 Jul 2040	1,208,927	1,187,318
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	691	196
NISSAN MOTOR CO	4.81% 17 Sep 2030	1,400,000	1,192,226
NORWEGIAN KRONE	FOREIGN CURRENCY	77,851	7,903
NYKREDIT REALKREDIT AS	1% 01 Oct 2050	6,379,178	673,783
NYO COMMERCIAL MORTGAGE TRUST	1% 15 Nov 2038	1,500,000	1,364,329
OCTAGON INVESTMENT PARTNERS XX	1% 14 Feb 2031	1,500,000	1,462,500

ONslow BAY FINANCIAL LLC	1% 25 Feb 2052	1,125,953	935,421
OPEN TEXT CORP	6.9% 01 Dec 2027	1,400,000	1,412,208
ORACLE CORP	6.15% 09 Nov 2029	500,000	520,925
ORIX CORP	4% 13 Apr 2032	1,200,000	1,065,168
OSD CLO 2021 23 LTD	1% 17 Apr 2031	1,295,133	1,278,045
OZLM LTD	1% 17 Oct 2029	1,165,531	1,139,656
OZLM LTD	1% 20 Jul 2032	1,200,000	1,168,560
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	2,300,000	1,807,708
PACIFIC GAS + ELECTRIC	1.7% 15 Nov 2023	1,300,000	1,257,958
PALMER SQUARE CLO LTD	1% 17 Oct 2031	1,200,000	1,175,400
PALMER SQUARE EUROPEAN LOAN FU	1% 15 Oct 2031	1,173,490	1,211,078
PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	19,090	190,995
PIMCO FUNDS	MUTUAL FUND	502,157	4,725,297
POUND STERLING	FOREIGN CURRENCY	(289,881)	(348,697)
PROLOGIS LP	2.25% 15 Jan 2032	1,200,000	957,144
READYCAP COMMERCIAL MORTGAGE T	1% 25 Jun 2037	1,043,243	1,036,364
READYCAP COMMERCIAL MORTGAGE T	1% 25 Nov 2036	1,277,244	1,229,112
READYCAP COMMERCIAL MORTGAGE T	1% 25 Oct 2039	998,580	993,077
REALKREDIT DANMARK	1.5% 01 Oct 2053	2,339,283	258,367
RENEW POWER PVT LTD	5.875% 05 Mar 2027	1,100,000	1,055,098
RESIMAC	1% 03 Feb 2053	3,124,604	3,103,284
RIPON MORTGAGES PLC	1% 28 Aug 2056	3,186,238	3,754,889
ROGERS COMMUNICATIONS IN	3.2% 15 Mar 2027	1,200,000	1,111,320
RXG3C 146	FEB23 146 CALL FSO	(200,000)	1,599
RXG3P 138.5	FEB23 138.5 PUT FSO	(200,000)	(10,226)
SAGAX AB	1.125% 30 Jan 2027	523,000	449,964
SAGAX EURO MTN	0.75% 26 Jan 2028	600,000	479,423
SFO COMMERCIAL MORTGAGE TRUST	1% 15 May 2038	1,500,000	1,382,945
SHELTER GROWTH CRE	1% 17 Jun 2037	1,100,000	1,082,589
SLM STUDENT LOAN TRUST	1% 15 Jun 2039	994,813	941,244
SMB PRIVATE EDUCATION LOAN TRU	3.94% 16 Feb 2055	1,088,395	1,005,590
SMB PRIVATE EDUCATION LOAN TRU	1% 16 Feb 2055	1,088,395	1,054,769
SOUND POINT CLO LTD	1% 25 Jul 2030	1,200,000	1,179,000
SOUND POINT CLO LTD	1% 20 Oct 2030	2,400,000	2,351,760
SREIT TRUST	1% 15 Oct 2038	1,515,000	1,454,208
STANDARD CHARTERED PLC	1% 23 Nov 2025	1,300,000	1,189,981
STANDARD CHARTERED PLC	1% 23 Nov 2025	1,300,000	1,270,009
STARWOOD COMMERCIAL MORTGAGE T	1% 15 Nov 2036	1,300,000	1,252,885
STORE CAPITAL CORP	2.7% 01 Dec 2031	1,500,000	1,096,440
STRATUS CLO	1% 28 Dec 2029	—	0
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL USD	180,000	180,000
SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL	3,676,000	3,676,000
SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(260,000)	(260,000)
SWEDBANK AB	5.337% 20 Sep 2027	1,100,000	1,093,554
SWPC0K5B4 CDS USD P V 03MEVENT	1% 20 Jun 2023	(1,200,000)	(1,200,000)
SWPC0K5B4 CDS USD R F 1.00000	1% 20 Jun 2023	1,200,000	1,201,676
SWPC0KBG6 CDS USD P V 03MEVENT	1% 20 Dec 2026	(1,300,000)	(1,300,000)

SWPC0KBG6 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	1,286,087
SWPC0KE65 CDS USD P V 03MEVENT	1% 20 Dec 2026	(1,200,000)	(1,200,000)
SWPC0KE65 CDS USD R F 1.00000	1% 20 Dec 2026	1,200,000	1,199,645
SWPC0KFP2 CDS USD P V 03MEVENT	1% 20 Dec 2026	(2,200,000)	(2,200,000)
SWPC0KFP2 CDS USD R F 5.00000	5% 20 Dec 2026	2,200,000	2,435,147
SWPC0KG30 CDS EUR P V 03MEVENT	1% 20 Dec 2026	(1,100,000)	(1,173,974)
SWPC0KG30 CDS EUR R F 5.00000	5% 20 Dec 2026	1,100,000	1,323,239
SWPC0KGD8 CDS USD P V 03MEVENT	1% 20 Dec 2023	(1,300,000)	(1,300,000)
SWPC0KGD8 CDS USD R F 1.00000	1% 20 Dec 2023	1,300,000	1,302,006
SWPC0KH54 CDS USD P V 03MEVENT	1% 20 Dec 2023	(1,200,000)	(1,200,000)
SWPC0KH54 CDS USD R F 1.00000	1% 20 Dec 2023	1,200,000	1,201,565
SWPC0KH3 CDS USD P V 03MEVENT	1% 20 Jun 2026	(1,500,000)	(1,500,000)
SWPC0KH3 CDS USD R F 1.00000	1% 20 Jun 2026	1,500,000	1,501,554
SWPC0KJH6 CDS USD P V 03MEVENT	1% 20 Dec 2026	(1,300,000)	(1,300,000)
SWPC0KJH6 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	1,298,986
SWPC0KJ9 CDS USD P V 03MEVENT	1% 20 Dec 2026	(1,300,000)	(1,300,000)
SWPC0KJ9 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	1,295,096
SWPC0KJL7 CDS USD P V 03MEVENT	1% 20 Dec 2026	(1,300,000)	(1,300,000)
SWPC0KJL7 CDS USD R F 1.00000	1% 20 Dec 2026	1,300,000	1,294,621
SWPC0KR12 CDS USD P V 03MEVENT	1% 20 Jun 2027	(800,000)	(800,000)
SWPC0KR12 CDS USD R F 1.00000	1% 20 Jun 2027	800,000	752,107
SWPC0KXJ6 CDS USD P V 03MEVENT	1% 20 Jun 2027	(100,000)	(100,000)
SWPC0KXJ6 CDS USD R F 1.00000	1% 20 Jun 2027	100,000	94,013
SWPC0LEQ9 CDS USD P V 03MEVENT	1% 20 Dec 2027	(900,000)	(900,000)
SWPC0LEQ9 CDS USD R F 1.00000	1% 20 Dec 2027	900,000	834,423
SWU01H7M4 IRS USD P V 03MLIBOR	1% 04 Nov 2023	(23,500,000)	(23,500,000)
SWU01H7M4 IRS USD R F 1.27000	1.27% 04 Nov 2023	23,500,000	22,754,945
SWU01IM45 IRS BRL P V 00MBRCDI	1% 02 Jan 2025	(12,400,000)	(2,348,596)
SWU01IM45 IRS BRL R F 12.23500	12.235% 02 Jan 2025	12,400,000	2,322,921
SWU01ION1 IRS BRL P V 00MBRCDI	1% 04 Jan 2027	(9,400,000)	(1,780,387)
SWU01ION1 IRS BRL R F 12.31640	12.316% 04 Jan 2027	9,400,000	1,766,021
SWU01IVA1 IRS EUR P V 06MEURIB	1% 18 May 2027	(2,100,000)	(2,241,224)
SWU01IVA1 IRS EUR R F 1.00000	1% 18 May 2027	2,100,000	2,040,476
SWU01JGJ7 IRS BRL P V 00MBRCDI	1% 02 Jan 2025	(23,900,000)	(4,526,729)
SWU01JGJ7 IRS BRL R F 12.60000	12.6% 02 Jan 2025	23,900,000	4,509,091
SWU01JRL0 IRS USD P V 12MSOFR	1% 21 Jun 2024	(49,100,000)	(49,100,000)
SWU01JRL0 IRS USD R F 3.53000	3.53% 21 Jun 2024	49,100,000	48,565,496
SWU01NK53 IRS BRL P V 00MBRCDI	1% 04 Jan 2027	(7,300,000)	(1,382,641)
SWU01NK53 IRS BRL R F 12.98000	12.98% 04 Jan 2027	7,300,000	1,397,734
SWU01NKF1 IRS BRL P V 00MBRCDI	1% 04 Jan 2027	(3,700,000)	(700,791)
SWU01NKF1 IRS BRL R F 13.02400	13.024% 04 Jan 2027	3,700,000	709,144
SWU01NKG9 IRS BRL P V 00MBRCDI	1% 04 Jan 2027	(3,700,000)	(700,791)
SWU01NKG9 IRS BRL R F 12.99000	12.99% 04 Jan 2027	3,700,000	708,601
T MOBILE USA INC	2.7% 15 Mar 2032	1,300,000	1,055,860
T MOBILE USA INC	3.4% 15 Oct 2052	1,300,000	886,587
TCI SYMPHONY CLO	1% 13 Oct 2032	1,300,000	1,269,450
TCW CLO	1% 25 Apr 2031	1,500,000	1,465,800

TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	973,420	892,044
TSY INFL IX N/B	1% 15 Feb 2049	236,830	198,698
TSY INFL IX N/B	0.25% 15 Feb 2050	115,900	78,490
UNITED WHOLESale MORTGAGE LLC	1% 25 Sep 2051	1,171,377	1,068,912
UNITED WHOLESale MORTGAGE LLC	1% 25 Nov 2051	1,370,256	1,252,566
US 10YR NOTE (CBT)MAR23	XCBT 20230322	(3,000,000)	7,928
US 5YR NOTE (CBT) MAR23	XCBT 20230331	(5,100,000)	2,323
US DOLLAR		(5,335,393)	(5,335,393)
US LONG BOND(CBT) MAR23	XCBT 20230322	(9,700,000)	(3,927)
US TREASURY N/B	2% 15 Aug 2051	22,200,000	14,662,406
US TREASURY N/B	1.75% 15 Aug 2041	15,100,000	10,419,000
US TREASURY N/B	1.875% 15 Nov 2051	400,000	255,750
US TREASURY N/B	3.25% 15 May 2042	32,100,000	28,368,375
US TREASURY N/B	4% 15 Nov 2042	1,800,000	1,775,250
US TREASURY N/B	1.25% 15 Aug 2031	82,300,000	67,023,063
US TREASURY N/B	0.875% 30 Sep 2026	80,000,000	71,106,250
US TREASURY N/B	2.875% 15 May 2032	200,000	185,125
VENTURE CDO LTD	1% 30 Jul 2032	1,300,000	1,260,090
VIBRANT CLO LTD	1% 15 Sep 2030	1,095,578	1,077,172
VIBRANT CLO LTD	1% 20 Jun 2029	923,666	909,257
VICI PROPERTIES LP	4.75% 15 Feb 2028	1,200,000	1,140,588
* VOYA CLO LTD	1% 15 Oct 2030	1,200,000	1,175,520
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	1,200,000	1,083,624
WELLS FARGO + COMPANY	1% 24 Mar 2028	1,200,000	1,114,284
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2036	1,100,000	967,197
<b>Total: EXHIBIT I - Total Bond Market Fund</b>			<b>\$ 504,024,524</b>

n / a - Cost is not applicable

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	ABN AMRO BANK NV	4.8% 18 Apr 2026	2,200,000	\$ 2,109,008
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	2,500,000	2,101,375
	ALLEGION PLC	3.5% 01 Oct 2029	2,300,000	1,988,994
	AMERICA MOVIL SAB DE CV	6.125% 15 Nov 2037	786,000	825,056
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	600,000	623,706
	AMFAM HOLDINGS INC	2.805% 11 Mar 2031	2,000,000	1,532,700
	ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	2,200,000	2,126,344
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	1,850,000	1,698,263
	ARTHUR J GALLAGHER + CO	3.05% 09 Mar 2052	1,500,000	948,840
	AT+T INC	3.8% 01 Dec 2057	2,250,000	1,566,585
	BANK	2.851% 17 Oct 2052	1,025,000	885,480
	BANK	1% 15 Nov 2055	800,000	834,971
	BANK	1% 15 May 2061	1,775,000	1,692,503
	BANK	2.92% 15 Dec 2052	2,375,000	2,058,956
	BANK	3.435% 15 Sep 2060	1,500,000	1,384,465
	BANK OF AMERICA CORP	1% 23 Jul 2029	500,000	468,090
	BANK OF AMERICA CORP	1% 14 Jun 2029	5,300,000	4,469,331
	BENCHMARK MORTGAGE TRUST	4.261% 10 Oct 2051	1,500,000	1,433,766
	BENCHMARK MORTGAGE TRUST	2.952% 15 Aug 2057	1,175,000	1,028,624
	BETH ISRAEL LAHEY HEALTH	3.08% 01 Jul 2051	1,100,000	679,382
	BNP PARIBAS	1% 10 Jan 2025	2,400,000	2,375,088
	BOARDWALK PIPELINES LP	3.4% 15 Feb 2031	1,171,000	983,265
	BPCE SA	1% 19 Oct 2032	2,500,000	1,827,625
	BROADCOM INC	3.469% 15 Apr 2034	2,500,000	1,990,900
	CD COMMERCIAL MORTGAGE TRUST	3.631% 10 Feb 2050	1,700,000	1,583,703
	CELLNEX FINANCE	3.875% 07 Jul 2041	1,000,000	695,990
	CHARTER COMM OPT LLC/CAP	6.384% 23 Oct 2035	2,000,000	1,953,240
	CHENIERE CORP CHRISTI HD	3.7% 15 Nov 2029	2,500,000	2,266,950
	CHUBB INA HOLDINGS INC	3.05% 15 Dec 2061	1,000,000	651,500
	CIM TRUST	1% 25 Mar 2062	1,258,361	1,210,924
	CITIGROUP INC	1% 27 Oct 2028	1,200,000	1,095,420
	CITIGROUP INC	1% 08 Apr 2026	3,000,000	2,838,810
	COMM MORTGAGE TRUST	3.183% 10 Feb 2048	1,425,000	1,357,157
	COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	1,200,000	891,060
	CREDIT SUISSE GROUP AG	1% 02 Feb 2027	2,600,000	2,070,224
	CVS HEALTH CORP	4.78% 25 Mar 2038	2,000,000	1,841,580



DANSKE BANK A/S	1% 20 Dec 2025	2,400,000	2,245,176
DELL INT LLC / EMC CORP	6.02% 15 Jun 2026	2,500,000	2,554,800
DEUTSCHE BANK NY	1% 01 Apr 2025	2,500,000	2,323,825
DXC TECHNOLOGY CO	2.375% 15 Sep 2028	2,550,000	2,147,738
ENEL FINANCE INTL NV	4.75% 25 May 2047	1,200,000	946,164
ENERGY TRANSFER LP	7.5% 01 Jul 2038	1,750,000	1,871,100
EQUITABLE FINANCIAL LIFE	1.1% 12 Nov 2024	3,000,000	2,776,650
FED CAISSES DESJARDINS	4.55% 23 Aug 2027	2,200,000	2,114,882
FED HM LN PC POOL G08741	3% 01 Jan 2047	1,815,488	1,632,983
FED HM LN PC POOL G08770	3.5% 01 Jul 2047	1,323,698	1,226,420
FED HM LN PC POOL G08779	3.5% 01 Sep 2047	1,793,414	1,661,617
FED HM LN PC POOL G30803	3.5% 01 Feb 2035	1,017,261	970,284
FED HM LN PC POOL G60551	4% 01 Apr 2046	1,665,145	1,611,137
FED HM LN PC POOL QC7500	3% 01 Sep 2051	3,408,911	3,034,336
FED HM LN PC POOL QD0744	2.5% 01 Nov 2051	2,199,763	1,876,191
FED HM LN PC POOL RA6338	2.5% 01 Nov 2051	4,144,975	3,532,159
FED HM LN PC POOL RB0691	2% 01 Dec 2041	1,305,310	1,105,843
FED HM LN PC POOL RB5138	2% 01 Dec 2041	1,569,980	1,321,958
FED HM LN PC POOL RB5145	2% 01 Feb 2042	1,458,645	1,227,533
FED HM LN PC POOL RB5148	2% 01 Mar 2042	1,662,529	1,402,917
FED HM LN PC POOL SC0242	2.5% 01 Feb 2042	1,427,809	1,253,482
FED HM LN PC POOL SD0968	3.5% 01 Apr 2052	1,808,372	1,653,246
FED HM LN PC POOL SD7530	2.5% 01 Nov 2050	3,537,508	3,036,596
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	1,789,094	1,538,173
FED HM LN PC POOL ZA2447	3.5% 01 Feb 2037	1,632,528	1,551,193
FED HM LN PC POOL ZM8767	4.5% 01 Oct 2048	1,218,819	1,194,552
FED HM LN PC POOL ZS4699	4% 01 Jan 2047	1,026,070	980,320
FED HM LN PC POOL ZS4763	3.5% 01 Apr 2048	1,901,687	1,759,073
FHLMC MULTIFAMILY STRUCTURED P	2.745% 25 Jan 2026	1,800,000	1,707,472
FHLMC MULTIFAMILY STRUCTURED P	3.413% 25 Dec 2026	600,000	575,945
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jan 2027	2,500,000	2,401,289
FHLMC MULTIFAMILY STRUCTURED P	3.243% 25 Apr 2027	1,375,000	1,309,258
FHLMC MULTIFAMILY STRUCTURED P	3.117% 25 Jun 2027	2,797,000	2,647,931
FHLMC MULTIFAMILY STRUCTURED P	3.244% 25 Aug 2027	1,350,000	1,283,101
FHLMC MULTIFAMILY STRUCTURED P	2.282% 25 Jul 2026	1,925,000	1,786,179
FIRST HORIZON CORP	4% 26 May 2025	2,495,000	2,428,084
FIRSTKEY HOMES TRUST	4.25% 17 Jul 2026	1,300,000	1,228,008
FIRSTKEY HOMES TRUST	4.145% 17 May 2039	1,416,987	1,329,713
FLEX INTERMEDIATE HOLDCO	3.363% 30 Jun 2031	1,500,000	1,183,080
FLORIDA GAS TRANSMISSION	2.55% 01 Jul 2030	2,000,000	1,621,680
FNMA POOL BF0500	3% 01 Dec 2054	1,368,470	1,232,024
FNMA POOL BJ2492	3.5% 01 Dec 2047	1,158,161	1,072,022
FNMA POOL BM1066	1% 01 Feb 2047	2,590,054	2,490,586
FNMA POOL BM1260	1% 01 Apr 2037	802,750	783,531
FNMA POOL BM1291	1% 01 Dec 2041	1,189,224	1,178,557
FNMA POOL BM3362	1% 01 Jan 2044	1,438,415	1,425,638

FNMA POOL BM3930	1% 01 Sep 2046	2,871,251	2,580,030
FNMA POOL BQ6854	2% 01 Dec 2051	2,379,362	1,952,959
FNMA POOL BQ9451	2% 01 Mar 2051	2,081,806	1,716,026
FNMA POOL CA6256	2.5% 01 Jul 2050	1,646,184	1,417,530
FNMA POOL CA6308	3% 01 Jul 2050	1,339,032	1,200,767
FNMA POOL CB1806	2.5% 01 Oct 2051	4,277,360	3,665,120
FNMA POOL CB2162	3% 01 Nov 2051	2,164,382	1,922,019
FNMA POOL CB2278	2% 01 Dec 2051	1,807,664	1,483,715
FNMA POOL FM4032	1% 01 Aug 2035	1,137,082	1,045,933
FNMA POOL FM7615	1% 01 Jun 2036	1,126,361	1,007,020
FNMA POOL FM9139	1% 01 Jul 2049	2,503,408	2,480,407
FNMA POOL FM9209	1% 01 Oct 2051	2,765,547	2,461,602
FNMA POOL FM9243	1% 01 Oct 2051	1,275,314	1,126,224
FNMA POOL FM9504	1% 01 Nov 2051	3,151,430	2,685,501
FNMA POOL FM9630	1% 01 Nov 2051	3,045,443	2,707,547
FNMA POOL FM9635	1% 01 Dec 2049	1,200,441	1,145,168
FNMA POOL FM9877	1% 01 Dec 2051	1,737,567	1,488,610
FNMA POOL FS0176	1% 01 Jan 2052	1,765,408	1,501,214
FNMA POOL FS0739	1% 01 Feb 2052	1,297,030	1,186,592
FNMA POOL FS1144	1% 01 Mar 2052	1,476,580	1,304,298
FNMA POOL FS2917	1% 01 Nov 2033	1,046,032	991,197
FNMA POOL MA0864	4.5% 01 Oct 2031	1,012,568	1,000,944
FNMA POOL MA2804	3% 01 Nov 2036	1,206,002	1,112,136
FNMA POOL MA3183	4% 01 Nov 2047	600,851	573,684
FNMA POOL MA3243	3.5% 01 Jan 2038	532,018	505,638
FNMA POOL MA3333	4% 01 Apr 2048	223,451	213,163
FREDDIE MAC SCRT	3.25% 25 Nov 2061	2,224,291	1,983,757
GENERAL MOTORS	2.9% 15 Apr 2026	1,300,000	1,254,960
GENERAL MOTORS FINL CO	4% 15 Jan 2025	2,500,000	2,425,350
GLENCORE FUNDING LLC	2.5% 01 Sep 2030	2,575,000	2,095,226
GLOBAL PAYMENTS INC	3.2% 15 Aug 2029	2,500,000	2,139,475
GNMA II POOL MA3376	3.5% 20 Jan 2046	773,685	727,177
GNMA II POOL MA3521	3.5% 20 Mar 2046	1,510,132	1,419,355
GNMA II POOL MA4586	3.5% 20 Jul 2047	2,141,549	2,000,176
GNMA II POOL MA4777	3% 20 Oct 2047	1,347,642	1,221,237
GNMA II POOL MA6709	2.5% 20 Jun 2050	1,403,878	1,224,371
GNMA II POOL MA7990	4% 20 Apr 2052	1,118,444	1,057,789
GOLDMAN SACHS GROUP INC	1% 05 Jun 2028	3,800,000	3,535,596
GOVERNMENT STIF 3	GOVERNMENT STIF 3	9,396,372	9,396,372
GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	562,000	462,312
HARTFORD FINL SVCS GRP	6.625% 30 Mar 2040	814,000	847,358
HCA INC	5.875% 01 Feb 2029	2,100,000	2,107,686
HCL AMERICA INC	1.375% 10 Mar 2026	2,500,000	2,212,500
HOME PARTNERS OF AMERICA TRUST	2.2% 17 Jan 2041	2,370,649	2,039,028
HOME PARTNERS OF AMERICA TRUST	2.908% 17 Sep 2039	1,327,251	1,182,434
HOME PARTNERS OF AMERICA TRUST	1.901% 17 Dec 2026	1,427,002	1,223,241
HUNTINGTON INGALLS INDUS	3.483% 01 Dec 2027	2,350,000	2,137,537

JP MORGAN CHASE COMMERCIAL MOR	3.723% 15 Mar 2050	1,200,000	1,120,081
JPMDB COMMERCIAL MORTGAGE SECU	3.409% 15 Oct 2050	1,500,000	1,375,493
* JPMORGAN CHASE + CO	1% 01 Jun 2028	5,000,000	4,373,650
KINDER MORGAN ENER PART	6.95% 15 Jan 2038	1,500,000	1,599,075
LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,200,000	1,129,032
MACQUARIE GROUP LTD	1% 23 Sep 2027	2,500,000	2,121,800
* MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	600,000	501,138
MICROCHIP TECHNOLOGY INC	0.983% 01 Sep 2024	2,500,000	2,320,075
MORGAN STANLEY	1% 20 Jul 2027	3,400,000	2,957,014
MORGAN STANLEY	1% 21 Jul 2032	425,000	326,732
MORGAN STANLEY CAPITAL I TRUST	4.177% 15 Jul 2051	1,325,000	1,248,652
MORGAN STANLEY CAPITAL I TRUST	1% 15 Apr 2055	1,150,000	1,032,696
MPLX LP	2.65% 15 Aug 2030	2,500,000	2,035,800
NATIONAL AUSTRALIA BANK	2.332% 21 Aug 2030	2,600,000	1,979,146
NATIONWIDE BLDG SOCIETY	4% 14 Sep 2026	2,500,000	2,286,100
NAVIENT STUDENT LOAN TRUST	1.58% 15 Apr 2070	1,283,213	1,097,633
NBN CO LTD	2.5% 08 Jan 2032	2,500,000	1,947,100
NELNET STUDENT LOAN TRUST	1.36% 20 Apr 2062	1,952,733	1,725,224
NETFLIX INC	5.875% 15 Feb 2025	2,500,000	2,533,350
NISOURCE INC	5.65% 01 Feb 2045	1,300,000	1,277,341
NXP BV/NXP FUNDING LLC	4.875% 01 Mar 2024	1,540,000	1,528,142
ONSLow BAY FINANCIAL LLC	1% 25 May 2062	1,290,103	1,216,767
ORACLE CORP	3.85% 15 Jul 2036	2,300,000	1,891,796
PFS FINANCING CORP.	0.77% 15 Aug 2026	870,000	802,185
SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	2,300,000	2,250,941
SMITHFIELD FOODS INC	5.2% 01 Apr 2029	2,301,000	2,103,321
SOCIETE GENERALE	4.75% 24 Nov 2025	1,455,000	1,402,242
SOLVAY FINANCE (AMERICA)	4.45% 03 Dec 2025	1,000,000	967,480
STANDARD CHARTERED PLC	1% 14 Jan 2027	2,550,000	2,216,766
STARWOOD MORTGAGE RESIDENTIAL	1% 25 Dec 2066	2,145,324	1,822,845
SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	2,300,000	2,212,255
T MOBILE USA INC	3.875% 15 Apr 2030	2,300,000	2,089,803
TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,100,000	891,099
TOWD POINT MORTGAGE TRUST	1% 25 Mar 2058	892,453	839,717
TOWD POINT MORTGAGE TRUST	1% 25 Oct 2059	413,544	383,993
TOWD POINT MORTGAGE TRUST	1% 01 Jul 2062	2,228,061	2,074,712
TOWD POINT MORTGAGE TRUST	1% 01 Aug 2062	2,222,042	2,081,558
TOWD POINT MORTGAGE TRUST	1% 25 Feb 2060	367,635	341,715
TOYOTA AUTO LOAN EXTENDED NOTE	1.35% 25 May 2033	1,960,000	1,789,109
US TREASURY N/B	2.875% 15 May 2043	14,650,000	12,047,336
US TREASURY N/B	2.5% 15 Feb 2045	19,975,000	15,149,789
US TREASURY N/B	1.25% 15 May 2050	2,850,000	2,147,962
US TREASURY N/B	1.375% 15 Aug 2050	6,325,000	3,550,895
US TREASURY N/B	1.375% 15 Nov 2040	12,850,000	8,416,750
US TREASURY N/B	2.25% 15 May 2041	1,300,000	983,125
US TREASURY N/B	2.25% 15 Nov 2025	4,900,000	4,640,836
US TREASURY N/B	2% 15 Nov 2026	450,000	416,355

US TREASURY N/B	2.5% 15 May 2024	3,650,000	3,542,211
US TREASURY N/B	0.25% 31 May 2025	6,750,000	6,129,316
US TREASURY N/B	1.25% 15 Aug 2031	16,550,000	13,477,906
US TREASURY N/B	1.125% 31 Aug 2028	5,900,000	5,050,031
US TREASURY N/B	1.125% 31 Oct 2026	1,775,000	1,589,180
US TREASURY N/B	1.5% 15 Feb 2025	8,700,000	8,192,953
US TREASURY N/B	2.375% 31 Mar 2029	7,350,000	8,170,252
US TREASURY N/B	2.875% 15 May 2032	4,800,000	5,995,559
US TREASURY N/B	2.875% 15 Jun 2025	8,825,000	14,438,314
US TREASURY N/B	3% 30 Jun 2024	9,475,000	9,247,748
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,900,000	2,020,251
VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	1,200,000	739,248
VIATRIS INC	4% 22 Jun 2050	2,000,000	1,243,640
VITERRA FINANCE BV	3.2% 21 Apr 2031	2,500,000	1,883,550
WALGREENS BOOTS ALLIANCE	4.8% 18 Nov 2044	1,200,000	1,007,856
WELLS FARGO + COMPANY	1% 22 May 2028	4,000,000	3,712,000
WELLS FARGO COMMERCIAL MORTGAG	4.023% 15 Mar 2052	1,600,000	1,491,965
WILLIS NORTH AMERICA INC	3.875% 15 Sep 2049	1,325,000	945,851
<b>Total: EXHIBIT J - Total Bond Market Fund</b>			<b>\$ 417,616,757</b>

n / a - Cost is not applicable

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	ABACUS PROPERTY GROUP	REIT	438,765	\$	781,969
	ABRDN EUROPEAN LOGISTICS INC	REIT GBP.01	301,814		249,397
	ABRDN PROPERTY INCOME TRUST	REIT GBP.01	282,586		212,529
	ACTIVIA PROPERTIES INC	REIT	625		1,949,983
	ADLER GROUP SA	COMMON STOCK	70,464		101,201
	ADVANCE LOGISTICS INVESTMENT	REIT	671		734,169
	ADVANCE RESIDENCE INVESTMENT	REIT	1,114		2,861,764
	AEDIFICA	REIT	34,216		2,776,398
	AEON REIT INVESTMENT CORP	REIT	1,552		1,812,532
	AIMS APAC REIT	REIT	431,700		399,437
	ALLIED PROPERTIES REAL ESTAT	REIT	108,842		2,056,427
	ALLREAL HOLDING AG REG	COMMON STOCK CHF50.0	12,470		2,029,788
	AMOT INVESTMENTS LTD	COMMON STOCK ILS1.0	142,494		833,924
	ARENA REIT	REIT	260,431		669,114
	ARGOSY PROPERTY LTD	MUTUAL FUND	641,048		472,903
	AROUNDTOWN SA	COMMON STOCK EUR.01	583,736		1,358,638
	ARTIS REAL ESTATE INVESTMENT	REIT	66,714		443,628
	ASCENCIO	REIT	3,656		204,988
	ASSURA PLC	REIT GBP.1	2,504,275		1,642,477
	ATRIUM LJUNGBERG AB B SHS	COMMON STOCK SEK2.5	39,443		648,518
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	53,329		36,165
	AZRIELI GROUP LTD	COMMON STOCK ILS.1	31,426		2,080,520
	BALANCED COMM PROPERTY TRUST	REIT GBP.01	468,475		497,452
	BIG YELLOW GROUP PLC	REIT GBP.1	147,178		2,032,845
	BOARDWALK REAL ESTATE INVEST	REIT	30,487		1,112,198
	BRITISH LAND CO PLC	REIT GBP.25	772,912		3,677,255
	BWP TRUST	REIT	388,020		1,028,215
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	32,794		989,665
	CAN APARTMENT PROP REAL ESTA	REIT	143,746		4,527,901
	CANADIAN DOLLAR	FOREIGN CURRENCY	28,677		21,165
	CAPITALAND ASCENDAS REIT	REIT	2,876,289		5,880,975
	CAPITALAND ASCOTT TRUST	STAPLED SECURITY	1,610,997		1,262,105
	CAPITALAND INTEGRATED COMMER	REIT	4,270,905		6,503,450
	CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	2,150,000		5,937,815
	CARMILA	REIT EUR6.0	50,204		714,477
	CASTELLUM AB	COMMON STOCK SEK.5	219,176		2,648,446

CATENA AB	COMMON STOCK SEK4.4	26,767	998,784
CDL HOSPITALITY TRUSTS	STAPLED SECURITY	791,000	737,972
CENTURIA INDUSTRIAL REIT	REIT	455,438	962,620
CENTURIA OFFICE REIT	REIT	402,182	417,061
CHAMPION REIT	REIT	1,715,000	676,776
CHARTER HALL LONG WALE REIT	REIT	543,203	1,612,405
CHARTER HALL RETAIL REIT	REIT	412,220	1,054,032
CHARTER HALL SOCIAL INFRASTR	REIT	272,681	627,922
CHARTWELL RETIREMENT RESIDEN	UNIT	193,053	1,202,529
CHOICE PROPERTIES REIT	REIT	214,518	2,336,828
CIBUS NORDIC REAL ESTATE AB	COMMON STOCK	42,614	587,835
CITYCON OYJ	COMMON STOCK	45,020	300,780
CIVITAS SOCIAL HOUSING PLC	REIT GBP.01	454,193	345,020
CLS HOLDINGS PLC	REIT GBP.025	116,319	222,931
COFINIMMO	REIT	27,550	2,467,845
COMFORIA RESIDENTIAL REIT IN	REIT	571	1,279,862
COREM PROPERTY GROUP B SHARE	COMMON STOCK SEK1.0	525,393	425,191
COVIVIO	REIT EUR3.0	42,956	2,550,098
CRE LOGISTICS REIT INC	REIT	487	677,948
CROMBIE REAL ESTATE INVESTME	REIT	58,746	687,635
CROMWELL PROPERTY GROUP	REIT	1,251,394	564,538
CROMWELL REIT EUR	REIT	250,500	400,701
CT PROPERTY TRUST LTD	REIT	192,632	159,109
CUSTODIAN PROPERTY INCOME RE	REIT GBP.01	308,840	346,736
DAIWA HOUSE REIT INVESTMENT	REIT	1,824	4,049,301
DAIWA OFFICE INVESTMENT CORP	REIT	238	1,151,193
DAIWA SECURITIES LIVING INVE	REIT	1,815	1,576,304
DERWENT LONDON PLC	REIT GBP.05	95,564	2,724,225
DEUTSCHE EUROSHOP AG	COMMON STOCK	5,963	140,864
DEUTSCHE WOHNEN SE	COMMON STOCK	43,811	930,375
DEXUS INDUSTRIA REIT	REIT	176,082	342,704
DEXUS/AU	REIT	899,329	4,708,840
DIOS FASTIGHETER AB	COMMON STOCK SEK2.0	73,275	532,405
DREAM INDUSTRIAL REAL ESTATE	REIT	209,681	1,809,049
EMPIRIC STUDENT PROPERTY PLC	REIT GBP.01	440,285	446,012
ENTRA ASA	COMMON STOCK NOK1.0	49,751	534,579
ESR KENDALL SQUARE REIT CO L	REIT KRW1000.0	94,882	300,867
ESR LOGOS REIT	REIT	4,647,812	1,277,653
EURO CURRENCY	FOREIGN CURRENCY	21,226	22,654
EUROCOMMERCIAL PROPERTIES NV	REIT EUR10.0	40,448	972,809
FABEGE AB	COMMON STOCK SEK30.82	212,395	1,815,392
FAR EAST HOSPITALITY TRUST	STAPLED SECURITY	832,700	383,837
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	513,643	2,407,187
FIRST CAPITAL REAL ESTATE IN	REIT	176,273	2,186,907
FORTUNE REIT	REIT	1,191,000	967,455
FRASERS CENTREPOINT TRUST	REIT NPV	909,013	1,424,284
FRASERS LOGISTICS + COMMERCI	REIT	2,444,000	2,108,825
FRONTIER REAL ESTATE INVEST	REIT	417	1,613,540

FUKUOKA REIT CORP	REIT	658	849,092
GECINA SA	REIT EUR7.5	43,511	4,419,842
GLOBAL ONE REIT	REIT	865	706,142
GLP J REIT	REIT	3,834	4,387,476
GOODMAN PROPERTY TRUST	REIT	959,265	1,218,227
GOVERNMENT STIF 3	GOVERNMENT STIF 3	657,350	657,350
GPT GROUP	REIT	1,632,580	4,644,476
GRAND CITY PROPERTIES	COMMON STOCK EUR.1	75,973	745,442
GRANITE REAL ESTATE INVESTME	REIT	50,240	2,561,408
GREAT PORTLAND ESTATES PLC	REIT GBP.1526316	189,139	1,123,407
GROWTHPOINT PROPERTIES AUSTR	REIT	254,402	513,386
H+R REAL ESTATE INV REIT UTS	REIT	213,931	1,912,030
HAMBORNER REIT AG	REIT NPV	55,727	400,448
HAMMERSON PLC	REIT GBP.05	3,159,686	902,413
HANKYU HANSHIN REIT INC	REIT	673	777,769
HEALTHCARE + MEDICAL INVESTM	REIT	317	431,297
HEIWA REAL ESTATE REIT INC	REIT	875	1,002,811
HELICAL PLC	REIT GBP.01	79,877	320,643
HIAG IMMOBILIEN AG	COMMON STOCK CHF1.0	2,993	265,220
HOME INVEST BELGIUM	REIT	7,970	185,651
HOME REIT PLC	REIT	602,032	275,819
HOMEKO DAILY NEEDS REIT	REIT	1,484,038	1,291,630
HONG KONG DOLLAR	FOREIGN CURRENCY	314,467	40,291
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	940,700	4,314,164
HOSHINO RESORTS REIT INC	REIT	227	1,217,083
HOTEL PROPERTY INVESTMENTS	REIT	155,765	375,787
HUFVUDSTADEN AB A SHS	COMMON STOCK SEK5.0	85,507	1,219,879
HULIC REIT INC	REIT	1,137	1,407,991
HYSAN DEVELOPMENT CO	COMMON STOCK	499,000	1,617,525
ICADE	REIT	28,462	1,226,988
ICHIGO OFFICE REIT INVESTMEN	REIT	1,111	714,488
IMMOBILIARE GRANDE DISTRIBUZ	REIT	50,563	168,096
IMPACT HEALTHCARE REIT PLC	REIT GBP.01	227,904	287,251
INDUSTRIAL + INFRASTRUCTURE	REIT	1,683	1,936,024
INMOBILIARIA COLONIAL SOCIMI	REIT EUR2.5	284,095	1,822,234
INTERRENT REAL ESTATE INVEST	REIT	115,682	1,092,830
INTERSHOP HOLDING AG	COMMON STOCK CHF10.0	876	571,360
INTERVEST OFFICES + WAREHOUS	REIT	18,773	385,141
INVINCIBLE INVESTMENT CORP	REIT	4,075	1,566,819
IRISH RESIDENTIAL PROPERTIES	REIT EUR.1	339,582	403,690
JAPAN EXCELLENT INC	REIT	1,136	1,127,739
JAPAN HOTEL REIT INVESTMENT	REIT	3,812	2,230,493
JAPAN LOGISTICS FUND INC	REIT	784	1,860,382
JAPAN METROPOLITAN FUND INVE	REIT	5,837	4,614,284
JAPAN PRIME REALTY INVESTMEN	REIT	813	2,274,073
JAPAN REAL ESTATE INVESTMENT	REIT	1,123	4,892,168
JAPANESE YEN	FOREIGN CURRENCY	10,864,428	82,341
JR REIT XXVII	REIT KRW1000.0	89,866	300,213

KENEDIX OFFICE INVESTMENT CO	REIT	660	1,595,710
KENEDIX RESIDENTIAL NEXT INV	REIT	931	1,446,116
KENEDIX RETAIL REIT CORP	REIT	534	1,027,647
KEPPEL DC REIT	REIT	1,085,096	1,432,997
KEPPEL PACIFIC OAK US REIT	REIT	660,000	303,333
KEPPEL REIT	REIT	1,863,800	1,265,482
KILLAM APARTMENT REAL ESTATE	REIT	100,592	1,203,437
KIWI PROPERTY GROUP LTD	COMMON STOCK	1,220,064	701,978
KLEPIERRE	REIT EUR1.4	155,658	3,589,678
KOJAMO OYJ	COMMON STOCK NPV	163,258	2,411,526
LAND SECURITIES GROUP PLC	REIT GBP.1066667	629,505	4,710,736
LAR ESPANA REAL ESTATE SOCIM	REIT EUR2.0	45,585	205,549
LASALLE LOGIPORT REIT	REIT	1,570	1,904,752
LEG IMMOBILIEN SE	COMMON STOCK	62,835	4,082,489
LENLEASE GLOBAL COMMERCIAL	REIT	1,676,998	882,043
LINK REIT	REIT	1,777,490	13,049,434
LONDONMETRIC PROPERTY PLC	REIT GBP.1	809,762	1,677,043
LOTTE REIT CO LTD	REIT KRW550.0	92,276	291,984
LXI REIT PLC	REIT	1,275,822	1,726,596
MANULIFE US REAL ESTATE INV	REIT	1,272,700	382,178
MAPLETREE INDUSTRIAL TRUST	REIT	1,573,858	2,606,968
MAPLETREE LOGISTICS TRUST	REIT	2,755,711	3,270,291
MAPLETREE PAN ASIA COM TRUST	REIT	1,924,932	2,398,985
MERCIALYS	REIT EUR1.0	71,691	749,733
MERLIN PROPERTIES SOCIMI SA	REIT EUR1.0	275,317	2,578,375
MIRAI CORP	REIT	1,521	519,249
MITSUBISHI ESTATE LOGISTICS	REIT	425	1,354,694
MITSUMI FUDOSAN LOGISTICS PAR	REIT	477	1,738,701
MOBIMO HOLDING AG REG	COMMON STOCK CHF3.4	6,196	1,575,807
MONTEA NV	REIT	11,605	829,819
MORI HILLS REIT INVESTMENT C	REIT	1,385	1,647,529
MORI TRUST REIT INC	REIT	809	898,888
MSCI EAFE MAR23	IFUS 20230317	2,400	(74,140)
NATIONAL STORAGE REIT	REIT	1,003,227	1,571,427
NEOBO FASTIGHETER AB	COMMON STOCK SEK1.5	91,835	172,309
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	23,948	6,787
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	34,079	21,553
NEWRIVER REIT PLC	REIT	251,113	235,509
NEXTENSA	REIT	3,394	188,063
NIPPON ACCOMMODATIONS FUND	REIT	406	1,855,243
NIPPON BUILDING FUND INC	REIT	1,314	5,836,623
NIPPON REIT INVESTMENT CORP	REIT	396	1,038,635
NOMURA REAL ESTATE MASTER FU	REIT	3,756	4,639,583
NORTHWEST HEALTHCARE PROPERT	REIT	176,585	1,238,096
NORWEGIAN KRONE	FOREIGN CURRENCY	61,138	6,206
NP3 FASTIGHETER AB	COMMON STOCK SEK3.5	22,249	425,132
NSI NV	REIT EUR3.68	14,171	351,590
NTT UD REIT INVESTMENT CORP	REIT	1,222	1,269,657



NYFOSA AB	COMMON STOCK SEK.5	154,620	1,200,294
ONE REIT INC	REIT	226	429,378
ORIX JREIT INC	REIT	2,291	3,231,415
QUE COMMERCIAL REAL ESTATE I	REIT	1,662,300	413,509
PANDOX AB	COMMON STOCK SEK2.5	76,170	853,541
PARAGON REIT	REIT	924,700	617,739
PARKWAYLIFE REAL ESTATE	REIT	325,500	912,009
PEACH PROPERTY GROUP AG	COMMON STOCK CHF1.0	9,707	172,245
PHOENIX SPREE DEUTSCHLAND LT	COMMON STOCK	82,188	243,978
PICTON PROPERTY INCOME LTD	REIT	398,622	383,288
PLATZER FASTIGHETER HOLD B	COMMON STOCK SEK.1	41,769	329,996
POUND STERLING	FOREIGN CURRENCY	14,944	17,977
PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	1,117,647	892,153
PRIMARIS REIT	REIT NPV	80,857	873,646
PRIMARY HEALTH PROPERTIES	REIT GBP.125	1,113,158	1,484,947
PRIME US REIT	REIT	519,300	209,788
PROSPERITY REIT	REIT	912,000	232,529
PRS REIT PLC/THE	REIT GBP.01	421,022	450,341
PSP SWISS PROPERTY AG REG	COMMON STOCK CHF.1	37,821	4,445,011
REGION RE LTD	REIT	940,794	1,727,414
REGIONAL REIT LTD	REIT	293,344	207,979
RESIDENTIAL SECURE INCOME PL	REIT GBP.01	137,160	138,668
RETAIL ESTATES	REIT	9,789	649,500
RIOCAN REAL ESTATE INVST TR	REIT	250,169	3,901,303
SAFESTORE HOLDINGS PLC	REIT GBP.01	173,160	1,970,199
SAGAX AB B	COMMON STOCK SEK1.75	146,765	3,347,593
SAMHALLSBYGGNADSBOLAGET I NO	COMMON STOCK	918,356	1,543,666
SAMTY RESIDENTIAL INVESTMENT	REIT	478	418,003
SANKEI REAL ESTATE INC	REIT	449	303,175
SCENTRE GROUP	REIT	4,385,609	8,493,812
SCHRODER REAL ESTATE INVESTM	REIT	352,105	178,359
SEGRO PLC	REIT GBP.1	1,008,503	9,276,475
SEKISUI HOUSE REIT INC	REIT	3,554	2,003,434
SHAFTESBURY CAPITAL PLC	REIT GBP.25	659,836	845,608
SHAFTESBURY PLC	REIT GBP.25	167,665	738,164
SHURGARD SELF STORAGE LTD	REIT	21,382	979,919
SINGAPORE DOLLAR	FOREIGN CURRENCY	91,108	67,930
SIRIUS REAL ESTATE LTD	COMMON STOCK	938,783	832,307
SK REITS CO LTD	REIT KRW500.0	73,276	320,410
SMARTCENTRES REAL ESTATE INV	REIT	108,989	2,154,120
SOSILA LOGISTICS REIT INC	REIT	673	697,634
SOUTH KOREAN WON	FOREIGN CURRENCY	25,813,331	20,414
STAR ASIA INVESTMENT CORPORA	REIT	1,480	616,716
STARHILL GLOBAL REIT	REIT	1,101,072	442,486
STARTS PROCEED INVESTMENT CO	REIT	221	395,845
STENDORREN FASTIGHETER AB	COMMON STOCK SEK.6	11,542	213,189

STORAGEVAULT CANADA INC	COMMON STOCK	195,800	869,933
STRIDE PROPERTY GROUP	STAPLED SECURITY	364,502	325,564
SUMMIT INDUSTRIAL INCOME REI	REIT	148,019	2,478,727
SUNLIGHT REAL ESTATE INVEST	REIT	839,000	362,261
SUNTEC REIT	REIT	1,672,900	1,721,923
SUPERMARKET INCOME REIT PLC	REIT GBP.01	1,066,147	1,315,583
SWEDISH KRONA	FOREIGN CURRENCY	361,241	34,670
SWIRE PROPERTIES LTD	COMMON STOCK	874,000	2,221,688
SWISS FRANC	FOREIGN CURRENCY	8,797	9,508
SWISS PRIME SITE REG	COMMON STOCK CHF2.0	63,692	5,527,151
TAG IMMOBILIEN AG	COMMON STOCK	133,795	863,666
TAKARA LEBEN REAL ESTATE INV	REIT	635	476,678
TARGET HEALTHCARE REIT PLC	REIT GBP.01	470,405	454,089
TOKYU REIT INC	REIT	833	1,305,645
TRICON RESIDENTIAL INC	COMMON STOCK	205,900	1,586,476
TRIPLE POINT SOCIAL HOUSING	REIT GBP.01	308,757	227,629
TRITAX BIG BOX REIT PLC	REIT GBP.01	1,597,900	2,667,451
TRITAX EUROBOX PLC	COMMON STOCK EUR.01	651,920	481,821
UK COMMERCIAL PROPERTY REIT LT	UK COMMERCIAL PROPERTY TRUST	561,571	392,965
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	87,335	4,543,455
UNITE GROUP PLC/THE	REIT GBP.25	270,309	2,961,465
UNITED URBAN INVESTMENT CORP	REIT	2,550	2,901,002
URBAN LOGISTICS REIT PLC	REIT GBP.01	366,844	593,926
US DOLLAR		259,878	259,878
VASTNED RETAIL NV	REIT EUR5.0	12,895	291,047
VICINITY CENTRES	REIT	3,150,167	4,269,175
VITAL HEALTHCARE PROPERTY TR	REIT	442,203	626,781
VONOVIA SE	COMMON STOCK	595,887	14,001,503
WALLENSTAM AB B SHS	COMMON STOCK SEK.5	288,697	1,221,951
WAREHOUSE REIT PLC	REIT	306,711	385,186
WAREHOUSES DE PAUW SCA	REIT	133,283	3,799,786
WAYPOINT REIT	REIT	547,627	1,020,303
WERELDHAVE NV	REIT EUR1.0	30,434	405,940
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	1,300,000	7,578,524
WIHLBORGS FASTIGHETER AB	COMMON STOCK SEK2.5	223,676	1,694,036
WORKSPACE GROUP PLC	REIT GBP1.0	116,313	621,278
XIOR STUDENT HOUSING NV	REIT	24,662	763,204

**Total : EXHIBIT K - International Real Estate Index Fund \$ 398,584,149**

**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, 2022**

**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	4,056,000	\$ 3,493,311
	ABU DHABI CRUDE OIL	4.6% 02 Nov 2047	1,724,000	1,582,218
	AEP TRANSMISSION CO LLC	2.75% 15 Aug 2051	2,583,000	1,655,161
	AERCAP IRELAND CAP/GLOBA	3.85% 29 Oct 2041	1,662,000	1,178,807
	AETNA INC	6.75% 15 Dec 2037	391,000	419,277
	ALABAMA POWER CO	4.15% 15 Aug 2044	1,384,000	1,156,581
	ALTRIA GROUP INC	4.5% 02 May 2043	530,000	400,897
	ALTRIA GROUP INC	5.95% 14 Feb 2049	1,665,000	1,492,140
	AMAZON.COM INC	4.1% 13 Apr 2062	1,493,000	1,250,208
	AMEREN ILLINOIS CO	4.15% 15 Mar 2046	882,000	745,440
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040	1,946,000	2,022,886
	AMERICAN INTL GROUP	4.5% 16 Jul 2044	1,253,000	1,090,047
	AMGEN INC	3.15% 21 Feb 2040	3,486,000	2,588,948
	AMGEN INC	4.875% 01 Mar 2053	1,623,000	1,452,423
	ANGLO AMERICAN CAPITAL	4.75% 16 Mar 2052	1,016,000	848,838
	ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	2,932,000	2,776,516
	ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	5,170,000	4,745,957
	AON CORP/AON GLOBAL HOLD	3.9% 28 Feb 2052	1,546,000	1,198,073
	APPLE INC	4.65% 23 Feb 2046	283,000	269,982
	APPLE INC	3.85% 04 Aug 2046	1,094,000	933,270
	APPLE INC	2.65% 11 May 2050	2,510,000	1,677,358
	APPLE INC	3.95% 08 Aug 2052	2,714,000	2,316,453
	APPLE INC	4.1% 08 Aug 2062	486,000	412,381
	ARCELORMITTAL SA	6.8% 29 Nov 2032	1,288,000	1,284,535
	ARIZONA PUBLIC SERVICE	3.5% 01 Dec 2049	1,014,000	694,519
	ASTRAZENECA PLC	6.45% 15 Sep 2037	489,000	554,815
	AT+T INC	4.75% 15 May 2046	2,494,000	2,133,168
	AT+T INC	5.15% 15 Nov 2046	590,000	533,513
	AT+T INC	3.5% 15 Sep 2053	5,369,000	3,662,463
	AT+T INC	3.55% 15 Sep 2055	2,415,000	1,638,529
	ATHENE GLOBAL FUNDING	2.673% 07 Jun 2031	1,037,000	802,296
	BANK OF AMERICA CORP	1% 23 Apr 2040	1,077,000	897,206
	BANK OF AMERICA CORP	1% 29 Apr 2031	4,510,000	3,689,857
	BANK OF AMERICA CORP	1% 19 Jun 2041	816,000	553,444
	BANK OF AMERICA CORP	6.11% 29 Jan 2037	2,572,000	2,616,598
	BANK OF NY MELLON CORP	1% 25 Oct 2033	536,000	559,450

BANNER HEALTH	2.907% 01 Jan 2042	1,720,000	1,265,043
BARCLAYS PLC	1% 02 Nov 2033	1,656,000	1,748,604
BAT CAPITAL CORP	5.282% 02 Apr 2050	202,000	160,628
BAT CAPITAL CORP	5.65% 16 Mar 2052	731,000	607,622
BECTON DICKINSON + CO	4.669% 06 Jun 2047	1,134,000	1,003,102
BECTON DICKINSON + CO	3.794% 20 May 2050	687,000	531,429
BERKSHIRE HATHAWAY FIN	4.4% 15 May 2042	355,000	327,977
BLACKSTONE HOLDINGS FINA	3.2% 30 Jan 2052	289,000	186,451
BOARDWALK PIPELINES LP	3.6% 01 Sep 2032	659,000	548,103
BOEING CO	5.705% 01 May 2040	622,000	594,060
BOEING CO	5.805% 01 May 2050	3,523,000	3,301,262
BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	193,000	142,762
BRIGHTHOUSE FINANCIAL IN	3.85% 22 Dec 2051	545,000	344,217
BRISTOL MYERS SQUIBB CO	4.55% 20 Feb 2048	561,000	510,661
BRISTOL MYERS SQUIBB CO	2.35% 13 Nov 2040	629,000	434,048
BRISTOL MYERS SQUIBB CO	3.55% 15 Mar 2042	1,018,000	833,376
BRISTOL MYERS SQUIBB CO	3.7% 15 Mar 2052	1,148,000	901,123
BROADCOM INC	3.5% 15 Feb 2041	3,279,000	2,357,798
BROADCOM INC	3.137% 15 Nov 2035	636,000	469,896
BURLINGTN NORTH SANTA FE	3.3% 15 Sep 2051	1,820,000	1,339,083
BURLINGTN NORTH SANTA FE	4.45% 15 Jan 2053	872,000	782,672
CALIFORNIA ST	7.3% 01 Oct 2039	3,040,000	3,692,858
CANADIAN NATL RESOURCES	4.95% 01 Jun 2047	402,000	352,618
CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	1,546,000	1,058,082
CELANESE US HOLDINGS LLC	6.379% 15 Jul 2032	732,000	701,388
CENOVUS ENERGY INC	5.4% 15 Jun 2047	1,831,000	1,657,971
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	1,704,000	1,342,939
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	1,713,000	1,409,336
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	1,786,000	1,305,923
CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	495,000	319,780
CIGNA GROUP/THE	4.9% 15 Dec 2048	613,000	558,731
CIGNA GROUP/THE	3.2% 15 Mar 2040	1,453,000	1,104,077
CITIGROUP INC	4.65% 30 Jul 2045	1,078,000	933,753
CITIGROUP INC	4.75% 18 May 2046	1,139,000	957,910
CITIGROUP INC	1% 26 Mar 2041	1,286,000	1,243,176
CITIGROUP INC	1% 24 May 2033	332,000	312,236
CITIGROUP INC	1% 17 Nov 2033	788,000	817,022
CK HUTCHISON INTNTL 21	3.125% 15 Apr 2041	544,000	398,534
COMCAST CORP	3.45% 01 Feb 2050	339,000	248,728
COMCAST CORP	2.887% 01 Nov 2051	4,296,000	2,781,102
COMCAST CORP	2.937% 01 Nov 2056	4,455,000	2,804,645
COMMONSPIRIT HEALTH	4.187% 01 Oct 2049	390,000	304,013
COMMONWEALTH EDISON CO	3% 01 Mar 2050	1,067,000	737,638
CON EDISON CO OF NY INC	5.7% 15 Jun 2040	266,000	264,870
CON EDISON CO OF NY INC	4.2% 15 Mar 2042	543,000	457,108
CON EDISON CO OF NY INC	3.7% 15 Nov 2059	951,000	689,713
CONSUMERS ENERGY CO	4.2% 01 Sep 2052	1,351,000	1,162,049
CONTINENTAL RESOURCES	4.9% 01 Jun 2044	785,000	581,379

COREBRIDGE FINANCIAL INC	4.4% 05 Apr 2052	1,112,000	890,256
COTTAGE HEALTH SYSTEM	3.304% 01 Nov 2049	956,000	681,896
CROWN CASTLE INC	4.15% 01 Jul 2050	732,000	568,317
CSX CORP	4.5% 15 Nov 2052	2,614,000	2,294,151
CVS HEALTH CORP	4.78% 25 Mar 2038	1,644,000	1,513,779
CVS HEALTH CORP	5.05% 25 Mar 2048	1,408,000	1,270,312
DCP MIDSTREAM OPERATING	5.6% 01 Apr 2044	1,412,000	1,318,709
DELL INT LLC / EMC CORP	3.375% 15 Dec 2041	1,195,000	806,386
DENVER CO PUBLIC SCHS COPS	7.017% 15 Dec 2037	450,000	515,874
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	773,000	725,847
DIAMONDBACK ENERGY INC	4.4% 24 Mar 2051	525,000	403,116
DIAMONDBACK ENERGY INC	4.25% 15 Mar 2052	527,000	392,167
DIAMONDBACK ENERGY INC	6.25% 15 Mar 2033	846,000	861,753
DOMINION ENERGY INC	3.3% 15 Apr 2041	2,027,000	1,508,352
DOMINION ENERGY INC	5.375% 15 Nov 2032	825,000	822,665
DOW CHEMICAL CO/THE	6.9% 15 May 2053	946,000	1,034,886
DPL INC	4.35% 15 Apr 2029	1,448,000	1,301,680
DTE ELECTRIC CO	2.95% 01 Mar 2050	1,410,000	971,561
DTE ELECTRIC CO	3.25% 01 Apr 2051	230,000	166,437
DUKE ENERGY CAROLINAS	6.1% 01 Jun 2037	1,256,000	1,315,597
DUKE ENERGY CAROLINAS	3.7% 01 Dec 2047	205,000	158,506
DUKE ENERGY CORP	3.95% 15 Aug 2047	195,000	148,730
DUKE ENERGY FLORIDA LLC	4.2% 15 Jul 2048	1,214,000	1,026,656
DUKE ENERGY FLORIDA LLC	3% 15 Dec 2051	977,000	663,334
DUKE ENERGY PROGRESS LLC	4.15% 01 Dec 2044	1,593,000	1,339,522
EDISON INTERNATIONAL	5.75% 15 Jun 2027	1,432,000	1,438,387
EDISON INTERNATIONAL	6.95% 15 Nov 2029	360,000	377,759
ELEVANCE HEALTH INC	4.55% 15 May 2052	733,000	644,908
ELEVANCE HEALTH INC	6.1% 15 Oct 2052	1,242,000	1,341,199
ENEL FINANCE INTL NV	7.75% 14 Oct 2052	695,000	748,286
ENERGY TRANSFER LP	5.75% 15 Feb 2033	1,547,000	1,524,383
ENERGY TRANSFER LP	5% 15 May 2050	1,243,000	1,007,340
ENERGY TRANSFER LP	6.25% 15 Apr 2049	1,237,000	1,159,292
ENTERGY CORP	3.75% 15 Jun 2050	328,000	243,714
ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	2,470,000	2,244,711
EQUINOR ASA	3.95% 15 May 2043	1,961,000	1,648,221
EXELON CORP	5.625% 15 Jun 2035	1,659,000	1,695,896
EXELON CORP	4.1% 15 Mar 2052	1,533,000	1,237,514
EXXON MOBIL CORPORATION	4.227% 19 Mar 2040	1,526,000	1,379,504
EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	2,246,000	1,699,908
FEDEX CORP	4.55% 01 Apr 2046	1,762,000	1,439,871
* FIDELITY NATL INFO SERV	5.625% 15 Jul 2052	551,000	512,413
FIRSTENERGY CORP	3.4% 01 Mar 2050	573,000	379,154
FIRSTENERGY TRANSMISSION	5.45% 15 Jul 2044	1,246,000	1,164,823
FIRSTENERGY TRANSMISSION	4.55% 01 Apr 2049	289,000	236,445
FLORIDA POWER + LIGHT CO	3.7% 01 Dec 2047	2,550,000	2,066,010
FMG RESOURCES AUG 2006	6.125% 15 Apr 2032	530,000	494,315
FORD FOUNDATION/THE	2.815% 01 Jun 2070	880,000	522,817

FORD MOTOR COMPANY	6.1% 19 Aug 2032	155,000	143,580
FORD MOTOR CREDIT CO LLC	7.35% 04 Nov 2027	1,588,000	1,627,224
FREEPORT INDONESIA PT	6.2% 14 Apr 2052	706,000	618,491
GENERAL MOTORS CO	6.25% 02 Oct 2043	1,150,000	1,071,237
GENERAL MOTORS CO	6.75% 01 Apr 2046	766,000	740,852
GEORGIA POWER CO	5.125% 15 May 2052	1,050,000	991,053
GILEAD SCIENCES INC	2.6% 01 Oct 2040	2,166,000	1,525,774
GLENCORE FUNDING LLC	3.375% 23 Sep 2051	652,000	431,174
GLOBAL PAYMENTS INC	5.95% 15 Aug 2052	1,054,000	959,635
GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	749,000	593,178
GOLDMAN SACHS GROUP INC	1% 24 Feb 2043	4,469,000	3,310,859
GOVERNMENT STIF 3	GOVERNMENT STIF 3	3,599,457	3,599,457
HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	1,070,000	1,081,524
HCA INC	4.625% 15 Mar 2052	1,375,000	1,078,303
HCA INC	4.375% 15 Mar 2042	617,000	495,932
HESS CORP	5.6% 15 Feb 2041	691,000	652,857
HESS CORP	5.8% 01 Apr 2047	991,000	951,073
HOAG MEMORIAL HOSPITAL	3.803% 15 Jul 2052	1,078,000	849,238
HOME DEPOT INC	3.625% 15 Apr 2052	2,757,000	2,161,957
HORMEL FOODS CORP	3.05% 03 Jun 2051	1,278,000	889,181
HSBC HOLDINGS PLC	6.5% 15 Sep 2037	1,281,000	1,228,466
HSBC HOLDINGS PLC	1% 03 Nov 2033	946,000	1,003,772
* IBM CORP	2.85% 15 May 2040	1,089,000	792,324
* IBM CORP	4.9% 27 Jul 2052	1,559,000	1,432,191
IDAHO ENERGY RESOURCES AUTH TR	2.861% 01 Sep 2046	750,000	517,300
ILLINOIS ST	5.1% 01 Jun 2033	3,305,000	3,161,421
INTEL CORP	3.25% 15 Nov 2049	953,000	651,671
INTEL CORP	4.9% 05 Aug 2052	2,027,000	1,809,361
INTERPUBLIC GROUP COS	3.375% 01 Mar 2041	1,133,000	802,640
ISRAEL ELECTRIC CORP LTD	3.75% 22 Feb 2032	1,046,000	916,714
JAB HOLDINGS BV	4.5% 08 Apr 2052	572,000	390,064
JOHNSON + JOHNSON	3.4% 15 Jan 2038	1,027,000	878,722
* JPMORGAN CHASE + CO	1% 15 Nov 2048	1,652,000	1,303,478
* JPMORGAN CHASE + CO	1% 22 Apr 2051	2,208,000	1,474,657
* JPMORGAN CHASE + CO	1% 25 Jul 2033	621,000	592,875
* JPMORGAN CHASE + CO	5.4% 06 Jan 2042	1,181,000	1,166,875
KAISER FOUNDATION HOSPIT	2.81% 01 Jun 2041	1,088,000	793,196
KAISER FOUNDATION HOSPIT	3.002% 01 Jun 2051	1,033,000	703,897
KINDER MORGAN ENER PART	6.5% 01 Feb 2037	639,000	649,639
KINDER MORGAN INC	3.25% 01 Aug 2050	655,000	426,235
KINDER MORGAN INC	5.45% 01 Aug 2052	1,442,000	1,298,824
KRAFT HEINZ FOODS CO	4.375% 01 Jun 2046	2,944,000	2,412,932
LIBERTY MUTUAL GROUP INC	3.95% 15 May 2060	606,000	400,711
LINCOLN NATIONAL CORP	7% 15 Jun 2040	402,000	418,382
LOCKHEED MARTIN CORP	5.7% 15 Nov 2054	2,729,000	2,901,500
LOWE S COS INC	2.8% 15 Sep 2041	1,862,000	1,276,755

LOWE S COS INC	5.625% 15 Apr 2053	1,667,000	1,611,672
LXP INDUSTRIAL TRUST	2.375% 01 Oct 2031	495,000	376,146
LYB INT FINANCE III	4.2% 15 Oct 2049	367,000	275,349
LYB INT FINANCE III	4.2% 01 May 2050	2,195,000	1,641,377
MARATHON PETROLEUM CORP	4.75% 15 Sep 2044	1,215,000	1,021,268
MASS INSTITUTE OF TECH	3.067% 01 Apr 2052	1,528,000	1,132,783
MCDONALD S CORP	4.45% 01 Sep 2048	902,000	792,696
MDC HOLDINGS INC	6% 15 Jan 2043	699,000	572,677
MERCK + CO INC	2.75% 10 Dec 2051	993,000	671,109
* METLIFE INC	6.4% 15 Dec 2066	1,148,000	1,116,453
* METLIFE INC	4.721% 15 Dec 2044	1,090,000	991,922
MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	268,000	201,590
MICRON TECHNOLOGY INC	3.366% 01 Nov 2041	235,000	158,265
MICROSOFT CORP	2.525% 01 Jun 2050	2,474,000	1,650,628
MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	661,000	569,531
MOODY S CORPORATION	2.75% 19 Aug 2041	1,747,000	1,227,757
MORGAN STANLEY	1% 25 Jan 2052	860,000	536,846
MORGAN STANLEY	4.375% 22 Jan 2047	834,000	714,029
MPLX LP	5.5% 15 Feb 2049	1,427,000	1,265,064
NESTLE HOLDINGS INC	4.7% 15 Jan 2053	652,000	618,598
NEW JERSEY ST TRANSPRTN TRUST	6.561% 15 Dec 2040	430,000	461,639
NEW YORK CITY NY MUNI WTR FIN	5.724% 15 Jun 2042	465,000	500,310
NEW YORK ST DORM AUTH ST PERSO	2.202% 15 Mar 2034	1,150,000	864,664
NEW YORK ST DORM AUTH ST PERSO	5.427% 15 Mar 2039	600,000	607,844
NEW YORK ST DORM AUTH ST PERSO	3.19% 15 Feb 2043	1,130,000	842,807
NISOURCE INC	5.95% 15 Jun 2041	857,000	869,872
NORFOLK SOUTHERN CORP	3.05% 15 May 2050	2,157,000	1,453,796
NORFOLK SOUTHERN CORP	4.55% 01 Jun 2053	432,000	378,410
NORTHERN STATES PWR MINN	4.5% 01 Jun 2052	1,092,000	995,675
NXP BV/NXP FDG/NXP USA	3.25% 11 May 2041	1,586,000	1,108,582
NXP BV/NXP FDG/NXP USA	3.4% 01 May 2030	364,000	315,133
OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	1,623,000	1,677,030
ONCOR ELECTRIC DELIVERY	2.7% 15 Nov 2051	794,000	520,856
ONEOK INC	7.15% 15 Jan 2051	780,000	798,104
ONEOK INC	6.1% 15 Nov 2032	895,000	900,397
ORACLE CORP	5.375% 15 Jul 2040	830,000	766,812
ORACLE CORP	3.6% 01 Apr 2040	192,000	142,871
ORACLE CORP	3.6% 01 Apr 2050	3,910,000	2,668,340
ORACLE CORP	3.65% 25 Mar 2041	3,668,000	2,726,461
PACIFIC GAS + ELECTRIC	4.6% 15 Jun 2043	347,000	264,785
PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	1,936,000	1,313,731
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	202,000	158,764
PACIFIC GAS + ELECTRIC	4.5% 01 Jul 2040	1,424,000	1,118,680
PACIFICORP	4.125% 15 Jan 2049	1,346,000	1,110,194
PACIFICORP	5.35% 01 Dec 2053	1,008,000	1,011,931
PARAMOUNT GLOBAL	4.375% 15 Mar 2043	1,128,000	782,956



PECO ENERGY CO	2.85% 15 Sep 2051	588,000	391,873
PERUSAHAAN LISTRIK NEGAR	4.875% 17 Jul 2049	521,000	411,434
PFIZER INC	4.4% 15 May 2044	1,662,000	1,551,627
PHILIP MORRIS INTL INC	5.75% 17 Nov 2032	1,407,000	1,443,568
PLAINS ALL AMER PIPELINE	6.65% 15 Jan 2037	978,000	969,100
PNC FINANCIAL SERVICES	1% 06 Jun 2033	555,000	514,457
PORT AUTH OF NEW YORK NEW JE	3.287% 01 Aug 2069	689,000	458,062
PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	1,185,000	1,128,541
PROGRESSIVE CORP	3.7% 15 Mar 2052	1,933,000	1,490,188
* PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	719,000	647,833
QATAR ENERGY	3.125% 12 Jul 2041	448,000	343,643
QUALCOMM INC	6% 20 May 2053	1,441,000	1,544,680
RAYTHEON TECH CORP	2.82% 01 Sep 2051	3,621,000	2,370,307
REPUBLIC OF CHILE	2.55% 27 Jul 2033	1,814,000	1,429,468
REPUBLIC OF CHILE	4.34% 07 Mar 2042	1,667,000	1,416,467
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	81,000	59,837
REPUBLIC OF COLOMBIA	4.125% 15 May 2051	580,000	349,015
REPUBLIC OF INDONESIA	3.05% 12 Mar 2051	1,618,000	1,176,464
REPUBLIC OF PANAMA	4.5% 19 Jan 2063	2,739,000	1,937,103
REPUBLIC OF PERU	3.55% 10 Mar 2051	1,883,000	1,349,621
REPUBLIC OF PERU	3% 15 Jan 2034	461,000	365,914
REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	1,655,000	1,405,376
REPUBLIC OF PHILIPPINES	2.95% 05 May 2045	491,000	355,892
REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	556,000	547,888
REYNOLDS AMERICAN INC	5.7% 15 Aug 2035	1,191,000	1,081,988
RIO TINTO FIN USA LTD	2.75% 02 Nov 2051	1,024,000	681,748
ROCHE HOLDINGS INC	2.607% 13 Dec 2051	1,903,000	1,243,706
ROCKEFELLER FOUNDATION	2.492% 01 Oct 2050	634,000	403,940
ROGERS COMMUNICATIONS IN	4.55% 15 Mar 2052	725,000	563,941
S+P GLOBAL INC	3.25% 01 Dec 2049	891,000	643,159
S+P GLOBAL INC	3.7% 01 Mar 2052	647,000	506,083
SAN DIEGO G + E	3.75% 01 Jun 2047	899,000	707,216
SAN DIEGO G + E	3.32% 15 Apr 2050	382,000	275,605
SAUDI ARABIAN OIL CO	3.25% 24 Nov 2050	1,075,000	752,436
SEATTLE CHILDREN HOSP	2.719% 01 Oct 2050	1,268,000	804,229
SEMPRA ENERGY	6% 15 Oct 2039	1,456,000	1,484,523
SEMPRA ENERGY	4% 01 Feb 2048	383,000	301,318
SHELL INTERNATIONAL FIN	3.125% 07 Nov 2049	1,322,000	938,620
SHELL INTERNATIONAL FIN	2.875% 26 Nov 2041	1,741,000	1,274,691
SHELL INTERNATIONAL FIN	3% 26 Nov 2051	1,748,000	1,192,014
SOCIETE GENERALE	1% 21 Jan 2043	372,000	252,659
SOUTHERN CAL EDISON	4.05% 15 Mar 2042	682,000	546,800
SOUTHERN CAL EDISON	4.125% 01 Mar 2048	398,000	318,862
SOUTHERN CAL EDISON	5.45% 01 Jun 2052	329,000	317,024
SOUTHERN CO	5.7% 15 Oct 2032	501,000	500,472
SOUTHERN CO	5.7% 15 Oct 2032	230,000	235,840
STANFORD HEALTH CARE	3.027% 15 Aug 2051	1,796,000	1,202,117
STARBUCKS CORP	4.45% 15 Aug 2049	2,157,000	1,854,006



STATE OF ISRAEL	3.375% 15 Jan 2050	1,858,000	1,431,719
STATE OF QATAR	4.4% 16 Apr 2050	655,000	598,041
SYSCO CORPORATION	6.6% 01 Apr 2050	510,000	552,478
SYSCO CORPORATION	3.15% 14 Dec 2051	901,000	600,634
T MOBILE USA INC	4.5% 15 Apr 2050	1,592,000	1,308,560
T MOBILE USA INC	3% 15 Feb 2041	1,641,000	1,166,127
T MOBILE USA INC	5.8% 15 Sep 2062	700,000	685,202
TARGA RESOURCES CORP	4.95% 15 Apr 2052	886,000	708,047
TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	1,754,000	1,420,898
TEMASEK FINANCIAL I LTD	2.375% 02 Aug 2041	451,000	320,048
TIME WARNER CABLE LLC	7.3% 01 Jul 2038	340,000	340,282
TIME WARNER CABLE LLC	5.5% 01 Sep 2041	1,340,000	1,121,955
UNION ELECTRIC CO	3.9% 01 Apr 2052	1,850,000	1,509,545
UNION PACIFIC CORP	3.375% 14 Feb 2042	1,958,000	1,567,790
UNION PACIFIC CORP	3.5% 14 Feb 2053	699,000	530,471
UNITED MEXICAN STATES	3.771% 24 May 2061	299,000	190,382
UNITED MEXICAN STATES	4.28% 14 Aug 2041	3,156,000	2,456,914
UNITED MEXICAN STATES	4.4% 12 Feb 2052	3,838,000	2,835,399
UNITEDHEALTH GROUP INC	5.95% 15 Feb 2041	846,000	900,779
UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	2,140,000	1,762,953
UNITEDHEALTH GROUP INC	3.05% 15 May 2041	1,957,000	1,479,942
UNITEDHEALTH GROUP INC	5.875% 15 Feb 2053	2,415,000	2,632,761
UNIV OF CALIFORNIA CA REVENUES	5.946% 15 May 2045	400,000	428,582
UNIV SOUTHERN CALIFORNIA	3.226% 01 Oct 2120	660,000	391,453
UNIVERSITY OF MIAMI	4.063% 01 Apr 2052	560,000	462,168
US 10YR ULTRA FUT MAR23	XCBT 20230322	100,000	(2,359)
US 5YR NOTE (CBT) MAR23	XCBT 20230331	(9,200,000)	34,158
US DOLLAR		1,958,165	1,958,165
US LONG BOND(CBT) MAR23	XCBT 20230322	7,000,000	(131,814)
US TREASURY N/B	3% 15 Aug 2052	2,126,000	3,040,517
US TREASURY N/B	4% 15 Nov 2042	4,560,000	5,489,277
US TREASURY N/B	4.125% 15 Nov 2032	3,074,000	3,147,968
US ULTRA BOND CBT MAR23	XCBT 20230322	2,500,000	(87,259)
VALE SA	5.625% 11 Sep 2042	294,000	280,564
VALERO ENERGY CORP	4% 01 Jun 2052	1,135,000	856,085
VERIZON COMMUNICATIONS	4.272% 15 Jan 2036	3,732,000	3,347,305
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	2,133,000	1,447,603
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	2,157,000	1,632,871
VIATRIS INC	4% 22 Jun 2050	528,000	328,321
VIRGINIA ELEC + POWER CO	4% 15 Jan 2043	716,000	583,977
VISA INC	4.3% 14 Dec 2045	1,249,000	1,148,393
VMWARE INC	2.2% 15 Aug 2031	1,667,000	1,268,987
VODAFONE GROUP PLC	4.25% 17 Sep 2050	920,000	713,644
WALGREENS BOOTS ALLIANCE	4.1% 15 Apr 2050	404,000	299,307
WALT DISNEY COMPANY/THE	6.55% 15 Mar 2033	1,581,000	1,751,701
WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	2,105,000	2,312,785
WARNERMEDIA HOLDINGS INC	5.05% 15 Mar 2042	3,800,000	2,937,818
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	587,000	432,449

WELLS FARGO + COMPANY	4.9% 17 Nov 2045	2,196,000	1,908,631
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	1,084,000	911,373
WELLS FARGO + COMPANY	1% 30 Apr 2041	2,156,000	1,547,081
WELLS FARGO + COMPANY	1% 25 Apr 2053	874,000	747,436
WILLIAMS COMPANIES INC	3.5% 15 Oct 2051	892,000	613,179
WILLIAMS COMPANIES INC	5.3% 15 Aug 2052	1,543,000	1,395,690
<b>Total : EXHIBIT L - LONG-TERM CREDIT FUND</b>			<b>\$ 353,564,335</b>

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**n / a - Cost is not applicable**

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022****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	3.625% 15 Oct 2047	700,000	\$	524,615
	3M COMPANY	3.25% 26 Aug 2049	320,000		223,971
	3M COMPANY	3.7% 15 Apr 2050	140,000		107,818
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	220,000		216,295
	ABBVIE INC	4.7% 14 May 2045	500,000		449,845
	ABBVIE INC	4.05% 21 Nov 2039	1,140,000		981,848
	ABBVIE INC	4.25% 21 Nov 2049	1,690,000		1,428,202
	ABBVIE INC	4.55% 15 Mar 2035	415,000		389,839
	ADVANCED MICRO DEVICES	4.393% 01 Jun 2052	360,000		320,123
	ADVENT HEALTH SYSTEM	3.63% 01 Mar 2049	100,000		70,928
	AEP TRANSMISSION CO LLC	3.8% 15 Jun 2049	310,000		242,755
	AEP TRANSMISSION CO LLC	3.15% 15 Sep 2049	80,000		55,730
	AEP TRANSMISSION CO LLC	3.65% 01 Apr 2050	120,000		92,308
	AEP TRANSMISSION CO LLC	4.5% 15 Jun 2052	160,000		142,674
	AERCAP IRELAND CAP/GLOBA	3.4% 29 Oct 2033	370,000		282,188
	AERCAP IRELAND CAP/GLOBA	3.85% 29 Oct 2041	530,000		375,913
	AETNA INC	3.875% 15 Aug 2047	360,000		279,083
	AHS HOSPITAL CORP	5.024% 01 Jul 2045	160,000		153,845
	AIA GROUP LTD	3.2% 16 Sep 2040	310,000		223,299
	ALEXANDRIA REAL ESTATE E	3% 18 May 2051	550,000		352,077
	ALIBABA GROUP HOLDING	2.7% 09 Feb 2041	870,000		561,046
	ALIBABA GROUP HOLDING	3.15% 09 Feb 2051	1,080,000		678,823
	ALLSTATE CORP	4.2% 15 Dec 2046	225,000		187,205
	ALPHABET INC	2.25% 15 Aug 2060	820,000		468,425
	ALTRIA GROUP INC	3.875% 16 Sep 2046	70,000		46,883
	ALTRIA GROUP INC	5.8% 14 Feb 2039	1,700,000		1,566,516
	ALTRIA GROUP INC	5.95% 14 Feb 2049	1,700,000		1,523,506
	ALTRIA GROUP INC	6.2% 14 Feb 2059	301,000		282,248
	ALTRIA GROUP INC	3.4% 04 Feb 2041	350,000		232,232
	AMAZON.COM INC	2.5% 03 Jun 2050	100,000		63,674
	AMAZON.COM INC	3.1% 12 May 2051	1,200,000		864,876
	AMAZON.COM INC	3.25% 12 May 2061	370,000		258,452
	AMAZON.COM INC	3.95% 13 Apr 2052	20,000		16,856
	AMERICAN EXPRESS CO	1% 31 Dec 2099	180,000		148,050
	AMERICAN MUNI PWR OHIO INC OH	6.27% 15 Feb 2050	435,000		457,690
	AMERICO LIFE INC	3.45% 15 Apr 2031	170,000		128,639

AMFAM HOLDINGS INC	3.833% 11 Mar 2051	230,000	151,685
AMGEN INC	4.663% 15 Jun 2051	236,000	203,288
ANHEUSER BUSCH CO/INBEV	4.7% 01 Feb 2036	305,000	288,826
ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	940,000	862,901
ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	210,000	180,512
ANHEUSER BUSCH INBEV WOR	5.8% 23 Jan 2059	1,520,000	1,572,729
ANHEUSER BUSCH INBEV WOR	4.375% 15 Apr 2038	230,000	207,833
ANHEUSER BUSCH INBEV WOR	4.6% 15 Apr 2048	349,000	307,539
APACHE CORP	5.25% 01 Feb 2042	20,000	16,400
APACHE CORP	4.75% 15 Apr 2043	925,000	697,672
APPLE INC	2.65% 11 May 2050	470,000	314,087
ARCELORMITTAL	7% 15 Oct 2039	70,000	70,674
ARCELORMITTAL	6.75% 01 Mar 2041	170,000	165,932
ARGENTINE PESO	FOREIGN CURRENCY	74,986	423
AT+T INC	4.35% 15 Jun 2045	737,000	598,650
AT+T INC	4.8% 15 Jun 2044	164,000	142,049
AT+T INC	3.5% 01 Feb 2061	480,000	317,256
AT+T INC	3.5% 15 Sep 2053	178,000	121,423
AT+T INC	3.55% 15 Sep 2055	2,950,000	2,001,516
AT+T INC	3.8% 01 Dec 2057	360,000	250,654
AVOLON HOLDINGS FNDG LTD	3.95% 01 Jul 2024	50,000	47,918
BANK OF AMERICA CORP	1% 23 Jul 2029	710,000	664,688
BANK OF AMERICA CORP	1% 07 Feb 2030	370,000	336,952
BANK OF AMERICA CORP	1% 15 Mar 2050	480,000	396,696
BANK OF AMERICA CORP	1% 29 Apr 2031	80,000	65,452
BANK OF AMERICA CORP	1% 19 Jun 2041	1,590,000	1,078,402
BANK OF AMERICA CORP	1% 24 Oct 2031	640,000	489,453
BANK OF AMERICA CORP	1% 24 Oct 2051	300,000	186,867
BANK OF AMERICA CORP	1% 22 Apr 2032	750,000	602,235
BANK OF AMERICA CORP	1% 22 Apr 2042	1,180,000	871,760
BANK OF AMERICA CORP	1% 21 Jul 2032	630,000	485,881
BANK OF AMERICA CORP	1% 21 Sep 2036	1,140,000	840,659
BANK OF AMERICA CORP	1% 20 Oct 2032	310,000	244,023
BAPTIST HEALTHCARE	3.54% 15 Aug 2050	230,000	164,066
BARCLAYS PLC	1% 20 Jun 2030	500,000	461,010
BARRICK NA FINANCE LLC	5.7% 30 May 2041	100,000	101,120
BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039	1,025,000	1,054,623
BAT CAPITAL CORP	4.39% 15 Aug 2037	10,000	7,814
BAT CAPITAL CORP	3.734% 25 Sep 2040	470,000	321,038
BECTON DICKINSON + CO	4.685% 15 Dec 2044	18,000	16,164
BECTON DICKINSON + CO	4.669% 06 Jun 2047	270,000	238,834
BERKSHIRE HATHAWAY ENERG	6.125% 01 Apr 2036	1,028,000	1,083,152
BERKSHIRE HATHAWAY FIN	4.2% 15 Aug 2048	1,600,000	1,423,056
BHP BILLITON FIN USA LTD	4.125% 24 Feb 2042	365,000	320,368
BHP BILLITON FIN USA LTD	5% 30 Sep 2043	17,000	16,601
BLACKSTONE HOLDINGS FINA	6.25% 15 Aug 2042	120,000	119,892
BLACKSTONE HOLDINGS FINA	3.2% 30 Jan 2052	390,000	251,612
BNP PARIBAS	1% 31 Dec 2099	1,300,000	1,281,800

BNP PARIBAS	1% 31 Dec 2099	240,000	250,394
BNP PARIBAS	2.824% 26 Jan 2041	630,000	391,816
BNP PARIBAS	1% 19 Apr 2032	360,000	282,445
BOEING CO	6.875% 15 Mar 2039	540,000	572,897
BOEING CO	3.3% 01 Mar 2035	350,000	260,775
BOEING CO	3.9% 01 May 2049	350,000	247,625
BOEING CO	3.95% 01 Aug 2059	730,000	492,005
BOEING CO	5.805% 01 May 2050	590,000	552,865
BOEING CO	5.93% 01 May 2060	500,000	460,395
BON SECOURS MERCY	3.205% 01 Jun 2050	550,000	356,994
BP CAP MARKETS AMERICA	3% 24 Feb 2050	1,090,000	736,905
BPCE SA	1% 19 Oct 2032	410,000	299,731
BPCE SA	1% 19 Oct 2042	250,000	163,880
BRISTOL MYERS SQUIBB CO	4.125% 15 Jun 2039	200,000	179,230
BRISTOL MYERS SQUIBB CO	4.25% 26 Oct 2049	700,000	605,976
BRISTOL MYERS SQUIBB CO	4.35% 15 Nov 2047	70,000	61,973
BRISTOL MYERS SQUIBB CO	2.55% 13 Nov 2050	50,000	31,665
BRITISH TELECOMMUNICATIO	9.625% 15 Dec 2030	270,000	323,193
BROADCOM INC	4.15% 15 Nov 2030	97,000	87,141
BROADCOM INC	3.187% 15 Nov 2036	12,000	8,701
BROADCOM INC	4.926% 15 May 2037	130,000	114,139
BURLINGTN NORTH SANTA FE	4.55% 01 Sep 2044	350,000	319,372
BWS074161 CDS USD P F 1.00000	1% 20 Jun 2027	(10,180,000)	(10,287,073)
BWS074161 CDS USD R V 03MEVENT	1% 20 Jun 2027	10,180,000	10,180,000
BWS074344 CDS USD P F 5.00000	5% 20 Jun 2027	(5,088,600)	(5,193,965)
BWS074344 CDS USD R V 03MEVENT	1% 20 Jun 2027	5,088,600	5,088,600
CALIFORNIA INSTITUTE OF	4.7% 01 Nov 2111	200,000	167,126
CALIFORNIA INSTITUTE OF	3.65% 01 Sep 2119	500,000	320,910
CALIFORNIA ST	7.3% 01 Oct 2039	1,675,000	2,034,716
CAMERON LNG LLC	3.701% 15 Jan 2039	400,000	317,724
CANADIAN NATL RESOURCES	6.25% 15 Mar 2038	300,000	299,199
CANADIAN PACIFIC RAILWAY	3% 02 Dec 2041	310,000	234,527
CANADIAN PACIFIC RAILWAY	3.1% 02 Dec 2051	360,000	246,384
CARLYLE FINANCE LLC	5.65% 15 Sep 2048	50,000	44,914
CARLYLE HOLDINGS II FIN	5.625% 30 Mar 2043	190,000	170,510
CARRIER GLOBAL CORP	3.577% 05 Apr 2050	30,000	21,587
CENTENE CORP	4.625% 15 Dec 2029	250,000	229,053
CENTENE CORP	3.375% 15 Feb 2030	540,000	457,223
CENTENE CORP	3% 15 Oct 2030	110,000	90,246
CENTERPOINT ENER HOUSTON	4.5% 01 Apr 2044	600,000	540,792
CENTERPOINT ENER HOUSTON	4.25% 01 Feb 2049	180,000	157,927
CHARLES SCHWAB CORP	1% 31 Dec 2099	580,000	461,436
CHARTER COMM OPT LLC/CAP	6.484% 23 Oct 2045	1,585,000	1,433,125
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	180,000	148,091
CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	310,000	236,880
CHARTER COMM OPT LLC/CAP	3.85% 01 Apr 2061	70,000	40,493
CHILDREN S HOSPITAL/DC	2.928% 15 Jul 2050	170,000	105,908
CHUBB INA HOLDINGS INC	3.05% 15 Dec 2061	420,000	273,630

CI FINANCIAL CORP	4.1% 15 Jun 2051	230,000	136,753
CIGNA GROUP/THE	4.8% 15 Aug 2038	730,000	682,776
CIGNA GROUP/THE	4.9% 15 Dec 2048	480,000	437,506
CIGNA GROUP/THE	3.875% 15 Oct 2047	380,000	294,245
CIGNA GROUP/THE	3.4% 15 Mar 2050	590,000	421,390
CIMAREX ENERGY CO	4.375% 15 Mar 2029	280,000	216,891
CITIGROUP INC	8.125% 15 Jul 2039	400,000	493,704
CITIGROUP INC	5.3% 06 May 2044	795,000	719,729
CITIGROUP INC	4.65% 30 Jul 2045	1,908,000	1,652,691
CITIGROUP INC	4.65% 23 Jul 2048	210,000	183,971
CITIGROUP INC	1% 03 Nov 2042	330,000	230,432
CITIGROUP INC	1% 17 Mar 2033	270,000	232,187
CITY OF HOPE/THE	5.623% 15 Nov 2043	490,000	484,037
CLAREMONT MCKENNA	3.775% 01 Jan 2122	50,000	32,031
CLEVELAND CLINIC FOUND	4.858% 01 Jan 2114	90,000	77,626
CLEVELAND ELECTRIC ILLUM	5.95% 15 Dec 2036	370,000	368,564
COMCAST CORP	3.969% 01 Nov 2047	240,000	192,533
COMCAST CORP	3.999% 01 Nov 2049	2,059,000	1,642,032
COMCAST CORP	3.9% 01 Mar 2038	70,000	60,960
COMCAST CORP	3.75% 01 Apr 2040	190,000	157,685
COMCAST CORP	2.887% 01 Nov 2051	1,594,000	1,031,908
COMCAST CORP	2.937% 01 Nov 2056	613,000	385,914
COMCAST CORP	2.987% 01 Nov 2063	1,684,000	1,030,776
COMISION FEDERAL DE ELEC	3.348% 09 Feb 2031	200,000	157,230
COMISION FEDERAL DE ELEC	4.677% 09 Feb 2051	290,000	189,402
COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	480,000	403,238
COMMONSPIRIT HEALTH	3.817% 01 Oct 2049	180,000	135,466
COMMONSPIRIT HEALTH	2.782% 01 Oct 2030	100,000	82,510
COMMONSPIRIT HEALTH	3.91% 01 Oct 2050	60,000	44,553
COMMONWEALTH BANK AUST	3.743% 12 Sep 2039	430,000	317,624
COMMONWEALTH EDISON CO	4.35% 15 Nov 2045	1,165,000	1,001,376
COMMONWEALTH EDISON CO	3.75% 15 Aug 2047	20,000	15,684
COMMONWEALTH EDISON CO	4% 01 Mar 2048	160,000	132,237
COMMONWEALTH EDISON CO	4% 01 Mar 2049	180,000	146,680
COMMUNITY HEALTH NETWORK	3.099% 01 May 2050	840,000	531,266
CON EDISON CO OF NY INC	3.95% 01 Mar 2043	330,000	264,967
CON EDISON CO OF NY INC	3% 01 Dec 2060	460,000	288,659
CONNECTICUT LIGHT + PWR	4.3% 15 Apr 2044	130,000	112,315
CONOCOPHILLIPS	5.9% 15 May 2038	220,000	233,171
CONSUMERS ENERGY CO	2.5% 01 May 2060	150,000	85,733
CONTINENTAL RESOURCES	4.9% 01 Jun 2044	210,000	155,528
CONTINENTAL RESOURCES	2.875% 01 Apr 2032	450,000	334,427
COOPERATIEVE RABOBANK UA	5.25% 04 Aug 2045	770,000	698,236
CORNING INC	3.9% 15 Nov 2049	130,000	95,581
COTTAGE HEALTH SYSTEM	3.304% 01 Nov 2049	290,000	206,851
CREDIT AGRICOLE SA	1% 29 Dec 2049	510,000	517,099
CREDIT SUISSE GROUP AG	1% 31 Dec 2099	530,000	426,671
CREDIT SUISSE GROUP AG	1% 31 Dec 2099	250,000	181,500

CREDIT SUISSE GROUP AG	1% 31 Dec 2099	250,000	180,000
CREDIT SUISSE GROUP AG	1% 14 May 2032	250,000	173,990
CREDIT SUISSE GROUP AG	1% 31 Dec 2099	1,690,000	1,485,290
CREDIT SUISSE GROUP AG	1% 12 Aug 2033	800,000	704,256
CREDIT SUISSE GROUP AG	1% 15 Nov 2033	390,000	402,199
CREDIT SUISSE GROUP AG	1% 29 Dec 2049	450,000	354,492
CREDIT SUISSE USA INC	7.125% 15 Jul 2032	20,000	20,268
CSL FINANCE PLC	4.625% 27 Apr 2042	120,000	107,521
CSL FINANCE PLC	4.95% 27 Apr 2062	200,000	178,908
CURRENCY CONTRACT	BRL/USD	—	4,753
CURRENCY CONTRACT	EUR/USD	—	108,490
CURRENCY CONTRACT	MXN/USD	—	48,162
CVS HEALTH CORP	5.125% 20 Jul 2045	665,000	607,604
CVS HEALTH CORP	4.78% 25 Mar 2038	1,280,000	1,178,611
CVS HEALTH CORP	5.05% 25 Mar 2048	1,360,000	1,227,006
CVS HEALTH CORP	2.7% 21 Aug 2040	800,000	552,152
DALLAS FORT WORTH TX INTERNATI	4.507% 01 Nov 2051	130,000	118,014
DCP MIDSTREAM OPERATING	3.25% 15 Feb 2032	250,000	206,595
DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	260,000	244,915
DEUTSCHE TELEKOM INT FIN	8.75% 15 Jun 2030	340,000	402,387
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	660,000	619,740
DEVON ENERGY CORPORATION	4.75% 15 May 2042	160,000	136,357
DEVON ENERGY CORPORATION	5% 15 Jun 2045	1,110,000	959,462
DH EUROPE FINANCE II	3.25% 15 Nov 2039	100,000	80,606
DIAMONDBACK ENERGY INC	4.4% 24 Mar 2051	230,000	176,603
DIAMONDBACK ENERGY INC	6.25% 15 Mar 2053	510,000	497,102
DIVERSIFIED HEALTHCARE T	4.75% 01 May 2024	140,000	120,837
DOMINION ENERGY INC	5.95% 15 Jun 2035	985,000	995,303
DTE ELECTRIC CO	3.75% 15 Aug 2047	280,000	221,718
DTE ELECTRIC CO	3.25% 01 Apr 2051	230,000	166,437
DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	555,000	551,465
DUKE ENERGY CAROLINAS	3.2% 15 Aug 2049	970,000	687,381
DUKE ENERGY FLORIDA LLC	3% 15 Dec 2051	270,000	183,317
DUKE ENERGY FLORIDA LLC	5.95% 15 Nov 2052	290,000	310,825
DUKE ENERGY INDIANA LLC	3.25% 01 Oct 2049	220,000	154,097
DUKE ENERGY OHIO INC	4.3% 01 Feb 2049	420,000	347,239
DUKE UNIVERSITY HEALTH	3.92% 01 Jun 2047	130,000	105,684
EATON CORP	4.15% 02 Nov 2042	490,000	419,435
ECOPETROL SA	5.875% 28 May 2045	400,000	279,740
ECOPETROL SA	4.625% 02 Nov 2031	30,000	22,995
ECOPETROL SA	5.875% 02 Nov 2051	260,000	175,708
EDISON INTERNATIONAL	1% 31 Dec 2099	440,000	364,109
EDISON INTERNATIONAL	1% 31 Dec 2099	220,000	184,294
ELEVANCE HEALTH INC	4.55% 01 Mar 2048	350,000	308,959
ELEVANCE HEALTH INC	4.55% 15 May 2052	530,000	466,305
ELEVANCE HEALTH INC	6.1% 15 Oct 2052	370,000	399,552
ELEVANCE HEALTH INC	5.85% 15 Jan 2036	145,000	148,655
ELEVANCE HEALTH INC	5.1% 15 Jan 2044	210,000	200,384

EMERSON ELECTRIC CO	2.8% 21 Dec 2051	580,000	376,936
ENEL FINANCE INTL NV	7.75% 14 Oct 2052	250,000	269,168
ENERGY TRANSFER LP	6.625% 15 Oct 2036	60,000	60,521
ENERGY TRANSFER LP	7.5% 01 Jul 2038	30,000	32,076
ENERGY TRANSFER LP	5.95% 01 Oct 2043	90,000	83,634
ENERGY TRANSFER LP	4.9% 15 Mar 2035	130,000	116,199
ENERGY TRANSFER LP	6.125% 15 Dec 2045	290,000	269,686
ENERGY TRANSFER LP	1% 31 Dec 2099	140,000	102,466
ENERGY TRANSFER LP	1% 31 Dec 2099	350,000	302,750
ENERGY TRANSFER LP	1% 31 Dec 2099	1,570,000	1,311,578
ENERGY TRANSFER LP	1% 31 Dec 2099	810,000	703,493
ENERGY TRANSFER LP	5.8% 15 Jun 2038	340,000	313,817
ENERGY TRANSFER LP	4.95% 15 Jun 2028	280,000	270,847
ENERGY TRANSFER LP	5.25% 15 Apr 2029	410,000	398,307
ENERGY TRANSFER LP	6.25% 15 Apr 2049	50,000	46,859
ENERGY TRANSFER LP	5.3% 01 Apr 2044	360,000	306,562
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	920,000	1,035,101
ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	180,000	158,612
ENTERPRISE PRODUCTS OPER	5.1% 15 Feb 2045	100,000	90,879
ENTERPRISE PRODUCTS OPER	4.9% 15 May 2046	270,000	236,480
ENTERPRISE PRODUCTS OPER	4.25% 15 Feb 2048	150,000	120,737
ENTERPRISE PRODUCTS OPER	1% 15 Feb 2078	350,000	269,654
ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	240,000	207,890
ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	220,000	173,686
ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	980,000	712,578
ENTERPRISE PRODUCTS OPER	3.95% 31 Jan 2060	730,000	533,338
EOG RESOURCES INC	4.95% 15 Apr 2050	560,000	537,522
EQT CORP	3.625% 15 May 2031	60,000	50,960
EURO CURRENCY	FOREIGN CURRENCY	244,999	261,475
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	80,000	68,590
EXXON MOBIL CORPORATION	2.995% 16 Aug 2039	280,000	215,874
EXXON MOBIL CORPORATION	3.095% 16 Aug 2049	110,000	79,419
EXXON MOBIL CORPORATION	4.227% 19 Mar 2040	420,000	379,680
EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	60,000	53,293
EXXON MOBIL CORPORATION	3.452% 15 Apr 2051	150,000	113,529
FIRSTENERGY CORP	5.1% 15 Jul 2047	680,000	608,002
FLORIDA POWER + LIGHT CO	3.15% 01 Oct 2049	260,000	189,683
FOMENTO ECONOMICO MEX	3.5% 16 Jan 2050	320,000	225,072
FORD MOTOR COMPANY	5.291% 08 Dec 2046	445,000	342,058
FORD MOTOR COMPANY	3.25% 12 Feb 2032	350,000	263,393
FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	200,000	164,246
FOX CORP	5.476% 25 Jan 2039	450,000	410,513
FREEPORT MCMORAN INC	5.45% 15 Mar 2043	300,000	270,549
FREEPORT MCMORAN INC	5.4% 14 Nov 2034	80,000	75,326
GE HEALTHCARE TECH INC	6.377% 22 Nov 2052	390,000	419,387
GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	680,000	624,254
GENERAL ELECTRIC CO	4.25% 01 May 2040	60,000	48,485
GENERAL MOTORS CO	5.2% 01 Apr 2045	350,000	286,178



GENERAL MOTORS CO	6.75% 01 Apr 2046	710,000	686,691
GENERAL MOTORS CO	5.95% 01 Apr 2049	40,000	35,005
GENERAL MOTORS CO	5.6% 15 Oct 2032	20,000	18,703
GILEAD SCIENCES INC	4.8% 01 Apr 2044	80,000	74,253
GILEAD SCIENCES INC	4.75% 01 Mar 2046	1,050,000	952,203
GILEAD SCIENCES INC	4% 01 Sep 2036	250,000	221,393
GLENCORE FINANCE CANADA	6% 15 Nov 2041	1,670,000	1,577,599
GLENCORE FINANCE CANADA	5.3% 25 Oct 2042	260,000	232,586
GLENCORE FUNDING LLC	2.5% 01 Sep 2030	40,000	32,547
GLENCORE FUNDING LLC	2.625% 23 Sep 2031	20,000	15,985
GLENCORE FUNDING LLC	3.375% 23 Sep 2051	160,000	105,810
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	1,820,000	1,937,608
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	260,000	272,215
GOLDMAN SACHS GROUP INC	3.8% 15 Mar 2030	290,000	261,113
GOLDMAN SACHS GROUP INC	1% 21 Jul 2032	840,000	653,612
GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	640,000	506,854
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	720,000	654,084
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,323,385	1,323,385
GUARDIAN LIFE INSURANCE	4.85% 24 Jan 2077	280,000	230,334
HACKENSACK MERIDIAN HLTH	4.5% 01 Jul 2057	200,000	171,064
HACKENSACK MERIDIAN HLTH	4.211% 01 Jul 2048	250,000	209,503
HACKENSACK MERIDIAN HLTH	2.875% 01 Sep 2050	220,000	141,211
HALLIBURTON CO	5% 15 Nov 2045	460,000	410,315
HARTFORD HEALTHCARE CORP	3.447% 01 Jul 2054	400,000	282,660
HCA INC	5.125% 15 Jun 2039	190,000	169,938
HERSHEY COMPANY	2.65% 01 Jun 2050	210,000	138,113
HOAG MEMORIAL HOSPITAL	3.803% 15 Jul 2052	230,000	181,192
HOME DEPOT INC	4.2% 01 Apr 2043	640,000	563,603
HOME DEPOT INC	4.25% 01 Apr 2046	260,000	227,172
HOME DEPOT INC	3.9% 15 Jun 2047	250,000	207,235
HOME DEPOT INC	3.625% 15 Apr 2052	730,000	572,444
HSBC HOLDINGS PLC	7.625% 17 May 2032	150,000	154,931
HSBC HOLDINGS PLC	6.5% 15 Sep 2037	260,000	266,581
HSBC HOLDINGS PLC	5.25% 14 Mar 2044	1,070,000	911,276
HSBC HOLDINGS PLC	1% 24 May 2032	200,000	154,766
HUMANA INC	4.8% 15 Mar 2047	670,000	594,283
ILLINOIS ST	5.1% 01 Jun 2033	480,000	459,147
INDIANA UNIV HEALTH INC	3.97% 01 Nov 2048	370,000	305,313
INOVA HEALTH SYSTEMS FOU	4.068% 15 May 2052	200,000	166,182
INTEL CORP	4.1% 19 May 2046	135,000	109,997
INTEL CORP	2.8% 12 Aug 2041	490,000	343,843
INTEL CORP	3.2% 12 Aug 2061	670,000	424,800
INTEL CORP	4.9% 05 Aug 2052	310,000	276,715
INTERCONTINENTALEXCHANGE	4.95% 15 Jun 2052	150,000	139,355
INTERCONTINENTALEXCHANGE	5.2% 15 Jun 2062	620,000	591,226
INTESA SANPAOLO SPA	3.875% 14 Jul 2027	320,000	287,075
INTESA SANPAOLO SPA	4.375% 12 Jan 2048	1,050,000	664,734
INTESA SANPAOLO SPA	4.7% 23 Sep 2049	200,000	142,076

INTESA SANPAOLO SPA	1% 01 Jun 2032	400,000	294,824
INTESA SANPAOLO SPA	1% 01 Jun 2042	400,000	260,196
JOBSONIO BEVERAGE SYS STWD LIQ	2.833% 01 Jan 2038	340,000	263,220
JOHNSON + JOHNSON	3.7% 01 Mar 2046	450,000	380,799
* JPMORGAN CHASE + CO	4.95% 01 Jun 2045	1,500,000	1,349,670
* JPMORGAN CHASE + CO	1% 22 Feb 2048	755,000	622,565
* JPMORGAN CHASE + CO	1% 15 Nov 2048	270,000	213,038
* JPMORGAN CHASE + CO	1% 23 Jan 2049	220,000	170,652
* JPMORGAN CHASE + CO	1% 22 Apr 2041	200,000	145,778
* JPMORGAN CHASE + CO	1% 13 May 2031	310,000	256,289
* JPMORGAN CHASE + CO	1% 22 Apr 2042	400,000	292,796
* JPMORGAN CHASE + CO	1% 26 Apr 2033	270,000	250,868
* JPMORGAN CHASE + CO	1% 31 Dec 2099	440,000	374,471
KAISER FOUNDATION HOSPIT	4.15% 01 May 2047	190,000	161,757
KAISER FOUNDATION HOSPIT	3.266% 01 Nov 2049	350,000	253,033
KAISER FOUNDATION HOSPIT	2.81% 01 Jun 2041	180,000	131,227
KINDER MORGAN ENER PART	5.625% 01 Sep 2041	150,000	137,220
KINDER MORGAN INC	7.8% 01 Aug 2031	50,000	55,876
KINDER MORGAN INC	5.3% 01 Dec 2034	975,000	915,818
KINDER MORGAN INC	5.55% 01 Jun 2045	210,000	192,944
KINDER MORGAN INC	5.2% 01 Mar 2048	760,000	666,664
KINDER MORGAN INC	3.6% 15 Feb 2051	110,000	76,349
KKR GROUP FIN CO X LLC	3.25% 15 Dec 2051	90,000	57,455
KKR GROUP FINANCE CO III	5.125% 01 Jun 2044	390,000	339,468
KKR GROUP FINANCE CO VII	3.625% 25 Feb 2050	110,000	75,999
KLA CORP	4.95% 15 Jul 2052	360,000	339,066
KYNDRYL HOLDINGS INC	4.1% 15 Oct 2041	650,000	385,691
L3HARRIS TECH INC	4.854% 27 Apr 2035	480,000	449,030
LAM RESEARCH CORP	3.125% 15 Jun 2060	170,000	112,494
LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	770,000	692,361
LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	160,000	151,197
LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	110,000	101,614
LBJ INFRASTRUCTURE GROUP	3.797% 31 Dec 2057	210,000	134,417
LLOYDS BANKING GROUP PLC	4.344% 09 Jan 2048	740,000	543,789
LOCKHEED MARTIN CORP	4.09% 15 Sep 2052	79,000	67,257
LOCKHEED MARTIN CORP	2.8% 15 Jun 2050	190,000	129,324
LOCKHEED MARTIN CORP	4.3% 15 Jun 2062	830,000	701,184
LOS ANGELES CA DEPT OF WTR P	6.008% 01 Jul 2039	100,000	107,992
LOUISIANA ST LOCAL GOVT ENVRNM	4.475% 01 Aug 2039	170,000	157,509
LOWE S COS INC	3% 15 Oct 2050	1,140,000	731,994
LOWE S COS INC	2.8% 15 Sep 2041	210,000	143,995
LOWE S COS INC	4.25% 01 Apr 2052	380,000	305,364
M+T BANK CORPORATION	1% 31 Dec 2099	60,000	46,714
MAGELLAN MIDSTREAM PARTN	5.15% 15 Oct 2043	40,000	34,894
MAGELLAN MIDSTREAM PARTN	4.25% 15 Sep 2046	310,000	234,500
MAGELLAN MIDSTREAM PARTN	4.2% 03 Oct 2047	370,000	279,887
MAGELLAN MIDSTREAM PARTN	4.85% 01 Feb 2049	140,000	117,047
MARS INC	3.875% 01 Apr 2039	590,000	502,450

MARS INC	4.2% 01 Apr 2059	260,000	210,150
MARSH + MCLENNAN COS INC	2.9% 15 Dec 2051	250,000	161,765
MASS INSTITUTE OF TECH	5.6% 31 Dec 2099	30,000	31,451
MASS INSTITUTE OF TECH	4.678% 31 Dec 2099	240,000	209,873
* MASS MUTUAL LIFE INS CO	4.9% 01 Apr 2077	440,000	367,501
* MASS MUTUAL LIFE INS CO	3.375% 15 Apr 2050	180,000	125,903
MASTERCARD INC	3.85% 26 Mar 2050	80,000	67,364
MASTERCARD INC	2.95% 15 Mar 2051	230,000	164,107
MAYO CLINIC	4.128% 15 Nov 2052	140,000	118,201
MCDONALD S CORP	6.3% 15 Oct 2037	445,000	485,624
MCDONALD S CORP	4.6% 26 May 2045	340,000	304,259
MCDONALD S CORP	4.45% 01 Mar 2047	280,000	243,132
MCDONALD S CORP	4.45% 01 Sep 2048	490,000	430,622
MCDONALD S CORP	3.625% 01 Sep 2049	280,000	213,749
MDC HOLDINGS INC	6% 15 Jan 2043	220,000	180,242
MDC HOLDINGS INC	2.5% 15 Jan 2031	220,000	158,290
MDGH GMTN RSC LTD	3.7% 07 Nov 2049	430,000	355,765
MEDSTAR HEALTH INC	3.626% 15 Aug 2049	240,000	174,101
MELCO RESORTS FINANCE	5.375% 04 Dec 2029	360,000	288,688
MEMORIAL SLOAN KETTERING	4.125% 01 Jul 2052	210,000	174,353
MEMORIAL SLOAN KETTERING	4.2% 01 Jul 2055	100,000	82,805
META PLATFORMS INC	4.45% 15 Aug 2052	340,000	270,181
METHODIST HOSPITAL/THE	2.705% 01 Dec 2050	290,000	182,332
* METLIFE INC	6.5% 15 Dec 2032	185,000	204,686
MEX BONOS DESARR FIX RT	8.5% 18 Nov 2038	31,490,000	1,528,555
MEXICAN PESO (NEW)	FOREIGN CURRENCY	5,412,781	277,760
MICHIGAN ST UNIV REVENUES	4.165% 15 Aug 2122	60,000	44,390
MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	270,000	203,094
MICRON TECHNOLOGY INC	3.366% 01 Nov 2041	60,000	40,408
MICROSOFT CORP	2.525% 01 Jun 2050	1,030,000	687,206
MIDAMERICAN ENERGY CO	3.65% 01 Aug 2048	580,000	456,727
MIDAMERICAN ENERGY CO	4.25% 15 Jul 2049	160,000	137,859
MIDAMERICAN ENERGY CO	3.15% 15 Apr 2050	270,000	192,764
MISSOURI ST HLTH EDUCTNL FAC	3.652% 15 Aug 2057	330,000	249,663
MITSUBISHI UFJ FIN GRP	1% 19 Apr 2033	580,000	523,566
MONDELEZ INTERNATIONAL	2.625% 04 Sep 2050	240,000	152,681
MORGAN STANLEY	1% 22 Jan 2031	290,000	240,697
MORGAN STANLEY	1% 21 Jul 2032	380,000	292,136
MORGAN STANLEY	1% 16 Sep 2036	960,000	700,301
MORGAN STANLEY	1% 20 Oct 2032	360,000	282,319
MORGAN STANLEY	1% 20 Apr 2037	260,000	237,968
MORGAN STANLEY	1% 18 Oct 2033	130,000	136,430
MPLX LP	5.2% 01 Mar 2047	250,000	213,165
MPLX LP	4.5% 15 Apr 2038	280,000	235,920
MPLX LP	4.7% 15 Apr 2048	90,000	72,033
MPLX LP	4.9% 15 Apr 2058	520,000	409,682
NBCUNIVERSAL MEDIA LLC	4.45% 15 Jan 2043	104,000	91,706
NESTLE HOLDINGS INC	4% 24 Sep 2048	430,000	364,945

NEW JERSEY ST TRANSPRTN TRUST	4.081% 15 Jun 2039	210,000	173,375
NEW JERSEY ST TURNPIKE AUTH TU	7.102% 01 Jan 2041	270,000	324,909
* NEW YORK LIFE INSURANCE	4.45% 15 May 2069	240,000	199,910
NIPPON LIFE INSURANCE	1% 23 Jan 2050	200,000	169,608
NIPPON LIFE INSURANCE	1% 21 Jan 2051	470,000	377,640
NISSAN MOTOR ACCEPTANCE	2.75% 09 Mar 2028	170,000	137,899
NISSAN MOTOR CO	4.345% 17 Sep 2027	660,000	598,963
NORFOLK SOUTHERN CORP	4.8% 15 Aug 2043	120,000	105,011
NORFOLK SOUTHERN CORP	4.05% 15 Aug 2052	70,000	56,564
NORFOLK SOUTHERN CORP	3.942% 01 Nov 2047	205,000	165,710
NORFOLK SOUTHERN CORP	4.15% 28 Feb 2048	150,000	123,822
NORFOLK SOUTHERN CORP	3.155% 15 May 2055	110,000	73,369
NORFOLK SOUTHERN CORP	4.55% 01 Jun 2053	480,000	420,456
NORTHERN STATES PWR MINN	3.6% 15 Sep 2047	400,000	310,752
NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	450,000	311,261
NORTHROP GRUMMAN CORP	5.05% 15 Nov 2040	200,000	192,360
NORTHROP GRUMMAN CORP	4.03% 15 Oct 2047	1,160,000	963,798
NORTHROP GRUMMAN CORP	5.25% 01 May 2050	380,000	377,317
NORTHWELL HEALTHCARE INC	4.26% 01 Nov 2047	120,000	96,240
NORTHWESTERN MUTUAL LIFE	3.85% 30 Sep 2047	960,000	738,442
NORTHWESTERN MUTUAL LIFE	3.625% 30 Sep 2059	420,000	292,135
NORTHWESTERN MUTUAL LIFE	3.45% 30 Mar 2051	200,000	140,784
NUCOR CORP	2.979% 15 Dec 2055	70,000	43,667
NVIDIA CORP	3.5% 01 Apr 2040	150,000	122,228
NY + PRESBYTERIAN HOSPIT	4.063% 01 Aug 2056	290,000	233,221
NYU LANGONE HOSPITALS	3.38% 01 Jul 2055	200,000	133,876
OCCIDENTAL PETROLEUM COR	4.1% 15 Feb 2047	30,000	22,964
OCCIDENTAL PETROLEUM COR	4.4% 15 Aug 2049	150,000	117,300
OCCIDENTAL PETROLEUM COR	6.2% 15 Mar 2040	1,295,000	1,267,637
OCCIDENTAL PETROLEUM COR	4.5% 15 Jul 2044	170,000	136,041
OHIO EDISON CO	5.5% 15 Jan 2033	180,000	179,851
OHIO ST UNIV	4.8% 01 Jun 2111	240,000	201,990
ONCOR ELECTRIC DELIVERY	3.1% 15 Sep 2049	160,000	114,490
ONCOR ELECTRIC DELIVERY	4.6% 01 Jun 2052	200,000	185,032
ORACLE CORP	4% 15 Jul 2046	1,695,000	1,249,300
ORACLE CORP	3.95% 25 Mar 2051	130,000	94,002
ORACLE CORP	4.1% 25 Mar 2061	500,000	350,825
ORACLE CORP	6.9% 09 Nov 2052	850,000	921,698
ORLANDO HEALTH OBL GRP	4.089% 01 Oct 2048	290,000	230,327
OTIS WORLDWIDE CORP	3.362% 15 Feb 2050	130,000	91,343
PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	300,000	234,087
PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	70,000	47,620
PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	130,000	82,183
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	740,000	581,610
PAYPAL HOLDINGS INC	3.25% 01 Jun 2050	310,000	214,105
PAYPAL HOLDINGS INC	5.05% 01 Jun 2052	430,000	394,306
PEACEHEALTH OBLIGATED GR	4.787% 15 Nov 2048	100,000	82,770
PECO ENERGY CO	3% 15 Sep 2049	120,000	82,727

PEPPERDINE UNIV	3.301% 01 Dec 2059	400,000	251,848
PEPSICO INC	4.2% 18 Jul 2052	60,000	55,355
PETROBRAS GLOBAL FINANCE	6.9% 19 Mar 2049	500,000	449,280
PETROBRAS GLOBAL FINANCE	5.5% 10 Jun 2051	230,000	176,592
PETROLEOS DEL PERU SA	5.625% 19 Jun 2047	260,000	169,827
PFIZER INC	4.125% 15 Dec 2046	140,000	124,502
PG+E WILDFIRE RECOVERY	5.081% 01 Jun 2043	150,000	146,376
PG+E WILDFIRE RECOVERY	5.212% 01 Dec 2049	90,000	89,035
PG+E WILDFIRE RECOVERY	5.099% 01 Jun 2054	100,000	95,392
PHILIP MORRIS INTL INC	6.375% 16 May 2038	395,000	422,251
PIEDMONT NATURAL GAS CO	5.05% 15 May 2052	230,000	209,507
PORT AUTH OF NEW YORK NEW JE	4.458% 01 Oct 2062	420,000	366,978
PORT AUTH OF NEW YORK NEW JE	4.96% 01 Aug 2046	805,000	781,156
PROLOGIS LP	2.125% 15 Oct 2050	250,000	140,350
* PRUDENTIAL FINANCIAL INC	4.6% 15 May 2044	160,000	144,163
* PRUDENTIAL FINANCIAL INC	3% 10 Mar 2040	500,000	375,005
* PRUDENTIAL FINANCIAL INC	PREFERRED STOCK 09/62 5.95	1,875	45,413
QATAR ENERGY	3.125% 12 Jul 2041	410,000	314,495
QUALCOMM INC	4.5% 20 May 2052	390,000	344,741
RAYMOND JAMES FINANCIAL	4.95% 15 Jul 2046	140,000	126,120
RAYTHEON TECH CORP	4.7% 15 Dec 2041	210,000	192,952
RAYTHEON TECH CORP	4.5% 01 Jun 2042	565,000	511,873
RAYTHEON TECH CORP	4.15% 15 May 2045	660,000	554,261
RAYTHEON TECH CORP	3.75% 01 Nov 2046	190,000	148,175
RAYTHEON TECH CORP	4.05% 04 May 2047	190,000	157,293
RAYTHEON TECH CORP	4.45% 16 Nov 2038	200,000	182,890
RAYTHEON TECH CORP	4.625% 16 Nov 2048	140,000	127,547
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	660,000	439,058
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	243,054	65,518
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	738,844	188,198
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	52,266	13,940
REPUBLIC OF CHILE	3.1% 07 May 2041	820,000	591,228
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	320,000	236,394
REPUBLIC OF COLOMBIA	5% 15 Jun 2045	310,000	212,080
REPUBLIC OF INDONESIA	4.35% 11 Jan 2048	520,000	449,738
REPUBLIC OF INDONESIA	3.7% 30 Oct 2049	490,000	380,534
REPUBLIC OF PANAMA	3.87% 23 Jul 2060	430,000	278,176
REPUBLIC OF PANAMA	2.252% 29 Sep 2032	230,000	171,226
REPUBLIC OF PERU	2.783% 23 Jan 2031	290,000	241,518
REPUBLIC SERVICES INC	6.2% 01 Mar 2040	110,000	116,986
REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	210,000	206,936
REYNOLDS AMERICAN INC	6.15% 15 Sep 2043	40,000	35,884
REYNOLDS AMERICAN INC	8.125% 01 May 2040	730,000	790,605
RIO TINTO FIN USA LTD	5.2% 02 Nov 2040	305,000	305,964
ROCKETMTGE CO ISSUER INC	2.875% 15 Oct 2026	180,000	155,183
ROCKETMTGE CO ISSUER INC	4% 15 Oct 2033	160,000	119,680
S+P GLOBAL INC	3.25% 01 Dec 2049	280,000	202,115
SALESFORCE INC	2.9% 15 Jul 2051	140,000	93,706

SALESFORCE INC	3.05% 15 Jul 2061	510,000	327,369
SAN DIEGO G + E	4.5% 15 Aug 2040	470,000	424,781
SAN DIEGO G + E	3.75% 01 Jun 2047	100,000	78,667
SAN DIEGO G + E	3.32% 15 Apr 2050	140,000	101,007
SAN FRANCISCO CITY CNTY CA P	3.303% 01 Nov 2039	160,000	126,215
SANDS CHINA LTD	5.9% 08 Aug 2028	450,000	419,117
SANDS CHINA LTD	5.625% 08 Aug 2025	300,000	290,508
SANDS CHINA LTD	3.35% 08 Mar 2029	200,000	163,386
SANDS CHINA LTD	3.75% 08 Aug 2031	750,000	592,005
SANTANDER UK GROUP HLDGS	5.625% 15 Sep 2045	659,000	501,789
SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	135,000	122,476
SHELL INTERNATIONAL FIN	4% 10 May 2046	1,770,000	1,463,277
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	270,000	196,622
SOCIEDAD QUIMICA Y MINER	3.5% 10 Sep 2051	360,000	266,443
SOUTHERN CAL EDISON	4.05% 15 Mar 2042	850,000	681,496
SOUTHERN CAL EDISON	3.6% 01 Feb 2045	555,000	401,087
SOUTHERN CAL EDISON	3.65% 01 Feb 2050	450,000	332,109
SOUTHERN CAL EDISON	3.65% 01 Jun 2051	250,000	184,640
SOUTHERN COPPER CORP	5.25% 08 Nov 2042	760,000	730,786
SOUTHERN NATURAL GAS	8% 01 Mar 2032	690,000	758,979
SOUTHERN NATURAL GAS	4.8% 15 Mar 2047	10,000	8,201
SOUTHWESTERN PUBLIC SERV	3.7% 15 Aug 2047	260,000	194,841
STATE OF ISRAEL	3.875% 03 Jul 2050	280,000	235,948
STATE OF ISRAEL	4.125% 17 Jan 2048	600,000	527,298
SUZANO AUSTRIA GMBH	7% 16 Mar 2047	200,000	200,578
SWAP CCPC BARCLAYS BANK COC	SWAP CASH COLLATERAL	516	516
SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL	549,000	549,000
T MOBILE USA INC	4.375% 15 Apr 2040	40,000	34,503
T MOBILE USA INC	3% 15 Feb 2041	730,000	518,753
T MOBILE USA INC	3.3% 15 Feb 2051	830,000	553,685
T MOBILE USA INC	2.625% 15 Feb 2029	60,000	50,906
T MOBILE USA INC	2.875% 15 Feb 2031	70,000	57,880
T MOBILE USA INC	3.4% 15 Oct 2052	460,000	313,715
TARGA RESOURCES CORP	4.95% 15 Apr 2052	610,000	487,482
TARGA RESOURCES CORP	6.25% 01 Jul 2052	500,000	477,095
TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	200,000	179,370
TEACHERS INSUR + ANNUITY	4.27% 15 May 2047	300,000	249,555
TEACHERS INSUR + ANNUITY	3.3% 15 May 2050	330,000	231,564
TECK RESOURCES LIMITED	6% 15 Aug 2040	40,000	38,596
TECK RESOURCES LIMITED	6.25% 15 Jul 2041	210,000	206,663
TECK RESOURCES LIMITED	5.4% 01 Feb 2043	220,000	198,068
TELEFONICA EMISIONES SAU	7.045% 20 Jun 2036	200,000	206,706
TELEFONICA EMISIONES SAU	5.213% 08 Mar 2047	415,000	336,187
TELEFONICA EMISIONES SAU	4.665% 06 Mar 2038	310,000	246,993
TENCENT HOLDINGS LTD	3.84% 22 Apr 2051	410,000	293,470
TEVA PHARMACEUTICALS NE	7.125% 31 Jan 2025	200,000	198,826

TEXAS ELECTRIC MKT STABL	5.167% 01 Feb 2052	190,000	187,446
TEXAS INSTRUMENTS INC	4.15% 15 May 2048	170,000	151,892
TEXAS ST PRIV ACTIVITY BOND SU	3.922% 31 Dec 2049	130,000	97,304
TIME WARNER CABLE ENTRMN	8.375% 15 Jul 2033	510,000	569,288
TIME WARNER CABLE LLC	6.55% 01 May 2037	875,000	830,734
TIME WARNER CABLE LLC	7.3% 01 Jul 2038	590,000	590,490
TIME WARNER CABLE LLC	6.75% 15 Jun 2039	280,000	267,991
TIME WARNER CABLE LLC	5.875% 15 Nov 2040	430,000	374,483
TRANSCONT GAS PIPE LINE	5.4% 15 Aug 2041	150,000	143,093
TRANSCONT GAS PIPE LINE	4.6% 15 Mar 2048	40,000	33,475
TRANSCONT GAS PIPE LINE	3.95% 15 May 2050	220,000	169,292
TRAVELERS COS INC	4.6% 01 Aug 2043	285,000	253,567
TRAVELERS COS INC	4.1% 04 Mar 2049	310,000	253,673
TSMC ARIZONA CORP	3.125% 25 Oct 2041	530,000	408,052
TSMC ARIZONA CORP	3.25% 25 Oct 2051	390,000	284,372
UBS AG LONDON	4.5% 26 Jun 2048	880,000	749,056
UBS GROUP AG	1% 11 Feb 2043	310,000	210,623
UBS GROUP AG	1% 31 Dec 2099	560,000	552,698
UNION PACIFIC CORP	3.839% 20 Mar 2060	720,000	561,686
UNION PACIFIC CORP	3.75% 05 Feb 2070	1,110,000	813,008
UNITED AIR 2020 1 B PTT	4.875% 15 Jul 2027	83,820	78,927
UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,685,000	2,174,152
UNITED MEXICAN STATES	3.5% 12 Feb 2034	530,000	426,533
UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	810,000	908,042
UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	250,000	222,790
UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	290,000	253,950
UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	170,000	152,119
UNITEDHEALTH GROUP INC	3.5% 15 Aug 2039	10,000	8,238
UNITEDHEALTH GROUP INC	3.875% 15 Aug 2059	1,040,000	820,123
UNITEDHEALTH GROUP INC	2.9% 15 May 2050	170,000	115,831
UNITEDHEALTH GROUP INC	4.75% 15 May 2052	140,000	130,271
UNITEDHEALTH GROUP INC	4.95% 15 May 2062	40,000	37,768
UNITEDHEALTH GROUP INC	5.875% 15 Feb 2053	810,000	883,038
UNITEDHEALTH GROUP INC	6.05% 15 Feb 2063	540,000	594,875
UNIV OF CALIFORNIA CA REVENUES	4.767% 31 Dec 2099	150,000	123,497
UNIV OF CALIFORNIA CA REVENUES	4.858% 15 May 2112	606,000	515,240
UNIV OF CALIFORNIA CA REVENUES	4.131% 15 May 2045	445,000	391,172
UNIV OF CALIFORNIA CA RGTS MED	3.256% 15 May 2060	450,000	291,408
UNIV OF CALIFORNIA CA RGTS MED	3.706% 15 May 2120	280,000	176,224
UNIV OF CALIFORNIA CA RGTS MED	4.563% 15 May 2053	220,000	191,184
UNIV OF MICHIGAN MI	3.504% 01 Apr 2052	170,000	132,831
UNIV OF MICHIGAN MI	4.454% 01 Apr 2122	140,000	113,956
UNIV OF MINNESOTA MN	4.048% 01 Apr 2052	120,000	103,538
UNIV OF VIRGINIA VA UNIV REVEN	4.179% 01 Sep 2117	490,000	362,140
UNIV SOUTHERN CALIFORNIA	5.25% 01 Oct 2111	310,000	302,563
UNIVERSITY OF MIAMI	4.063% 01 Apr 2052	70,000	57,771



US 10YR NOTE (CBT)MAR23	XCBT 20230322	3,200,000	(22,519)
US 5YR NOTE (CBT) MAR23	XCBT 20230331	16,100,000	(17,552)
US DOLLAR		1,794,598	1,794,598
US LONG BOND(CBT) MAR23	XCBT 20230322	3,700,000	(46,658)
US TREASURY N/B	2.875% 15 May 2052	5,150,000	4,169,891
US TREASURY N/B	3.25% 15 May 2042	1,200,000	1,060,500
US TREASURY N/B	3% 15 Aug 2052	2,920,000	2,435,006
US TREASURY N/B	3.375% 15 Aug 2042	650,000	585,305
US TREASURY N/B	4% 15 Nov 2042	2,540,000	2,505,075
US TREASURY N/B	1.5% 15 Feb 2030	140,000	119,569
US TREASURY N/B	2.875% 15 May 2032	20,000	18,513
US TREASURY N/B	4.125% 15 Nov 2032	640,000	655,400
US TREASURY N/B	3.875% 30 Nov 2027	260,000	259,066
US ULTRA BOND CBT MAR23	XCBT 20230322	11,400,000	(165,086)
VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	100,000	109,732
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	1,448,000	1,167,493
VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	520,000	514,816
VERIZON COMMUNICATIONS	4% 22 Mar 2050	430,000	338,806
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	140,000	95,014
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	550,000	346,940
VERIZON COMMUNICATIONS	2.987% 30 Oct 2056	40,000	24,642
VERIZON COMMUNICATIONS	3.55% 22 Mar 2051	16,000	11,537
VERIZON COMMUNICATIONS	3.7% 22 Mar 2061	450,000	315,797
VISA INC	4.3% 14 Dec 2045	1,110,000	1,020,590
VISA INC	2.7% 15 Apr 2040	130,000	98,987
VODAFONE GROUP PLC	6.15% 27 Feb 2037	170,000	172,837
VODAFONE GROUP PLC	5.25% 30 May 2048	280,000	249,430
WACHOVIA CORP	6.55% 15 Oct 2035	540,000	556,243
WACHOVIA CORP	5.5% 01 Aug 2035	680,000	663,218
WALT DISNEY COMPANY/THE	6.4% 15 Dec 2035	107,000	117,562
WALT DISNEY COMPANY/THE	6.65% 15 Nov 2037	10,000	11,299
WALT DISNEY COMPANY/THE	5.4% 01 Oct 2043	180,000	181,462
WARNERMEDIA HOLDINGS INC	5.05% 15 Mar 2042	1,030,000	796,303
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	1,520,000	1,119,799
WARNERMEDIA HOLDINGS INC	5.391% 15 Mar 2062	560,000	410,066
WASHINGTON UNIVERSITY	3.524% 15 Apr 2054	200,000	157,139
WASHINGTON UNIVERSITY	4.349% 15 Apr 2122	250,000	197,790
WEA FINANCE LLC/WESTFIEL	4.75% 17 Sep 2044	410,000	284,757
WELLS FARGO + COMPANY	5.606% 15 Jan 2044	1,750,000	1,703,783
WELLS FARGO + COMPANY	4.65% 04 Nov 2044	1,195,000	1,015,045
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	190,000	165,137
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	250,000	210,188
WELLS FARGO + COMPANY	1% 04 Apr 2051	410,000	366,360
WELLS FARGO + COMPANY	1% 30 Apr 2041	160,000	114,811
WELLS FARGO + COMPANY	1% 25 Apr 2053	840,000	718,360
WESLEYAN UNIVERSITY	4.781% 01 Jul 2116	170,000	135,493
WESTERN MIDSTREAM OPERAT	5.5% 15 Aug 2048	520,000	431,870
WESTERN MIDSTREAM OPERAT	5.5% 01 Feb 2050	10,000	8,268



WILLIAMS COMPANIES INC	3.5% 15 Oct 2051	30,000	20,623
WILLIAMS COMPANIES INC	8.75% 15 Mar 2032	550,000	654,698
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	80,000	68,315
WILLIAMS COMPANIES INC	5.8% 15 Nov 2043	130,000	124,196
WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	835,000	713,733
WILLIS KNIGHTON MED CTR	4.813% 01 Sep 2048	290,000	257,624
WILLIS KNIGHTON MED CTR	3.065% 01 Mar 2051	190,000	120,405
WISCONSIN POWER + LIGHT	3.65% 01 Apr 2050	110,000	81,331
WISCONSIN PUBLIC SERVICE	2.85% 01 Dec 2051	170,000	109,829
YAMANA GOLD INC	4.625% 15 Dec 2027	610,000	572,204
<b>Total : EXHIBIT M - LONG-TERM CREDIT FUND</b>			<b>\$ 234,311,689</b>

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**n / a - Cost is not applicable**

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	3 MONTH SOFR FUT MAR23	XCME 20230620	134,750,000	\$ (2,017,391)
	3 MONTH SOFR OPT DEC23C 98	EXP 12/15/2023	(122,500)	(6,125)
	3 MONTH SOFR OPT DEC23P 96.5	EXP 12/15/2023	(122,500)	(146,694)
	31750KLO8 OTC ECAL FN 5.5	FEB23 101.75 CALL	(1,500,000)	(3,427)
	31750KMK5 OPTION	MAR23 ECAL FN 4.5 99 CALL	(500,000)	(1,266)
	31750KML3 OTC EPUT FN 4.5	MAR23 97.15625 PUT	(500,000)	(8,096)
	3175346J9 ECAL FN 5.5	FEB23 102 CALL	(800,000)	(1,419)
	3175352C5 OTC ECAL FN 5.5	JAN23 101.859375 CALL	(500,000)	(5)
	317541068 OTC EPUT FN 5.5	FEB23 100 PUT	(100,000)	(699)
	317543GN0 OTC EPUT FN 5.0	MAR23 98.765625 PUT	(500,000)	(6,834)
	317543V29 OTC ECAL FN 5.5	JAN23 102.25 CALL	(1,600,000)	(1)
	317546DV8 EPUT FN 5.5	FEB23 100 PUT	(800,000)	(5,593)
	3175472V8 OTC ECAL FN 4.5	MAR23 99.15625 CALL	(500,000)	(1,115)
	317551R84 EPUT FN 5.5	FEB23 99.75 PUT	(1,200,000)	(7,275)
	317552O02 PIMCO	CDSOPT PUT EUR 3.0 20230315	(800,000)	(152)
	317553QJ7 ECAL FN 5.5	FEB23 101.75 CALL	(1,200,000)	(2,742)
	3175544B6 OPTION	MAR23 EPUT FN 4.5 PUT 97	(500,000)	(7,691)
	317557H41 OTC ECAL FN 5.5	FEB23 101.8125 CALL	(200,000)	(429)
	317575BD9 OTC ECAL FN 5.0	MAR23 100.765625 CALL	(500,000)	(1,645)
	317581LR5 OTC ECAL FN 5.5	FEB23 102 CALL	(100,000)	(177)
	317587IU9 OTC EPUT FN 5.5	FEB23 99.75 PUT	(1,500,000)	(9,094)
	317594885 OPTION	FEB23 99.8125 OTC EPUT FN 5.5	(200,000)	(1,257)
	317U00CA7 PIMCO	SWAPTION 2.1 PUT EUR 20230411	(600,000)	(9,530)
	317U00DA6 PIMCO	SWAPTION 0.55 CALL EUR 2023041	(600,000)	0
	317U00EA5 PIMCO	SWAPTION 2.1 PUT EUR 20230411	(300,000)	(4,765)
	317U00KA8 PIMCO	FPPSWAPTION 2.9925 CALL USD	(700,000)	(984)
	317U00LA7 PIMCO	FPPSWAPTION 2.9925 PUT USD	(700,000)	(9,600)
	317U00OA4 PIMCO	SWAPTION 0.55 CALL EUR 2023041	(300,000)	0
	317U02JA6 PIMCO	SWAPTION 2.92 PUT USD 20231013	(700,000)	(9,726)
	317U02KA4 PIMCO	SWAPTION 2.92 CALL USD 2023101	(700,000)	(760)
	317U02PA9 PIMCO	SWAPTION 2.92 PUT USD 20231013	(700,000)	(9,726)
	317U02QA8 PIMCO	SWAPTION 2.92 CALL USD 2023101	(700,000)	(760)
	317U04EA7 PIMCO	SWAPTION 3.0175 PUT USD 202310	(600,000)	(7,756)
	317U04FA6 PIMCO	SWAPTION 3.0175 CALL USD 20231	(600,000)	(772)
	317U05HA1 PIMCO	SWAPTION 2.25 PUT EUR 20230424	(1,600,000)	(23,172)
	317U05LA6 PIMCO	SWAPTION 0.7 CALL EUR 20230424	(1,600,000)	(2)

317U05MA5 PIMCO	SWAPTION 3.225 PUT USD 2023102	(600,000)	(6,776)
317U05NA4 PIMCO	SWAPTION 3.225 CALL USD 202310	(600,000)	(981)
317U05OA3 PIMCO	SWAPTION 3.19 PUT USD 20231023	(600,000)	(6,937)
317U05PA2 PIMCO	SWAPTION 3.19 CALL USD 2023102	(600,000)	(945)
317U05QA1 PIMCO	SWAPTION 3.14 PUT USD 20231023	(600,000)	(7,170)
317U05RA0 PIMCO	SWAPTION 3.14 CALL USD 2023102	(600,000)	(896)
317U06DA3 PIMCO	SWAPTION 2.973 CALL USD 202310	(600,000)	(769)
317U06EA2 PIMCO	SWAPTION 2.973 PUT USD 2023102	(600,000)	(7,946)
317U06OA1 PIMCO	SWAPTION 2.25 PUT EUR 20230426	(1,400,000)	(20,361)
317U06PA0 PIMCO	SWAPTION 0.7 CALL EUR 20230426	(1,400,000)	(2)
317U07UA2 PIMCO	SWAPTION 2.841 PUT USD 2023102	(600,000)	(8,506)
317U07VA1 PIMCO	SWAPTION 2.841 CALL USD 202310	(600,000)	(684)
317U08AA2 PIMCO	SWAPTION 2.25 PUT EUR 20230428	(1,400,000)	(20,380)
317U08BA1 PIMCO	SWAPTION 0.7 CALL EUR 20230428	(1,400,000)	(2)
317U09MA7 PIMCO	SWAPTION 3.0875 CALL USD 20231	(600,000)	(941)
317U09NA6 PIMCO	SWAPTION 3.0875 PUT USD 202311	(600,000)	(7,226)
317U0ATA7 PIMCO	SWAPTION 3.02 PUT USD 20231106	(600,000)	(7,536)
317U0AUA5 PIMCO	SWAPTION 3.02 CALL USD 2023110	(600,000)	(893)
317U0BIA7 PIMCO	SWAPTION 2.91 PUT USD 20231110	(600,000)	(7,964)
317U0BJA6 PIMCO	SWAPTION 2.91 CALL USD 2023111	(600,000)	(832)
317U0CWA9 PIMCO	SWAPTION 2.1 PUT EUR 20230512	(1,400,000)	(22,647)
317U0CXA8 PIMCO	SWAPTION 0.55 CALL EUR 2023051	(1,400,000)	(2)
317U0D9A3 PIMCO	SWAPTION 2.1 PUT EUR 20230515	(1,400,000)	(22,650)
317U0DAA1 PIMCO	SWAPTION 0.55 CALL EUR 2023051	(1,400,000)	(2)
317U0DIA3 PIMCO	SWAPTION 2.845 CALL USD 202311	(600,000)	(793)
317U0DJA2 PIMCO	SWAPTION 2.845 PUT USD 2023111	(600,000)	(8,268)
317U0E3A7 PIMCO	SWAPTION 3.75 PUT USD 20231117	(1,200,000)	(8,623)
317U0E4A6 PIMCO	SWAPTION 2.25 CALL USD 2023111	(1,200,000)	(917)
317U0FJA7 PIMCO	SWAPTION 3.65 PUT USD 20231120	(1,200,000)	(9,373)
317U0FKA5 PIMCO	SWAPTION 2.15 CALL USD 2023112	(1,200,000)	(850)
317U0JXA3 PIMCO	SWAPTION 3.65 PUT USD 20231201	(1,200,000)	(9,126)
317U0JYA2 PIMCO	SWAPTION 2.15 CALL USD 2023120	(1,200,000)	(947)
317U0LEA9 PIMCO	SWAPTION 3.75 PUT USD 20231207	(1,200,000)	(8,304)
317U0LFA8 PIMCO	SWAPTION 2.25 CALL USD 2023120	(1,200,000)	(1,100)
317U1O5A2 PIMCO	SWAPTION 3.95 PUT USD 20221230	(400,000)	0
317U1O6A1 PIMCO	SWAPTION 3.45 CALL USD 2022123	(400,000)	0
317U1PBA2 PIMCO	SWAPTION 2.547 CALL EUR 202303	(1,300,000)	(3,051)
317U1PCA1 PIMCO	SWAPTION 2.547 PUT EUR 2023030	(1,300,000)	(81,653)
317U1PGA7 PIMCO	SWAPTION 3.65 PUT USD 20230109	(700,000)	(4,332)
317U1PHA6 PIMCO	SWAPTION 3.15 CALL USD 2023010	(700,000)	(5)
317U1PIA5 PIMCO	SWAPTION 3.65 PUT USD 20230109	(1,800,000)	(11,141)
317U1PJA4 PIMCO	SWAPTION 3.15 CALL USD 2023010	(1,800,000)	(13)

317U1Q8A4 PIMCO	SWAPTION 2.067 CALL EUR 202306	(1,200,000)	(3,320)
317U1Q9A3 PIMCO	SWAPTION 3.14 PUT EUR 20230609	(1,200,000)	(39,640)
317U1QJA2 PIMCO	SWAPTION 3.8 PUT USD 20230112	(1,400,000)	(4,173)
317U1QKA0 PIMCO	SWAPTION 3.2 CALL USD 20230112	(1,400,000)	(63)

317U1QLA9 PIMCO	SWAPTION 3.8 PUT USD 20230112	(800,000)	(2,385)
317U1QMA8 PIMCO	SWAPTION 3.2 CALL USD 20230112	(800,000)	(36)
317U1S7A1 PIMCO	SWAPTION 3.5 PUT USD 20230119	(500,000)	(5,824)
317U1S8A0 PIMCO	SWAPTION 3.0 CALL USD 20230119	(500,000)	(124)
317U1SBA6 PIMCO	SWAPTION 3.5 PUT USD 20230119	(500,000)	(5,824)
317U1SCA5 PIMCO	SWAPTION 3.0 CALL USD 20230119	(500,000)	(124)
317U385O5 PIMCO	SWAPTION 0.55 CALL EUR 2023040	(3,200,000)	(1)
317U386O4 PIMCO	FPPSWAPTION 2.6875 PUT USD	(700,000)	(8,692)
317U387O3 PIMCO	FPPSWAPTION 2.69 PUT USD	(300,000)	(3,720)
317U388O2 PIMCO	FPPSWAPTION 2.697 PUT USD	(1,400,000)	(17,293)
317U389O1 PIMCO	FPPSWAPTION 2.6875 CALL USD	(700,000)	(2,194)
317U390O8 PIMCO	FPPSWAPTION 2.69 CALL USD	(300,000)	(942)
317U391O7 PIMCO	FPPSWAPTION 2.697 CALL USD	(1,400,000)	(4,419)
317U392O6 PIMCO	SWAPTION 2.1 PUT EUR 20230403	(3,200,000)	(50,061)
317U400O6 PIMCO	SWAPTION 0.55 CALL EUR 2023040	(1,800,000)	0
317U401O5 PIMCO	SWAPTION 2.1 PUT EUR 20230404	(1,800,000)	(28,346)
317U412O2 PIMCO	SWAPTION 2.1 PUT EUR 20230405	(1,600,000)	(25,218)
317U413O1 PIMCO	SWAPTION 0.55 CALL EUR 2023040	(1,600,000)	0
317U418O6 PIMCO	FPPSWAPTION 2.781 PUT USD	(800,000)	(9,350)
317U419O5 PIMCO	FPPSWAPTION 2.781 CALL USD	(800,000)	(2,717)
317U458O7 PIMCO	SWAPTION 2.1 PUT EUR 20230411	(1,600,000)	(25,413)
317U459O6 PIMCO	SWAPTION 0.55 CALL EUR 2023041	(1,600,000)	(1)
317U460O3 PIMCO	FPPSWAPTION 2.721 PUT USD	(700,000)	(8,457)
317U461O2 PIMCO	FPPSWAPTION 2.721 CALL USD	(700,000)	(2,286)
317U474O7 PIMCO	FPPSWAPTION 2.835 CALL USD	(600,000)	(2,129)
317U475O6 PIMCO	FPPSWAPTION 2.79 CALL USD	(600,000)	(2,064)
317U476O5 PIMCO	FPPSWAPTION 2.79 PUT USD	(600,000)	(6,973)
317U477O4 PIMCO	FPPSWAPTION 2.835 PUT USD	(600,000)	(6,790)
317U478O3 PIMCO	FPPSWAPTION 2.785 PUT USD	(600,000)	(6,994)
317U479O2 PIMCO	FPPSWAPTION 2.785 CALL USD	(600,000)	(2,057)
AA BOND CO LTD	4.875% 31 Jul 2043	200,000	227,745
AMER AIRLN 14 1 A PTT	3.7% 01 Apr 2028	345,439	295,647
AMERICAN AIRLINES, INC.	1% 20 Apr 2028	500,000	497,265
AP CORE HOLDINGS II LLC	1% 01 Sep 2027	284,810	256,828
AP CORE HOLDINGS II LLC	1% 01 Sep 2027	600,000	538,314
ARCHES BUYER INC	4.25% 01 Jun 2028	1,400,000	1,098,062
ARGENTINE PESO	FOREIGN CURRENCY	32,662,447	184,414
ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Dec 2036	500,000	486,580
AUSTRALIAN DOLLAR	FOREIGN CURRENCY	239	162
AVANTOR INC	1% 21 Nov 2024	—	0
AVOLON TLB BORROWER 1 US LLC	1% 12 Feb 2027	77,025	75,658
BANC OF AMERICA SEURITIES LLC	TBA CASH COLLATERAL USD	(290,000)	(290,000)
BANCA MONTE DEI PASCHI S	1% 18 Jan 2028	200,000	170,760
BANCA MONTE DEI PASCHI S	10.5% 23 Jul 2029	100,000	98,303
BANCA MONTE DEI PASCHI S	2.625% 28 Apr 2025	1,000,000	963,726
BANCA MONTE DEI PASCHI S	1.875% 09 Jan 2026	900,000	824,293
BANCA MONTE DEI PASCHI S	3.625% 24 Sep 2024	2,700,000	2,731,818
BARCLAYS PLC	1% 02 Nov 2033	5,140,000	5,427,429

BGC PARTNERS INC	3.75% 01 Oct 2024	206,000	197,105
BHP TRUST	1% 15 Aug 2036	1,267,705	1,235,013
BNP PARIBAS	1% 19 Apr 2032	2,023,000	1,587,185
BOEING CO	3.25% 01 Feb 2035	100,000	76,252
BONCER	1.4% 25 Mar 2023	21,746,000	433,159
BONOS DE TESORERIA	6.15% 12 Aug 2032	325,000	75,074
BRAZILIAN REAL	FOREIGN CURRENCY	806	153
BWPC0HCN7 CDS USD P F 1.00000	1% 20 Dec 2023	(500,000)	(502,589)
BWPC0HCN7 CDS USD R V 03MEVENT	1% 20 Dec 2023	500,000	500,000
BWPC0HY52 CDS USD P F 1.00000	1% 20 Jun 2024	(5,300,000)	(5,334,657)
BWPC0HY52 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,300,000	5,300,000
BWPC0IJ40 CDS EUR P F 1.00000	1% 20 Dec 2024	(900,000)	(969,528)
BWPC0IJ40 CDS EUR R V 03MEVENT	1% 20 Dec 2024	900,000	960,525
BWPC0IJA6 CDS USD P F 1.00000	1% 20 Dec 2024	(3,800,000)	(3,826,573)
BWPC0IJA6 CDS USD R V 03MEVENT	1% 20 Dec 2024	3,800,000	3,800,000
BWU00V5U8 IRS USD P F 2.25000	2.25% 11 Dec 2049	(1,500,000)	(1,163,990)
BWU00V5U8 IRS USD R V 03MLIBOR	1% 11 Dec 2049	1,500,000	1,500,000
BWU00V603 IRS USD P F 2.25000	2.25% 12 Mar 2050	(600,000)	(465,444)
BWU00V603 IRS USD R V 03MLIBOR	1% 12 Mar 2050	600,000	600,000
BWU00VPI3 IRS USD P F 1.62500	1.625% 16 Jan 2050	(1,500,000)	(1,000,112)
BWU00VPI3 IRS USD R V 03MLIBOR	1% 16 Jan 2050	1,500,000	1,500,000
BWU00VSX7 IRS USD P F 1.62500	1.625% 03 Feb 2050	(2,000,000)	(1,332,898)
BWU00VSX7 IRS USD R V 03MLIBOR	1% 03 Feb 2050	2,000,000	2,000,000
BWU00W807 IRS EUR P F .00000	0% 18 Mar 2025	(2,400,000)	(2,357,231)
BWU00W807 IRS EUR R V 06MEURIB	1% 18 Mar 2025	2,400,000	2,561,399
BWU00W80S IRS EUR P V 06MEURIB	1% 18 Mar 2025	(2,400,000)	0
BWU00W80S IRS EUR R F .50000	0.5% 18 Mar 2025	2,400,000	0
BWU00W8P4 IRS EUR P F .00000	1% 18 Mar 2030	(6,800,000)	(5,715,172)
BWU00W8P4 IRS EUR R V 06MEURIB	1% 18 Mar 2030	6,800,000	7,257,297
BWU00W8Q2 IRS EUR P F .25000	1% 18 Mar 2050	(400,000)	(236,786)
BWU00W8Q2 IRS EUR R V 06MEURIB	1% 18 Mar 2050	400,000	426,900
BWU00WD03 IRS USD P F 2.00000	2% 15 Jan 2050	(700,000)	(512,658)
BWU00WD03 IRS USD R V 03MLIBOR	1% 15 Jan 2050	700,000	700,000
BWU00WO50 IRS USD P F 1.75000	1.75% 22 Jan 2050	(700,000)	(481,944)
BWU00WO50 IRS USD R V 03MLIBOR	1% 22 Jan 2050	700,000	700,000
BWU00X369 IRS USD P F 1.87500	1.875% 07 Feb 2050	(200,000)	(142,028)
BWU00X369 IRS USD R V 03MLIBOR	1% 07 Feb 2050	200,000	200,000
BWU00XJ05 IRS USD P F 1.50000	1.5% 17 Jun 2050	(6,800,000)	(4,371,876)
BWU00XJ05 IRS USD R V 03MLIBOR	1% 17 Jun 2050	6,800,000	6,800,000
BWU00Y904 IRS EUR P F .50000	0.5% 17 Jun 2050	(400,000)	(256,193)
BWU00Y904 IRS EUR R V 06MEURIB	1% 17 Jun 2050	400,000	426,900
BWU012TP6 IRS USD P F 1.25000	1.25% 16 Dec 2050	(200,000)	(119,232)
BWU012TP6 IRS USD R V 03MLIBOR	1% 16 Dec 2050	200,000	200,000
BWU01BWM9 IRS USD P F 1.78500	1.785% 12 Aug 2051	(400,000)	(275,988)
BWU01BWM9 IRS USD R V 03MLIBOR	1% 12 Aug 2051	400,000	400,000
BWU01KS69 IRS EUR P F 1.50000	1.5% 15 Mar 2025	(9,700,000)	(9,965,376)

BWU01KS69 IRS EUR R V 06MEURIB	1% 15 Mar 2025	9,700,000	10,352,320
BWU01KS77 IRS EUR P F 1.75000	1.75% 15 Mar 2033	(3,200,000)	(2,990,575)
BWU01KS77 IRS EUR R V 06MEURIB	1% 15 Mar 2033	3,200,000	3,415,198
BWU01KSA0 IRS GBP P F 2.50000	2.5% 15 Mar 2025	(200,000)	(231,557)
BWU01KSA0 IRS GBP R V 12MSONIA	1% 15 Mar 2025	200,000	240,580
BWU01KSB8 IRS GBP P F 2.25000	2.25% 15 Mar 2028	(1,400,000)	(1,548,457)
BWU01KSB8 IRS GBP R V 12MSONIA	1% 15 Mar 2028	1,400,000	1,684,061
BWU01KSC6 IRS GBP P F 2.00000	2% 15 Mar 2033	(5,600,000)	(5,786,894)
BWU01KSC6 IRS GBP R V 12MSONIA	1% 15 Mar 2033	5,600,000	6,736,242
BX TRUST 2019 OC11	3.202% 09 Dec 2041	1,500,000	1,261,033
CANADIAN DOLLAR	FOREIGN CURRENCY	619	457
CARNIVAL CORPORATION	1% 30 Jun 2025	975,000	997,000
CBL + ASSOCIATES PROPERTIES	REIT USD.01	908	20,957
CCBRCIUS4 SWBC BRC	SWAP CASH COLLATERAL USD	(50,000)	(50,000)
CCMBCIUS7 SWCC USD	SWAP CASH COLLATERAL USD	320,000	320,000
CCMSCZUS2 CCPC COC EQUITY	MORGAN STANLEY CASH COLLATERAL	4,372,000	4,372,000
CCMYIUS1 SWBC MORGAN STANLEY	SWAP CASH COLLATERAL USD	(60,000)	(60,000)
CCPC CCMSCUS2 COC	CCPC CASH COLLATERAL USD	860,000	860,000
CCSCXIUS6 STANDARD CHARTER BOC	CCSCXIUS6 STANDARD CHARTER BOC	(10,000)	(10,000)
CGG SA	8.75% 01 Apr 2027	1,000,000	810,670
CGG SA	7.75% 01 Apr 2027	1,300,000	1,125,409
CGG SA	7.75% 01 Apr 2027	400,000	346,280
CHARLES SCHWAB CORP	1% 31 Dec 2099	100,000	79,558
CHARTER COMM OPT LLC/CAP	3.9% 01 Jun 2052	1,000,000	630,070
CHS/COMMUNITY HEALTH SYS	8% 15 Mar 2026	1,565,000	1,426,231
CHS/COMMUNITY HEALTH SYS	5.25% 15 May 2030	1,400,000	1,056,622
COLOMBIAN PESO	FOREIGN CURRENCY	800,463	165
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	1,000,000	954,217
COMM MORTGAGE TRUST	1% 15 Sep 2033	600,000	562,763
CORESTATE CAPITAL HOLD	1.375% 15 Apr 2023	1,000,000	161,379
COUNTRY GARDEN HLDGS	5.4% 27 May 2025	600,000	390,246
COUNTRY GARDEN HLDGS	3.125% 22 Oct 2025	400,000	243,336
CREDIT AGRICOLE SA	1% 29 Dec 2049	200,000	198,518
CREDIT SUISSE FIRST BOSTON MOR	1% 25 Jun 2033	2,671	2,462
CREDIT SUISSE GROUP AG	1% 01 Apr 2031	800,000	623,376
CREDIT SUISSE GROUP AG	1% 14 May 2032	500,000	347,980
CREDIT SUISSE GROUP AG	1% 12 Aug 2033	250,000	220,080
CREDIT SUISSE GROUP AG	1% 15 Nov 2033	250,000	257,820
CREDIT SUISSE GROUP AG	1% 29 Dec 2049	600,000	524,526
CREDIT SUISSE GROUP AG	1% 31 Dec 2099	400,000	322,016
CREDIT SUISSE GROUP AG	1% 29 Dec 2049	600,000	524,526
CURRENCY CONTRACT	AUD/USD	—	(4,551)
CURRENCY CONTRACT	AUD/USD	—	2,670
CURRENCY CONTRACT	AUD/USD	—	285
CURRENCY CONTRACT	AUD/USD	—	82
CURRENCY CONTRACT	AUD/USD	—	231
CURRENCY CONTRACT	AUD/USD	—	6,207
CURRENCY CONTRACT	BRL/USD	—	(27,331)

CURRENCY CONTRACT	USD/BRL	—	(42,850)
CURRENCY CONTRACT	USD/BRL	—	(37,826)
CURRENCY CONTRACT	BRL/USD	—	43,581
CURRENCY CONTRACT	CAD/USD	—	(34,722)
CURRENCY CONTRACT	USD/CAD	—	(13,089)
CURRENCY CONTRACT	USD/CLP	—	(87,379)
CURRENCY CONTRACT	CLP/USD	—	221,025
CURRENCY CONTRACT	CLP/USD	—	88,934
CURRENCY CONTRACT	USD/CNH	—	(148)
CURRENCY CONTRACT	USD/CNH	—	(193)
CURRENCY CONTRACT	CNY/USD	—	5,850
CURRENCY CONTRACT	CNY/USD	—	2,668
CURRENCY CONTRACT	CZK/USD	—	7,877
CURRENCY CONTRACT	CZK/USD	—	385,561
CURRENCY CONTRACT	EUR/USD	—	718
CURRENCY CONTRACT	EUR/USD	—	93
CURRENCY CONTRACT	EUR/USD	—	895
CURRENCY CONTRACT	EUR/USD	—	404
CURRENCY CONTRACT	EUR/USD	—	46,626
CURRENCY CONTRACT	USD/EUR	—	(5,636)
CURRENCY CONTRACT	USD/EUR	—	(13,705)
CURRENCY CONTRACT	USD/EUR	—	(44,374)
CURRENCY CONTRACT	USD/EUR	—	(28,810)
CURRENCY CONTRACT	USD/EUR	—	(406,768)
CURRENCY CONTRACT	GBP/USD	—	(6,069)
CURRENCY CONTRACT	GBP/USD	—	(2,295)
CURRENCY CONTRACT	USD/GBP	—	32,358
CURRENCY CONTRACT	HUF/USD	—	390,493
CURRENCY CONTRACT	IDR/USD	—	18,260
CURRENCY CONTRACT	IDR/USD	—	7,118
CURRENCY CONTRACT	IDR/USD	—	6,871
CURRENCY CONTRACT	IDR/USD	—	3,394
CURRENCY CONTRACT	USD/IDR	—	(1,670)
CURRENCY CONTRACT	USD/IDR	—	(848)
CURRENCY CONTRACT	USD/IDR	—	(1,359)
CURRENCY CONTRACT	USD/JPY	—	(19,565)
CURRENCY CONTRACT	USD/JPY	—	(24,574)
CURRENCY CONTRACT	JPY/USD	—	76,121
CURRENCY CONTRACT	USD/JPY	—	(1,198)
CURRENCY CONTRACT	USD/JPY	—	(34,474)
CURRENCY CONTRACT	USD/JPY	—	(43,950)
CURRENCY CONTRACT	USD/JPY	—	(9,336)
CURRENCY CONTRACT	USD/JPY	—	(287,095)
CURRENCY CONTRACT	USD/JPY	—	(41,795)
CURRENCY CONTRACT	USD/JPY	—	(163,569)
CURRENCY CONTRACT	USD/JPY	—	(30,020)
CURRENCY CONTRACT	USD/JPY	—	(38,952)
CURRENCY CONTRACT	KRW/USD	—	27,841



CURRENCY CONTRACT	USD/MXN	—	(1,568)
CURRENCY CONTRACT	MXN/USD	—	1,664
CURRENCY CONTRACT	USD/MXN	—	14,365
CURRENCY CONTRACT	USD/MXN	—	618
CURRENCY CONTRACT	MXN/USD	—	948
CURRENCY CONTRACT	MXN/USD	—	1,546
CURRENCY CONTRACT	USD/MXN	—	(14,273)
CURRENCY CONTRACT	MXN/USD	—	376,401
CURRENCY CONTRACT	USD/MXN	—	(3,210)
CURRENCY CONTRACT	USD/MXN	—	(3)
CURRENCY CONTRACT	MYR/USD	—	127,003
CURRENCY CONTRACT	MYR/USD	—	32,730
CURRENCY CONTRACT	MYR/USD	—	(66)
CURRENCY CONTRACT	MYR/USD	—	52,103
CURRENCY CONTRACT	MYR/USD	—	3,494
CURRENCY CONTRACT	PEN/USD	—	593
CURRENCY CONTRACT	USD/PEN	—	(11,510)
CURRENCY CONTRACT	PEN/USD	—	(4,879)
CURRENCY CONTRACT	PEN/USD	—	13,586
CURRENCY CONTRACT	PEN/USD	—	1,644
CURRENCY CONTRACT	PEN/USD	—	7,749
CURRENCY CONTRACT	PEN/USD	—	517
CURRENCY CONTRACT	PEN/USD	—	1,060
CURRENCY CONTRACT	PEN/USD	—	727
CURRENCY CONTRACT	USD/PEN	—	(145,073)
CURRENCY CONTRACT	PEN/USD	—	10,003
CURRENCY CONTRACT	PEN/USD	—	18,745
CURRENCY CONTRACT	PEN/USD	—	32,631
CURRENCY CONTRACT	PHP/USD	—	214
CURRENCY CONTRACT	PLN/USD	—	690,583
CURRENCY CONTRACT	RON/USD	—	92,319
CURRENCY CONTRACT	THB/USD	—	4
CURRENCY CONTRACT	THB/USD	—	28,111
CURRENCY CONTRACT	THB/USD	—	82
CURRENCY CONTRACT	UYU/USD	—	(634)
CURRENCY CONTRACT	USD/ZAR	—	(2,905)
CURRENCY CONTRACT	ZAR/USD	—	1,299
CURRENCY CONTRACT	ZAR/USD	—	3,033
CURRENCY CONTRACT	USD/ZAR	—	(3,033)
CURRENCY CONTRACT	ZAR/USD	—	11,735
CURRENCY CONTRACT	USD/ZAR	—	(4,879)
CURRENCY CONTRACT	USD/ZAR	—	(15,121)
CURRENCY CONTRACT	ZAR/USD	—	3,691
CURRENCY CONTRACT	USD/ZAR	—	(3,371)
CURRENCY CONTRACT	USD/ZAR	—	(3,444)
CURRENCY CONTRACT	ZAR/USD	—	5,571
CURRENCY CONTRACT	USD/ZAR	—	(480)
CURRENCY CONTRACT	ZAR/USD	—	1,965

CURRENCY CONTRACT	USD/ZAR	—	(1,257)
CURRENCY CONTRACT	USD/ZAR	—	(5,442)
CURRENCY CONTRACT	ZAR/USD	—	1,243
CURRENCY CONTRACT	USD/ZAR	—	(2,364)
CVS PASS THROUGH TRUST	6.943% 10 Jan 2030	1,263,277	1,292,698
CVS PASS THRU TR 2009	8.353% 10 Jul 2031	59,916	64,853
CZECH KORUNA	FOREIGN CURRENCY	3	0
DC OFFICE TRUST	2.965% 15 Sep 2045	500,000	410,726
DEUTSCHE BANK NY	1% 28 May 2032	150,000	114,095
DISH DBS CORP	5.25% 01 Dec 2026	600,000	506,118
EMPRESAS PUBLIC MEDELLIN	8.375% 08 Nov 2027	10,000,000,000	1,510,657
ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	200,000	207,868
ENEL FINANCE INTL NV	7.5% 14 Oct 2032	200,000	212,586
ENEL FINANCE INTL NV	7.75% 14 Oct 2052	200,000	215,334
ENVISION HEALTHCARE CORP	1% 28 Apr 2028	2,974,773	2,359,977
ENVISION HEALTHCARE CORPORTION	1% 29 Apr 2027	215,385	208,790
ENVISION HEALTHCARE CORPRTION	1% 29 Apr 2027	1,184,615	1,148,342
ESC LEHMAN BRTH HLDH PROD	1% 31 Dec 2016	800,000	2,800
ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	1,000,000	908,940
ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	1,050,000	1,008,536
ESSENTIAL PROPER	2.95% 15 Jul 2031	100,000	72,998
EURO BOBL FUTURE MAR23	XEUR 20230308	(2,600,000)	105,402
EURO CURRENCY	FOREIGN CURRENCY	(2,479,917)	(2,646,691)
EXPORT IMPORT BANK KOREA	7.25% 07 Dec 2024	24,100,000,000	1,562,185
EXPORT IMPORT BANK KOREA	8% 15 May 2024	23,700,000,000	1,547,218
FNMA TBA 30 YR 2.5	2.5% 13 Feb 2053	500,000	423,973
FNMA TBA 30 YR 3	3% 25 Feb 2052	8,600,000	7,555,418
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	(100,000)	(90,876)
FNMA TBA 30 YR 3.5	3.5% 13 Feb 2053	750,000	681,910
FNMA TBA 30 YR 4	4% 13 Mar 2053	1,950,000	1,829,833
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2053	2,700,000	2,601,558
FNMA TBA 30 YR 6	6% 12 Jan 2053	300,000	304,656
FORD MOTOR CREDIT CO LLC	1% 01 Dec 2024	400,000	411,420
FUTURES MORGAN STANLEY COC	FUTURES CASH COLLATERALRAL USD	641,000	641,000
GLP CAPITAL LP / FIN II	5.3% 15 Jan 2029	64,000	60,602
GNMA II TBA 30 YR 4.5	4.5% 23 Jan 2053	100,000	96,964
GOLDMAN SACHS BANK USA BOC	SWAP CASH COLLATERAL USD	(620,000)	(620,000)
GOODMAN US FIN FOUR	4.5% 15 Oct 2037	32,000	26,560
GOVERNMENT STIF 3	GOVERNMENT STIF 3	966,700	966,700
GUARA NORTE SARL	5.198% 15 Jun 2034	3,182,442	2,689,768
HARBOUR PLC	1% 28 Jan 2054	789,626	940,461
HARBOUR PLC	1% 28 Jan 2054	1,000,000	1,177,899
HIPOTECARIA SU CASITA SA	7.5% 29 Jun 2018	86,901	1,738
HOSPITALITY MORTGAGE TRUST	1% 15 Nov 2036	1,148,524	1,118,747
HSBC HOLDINGS PLC	1% 24 May 2032	400,000	309,532
HUARONG FINANCE 2019	4.5% 29 May 2029	1,000,000	832,780
HUDSON RIVER TRADING LLC	1% 20 Mar 2028	296,977	280,326
HUNGARIAN FORINT	FOREIGN CURRENCY	517,155	1,378

HYATT HOTELS CORP	4.85% 15 Mar 2026	100,000	98,286
INSTANT BRANDS HOLDINGS INC	1% 12 Apr 2028	887,500	585,750
INTELSAT EMERGENCE SA	COMMON STOCK	6,668	226,712
INTELSAT JACKSON HLDG	6.5% 15 Mar 2030	475,000	426,099
INTELSAT JACKSON HOLDINGS S.A.	1% 01 Feb 2029	123,563	119,061
INTER MEDIA COMMUNICATIO	6.75% 09 Feb 2027	1,400,000	1,414,661
JAPAN (2 YEAR ISSUE)	0.1% 01 Mar 2023	135,000,000	1,023,501
JAPAN TREASURY DISC BILL	0.01% 06 Jan 2023	90,000,000	682,259
JAPAN TREASURY DISC BILL	0.01% 11 Jan 2023	74,000,000	560,890
JAPAN TREASURY DISC BILL	0.01% 16 Jan 2023	90,000,000	682,287
JAPAN TREASURY DISC BILL	0.01% 23 Jan 2023	32,000,000	242,584
JAPAN TREASURY DISC BILL	0.01% 20 Feb 2023	590,000,000	4,472,991
JAPAN TREASURY DISC BILL	0.01% 06 Mar 2023	494,000,000	3,745,295
JAPAN TREASURY DISC BILL	0.01% 13 Mar 2023	200,000,000	1,516,374
JAPAN TREASURY DISC BILL	0.01% 20 Mar 2023	185,000,000	1,402,702
JAPANESE YEN	FOREIGN CURRENCY	3,209,663	24,326
KKR APPLE BIDCO, LLC	1% 21 Sep 2029	100,000	96,143
LANDMARK MORTGAGE SECURITIES P	1% 17 Jun 2039	2,282,856	2,559,133
LEALAND FINANCE COMPANY B.V.	1% 30 Jun 2025	21,063	11,081
LEALAND FINANCE COMPANY B.V.	1% 28 Jun 2024	12,519	7,824
LEHMAN BROTHERS HOLDINGS	1% 10 Nov 2009	400,000	400
LIFEPT/LEGACY LIFEPT	9.75% 01 Dec 2026	100,000	80,502
LLOYDS BANKING GROUP PLC	1% 31 Dec 2049	200,000	203,832
LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	171,451	772
LUDGATE FUNDING PLC	1% 01 Jan 2061	270,611	304,872
MALAYSIA GOVERNMENT	4.232% 30 Jun 2031	11,400,000	2,623,268
MALAYSIAN RINGGIT	FOREIGN CURRENCY	7,300	1,657
MARKET BIDCO FINCO PLC	4.75% 04 Nov 2027	500,000	425,518
MARRIOTT INTERNATIONAL	4.625% 15 Jun 2030	106,000	99,227
MELCO RESORTS FINANCE	5.375% 04 Dec 2029	200,000	160,382
MELCO RESORTS FINANCE	5.75% 21 Jul 2028	200,000	166,166
MELCO RESORTS FINANCE	5.75% 21 Jul 2028	200,000	166,166
MEXICAN PESO (NEW)	FOREIGN CURRENCY	7,346,751	377,003
MFRA TRUST	1% 25 Aug 2061	455,254	410,226
MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL USD	270,000	270,000
MPT OPER PARTNERSP/FINL	2.5% 24 Mar 2026	300,000	286,711
MPT OPER PARTNERSP/FINL	3.375% 24 Apr 2030	700,000	550,477
MPT OPER PARTNERSP/FINL	0.993% 15 Oct 2026	100,000	81,296
NAKED JUICE LLC	1% 24 Jan 2030	100,000	78,656
NATIONAL HEALTH INVESTOR	3% 01 Feb 2031	100,000	72,183
NATIONWIDE BLDG SOCIETY	JR SUBORDINA REGS 06/49 VAR	250	38,493
NAVIENT CORP	5.5% 25 Jan 2023	4,387,000	4,378,358
NEIMAN MARCUS USD COMMON STOCK	EQUITY	3,103	192,541
NETFLIX INC	3.875% 15 Nov 2029	1,526,000	1,514,863
NETFLIX INC	4.625% 15 May 2029	100,000	104,411
NEW ALBERTSONS LP	6.57% 23 Feb 2028	600,000	540,990
NEW ORLEANS HOTEL TRUST	1% 15 Apr 2032	1,000,000	955,284
NISSAN MOTOR CO	4.345% 17 Sep 2027	1,600,000	1,452,032

NISSAN MOTOR CO	4.81% 17 Sep 2030	800,000	681,272
NISSAN MOTOR CO	3.201% 17 Sep 2028	100,000	93,338
NOBLE FINANCE CO	11% 15 Feb 2028	1,447,047	1,587,078
NOBLE FINANCE CO	11% 15 Feb 2028	1,893,579	2,076,821
NORFOLK SOUTHERN CORP	4.1% 15 May 2121	100,000	69,911
NYO COMMERCIAL MORTGAGE TRUST	1% 15 Nov 2038	660,000	600,305
ODEBRECHT DRILL VIII/IX	7.35% 01 Dec 2026	101,477	55,053
ODEBRECHT OIL + FINANCE	0.01% 31 Dec 2099	46,000	179
OI SA	1% 27 Jul 2025	2,985,000	505,480
OMEGA HLTHCARE INVESTORS	3.625% 01 Oct 2029	207,000	170,467
ORACLE CORP	4.1% 25 Mar 2061	100,000	70,165
PACIFIC GAS + ELECTRIC	4.5% 15 Dec 2041	25,000	17,807
PACIFIC GAS + ELECTRIC	3.75% 15 Aug 2042	78,000	52,251
PACIFIC GAS + ELECTRIC	4.3% 15 Mar 2045	19,000	13,632
PACIFIC GAS + ELECTRIC	4.25% 15 Mar 2046	100,000	70,701
PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	273,000	251,329
PACIFIC GAS + ELECTRIC	4% 01 Dec 2046	6,000	4,071
PACIFIC GAS + ELECTRIC	3.3% 15 Mar 2027	122,000	109,247
PACIFIC GAS + ELECTRIC	3.3% 01 Dec 2027	100,000	88,534
PACIFIC GAS + ELECTRIC	4.65% 01 Aug 2028	100,000	92,107
PACIFIC GAS + ELECTRIC	3.75% 01 Jul 2028	663,000	590,899
PACIFIC GAS + ELECTRIC	4.95% 01 Jul 2050	82,500	64,842
PACIFIC GAS + ELECTRIC	3.25% 01 Jun 2031	100,000	81,508
PACIFIC GAS + ELECTRIC	4.2% 01 Jun 2041	200,000	150,350
PACIFIC GAS + ELECTRIC	3% 15 Jun 2028	400,000	347,324
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	200,000	197,108
PERU LNG SRL	5.375% 22 Mar 2030	3,476,000	2,905,936
PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	712,000	35,151
PETROLEOS MEXICANOS	6.7% 16 Feb 2032	4,713,000	3,710,356
PIMCO FDS SHORT TERM FLTG NAV	MUTUAL FUND	2,661,649	26,629,794
POLISH ZLOTY	FOREIGN CURRENCY	808	184
POSEIDON BIDCO SASU	1% 14 Jul 2028	2,700,000	2,795,127
POUND STERLING	FOREIGN CURRENCY	(424,268)	(510,352)
PRIME HEALTHCARE SERVICE	7.25% 01 Nov 2025	200,000	169,272
PROSUS NV	1.985% 13 Jul 2033	1,200,000	864,370
PROSUS NV	2.778% 19 Jan 2034	400,000	306,335
PROVINCIA DE BUENOS AIRE	1% 12 Apr 2025	3,400,000	20,349
PUG LLC	1% 12 Feb 2027	23,280	19,167
QNB FINANCE LTD	6.9% 23 Jan 2025	24,300,000,000	1,540,153
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	6,000	1,528
REPUBLIC OF ARGENTINA	1% 09 Jan 2038	221,866	70,369
REPUBLIC OF ARGENTINA	1% 09 Jul 2041	1,546,648	435,258
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	167,383	44,644
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	368,000	85,019
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	540,950	126,891
REPUBLIC OF ARGENTINA	0.01% 19 May 2023	19,700,000	178,981
REPUBLIC OF COLOMBIA	9.85% 28 Jun 2027	3,251,000,000	587,621
REPUBLIC OF ECUADOR	1% 31 Jul 2030	186,543	120,339

REPUBLIC OF ECUADOR	1% 31 Jul 2035	488,861	227,017
REPUBLIC OF ECUADOR	1% 31 Jul 2040	224,049	92,093
REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	52,804	20,710
REPUBLIC OF GHANA	10.75% 14 Oct 2030	2,800,000	1,964,760
REPUBLIC OF PERU	8.2% 12 Aug 2026	848,000	232,741
REPUBLIC OF SERBIA	3.125% 15 May 2027	1,400,000	1,285,267
REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	79,000,000	4,139,201
REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	65,900,000	3,264,713
REPUBLIC OF VENEZUELA	9.25% 15 Sep 2027	140,000	12,281
REPUBLIC OF VENEZUELA	7.65% 21 Apr 2025	249,000	20,669
REPUBLIC OF VENEZUELA	9% 07 May 2023	31,000	2,552
REPUBLIC OF VENEZUELA	9.25% 07 May 2028	1,137,000	97,953
REPUBLIC OF VENEZUELA	6% 09 Dec 2020	31,000	2,325
REPUBLIC OF VENEZUELA	7% 31 Mar 2038	199,000	17,032
REPUBLIC OF VENEZUELA	7.75% 13 Oct 2019	100,000	7,826
REPUBLIC OF VENEZUELA	8.25% 13 Oct 2024	153,000	12,776
RESIDENTIAL MORTGAGE SECURITIE	1% 20 Jun 2070	657,672	786,908
RIO OIL FINANCE TRUST	9.25% 06 Jul 2024	450,499	456,806
ROMANIA	2.125% 07 Mar 2028	5,500,000	4,899,817
ROMANIA	3.75% 07 Feb 2034	292,000	232,294
ROMANIA GOVERNMENT BOND	5.8% 26 Jul 2027	5,500,000	1,100,392
ROMANIAN LEU	FOREIGN CURRENCY	319,260	68,865
RUSSIA GOVT BOND OFZ	7.05% 19 Jan 2028	184,800,000	683,507
RUSSIA GOVT BOND OFZ	8.5% 17 Sep 2031	190,900,000	706,068
RUSSIA GOVT BOND OFZ	7.95% 07 Oct 2026	89,554,000	331,227
RUSSIA GOVT BOND OFZ	7.15% 12 Nov 2025	138,397,000	511,879
RUSSIAN RUBLE	FOREIGN CURRENCY	25,787,275	353,250
RXG3C 146	FEB23 146 CALL FSO	(700,000)	5,603
RXG3P 138.5	FEB23 138.5 PUT FSO	(700,000)	(35,785)
SANDS CHINA LTD	5.9% 08 Aug 2028	864,000	804,704
SANDS CHINA LTD	5.625% 08 Aug 2025	1,800,000	1,743,048
SANDS CHINA LTD	4.3% 08 Jan 2026	700,000	642,593
SANDS CHINA LTD	2.8% 08 Mar 2027	200,000	169,494
SANTANDER DRIVE AUTO RECEIVABL	4.43% 15 Mar 2027	4,000,000	3,896,509
SANTANDER UK GROUP HLDGS	1% 21 Nov 2026	2,870,000	2,908,142
SERTA SIMMONS BEDDING LLC	1% 08 Nov 2023	2,356,104	129,586
SFO COMMERICAL MORTGAGE TRUST	1% 15 May 2038	1,000,000	921,963
SIGMA BIDCO B.V.	0.01% 02 Jul 2025	830,000	764,354
SINGAPORE DOLLAR	FOREIGN CURRENCY	2,723	2,030
SLM STUDENT LOAN TRUST	1% 25 Apr 2023	546,156	536,221
SOCAR TURKEY ENERJI AS	1% 11 Aug 2026	430,000	430,235
SOCIETE GENERALE	1% 09 Jun 2032	200,000	154,472
SOFTBANK VISION FUND II	1% 21 Dec 2025	936,709	936,709
SOL	FOREIGN CURRENCY	3,583,333	939,644
SOTERA HEALTH HOLDINGS LLC	1% 11 Dec 2026	105,460	97,023
SOUTH AFRICAN RAND	FOREIGN CURRENCY	46,163	2,713
SPRINT LLC	7.875% 15 Sep 2023	1,115,000	1,131,647
SPRINT LLC	7.125% 15 Jun 2024	2,743,000	2,798,217

SPRINT LLC	7.625% 01 Mar 2026	22,000	23,151
SS C TECHNOLOGIES INC	1% 16 Apr 2025	74,591	73,214
SS C TECHNOLOGIES INC	1% 16 Apr 2025	56,663	55,616
STRUCTURED ASSET SECURITIES CO	1% 25 Jun 2033	2,100	2,020
STUDIO CITY FINANCE LTD	6% 15 Jul 2025	200,000	173,112
STUDIO CITY FINANCE LTD	5% 15 Jan 2029	400,000	295,552
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL USD	160,000	160,000
SWAP BNP PARIBAS COC	SWAP CASH COLLATERAL USD	280,000	280,000
SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH COLLATERAL	84,000	84,000
SWAP CITIBANK COC	SWAP CASH COLLATERAL USD	330,000	330,000
SWAP GOLDMAN SACHS COC	SWAP CASH COLLATERAL USD	80,000	80,000
SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	20,000	20,000
SWAP UBS BOC	SWAP CASH COLLATERAL USD	(250,000)	(250,000)
SWAPS CCNGFIUS2 COC USD	SWAPS CASH COLLATERAL USD	78,000	78,000
SWISS INSURED BRAZIL	9.85% 16 Jul 2032	8,354,538	1,380,922
SWISS INSURED BRAZIL	9.85% 16 Jul 2032	17,500,558	2,892,668
SWPC0HJ26 CDS USD P V 03MEVENT	1% 20 Dec 2023	(100,000)	(100,000)
SWPC0HJ26 CDS USD R F 1.00000	1% 20 Dec 2023	100,000	100,532
SWPC0HR50 CDS USD P V 03MEVENT	1% 20 Dec 2023	(100,000)	(100,000)
SWPC0HR50 CDS USD R F 1.00000	1% 20 Dec 2023	100,000	100,188
SWPC0HYS2 CDS USD P V 03MEVENT	1% 20 Jun 2024	(500,000)	(500,000)
SWPC0HYS2 CDS USD R F 1.00000	1% 20 Jun 2024	500,000	499,640
SWPC0I222 CDS USD P F 1.00000	1% 20 Jun 2024	(5,000,000)	(5,000,000)
SWPC0I222 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,000,000	4,954,483
SWPC0I248 CDS USD P F 1.00000	1% 20 Jun 2024	(5,000,000)	(5,000,000)
SWPC0I248 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,000,000	4,953,401
SWPC0I2E6 CDS USD P V 03MEVENT	1% 20 Jun 2024	(100,000)	(100,000)
SWPC0I2E6 CDS USD R F 1.00000	1% 20 Jun 2024	100,000	99,928
SWPC0JJ55 CDS EUR P V 03MEVENT	1% 20 Dec 2025	(2,200,000)	(2,347,949)
SWPC0JJ55 CDS EUR R F 1.00000	1% 20 Dec 2025	2,200,000	2,234,625
SWPC0JKR5 CDS USD P V 03MEVENT	1% 20 Dec 2025	(700,000)	(700,000)
SWPC0JKR5 CDS USD R F 1.00000	1% 20 Dec 2025	700,000	688,706
SWPC0JWU5 CDS USD P V 03MEVENT	1% 20 Jun 2026	(400,000)	(400,000)
SWPC0JWU5 CDS USD R F 1.00000	1% 20 Jun 2026	400,000	389,204
SWPC0JYY5 CDS USD P V 03MEVENT	1% 20 Jun 2026	(500,000)	(500,000)
SWPC0JYY5 CDS USD R F 1.00000	1% 20 Jun 2026	500,000	503,467
SWPC0K0C7 CDS USD P V 03MEVENT	1% 20 Jun 2026	(2,100,000)	(2,100,000)
SWPC0K0C7 CDS USD R F 1.00000	1% 20 Jun 2026	2,100,000	2,100,752
SWPC0K367 CDS EUR P V 03MEVENT	1% 20 Jun 2026	(1,400,000)	(1,494,149)
SWPC0K367 CDS EUR R F 1.00000	1% 20 Jun 2026	1,400,000	1,445,070
SWPC0K4W9 CDS USD P V 03MEVENT	1% 20 Jun 2026	(100,000)	(100,000)
SWPC0K4W9 CDS USD R F 1.00000	1% 20 Jun 2026	100,000	99,173
SWPC0K5B4 CDS USD P V 03MEVENT	1% 20 Jun 2023	(400,000)	(400,000)
SWPC0K5B4 CDS USD R F 1.00000	1% 20 Jun 2023	400,000	400,559
SWPC0K7C0 CDS EUR P V 03MEVENT	1% 20 Jun 2026	(200,000)	(213,450)
SWPC0K7C0 CDS EUR R F 5.00000	5% 20 Jun 2026	200,000	187,475
SWPC0KBE1 CDS USD P V 03MEVENT	1% 20 Dec 2026	(200,000)	(200,000)
SWPC0KBE1 CDS USD R F 1.00000	1% 20 Dec 2026	200,000	200,932

SWPC0KBG6 CDS USD P V 03MEVENT	1% 20 Dec 2026	(1,000,000)	(1,000,000)
SWPC0KBG6 CDS USD R F 1.00000	1% 20 Dec 2026	1,000,000	989,298
SWPC0KE65 CDS USD P V 03MEVENT	1% 20 Dec 2026	(100,000)	(100,000)
SWPC0KE65 CDS USD R F 1.00000	1% 20 Dec 2026	100,000	99,970
SWPC0KGD8 CDS USD P V 03MEVENT	1% 20 Dec 2023	(200,000)	(200,000)
SWPC0KGD8 CDS USD R F 1.00000	1% 20 Dec 2023	200,000	200,309
SWPC0KJK9 CDS USD P V 03MEVENT	1% 20 Dec 2026	(200,000)	(200,000)
SWPC0KJK9 CDS USD R F 1.00000	1% 20 Dec 2026	200,000	199,246
SWPC0KOG2 CDS USD P V 03MEVENT	1% 20 Dec 2026	(100,000)	(100,000)
SWPC0KOG2 CDS USD R F 5.00000	5% 20 Dec 2026	100,000	105,406
SWPC0KR20 CDS USD P V 03MEVENT	1% 20 Jun 2027	(500,000)	(500,000)
SWPC0KR20 CDS USD R F 1.00000	1% 20 Jun 2027	500,000	470,067
SWPC0KRC8 CDS USD P V 03MEVENT	1% 20 Jun 2027	(5,800,000)	(5,800,000)
SWPC0KRC8 CDS USD R F 1.00000	1% 20 Jun 2027	5,800,000	5,502,487
SWPC0KTA0 CDS USD P V 03MEVENT	1% 20 Jun 2027	(700,000)	(700,000)
SWPC0KTA0 CDS USD R F 5.00000	5% 20 Jun 2027	700,000	748,259
SWPC0KV17 CDS USD P V 03MEVENT	1% 20 Jun 2027	(3,564,000)	(3,564,000)
SWPC0KV17 CDS USD R F 5.00000	5% 20 Jun 2027	3,564,000	3,637,796
SWPC0KVK5 CDS USD P V 03MEVENT	1% 20 Jun 2027	(300,000)	(300,000)
SWPC0KVK5 CDS USD R F 1.00000	1% 20 Jun 2027	300,000	282,040
SWPC0KW32 CDS USD P V 03MEVENT	1% 20 Jun 2024	(3,100,000)	(3,100,000)
SWPC0KW32 CDS USD R F 5.00000	5% 20 Jun 2024	3,100,000	3,217,735
SWPC0KWC2 CDS EUR P V 03MEVENT	1% 20 Jun 2027	(2,200,000)	(2,347,949)
SWPC0KWC2 CDS EUR R F 1.00000	1% 20 Jun 2027	2,200,000	2,137,476
SWPC0KWJ7 CDS USD P V 03MEVENT	1% 20 Jun 2027	(3,000,000)	(3,000,000)
SWPC0KWJ7 CDS USD R F 1.00000	1% 20 Jun 2027	3,000,000	2,958,381
SWPC0KXJ6 CDS USD P V 03MEVENT	1% 20 Jun 2027	(400,000)	(400,000)
SWPC0KXJ6 CDS USD R F 1.00000	1% 20 Jun 2027	400,000	376,053
SWPC0L1Z3 CDS USD P V 03MEVENT	1% 20 Dec 2024	(100,000)	(100,000)
SWPC0L1Z3 CDS USD R F 1.00000	1% 20 Dec 2024	100,000	99,855
SWPC0L266 CDS USD P V 03MEVENT	1% 20 Jun 2027	(2,000,000)	(2,000,000)
SWPC0L266 CDS USD R F 1.00000	1% 20 Jun 2027	2,000,000	1,661,454
SWPC0LB33 CDS EUR P V 03MEVENT	1% 20 Dec 2027	(400,000)	(426,900)
SWPC0LB33 CDS EUR R F 5.00000	5% 20 Dec 2027	400,000	431,544
SWPC0LB90 CDS USD P V 03MEVENT	1% 20 Dec 2027	(700,000)	(700,000)
SWPC0LB90 CDS USD R F 1.00000	1% 20 Dec 2027	700,000	705,597
SWPC0LD98 CDS USD P V 03MEVENT	1% 20 Dec 2027	(500,000)	(500,000)
SWPC0LD98 CDS USD R F 1.00000	1% 20 Dec 2027	500,000	492,674
SWPC0LDA5 CDS USD P V 03MEVENT	1% 20 Dec 2027	(29,000,000)	(29,000,000)
SWPC0LDA5 CDS USD R F 5.00000	5% 20 Dec 2027	29,000,000	29,178,582
SWPC0LEP1 CDS USD P V 03MEVENT	1% 20 Dec 2027	(300,000)	(300,000)
SWPC0LEP1 CDS USD R F 1.00000	1% 20 Dec 2027	300,000	278,141
SWPC0LER7 CDS USD P V 03MEVENT	1% 20 Dec 2027	(200,000)	(200,000)
SWPC0LER7 CDS USD R F 1.00000	1% 20 Dec 2027	200,000	185,427
SWPC0LJM3 CDS USD P V 03MEVENT	1% 20 Dec 2027	(5,000,000)	(5,000,000)
SWPC0LJM3 CDS USD R F 1.00000	1% 20 Dec 2027	5,000,000	4,683,687
SWPC0LJN1 CDS USD P V 03MEVENT	1% 20 Dec 2027	(3,800,000)	(3,800,000)
SWPC0LJN1 CDS USD R F 1.00000	1% 20 Dec 2027	3,800,000	3,523,117



SWPCDAF70 CDS USD P F 1.00000	1% 20 Jun 2024	(5,000,000)	(5,000,000)
SWPCDAF70 CDS USD R V 03MEVENT	1% 20 Jun 2024	5,000,000	4,952,986
SWPCTJ989 CDS USD P V 03MEVENT	1% 20 Dec 2025	(1,100,000)	(1,100,000)
SWPCTJ989 CDS USD R F 1.00000	1% 20 Dec 2025	1,100,000	1,101,144
SWU010M10 IRS MXN P V 01MTIIE	1% 17 Feb 2040	(43,900,000)	(2,252,755)
SWU010M10 IRS MXN R F 7.99000	7.99% 17 Feb 2040	43,900,000	2,086,313
SWU01D6I3 IRS USD P V 12MSOFR	1% 15 Jun 2032	(3,600,000)	(3,600,000)
SWU01D6I3 IRS USD R F 1.25000	1.25% 15 Jun 2032	3,600,000	2,947,888
SWU01D6J1 IRS USD P V 12MSOFR	1% 15 Jun 2032	(1,510,000)	(1,510,000)
SWU01D6J1 IRS USD R F 1.25000	1.25% 15 Jun 2032	1,510,000	1,232,228
SWU01FSC7 IRS MXN P V 01MTIIE	1% 15 Jan 2032	(29,700,000)	(1,524,073)
SWU01FSC7 IRS MXN R F 7.49750	7.497% 15 Jan 2032	29,700,000	1,408,509
SWU01H5V6 IRS USD P V 12MSOFR	1% 15 Jun 2032	(660,000)	(660,000)
SWU01H5V6 IRS USD R F 1.75000	1.75% 15 Jun 2032	660,000	566,679
SWU01H652 IRS USD P V 12MSOFR	1% 15 Jun 2032	(3,080,000)	(3,080,000)
SWU01H652 IRS USD R F 1.75000	1.75% 15 Jun 2032	3,080,000	2,635,715
SWU01HCW6 IRS BRL P V 00MBRCDI	1% 04 Jan 2027	(6,500,000)	(1,231,119)
SWU01HCW6 IRS BRL R F 12.01500	12.015% 04 Jan 2027	6,500,000	1,211,341
SWU01JHW7 IRS USD P V 12MSOFR	1% 21 Dec 2032	(28,200,000)	(28,200,000)
SWU01JHW7 IRS USD R F 2.00000	2% 21 Dec 2032	28,200,000	24,631,480
SWU01L9I2 IRS USD P V 12MSOFR	1% 06 Sep 2032	(500,000)	(500,000)
SWU01L9I2 IRS USD R F 3.05000	3.05% 06 Sep 2032	500,000	479,163
SWU088762 IRS GBP P V 01MUKRPI	1% 15 Sep 2031	(500,000)	(601,450)
SWU088762 IRS GBP R F 4.06600	4.066% 15 Sep 2031	500,000	533,702
SWU0IF898 IRS GBP P V 01MUKRPI	1% 15 Sep 2031	(200,000)	(240,580)
SWU0IF898 IRS GBP R F 4.00000	4% 15 Sep 2031	200,000	211,837
SWU0K5582 IRS GBP P V 01MUKRPI	1% 15 Sep 2031	(200,000)	(240,580)
SWU0K5582 IRS GBP R F 4.05500	4.055% 15 Sep 2031	200,000	213,206
SWU0LK091 IRS GBP P V 01MUKRPI	1% 15 Oct 2031	(300,000)	(360,870)
SWU0LK091 IRS GBP R F 4.02000	4.02% 15 Oct 2031	300,000	318,768
SWU0MJ903 IRS GBP P V 01MUKRPI	1% 15 Oct 2031	(600,000)	(721,740)
SWU0MJ903 IRS GBP R F 4.14000	4.14% 15 Oct 2031	600,000	646,516
SWU0TY9B9 TRS USD P V 03MSOFR	1% 20 Jun 2023	(300,000)	(300,000)
SWU0TY9B9 TRS USD R E	TRS IBOXHY	999	300,000
SYNIVERSE HOLDINGS, LLC	1% 13 May 2027	4,805,983	4,175,198
TEAM HEALTH INC DEL	1% 06 Feb 2024	2,877,879	2,444,973
THAILAND BAHT	FOREIGN CURRENCY	949,959	27,428
THAILAND GOVERNMENT BOND	3.4% 17 Jun 2036	56,700,000	1,698,594
THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	49,700,000	1,576,380
TOPAZ SOLAR FARMS LLC	5.75% 30 Sep 2039	204,965	194,094
TOPAZ SOLAR FARMS LLC	4.875% 30 Sep 2039	38,804	34,127
TOWD POINT MORTGAGE FUNDING	1% 20 Feb 2054	626,188	750,844
TSY INFL IX N/B	0.5% 15 Apr 2024	1,240,533	1,207,447
TSY INFL IX N/B	0.625% 15 Jan 2024	1,328,122	1,451,628
TSY INFL IX N/B	0.375% 15 Jul 2023	2,586,408	2,556,383
TSY INFL IX N/B	0.125% 15 Jul 2024	2,283,936	2,213,198
TSY INFL IX N/B	0.125% 15 Oct 2024	1,591,104	1,534,498
TURKISH LIRA	FOREIGN CURRENCY	670	36



U.S. RENAL CARE, INC.	1% 26 Jun 2026	3,729,727	2,066,380
UBER TECHNOLOGIES INC	1% 04 Apr 2025	99,223	98,840
UBS AG	5.125% 15 May 2024	1,000,000	986,660
UBS GROUP AG	4.988% 05 Aug 2033	1,700,000	1,577,923
UKRAINE GOVERNMENT	7.75% 01 Sep 2024	1,400,000	349,706
UKRAINE GOVERNMENT	6.75% 20 Jun 2028	1,200,000	237,032
UNITED KINGDOM GILT	1.75% 22 Jan 2049	120,000	92,475
UNITED KINGDOM GILT	3.25% 22 Jan 2044	100,000	106,952
UNITED KINGDOM GILT	1.5% 22 Jul 2047	60,000	44,104
UNITED KINGDOM GILT	1.25% 31 Jul 2051	130,000	84,564
UNITED KINGDOM GILT	3.5% 22 Jan 2045	100,000	110,862
UNITI GROUP/CSL CAPITAL	4.75% 15 Apr 2028	836,000	667,287
UNITI GRP/UNITI HLD/CSL	7.875% 15 Feb 2025	1,418,000	1,376,240
UNITI GRP/UNITI HLD/CSL	6% 15 Jan 2030	300,000	190,350
UROPA SECURITIES PLC	1% 10 Oct 2040	566,369	561,078
US 10YR NOTE (CBT)MAR23	XCBT 20230322	1,800,000	(5,844)
US 10YR ULTRA FUT MAR23	XCBT 20230322	2,000,000	(3,281)
US 5YR NOTE (CBT) MAR23	XCBT 20230331	(300,000)	865
US DOLLAR		2,785,584	2,785,584
US RENAL CARE INC	10.625% 15 Jul 2027	151,000	31,736
US TREASURY N/B	3% 15 Feb 2048	1,200,000	990,375
US TREASURY N/B	3.125% 15 May 2048	1,350,000	1,142,648
US TREASURY N/B	3% 15 Aug 2048	1,230,000	1,016,672
US TREASURY N/B	3% 15 Feb 2049	570,000	473,011
US TREASURY N/B	2.875% 15 May 2049	12,550,000	10,167,461
US TREASURY N/B	4% 15 Nov 2052	100,000	101,094
US TREASURY N/B	4% 15 Nov 2042	200,000	197,250
US TREASURY N/B	2.5% 31 Jan 2025	2,800,000	2,693,469
US TREASURY N/B	2.625% 15 Feb 2029	6,600,000	6,114,797
US TREASURY N/B	2.375% 15 May 2029	6,400,000	5,830,500
US TREASURY N/B	1.125% 29 Feb 2028	800,000	693,500
US TREASURY N/B	1.25% 15 Aug 2031	5,300,000	4,316,188
US TREASURY N/B	2.875% 15 May 2032	2,070,000	1,916,044
US ULTRA BOND CBT MAR23	XCBT 20230322	100,000	789
VALARIS LTD	COMMON STOCK USD.01	270	18,257
VALARIS LTD	8.25% 30 Apr 2028	406,000	402,403
VALARIS LTD	8.25% 30 Apr 2028	108,000	107,043
VICI PROPERTIES / NOTE	5.625% 01 May 2024	100,000	99,280
VICI PROPERTIES / NOTE	4.5% 01 Sep 2026	200,000	188,568
VICI PROPERTIES / NOTE	5.75% 01 Feb 2027	700,000	682,556
VICI PROPERTIES / NOTE	4.5% 15 Jan 2028	100,000	91,431
VIKING CRUISES LTD	13% 15 May 2025	2,809,000	2,977,596
VOYAGER AVIATION HLD PFD	VOYAGER AVIATION 92918X9A5	75	24,575
VOYAGER AVIATION HOLD	8.5% 09 May 2026	27,000	22,410
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Feb 2037	1,460,000	1,403,119
WESTERN MIDSTREAM OPERAT	1% 13 Jan 2023	22,000	21,996
WINDSTREAM ESCROW LLC	7.75% 15 Aug 2028	4,300,000	3,517,830
WINDSTREAM SERVICES LLC	1% 21 Sep 2027	396,895	358,198

WM MORRISON	1% 04 Nov 2027	1,100,000	1,018,423
WM MORRISON	1% 04 Nov 2027	600,000	555,503
WYNN MACAU LTD	4.875% 01 Oct 2024	400,000	378,312
WYNN MACAU LTD	5.125% 15 Dec 2029	600,000	479,706
WYNN MACAU LTD	5.5% 15 Jan 2026	1,500,000	1,370,415
WYNN MACAU LTD	5.625% 26 Aug 2028	600,000	508,044
WYNN MACAU LTD	5.625% 26 Aug 2028	400,000	338,696
YUAN RENMINBI	FOREIGN CURRENCY	(9,336,995)	(1,343,124)
YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	9,767,615	1,411,740
<b>Total : EXHIBIT N - High Yield and Emerging Markets Bond Fund</b>		<b>\$ 279,985,297</b>	

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**n / a - Cost is not applicable**

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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	3.875% 15 Jan 2028	145,000	\$	130,633
	1011778 BC / NEW RED FIN	4% 15 Oct 2030	280,000		227,452
	1011778 BC / NEW RED FIN	3.5% 15 Feb 2029	67,000		57,795
	180 MEDICAL INC	3.875% 15 Oct 2029	200,000		171,866
	ABC SUPPLY CO INC	4% 15 Jan 2028	345,000		307,585
	ACADIA HEALTHCARE CO INC	5.5% 01 Jul 2028	291,000		276,255
	ACCO BRANDS CORP	4.25% 15 Mar 2029	410,000		338,414
	ACI WORLDWIDE INC	5.75% 15 Aug 2026	252,000		245,118
	ACPRODUCTS INC	1% 17 May 2028	246,250		183,316
	ADIENT GLOBAL HOLDINGS	4.875% 15 Aug 2026	325,000		302,461
	ADIENT US LLC	1% 10 Apr 2028	208,257		205,719
	ADT SEC CORP	4.125% 01 Aug 2029	204,000		174,869
	ADT SEC CORP	4.875% 15 Jul 2032	645,000		548,547
	ADVANCED DRAINAGE SYSTEM	5% 30 Sep 2027	123,000		115,619
	ALBERTSONS COS/SAFEWAY	5.875% 15 Feb 2028	78,000		74,203
	ALBERTSONS COS/SAFEWAY	4.625% 15 Jan 2027	559,000		520,328
	ALBERTSONS COS/SAFEWAY	4.875% 15 Feb 2030	45,000		40,150
	ALBERTSONS COS/SAFEWAY	3.25% 15 Mar 2026	195,000		178,002
	ALBERTSONS COS/SAFEWAY	3.5% 15 Mar 2029	440,000		368,953
	ALCOA NEDERLAND HOLDING	5.5% 15 Dec 2027	400,000		385,512
	ALLIED UNIVERSAL	6.625% 15 Jul 2026	90,000		82,531
	ALLIED UNIVERSAL	9.75% 15 Jul 2027	15,000		13,167
	ALLISON TRANSMISSION INC	4.75% 01 Oct 2027	225,000		208,877
	ALLISON TRANSMISSION INC	5.875% 01 Jun 2029	445,000		417,837
	ALLISON TRANSMISSION INC	3.75% 30 Jan 2031	135,000		111,073
	ALLY FINANCIAL INC	5.75% 20 Nov 2025	264,000		256,505
	ALTICE FINANCING SA	5.75% 15 Aug 2029	220,000		173,714
	ALTICE FRANCE HOLDING SA	10.5% 15 May 2027	200,000		152,228
	ALTICE FRANCE SA	8.125% 01 Feb 2027	405,000		369,716
	ALTICE FRANCE SA	5.125% 15 Jul 2029	300,000		224,802
	ALTICE FRANCE SA	5.5% 15 Oct 2029	200,000		152,996
	AMERICAN AIRLINES/AADVAN	5.5% 20 Apr 2026	620,000		596,229
	AMERICAN AIRLINES/AADVAN	5.75% 20 Apr 2029	275,000		251,592
	AMERICAN AXLE + MFG INC	6.5% 01 Apr 2027	350,000		317,345
	AMERICAN AXLE + MFG INC	6.25% 15 Mar 2026	135,000		126,707
	AMERICAN AXLE + MFG INC	6.875% 01 Jul 2028	175,000		156,170

AMERICAN AXLE + MFG INC	5% 01 Oct 2029	131,000	105,083
AMERIGAS PART/FIN CORP	5.875% 20 Aug 2026	350,000	333,050
AMERIGAS PART/FIN CORP	5.5% 20 May 2025	140,000	134,515
AMGH HLDG CORP	1% 14 Mar 2025	333,078	234,404
AMS OSRAM AG	7% 31 Jul 2025	200,000	188,114
ANTERO MIDSTREAM PART/FI	5.75% 01 Mar 2027	75,000	70,856
ANTERO MIDSTREAM PART/FI	5.75% 15 Jan 2028	230,000	214,431
ANTERO MIDSTREAM PART/FI	5.375% 15 Jun 2029	180,000	164,651
ANTERO MIDSTREAM PART/FI	7.875% 15 May 2026	230,000	233,558
ANTERO RESOURCES CORP	8.375% 15 Jul 2026	156,000	163,093
ANTERO RESOURCES CORP	7.625% 01 Feb 2029	109,000	110,415
ANTERO RESOURCES CORP	5.375% 01 Mar 2030	67,000	62,102
API GROUP DE INC	4.75% 15 Oct 2029	101,000	88,483
API GROUP DE INC	4.125% 15 Jul 2029	119,000	100,625
ARAMARK SERVICES INC	5% 01 Feb 2028	248,000	231,828
ARCHES BUYER INC	4.25% 01 Jun 2028	105,000	82,355
ARCHROCK PARTNERS LP/FIN	6.875% 01 Apr 2027	90,000	86,191
ARCHROCK PARTNERS LP/FIN	6.25% 01 Apr 2028	135,000	124,083
ARCONIC CORP	6.125% 15 Feb 2028	175,000	164,514
ARCONIC CORP	6% 15 May 2025	169,000	167,040
ARDAGH METAL PACKAGING	6% 15 Jun 2027	200,000	195,854
ARDAGH PKG FIN/HLDGS USA	5.25% 15 Aug 2027	400,000	294,116
ARDAGH PKG FIN/HLDGS USA	5.25% 15 Aug 2027	240,000	180,986
ASBURY AUTOMOTIVE GROUP	4.5% 01 Mar 2028	70,000	61,639
ASBURY AUTOMOTIVE GROUP	4.75% 01 Mar 2030	101,000	84,819
ASBURY AUTOMOTIVE GROUP	4.625% 15 Nov 2029	241,000	203,464
ASHTAD CAPITAL INC	4.375% 15 Aug 2027	210,000	196,518
ATI INC	5.875% 01 Dec 2027	110,000	105,224
ATI INC	4.875% 01 Oct 2029	80,000	70,668
ATI INC	5.125% 01 Oct 2031	60,000	52,859
ATLAS LUXCO 4 / ALL UNI	4.625% 01 Jun 2028	200,000	165,292
ATS CORP	4.125% 15 Dec 2028	206,000	177,694
AVANTOR FUNDING INC	4.625% 15 Jul 2028	421,000	382,281
AVIENT CORP	7.125% 01 Aug 2030	60,000	59,021
AVIS BUDGET CAR/FINANCE	5.75% 15 Jul 2027	225,000	204,350
AVIS BUDGET CAR/FINANCE	5.75% 15 Jul 2027	85,000	77,395
AVIS BUDGET CAR/FINANCE	5.375% 01 Mar 2029	161,000	138,222
AVIS BUDGET CAR/FINANCE	4.75% 01 Apr 2028	245,000	207,682
AXALTA COAT/DUTCH HLD BV	4.75% 15 Jun 2027	200,000	184,850
AXALTA COATING SYSTEMS	3.375% 15 Feb 2029	300,000	248,955
BATH + BODY WORKS INC	6.875% 01 Nov 2035	26,000	23,095
BATH + BODY WORKS INC	6.75% 01 Jul 2036	105,000	92,083
BATH + BODY WORKS INC	7.5% 15 Jun 2029	30,000	29,593
BATH + BODY WORKS INC	9.375% 01 Jul 2025	13,000	13,957
BAUSCH HEALTH AMERICAS	9.25% 01 Apr 2026	145,000	102,318
BAUSCH HEALTH AMERICAS	8.5% 31 Jan 2027	717,000	376,468
BAUSCH HEALTH COMPANIES INC.	1% 02 Jun 2025	—	0
BAUSCH HEALTH COS INC	5.25% 30 Jan 2030	140,000	67,200

BAUSCH HEALTH COS INC	6.25% 15 Feb 2029	300,000	145,383
BAUSCH HEALTH COS INC	5.25% 15 Feb 2031	138,000	66,835
BAUSCH HEALTH COS INC	5% 15 Feb 2029	182,000	87,464
BAUSCH HEALTH COS INC	4.875% 01 Jun 2028	235,000	150,320
BAUSCH HEALTH COS INC	5.5% 01 Nov 2025	765,000	651,344
BAUSCH HEALTH COS INC	9% 15 Dec 2025	1,460,000	1,155,254
BAYTEX ENERGY CORP	8.75% 01 Apr 2027	260,000	264,493
BERRY GLOBAL INC	4.875% 15 Jul 2026	345,000	333,163
BIG RIVER STEEL/BRS FIN	6.625% 31 Jan 2029	166,000	158,990
BLACK KNIGHT INFOSERV LL	3.625% 01 Sep 2028	156,000	136,210
BLOCK INC	2.75% 01 Jun 2026	229,000	204,689
BLOCK INC	3.5% 01 Jun 2031	234,000	186,774
BLUE RACER MID LLC/FINAN	7.625% 15 Dec 2025	166,000	165,122
BOOZ ALLEN HAMILTON INC	3.875% 01 Sep 2028	158,000	140,568
BOOZ ALLEN HAMILTON INC	4% 01 Jul 2029	156,000	138,228
BOYNE USA INC	4.75% 15 May 2029	128,000	114,601
BRINK S CO/THE	5.5% 15 Jul 2025	155,000	152,222
BUCKEYE PARTNERS LP	3.95% 01 Dec 2026	35,000	31,289
BUCKEYE PARTNERS LP	4.125% 01 Dec 2027	105,000	92,006
BUCKEYE PARTNERS LP	4.125% 01 Mar 2025	150,000	143,502
BUCKEYE PARTNERS LP	4.5% 01 Mar 2028	275,000	241,623
BUILDERS FIRSTSOURCE INC	5% 01 Mar 2030	70,000	62,441
BUILDERS FIRSTSOURCE INC	4.25% 01 Feb 2032	154,000	125,376
BUILDERS FIRSTSOURCE INC	6.375% 15 Jun 2032	176,000	165,693
BWAY HLDG CO	1% 03 Apr 2024	761,686	742,750
BWX TECHNOLOGIES INC	4.125% 15 Apr 2029	186,000	161,169
CAESARS ENTERTAIN INC	4.625% 15 Oct 2029	123,000	100,045
CAESARS ENTERTAIN INC	6.25% 01 Jul 2025	70,000	68,199
CAESARS ENTERTAIN INC	8.125% 01 Jul 2027	25,000	24,587
CALIFORNIA RESOURCES CRP	7.125% 01 Feb 2026	288,000	274,732
CALPINE CORP	5.25% 01 Jun 2026	46,000	43,872
CALPINE CORP	4.625% 01 Feb 2029	240,000	206,832
CALPINE CORP	5% 01 Feb 2031	80,000	67,392
CARNIVAL CORP	10.5% 01 Feb 2026	62,000	62,290
CARNIVAL CORP	5.75% 01 Mar 2027	349,000	249,074
CARNIVAL CORP	4% 01 Aug 2028	174,000	141,756
CARNIVAL CORP	6% 01 May 2029	51,000	34,318
CARPENTER TECHNOLOGY	6.375% 15 Jul 2028	150,000	142,877
CARPENTER TECHNOLOGY	7.625% 15 Mar 2030	47,000	47,219
CATALENT PHARMA SOLUTION	3.125% 15 Feb 2029	42,000	33,459
CCO HLDGS LLC/CAP CORP	5.125% 01 May 2027	1,628,000	1,512,607
CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	1,304,000	1,177,290
CCO HLDGS LLC/CAP CORP	5.375% 01 Jun 2029	274,000	246,342
CCO HLDGS LLC/CAP CORP	4.75% 01 Mar 2030	459,000	392,050
CCO HLDGS LLC/CAP CORP	4.5% 15 Aug 2030	380,000	314,648
CCO HLDGS LLC/CAP CORP	4.25% 01 Feb 2031	704,000	565,509
CCO HLDGS LLC/CAP CORP	4.5% 01 Jun 2033	388,000	298,799
CCO HLDGS LLC/CAP CORP	4.25% 15 Jan 2034	245,000	181,173

CCO HLDGS LLC/CAP CORP	4.75% 01 Feb 2032	80,000	64,830
CD+R SMOKEY BUYER INC	6.75% 15 Jul 2025	289,000	249,254
CDW LLC/CDW FINANCE	4.25% 01 Apr 2028	300,000	276,006
CDW LLC/CDW FINANCE	3.25% 15 Feb 2029	113,000	96,271
CEDAR FAIR/CAN/MAGNUM/MI	5.5% 01 May 2025	260,000	256,784
CENTENE CORP	4.25% 15 Dec 2027	310,000	291,106
CENTENE CORP	4.625% 15 Dec 2029	1,008,000	923,540
CENTENE CORP	3% 15 Oct 2030	108,000	88,605
CENTENE CORP	2.45% 15 Jul 2028	85,000	71,612
CENTRAL GARDEN + PET CO	5.125% 01 Feb 2028	565,000	525,292
CENTRAL GARDEN + PET CO	4.125% 15 Oct 2030	133,000	109,770
CHART INDUSTRIES INC	7.5% 01 Jan 2030	91,000	91,515
CHART INDUSTRIES INC	9.5% 01 Jan 2031	33,000	33,889
CHEMOURS CO	5.75% 15 Nov 2028	445,000	399,574
CHEMOURS CO	4.625% 15 Nov 2029	70,000	57,402
CHENIERE ENERGY PARTNERS	4.5% 01 Oct 2029	375,000	337,778
CHENIERE ENERGY PARTNERS	4% 01 Mar 2031	120,000	102,704
CHENIERE ENERGY PARTNERS	3.25% 31 Jan 2032	101,000	80,581
CHESAPEAKE ENERGY CORP	6.75% 15 Apr 2029	556,000	541,416
CHORD ENERGY CORP	COMMON STOCK	2,134	291,953
CHORD ENERGY CORP	6.375% 01 Jun 2026	208,000	201,554
CHS/COMMUNITY HEALTH SYS	8% 15 Mar 2026	417,000	380,025
CHS/COMMUNITY HEALTH SYS	5.625% 15 Mar 2027	121,000	103,820
CHS/COMMUNITY HEALTH SYS	6% 15 Jan 2029	84,000	70,316
CHS/COMMUNITY HEALTH SYS	4.75% 15 Feb 2031	135,000	98,238
CHS/COMMUNITY HEALTH SYS	5.25% 15 May 2030	235,000	177,362
CIENA CORP	4% 31 Jan 2030	183,000	161,375
CINEMARK USA INC	8.75% 01 May 2025	85,000	86,275
CINEMARK USA INC	5.25% 15 Jul 2028	100,000	74,277
CLAIRE 14 PIK CONVERTIBLE	CLAIRE 14 PIK CONVERTIBLE	122	76,250
CLAIRE S STONE INC	COMMON STOCK	162	136,976
CLAIRES STORES INC	1% 18 Dec 2026	464,280	417,077
CLARIOS GLOBAL LP/US FIN	6.25% 15 May 2026	250,000	244,628
CLARIOS GLOBAL LP/US FIN	8.5% 15 May 2027	88,000	86,090
CLARIV SCI HLD CORP	3.875% 01 Jul 2028	124,000	107,571
CLARIV SCI HLD CORP	4.875% 01 Jul 2029	140,000	119,039
CLEAR CHANNEL OUTDOOR HO	5.125% 15 Aug 2027	655,000	567,544
CLEAR CHANNEL OUTDOOR HO	7.75% 15 Apr 2028	210,000	154,125
CLEAR CHANNEL OUTDOOR HO	7.5% 01 Jun 2029	252,000	183,297
CLEVELAND CLIFFS INC	4.625% 01 Mar 2029	175,000	156,557
CLEVELAND CLIFFS INC	4.875% 01 Mar 2031	90,000	79,711
CNX MIDSTREAM PART LP	4.75% 15 Apr 2030	40,000	33,023
CNX RESOURCES CORP	7.375% 15 Jan 2031	17,000	16,312
COHERENT CORP	5% 15 Dec 2029	245,000	212,983
COINBASE GLOBAL INC	3.375% 01 Oct 2028	60,000	31,697
COINBASE GLOBAL INC	3.625% 01 Oct 2031	60,000	28,961

COMMSCOPE INC	4.75% 01 Sep 2029	229,000	184,929
COMMSCOPE INC	8.25% 01 Mar 2027	550,000	430,309
COMMSCOPE INC	6% 01 Mar 2026	460,000	425,008
COMMSCOPE TECH LLC	6% 15 Jun 2025	270,000	246,532
COMSTOCK RESOURCES INC	6.75% 01 Mar 2029	419,000	378,294
COMSTOCK RESOURCES INC	5.875% 15 Jan 2030	122,000	105,504
CONDUENT BUS SERVICES	6% 01 Nov 2029	255,000	208,455
COOPER STANDARD AUTOMOTI	5.625% 15 Nov 2026	555,000	238,533
COOPER STANDARD AUTOMOTI	13% 01 Jun 2024	333,000	348,181
CORECIVIC INC	8.25% 15 Apr 2026	203,000	207,957
COTY INC	6.5% 15 Apr 2026	90,000	86,437
COTY INC	5% 15 Apr 2026	95,000	90,553
COTY/HFC PRESTIGE/INT US	4.75% 15 Jan 2029	125,000	113,106
CRESTWOOD MID PARTNER LP	5.625% 01 May 2027	160,000	149,173
CRESTWOOD MID PARTNER LP	8% 01 Apr 2029	330,000	329,479
CSC HOLDINGS LLC	7.5% 01 Apr 2028	200,000	135,528
CSC HOLDINGS LLC	6.5% 01 Feb 2029	880,000	722,066
CSC HOLDINGS LLC	5.75% 15 Jan 2030	200,000	113,072
CVR PARTNERS/CVR NITROGE	6.125% 15 Jun 2028	156,000	140,199
DANA INC	5.625% 15 Jun 2028	345,000	313,826
DAVITA INC	4.625% 01 Jun 2030	495,000	399,059
DAVITA INC	3.75% 15 Feb 2031	356,000	265,558
DEXKO GLOBAL INC.	1% 04 Oct 2028	260,531	232,923
DIRECTV FIN LLC/COINC	5.875% 15 Aug 2027	304,000	272,396
DIRECTV FINANCING LLC	1% 02 Aug 2027	310,625	301,760
DISH DBS CORP	5% 15 Mar 2023	803,000	799,531
DISH DBS CORP	5.875% 15 Nov 2024	2,026,000	1,889,164
DISH DBS CORP	7.75% 01 Jul 2026	370,000	299,193
DISH DBS CORP	5.25% 01 Dec 2026	720,000	607,342
DISH DBS CORP	5.75% 01 Dec 2028	145,000	115,822
DISH NETWORK CORP	3.375% 15 Aug 2026	292,000	183,253
DISH NETWORK CORP	11.75% 15 Nov 2027	370,000	380,693
DORNOCH DEBT MERGER SUB	6.625% 15 Oct 2029	183,000	129,381
DT MIDSTREAM INC	4.125% 15 Jun 2029	230,000	197,795
DT MIDSTREAM INC	4.375% 15 Jun 2031	78,000	65,242
DUN + BRADSTREET CORP	5% 15 Dec 2029	62,000	53,425
DYCOM INDUSTRIES INC	4.5% 15 Apr 2029	320,000	280,131
EDGEWELL PERSONAL CARE	5.5% 01 Jun 2028	275,000	257,452
EDGEWELL PERSONAL CARE	4.125% 01 Apr 2029	88,000	75,377
ELANCO ANIMAL HEALTH INC	6.65% 28 Aug 2028	210,000	199,748
ELEMENT SOLUTIONS INC	3.875% 01 Sep 2028	275,000	234,729
EMERGENT BIOSOLUTIONS	3.875% 15 Aug 2028	237,000	117,535
ENCINO ACQUISITION PARTN	8.5% 01 May 2028	326,000	296,993
ENCOMPASS HEALTH CORP	4.5% 01 Feb 2028	335,000	304,133
ENCOMPASS HEALTH CORP	4.75% 01 Feb 2030	137,000	120,652
ENCOMPASS HEALTH CORP	4.625% 01 Apr 2031	5,000	4,295
ENCOMPASS HEALTH CORP	5.75% 15 Sep 2025	320,000	317,315
ENDO DAC/FIN LLC/FINCO	9.5% 31 Jul 2027	77,000	10,780

ENDO LUX FIN CO I SARL	6.125% 01 Apr 2029	80,000	60,809
ENERGIZER HOLDINGS INC	4.75% 15 Jun 2028	241,000	209,747
ENERGIZER HOLDINGS INC	4.375% 31 Mar 2029	564,000	479,417
ENLINK MIDSTREAM LLC	5.375% 01 Jun 2029	70,000	64,992
ENLINK MIDSTREAM LLC	6.5% 01 Sep 2030	66,000	65,348
ENLINK MIDSTREAM PARTNER	4.15% 01 Jun 2025	32,000	30,473
ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	85,000	80,348
ENPRO INDUSTRIES INC	5.75% 15 Oct 2026	184,000	179,582
ENTEGRIS ESCROW CORP	4.75% 15 Apr 2029	330,000	301,521
ENTEGRIS ESCROW CORP	5.95% 15 Jun 2030	35,000	32,287
ENTEGRIS INC	4.375% 15 Apr 2028	200,000	176,498
ENTEGRIS INC	3.625% 01 May 2029	112,000	90,074
ENTERCOM MEDIA CORP	6.5% 01 May 2027	100,000	18,858
ENVISION HEALTHCARE CORP	1% 31 Mar 2027	184,405	62,698
ENVISION HEALTHCARE CORP	1% 31 Mar 2027	451,504	112,876
ENVISION HEALTHCARE CORP	8.75% 15 Oct 2026	430,000	120,757
EP ENERGY CORP	COMMON STOCK	8,910	66,825
EPIC CRUDE SVCS LP	1% 02 Mar 2026	590,470	523,876
EQM MIDSTREAM PARTNERS L	5.5% 15 Jul 2028	128,000	114,342
EQM MIDSTREAM PARTNERS L	6% 01 Jul 2025	112,000	108,807
EQM MIDSTREAM PARTNERS L	4.5% 15 Jan 2029	652,000	551,599
EQT CORP	3.9% 01 Oct 2027	10,000	9,233
EQT CORP	5% 15 Jan 2029	65,000	61,160
ESC 144A HERTZ CORP	6% 15 Jan 2028	290,000	24,650
ESC CB CHESAPEAKE ENER	5.5% 15 Sep 2026	45,000	900
ESC GCB HERTZ CORP	6.25% 15 Oct 2022	60,000	1,800
ESC GCB144A HERTZ CORP	5.5% 15 Oct 2024	468,000	14,040
ESC GCB144A HERTZ CORP	7.125% 01 Aug 2026	300,000	25,500
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	68,024	61,292
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	182,901	164,802
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	193,558	183,397
FIRST STUDENT BIDCO INC	1% 21 Jul 2028	13,442	12,736
FMG RESOURCES AUG 2006	4.375% 01 Apr 2031	86,000	72,698
FORD MOTOR CREDIT CO LLC	4.271% 09 Jan 2027	200,000	181,304
FORD MOTOR CREDIT CO LLC	4.125% 17 Aug 2027	615,000	549,496
FORD MOTOR CREDIT CO LLC	3.375% 13 Nov 2025	200,000	181,102
FORD MOTOR CREDIT CO LLC	4% 13 Nov 2030	200,000	164,246
FORD MOTOR CREDIT CO LLC	4.134% 04 Aug 2025	415,000	387,735
FORD MOTOR CREDIT CO LLC	4.687% 09 Jun 2025	625,000	596,513
FORD MOTOR CREDIT CO LLC	4.542% 01 Aug 2026	1,055,000	973,565
FREEPORT MCMORAN INC	4.375% 01 Aug 2028	107,000	100,332
FRONTIER COMMUNICATIONS	5.875% 15 Oct 2027	146,000	135,659
FRONTIER COMMUNICATIONS	5% 01 May 2028	502,000	437,649
FRONTIER COMMUNICATIONS	6.75% 01 May 2029	35,000	28,936
FRONTIER COMMUNICATIONS	6% 15 Jan 2030	70,000	55,081
FRONTIER COMMUNICATIONS	8.75% 15 May 2030	22,000	22,461
FRST STU BID/FRST TRANS	4% 31 Jul 2029	25,000	20,895
GANNETT HOLDINGS LLC	6% 01 Nov 2026	80,000	65,272



GAP INC/THE	3.625% 01 Oct 2029	230,000	163,673
GAP INC/THE	3.875% 01 Oct 2031	23,000	16,227
GARDA WORLD SECURITY	4.625% 15 Feb 2027	175,000	154,753
GARTNER INC	4.5% 01 Jul 2028	155,000	144,640
GARTNER INC	3.75% 01 Oct 2030	38,000	32,948
GARTNER INC	3.625% 15 Jun 2029	40,000	35,076
GCI LLC	4.75% 15 Oct 2028	460,000	391,354
GENESIS ENERGY LP/FIN	6.5% 01 Oct 2025	10,000	9,531
GENESIS ENERGY LP/FIN	6.25% 15 May 2026	35,000	32,090
GENESIS ENERGY LP/FIN	7.75% 01 Feb 2028	158,000	145,586
GENESIS ENERGY LP/FIN	8% 15 Jan 2027	66,000	62,128
GEO GROUP INC/THE	10.5% 30 Jun 2028	129,000	130,340
GFL ENVIRONMENTAL INC	4.25% 01 Jun 2025	195,000	187,485
GFL ENVIRONMENTAL INC	3.75% 01 Aug 2025	205,000	193,610
GFL ENVIRONMENTAL INC	4% 01 Aug 2028	351,000	305,363
GFL ENVIRONMENTAL INC	4.375% 15 Aug 2029	107,000	91,114
GLATFELTER	4.75% 15 Nov 2029	26,000	15,766
GLOBAL INFRASTRUCTURE SO	5.625% 01 Jun 2029	257,000	200,401
GLOBAL INFRASTRUCTURE SO	7.5% 15 Apr 2032	130,000	104,549
GLOBAL MEDICAL RESPONSE	6.5% 01 Oct 2025	190,000	138,525
GOODYEAR TIRE + RUBBER	5.25% 30 Apr 2031	294,000	246,763
GOODYEAR TIRE + RUBBER	5% 15 Jul 2029	252,000	209,934
GOODYEAR TIRE + RUBBER	5.25% 15 Jul 2031	46,000	37,629
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,859,260	1,859,260
GRAHAM PACKAGING/GPC CAP	7.125% 15 Aug 2028	57,000	47,645
GRAY ESCROW II INC	5.375% 15 Nov 2031	123,000	89,026
GRAY TELEVISION INC	7% 15 May 2027	205,000	181,958
GRAY TELEVISION INC	4.75% 15 Oct 2030	288,000	206,306
GREENEDEN US HOLDINGS II LLC	1% 01 Dec 2027	201,952	193,496
GRIFFON CORPORATION	5.75% 01 Mar 2028	310,000	283,489
GRIFOLS ESCROW ISSUER	4.75% 15 Oct 2028	200,000	173,046
GULFPORT ENERGY OP CORP	8% 17 May 2026	65,000	64,375
GULFPORT ENERGY OP CORP	8% 17 May 2026	260,000	257,501
HANESBRANDS INC	4.875% 15 May 2026	200,000	179,956
HCA INC	5.875% 15 Feb 2026	1,660,000	1,671,720
HCA INC	3.5% 01 Sep 2030	200,000	172,702
HCA INC	5.375% 01 Sep 2026	495,000	490,837
HCA INC	5.625% 01 Sep 2028	285,000	284,088
HERC HOLDINGS INC	5.5% 15 Jul 2027	171,000	159,452
HERTZ CORP/THE	4.625% 01 Dec 2026	161,000	134,884
HERTZ CORP/THE	5% 01 Dec 2029	286,000	216,917
HESS MIDSTREAM OPERATION	5.625% 15 Feb 2026	200,000	194,098
HESS MIDSTREAM OPERATION	4.25% 15 Feb 2030	116,000	99,499
HESS MIDSTREAM OPERATION	5.125% 15 Jun 2028	45,000	41,862
HILCORP ENERGY I/HILCORP	6.25% 01 Nov 2028	60,000	54,454
HILCORP ENERGY I/HILCORP	6% 15 Apr 2030	40,000	35,779

HILCORP ENERGY I/HILCORP	6.25% 15 Apr 2032	65,000	55,843
HILTON DOMESTIC OPERATIN	4.875% 15 Jan 2030	20,000	18,147
HILTON DOMESTIC OPERATIN	5.75% 01 May 2028	150,000	145,925
HILTON DOMESTIC OPERATIN	3.75% 01 May 2029	72,000	62,256
HILTON DOMESTIC OPERATIN	4% 01 May 2031	42,000	35,374
HILTON WORLDWIDE FIN LLC	4.875% 01 Apr 2027	180,000	171,522
HOLLY NRG PRTNR/FIN CORP	5% 01 Feb 2028	125,000	114,553
HOLLY NRG PRTNR/FIN CORP	6.375% 15 Apr 2027	88,000	86,844
HOLOGIC INC	4.625% 01 Feb 2028	210,000	198,356
HOLOGIC INC	3.25% 15 Feb 2029	406,000	350,743
HOWMET AEROSPACE INC	5.9% 01 Feb 2027	200,000	199,388
HUGHES SATELLITE SYSTEMS	6.625% 01 Aug 2026	120,000	112,024
IHEARTCOMMUNICATIONS INC	1% 01 May 2026	275,000	251,540
IHEARTCOMMUNICATIONS INC	6.375% 01 May 2026	290,000	266,757
IHEARTCOMMUNICATIONS INC	8.375% 01 May 2027	65,000	55,354
IHEARTCOMMUNICATIONS INC	5.25% 15 Aug 2027	150,000	126,971
IHEARTCOMMUNICATIONS INC	4.75% 15 Jan 2028	260,000	211,617
IMOLA MERGER CORP	4.75% 15 May 2029	721,000	624,631
INTELSAT EMERGENCE SA	COMMON STOCK	3,556	120,904
INTELSAT JACKSON HLDG	6.5% 15 Mar 2030	362,000	324,732
INTERNATIONAL GAME TECH	6.25% 15 Jan 2027	200,000	198,366
IQVIA INC	5% 15 Oct 2026	465,000	445,684
IRON MOUNTAIN INC	4.875% 15 Sep 2027	320,000	294,768
IRON MOUNTAIN INC	5% 15 Jul 2028	55,000	49,479
IRON MOUNTAIN INC	5.25% 15 Jul 2030	125,000	108,556
JELD WEN INC	4.625% 15 Dec 2025	200,000	167,072
JELD WEN INC	4.875% 15 Dec 2027	345,000	260,192
JELD WEN INC	6.25% 15 May 2025	40,000	38,131
KAISER ALUMINUM CORP	4.5% 01 Jun 2031	95,000	76,325
KENNEDY WILSON INC	4.75% 01 Mar 2029	70,000	55,670
KENNEDY WILSON INC	5% 01 Mar 2031	70,000	53,529
KINETIK HOLDINGS LP	5.875% 15 Jun 2030	95,000	89,029
LABL INC	6.75% 15 Jul 2026	475,000	450,880
LABL, INC.	1% 29 Oct 2028	212,143	200,800
LAMB WESTON HLD	4.875% 15 May 2028	82,000	77,742
LAMB WESTON HLD	4.125% 31 Jan 2030	279,000	246,862
LAMB WESTON HLD	4.375% 31 Jan 2032	48,000	41,924
LEVEL 3 FINANCING INC	4.625% 15 Sep 2027	105,000	87,615
LEVEL 3 FINANCING INC	3.625% 15 Jan 2029	117,000	85,597
LIVE NATION ENTERTAINMEN	4.875% 01 Nov 2024	185,000	179,661
LIVE NATION ENTERTAINMEN	5.625% 15 Mar 2026	280,000	265,829
LIVE NATION ENTERTAINMEN	4.75% 15 Oct 2027	225,000	200,556
LIVE NATION ENTERTAINMEN	6.5% 15 May 2027	754,000	737,940
LIVE NATION ENTERTAINMEN	3.75% 15 Jan 2028	39,000	33,391
LPL HOLDINGS INC	4.625% 15 Nov 2027	55,000	51,609
LUMEN TECHNOLOGIES INC	5.125% 15 Dec 2026	1,234,000	1,071,963

LUMEN TECHNOLOGIES INC	4% 15 Feb 2027	345,000	293,937
LUMEN TECHNOLOGIES INC	5.375% 15 Jun 2029	198,000	144,364
MACY S RETAIL HLDGS LLC	5.875% 15 Mar 2030	40,000	34,769
MADISON IAQ LLC	1% 21 Jun 2028	190,588	176,407
MADISON IAQ LLC	4.125% 30 Jun 2028	67,000	55,857
MADISON IAQ LLC	5.875% 30 Jun 2029	200,000	137,568
MALLINCKRODT FIN/SB	10% 15 Jun 2029	128,000	69,167
MALLINCKRODT FIN/SB	11.5% 15 Dec 2028	435,000	370,868
MALLINCKRODT PLC	COMMON STOCK	4,514	34,984
MARRIOTT OWNERSHIP RESOR	6.125% 15 Sep 2025	83,000	85,542
MARRIOTT OWNERSHIP RESOR	4.5% 15 Jun 2029	31,000	25,797
MASONITE INTERNATIONAL C	5.375% 01 Feb 2028	132,000	122,293
MASTEC INC	4.5% 15 Aug 2028	310,000	277,890
MATTEL INC	5.875% 15 Dec 2027	130,000	127,517
MATTEL INC	3.75% 01 Apr 2029	75,000	65,921
MAUSER PACKAGING SOLUT	5.5% 15 Apr 2024	32,000	31,136
MCGRAW HILL EDUCATION	5.75% 01 Aug 2028	200,000	168,342
MEDLINE BORROWER LP	3.875% 01 Apr 2029	466,000	375,699
MEDLINE BORROWER LP	5.25% 01 Oct 2029	265,000	210,683
MEDLINE BORROWER, LP	1% 23 Oct 2028	122,986	116,712
MGM RESORTS INTL	6% 15 Mar 2023	530,000	530,148
MGM RESORTS INTL	5.75% 15 Jun 2025	770,000	748,879
MGM RESORTS INTL	5.5% 15 Apr 2027	79,000	73,411
MGM RESORTS INTL	6.75% 01 May 2025	235,000	236,802
MIDAS OPCO HOLDINGS LLC	5.625% 15 Aug 2029	251,000	206,922
MIDCONTINENT COMM + FIN	5.375% 15 Aug 2027	180,000	164,074
MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	148,510	147,718
MIWD HLD CO II/MIWD FIN	5.5% 01 Feb 2030	62,000	49,819
MUELLER WATER PRODUCTS	4% 15 Jun 2029	321,000	282,204
MYT HOLDING LLC	PREFERRED STOCK 06/29 10	22,512	19,135
MYT HOLDING LLC SHS	COMMON STOCK	13,014	46,482
NABORS INDUSTRIES INC	5.75% 01 Feb 2025	215,000	205,080
NATIONAL CINEMEDIA LLC	5.875% 15 Apr 2028	90,000	20,521
NATIONSTAR MTG HLD INC	6% 15 Jan 2027	40,000	35,879
NATIONSTAR MTG HLD INC	5.5% 15 Aug 2028	136,000	111,225
NATIONSTAR MTG HLD INC	5.125% 15 Dec 2030	98,000	75,277
NATIONSTAR MTG HLD INC	5.75% 15 Nov 2031	205,000	159,289
NCR CORP	5.75% 01 Sep 2027	594,000	569,266
NCR CORP	5% 01 Oct 2028	102,000	87,513
NCR CORP	5.125% 15 Apr 2029	268,000	224,222
NEIMAN MARCUS USD COMMON STOCK	EQUITY	2,545	157,917
NESCO HOLDINGS II INC	5.5% 15 Apr 2029	124,000	109,357
NETFLIX INC	5.375% 15 Nov 2029	480,000	471,158
NEWELL BRANDS INC	4.7% 01 Apr 2026	145,000	137,187
NEWELL BRANDS INC	5.875% 01 Apr 2036	415,000	358,299
NEWELL BRANDS INC	6.375% 15 Sep 2027	37,000	36,763

NEWELL BRANDS INC	6.625% 15 Sep 2029	37,000	36,588
NEWS CORP	3.875% 15 May 2029	147,000	127,249
NEWS CORP	5.125% 15 Feb 2032	110,000	100,029
NEXSTAR MEDIA INC	4.75% 01 Nov 2028	182,000	157,670
NEXSTAR MEDIA INC	5.625% 15 Jul 2027	934,000	857,832
NGL ENRGY OP/FIN CORP	7.5% 01 Feb 2026	5,000	4,454
NMG HLDGO/NEIMAN MARCUS	7.125% 01 Apr 2026	110,000	103,522
NMG PARENT LLC	COMMON STOCK	90	5,850
NMG PARENT LLC	CALL EXP 24SEPT27	2,892	29
NOVA CHEMICALS CORP	5% 01 May 2025	115,000	108,572
NOVA CHEMICALS CORP	4.875% 01 Jun 2024	135,000	130,779
NOVA CHEMICALS CORP	5.25% 01 Jun 2027	265,000	238,050
NOVA CHEMICALS CORP	4.25% 15 May 2029	159,000	129,870
NOVELIS CORP	4.75% 30 Jan 2030	175,000	154,709
NOVELIS CORP	3.25% 15 Nov 2026	126,000	112,926
NOVELIS CORP	3.875% 15 Aug 2031	62,000	50,735
NRG ENERGY INC	6.625% 15 Jan 2027	52,000	51,591
NRG ENERGY INC	5.75% 15 Jan 2028	170,000	159,712
NRG ENERGY INC	5.25% 15 Jun 2029	15,000	13,210
NRG ENERGY INC	3.375% 15 Feb 2029	253,000	203,842
NRG ENERGY INC	3.625% 15 Feb 2031	70,000	53,581
NRG ENERGY INC	3.875% 15 Feb 2032	120,000	90,466
NUSTAR LOGISTICS LP	5.625% 28 Apr 2027	85,000	79,872
NUSTAR LOGISTICS LP	6% 01 Jun 2026	245,000	236,648
NUSTAR LOGISTICS LP	5.75% 01 Oct 2025	72,000	69,553
NUSTAR LOGISTICS LP	6.375% 01 Oct 2030	87,000	80,709
OCCIDENTAL PETROLEUM COR	8.5% 15 Jul 2027	195,000	210,873
OCCIDENTAL PETROLEUM COR	8.875% 15 Jul 2030	330,000	372,534
OCCIDENTAL PETROLEUM COR	6.375% 01 Sep 2028	282,000	285,215
OCCIDENTAL PETROLEUM COR	6.625% 01 Sep 2030	334,000	345,119
OCCIDENTAL PETROLEUM COR	6.125% 01 Jan 2031	171,000	173,023
OLYMPUS WATER US HOLDING CORP	1% 09 Nov 2028	63,086	60,423
ON SEMICONDUCTOR CORP	3.875% 01 Sep 2028	360,000	314,514
ONEMAIN FINANCE CORP	4% 15 Sep 2030	68,000	50,829
ONEMAIN FINANCE CORP	3.5% 15 Jan 2027	60,000	49,708
ONEMAIN FINANCE CORP	7.125% 15 Mar 2026	10,000	9,508
ONEMAIN FINANCE CORP	6.625% 15 Jan 2028	320,000	295,046
ONEMAIN FINANCE CORP	5.375% 15 Nov 2029	180,000	147,467
ORGANON + CO/ORG	4.125% 30 Apr 2028	351,000	310,782
ORGANON + CO/ORG	5.125% 30 Apr 2031	221,000	191,510
OWENS + MINOR INC	4.5% 31 Mar 2029	229,000	182,032
OWENS + MINOR INC	6.625% 01 Apr 2030	192,000	165,099
PACTIV EVERGREEN GROUP	4% 15 Oct 2027	316,000	280,545
PAR PHARMACEUTICAL INC	7.5% 01 Apr 2027	368,000	279,691
PAREXEL INTERNATIONAL CORP	1% 15 Nov 2028	191,040	183,184
PARK RIVER HOLDINGS, INC.	1% 28 Dec 2027	93,246	81,240
PERFORMANCE FOOD GROUP I	6.875% 01 May 2025	450,000	450,657
PERFORMANCE FOOD GROUP I	4.25% 01 Aug 2029	200,000	173,258

PETCO HEALTH AND WELLNESS COMP	1% 03 Mar 2028	255,450	247,654
PETSMART INC/PETSMART FI	4.75% 15 Feb 2028	500,000	453,125
PG+E CORP	5% 01 Jul 2028	203,000	185,759
PG+E CORP	5.25% 01 Jul 2030	42,000	38,219
PGT INNOVATIONS INC	4.375% 01 Oct 2029	102,000	85,439
PHOTO HOLDINGS MERGER SU	8.5% 01 Oct 2026	375,000	215,040
PIKE CORP	5.5% 01 Sep 2028	129,000	112,759
PM GENERAL PURCHASER LLC	9.5% 01 Oct 2028	157,000	119,373
POST HOLDINGS INC	5.75% 01 Mar 2027	300,000	290,502
POST HOLDINGS INC	5.625% 15 Jan 2028	311,000	293,911
POST HOLDINGS INC	5.5% 15 Dec 2029	56,000	50,735
PRECISION DRILLING CORP	7.125% 15 Jan 2026	175,000	170,198
PRECISION DRILLING CORP	6.875% 15 Jan 2029	24,000	22,477
PRESIDIO HOLDING INC	4.875% 01 Feb 2027	105,000	95,796
PRESTIGE BRANDS INC	5.125% 15 Jan 2028	75,000	70,842
PRIME SECSRVC BRW/FINANC	5.75% 15 Apr 2026	180,000	173,534
PRIME SECSRVC BRW/FINANC	3.375% 31 Aug 2027	205,000	178,016
RAIN CII CARBON LLC/CII	7.25% 01 Apr 2025	240,000	220,658
RANGE RESOURCES CORP	4.875% 15 May 2025	194,000	184,944
RANGE RESOURCES CORP	8.25% 15 Jan 2029	195,000	200,951
RANGE RESOURCES CORP	4.75% 15 Feb 2030	62,000	54,851
REALOGY GROUP/CO ISSUER	5.25% 15 Apr 2030	289,000	210,695
RHP HOTEL PPTY/RHP FINAN	4.75% 15 Oct 2027	567,000	515,420
RHP HOTEL PPTY/RHP FINAN	4.5% 15 Feb 2029	230,000	199,095
RITE AID CORP	7.5% 01 Jul 2025	152,000	101,769
RITE AID CORP	8% 15 Nov 2026	538,000	283,338
ROCKETMTGE CO ISSUER INC	3.625% 01 Mar 2029	265,000	210,262
ROCKETMTGE CO ISSUER INC	2.875% 15 Oct 2026	139,000	119,836
ROCKETMTGE CO ISSUER INC	4% 15 Oct 2033	25,000	18,700
ROCKIES EXPRESS PIPELINE	4.8% 15 May 2030	55,000	48,113
RP ESCROW ISSUER LLC	5.25% 15 Dec 2025	84,000	64,243
SABRE GBL INC	7.375% 01 Sep 2025	240,000	230,040
SBA COMMUNICATIONS CORP	3.125% 01 Feb 2029	145,000	120,750
SCOTT'S MIRACLE GRO CO	5.25% 15 Dec 2026	370,000	351,049
SCOTT'S MIRACLE GRO CO	4.5% 15 Oct 2029	54,000	43,737
SCOTT'S MIRACLE GRO CO	4.375% 01 Feb 2032	22,000	16,834
SCOTT'S MIRACLE GRO CO	4% 01 Apr 2031	160,000	122,592
SCRIPPS ESCROW II INC	5.375% 15 Jan 2031	58,000	46,678
SCRIPPS ESCROW INC	5.875% 15 Jul 2027	85,000	76,529
SENSATA TECHNOLOGIES BV	4% 15 Apr 2029	362,000	312,218
SENSATA TECHNOLOGIES INC	3.75% 15 Feb 2031	73,000	60,404
SERVICE CORP INTL	4.625% 15 Dec 2027	210,000	196,151
SERVICE CORP INTL	5.125% 01 Jun 2029	187,000	176,077
SERVICE CORP INTL	3.375% 15 Aug 2030	135,000	110,951
SERVICE CORP INTL	4% 15 May 2031	37,000	31,386
SHUTTERFLY INC	1% 25 Sep 2026	143,550	76,509
SINCLAIR TELEVISION GROU	5.125% 15 Feb 2027	150,000	122,553
SINCLAIR TELEVISION GROU	4.125% 01 Dec 2030	220,000	164,256

SIRIUS XM RADIO INC	5% 01 Aug 2027	720,000	666,749
SIRIUS XM RADIO INC	5.5% 01 Jul 2029	271,000	247,591
SIRIUS XM RADIO INC	4.125% 01 Jul 2030	2,000	1,652
SIRIUS XM RADIO INC	4% 15 Jul 2028	647,000	561,486
SIX FLAGS ENTERTAINMENT	4.875% 31 Jul 2024	275,000	265,023
SIX FLAGS ENTERTAINMENT	5.5% 15 Apr 2027	385,000	347,894
SM ENERGY CO	5.625% 01 Jun 2025	30,000	28,948
SM ENERGY CO	6.625% 15 Jan 2027	150,000	144,585
SM ENERGY CO	6.5% 15 Jul 2028	47,000	44,936
SONIC AUTOMOTIVE INC	4.625% 15 Nov 2029	140,000	112,966
SOUTHWESTERN ENERGY CO	7.75% 01 Oct 2027	126,000	130,173
SOUTHWESTERN ENERGY CO	5.375% 01 Feb 2029	170,000	157,469
SOUTHWESTERN ENERGY CO	5.375% 15 Mar 2030	214,000	194,618
SOUTHWESTERN ENERGY CO	4.75% 01 Feb 2032	47,000	40,139
SP PF BUYER LLC	1% 22 Dec 2025	895,125	584,910
SPECTRUM BRANDS INC	5% 01 Oct 2029	60,000	52,379
SPECTRUM BRANDS INC	5.5% 15 Jul 2030	340,000	301,396
SPECTRUM BRANDS INC	3.875% 15 Mar 2031	151,000	118,055
SPIRIT AEROSYSTEMS INC	7.5% 15 Apr 2025	190,000	187,792
SPIRIT AEROSYSTEMS INC	9.375% 30 Nov 2029	131,000	137,938
SPRINT CAPITAL CORP	8.75% 15 Mar 2032	1,161,000	1,381,277
SPRINT LLC	7.625% 15 Feb 2025	1,409,000	1,458,921
SPRINT LLC	7.625% 01 Mar 2026	385,000	405,139
SPX FLOW, INC.	1% 05 Apr 2029	154,613	144,066
SRS DISTRIBUTION INC	4.625% 01 Jul 2028	369,000	329,679
SS+C TECHNOLOGIES INC	5.5% 30 Sep 2027	535,000	503,676
STANDARD INDUSTRIES INC	5% 15 Feb 2027	35,000	32,361
STANDARD INDUSTRIES INC	4.75% 15 Jan 2028	595,000	535,435
STANDARD INDUSTRIES INC	3.375% 15 Jan 2031	59,000	44,609
STAPLES INC	7.5% 15 Apr 2026	653,000	562,161
STAPLES INC	10.75% 15 Apr 2027	370,000	266,489
STARFRUIT FINCO B V	1% 01 Oct 2025	235,923	232,266
STATION CASINOS LLC	4.5% 15 Feb 2028	460,000	399,193
STERICYCLE INC	3.875% 15 Jan 2029	246,000	214,748
STEVENS HOLDING CO INC	6.125% 01 Oct 2026	145,000	146,085
SUMMER BC HOLDCO B SARL	1% 04 Dec 2026	67,714	62,636
SUMMIT MATERIALS LLC/FIN	5.25% 15 Jan 2029	79,000	73,599
SUMMIT MID HLDS LLC / FI	8.5% 15 Oct 2026	104,000	98,745
SUNOCO LP/FINANCE CORP	4.5% 15 May 2029	99,000	86,592
SUNOCO LP/FINANCE CORP	4.5% 30 Apr 2030	355,000	308,232
SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	533,114	509,715
SUNSHINE LUXEMBOURG VII SARL	1% 01 Oct 2026	52,434	50,133
SYNAPTICS INC	4% 15 Jun 2029	72,000	60,259
SYNEOS HEALTH INC	3.625% 15 Jan 2029	85,000	68,214
T MOBILE USA INC	4.75% 01 Feb 2028	1,161,000	1,130,663
TALLGRASS NRG PRTNR/FIN	5.5% 15 Jan 2028	200,000	177,740
TALLGRASS NRG PRTNR/FIN	6% 01 Mar 2027	160,000	149,600
TALLGRASS NRG PRTNR/FIN	7.5% 01 Oct 2025	252,000	254,215

TALLGRASS NRG PRTNR/FIN	6% 31 Dec 2030	92,000	80,019
TALLGRASS NRG PRTNR/FIN	6% 01 Sep 2031	128,000	110,244
TARGA RESOURCES PARTNERS	5% 15 Jan 2028	20,000	19,104
TARGA RESOURCES PARTNERS	6.5% 15 Jul 2027	335,000	338,853
TARGA RESOURCES PARTNERS	6.875% 15 Jan 2029	175,000	176,762
TARGA RESOURCES PARTNERS	5.5% 01 Mar 2030	315,000	297,552
TARGA RESOURCES PARTNERS	4.875% 01 Feb 2031	45,000	40,358
TARGA RESOURCES PARTNERS	4% 15 Jan 2032	125,000	105,084
TELECOM ITALIA CAPITAL	6.375% 15 Nov 2033	175,000	143,955
TELECOM ITALIA CAPITAL	6% 30 Sep 2034	405,000	310,100
TEMPUR SEALY INTL INC	4% 15 Apr 2029	440,000	369,547
TEMPUR SEALY INTL INC	3.875% 15 Oct 2031	125,000	97,836
TENET HEALTHCARE CORP	6.25% 01 Feb 2027	559,000	533,895
TENET HEALTHCARE CORP	4.875% 01 Jan 2026	1,349,000	1,285,233
TENET HEALTHCARE CORP	5.125% 01 Nov 2027	663,000	618,572
TENET HEALTHCARE CORP	4.625% 15 Jun 2028	16,000	14,342
TENET HEALTHCARE CORP	4.25% 01 Jun 2029	155,000	134,204
TENET HEALTHCARE CORP	6.125% 15 Jun 2030	204,000	194,269
TEREX CORP	5% 15 May 2029	220,000	197,703
TRANSDIGM INC	6.25% 15 Mar 2026	330,000	326,146
TRIMAS CORP	4.125% 15 Apr 2029	155,000	135,814
TRINSEO OP / TRINSEO FIN	5.375% 01 Sep 2025	410,000	337,619
TRINSEO OP / TRINSEO FIN	5.125% 01 Apr 2029	291,000	188,684
TRITON WATER HOLDINGS IN	6.25% 01 Apr 2029	92,000	74,531
TRITON WATER HOLDINGS, INC.	1% 31 Mar 2028	152,934	141,694
TRIVIUM PACKAGING FIN	5.5% 15 Aug 2026	200,000	186,950
U.S. RENAL CARE, INC.	1% 26 Jun 2026	309,867	171,675
UBER TECHNOLOGIES INC	7.5% 15 Sep 2027	290,000	290,244
UBER TECHNOLOGIES INC	4.5% 15 Aug 2029	229,000	199,647
UNITED AIRLINES INC	4.375% 15 Apr 2026	65,000	60,398
UNITED RENTALS NORTH AM	3.875% 15 Feb 2031	172,000	144,745
UNITED RENTALS NORTH AM	5.5% 15 May 2027	255,000	251,790
UNITED RENTALS NORTH AM	4.875% 15 Jan 2028	160,000	151,611
UNITED STATES STEEL CORP	6.875% 01 Mar 2029	46,000	44,701
UNIVISION COMMUNICATIONS	6.625% 01 Jun 2027	30,000	28,973
UNIVISION COMMUNICATIONS	4.5% 01 May 2029	310,000	259,089
UNIVISION COMMUNICATIONS	7.375% 30 Jun 2030	58,000	55,490
UPC BROADBAND FINCO BV	4.875% 15 Jul 2031	200,000	166,418
US CELLULAR CORP	6.7% 15 Dec 2033	330,000	292,948
US DOLLAR		33,637	33,637
US FOODS INC	4.625% 01 Jun 2030	200,000	176,742
VAIL RESORTS INC	6.25% 15 May 2025	418,000	418,828
Varsity Brands Inc	1% 15 Dec 2024	199,327	191,803
VENATOR FIN SARL/VENATOR	5.75% 15 Jul 2025	170,000	55,474
VERTICAL US NEWCO INC	1% 30 Jul 2027	183,783	176,088
VERTIV GROUP CORPORATION	1% 02 Mar 2027	—	0
VIAVI SOLUTIONS INC	3.75% 01 Oct 2029	67,000	55,876
VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	325,000	302,718



VICI PROPERTIES / NOTE	4.625% 01 Dec 2029	340,000	309,614
VICI PROPERTIES / NOTE	3.75% 15 Feb 2027	125,000	113,649
VICI PROPERTIES / NOTE	4.125% 15 Aug 2030	245,000	214,248
VICI PROPERTIES / NOTE	5.625% 01 May 2024	190,000	188,632
VICI PROPERTIES / NOTE	4.5% 01 Sep 2026	60,000	56,570
VICI PROPERTIES / NOTE	5.75% 01 Feb 2027	175,000	170,639
VICI PROPERTIES / NOTE	4.5% 15 Jan 2028	45,000	41,144
VICI PROPERTIES / NOTE	3.875% 15 Feb 2029	164,000	144,079
VICI PROPERTIES INC	REIT USD.01	28,292	916,661
VIDEOTRON LTD	5.375% 15 Jun 2024	335,000	332,477
VIDEOTRON LTD / LTEE	5.125% 15 Apr 2027	215,000	203,149
VIRGIN MEDIA SECURED FIN	5.5% 15 May 2029	365,000	327,901
VISTA OUTDOOR INC	4.5% 15 Mar 2029	340,000	250,488
VISTRA CORP	5% 31 Jul 2027	5,000	4,653
VISTRA OPERATIONS CO LLC	5.625% 15 Feb 2027	368,000	351,455
VISTRA OPERATIONS CO LLC	4.375% 01 May 2029	221,000	190,546
WABASH NATIONAL CORP	4.5% 15 Oct 2028	144,000	122,115
WEEKLEY HOMES LLC/ FINAN	4.875% 15 Sep 2028	170,000	142,970
WESCO AIRCRAFT HOLDINGS	9% 15 Nov 2026	402,000	257,887
WESCO DISTRIBUTION INC	7.125% 15 Jun 2025	260,000	263,557
WESCO DISTRIBUTION INC	7.25% 15 Jun 2028	360,000	364,730
WESTERN MIDSTREAM OPERAT	4.65% 01 Jul 2026	100,000	95,099
WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	69,000	63,128
WHITE CAP BUYER LLC	1% 19 Oct 2027	314,610	303,712
WILLIAM CARTER	5.625% 15 Mar 2027	210,000	201,856
WMG ACQUISITION CORP	3.875% 15 Jul 2030	80,000	68,952
WMG ACQUISITION CORP	3% 15 Feb 2031	157,000	125,614
WMG ACQUISITION CORP	3.75% 01 Dec 2029	306,000	262,582
WR GRACE HOLDING LLC	5.625% 15 Aug 2029	78,000	63,104
WR GRACE HOLDING LLC	4.875% 15 Jun 2027	270,000	239,190
WYNN LAS VEGAS LLC/CORP	5.5% 01 Mar 2025	575,000	547,912
WYNN RESORTS FINANCE LLC	5.125% 01 Oct 2029	293,000	251,262
WYNN RESORTS FINANCE LLC	7.75% 15 Apr 2025	45,000	44,843
XPO ESCROW SUB LLC	7.5% 15 Nov 2027	148,000	149,310
YUM BRANDS INC	3.625% 15 Mar 2031	158,000	132,406
YUM BRANDS INC	4.625% 31 Jan 2032	162,000	143,435
ZAYO GROUP HOLDINGS INC	4% 01 Mar 2027	85,000	62,994
ZI TECH LLC/ZI FIN CORP	3.875% 01 Feb 2029	157,000	132,302
<b>Total : EXHIBIT O - High Yield Debt Fund</b>			<b>\$ 132,736,549</b>

n / a - Cost is not applicable



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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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	
	1MDB GLOBAL INVESTMENTS	4.4% 09 Mar 2023	1,000,000	\$ 980,020
	ABU DHABI GOVT INT L	3.875% 16 Apr 2050	200,000	168,960
	ABU DHABI GOVT INT L	3.125% 30 Sep 2049	400,000	295,760
	ABU DHABI PORTS CO PJSC	2.5% 06 May 2031	200,000	165,922
	ADANI PORTS AND SPECIAL	5% 02 Aug 2041	215,000	153,925
	AEROPUERTO INTL TOCUMEN	5.125% 11 Aug 2061	200,000	164,000
	AGILE GROUP HOLDINGS LTD	6.05% 13 Oct 2025	200,000	92,756
	ALFA DESARROLLO SPA	4.55% 27 Sep 2051	199,271	152,522
	ARAB REPUBLIC OF EGYPT	5.875% 11 Jun 2025	350,000	323,033
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	150,000	99,930
	ARAB REPUBLIC OF EGYPT	4.75% 16 Apr 2026	550,000	487,745
	ARAB REPUBLIC OF EGYPT	5.625% 16 Apr 2030	200,000	147,895
	ARAB REPUBLIC OF EGYPT	6.375% 11 Apr 2031	205,000	151,838
	ARAB REPUBLIC OF EGYPT	4.75% 11 Apr 2025	200,000	190,636
	ARAB REPUBLIC OF EGYPT	8.875% 29 May 2050	200,000	135,514
	ARAB REPUBLIC OF EGYPT	3.875% 16 Feb 2026	200,000	165,276
	ARAB REPUBLIC OF EGYPT	8.5% 31 Jan 2047	200,000	133,240
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1	1
	AUTORIDAD CANAL DE PANAM	4.95% 29 Jul 2035	225,000	206,726
	AYDEM YENILENEBILIR ENER	7.75% 02 Feb 2027	200,000	164,000
	B8AB0JZX5 PRUDENTIAL	FXVAN PUT USD CLP 860.0000000	(534,000)	(7,388)
	B8AB1YMM9 PRUDENTIAL	FXVAN CALL USD ZAR 23.0000000	2,500,000	238
	B8AB2HZA7 PRUDENTIAL	FXVAN PUT USD MXN 19.7500000	(1,781,000)	(33,572)
	B8AB2HZC3 PRUDENTIAL	FXVAN CALL USD MXN 20.2500000	1,781,000	46,698
	B8AB2WWV1 PRUDENTIAL	FXVAN CALL USD MXN 20.0000000	(542,000)	(1)
	B8AB30WR9 PRUDENTIAL	FXVAN CALL USD MXN 20.0000000	(542,000)	(1)
	B8AB38DR3 PRUDENTIAL	FXVAN CALL USD CLP 900.0000000	(542,000)	(1)
	B8AB39GZ0 PRUDENTIAL	FXVAN CALL USD MXN 20.1000000	(271,000)	0
	B8AB3FNL9 PRUDENTIAL	FXVAN CALL EUR HUF 425.0000000	(272,000)	0
	B8AB3MG08 PRUDENTIAL	FXVAN CALL USD ZAR 17.6000000	(547,000)	(1)
	B8AB3MG57 PRUDENTIAL	FXVAN PUT USD ZAR 16.8000000	(547,000)	(365)
	B8AB3NLY6 PRUDENTIAL	FXVAN CALL USD MXN 20.0000000	(273,000)	0
	B8AB3T398 PRUDENTIAL	FXVAN CALL EUR HUF 420.0000000	(272,000)	0
	B8AB3T4W6 PRUDENTIAL	FXVAN CALL EUR HUF 500.0000000	544,000	1
	B8AB3WUA8 PRUDENTIAL	FXVAN CALL USD CLP 915.0000000	(543,000)	(1)
	B8AB4B9G4 PRUDENTIAL	FXVAN PUT USD JPY 130.0000000	(541,000)	(1)

B8AB4GP59 PRUDENTIAL	FXVAN PUT USD CNH 6.9250000	(524,000)	(7,135)
BANCO DE CREDITO DEL PER	1% 30 Sep 2031	238,000	209,533
BANGKOK BANK PCL/HK	1% 25 Sep 2034	200,000	167,448
BANK LEUMI LE ISRAEL	5.125% 27 Jul 2027	204,000	202,537
BBVA BANCOMER SA TEXAS	1% 13 Sep 2034	240,000	222,187
BONOS DE TESORERIA	6.15% 12 Aug 2032	1,165,000	269,112
BONOS DE TESORERIA	5.4% 12 Aug 2034	1,510,000	317,589
BONOS DE TESORERIA	5.35% 12 Aug 2040	760,000	148,722
BONOS TESORERIA PESOS	2.3% 01 Oct 2028	95,000,000	93,836
BONOS TESORERIA PESOS	5% 01 Oct 2028	130,000,000	149,461
BONOS TESORERIA PESOS	6% 01 Jan 2043	240,000,000	312,004
BONOS TESORERIA PESOS	4.5% 01 Mar 2026	270,000,000	307,958
BRAZIL LOAN TRUST 1	5.477% 24 Jul 2023	180,860	180,406
BRAZILIAN REAL	FOREIGN CURRENCY	1	0
CANADIAN DOLLAR	FOREIGN CURRENCY	1	1
CEMEX SAB DE CV	5.45% 19 Nov 2029	400,000	384,384
CHINA GOVERNMENT BOND	3.29% 23 May 2029	6,900,000	1,027,005
CHINA GOVERNMENT BOND	3.13% 21 Nov 2029	1,600,000	234,818
CHINA GOVERNMENT BOND	2.68% 21 May 2030	2,700,000	384,526
CHINA GOVERNMENT BOND	2.85% 04 Jun 2027	6,000,000	870,642
CHINA GOVERNMENT BOND	3.81% 14 Sep 2050	3,270,000	516,585
CHINA GOVERNMENT BOND	3.27% 19 Nov 2030	2,300,000	342,226
CHINA GOVERNMENT BOND	3.28% 03 Dec 2027	10,000,000	1,481,479
CHINA GOVERNMENT BOND	3.01% 13 May 2028	5,000,000	730,275
CNAC HK FINBRIDGE CO LTD	4.875% 14 Mar 2025	200,000	196,466
CNAC HK FINBRIDGE CO LTD	3.875% 19 Jun 2029	200,000	179,052
CODELCO INC	3% 30 Sep 2029	210,000	184,313
COLOMBIAN PESO	FOREIGN CURRENCY	344,698,666	71,088
COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	200,000	187,700
CORP FINANCIERA DE DESAR	2.4% 28 Sep 2027	335,000	280,492
COSTA RICA GOVERNMENT	4.25% 26 Jan 2023	200,000	199,124
COUNTRY GARDEN HLDGS	8% 27 Jan 2024	200,000	154,526
CROATIA	2.75% 27 Jan 2030	100,000	99,400
CT TRUST	5.125% 03 Feb 2032	200,000	175,968
CURRENCY CONTRACT	AUD/USD	—	1,311
CURRENCY CONTRACT	AUD/USD	—	6,656
CURRENCY CONTRACT	AUD/EUR	—	6,122
CURRENCY CONTRACT	USD/AUD	—	116
CURRENCY CONTRACT	AUD/USD	—	8,116
CURRENCY CONTRACT	AUD/USD	—	19,293
CURRENCY CONTRACT	AUD/USD	—	7,438
CURRENCY CONTRACT	USD/AUD	—	(1,395)
CURRENCY CONTRACT	USD/AUD	—	(2,148)
CURRENCY CONTRACT	USD/BRL	—	(6,887)
CURRENCY CONTRACT	BRL/USD	—	1,701
CURRENCY CONTRACT	BRL/USD	—	45,351

CURRENCY CONTRACT	BRL/USD	—	871
CURRENCY CONTRACT	USD/BRL	—	248
CURRENCY CONTRACT	USD/BRL	—	(23,375)
CURRENCY CONTRACT	USD/BRL	—	764
CURRENCY CONTRACT	CAD/USD	—	179
CURRENCY CONTRACT	CAD/USD	—	(774)
CURRENCY CONTRACT	CAD/USD	—	(1,463)
CURRENCY CONTRACT	USD/CLP	—	(6,799)
CURRENCY CONTRACT	USD/CLP	—	(3,522)
CURRENCY CONTRACT	CLP/USD	—	6,281
CURRENCY CONTRACT	CLP/USD	—	1,650
CURRENCY CONTRACT	CNH/USD	—	273
CURRENCY CONTRACT	USD/CNH	—	(5,271)
CURRENCY CONTRACT	USD/CNH	—	(67,225)
CURRENCY CONTRACT	USD/CNH	—	(8,367)
CURRENCY CONTRACT	CNH/USD	—	8,481
CURRENCY CONTRACT	CNH/USD	—	7,971
CURRENCY CONTRACT	CNH/USD	—	30,180
CURRENCY CONTRACT	COP/USD	—	3,758
CURRENCY CONTRACT	USD/COP	—	(1,187)
CURRENCY CONTRACT	COP/USD	—	(1,096)
CURRENCY CONTRACT	COP/USD	—	(6,168)
CURRENCY CONTRACT	COP/USD	—	(6,226)
CURRENCY CONTRACT	COP/USD	—	6,778
CURRENCY CONTRACT	CZK/EUR	—	31,738
CURRENCY CONTRACT	CZK/USD	—	78
CURRENCY CONTRACT	CZK/EUR	—	45,194
CURRENCY CONTRACT	CZK/EUR	—	49,859
CURRENCY CONTRACT	CZK/USD	—	4,445
CURRENCY CONTRACT	CZK/EUR	—	42,679
CURRENCY CONTRACT	USD/CZK	—	(131,214)
CURRENCY CONTRACT	USD/CZK	—	(66,549)
CURRENCY CONTRACT	USD/CZK	—	(108,522)
CURRENCY CONTRACT	USD/CZK	—	(138,901)
CURRENCY CONTRACT	EUR/CZK	—	(15,335)
CURRENCY CONTRACT	CZK/EUR	—	27,234
CURRENCY CONTRACT	CZK/EUR	—	8,587
CURRENCY CONTRACT	USD/CZK	—	(3,625)
CURRENCY CONTRACT	CZK/EUR	—	23,253
CURRENCY CONTRACT	CZK/EUR	—	7,220
CURRENCY CONTRACT	CZK/EUR	—	54,600
CURRENCY CONTRACT	CZK/USD	—	13,360
CURRENCY CONTRACT	EGP/USD	—	8,234
CURRENCY CONTRACT	EGP/USD	—	3,296
CURRENCY CONTRACT	EGP/USD	—	2,335
CURRENCY CONTRACT	EUR/USD	—	19,370

CURRENCY CONTRACT	EUR/HUF	—	6,071
CURRENCY CONTRACT	EUR/HUF	—	7,601
CURRENCY CONTRACT	EUR/HUF	—	6,462
CURRENCY CONTRACT	EUR/HUF	—	8,992
CURRENCY CONTRACT	USD/EUR	—	(1,393)
CURRENCY CONTRACT	EUR/USD	—	9,811
CURRENCY CONTRACT	EUR/PLN	—	8,959
CURRENCY CONTRACT	EUR/HUF	—	15,501
CURRENCY CONTRACT	EUR/USD	—	2,978
CURRENCY CONTRACT	EUR/USD	—	13,158
CURRENCY CONTRACT	EUR/USD	—	22,238
CURRENCY CONTRACT	EUR/USD	—	39,957
CURRENCY CONTRACT	EUR/USD	—	13,263
CURRENCY CONTRACT	EUR/PLN	—	17,415
CURRENCY CONTRACT	EUR/CZK	—	11,466
CURRENCY CONTRACT	EUR/HUF	—	7,048
CURRENCY CONTRACT	EUR/HUF	—	3,504
CURRENCY CONTRACT	CZK/EUR	—	(6,622)
CURRENCY CONTRACT	CZK/EUR	—	(5,586)
CURRENCY CONTRACT	USD/EUR	—	(11,040)
CURRENCY CONTRACT	USD/EUR	—	(1,998)
CURRENCY CONTRACT	USD/EUR	—	(3,697)
CURRENCY CONTRACT	USD/EUR	—	(169,040)
CURRENCY CONTRACT	USD/EUR	—	(224,488)
CURRENCY CONTRACT	USD/EUR	—	(4,112)
CURRENCY CONTRACT	PLN/EUR	—	(28,344)
CURRENCY CONTRACT	HUF/EUR	—	(10,607)
CURRENCY CONTRACT	HUF/EUR	—	(16,026)
CURRENCY CONTRACT	AUD/EUR	—	(8,108)
CURRENCY CONTRACT	PLN/EUR	—	(12,352)
CURRENCY CONTRACT	CZK/EUR	—	(32,267)
CURRENCY CONTRACT	CZK/EUR	—	(23,606)
CURRENCY CONTRACT	PLN/EUR	—	(12,939)
CURRENCY CONTRACT	USD/EUR	—	(10,741)
CURRENCY CONTRACT	CZK/EUR	—	(40,079)
CURRENCY CONTRACT	CZK/EUR	—	(39,722)
CURRENCY CONTRACT	CZK/EUR	—	(34,449)
CURRENCY CONTRACT	CZK/EUR	—	(18,918)
CURRENCY CONTRACT	CZK/EUR	—	(21,797)
CURRENCY CONTRACT	EUR/HUF	—	26,821
CURRENCY CONTRACT	HUF/USD	—	222,322
CURRENCY CONTRACT	HUF/USD	—	28,115
CURRENCY CONTRACT	HUF/USD	—	30,714
CURRENCY CONTRACT	HUF/EUR	—	22,756
CURRENCY CONTRACT	HUF/EUR	—	33,341
CURRENCY CONTRACT	HUF/USD	—	5,700

CURRENCY CONTRACT	HUF/USD	—	9,670
CURRENCY CONTRACT	HUF/USD	—	17,809
CURRENCY CONTRACT	HUF/USD	—	4,536
CURRENCY CONTRACT	HUF/USD	—	78
CURRENCY CONTRACT	USD/HUF	—	(28,787)
CURRENCY CONTRACT	EUR/HUF	—	(36,386)
CURRENCY CONTRACT	EUR/HUF	—	(21,009)
CURRENCY CONTRACT	EUR/HUF	—	(8,433)
CURRENCY CONTRACT	EUR/HUF	—	(10,044)
CURRENCY CONTRACT	EUR/HUF	—	(8,754)
CURRENCY CONTRACT	EUR/HUF	—	(20,031)
CURRENCY CONTRACT	EUR/HUF	—	(13,656)
CURRENCY CONTRACT	EUR/HUF	—	(10,617)
CURRENCY CONTRACT	HUF/USD	—	219,413
CURRENCY CONTRACT	IDR/USD	—	2,947
CURRENCY CONTRACT	IDR/USD	—	5,450
CURRENCY CONTRACT	USD/IDR	—	(1,211)
CURRENCY CONTRACT	USD/IDR	—	(817)
CURRENCY CONTRACT	USD/ILS	—	3,198
CURRENCY CONTRACT	USD/INR	—	(492)
CURRENCY CONTRACT	USD/INR	—	2,145
CURRENCY CONTRACT	JPY/USD	—	30,906
CURRENCY CONTRACT	USD/JPY	—	(23,815)
CURRENCY CONTRACT	USD/JPY	—	(12,024)
CURRENCY CONTRACT	USD/JPY	—	(25,180)
CURRENCY CONTRACT	JPY/USD	—	10,095
CURRENCY CONTRACT	JPY/USD	—	24,689
CURRENCY CONTRACT	KRW/USD	—	1,476
CURRENCY CONTRACT	USD/KRW	—	(2,892)
CURRENCY CONTRACT	KRW/USD	—	6,425
CURRENCY CONTRACT	USD/KRW	—	(3,850)
CURRENCY CONTRACT	USD/KRW	—	(4,572)
CURRENCY CONTRACT	USD/KRW	—	(2,726)
CURRENCY CONTRACT	USD/KRW	—	(1,993)
CURRENCY CONTRACT	KRW/USD	—	5,563
CURRENCY CONTRACT	KRW/USD	—	23,623
CURRENCY CONTRACT	KRW/USD	—	6,234
CURRENCY CONTRACT	KRW/USD	—	5,745
CURRENCY CONTRACT	MXN/USD	—	1,817
CURRENCY CONTRACT	USD/MXN	—	12,918
CURRENCY CONTRACT	MXN/USD	—	2,759
CURRENCY CONTRACT	MXN/USD	—	4,712
CURRENCY CONTRACT	USD/MXN	—	(1,761)
CURRENCY CONTRACT	MXN/USD	—	2,905
CURRENCY CONTRACT	MXN/USD	—	(2,075)
CURRENCY CONTRACT	USD/PEN	—	(903)

CURRENCY CONTRACT	PEN/USD	—	924
CURRENCY CONTRACT	PHP/USD	—	1,480
CURRENCY CONTRACT	USD/PHP	—	(7,921)
CURRENCY CONTRACT	USD/PHP	—	(1,644)
CURRENCY CONTRACT	USD/PHP	—	(31,929)
CURRENCY CONTRACT	PHP/USD	—	(2,450)
CURRENCY CONTRACT	USD/PLN	—	(2,130)
CURRENCY CONTRACT	USD/PLN	—	(2,376)
CURRENCY CONTRACT	USD/PLN	—	(6,976)
CURRENCY CONTRACT	USD/PLN	—	(9,739)
CURRENCY CONTRACT	USD/PLN	—	(8,655)
CURRENCY CONTRACT	USD/PLN	—	(11,030)
CURRENCY CONTRACT	USD/PLN	—	(5,612)
CURRENCY CONTRACT	EUR/PLN	—	(23,786)
CURRENCY CONTRACT	EUR/PLN	—	(11,059)
CURRENCY CONTRACT	PLN/EUR	—	17,812
CURRENCY CONTRACT	PLN/EUR	—	46,509
CURRENCY CONTRACT	PLN/USD	—	63,858
CURRENCY CONTRACT	PLN/USD	—	43,785
CURRENCY CONTRACT	PLN/USD	—	44,365
CURRENCY CONTRACT	PLN/USD	—	182,659
CURRENCY CONTRACT	PLN/EUR	—	19,543
CURRENCY CONTRACT	USD/RON	—	(4,702)
CURRENCY CONTRACT	USD/RON	—	(5,461)
CURRENCY CONTRACT	RON/USD	—	129,661
CURRENCY CONTRACT	USD/RON	—	(10,157)
CURRENCY CONTRACT	SGD/USD	—	6,353
CURRENCY CONTRACT	USD/THB	—	(16,385)
CURRENCY CONTRACT	THB/USD	—	3,393
CURRENCY CONTRACT	USD/THB	—	(3,878)
CURRENCY CONTRACT	USD/THB	—	(2,529)
CURRENCY CONTRACT	USD/THB	—	(29,464)
CURRENCY CONTRACT	THB/USD	—	(215)
CURRENCY CONTRACT	THB/USD	—	5,969
CURRENCY CONTRACT	USD/THB	—	(20,093)
CURRENCY CONTRACT	THB/USD	—	2,731
CURRENCY CONTRACT	TRY/USD	—	(5,158)
CURRENCY CONTRACT	TRY/USD	—	(2,716)
CURRENCY CONTRACT	TWD/USD	—	(5,297)
CURRENCY CONTRACT	USD/TWD	—	33,936
CURRENCY CONTRACT	USD/TWD	—	(7,855)
CURRENCY CONTRACT	ZAR/USD	—	13,364
CURRENCY CONTRACT	ZAR/USD	—	4,281
CURRENCY CONTRACT	ZAR/USD	—	5,461
CURRENCY CONTRACT	ZAR/USD	—	(655)
CZECH KORUNA	FOREIGN CURRENCY	1	0

CZECH REPUBLIC	2.5% 25 Aug 2028	9,660,000	370,061
CZECH REPUBLIC	0.25% 10 Feb 2027	5,200,000	188,075
CZECH REPUBLIC	2.75% 23 Jul 2029	800,000	30,650
CZECH REPUBLIC	2% 13 Oct 2033	7,500,000	248,631
CZECH REPUBLIC	1.25% 14 Feb 2025	18,420,000	743,523
CZECH REPUBLIC	1.2% 13 Mar 2031	4,900,000	161,058
CZECH REPUBLIC	4.2% 04 Dec 2036	6,300,000	255,638
CZECH REPUBLIC	0.95% 15 May 2030	28,700,000	950,022
DEVT BANK OF MONGOLIA	7.25% 23 Oct 2023	200,000	178,086
DOMINICAN REPUBLIC	6% 19 Jul 2028	150,000	144,581
DOMINICAN REPUBLIC	9.75% 05 Jun 2026	8,000,000	136,249
DOMINICAN REPUBLIC	5.875% 30 Jan 2060	390,000	287,184
DOMINICAN REPUBLIC	5.3% 21 Jan 2041	150,000	116,288
DOMINICAN REPUBLIC	7.45% 30 Apr 2044	710,000	664,780
DOMINICAN REPUBLIC	6.875% 29 Jan 2026	810,000	821,308
DOMINICAN REPUBLIC	5.95% 25 Jan 2027	200,000	196,148
DOMINICAN REPUBLIC	4.5% 30 Jan 2030	315,000	269,117
DOMINICAN REPUBLIC	5.875% 30 Jan 2060	220,000	162,001
DOMINICAN REPUBLIC	5.5% 22 Feb 2029	153,000	141,162
DP WORLD PLC	6.85% 02 Jul 2037	500,000	529,545
ECOPETROL SA	6.875% 29 Apr 2030	145,000	131,614
EIG PEARL HOLDINGS SARL	3.545% 31 Aug 2036	200,000	168,268
EMBRAER NETHERLANDS FINA	6.95% 17 Jan 2028	200,000	199,550
EMPRESA NACIONAL DEL PET	3.45% 16 Sep 2031	200,000	168,890
ENERGEAN ISRAEL FINANCE	5.375% 30 Mar 2028	130,000	117,282
ENERGEAN ISRAEL FINANCE	4.875% 30 Mar 2026	133,000	123,372
ENERGEAN ISRAEL FINANCE	5.875% 30 Mar 2031	130,000	114,045
ENN CLEAN ENERGY	3.375% 12 May 2026	200,000	175,954
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	200,000	185,634
ESKOM HOLDINGS SOC LTD	8.45% 10 Aug 2028	200,000	176,068
ESKOM HOLDINGS SOC LTD	6.75% 06 Aug 2023	350,000	336,179
ESKOM HOLDINGS SOC LTD	7.125% 11 Feb 2025	205,000	186,333
ESKOM HOLDINGS SOC LTD	6.35% 10 Aug 2028	400,000	371,268
EURO BOBL FUTURE MAR23	XEUR 20230308	(1,100,000)	39,621
EURO BUND FUTURE MAR23	XEUR 20230308	(1,800,000)	152,928
EURO CURRENCY	FOREIGN CURRENCY	593,650	633,573
EURO-SCHATZ FUT MAR23	XEUR 20230308	(400,000)	2,828
EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	265,000	248,403
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	174,370
EXPORT IMPORT BK INDIA	3.875% 01 Feb 2028	295,000	274,123
EXPORT IMPORT BK INDIA	3.25% 15 Jan 2030	200,000	174,370
FED REPUBLIC OF BRAZIL	8.25% 20 Jan 2034	255,000	287,408
FED REPUBLIC OF BRAZIL	7.125% 20 Jan 2037	430,000	449,178
FED REPUBLIC OF BRAZIL	5% 27 Jan 2045	435,000	323,757
FED REPUBLIC OF BRAZIL	6% 07 Apr 2026	285,000	295,194
FED REPUBLIC OF BRAZIL	4.5% 30 May 2029	210,000	195,502

FED REPUBLIC OF BRAZIL	3.875% 12 Jun 2030	200,000	174,206
FIN DEPT GOVT SHARJAH	4% 28 Jul 2050	200,000	130,900
GALAXY PIPELINE ASSETS	2.94% 30 Sep 2040	386,612	311,632
GMR HYDERABAD INTERNATIO	5.375% 10 Apr 2024	200,000	197,256
GOHL CAPITAL LTD	4.25% 24 Jan 2027	200,000	178,400
GOVERNMENT OF JAMAICA	8.5% 28 Feb 2036	100,000	110,994
GOVERNMENT OF JAMAICA	7.625% 09 Jul 2025	240,000	247,507
GOVERNMENT OF JAMAICA	6.75% 28 Apr 2028	240,000	255,718
GOVERNMENT STIF 3	GOVERNMENT STIF 3	184,955	184,955
GOVT OF BERMUDA	3.375% 20 Aug 2050	200,000	142,438
GRUPO AVAL LTD	4.375% 04 Feb 2030	200,000	162,506
HUNGARY	7.625% 29 Mar 2041	260,000	284,599
HUNGARY	1.75% 05 Jun 2035	506,000	353,864
HUNGARY GOVERNMENT BOND	2.75% 22 Dec 2026	151,750,000	303,058
HUNGARY GOVERNMENT BOND	3% 27 Oct 2038	16,320,000	22,990
HUNGARY GOVERNMENT BOND	1.5% 22 Apr 2026	209,330,000	418,714
HUNGARY GOVERNMENT BOND	2.25% 22 Jun 2034	51,090,000	75,150
HUNGARY GOVERNMENT BOND	1.5% 26 Aug 2026	184,680,000	359,337
HUNGARY GOVERNMENT BOND	4% 28 Apr 2051	46,530,000	64,876
HUNGARY GOVERNMENT BOND	4.5% 27 May 2032	110,610,000	212,726
HUNGARY GOVERNMENT BOND	4.5% 23 Mar 2028	57,710,000	119,117
INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	203,248
INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	320,000	313,766
INDONESIA ASAHAN ALUMINI	6.53% 15 Nov 2028	200,000	203,248
INDONESIA GOVERNMENT	7% 15 May 2027	3,895,000,000	256,161
INDONESIA GOVERNMENT	6.125% 15 May 2028	3,634,000,000	228,277
INDONESIA GOVERNMENT	6.625% 15 May 2033	3,900,000,000	243,589
INDONESIA GOVERNMENT	8.375% 15 Mar 2034	21,930,000,000	1,541,389
INDONESIA GOVERNMENT	8.75% 15 May 2031	1,800,000,000	128,836
INDONESIA GOVERNMENT	7.5% 15 May 2038	1,120,000,000	74,037
INDONESIA GOVERNMENT	8.25% 15 May 2029	2,600,000,000	179,801
INDONESIA GOVERNMENT	8.375% 15 Apr 2039	5,470,000,000	388,637
INDONESIA GOVERNMENT	7.5% 15 Jun 2035	3,140,000,000	207,757
INDONESIA GOVERNMENT	7% 15 Sep 2030	13,340,000,000	865,071
INDONESIA GOVERNMENT	6.5% 15 Jun 2025	7,198,000,000	466,292
INDONESIA GOVERNMENT	6.5% 15 Feb 2031	12,500,000,000	779,268
INDONESIA GOVERNMENT	7% 15 Feb 2033	5,999,000,000	387,134
INDONESIA GOVERNMENT	8.375% 15 Sep 2026	22,955,000,000	1,575,028
INDONESIA GOVERNMENT	7.5% 15 Apr 2040	2,860,000,000	188,722
INDONESIAN RUPIAH	FOREIGN CURRENCY	1,750,404,384	112,440
INTERCHILE SA	4.5% 30 Jun 2056	200,000	166,224
INTL FINANCE CORP	0.01% 23 Mar 2038	20,000,000	229,832
ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	200,000	77,052
ISLAMIC REP OF PAKISTAN	8.25% 15 Apr 2024	700,000	371,637
ISLAMIC REP OF PAKISTAN	7.375% 08 Apr 2031	200,000	70,516
ISLAMIC REP OF PAKISTAN	6.875% 05 Dec 2027	400,000	154,104



IVORY COAST	1% 31 Dec 2032	147,332	146,404
IVORY COAST	5.875% 17 Oct 2031	220,000	196,739
IVORY COAST	6.875% 17 Oct 2040	200,000	160,858
IVORY COAST	5.25% 22 Mar 2030	475,000	427,926
IVORY COAST	6.375% 03 Mar 2028	235,000	227,778
JAPANESE YEN	FOREIGN CURRENCY	518,171	3,927
JSM GLOBAL SARL	4.75% 20 Oct 2030	200,000	130,698
KAZMUNAYGAS NATIONAL CO	6.375% 24 Oct 2048	200,000	165,676
KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	200,000	155,532
KINGDOM OF BAHRAIN	7% 12 Oct 2028	200,000	201,240
KINGDOM OF BAHRAIN	7.5% 20 Sep 2047	200,000	179,234
KINGDOM OF BAHRAIN	6.75% 20 Sep 2029	415,000	412,178
KINGDOM OF BAHRAIN	7.375% 14 May 2030	520,000	528,518
KINGDOM OF JORDAN	5.85% 07 Jul 2030	200,000	179,098
KINGDOM OF JORDAN	7.375% 10 Oct 2047	200,000	171,702
KINGDOM OF MOROCCO	3% 15 Dec 2032	200,000	159,418
KINGDOM OF MOROCCO	2.375% 15 Dec 2027	520,000	280,877
KINGDOM OF MOROCCO	5.5% 11 Dec 2042	230,000	197,956
LEBANESE REPUBLIC	6.85% 23 Mar 2027	70,000	4,075
LEBANESE REPUBLIC	6% 27 Jan 2023	205,000	11,958
LEBANESE REPUBLIC	6.75% 29 Nov 2027	105,000	6,097
LEBANESE REPUBLIC	6.65% 26 Feb 2030	25,000	1,449
LEBANESE REPUBLIC	6.85% 25 May 2029	130,000	7,554
LEBANESE REPUBLIC	6.25% 27 May 2022	70,000	4,037
LEBANESE REPUBLIC	6.65% 26 Feb 2030	80,000	4,636
LEBANESE REPUBLIC	6.25% 27 May 2022	45,000	2,595
LEBANESE REPUBLIC	6.65% 22 Apr 2024	160,000	9,274
LETRA TESOIRO NACIONAL	0.01% 01 Jan 2024	10,848,000	1,813,220
MALAYSIA GOVERNMENT	4.232% 30 Jun 2031	750,000	172,583
MALAYSIA GOVERNMENT	3.844% 15 Apr 2033	310,000	68,460
MALAYSIA GOVERNMENT	3.733% 15 Jun 2028	9,600,000	2,155,630
MALAYSIA GOVERNMENT	4.181% 15 Jul 2024	6,330,000	1,450,928
MALAYSIA GOVERNMENT	3.955% 15 Sep 2025	1,825,000	417,393
MALAYSIA GOVERNMENT	3.9% 30 Nov 2026	900,000	204,853
MALAYSIA GOVERNMENT	4.762% 07 Apr 2037	971,000	231,786
MALAYSIA GOVERNMENT	3.828% 05 Jul 2034	1,115,000	245,103
MALAYSIA GOVERNMENT	3.757% 22 May 2040	1,000,000	211,067
MALAYSIA GOVERNMENT	4.065% 15 Jun 2050	670,000	139,092
MALAYSIA GOVERNMENT	3.582% 15 Jul 2032	1,270,000	277,399
MALAYSIA GOVERNMENT	3.885% 15 Aug 2029	3,650,000	821,586
MALAYSIA GOVERNMENT	4.254% 31 May 2035	2,400,000	544,972
MALAYSIA INVESTMNT ISSUE	3.447% 15 Jul 2036	650,000	134,186
MDGH GMTN RSC LTD	3.7% 07 Nov 2049	400,000	330,944
MEX BONOS DESARR FIX RT	8.5% 31 May 2029	14,378,000	716,080
MEX BONOS DESARR FIX RT	7.75% 29 May 2031	13,738,100	650,625
MEX BONOS DESARR FIX RT	7.75% 13 Nov 2042	17,043,300	763,130

MEX BONOS DESARR FIX RT	7.75% 23 Nov 2034	11,777,000	544,713
MEX BONOS DESARR FIX RT	8% 07 Nov 2047	9,973,300	455,976
MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	11,390,800	550,261
MEX BONOS DESARR FIX RT	7.5% 03 Jun 2027	3,250,000	156,999
MEX BONOS DESARR FIX RT	7.75% 29 May 2031	16,400,000	776,690
MEX BONOS DESARR FIX RT	8.5% 18 Nov 2038	17,229,700	836,346
MEXICAN PESO (NEW)	FOREIGN CURRENCY	(6,641,222)	(340,798)
MEXICAN UDIBONOS	2.75% 27 Nov 2031	483,500	174,822
MEXICAN UDIBONOS	4.5% 04 Dec 2025	3,983,016	203,220
MEXICO CITY ARPT TRUST	3.875% 30 Apr 2028	450,000	413,802
MEXICO CITY ARPT TRUST	5.5% 31 Jul 2047	200,000	154,854
NEW ISRAELI SHEQEL	FOREIGN CURRENCY	2	1
NEW TAIWAN DOLLAR	FOREIGN CURRENCY	9,721	316
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	—	0
NOTA DO TESOIRO NACIONAL	6% 15 May 2035	1,445,313	1,091,594
NOTA DO TESOIRO NACIONAL	10% 01 Jan 2027	7,710,000	1,342,229
NOTA DO TESOIRO NACIONAL	10% 01 Jan 2029	1,612,000	273,460
NOTA DO TESOIRO NACIONAL	6% 15 Aug 2030	98,000	75,550
NOTA DO TESOIRO NACIONAL	10% 01 Jan 2025	22,772,000	4,124,688
NTPC LTD	2.75% 01 Feb 2027	100,000	97,055
OMAN GOV INTERNTL BOND	4.875% 01 Feb 2025	200,000	196,128
OMAN GOV INTERNTL BOND	4.75% 15 Jun 2026	810,000	782,104
OMAN GOV INTERNTL BOND	4.125% 17 Jan 2023	350,000	348,954
OMAN GOV INTERNTL BOND	7.375% 28 Oct 2032	200,000	216,826
OMAN GOV INTERNTL BOND	5.625% 17 Jan 2028	410,000	404,965
OMAN GOV INTERNTL BOND	6.5% 08 Mar 2047	400,000	363,652
PELABUHAN INDO PERSERO	4.875% 01 Oct 2024	200,000	197,032
PERUSAHAAN LISTRIK NEGAR	5.45% 21 May 2028	200,000	197,466
PERUSAHAAN LISTRIK NEGAR	3% 30 Jun 2030	240,000	197,842
PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	230,000	176,957
PERUSAHAAN LISTRIK NEGAR	1.875% 05 Nov 2031	200,000	153,876
PETROBRAS GLOBAL FINANCE	5.6% 03 Jan 2031	185,000	175,778
PETROLEOS DE VENEZUELA S	8.5% 27 Oct 2020	612,500	111,065
PETROLEOS DE VENEZUELA S	5.375% 12 Apr 2027	985,000	48,629
PETROLEOS DE VENEZUELA S	9% 17 Nov 2021	95,000	4,629
PETROLEOS DE VENEZUELA S	6% 15 Nov 2026	70,000	3,219
PETROLEOS DEL PERU SA	4.75% 19 Jun 2032	350,000	267,673
PETROLEOS MEXICANOS	6.625% 15 Jun 2038	795,000	546,014
PETROLEOS MEXICANOS	6.5% 02 Jun 2041	180,000	117,043
PETROLEOS MEXICANOS	6.875% 04 Aug 2026	185,000	175,744
PETROLEOS MEXICANOS	6.75% 21 Sep 2047	318,000	203,695
PETROLEOS MEXICANOS	6.5% 13 Mar 2027	103,000	93,999
PETROLEOS MEXICANOS	5.35% 12 Feb 2028	287,000	241,439
PETROLEOS MEXICANOS	6.35% 12 Feb 2048	145,000	88,566
PETROLEOS MEXICANOS	6.5% 23 Jan 2029	260,000	223,044
PETROLEOS MEXICANOS	6.49% 23 Jan 2027	894,000	817,438

PETROLEOS MEXICANOS	7.69% 23 Jan 2050	303,000	209,946
PETRONAS CAPITAL LTD	4.55% 21 Apr 2050	200,000	178,878
PETRONAS CAPITAL LTD	4.8% 21 Apr 2060	200,000	183,010
PETRONAS CAPITAL LTD	4.5% 18 Mar 2045	210,000	188,410
PHILIPPINE GOVERNMENT	4.125% 20 Aug 2024	20,000,000	349,422
PHILIPPINE PESO	FOREIGN CURRENCY	1,650,000	29,608
PNG GOVT INTL BOND	8.375% 04 Oct 2028	200,000	173,602
POLAND GOVERNMENT BOND	3.25% 25 Jul 2025	6,940,000	1,453,187
POLAND GOVERNMENT BOND	2.75% 25 Apr 2028	1,400,000	262,471
POLAND GOVERNMENT BOND	2.5% 25 Jul 2026	800,000	157,596
POLAND GOVERNMENT BOND	2.5% 25 Jul 2027	1,000,000	190,124
POLAND GOVERNMENT BOND	2.5% 25 Apr 2024	2,360,000	511,692
POLAND GOVERNMENT BOND	2.75% 25 Oct 2029	4,410,000	790,417
POLAND GOVERNMENT BOND	2.25% 25 Oct 2024	1,400,000	295,726
POLAND GOVERNMENT BOND	1.25% 25 Oct 2030	900,000	137,883
POLAND GOVERNMENT BOND	0.25% 25 Oct 2026	1,040,000	185,741
POLISH ZLOTY	FOREIGN CURRENCY	1	0
POUND STERLING	FOREIGN CURRENCY	127	152
POWER FINANCE CORP LTD	4.5% 18 Jun 2029	200,000	184,464
PROSUS NV	4.193% 19 Jan 2032	305,000	254,346
PROVINCIA DE BUENOS AIRE	1% 01 Sep 2037	13,338	4,629
PT PERTAMINA (PERSERO)	4.7% 30 Jul 2049	200,000	163,544
PT PERTAMINA (PERSERO)	6.5% 07 Nov 2048	200,000	200,142
QATAR ENERGY	3.125% 12 Jul 2041	200,000	153,412
REC LIMITED	5.25% 13 Nov 2023	200,000	199,076
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	250,000	166,310
REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	241,000	247,895
REPUBLIC OF ANGOLA	8% 26 Nov 2029	200,000	176,028
REPUBLIC OF ANGOLA	8.75% 14 Apr 2032	200,000	173,520
REPUBLIC OF ANGOLA	8.25% 09 May 2028	400,000	364,752
REPUBLIC OF ANGOLA	9.5% 12 Nov 2025	600,000	617,166
REPUBLIC OF ANGOLA	9.375% 08 May 2048	200,000	158,786
REPUBLIC OF ARGENTINA	1% 09 Jul 2030	844,914	227,755
REPUBLIC OF ARGENTINA	1% 09 Jul 2035	266,685	67,930
REPUBLIC OF ARGENTINA	1% 09 Jan 2038	618,491	196,167
REPUBLIC OF ARGENTINA	1% 09 Jul 2041	1,613,112	453,962
REPUBLIC OF ARGENTINA	1% 09 Jul 2029	186,901	49,850
REPUBLIC OF CAMEROON	9.5% 19 Nov 2025	200,000	192,672
REPUBLIC OF CHILE	2.75% 31 Jan 2027	200,000	184,338
REPUBLIC OF COLOMBIA	7.375% 18 Sep 2037	220,000	208,080
REPUBLIC OF COLOMBIA	6.125% 18 Jan 2041	705,000	563,718
REPUBLIC OF COLOMBIA	5.625% 26 Feb 2044	560,000	413,689
REPUBLIC OF COLOMBIA	3% 30 Jan 2030	728,000	558,740
REPUBLIC OF COLOMBIA	8% 20 Apr 2033	200,000	201,298
REPUBLIC OF ECUADOR	1% 31 Jul 2030	254,880	164,423
REPUBLIC OF ECUADOR	1% 31 Jul 2030	365,000	235,462

REPUBLIC OF ECUADOR	1% 31 Jul 2035	589,407	273,709
REPUBLIC OF ECUADOR	1% 31 Jul 2035	340,000	157,889
REPUBLIC OF ECUADOR	1% 31 Jul 2040	240,160	98,715
REPUBLIC OF ECUADOR	0.01% 31 Jul 2030	60,500	23,729
REPUBLIC OF EL SALVADOR	7.75% 24 Jan 2023	37,000	35,891
REPUBLIC OF EL SALVADOR	7.65% 15 Jun 2035	160,000	63,762
REPUBLIC OF EL SALVADOR	7.625% 01 Feb 2041	177,000	69,044
REPUBLIC OF EL SALVADOR	5.875% 30 Jan 2025	243,000	155,333
REPUBLIC OF GABON	6.625% 06 Feb 2031	220,000	180,178
REPUBLIC OF GABON	6.625% 06 Feb 2031	200,000	163,798
REPUBLIC OF GABON	6.95% 16 Jun 2025	400,000	378,528
REPUBLIC OF GHANA	6.375% 11 Feb 2027	200,000	76,140
REPUBLIC OF GHANA	10.75% 14 Oct 2030	315,000	221,036
REPUBLIC OF GUATEMALA	6.125% 01 Jun 2050	400,000	376,816
REPUBLIC OF INDONESIA	4.1% 24 Apr 2028	200,000	197,012
REPUBLIC OF INDONESIA	4.2% 15 Oct 2050	440,000	365,046
REPUBLIC OF INDONESIA	4.65% 20 Sep 2032	500,000	493,070
REPUBLIC OF INDONESIA	1.75% 24 Apr 2025	150,000	152,874
REPUBLIC OF INDONESIA	0.9% 14 Feb 2027	100,000	93,842
REPUBLIC OF INDONESIA	1.1% 12 Mar 2033	100,000	77,956
REPUBLIC OF INDONESIA	8.5% 12 Oct 2035	425,000	540,507
REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	600,000	723,540
REPUBLIC OF INDONESIA	5.95% 08 Jan 2046	250,000	263,585
REPUBLIC OF IRAQ	6.752% 09 Mar 2023	675,000	665,645
REPUBLIC OF MOZAMBIQUE	1% 15 Sep 2031	247,000	188,212
REPUBLIC OF NAMIBIA	5.25% 29 Oct 2025	200,000	187,124
REPUBLIC OF NIGERIA	8.747% 21 Jan 2031	200,000	163,728
REPUBLIC OF NIGERIA	6.125% 28 Sep 2028	200,000	154,888
REPUBLIC OF NIGERIA	8.375% 24 Mar 2029	200,000	165,522
REPUBLIC OF NIGERIA	7.875% 16 Feb 2032	200,000	150,636
REPUBLIC OF NIGERIA	6.5% 28 Nov 2027	400,000	322,836
REPUBLIC OF NIGERIA	7.143% 23 Feb 2030	200,000	153,906
REPUBLIC OF PANAMA	8.875% 30 Sep 2027	161,000	185,961
REPUBLIC OF PANAMA	6.7% 26 Jan 2036	630,000	661,658
REPUBLIC OF PARAGUAY	6.1% 11 Aug 2044	245,000	236,452
REPUBLIC OF PERU	8.75% 21 Nov 2033	405,000	496,425
REPUBLIC OF PERU	8.2% 12 Aug 2026	990,000	271,715
REPUBLIC OF PERU	6.85% 12 Feb 2042	355,000	82,217
REPUBLIC OF PERU	2.783% 23 Jan 2031	100,000	83,282
REPUBLIC OF PERU	2.78% 01 Dec 2060	215,000	126,786
REPUBLIC OF PERU	3% 15 Jan 2034	275,000	218,279
REPUBLIC OF PERU	6.35% 12 Aug 2028	585,000	145,930
REPUBLIC OF PERU	6.9% 12 Aug 2037	877,000	206,596
REPUBLIC OF PHILIPPINES	6.375% 23 Oct 2034	100,000	111,196
REPUBLIC OF PHILIPPINES	5% 13 Jan 2037	210,000	205,185
REPUBLIC OF PHILIPPINES	3.95% 20 Jan 2040	330,000	280,226

REPUBLIC OF PHILIPPINES	3% 01 Feb 2028	200,000	186,092
REPUBLIC OF PHILIPPINES	2.95% 05 May 2045	375,000	271,811
REPUBLIC OF PHILIPPINES	5.609% 13 Apr 2033	200,000	211,906
REPUBLIC OF POLAND	5.5% 16 Nov 2027	125,000	128,610
REPUBLIC OF POLAND	5.75% 16 Nov 2032	140,000	149,474
REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	115,000	105,676
REPUBLIC OF SENEGAL	4.75% 13 Mar 2028	100,000	91,892
REPUBLIC OF SERBIA	2.125% 01 Dec 2030	400,000	289,056
REPUBLIC OF SERBIA	1.5% 26 Jun 2029	180,000	137,319
REPUBLIC OF SERBIA	1.5% 26 Jun 2029	560,000	427,213
REPUBLIC OF SERBIA	3.125% 15 May 2027	360,000	330,497
REPUBLIC OF SERBIA	1.65% 03 Mar 2033	100,000	64,818
REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	250,000	213,525
REPUBLIC OF SOUTH AFRICA	4.85% 30 Sep 2029	200,000	178,588
REPUBLIC OF SOUTH AFRICA	5.75% 30 Sep 2049	200,000	(2,791)
REPUBLIC OF SOUTH AFRICA	5.875% 20 Apr 2032	400,000	362,132
REPUBLIC OF SOUTH AFRICA	7.3% 20 Apr 2052	400,000	344,932
REPUBLIC OF SOUTH AFRICA	8.5% 31 Jan 2037	3,620,000	168,745
REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	19,182,500	1,005,066
REPUBLIC OF SOUTH AFRICA	8.25% 31 Mar 2032	26,352,885	1,322,260
REPUBLIC OF SOUTH AFRICA	9% 31 Jan 2040	7,740,000	368,704
REPUBLIC OF SOUTH AFRICA	6.25% 31 Mar 2036	8,330,000	322,116
REPUBLIC OF SOUTH AFRICA	8% 31 Jan 2030	5,900,000	309,130
REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	2,600,000	118,983
REPUBLIC OF SOUTH AFRICA	8.75% 31 Jan 2044	10,190,000	466,321
REPUBLIC OF SOUTH AFRICA	8.875% 28 Feb 2035	16,017,940	793,535
REPUBLIC OF SOUTH AFRICA	10.5% 21 Dec 2026	38,273,103	2,377,679
REPUBLIC OF SOUTH AFRICA	7% 28 Feb 2031	10,080,000	478,313
REPUBLIC OF SOUTH AFRICA	6.5% 28 Feb 2041	17,360,000	638,254
REPUBLIC OF SRI LANKA	6.85% 14 Mar 2024	210,000	62,164
REPUBLIC OF SRI LANKA	7.85% 14 Mar 2029	200,000	59,022
REPUBLIC OF SRI LANKA	6.2% 11 May 2027	200,000	59,366
REPUBLIC OF SRI LANKA	6.35% 28 Jun 2024	200,000	60,018
REPUBLIC OF TURKEY	4.875% 09 Oct 2026	525,000	470,936
REPUBLIC OF TURKEY	6% 25 Mar 2027	400,000	365,292
REPUBLIC OF TURKEY	6.125% 24 Oct 2028	500,000	447,185
REPUBLIC OF TURKEY	5.95% 15 Jan 2031	200,000	165,884
REPUBLIC OF VENEZUELA	9.25% 07 May 2028	285,000	24,553
REPUBLIC OF VENEZUELA	11.95% 05 Aug 2031	640,000	59,622
REPUBLIC OF ZAMBIA	5.375% 20 Sep 2022	495,000	205,578
REPUBLIC OF ZAMBIA	8.97% 30 Jul 2027	270,000	120,158
REPUBLICA ORIENT URUGUAY	7.625% 21 Mar 2036	705,000	897,867
REPUBLICA ORIENT URUGUAY	5.1% 18 Jun 2050	140,000	137,957
REPUBLICA ORIENT URUGUAY	8.5% 15 Mar 2028	3,965,000	91,015
REPUBLICA ORIENT URUGUAY	5.75% 28 Oct 2034	140,000	151,973
ROMANIA	6% 25 May 2034	188,000	176,363

ROMANIA	4.125% 11 Mar 2039	284,000	216,109
ROMANIA	2.124% 16 Jul 2031	190,000	140,042
ROMANIA	2% 14 Apr 2033	150,000	102,547
ROMANIA GOVERNMENT BOND	4.75% 24 Feb 2025	2,410,000	497,247
ROMANIA GOVERNMENT BOND	3.25% 29 Apr 2024	875,000	180,430
ROMANIA GOVERNMENT BOND	3.65% 24 Sep 2031	1,180,000	188,933
ROMANIA GOVERNMENT BOND	5% 12 Feb 2029	600,000	112,002
ROMANIA GOVERNMENT BOND	4.85% 22 Apr 2026	500,000	99,968
ROMANIA GOVERNMENT BOND	4.25% 28 Apr 2036	1,640,000	235,399
ROMANIA GOVERNMENT BOND	6.7% 25 Feb 2032	2,090,000	403,001
ROMANIAN LEU	FOREIGN CURRENCY	—	0
RUSSIA I/L BOND OFZ	2.5% 17 Jul 2030	1,571,607	5,813
RUSSIAN FEDERATION	1.85% 20 Nov 2032	200,000	84,633
RUSSIAN FEDERATION	5.1% 28 Mar 2035	200,000	81,122
RUSSIAN RUBLE	FOREIGN CURRENCY	3,568,404	48,882
S95V4ZF03 CDS USD P V 03MEVENT	1% 20 Dec 2027	(6,282,829)	(6,282,829)
S95V4ZF03 CDS USD R F 1.00000	1% 20 Dec 2027	6,282,829	5,915,246
SASOL FINANCING USA LLC	5.875% 27 Mar 2024	350,000	342,367
SASOL FINANCING USA LLC	4.375% 18 Sep 2026	200,000	177,184
SAUDI ARABIAN OIL CO	4.25% 16 Apr 2039	200,000	178,398
SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	270,000	264,344
SAUDI INTERNATIONAL BOND	4.5% 26 Oct 2046	400,000	353,244
SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	178,448
SAUDI INTERNATIONAL BOND	2.25% 02 Feb 2033	200,000	161,890
SAUDI INTERNATIONAL BOND	5.5% 25 Oct 2032	200,000	210,740
SAUDI INTERNATIONAL BOND	4.625% 04 Oct 2047	200,000	178,448
SAUDI INTERNATIONAL BOND	5.25% 16 Jan 2050	705,000	690,230
SENEGAL GOVERNMENT INTERNATION	5.375% 08 Jun 2037	115,000	82,352
SINGAPORE DOLLAR	FOREIGN CURRENCY	4	3
SINOCHEN OVERSEAS CAPITA	6.3% 12 Nov 2040	105,000	101,206
SOL	FOREIGN CURRENCY	96,924	25,416
SOUTH AFRICAN RAND	FOREIGN CURRENCY	1	0
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	285,000	292,470
SOUTHERN GAS CORRIDOR	6.875% 24 Mar 2026	200,000	205,242
STATE OF ISRAEL	3.875% 03 Jul 2050	200,000	168,534
STATE OF ISRAEL	4.5% 31 Dec 2099	600,000	526,656
STATE OF QATAR	4.817% 14 Mar 2049	345,000	334,350
STATE OF QATAR	4.817% 14 Mar 2049	200,000	193,826
STATE OF QATAR	4.4% 16 Apr 2050	200,000	182,608
STATE OF QATAR	5.103% 23 Apr 2048	600,000	602,256
STATE OF QATAR	5.103% 23 Apr 2048	405,000	406,523
STATE OF QATAR	4.5% 23 Apr 2028	400,000	401,840
SUMMIT DIGITEL INFRASTR	2.875% 12 Aug 2031	200,000	153,344
SUZANO AUSTRIA GMBH	3.75% 15 Jan 2031	200,000	167,912
SWAP BANK OF AMERICA COC	SWAP CASH COLLATERAL USD	80,000	80,000
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	985,000	985,000
SWAP CITIBANK BOC	SWAP CASH COLLATERAL USD	(40,000)	(40,000)
SWAP JP MORGAN BOC	SWAP CASH COLLATERAL USD	(150,000)	(150,000)
SWAP MORGAN STANLEY BOC	SWAP CASH COLLATERAL USD	(490,000)	(490,000)
SWAP STAND. CHARTER BANK BOCOC	SWAP CASH COLLATERAL	(50,000)	(50,000)
SWAPS BARCLAYS BOC	SWAP CASH COLLATERAL USD	(160,000)	(160,000)
SWISS FRANC	FOREIGN CURRENCY	—	0
THAILAND BAHT	FOREIGN CURRENCY	3,614,804	104,369
THAILAND GOVERNMENT BOND	3.58% 17 Dec 2027	8,040,000	249,859
THAILAND GOVERNMENT BOND	3.4% 17 Jun 2036	12,600,000	377,465
THAILAND GOVERNMENT BOND	2.875% 17 Jun 2046	3,900,000	99,316
THAILAND GOVERNMENT BOND	2.125% 17 Dec 2026	6,000,000	175,413
THAILAND GOVERNMENT BOND	2.875% 17 Dec 2028	10,560,000	318,483
THAILAND GOVERNMENT BOND	3.3% 17 Jun 2038	14,275,000	415,729
THAILAND GOVERNMENT BOND	1.875% 17 Jun 2049	6,630,000	131,917
THAILAND GOVERNMENT BOND	1.6% 17 Dec 2029	3,265,000	90,264
THAILAND GOVERNMENT BOND	1.585% 17 Dec 2035	15,270,000	375,038
THAILAND GOVERNMENT BOND	2% 17 Jun 2042	5,151,000	120,128
THAILAND GOVERNMENT BOND	2% 17 Dec 2031	18,600,000	516,966
THAILAND GOVERNMENT BOND	3.35% 17 Jun 2033	9,690,000	297,594
THAILAND GOVERNMENT BOND	4.875% 22 Jun 2029	11,300,000	376,794
THAILAND GOVERNMENT BOND	3.85% 12 Dec 2025	46,110,000	1,412,536
THAILAND GOVERNMENT BOND	3.625% 16 Jun 2023	10,500,000	306,414
THAILAND GOVERNMENT BOND	3.65% 20 Jun 2031	18,800,000	591,102
THAILAND GOVERNMENT BOND	3.775% 25 Jun 2032	24,050,000	762,816
THAILAND GOVERNMENT BOND	4.675% 29 Jun 2044	3,400,000	116,912
TIERRA MOJADA LUX II SRL	5.75% 01 Dec 2040	221,771	190,080
TITULOS DE TESORERIA	6% 28 Apr 2028	4,941,500,000	760,595
TITULOS DE TESORERIA	7% 30 Jun 2032	4,151,100,000	579,567
TITULOS DE TESORERIA	3.75% 16 Jun 2049	374,581,631	52,423
TITULOS DE TESORERIA	7.25% 18 Oct 2034	1,240,500,000	168,864
TITULOS DE TESORERIA	5.75% 03 Nov 2027	1,287,600,000	200,941
TITULOS DE TESORERIA	7.25% 26 Oct 2050	356,000,000	41,802
TITULOS DE TESORERIA	7% 26 Mar 2031	2,462,000,000	357,158
TITULOS DE TESORERIA	9.25% 28 May 2042	500,000,000	74,468
TULLOW OIL PLC	10.25% 15 May 2026	200,000	159,200
TURKEY GOVERNMENT BOND	10.5% 11 Aug 2027	2,300,000	131,897
TURKISH LIRA	FOREIGN CURRENCY	—	0
UAE INT L GOVT BOND	4.951% 07 Jul 2052	220,000	219,624
UKRAINE GOVERNMENT	7.375% 25 Sep 2034	250,000	46,133
UKRAINE GOVERNMENT	7.75% 01 Sep 2027	200,000	42,228
UKRAINE GOVERNMENT	7.75% 01 Sep 2029	145,000	31,403
UKRAINE GOVERNMENT	7.75% 01 Sep 2026	585,000	124,968
UKRAINE GOVERNMENT	7.75% 01 Sep 2028	100,000	21,091
UKRAINE GOVERNMENT	9.75% 01 Nov 2030	503,000	109,392
UKRAINE GOVERNMENT	7.375% 25 Sep 2034	200,000	36,906
UKRAINE GOVERNMENT	6.75% 20 Jun 2028	395,000	78,023

UKRAINE GOVERNMENT	4.375% 27 Jan 2032	300,000	56,789
UKRAINE GOVERNMENT	8.994% 01 Feb 2026	210,000	45,696
UKREXIMBANK(BIZ FIN PLC)	9.75% 22 Jan 2025	120,263	39,672
UNITED MEXICAN STATES	5.75% 31 Dec 2099	450,000	380,349
UNITED MEXICAN STATES	4.6% 23 Jan 2046	215,000	168,042
UNITED MEXICAN STATES	3.5% 12 Feb 2034	340,000	273,625
UNITED MEXICAN STATES	4.875% 19 May 2033	200,000	184,548
US 10YR NOTE (CBT)MAR23	XCBT 20230322	1,900,000	(7,970)
US 10YR ULTRA FUT MAR23	XCBT 20230322	200,000	(1,580)
US 2YR NOTE (CBT) MAR23	XCBT 20230331	(1,200,000)	(1,589)
US 5YR NOTE (CBT) MAR23	XCBT 20230331	900,000	(1,116)
US DOLLAR		2,579	2,579
US LONG BOND(CBT) MAR23	XCBT 20230322	(700,000)	20,653
US TREASURY N/B	4.25% 30 Sep 2024	900,000	895,676
US ULTRA BOND CBT MAR23	XCBT 20230322	1,100,000	(8,130)
YUAN RENMINBI	FOREIGN CURRENCY	(36,445,880)	(5,242,729)
YUAN RENMINBI OFFSHORE	FOREIGN CURRENCY	36,445,880	5,267,621

**EXHIBIT P - Emerging Markets Debt Fund**

**\$ 132,831,031**

**n / a - Cost is not applicable**



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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	1 800 FLOWERS.COM INC CL A	COMMON STOCK USD.01	4,256	\$ 40,687
	10X GENOMICS INC CLASS A	COMMON STOCK	15,023	565,659
	180 LIFE SCIENCES CORP	COMMON STOCK USD.0001	318	1,078
	1LIFE HEALTHCARE INC	COMMON STOCK USD.001	27,358	457,152
	1ST SOURCE CORP	COMMON STOCK	2,724	144,617
	22ND CENTURY GROUP INC	COMMON STOCK USD.00001	28,473	26,209
	23ANDME HOLDING CO CLASS A	COMMON STOCK USD.0001	37,785	112,539
	2SEVENTY BIO INC	COMMON STOCK USD.0001	3,840	71,596
	2U INC	COMMON STOCK USD.001	12,474	78,212
	3D SYSTEMS CORP	COMMON STOCK USD.001	20,766	153,668
	3M CO W/D	COMMON STOCK USD.01	88,123	10,735,602
	4D MOLECULAR THERAPEUTICS IN	COMMON STOCK USD.0001	3,841	105,300
	89BIO INC	COMMON STOCK USD.001	1,686	71,120
	8X8 INC	COMMON STOCK USD.001	18,537	80,080
	9 METERS BIOPHARMA INC	COMMON STOCK USD.0001	1,740	2,192
	908 DEVICES INC	COMMON STOCK	2,271	17,305
	A MARK PRECIOUS METALS INC	COMMON STOCK USD.01	2,916	101,273
	A10 NETWORKS INC	COMMON STOCK USD.00001	9,598	159,615
	AADI BIOSCIENCE INC	COMMON STOCK USD.0001	3,432	44,033
	AAON INC	COMMON STOCK USD.004	6,699	504,569
	AAR CORP	COMMON STOCK USD1.0	6,066	272,363
	AARON S CO INC/THE	COMMON STOCK USD.5	5,218	62,355
	ABBOTT LABORATORIES	COMMON STOCK	278,180	31,123,280
	ABBVIE INC	COMMON STOCK USD.01	280,572	46,426,043
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK USD.01	9,221	211,253
	ABM INDUSTRIES INC	COMMON STOCK USD.01	11,131	494,439
	ABSCI CORP	COMMON STOCK USD.0001	2,164	25,149
	ACACIA RESEARCH CORP	COMMON STOCK USD.001	7,688	32,366
	ACADEMY SPORTS + OUTDOORS IN	COMMON STOCK USD.01	14,128	742,285
	ACADIA HEALTHCARE CO INC	COMMON STOCK USD.01	14,748	1,214,055
	ACADIA PHARMACEUTICALS INC	COMMON STOCK USD.0001	18,981	302,178
	ACADIA REALTY TRUST	REIT USD.001	14,619	209,783
	ACCEL ENTERTAINMENT INC	COMMON STOCK USD.0001	9,007	69,354
	ACCELERATE DIAGNOSTICS INC	COMMON STOCK	5,161	3,644
	ACCENTURE PLC CL A	COMMON STOCK USD.0000225	100,531	27,332,692
	ACCO BRANDS CORP	COMMON STOCK USD.01	14,135	79,015

ACCOLADE INC	COMMON STOCK	9,546	74,363
ACCURAY INC	COMMON STOCK USD.001	16,459	34,399
ACHIEVE LIFE SCIENCES INC	COMMON STOCK USD.001	2,870	7,089
ACI WORLDWIDE INC	COMMON STOCK USD.005	19,195	441,485
ACLARIS THERAPEUTICS INC	COMMON STOCK USD.00001	7,659	120,629
ACM RESEARCH INC CLASS A	COMMON STOCK USD.0001	6,132	47,278
ACME UNITED CORP	COMMON STOCK USD2.5	765	16,754
ACNB CORP	COMMON STOCK USD2.5	1,532	60,989
ACRES COMMERCIAL REALTY CORP	REIT USD.001	1,225	10,119
ACTINIUM PHARMACEUTICALS INC	COMMON STOCK USD.01	4,523	48,170
ACTIVISION BLIZZARD INC	COMMON STOCK USD.000001	113,430	8,836,172
ACUITY BRANDS INC	COMMON STOCK USD.01	5,426	898,600
ACUMEN PHARMACEUTICALS INC	COMMON STOCK USD.0001	1,778	9,601
ACUSHNET HOLDINGS CORP	COMMON STOCK USD.001	5,604	237,946
ACUTUS MEDICAL INC	COMMON STOCK USD.001	4,180	4,807
ACV AUCTIONS INC A	COMMON STOCK USD.001	15,010	159,367
ADAMIS PHARMACEUTICALS CORP	COMMON STOCK USD.0001	38,168	6,462
ADAMS RESOURCES + ENERGY INC	COMMON STOCK USD.1	379	14,751
ADAPTHEALTH CORP	COMMON STOCK	12,167	233,850
ADAPTIVE BIOTECHNOLOGIES	COMMON STOCK USD.0001	17,073	130,438
ADDUS HOMECARE CORP	COMMON STOCK USD.001	2,658	264,444
ADEIA INC	COMMON STOCK	16,981	160,980
ADICET BIO INC	COMMON STOCK USD.0001	2,474	47,157
ADIENT PLC	COMMON STOCK USD.001	15,202	527,357
ADMA BIOLOGICS INC	COMMON STOCK USD.0001	40,671	157,803
ADOBE INC	COMMON STOCK USD.0001	74,339	25,421,142
ADT INC	COMMON STOCK USD.01	19,135	291,497
ADTALEM GLOBAL EDUCATION INC	COMMON STOCK USD.01	7,596	269,658
ADTHEORENT HOLDINGS CO INC	COMMON STOCK USD.0001	8,476	14,070
ADTRAN HOLDINGS INC	COMMON STOCK	8,275	219,382
ADVANCE AUTO PARTS INC	COMMON STOCK USD.0001	10,036	1,475,593
ADVANCED DRAINAGE SYSTEMS IN	COMMON STOCK USD.01	9,279	826,178
ADVANCED ENERGY INDUSTRIES	COMMON STOCK USD.001	6,012	515,709
ADVANCED MICRO DEVICES	COMMON STOCK USD.01	256,649	16,953,494
ADVANSIX INC	COMMON STOCK USD.01	4,415	167,858
ADVANTAGE SOLUTIONS INC	COMMON STOCK USD.0001	15,273	31,768
ADVENT TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	6,641	12,020
ADVERUM BIOTECHNOLOGIES INC	COMMON STOCK USD.0001	15,952	9,244
AECOM	COMMON STOCK USD.01	22,814	1,937,593
AEGLEA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	5,887	2,649
AEHR TEST SYSTEMS	COMMON STOCK USD.01	3,056	81,528
AEMETIS INC	COMMON STOCK USD.001	4,899	19,400
AEROJET ROCKETDYNE HOLDINGS	COMMON STOCK USD.1	12,242	684,695
AEROVATE THERAPEUTICS INC	COMMON STOCK USD.0001	1,478	43,305
AEROVIRONMENT INC	COMMON STOCK USD.0001	3,824	344,696
AERSALE CORP	COMMON STOCK USD.0001	3,029	49,130
AES CORP	COMMON STOCK USD.01	107,848	3,121,842
AEVA TECHNOLOGIES INC	COMMON STOCK USD.0001	14,582	19,832

AEYE INC	COMMON STOCK USD.0001	17,342	8,335
AFC GAMMA INC	REIT USD.01	2,553	40,159
AFFILIATED MANAGERS GROUP	COMMON STOCK USD.01	6,084	963,888
AFFIRM HOLDINGS INC	COMMON STOCK USD.00001	26,148	329,264
AFLAC INC	COMMON STOCK USD.1	91,589	6,588,913
AG MORTGAGE INVESTMENT TRUST	REIT USD.01	4,750	25,223
AGCO CORP	COMMON STOCK USD.01	10,010	1,388,287
AGEAGLE AERIAL SYSTEMS INC	COMMON STOCK USD.001	9,093	3,183
AGENUS INC	COMMON STOCK USD.01	36,844	113,412
AGILENT TECHNOLOGIES INC	COMMON STOCK USD.01	47,490	7,196,670
AGILETHOUGHT INC	COMMON STOCK	3,724	15,641
AGILITI INC	COMMON STOCK USD.0001	4,846	79,038
AGILON HEALTH INC	COMMON STOCK USD.01	31,432	507,312
AGILYSYS INC	COMMON STOCK USD.3	3,140	248,500
AGIOS PHARMACEUTICALS INC	COMMON STOCK USD.001	8,987	252,355
AGNC INVESTMENT CORP	REIT USD.01	83,559	955,938
AGREE REALTY CORP	REIT USD.0001	11,698	992,882
AGRIFY CORP	COMMON STOCK USD.001	267	89
AGROFRESH SOLUTIONS INC	COMMON STOCK	5,184	15,345
AIM IMMUNOTECH INC	COMMON STOCK USD.001	12,690	3,958
AIR LEASE CORP	COMMON STOCK USD.01	17,336	666,049
AIR PRODUCTS + CHEMICALS INC	COMMON STOCK USD1.0	35,230	11,106,610
AIR T INC	COMMON STOCK USD.25	643	16,133
AIR TRANSPORT SERVICES GROUP	COMMON STOCK USD.01	9,412	244,524
AIRBNB INC CLASS A	COMMON STOCK USD.0001	63,868	5,503,465
AIRGAIN INC	COMMON STOCK USD.0001	1,656	10,781
AIRSCULPT TECHNOLOGIES INC	COMMON STOCK USD.001	2,111	7,811
AIRSPAN NETWORKS HOLDINGS IN	COMMON STOCK USD.0001	5,040	6,602
AKAMAI TECHNOLOGIES INC	COMMON STOCK USD.01	25,316	2,134,139
AKEBIA THERAPEUTICS INC	COMMON STOCK USD.0001	25,425	14,670
AKERO THERAPEUTICS INC	COMMON STOCK USD.0001	4,006	274,331
AKOUSTIS TECHNOLOGIES INC	COMMON STOCK USD.001	9,120	25,718
AKOYA BIOSCIENCES INC	COMMON STOCK USD.00001	1,536	34,802
ALAMO GROUP INC	COMMON STOCK USD.1	1,680	237,888
ALARM.COM HOLDINGS INC	COMMON STOCK	7,666	404,054
ALASKA AIR GROUP INC	COMMON STOCK USD.01	20,217	868,118
ALAUNOS THERAPEUTICS INC	COMMON STOCK USD.001	37,713	24,480
ALBANY INTL CORP CL A	COMMON STOCK USD.001	5,316	524,104
ALBEMARLE CORP	COMMON STOCK USD.01	18,634	4,106,028
ALBERTSONS COS INC CLASS A	COMMON STOCK USD.01	25,895	537,062
ALBIREO PHARMA INC	COMMON STOCK USD.01	3,854	83,285
ALCOA CORP	COMMON STOCK USD.01	29,945	1,361,599
ALDEYRA THERAPEUTICS INC	COMMON STOCK USD.001	7,316	50,919
ALECTOR INC	COMMON STOCK USD.0001	9,193	84,851
ALERUS FINANCIAL CORP	COMMON STOCK USD1.0	2,062	48,148
ALEXANDER + BALDWIN INC	REIT	11,651	218,223
ALEXANDER S INC	REIT USD1.0	379	83,403
ALEXANDRIA REAL ESTATE EQUIT	REIT USD.01	23,520	3,557,264

ALEXZA PHARMACEUTICALS	COMMON STOCK	14,100	494
ALICO INC	COMMON STOCK USD1.0	554	13,224
ALIGHT INC CLASS A	COMMON STOCK USD.0001	38,635	359,784
ALIGN TECHNOLOGY INC	COMMON STOCK USD.0001	11,806	2,489,885
ALIGNMENT HEALTHCARE INC	COMMON STOCK USD.001	4,991	163,380
ALIGOS THERAPEUTICS INC	COMMON STOCK USD.0001	3,415	3,254
ALIMERA SCIENCES INC	COMMON STOCK USD.01	1,230	3,333
ALKALINE WATER CO INC/THE	COMMON STOCK	9,124	1,594
ALKAMI TECHNOLOGY INC	COMMON STOCK USD.001	5,800	84,622
ALKERMES PLC	COMMON STOCK USD.01	26,043	680,504
ALLAKOS INC	COMMON STOCK USD.001	5,503	104,451
ALLBIRDS INC CL A	COMMON STOCK USD.0001	3,345	39,830
ALLEGiant TRAVEL CO	COMMON STOCK USD.001	2,421	164,604
ALLEGION PLC	COMMON STOCK USD.01	13,495	1,441,536
ALLEGRO MICROSYSTEMS INC	COMMON STOCK USD.01	9,019	315,784
ALLETE INC	COMMON STOCK	8,569	585,042
ALLIANT ENERGY CORP	COMMON STOCK USD.01	40,825	2,253,948
ALLIED MOTION TECHNOLOGIES	COMMON STOCK	1,680	79,368
ALLISON TRANSMISSION HOLDING	COMMON STOCK USD.01	14,986	623,418
ALLOGENE THERAPEUTICS INC	COMMON STOCK USD.001	12,520	105,179
ALLOVIR INC	COMMON STOCK	4,864	45,482
ALLSTATE CORP	COMMON STOCK USD.01	42,910	5,845,717
ALLY FINANCIAL INC	COMMON STOCK USD.01	51,070	1,248,662
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK USD.01	19,054	4,742,070
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	3,388	96,795
ALPHA METALLURGICAL RESOURCE	COMMON STOCK USD.01	2,872	420,432
ALPHA PRO TECH LTD	COMMON STOCK USD.01	2,087	8,390
ALPHA TEKNOVA INC	COMMON STOCK USD.00001	1,245	7,022
ALPHABET INC CL A	COMMON STOCK USD.001	951,840	85,313,147
ALPHABET INC CL C	COMMON STOCK USD.001	841,660	76,623,727
ALPHATEC HOLDINGS INC	COMMON STOCK USD.0001	10,755	132,824
ALPINE 4 HOLDINGS INC	COMMON STOCK USD.0001	24,077	12,727
ALPINE IMMUNE SCIENCES INC	COMMON STOCK USD.001	1,838	43,640
ALPINE INCOME PROPERTY TRUST	REIT USD.01	1,548	29,536
ALTA EQUIPMENT GROUP INC	COMMON STOCK USD.0001	4,300	56,717
ALTair ENGINEERING INC A	COMMON STOCK	8,152	393,407
ALTERYX INC CLASS A	COMMON STOCK	8,078	500,523
ALTICE USA INC A	COMMON STOCK USD.01	35,517	163,378
ALTIMUNE INC	COMMON STOCK USD.0001	5,507	120,205
ALTISOURCE PORTFOLIO SOL	COMMON STOCK USD1.0	2,235	21,143
ALTO INGREDIENTS INC	COMMON STOCK USD.001	12,046	34,692
ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK USD.001	10,547	630,183
ALTRIA GROUP INC	COMMON STOCK USD.333	287,022	13,288,911
ALTUS POWER INC	COMMON STOCK USD.0001	7,284	47,492
ALX ONCOLOGY HOLDINGS INC	COMMON STOCK USD.001	3,469	39,096
AMALGAMATED FINANCIAL CORP	COMMON STOCK USD.01	2,284	52,623

AMAZON.COM INC	COMMON STOCK USD.01	1,411,340	121,097,824
AMBAC FINANCIAL GROUP INC	COMMON STOCK USD.01	8,121	141,630
AMBARELLA INC	COMMON STOCK USD.00045	5,890	484,335
AMC ENTERTAINMENT HLDS CL A	COMMON STOCK USD.01	83,531	339,971
AMC NETWORKS INC A	COMMON STOCK	4,600	72,082
AMCOR PLC	COMMON STOCK USD.01	238,507	2,889,460
AMEDISYS INC	COMMON STOCK USD.001	5,272	440,423
AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK USD1.0	881	54,695
AMERANT BANCORP INC	COMMON STOCK USD.1	4,112	110,366
AMEREN CORPORATION	COMMON STOCK USD.01	41,644	3,774,122
AMERESCO INC CL A	COMMON STOCK USD.0001	5,135	310,557
AMERICA S CAR MART INC	COMMON STOCK USD.01	989	71,465
AMERICAN AIRLINES GROUP INC	COMMON STOCK	104,337	1,327,167
AMERICAN ASSETS TRUST INC	REIT USD.01	8,387	222,256
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK USD.01	18,180	142,168
AMERICAN EAGLE OUTFITTERS	COMMON STOCK USD.01	27,435	382,993
AMERICAN ELECTRIC POWER	COMMON STOCK USD6.5	81,881	7,907,534
AMERICAN EQUITY INVT LIFE HL	COMMON STOCK USD1.0	11,316	516,236
AMERICAN EXPRESS CO	COMMON STOCK USD.2	95,133	14,321,855
AMERICAN FINANCIAL GROUP INC	COMMON STOCK	10,784	1,507,884
AMERICAN HOMES 4 RENT A	REIT USD.01	47,443	1,499,260
AMERICAN INTERNATIONAL GROUP	COMMON STOCK USD2.5	121,054	7,655,455
AMERICAN OUTDOOR BRANDS INC	COMMON STOCK	2,493	24,980
AMERICAN PUBLIC EDUCATION	COMMON STOCK USD.01	3,482	42,794
AMERICAN RESOURCES CORP	COMMON STOCK USD.0001	10,870	14,348
AMERICAN SOFTWARE INC CL A	COMMON STOCK USD.1	5,394	79,184
AMERICAN STATES WATER CO	COMMON STOCK	6,019	557,058
AMERICAN SUPERCONDUCTOR CORP	COMMON STOCK USD.01	4,455	16,394
AMERICAN TOWER CORP	REIT USD.01	73,725	16,043,103
AMERICAN VANGUARD CORP	COMMON STOCK USD.1	4,866	105,641
AMERICAN VIRTUAL CLOUD TECHN	COMMON STOCK	986	1,134
AMERICAN WATER WORKS CO INC	COMMON STOCK USD.01	29,267	4,537,087
AMERICAN WELL CORP CLASS A	COMMON STOCK USD.01	29,965	125,872
AMERICAN WOODMARK CORP	COMMON STOCK	2,555	124,837
AMERICOLD REALTY TRUST INC	REIT USD.01	43,222	1,243,434
AMERIPRISE FINANCIAL INC	COMMON STOCK USD.01	17,265	5,375,803
AMERIS BANCORP	COMMON STOCK USD1.0	10,988	517,974
AMERISAFE INC	COMMON STOCK USD.01	2,930	152,272
AMERISOURCEBERGEN CORP	COMMON STOCK USD.01	24,933	4,330,502
AMES NATIONAL CORP	COMMON STOCK USD2.0	1,749	41,294
AMETEK INC	COMMON STOCK USD.01	36,543	5,217,566
AMGEN INC	COMMON STOCK USD.0001	84,900	22,744,628
AMICUS THERAPEUTICS INC	COMMON STOCK USD.01	40,056	489,084
AMKOR TECHNOLOGY INC	COMMON STOCK USD.001	16,474	395,047
AMMO INC	COMMON STOCK	13,584	23,500
AMN HEALTHCARE SERVICES INC	COMMON STOCK USD.01	6,875	706,888

AMNEAL PHARMACEUTICALS INC	COMMON STOCK USD.01	14,104	28,067
AMPCO PITTSBURGH CORP	COMMON STOCK USD1.0	2,209	5,545
AMPHASTAR PHARMACEUTICALS IN	COMMON STOCK USD.0001	6,017	168,596
AMPHENOL CORP CL A	COMMON STOCK USD.001	95,233	7,365,254
AMPLIFY ENERGY CORP	COMMON STOCK	5,002	43,968
AMPLITUDE INC CLASS A	COMMON STOCK USD.00001	3,646	111,706
AMPRIUS TECHNOLOGIES INC	COMMON STOCK	—	19,831
AMTECH SYSTEMS INC	COMMON STOCK USD.01	2,560	19,456
AMYLYX PHARMACEUTICALS INC	COMMON STOCK USD.0001	1,808	240,482
AMYRIS INC	COMMON STOCK	30,940	67,107
ANALOG DEVICES INC	COMMON STOCK USD.167	82,554	13,705,365
ANAPTYSBIO INC	COMMON STOCK USD.001	2,755	113,271
ANAVEX LIFE SCIENCES CORP	COMMON STOCK USD.001	12,226	113,213
ANDERSONS INC/THE	COMMON STOCK	5,001	174,985
ANGEL OAK MORTGAGE REIT INC	REIT USD.01	1,501	30,289
ANGI INC	COMMON STOCK	10,707	25,161
ANGIODYNAMICS INC	COMMON STOCK USD.01	6,183	85,140
ANI PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,448	98,483
ANIKA THERAPEUTICS INC	COMMON STOCK USD.01	2,234	66,126
ANIXA BIOSCIENCES INC	COMMON STOCK USD.01	7,813	33,205
ANNALY CAPITAL MANAGEMENT IN	REIT USD.01	74,426	1,568,900
ANNEXON INC	COMMON STOCK	4,309	42,968
ANNOVIS BIO	COMMON STOCK USD.0001	735	9,871
ANSYS INC	COMMON STOCK USD.01	14,056	3,419,948
ANTERIX INC	COMMON STOCK USD.0001	3,038	97,732
ANTERO MIDSTREAM CORP	COMMON STOCK	53,715	579,585
ANTERO RESOURCES CORP	COMMON STOCK USD.01	46,618	1,444,692
ANYWHERE REAL ESTATE INC	COMMON STOCK USD.01	18,900	120,771
AON PLC CLASS A	COMMON STOCK	33,533	10,064,595
APA CORP	COMMON STOCK USD.625	51,962	2,425,586
APARTMENT INCOME REIT CO	REIT USD.01	25,431	872,538
APARTMENT INVT + MGMT CO A	REIT USD.01	25,147	179,047
APELLIS PHARMACEUTICALS INC	COMMON STOCK USD.0001	14,394	796,024
API GROUP CORP	COMMON STOCK USD.0001	33,290	626,185
APOGEE ENTERPRISES INC	COMMON STOCK USD.333	4,050	180,063
APOLLO COMMERCIAL REAL ESTAT	REIT USD.01	21,573	232,125
APOLLO ENDOSURGERY INC	COMMON STOCK	3,366	62,479
APOLLO GLOBAL MANAGEMENT INC	COMMON STOCK USD.0001	69,116	4,510,978
APOLLO MEDICAL HOLDINGS INC	COMMON STOCK USD.001	5,905	195,444
APPFOLIO INC A	COMMON STOCK USD.0001	3,130	329,839
APPHARVEST INC	COMMON STOCK USD.0001	10,627	6,030
APPIAN CORP A	COMMON STOCK USD.0001	6,492	211,380
APPLE HOSPITALITY REIT INC	REIT NPV	34,808	549,270
APPLE INC	COMMON STOCK USD.00001	2,379,786	315,611,240
APPLIED INDUSTRIAL TECH INC	COMMON STOCK	5,843	761,600
APPLIED MATERIALS INC	COMMON STOCK USD.01	138,083	13,602,334
APPLIED MOLECULAR TRANSPORT	COMMON STOCK USD.0001	2,587	1,087
APPLIED OPTOELECTRONICS INC	COMMON STOCK USD.001	5,492	10,380

APPLIED THERAPEUTICS INC	COMMON STOCK USD.0001	3,351	2,547
APPROVIN CORP CLASS A	COMMON STOCK USD.00003	20,147	212,148
APTARGROUP INC	COMMON STOCK USD.01	10,607	1,166,558
APTINYX INC	COMMON STOCK USD.01	4,049	1,186
APTIV PLC	COMMON STOCK USD.01	43,026	4,062,891
APYX MEDICAL CORP	COMMON STOCK USD.001	4,778	11,181
AQUA METALS INC	COMMON STOCK	10,710	13,388
AQUABOUNTY TECHNOLOGIES	COMMON STOCK USD.001	10,549	8,059
AQUESTIVE THERAPEUTICS INC	COMMON STOCK USD.001	5,760	5,196
ARAMARK	COMMON STOCK USD.01	41,520	1,716,437
ARBOR REALTY TRUST INC	REIT USD.01	24,980	349,275
ARBUTUS BIOPHARMA CORP	COMMON STOCK	16,340	38,072
ARC DOCUMENT SOLUTIONS INC	COMMON STOCK USD.001	8,834	25,884
ARCBEST CORP	COMMON STOCK USD.01	3,895	272,806
ARCELLX INC	COMMON STOCK USD.001	1,802	139,479
ARCH CAPITAL GROUP LTD	COMMON STOCK USD.01	58,913	3,736,228
ARCH RESOURCES INC	COMMON STOCK USD.01	2,413	401,668
ARCHER AVIATION INC A	COMMON STOCK USD.0001	19,168	35,844
ARCHER DANIELS MIDLAND CO	COMMON STOCK	89,574	8,316,946
ARCHROCK INC	COMMON STOCK USD.01	22,667	203,550
ARCIMOTO INC	COMMON STOCK	205	677
ARCONIC CORP	COMMON STOCK USD.01	17,134	362,555
ARCOSA INC	COMMON STOCK USD.01	7,777	422,602
ARCTURUS THERAPEUTICS HOLDIN	COMMON STOCK USD.001	3,612	61,260
ARCUS BIOSCIENCES INC	COMMON STOCK USD.0001	7,039	174,522
ARCUTIS BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	4,695	106,492
ARDELYX INC	COMMON STOCK USD.000001	18,248	87,948
ARES COMMERCIAL REAL ESTATE	REIT USD.01	7,768	79,933
ARES MANAGEMENT CORP A	COMMON STOCK	24,651	1,735,024
ARGAN INC	COMMON STOCK USD.15	2,585	95,335
ARGO GROUP INTERNATIONAL	COMMON STOCK USD1.0	5,647	145,975
ARHAUS INC	COMMON STOCK USD.001	3,013	29,377
ARIS WATER SOLUTIONS INC A	COMMON STOCK USD.01	3,144	45,305
ARISTA NETWORKS INC	COMMON STOCK USD.0001	39,492	4,877,301
ARK RESTAURANTS CORP	COMMON STOCK USD.01	574	9,505
ARKO CORP	COMMON STOCK USD.0001	11,817	102,335
ARLINGTON ASSET INVESTMENT A	REIT USD.01	6,964	20,405
ARLO TECHNOLOGIES INC	COMMON STOCK USD.001	14,387	50,498
ARMADA HOFFLER PROPERTIES IN	REIT USD.01	3,880	115,934
ARMOUR RESIDENTIAL REIT INC	REIT USD.0001	13,314	127,340
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK USD.01	7,687	527,251
ARRAY TECHNOLOGIES INC	COMMON STOCK USD.001	18,764	434,229
ARROW ELECTRONICS INC	COMMON STOCK USD1.0	9,800	1,024,786
ARROW FINANCIAL CORP	COMMON STOCK USD1.0	1,790	87,803
ARROWHEAD PHARMACEUTICALS IN	COMMON STOCK USD.001	17,662	716,371
ARS PHARMACEUTICALS INC	COMMON STOCK USD.0001	3,831	54,010



ARTERIS INC	COMMON STOCK USD.001	1,071	4,605
ARTESIAN RESOURCES CORP CL A	COMMON STOCK USD1.0	1,610	94,314
ARTHUR J GALLAGHER + CO	COMMON STOCK USD1.0	33,642	6,455,988
ARTISAN PARTNERS ASSET MA A	COMMON STOCK USD.01	11,141	330,888
ARTIVION INC	COMMON STOCK USD.01	6,941	84,125
ARVINAS INC	COMMON STOCK USD.001	7,304	277,240
ASANA INC CL A	COMMON STOCK USD.00001	13,742	189,227
ASBURY AUTOMOTIVE GROUP	COMMON STOCK USD.01	3,711	665,197
ASCENT INDUSTRIES CO	COMMON STOCK USD1.0	1,546	13,404
ASENSUS SURGICAL INC	COMMON STOCK USD.001	40,262	13,975
ASGN INC	COMMON STOCK USD.01	8,531	695,106
ASHFORD HOSPITALITY TRUST	REIT USD.01	4,702	21,018
ASHLAND INC	COMMON STOCK	8,438	907,338
ASPEN AEROGELS INC	COMMON STOCK USD.00001	3,993	109,578
ASPEN TECHNOLOGY INC	COMMON STOCK	4,522	969,899
ASPIRA WOMEN S HEALTH INC	COMMON STOCK USD.0001	10,267	3,415
ASSEMBLY BIOSCIENCES INC	COMMON STOCK USD.001	19,712	25,626
ASSERTIO HOLDINGS INC	COMMON STOCK	7,760	33,368
ASSETMARK FINANCIAL HOLDINGS	COMMON STOCK USD.001	3,466	79,718
ASSOCIATED BANC CORP	COMMON STOCK USD.01	24,239	559,679
ASSURANT INC	COMMON STOCK USD.01	8,620	1,078,017
ASSURED GUARANTY LTD	COMMON STOCK USD.01	9,872	614,631
AST SPACEMOBILE INC	COMMON STOCK USD.0001	6,067	29,243
ASTEC INDUSTRIES INC	COMMON STOCK USD.2	3,640	148,002
ASTRA SPACE INC	COMMON STOCK USD.0001	20,752	9,002
ASTRIA THERAPEUTICS INC	COMMON STOCK USD.001	—	32,764
ASTRONICS CORP	COMMON STOCK USD.01	4,314	44,434
ASTRONOVA INC	COMMON STOCK USD.05	1,789	22,935
ASURE SOFTWARE INC	COMMON STOCK USD.01	3,164	29,552
AT+T INC	COMMON STOCK USD1.0	1,131,143	21,312,269
ATARA BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	13,505	44,296
ATEA PHARMACEUTICALS INC	COMMON STOCK USD.001	8,800	67,834
ATERIAN INC	COMMON STOCK USD.0001	9,178	7,070
ATHENEX INC	COMMON STOCK USD.001	12,471	1,839
ATHERSYS INC	COMMON STOCK USD.001	1,377	1,157
ATHIRA PHARMA INC	COMMON STOCK USD.0001	5,705	18,085
ATI INC	COMMON STOCK USD.1	20,617	615,624
ATI PHYSICAL THERAPY INC	COMMON STOCK USD.0001	9,010	2,748
ATKORE INC	COMMON STOCK USD.01	6,566	744,716
ATLANTIC UNION BANKSHARES CO	COMMON STOCK USD1.33	11,987	421,223
ATLANTICUS HOLDINGS CORP	COMMON STOCK	781	20,462
ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK USD.01	4,378	441,302
ATLAS TECHNICAL CONSULTANTS	COMMON STOCK	3,663	18,864
ATLASSIAN CORP CL A	COMMON STOCK USD.00001	23,600	3,101,189
ATMOS ENERGY CORP	COMMON STOCK	21,893	2,509,585
ATN INTERNATIONAL INC	COMMON STOCK USD.01	1,777	80,516



ATOMERA INC	COMMON STOCK USD.001	3,442	21,409
ATOSSA THERAPEUTICS INC	COMMON STOCK USD.001	21,238	11,224
ATRECA INC A	COMMON STOCK USD.0001	4,287	3,432
ATRICURE INC	COMMON STOCK USD.001	7,441	330,232
ATRION CORPORATION	COMMON STOCK USD.1	216	120,841
ATYR PHARMA INC	COMMON STOCK USD.001	2,709	5,933
AUBURN NATL BANCORPORATION	COMMON STOCK USD.01	572	13,256
AUDACY INC	COMMON STOCK USD.01	20,067	4,517
AULT ALLIANCE INC	COMMON STOCK	3,623	444
AURA BIOSCIENCES INC	COMMON STOCK USD.00001	361	31,097
AURORA INNOVATION INC	COMMON STOCK USD.0001	41,222	82,980
AUTHID INC	COMMON STOCK USD.0001	3,376	1,982
AUTODESK INC	COMMON STOCK USD.01	34,673	6,535,405
AUTOLIV INC	COMMON STOCK USD1.0	12,901	987,959
AUTOMATIC DATA PROCESSING	COMMON STOCK USD.1	65,955	16,088,419
AUTONATION INC	COMMON STOCK USD.01	5,701	611,717
AUTOZONE INC	COMMON STOCK USD.01	3,126	7,709,279
AVALO THERAPEUTICS INC	COMMON STOCK USD.001	1,149	5,848
AVALONBAY COMMUNITIES INC	REIT USD.01	22,457	3,691,864
AVANGRID INC	COMMON STOCK USD.01	11,326	486,791
AVANOS MEDICAL INC	COMMON STOCK USD.01	7,618	206,143
AVANTAX INC	COMMON STOCK USD.0001	8,468	216,188
AVANTOR INC	COMMON STOCK USD.01	99,061	2,302,231
AVAYA HOLDINGS CORP	COMMON STOCK USD.001	12,904	2,529
AVEANNA HEALTHCARE HOLDINGS	COMMON STOCK USD.01	7,041	5,492
AVEO PHARMACEUTICALS INC	COMMON STOCK USD.001	4,794	71,670
AVEPOINT INC	COMMON STOCK USD.0001	14,453	59,402
AVERY DENNISON CORP	COMMON STOCK USD1.0	12,903	2,371,644
AVIAT NETWORKS INC	COMMON STOCK USD.01	1,778	55,456
AVID BIOSERVICES INC	COMMON STOCK USD.001	10,085	138,870
AVID TECHNOLOGY INC	COMMON STOCK USD.01	5,971	158,769
AVIDITY BIOSCIENCES INC	COMMON STOCK	7,015	244,433
AVIDXCHANGE HOLDINGS INC	COMMON STOCK USD.001	4,136	217,094
AVIENT CORP	COMMON STOCK USD.01	14,920	503,699
AVINGER INC	COMMON STOCK USD.001	797	861
AVIS BUDGET GROUP INC	COMMON STOCK USD.01	4,641	760,799
AVISTA CORP	COMMON STOCK	11,537	511,551
AVITA MEDICAL INC	COMMON STOCK	3,717	24,532
AVNET INC	COMMON STOCK USD1.0	15,849	659,001
AVROBIO INC	COMMON STOCK USD.0001	6,469	4,612
AWARE INC/MASS	COMMON STOCK USD.01	3,032	5,185
AXALTA COATING SYSTEMS LTD	COMMON STOCK USD1.0	35,437	902,580
AXCELIS TECHNOLOGIES INC	COMMON STOCK USD.001	5,403	428,782
AXCELLA HEALTH INC	COMMON STOCK USD.001	4,596	1,505
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK USD.0125	12,425	673,062
AXOGEN INC	COMMON STOCK USD.01	6,375	63,623
AXON ENTERPRISE INC	COMMON STOCK USD.00001	11,119	1,844,976
AXONICS INC	COMMON STOCK USD.0001	7,873	492,299

AXOS FINANCIAL INC	COMMON STOCK USD.01	8,960	342,451
AXSOME THERAPEUTICS INC	COMMON STOCK USD.0001	4,536	426,994
AXT INC	COMMON STOCK USD.001	6,568	28,768
AZEK CO INC/THE	COMMON STOCK	18,556	377,058
AZENTA INC	COMMON STOCK USD.01	12,245	712,904
AZZ INC	COMMON STOCK USD1.0	3,998	160,720
B. RILEY FINANCIAL INC	COMMON STOCK USD.0001	2,643	90,391
B+G FOODS INC	COMMON STOCK USD.01	10,396	115,915
BABCOCK + WILCOX ENTERPR	COMMON STOCK USD.01	7,456	69,575
BACKBLAZE INC A	COMMON STOCK USD.001	1,294	7,958
BADGER METER INC	COMMON STOCK USD1.0	4,677	509,933
BAKER HUGHES CO	COMMON STOCK USD.0001	162,136	4,814,455
BAKKT HOLDINGS INC	COMMON STOCK USD.0001	5,009	5,961
BALCHEM CORP	COMMON STOCK USD.0667	5,200	634,972
BALL CORP	COMMON STOCK	50,038	2,615,200
BALLY S CORP	COMMON STOCK USD.01	4,962	96,164
BANC OF CALIFORNIA INC	COMMON STOCK USD.01	8,616	137,253
BANCFIRST CORP	COMMON STOCK USD1.0	2,980	262,776
BANCORP INC/THE	COMMON STOCK USD1.0	9,117	258,740
BANDWIDTH INC CLASS A	COMMON STOCK USD.001	3,843	88,197
BANK FIRST CORP	COMMON STOCK USD1.0	653	116,305
BANK OF AMERICA CORP	COMMON STOCK USD.01	1,110,510	37,531,963
BANK OF HAWAII CORP	COMMON STOCK USD.01	6,658	516,394
BANK OF MARIN BANCORP/CA	COMMON STOCK	2,546	83,712
BANK OF NEW YORK MELLON CORP	COMMON STOCK USD.01	117,023	5,431,589
BANK OF SOUTH CAROLINA CORP	COMMON STOCK	886	14,530
BANK OZK	COMMON STOCK	17,660	707,460
BANK7 CORP	COMMON STOCK USD.01	700	17,920
BANKFINANCIAL CORP	COMMON STOCK USD.01	3,079	32,422
BANKUNITED INC	COMMON STOCK USD.01	13,722	466,136
BANKWELL FINANCIAL GROUP INC	COMMON STOCK NPV	1,336	39,318
BANNER CORPORATION	COMMON STOCK USD.01	5,583	352,846
BAR HARBOR BANKSHARES	COMMON STOCK USD2.0	2,370	75,935
BARK INC	COMMON STOCK USD.0001	13,467	20,066
BARNES + NOBLE EDUCATION INC	COMMON STOCK USD.01	5,556	9,723
BARNES GROUP INC	COMMON STOCK USD.01	7,392	338,728
BARRETT BUSINESS SVCS INC	COMMON STOCK USD.01	1,059	98,784
BASSETT FURNITURE INDS	COMMON STOCK USD5.0	1,928	33,509
BATH + BODY WORKS INC	COMMON STOCK USD.5	36,179	1,545,654
BAXTER INTERNATIONAL INC	COMMON STOCK USD1.0	80,637	4,196,721
BAYCOM CORP	COMMON STOCK	2,592	49,196
BAYFIRST FINANCIAL CORP	COMMON STOCK	916	15,316
BCB BANCORP INC	COMMON STOCK	2,120	38,139
BEACHBODY CO INC/THE	COMMON STOCK USD.0001	16,142	8,491
BEACON ROOFING SUPPLY INC	COMMON STOCK USD.01	9,064	478,489
BEAM GLOBAL	COMMON STOCK USD.001	1,085	18,955
BEAM THERAPEUTICS INC	COMMON STOCK USD.01	7,260	381,714
BEAUTY HEALTH CO/THE	COMMON STOCK USD.0001	15,650	142,415

BEAZER HOMES USA INC	COMMON STOCK USD.001	4,525	57,739
BECTON DICKINSON AND CO	COMMON STOCK USD1.0	45,444	11,785,281
BED BATH + BEYOND INC	COMMON STOCK USD.01	15,748	39,527
BEL FUSE INC CL B	COMMON STOCK USD.1	2,120	69,790
BELDEN INC	COMMON STOCK USD.01	7,315	525,949
BELLRING BRANDS INC	COMMON STOCK USD.01	17,844	565,218
BENCHMARK ELECTRONICS INC	COMMON STOCK USD.1	6,190	165,211
BENEFITFOCUS INC	COMMON STOCK USD.001	5,214	54,538
BENSON HILL INC	COMMON STOCK USD.0001	21,815	55,628
BENTLEY SYSTEMS INC CLASS B	COMMON STOCK USD.01	30,101	1,167,977
BERKSHIRE GREY INC	COMMON STOCK USD.0001	6,429	3,882
BERKSHIRE HATHAWAY INC CL A	COMMON STOCK USD5.0	191	89,523,793
BERKSHIRE HATHAWAY INC CL B	COMMON STOCK USD.0033	61	1,872,255
BERKSHIRE HILLS BANCORP INC	COMMON STOCK USD.01	7,536	225,326
BERRY CORP	COMMON STOCK USD.001	10,529	84,232
BERRY GLOBAL GROUP INC	COMMON STOCK USD.01	19,907	1,202,980
BEST BUY CO INC	COMMON STOCK USD.1	31,754	2,563,031
BETTER CHOICE CO INC	COMMON STOCK USD.001	2,858	1,540
BEYOND AIR INC	COMMON STOCK	2,907	18,866
BEYOND MEAT INC	COMMON STOCK	9,447	116,293
BGC PARTNERS INC CL A	COMMON STOCK USD.01	50,248	189,435
BGSF INC	COMMON STOCK USD.01	1,900	29,108
BIG 5 SPORTING GOODS CORP	COMMON STOCK USD.01	3,261	28,795
BIG LOTS INC	COMMON STOCK USD.01	4,693	68,987
BIGCOMMERCE HOLDINGS SER 1	COMMON STOCK USD.0001	9,806	85,704
BIGLARI HOLDINGS INC B	COMMON STOCK	150	20,820
BILL HOLDINGS INC	COMMON STOCK USD.00001	14,827	1,670,031
BIO RAD LABORATORIES A	COMMON STOCK USD.0001	3,450	1,492,740
BIO TECHNE CORP	COMMON STOCK USD.01	25,200	2,105,153
BIOATLA INC	COMMON STOCK USD.0001	2,701	54,468
BIOCRYST PHARMACEUTICALS INC	COMMON STOCK USD.01	29,237	335,641
BIOGEN INC	COMMON STOCK USD.0005	23,177	6,445,867
BIOHAVEN LTD	COMMON STOCK	5,058	146,559
BIOLASE INC	COMMON STOCK USD.001	747	486
BIOLIFE SOLUTIONS INC	COMMON STOCK USD.001	4,878	108,802
BIOMARIN PHARMACEUTICAL INC	COMMON STOCK USD.001	29,427	3,117,845
BIOMEA FUSION INC	COMMON STOCK USD.0001	1,815	15,300
BIONANO GENOMICS INC	COMMON STOCK USD.0001	44,936	65,607
BIORA THERAPEUTICS INC	COMMON STOCK	19,327	2,545
BIOTRICITY INC	COMMON STOCK USD.001	6,895	3,106
BIOVENTUS INC A	COMMON STOCK USD.001	2,985	7,791
BIOXCEL THERAPEUTICS INC	COMMON STOCK USD.001	3,407	73,182
BIRD GLOBAL INC CLASS A	COMMON STOCK USD.0001	23,936	4,313
BITNILE METAVERSE INC	COMMON STOCK USD.001	5,274	1,212
BJ S RESTAURANTS INC	COMMON STOCK	3,361	88,663
BJ S WHOLESALE CLUB HOLDINGS	COMMON STOCK USD.01	21,920	1,450,227
BLACK DIAMOND THERAPEUTICS I	COMMON STOCK	4,776	8,597
BLACK HILLS CORP	COMMON STOCK USD1.0	10,232	719,719

BLACK KNIGHT INC	COMMON STOCK	25,304	1,562,522
BLACKBAUD INC	COMMON STOCK USD.001	7,283	428,677
BLACKLINE INC	COMMON STOCK USD.01	8,486	591,034
* BLACKROCK INC	COMMON STOCK USD.01	23,972	17,270,731
BLACKSKY TECHNOLOGY INC	COMMON STOCK USD.0001	9,291	14,308
BLACKSTONE INC	COMMON STOCK USD.00001	111,741	8,460,708
BLACKSTONE MORTGAGE TRU CL A	REIT USD.01	27,049	572,627
BLADE AIR MOBILITY INC	COMMON STOCK USD.0001	8,230	29,463
BLEND LABS INC A	COMMON STOCK USD.00001	3,457	48,974
BLINK CHARGING CO	COMMON STOCK USD.001	5,462	59,918
BLOCK INC	COMMON STOCK USD.0000001	85,506	5,480,029
BLOOM ENERGY CORP A	COMMON STOCK USD.0001	23,868	551,967
BLOOMIN BRANDS INC	COMMON STOCK USD.01	13,546	272,546
BLUE APRON HOLDINGS INC A	COMMON STOCK USD.0001	3,454	2,867
BLUE BIRD CORP	COMMON STOCK USD.0001	3,774	40,420
BLUE FOUNDRY BANCORP	COMMON STOCK USD.01	4,917	63,183
BLUE OWL CAPITAL INC	COMMON STOCK USD.0001	53,214	596,936
BLUE RIDGE BANKSHARES INC	COMMON STOCK USD5.0	1,902	23,756
BLUEBIRD BIO INC	COMMON STOCK USD.01	11,520	99,794
BLUELINX HOLDINGS INC	COMMON STOCK USD.01	1,708	121,456
BLUEPRINT MEDICINES CORP	COMMON STOCK USD.001	9,383	437,357
BM TECHNOLOGIES INC	COMMON STOCK USD.0001	1,033	5,382
BOEING CO/THE	COMMON STOCK USD5.0	88,670	17,328,881
BOISE CASCADE CO	COMMON STOCK USD.01	6,433	441,754
BOK FINANCIAL CORPORATION	COMMON STOCK USD.00006	4,977	516,563
BOLT BIOTHERAPEUTICS INC	COMMON STOCK USD.00001	2,020	2,626
BOOKING HOLDINGS INC	COMMON STOCK USD.008	6,345	12,786,952
BOOT BARN HOLDINGS INC	COMMON STOCK USD.0001	4,806	300,471
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK USD.01	21,495	2,246,657
BORGWARNER INC	COMMON STOCK USD.01	38,171	1,536,383
BOSTON BEER COMPANY INC A	COMMON STOCK USD.01	1,501	494,610
BOSTON OMAHA CORP CL A	COMMON STOCK	2,764	73,246
BOSTON PROPERTIES INC	REIT USD.01	23,001	1,554,408
BOSTON SCIENTIFIC CORP	COMMON STOCK USD.01	227,197	10,776,158
BOWLERO CORP	COMMON STOCK USD.0001	6,862	92,500
BOWMAN CONSULTING GROUP LTD	COMMON STOCK USD.01	1,031	22,527
BOX INC CLASS A	COMMON STOCK USD.0001	24,034	748,178
BOXED INC	COMMON STOCK USD.0001	8,864	1,728
BOXLIGHT CORP CLASS A	COMMON STOCK USD.0001	8,121	2,524
BOYD GAMING CORP	COMMON STOCK USD.01	13,387	729,993
BRADY CORPORATION CL A	COMMON STOCK USD.01	7,673	361,398
BRAEMAR HOTELS + RESORTS INC	REIT USD.01	11,050	45,416
BRAINSTORM CELL THERAPEUTICS	COMMON STOCK USD.0001	5,957	9,769
BRANDYWINE REALTY TRUST	REIT USD.01	27,826	171,130
BRAZE INC A	COMMON STOCK USD.0001	1,782	146,830
BRC INC A	COMMON STOCK USD.0001	4,028	44,171

BREAD FINANCIAL HOLDINGS INC	COMMON STOCK USD.01	8,084	304,443
BRIDGE INVESTMENT GRP HDS A	COMMON STOCK USD.01	3,211	38,693
BRIDGEBIO PHARMA INC	COMMON STOCK	17,425	132,779
BRIDGEWATER BANCSHARES INC	COMMON STOCK USD.001	3,569	63,314
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK USD.001	9,179	579,195
BRIGHTCOVE	COMMON STOCK USD.001	6,536	34,183
BRIGHTHOUSE FINANCIAL INC	COMMON STOCK USD.01	12,235	627,288
BRIGHTSPHERE INVESTMENT GROU	COMMON STOCK USD.001	5,734	118,006
BRIGHTSPIRE CAPITAL INC	REIT USD.01	15,476	96,415
BRIGHTVIEW HOLDINGS INC	COMMON STOCK USD.01	8,050	55,465
BRILLIANT EARTH GROUP INC A	COMMON STOCK USD.0001	1,879	8,098
BRINK S CO/THE	COMMON STOCK USD1.0	7,957	427,370
BRINKER INTERNATIONAL INC	COMMON STOCK USD.1	7,378	235,432
BRISTOL MYERS SQUIBB CO	COMMON STOCK USD.1	339,224	24,853,270
BRISTOW GROUP INC	COMMON STOCK USD.01	3,842	104,233
BRIXMOR PROPERTY GROUP INC	REIT USD.01	48,190	1,092,467
BROADCOM INC	COMMON STOCK	64,159	36,767,833
BROADMARK REALTY CAPITAL INC	REIT	21,752	77,437
BROADRIDGE FINANCIAL SOLUTIO	COMMON STOCK USD.01	18,845	2,554,506
BROADSTONE NET LEASE INC	REIT USD.00025	26,033	460,905
BROADWAY FINANCIAL CORP/DE	COMMON STOCK USD.01	6,596	6,662
BROOKDALE SENIOR LIVING INC	COMMON STOCK USD.01	31,274	85,378
BROOKLINE BANCORP INC	COMMON STOCK USD.01	12,700	179,705
BROWN + BROWN INC	COMMON STOCK USD.1	37,785	2,175,400
BROWN FORMAN CORP CLASS A	COMMON STOCK USD.15	9,015	612,555
BROWN FORMAN CORP CLASS B	COMMON STOCK USD.15	29,559	1,941,435
BRP GROUP INC A	COMMON STOCK USD.01	8,589	253,641
BRT APARTMENTS CORP	REIT USD3.0	1,800	35,352
BRUKER CORP	COMMON STOCK USD.01	16,628	1,136,524
BRUNSWICK CORP	COMMON STOCK USD.75	12,597	907,992
BUCKLE INC/THE	COMMON STOCK USD.01	4,827	218,904
BUILD A BEAR WORKSHOP INC	COMMON STOCK USD.01	1,804	43,007
BUILDERS FIRSTSOURCE INC	COMMON STOCK USD.01	24,672	1,600,719
BUMBLE INC A	COMMON STOCK USD.01	11,732	268,011
BUNGE LTD	COMMON STOCK USD.01	22,544	2,408,851
BURGERFI INTERNATIONAL INC	COMMON STOCK USD.0001	2,413	3,040
BURLINGTON STORES INC	COMMON STOCK USD.0001	10,467	2,142,565
BUSINESS FIRST BANCSHARES	COMMON STOCK USD1.0	3,016	66,774
BUTTERFLY NETWORK INC	COMMON STOCK USD.0001	20,812	51,198
BUZZFEED INC	COMMON STOCK USD.0001	5,823	4,016
BWX TECHNOLOGIES INC	COMMON STOCK USD.01	14,736	855,867
BYLINE BANCORP INC	COMMON STOCK USD.01	3,469	79,683
BYRNA TECHNOLOGIES INC	COMMON STOCK USD.001	2,585	20,266
C + F FINANCIAL CORP	COMMON STOCK USD1.0	641	37,351
C.H. ROBINSON WORLDWIDE INC	COMMON STOCK USD.1	19,620	1,796,407
C3.AI INC A	COMMON STOCK USD.001	11,611	155,670
C4 THERAPEUTICS INC	COMMON STOCK	6,120	36,108
CABALETTA BIO INC	COMMON STOCK USD.00001	2,760	25,530

CABLE ONE INC	COMMON STOCK USD.01	805	573,047
CABOT CORP	COMMON STOCK USD1.0	9,081	606,974
CACI INTERNATIONAL INC CL A	COMMON STOCK USD.1	3,811	1,145,548
CACTUS INC A	COMMON STOCK USD.01	9,711	488,075
CADENCE BANK	COMMON STOCK USD2.5	30,406	749,812
CADENCE DESIGN SYS INC	COMMON STOCK USD.01	43,864	7,142,698
CADIZ INC	COMMON STOCK USD.01	3,191	7,978
CADRE HOLDINGS INC	COMMON STOCK USD.01	1,310	50,554
CAESARS ENTERTAINMENT INC	COMMON STOCK	34,179	1,421,846
CAL MAINE FOODS INC	COMMON STOCK USD.01	6,198	337,481
CALAMP CORP	COMMON STOCK USD.01	6,677	29,913
CALAVO GROWERS INC	COMMON STOCK USD.001	2,969	87,289
CALERES INC	COMMON STOCK USD.01	6,359	141,679
CALIFORNIA BANCORP INC	COMMON STOCK	814	19,357
CALIFORNIA RESOURCES CORP	COMMON STOCK USD.01	13,216	575,028
CALIFORNIA WATER SERVICE GRP	COMMON STOCK USD.01	8,503	564,136
CALIX INC	COMMON STOCK	8,873	627,709
CALLON PETROLEUM CO	COMMON STOCK USD.01	7,675	284,666
CAMBER ENERGY INC	COMMON STOCK USD.001	841	1,699
CAMBIUM NETWORKS CORP	COMMON STOCK USD.0001	1,839	39,851
CAMBRIDGE BANCORP	COMMON STOCK USD1.0	1,108	92,030
CAMDEN NATIONAL CORP	COMMON STOCK	230	63,789
CAMDEN PROPERTY TRUST	REIT USD.01	16,469	1,909,681
CAMPBELL SOUP CO	COMMON STOCK USD.0375	32,754	1,858,790
CAMPING WORLD HOLDINGS INC A	COMMON STOCK USD.01	6,786	151,464
CANNAE HOLDINGS INC	COMMON STOCK USD.0001	13,677	282,430
CANO HEALTH INC	COMMON STOCK USD.0001	27,747	38,013
CANOO INC	COMMON STOCK USD.0001	23,369	48,957
CANTALOUPE INC	COMMON STOCK	9,682	42,117
CAPITAL BANCORP INC/MD	COMMON STOCK USD.01	1,352	31,826
CAPITAL CITY BANK GROUP INC	COMMON STOCK USD.01	2,215	71,988
CAPITAL ONE FINANCIAL CORP	COMMON STOCK USD.01	61,061	5,694,823
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK USD.01	21,076	182,307
CAPRI HOLDINGS LTD	COMMON STOCK	21,962	1,258,862
CAPRICOR THERAPEUTICS INC	COMMON STOCK USD.001	4,676	18,049
CAPSTAR FINANCIAL HOLDINGS I	COMMON STOCK USD1.0	871	52,473
CARA THERAPEUTICS INC	COMMON STOCK USD.001	7,757	83,310
CARDIFF ONCOLOGY INC	COMMON STOCK USD.0001	4,730	6,622
CARDINAL HEALTH INC	COMMON STOCK	43,830	3,369,212
CARDIOVASCULAR SYSTEMS INC	COMMON STOCK	6,823	92,929
CARDLYTICS INC	COMMON STOCK	5,413	31,287
CARECLOUD INC	COMMON STOCK USD.001	2,000	5,620
CAREDX INC	COMMON STOCK USD.001	8,598	98,103
CAREMAX INC	COMMON STOCK USD.0001	10,252	37,420
CARETRUST REIT INC	REIT USD.01	15,752	292,672
CARGURUS INC	COMMON STOCK USD.001	14,058	196,953
CARIBOU BIOSCIENCES INC	COMMON STOCK USD.0001	3,213	61,014
CARLISLE COS INC	COMMON STOCK USD1.0	8,289	1,953,303

CARLYLE GROUP INC/THE	COMMON STOCK USD1.0	35,035	1,045,444
CARMAX INC	COMMON STOCK USD.5	25,856	1,574,372
CARNIVAL CORP	COMMON STOCK USD.01	130,432	1,310,088
CARPARTS.COM INC	COMMON STOCK USD.001	8,007	50,124
CARPENTER TECHNOLOGY	COMMON STOCK USD5.0	7,743	286,026
CARRIAGE SERVICES INC	COMMON STOCK USD.01	2,440	67,198
CARRIER GLOBAL CORP	COMMON STOCK USD.01	133,848	5,541,856
CARROLS RESTAURANT GROUP INC	COMMON STOCK USD.01	6,798	9,245
CARS.COM INC	COMMON STOCK USD.01	10,195	140,385
CARTER BANKSHARES INC	COMMON STOCK USD1.0	4,730	78,471
CARTER S INC	COMMON STOCK USD.01	6,812	508,243
CARVANA CO	COMMON STOCK USD.001	13,908	65,924
CASA SYSTEMS INC	COMMON STOCK	5,790	15,807
CASELLA WASTE SYSTEMS INC A	COMMON STOCK USD.01	8,239	653,435
CASEY S GENERAL STORES INC	COMMON STOCK NPV	6,093	1,366,965
CASI PHARMACEUTICALS INC	COMMON STOCK USD.01	1,111	1,944
CASS INFORMATION SYSTEMS INC	COMMON STOCK USD.5	1,817	83,255
CASSAVA SCIENCES INC	COMMON STOCK USD.001	6,239	184,300
CASTLE BIOSCIENCES INC	COMMON STOCK USD.001	3,890	91,571
CATALENT INC	COMMON STOCK USD.01	28,737	1,311,457
CATALYST BANCORP INC	COMMON STOCK USD.01	1,737	22,234
CATALYST PHARMACEUTICALS INC	COMMON STOCK USD.001	17,085	317,781
CATERPILLAR INC	COMMON STOCK USD1.0	83,732	20,250,486
CATHAY GENERAL BANCORP	COMMON STOCK USD.01	12,333	503,063
CATO CORP CLASS A	COMMON STOCK USD.033	3,131	29,212
CAVCO INDUSTRIES INC	COMMON STOCK USD.01	1,380	312,225
CB FINANCIAL SERVICES INC	COMMON STOCK	773	16,565
CBIZ INC	COMMON STOCK USD.01	8,682	406,752
CBL + ASSOCIATES PROPERTIES	REIT USD.01	3,900	122,328
CBOE GLOBAL MARKETS INC	COMMON STOCK	17,207	2,158,962
CBRE GROUP INC A	COMMON STOCK USD.01	51,706	3,979,294
CCC INTELLIGENT SOLUTIONS HO	COMMON STOCK USD.0001	9,594	153,088
CDW CORP/DE	COMMON STOCK USD.01	21,821	3,896,794
CECO ENVIRONMENTAL CORP	COMMON STOCK USD.01	5,682	66,366
CEL SCI CORP	COMMON STOCK USD.01	6,912	16,243
CELANESE CORP	COMMON STOCK USD.0001	15,895	1,625,105
CELCUITY INC	COMMON STOCK USD.001	1,780	24,938
CELLDEX THERAPEUTICS INC	COMMON STOCK USD.001	7,735	344,749
CELSIUS HOLDINGS INC	COMMON STOCK USD.001	6,609	687,600
CENTENE CORP	COMMON STOCK USD.001	91,076	7,542,954
CENTERPOINT ENERGY INC	COMMON STOCK USD.01	100,899	3,046,956
CENTERSPACE	REIT	2,382	139,752
CENTRAL GARDEN + PET CO	COMMON STOCK USD.01	1,527	57,186
CENTRAL GARDEN AND PET CO A	COMMON STOCK USD.01	5,108	243,728
CENTRAL PACIFIC FINANCIAL CO	COMMON STOCK	4,882	99,007
CENTRAL VALLEY COMM BANCORP	COMMON STOCK	1,752	37,107



CENTRUS ENERGY CORP CLASS A	COMMON STOCK USD.1	1,531	49,727
CENTURY ALUMINUM COMPANY	COMMON STOCK USD.01	8,356	68,352
CENTURY CASINOS INC	COMMON STOCK USD.01	4,698	33,027
CENTURY COMMUNITIES INC	COMMON STOCK USD.01	4,832	241,648
CENTURY THERAPEUTICS INC	COMMON STOCK USD.0001	1,743	30,498
CEPTON INC	COMMON STOCK USD.0001	7,183	9,122
CERBERUS CYBER SENTINEL CORP	COMMON STOCK USD.00001	8,373	21,351
CERENCE INC	COMMON STOCK USD.01	6,215	115,164
CEREVEL THERAPEUTICS HOLDING	COMMON STOCK USD.0001	8,972	330,291
CERIDIAN HCM HOLDING INC	COMMON STOCK USD.01	22,243	1,587,270
CERTARA INC	COMMON STOCK USD.01	16,646	267,501
CERUS CORP	COMMON STOCK USD.001	25,747	93,977
CEVA INC	COMMON STOCK USD.001	3,795	97,076
CF BANKSHARES INC	COMMON STOCK USD.01	1,259	26,666
CF INDUSTRIES HOLDINGS INC	COMMON STOCK USD.01	31,748	2,704,930
CHAMPIONS ONCOLOGY INC	COMMON STOCK USD.001	1,190	5,367
CHAMPIONX CORP	COMMON STOCK USD.01	33,149	960,990
CHARAH SOLUTIONS INC	COMMON STOCK USD.01	523	2,824
CHARGEPOINT HOLDINGS INC	COMMON STOCK	28,049	400,762
CHARLES + COLVARD LTD	COMMON STOCK	8,803	7,174
CHARLES RIVER LABORATORIES	COMMON STOCK USD.01	8,229	1,793,099
CHART INDUSTRIES INC	COMMON STOCK USD.01	5,827	775,154
CHARTER COMMUNICATIONS INC A	COMMON STOCK USD.001	17,639	5,981,385
CHASE CORP	COMMON STOCK USD.1	1,232	106,272
CHATHAM LODGING TRUST	REIT USD.01	8,650	106,136
CHECKPOINT THERAPEUTICS INC	COMMON STOCK USD.0001	1,126	5,754
CHEESECAKE FACTORY INC/THE	COMMON STOCK USD.01	7,870	249,558
CHEFS WAREHOUSE INC/THE	COMMON STOCK USD.01	5,778	192,292
CHEGG INC	COMMON STOCK USD.001	20,073	507,245
CHEMED CORP	COMMON STOCK USD1.0	2,412	1,231,157
CHEMOURS CO/THE	COMMON STOCK USD.01	25,900	793,058
CHEMUNG FINANCIAL CORP	COMMON STOCK USD.01	54	20,826
CHENIERE ENERGY INC	COMMON STOCK USD.003	39,907	6,059,435
CHERRY HILL MORTGAGE INVESTM	REIT USD.01	3,172	18,398
CHESAPEAKE ENERGY CORP	COMMON STOCK USD.01	15,372	1,601,652
CHESAPEAKE UTILITIES CORP	COMMON STOCK USD.4867	2,844	336,104
CHEVRON CORP	COMMON STOCK USD.75	282,787	51,852,340
CHEWY INC CLASS A	COMMON STOCK USD.01	14,192	555,905
CHICAGO ATLANTIC REAL ESTATE	REIT USD.01	1,402	21,128
CHICKEN SOUP FOR THE SOUL EN	COMMON STOCK	1,962	10,045
CHICO S FAS INC	COMMON STOCK USD.01	21,856	107,532
CHILDREN S PLACE INC/THE	COMMON STOCK USD.1	2,239	81,544
CHIMERA INVESTMENT CORP	REIT USD.01	38,875	213,813
CHIMERIX INC	COMMON STOCK USD.001	12,344	22,960
CHINOOK THERAPEUTICS INC	COMMON STOCK USD.0001	7,787	204,019
CHIPOTLE MEXICAN GRILL INC	COMMON STOCK USD.01	4,437	6,156,293
CHOICE HOTELS INTL INC	COMMON STOCK USD.01	4,633	521,861
CHOICEONE FINANCIAL SVCS INC	COMMON STOCK	1,123	32,567



CHORD ENERGY CORP	COMMON STOCK	6,736	921,552
CHROMADEX CORP	COMMON STOCK USD.001	8,586	14,424
CHUBB LTD	COMMON STOCK	66,561	14,859,839
CHURCH + DWIGHT CO INC	COMMON STOCK USD1.0	39,095	3,207,877
CHURCHILL DOWNS INC	COMMON STOCK	5,406	1,142,991
CHUY S HOLDINGS INC	COMMON STOCK USD.01	3,305	93,532
CIDARA THERAPEUTICS INC	COMMON STOCK USD.0001	15,337	11,599
CIENA CORP	COMMON STOCK USD.01	23,765	1,211,540
CIMPRESS PLC	COMMON STOCK EUR.01	3,106	85,757
CINNATI FINANCIAL CORP	COMMON STOCK USD2.0	24,171	2,628,457
CINCOR PHARMA INC	COMMON STOCK USD.00001	2,212	48,083
CINEDIGM CORP A	COMMON STOCK USD.001	23,262	9,019
CINEMARK HOLDINGS INC	COMMON STOCK USD.001	17,407	150,745
CINTAS CORP	COMMON STOCK	13,670	6,309,132
CIPHER MINING INC	COMMON STOCK USD1.0	6,841	3,831
CIRCOR INTERNATIONAL INC	COMMON STOCK USD.01	3,564	85,393
CIRRUS LOGIC INC	COMMON STOCK USD.001	9,191	684,546
CISCO SYSTEMS INC	COMMON STOCK USD.001	657,112	31,785,990
CITI TRENDS INC	COMMON STOCK USD.01	1,330	35,218
CITIGROUP INC	COMMON STOCK USD.01	308,744	14,168,037
CITIUS PHARMACEUTICALS INC	COMMON STOCK	20,681	16,338
CITIZENS + NORTHERN CORP	COMMON STOCK USD1.0	2,717	62,111
CITIZENS COMMUNITY BANCORP I	COMMON STOCK USD.01	1,211	14,568
CITIZENS FINANCIAL GROUP	COMMON STOCK USD.01	79,852	3,143,773
CITIZENS HOLDING COMPANY	COMMON STOCK USD.2	881	12,070
CITIZENS INC	COMMON STOCK	7,280	15,506
CITY HOLDING CO	COMMON STOCK USD2.5	2,332	217,086
CITY OFFICE REIT INC	REIT USD.01	6,476	54,269
CIVISTA BANCSHARES INC	COMMON STOCK	2,264	49,831
CIVITAS RESOURCES INC	COMMON STOCK	8,084	468,306
CLARIVATE PLC	COMMON STOCK USD.01	60,189	610,429
CLAROS MORTGAGE TRUST INC	COMMON STOCK USD.01	20,600	303,026
CLARUS CORP	COMMON STOCK USD.0001	4,666	36,581
CLEAN ENERGY FUELS CORP	COMMON STOCK USD.0001	28,153	146,396
CLEAN HARBORS INC	COMMON STOCK USD.01	8,037	917,182
CLEANSARK INC	COMMON STOCK	5,473	11,165
CLEAR CHANNEL OUTDOOR HOLDIN	COMMON STOCK	74,018	77,719
CLEAR SECURE INC CLASS A	COMMON STOCK USD.00001	11,917	326,883
CLEARFIELD INC	COMMON STOCK USD.01	1,882	177,171
CLEARPOINT NEURO INC	COMMON STOCK USD.01	2,150	18,211
CLEARSIDE BIOMEDICAL INC	COMMON STOCK USD.001	9,475	10,612
CLEARWATER ANALYTICS HDS A	COMMON STOCK USD.001	5,287	166,640
CLEARWATER PAPER CORP	COMMON STOCK USD.0001	2,831	107,040
CLEARWAY ENERGY INC A	COMMON STOCK USD.01	5,839	174,703
CLEARWAY ENERGY INC C	COMMON STOCK	11,980	400,925
CLENE INC	COMMON STOCK USD.0001	3,801	3,801

CLEVELAND CLIFFS INC	COMMON STOCK USD.125	77,589	1,319,243
CLIMB GLOBAL SOLUTIONS INC	COMMON STOCK USD.01	724	22,828
CLIPPER REALTY INC	REIT USD.01	2,547	16,301
CLOROX COMPANY	COMMON STOCK USD1.0	19,725	2,810,109
CLOUDFLARE INC CLASS A	COMMON STOCK USD.001	44,757	2,086,761
CLOVER HEALTH INVESTMENTS CO	COMMON STOCK USD.0001	45,058	41,881
CME GROUP INC	COMMON STOCK USD.01	57,145	9,844,931
CMS ENERGY CORP	COMMON STOCK USD.01	46,934	3,003,996
CNA FINANCIAL CORP	COMMON STOCK USD2.5	4,300	181,804
CNB FINANCIAL CORP/PA	COMMON STOCK	2,611	62,116
CNO FINANCIAL GROUP INC	COMMON STOCK USD.01	19,563	447,015
CNX RESOURCES CORP	COMMON STOCK USD.01	32,710	550,836
CO DIAGNOSTICS INC	COMMON STOCK USD.001	5,163	13,011
COASTAL FINANCIAL CORP/WA	COMMON STOCK	1,566	74,416
COCA COLA CO/THE	COMMON STOCK USD.25	617,647	40,223,625
COCA COLA CONSOLIDATED INC	COMMON STOCK USD1.0	753	385,807
COCRYSTAL PHARMA INC	COMMON STOCK USD.001	764	1,475
CODA OCTOPUS GROUP INC	COMMON STOCK USD.001	968	6,640
CODEXIS INC	COMMON STOCK USD.0001	9,781	45,579
CODIAK BIOSCIENCES INC	COMMON STOCK USD.0001	1,974	785
CODORUS VALLEY BANCORP INC	COMMON STOCK USD2.5	543	34,346
COEUR MINING INC	COMMON STOCK USD.01	41,255	138,617
COGENT BIOSCIENCES INC	COMMON STOCK USD.001	4,560	126,714
COGENT COMMUNICATIONS HOLDIN	COMMON STOCK USD.001	6,844	390,656
COGNEX CORP	COMMON STOCK USD.002	28,846	1,358,935
COGNITION THERAPEUTICS INC	COMMON STOCK USD.001	303	636
COGNIZANT TECH SOLUTIONS A	COMMON STOCK USD.01	82,776	4,756,836
COHEN + STEERS INC	COMMON STOCK USD.01	3,959	255,593
COHERENT CORP	COMMON STOCK	20,954	784,626
COHERUS BIOSCIENCES INC	COMMON STOCK USD.0001	9,735	77,101
COHU INC	COMMON STOCK USD1.0	8,325	266,816
COINBASE GLOBAL INC CLASS A	COMMON STOCK USD.00001	25,029	914,090
COLGATE PALMOLIVE CO	COMMON STOCK USD1.0	132,316	10,669,434
COLLEGIUM PHARMACEUTICAL INC	COMMON STOCK USD.001	5,502	127,646
COLONY BANCORP	COMMON STOCK USD1.0	3,086	39,161
COLUMBIA BANKING SYSTEM INC	COMMON STOCK	13,178	397,053
COLUMBIA FINANCIAL INC	COMMON STOCK USD.01	6,045	130,693
COLUMBIA SPORTSWEAR CO	COMMON STOCK	5,492	480,989
COLUMBUS MCKINNON CORP/NY	COMMON STOCK USD.01	4,737	153,810
COMCAST CORP CLASS A	COMMON STOCK USD.01	685,673	24,485,085
COMERICA INC	COMMON STOCK USD5.0	21,100	1,410,535
COMFORT SYSTEMS USA INC	COMMON STOCK USD.01	5,736	660,099
COMMERCE BANCSHARES INC	COMMON STOCK USD5.0	18,509	1,259,908
COMMERCIAL METALS CO	COMMON STOCK USD.01	19,565	944,990
COMMERCIAL VEHICLE GROUP INC	COMMON STOCK USD.01	6,008	40,914
COMMSCOPE HOLDING CO INC	COMMON STOCK USD.01	32,481	238,735
* COMMUNITY BANK SYSTEM INC	COMMON STOCK USD1.0	8,660	545,147
COMMUNITY FINANCIAL CORP/THE	COMMON STOCK USD.01	781	31,162

COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK USD.01	19,276	83,272
COMMUNITY HEALTHCARE TRUST I	REIT USD.01	3,838	137,400
COMMUNITY TRUST BANCORP INC	COMMON STOCK USD5.0	86	82,035
COMMUNITY WEST BANCSHARES	COMMON STOCK	1,837	27,500
COMMVAULT SYSTEMS INC	COMMON STOCK USD.01	7,240	454,962
COMPASS INC CLASS A	COMMON STOCK USD.00001	40,200	93,666
COMPASS MINERALS INTERNATIONAL	COMMON STOCK USD.01	5,572	228,452
COMPASS THERAPEUTICS INC	COMMON STOCK USD.0001	—	46,299
COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK USD.001	2,239	60,946
COMPUTER TASK GROUP INC	COMMON STOCK USD.01	2,786	21,062
COMSCORE INC	COMMON STOCK USD.001	10,175	11,803
COMSOVEREIGN HOLDING CORP	COMMON STOCK USD.001	7,788	557
COMSTOCK INC	COMMON STOCK USD.000666	6,529	1,795
COMSTOCK RESOURCES INC	COMMON STOCK USD.5	15,316	209,982
COMTECH TELECOMMUNICATIONS	COMMON STOCK USD.1	4,705	57,119
CONAGRA BRANDS INC	COMMON STOCK USD5.0	76,200	2,995,383
CONCENTRIX CORP	COMMON STOCK	6,926	922,266
CONCERT PHARMACEUTICALS INC	COMMON STOCK USD.001	5,058	51,156
CONCRETE PUMPING HOLDINGS IN	COMMON STOCK USD.0001	3,856	22,558
CONDUENT INC	COMMON STOCK USD.01	25,385	102,809
CONFLUENT INC CLASS A	COMMON STOCK USD.00001	23,029	554,426
CONFORMIS INC	COMMON STOCK USD.00001	1,477	4,904
CONMED CORP	COMMON STOCK USD.01	4,774	423,167
CONN S INC	COMMON STOCK USD.01	3,012	20,723
CONNECTONE BANCORP INC	COMMON STOCK	5,450	131,945
CONOCOPHILLIPS	COMMON STOCK USD.01	198,095	23,859,018
CONSENSUS CLOUD SOLUTION	COMMON STOCK USD.01	2,655	142,733
CONSOL ENERGY INC	COMMON STOCK USD.01	5,331	346,515
CONSOLIDATED COMMUNICATIONS	COMMON STOCK USD.01	12,512	44,793
CONSOLIDATED EDISON INC	COMMON STOCK USD.1	56,260	5,505,109
CONSOLIDATED WATER CO ORD SH	COMMON STOCK USD.6	3,845	56,906
CONSTELLATION BRANDS INC A	COMMON STOCK USD.01	25,339	6,104,066
CONSTELLATION ENERGY	COMMON STOCK	52,066	4,566,201
CONSTRUCTION PARTNERS INC A	COMMON STOCK USD.001	7,006	186,990
CONSUMER PORTFOLIO SERVICES	COMMON STOCK	978	8,655
CONTAINER STORE GROUP INC/TH	COMMON STOCK USD.01	6,087	26,235
CONTEXTLOGIC INC A	COMMON STOCK USD.0001	54,074	54,902
CONTRA ADAMAS PHARMACE	COMMON STOCK	5,694	342
CONTRA ADAMAS PHARMACE	COMMON STOCK	5,694	342
CONTRA ADURO BIOTECH I	COMMON STOCK	1,986	1,192
CONTRA REXAHN PHARMACE	COMMON STOCK	5,235	765
CONTRA STRONGBRIDGE BI	COMMON STOCK	8,834	1,600
CONTRA ZAGG INC	COMMON STOCK	5,825	524
CONTRAFECT CORP	COMMON STOCK USD.0001	6,963	668
COOPER COS INC/THE	COMMON STOCK USD.1	7,915	2,650,320
COOPER STANDARD HOLDING	COMMON STOCK USD.001	2,974	26,944

COPART INC	COMMON STOCK	68,382	4,218,583
CORBUS PHARMACEUTICALS HOLDI	COMMON STOCK USD.0001	24,004	2,652
CORCEPT THERAPEUTICS INC	COMMON STOCK USD.001	15,180	308,306
CORE + MAIN INC CLASS A	COMMON STOCK USD.01	9,232	218,826
CORE LABORATORIES N.V.	COMMON STOCK EUR.02	7,852	159,160
CORE MOLDING TECHNOLOGIES IN	COMMON STOCK USD.01	1,953	25,369
COREBRIDGE FINANCIAL INC	COMMON STOCK	12,300	246,738
CORECARD CORP	COMMON STOCK USD.01	1,012	29,318
CORECIVIC INC	COMMON STOCK USD.01	20,356	235,315
CORMEDIX INC	COMMON STOCK USD.001	5,471	23,088
CORNING INC	COMMON STOCK USD.5	120,311	3,941,755
CORPORATE OFFICE PROPERTIES	REIT USD.01	18,969	492,056
CORSAIR GAMING INC	COMMON STOCK	5,466	74,174
CORTEVA INC	COMMON STOCK USD.01	114,362	6,804,494
CORVEL CORP	COMMON STOCK USD.0001	1,499	217,850
CORVUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,503	7,228
COSTAR GROUP INC	COMMON STOCK USD.01	63,549	5,096,545
COSTCO WHOLESALE CORP	COMMON STOCK USD.005	70,273	32,810,028
COTERRA ENERGY INC	COMMON STOCK USD.1	126,646	3,131,350
COTY INC CL A	COMMON STOCK USD.01	43,104	502,545
COUCHBASE INC	COMMON STOCK USD.00001	1,387	58,179
COUPA SOFTWARE INC	COMMON STOCK USD.0001	12,131	960,411
COURSERA INC	COMMON STOCK USD.00001	13,293	157,256
COUSINS PROPERTIES INC	REIT USD1.0	23,251	588,018
COVENANT LOGISTICS GROUP INC	COMMON STOCK USD.01	1,354	46,808
COWEN INC A	COMMON STOCK USD.01	4,471	172,670
CPI CARD GROUP INC	COMMON STOCK USD.001	678	24,462
CRA INTERNATIONAL INC	COMMON STOCK	1,106	135,408
CRACKER BARREL OLD COUNTRY	COMMON STOCK USD.01	3,845	364,275
CRANE NXT CO	COMMON STOCK USD1.0	8,153	818,969
CRAWFORD + COMPANY CL A	COMMON STOCK USD1.0	3,862	21,473
CREATIVE MEDIA + COMMUNITY T	REIT USD.001	2,183	10,697
CREDIT ACCEPTANCE CORP	COMMON STOCK USD.01	932	442,141
CREDO TECHNOLOGY GROUP HOLDI	COMMON STOCK USD.00005	3,376	199,360
CRESCENT ENERGY INC A	COMMON STOCK USD.0001	4,662	77,484
CRICUT INC CLASS A	COMMON STOCK USD.001	5,828	54,026
CRINETICS PHARMACEUTICALS IN	COMMON STOCK USD.001	6,093	144,446
CRISPR THERAPEUTICS AG	COMMON STOCK CHF.03	11,803	520,444
CROCS INC	COMMON STOCK USD.001	9,435	1,066,410
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK USD.0001	5,263	139,838
CROSSFIRST BANKSHARES INC	COMMON STOCK USD.01	7,751	96,190
CROWDSTRIKE HOLDINGS INC A	COMMON STOCK	33,590	3,673,571
CROWN CASTLE INC	REIT USD.01	69,090	9,561,267
CROWN HOLDINGS INC	COMMON STOCK USD5.0	19,589	1,610,412
CRYOPORT INC	COMMON STOCK USD.001	8,675	150,511
CRYPTYDE INC	COMMON STOCK USD.001	1,772	340

CS DISCO INC	COMMON STOCK USD.005	2,055	12,988
CSG SYSTEMS INTL INC	COMMON STOCK USD.01	5,264	301,101
CSW INDUSTRIALS INC	COMMON STOCK USD.01	2,561	296,897
CSX CORP	COMMON STOCK USD1.0	341,360	10,575,333
CTI BIOPHARMA CORP	COMMON STOCK	10,521	102,312
CTO REALTY GROWTH INC	REIT USD.01	3,177	58,076
CTS CORP	COMMON STOCK	5,371	211,725
CUBESMART	REIT USD.01	35,676	1,456,085
CUE BIOPHARMA INC	COMMON STOCK USD.001	5,032	14,341
CULLEN/FROST BANKERS INC	COMMON STOCK USD.01	9,310	1,378,449
CULLINAN ONCOLOGY INC	COMMON STOCK USD.0001	3,980	41,989
CULP INC	COMMON STOCK USD.05	2,071	9,506
CUMBERLAND PHARMACEUTICALS	COMMON STOCK	2,655	5,974
CUMMINS INC	COMMON STOCK USD2.5	22,368	5,516,460
CUMULUS MEDIA INC CL A	COMMON STOCK USD.01	3,060	19,003
CURIOSITYSTREAM INC	COMMON STOCK	4,016	4,578
CURIS INC	COMMON STOCK USD.01	13,167	7,242
CURO GROUP HOLDINGS CORP	COMMON STOCK	4,044	14,356
CURTISS WRIGHT CORP	COMMON STOCK USD1.0	6,494	1,084,433
CUSHMAN + WAKEFIELD PLC	COMMON STOCK USD.01	23,739	295,788
CUSTOM TRUCK ONE SOURCE INC	COMMON STOCK USD.0001	8,046	72,347
CUSTOMERS BANCORP INC	COMMON STOCK USD1.0	4,854	137,562
CUTERA INC	COMMON STOCK USD.001	2,636	116,564
CVB FINANCIAL CORP	COMMON STOCK	21,430	551,823
CVENT HOLDING CORP	COMMON STOCK USD.0001	11,343	61,252
CVR ENERGY INC	COMMON STOCK USD.01	4,670	146,358
CVRX INC	COMMON STOCK USD.01	1,547	28,387
CVS HEALTH CORP	COMMON STOCK USD.01	208,316	19,906,887
CYCLERION THERAPEUTICS INC	COMMON STOCK USD.00001	8,268	5,425
CYMABAY THERAPEUTICS INC	COMMON STOCK USD.0001	11,223	70,368
CYTEIR THERAPEUTICS INC	COMMON STOCK USD.001	1,553	2,562
CYTEK BIOSCIENCES INC	COMMON STOCK USD.001	2,390	136,739
CYTOKINETICS INC	COMMON STOCK USD.001	13,598	705,537
CYTOMX THERAPEUTICS INC	COMMON STOCK USD.00001	8,319	13,310
CYTOSORBENTS CORP	COMMON STOCK USD.001	7,999	12,398
CYXTERA TECHNOLOGIES INC	COMMON STOCK USD.0001	5,766	11,071
D WAVE QUANTUM INC	COMMON STOCK USD.0001	—	19,762
DAILY JOURNAL CORP	COMMON STOCK USD.01	110	27,556
DAKTRONICS INC	COMMON STOCK	5,031	14,187
DANA INC	COMMON STOCK USD.01	23,507	355,661
DANAHER CORP	COMMON STOCK USD.01	103,897	28,266,440
DANIMER SCIENTIFIC INC	COMMON STOCK USD.0001	14,442	25,851
DARDEN RESTAURANTS INC	COMMON STOCK	19,704	2,725,654
DARE BIOSCIENCE INC	COMMON STOCK USD.0001	8,780	7,287
DARIOHEALTH CORP	COMMON STOCK	2,597	11,115
DARLING INGREDIENTS INC	COMMON STOCK USD.01	26,109	1,634,162
DASEKE INC	COMMON STOCK	10,198	58,027
DATA I/O CORP	COMMON STOCK	2,095	8,317

DATADOG INC CLASS A	COMMON STOCK USD.00001	39,352	2,965,875
DAVE + BUSTER S ENTERTAINMEN	COMMON STOCK USD.01	6,436	228,092
DAVE INC	COMMON STOCK USD.0001	28,122	8,155
DAVITA INC	COMMON STOCK USD.001	8,905	664,936
DAY ONE BIOPHARMACEUTICALS I	COMMON STOCK USD.0001	1,741	97,729
DECIBEL THERAPEUTICS INC	COMMON STOCK USD.001	560	1,148
DECIPHERA PHARMACEUTICALS IN	COMMON STOCK USD.01	6,796	137,614
DECKERS OUTDOOR CORP	COMMON STOCK USD.01	4,202	1,677,270
DEERE + CO	COMMON STOCK USD1.0	44,224	19,132,986
DEFINITIVE HEALTHCARE CORP	COMMON STOCK USD.001	4,371	71,122
DELCATH SYSTEMS INC	COMMON STOCK USD.01	757	2,725
DELEK US HOLDINGS INC	COMMON STOCK USD.01	12,546	338,742
DELL TECHNOLOGIES C	COMMON STOCK	42,642	1,715,061
DELTA AIR LINES INC	COMMON STOCK USD.0001	102,467	3,406,501
DELTA APPAREL INC	COMMON STOCK USD.01	833	8,838
DELUXE CORP	COMMON STOCK USD1.0	7,060	119,879
DENALI THERAPEUTICS INC	COMMON STOCK USD.01	14,981	502,840
DENBURY INC	COMMON STOCK USD.001	8,303	722,527
DENNY S CORP	COMMON STOCK USD.01	9,554	87,992
DENTSPLY SIRONA INC	COMMON STOCK USD.01	35,173	1,119,908
DERMTECH INC	COMMON STOCK USD.0001	4,203	7,439
DESIGN THERAPEUTICS INC	COMMON STOCK USD.0001	2,232	51,635
DESIGNER BRANDS INC CLASS A	COMMON STOCK	10,516	102,846
DESKTOP METAL INC A	COMMON STOCK USD.0001	31,509	63,017
DESTINATION XL GROUP INC	COMMON STOCK USD.01	5,885	39,724
DEVON ENERGY CORP	COMMON STOCK USD.1	104,281	6,494,291
DEXCOM INC	COMMON STOCK USD.001	62,496	7,111,020
DHI GROUP INC	COMMON STOCK USD.01	7,794	41,230
DIAMEDICA THERAPEUTICS INC	COMMON STOCK	3,912	6,181
DIAMOND HILL INVESTMENT GRP	COMMON STOCK	458	84,739
DIAMOND OFFSHORE DRILLING IN	COMMON STOCK USD.01	16,100	167,440
DIAMONDBACK ENERGY INC	COMMON STOCK USD.01	27,309	3,872,107
DIAMONDROCK HOSPITALITY CO	REIT USD.01	36,282	297,150
DICE THERAPEUTICS INC	COMMON STOCK USD.0001	2,094	171,421
DICK S SPORTING GOODS INC	COMMON STOCK USD.01	8,689	1,045,200
DIEBOLD NIXDORF INC	COMMON STOCK USD1.25	11,763	16,703
DIGI INTERNATIONAL INC	COMMON STOCK USD.01	5,444	198,978
DIGIMARC CORP	COMMON STOCK USD.001	2,271	41,991
DIGITAL REALTY TRUST INC	REIT USD.01	45,787	4,691,335
DIGITAL TURBINE INC	COMMON STOCK USD.0001	14,465	220,447
DIGITALBRIDGE GROUP INC	COMMON STOCK USD.01	20,611	256,116
DIGITALOCEAN HOLDINGS INC	COMMON STOCK USD.000025	10,018	255,158
DILLARDS INC CL A	COMMON STOCK	643	207,818
DIME COMMUNITY BANCSHARES IN	COMMON STOCK USD.01	4,976	158,386
DINE BRANDS GLOBAL INC	COMMON STOCK USD.01	2,610	168,606
DIODES INC	COMMON STOCK USD.667	7,205	548,589

DISC MEDICINE INC	COMMON STOCK USD.0001	545	10,840
DISCOVER FINANCIAL SERVICES	COMMON STOCK USD.01	43,513	4,276,443
DISH NETWORK CORP A	COMMON STOCK USD.01	40,790	572,692
DISTRIBUTION SOLUTIONS GROUP	COMMON STOCK USD1.0	1,546	56,986
DIVERSEY HOLDINGS LTD	COMMON STOCK USD.0001	7,927	61,049
DIVERSIFIED HEALTHCARE TRUST	REIT USD.01	39,251	25,388
DLH HOLDINGS CORP	COMMON STOCK USD.001	2,481	29,437
DMC GLOBAL INC	COMMON STOCK USD.05	3,459	67,243
DOCIGO INC	COMMON STOCK USD.0001	12,619	89,216
DOCUSIGN INC	COMMON STOCK USD.0001	32,032	1,797,382
DOLBY LABORATORIES INC CL A	COMMON STOCK USD.001	9,785	690,234
DOLLAR GENERAL CORP	COMMON STOCK USD.875	36,223	8,969,164
DOLLAR TREE INC	COMMON STOCK USD.01	33,661	4,803,445
DOMA HOLDINGS INC	COMMON STOCK USD.0001	29,417	13,323
DOMINARI HOLDINGS INC	COMMON STOCK USD.005	722	2,347
DOMINION ENERGY INC	COMMON STOCK	133,051	8,330,390
DOMINO S PIZZA INC	COMMON STOCK USD.01	5,788	2,004,963
DOMO INC CLASS B	COMMON STOCK USD.001	4,628	65,903
DONALDSON CO INC	COMMON STOCK USD5.0	19,420	1,143,255
DONEGAL GROUP INC B	COMMON STOCK USD.01	236	4,182
DONEGAL GROUP INC CL A	COMMON STOCK USD.01	2,747	39,007
DONNELLEY FINANCIAL SOLUTION	COMMON STOCK USD.01	4,588	177,326
DOORDASH INC A	COMMON STOCK USD.00001	41,664	2,082,859
DORIAN LPG LTD	COMMON STOCK USD.01	4,195	79,495
DORMAN PRODUCTS INC	COMMON STOCK USD.01	4,724	382,030
DOUBLEVERIFY HOLDINGS INC	COMMON STOCK USD.001	10,600	256,935
DOUGLAS DYNAMICS INC	COMMON STOCK USD.01	3,900	141,024
DOUGLAS ELLIMAN INC	COMMON STOCK	11,706	47,643
DOUGLAS EMMETT INC	REIT USD.01	30,404	476,735
DOVER CORP	COMMON STOCK USD1.0	23,116	3,130,138
DOW INC	COMMON STOCK USD.01	113,171	5,722,844
DOXIMITY INC CLASS A	COMMON STOCK USD.001	15,227	615,060
DR HORTON INC	COMMON STOCK USD.01	50,295	4,483,296
DRAFTKINGS INC CL A	COMMON STOCK USD.0001	57,814	827,110
DRAGONFLY ENERGY HOLDINGS CO	COMMON STOCK USD.0001	—	22,615
DREAM FINDERS HOMES INC A	COMMON STOCK USD.01	3,148	27,262
DRIL QUIP INC	COMMON STOCK USD.01	6,039	164,080
DRIVEN BRANDS HOLDINGS INC	COMMON STOCK USD.01	9,149	249,859
DROPBOX INC CLASS A	COMMON STOCK USD.00001	45,672	1,022,139
DTE ENERGY COMPANY	COMMON STOCK	31,042	3,683,626
DTE MIDSTREAM LLC W/I	COMMON STOCK	15,736	869,571
DUCK CREEK TECHNOLOGIES INC	COMMON STOCK USD.01	12,421	149,673
DUCKHORN PORTFOLIO INC/THE	COMMON STOCK USD.01	4,821	119,658
DUCOMMUN INC	COMMON STOCK USD.01	1,925	96,173
DUKE ENERGY CORP	COMMON STOCK USD.001	122,162	12,911,040
DULUTH HOLDINGS INC CL B	COMMON STOCK	1,685	10,413



DUN + BRADSTREET HOLDINGS IN	COMMON STOCK	23,720	430,600
DUOLINGO	COMMON STOCK USD.0001	4,042	287,507
DUPONT DE NEMOURS INC	COMMON STOCK USD.01	79,600	5,510,991
DURECT CORPORATION	COMMON STOCK USD.0001	3,411	11,802
DUTCH BROS INC CLASS A	COMMON STOCK USD.00001	4,025	133,200
DXC TECHNOLOGY CO	COMMON STOCK USD.01	36,556	968,734
DXP ENTERPRISES INC	COMMON STOCK USD.01	2,930	80,722
DYCOM INDUSTRIES INC	COMMON STOCK USD.3333333	4,949	463,226
DYNATRACE INC	COMMON STOCK USD.001	32,620	1,249,346
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK USD.001	17,597	187,232
DYNE THERAPEUTICS INC	COMMON STOCK	4,180	48,446
DYNEX CAPITAL INC	REIT USD.01	5,355	68,116
DZS INC	COMMON STOCK USD.001	2,950	37,406
E2OPEN PARENT HOLDINGS INC	COMMON STOCK USD.0001	28,877	169,508
EAGLE BANCORP INC	COMMON STOCK USD.01	5,334	235,069
EAGLE BANCORP MONTANA INC	COMMON STOCK USD.01	907	14,657
EAGLE BULK SHIPPING INC	COMMON STOCK USD.01	2,383	119,007
EAGLE MATERIALS INC	COMMON STOCK USD.01	6,155	817,692
EAGLE PHARMACEUTICALS INC	COMMON STOCK USD.001	1,992	58,226
EARGO INC	COMMON STOCK USD.0001	3,859	2,219
EARTHSTONE ENERGY INC A	COMMON STOCK USD.001	4,102	78,297
EAST WEST BANCORP INC	COMMON STOCK USD.001	21,900	1,469,571
EASTERLY GOVERNMENT PROPERTI	REIT USD.01	14,222	202,948
EASTERN BANKSHARES INC	COMMON STOCK USD.01	28,133	485,294
EASTERN CO/THE	COMMON STOCK	1,040	20,051
EASTGROUP PROPERTIES INC	REIT	6,656	1,044,712
EASTMAN CHEMICAL CO	COMMON STOCK USD.01	19,559	1,592,885
EASTMAN KODAK CO	COMMON STOCK USD.01	11,616	35,429
EATON CORP PLC	COMMON STOCK USD.01	63,542	10,145,565
EBAY INC	COMMON STOCK USD.001	87,422	3,658,568
EBIX INC	COMMON STOCK USD.1	4,040	80,638
ECHOSTAR CORP A	COMMON STOCK USD.001	5,852	97,611
ECOLAB INC	COMMON STOCK USD1.0	39,548	5,858,501
ECOVYST INC	COMMON STOCK	8,774	77,738
EDGEWELL PERSONAL CARE CO	COMMON STOCK USD.01	8,590	331,059
EDGEWISE THERAPEUTICS INC	COMMON STOCK USD.0001	2,227	66,410
EDGIO INC	COMMON STOCK USD.001	21,630	24,442
EDISON INTERNATIONAL	COMMON STOCK	61,319	3,945,651
EDITAS MEDICINE INC	COMMON STOCK USD.0001	10,581	93,853
EDUCATIONAL DEVELOPMENT CORP	COMMON STOCK USD.2	1,476	4,664
EDWARDS LIFESCIENCES CORP	COMMON STOCK USD1.0	98,969	7,503,457
EGAIN CORP	COMMON STOCK USD.001	3,291	29,718
EHEALTH INC	COMMON STOCK USD.001	3,885	18,803
EIGER BIOPHARMACEUTICALS INC	COMMON STOCK USD.0001	6,628	7,821
EL POLLO LOCO HOLDINGS INC	COMMON STOCK USD.01	3,525	35,109
ELANCO ANIMAL HEALTH INC	COMMON STOCK	70,730	864,321



ELASTIC NV	COMMON STOCK EUR.01	12,037	640,506
ELECTROMED INC	COMMON STOCK USD.01	2,042	21,421
ELECTRONIC ARTS INC	COMMON STOCK USD.01	42,073	5,189,352
ELEDON PHARMACEUTICALS INC	COMMON STOCK USD.001	2,657	6,164
ELEMENT SOLUTIONS INC	COMMON STOCK USD.01	35,914	653,276
ELEVANCE HEALTH INC	COMMON STOCK USD.01	38,065	19,885,284
ELEVATE CREDIT INC	COMMON STOCK	4,616	8,078
ELF BEAUTY INC	COMMON STOCK USD.01	7,913	437,589
ELI LILLY + CO	COMMON STOCK	125,164	46,887,525
ELLINGTON FINANCIAL INC	REIT	9,214	113,977
ELLINGTON RESIDENTIAL MORTGA	REIT USD.01	1,953	33,299
ELME COMMUNITIES	REIT USD.01	14,241	253,490
ELOXX PHARMACEUTICALS INC	COMMON STOCK USD.01	224	401
EMAGIN CORPORATION	COMMON STOCK USD.001	13,247	11,260
EMBARK TECHNOLOGY INC	COMMON STOCK USD.0001	1,562	5,139
EMBECTA CORP	COMMON STOCK USD.01	9,600	242,784
EMCOR GROUP INC	COMMON STOCK USD.01	7,893	1,169,032
EMCORE CORP	COMMON STOCK	4,186	4,029
EMERALD HOLDING INC	COMMON STOCK USD.01	4,701	16,642
EMERGENT BIOSOLUTIONS INC	COMMON STOCK USD.001	7,851	92,720
EMERSON ELECTRIC CO	COMMON STOCK USD.5	94,465	9,208,795
EMPIRE STATE REALTY TRUST A	REIT USD.01	23,748	160,062
EMPLOYERS HOLDINGS INC	COMMON STOCK USD.01	4,651	200,598
ENACT HOLDINGS INC	COMMON STOCK USD.01	4,700	113,364
ENANTA PHARMACEUTICALS INC	COMMON STOCK USD.01	1,440	155,382
ENCOMPASS HEALTH CORP	COMMON STOCK USD.01	16,238	971,195
ENCORE CAPITAL GROUP INC	COMMON STOCK USD.01	3,265	156,524
ENCORE WIRE CORP	COMMON STOCK USD.01	3,244	446,245
ENDEAVOR GROUP HOLD CLASS A	COMMON STOCK USD.00001	27,300	615,342
ENDRA LIFE SCIENCES INC	COMMON STOCK USD.0001	459	1,868
ENERGIZER HOLDINGS INC	COMMON STOCK	10,896	365,561
ENERGOUS CORP	COMMON STOCK USD.00001	18,116	15,145
ENERGY RECOVERY INC	COMMON STOCK USD.001	5,701	180,340
ENERPAC TOOL GROUP CORP	COMMON STOCK USD.2	10,070	256,282
ENERSYS	COMMON STOCK USD.01	6,597	487,122
ENFUSION INC CLASS A	COMMON STOCK USD.001	3,054	29,532
ENGAGESMART INC	COMMON STOCK USD.001	4,700	82,720
ENHABIT INC	COMMON STOCK USD.01	8,119	106,846
ENNIS INC	COMMON STOCK USD2.5	4,272	94,668
ENOCHIAN BIOSCIENCES INC	COMMON STOCK	2,096	2,159
ENOVA INTERNATIONAL INC	COMMON STOCK USD.00001	5,237	200,944
ENOVIS CORP	COMMON STOCK USD.001	7,428	397,547
ENOVIX CORP	COMMON STOCK USD.0001	15,988	223,776
ENPHASE ENERGY INC	COMMON STOCK USD.00001	21,594	5,854,027
ENPRO INDUSTRIES INC	COMMON STOCK USD.01	3,454	375,415
ENSIGN GROUP INC/THE	COMMON STOCK USD.001	8,385	850,071
ENSTAR GROUP LTD	COMMON STOCK USD1.0	2,018	535,551
ENTEGRIS INC	COMMON STOCK USD.01	23,812	1,581,507

ENTERGY CORP	COMMON STOCK USD.01	32,563	3,697,088
ENTERPRISE BANCORP INC	COMMON STOCK USD.01	1,712	60,434
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK USD.01	6,156	301,398
ENTRADA THERAPEUTICS INC	COMMON STOCK USD.0001	1,494	40,483
ENTRAVISION COMMUNICATIONS A	COMMON STOCK USD.0001	12,141	58,277
ENVESTNET INC	COMMON STOCK	8,804	543,207
ENVISTA HOLDINGS CORP	COMMON STOCK USD.01	26,132	879,864
ENVIVA INC	COMMON STOCK	4,566	268,347
ENZO BIOCHEM INC	COMMON STOCK USD.01	7,979	11,410
EOG RESOURCES INC	COMMON STOCK USD.01	93,279	12,340,541
EOS ENERGY ENTERPRISES INC	COMMON STOCK USD.0001	5,966	8,830
EPAM SYSTEMS INC	COMMON STOCK USD.001	9,218	3,053,882
EPLUS INC	COMMON STOCK USD.01	4,274	189,253
EPR PROPERTIES	REIT USD.01	12,183	459,543
EPSILON ENERGY LTD	COMMON STOCK	3,380	22,409
EQRX INC	COMMON STOCK USD.0001	37,564	92,407
EQT CORP	COMMON STOCK	58,917	1,993,162
EQUIFAX INC	COMMON STOCK USD1.25	19,582	3,864,266
EQUILLIUM INC	COMMON STOCK USD.0001	4,464	4,910
EQUINIX INC	REIT USD.001	14,469	9,870,649
EQUITABLE HOLDINGS INC	COMMON STOCK USD.01	57,208	1,641,870
EQUITRANS MIDSTREAM CORP	COMMON STOCK	67,890	495,737
EQUITY BANCSHARES INC CL A	COMMON STOCK USD.01	2,786	91,019
EQUITY COMMONWEALTH	REIT USD.01	18,109	452,182
EQUITY LIFESTYLE PROPERTIES	REIT USD.01	27,845	1,837,549
EQUITY RESIDENTIAL	REIT USD.01	54,180	3,285,124
ERASCA INC	COMMON STOCK USD.0001	3,101	48,297
ERIE INDEMNITY COMPANY CL A	COMMON STOCK	4,097	1,019,006
ESAB CORP	COMMON STOCK USD.001	7,428	386,060
ESC NII HLDGS INC BE	COMMON STOCK	20,592	5,354
ESC SRAX, INC.	COMMON STOCK	4,557	365
ESC WAR IND	REIT	8,569	2,293
ESCALADE INC	COMMON STOCK	1,551	15,789
ESCO TECHNOLOGIES INC	COMMON STOCK USD.01	4,157	363,904
ESPERION THERAPEUTICS INC	COMMON STOCK USD.001	9,803	61,073
ESPEY MFG + ELECTRONICS CORP	COMMON STOCK USD.333	387	5,495
ESPORTS ENTERTAINMENT GROUP	COMMON STOCK USD.001	5,435	416
ESQUIRE FINANCIAL HOLDINGS I	COMMON STOCK USD.01	1,447	62,597
ESS TECH INC	COMMON STOCK USD.0001	9,223	22,412
ESSENT GROUP LTD	COMMON STOCK USD.015	17,730	689,342
ESSENTIAL PROPERTIES REALTY	REIT USD.01	19,492	539,623
ESSENTIAL UTILITIES INC	COMMON STOCK USD.5	37,292	1,846,773
ESSEX PROPERTY TRUST INC	REIT USD.0001	10,427	2,230,882
ESTEE LAUDER COMPANIES CL A	COMMON STOCK USD.01	36,916	9,332,908
ETERNA THERAPEUTICS INC	COMMON STOCK USD.005	198	638
ETHAN ALLEN INTERIORS INC	COMMON STOCK USD.01	3,843	101,532

ETON PHARMACEUTICALS INC	COMMON STOCK	5,531	15,487
ETSY INC	COMMON STOCK USD.001	20,353	2,437,882
EURONET WORLDWIDE INC	COMMON STOCK USD.02	7,528	710,493
EUROPEAN WAX CENTER INC A	COMMON STOCK USD.00001	2,306	58,596
EVANS BANCORP INC	COMMON STOCK USD.5	449	16,788
EVELO BIOSCIENCES INC	COMMON STOCK USD.001	4,077	6,564
EVENTBRITE INC CLASS A	COMMON STOCK USD.00001	12,168	71,304
EVERBRIDGE INC	COMMON STOCK USD.001	7,022	207,711
EVERCOMMERCE INC	COMMON STOCK USD.00001	3,123	46,307
EVERCORE INC A	COMMON STOCK USD.01	6,242	680,877
EVEREST RE GROUP LTD	COMMON STOCK USD.01	6,350	2,103,565
EVERGY INC	COMMON STOCK	36,538	2,318,216
EVERI HOLDINGS INC	COMMON STOCK USD.001	15,177	217,790
EVERQUOTE INC CLASS A	COMMON STOCK USD.001	3,341	49,246
EVERSOURCE ENERGY	COMMON STOCK USD5.0	55,770	4,767,984
EVERSPIN TECHNOLOGIES INC	COMMON STOCK USD.0001	3,261	18,131
EVERTEC INC	COMMON STOCK USD.01	9,577	329,531
EVGO INC	COMMON STOCK USD.0001	11,522	51,503
EVI INDUSTRIES INC	COMMON STOCK USD.025	595	14,203
EVO PAYMENTS INC CLASS A	COMMON STOCK USD.0001	8,109	274,409
EVOKE PHARMA INC	COMMON STOCK USD.0001	664	1,753
EVOLENT HEALTH INC A	COMMON STOCK USD.01	12,936	419,403
EVOLUS INC	COMMON STOCK USD.00001	6,152	46,202
EVOLUTION PETROLEUM CORP	COMMON STOCK USD.001	6,132	46,297
EVOLV TECHNOLOGIES HOLDINGS	COMMON STOCK USD.0001	9,069	23,489
EVOQUA WATER TECHNOLOGIES CO	COMMON STOCK USD.01	19,482	771,487
EW SCRIPPS CO/THE A	COMMON STOCK USD.01	9,527	125,661
EXACT SCIENCES CORP	COMMON STOCK USD.01	28,420	1,426,879
EXAGEN INC	COMMON STOCK USD.001	2,691	6,458
EXELA TECHNOLOGIES INC	COMMON STOCK USD.0001	3,612	296
EXELIXIS INC	COMMON STOCK USD.001	50,805	835,767
EXELON CORP	COMMON STOCK	156,368	6,950,012
EXLSERVICE HOLDINGS INC	COMMON STOCK USD.001	5,352	906,789
EXP WORLD HOLDINGS INC	COMMON STOCK USD.00001	10,926	121,060
EXPEDIA GROUP INC	COMMON STOCK USD.001	24,175	2,117,730
EXPEDITORS INTL WASH INC	COMMON STOCK USD.01	25,996	2,701,504
EXPENSIFY INC A	COMMON STOCK USD.0001	1,531	68,280
EXPONENT INC	COMMON STOCK USD.001	8,512	843,454
EXPRESS INC	COMMON STOCK	11,586	11,818
EXPRO GROUP HOLDINGS NV	COMMON STOCK EUR.01	4,820	212,501
EXTRA SPACE STORAGE INC	REIT USD.01	21,579	3,205,434
EXTREME NETWORKS INC	COMMON STOCK USD.001	21,015	384,785
EXXON MOBIL CORP	COMMON STOCK	654,560	73,753,229
EYENOVIA INC	COMMON STOCK USD.0001	3,017	4,918
EYEPOINT PHARMACEUTICALS INC	COMMON STOCK USD.01	4,955	17,343
EZCORP INC CL A	COMMON STOCK USD.01	10,080	82,152
F STAR THERAPEUTICS INC	COMMON STOCK USD.0001	4,980	31,474
F+G ANNUITIES + LIFE INC	COMMON STOCK	2,983	59,690

F45 TRAINING HOLDINGS INC	COMMON STOCK USD.00005	3,432	9,781
F5 INC	COMMON STOCK	9,866	1,415,870
FABRINET	COMMON STOCK USD.01	5,934	760,857
FACTSET RESEARCH SYSTEMS INC	COMMON STOCK USD.01	6,109	2,491,113
FAIR ISAAC CORP	COMMON STOCK USD.01	4,062	2,431,432
FARADAY FUTURE INTELLIGENT E	COMMON STOCK USD.0001	28,713	8,335
FARMER BROS CO	COMMON STOCK USD1.0	3,379	15,577
FARMERS + MERCHANTS BANCO/OH	COMMON STOCK	1,789	48,625
FARMERS NATL BANC CORP	COMMON STOCK	5,394	76,163
FARMLAND PARTNERS INC	REIT USD.01	4,097	99,652
FARO TECHNOLOGIES INC	COMMON STOCK USD.001	2,893	85,083
FASTENAL CO	COMMON STOCK USD.01	92,501	4,396,076
FASTLY INC CLASS A	COMMON STOCK USD.00002	17,241	141,204
FATE THERAPEUTICS INC	COMMON STOCK USD.001	12,844	129,596
FATHOM DIGITAL MANUFACTURING	COMMON STOCK USD.0001	3,298	4,353
FATHOM HOLDINGS INC	COMMON STOCK	527	2,240
FB FINANCIAL CORP	COMMON STOCK USD1.0	5,692	205,709
FEDERAL AGRIC MTG CORP CL A	COMMON STOCK USD1.0	318	28,614
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK USD1.0	1,329	149,792
FEDERAL REALTY INVS TRUST	REIT USD.01	11,446	1,176,712
FEDERAL SIGNAL CORP	COMMON STOCK USD1.0	9,586	445,461
FEDERATED HERMES INC	COMMON STOCK	13,497	490,076
FEDEX CORP	COMMON STOCK USD.1	37,886	6,683,097
FERGUSON PLC	COMMON STOCK GBP.1	33,200	4,291,588
FFBW INC	COMMON STOCK USD.01	151	1,759
FG GROUP HOLDINGS INC	COMMON STOCK USD.01	3,659	9,587
FIBROGEN INC	COMMON STOCK USD.01	11,660	236,463
* FIDELITY D+D BANCORP INC	COMMON STOCK	522	24,607
* FIDELITY NATIONAL FINANCIAL	COMMON STOCK USD.0001	43,881	1,650,803
* FIDELITY NATIONAL INFO SERV	COMMON STOCK USD.01	97,414	6,609,540
FIESTA RESTAURANT GROUP	COMMON STOCK USD.01	2,386	17,537
FIFTH THIRD BANCORP	COMMON STOCK	110,884	3,638,104
FIGS INC CLASS A	COMMON STOCK USD.0001	5,869	139,813
FINANCE OF AMERICA COS INC A	COMMON STOCK USD.0001	4,952	6,289
FINANCIAL INSTITUTIONS INC	COMMON STOCK USD.01	2,371	57,758
FINCH THERAPEUTICS GROUP INC	COMMON STOCK	1,984	952
FINWARD BANCORP	COMMON STOCK	503	18,209
FIRST ADVANTAGE CORP	COMMON STOCK USD.001	6,743	124,066
FIRST AMERICAN FINANCIAL	COMMON STOCK USD.00001	17,646	923,592
FIRST BANCORP INC/ME	COMMON STOCK USD.01	1,263	37,814
FIRST BANCORP PUERTO RICO	COMMON STOCK USD.1	33,257	423,029
FIRST BANCORP/NC	COMMON STOCK	5,510	236,048
FIRST BANCSHARES INC/MS	COMMON STOCK USD1.0	3,661	117,189
FIRST BANK/HAMILTON NJ	COMMON STOCK USD.01	2,301	31,662
FIRST BUSEY CORP	COMMON STOCK USD.001	8,137	201,147
FIRST BUSINESS FINANCIAL SER	COMMON STOCK USD.01	1,526	55,775
FIRST CAPITAL INC	COMMON STOCK USD.01	520	12,948
FIRST CITIZENS BCSHS CL A	COMMON STOCK USD1.0	2,154	1,633,507

FIRST COMMONWEALTH FINL CORP	COMMON STOCK USD1.0	14,611	204,116
FIRST COMMUNITY BANKSHARES	COMMON STOCK USD1.0	2,067	70,071
FIRST COMMUNITY CORP	COMMON STOCK USD1.0	1,213	26,553
FIRST FINANCIAL BANCORP	COMMON STOCK	15,731	381,162
FIRST FINANCIAL CORP/INDIANA	COMMON STOCK	1,700	78,336
FIRST FINANCIAL NORTHWEST	COMMON STOCK USD.01	1,253	18,770
FIRST FINL BANKSHARES INC	COMMON STOCK USD.01	20,579	742,318
FIRST FOUNDATION INC	COMMON STOCK USD.001	8,165	117,004
FIRST GUARANTY BANCSHARES IN	COMMON STOCK	1,434	33,627
FIRST HAWAIIAN INC	COMMON STOCK USD.01	20,673	538,325
FIRST HORIZON CORP	COMMON STOCK USD.625	86,127	2,110,112
FIRST INDUSTRIAL REALTY TR	REIT USD.01	21,088	1,017,707
FIRST INTERNET BANCORP	COMMON STOCK	1,275	30,957
FIRST INTERSTATE BANCYS A	COMMON STOCK	12,995	544,772
FIRST MERCHANTS CORP	COMMON STOCK	10,893	447,811
FIRST MID BANCSHARES INC	COMMON STOCK USD4.0	2,514	80,649
FIRST NATIONAL CORP/VA	COMMON STOCK USD1.25	1,183	20,265
FIRST NORTHWEST BANCORP	COMMON STOCK	2,001	30,735
FIRST OF LONG ISLAND CORP	COMMON STOCK USD.1	3,583	64,494
FIRST REPUBLIC BANK/CA	COMMON STOCK USD.01	28,727	3,623,427
FIRST SAVINGS FINANCIAL GRP	COMMON STOCK USD.01	1,080	21,600
FIRST SOLAR INC	COMMON STOCK USD.001	16,036	2,402,032
FIRST UNITED CORP	COMMON STOCK USD.01	1,462	28,728
FIRST US BANCSHARES INC	COMMON STOCK USD.01	1,697	14,764
FIRST WATCH RESTAURANT GROUP	COMMON STOCK USD.01	1,829	24,746
FIRST WESTERN FINANCIAL INC	COMMON STOCK	906	25,504
FIRSTCASH HOLDINGS INC	COMMON STOCK USD.01	6,508	565,610
FIRSTENERGY CORP	COMMON STOCK USD.1	86,547	3,692,695
FISCALNOTE HOLDINGS INC	COMMON STOCK USD.0001	—	22,797
FISERV INC	COMMON STOCK USD.01	101,903	10,420,623
FISKER INC	COMMON STOCK USD.00001	22,068	199,706
FIVE BELOW	COMMON STOCK USD.01	9,035	1,598,020
FIVE STAR BANCORP	COMMON STOCK	999	46,283
FIVE9 INC	COMMON STOCK USD.001	10,927	768,651
FLEETCOR TECHNOLOGIES INC	COMMON STOCK USD.001	11,957	2,196,262
FLEXSTEEL INDS	COMMON STOCK USD1.0	822	12,659
FLOOR + DECOR HOLDINGS INC A	COMMON STOCK USD.001	17,241	1,200,491
FLOTEK INDUSTRIES INC	COMMON STOCK USD.0001	9,427	10,558
FLOWERS FOODS INC	COMMON STOCK USD.01	32,632	937,844
FLOWSERVE CORP	COMMON STOCK USD1.25	21,501	659,651
FLUENCE ENERGY INC	COMMON STOCK USD.00001	5,518	94,634
FLUENT INC	COMMON STOCK	8,773	9,563
FLUOR CORP	COMMON STOCK USD.01	21,450	788,515
FLUSHING FINANCIAL CORP	COMMON STOCK USD.01	2,062	69,035
FLYWIRE CORP VOTING	COMMON STOCK USD.0001	1,790	249,370
FMC CORP	COMMON STOCK USD.1	20,300	2,533,440

FNB CORP	COMMON STOCK USD.01	55,304	721,717
FNCB BANCORP INC	COMMON STOCK USD1.25	2,686	22,052
FOCUS FINANCIAL PARTNERS A	COMMON STOCK USD.01	8,708	350,638
FOCUS UNIVERSAL INC	COMMON STOCK USD.001	3,184	20,409
FOGHORN THERAPEUTICS INC	COMMON STOCK USD.0001	3,570	22,777
FONAR CORP	COMMON STOCK USD.0001	996	16,683
FOOT LOCKER INC	COMMON STOCK USD.01	13,871	524,185
FORD MOTOR CO	COMMON STOCK USD.01	629,804	7,421,170
FORESTAR GROUP INC	COMMON STOCK USD1.0	2,789	42,978
FORGE GLOBAL HOLDINGS INC	COMMON STOCK USD.0001	—	33,437
FORGEROCK INC A	COMMON STOCK USD.001	2,068	131,347
FORIAN INC	COMMON STOCK USD.001	3,358	9,167
FORMFACTOR INC	COMMON STOCK USD.001	12,721	282,788
FORRESTER RESEARCH INC	COMMON STOCK USD.01	1,955	69,911
FORTINET INC	COMMON STOCK USD.001	104,110	5,143,720
FORTIVE CORP	COMMON STOCK USD.01	56,551	3,678,379
FORTRESS BIOTECH INC	COMMON STOCK USD.001	12,885	8,440
FORTUNE BRANDS INNOVATIONS I	COMMON STOCK USD.01	20,499	1,170,698
FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK USD.01	722	21,299
FORWARD AIR CORP	COMMON STOCK USD.01	4,296	450,607
FOSSIL GROUP INC	COMMON STOCK USD.01	8,539	36,803
FOSTER (LB) CO A	COMMON STOCK USD.01	1,228	11,887
FOUR CORNERS PROPERTY TRUST	REIT USD.0001	12,821	332,449
FOX CORP CLASS A	COMMON STOCK USD.01	49,300	1,497,241
FOX CORP CLASS B	COMMON STOCK USD.01	23,582	670,908
FOX FACTORY HOLDING CORP	COMMON STOCK USD.001	6,714	612,518
FRANCHISE GROUP INC	COMMON STOCK USD.01	4,219	100,497
FRANKLIN BSP REALTY TRUST IN	REIT USD.01	7,100	181,895
FRANKLIN COVEY CO	COMMON STOCK USD.05	1,953	91,342
FRANKLIN ELECTRIC CO INC	COMMON STOCK USD.1	6,423	512,234
FRANKLIN FINANCIAL SERVICES	COMMON STOCK USD1.0	644	23,248
FRANKLIN RESOURCES INC	COMMON STOCK USD.1	45,293	1,194,829
FRANKLIN STREET PROPERTIES C	REIT USD.0001	16,574	45,247
FREEMPORT MCMORAN INC	COMMON STOCK USD.1	227,963	8,780,402
FREQUENCY ELECTRONICS INC	COMMON STOCK USD1.0	1,200	8,460
FREQUENCY THERAPEUTICS INC	COMMON STOCK USD.001	5,270	20,290
FRESH DEL MONTE PRODUCE INC	COMMON STOCK USD.01	5,127	134,276
FRESHPET INC	COMMON STOCK USD.001	6,122	412,771
FRESHWORKS INC CL A	COMMON STOCK USD.00001	24,103	386,923
FRIEDMAN INDUSTRIES	COMMON STOCK USD1.0	1,493	14,616
FRONTDOOR INC	COMMON STOCK USD.01	14,136	294,029
FRONTIER COMMUNICATIONS PARE	COMMON STOCK USD.25	33,205	930,156
FRONTIER GROUP HOLDINGS INC	COMMON STOCK USD.001	5,293	54,359
FRP HOLDINGS INC	COMMON STOCK USD.1	1,156	62,262
FS BANCORP INC	COMMON STOCK USD.01	1,528	51,096
FTAI AVIATION LTD	COMMON STOCK USD1.0	15,800	270,496

FTAI INFRASTRUCTURE INC	COMMON STOCK	—	54,621
FTC SOLAR INC	COMMON STOCK USD.0001	3,604	9,659
FTE NETWORKS INC	COMMON STOCK USD.001	676	1,014
FTI CONSULTING INC	COMMON STOCK USD.01	5,558	882,610
FUBOTV INC	COMMON STOCK	23,521	62,708
FUELCELL ENERGY INC	COMMON STOCK USD.0001	58,925	183,846
FULCRUM THERAPEUTICS INC	COMMON STOCK USD.001	4,742	57,826
FULGENT GENETICS INC	COMMON STOCK USD.0001	3,056	91,008
FULL HOUSE RESORTS INC	COMMON STOCK USD.0001	4,447	33,441
FULTON FINANCIAL CORP	COMMON STOCK USD2.5	27,303	459,509
FUNKO INC CLASS A	COMMON STOCK USD.0001	4,439	48,429
FUTUREFUEL CORP	COMMON STOCK USD.0001	5,026	40,861
FVCBANKCORP INC	COMMON STOCK USD.01	1,075	20,500
G III APPAREL GROUP LTD	COMMON STOCK USD.01	7,009	96,093
G1 THERAPEUTICS INC	COMMON STOCK	5,472	29,713
GAIA INC	COMMON STOCK USD.0001	1,917	4,562
GALECTIN THERAPEUTICS INC	COMMON STOCK USD.001	9,881	11,166
GAMESTOP CORP CLASS A	COMMON STOCK USD.001	40,016	759,004
GAMING AND LEISURE PROPERTIE	REIT	37,816	2,136,531
GAN LTD	COMMON STOCK USD.01	6,658	9,987
GANNETT CO INC	COMMON STOCK USD.01	22,490	45,655
GAP INC/THE	COMMON STOCK USD.05	34,392	387,942
GARMIN LTD	COMMON STOCK CHF.1	24,690	2,278,640
GARRETT MOTION INC	COMMON STOCK USD.001	9,602	73,167
GARTNER INC	COMMON STOCK USD.0005	12,626	4,277,718
GATES INDUSTRIAL CORP PLC	COMMON STOCK USD.01	15,779	180,038
GATOS SILVER INC	COMMON STOCK USD.001	7,690	31,452
GATX CORP	COMMON STOCK USD.625	5,686	604,649
GCM GROSVENOR INC CLASS A	COMMON STOCK USD.0001	4,931	67,214
GELESIS HOLDINGS INC	COMMON STOCK USD.0001	624	181
GEN DIGITAL INC	COMMON STOCK USD.01	94,448	2,024,021
GENASYS INC	COMMON STOCK USD.00001	5,360	19,832
GENCO SHIPPING + TRADING LTD	COMMON STOCK USD.01	6,027	92,575
GENCOR INDUSTRIES INC	COMMON STOCK USD.1	1,459	14,736
GENEDX HOLDINGS CORP	COMMON STOCK USD.0001	20,818	5,492
GENERAC HOLDINGS INC	COMMON STOCK USD.01	10,278	1,034,583
GENERAL DYNAMICS CORP	COMMON STOCK USD1.0	35,811	9,058,746
GENERAL ELECTRIC CO	COMMON STOCK USD.01	174,210	14,881,950
GENERAL MILLS INC	COMMON STOCK USD.1	94,620	8,059,666
GENERAL MOTORS CO	COMMON STOCK USD.01	232,494	7,821,098
GENERATION BIO CO	COMMON STOCK USD.0001	7,266	28,555
GENESCO INC	COMMON STOCK USD1.0	2,048	94,249
GENIE ENERGY LTD B	COMMON STOCK	4,481	46,334
GENIUS BRANDS INTERNATIONAL	COMMON STOCK USD.001	48,613	22,605
GENPACT LTD	COMMON STOCK USD.01	28,003	1,297,099
GENPREX INC	COMMON STOCK USD.001	15,777	22,877



GENTEX CORP	COMMON STOCK USD.06	36,407	992,819
GENTHERM INC	COMMON STOCK	5,439	355,112
GENUINE PARTS CO	COMMON STOCK USD1.0	22,730	3,943,882
GENWORTH FINANCIAL INC CL A	COMMON STOCK USD.001	80,341	425,004
GEO GROUP INC/THE	COMMON STOCK USD.01	20,727	226,961
GEOSPACE TECHNOLOGIES CORP	COMMON STOCK USD.01	2,442	10,305
GERMAN AMERICAN BANCORP	COMMON STOCK	4,020	187,249
GERON CORP	COMMON STOCK USD.001	56,957	137,836
GETTY REALTY CORP	REIT USD.01	6,565	222,225
GEVO INC	COMMON STOCK	32,567	61,877
GIBRALTAR INDUSTRIES INC	COMMON STOCK USD.01	5,285	242,476
GILEAD SCIENCES INC	COMMON STOCK USD.001	198,877	17,477,096
GINKGO BIOWORKS HOLDINGS INC	COMMON STOCK USD.0001	157,817	266,711
GITLAB INC CL A	COMMON STOCK USD.0000025	8,776	439,677
GLACIER BANCORP INC	COMMON STOCK USD.01	17,823	880,813
GLADSTONE COMMERCIAL CORP	REIT USD.001	6,402	118,437
GLADSTONE LAND CORP	REIT USD.001	4,941	90,667
GLATFELTER CORP	COMMON STOCK USD.01	6,388	17,759
GLAUKOS CORP	COMMON STOCK USD.001	7,561	330,264
GLOBAL BUSINESS TRAVEL GROUP	COMMON STOCK USD.00005	—	24,309
GLOBAL INDUSTRIAL CO	COMMON STOCK USD.01	2,391	56,260
GLOBAL MEDICAL REIT INC	REIT	10,180	96,506
GLOBAL NET LEASE INC	REIT USD.01	18,022	226,537
GLOBAL PAYMENTS INC	COMMON STOCK	43,976	4,367,696
GLOBAL WATER RESOURCES INC	COMMON STOCK USD.01	2,070	27,490
GLOBALSTAR INC	COMMON STOCK USD.0001	110,191	146,554
GLOBE LIFE INC	COMMON STOCK USD1.0	14,399	1,735,799
GLOBUS MEDICAL INC A	COMMON STOCK USD.001	12,784	949,468
GLYCOMIMETICS INC	COMMON STOCK USD.001	—	23,047
GMS INC	COMMON STOCK USD.01	6,856	341,429
GODADDY INC CLASS A	COMMON STOCK USD.001	24,867	1,860,549
GOGO INC	COMMON STOCK USD.0001	11,387	168,072
GOHEALTH INC CLASS A	COMMON STOCK	644	6,730
GOLD RESOURCE CORP	COMMON STOCK USD.001	12,085	18,490
GOLDEN ENTERTAINMENT INC	COMMON STOCK USD.01	3,409	127,497
GOLDEN MINERALS CO	COMMON STOCK USD.01	20,636	5,663
GOLDMAN SACHS GROUP INC	COMMON STOCK USD.01	54,164	18,839,202
GOODRX HOLDINGS INC CLASS A	COMMON STOCK USD.0001	10,538	49,107
GOODYEAR TIRE + RUBBER CO	COMMON STOCK	44,705	453,756
GOOSEHEAD INSURANCE INC A	COMMON STOCK USD.01	3,221	110,609
GOPRO INC CLASS A	COMMON STOCK USD.0001	20,833	103,748
GORMAN RUPP CO	COMMON STOCK	3,493	89,491
GOSSAMER BIO INC	COMMON STOCK USD.0001	8,706	18,892
GOVERNMENT STIF 3	GOVERNMENT STIF 3	20,001,045	20,001,045
GRACO INC	COMMON STOCK USD1.0	26,718	1,817,231
GRAFTECH INTERNATIONAL LTD	COMMON STOCK USD.01	31,575	150,297
GRAHAM CORP	COMMON STOCK USD.1	1,666	16,027
GRAHAM HOLDINGS CO CLASS B	COMMON STOCK USD1.0	653	394,549



GRAND CANYON EDUCATION INC	COMMON STOCK USD.01	5,225	552,074
GRANITE CONSTRUCTION INC	COMMON STOCK USD.01	7,504	263,165
GRANITE POINT MORTGAGE TRUST	REIT USD.01	7,761	41,599
GRANITE RIDGE RESOURCES INC	COMMON STOCK	—	20,775
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK USD.01	45,734	1,086,564
GRAPHITE BIO INC	COMMON STOCK USD.00001	2,451	8,137
GRAY TELEVISION INC	COMMON STOCK	14,499	162,244
GREAT AJAX CORP	REIT USD.01	3,129	22,685
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK USD.0001	10,509	62,529
GREAT SOUTHERN BANCORP INC	COMMON STOCK USD.01	1,500	89,235
GREEN BRICK PARTNERS INC	COMMON STOCK USD.01	4,336	105,061
GREEN DOT CORP CLASS A	COMMON STOCK USD.001	8,422	133,236
GREEN PLAINS INC	COMMON STOCK USD.001	8,905	292,954
GREENBRIER COMPANIES INC	COMMON STOCK	5,442	182,470
GREENE COUNTY BANCORP INC	COMMON STOCK USD.1	800	45,936
GREENHILL + CO INC	COMMON STOCK USD.01	1,450	14,863
GREENIDGE GENERATION HOLDING	COMMON STOCK USD.0001	1,425	412
GREENLIGHT BIOSCIENCES HOLDI	COMMON STOCK USD.0001	10,031	11,837
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK USD.01	5,980	48,737
GREENWICH LIFESCIENCES INC	COMMON STOCK USD.001	602	9,150
GREIF INC CL A	COMMON STOCK	4,437	297,545
GREIF INC CL B	COMMON STOCK	877	68,608
GRID DYNAMICS HOLDINGS INC	COMMON STOCK USD.0001	7,231	101,332
GRIFFON CORP	COMMON STOCK USD.25	7,914	283,242
GRITSTONE BIO INC	COMMON STOCK USD.0001	9,033	52,224
GROCERY OUTLET HOLDING CORP	COMMON STOCK USD.001	14,169	413,593
GROUP 1 AUTOMOTIVE INC	COMMON STOCK USD.01	2,637	475,636
GROUPON INC	COMMON STOCK USD.0001	3,878	33,273
GROWGENERATION CORP	COMMON STOCK USD.001	8,764	34,355
GSI TECHNOLOGY INC	COMMON STOCK USD.001	3,383	5,853
GT BIOPHARMA INC	COMMON STOCK USD.001	2,476	2,214
GUARANTY BANCSHARES INC	COMMON STOCK USD1.0	1,751	60,655
GUARDANT HEALTH INC	COMMON STOCK USD.00001	16,364	445,101
GUESS? INC	COMMON STOCK USD.01	6,416	132,747
GUIDEWIRE SOFTWARE INC	COMMON STOCK USD.0001	13,445	841,119
GUILD HOLDINGS CO CLASS A	COMMON STOCK USD.01	1,223	12,340
GULF ISLAND FABRICATION INC	COMMON STOCK	2,591	13,292
GULFPORT ENERGY CORP	COMMON STOCK USD.0001	1,864	137,265
GXO LOGISTICS INC	COMMON STOCK USD.01	15,906	807,105
H.B. FULLER CO.	COMMON STOCK USD1.0	8,700	623,094
H+E EQUIPMENT SERVICES INC	COMMON STOCK USD.01	5,160	234,264
H+R BLOCK INC	COMMON STOCK	26,502	967,588
HACKETT GROUP INC/THE	COMMON STOCK USD.001	4,614	93,987
HAEMONETICS CORP/MASS	COMMON STOCK USD.01	8,353	656,963
HAGERTY INC A	COMMON STOCK USD.0001	4,731	39,788
HAIN CELESTIAL GROUP INC	COMMON STOCK USD.01	15,083	244,043
HALL OF FAME RESORT + ENTERT	COMMON STOCK USD.0001	553	4,457
HALLADOR ENERGY CO	COMMON STOCK USD.01	7,331	73,237

HALLIBURTON CO	COMMON STOCK USD2.5	142,990	5,791,937
HALLMARK FINL SERVICES INC	COMMON STOCK NPV	3,049	1,781
HALOZYME THERAPEUTICS INC	COMMON STOCK USD.001	21,490	1,222,781
HAMILTON BEACH BRAND A	COMMON STOCK	1,246	15,438
HAMILTON LANE INC CLASS A	COMMON STOCK	5,725	365,713
HANCOCK WHITNEY CORP	COMMON STOCK USD3.33	14,181	686,219
HANESBRANDS INC	COMMON STOCK USD.01	56,404	358,729
HANMI FINANCIAL CORPORATION	COMMON STOCK USD.001	4,791	118,577
HANNON ARMSTRONG SUSTAINABLE	REIT USD.01	14,048	427,399
HANOVER INSURANCE GROUP INC/	COMMON STOCK USD.01	5,706	771,052
HARBORONE BANCORP INC	COMMON STOCK USD.01	7,098	98,662
HARLEY DAVIDSON INC	COMMON STOCK USD.01	21,155	880,048
HARMONIC INC	COMMON STOCK USD.001	15,623	204,661
HARMONY BIOSCIENCES HOLDINGS	COMMON STOCK USD.00001	3,702	259,083
HARPOON THERAPEUTICS INC	COMMON STOCK USD.0001	4,081	2,962
HARROW HEALTH INC	COMMON STOCK USD.001	4,521	66,730
HARSCO CORP	COMMON STOCK USD1.25	12,490	78,562
HARTFORD FINANCIAL SVCS GRP	COMMON STOCK USD.01	52,040	3,946,193
HARVARD BIOSCIENCE INC	COMMON STOCK USD.01	6,728	18,637
HARVEST NATURAL RESOURCES IN	COMMON STOCK USD.01	3,075	20,357
HASBRO INC	COMMON STOCK USD.5	20,899	1,275,048
HASHICORP INC CL A	COMMON STOCK USD.000015	11,778	322,011
HAVERTY FURNITURE	COMMON STOCK USD1.0	2,356	70,444
HAWAIIAN ELECTRIC INDS	COMMON STOCK	18,408	770,375
HAWAIIAN HOLDINGS INC	COMMON STOCK USD.01	8,397	86,153
HAWKINS INC	COMMON STOCK USD.01	2,904	112,094
HAWTHORN BANCSHARES INC	COMMON STOCK USD1.0	1,415	30,805
HAYNES INTERNATIONAL INC	COMMON STOCK USD.001	1,939	88,593
HAYWARD HOLDINGS INC	COMMON STOCK USD.001	6,141	140,467
HBT FINANCIAL INC/DE	COMMON STOCK USD.01	1,605	31,410
HCA HEALTHCARE INC	COMMON STOCK USD.01	34,253	8,267,342
HCI GROUP INC	COMMON STOCK	1,388	54,951
HEALTH CATALYST INC	COMMON STOCK USD.001	8,520	90,568
HEALTHCARE REALTY TRUST INC	REIT USD.01	59,589	1,188,752
HEALTHCARE SERVICES GROUP	COMMON STOCK USD.01	12,031	144,372
HEALTH EQUITY INC	COMMON STOCK USD.0001	13,078	849,276
HEALTHPEAK PROPERTIES INC	REIT USD1.0	87,362	2,190,165
HEALTHSTREAM INC	COMMON STOCK	3,856	95,783
HEARTLAND EXPRESS INC	COMMON STOCK USD.01	7,400	113,516
HEARTLAND FINANCIAL USA INC	COMMON STOCK USD1.0	6,467	301,492
HECLA MINING CO	COMMON STOCK USD.25	87,666	487,423
HEICO CORP	COMMON STOCK USD.01	6,285	1,103,906
HEICO CORP CLASS A	COMMON STOCK USD.01	10,392	1,245,481
HEIDRICK + STRUGGLES INTL	COMMON STOCK USD.01	3,046	85,197
HELEN OF TROY LTD	COMMON STOCK USD.1	3,866	428,778
HELIOGEN INC	COMMON STOCK USD.0001	15,766	11,008
HELIOS TECHNOLOGIES INC	COMMON STOCK USD.001	5,130	279,277
HELIX ENERGY SOLUTIONS GROUP	COMMON STOCK	22,170	163,615

HELMERICH + PAYNE	COMMON STOCK USD.1	17,306	857,858
HENNESSY ADVISORS INC	COMMON STOCK	950	7,980
HENRY SCHEIN INC	COMMON STOCK USD.01	22,016	1,758,418
HEPION PHARMACEUTICALS INC	COMMON STOCK	17,494	5,250
HERBALIFE NUTRITION LTD	COMMON STOCK USD.002	15,959	237,470
HERC HOLDINGS INC	COMMON STOCK USD.01	4,114	541,279
HERITAGE COMMERCE CORP	COMMON STOCK	9,253	120,289
HERITAGE CRYSTAL CLEAN INC	COMMON STOCK USD.01	2,418	78,537
HERITAGE FINANCIAL CORP	COMMON STOCK	5,884	180,286
HERITAGE GLOBAL INC	COMMON STOCK USD.007	5,051	11,870
HERITAGE INSURANCE HOLDINGS	COMMON STOCK USD.0001	4,325	7,785
HERON THERAPEUTICS INC	COMMON STOCK USD.01	16,421	41,053
HERSHA HOSPITALITY TRUST A	REIT USD.01	4,634	39,482
HERSHEY CO/THE	COMMON STOCK USD1.0	23,131	5,495,389
HERTZ GLOBAL HLDGS INC	COMMON STOCK USD.01	29,499	453,990
HESKA CORP	COMMON STOCK USD.001	1,712	106,418
HESS CORP	COMMON STOCK USD1.0	44,375	6,392,538
HEWLETT PACKARD ENTERPRISE	COMMON STOCK USD.01	206,322	3,292,899
HEXCEL CORP	COMMON STOCK USD.01	13,813	812,895
HF FOODS GROUP INC	COMMON STOCK	6,285	25,517
HF SINCLAIR CORP	COMMON STOCK	24,129	1,252,054
HIBBETT INC	COMMON STOCK USD.01	1,880	128,254
HIGHWOODS PROPERTIES INC	REIT USD.01	17,236	482,263
HILLENBRAND INC	COMMON STOCK	12,109	516,691
HILLMAN SOLUTIONS CORP	COMMON STOCK USD.0001	16,509	142,831
HILLTOP HOLDINGS INC	COMMON STOCK USD.01	9,550	286,596
HILTON GRAND VACATIONS INC	COMMON STOCK USD.01	14,388	554,514
HILTON WORLDWIDE HOLDINGS IN	COMMON STOCK USD.01	43,538	5,501,462
HIMS + HERS HEALTH INC	COMMON STOCK USD.0001	20,457	131,129
HINGHAM INSTITUTION FOR SVGS	COMMON STOCK USD1.0	235	64,851
HIPPO HOLDINGS INC	COMMON STOCK USD.0001	2,449	33,306
HIREQUEST INC	COMMON STOCK USD.001	1,227	19,399
HIRERIGHT HOLDINGS CORP	COMMON STOCK USD.001	3,709	43,989
HMN FINANCIAL INC	COMMON STOCK USD.01	971	20,682
HNI CORP	COMMON STOCK USD1.0	7,093	201,654
HOLLEY INC	COMMON STOCK USD.0001	6,075	12,879
HOLOGIC INC	COMMON STOCK USD.01	40,281	3,035,865
HOME BANCORP INC	COMMON STOCK USD.01	1,389	55,602
HOME BANCSHARES INC	COMMON STOCK USD.01	23,944	657,355
HOME DEPOT INC	COMMON STOCK USD.05	163,086	52,459,930
HOMESTREET INC	COMMON STOCK	3,406	93,937
HOMETRUST BANCSHARES INC	COMMON STOCK	2,358	56,993
HOMOLOGY MEDICINES INC	COMMON STOCK USD.0001	6,142	7,739
HONEST CO INC/THE	COMMON STOCK USD.001	4,567	34,533
HONEYWELL INTERNATIONAL INC	COMMON STOCK USD1.0	106,938	23,366,848
HOOVER FURNISHINGS CORP	COMMON STOCK	1,673	31,285

HOOKIPA PHARMA INC	COMMON STOCK	4,283	3,469
HOPE BANCORP INC	COMMON STOCK USD.001	19,011	243,531
HORACE MANN EDUCATORS	COMMON STOCK USD.001	6,587	246,156
HORIZON BANCORP INC/IN	COMMON STOCK	6,194	93,406
HORIZON GLOBAL CORP	COMMON STOCK USD.01	2,715	1,056
HORIZON THERAPEUTICS PLC	COMMON STOCK USD.0001	36,812	4,189,206
HORMEL FOODS CORP	COMMON STOCK USD.01465	46,476	2,167,090
HOST HOTELS + RESORTS INC	REIT USD.01	115,267	1,850,035
HOSTESS BRANDS INC	COMMON STOCK USD.0001	22,842	512,574
HOULIHAN LOKEY INC	COMMON STOCK USD.001	8,257	719,680
HOVNANIAN ENTERPRISES A	COMMON STOCK USD.01	767	32,275
HOWARD HUGHES CORP/THE	COMMON STOCK	5,446	416,183
HOWMET AEROSPACE INC	COMMON STOCK	58,803	2,317,426
HP INC	COMMON STOCK USD.01	144,935	3,894,403
HUB GROUP INC CL A	COMMON STOCK USD.01	5,536	440,057
HUBBELL INC	COMMON STOCK USD.01	8,762	2,056,266
HUBSPOT INC	COMMON STOCK USD.001	7,204	2,285,285
HUDSON GLOBAL INC	COMMON STOCK USD.001	757	17,131
HUDSON PACIFIC PROPERTIES IN	REIT USD.01	24,801	241,314
HUDSON TECHNOLOGIES INC	COMMON STOCK USD.01	4,763	48,202
HUMACYTE INC	COMMON STOCK USD.0001	9,796	20,670
HUMANA INC	COMMON STOCK USD.1666666	20,054	10,527,555
HUMANIGEN INC	COMMON STOCK USD.001	8,231	988
HUNT (JB) TRANSPRT SVCS INC	COMMON STOCK USD.01	13,492	2,352,465
HUNTINGTON BANCSHARES INC	COMMON STOCK USD.01	228,809	3,257,232
HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK USD.01	6,500	1,499,420
HUNTSMAN CORP	COMMON STOCK USD.01	30,659	842,509
HURCO COMPANIES INC	COMMON STOCK	417	10,896
HURON CONSULTING GROUP INC	COMMON STOCK USD.01	3,514	255,116
HYATT HOTELS CORP CL A	COMMON STOCK USD.01	7,461	674,847
HYCROFT MINING HOLDING CORP	COMMON STOCK	6,507	3,462
HYDROFARM HOLDINGS GROUP INC	COMMON STOCK USD.0001	5,904	9,151
HYLIION HOLDINGS CORP	COMMON STOCK USD.0001	17,316	40,519
HYPERFINE INC	COMMON STOCK USD.0001	15,794	13,267
HYRECAR INC	COMMON STOCK	3,466	1,470
HYSTER YALE MATERIALS	COMMON STOCK USD.01	1,647	41,686
HYZON MOTORS INC	COMMON STOCK	14,739	22,845
I3 VERTICALS INC CLASS A	COMMON STOCK USD.0001	3,578	87,089
IAA INC	COMMON STOCK USD.01	22,208	888,320
IAC INC	COMMON STOCK USD.0001	13,490	598,956
IBIO INC	COMMON STOCK USD.001	1,396	620
ICAD INC	COMMON STOCK USD.01	3,909	7,153
ICF INTERNATIONAL INC	COMMON STOCK USD.001	2,888	286,056
ICHOH HOLDINGS LTD	COMMON STOCK USD.0001	4,295	115,192
ICOSAVAX INC	COMMON STOCK USD.0001	1,996	15,848
ICU MEDICAL INC	COMMON STOCK USD.1	3,235	509,448

IDACORP INC	COMMON STOCK	8,144	878,330
IDEAL POWER INC	COMMON STOCK USD.001	719	7,636
IDEAYA BIOSCIENCES INC	COMMON STOCK	5,422	125,776
IDENTIV INC	COMMON STOCK USD.001	3,870	28,019
IDEX CORP	COMMON STOCK USD.01	11,987	2,782,658
IDEXX LABORATORIES INC	COMMON STOCK USD.1	13,293	5,504,605
IDT CORP CLASS B	COMMON STOCK USD.01	2,734	102,372
IES HOLDINGS INC	COMMON STOCK USD.01	1,417	50,403
IF BANCORP INC	COMMON STOCK USD.01	679	11,699
IGC PHARMA INC	COMMON STOCK USD.0001	8,929	2,840
IGM BIOSCIENCES INC	COMMON STOCK USD.01	1,263	21,484
IHEARTMEDIA INC CLASS A	COMMON STOCK	18,001	110,346
IKENA ONCOLOGY INC	COMMON STOCK USD.001	2,053	5,461
ILLINOIS TOOL WORKS	COMMON STOCK USD.01	44,722	10,006,468
ILLUMINA INC	COMMON STOCK USD.01	24,926	5,181,579
IMAGO BIOSCIENCES INC	COMMON STOCK USD.0001	1,455	138,587
IMEDIA BRANDS INC	COMMON STOCK USD.01	2,955	1,891
IMMERSSION CORPORATION	COMMON STOCK USD.001	3,298	23,185
IMMUNEERING CORP CLASS A	COMMON STOCK USD.001	1,435	6,960
IMMUNIC INC	COMMON STOCK USD.0001	3,018	4,225
IMMUNITYBIO INC	COMMON STOCK USD.0001	10,143	89,469
IMMUNOGEN INC	COMMON STOCK USD.01	30,766	152,599
IMMUNOME INC	COMMON STOCK	1,491	3,280
IMMUNOVANT INC	COMMON STOCK USD.0001	5,869	159,208
IMPINJ INC	COMMON STOCK USD.001	3,118	373,178
INARI MEDICAL INC	COMMON STOCK USD.001	5,084	501,110
INCYTE CORP	COMMON STOCK USD.001	29,305	2,393,939
INDEPENDENCE REALTY TRUST IN	REIT USD.01	33,086	621,907
INDEPENDENT BANK CORP MICH	COMMON STOCK USD1.0	3,999	95,656
INDEPENDENT BANK CORP/MA	COMMON STOCK USD.01	7,580	639,979
INDEPENDENT BANK GROUP INC	COMMON STOCK USD.01	5,836	350,627
INDIE SEMICONDUCTOR INC A	COMMON STOCK USD.0001	8,672	50,558
INDUS REALTY TRUST INC	REIT USD.01	1,017	64,569
INDUSTRIAL LOGISTICS PROPERT	REIT USD.01	10,456	34,191
INFINERA CORP	COMMON STOCK USD.001	32,935	221,982
INFINITY PHARMACEUTICALS INC	COMMON STOCK USD.001	12,958	7,192
INFORMATICA INC CLASS A	COMMON STOCK USD.01	4,727	109,588
INFORMATION SERVICES GROUP	COMMON STOCK USD.0001	6,789	31,229
INFUSYSTEM HOLDINGS INC	COMMON STOCK USD.0001	3,232	28,054
INGERSOLL RAND INC	COMMON STOCK USD.01	63,968	3,425,932
INGEVITY CORP	COMMON STOCK USD.01	6,320	445,181
INGLES MARKETS INC CLASS A	COMMON STOCK USD.05	2,322	223,980
INGREDION INC	COMMON STOCK USD.01	10,671	1,045,011
INHIBRX INC	COMMON STOCK USD.0001	3,394	120,592
INMUNE BIO INC	COMMON STOCK USD.001	2,447	15,514
INNODATA INC	COMMON STOCK USD.01	2,723	8,074

INNOSPEC INC	COMMON STOCK USD.01	4,128	424,606
INNOVAGE HOLDING CORP	COMMON STOCK USD.001	3,316	23,809
INNOVATE CORP	COMMON STOCK USD.001	7,445	13,922
INNOVATIVE INDUSTRIAL PROPER	REIT USD.001	4,213	467,529
INNOVID CORP	COMMON STOCK USD.0001	9,027	15,436
INNOVIVA INC	COMMON STOCK USD.01	10,320	136,740
INOGEN INC	COMMON STOCK USD.001	3,290	64,846
INOTIV INC	COMMON STOCK	2,429	11,999
INOVIO PHARMACEUTICALS INC	COMMON STOCK USD.001	32,002	77,111
INOZYME PHARMA INC	COMMON STOCK USD.0001	1,340	1,407
INPIXON	COMMON STOCK USD.001	505	859
INSEEGO CORP	COMMON STOCK	11,424	9,625
INSIGHT ENTERPRISES INC	COMMON STOCK USD.01	4,883	489,618
INSMED INC	COMMON STOCK USD.01	19,106	449,678
INSPERITY INC	COMMON STOCK USD.01	5,775	656,040
INSPIRE MEDICAL SYSTEMS INC	COMMON STOCK USD.001	4,390	1,181,317
INSPIRED ENTERTAINMENT INC	COMMON STOCK USD.0001	5,234	66,315
INSTALLED BUILDING PRODUCTS	COMMON STOCK USD.01	3,798	325,109
INSTEEL INDUSTRIES INC	COMMON STOCK	3,160	86,963
INSTIL BIO INC	COMMON STOCK USD.000001	3,150	1,985
INSULET CORP	COMMON STOCK USD.001	11,063	3,315,715
INTAPP INC	COMMON STOCK USD.001	1,746	70,982
INTEGER HOLDINGS CORP	COMMON STOCK USD.001	5,507	377,009
INTEGRA LIFSCIENCES HOLDING	COMMON STOCK USD.01	11,884	666,336
INTEGRAL AD SCIENCE HOLDING	COMMON STOCK USD.001	2,520	55,562
INTEL CORP	COMMON STOCK USD.001	651,032	17,714,277
INTELLIA THERAPEUTICS INC	COMMON STOCK USD.0001	11,084	491,398
INTELLICHECK INC	COMMON STOCK USD.001	2,362	4,724
INTER PARFUMS INC	COMMON STOCK USD.001	2,843	274,406
INTERACTIVE BROKERS GRO CL A	COMMON STOCK USD.01	14,346	1,197,109
INTERCEPT PHARMACEUTICALS IN	COMMON STOCK USD.001	4,582	78,950
INTERCONTINENTAL EXCHANGE IN	COMMON STOCK USD.01	88,623	9,338,056
INTERDIGITAL INC	COMMON STOCK USD.01	4,994	247,103
INTERFACE INC	COMMON STOCK USD.1	9,501	93,775
INTERNATIONAL BANCSHARES CRP	COMMON STOCK USD1.0	8,760	400,858
INTERNATIONAL MONEY EXPRESS	COMMON STOCK	4,903	119,486
INTERNATIONAL PAPER CO	COMMON STOCK USD1.0	51,895	1,959,897
INTERNATIONAL SEAWAYS INC	COMMON STOCK	7,166	265,285
INTERPUBLIC GROUP OF COS INC	COMMON STOCK USD.1	63,690	2,121,514
INTEST CORP	COMMON STOCK USD.01	1,610	16,583
INTEVAC INC	COMMON STOCK	4,291	27,763
* INTL BUSINESS MACHINES CORP	COMMON STOCK USD.2	143,350	20,689,705
INTL FLAVORS + FRAGRANCES	COMMON STOCK USD.125	40,996	4,339,958
INTRA CELLULAR THERAPIES INC	COMMON STOCK USD.0001	13,649	764,641
INTREPID POTASH INC	COMMON STOCK USD.001	1,529	44,142
INTRUSION INC	COMMON STOCK USD.01	2,344	7,407

INTUIT INC	COMMON STOCK USD.01	44,809	17,829,781
INTUITIVE SURGICAL INC	COMMON STOCK USD.001	56,686	15,253,912
INUVO INC	COMMON STOCK USD.001	17,691	3,919
INVACARE CORP	COMMON STOCK USD.25	6,663	2,798
INVENTRUST PROPERTIES CORP	REIT	10,843	256,654
INVESCO LTD	COMMON STOCK USD.2	73,437	1,321,132
INVESCO MORTGAGE CAPITAL	REIT USD.01	4,846	90,974
INVESTORS TITLE CO	COMMON STOCK	297	43,822
INVITAE CORP	COMMON STOCK USD.0001	33,182	61,719
INVITATION HOMES INC	REIT USD.01	92,374	2,815,036
INVIVYD INC	COMMON STOCK USD.0001	3,057	4,586
IONIS PHARMACEUTICALS INC	COMMON STOCK USD.001	21,796	864,785
IONQ INC	COMMON STOCK	18,267	89,605
IOVANCE BIOTHERAPEUTICS INC	COMMON STOCK USD.000041666	20,727	154,180
IPG PHOTONICS CORP	COMMON STOCK USD.0001	5,711	540,660
IQVIA HOLDINGS INC	COMMON STOCK USD.01	29,672	6,181,942
IRADIMED CORP	COMMON STOCK USD.0001	1,064	30,101
IRHYTHM TECHNOLOGIES INC	COMMON STOCK USD.001	4,784	448,117
IRIDEX CORP	COMMON STOCK USD.01	2,456	4,937
IRIDIUM COMMUNICATIONS INC	COMMON STOCK USD.001	21,204	1,089,886
IROBOT CORP	COMMON STOCK USD.01	4,237	203,927
IRON MOUNTAIN INC	REIT USD.01	46,646	2,345,244
IRONNET INC	COMMON STOCK USD.0001	5,605	1,289
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK USD.001	26,724	331,110
ISSUER DIRECT CORP	COMMON STOCK USD.01	750	18,780
ISTAR INC	REIT USD.001	10,838	112,461
ITEOS THERAPEUTICS INC	COMMON STOCK USD.001	3,345	65,328
ITERIS INC	COMMON STOCK USD.1	6,500	20,215
ITRON INC	COMMON STOCK	7,254	367,415
ITT INC	COMMON STOCK USD1.0	13,759	1,115,855
IVERIC BIO INC	COMMON STOCK USD.001	17,476	440,540
IZEA WORLDWIDE INC	COMMON STOCK USD.0001	7,813	4,242
J + J SNACK FOODS CORP	COMMON STOCK	2,484	371,880
J. JILL INC	COMMON STOCK USD.01	700	17,360
JABIL INC	COMMON STOCK USD.001	21,850	1,490,170
JACK HENRY + ASSOCIATES INC	COMMON STOCK USD.01	11,789	2,069,677
JACK IN THE BOX INC	COMMON STOCK USD.01	3,553	242,421
JACKSON FINANCIAL INC A	COMMON STOCK USD.01	9,578	333,219
JACOBS SOLUTIONS INC	COMMON STOCK	20,219	2,475,724
JAKKS PACIFIC INC	COMMON STOCK USD.001	1,923	33,633
JAMES RIVER GROUP HOLDINGS L	COMMON STOCK USD.0002	6,223	130,123
JAMF HOLDING CORP	COMMON STOCK	9,008	191,870
JANUS HENDERSON GROUP PLC	COMMON STOCK USD1.5	21,140	497,213
JANUS INTERNATIONAL GROUP IN	COMMON STOCK USD.0001	8,793	111,325
JANUX THERAPEUTICS INC	COMMON STOCK USD.001	2,012	46,257
JASPER THERAPEUTICS INC	COMMON STOCK	3,352	1,594



JAZZ PHARMACEUTICALS PLC	COMMON STOCK USD.0001	9,925	1,613,014
JBG SMITH PROPERTIES	REIT USD.01	18,658	354,129
JEFFERIES FINANCIAL GROUP IN	COMMON STOCK USD1.0	29,553	1,013,077
JELD WEN HOLDING INC	COMMON STOCK USD.01	14,901	143,795
JETBLUE AIRWAYS CORP	COMMON STOCK USD.01	52,359	339,286
JM SMUCKER CO/THE	COMMON STOCK	17,207	2,726,621
JOANN INC	COMMON STOCK USD.01	2,557	7,287
JOBY AVIATION INC	COMMON STOCK USD.0001	43,810	169,225
JOHN B. SANFILIPPO + SON INC	COMMON STOCK USD.01	1,322	107,505
JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK USD.01	5,084	464,322
JOHNSON + JOHNSON	COMMON STOCK USD1.0	417,225	75,063,017
JOHNSON CONTROLS INTERNATION	COMMON STOCK USD.01	109,350	7,132,805
JOHNSON OUTDOORS INC A	COMMON STOCK USD.05	1,264	83,576
JOINT CORP/THE	COMMON STOCK USD.001	2,342	32,741
JONES LANG LASALLE INC	COMMON STOCK USD.01	7,657	1,220,296
JOUNCE THERAPEUTICS INC	COMMON STOCK USD.001	4,750	5,273
* JPMORGAN CHASE + CO	COMMON STOCK USD1.0	465,512	63,886,872
JUNIPER NETWORKS INC	COMMON STOCK USD.00001	52,347	1,673,010
KADANT INC	COMMON STOCK USD.01	1,902	337,852
KAISER ALUMINUM CORP	COMMON STOCK USD.01	2,560	194,458
KALTURA INC	COMMON STOCK USD.0001	2,679	4,608
KALVISTA PHARMACEUTICALS INC	COMMON STOCK USD.001	3,034	20,510
KAMAN CORP	COMMON STOCK USD1.0	4,654	103,784
KAR AUCTION SERVICES INC	COMMON STOCK USD.01	19,594	255,702
KARAT PACKAGING INC	COMMON STOCK USD.001	1,073	15,419
KARUNA THERAPEUTICS INC	COMMON STOCK USD.00001	3,481	880,519
KARYOPHARM THERAPEUTICS INC	COMMON STOCK USD.0001	10,449	35,527
KATAPULT HOLDINGS INC	COMMON STOCK	9,775	9,352
KB HOME	COMMON STOCK USD1.0	13,684	435,835
KBR INC	COMMON STOCK USD.001	22,960	1,212,288
KEARNY FINANCIAL CORP/MD	COMMON STOCK USD.01	12,347	125,322
KELLOGG CO	COMMON STOCK USD.25	40,935	2,951,831
KELLY SERVICES INC A	COMMON STOCK USD1.0	5,946	100,487
KEMPER CORP	COMMON STOCK USD.1	10,193	501,496
KENNAMETAL INC	COMMON STOCK USD1.25	13,139	316,124
KENNEDY WILSON HOLDINGS INC	COMMON STOCK USD.0001	20,081	315,874
KEROS THERAPEUTICS INC	COMMON STOCK USD.0001	2,118	140,124
KEURIG DR PEPPER INC	COMMON STOCK USD.01	135,397	4,913,847
KEWAUNEE SCIENTIFIC CP	COMMON STOCK USD2.5	287	4,463
KEY TRONIC CORP	COMMON STOCK	1,879	8,136
KEYCORP	COMMON STOCK USD1.0	150,292	2,618,087
KEYSIGHT TECHNOLOGIES IN	COMMON STOCK	28,519	4,964,282
KEZAR LIFE SCIENCES INC	COMMON STOCK USD.001	5,808	66,241
KFORCE INC	COMMON STOCK USD.01	3,252	178,307
KILROY REALTY CORP	REIT USD.01	16,831	650,855
KIMBALL ELECTRONICS INC	COMMON STOCK	3,994	90,224



KIMBALL INTERNATIONAL B	COMMON STOCK USD.05	6,640	43,160
KIMBERLY CLARK CORP	COMMON STOCK USD1.25	53,842	7,404,078
KIMCO REALTY CORP	REIT USD.01	100,342	2,125,244
KINDER MORGAN INC	COMMON STOCK USD.01	309,648	5,790,110
KINETIK HOLDINGS INC	COMMON STOCK USD.0001	2,180	128,355
KINGSWAY FINANCIAL SERVICES	COMMON STOCK	5,001	39,658
KINIKSA PHARMACEUTICALS A	COMMON STOCK USD.000273	4,759	71,290
KINNATE BIOPHARMA INC	COMMON STOCK USD.0001	2,285	13,939
KINSALE CAPITAL GROUP INC	COMMON STOCK USD.01	3,460	904,859
KIRBY CORP	COMMON STOCK USD.1	9,837	633,011
KIRKLAND S INC	COMMON STOCK	2,108	6,956
KITE REALTY GROUP TRUST	REIT USD.01	35,949	756,726
KKR + CO INC	COMMON STOCK USD.01	91,728	4,369,428
KKR REAL ESTATE FINANCE TRUS	REIT USD.01	6,675	112,731
KLA CORP	COMMON STOCK USD.001	22,587	8,666,790
KLX ENERGY SERVICES HOLDING	COMMON STOCK USD.01	—	31,163
KNIGHT SWIFT TRANSPORTATION	COMMON STOCK USD.01	25,534	1,338,237
KNOWBE4 INC A	COMMON STOCK USD.00001	6,858	343,417
KNOWLES CORP	COMMON STOCK USD.01	14,583	239,453
KODIAK SCIENCES INC	COMMON STOCK USD.0001	5,481	39,244
KOHL'S CORP	COMMON STOCK USD.01	22,101	558,050
KONTOOR BRANDS INC	COMMON STOCK	7,837	313,402
KOPIN CORP	COMMON STOCK USD.01	12,637	15,670
KOPPERS HOLDINGS INC	COMMON STOCK USD.01	3,531	99,574
KORE GROUP HOLDINGS INC	COMMON STOCK USD.0001	5,464	6,885
KORN FERRY	COMMON STOCK USD.01	8,756	443,229
KORU MEDICAL SYSTEMS INC	COMMON STOCK USD.01	5,238	18,700
KOSMOS ENERGY LTD	COMMON STOCK USD.01	74,815	475,823
KRAFT HEINZ CO/THE	COMMON STOCK USD.01	126,906	5,255,911
KRATOS DEFENSE + SECURITY	COMMON STOCK USD.001	20,283	209,321
KRISPY KREME INC	COMMON STOCK USD.01	4,907	103,285
KROGER CO	COMMON STOCK USD1.0	103,499	4,707,609
KRONOS BIO INC	COMMON STOCK	6,820	11,048
KRONOS WORLDWIDE INC	COMMON STOCK USD.01	4,058	38,145
KRYSTAL BIOTECH INC	COMMON STOCK USD.00001	3,333	264,040
KULICKE + SOFFA INDUSTRIES	COMMON STOCK	10,255	453,886
KULR TECHNOLOGY GROUP INC	COMMON STOCK USD.0001	11,111	13,333
KURA ONCOLOGY INC	COMMON STOCK USD.0001	12,251	152,035
KURA SUSHI USA INC CLASS A	COMMON STOCK USD.001	797	38,001
KVH INDUSTRIES INC	COMMON STOCK USD.01	2,756	28,166
KYMERA THERAPEUTICS INC	COMMON STOCK	5,840	165,736
KYNDRYL HOLDINGS INC	COMMON STOCK USD.01	30,225	381,704
L3HARRIS TECHNOLOGIES INC	COMMON STOCK USD1.0	30,413	6,457,218
LA Z BOY INC	COMMON STOCK USD1.0	7,364	168,046
LABORATORY CRP OF AMER HLDGS	COMMON STOCK USD.1	14,391	3,388,793
LADDER CAPITAL CORP REIT	REIT USD.001	18,268	183,411

LAIRD SUPERFOOD INC	COMMON STOCK USD.001	652	548
LAKE SHORE BANCORP INC	COMMON STOCK USD.01	500	6,038
LAKELAND BANCORP INC	COMMON STOCK	9,776	172,155
LAKELAND FINANCIAL CORP	COMMON STOCK	3,981	290,494
LAKELAND INDUSTRIES INC	COMMON STOCK USD.01	1,620	21,546
LAM RESEARCH CORP	COMMON STOCK USD.001	21,762	9,314,690
LAMAR ADVERTISING CO A	REIT USD.001	13,665	1,308,857
LAMB WESTON HOLDINGS INC	COMMON STOCK USD1.0	23,517	2,101,479
LANCASTER COLONY CORP	COMMON STOCK	3,222	635,701
LANDMARK BANCORP INC	COMMON STOCK USD.01	815	18,443
LANDS END INC	COMMON STOCK USD.01	1,696	12,873
LANDSEA HOMES CORP	COMMON STOCK USD.0001	2,843	14,812
LANDSTAR SYSTEM INC	COMMON STOCK USD.01	6,087	991,572
LANTERN PHARMA INC	COMMON STOCK USD.0001	1,385	8,365
LANTHEUS HOLDINGS INC	COMMON STOCK USD.01	10,950	558,012
LANTRONIX INC	COMMON STOCK USD.0001	3,846	16,615
LARIMAR THERAPEUTICS INC	COMMON STOCK USD.01	2,417	30,645
LAS VEGAS SANDS CORP	COMMON STOCK USD.001	52,325	2,553,721
LATCH INC	COMMON STOCK USD.0001	15,041	10,678
LATHAM GROUP INC	COMMON STOCK USD.0001	4,959	15,968
LATTICE SEMICONDUCTOR CORP	COMMON STOCK USD.01	22,031	1,429,371
LAUREATE EDUCATION INC	COMMON STOCK USD.001	17,535	200,441
LAZARD LTD CL A	COMMON STOCK USD.01	18,319	635,120
LAZYDAYS HOLDINGS INC	COMMON STOCK USD.0001	964	11,510
LCI INDUSTRIES	COMMON STOCK USD.01	3,984	368,321
LCNB CORPORATION	COMMON STOCK	1,652	29,736
LEAFLY HOLDINGS INC	COMMON STOCK USD.0001	6,102	3,978
LEAP THERAPEUTICS INC	COMMON STOCK	12,039	5,418
LEAR CORP	COMMON STOCK USD.01	9,695	1,202,374
LEE ENTERPRISES	COMMON STOCK USD.01	475	8,816
LEGACY HOUSING CORP	COMMON STOCK USD.001	1,693	32,099
LEGALZOOMCOM INC	COMMON STOCK USD.001	3,209	121,619
LEGGETT + PLATT INC	COMMON STOCK USD.01	21,953	707,545
LEIDOS HOLDINGS INC	COMMON STOCK USD.0001	21,508	2,304,504
LEMAITRE VASCULAR INC	COMMON STOCK USD.01	3,013	138,658
LEMONADE INC	COMMON STOCK USD.00001	6,987	95,582
LENDINGCLUB CORP	COMMON STOCK USD.01	16,022	140,994
LENDINGTREE INC	COMMON STOCK USD.01	1,846	39,375
LENNAR CORP B SHS	COMMON STOCK USD.1	2,519	188,371
LENNAR CORP A	COMMON STOCK USD.1	40,516	3,666,698
LENNOX INTERNATIONAL INC	COMMON STOCK USD.01	5,214	1,247,345
LENSAR INC	COMMON STOCK	1,697	5,023
LESLIE S INC	COMMON STOCK USD.001	21,865	266,972
LEVI STRAUSS + CO CLASS A	COMMON STOCK USD.001	15,291	237,316
LEXICON PHARMACEUTICALS INC	COMMON STOCK USD.001	12,679	24,217
LGI HOMES INC	COMMON STOCK USD.01	3,415	316,229

LHC GROUP INC	COMMON STOCK USD.01	5,092	823,325
LIBERTY BROADBAND A	COMMON STOCK USD.01	2,743	208,057
LIBERTY BROADBAND C	COMMON STOCK USD.01	19,733	1,505,036
LIBERTY ENERGY INC	COMMON STOCK	16,168	393,334
LIBERTY GLOBAL PLC C	COMMON STOCK USD.01	44,035	900,295
LIBERTY GLOBAL PLC A	COMMON STOCK USD.01	18,648	353,007
LIBERTY LATIN AMERIC CL A	COMMON STOCK USD.01	8,548	64,366
LIBERTY LATIN AMERIC CL C	COMMON STOCK USD.01	23,238	176,609
LIBERTY MEDIA COR SIRIUSXM A	TRACKING STK USD.01	13,013	511,541
LIBERTY MEDIA COR SIRIUSXM C	TRACKING STK USD.01	25,325	990,967
LIBERTY MEDIA CORP BRAVES A	TRACKING STK	1,705	55,702
LIBERTY MEDIA CORP BRAVES C	TRACKING STK	4,966	160,054
LIBERTY MEDIA CORP LIBERTY A	TRACKING STK USD.01	3,684	196,836
LIBERTY MEDIA CORP LIBERTY C	TRACKING STK USD.01	30,996	2,002,397
LIBERTY TRIPADVISOR HDG A	COMMON STOCK	10,891	7,293
LIFE STORAGE INC	REIT USD.01	13,367	1,346,200
LIFE TIME GROUP HOLDINGS INC	COMMON STOCK USD.01	6,078	106,188
LIFECORE BIOMEDICAL INC	COMMON STOCK USD.001	5,354	34,694
LIFEMD INC	COMMON STOCK	3,071	5,958
LIFESTANCE HEALTH GROUP INC	COMMON STOCK USD.01	6,860	82,325
LIFETIME BRANDS INC	COMMON STOCK USD.01	1,341	10,178
LIFEVANTAGE CORP	COMMON STOCK USD.0001	1,981	7,369
LIGAND PHARMACEUTICALS	COMMON STOCK USD.001	2,716	181,429
LIGHT + WONDER INC	COMMON STOCK USD.001	15,591	913,633
LIGHTNING EMOTORS INC	COMMON STOCK USD.0001	5,667	2,077
LIGHTPATH TECHNOLOGIES INC A	COMMON STOCK USD.01	5,325	6,497
LIGHTWAVE LOGIC INC	COMMON STOCK USD.001	16,140	69,563
LIMBACH HOLDINGS INC	COMMON STOCK USD.0001	—	18,743
LIMESTONE BANCORP INC	COMMON STOCK	1,106	27,009
LIMONEIRA CO	COMMON STOCK USD.01	2,807	34,273
LINCOLN EDUCATIONAL SERVICES	COMMON STOCK	3,967	22,969
LINCOLN ELECTRIC HOLDINGS	COMMON STOCK	7,889	1,313,272
LINCOLN NATIONAL CORP	COMMON STOCK	24,664	757,678
LINDBLAD EXPEDITIONS HOLDING	COMMON STOCK USD.0001	5,157	39,709
LINDE PLC	COMMON STOCK EUR.001	79,211	26,195,844
LINDSAY CORP	COMMON STOCK USD1.0	1,741	283,522
LINEAGE CELL THERAPEUTICS IN	COMMON STOCK	18,716	21,898
LINKBANCORP INC	COMMON STOCK	—	20,576
LIONS GATE ENTERTAINMENT A	COMMON STOCK NPV	10,258	58,573
LIONS GATE ENTERTAINMENT B	COMMON STOCK	20,153	109,431
LIPOCINE INC	COMMON STOCK USD.0001	12,688	4,872
LIQTECH INTERNATIONAL INC	COMMON STOCK USD.001	3,627	1,378
LIQUIDIA CORP	COMMON STOCK USD.001	7,746	49,342
LIQUIDITY SERVICES INC	COMMON STOCK USD.001	4,168	58,602
LITHIA MOTORS INC	COMMON STOCK	4,381	896,966
LITTELFUSE INC	COMMON STOCK USD.01	3,952	870,230
LIVANOVA PLC	COMMON STOCK GBP1.0	8,639	479,810
LIVE NATION ENTERTAINMENT IN	COMMON STOCK USD.01	21,737	1,606,604

LIVE OAK BANCSHARES INC	COMMON STOCK NPV	5,190	156,738
LIVENT CORP	COMMON STOCK USD.001	26,134	568,959
LIVEONE INC	COMMON STOCK USD.001	8,699	5,598
LIVEPERSON INC	COMMON STOCK USD.001	10,842	109,938
LIVERAMP HOLDINGS INC	COMMON STOCK USD.1	11,049	258,989
LIVEVOX HOLDINGS INC	COMMON STOCK USD.0001	3,999	11,877
LKQ CORP	COMMON STOCK USD.01	41,730	2,228,799
LL FLOORING HOLDINGS INC	COMMON STOCK USD.001	5,091	28,611
LOANDEPOT INC CLASS A	COMMON STOCK USD.001	3,448	26,015
LOCAL BOUNTI CORP	COMMON STOCK USD.0001	5,975	8,305
LOCKHEED MARTIN CORP	COMMON STOCK USD1.0	37,585	18,430,674
LOEWS CORP	COMMON STOCK USD.01	32,164	1,876,126
LOOP INDUSTRIES INC	COMMON STOCK USD.0001	2,897	6,924
LOOP MEDIA INC	COMMON STOCK USD.0001	—	28,450
LORDSTOWN MOTORS CORP CL A	COMMON STOCK USD.0001	16,798	39,715
LOTTERY.COM INC	COMMON STOCK USD.001	5,634	986
LOUISIANA PACIFIC CORP	COMMON STOCK USD1.0	12,232	724,134
LOVESAC CO/THE	COMMON STOCK USD.00001	2,244	49,390
LOWE S COS INC	COMMON STOCK USD.5	98,641	20,011,869
LOYALTY VENTURES INC	COMMON STOCK USD.01	3,297	7,946
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	12,636	2,796,376
LSB INDUSTRIES INC	COMMON STOCK USD.1	5,037	104,239
LSI INDUSTRIES INC	COMMON STOCK	4,728	57,871
LTC PROPERTIES INC	REIT USD.01	6,570	233,432
LUCID GROUP INC	COMMON STOCK USD.0001	91,315	664,676
LUCIRA HEALTH INC	COMMON STOCK USD.001	1,707	190
LULULEMON ATHLETICA INC	COMMON STOCK USD.005	18,459	6,010,009
LUMEN TECHNOLOGIES INC	COMMON STOCK USD1.0	150,826	787,312
LUMENTUM HOLDINGS INC	COMMON STOCK USD.001	11,595	604,911
LUMINAR TECHNOLOGIES INC	COMMON STOCK USD.0001	36,422	180,289
LUNA INNOVATIONS INC	COMMON STOCK USD.001	5,483	48,196
LUTHER BURBANK CORP	COMMON STOCK	2,083	23,142
LUXFER HOLDINGS PLC	COMMON STOCK USD.5	5,228	71,728
LXP INDUSTRIAL TRUST	REIT USD.0001	45,450	455,409
LYELL IMMUNOPHARMA INC	COMMON STOCK USD.0001	4,027	94,536
LYFT INC A	COMMON STOCK USD.00001	49,017	564,417
LYONDELLBASELL INDU CL A	COMMON STOCK EUR.04	39,140	3,382,646
M + T BANK CORP	COMMON STOCK USD.5	27,913	4,049,060
M/I HOMES INC	COMMON STOCK USD.01	3,415	157,705
MACATAWA BANK CORP	COMMON STOCK	2,174	46,044
MACERICH CO/THE	REIT USD.01	34,269	385,869
MACOM TECHNOLOGY SOLUTIONS H	COMMON STOCK USD.001	7,693	515,995
MACROGENICS INC	COMMON STOCK USD.01	9,172	61,544
MACY S INC	COMMON STOCK USD.01	42,960	887,124
MADISON SQUARE GARDEN ENTERT	COMMON STOCK USD.01	4,042	181,769
MADISON SQUARE GARDEN SPORTS	COMMON STOCK USD.01	2,768	507,457
MADRIGAL PHARMACEUTICALS INC	COMMON STOCK USD.0001	1,893	578,469
MAGENTA THERAPEUTICS INC	COMMON STOCK USD.001	5,077	2,005

MAGNITE INC	COMMON STOCK USD.00001	18,924	200,405
MAGNOLIA OIL + GAS CORP A	COMMON STOCK USD.0001	23,524	605,579
MAIDEN HOLDINGS LTD	COMMON STOCK USD.01	12,716	26,831
MALIBU BOATS INC A	COMMON STOCK USD.01	3,175	169,228
MALVERN BANCORP INC	COMMON STOCK USD.01	1,322	23,466
MAMMOTH ENERGY SERVICES INC	COMMON STOCK USD.01	—	24,227
MANHATTAN ASSOCIATES INC	COMMON STOCK USD.01	10,404	1,263,046
MANITEX INTERNATIONAL INC	COMMON STOCK	3,301	13,204
MANITOWOC COMPANY INC	COMMON STOCK USD.01	6,515	59,677
MANNKIND CORP	COMMON STOCK USD.01	40,554	213,720
MANPOWERGROUP INC	COMMON STOCK USD.01	8,909	741,318
MARATHON DIGITAL HOLDINGS IN	COMMON STOCK USD.001	16,901	57,801
MARATHON OIL CORP	COMMON STOCK USD1.0	108,013	2,923,912
MARATHON PETROLEUM CORP	COMMON STOCK USD.01	74,519	8,801,298
MARAVAI LIFESCIENCES HLDGS A	COMMON STOCK USD.01	17,431	249,438
MARCHEX INC CLASS B	COMMON STOCK USD.01	9,881	15,513
MARCUS + MILLICHAP INC	COMMON STOCK USD.0001	4,297	148,032
MARCUS CORPORATION	COMMON STOCK USD1.0	4,234	60,927
MARIN SOFTWARE INC	COMMON STOCK USD.001	2,542	2,542
MARINE PRODUCTS CORP	COMMON STOCK USD.1	1,401	16,490
MARINEMAX INC	COMMON STOCK USD.001	3,533	110,300
MARINUS PHARMACEUTICALS INC	COMMON STOCK USD.001	5,191	20,660
MARKEL CORP	COMMON STOCK	2,144	2,890,573
MARKER THERAPEUTICS INC	COMMON STOCK USD.001	12,541	3,303
MARKETAXESS HOLDINGS INC	COMMON STOCK USD.003	6,181	1,723,819
MARKETWISE INC	COMMON STOCK USD.0001	4,825	8,106
MARKFORGED HOLDING CORP	COMMON STOCK USD.0001	11,319	13,130
MARQETA INC A	COMMON STOCK USD.0001	37,319	439,464
MARRIOTT INTERNATIONAL CL A	COMMON STOCK USD.01	44,067	6,561,136
MARRIOTT VACATIONS WORLD	COMMON STOCK USD.01	6,258	842,264
MARSH + MCLENNAN COS	COMMON STOCK USD1.0	79,539	13,327,596
MARTEN TRANSPORT LTD	COMMON STOCK USD.01	10,329	204,308
MARTIN MARIETTA MATERIALS	COMMON STOCK USD.01	9,903	3,380,714
MARVELL TECHNOLOGY INC	COMMON STOCK USD.002	134,901	5,141,199
MASCO CORP	COMMON STOCK USD1.0	36,748	1,715,029
MASIMO CORP	COMMON STOCK USD.001	7,691	1,167,474
MASONITE INTERNATIONAL CORP	COMMON STOCK	3,968	319,860
MASTEC INC	COMMON STOCK USD.1	9,868	842,036
MASTERBRAND INC	COMMON STOCK	20,499	154,767
MASTERCARD INC A	COMMON STOCK USD.0001	135,346	47,967,968
MASTERCRAFT BOAT HOLDINGS IN	COMMON STOCK USD.01	3,375	87,311
MATADOR RESOURCES CO	COMMON STOCK USD.01	18,120	1,037,189
MATCH GROUP INC	COMMON STOCK USD.001	45,556	1,890,118
MATERION CORP	COMMON STOCK	3,332	291,583
MATINAS BIOPHARMA HOLDINGS I	COMMON STOCK USD.0001	30,697	15,349
MATIV HOLDINGS INC	COMMON STOCK USD.1	9,099	190,169
MATRIX SERVICE CO	COMMON STOCK USD.01	4,857	30,211
MATSON INC	COMMON STOCK	6,266	391,688

MATTEL INC	COMMON STOCK USD1.0	56,663	1,010,868
MATTERPORT INC	COMMON STOCK USD.0001	29,015	107,866
MATTHEWS INTL CORP CLASS A	COMMON STOCK USD1.0	5,480	166,811
MAUI LAND + PINEAPPLE CO	COMMON STOCK	1,400	13,188
MAXAR TECHNOLOGIES INC	COMMON STOCK	11,817	611,412
MAXCYTE INC	COMMON STOCK NPV	14,300	78,078
MAXIMUS INC	COMMON STOCK	9,946	729,340
MAXLINEAR INC	COMMON STOCK	11,377	386,249
MAYVILLE ENGINEERING CO INC	COMMON STOCK	1,478	18,711
MBIA INC	COMMON STOCK USD1.0	7,678	98,662
MCCORMICK + CO NON VTG SHRS	COMMON STOCK	39,971	3,387,799
MCDONALD S CORP	COMMON STOCK USD.01	116,764	31,297,881
MCEWEN MINING INC	COMMON STOCK	6,627	38,834
MCGRATH RENTCORP	COMMON STOCK	3,975	392,492
MCKESSON CORP	COMMON STOCK USD.01	22,566	8,615,007
MDC HOLDINGS INC	COMMON STOCK USD.01	9,547	301,685
MDU RESOURCES GROUP INC	COMMON STOCK USD1.0	32,968	1,000,249
MEDALLION FINANCIAL CORP	COMMON STOCK USD.01	2,795	19,956
MEDIAALPHA INC CLASS A	COMMON STOCK USD.01	3,879	38,596
MEDICAL PROPERTIES TRUST INC	REIT USD.001	99,900	1,112,886
MEDICINOVA INC	COMMON STOCK USD.001	9,449	19,370
MEDIFAST INC	COMMON STOCK USD.001	1,840	212,244
MEDPACE HOLDINGS INC	COMMON STOCK USD.01	3,954	861,110
MEDTRONIC PLC	COMMON STOCK USD.1	210,820	16,796,859
MEI PHARMA INC	COMMON STOCK USD.00000002	16,092	3,920
MERCANTILE BANK CORP	COMMON STOCK	2,261	75,698
MERCER INTERNATIONAL INC	COMMON STOCK USD1.0	6,805	79,210
MERCHANTS BANCORP/IN	COMMON STOCK	3,682	89,546
MERCK + CO. INC.	COMMON STOCK USD.5	402,368	45,696,775
MERCURY GENERAL CORP	COMMON STOCK	4,277	146,273
MERCURY SYSTEMS INC	COMMON STOCK USD.01	9,250	413,845
MERIDIAN BIOSCIENCE INC	COMMON STOCK	7,057	234,363
MERIDIAN CORP	COMMON STOCK	398	12,055
MERIDIANLINK INC	COMMON STOCK USD.001	2,253	51,532
MERIT MEDICAL SYSTEMS INC	COMMON STOCK	8,317	650,905
MERITAGE HOMES CORP	COMMON STOCK USD.01	5,920	545,824
MERRIMACK PHARMACEUTICALS IN	COMMON STOCK USD.01	—	20,633
MERSANA THERAPEUTICS INC	COMMON STOCK USD.0001	12,094	93,148
MESA AIR GROUP INC	COMMON STOCK	5,974	9,140
MESA LABORATORIES INC	COMMON STOCK	841	139,783
META MATERIALS INC	COMMON STOCK USD.001	39,137	68,634
META PLATFORMS INC CLASS A	COMMON STOCK USD.000006	357,429	43,951,674
METHODE ELECTRONICS INC	COMMON STOCK USD.5	5,945	263,780
* METLIFE INC	COMMON STOCK USD.01	106,668	7,719,563
METROCITY BANKSHARES INC	COMMON STOCK	3,414	73,845
METROPOLITAN BANK HOLDING CO	COMMON STOCK	1,628	95,515
METTLER TOLEDO INTERNATIONAL	COMMON STOCK USD.01	3,610	5,218,075
MFA FINANCIAL INC	REIT USD.01	16,363	161,176

MGE ENERGY INC	COMMON STOCK USD1.0	5,942	418,317
MGIC INVESTMENT CORP	COMMON STOCK USD1.0	51,995	675,935
MGM RESORTS INTERNATIONAL	COMMON STOCK USD.01	52,008	1,743,828
MGP INGREDIENTS INC	COMMON STOCK	2,061	261,802
MICROCHIP TECHNOLOGY INC	COMMON STOCK USD.001	87,931	6,268,481
MICRON TECHNOLOGY INC	COMMON STOCK USD.1	175,543	8,818,623
MICROSOFT CORP	COMMON STOCK USD.00000625	1,186,379	290,393,051
MICROSTRATEGY INC CL A	COMMON STOCK USD.001	1,432	216,885
MICROVAST HOLDINGS INC	COMMON STOCK USD.0001	38,154	58,376
MICROVISION INC	COMMON STOCK USD.001	27,009	63,471
MID AMERICA APARTMENT COMM	REIT USD.01	18,667	2,977,630
MID PENN BANCORP INC	COMMON STOCK USD1.0	1,854	55,564
MIDDLEBY CORP	COMMON STOCK USD.01	8,544	1,144,042
MIDDLEFIELD BANC CORP	COMMON STOCK	723	19,810
MIDDLESEX WATER CO	COMMON STOCK	2,807	220,827
MIDLAND STATES BANCORP INC	COMMON STOCK USD.01	840	70,281
MIDWEST HOLDING INC	COMMON STOCK USD.001	672	8,561
MIDWESTONE FINANCIAL GROUP I	COMMON STOCK USD.01	2,134	67,755
MILESTONE SCIENTIFIC INC	COMMON STOCK USD.001	8,982	4,311
MILLER INDUSTRIES INC/TENN	COMMON STOCK USD.01	2,139	57,026
MILLERKNOLL INC	COMMON STOCK USD.2	12,195	256,217
MIMEDX GROUP INC	COMMON STOCK USD.001	12,522	56,793
MIND MEDICINE MINDMED INC	COMMON STOCK	—	19,602
MINERALS TECHNOLOGIES INC	COMMON STOCK USD.1	5,319	322,970
MIRATI THERAPEUTICS INC	COMMON STOCK	7,918	385,952
MIRION TECHNOLOGIES INC	COMMON STOCK USD.0001	17,237	133,774
MIRUM PHARMACEUTICALS INC	COMMON STOCK	2,712	82,138
MISSION PRODUCE INC	COMMON STOCK USD.001	6,011	69,848
MISTER CAR WASH INC	COMMON STOCK USD.01	6,373	119,757
MISTRAS GROUP INC	COMMON STOCK USD.01	3,318	16,358
MITEK SYSTEMS INC	COMMON STOCK USD.001	7,167	69,448
MKS INSTRUMENTS INC	COMMON STOCK	9,057	767,400
MOBILEYE GLOBAL INC A	COMMON STOCK USD.01	7,400	259,444
MODEL N INC	COMMON STOCK USD.00015	5,302	215,049
MODERNA INC	COMMON STOCK USD.0001	53,589	9,625,656
MODINE MANUFACTURING CO	COMMON STOCK USD.625	9,252	183,745
MODIVCARE INC	COMMON STOCK USD.001	1,993	178,832
MOELIS + CO CLASS A	COMMON STOCK USD.01	9,926	380,861
MOHAWK INDUSTRIES INC	COMMON STOCK USD.01	7,969	835,036
MOLECULAR TEMPLATES INC	COMMON STOCK USD.001	6,633	2,176
MOLECULIN BIOTECH INC	COMMON STOCK USD.001	8,197	8,689
MOLINA HEALTHCARE INC	COMMON STOCK USD.001	9,383	3,131,477
MOLSON COORS BEVERAGE CO B	COMMON STOCK USD.01	30,310	1,561,571
MOMENTIVE GLOBAL INC	COMMON STOCK USD.00001	20,805	145,635
MOMENTUS INC	COMMON STOCK	8,755	6,828
MONARCH CASINO + RESORT INC	COMMON STOCK USD.01	2,226	171,157
MONDELEZ INTERNATIONAL INC A	COMMON STOCK	218,139	14,792,243
MONEYGRAM INTERNATIONAL INC	COMMON STOCK USD.01	15,223	165,778



MONEYLION INC	COMMON STOCK	15,543	9,637
MONGODB INC	COMMON STOCK USD.001	10,758	2,196,342
MONOLITHIC POWER SYSTEMS INC	COMMON STOCK USD.001	7,025	2,554,833
MONRO INC	COMMON STOCK USD.01	5,369	242,679
MONSTER BEVERAGE CORP	COMMON STOCK	60,415	6,286,234
MONTAUK RENEWABLES INC	COMMON STOCK USD.01	10,008	110,388
MONTE ROSA THERAPEUTICS INC	COMMON STOCK USD.0001	1,928	44,361
MONTROSE ENVIRONMENTAL GROUP	COMMON STOCK	4,249	188,613
MOODY S CORP	COMMON STOCK USD.01	25,129	7,140,753
MOOG INC CLASS A	COMMON STOCK USD1.0	4,639	407,119
MORGAN STANLEY	COMMON STOCK USD.01	212,480	18,201,082
MORNINGSTAR INC	COMMON STOCK	3,784	906,214
MORPHIC HOLDING INC	COMMON STOCK USD.0001	4,299	136,400
MOSAIC CO/THE	COMMON STOCK USD.01	55,023	2,413,859
MOTORCAR PARTS OF AMERICA IN	COMMON STOCK USD.01	3,141	37,252
MOTOROLA SOLUTIONS INC	COMMON STOCK USD.01	26,533	6,992,447
MOVADO GROUP INC	COMMON STOCK USD.01	2,415	77,884
MP MATERIALS CORP	COMMON STOCK USD.0001	12,391	346,990
MR COOPER GROUP INC	COMMON STOCK USD.01	12,340	495,204
MRC GLOBAL INC	COMMON STOCK USD.01	10,297	149,347
MSA SAFETY INC	COMMON STOCK	5,845	842,791
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK USD.001	6,457	560,218
MSCI INC	COMMON STOCK USD.01	12,894	6,044,419
MUELLER INDUSTRIES INC	COMMON STOCK USD.01	8,337	515,483
MUELLER WATER PRODUCTS INC A	COMMON STOCK USD.01	26,091	280,739
MULTIPLAN CORP	COMMON STOCK	40,412	46,474
MURPHY OIL CORP	COMMON STOCK USD1.0	23,500	1,010,735
MURPHY USA INC	COMMON STOCK	3,288	919,128
MUSTANG BIO INC	COMMON STOCK USD.0001	15,335	6,056
MVB FINANCIAL CORP	COMMON STOCK USD1.0	1,722	37,918
MYERS INDUSTRIES INC	COMMON STOCK	5,562	123,643
MYMD PHARMACEUTICALS INC	COMMON STOCK	4,566	5,251
MYOVANT SCIENCES LTD	COMMON STOCK USD.000017727	7,081	190,904
MYR GROUP INC/DELAWARE	COMMON STOCK USD.01	2,661	244,998
MYRIAD GENETICS INC	COMMON STOCK USD.01	12,987	188,441
N ABLE INC	COMMON STOCK USD.001	11,190	115,033
N B T BANCORP INC	COMMON STOCK USD.01	3,653	288,881
NABORS INDUSTRIES LTD	COMMON STOCK USD.001	1,264	226,730
NABORS INDUSTRIES LTD	NABORS INDUSTRIES LTD CW26	439	14,443
NACCO INDUSTRIES CL A	COMMON STOCK USD1.0	654	24,852
NANOSTRING TECHNOLOGIES INC	COMMON STOCK USD.0001	6,999	55,782
NANTHEALTH INC	COMMON STOCK USD.0001	390	1,424
NAPCO SECURITY TECHNOLOGIES	COMMON STOCK USD.01	4,362	119,868
NASDAQ INC	COMMON STOCK USD.01	53,833	3,394,683
NATERA INC	COMMON STOCK USD.0001	14,102	715,116
NATHAN S FAMOUS INC	COMMON STOCK USD.01	577	38,780
NATIONAL BANK HOLD CL A	COMMON STOCK	4,674	247,122
NATIONAL BANKSHARES INC/VA	COMMON STOCK USD1.25	1,174	47,312



NATIONAL BEVERAGE CORP	COMMON STOCK USD.01	3,785	176,116
NATIONAL CINEMEDIA INC	COMMON STOCK USD.01	12,684	2,790
NATIONAL FUEL GAS CO	COMMON STOCK USD1.0	14,743	933,232
NATIONAL HEALTHCARE CORP	COMMON STOCK USD.01	2,139	127,271
NATIONAL INSTRUMENTS CORP	COMMON STOCK USD.01	21,742	802,280
NATIONAL PRESTO INDS INC	COMMON STOCK USD1.0	687	47,032
NATIONAL RESEARCH CORP	COMMON STOCK USD.001	2,213	82,545
NATIONAL RETAIL PROPERTIES	REIT USD.01	28,288	1,294,459
NATIONAL STORAGE AFFILIATES	REIT USD.01	13,151	496,688
NATIONAL VISION HOLDINGS INC	COMMON STOCK USD.01	13,324	516,438
NATIONAL WESTERN LIFE GROU A	COMMON STOCK USD.01	187	108,748
NATL HEALTH INVESTORS INC	REIT USD.01	7,424	387,681
NATURAL ALTERNATIVES INTL	COMMON STOCK USD.01	821	6,888
NATURAL GAS SERVICES GROUP	COMMON STOCK USD.01	2,469	28,295
NATURAL GROCERS BY VITAMIN C	COMMON STOCK USD.001	869	7,943
NATURAL HEALTH TRENDS CORP	COMMON STOCK USD.001	3,592	12,213
NATURES SUNSHINE PRODS INC	COMMON STOCK	1,596	13,279
NAUTILUS BIOTECHNOLOGY INC	COMMON STOCK USD.0001	8,755	15,759
NAUTILUS INC	COMMON STOCK	5,011	7,667
NAVIENT CORP	COMMON STOCK USD.01	17,574	289,092
NAVITAS SEMICONDUCTOR CORP	COMMON STOCK USD.0001	12,480	43,805
NCINO INC	COMMON STOCK USD.0005	9,536	331,459
NCR CORPORATION	COMMON STOCK USD.01	21,372	521,390
NECESSITY RETAIL REIT INC/TH	REIT	19,873	117,847
NEKTAR THERAPEUTICS	COMMON STOCK USD.0001	30,187	68,223
NELNET INC CL A	COMMON STOCK USD.01	2,498	244,844
NEMAURA MEDICAL INC	COMMON STOCK USD.01	1,935	3,290
NEOGEN CORP	COMMON STOCK USD.16	28,938	541,260
NEOGENOMICS INC	COMMON STOCK USD.001	19,978	184,597
NEOLEUKIN THERAPEUTICS INC	COMMON STOCK USD.000001	5,842	2,974
NEONODE INC	COMMON STOCK USD.001	1,580	8,690
NERDWALLET INC CL A	COMMON STOCK USD.0001	1,945	50,360
NERDY INC	COMMON STOCK USD.0001	10,901	24,527
NETAPP INC	COMMON STOCK USD.001	35,690	2,143,541
NETFLIX INC	COMMON STOCK USD.001	70,636	21,300,955
NETGEAR INC	COMMON STOCK USD.001	4,410	79,865
NETSCOUT SYSTEMS INC	COMMON STOCK USD.001	12,020	390,770
NETSTREIT CORP	REIT USD.01	6,701	159,494
NETWORK 1 TECHNOLOGIES INC	COMMON STOCK USD.01	3,500	7,700
NEUBASE THERAPEUTICS INC	COMMON STOCK	7,274	1,384
NEUROBO PHARMACEUTICALS INC	COMMON STOCK	92	1
NEUROCRINE BIOSCIENCES INC	COMMON STOCK USD.001	15,373	1,860,040
NEURONETICS INC	COMMON STOCK USD.01	4,331	29,754
NEUROPACE INC	COMMON STOCK USD.001	1,251	1,864
NEVRO CORP	COMMON STOCK USD.001	5,735	227,106
NEW FORTRESS ENERGY INC	COMMON STOCK	6,853	320,400
NEW JERSEY RESOURCES CORP	COMMON STOCK USD2.5	15,923	790,099
NEW RELIC INC	COMMON STOCK USD.001	9,905	559,137

NEW YORK CITY REIT INC A	REIT USD.01	2,248	3,979
NEW YORK COMMUNITY BANCORP	COMMON STOCK USD.01	110,460	949,956
NEW YORK MORTGAGE TRUST INC	REIT USD.02	62,701	160,515
NEW YORK TIMES CO A	COMMON STOCK USD.1	27,407	889,631
NEWELL BRANDS INC	COMMON STOCK USD1.0	61,863	809,168
NEWMARK GROUP INC CLASS A	COMMON STOCK USD.01	27,346	217,948
NEWMARKET CORP	COMMON STOCK	1,094	340,354
NEWMONT CORP	COMMON STOCK USD1.6	125,983	6,059,684
NEWPARK RESOURCES INC	COMMON STOCK USD.01	17,286	71,737
NEWS CORP CLASS A	COMMON STOCK USD.01	62,203	1,132,095
NEWS CORP CLASS B	COMMON STOCK	19,571	360,889
NEXIMMUNE INC	COMMON STOCK USD.0001	1,519	369
NEXPOINT DIVERSIFIED REAL ES	REIT USD.001	—	60,548
NEXPOINT REAL ESTATE FINANCE	REIT USD.01	2,390	37,977
NEXPOINT RESIDENTIAL	REIT USD.01	3,803	165,507
NEXSTAR MEDIA GROUP INC	COMMON STOCK USD.01	6,206	1,086,236
NEXTCURE INC	COMMON STOCK USD.001	3,515	4,956
NEXTDECADE CORP	COMMON STOCK USD.0001	4,466	50,234
NEXTDOOR HOLDINGS INC	COMMON STOCK USD.0001	10,949	53,905
NEXTERA ENERGY INC	COMMON STOCK USD.01	316,222	26,996,295
NEXTGEN HEALTHCARE INC	COMMON STOCK USD.01	9,308	174,804
NEXTIER OILFIELD SOLUTIONS I	COMMON STOCK USD.01	25,334	234,086
NEXTNAV INC	COMMON STOCK USD.0001	3,269	9,578
NGM BIOPHARMACEUTICALS INC	COMMON STOCK USD.001	6,198	31,114
NI HOLDINGS INC	COMMON STOCK USD.01	1,539	20,423
NICOLET BANKSHARES INC	COMMON STOCK USD.01	1,838	186,555
NIGHTHAWK BIOSCIENCES INC	COMMON STOCK USD.0002	4,087	3,290
NIKE INC CL B	COMMON STOCK	201,080	23,902,810
NIKOLA CORP	COMMON STOCK USD.0001	35,652	128,260
NINE ENERGY SERVICE INC	COMMON STOCK	—	27,612
NISOURCE INC	COMMON STOCK USD.01	62,789	1,749,097
NKARTA INC	COMMON STOCK	1,859	42,296
NL INDUSTRIES	COMMON STOCK USD.125	2,066	14,069
NLIGHT INC	COMMON STOCK	7,194	72,947
NMI HOLDINGS INC CLASS A	COMMON STOCK USD.01	13,705	286,435
NN INC	COMMON STOCK USD.01	7,644	11,466
NOBLE CORP PLC	COMMON STOCK	9,910	592,436
NOODLES + CO	COMMON STOCK USD.01	5,321	29,212
NORDSON CORP	COMMON STOCK	8,559	2,058,418
NORDSTROM INC	COMMON STOCK	18,502	298,622
NORFOLK SOUTHERN CORP	COMMON STOCK USD1.0	37,442	9,226,458
NORTHEAST BANK	COMMON STOCK USD1.0	1,315	55,362
NORTHEAST COMMUNITY BANCORP	COMMON STOCK	2,837	42,328
NORTHERN OIL AND GAS INC	COMMON STOCK USD.001	10,489	323,271
NORTHERN TECHNOLOGIES INTL	COMMON STOCK USD.02	1,612	21,456
NORTHERN TRUST CORP	COMMON STOCK USD1.666666	33,773	2,988,573
NORTHFIELD BANCORP INC	COMMON STOCK USD.01	6,518	102,528
NORTHRIM BANCORP INC	COMMON STOCK USD1.0	814	44,420

NORTHROP GRUMMAN CORP	COMMON STOCK USD1.0	23,072	12,806,559
NORTHWEST BANCSHARES INC	COMMON STOCK USD.01	15,171	263,826
NORTHWEST NATURAL HOLDING CO	COMMON STOCK	5,213	248,087
NORTHWEST PIPE CO	COMMON STOCK USD.01	1,599	53,886
NORTHWESTERN CORP	COMMON STOCK USD.01	6,948	548,782
NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK USD.001	66,048	835,361
NORWOOD FINANCIAL CORP	COMMON STOCK USD.1	1,382	46,214
NOV INC	COMMON STOCK USD.01	64,147	1,340,031
NOVAN INC	COMMON STOCK USD.0001	2,492	3,638
NOVANTA INC	COMMON STOCK	5,733	778,943
NOVAVAX INC	COMMON STOCK USD.01	12,318	126,629
NOVOCURE LTD	COMMON STOCK	14,684	1,077,071
NOW INC	COMMON STOCK USD.01	18,665	237,046
NRG ENERGY INC	COMMON STOCK USD.01	37,405	1,190,227
NRX PHARMACEUTICALS INC	COMMON STOCK USD.001	4,340	4,817
NU SKIN ENTERPRISES INC A	COMMON STOCK USD.001	8,151	343,646
NUCOR CORP	COMMON STOCK USD.4	41,677	5,493,445
NURIX THERAPEUTICS INC	COMMON STOCK	6,642	72,929
NUTANIX INC A	COMMON STOCK USD.000025	35,223	969,664
NUVALENT INC A	COMMON STOCK USD.0001	1,511	125,410
NUVASIVE INC	COMMON STOCK USD.001	8,512	351,035
NUVATION BIO INC	COMMON STOCK USD.0001	19,195	36,854
NUVVE HOLDING CORP	COMMON STOCK USD.0001	2,567	1,720
NV5 GLOBAL INC	COMMON STOCK USD.01	1,945	257,362
NVE CORP	COMMON STOCK USD.01	759	49,145
NVENT ELECTRIC PLC	COMMON STOCK USD.01	27,173	1,045,345
NVIDIA CORP	COMMON STOCK USD.001	397,380	59,110,721
NVR INC	COMMON STOCK USD.01	468	2,158,687
NXP SEMICONDUCTORS NV	COMMON STOCK	41,847	6,660,491
O I GLASS INC	COMMON STOCK	25,573	423,745
O REILLY AUTOMOTIVE INC	COMMON STOCK USD.01	10,180	8,592,225
OAK STREET HEALTH INC	COMMON STOCK USD.001	18,440	396,644
OAK VALLEY BANCORP	COMMON STOCK	1,170	26,501
OCCIDENTAL PETROLEUM CORP	COMMON STOCK USD.2	118,761	7,480,755
OCEAN POWER TECHNOLOGIES INC	COMMON STOCK USD.001	4,671	2,102
OCEANEERING INTL INC	COMMON STOCK USD.25	16,051	280,732
OCEANFIRST FINANCIAL CORP	COMMON STOCK USD.01	9,887	210,099
OCERA THERAPEUTICS INC	COMMON STOCK	5,800	1,566
OCONEE FEDERAL FINANCIAL COR	COMMON STOCK USD.01	143	3,546
OCUGEN INC	COMMON STOCK USD.001	32,561	42,329
OCULAR THERAPEUTIX INC	COMMON STOCK USD.0001	12,557	35,285
OCWEN FINANCIAL CORP	COMMON STOCK USD.01	1,425	43,577
ODP CORP/THE	COMMON STOCK USD.01	7,196	327,706
ODYSSEY MARINE EXPLORATION	COMMON STOCK USD.01	4,371	16,959
OFFERPAD SOLUTIONS INC	COMMON STOCK USD.0001	11,856	5,460
OFFICE PROPERTIES INCOME TRU	REIT USD.01	7,858	104,904
OFG BANCORP	COMMON STOCK USD1.0	8,477	233,626
OGE ENERGY CORP	COMMON STOCK USD.01	32,453	1,283,516

OHIO VALLEY BANC CORP	COMMON STOCK USD1.0	724	19,128
OIL DRI CORP OF AMERICA	COMMON STOCK USD.1	922	30,924
OIL STATES INTERNATIONAL INC	COMMON STOCK USD.01	8,815	65,760
OKTA INC	COMMON STOCK	23,895	1,687,411
OLAPLEX HOLDINGS INC	COMMON STOCK USD.001	11,514	59,988
OLD DOMINION FREIGHT LINE	COMMON STOCK USD.1	14,713	4,175,255
OLD NATIONAL BANCORP	COMMON STOCK	48,185	866,366
OLD POINT FINANCIAL CORP	COMMON STOCK USD5.0	1,139	30,707
OLD REPUBLIC INTL CORP	COMMON STOCK USD1.0	46,130	1,114,040
OLD SECOND BANCORP INC	COMMON STOCK USD1.0	6,949	111,462
OLEMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	4,863	11,914
OLIN CORP	COMMON STOCK USD1.0	22,539	1,193,215
OLLIE S BARGAIN OUTLET HOLDI	COMMON STOCK USD.001	9,621	450,648
OLO INC CLASS A	COMMON STOCK USD.001	9,177	109,877
OLYMPIC STEEL INC	COMMON STOCK	1,050	35,259
OMEGA FLEX INC	COMMON STOCK USD.01	548	51,139
OMEGA HEALTHCARE INVESTORS	REIT USD.1	38,718	1,082,168
OMEGA THERAPEUTICS INC	COMMON STOCK USD.001	1,530	8,736
OMEROS CORP	COMMON STOCK USD.01	10,983	24,822
OMNICELL INC	COMMON STOCK USD.001	7,057	355,814
OMNICOM GROUP	COMMON STOCK USD.15	33,378	2,722,643
ON SEMICONDUCTOR	COMMON STOCK USD.01	68,303	4,366,091
ON24 INC	COMMON STOCK USD.0001	1,501	66,475
ONCOCYTE CORP	COMMON STOCK	11,173	3,585
ONCORUS INC	COMMON STOCK	3,535	895
ONCTERNAL THERAPEUTICS INC	COMMON STOCK USD.001	7,860	7,860
ONDAS HOLDINGS INC	COMMON STOCK USD.0001	3,533	5,617
ONE GAS INC	COMMON STOCK	8,582	649,829
ONE GROUP HOSPITALITY INC/TH	COMMON STOCK USD.0001	3,270	20,601
ONE LIBERTY PROPERTIES INC	REIT USD1.0	2,263	50,284
ONE STOP SYSTEMS INC	COMMON STOCK USD.0001	2,976	8,958
ONEMAIN HOLDINGS INC	COMMON STOCK USD.01	17,702	609,641
ONEOK INC	COMMON STOCK USD.01	71,903	4,756,878
ONESPAN INC	COMMON STOCK USD.001	5,707	63,861
ONESPAWORLD HOLDINGS LTD	COMMON STOCK USD.0001	9,532	88,934
ONEWATER MARINE INC CL A	COMMON STOCK USD.01	1,702	48,677
ONTO INNOVATION INC	COMMON STOCK	7,879	536,481
OOMA INC	COMMON STOCK USD.0001	3,272	44,565
OP BANCORP	COMMON STOCK	2,797	31,215
OPEN LENDING CORP CL A	COMMON STOCK	17,250	116,438
OPENDOOR TECHNOLOGIES INC	COMMON STOCK USD.0001	61,842	98,474
OPIANT PHARMACEUTICALS INC	COMMON STOCK USD.001	785	15,920
OPKO HEALTH INC	COMMON STOCK USD.01	67,914	84,893
OPORTUN FINANCIAL CORP	COMMON STOCK USD.0001	3,056	16,839
OPPENHEIMER HOLDINGS CL A	COMMON STOCK USD.001	1,486	62,902
OPPFI INC	COMMON STOCK USD.0001	2,834	5,810
OPTIMIZERX CORP	COMMON STOCK USD.001	2,940	49,392
OPTINOSE INC	COMMON STOCK USD.001	9,058	16,757

OPTION CARE HEALTH INC	COMMON STOCK USD.0001	22,456	753,935
ORACLE CORP	COMMON STOCK USD.01	244,602	20,402,478
ORAGENICS INC	COMMON STOCK USD.001	24,038	2,526
ORASURE TECHNOLOGIES INC	COMMON STOCK USD.000001	12,104	58,341
ORBITAL INFRASTRUCTURE GROUP	COMMON STOCK USD.001	8,153	1,606
ORCHID ISLAND CAPITAL INC	REIT USD.01	6,038	63,399
ORGANOGENESIS HOLDINGS INC	COMMON STOCK	10,405	27,989
ORGANON + CO	COMMON STOCK USD.01	40,820	1,140,103
ORGENESIS INC	COMMON STOCK USD.001	3,659	7,135
ORIC PHARMACEUTICALS INC	COMMON STOCK USD.0001	5,271	31,046
ORIGIN BANCORP INC	COMMON STOCK	3,777	171,648
ORIGIN MATERIALS INC	COMMON STOCK USD.0001	19,694	90,789
ORION ENERGY SYSTEMS INC	COMMON STOCK	4,858	8,842
ORION ENGINEERED CARBONS SA	COMMON STOCK	10,269	182,891
ORION GROUP HOLDINGS INC	COMMON STOCK USD.01	5,207	12,393
ORION OFFICE REIT INC	REIT USD.01	8,979	76,681
ORMAT TECHNOLOGIES INC	COMMON STOCK USD.001	7,422	676,447
ORRSTOWN FINL SERVICES INC	COMMON STOCK	53	22,074
ORTHOFIX MEDICAL INC	COMMON STOCK USD.1	3,097	63,581
ORTHOPEDIATRICS CORP	COMMON STOCK USD.00025	2,045	109,061
OSCAR HEALTH INC CLASS A	COMMON STOCK USD.00001	6,675	56,559
OSHKOSH CORP	COMMON STOCK USD.01	10,827	954,833
OSI SYSTEMS INC	COMMON STOCK	2,752	218,839
OTIS WORLDWIDE CORP	COMMON STOCK USD.01	66,826	5,280,132
OTTER TAIL CORP	COMMON STOCK USD5.0	6,822	400,520
OUSTER INC	COMMON STOCK USD.0001	12,603	10,876
OUTBRAIN INC	COMMON STOCK USD.001	1,790	6,480
OUTFRONT MEDIA INC	REIT USD.01	23,508	389,763
OUTLOOK THERAPEUTICS INC	COMMON STOCK USD.01	13,771	14,873
OUTSET MEDICAL INC	COMMON STOCK USD.001	6,736	207,490
OVERSEAS SHIPHOLDING GROUP A	COMMON STOCK	9,155	26,458
OVERSTOCK.COM INC	COMMON STOCK USD.0001	6,986	135,249
OVID THERAPEUTICS INC	COMMON STOCK USD.001	7,274	13,530
OVINTIV INC	COMMON STOCK	41,464	2,102,639
OWENS + MINOR INC	COMMON STOCK USD2.0	12,267	239,575
OWENS CORNING	COMMON STOCK USD.001	15,358	1,310,037
OWLET INC	COMMON STOCK	12,049	6,737
OXFORD INDUSTRIES INC	COMMON STOCK USD1.0	2,549	237,516
P G + E CORP	COMMON STOCK	245,087	4,243,688
P.A.M. TRANSPORTATION SVCS	COMMON STOCK USD.01	936	24,242
P10 INC A	COMMON STOCK USD.001	3,356	88,104
P3 HEALTH PARTNERS INC	COMMON STOCK USD.0001	3,893	7,163
PACCAR INC	COMMON STOCK USD1.0	53,502	5,542,524
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK USD.0001	35,291	288,680
PACIFIC PREMIER BANCORP INC	COMMON STOCK USD.01	15,633	493,377
PACIRA BIOSCIENCES INC	COMMON STOCK USD.001	7,208	278,301
PACKAGING CORP OF AMERICA	COMMON STOCK USD.01	14,847	1,899,080
PACTIV EVERGREEN INC	COMMON STOCK	6,625	75,260

PACWEST BANCORP	COMMON STOCK	19,431	445,941
PAGERDUTY INC	COMMON STOCK USD.000005	12,367	349,718
PALANTIR TECHNOLOGIES INC A	COMMON STOCK USD.001	260,520	1,832,459
PALATIN TECHNOLOGIES INC	COMMON STOCK USD.01	1,337	3,423
PALO ALTO NETWORKS INC	COMMON STOCK USD.0001	46,881	6,792,951
PALOMAR HOLDINGS INC	COMMON STOCK USD.0001	4,010	181,092
PANGAEA LOGISTICS SOLUTIONS	COMMON STOCK USD.0001	4,464	22,990
PAPA JOHN S INTL INC	COMMON STOCK USD.01	5,128	422,086
PAR PACIFIC HOLDINGS INC	COMMON STOCK USD.01	6,953	191,886
PAR TECHNOLOGY CORP/DEL	COMMON STOCK USD.02	4,158	108,399
PARAGON 28 INC	COMMON STOCK USD.01	1,676	83,632
PARAMOUNT GLOBAL CLASS B	COMMON STOCK USD.001	80,403	1,379,150
PARAMOUNT GROUP INC	REIT USD.01	24,880	147,787
PARATEK PHARMACEUTICALS INC	COMMON STOCK USD.001	7,511	14,046
PARDES BIOSCIENCES INC	COMMON STOCK USD.0001	5,920	10,005
PARK AEROSPACE CORP	COMMON STOCK USD.1	3,683	49,389
PARK CITY GROUP INC	COMMON STOCK USD.01	3,487	17,261
PARK HOTELS + RESORTS INC	REIT USD.01	32,399	418,541
PARK NATIONAL CORP	COMMON STOCK	2,381	335,126
PARK OHIO HOLDINGS CORP	COMMON STOCK USD1.0	1,662	20,326
PARKE BANCORP INC	COMMON STOCK USD.1	1,554	32,230
PARKER HANNIFIN CORP	COMMON STOCK USD.5	20,363	6,042,034
PARSONS CORP	COMMON STOCK USD1.0	4,093	217,053
PARTY CITY HOLDCO INC	COMMON STOCK USD.01	18,902	6,909
PASSAGE BIO INC	COMMON STOCK USD.0001	6,494	8,962
PATHWARD FINANCIAL INC	COMMON STOCK USD.01	4,723	203,325
PATRICK INDUSTRIES INC	COMMON STOCK	3,729	225,977
PATRIOT NATIONAL INC	COMMON STOCK USD.001	3,400	78
PATRIOT TRANSPORTATION HOLDI	COMMON STOCK USD.1	600	4,266
PATTERSON COS INC	COMMON STOCK USD.01	13,962	391,355
PATTERSON UTI ENERGY INC	COMMON STOCK USD.01	35,608	599,639
PAVMED INC	COMMON STOCK USD.001	13,578	6,517
PAYA HOLDINGS INC	COMMON STOCK USD.0001	13,818	108,748
PAYCHEX INC	COMMON STOCK USD.01	51,284	6,018,829
PAYCOM SOFTWARE INC	COMMON STOCK USD.01	7,591	2,448,657
PAYCOR HCM INC	COMMON STOCK USD.001	5,171	190,163
PAYLOCITY HOLDING CORP	COMMON STOCK USD.001	6,499	1,281,922
PAYMENTUS HOLDINGS INC A	COMMON STOCK USD.0001	1,890	15,139
PAYONEER GLOBAL INC	COMMON STOCK USD.01	32,095	175,560
PAYPAL HOLDINGS INC	COMMON STOCK USD.0001	183,846	13,186,098
PAYSIGN INC	COMMON STOCK	5,459	14,084
PBF ENERGY INC CLASS A	COMMON STOCK USD.001	15,641	735,718
PC CONNECTION INC	COMMON STOCK USD.01	1,275	83,249
PCB BANCORP	COMMON STOCK	2,533	44,809
PCTEL INC	COMMON STOCK USD.001	2,815	12,105
PDC ENERGY INC	COMMON STOCK USD.01	15,902	1,009,459
PDF SOLUTIONS INC	COMMON STOCK USD.00015	4,889	139,434
PDL BIOPHARMA INC	COMMON STOCK USD.01	22,373	44,299

PDS BIOTECHNOLOGY CORP	COMMON STOCK USD.00033	4,057	53,552
PEABODY ENERGY CORP	COMMON STOCK	15,511	486,419
PEAPACK GLADSTONE FINL CORP	COMMON STOCK	2,762	102,802
PEAR THERAPEUTICS INC	COMMON STOCK USD.0001	8,615	10,166
PEBBLEBROOK HOTEL TRUST	REIT USD.01	16,652	281,897
PEDIATRIX MEDICAL GROUP INC	COMMON STOCK USD.01	13,538	201,175
PEGASYSTEMS INC	COMMON STOCK USD.01	6,641	227,388
PELTON INTERACTIVE INC A	COMMON STOCK USD.000025	48,721	407,489
PENN ENTERTAINMENT INC	COMMON STOCK USD.01	26,797	795,871
PENNANT GROUP INC/THE	COMMON STOCK USD.001	4,310	47,324
PENNS WOODS BANCORP INC	COMMON STOCK USD5.55	1,288	34,287
PENNYMAC FINANCIAL SERVICES	COMMON STOCK USD.0001	5,056	286,473
PENNYMAC MORTGAGE INVESTMENT	REIT USD.01	15,137	187,547
PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK USD.0001	4,136	475,350
PENTAIR PLC	COMMON STOCK USD.01	26,649	1,198,672
PENUMBRA INC	COMMON STOCK USD.001	5,634	1,364,570
PEOPLES BANCORP INC	COMMON STOCK	4,239	119,752
PEOPLES BANCORP OF NC	COMMON STOCK	824	26,829
PEOPLES FINANCIAL SERVICES	COMMON STOCK USD2.0	1,006	52,151
PEPSICO INC	COMMON STOCK USD.017	219,119	40,435,151
PERDOCEO EDUCATION CORP	COMMON STOCK USD.01	10,599	147,326
PERELLA WEINBERG PARTNERS	COMMON STOCK USD.0001	5,833	57,163
PERFICIENT INC	COMMON STOCK USD.001	5,333	393,353
PERFORMANCE FOOD GROUP CO	COMMON STOCK USD.01	25,006	1,460,100
PERFORMANT FINANCIAL CORP	COMMON STOCK USD.01	7,300	26,353
PERIMETER SOLUTIONS SA	COMMON STOCK USD1.0	23,500	214,790
PERKINELMER INC	COMMON STOCK USD1.0	20,282	2,871,987
PERMA FIX ENVIRONMENTAL SVCS	COMMON STOCK USD.001	3,147	11,109
PERMIAN RESOURCES CORP	COMMON STOCK USD.0001	29,427	297,299
PERRIGO CO PLC	COMMON STOCK EUR.001	21,836	744,389
PERSONALIS INC	COMMON STOCK	5,964	11,809
PERSPECTIVE THERAPEUTICS INC	COMMON STOCK USD.001	18,377	4,541
PETCO HEALTH AND WELLNESS CO	COMMON STOCK USD.001	13,585	128,786
PETIQ INC	COMMON STOCK USD.001	4,387	40,448
PETMED EXPRESS INC	COMMON STOCK USD.001	3,697	65,437
PFIZER INC	COMMON STOCK USD.05	890,645	46,728,111
PFSWEB INC	COMMON STOCK USD.001	2,614	16,076
PGT INNOVATIONS INC	COMMON STOCK USD.01	9,234	165,843
PHATHOM PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,241	50,956
PHENOMEX INC	COMMON STOCK	6,912	18,524
PHIBRO ANIMAL HEALTH CORP A	COMMON STOCK USD.001	3,790	50,824
PHILIP MORRIS INTERNATIONAL	COMMON STOCK	246,088	25,483,476
PHILLIPS 66	COMMON STOCK	76,525	7,964,722
PHILLIPS EDISON + COMPANY IN	REIT USD.01	18,813	599,006
PHOTRONICS INC	COMMON STOCK USD.01	9,597	161,518
PHREESIA INC	COMMON STOCK USD.01	8,388	271,436
PHUNWARE INC	COMMON STOCK	11,029	8,529
PHX MINERALS INC	COMMON STOCK USD.01666	7,003	27,242



PHYSICIANS REALTY TRUST	REIT USD.01	35,778	517,708
PIEDMONT LITHIUM INC	COMMON STOCK USD.0001	3,428	150,901
PIEDMONT OFFICE REALTY TRU A	REIT USD.01	19,839	181,924
PIERIS PHARMACEUTICALS INC	COMMON STOCK USD.001	10,312	10,724
PILGRIM S PRIDE CORP	COMMON STOCK USD.01	8,027	190,481
PINNACLE FINANCIAL PARTNERS	COMMON STOCK USD1.0	12,357	907,004
PINNACLE WEST CAPITAL	COMMON STOCK	18,313	1,392,521
PINTEREST INC CLASS A	COMMON STOCK USD.00001	91,289	2,316,055
PIONEER BANCORP INC/NY	COMMON STOCK USD.01	1,846	21,044
PIONEER NATURAL RESOURCES CO	COMMON STOCK USD.01	38,025	8,798,726
PIPER SANDLER COS	COMMON STOCK USD.01	2,236	291,105
PITNEY BOWES INC	COMMON STOCK USD1.0	27,099	102,976
PIXELWORKS INC	COMMON STOCK USD.001	6,114	10,822
PJT PARTNERS INC A	COMMON STOCK	4,038	297,560
PLANET FITNESS INC CL A	COMMON STOCK USD.0001	13,634	1,074,359
PLANET LABS PBC	COMMON STOCK USD.0001	31,570	137,330
PLAYA HOTELS + RESORTS NV	COMMON STOCK USD.01	22,154	144,666
PLAYAGS INC	COMMON STOCK USD.01	3,687	18,804
PLAYSTUDIOS INC	COMMON STOCK USD.0001	13,161	51,065
PLAYTIKA HOLDING CORP	COMMON STOCK USD.01	16,872	220,193
PLBY GROUP INC	COMMON STOCK USD.0001	3,180	8,745
PLEXUS CORP	COMMON STOCK USD.01	4,530	466,273
PLIANT THERAPEUTICS INC	COMMON STOCK	3,712	112,351
PLUG POWER INC	COMMON STOCK USD.01	84,776	1,048,679
PLUMAS BANCORP	COMMON STOCK	860	31,863
PLX PHARMA INC	COMMON STOCK USD.001	4,192	688
PLYMOUTH INDUSTRIAL REIT INC	REIT USD.01	5,578	137,676
PMV PHARMACEUTICALS INC	COMMON STOCK	4,494	39,098
PNC FINANCIAL SERVICES GROUP	COMMON STOCK USD5.0	65,396	10,344,438
PNM RESOURCES INC	COMMON STOCK	13,943	680,279
POINT BIOPHARMA GLOBAL INC	COMMON STOCK USD.0001	12,073	88,012
POLARIS INC	COMMON STOCK USD.01	9,305	939,805
POLISHED.COM INC	COMMON STOCK USD.0001	16,167	9,340
PONCE FINANCIAL GROUP INC	COMMON STOCK USD.01	4,512	42,052
POOL CORP	COMMON STOCK USD.001	6,416	1,939,749
POPULAR INC	COMMON STOCK USD.01	12,892	854,997
PORCH GROUP INC	COMMON STOCK USD.0001	11,883	22,340
PORTILLO S INC CL A	COMMON STOCK USD.01	3,249	87,301
PORTLAND GENERAL ELECTRIC CO	COMMON STOCK	14,555	713,195
POSEIDA THERAPEUTICS INC	COMMON STOCK	5,600	49,830
POSHMARK INC CLASS A	COMMON STOCK USD.0001	6,068	128,167
POST HOLDINGS INC	COMMON STOCK USD.01	9,244	834,363
POSTAL REALTY TRUST INC A	REIT USD.01	4,015	58,338
POTBELLY CORP	COMMON STOCK USD.01	4,852	27,026
POTLATCHDELTIC CORP	REIT USD1.0	13,078	575,301
POWELL INDUSTRIES INC	COMMON STOCK USD.01	1,761	61,952
POWER INTEGRATIONS INC	COMMON STOCK USD.001	9,571	686,432
POWER REIT	REIT USD.0000001	562	2,220



POWERFLEET INC	COMMON STOCK USD.01	5,873	15,798
POWERSCHOOL HOLDINGS INC A	COMMON STOCK USD.0001	6,572	151,682
PPG INDUSTRIES INC	COMMON STOCK USD1.66666	37,352	4,784,660
PPL CORP	COMMON STOCK USD.01	117,921	3,474,874
PRA GROUP INC	COMMON STOCK USD.01	6,975	235,616
PRAXIS PRECISION MEDICINES I	COMMON STOCK USD.0001	5,830	13,875
PRECIGEN INC	COMMON STOCK	16,164	24,569
PRECIPIO INC	COMMON STOCK USD.01	6,266	3,476
PRECISION BIOSCIENCES INC	COMMON STOCK	7,541	8,974
PREFERRED BANK/LOS ANGELES	COMMON STOCK	2,044	152,523
PREFORMED LINE PRODUCTS CO	COMMON STOCK USD2.0	470	39,146
PRELUDE THERAPEUTICS INC	COMMON STOCK USD.0001	1,849	11,168
PREMIER FINANCIAL CORP	COMMON STOCK USD.01	6,274	169,210
PREMIER INC CLASS A	COMMON STOCK USD.01	19,014	665,110
PRESTIGE CONSUMER HEALTHCARE	COMMON STOCK USD.01	8,369	523,899
PRICESMART INC	COMMON STOCK USD.0001	3,746	227,682
PRIME MEDICINE INC	COMMON STOCK USD.00001	—	31,499
PRIMERICA INC	COMMON STOCK	6,378	904,528
PRIMIS FINANCIAL CORP	COMMON STOCK USD.01	3,847	45,587
PRIMORIS SERVICES CORP	COMMON STOCK USD.0001	8,705	190,988
PRINCETON BANCORP INC	COMMON STOCK	909	28,833
PRINCIPAL FINANCIAL GROUP	COMMON STOCK USD.01	36,883	3,095,221
PRIORITY TECHNOLOGY HOLDINGS	COMMON STOCK USD.001	2,101	11,051
PRIVIA HEALTH GROUP INC	COMMON STOCK USD.01	3,908	188,686
PRO DEX INC	COMMON STOCK	650	10,173
PROASSURANCE CORP	COMMON STOCK USD.01	9,317	162,768
PROCEPT BIOROBOTICS CORP	COMMON STOCK USD.00001	1,246	217,929
PROCORE TECHNOLOGIES INC	COMMON STOCK USD.0001	10,900	533,135
PROCTER + GAMBLE CO/THE	COMMON STOCK	376,698	58,410,934
PROFESSIONAL HOLDING CORP A	COMMON STOCK USD.01	2,166	60,085
PROFRAC HOLDING CORP A	COMMON STOCK USD.01	4,300	108,360
PROG HOLDINGS INC	COMMON STOCK USD.5	8,852	149,510
PROGENIC PHARMACEUTICALS INC.	COMMON STOCK	18,128	0
PROGRESS SOFTWARE CORP	COMMON STOCK USD.01	7,074	356,883
PROGRESSIVE CORP	COMMON STOCK USD1.0	92,896	12,334,907
PROGYNY INC	COMMON STOCK USD.0001	10,573	385,423
PROKIDNEY CORP	COMMON STOCK USD.0001	—	19,215
PROLOGIS INC	REIT USD.01	146,931	16,924,276
PROMETHEUS BIOSCIENCES INC	COMMON STOCK USD.0001	4,773	613,032
PROPETRO HOLDING CORP	COMMON STOCK	13,773	142,826
PROPHASE LABS INC	COMMON STOCK USD.0005	2,468	23,767
PROS HOLDINGS INC	COMMON STOCK USD.001	6,656	161,475
PROSPERITY BANCSHARES INC	COMMON STOCK USD1.0	15,094	1,097,032
PROTAGONIST THERAPEUTICS INC	COMMON STOCK USD.00001	6,870	74,952
PROTERRA INC	COMMON STOCK USD.0001	29,668	111,848
PROTHENA CORP PLC	COMMON STOCK USD.01	5,752	388,735
PROTO LABS INC	COMMON STOCK USD.001	4,512	115,191
PROVENTION BIO INC	COMMON STOCK	10,093	138,401

PROVIDENT BANCORP INC	COMMON STOCK USD.01	2,899	21,105
PROVIDENT FINANCIAL HLDGS	COMMON STOCK USD.01	1,336	18,397
PROVIDENT FINANCIAL SERVICES	COMMON STOCK USD.01	12,564	268,367
* PRUDENTIAL FINANCIAL INC	COMMON STOCK USD.01	59,159	5,923,739
PTC INC	COMMON STOCK USD.01	16,496	2,040,201
PTC THERAPEUTICS INC	COMMON STOCK USD.001	11,179	453,421
PUBLIC SERVICE ENTERPRISE GP	COMMON STOCK	79,078	4,992,163
PUBLIC STORAGE	REIT USD.1	25,238	7,183,512
PUBMATIC INC CLASS A	COMMON STOCK USD.0001	4,439	82,489
PULMONX CORP	COMMON STOCK	5,761	48,565
PULSE BIOSCIENCES INC	COMMON STOCK USD.001	2,455	6,800
PULTEGROUP INC	COMMON STOCK USD.01	38,098	1,734,602
PUMA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	5,905	24,978
PURE CYCLE CORP	COMMON STOCK USD.0033	3,261	34,175
PURE STORAGE INC CLASS A	COMMON STOCK USD.0001	40,814	1,212,614
PURECYCLE TECHNOLOGIES INC	COMMON STOCK USD.0001	12,732	147,607
PURPLE INNOVATION INC	COMMON STOCK	9,721	46,564
PVH CORP	COMMON STOCK USD1.0	11,405	805,079
PYXIS ONCOLOGY INC	COMMON STOCK USD.001	2,889	3,871
Q2 HOLDINGS INC	COMMON STOCK USD.0001	9,093	244,329
QCR HOLDINGS INC	COMMON STOCK USD1.0	2,538	125,986
QORVO INC	COMMON STOCK USD.0001	16,379	1,484,593
QUAD GRAPHICS INC	COMMON STOCK USD.025	5,945	24,256
QUAKER CHEMICAL CORPORATION	COMMON STOCK USD1.0	2,240	373,856
QUALCOMM INC	COMMON STOCK USD.0001	178,603	20,020,412
QUALTRICS INTERNATIONAL CL A	COMMON STOCK USD.0001	15,113	200,479
QUALYS INC	COMMON STOCK USD.001	5,325	620,071
QUANEX BUILDING PRODUCTS	COMMON STOCK USD.01	5,043	119,418
QUANTA SERVICES INC	COMMON STOCK USD.00001	23,120	3,294,600
QUANTERIX CORP	COMMON STOCK USD.001	5,578	77,255
QUANTUM COMPUTING INC	COMMON STOCK	4,132	6,239
QUANTUM CORP	COMMON STOCK USD.01	6,620	27,647
QUANTUM SI INC	COMMON STOCK USD.0001	13,657	24,992
QUANTUMSCAPE CORP	COMMON STOCK USD.0001	36,168	253,289
QUEST DIAGNOSTICS INC	COMMON STOCK USD.01	18,485	2,891,793
QUEST RESOURCE HOLDING CORP	COMMON STOCK USD.001	3,962	24,208
QUICKLOGIC CORP	COMMON STOCK USD.001	2,973	15,281
QUIDELORTHO CORP	COMMON STOCK USD.001	7,432	739,506
QUINCE THERAPEUTICS INC	COMMON STOCK USD.001	2,810	1,791
QUINSTREET INC	COMMON STOCK USD.001	7,348	105,444
QUOTIENT LTD	COMMON STOCK	389	148
QUOTIENT TECHNOLOGY INC	COMMON STOCK USD.00001	14,082	48,301
QURATE RETAIL INC	COMMON STOCK USD.01	57,585	93,864
R1 RCM INC	COMMON STOCK USD.01	21,203	232,173
RACKSPACE TECHNOLOGY INC	COMMON STOCK USD.01	10,420	30,739
RADIAN GROUP INC	COMMON STOCK USD.001	28,626	545,898
RADIANT LOGISTICS INC	COMMON STOCK USD.001	8,300	42,247
RADIUS GLOBAL INFRASTRUCTU A	COMMON STOCK	12,814	151,461

RADNET INC	COMMON STOCK USD.0001	7,120	134,070
RAFAEL HOLDINGS INC CLASS B	COMMON STOCK USD.01	1,806	3,377
RAIN ONCOLOGY INC	COMMON STOCK USD.0001	1,558	12,464
RALPH LAUREN CORP	COMMON STOCK USD.01	6,773	715,703
RAMACO RESOURCES INC	COMMON STOCK	1,834	16,121
RAMBUS INC	COMMON STOCK USD.001	17,908	641,465
RANGE RESOURCES CORP	COMMON STOCK USD.01	40,253	1,007,130
RANGER ENERGY SERVICES INC	COMMON STOCK	1,575	17,341
RANGER OIL CORP A	COMMON STOCK	3,541	143,163
RANI THERAPEUTICS HOLDINGS A	COMMON STOCK USD.0001	1,342	7,918
RANPAK HOLDINGS CORP	COMMON STOCK USD.0001	6,671	38,492
RAPID MICRO BIOSYSTEMS INC A	COMMON STOCK USD.01	1,374	1,553
RAPID7 INC	COMMON STOCK USD.01	9,334	317,169
RAPT THERAPEUTICS INC	COMMON STOCK	3,259	64,528
RAYMOND JAMES FINANCIAL INC	COMMON STOCK USD.01	31,193	3,354,343
RAYONIER ADVANCED MATERIALS	COMMON STOCK USD.01	10,534	101,126
RAYONIER INC	REIT	23,603	777,955
RAYTHEON TECHNOLOGIES CORP	COMMON STOCK USD1.0	234,413	24,101,018
RBB BANCORP	COMMON STOCK	1,897	39,552
RBC BEARINGS INC	COMMON STOCK USD.01	4,636	970,547
RCI HOSPITALITY HOLDINGS INC	COMMON STOCK USD.01	1,436	133,821
RE/MAX HOLDINGS INC CL A	COMMON STOCK USD.0001	3,139	58,511
READY CAPITAL CORP	REIT USD.0001	11,689	150,272
REALREAL INC/THE	COMMON STOCK USD.00001	13,565	16,956
REALTY INCOME CORP	REIT USD1.0	98,387	6,475,388
REATA PHARMACEUTICALS INC A	COMMON STOCK USD.001	4,547	172,741
RECURSION PHARMACEUTICALS A	COMMON STOCK USD.00001	4,383	169,533
RED CAT HOLDINGS INC	COMMON STOCK USD.001	9,158	8,609
RED RIVER BANCSHARES INC	COMMON STOCK	839	42,839
RED ROBIN GOURMET BURGERS	COMMON STOCK USD.001	2,512	14,017
RED ROCK RESORTS INC CLASS A	COMMON STOCK USD.01	8,451	338,125
RED VIOLET INC	COMMON STOCK USD.001	1,462	33,655
REDFIN CORP	COMMON STOCK	16,586	70,325
REDWIRE CORP	COMMON STOCK USD.0001	3,415	6,762
REDWOOD TRUST INC	REIT USD.01	17,660	119,382
REGAL REXNORD CORP	COMMON STOCK USD.01	10,958	1,314,741
REGENCY CENTERS CORP	REIT USD.01	23,977	1,542,314
REGENERON PHARMACEUTICALS	COMMON STOCK USD.001	17,040	12,510,637
REGENXBIO INC	COMMON STOCK USD.0001	6,285	142,544
REGIONAL MANAGEMENT CORP	COMMON STOCK USD.1	1,573	44,170
REGIONS FINANCIAL CORP	COMMON STOCK USD.01	149,142	3,237,064
REGIS CORP	COMMON STOCK USD.05	4,718	5,756
REINSURANCE GROUP OF AMERICA	COMMON STOCK USD.01	10,896	1,548,213
REKOR SYSTEMS INC	COMMON STOCK USD.0001	5,807	6,968
RELAY THERAPEUTICS INC	COMMON STOCK	12,410	222,762
RELIANCE STEEL + ALUMINUM	COMMON STOCK	9,729	1,969,539
RELMADA THERAPEUTICS INC	COMMON STOCK	4,005	13,977
REMARK HOLDINGS INC	COMMON STOCK USD.001	1,774	1,951

REMITLY GLOBAL INC	COMMON STOCK USD.0001	15,500	177,475
RENAISSANCERE HOLDINGS LTD	COMMON STOCK USD1.0	7,184	1,323,508
RENASANT CORP	COMMON STOCK USD5.0	9,174	344,851
RENT THE RUNWAY INC A	COMMON STOCK USD.001	3,190	28,655
REPAY HOLDINGS CORP	COMMON STOCK USD.0001	12,164	97,920
REPLIGEN CORP	COMMON STOCK USD.01	8,330	1,410,352
REPLIMUNE GROUP INC	COMMON STOCK USD.001	5,057	137,550
REPUBLIC BANCORP INC CLASS A	COMMON STOCK	328	33,883
REPUBLIC FIRST BANCORP INC	COMMON STOCK USD.01	10,442	22,450
REPUBLIC SERVICES INC	COMMON STOCK USD.01	33,023	4,285,435
RESEARCH FRONTIERS INC	COMMON STOCK USD.0001	5,396	10,360
RESERVOIR MEDIA INC	COMMON STOCK USD.0001	5,484	32,739
RESIDEO TECHNOLOGIES INC	COMMON STOCK USD.001	23,721	390,210
RESMED INC	COMMON STOCK USD.004	23,274	4,968,897
RESOLUTE FOREST PRODUCTS	COMMON STOCK USD.001	7,664	165,466
RESOURCES CONNECTION INC	COMMON STOCK USD.01	4,368	80,284
RETAIL OPPORTUNITY INVESTMEN	REIT USD.0001	20,062	301,532
RETRACTABLE TECHNOLOGIES INC	COMMON STOCK	2,185	3,584
REV GROUP INC	COMMON STOCK USD.001	5,538	69,890
REVANCE THERAPEUTICS INC	COMMON STOCK USD.001	10,961	250,343
REVOLUTION MEDICINES INC	COMMON STOCK	10,300	297,756
REVOLVE GROUP INC	COMMON STOCK USD.001	6,198	137,967
REX AMERICAN RESOURCES CORP	COMMON STOCK USD.01	2,139	68,149
REXFORD INDUSTRIAL REALTY IN	REIT USD.01	25,928	1,629,812
REYNOLDS CONSUMER PRODUCTS I	COMMON STOCK USD.001	8,516	255,310
RF INDUSTRIES LTD	COMMON STOCK USD.01	1,496	7,630
RGC RESOURCES INC	COMMON STOCK USD5.0	1,450	31,973
RH	COMMON STOCK USD.0001	2,853	789,012
RHYTHM PHARMACEUTICALS INC	COMMON STOCK	6,055	211,269
RIBBON COMMUNICATIONS INC	COMMON STOCK USD.001	21,043	58,710
RICHARDSON ELEC LTD	COMMON STOCK USD.05	2,163	46,137
RICHMOND MUTUAL BANCORPORATI	COMMON STOCK USD.01	2,194	28,544
RIGEL PHARMACEUTICALS INC	COMMON STOCK USD.001	31,424	47,136
RILEY EXPLORATION PERMIAN IN	COMMON STOCK USD.001	562	16,540
RIMINI STREET INC	COMMON STOCK	4,642	17,686
RING ENERGY INC	COMMON STOCK	11,266	27,714
RINGCENTRAL INC CLASS A	COMMON STOCK USD.0001	13,432	475,493
RIOT PLATFORMS INC	COMMON STOCK	16,743	96,451
RITE AID CORP	COMMON STOCK USD1.0	9,799	32,729
RITHM CAPITAL CORP	REIT USD.01	74,416	607,979
RIVERVIEW BANCORP INC	COMMON STOCK USD.01	3,879	29,791
RIVIAN AUTOMOTIVE INC A	COMMON STOCK USD.001	86,856	1,650,524
RLI CORP	COMMON STOCK USD1.0	6,533	857,587
RLJ LODGING TRUST	REIT	26,878	284,638
RMR GROUP INC/THE A	COMMON STOCK	2,531	71,501
ROBERT HALF INTL INC	COMMON STOCK USD.001	17,635	1,301,992
ROBINHOOD MARKETS INC A	COMMON STOCK USD.0001	80,300	677,255
ROBLOX CORP CLASS A	COMMON STOCK USD.0001	57,300	1,676,298

ROCKET COS INC CLASS A	COMMON STOCK USD.00001	22,017	154,119
ROCKET LAB USA INC	COMMON STOCK USD.0001	23,088	139,480
ROCKET PHARMACEUTICALS INC	COMMON STOCK USD.01	7,839	186,682
ROCKLEY PHOTONICS HOLDINGS L	COMMON STOCK	16,495	2,311
ROCKWELL AUTOMATION INC	COMMON STOCK USD1.0	18,323	4,796,727
ROCKY BRANDS INC	COMMON STOCK	1,225	28,935
ROGERS CORP	COMMON STOCK USD1.0	3,082	367,806
ROIVANT SCIENCES LTD	COMMON STOCK	15,350	148,223
ROKU INC	COMMON STOCK USD.0001	19,851	807,936
ROLLINS INC	COMMON STOCK USD1.0	36,401	1,370,289
ROOT INC/OH CLASS A	COMMON STOCK USD.0001	812	3,646
ROPER TECHNOLOGIES INC	COMMON STOCK USD.01	16,793	7,428,924
ROSS STORES INC	COMMON STOCK USD.01	55,626	6,491,332
ROVER GROUP INC	COMMON STOCK USD.0001	12,469	45,761
ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK USD.01	34,816	1,750,614
ROYAL GOLD INC	COMMON STOCK USD.01	10,612	1,196,185
ROYALTY PHARMA PLC CL A	COMMON STOCK	58,186	2,374,603
RPC INC	COMMON STOCK USD.1	12,181	108,289
RPM INTERNATIONAL INC	COMMON STOCK USD.01	20,482	2,015,461
RPT REALTY	REIT USD.01	13,342	133,954
RUBIUS THERAPEUTICS INC	COMMON STOCK	6,649	1,144
RUMBLEON INC B	COMMON STOCK USD.001	1,427	9,233
RUSH ENTERPRISES INC CL B	COMMON STOCK USD.01	1,187	66,792
RUSH ENTERPRISES INC CL A	COMMON STOCK USD.01	4,594	339,506
RUSH STREET INTERACTIVE INC	COMMON STOCK USD.0001	8,760	31,448
RUTH S HOSPITALITY GROUP INC	COMMON STOCK USD.01	5,195	80,419
RXO INC	COMMON STOCK	16,029	316,985
RXSIGHT INC	COMMON STOCK USD.001	2,078	26,328
RYAN SPECIALTY HOLDINGS INC	COMMON STOCK USD.001	9,629	565,750
RYDER SYSTEM INC	COMMON STOCK USD.5	7,855	656,442
RYERSON HOLDING CORP	COMMON STOCK USD.01	2,722	82,368
RYMAN HOSPITALITY PROPERTIES	REIT USD.01	9,078	742,399
RYVYL INC	COMMON STOCK USD.001	3,318	1,522
S + T BANCORP INC	COMMON STOCK USD2.5	6,268	214,240
S+P GLOBAL INC	COMMON STOCK USD1.0	52,904	18,155,091
S+P500 EMINI FUT MAR23	XCME 20230317	6,800	(868,388)
S+W SEED CO	COMMON STOCK USD.001	4,478	6,672
SAB BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	4,741	2,797
SABRA HEALTH CARE REIT INC	REIT USD.01	36,705	456,243
SABRE CORP	COMMON STOCK USD.01	53,748	332,163
SACHEM CAPITAL CORP	REIT USD.001	5,106	16,850
SAFEGUARD SCIENTIFICS INC	COMMON STOCK USD.1	4,003	12,409
SAFEHOLD INC	REIT USD.01	2,935	115,484
SAFETY INSURANCE GROUP INC	COMMON STOCK USD.01	2,413	203,319
SAGA COMMUNICATIONS INC CL A	COMMON STOCK USD.01	873	20,603
SAGE THERAPEUTICS INC	COMMON STOCK USD.0001	8,501	324,228
SAIA INC	COMMON STOCK USD.001	4,329	907,705
SALESFORCE INC	COMMON STOCK USD.001	157,843	21,538,328

SALISBURY BANCORP INC	COMMON STOCK USD.1	1,200	37,680
SALLY BEAUTY HOLDINGS INC	COMMON STOCK USD.01	18,159	227,351
SAMSARA INC CL A	COMMON STOCK USD.0001	6,462	204,648
SANA BIOTECHNOLOGY INC	COMMON STOCK USD.0001	13,712	54,162
SANARA MEDTECH INC	COMMON STOCK USD.001	313	14,242
SANDRIDGE ENERGY INC	COMMON STOCK USD.001	4,934	84,026
SANDY SPRING BANCORP INC	COMMON STOCK USD1.0	7,212	254,079
SANGAMO THERAPEUTICS INC	COMMON STOCK USD.01	20,480	64,307
SANMINA CORP	COMMON STOCK USD.01	9,192	526,610
SARCOS TECHNOLOGY AND ROBOTI	COMMON STOCK USD.0001	9,499	5,332
SAREPTA THERAPEUTICS INC	COMMON STOCK USD.0001	14,001	1,840,166
SATSUMA PHARMACEUTICALS INC	COMMON STOCK USD.0001	5,176	4,658
SAUL CENTERS INC	REIT USD.01	1,911	77,739
SAVARA INC	COMMON STOCK USD.001	20,762	32,181
SB FINANCIAL GROUP INC	COMMON STOCK	1,231	20,632
SBA COMMUNICATIONS CORP	REIT USD.01	17,124	4,912,153
SCANSOURCE INC	COMMON STOCK	4,138	120,912
SCHLUMBERGER LTD	COMMON STOCK USD.01	224,903	12,312,011
SCHNEIDER NATIONAL INC CL B	COMMON STOCK	5,900	138,060
SCHNITZER STEEL INDS INC A	COMMON STOCK USD1.0	4,109	125,941
SCHOLAR ROCK HOLDING CORP	COMMON STOCK USD.001	4,368	62,162
SCHOLASTIC CORP	COMMON STOCK USD.01	5,155	203,416
SCHRODINGER INC	COMMON STOCK USD.01	7,735	168,867
SCHWAB (CHARLES) CORP	COMMON STOCK USD.01	242,525	20,642,248
SCIENCE 37 HOLDINGS INC	COMMON STOCK USD.0001	8,478	3,520
SCIENCE APPLICATIONS INTE	COMMON STOCK USD.0001	9,183	1,018,670
SCIPLAY CORP CLASS A	COMMON STOCK USD.001	3,810	61,265
SCOTTS MIRACLE GRO CO	COMMON STOCK USD.01	6,486	315,155
SCULPTOR CAPITAL MANAGEMENT	COMMON STOCK	2,951	25,556
SCYNEXIS INC	COMMON STOCK USD.001	4,194	6,543
SEABOARD CORP	COMMON STOCK USD1.0	38	166,109
SEACOAST BANKING CORP/FL	COMMON STOCK USD.1	9,424	350,081
SEACOR MARINE HOLDINGS INC	COMMON STOCK USD.01	3,375	30,915
SEAGATE TECHNOLOGY HOLDINGS	COMMON STOCK USD.00001	30,947	1,628,122
SEAGEN INC	COMMON STOCK USD.001	21,766	2,874,256
SEALED AIR CORP	COMMON STOCK USD.1	21,392	1,151,833
SEASPINE HOLDINGS CORP	COMMON STOCK USD.01	5,414	45,207
SEAWORLD ENTERTAINMENT INC	COMMON STOCK USD.01	6,670	356,912
SECUREWORKS CORP A	COMMON STOCK USD.01	2,042	13,048
SECURITY NATL FINL CORP CL A	COMMON STOCK USD2.0	3,143	22,944
SEELOS THERAPEUTICS INC	COMMON STOCK USD.001	17,058	11,582
SEER INC	COMMON STOCK USD.00001	5,842	33,884
SEI INVESTMENTS COMPANY	COMMON STOCK USD.01	16,968	989,234
SELECT ENERGY SERVICES INC A	COMMON STOCK USD.01	11,323	104,625
SELECT MEDICAL HOLDINGS CORP	COMMON STOCK USD.001	17,036	423,004
SELECTA BIOSCIENCES INC	COMMON STOCK USD.0001	12,323	13,925
SELECTIVE INSURANCE GROUP	COMMON STOCK USD2.0	9,672	857,036
SELECTQUOTE INC	COMMON STOCK USD.01	20,638	13,867

SELLAS LIFE SCIENCES GROUP I	COMMON STOCK USD.0001	2,568	6,060
SEMLER SCIENTIFIC INC	COMMON STOCK USD.001	811	26,763
SEMPRA ENERGY	COMMON STOCK	49,982	7,909,669
SEMRUSH HOLDINGS INC A	COMMON STOCK USD.00001	3,361	51,786
SEMTECH CORP	COMMON STOCK USD.01	10,627	304,889
SENECA FOODS CORP CL A	COMMON STOCK USD.25	1,024	62,413
SENSATA TECHNOLOGIES HOLDING	COMMON STOCK EUR.01	25,809	1,042,167
SENSEI BIOTHERAPEUTICS INC	COMMON STOCK USD.0001	1,574	2,345
SENSEONICS HOLDINGS INC	COMMON STOCK USD.001	68,115	70,158
SENSIENT TECHNOLOGIES CORP	COMMON STOCK USD.1	6,688	487,689
SENSUS HEALTHCARE INC	COMMON STOCK USD.01	2,265	16,806
SENTINELONE INC CLASS A	COMMON STOCK USD.0001	32,320	500,734
SERES THERAPEUTICS INC	COMMON STOCK USD.001	9,607	91,896
SERITAGE GROWTH PROP A REIT	REIT USD.01	—	67,445
SERVICE CORP INTERNATIONAL	COMMON STOCK USD1.0	25,055	1,732,303
SERVICE PROPERTIES TRUST	REIT USD.01	26,355	192,128
SERVICENOW INC	COMMON STOCK USD.001	31,941	12,751,177
SERVISFIRST BANCSHARES INC	COMMON STOCK USD.001	7,783	536,327
SES AI CORP	COMMON STOCK USD.0001	15,028	78,233
SESEN BIO INC	COMMON STOCK USD.001	28,619	17,443
SEVEN HILLS REALTY TRUST	REIT	2,392	21,743
SHAKE SHACK INC CLASS A	COMMON STOCK USD.01	6,154	255,576
SHARECARE INC	COMMON STOCK USD.0001	47,146	75,434
SHATTUCK LABS INC	COMMON STOCK	4,696	10,801
SHENANDOAH TELECOMMUNICATION	COMMON STOCK	8,064	128,056
SHERWIN WILLIAMS CO/THE	COMMON STOCK USD1.0	37,572	9,083,096
SHIFT TECHNOLOGIES INC	COMMON STOCK USD.0001	18,810	2,801
SHIFT4 PAYMENTS INC CLASS A	COMMON STOCK	8,795	491,904
SHOALS TECHNOLOGIES GROUP A	COMMON STOCK USD.00001	16,907	540,458
SHOCKWAVE MEDICAL INC	COMMON STOCK USD.001	5,684	1,209,809
SHOE CARNIVAL INC	COMMON STOCK USD.01	2,968	70,965
SHORE BANCSHARES INC	COMMON STOCK USD.01	2,533	44,150
SHUTTERSTOCK INC	COMMON STOCK USD.01	3,727	196,487
SHYFT GROUP INC/THE	COMMON STOCK USD.01	5,327	132,429
SI BONE INC	COMMON STOCK USD.0001	4,899	66,626
SIENTRA INC	COMMON STOCK USD.01	8,489	1,722
SIERRA BANCORP	COMMON STOCK	1,443	30,649
SIGA TECHNOLOGIES INC	COMMON STOCK USD.0001	6,771	49,835
SIGHT SCIENCES INC	COMMON STOCK USD.001	1,774	55,856
SIGNATURE BANK	COMMON STOCK USD.01	10,122	1,166,257
SIGNET JEWELERS LTD	COMMON STOCK USD.18	7,369	501,092
SIGNIFY HEALTH INC CLASS A	COMMON STOCK USD.01	4,135	310,548
SILGAN HOLDINGS INC	COMMON STOCK USD.01	12,254	692,274
SILICON LABORATORIES INC	COMMON STOCK USD.0001	5,436	737,502
SILK ROAD MEDICAL INC	COMMON STOCK USD.001	5,756	325,346
SILVERBOW RESOURCES INC	COMMON STOCK	1,970	55,712
SILVERCREST ASSET MANAGEME A	COMMON STOCK USD.01	1,715	32,191
SILVERGATE CAPITAL CORP CL A	COMMON STOCK	5,003	87,052



SIMMONS FIRST NATL CORP CL A	COMMON STOCK USD.01	20,446	441,225
SIMON PROPERTY GROUP INC	REIT USD.0001	52,316	6,228,321
SIMPLY GOOD FOODS CO/THE	COMMON STOCK USD.0001	14,035	533,751
SIMPSON MANUFACTURING CO INC	COMMON STOCK USD.01	6,953	616,453
SIMULATIONS PLUS INC	COMMON STOCK USD.001	2,679	97,971
SINCLAIR BROADCAST GROUP A	COMMON STOCK USD.01	9,125	141,529
SINGULAR GENOMICS SYSTEMS IN	COMMON STOCK USD.0001	1,830	3,678
SIO GENE THERAPIES INC	COMMON STOCK USD.00001	9,921	4,316
SIRIUS XM HOLDINGS INC	COMMON STOCK USD.001	111,693	652,287
SIRIUSPOINT LTD	COMMON STOCK USD.1	15,063	88,872
SITE CENTERS CORP	REIT USD.1	29,219	399,132
SITEONE LANDSCAPE SUPPLY INC	COMMON STOCK USD.01	7,209	845,760
SITIME CORP	COMMON STOCK USD.0001	2,501	254,152
SITIO ROYALTIES CORP A	COMMON STOCK USD.0001	10,385	299,607
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	12,269	285,254
SJW GROUP	COMMON STOCK USD.001	4,341	352,446
SKECHERS USA INC CL A	COMMON STOCK USD.001	21,884	918,034
SKILLSOFT CORP	COMMON STOCK USD.0001	10,899	14,169
SKILLZ INC	COMMON STOCK USD.0001	43,173	21,867
SKYLINE CHAMPION CORP	COMMON STOCK USD.028	8,591	442,522
SKYWATER TECHNOLOGY INC	COMMON STOCK USD.01	1,270	9,030
SKYWEST INC	COMMON STOCK	7,952	131,288
SKYWORKS SOLUTIONS INC	COMMON STOCK USD.25	25,481	2,349,423
SKYX PLATFORMS CORP	COMMON STOCK NPV	—	21,946
SL GREEN REALTY CORP	REIT USD.01	10,417	351,261
SLEEP NUMBER CORP	COMMON STOCK USD.01	3,567	92,671
SLM CORP	COMMON STOCK USD.2	39,947	663,120
SM ENERGY CO	COMMON STOCK USD.01	19,758	688,171
SMART GLOBAL HOLDINGS INC	COMMON STOCK USD.01	7,720	114,874
SMART SAND INC	COMMON STOCK USD.001	5,176	9,265
SMARTFINANCIAL INC	COMMON STOCK USD1.0	2,658	73,095
SMARTRENT INC	COMMON STOCK USD.0001	14,413	55,943
SMARTSHEET INC CLASS A	COMMON STOCK	20,832	839,628
SMILEDIRECTCLUB INC	COMMON STOCK	18,705	6,588
SMITH (A.O.) CORP	COMMON STOCK USD1.0	21,305	1,219,498
SMITH + WESSON BRANDS INC	COMMON STOCK USD.001	7,427	64,466
SMITH MICRO SOFTWARE INC	COMMON STOCK USD.001	9,414	19,769
SMITH MIDLAND CORP	COMMON STOCK USD.01	607	12,444
SNAP INC A	COMMON STOCK USD.00001	164,098	1,468,677
SNAP ON INC	COMMON STOCK USD1.0	8,439	1,928,227
SNAP ONE HOLDINGS CORP	COMMON STOCK USD.001	2,263	16,769
SNOWFLAKE INC CLASS A	COMMON STOCK	45,074	6,642,173
SOCIETAL CDMO INC	COMMON STOCK USD.01	11,521	17,166
SOFI TECHNOLOGIES INC	COMMON STOCK USD.0001	105,716	605,431
SOHO HOUSE + CO INC	COMMON STOCK USD.01	5,032	18,820
SOLAREGE TECHNOLOGIES INC	COMMON STOCK USD.0001	8,458	2,565,861
SOLARIS OILFIELD INFRAST A	COMMON STOCK USD.01	4,429	43,980
SOLARWINDS CORP	COMMON STOCK USD.001	7,719	72,250

SOLENO THERAPEUTICS INC	COMMON STOCK USD.001	776	1,536
SOLID BIOSCIENCES INC	COMMON STOCK USD.001	850	4,573
SOLID POWER INC	COMMON STOCK USD.0001	18,844	47,864
SOLO BRANDS INC CLASS A	COMMON STOCK USD.001	2,005	7,459
SOLUNA HOLDINGS INC	COMMON STOCK USD.01	2,420	653
SOMALOGIC INC	COMMON STOCK USD.0001	22,851	57,356
SONDER HOLDINGS INC	COMMON STOCK USD.0001	14,399	17,855
SONENDO INC	COMMON STOCK USD.001	—	22,660
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK USD.01	3,497	172,297
SONIDA SENIOR LIVING INC	COMMON STOCK USD.01	805	10,063
SONOCO PRODUCTS CO	COMMON STOCK	12,147	937,795
SONOS INC	COMMON STOCK USD.001	20,296	343,002
SORRENTO THERAPEUTICS INC	COMMON STOCK USD.0001	49,590	78,491
SOTERA HEALTH CO	COMMON STOCK USD.01	16,551	137,870
SOTHERLY HOTELS INC	REIT USD.01	3,225	5,837
SOUND FINANCIAL BANCORP INC	COMMON STOCK USD.01	500	20,240
SOUNDHOUND AI INC A	COMMON STOCK USD.0001	—	37,045
SOUNDTHINKING INC	COMMON STOCK	1,337	45,231
SOUTH JERSEY INDUSTRIES	COMMON STOCK USD1.25	19,922	707,829
SOUTH PLAINS FINANCIAL INC	COMMON STOCK USD1.0	2,505	68,963
SOUTHERN CO/THE	COMMON STOCK USD5.0	173,215	12,654,932
SOUTHERN FIRST BANCSHARES	COMMON STOCK USD.01	918	41,999
SOUTHERN MISSOURI BANCORP	COMMON STOCK USD.01	1,483	67,966
SOUTHSIDE BANCSHARES INC	COMMON STOCK USD1.25	2,874	179,020
SOUTHSTATE CORP	COMMON STOCK USD2.5	12,344	942,588
SOUTHWEST AIRLINES CO	COMMON STOCK USD1.0	95,571	3,258,283
SOUTHWEST GAS HOLDINGS INC	COMMON STOCK USD1.0	10,653	659,208
SOUTHWESTERN ENERGY CO	COMMON STOCK USD.01	180,219	1,054,281
SOVOS BRANDS INC	COMMON STOCK USD.001	3,948	98,340
SP PLUS CORP	COMMON STOCK USD.001	4,098	142,283
SPARTANNASH CO	COMMON STOCK	6,035	182,498
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK USD.01	6,619	403,229
SPECTRUM PHARMACEUTICALS INC	COMMON STOCK USD.001	26,745	9,856
SPERO THERAPEUTICS INC	COMMON STOCK USD.001	4,305	7,448
SPIRE GLOBAL INC	COMMON STOCK	16,655	15,989
SPIRE INC	COMMON STOCK USD1.0	8,366	576,083
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK USD.01	15,209	506,431
SPIRIT AIRLINES INC	COMMON STOCK USD.0001	18,318	356,835
SPIRIT REALTY CAPITAL INC	REIT USD.05	20,640	880,061
SPLUNK INC	COMMON STOCK USD.001	23,648	2,087,512
SPOK HOLDINGS INC	COMMON STOCK USD.0001	3,882	31,794
SPORTSMAN S WAREHOUSE HOLDIN	COMMON STOCK USD.01	7,136	67,150
SPRINGWORKS THERAPEUTICS INC	COMMON STOCK USD.0001	4,272	196,956
SPRINKLR INC A	COMMON STOCK USD.00003	8,817	72,035
SPROUT SOCIAL INC CLASS A	COMMON STOCK USD.0001	7,364	438,356
SPROUTS FARMERS MARKET INC	COMMON STOCK USD.001	18,048	584,214
SPRUCE POWER HOLDING CORP	COMMON STOCK USD.0001	16,937	15,567
SPS COMMERCE INC	COMMON STOCK USD.001	5,840	750,031

SPX TECHNOLOGIES INC	COMMON STOCK USD.01	7,353	482,724
SQUARESPACE INC CLASS A	COMMON STOCK USD.0001	4,640	151,648
SQZ BIOTECHNOLOGIES CO	COMMON STOCK USD.001	3,140	2,324
SRAX INC	COMMON STOCK	4,557	6,972
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK USD.01	35,631	1,854,950
ST JOE CO/THE	COMMON STOCK	5,296	204,690
STAAR SURGICAL CO	COMMON STOCK USD.01	7,715	374,486
STAG INDUSTRIAL INC	REIT USD.01	28,729	928,234
STAGWELL INC	COMMON STOCK USD.00001	12,379	99,860
STANDARD BIOTOOLS INC	COMMON STOCK USD.001	12,131	14,193
STANDARD MOTOR PRODS	COMMON STOCK USD2.0	3,122	108,646
STANDEX INTERNATIONAL CORP	COMMON STOCK USD1.5	1,887	193,248
STANLEY BLACK + DECKER INC	COMMON STOCK USD2.5	24,278	1,823,763
STARBUCKS CORP	COMMON STOCK USD.001	182,063	18,457,459
STARTEK INC	COMMON STOCK USD.01	2,519	9,446
STARWOOD PROPERTY TRUST INC	REIT USD.01	49,818	913,164
* STATE STREET CORP	COMMON STOCK USD1.0	58,955	4,611,926
STEEL DYNAMICS INC	COMMON STOCK USD.005	27,632	2,699,646
STEELCASE INC CL A	COMMON STOCK	17,449	123,364
STELLAR BANCORP INC	COMMON STOCK USD.01	6,859	202,066
STEM INC	COMMON STOCK USD.0001	20,359	209,731
STEPAN CO	COMMON STOCK USD1.0	3,498	372,397
STEPSTONE GROUP INC CLASS A	COMMON STOCK USD.001	7,748	195,095
STEREOTAXIS INC	COMMON STOCK USD.001	7,674	15,885
STERICYCLE INC	COMMON STOCK USD.01	14,760	736,376
STERIS PLC	COMMON STOCK USD75.0	16,060	3,003,060
STERLING BANCORP INC/MI	COMMON STOCK	3,405	20,736
STERLING CHECK CORP	COMMON STOCK USD.01	2,375	63,045
STERLING INFRASTRUCTURE INC	COMMON STOCK USD.01	4,652	152,586
STEVEN MADDEN LTD	COMMON STOCK USD.0001	12,103	386,812
STEWART INFORMATION SERVICES	COMMON STOCK USD1.0	4,369	186,687
STIFEL FINANCIAL CORP	COMMON STOCK USD.15	17,026	993,808
STITCH FIX INC CLASS A	COMMON STOCK USD.00002	13,455	41,845
STOCK YARDS BANCORP INC	COMMON STOCK	4,008	325,422
STOKE THERAPEUTICS INC	COMMON STOCK	3,383	31,225
STONERIDGE INC	COMMON STOCK	4,931	106,312
STONEX GROUP INC	COMMON STOCK USD.01	2,075	245,399
STORE CAPITAL CORP	REIT USD.01	39,449	1,341,685
STRATEGIC EDUCATION INC	COMMON STOCK USD.01	3,799	297,538
STRATTEC SECURITY CORP	COMMON STOCK USD.01	540	11,097
STRATUS PROPERTIES INC	COMMON STOCK USD.01	909	17,535
STRIDE INC	COMMON STOCK USD.0001	7,057	220,743
STRONGHOLD DIGITAL MINING A	COMMON STOCK USD.0001	1,600	767
STRYKER CORP	COMMON STOCK USD.1	53,639	13,407,590
STURM RUGER + CO INC	COMMON STOCK USD1.0	1,793	111,011
SUMMIT FINANCIAL GROUP INC	COMMON STOCK USD2.5	333	28,202
SUMMIT HOTEL PROPERTIES INC	REIT	16,734	120,819
SUMMIT MATERIALS INC CL A	COMMON STOCK USD.01	19,400	550,774

SUMMIT STATE BANK	COMMON STOCK	1,390	21,962
SUMMIT THERAPEUTICS INC	COMMON STOCK	—	21,688
SUMO LOGIC INC	COMMON STOCK USD.0001	14,228	148,467
SUN COMMUNITIES INC	REIT USD.01	18,659	2,897,041
SUN COUNTRY AIRLINES HOLDING	COMMON STOCK USD.001	4,757	75,446
SUNCOKE ENERGY INC	COMMON STOCK USD.01	12,538	108,203
SUNLIGHT FINANCIAL HOLDINGS	COMMON STOCK USD.0001	6,511	8,399
SUNNOVA ENERGY INTERNATIONAL	COMMON STOCK USD.001	14,672	289,460
SUNPOWER CORP	COMMON STOCK USD.001	12,853	251,575
SUNRUN INC	COMMON STOCK USD.0001	33,336	824,753
SUNSTONE HOTEL INVESTORS INC	REIT USD.01	34,704	335,241
SUNWORKS INC	COMMON STOCK USD.001	4,563	7,210
SUPER LEAGUE GAMING INC	COMMON STOCK USD.001	4,098	1,393
SUPER MICRO COMPUTER INC	COMMON STOCK USD.001	7,242	594,568
SUPERIOR GROUP OF COS INC	COMMON STOCK	1,455	14,637
SUPERIOR INDUSTRIES INTL	COMMON STOCK	3,723	15,711
SUPERNUS PHARMACEUTICALS INC	COMMON STOCK USD.001	8,276	295,205
SURFACE ONCOLOGY INC	COMMON STOCK USD.0001	5,371	4,404
SURGALIGN HOLDINGS INC	COMMON STOCK USD.001	1,092	2,140
SURGERY PARTNERS INC	COMMON STOCK USD.01	5,782	283,682
SURMODICS INC	COMMON STOCK USD.05	2,483	84,720
SURROZEN INC	COMMON STOCK USD.0001	3,632	2,113
SUTRO BIOPHARMA INC	COMMON STOCK USD.001	7,382	80,661
SVB FINANCIAL GROUP	COMMON STOCK USD.001	9,435	2,194,385
SWEETGREEN INC CLASS A	COMMON STOCK USD.001	2,246	105,830
SYLVAMO CORP	COMMON STOCK USD1.0	5,889	286,147
SYMBOTIC INC	COMMON STOCK USD.0001	—	22,691
SYNAPTICS INC	COMMON STOCK USD.001	6,427	611,593
SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK USD.0001	8,589	5,309
SYNCHRONY FINANCIAL	COMMON STOCK USD.001	76,764	2,522,465
SYNDAX PHARMACEUTICALS INC	COMMON STOCK USD.0001	8,560	263,667
SYNEOS HEALTH INC	COMMON STOCK USD.01	17,535	643,184
SYNLOGIC INC	COMMON STOCK USD.001	9,209	6,999
SYNOPSIS INC	COMMON STOCK USD.01	24,327	7,927,014
SYNOVUS FINANCIAL CORP	COMMON STOCK USD1.0	23,347	876,680
SYROS PHARMACEUTICALS INC	COMMON STOCK USD.001	1,011	3,629
SYSCO CORP	COMMON STOCK USD1.0	81,250	6,265,079
SYSTEM1 INC	COMMON STOCK USD.0001	3,225	15,125
T MOBILE US INC	COMMON STOCK USD.0001	95,643	13,586,023
T ROWE PRICE GROUP INC	COMMON STOCK USD.2	36,237	3,952,007
T2 BIOSYSTEMS INC	COMMON STOCK USD.001	943	1,339
TABULA RASA HEALTHCARE INC	COMMON STOCK USD.0001	3,674	18,186
TACTILE SYSTEMS TECHNOLOGY I	COMMON STOCK USD.001	3,270	37,540
TAKE TWO INTERACTIVE SOFTWRE	COMMON STOCK USD.01	24,941	2,669,999
TALARIS THERAPEUTICS INC	COMMON STOCK USD.0001	1,748	1,783
TALIS BIOMEDICAL CORP	COMMON STOCK USD.0001	2,543	1,132
TALKSPACE INC	COMMON STOCK USD.0001	15,870	9,685
TALOS ENERGY INC	COMMON STOCK	6,059	180,483

TANDEM DIABETES CARE INC	COMMON STOCK	10,224	459,569
TANGER FACTORY OUTLET CENTER	REIT USD.01	16,232	291,202
TANGO THERAPEUTICS INC	COMMON STOCK USD.0001	10,567	76,611
TAPESTRY INC	COMMON STOCK USD.01	40,352	1,536,604
TARGA RESOURCES CORP	COMMON STOCK USD.001	35,971	2,673,270
TARGET CORP	COMMON STOCK USD.0833	73,578	11,100,203
TARGET HOSPITALITY CORP	COMMON STOCK USD.0001	3,144	47,600
TARSUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	1,004	57,240
TASKUS INC A	COMMON STOCK USD.01	4,484	75,780
TATTOOED CHEF INC	COMMON STOCK USD.0001	6,911	8,501
TAYLOR MORRISON HOME CORP	COMMON STOCK USD.00001	19,601	594,890
TAYSHA GENE THERAPIES INC	COMMON STOCK	3,859	8,721
TD SYNnex CORP	COMMON STOCK USD.001	6,792	643,270
TE CONNECTIVITY LTD	COMMON STOCK CHF.57	51,173	5,909,101
TECHNIPFMC PLC	COMMON STOCK USD1.0	69,129	869,501
TECHTARGET	COMMON STOCK USD.001	2,903	185,187
TECNOGLASS INC	COMMON STOCK USD.0001	3,438	105,787
TEGNA INC	COMMON STOCK USD1.0	36,220	767,502
TEJON RANCH CO	COMMON STOCK USD.5	3,656	68,879
TELA BIO INC	COMMON STOCK USD.001	1,367	15,721
TELADOC HEALTH INC	COMMON STOCK USD.001	26,072	616,603
TELEDYNE TECHNOLOGIES INC	COMMON STOCK USD.01	7,509	3,042,915
TELEFLEX INC	COMMON STOCK USD1.0	7,594	1,895,690
TELEPHONE AND DATA SYSTEMS	COMMON STOCK USD.01	16,042	168,281
TELLURIAN INC	COMMON STOCK USD.01	63,384	141,481
TELOS CORPORATION	COMMON STOCK USD.001	8,757	44,573
TEMPUR SEALY INTERNATIONAL I	COMMON STOCK USD.01	28,028	962,201
TENABLE HOLDINGS INC	COMMON STOCK USD.01	14,905	694,528
TENAX THERAPEUTICS INC	COMMON STOCK USD.0001	1,091	121
TENAYA THERAPEUTICS INC	COMMON STOCK USD.0001	2,121	4,263
TENET HEALTHCARE CORP	COMMON STOCK USD.05	17,253	841,774
TENNANT CO	COMMON STOCK USD.375	3,116	191,852
TERADATA CORP	COMMON STOCK USD.01	17,737	597,027
TERADYNE INC	COMMON STOCK USD.125	24,972	2,207,510
TERAWULF INC	COMMON STOCK	5,407	3,599
TEREX CORP	COMMON STOCK USD.01	11,186	477,866
TERNS PHARMACEUTICALS INC	COMMON STOCK USD.0001	—	33,602
TERRENO REALTY CORP	REIT USD.01	10,578	618,632
TERRITORIAL BANCORP INC	COMMON STOCK USD.01	1,289	30,949
TESLA INC	COMMON STOCK USD.001	426,641	53,699,232
TESSCO TECHNOLOGIES INC	COMMON STOCK USD.01	1,599	7,707
TETRA TECH INC	COMMON STOCK USD.01	8,753	1,270,848
TETRA TECHNOLOGIES INC	COMMON STOCK USD.01	19,953	69,037
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK USD.01	8,181	493,396
TEXAS INSTRUMENTS INC	COMMON STOCK USD1.0	145,196	24,369,294
TEXAS PACIFIC LAND CORP	COMMON STOCK USD.01	1,000	2,344,230
TEXAS ROADHOUSE INC	COMMON STOCK USD.001	10,629	966,708
TEXTRON INC	COMMON STOCK USD.125	33,849	2,396,509

TFF PHARMACEUTICALS INC	COMMON STOCK USD.001	2,751	2,889
TFS FINANCIAL CORP	COMMON STOCK USD.01	7,886	113,637
TG THERAPEUTICS INC	COMMON STOCK USD.001	20,510	268,659
THE CIGNA GROUP	COMMON STOCK USD.01	48,448	16,450,371
THERAVANCE BIOPHARMA INC	COMMON STOCK USD.00001	9,053	101,575
THERMO FISHER SCIENTIFIC INC	COMMON STOCK USD1.0	62,245	35,103,738
THERMON GROUP HOLDINGS INC	COMMON STOCK USD.001	5,070	101,806
THESEUS PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,340	11,653
THIRD COAST BANCSHARES INC	COMMON STOCK USD1.0	915	38,982
THOR INDUSTRIES INC	COMMON STOCK USD.1	8,866	669,294
THOUGHTWORKS HOLDING INC	COMMON STOCK USD.001	5,834	119,584
THREDUP INC CLASS A	COMMON STOCK USD.0001	8,541	11,189
THRYV HOLDINGS INC	COMMON STOCK	2,776	75,547
TIDEWATER INC	COMMON STOCK	7,016	295,392
TILE SHOP HLDGS INC	COMMON STOCK USD.0001	5,881	25,759
TILLY S INC CLASS A SHRS	COMMON STOCK USD.001	3,937	35,630
TIMBERLAND BANCORP INC	COMMON STOCK USD.01	1,005	34,301
TIMKEN CO	COMMON STOCK	11,035	779,843
TIMKENSTEEL CORP	COMMON STOCK	7,115	129,280
TINGO GROUP INC	COMMON STOCK USD.001	14,706	12,206
TIPTREE INC	COMMON STOCK USD.001	3,134	43,375
TITAN INTERNATIONAL INC	COMMON STOCK	8,357	128,029
TITAN MACHINERY INC	COMMON STOCK USD.00001	2,817	111,919
TJX COMPANIES INC	COMMON STOCK USD1.0	186,612	14,933,917
TOAST INC CLASS A	COMMON STOCK USD.000001	48,013	901,739
TOBIRA THERAPEUTICS IN	COMMON STOCK	1,122	15,416
TOLL BROTHERS INC	COMMON STOCK USD.01	18,224	909,742
TOMPKINS FINANCIAL CORP	COMMON STOCK USD.1	1,832	142,127
TONIX PHARMACEUTICALS HOLDIN	COMMON STOCK USD.001	1,836	716
TOOTSIE ROLL INDS	COMMON STOCK USD.694	2,818	119,962
TOPBUILD CORP	COMMON STOCK	5,286	827,206
TOPGOLF CALLAWAY BRANDS CORP	COMMON STOCK USD.01	19,063	410,072
TORO CO	COMMON STOCK USD1.0	17,128	1,938,890
TORRID HOLDINGS INC	COMMON STOCK USD.01	1,832	5,423
TOWNE BANK	COMMON STOCK USD1.667	10,379	320,088
TOWNSQUARE MEDIA INC CL A	COMMON STOCK USD.01	1,997	14,478
TPG INC	COMMON STOCK	5,738	226,487
TPG RE FINANCE TRUST INC	REIT USD.001	10,401	70,623
TPI COMPOSITES INC	COMMON STOCK USD.01	6,293	63,811
TRACTOR SUPPLY COMPANY	COMMON STOCK USD.008	17,918	4,031,012
TRADE DESK INC/THE CLASS A	COMMON STOCK USD.000001	70,238	3,238,435
TRADEWEB MARKETS INC CLASS A	COMMON STOCK USD.01	17,090	1,187,573
TRAEGER INC	COMMON STOCK	3,927	33,654
TRANE TECHNOLOGIES PLC	COMMON STOCK USD1.0	36,880	6,232,778
TRANSACT TECHNOLOGIES INC	COMMON STOCK USD.01	1,996	12,415
TRANSCAT INC	COMMON STOCK USD.5	1,248	88,446
TRANSDIGM GROUP INC	COMMON STOCK USD.01	8,174	5,272,690
TRANSMEDICS GROUP INC	COMMON STOCK	4,212	315,513

TRANSOCEAN LTD	COMMON STOCK CHF.1	97,182	491,969
TRANSUNION	COMMON STOCK USD.01	31,064	1,762,882
TRAVEL LEISURE CO	COMMON STOCK USD.01	14,155	515,242
TRAVELCENTERS OF AMERICA INC	COMMON STOCK USD.00001	1,807	80,917
TRAVELERS COS INC/THE	COMMON STOCK NPV	37,808	7,107,371
TRAVELZOO	COMMON STOCK USD.01	1,807	8,041
TRAVERE THERAPEUTICS INC	COMMON STOCK USD.0001	8,060	203,154
TREACE MEDICAL CONCEPTS INC	COMMON STOCK USD.001	2,071	118,889
TREAN INSURANCE GROUP INC	COMMON STOCK	3,045	18,270
TREDEGAR CORP	COMMON STOCK	4,604	47,053
TREEHOUSE FOODS INC	COMMON STOCK USD.01	9,155	452,074
TREVENA INC	COMMON STOCK USD.001	1,009	1,443
TREVI THERAPEUTICS INC	COMMON STOCK	—	21,258
TREX COMPANY INC	COMMON STOCK USD.01	18,738	793,180
TRI POINTE HOMES INC	COMMON STOCK USD.01	17,983	334,304
TRICIDA INC	COMMON STOCK	4,986	762
TRICO BANCSHARES	COMMON STOCK	4,303	280,603
TRIMAS CORP	COMMON STOCK USD.01	7,296	202,391
TRIMBLE INC	COMMON STOCK USD.001	39,276	2,016,132
TRINET GROUP INC	COMMON STOCK USD.000025	6,145	416,631
TRINITY INDUSTRIES INC	COMMON STOCK USD.01	13,635	403,187
TRINITY PLACE HOLDINGS INC	COMMON STOCK USD.01	10,076	7,455
TRINSEO PLC	COMMON STOCK	6,208	140,984
TRIPADVISOR INC	COMMON STOCK USD.001	16,541	297,407
TRITON INTERNATIONAL LTD	COMMON STOCK USD.01	9,809	674,663
TRIUMPH FINANCIAL INC	COMMON STOCK USD.01	3,755	183,507
TRIUMPH GROUP INC	COMMON STOCK USD.001	10,772	113,321
TRONOX HOLDINGS PLC	COMMON STOCK USD.01	19,040	261,038
TRUEBLUE INC	COMMON STOCK	5,844	114,426
TRUECAR INC	COMMON STOCK USD.0001	16,641	41,769
TRUIST FINANCIAL CORP	COMMON STOCK USD5.0	211,993	9,251,156
TRUPANION INC	COMMON STOCK USD.00001	5,510	261,890
TRUSTCO BANK CORP NY	COMMON STOCK USD1.0	3,210	120,664
TRUSTMARK CORP	COMMON STOCK	10,073	351,648
TTEC HOLDINGS INC	COMMON STOCK USD.01	2,960	130,625
TTM TECHNOLOGIES	COMMON STOCK USD.001	16,700	251,836
TUCOWS INC CLASS A	COMMON STOCK	1,617	54,849
TUESDAY MORNING CORP	COMMON STOCK USD.01	312	214
TUPPERWARE BRANDS CORP	COMMON STOCK USD.01	8,607	35,633
TURNING POINT BRANDS INC	COMMON STOCK USD.01	2,587	55,957
TURTLE BEACH CORP	COMMON STOCK	2,742	19,660
TUSIMPLE HOLDINGS INC A	COMMON STOCK USD.0001	5,711	40,574
TUTOR PERINI CORP	COMMON STOCK USD1.0	6,718	50,721
TWILIO INC A	COMMON STOCK USD.001	27,384	1,389,683
TWIN DISC INC	COMMON STOCK	1,592	15,474
TWIST BIOSCIENCE CORP	COMMON STOCK USD.00001	8,737	208,028
TWO HARBORS INVESTMENT CORP	REIT CNY1.0	13,649	215,245
TYLER TECHNOLOGIES INC	COMMON STOCK USD.01	6,552	2,176,913



TYRA BIOSCIENCES INC	COMMON STOCK USD.0001	1,774	13,482
TYSON FOODS INC CL A	COMMON STOCK USD.1	46,202	2,894,750
U HAUL HOLDING CO	COMMON STOCK USD.25	1,562	94,017
U HAUL HOLDING CO NON VOTING	COMMON STOCK	14,058	772,909
U.S. GLOBAL INVESTORS INC A	COMMON STOCK USD.025	3,018	8,722
U.S. PHYSICAL THERAPY INC	COMMON STOCK USD.01	2,088	169,191
UBER TECHNOLOGIES INC	COMMON STOCK USD.00001	315,442	8,013,580
UBIQUITI INC	COMMON STOCK USD.001	631	199,951
UDEMY INC	COMMON STOCK USD.00001	2,386	115,924
UDR INC	REIT USD.01	48,242	1,926,511
UFP INDUSTRIES INC	COMMON STOCK	9,727	770,865
UFP TECHNOLOGIES INC	COMMON STOCK USD.01	1,153	135,927
UGI CORP	COMMON STOCK	34,066	1,262,827
UIPATH INC CLASS A	COMMON STOCK USD.00001	43,594	724,427
ULTA BEAUTY INC	COMMON STOCK	8,274	3,881,085
ULTRA CLEAN HOLDINGS INC	COMMON STOCK USD.001	7,340	243,321
ULTRAGENYX PHARMACEUTICAL IN	COMMON STOCK USD.001	10,947	544,241
ULTRALIFE CORP	COMMON STOCK USD.1	2,596	10,021
UMB FINANCIAL CORP	COMMON STOCK USD1.0	6,891	575,536
UMH PROPERTIES INC	REIT USD.1	7,679	123,632
UMPQUA HOLDINGS CORP	COMMON STOCK	34,948	623,822
UNDER ARMOUR INC CLASS A	COMMON STOCK USD.000333	23,598	260,081
UNDER ARMOUR INC CLASS C	COMMON STOCK USD.000333	34,735	309,836
UNIFI INC	COMMON STOCK USD.1	2,509	21,602
UNIFIRST CORP/MA	COMMON STOCK USD.1	2,403	463,755
UNION BANKSHARES INC /VT	COMMON STOCK USD2.0	633	14,819
UNION PACIFIC CORP	COMMON STOCK USD2.5	99,240	20,653,163
UNIQUE NV	COMMON STOCK EUR.05	5,703	151,960
UNISYS CORP	COMMON STOCK USD.01	10,757	54,968
UNITED AIRLINES HOLDINGS INC	COMMON STOCK USD.01	52,185	1,986,226
UNITED BANCORP INC/OHIO	COMMON STOCK USD1.0	1,366	20,189
UNITED BANKSHARES INC	COMMON STOCK USD2.5	22,118	895,558
UNITED COMMUNITY BANKS/GA	COMMON STOCK USD1.0	16,740	565,812
UNITED FIRE GROUP INC	COMMON STOCK USD.001	3,517	96,225
UNITED INSURANCE HOLDINGS CO	COMMON STOCK USD.0001	4,269	4,525
UNITED NATURAL FOODS INC	COMMON STOCK USD.01	9,680	374,713
UNITED PARCEL SERVICE CL B	COMMON STOCK USD.01	115,893	20,546,676
UNITED RENTALS INC	COMMON STOCK USD.01	11,200	3,980,704
UNITED SECURITY BANCSHARE/CA	COMMON STOCK	2,977	21,762
UNITED STATES LIME + MINERAL	COMMON STOCK USD.1	323	45,465
UNITED STATES STEEL CORP	COMMON STOCK USD1.0	38,295	959,290
UNITED THERAPEUTICS CORP	COMMON STOCK USD.01	7,311	2,060,925
UNITEDHEALTH GROUP INC	COMMON STOCK USD.01	148,512	80,487,693
UNITI GROUP INC	REIT USD.0001	38,720	214,122
UNITIL CORP	COMMON STOCK	2,740	140,726
UNITY BANCORP INC	COMMON STOCK	—	19,133
UNITY SOFTWARE INC	COMMON STOCK USD.000005	38,774	1,128,563
UNIVAR SOLUTIONS INC	COMMON STOCK USD.01	27,634	878,761

UNIVERSAL CORP/VA	COMMON STOCK	3,992	210,818
UNIVERSAL DISPLAY CORP	COMMON STOCK USD.01	6,896	766,652
UNIVERSAL ELECTRONICS INC	COMMON STOCK USD.01	2,524	52,524
UNIVERSAL HEALTH RLTY INCOME	REIT USD.01	2,259	107,822
UNIVERSAL HEALTH SERVICES B	COMMON STOCK USD.01	10,811	1,523,162
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK USD.01	4,089	43,303
UNIVERSAL LOGISTICS HOLDINGS	COMMON STOCK	886	29,628
UNIVERSAL STAINLESS + ALLOY	COMMON STOCK USD.001	1,876	13,451
UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK USD.0001	5,356	35,992
UNIVEST FINANCIAL CORP	COMMON STOCK USD5.0	4,914	128,403
UNUM GROUP	COMMON STOCK USD.1	29,903	1,226,920
UPBOUND GROUP INC	COMMON STOCK USD.01	9,865	222,456
UPHEALTH INC	COMMON STOCK USD.0001	1,211	1,974
UPLAND SOFTWARE INC	COMMON STOCK USD.0001	4,424	31,543
UPSTART HOLDINGS INC	COMMON STOCK USD.0001	7,874	146,406
UPWORK INC	COMMON STOCK USD.0001	19,621	204,843
URANIUM ENERGY CORP	COMMON STOCK USD.001	43,015	228,242
URBAN EDGE PROPERTIES	REIT USD.01	17,803	250,844
URBAN GRO INC	COMMON STOCK USD.001	1,695	4,610
URBAN ONE INC	COMMON STOCK USD.001	5,061	19,029
URBAN OUTFITTERS INC	COMMON STOCK USD.0001	10,875	259,369
URSTADT BIDDLE CLASS A	REIT USD.01	4,482	84,934
URSTADT BIDDLE PROPERTIES	REIT USD.01	482	8,777
US BANCORP	COMMON STOCK USD.01	215,773	9,558,143
US CELLULAR CORP	COMMON STOCK USD1.0	1,960	40,866
US DOLLAR		2,665,720	2,665,720
US FOODS HOLDING CORP	COMMON STOCK USD.01	32,488	1,105,242
US SILICA HOLDINGS INC	COMMON STOCK USD.01	16,559	206,988
US XPRESS ENTERPRISES INC A	COMMON STOCK USD.01	3,178	5,752
USANA HEALTH SCIENCES INC	COMMON STOCK USD.001	1,886	100,335
USCB FINANCIAL HOLDINGS INC	COMMON STOCK	1,773	21,631
USIO INC	COMMON STOCK USD.001	3,489	5,582
UTAH MEDICAL PRODUCTS INC	COMMON STOCK USD.01	440	44,233
UTZ BRANDS INC	COMMON STOCK USD.0001	10,376	164,563
UWM HOLDINGS CORP	COMMON STOCK USD.0001	15,361	50,845
V2X INC	COMMON STOCK USD.01	2,118	87,452
VAALCO ENERGY INC	COMMON STOCK USD.1	7,283	67,429
VACASA INC CL A	COMMON STOCK USD.00001	16,091	20,275
VAIL RESORTS INC	COMMON STOCK USD.01	6,600	1,573,110
VALARIS LTD	COMMON STOCK USD.01	9,542	645,230
VALERO ENERGY CORP	COMMON STOCK USD.01	62,716	7,956,152
VALHI INC	COMMON STOCK USD.01	407	8,954
VALLEY NATIONAL BANCORP	COMMON STOCK	68,208	771,432
VALMONT INDUSTRIES	COMMON STOCK USD1.0	3,491	1,154,369
VALVOLINE INC	COMMON STOCK USD.01	28,032	915,245
VANDA PHARMACEUTICALS INC	COMMON STOCK USD.001	8,122	60,022
VAPOTHERM INC	COMMON STOCK USD.001	3,535	9,545
VAREX IMAGING CORP	COMMON STOCK USD.01	5,982	121,435

VARONIS SYSTEMS INC	COMMON STOCK USD.001	17,294	414,018
VAXART INC	COMMON STOCK USD.0001	19,821	19,046
VAXCYTE INC	COMMON STOCK USD.001	5,211	489,630
VBI VACCINES INC	COMMON STOCK	41,863	16,373
VECTOR GROUP LTD	COMMON STOCK USD.1	20,101	238,398
VEECO INSTRUMENTS INC	COMMON STOCK USD.01	8,237	153,043
VEEVA SYSTEMS INC CLASS A	COMMON STOCK USD.00001	22,574	3,691,407
VELO3D INC	COMMON STOCK USD.0001	9,846	17,624
VELOCITY FINANCIAL INC	COMMON STOCK	3,995	38,552
VELOCITYNE LIDAR INC	COMMON STOCK USD.0001	16,416	33,032
VENTAS INC	REIT USD.25	64,914	2,924,376
VENTYX BIOSCIENCES INC	COMMON STOCK USD.0001	1,702	147,628
VERA BRADLEY INC	COMMON STOCK	3,563	16,140
VERA THERAPEUTICS INC	COMMON STOCK USD.001	1,132	52,868
VERACYTE INC	COMMON STOCK USD.001	11,553	274,153
VERADIGM INC	COMMON STOCK USD.01	19,662	346,838
VERASTEM INC	COMMON STOCK USD.0001	25,767	10,371
VERB TECHNOLOGY CO INC	COMMON STOCK	8,835	1,450
VERICEL CORP	COMMON STOCK	7,727	203,529
VERINT SYSTEMS INC	COMMON STOCK USD.001	10,563	383,226
VERIS RESIDENTIAL INC	REIT USD.01	13,251	211,088
VERISIGN INC	COMMON STOCK USD.001	14,858	3,052,428
VERISK ANALYTICS INC	COMMON STOCK USD.001	24,917	4,466,426
VERITEX HOLDINGS INC	COMMON STOCK USD.01	7,876	221,158
VERITIV CORP	COMMON STOCK USD.01	2,327	283,219
VERITONE INC	COMMON STOCK USD.001	5,325	28,223
VERIZON COMMUNICATIONS INC	COMMON STOCK USD.1	667,120	26,922,843
VERRA MOBILITY CORP	COMMON STOCK USD.0001	21,242	293,777
VERRICA PHARMACEUTICALS INC	COMMON STOCK USD.0001	2,535	6,971
VERTEX ENERGY INC	COMMON STOCK USD.001	8,422	52,216
VERTEX INC CLASS A	COMMON STOCK USD.001	4,184	83,930
VERTEX PHARMACEUTICALS INC	COMMON STOCK USD.01	40,756	12,029,422
VERTIV HOLDINGS CO	COMMON STOCK USD.0001	49,961	682,467
VERU INC	COMMON STOCK USD.01	9,481	50,060
VERVE THERAPEUTICS INC	COMMON STOCK USD.001	2,392	133,371
VF CORP	COMMON STOCK	52,282	1,443,506
VIA RENEWABLES INC	COMMON STOCK USD.01	1,611	8,232
VIAD CORP	COMMON STOCK USD1.5	3,066	74,780
VIA TECHNOLOGY INC A	COMMON STOCK USD.001	1,768	7,107
VIASAT INC	COMMON STOCK USD.0001	12,260	388,029
VIATRIS INC	COMMON STOCK	195,646	2,177,540
VIAVI SOLUTIONS INC	COMMON STOCK USD.001	36,942	388,260
VICARIOUS SURGICAL INC	COMMON STOCK USD.0001	7,247	14,639
VICI PROPERTIES INC	REIT USD.01	153,538	5,042,676
VICOR CORP	COMMON STOCK USD.01	3,477	186,889
VICTORIA S SECRET + CO	COMMON STOCK USD.01	11,752	449,113
VICTORY CAPITAL HOLDING A	COMMON STOCK USD.01	3,856	103,456
VIEW INC	COMMON STOCK USD.0001	6,383	6,159

VIEWRAY INC	COMMON STOCK USD.001	24,373	109,191
VIGIL NEUROSCIENCE INC	COMMON STOCK USD.0001	374	4,675
VIKING THERAPEUTICS INC	COMMON STOCK USD.00001	11,222	105,487
VIMEO INC	COMMON STOCK USD.01	24,338	83,479
VINCE HOLDING CORP	COMMON STOCK USD.001	808	6,327
VINCERX PHARMA INC	COMMON STOCK USD.0001	1,743	1,778
VINCO VENTURES INC	COMMON STOCK USD.001	17,725	8,224
VINTAGE WINE ESTATES INC	COMMON STOCK	5,101	16,629
VIR BIOTECHNOLOGY INC	COMMON STOCK	11,566	312,983
VIRACTA THERAPEUTICS INC	COMMON STOCK USD.0001	3,299	4,817
VIRGIN GALACTIC HOLDINGS INC	COMMON STOCK USD.0001	27,790	148,598
VIRGINIA NATIONAL BANKSHARES	COMMON STOCK USD2.5	1,035	37,943
VIRIDIAN THERAPEUTICS INC	COMMON STOCK USD.01	3,359	191,596
VIRNETX HOLDING CORP	COMMON STOCK USD.0001	11,327	14,725
VIRTRA INC	COMMON STOCK USD.005	2,525	11,817
VIRTU FINANCIAL INC CLASS A	COMMON STOCK USD.00001	13,019	306,543
VIRTUS INVESTMENT PARTNERS	COMMON STOCK USD.01	1,185	226,856
VISA INC CLASS A SHARES	COMMON STOCK USD.0001	259,580	55,176,914
VISHAY INTERTECHNOLOGY INC	COMMON STOCK USD.1	21,844	471,175
VISHAY PRECISION GROUP	COMMON STOCK	1,796	69,415
VISLINK TECHNOLOGIES INC	COMMON STOCK USD.0001	8,514	4,768
VISTA OUTDOOR INC	COMMON STOCK USD.01	9,367	228,274
VISTAGEN THERAPEUTICS INC	COMMON STOCK USD.001	27,504	2,833
VISTEON CORP	COMMON STOCK	4,583	599,594
VISTRA CORP	COMMON STOCK USD.01	62,431	1,448,399
VITA COCO CO INC/THE	COMMON STOCK USD.01	3,078	42,538
VITAL ENERGY INC	COMMON STOCK USD.01	2,268	116,621
VITAL FARMS INC	COMMON STOCK USD.0001	4,068	60,695
VIVID SEATS INC CLASS A	COMMON STOCK USD.0001	3,710	27,083
VIVINT SMART HOME INC	COMMON STOCK	7,361	87,596
VIVOS THERAPEUTICS INC	COMMON STOCK USD.0001	4,817	1,936
VIZIO HOLDING CORP A	COMMON STOCK USD.0001	5,925	63,918
VMWARE INC CLASS A W/I	COMMON STOCK USD.01	31,915	4,138,858
VOLITIONRX LTD	COMMON STOCK USD.001	6,300	15,309
VOLTA INC	COMMON STOCK USD.0001	19,673	6,992
VONTIER CORP	COMMON STOCK USD.0001	27,889	539,094
VOR BIOPHARMA INC	COMMON STOCK USD.0001	1,825	12,136
VORNADO REALTY TRUST	REIT USD.04	25,718	535,192
VOXX INTERNATIONAL CORP	COMMON STOCK USD.01	2,266	18,989
* VOYA FINANCIAL INC	COMMON STOCK USD.01	15,596	958,998
VOYAGER THERAPEUTICS INC	COMMON STOCK USD.001	4,783	29,176
VROOM INC	COMMON STOCK	21,125	21,548
VSE CORP	COMMON STOCK USD.05	1,713	80,305
VULCAN MATERIALS CO	COMMON STOCK USD1.0	21,386	3,762,414
VUZIX CORP	COMMON STOCK	9,863	35,901
VYANT BIO INC	COMMON STOCK USD.0001	1,265	889
VYNE THERAPEUTICS INC	COMMON STOCK USD.0001	10,140	1,521
W+T OFFSHORE INC	COMMON STOCK USD.00001	12,513	69,823

WABASH NATIONAL CORP	COMMON STOCK USD.01	7,623	172,280
WABTEC CORP	COMMON STOCK USD.01	29,232	2,937,608
WAITR HOLDINGS INC	COMMON STOCK USD.0001	890	310
WALGREENS BOOTS ALLIANCE INC	COMMON STOCK USD.01	114,886	4,322,031
WALKER + DUNLOP INC	COMMON STOCK	4,816	377,960
WALMART INC	COMMON STOCK USD.1	226,382	32,538,254
WALT DISNEY CO/THE	COMMON STOCK USD.01	289,576	25,714,410
WARBY PARKER INC CLASS A	COMMON STOCK USD.0001	1,718	131,116
WARNER BROS DISCOVERY INC	COMMON STOCK	351,793	3,406,116
WARNER MUSIC GROUP CORP CL A	COMMON STOCK	18,745	656,450
WARRIOR MET COAL INC	COMMON STOCK USD.01	8,176	283,217
WASHINGTON FEDERAL INC	COMMON STOCK USD1.0	10,482	351,671
WASHINGTON TRUST BANCORP	COMMON STOCK USD.0625	2,990	141,068
WASTE MANAGEMENT INC	COMMON STOCK USD.01	60,001	9,491,398
WATERS CORP	COMMON STOCK USD.01	9,492	3,286,028
WATERSTONE FINANCIAL INC	COMMON STOCK USD.01	3,406	58,719
WATSCO INC	COMMON STOCK USD.5	5,297	1,321,072
WATTS WATER TECHNOLOGIES A	COMMON STOCK USD.1	4,566	667,686
WAVE LIFE SCIENCES LTD	COMMON STOCK	6,174	75,430
WAYFAIR INC CLASS A	COMMON STOCK USD.001	12,742	419,084
WD 40 CO	COMMON STOCK USD.001	1,642	361,434
WEATHERFORD INTERNATIONAL PL	COMMON STOCK USD.001	10,817	550,802
WEBER INC CLASS A	COMMON STOCK USD.001	2,938	23,651
WEBSTER FINANCIAL CORP	COMMON STOCK USD.01	29,123	1,378,683
WEC ENERGY GROUP INC	COMMON STOCK USD.01	50,297	4,856,490
WEIS MARKETS INC	COMMON STOCK	2,716	223,500
WEJO GROUP LTD	COMMON STOCK USD.001	7,951	3,824
WELLS FARGO + CO	COMMON STOCK USD1.666	602,085	25,529,025
WELLTOWER INC	REIT USD1.0	74,121	5,048,734
WENDY S CO/THE	COMMON STOCK USD.1	28,204	638,257
WEREWOLF THERAPEUTICS INC	COMMON STOCK USD.0001	1,768	3,624
WERNER ENTERPRISES INC	COMMON STOCK USD.01	9,691	390,160
WESBANCO INC	COMMON STOCK USD2.0833	9,930	367,211
WESCO INTERNATIONAL INC	COMMON STOCK USD.01	7,199	901,315
WEST BANCORPORATION	COMMON STOCK	2,639	67,426
WEST PHARMACEUTICAL SERVICES	COMMON STOCK USD.25	11,899	2,823,965
WESTAMERICA BANCORPORATION	COMMON STOCK	4,302	253,861
WESTERN ALLIANCE BANCORP	COMMON STOCK USD.0001	17,215	1,025,325
WESTERN ASSET MORTGAGE CAPIT	REIT USD.01	1,107	10,085
WESTERN DIGITAL CORP	COMMON STOCK USD.01	50,404	1,609,178
WESTERN NEW ENGLAND BANCORP	COMMON STOCK USD.01	4,553	43,071
WESTERN UNION CO	COMMON STOCK USD.01	64,585	889,335
WESTLAKE CORP	COMMON STOCK USD.01	4,556	528,698
WESTROCK CO	COMMON STOCK	37,281	1,419,804
WESTROCK COFFEE CO	COMMON STOCK	—	30,734
WESTWATER RESOURCES INC	COMMON STOCK USD.001	9,653	7,626
WESTWOOD HOLDINGS GROUP INC	COMMON STOCK USD.01	1,698	18,905

WEWORK INC CL A	COMMON STOCK	33,662	48,137
WEX INC	COMMON STOCK USD.01	7,253	1,186,953
WEYCO GROUP INC	COMMON STOCK USD1.0	1,138	24,080
WEYERHAEUSER CO	REIT USD1.25	117,990	3,701,094
WHEELS UP EXPERIENCE INC	COMMON STOCK USD.0001	29,274	30,152
WHIRLPOOL CORP	COMMON STOCK USD1.0	8,984	1,270,877
WHITE MOUNTAINS INSURANCE GP	COMMON STOCK USD1.0	380	537,445
WHITESTONE REIT	REIT USD.001	7,865	75,819
WHOLE EARTH BRANDS INC	COMMON STOCK USD.0001	5,552	22,597
WIDEPENWEST INC	COMMON STOCK USD.01	8,699	79,248
WIDEPOINT CORP	COMMON STOCK USD.001	1,282	2,333
WILEY (JOHN) + SONS CL B	COMMON STOCK USD1.0	261	10,461
WILEY (JOHN) + SONS CLASS A	COMMON STOCK USD1.0	6,985	279,819
WILLDAN GROUP INC	COMMON STOCK USD.01	2,033	36,289
WILLIAM PENN BANCORP	COMMON STOCK USD.01	2,324	28,167
WILLIAMS COS INC	COMMON STOCK USD1.0	193,453	6,506,084
WILLIAMS INDUSTRIAL SERVICES	COMMON STOCK USD.01	4,006	4,087
WILLIAMS SONOMA INC	COMMON STOCK USD.01	11,103	1,275,957
WILLIS LEASE FINANCE CORP	COMMON STOCK USD.01	607	35,819
WILLIS TOWERS WATSON PLC	COMMON STOCK USD.000304635	17,503	4,280,884
WILLSCOT MOBILE MINI HOLDING	COMMON STOCK USD.0001	35,046	1,583,028
WINGSTOP INC	COMMON STOCK USD.01	4,913	676,127
WINMARK CORP	COMMON STOCK	400	94,332
WINNEBAGO INDUSTRIES	COMMON STOCK USD.5	5,520	290,904
WINTRUST FINANCIAL CORP	COMMON STOCK	9,342	789,586
WIRELESS TELECOM GROUP INC	COMMON STOCK USD.01	4,300	7,697
WISDOMTREE INC	COMMON STOCK USD.01	17,708	96,509
WM TECHNOLOGY INC	COMMON STOCK USD.0001	8,169	8,251
WOLFSPEED INC	COMMON STOCK USD.00125	20,230	1,396,679
WOLVERINE WORLD WIDE INC	COMMON STOCK USD1.0	13,449	146,998
WOODWARD INC	COMMON STOCK USD.001455	9,521	919,824
WORKDAY INC CLASS A	COMMON STOCK USD.001	31,149	5,463,161
WORKHORSE GROUP INC	COMMON STOCK USD.001	28,239	42,923
WORKIVA INC	COMMON STOCK USD.001	7,242	608,111
WORLD ACCEPTANCE CORP	COMMON STOCK	672	44,312
WORLD FUEL SERVICES CORP	COMMON STOCK USD.01	10,453	285,680
WORLD WRESTLING ENTERTAIN A	COMMON STOCK USD.01	7,275	498,483
WORTHINGTON INDUSTRIES	COMMON STOCK	5,384	267,639
WP CAREY INC	REIT USD.001	33,067	2,631,078
WR BERKLEY CORP	COMMON STOCK USD.2	32,487	2,386,611
WRAP TECHNOLOGIES INC	COMMON STOCK USD.0001	4,969	8,398
WSFS FINANCIAL CORP	COMMON STOCK USD.01	10,445	473,576
WW GRAINGER INC	COMMON STOCK USD.5	6,814	4,012,789
WW INTERNATIONAL INC	COMMON STOCK	9,182	35,443
WYNDHAM HOTELS + RESORTS INC	COMMON STOCK USD.01	15,003	1,069,864
WYNN RESORTS LTD	COMMON STOCK USD.01	17,130	1,412,711

X4 PHARMACEUTICALS INC	COMMON STOCK USD.001	5,000	4,965
XBIOTECH INC	COMMON STOCK	2,704	9,491
XCEL ENERGY INC	COMMON STOCK USD2.5	87,332	6,242,038
XENCOR INC	COMMON STOCK USD.01	9,466	246,495
XENIA HOTELS + RESORTS INC	REIT USD.01	18,496	243,777
XERIS BIOPHARMA HOLDINGS INC	COMMON STOCK	17,152	22,812
XEROX HOLDINGS CORP	COMMON STOCK USD1.0	20,289	296,219
XILIO THERAPEUTICS INC	COMMON STOCK USD.0001	290	780
XOMA CORP	COMMON STOCK USD.0005	1,931	35,530
XOMETRY INC A	COMMON STOCK USD.000001	1,196	157,807
XOS INC	COMMON STOCK USD.0001	9,007	3,989
XPEL INC	COMMON STOCK	2,682	185,106
XPERI INC	COMMON STOCK	6,792	58,479
XPO INC	COMMON STOCK USD.001	16,029	580,215
XPONENTIAL FITNESS INC A	COMMON STOCK USD.0001	1,989	66,247
XWELL INC	COMMON STOCK	17,879	6,488
XYLEM INC	COMMON STOCK	29,084	3,237,932
Y MABS THERAPEUTICS INC	COMMON STOCK USD.0001	5,737	27,997
YELLOW CORP	COMMON STOCK USD1.0	6,121	15,364
YELP INC	COMMON STOCK USD.000001	11,558	315,996
YETI HOLDINGS INC	COMMON STOCK USD.01	14,155	584,743
YEXT INC	COMMON STOCK USD.001	19,107	124,769
YORK WATER CO	COMMON STOCK	2,116	95,178
YUM BRANDS INC	COMMON STOCK	45,502	5,827,896
ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK USD.01	8,334	2,136,921
ZEDGE INC CL B	COMMON STOCK	2,337	4,113
ZENTALIS PHARMACEUTICALS INC	COMMON STOCK USD.001	6,045	151,960
ZEROFOX HOLDINGS INC	COMMON STOCK USD.0001	—	19,930
ZETA GLOBAL HOLDINGS CORP A	COMMON STOCK USD.001	4,154	169,602
ZEVI A PBC A	COMMON STOCK USD.001	2,299	29,047
ZEVRA THERAPEUTICS INC	COMMON STOCK USD.0001	5,205	23,891
ZIFF DAVIS INC	COMMON STOCK USD.01	7,821	618,641
ZILLOW GROUP INC A	COMMON STOCK USD.0001	5,961	186,043
ZILLOW GROUP INC C	COMMON STOCK USD.0001	27,831	947,977
ZIMMER BIOMET HOLDINGS INC	COMMON STOCK USD.01	33,691	4,333,853
ZIMVIE INC	COMMON STOCK USD.01	3,410	31,849
ZIONS BANCORP NA	COMMON STOCK USD.001	24,639	1,211,253
ZIPRECRUITER INC A	COMMON STOCK USD.00001	1,958	135,612
ZOETIS INC	COMMON STOCK USD.01	74,393	11,107,467
ZOMEDICA CORP	COMMON STOCK	164,003	26,732
ZOOM VIDEO COMMUNICATIONS A	COMMON STOCK USD.001	35,082	2,423,874
ZOOMINFO TECHNOLOGIES INC	COMMON STOCK	43,082	1,321,289
ZSCALER INC	COMMON STOCK USD.001	12,915	1,534,711
ZUMIEZ INC	COMMON STOCK	2,968	64,524
ZUORA INC CLASS A	COMMON STOCK	18,725	119,091
ZURN ELKAY WATER SOLUTIONS C	COMMON STOCK USD.01	20,628	487,043



ZYNERBA PHARMACEUTICALS INC	COMMON STOCK USD.001	6,203	3,288
ZYNEX INC	COMMON STOCK USD.001	4,118	57,281
Total : EXHIBIT Q - Total Stock Market Index Fund		\$6,182,297,264	

n / a - Cost is not applicable

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	3I GROUP PLC	COMMON STOCK GBP.738636	35,269	\$	569,786
	ABB LTD REG	COMMON STOCK CHF.12	58,268		1,779,210
	ABN AMRO BANK NV CVA	DUTCH CERT EUR1.0	15,072		207,548
	ABRDN PLC	COMMON STOCK GBP.1396825	82,515		187,009
	ACCIONA SA	COMMON STOCK EUR1.	926		169,884
	ACCOR SA	COMMON STOCK EUR3.0	6,432		159,328
	ACS ACTIVIDADES CONS Y SERV	COMMON STOCK EUR.5	8,026		229,305
	ADECCO GROUP AG REG	COMMON STOCK CHF.1	6,014		197,649
	ADEVINTA ASA	COMMON STOCK NOK.2	11,076		72,754
	ADIDAS AG	COMMON STOCK	6,310		858,804
	ADMIRAL GROUP PLC	COMMON STOCK GBP.001	6,780		174,355
	ADP	COMMON STOCK EUR3.0	1,143		153,254
	ADYEN NV	COMMON STOCK EUR.01	796		1,098,225
	AEGON NV	COMMON STOCK EUR.12	66,253		335,086
	AENA SME SA	COMMON STOCK	2,781		348,149
	AERCAP HOLDINGS NV	COMMON STOCK EUR.01	4,778		278,653
	AGEAS	COMMON STOCK	5,639		271,182
	AIB GROUP PLC	COMMON STOCK EUR.625	39,643		152,354
	AIR LIQUIDE SA	COMMON STOCK EUR5.5	19,073		2,726,722
	AIRBUS SE	COMMON STOCK EUR1.0	21,631		2,597,351
	AKER BP ASA	COMMON STOCK NOK1.0	11,565		358,510
	AKZO NOBEL N.V.	COMMON STOCK EUR.5	6,583		437,944
	ALCON INC	COMMON STOCK CHF.04	18,524		1,277,565
	ALFA LAVAL AB	COMMON STOCK SEK2.84	10,150		317,090
*	ALLIANZ SE REG	COMMON STOCK	15,043		3,224,970
	ALSTOM	COMMON STOCK EUR7.0	11,311		276,882
	AMADEUS IT GROUP SA	COMMON STOCK EUR.01	16,436		851,631
	AMPLIFON SPA	COMMON STOCK EUR.02	4,703		139,636
	AMSTERDAM IDX FUT JAN23	XEUE 20230120	200		(9,157)
	AMUNDI SA	COMMON STOCK EUR2.5	2,354		133,356
	ANGLO AMERICAN PLC	COMMON STOCK USD.54945	46,826		1,822,326
	ANHEUSER BUSCH INBEV SA/NV	COMMON STOCK	32,012		1,918,750
	ANTOFAGASTA PLC	COMMON STOCK GBP.05	14,978		276,677
	AP MOLLER MAERSK A/S A	COMMON STOCK DKK1000.0	115		254,370
	AP MOLLER MAERSK A/S B	COMMON STOCK DKK1000.0	186		416,506
	ARCELORMITTAL	COMMON STOCK	19,560		509,885

ARGENX SE	COMMON STOCK	2,046	768,676
ARKEMA	COMMON STOCK EUR10.0	2,059	185,167
AROUNDTOWN SA	COMMON STOCK EUR.01	32,612	75,904
ASHTAD GROUP PLC	COMMON STOCK GBP.1	16,116	916,047
ASM INTERNATIONAL NV	COMMON STOCK EUR.04	1,696	428,077
ASML HOLDING NV	COMMON STOCK EUR.09	14,922	8,116,098
ASSA ABLOY AB B	COMMON STOCK SEK1.0	36,309	805,108
ASSICURAZIONI GENERALI	COMMON STOCK	41,214	730,821
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK GBP.0568	12,545	237,805
ASTRAZENECA PLC	COMMON STOCK USD.25	56,797	7,741,847
ATLAS COPCO AB A SHS	COMMON STOCK SEK.16	97,774	1,184,114
ATLAS COPCO AB B SHS	COMMON STOCK SEK.639	57,024	610,162
AUTO TRADER GROUP PLC	COMMON STOCK GBP.01	33,815	209,959
AVEVA GROUP PLC	COMMON STOCK GBP.0355556	4,561	176,265
AVIVA PLC	COMMON STOCK GBP.3289474	102,706	544,698
AXA SA	COMMON STOCK EUR2.29	68,945	1,915,803
BACHEM HOLDING AG	COMMON STOCK CHF.01	1,205	114,012
BAE SYSTEMS PLC	COMMON STOCK GBP.025	114,464	1,177,087
BALOISE HOLDING AG REG	COMMON STOCK CHF.1	1,686	268,765
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK EUR.49	221,289	1,355,563
BANCO SANTANDER SA	COMMON STOCK EUR.5	615,392	1,863,884
BANK OF IRELAND GROUP PLC	COMMON STOCK EUR1.0	39,678	375,090
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK CHF10.0	1,117	113,933
BARCLAYS PLC	COMMON STOCK GBP.25	584,677	1,143,528
BARRATT DEVELOPMENTS PLC	COMMON STOCK GBP.1	38,899	185,854
BARRY CALLEBAUT AG REG	COMMON STOCK CHF.02	133	269,281
BASF SE	COMMON STOCK NPV	33,596	1,687,417
BAYER AG REG	COMMON STOCK	36,025	1,876,419
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK EUR1.0	12,138	1,080,140
BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	2,154	182,902
BECHTLE AG	COMMON STOCK	3,166	111,696
BEIERSDORF AG	COMMON STOCK	3,649	417,477
BERKELEY GROUP HOLDINGS/THE	COMMON STOCK GBP.05414	3,788	171,610
BIOMERIEUX	COMMON STOCK	1,567	164,295
BKW AG	COMMON STOCK CHF2.5	783	113,476
BNP PARIBAS	COMMON STOCK EUR2.0	40,966	2,324,297
BOLIDEN AB	COMMON STOCK SEK2.11	9,725	387,388
BOLLORE SE	COMMON STOCK EUR.16	33,055	184,687
BOUYGUES SA	COMMON STOCK EUR1.0	8,714	260,638
BP PLC	COMMON STOCK USD.25	689,580	4,031,279
BRENNTAG SE	COMMON STOCK	5,571	355,121
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK GBP.25	78,278	3,126,026
BRITISH LAND CO PLC	REIT GBP.25	33,462	159,201
BT GROUP PLC	COMMON STOCK GBP.05	246,555	353,827
BUNZL PLC	COMMON STOCK GBP.3214286	12,123	402,608
BURBERRY GROUP PLC	COMMON STOCK GBP.0005	14,275	347,065

BUREAU VERITAS SA	COMMON STOCK EUR.12	11,161	292,860
CAC40 10 EURO FUT JAN23	XPAR 20230120	70	(16,001)
CAIXABANK SA	COMMON STOCK EUR1.0	159,731	649,227
CAPGEMINI SE	COMMON STOCK EUR8.0	6,044	1,010,632
CARL ZEISS MEDITEC AG BR	COMMON STOCK	1,515	190,643
CARLSBERG AS B	COMMON STOCK DKK20.	3,627	478,679
CARREFOUR SA	COMMON STOCK EUR2.5	22,134	369,241
CELLNEX TELECOM SA	COMMON STOCK EUR.25	20,151	664,970
CHOCOLADEFABRIKEN LINDT PC	COMMON STOCK CHF10.0	37	397,210
CHOCOLADEFABRIKEN LINDT REG	COMMON STOCK CHF100.0	4	411,723
CHR HANSEN HOLDING A/S	COMMON STOCK DKK10.	4,012	288,362
CIE FINANCIERE RICHEMO A REG	COMMON STOCK CHF1.0	19,311	2,507,577
CLARIANT AG REG	COMMON STOCK CHF2.6	7,987	133,898
CNH INDUSTRIAL NV	COMMON STOCK EUR.01	37,177	593,768
COCA COLA EUROPACIFIC PARTNE	COMMON STOCK EUR.01	7,361	429,339
COCA COLA HBC AG DI	COMMON STOCK CHF6.7	7,699	182,849
COLOPLAST B	COMMON STOCK DKK1.	4,388	512,583
COMMERZBANK AG	COMMON STOCK	38,014	358,383
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK EUR4.0	17,921	900,760
COMPASS GROUP PLC	COMMON STOCK GBP.1105	64,979	1,493,953
CONTINENTAL AG	COMMON STOCK	3,864	230,168
CORP ACCIONA ENERGIAS RENOVA	COMMON STOCK	2,441	94,150
COVESTRO AG	COMMON STOCK	7,341	286,345
COVIVIO	REIT EUR3.0	1,784	105,908
CREDIT AGRICOLE SA	COMMON STOCK EUR3.0	43,978	462,188
CREDIT SUISSE GROUP AG REG	COMMON STOCK CHF.04	133,526	407,500
CRH PLC	COMMON STOCK EUR.32	27,767	1,096,082
CRODA INTERNATIONAL PLC	COMMON STOCK GBP.1060976	5,018	399,024
D IETEREN GROUP	COMMON STOCK	934	179,276
DAIMLER TRUCK HOLDING AG	COMMON STOCK	16,402	506,668
DANISH KRONE	FOREIGN CURRENCY	958,746	137,596
DANONE	COMMON STOCK EUR.25	23,527	1,235,789
DANSKE BANK A/S	COMMON STOCK DKK10.	25,005	491,125
DASSAULT AVIATION SA	COMMON STOCK EUR.8	948	160,365
DASSAULT SYSTEMES	COMMON STOCK EUR.1	24,189	892,840
DAVIDE CAMPARI MILANO NV	COMMON STOCK EUR.01	19,734	199,744
DAX INDEX FUTURE MAR23	XEUR 20230317	25	(14,833)
DCC PLC	COMMON STOCK EUR.25	3,767	185,032
DELIVERY HERO SE	COMMON STOCK	6,232	297,666
DEMANT A/S	COMMON STOCK DKK.2	3,623	100,441
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	74,983	870,249
DEUTSCHE BOERSE AG	COMMON STOCK	6,988	1,202,111
DEUTSCHE LUFTHANSA REG	COMMON STOCK	22,513	186,529
DEUTSCHE POST AG REG	COMMON STOCK	36,124	1,382,104
DEUTSCHE TELEKOM AG REG	COMMON STOCK	119,172	2,369,955
DIAGEO PLC	COMMON STOCK GBP.2893518	83,347	3,705,330

DIASORIN SPA	COMMON STOCK EUR1.0	976	135,829
DNB BANK ASA	COMMON STOCK NOK12.5	34,169	672,761
DR ING HC F PORSCHE AG	PREFERENCE	4,239	428,787
DSV A/S	COMMON STOCK DKK1.0	6,927	1,095,345
E.ON SE	COMMON STOCK	83,266	828,546
EDENRED	COMMON STOCK EUR2.0	8,933	507,525
EDF	COMMON STOCK EUR.5	20,790	266,267
EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK EUR1.	98,579	516,535
EDP RENOVAVEIS SA	COMMON STOCK EUR5.	10,911	240,476
EIFFAGE	COMMON STOCK EUR4.0	2,954	290,410
ELECTROLUX AB B	COMMON STOCK SEK5.0	8,476	114,886
ELIA GROUP SA/NV	COMMON STOCK	1,245	176,382
ELISA OYJ	COMMON STOCK	5,382	284,423
EMBRACER GROUP AB	COMMON STOCK SEK.0013	25,793	116,766
EMS CHEMIE HOLDING AG REG	COMMON STOCK CHF.01	264	178,328
ENAGAS SA	COMMON STOCK EUR1.5	9,386	155,517
ENDESA SA	COMMON STOCK EUR1.2	11,997	225,795
ENEL SPA	COMMON STOCK EUR1.	296,241	1,620,968
ENGIE	COMMON STOCK EUR1.0	66,342	971,135
ENI SPA	COMMON STOCK	91,213	1,317,260
ENTAIN PLC	COMMON STOCK EUR.01	20,918	354,083
EPIROC AB A	COMMON STOCK SEK.412413	23,890	437,217
EPIROC AB B	COMMON STOCK SEK.412413	12,794	239,399
EQT AB	COMMON STOCK SEK.1	11,237	239,840
EQUINOR ASA	COMMON STOCK NOK2.5	34,733	1,263,001
ERICSSON LM B SHS	COMMON STOCK SEK5.0	106,162	622,640
ERSTE GROUP BANK AG	COMMON STOCK	12,368	393,207
ESSILORLUXOTTICA	COMMON STOCK EUR.18	10,646	1,958,623
ESSITY AKTIEBOLAG B	COMMON STOCK SEK3.35	22,365	587,900
EURAZEO SE	COMMON STOCK	1,516	94,344
EURO CURRENCY	FOREIGN CURRENCY	1,074,775	1,147,054
EUROFINS SCIENTIFIC	COMMON STOCK EUR.1	4,778	364,444
EURONEXT NV	COMMON STOCK EUR1.6	3,250	240,185
EVOLUTION AB	COMMON STOCK SEK.003	6,780	663,136
EVONIK INDUSTRIES AG	COMMON STOCK	7,955	152,277
EXOR NV	COMMON STOCK EUR.01	4,110	299,121
EXPERIAN PLC	COMMON STOCK USD.1	34,053	1,153,485
FASTIGHETS AB BALDER B SHRS	COMMON STOCK SEK1.0	24,054	112,729
FERRARI NV	COMMON STOCK EUR.01	4,604	983,706
FERROVIAL SA	COMMON STOCK EUR.2	17,561	458,616
FINECOBANK SPA	COMMON STOCK EUR.33	21,700	380,543
FLUTTER ENTERTAINMENT PLC DI	COMMON STOCK EUR.09	6,164	842,094
FORTUM OYJ	COMMON STOCK EUR3.4	16,824	279,413
FRESENIUS MEDICAL CARE AG +	COMMON STOCK	7,804	254,491
FRESENIUS SE + CO KGAA	COMMON STOCK	15,449	433,356
FTSE 100 IDX FUT MAR23	IFLL 20230317	90	570

FTSE/MIB IDX FUT MAR23	XDMI 20230317	5	(4,733)
GALP ENERGIA SGPS SA	COMMON STOCK EUR1.	17,650	238,116
GEA GROUP AG	COMMON STOCK	5,791	235,845
GEBERIT AG REG	COMMON STOCK CHF.1	1,311	635,508
GECINA SA	REIT EUR7.5	1,747	177,460
GENMAB A/S	COMMON STOCK DKK1.0	2,395	1,034,196
GETINGE AB B SHS	COMMON STOCK SEK.5	8,667	180,739
GETLINK SE	COMMON STOCK EUR.4	16,605	265,297
GIVAUDAN REG	COMMON STOCK CHF10.0	338	1,048,235
GJENSIDIGE FORSIKRING ASA	COMMON STOCK NOK2.	7,622	148,749
GLENCORE PLC	COMMON STOCK USD.01	358,975	2,409,637
GOVERNMENT STIF 3	GOVERNMENT STIF 3	118,511	118,511
GRIFOLS SA	COMMON STOCK EUR.25	11,337	130,311
GROUPE BRUXELLES LAMBERT NV	COMMON STOCK	3,567	284,872
GSK PLC	COMMON STOCK GBP.3125	149,401	2,608,491
HALEON PLC	COMMON STOCK GBP.01	185,027	736,383
HALMA PLC	COMMON STOCK GBP.1	13,632	324,102
HANNOVER RUECK SE	COMMON STOCK	2,236	443,164
HARGREAVES LANSDOWN PLC	COMMON STOCK GBP.004	13,475	138,956
HEIDELBERGCEMENT AG	COMMON STOCK	5,287	300,634
HEINEKEN HOLDING NV	COMMON STOCK EUR1.6	3,798	291,570
HEINEKEN NV	COMMON STOCK EUR1.6	9,404	904,327
HELLOFRESH SE	COMMON STOCK	6,309	137,901
HENKEL AG + CO KGAA	COMMON STOCK	3,853	247,755
HENKEL AG + CO KGAA VOR PREF	PREFERENCE	6,451	447,737
HENNES + MAURITZ AB B SHS	COMMON STOCK	25,704	298,620
HERMES INTERNATIONAL	COMMON STOCK	1,169	1,798,538
HEXAGON AB B SHS	COMMON STOCK EUR.22	72,156	759,604
HIKMA PHARMACEUTICALS PLC	COMMON STOCK GBP.1	6,572	122,791
HOLCIM LTD	COMMON STOCK CHF2.0	20,478	1,065,096
HOLMEN AB B SHARES	COMMON STOCK SEK25.0	3,520	140,245
HSBC HOLDINGS PLC	COMMON STOCK USD.5	731,191	4,587,488
HUSQVARNA AB B SHS	COMMON STOCK SEK2.0	15,904	112,223
IBERDROLA SA	COMMON STOCK EUR.75	222,241	2,613,282
IMCD NV	COMMON STOCK EUR.16	2,037	290,086
IMPERIAL BRANDS PLC	COMMON STOCK GBP.1	33,115	823,224
INDUSTRIA DE DISENO TEXTIL	COMMON STOCK EUR.03	39,835	1,056,470
INDUSTRIVARDEN AB A SHS	COMMON STOCK SEK2.5	4,611	112,559
INDUSTRIVARDEN AB C SHS	COMMON STOCK SEK2.5	4,699	145,417
INDUTRADE AB	COMMON STOCK SEK1.0	10,248	208,555
INFINEON TECHNOLOGIES AG	COMMON STOCK	48,014	1,458,023
INFORMA PLC	COMMON STOCK GBP.001	51,872	386,955
INFRASTRUTTURA WIRELESS ITAL	COMMON STOCK NPV	13,126	131,878
ING GROEP NV	COMMON STOCK EUR.01	137,887	1,700,827
INTERCONTINENTAL HOTELS GROU	COMMON STOCK GBP.2085213	6,680	382,568
INTERTEK GROUP PLC	COMMON STOCK GBP.01	5,757	279,581

INTESA SANPAOLO	COMMON STOCK NPV	618,562	1,371,812
INVESTMENT AB LATOUR B SHS	COMMON STOCK	5,760	109,510
INVESTOR AB A SHS	COMMON STOCK SEK6.25	18,220	340,224
INVESTOR AB B SHS	COMMON STOCK SEK6.25	66,321	1,230,135
IPSEN	COMMON STOCK EUR1.0	1,460	156,872
JD SPORTS FASHION PLC	COMMON STOCK GBP.0025	97,667	148,340
JDE PEET S NV	COMMON STOCK	3,814	109,911
JERONIMO MARTINS	COMMON STOCK EUR1.	10,678	230,200
JOHNSON MATTHEY PLC	COMMON STOCK GBP1.109245	6,444	165,060
JULIUS BAER GROUP LTD	COMMON STOCK CHF.02	8,092	470,076
JUST EAT TAKEAWAY	COMMON STOCK EUR.04	6,892	146,321
KBC GROUP NV	COMMON STOCK	9,223	590,413
KERING	COMMON STOCK EUR4.0	2,743	1,399,623
KERRY GROUP PLC A	COMMON STOCK EUR.125	5,857	526,940
KESKO OYJ B SHS	COMMON STOCK	9,429	229,575
KINGFISHER PLC	COMMON STOCK GBP.157143	70,874	201,821
KINGSPAN GROUP PLC	COMMON STOCK EUR.13	5,491	294,769
KINNEVIK AB B	COMMON STOCK SEK.1	9,131	126,235
KLEPIERRE	REIT EUR1.4	7,714	177,895
KNORR BREMSE AG	COMMON STOCK	2,756	150,151
KONE OYJ B	COMMON STOCK	12,524	646,759
KONGSBERG GRUPPEN ASA	COMMON STOCK NOK1.25	3,355	141,607
KONINKLIJKE AHOLD DELHAIZE N	COMMON STOCK EUR.01	38,262	1,096,129
KONINKLIJKE DSM NV	COMMON STOCK EUR1.5	6,435	786,544
KONINKLIJKE KPN NV	COMMON STOCK EUR.04	124,614	384,398
KONINKLIJKE PHILIPS NV	COMMON STOCK EUR.2	32,855	491,654
KUEHNE NAGEL INTL AG REG	COMMON STOCK CHF1.0	1,966	474,276
L OREAL	COMMON STOCK EUR.2	8,863	3,200,393
LA FRANCAISE DES JEUX SAEM	COMMON STOCK	3,692	147,883
LAND SECURITIES GROUP PLC	REIT GBP.1066667	26,688	199,713
LEG IMMOBILIEN SE	COMMON STOCK	2,551	165,743
LEGAL + GENERAL GROUP PLC	COMMON STOCK GBP.025	219,216	658,751
LEGRAND SA	COMMON STOCK EUR4.0	9,668	798,554
LIFCO AB B SHS	COMMON STOCK SEK.2	9,029	150,512
LLOYDS BANKING GROUP PLC	COMMON STOCK GBP.1	2,490,800	1,384,286
LOGITECH INTERNATIONAL REG	COMMON STOCK CHF.25	6,227	404,583
LONDON STOCK EXCHANGE GROUP	COMMON STOCK GBP.06918605	12,103	1,039,070
LONZA GROUP AG REG	COMMON STOCK CHF1.0	2,758	1,363,967
LUNDBERGS AB B SHS	COMMON STOCK	2,982	127,302
LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK EUR.3	10,145	7,418,157
M+G PLC	COMMON STOCK GBP.05	87,332	197,515
MEDIOBANCA SPA	COMMON STOCK NPV	21,472	205,877
MELROSE INDUSTRIES PLC	COMMON STOCK GBP.07619048	150,301	243,124
MERCEDES BENZ GROUP AG	COMMON STOCK NPV	29,514	1,931,023
MERCK KGAA	COMMON STOCK	4,715	910,378
MICHELIN (CGDE)	COMMON STOCK EUR.5	25,240	699,748



MONCLER SPA	COMMON STOCK NPV	7,389	390,352
MONDI PLC	COMMON STOCK EUR.2	17,356	293,290
MOWI ASA	COMMON STOCK NOK7.5	15,585	264,625
MTU AERO ENGINES AG	COMMON STOCK	1,917	413,676
MUENCHENER RUECKVER AG REG	COMMON STOCK	5,158	1,672,181
NATIONAL GRID PLC	COMMON STOCK GBP.1243129	134,019	1,601,698
NATURGY ENERGY GROUP SA	COMMON STOCK EUR1.0	5,479	142,152
NATWEST GROUP PLC	COMMON STOCK GBP1.0769	193,487	614,546
NEMETSCHEK SE	COMMON STOCK	2,186	111,318
NESTE OYJ	COMMON STOCK	15,602	718,471
NESTLE SA REG	COMMON STOCK CHF.1	101,097	11,764,876
NEXI SPA	COMMON STOCK	20,091	178,407
NEXT PLC	COMMON STOCK GBP.1	4,670	327,172
NIBE INDUSTRIER AB B SHS	COMMON STOCK SEK.03906	54,976	514,839
NN GROUP NV	COMMON STOCK EUR.12	10,288	418,920
NOKIA OYJ	COMMON STOCK	197,368	914,309
NORDEA BANK ABP	COMMON STOCK EUR1.0	123,179	1,319,282
NORSK HYDRO ASA	COMMON STOCK NOK1.098	48,327	359,954
NORWEGIAN KRONE	FOREIGN CURRENCY	555,322	56,372
NOVARTIS AG REG	COMMON STOCK CHF.5	79,523	7,261,549
NOVO NORDISK A/S B	COMMON STOCK DKK.2	60,785	8,268,020
NOVOZYMES A/S B SHARES	COMMON STOCK DKK2.0	7,388	374,048
OCADO GROUP PLC	COMMON STOCK GBP.02	21,438	160,518
OCI NV	COMMON STOCK EUR.02	3,953	140,639
OMV AG	COMMON STOCK	5,209	268,169
OMXS30 IND FUTURE JAN23	XSTO 20230120	1,100	(8,647)
ORANGE	COMMON STOCK EUR4.0	72,167	738,036
ORION OYJ CLASS B	COMMON STOCK EUR.65	4,023	219,854
ORKLA ASA	COMMON STOCK NOK1.25	28,487	204,684
ORSTED A/S	COMMON STOCK DKK10.0	7,044	637,149
PANDORA A/S	COMMON STOCK DKK.01	3,206	225,509
PARTNERS GROUP HOLDING AG	COMMON STOCK CHF.01	836	753,267
PEARSON PLC	COMMON STOCK GBP.25	23,493	264,960
PERNOD RICARD SA	COMMON STOCK EUR1.55	7,527	1,501,752
PERSIMMON PLC	COMMON STOCK GBP.1	12,127	178,113
PHOENIX GROUP HOLDINGS PLC	COMMON STOCK GBP.1	26,373	193,250
PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	5,773	315,769
POSTE ITALIANE SPA	COMMON STOCK EUR1.0	19,720	192,067
POUND STERLING	FOREIGN CURRENCY	254,178	305,750
PROSUS NV	COMMON STOCK EUR.05	30,523	2,089,306
* PRUDENTIAL PLC	COMMON STOCK GBP.05	101,141	1,361,855
PRYSMIAN SPA	COMMON STOCK EUR.1	9,128	337,653
PUBLICIS GROUPE	COMMON STOCK EUR.4	8,297	525,291
PUMA SE	COMMON STOCK	4,024	243,455
QIAGEN N.V.	COMMON STOCK EUR.01	8,317	417,331
RANDSTAD NV	COMMON STOCK EUR.1	4,529	275,745

RATIONAL AG	COMMON STOCK	192	113,454
RECKITT BENCKISER GROUP PLC	COMMON STOCK GBP.1	26,188	1,838,021
RECORDATI INDUSTRIA CHIMICA	COMMON STOCK EUR.125	3,470	166,692
RED ELECTRICA CORPORACION SA	COMMON STOCK EUR.5	15,309	265,664
RELX PLC	COMMON STOCK GBP.144397	70,254	1,962,976
REMY COINTREAU	COMMON STOCK EUR1.6	862	144,904
RENAULT SA	COMMON STOCK EUR3.81	7,263	241,266
RENTOKIL INITIAL PLC	COMMON STOCK GBP.01	92,826	567,680
REPSOL SA	COMMON STOCK EUR1.	51,150	810,659
RHEINMETALL AG	COMMON STOCK	1,634	324,495
RIO TINTO PLC	COMMON STOCK GBP.1	41,378	2,908,895
ROCHE HOLDING AG BR	COMMON STOCK CHF1.0	1,000	387,340
ROCHE HOLDING AG GENUSSSCHEIN	COMMON STOCK	25,767	8,181,001
ROCKWOOL A/S B SHS	COMMON STOCK DKK10.0	313	73,613
ROLLS ROYCE HOLDINGS PLC	COMMON STOCK GBP.2	299,409	333,538
RWE AG	COMMON STOCK	23,514	1,042,466
SAFRAN SA	COMMON STOCK EUR.2	12,518	1,581,145
SAGAX AB B	COMMON STOCK SEK1.75	7,406	168,925
SAGE GROUP PLC/THE	COMMON STOCK GBP.01051948	36,588	326,948
SAINSBURY (J) PLC	COMMON STOCK GBP.285714	66,288	173,136
SALMAR ASA	COMMON STOCK NOK.25	2,210	86,424
SAMPO OYJ A SHS	COMMON STOCK	17,560	915,438
SANDVIK AB	COMMON STOCK SEK1.2	38,935	704,016
SANOFI	COMMON STOCK EUR2.0	41,787	4,074,875
SAP SE	COMMON STOCK	38,281	3,978,786
SARTORIUS AG VORZUG	PREFERENCE	917	361,548
SARTORIUS STEDIM BIOTECH	COMMON STOCK EUR.2	986	320,273
SCHINDLER HOLDING AG REG	COMMON STOCK CHF.1	853	163,039
SCHINDLER HOLDING PART CERT	COMMON STOCK CHF.1	1,452	289,962
SCHNEIDER ELECTRIC SE	COMMON STOCK EUR4.0	19,872	2,818,971
SCHRODERS PLC	COMMON STOCK GBP.2	27,788	145,342
SCOUT24 SE	COMMON STOCK	2,804	140,460
SEB SA	COMMON STOCK EUR1.0	749	84,049
SECURITAS AB B SHS	COMMON STOCK SEK1.	18,753	156,340
SEGRO PLC	REIT GBP.1	44,563	409,902
SEVERN TRENT PLC	COMMON STOCK GBP.9789	9,033	288,236
SGS SA REG	COMMON STOCK CHF1.0	240	555,346
SHELL PLC	COMMON STOCK EUR.07	266,257	7,599,482
SIEMENS AG REG	COMMON STOCK NPV	28,055	3,920,374
SIEMENS ENERGY AG	COMMON STOCK	15,349	309,237
SIEMENS HEALTHINEERS AG	COMMON STOCK	10,384	517,917
SIG GROUP AG	COMMON STOCK CHF.01	11,177	254,974
SIKA AG REG	COMMON STOCK CHF.01	5,363	1,311,481
SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK SEK10.0	59,918	690,567
SKANSKA AB B SHS	COMMON STOCK	13,026	207,070
SKF AB B SHARES	COMMON STOCK SEK2.5	14,561	223,158
SMITH + NEPHEW PLC	COMMON STOCK USD.2	31,053	434,895

SMITHS GROUP PLC	COMMON STOCK GBP.375	12,950	248,419
SMURFIT KAPPA GROUP PLC	COMMON STOCK EUR.001	9,162	338,916
SNAM SPA	COMMON STOCK	74,772	361,256
SOCIETE GENERALE SA	COMMON STOCK EUR1.25	29,938	748,903
SODEXO SA	COMMON STOCK EUR4.0	3,164	301,772
SOFINA	COMMON STOCK	583	128,621
SOLVAY SA	COMMON STOCK EUR15.0	2,814	284,376
SONOVA HOLDING AG REG	COMMON STOCK CHF.05	2,017	479,634
SPIRAX SARCO ENGINEERING PLC	COMMON STOCK GBP.269231	2,627	335,856
SSE PLC	COMMON STOCK GBP.5	39,364	807,855
ST JAMES S PLACE PLC	COMMON STOCK GBP.15	20,695	272,674
STANDARD CHARTERED PLC	COMMON STOCK USD.5	90,441	697,050
STELLANTIS NV	COMMON STOCK EUR.01	80,912	1,145,390
STMICROELECTRONICS NV	COMMON STOCK EUR1.04	25,337	898,037
STORA ENSO OYJ R SHS	COMMON STOCK EUR1.7	20,763	292,454
STRAUMANN HOLDING AG REG	COMMON STOCK CHF.01	4,173	472,283
SVENSKA CELLULOSA AB SCA B	COMMON STOCK NPV	21,296	290,325
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK SEK1.55	53,446	538,581
SWATCH GROUP AG/THE BR	COMMON STOCK CHF2.25	978	310,460
SWATCH GROUP AG/THE REG	COMMON STOCK CHF.45	1,774	108,368
SWEDBANK AB A SHARES	COMMON STOCK NPV	32,604	576,429
SWEDISH KRONA	FOREIGN CURRENCY	1,165,101	111,819
SWEDISH ORPHAN BIOVITRUM AB	COMMON STOCK SEK.55	6,337	131,121
SWISS FRANC	FOREIGN CURRENCY	134,533	145,409
SWISS LIFE HOLDING AG REG	COMMON STOCK CHF.1	1,160	598,451
SWISS PRIME SITE REG	COMMON STOCK CHF2.0	2,866	248,710
SWISS RE AG	COMMON STOCK CHF.1	11,186	1,054,342
SWISSCOM AG REG	COMMON STOCK CHF1.0	941	531,700
SYMRISE AG	COMMON STOCK	4,879	529,212
TAYLOR WIMPEY PLC	COMMON STOCK GBP.01	117,955	166,864
TELE2 AB B SHS	COMMON STOCK SEK1.25	21,217	173,133
TELECOM ITALIA SPA	COMMON STOCK	368,736	85,121
TELEFONICA DEUTSCHLAND HOLDI	COMMON STOCK	40,700	99,981
TELEFONICA SA	COMMON STOCK EUR1.	186,915	701,071
TELENOR ASA	COMMON STOCK NOK6.	25,357	235,752
TELEPERFORMANCE	COMMON STOCK EUR2.5	2,182	519,123
TELIA CO AB	COMMON STOCK SEK3.2	96,771	248,032
TEMENOS AG REG	COMMON STOCK CHF5.0	2,364	136,983
TENARIS SA	COMMON STOCK USD1.	17,763	308,724
TERNA RETE ELETTRICA NAZIONA	COMMON STOCK EUR.22	52,171	384,188
TESCO PLC	COMMON STOCK GBP.0633333	275,903	744,303
THALES SA	COMMON STOCK EUR3.0	3,824	509,738
TOTALENERGIES SE	COMMON STOCK EUR2.5	91,414	5,731,137
TRYG A/S	COMMON STOCK DKK5.0	12,834	303,484
UBISOFT ENTERTAINMENT	COMMON STOCK EUR.0775	3,622	102,503
UBS GROUP AG REG	COMMON STOCK CHF.1	124,128	2,317,509
UCB SA	COMMON STOCK	4,688	368,145

UMICORE	COMMON STOCK	7,482	275,209
UNIBAIL RODAMCO WESTFIELD	REIT EUR5.0	4,444	230,645
UNICREDIT SPA	COMMON STOCK NPV	71,217	1,008,756
UNILEVER PLC	COMMON STOCK GBP.031111	93,424	4,730,172
UNITED INTERNET AG REG SHARE	COMMON STOCK	3,586	72,285
UNITED UTILITIES GROUP PLC	COMMON STOCK GBP.05	24,202	288,765
UNIVERSAL MUSIC GROUP NV	COMMON STOCK EUR10.0	26,219	652,182
UPM KYMMENE OYJ	COMMON STOCK	19,720	737,013
VALEO	COMMON STOCK EUR1.0	7,778	138,227
VAT GROUP AG	COMMON STOCK CHF.1	991	282,067
VEOLIA ENVIRONNEMENT	COMMON STOCK EUR5.0	23,993	637,136
VERBUND AG	COMMON STOCK	2,592	217,958
VESTAS WIND SYSTEMS A/S	COMMON STOCK DKK.2	37,017	1,078,227
VINCI SA	COMMON STOCK EUR2.5	19,737	1,986,615
VIVENDI	COMMON STOCK EUR5.5	27,146	258,986
VODAFONE GROUP PLC	COMMON STOCK USD.2095238	959,423	991,732
VOESTALPINE AG	COMMON STOCK	4,362	114,794
VOLKSWAGEN AG	COMMON STOCK	1,113	175,427
VOLKSWAGEN AG PREF	PREFERENCE	6,880	854,952
VOLVO AB A SHS	COMMON STOCK SEK1.26	7,251	138,238
VOLVO AB B SHS	COMMON STOCK SEK1.26	55,333	1,003,372
VOLVO CAR AB B	COMMON STOCK SEK.02	22,357	102,293
VONOVIA SE	COMMON STOCK	26,341	618,932
WAREHOUSES DE PAUW SCA	REIT	5,581	159,110
WARTSILA OYJ ABP	COMMON STOCK	17,549	147,854
WENDEL	COMMON STOCK EUR4.0	1,053	98,393
WHITBREAD PLC	COMMON STOCK GBP.767974	7,718	238,899
WOLTERS KLUWER	COMMON STOCK EUR.12	9,635	1,003,455
WORLDLINE SA	COMMON STOCK EUR.68	8,565	333,210
WPP PLC	COMMON STOCK GBP.1	39,854	393,684
YARA INTERNATIONAL ASA	COMMON STOCK NOK1.7	6,310	275,912
ZALANDO SE	COMMON STOCK	8,486	299,938
ZURICH INSURANCE GROUP AG	COMMON STOCK CHF.1	5,542	2,668,806
<b>Total : EXHIBIT R - European Stock Index Fund</b>			<b>\$ 342,979,684</b>

n / a - Cost is not applicable

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	ADVANTEST CORP	COMMON STOCK	10,000	\$	642,152
	AEON CO LTD	COMMON STOCK	34,100		728,727
	AGC INC	COMMON STOCK	10,100		332,797
	AIA GROUP LTD	COMMON STOCK	625,482		7,020,580
	AISIN CORP	COMMON STOCK	7,900		209,296
	AJINOMOTO CO INC	COMMON STOCK	23,800		737,092
	AMPOL LTD	COMMON STOCK	12,222		233,672
	ANA HOLDINGS INC	COMMON STOCK	8,541		180,984
	ANZ GROUP HOLDINGS LTD	COMMON STOCK	157,042		2,519,743
	APA GROUP	STAPLED SECURITY	61,837		450,953
	ARISTOCRAT LEISURE LTD	COMMON STOCK	31,274		643,287
	ASAHI GROUP HOLDINGS LTD	COMMON STOCK	23,804		752,851
	ASAHI INTECC CO LTD	COMMON STOCK	11,700		191,783
	ASAHI KASEI CORP	COMMON STOCK	66,000		466,490
	ASTELLAS PHARMA INC	COMMON STOCK	95,900		1,469,944
	ASX LTD	COMMON STOCK	10,180		464,990
	AUCKLAND INTL AIRPORT LTD	COMMON STOCK	65,045		321,899
	AURIZON HOLDINGS LTD	COMMON STOCK	94,477		237,352
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	267,082		181,122
	AZBIL CORP	COMMON STOCK	6,000		151,123
	BANDAI NAMCO HOLDINGS INC	COMMON STOCK	10,400		661,320
	BHP GROUP LTD	COMMON STOCK	265,518		8,261,580
	BLUESCOPE STEEL LTD	COMMON STOCK	25,059		284,501
	BOC HONG KONG HOLDINGS LTD	COMMON STOCK	195,000		664,578
	BRAMBLES LTD	COMMON STOCK	72,720		594,875
	BRIDGESTONE CORP	COMMON STOCK	30,000		1,062,344
	BROTHER INDUSTRIES LTD	COMMON STOCK	12,697		191,106
	BUDWEISER BREWING CO APAC LT	COMMON STOCK USD.00001	88,900		279,630
	CANON INC	COMMON STOCK	52,400		1,142,142
	CAPCOM CO LTD	COMMON STOCK	9,200		293,480
	CAPITALAND ASCENDAS REIT	REIT	175,314		358,454
	CAPITALAND INTEGRATED COMMER	REIT	277,466		422,507
	CAPITALAND INVESTMENT LTD/SI	COMMON STOCK	136,600		377,258
	CENTRAL JAPAN RAILWAY CO	COMMON STOCK	7,600		929,976
	CHIBA BANK LTD/THE	COMMON STOCK	28,500		207,756
	CHUBU ELECTRIC POWER CO INC	COMMON STOCK	33,400		343,786

CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	35,300	892,185
CITY DEVELOPMENTS LTD	COMMON STOCK	22,000	134,538
CK ASSET HOLDINGS LTD	COMMON STOCK HKD1.0	103,956	655,405
CK HUTCHISON HOLDINGS LTD	COMMON STOCK HKD1.0	139,907	857,842
CK INFRASTRUCTURE HOLDINGS L	COMMON STOCK HKD1.0	32,500	170,100
CLP HOLDINGS LTD	COMMON STOCK	86,550	631,525
COCHLEAR LTD	COMMON STOCK	3,453	477,531
COLES GROUP LTD	COMMON STOCK	70,455	794,723
COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	89,167	6,257,161
COMPUTERSHARE LTD	COMMON STOCK	28,592	508,055
CONCORDIA FINANCIAL GROUP LT	COMMON STOCK	58,516	243,538
CSL LTD	COMMON STOCK	25,237	4,949,864
CYBERAGENT INC	COMMON STOCK	22,300	197,290
DAI ICHI LIFE HOLDINGS INC	COMMON STOCK	51,300	1,174,609
DAI NIPPON PRINTING CO LTD	COMMON STOCK	11,900	237,293
DAIFUKU CO LTD	COMMON STOCK	5,400	252,774
DAIICHI SANKYO CO LTD	COMMON STOCK	91,700	2,958,489
DAIKIN INDUSTRIES LTD	COMMON STOCK	13,053	2,012,521
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	3,200	337,383
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	31,700	723,498
DAIWA HOUSE REIT INVESTMENT	REIT	114	253,081
DAIWA SECURITIES GROUP INC	COMMON STOCK	69,500	306,456
DBS GROUP HOLDINGS LTD	COMMON STOCK	95,100	2,424,605
DENSO CORP	COMMON STOCK	22,800	1,111,720
DENTSU GROUP INC	COMMON STOCK	11,370	357,032
DEXUS/AU	REIT	55,790	292,114
DISCO CORP	COMMON STOCK	1,534	438,619
EAST JAPAN RAILWAY CO	COMMON STOCK	15,800	913,784
EISAI CO LTD	COMMON STOCK	13,300	866,480
ENDEAVOUR GROUP LTD/AUSTRALI	COMMON STOCK	69,796	332,886
ENEOS HOLDINGS INC	COMMON STOCK	161,980	548,577
ESR GROUP LTD	COMMON STOCK USD.001	106,505	223,519
FANUC CORP	COMMON STOCK	10,082	1,511,653
FAST RETAILING CO LTD	COMMON STOCK	3,060	1,844,465
FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	30,449	431,731
FORTESCUE METALS GROUP LTD	COMMON STOCK	89,179	1,238,340
FUJI ELECTRIC CO LTD	COMMON STOCK	6,800	257,564
FUJIFILM HOLDINGS CORP	COMMON STOCK	18,900	948,470
FUJITSU LIMITED	COMMON STOCK	10,328	1,373,762
FUTU HOLDINGS LTD ADR	ADR USD.00001	3,035	123,373
GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	115,000	760,287
GENTING SINGAPORE LTD	COMMON STOCK USD.1	325,112	231,700
GLP J REIT	REIT	219	250,615
GMO PAYMENT GATEWAY INC	COMMON STOCK	2,254	186,416
GOODMAN GROUP	REIT	88,640	1,051,916
GOVERNMENT STIF 3	GOVERNMENT STIF 3	113,974	113,974

GPT GROUP	REIT	99,336	282,598
GRAB HOLDINGS LTD CL A	COMMON STOCK USD.000001	69,511	223,825
HAKUHODO DY HOLDINGS INC	COMMON STOCK	12,600	126,937
HAMAMATSU PHOTONICS KK	COMMON STOCK	7,400	354,068
HANG LUNG PROPERTIES LTD	COMMON STOCK	109,000	213,113
HANG SENG BANK LTD	COMMON STOCK	39,800	676,884
HANKYU HANSHIN HOLDINGS INC	COMMON STOCK	12,000	354,850
HENDERSON LAND DEVELOPMENT	COMMON STOCK	74,994	261,832
HIKARI TSUSHIN INC	COMMON STOCK	1,100	153,917
HIROSE ELECTRIC CO LTD	COMMON STOCK	1,523	189,491
HITACHI CONSTRUCTION MACHINE	COMMON STOCK	5,800	130,007
HITACHI LTD	COMMON STOCK	50,895	2,567,882
HK ELECTRIC INVESTMENTS SS	STAPLED SECURITY HKD.0005	143,500	94,710
HKT TRUST AND HKT LTD SS	STAPLED SECURITY HKD.0005	195,028	238,396
HONDA MOTOR CO LTD	COMMON STOCK	85,298	1,965,123
HONG KONG + CHINA GAS	COMMON STOCK	588,261	559,247
HONG KONG DOLLAR	FOREIGN CURRENCY	1,932,816	247,640
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	63,275	2,755,328
HONGKONG LAND HOLDINGS LTD	COMMON STOCK USD.1	59,000	270,581
HOSHIZAKI CORP	COMMON STOCK	5,800	203,126
HOYA CORP	COMMON STOCK	18,853	1,843,266
HULIC CO LTD	COMMON STOCK	20,588	161,165
IBIDEN CO LTD	COMMON STOCK	5,700	221,052
IDEMITSU KOSAN CO LTD	COMMON STOCK	11,158	259,714
IDP EDUCATION LTD	COMMON STOCK	11,222	206,560
IGO LTD	COMMON STOCK	36,080	326,608
IIDA GROUP HOLDINGS CO LTD	COMMON STOCK	7,897	118,728
INPEX CORP	COMMON STOCK	55,000	583,746
INSURANCE AUSTRALIA GROUP	COMMON STOCK	129,297	416,225
ISUZU MOTORS LTD	COMMON STOCK	30,491	354,230
ITO EN LTD	COMMON STOCK	2,900	105,244
ITOCHU CORP	COMMON STOCK	62,200	1,959,549
ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	5,200	121,141
JAMES HARDIE INDUSTRIES CDI	CDI EUR.59	23,191	413,720
JAPAN AIRLINES CO LTD	COMMON STOCK	7,753	158,193
JAPAN EXCHANGE GROUP INC	COMMON STOCK	26,400	379,505
JAPAN METROPOLITAN FUND INVE	REIT	361	285,379
JAPAN POST BANK CO LTD	COMMON STOCK	21,900	187,164
JAPAN POST HOLDINGS CO LTD	COMMON STOCK	124,845	1,046,890
JAPAN POST INSURANCE CO LTD	COMMON STOCK	10,707	187,425
JAPAN REAL ESTATE INVESTMENT	REIT	64	291,927
JAPAN TOBACCO INC	COMMON STOCK	63,200	1,271,081
JAPANESE YEN	FOREIGN CURRENCY	97,094,617	735,872
JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	5,200	110,952
JARDINE MATHESON HLDGS LTD	COMMON STOCK USD.25	8,300	422,037
JFE HOLDINGS INC	COMMON STOCK	25,400	293,349



JSR CORP	COMMON STOCK	9,100	178,387
KAJIMA CORP	COMMON STOCK	22,300	258,021
KAKAKU.COM INC	COMMON STOCK	7,200	115,186
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	36,400	351,450
KAO CORP	COMMON STOCK	24,900	1,003,386
KDDI CORP	COMMON STOCK	84,700	2,567,430
KEIO CORP	COMMON STOCK	5,500	201,138
KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	6,600	187,782
KEPPEL CORP LTD	COMMON STOCK	76,300	413,341
KEYENCE CORP	COMMON STOCK	10,222	4,019,549
KIKKOMAN CORP	COMMON STOCK	7,600	399,583
KINTETSU GROUP HOLDINGS CO L	COMMON STOCK	8,800	303,332
KIRIN HOLDINGS CO LTD	COMMON STOCK	43,300	659,823
KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	2,800	191,578
KOBE BUSSAN CO LTD	COMMON STOCK	7,800	223,950
KOEI TECMO HOLDINGS CO LTD	COMMON STOCK	6,360	114,017
KOITO MANUFACTURING CO LTD	COMMON STOCK	11,200	165,941
KOMATSU LTD	COMMON STOCK	48,400	1,059,697
KONAMI GROUP CORP	COMMON STOCK	4,953	224,022
KOSE CORP	COMMON STOCK	1,800	194,504
KUBOTA CORP	COMMON STOCK	53,300	744,076
KURITA WATER INDUSTRIES LTD	COMMON STOCK	5,400	222,969
KYOCERA CORP	COMMON STOCK	16,700	848,816
KYOWA KIRIN CO LTD	COMMON STOCK	14,000	320,338
LASERTEC CORP	COMMON STOCK	3,945	651,773
LENLEASE GROUP	STAPLED SECURITY	37,050	196,732
LINK REIT	REIT	110,400	824,472
LIXIL CORP	COMMON STOCK	14,800	224,340
LOTTERY CORP LTD/THE	COMMON STOCK	116,266	352,953
M3 INC	COMMON STOCK	23,300	631,327
MACQUARIE GROUP LTD	COMMON STOCK	19,210	2,199,232
MAKITA CORP	COMMON STOCK	11,500	281,829
MAPLETREE LOGISTICS TRUST	REIT	168,073	216,065
MAPLETREE PAN ASIA COM TRUST	REIT	121,400	151,297
MARUBENI CORP	COMMON STOCK	80,700	934,521
MAZDA MOTOR CORP	COMMON STOCK	30,492	229,258
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	4,470	169,171
MEDIBANK PRIVATE LTD	COMMON STOCK	142,348	282,707
MEIJI HOLDINGS CO LTD	COMMON STOCK	5,770	294,710
MERCURY NZ LTD	COMMON STOCK	37,499	131,838
MERIDIAN ENERGY LTD	COMMON STOCK	69,168	227,724
MINEBEA MITSUMI INC	COMMON STOCK	18,800	280,648
MINERAL RESOURCES LTD	COMMON STOCK	8,931	467,941
MIRVAC GROUP	REIT	204,743	295,422
MISUMI GROUP INC	COMMON STOCK	14,800	322,692
MITSUBISHI CHEMICAL GROUP CO	COMMON STOCK	66,700	342,772

MITSUBISHI CORP	COMMON STOCK	66,300	2,152,939
MITSUBISHI ELECTRIC CORP	COMMON STOCK	101,200	1,011,371
MITSUBISHI ESTATE CO LTD	COMMON STOCK	61,900	809,719
MITSUBISHI HC CAPITAL INC	COMMON STOCK	35,500	173,949
MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	16,900	665,215
MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	626,178	4,244,093
MITSUI + CO LTD	COMMON STOCK	75,000	2,195,426
MITSUI CHEMICALS INC	COMMON STOCK	9,900	220,820
MITSUI FUDOSAN CO LTD	COMMON STOCK	47,200	876,009
MITSUI OSK LINES LTD	COMMON STOCK	18,200	453,660
MIZUHO FINANCIAL GROUP INC	COMMON STOCK	126,505	1,798,131
MONOTARO CO LTD	COMMON STOCK	13,500	189,884
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	23,497	748,027
MSCI SING IX ETS JAN23	XSIM 20230130	700	(599)
MTR CORP	COMMON STOCK	81,500	431,780
MURATA MANUFACTURING CO LTD	COMMON STOCK	30,000	1,522,002
NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	165,845	3,383,723
NEC CORP	COMMON STOCK	12,900	448,926
NEW WORLD DEVELOPMENT	COMMON STOCK	81,209	228,906
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	97,539	61,689
NEWCREST MINING LTD	COMMON STOCK	47,236	655,954
NEXON CO LTD	COMMON STOCK	25,200	559,121
NGK INSULATORS LTD	COMMON STOCK	12,300	156,031
NIDEC CORP	COMMON STOCK	23,562	1,220,481
NIHON M+A CENTER HOLDINGS IN	COMMON STOCK	16,300	201,103
NINTENDO CO LTD	COMMON STOCK	57,970	2,435,521
NIPPON BUILDING FUND INC	REIT	80	355,350
NIPPON EXPRESS HOLDINGS INC	COMMON STOCK	4,100	232,563
NIPPON PAINT HOLDINGS CO LTD	COMMON STOCK	43,161	339,698
NIPPON SANSO HOLDINGS CORP	COMMON STOCK	8,900	127,510
NIPPON SHINYAKU CO LTD	COMMON STOCK	2,500	141,677
NIPPON STEEL CORP	COMMON STOCK	42,665	738,869
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	62,700	1,800,113
NIPPON YUSEN KK	COMMON STOCK	25,500	600,876
NISSAN CHEMICAL CORP	COMMON STOCK	6,700	293,348
NISSAN MOTOR CO LTD	COMMON STOCK	121,600	380,539
NISSHIN SEIFUN GROUP INC	COMMON STOCK	10,620	132,427
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	3,300	259,880
NITORI HOLDINGS CO LTD	COMMON STOCK NPV	4,200	541,797
NITTO DENKO CORP	COMMON STOCK	7,400	423,407
NOMURA HOLDINGS INC	COMMON STOCK	153,530	568,398
NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	6,400	136,093
NOMURA REAL ESTATE MASTER FU	REIT	218	282,875
NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	20,672	502,967
NORTHERN STAR RESOURCES LTD	COMMON STOCK	61,058	445,333
NTT DATA CORP	COMMON STOCK	33,200	485,909

OBAYASHI CORP	COMMON STOCK	33,500	251,914
OBIC CO LTD	COMMON STOCK	3,600	544,098
ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	15,900	206,131
OJI HOLDINGS CORP	COMMON STOCK	43,700	175,830
OLYMPUS CORP	COMMON STOCK	64,356	1,131,459
OMRON CORP	COMMON STOCK	9,800	475,426
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	19,085	444,064
OPEN HOUSE GROUP CO LTD	COMMON STOCK	4,000	144,314
ORACLE CORP JAPAN	COMMON STOCK	2,100	135,904
ORICA LTD	COMMON STOCK	24,070	244,984
ORIENTAL LAND CO LTD	COMMON STOCK	10,500	1,536,067
ORIGIN ENERGY LTD	COMMON STOCK	89,937	470,311
ORIX CORP	COMMON STOCK	62,600	1,018,473
OSAKA GAS CO LTD	COMMON STOCK	19,500	313,711
OTSUKA CORP	COMMON STOCK	6,096	191,887
OTSUKA HOLDINGS CO LTD	COMMON STOCK	20,300	673,674
OVERSEA CHINESE BANKING CORP	COMMON STOCK	177,598	1,626,596
PAN PACIFIC INTERNATIONAL HO	COMMON STOCK	19,700	376,763
PANASONIC HOLDINGS CORP	COMMON STOCK	116,000	966,223
PERSOL HOLDINGS CO LTD	COMMON STOCK	9,500	200,671
PILBARA MINERALS LTD	COMMON STOCK	134,308	340,887
POWER ASSETS HOLDINGS LTD	COMMON STOCK	72,500	397,104
QANTAS AIRWAYS LTD	COMMON STOCK	49,685	199,252
QBE INSURANCE GROUP LTD	COMMON STOCK	78,088	710,482
RAKUTEN GROUP INC	COMMON STOCK	46,700	210,827
RAMSAY HEALTH CARE LTD	COMMON STOCK	9,589	422,161
REA GROUP LTD	COMMON STOCK	2,844	213,314
RECRUIT HOLDINGS CO LTD	COMMON STOCK	75,700	2,413,686
REECE LTD	COMMON STOCK	12,168	116,554
RENASAS ELECTRONICS CORP	COMMON STOCK	61,270	550,769
RESONA HOLDINGS INC	COMMON STOCK	113,785	621,741
RICOH CO LTD	COMMON STOCK	29,400	224,301
RIO TINTO LTD	COMMON STOCK	19,401	1,545,275
ROHM CO LTD	COMMON STOCK	4,600	326,510
SANDS CHINA LTD	COMMON STOCK USD.01	126,400	419,447
SANTOS LTD	COMMON STOCK	167,599	818,557
SBI HOLDINGS INC	COMMON STOCK	13,140	250,582
SCENTRE GROUP	REIT	270,541	523,969
SCSK CORP	COMMON STOCK	8,500	127,613
SEA LTD ADR	ADR	18,987	987,894
SECOM CO LTD	COMMON STOCK	11,100	629,821
SEEK LTD	COMMON STOCK	18,074	256,287
SEIKO EPSON CORP	COMMON STOCK	14,300	206,458
SEKISUI CHEMICAL CO LTD	COMMON STOCK	19,400	268,510
SEKISUI HOUSE LTD	COMMON STOCK	32,200	566,445
SEVEN + I HOLDINGS CO LTD	COMMON STOCK	39,400	1,697,910

SG HOLDINGS CO LTD	COMMON STOCK	15,500	214,915
SHARP CORP	COMMON STOCK	12,199	87,335
SHIMADZU CORP	COMMON STOCK	12,485	354,199
SHIMANO INC	COMMON STOCK	3,764	612,364
SHIMIZU CORP	COMMON STOCK	29,700	157,381
SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	19,700	2,411,933
SHIONOGI + CO LTD	COMMON STOCK	14,000	692,757
SHISEIDO CO LTD	COMMON STOCK	20,900	1,039,178
SHIZUOKA FINANCIAL GROUP INC	COMMON STOCK	24,000	191,870
SINGAPORE AIRLINES LTD	COMMON STOCK	69,029	284,089
SINGAPORE DOLLAR	FOREIGN CURRENCY	181,674	135,457
SINGAPORE EXCHANGE LTD	COMMON STOCK	44,900	299,859
SINGAPORE TECH ENGINEERING	COMMON STOCK	83,900	209,701
SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	430,400	841,877
SINO LAND CO	COMMON STOCK	180,418	225,611
SITC INTERNATIONAL HOLDINGS	COMMON STOCK HKD.1	72,000	160,145
SMC CORP	COMMON STOCK	3,002	1,263,747
SOFTBANK CORP	COMMON STOCK	150,694	1,712,803
SOFTBANK GROUP CORP	COMMON STOCK	63,100	2,692,108
SOMPO HOLDINGS INC	COMMON STOCK	16,536	730,321
SONIC HEALTHCARE LTD	COMMON STOCK	24,003	487,461
SONY GROUP CORP	COMMON STOCK	66,100	5,059,216
SOUTH32 LTD	COMMON STOCK	240,851	664,645
SPARK NEW ZEALAND LTD	COMMON STOCK	96,953	331,042
SPI 200 FUTURES MAR23	XSFE 20230316	100	(8,978)
SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	4,600	212,433
STOCKLAND	REIT NPV	123,980	304,921
SUBARU CORP	COMMON STOCK	32,450	495,269
SUMCO CORP	COMMON STOCK	18,300	243,556
SUMITOMO CHEMICAL CO LTD	COMMON STOCK	76,700	273,166
SUMITOMO CORP	COMMON STOCK	58,798	986,433
SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	37,900	427,629
SUMITOMO METAL MINING CO LTD	COMMON STOCK	13,000	460,002
SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	68,579	2,772,659
SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	17,867	620,092
SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	16,000	388,920
SUN HUNG KAI PROPERTIES	COMMON STOCK	75,500	1,053,672
SUNCORP GROUP LTD	COMMON STOCK	66,303	541,538
SUNTORY BEVERAGE + FOOD LTD	COMMON STOCK	7,335	248,941
SUZUKI MOTOR CORP	COMMON STOCK	19,197	627,278
SWIRE PACIFIC LTD CL A	COMMON STOCK	25,500	224,454
SWIRE PROPERTIES LTD	COMMON STOCK	62,947	160,010
SYSMEX CORP	COMMON STOCK	8,800	533,147
T+D HOLDINGS INC	COMMON STOCK	27,500	393,683
TAISEI CORP	COMMON STOCK	9,500	304,407
TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	78,700	2,473,032

TDK CORP	COMMON STOCK	20,195	668,678
TECHTRONIC INDUSTRIES CO LTD	COMMON STOCK	72,000	814,667
TELSTRA GROUP LTD	COMMON STOCK	212,006	573,427
TERUMO CORP	COMMON STOCK	33,900	953,531
TIS INC	COMMON STOCK	11,900	313,740
TOBU RAILWAY CO LTD	COMMON STOCK	9,700	225,903
TOHO CO LTD	COMMON STOCK	6,000	230,937
TOKIO MARINE HOLDINGS INC	COMMON STOCK	96,000	2,071,914
TOKYO ELECTRIC POWER COMPANY	COMMON STOCK	78,900	283,341
TOKYO ELECTRON LTD	COMMON STOCK	7,823	2,340,977
TOKYO GAS CO LTD	COMMON STOCK	20,300	396,942
TOKYU CORP	COMMON STOCK	27,900	349,517
TOPIX INDX FUTR MAR23	XOSE 20230309	100,000	(31,443)
TOPPAN INC	COMMON STOCK	14,100	207,046
TORAY INDUSTRIES INC	COMMON STOCK	72,500	400,312
TOSHIBA CORP	COMMON STOCK	20,600	718,229
TOSOH CORP	COMMON STOCK	14,000	165,227
TOTO LTD	COMMON STOCK	7,300	245,716
TOYOTA INDUSTRIES CORP	COMMON STOCK	7,700	417,568
TOYOTA MOTOR CORP	COMMON STOCK	555,775	7,625,326
TOYOTA TSUSHO CORP	COMMON STOCK	11,100	404,721
TRANSURBAN GROUP	STAPLED SECURITY	160,686	1,434,187
TREASURY WINE ESTATES LTD	COMMON STOCK	37,616	346,204
TREND MICRO INC	COMMON STOCK	7,000	325,587
UNICHARM CORP	COMMON STOCK	21,300	812,434
UNITED OVERSEAS BANK LTD	COMMON STOCK	61,700	1,433,723
UOL GROUP LTD	COMMON STOCK	25,100	125,879
US DOLLAR		75,760	75,760
USS CO LTD	COMMON STOCK	10,600	167,088
VENTURE CORP LTD	COMMON STOCK	14,900	189,706
VICINITY CENTRES	REIT	199,746	270,700
WASHINGTON H. SOUL PATTINSON	COMMON STOCK	11,658	218,486
WELCIA HOLDINGS CO LTD	COMMON STOCK	5,100	118,163
WESFARMERS LTD	COMMON STOCK	59,315	1,869,408
WEST JAPAN RAILWAY CO	COMMON STOCK	11,438	496,565
WESTPAC BANKING CORP	COMMON STOCK	183,293	2,904,117
WH GROUP LTD	COMMON STOCK USD.0001	428,649	249,337
WHARF REAL ESTATE INVESTMENT	COMMON STOCK HKD.1	87,586	510,594
WILMAR INTERNATIONAL LTD	COMMON STOCK	99,412	309,302
WISETECH GLOBAL LTD	COMMON STOCK	7,861	270,002
WOODSIDE ENERGY GROUP LTD	COMMON STOCK	99,370	2,423,254
WOOLWORTHS GROUP LTD	COMMON STOCK	63,439	1,464,350
XERO LTD	COMMON STOCK	7,195	342,095
XINYI GLASS HOLDINGS LTD	COMMON STOCK HKD.1	97,000	180,703
YAKULT HONSHA CO LTD	COMMON STOCK	6,747	437,638
YAMAHA CORP	COMMON STOCK	7,300	267,881
YAMAHA MOTOR CO LTD	COMMON STOCK	15,600	352,616

YAMATO HOLDINGS CO LTD	COMMON STOCK	14,800	234,022
YASKAWA ELECTRIC CORP	COMMON STOCK	12,600	403,209
YOKOGAWA ELECTRIC CORP	COMMON STOCK	12,300	193,830
Z HOLDINGS CORP	COMMON STOCK	139,945	351,902
ZOZO INC	COMMON STOCK	6,700	165,460
<b>Total : EXHIBIT S - Pacific Stock Index Fund</b>			<b>\$ 260,604,715</b>

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**n / a - Cost is not applicable**

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

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2022**

**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		
	7 ELEVEN INC	0.8% 10 Feb 2024	2,000,000	\$ 1,902,600
	ABBVIE INC	2.6% 21 Nov 2024	3,350,000	3,208,831
	ABBVIE INC	3.8% 15 Mar 2025	3,750,000	3,657,188
	AERCAP IRELAND CAP/GLOBA	3.15% 15 Feb 2024	1,000,000	969,720
	AERCAP IRELAND CAP/GLOBA	1.65% 29 Oct 2024	400,000	369,192
	ALTRIA GROUP INC	4.4% 14 Feb 2026	41,000	40,223
	AMAZON.COM INC	4.7% 29 Nov 2024	1,445,000	1,444,812
	AMERICAN EXPRESS CREDIT ACCOUN	3.75% 15 Aug 2027	4,867,000	4,759,675
	AMERICAN TOWER CORP	2.4% 15 Mar 2025	1,900,000	1,789,363
	AMERICAN TOWER CORP	1.3% 15 Sep 2025	1,050,000	948,665
	AMERICAN TOWER CORP	0.6% 15 Jan 2024	2,250,000	2,145,060
	ANGEL OAK MORTGAGE TRUST	1% 25 Dec 2066	350,647	306,308
	ANZ NEW ZEALAND INTL/LDN	2.166% 18 Feb 2025	1,100,000	1,033,043
	ARES CAPITAL CORP	4.25% 01 Mar 2025	233,000	221,585
	ARES CAPITAL CORP	3.25% 15 Jul 2025	130,000	119,727
	ARES CAPITAL CORP	3.875% 15 Jan 2026	183,000	168,107
	ARES CAPITAL CORP	2.15% 15 Jul 2026	209,000	177,497
	ASTRAZENECA PLC	3.375% 16 Nov 2025	1,000,000	967,480
	AT+T INC	0.9% 25 Mar 2024	2,750,000	2,613,573
	AUST + NZ BANKING GRP NY	5.088% 08 Dec 2025	1,255,000	1,260,472
	AUTODESK INC	4.375% 15 Jun 2025	153,000	151,415
	BAE SYSTEMS HOLDINGS INC	3.8% 07 Oct 2024	190,000	185,615
	BAE SYSTEMS HOLDINGS INC	3.85% 15 Dec 2025	139,000	134,135
	BALTIMORE GAS + ELECTRIC	2.4% 15 Aug 2026	411,000	379,850
	BANC OF AMERICA MERRILL LYNCH	1% 15 Nov 2032	1,130,000	1,023,772
	BANCO SANTANDER SA	1% 30 Jun 2024	1,400,000	1,361,766
	BANK	1% 15 Feb 2061	330,000	293,697
	BANK	1% 15 Dec 2052	241,000	181,843
	BANK OF AMERICA CORP	4.45% 03 Mar 2026	53,000	51,971
	BANK OF AMERICA CORP	1% 22 Oct 2025	748,000	707,054
	BANK OF AMERICA CORP	1% 25 Sep 2025	1,674,000	1,545,320
	BANK OF AMERICA CORP	1% 22 Apr 2025	930,000	871,922
	BANK OF AMERICA CORP	1% 22 Jul 2027	1,429,000	1,253,976
	BANK OF AMERICA CORP	1% 04 Feb 2025	400,000	383,232
	BANK OF AMERICA CORP	1% 02 Apr 2026	969,000	925,763
	BANK OF AMERICA CORP	1% 22 Jul 2026	1,685,000	1,667,341



BANK OF AMERICA CREDIT CARD TR	5% 15 Apr 2028	300,000	303,033
BANK OF MONTREAL	4.25% 14 Sep 2024	1,910,000	1,884,941
BANK OF NEW YORK MELLON	1% 21 Nov 2025	2,420,000	2,419,855
BANK OF NOVA SCOTIA	5.25% 06 Dec 2024	1,400,000	1,403,360
BANK OF NY MELLON CORP	1% 25 Oct 2028	35,000	36,205
BANQUE FED CRED MUTUEL	0.65% 27 Feb 2024	2,000,000	1,894,900
BARCLAYS PLC	1% 10 Dec 2024	3,000,000	2,856,360
BARCLAYS PLC	5.304% 09 Aug 2026	975,000	969,267
BAT CAPITAL CORP	3.215% 06 Sep 2026	787,000	728,298
BAXTER INTERNATIONAL INC	1.322% 29 Nov 2024	1,600,000	1,491,024
BAYER US FINANCE LLC	3.375% 08 Oct 2024	1,450,000	1,401,048
BFLD TRUST	1% 15 Oct 2034	435,000	426,825
BLACKSTONE PRIVATE CRE	3.25% 15 Mar 2027	228,000	192,414
BNP PARIBAS	1% 19 Nov 2025	961,000	909,433
BOEING CO	3.1% 01 May 2026	757,000	712,912
BRY0HZD03 CDS USD P F 1.00000	1% 20 Jun 2027	(162,760)	(162,760)
BRY0HZD03 CDS USD R V 03MEVENT	1% 20 Jun 2027	162,760	158,433
BRY6GZJ21 IRS USD P F 3.22000	3.22% 28 Feb 2027	(9,680,000)	(9,465,882)
BRY6GZJ21 IRS USD R V 12MSOFR	1% 28 Feb 2027	9,680,000	9,680,000
BWAY MORTGAGE TRUST	2.809% 10 Mar 2033	353,002	338,588
BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	394,393	389,525
BX TRUST	1% 15 Jun 2036	250,000	236,943
BX TRUST	1% 15 Oct 2036	813,000	771,820
BX TRUST	1% 15 Jan 2034	250,000	241,983
BX TRUST	1% 15 Jun 2038	337,444	325,127
CANADIAN PACIFIC RAILWAY	1.35% 02 Dec 2024	3,350,000	3,125,684
CANTOR COMMERCIAL REAL ESTATE	1% 15 Jan 2053	127,000	100,016
CAPITAL ONE FINANCIAL CO	1% 09 May 2025	2,700,000	2,638,008
CAPITAL ONE FINANCIAL CO	1% 24 Jul 2026	2,900,000	2,847,539
CAPITAL ONE MULTI ASSET EXECUT	3.49% 15 May 2027	1,889,000	1,833,920
CAPITAL ONE MULTI ASSET EXECUT	4.95% 15 Oct 2027	725,000	730,464
CARMAX AUTO OWNER TRUST	2.81% 15 May 2025	495,752	491,003
CD COMMERCIAL MORTGAGE TRUST	4.279% 15 Aug 2051	1,700,000	1,609,150
CEDR TRUST	1% 15 Feb 2039	340,000	319,592
CITIGROUP COMMERCIAL MORTGAGE	3.356% 10 Jul 2047	124,446	120,493
CITIGROUP COMMERCIAL MORTGAGE	2.935% 10 Apr 2048	309,776	295,720
CITIGROUP INC	1% 08 Apr 2026	1,150,000	1,088,211
CITIGROUP INC	1% 01 May 2025	73,000	68,373
CITIGROUP INC	1% 17 Mar 2026	492,000	467,971
CITIGROUP INC	1% 29 Sep 2026	910,000	913,176
CITIGROUP INC	1% 28 Jan 2027	221,000	192,977
CITIGROUP INC	1% 25 Jan 2026	716,000	663,446
CITIZENS FINANCIAL GROUP	2.85% 27 Jul 2026	186,000	172,370
COLD STORAGE TRUST	1% 15 Nov 2037	835,542	813,670
COLLEGE AVE STUDENT LOANS	2.32% 26 Jul 2055	170,119	145,196
COLLEGE AVE STUDENT LOANS	1.76% 25 Jun 2052	76,481	64,224
COMCAST CORP	3.375% 15 Aug 2025	2,900,000	2,799,138
COMCAST CORP	5.25% 07 Nov 2025	1,005,000	1,019,452

COMM MORTGAGE TRUST	3.961% 10 Mar 2047	890,000	870,293
COMM MORTGAGE TRUST	3.445% 10 Jul 2048	591,832	565,290
COMM MORTGAGE TRUST	3.63% 10 Oct 2048	290,000	275,592
CPPIB CAPITAL INC	4.125% 21 Oct 2024	1,120,000	1,107,882
CREDIT ACCEPTANCE AUTO LOAN TR	1% 15 May 2030	410,000	391,782
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	505,274	454,627
CREDIT SUISSE NEW YORK	1.25% 07 Aug 2026	351,000	283,706
CROWN CASTLE INC	1.35% 15 Jul 2025	2,765,000	2,516,288
CURRENCY CONTRACT	USD/EUR	—	(954)
DANSKE BANK A/S	1% 22 Jun 2024	959,000	892,503
DELL INT LLC / EMC CORP	5.85% 15 Jul 2025	77,000	77,939
DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	142,000	137,465
DEUTSCHE BANK NY	1% 01 Apr 2025	907,000	843,084
DEUTSCHE BANK NY	1.686% 19 Mar 2026	450,000	403,430
DEVON ENERGY CORPORATION	8.25% 01 Aug 2023	28,000	28,617
DISCOVER BANK	3.45% 27 Jul 2026	250,000	230,553
DISCOVER BANK	2.45% 12 Sep 2024	1,750,000	1,663,533
DISCOVER FINANCIAL SVS	4.5% 30 Jan 2026	182,000	175,514
DTE ELECTRIC CO	3.375% 01 Mar 2025	231,000	224,287
DUKE ENERGY CORP	5% 08 Dec 2025	680,000	679,626
DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	1,359,000	1,338,044
EASTERN ENERGY GAS	3.55% 01 Nov 2023	174,000	171,726
ECOPETROL SA	4.125% 16 Jan 2025	295,000	281,259
EDISON INTERNATIONAL	4.7% 15 Aug 2025	1,165,000	1,140,663
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	89,229	75,311
ELEVANCE HEALTH INC	5.35% 15 Oct 2025	825,000	835,288
ENERGY TRANSFER LP	3.9% 15 May 2024	397,000	387,087
ENERGY TRANSFER LP	3.6% 01 Feb 2023	425,000	424,142
ENERGY TRANSFER LP	4.75% 15 Jan 2026	224,000	218,826
ENERGY TRANSFER LP	4.2% 15 Sep 2023	55,000	54,547
ENERGY TRANSFER LP	4.5% 15 Apr 2024	483,000	476,373
ENERGY TRANSFER LP	2.9% 15 May 2025	147,000	138,649
ENTERPRISE FLEET FINANCING LLC	0.77% 20 Aug 2027	887,196	846,566
ENTERPRISE FLEET FINANCING LLC	4.29% 20 Jul 2029	147,000	141,604
ENTERPRISE FLEET FINANCING LLC	5.76% 22 Oct 2029	2,200,000	2,207,412
EQUINIX INC	2.625% 18 Nov 2024	3,003,000	2,864,081
EQUINIX INC	1% 15 Sep 2025	245,000	219,153
EURO BUND FUTURE MAR23	XEUR 20230308	(400,000)	35,177
EURO CURRENCY	FOREIGN CURRENCY	(13,953)	(14,892)
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	585,715	568,687
FANNIE MAE	4.5% 25 Jan 2041	1,028,949	995,990
FANNIE MAE	5.5% 25 May 2045	746,299	139,520
FANNIE MAE	1% 25 Aug 2046	398,117	392,114
FANNIE MAE	1% 25 Sep 2052	775,894	767,976
FANNIE MAE	5.5% 25 Oct 2035	1,368,631	1,387,878
FANNIE MAE	6.5% 25 Jun 2036	1,864,976	1,932,270
FANNIE MAE	4% 25 Feb 2041	676,414	635,980
FANNIEMAE ACES	1% 25 Mar 2028	—	0

FED HM LN PC POOL A32162	5% 01 Mar 2035	28,636	28,859
FED HM LN PC POOL A90196	4.5% 01 Dec 2039	11,126	11,040
FED HM LN PC POOL A93534	4% 01 Aug 2040	—	0
FED HM LN PC POOL A93851	4% 01 Sep 2040	—	0
FED HM LN PC POOL A94779	4% 01 Nov 2040	—	0
FED HM LN PC POOL A94977	4% 01 Nov 2040	—	0
FED HM LN PC POOL A95144	4% 01 Nov 2040	—	0
FED HM LN PC POOL A95923	4% 01 Oct 2040	—	0
FED HM LN PC POOL C00748	6% 01 Apr 2029	113	116
FED HM LN PC POOL G07106	3.5% 01 Aug 2042	—	0
FED HM LN PC POOL G07613	6% 01 Apr 2039	104,284	109,446
FED HM LN PC POOL G07642	5% 01 Oct 2041	40,339	40,877
FED HM LN PC POOL G07848	3.5% 01 Apr 2044	—	0
FED HM LN PC POOL G15601	2.5% 01 Jan 2029	—	0
FED HM LN PC POOL G16186	2.5% 01 Apr 2031	—	0
FED HM LN PC POOL G60018	4.5% 01 Dec 2043	68,923	68,325
FED HM LN PC POOL G60718	3% 01 Sep 2046	—	0
FED HM LN PC POOL G61177	3% 01 Aug 2043	—	0
FED HM LN PC POOL G61886	5% 01 Nov 2048	33,247	33,291
FED HM LN PC POOL J12438	4.5% 01 Jun 2025	28,258	27,893
FED HM LN PC POOL J31418	2.5% 01 May 2030	—	0
FED HM LN PC POOL J31689	3% 01 May 2030	—	0
FED HM LN PC POOL J32204	2.5% 01 Jul 2030	—	0
FED HM LN PC POOL J32209	2.5% 01 Jul 2030	—	0
FED HM LN PC POOL J32436	3% 01 Aug 2030	—	0
FED HM LN PC POOL J32491	2.5% 01 Jul 2030	—	0
FED HM LN PC POOL Q00093	4% 01 Apr 2041	—	0
FED HM LN PC POOL Q00804	4.5% 01 May 2041	25,000	24,795
FED HM LN PC POOL Q00959	4.5% 01 May 2041	29,472	29,230
FED HM LN PC POOL Q03841	4% 01 Oct 2041	—	0
FED HM LN PC POOL Q04022	4% 01 Oct 2041	—	0
FED HM LN PC POOL Q08239	3.5% 01 May 2042	—	0
FED HM LN PC POOL Q08306	3.5% 01 May 2042	—	0
FED HM LN PC POOL Q16403	3% 01 Mar 2043	—	0
FED HM LN PC POOL Q16673	3% 01 Mar 2043	—	0
FED HM LN PC POOL Q18718	3.5% 01 Jun 2043	—	0
FED HM LN PC POOL Q20206	3.5% 01 Jul 2043	—	0
FED HM LN PC POOL Q24368	3.5% 01 Jan 2044	—	0
FED HM LN PC POOL Q37955	4% 01 Dec 2045	—	0
FED HM LN PC POOL Q45080	3% 01 Dec 2046	—	0
FED HM LN PC POOL Q45083	3% 01 Dec 2046	—	0
FED HM LN PC POOL QB1488	3% 01 Jul 2050	—	0
FED HM LN PC POOL QB2296	2% 01 Aug 2050	—	0
FED HM LN PC POOL QB2339	3% 01 Aug 2050	—	0
FED HM LN PC POOL QD4857	2% 01 Jan 2052	—	0
FED HM LN PC POOL RA3282	3% 01 Aug 2050	—	0

FED HM LN PC POOL RB5028	3.5% 01 Jan 2040	—	0
FED HM LN PC POOL RB5034	3.5% 01 Feb 2040	—	0
FED HM LN PC POOL RB5145	2% 01 Feb 2042	—	0
FED HM LN PC POOL RB5153	2% 01 Apr 2042	—	0
FED HM LN PC POOL SC0063	3.5% 01 May 2035	—	0
FED HM LN PC POOL SD0478	4% 01 Jan 2045	—	0
FED HM LN PC POOL SD0485	3.5% 01 Mar 2046	—	0
FED HM LN PC POOL SD0486	3.5% 01 Sep 2046	—	0
FED HM LN PC POOL SD0487	3.5% 01 Aug 2050	—	0
FED HM LN PC POOL SD0493	3.5% 01 Jun 2048	—	0
FED HM LN PC POOL SD0519	3% 01 Aug 2050	—	0
FED HM LN PC POOL SD0592	3% 01 Sep 2050	—	0
FED HM LN PC POOL SD0730	2% 01 Sep 2051	—	0
FED HM LN PC POOL SD0732	2% 01 Sep 2051	—	0
FED HM LN PC POOL SD0785	2% 01 Dec 2051	—	0
FED HM LN PC POOL SD0786	2% 01 Dec 2051	—	0
FED HM LN PC POOL SD0789	2% 01 Dec 2051	—	0
FED HM LN PC POOL SD0803	3% 01 Jan 2052	—	0
FED HM LN PC POOL SD0892	2% 01 Jan 2052	—	0
FED HM LN PC POOL SD7528	2% 01 Nov 2050	—	0
FED HM LN PC POOL SD7539	2% 01 Apr 2051	—	0
FED HM LN PC POOL SD7544	3% 01 Jul 2051	—	0
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	—	0
FED HM LN PC POOL SD7549	2% 01 Jan 2052	—	0
FED HM LN PC POOL SD7552	2.5% 01 Jan 2052	—	0
FED HM LN PC POOL SD7553	3% 01 Mar 2052	—	0
FED HM LN PC POOL SD8134	2% 01 Mar 2051	—	0
FED HM LN PC POOL SD8182	2% 01 Dec 2051	—	0
FED HM LN PC POOL V60696	3% 01 Jan 2030	—	0
FED HM LN PC POOL V60724	3% 01 Jan 2030	—	0
FED HM LN PC POOL V60770	2.5% 01 Mar 2030	—	0
FED HM LN PC POOL V60796	2.5% 01 May 2030	—	0
FED HM LN PC POOL V60903	2.5% 01 Sep 2030	—	0
FED HM LN PC POOL V60904	2.5% 01 Sep 2030	—	0
FED HM LN PC POOL V60905	2.5% 01 Jul 2030	—	0
FED HM LN PC POOL V60909	3% 01 Aug 2030	—	0
FED HM LN PC POOL V82848	3% 01 Dec 2046	—	0
FED HM LN PC POOL ZA2471	3% 01 Sep 2037	—	0
FED HM LN PC POOL ZA6403	4% 01 Mar 2039	13,391	12,981
FED HM LN PC POOL ZS4751	3.5% 01 Jan 2048	—	0
FED HM LN PC POOL ZT2088	4.5% 01 Jun 2049	62,423	61,120
FEDERAL HOME LOAN BANK	1.1% 20 Aug 2026	1,500,000	1,329,900
FEDERAL HOME LOAN BANK	1% 08 Nov 2024	2,500,000	2,334,675
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2030	1,584,029	93,709
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2029	1,010,000	64,739
* FIDELITY NATL INFO SERV	1.15% 01 Mar 2026	182,000	159,938

FISERV INC	3.85% 01 Jun 2025	1,350,000	1,311,107
FLORIDA POWER + LIGHT CO	3.25% 01 Jun 2024	170,000	166,138
FLORIDA POWER + LIGHT CO	3.125% 01 Dec 2025	216,000	208,684
FNMA POOL 254693	5.5% 01 Apr 2033	61,140	62,367
FNMA POOL 305113	9.5% 01 Mar 2025	178	178
FNMA POOL 306419	9.5% 01 Mar 2025	5,416	5,442
FNMA POOL 555424	1% 01 May 2033	161,279	164,515
FNMA POOL 677377	5.5% 01 Jan 2033	262,508	267,694
FNMA POOL 725206	1% 01 Feb 2034	90,244	92,055
FNMA POOL 725424	1% 01 Apr 2034	2,480	2,529
FNMA POOL 725946	1% 01 Nov 2034	42,329	43,223
FNMA POOL 735989	1% 01 Feb 2035	127,897	130,464
FNMA POOL 819967	5.5% 01 Apr 2035	54,696	56,064
FNMA POOL 889466	1% 01 May 2038	51,890	54,398
FNMA POOL 889529	1% 01 Mar 2038	18,283	19,167
FNMA POOL 889974	1% 01 Sep 2035	10,864	10,910
FNMA POOL 889983	1% 01 Oct 2038	26,524	27,806
FNMA POOL 995113	1% 01 Sep 2036	7,112	7,263
FNMA POOL AB1226	4.5% 01 Jul 2040	17,392	17,238
FNMA POOL AB3314	4.5% 01 Jul 2041	7,333	7,265
FNMA POOL AB4307	4% 01 Jan 2042	—	0
FNMA POOL AB6194	2.5% 01 Sep 2027	—	0
FNMA POOL AB8446	2.5% 01 Feb 2028	—	0
FNMA POOL AB9564	3% 01 Jun 2043	—	0
FNMA POOL AD4059	5% 01 Apr 2040	75,616	76,541
FNMA POOL AD6391	4.5% 01 May 2025	58,621	57,827
FNMA POOL AD7992	4.5% 01 Jul 2040	26,512	26,276
FNMA POOL AE0028	1% 01 Oct 2039	212,488	222,461
FNMA POOL AE0823	1% 01 Sep 2040	17,407	18,261
FNMA POOL AE2873	4.5% 01 Aug 2040	9,222	9,140
FNMA POOL AH7036	4.5% 01 Mar 2041	19,601	19,421
FNMA POOL AJ3120	4.5% 01 Oct 2041	7,316	7,249
FNMA POOL AK7510	3.5% 01 Apr 2042	—	0
FNMA POOL AL1472	1% 01 May 2039	36,501	36,183
FNMA POOL AL1704	1% 01 May 2040	155,586	166,539
FNMA POOL AL2482	1% 01 Sep 2042	65,299	64,732
FNMA POOL AL4142	1% 01 Jun 2041	39,443	41,350
FNMA POOL AL6583	1% 01 Mar 2030	—	0
FNMA POOL AL6584	1% 01 Apr 2030	—	0
FNMA POOL AL6918	1% 01 Sep 2025	2	2
FNMA POOL AL7139	1% 01 Jul 2030	—	0
FNMA POOL AL7167	1% 01 Jan 2041	—	0
FNMA POOL AL7225	1% 01 Aug 2030	—	0
FNMA POOL AL7521	1% 01 Jun 2039	139,853	140,450
FNMA POOL AL7936	1% 01 Sep 2045	32,698	32,654
FNMA POOL AL9031	1% 01 Aug 2046	—	0
FNMA POOL AL9227	1% 01 Oct 2036	—	0
FNMA POOL AL9376	1% 01 Aug 2031	—	0

FNMA POOL AL9501	1% 01 Nov 2045	23,141	23,110
FNMA POOL AO2881	3.5% 01 May 2042	—	0
FNMA POOL AO9707	3.5% 01 Jul 2042	—	0
FNMA POOL AR7568	3% 01 Mar 2043	—	0
FNMA POOL AR9218	3% 01 Mar 2043	—	0
FNMA POOL AS4488	2.5% 01 Feb 2030	—	0
FNMA POOL AS4688	2.5% 01 Mar 2030	—	0
FNMA POOL AS5548	2.5% 01 Aug 2030	—	0
FNMA POOL AS5614	2.5% 01 Aug 2030	—	0
FNMA POOL AS5708	3.5% 01 Aug 2030	—	0
FNMA POOL AS5728	3% 01 Sep 2030	—	0
FNMA POOL AS6233	4.5% 01 Nov 2045	2,168	2,145
FNMA POOL AS7999	3% 01 Sep 2046	—	0
FNMA POOL AS8195	2.5% 01 Oct 2031	—	0
FNMA POOL AS8208	2.5% 01 Oct 2031	—	0
FNMA POOL AS8240	2.5% 01 Nov 2031	—	0
FNMA POOL AS8241	2.5% 01 Nov 2031	—	0
FNMA POOL AS8348	3% 01 Nov 2036	—	0
FNMA POOL AS8387	2.5% 01 Nov 2031	—	0
FNMA POOL AS8486	3% 01 Dec 2046	—	0
FNMA POOL AS9321	2.5% 01 Mar 2032	—	0
FNMA POOL AT2037	3% 01 Apr 2043	—	0
FNMA POOL AT2040	3% 01 Apr 2043	—	0
FNMA POOL AT3121	3% 01 Apr 2028	—	0
FNMA POOL AT6033	3% 01 May 2028	—	0
FNMA POOL AU8774	3% 01 Oct 2028	—	0
FNMA POOL AV8711	3.5% 01 Mar 2029	—	0
FNMA POOL AW1247	3% 01 May 2029	—	0
FNMA POOL AW4229	3% 01 Jul 2029	—	0
FNMA POOL AX6435	3% 01 Jan 2030	—	0
FNMA POOL AZ2297	3% 01 Jul 2030	—	0
FNMA POOL BC2631	2.5% 01 Nov 2031	—	0
FNMA POOL BC2777	2.5% 01 Aug 2031	—	0
FNMA POOL BD2417	3.5% 01 May 2047	—	0
FNMA POOL BF0056	6% 01 Jul 2039	47,071	49,249
FNMA POOL BH0158	3.5% 01 Mar 2047	—	0
FNMA POOL BH0398	4% 01 May 2047	—	0
FNMA POOL BH0567	3.5% 01 Jun 2047	—	0
FNMA POOL BH7067	4.5% 01 Dec 2047	77,724	76,810
FNMA POOL BH7993	4.5% 01 Sep 2047	15,812	15,528
FNMA POOL BH8026	4.5% 01 Oct 2047	16,105	15,965
FNMA POOL BH8027	4.5% 01 Oct 2047	25,029	24,542
FNMA POOL BH9277	3.5% 01 Feb 2048	—	0
FNMA POOL BJ2054	3.5% 01 Nov 2032	—	0
FNMA POOL BJ2096	3.5% 01 Jan 2033	—	0
FNMA POOL BJ3177	4.5% 01 Nov 2047	10,666	10,459
FNMA POOL BJ3218	4.5% 01 Dec 2047	19,735	19,351
FNMA POOL BJ6316	4.5% 01 Feb 2048	32,205	31,579

FNMA POOL BJ9437	4.5% 01 Mar 2048	20,218	19,855
FNMA POOL BJ9480	4.5% 01 Mar 2048	27,136	26,609
FNMA POOL BK3988	4.5% 01 May 2048	26,872	26,349
FNMA POOL BK4471	4.5% 01 Jul 2048	14,680	14,519
FNMA POOL BK4689	4.5% 01 Jul 2048	60,612	60,448
FNMA POOL BK6737	4.5% 01 Jul 2048	18,845	18,470
FNMA POOL BK7642	4% 01 Sep 2033	14,608	14,353
FNMA POOL BK9818	5% 01 Sep 2048	18,362	18,367
FNMA POOL BM1174	1% 01 May 2047	—	0
FNMA POOL BM1595	1% 01 Mar 2031	—	0
FNMA POOL BM1756	1% 01 Dec 2045	54,140	53,648
FNMA POOL BM1920	1% 01 Jul 2046	170,544	170,313
FNMA POOL BM3031	1% 01 Jul 2043	—	0
FNMA POOL BM3052	1% 01 Oct 2047	63,978	63,724
FNMA POOL BM3053	1% 01 Jul 2046	128,729	129,016
FNMA POOL BM3054	1% 01 Nov 2031	—	0
FNMA POOL BM3240	1% 01 Sep 2032	—	0
FNMA POOL BM3537	1% 01 Jan 2031	—	0
FNMA POOL BM3552	1% 01 Aug 2030	—	0
FNMA POOL BM3578	1% 01 Aug 2032	—	0
FNMA POOL BM3784	1% 01 Jun 2045	96,153	97,366
FNMA POOL BM3793	1% 01 Feb 2033	—	0
FNMA POOL BM3846	1% 01 Apr 2048	153,706	153,291
FNMA POOL BM5235	1% 01 Sep 2048	40,229	40,238
FNMA POOL BM5984	1% 01 May 2049	162,834	162,870
FNMA POOL BN1628	4.5% 01 Nov 2048	7,239	7,095
FNMA POOL BN5278	4.5% 01 Feb 2049	61,430	60,207
FNMA POOL BO4653	4.5% 01 Nov 2049	58,285	57,068
FNMA POOL BR1615	2% 01 Feb 2051	—	0
FNMA POOL CA1709	4.5% 01 May 2048	201,635	197,620
FNMA POOL CA2469	4% 01 Oct 2048	—	0
FNMA POOL CA2527	4% 01 Oct 2033	43,234	42,480
FNMA POOL CA5368	4% 01 Mar 2050	—	0
FNMA POOL CA6341	2.5% 01 Jul 2050	—	0
FNMA POOL CA6343	2.5% 01 Jul 2050	—	0
FNMA POOL CA6359	2.5% 01 Jul 2050	—	0
FNMA POOL CA6636	2.5% 01 Aug 2050	—	0
FNMA POOL CA6750	3.5% 01 Aug 2050	—	0
FNMA POOL CA8388	2.5% 01 Dec 2035	—	0
FNMA POOL CA8592	2.5% 01 Jan 2051	—	0
FNMA POOL CB1310	2% 01 Aug 2051	—	0
FNMA POOL CB2079	2% 01 Nov 2051	—	0
FNMA POOL CB2139	2% 01 Nov 2051	—	0
FNMA POOL CB2372	2.5% 01 Dec 2051	—	0
FNMA POOL CB2418	3% 01 Dec 2051	—	0
FNMA POOL CB2838	2% 01 Feb 2052	—	0



FNMA POOL CB2855	2.5% 01 Feb 2052	—	0
FNMA POOL CB2856	2.5% 01 Feb 2052	—	0
FNMA POOL CB4436	4.5% 01 Aug 2037	2,771,021	2,761,941
FNMA POOL CB4508	4.5% 01 Aug 2037	641,096	638,591
FNMA POOL CB4509	4.5% 01 Aug 2037	2,118,320	2,109,711
FNMA POOL CB4510	4.5% 01 Aug 2037	686,959	683,622
FNMA POOL CB4514	4.5% 01 Sep 2037	1,859,801	1,853,707
FNMA POOL CB4522	5% 01 Aug 2037	1,911,454	1,930,568
FNMA POOL CB4523	5% 01 Aug 2037	994,261	1,002,649
FNMA POOL CB4524	5% 01 Aug 2037	426,961	430,104
FNMA POOL CB4525	5% 01 Aug 2037	386,971	389,562
FNMA POOL CB4526	5% 01 Sep 2037	1,095,664	1,101,962
FNMA POOL CB4990	4.5% 01 Nov 2037	1,238,614	1,233,774
FNMA POOL CB4991	4.5% 01 Oct 2037	655,463	652,799
FNMA POOL CB4995	4.5% 01 Oct 2037	964,819	961,658
FNMA POOL CB5005	5% 01 Oct 2037	967,993	978,176
FNMA POOL CB5370	5.5% 01 Jan 2038	983,000	1,006,609
FNMA POOL CB5372	5.5% 01 Jan 2038	938,000	957,404
FNMA POOL CB5375	5.5% 01 Dec 2037	911,000	935,063
FNMA POOL FM1543	1% 01 Nov 2048	—	0
FNMA POOL FM5176	1% 01 Dec 2050	—	0
FNMA POOL FM5292	1% 01 Aug 2050	—	0
FNMA POOL FM5294	1% 01 Feb 2045	—	0
FNMA POOL FM6863	1% 01 Apr 2051	—	0
FNMA POOL FM9925	1% 01 Dec 2051	—	0
FNMA POOL FS0026	1% 01 Nov 2051	—	0
FNMA POOL FS0173	1% 01 Jan 2052	—	0
FNMA POOL FS0209	1% 01 Jan 2052	—	0
FNMA POOL FS0212	1% 01 Dec 2051	—	0
FNMA POOL FS0316	1% 01 Nov 2041	—	0
FNMA POOL FS0497	1% 01 Jan 2052	—	0
FNMA POOL FS0598	1% 01 Dec 2051	—	0
FNMA POOL FS0646	1% 01 Feb 2052	—	0
FNMA POOL FS1133	1% 01 Oct 2051	—	0
FNMA POOL FS1463	1% 01 May 2051	—	0
FNMA POOL FS1522	1% 01 May 2052	—	0
FNMA POOL MA2774	2% 01 Oct 2031	—	0
FNMA POOL MA2845	2% 01 Dec 2031	—	0
FNMA POOL MA3210	3.5% 01 Dec 2047	—	0
FNMA POOL MA3238	3.5% 01 Jan 2048	—	0
FNMA POOL MA3333	4% 01 Apr 2048	—	0
FNMA POOL MA3415	4% 01 Jul 2048	—	0
FNMA POOL MA3416	4.5% 01 Jul 2048	461,243	452,060
FNMA POOL MA3448	5% 01 Aug 2048	16,184	16,188
FNMA POOL MA3747	4.5% 01 Aug 2049	52,825	51,722
FNMA POOL MA3891	3.5% 01 Jan 2040	—	0
FNMA POOL MA3935	3.5% 01 Feb 2040	—	0
FNMA POOL MA4465	2% 01 Nov 2051	69,060	56,342

FNMA POOL MA4501	2% 01 Dec 2041	—	0
FNMA POOL MA4586	2% 01 Apr 2042	—	0
FNMA TBA 30 YR 2	2% 13 Jul 2053	(9,023,300)	(8,115,258)
FNMA TBA 30 YR 2	2% 13 Jul 2053	9,023,300	8,115,258
FNMA TBA 30 YR 2.5	2.5% 13 Jul 2053	1,353,300	1,261,396
FNMA TBA 30 YR 2.5	2.5% 13 Jul 2053	(1,353,300)	(1,261,396)
FNMA TBA 30 YR 3	3% 13 Jul 2053	2,733,700	2,633,682
FNMA TBA 30 YR 3	3% 13 Jul 2053	(2,733,700)	(2,633,682)
FNMA TBA 30 YR 3.5	3.5% 13 Jul 2053	4,405,000	4,361,734
FNMA TBA 30 YR 3.5	3.5% 13 Jul 2053	(4,405,000)	(4,361,734)
FNMA TBA 30 YR 4	4% 25 Jun 2052	4,325,000	4,057,326
FNMA TBA 30 YR 4	4% 13 Jul 2053	(1,511,000)	(1,519,613)
FNMA TBA 30 YR 4	4% 13 Jul 2053	1,511,000	1,519,613
FNMA TBA 30 YR 4.5	4.5% 25 Jul 2052	(1,200,000)	(1,156,290)
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2053	1,200,000	1,156,248
FNMA TBA 30 YR 5	5% 13 Jul 2053	465,000	476,044
FNMA TBA 30 YR 5	5% 13 Jul 2053	(465,000)	(476,044)
FORD CREDIT AUTO LEASE TRUST	2.78% 15 Oct 2024	609,490	603,092
FORD CREDIT AUTO OWNER TRUST	5.27% 17 May 2027	1,220,000	1,231,735
FREDDIE MAC	1% 15 May 2041	156,619	154,662
FREDDIE MAC	1% 15 Aug 2046	275,727	269,094
FREDDIE MAC	5.08% 25 Oct 2024	2,950,000	2,942,861
FREDDIE MAC	4.05% 28 Aug 2025	2,500,000	2,451,125
FREDDIE MAC SCRT	3.5% 25 Nov 2057	131,819	125,246
FREDDIE MAC SCRT	3.5% 25 Aug 2058	298,815	281,717
FRESB MULTIFAMILY MORTGAGE PAS	1% 25 Jan 2039	227,858	211,281
GE HEALTHCARE TECH INC	5.6% 15 Nov 2025	1,360,000	1,369,357
GENERAL MILLS INC	5.241% 18 Nov 2025	380,000	381,208
GENERAL MOTORS FINL CO	3.95% 13 Apr 2024	87,000	85,384
GENERAL MOTORS FINL CO	4.35% 09 Apr 2025	57,000	55,554
GENERAL MOTORS FINL CO	5.1% 17 Jan 2024	1,352,000	1,347,971
GENERAL MOTORS FINL CO	3.8% 07 Apr 2025	2,500,000	2,416,325
GENERAL MOTORS FINL CO	6.05% 10 Oct 2025	1,000,000	1,018,320
GILEAD SCIENCES INC	3.65% 01 Mar 2026	2,392,000	2,311,581
GLOBAL PAYMENTS INC	1.5% 15 Nov 2024	2,900,000	2,699,175
GLP CAPITAL LP / FIN II	5.375% 15 Apr 2026	243,000	239,610
GNMA II POOL 004223	6.5% 20 Aug 2038	55,932	60,009
GNMA II POOL 004292	6.5% 20 Nov 2038	34,791	37,309
GNMA II POOL 004494	4% 20 Jul 2039	—	0
GNMA II POOL 004598	4.5% 20 Dec 2039	3,237	3,236
GNMA II POOL 004617	4.5% 20 Jan 2040	3,936	3,935
GNMA II POOL 004636	4.5% 20 Feb 2040	3,238	3,237
GNMA II POOL 004696	4.5% 20 May 2040	192	191
GNMA II POOL 004771	4.5% 20 Aug 2040	7,095	7,093
GNMA II POOL 004800	4% 20 Sep 2040	—	0
GNMA II POOL 004838	6.5% 20 Oct 2040	60,330	63,955
GNMA II POOL 004853	4% 20 Nov 2040	—	0
GNMA II POOL 004922	4% 20 Jan 2041	—	0

GNMA II POOL 004945	4% 20 Feb 2041	—	0
GNMA II POOL 005018	5% 20 Apr 2041	12,246	12,477
GNMA II POOL 005056	5% 20 May 2041	2,251	2,294
GNMA II POOL 005083	5% 20 Jun 2041	27,672	28,201
GNMA II POOL 005115	4.5% 20 Jul 2041	243,248	243,108
GNMA II POOL 005116	5% 20 Jul 2041	12,806	13,052
GNMA II POOL 783584	4.5% 20 Jul 2041	54,810	54,778
GNMA II POOL 783590	4.5% 20 Jun 2041	76,681	76,637
GNMA II POOL AI4166	4% 20 Aug 2044	—	0
GNMA II POOL AI4167	4% 20 Aug 2044	—	0
GNMA II POOL AQ0542	4% 20 Oct 2046	—	0
GNMA II POOL AX4341	3.5% 20 Oct 2046	—	0
GNMA II POOL AX4343	3.5% 20 Oct 2046	—	0
GNMA II POOL AX4344	3.5% 20 Oct 2046	—	0
GNMA II POOL AX4345	3.5% 20 Oct 2046	—	0
GNMA II POOL BD0560	4.5% 20 Sep 2048	32,071	31,495
GNMA II POOL MA0023	4% 20 Apr 2042	—	0
GNMA II POOL MA1012	3.5% 20 May 2043	—	0
GNMA II POOL MA2076	5% 20 Jul 2044	14,031	14,299
GNMA II POOL MA3663	3.5% 20 May 2046	—	0
GNMA II POOL MA3937	3.5% 20 Sep 2046	—	0
GNMA II POOL MA4511	4% 20 Jun 2047	—	0
GNMA II POOL MA5818	4.5% 20 Mar 2049	91,122	89,487
GNMA II POOL MA6602	4.5% 20 Apr 2050	79,323	77,517
GNMA II POOL MA6656	3% 20 May 2050	—	0
GNMA II POOL MA6818	2% 20 Aug 2050	—	0
GNMA II POOL MA6994	2% 20 Nov 2050	—	0
GNMA II POOL MA7135	2% 20 Jan 2051	—	0
GNMA II POOL MA7419	3% 20 Jun 2051	—	0
GNMA II POOL MA7768	3% 20 Dec 2051	—	0
GNMA POOL 462265	6% 15 Dec 2028	1,711	1,732
GNMA POOL 492131	6% 15 Jan 2029	978	988
GNMA POOL 492133	6% 15 Jan 2029	67	67
GNMA POOL 492165	6% 15 Feb 2029	137	137
GNMA POOL 615272	4.5% 15 Jul 2033	22,791	22,181
GNMA POOL 616411	4.5% 15 May 2034	11,832	11,518
GNMA POOL 646609	4.5% 15 Jul 2040	49,032	48,822
GNMA POOL 685496	6.5% 15 Sep 2038	5,322	5,564
GNMA POOL 697656	6.5% 15 Oct 2038	7,778	8,295
GNMA POOL 728627	4.5% 15 Jan 2040	22,884	22,785
GNMA POOL 732087	4.5% 15 May 2040	3,754	3,738
GNMA POOL 745793	4.5% 15 Jul 2040	74,947	74,626
GNMA POOL 759138	4% 15 Jan 2041	—	0
GNMA POOL 762838	4% 15 Mar 2041	—	0
GNMA POOL 780914	6% 15 Nov 2028	5,658	5,764
GNMA POOL 782557	5% 15 Jan 2039	466,138	473,275
GNMA POOL 782619	5% 15 Apr 2039	252,531	257,795
GNMA POOL 782695	6.5% 15 Jun 2039	27,201	29,116

GNMA POOL 782696	5% 15 Jun 2039	52,924	54,045
GNMA POOL 782958	5% 15 May 2040	89,332	91,378
GNMA POOL 783289	4.5% 15 Apr 2041	9,459	9,418
GNMA POOL 783571	5% 15 Dec 2033	95,873	96,961
GNMA POOL 783609	4.5% 15 Oct 2040	176,351	175,595
GNMA POOL 783610	4.5% 15 Nov 2041	146,960	146,330
GNMA POOL 784439	3% 15 Feb 2045	—	0
GNMA POOL AD2334	3.5% 15 Apr 2043	—	0
GNMA POOL BE0143	4% 15 Jan 2048	—	0
GNMA POOL BE0204	4% 15 Jan 2048	—	0
GNMA POOL BE4664	4% 15 Dec 2047	—	0
GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	850,000	751,324
GOLDMAN SACHS GROUP INC	1% 12 Feb 2026	830,000	751,017
GOLDMAN SACHS GROUP INC	1% 10 Sep 2024	3,530,000	3,397,731
GOVERNMENT STIF 3	GOVERNMENT STIF 3	25,050,443	25,050,443
GS MORTGAGE SECURITIES TRUST	1% 15 Aug 2036	530,000	523,296
HALEON UK CAPITAL PLC	3.125% 24 Mar 2025	300,000	286,191
HCA INC	5.25% 15 Jun 2026	162,000	160,247
HSBC HOLDINGS PLC	1% 11 Mar 2025	2,600,000	2,532,530
HUMANA INC	3.85% 01 Oct 2024	1,600,000	1,569,280
HUMANA INC	4.5% 01 Apr 2025	212,000	209,812
HYUNDAI CAPITAL AMERICA	0.875% 14 Jun 2024	2,400,000	2,242,320
HYUNDAI CAPITAL AMERICA	1.5% 15 Jun 2026	394,000	342,788
HYUNDAI CAPITAL SERVICES	3.75% 05 Mar 2023	470,000	468,614
ING GROEP NV	4.625% 06 Jan 2026	222,000	217,169
JAPANESE YEN	FOREIGN CURRENCY	679,424	5,149
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Sep 2029	139,422	135,228
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Mar 2039	540,000	519,874
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Apr 2038	122,837	119,617
JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	—	0
JP MORGAN MORTGAGE TRUST	1% 25 May 2050	90,836	83,598
JP MORGAN MORTGAGE TRUST	1% 25 Jun 2050	18,556	18,286
JP MORGAN MORTGAGE TRUST	1% 25 Sep 2052	—	0
JP MORGAN MORTGAGE TRUST	1% 25 Feb 2050	—	0
JP MORGAN MORTGAGE TRUST	1% 25 Mar 2050	42,043	41,816
JP MORGAN MORTGAGE TRUST	1% 25 May 2050	58,167	53,757
* JPMORGAN CHASE + CO	1% 23 Apr 2024	1,085,000	1,078,056
* JPMORGAN CHASE + CO	1% 23 Jul 2024	3,900,000	3,861,975
* JPMORGAN CHASE + CO	1% 15 Oct 2025	259,000	243,898
* JPMORGAN CHASE + CO	1% 13 Mar 2026	1,630,000	1,510,358
* JPMORGAN CHASE + CO	1% 23 Jun 2025	2,600,000	2,423,616
* JPMORGAN CHASE + CO	1% 10 Dec 2025	1,150,000	1,064,820
* JPMORGAN CHASE + CO	1% 24 Feb 2026	406,000	382,095
* JPMORGAN CHASE + CO	1% 26 Apr 2026	424,000	412,416
JPN 10Y BOND(OSE) MAR23	XOSE 20230313	(200,000,000)	41,532
KEYCORP	1% 23 May 2025	1,100,000	1,076,779
KINDER MORGAN INC	3.15% 15 Jan 2023	242,000	241,797
KLA CORP	4.65% 01 Nov 2024	49,000	48,939

KNDL MORTGAGE TRUST	1% 15 May 2036	580,000	574,194
KOMMUNINVEST I SVERIGE	4.625% 07 Aug 2024	1,000,000	996,720
L3HARRIS TECH INC	3.85% 15 Dec 2026	196,000	187,472
LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,250,000	33
LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	800,000	794,464
LLOYDS BANKING GROUP PLC	1% 11 May 2024	2,450,000	2,401,711
MERCEDES BENZ FIN NA	0.75% 01 Mar 2024	2,400,000	2,280,768
MERIT	1% 15 Jul 2038	600,000	578,919
MF1 MULTIFAMILY HOUSING MORTGA	1% 15 Dec 2034	110,000	100,306
MITSUBISHI UFJ FIN GRP	1% 11 Oct 2025	2,100,000	1,931,643
MIZUHO FINANCIAL GROUP	1% 13 Sep 2025	525,000	496,015
MORGAN STANLEY	4% 23 Jul 2025	2,122,000	2,075,486
MORGAN STANLEY	1% 10 Dec 2026	1,606,000	1,410,309
MORGAN STANLEY	1% 24 Apr 2024	2,510,000	2,495,367
MORGAN STANLEY BAML TRUST	3.892% 15 Jun 2047	420,000	408,813
MSDB TRUST	1% 11 Jul 2039	395,000	325,780
MTN COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2039	675,000	656,127
MUFG BK LTD N Y BRH DISC COML	0.0000001% 27 Jan 2023	4,555,000	4,555,000
NATWEST MARKETS PLC	0.8% 12 Aug 2024	1,650,000	1,532,025
NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	30,797	29,870
NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	298,506	284,655
NAVIENT STUDENT LOAN TRUST	3.13% 15 Feb 2068	115,946	109,916
NAVIENT STUDENT LOAN TRUST	1% 15 Nov 2068	323,499	317,870
NAVIENT STUDENT LOAN TRUST	1% 15 Dec 2059	349,482	344,558
NAVIENT STUDENT LOAN TRUST	1.22% 15 Jul 2069	477,425	435,678
NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2069	231,485	225,092
NAVIENT STUDENT LOAN TRUST	0.84% 15 May 2069	96,997	83,787
NAVIENT STUDENT LOAN TRUST	1% 15 Apr 2060	1,517,390	1,396,132
NAVIENT STUDENT LOAN TRUST	0.97% 16 Dec 2069	1,199,487	1,008,899
NAVIENT STUDENT LOAN TRUST	1.11% 18 Feb 2070	616,104	518,464
NAVIENT STUDENT LOAN TRUST	1.58% 15 Apr 2070	290,862	248,797
NAVIENT STUDENT LOAN TRUST	0.94% 15 Jul 2069	707,712	608,893
NELNET STUDENT LOAN TRUST	1.36% 20 Apr 2062	689,966	608,281
NELNET STUDENT LOAN TRUST	1% 20 Apr 2062	1,387,687	1,340,729
NEXTERA ENERGY CAPITAL	4.45% 20 Jun 2025	1,300,000	1,285,479
NISSAN MOTOR ACCEPTANCE	1.125% 16 Sep 2024	1,450,000	1,322,705
NISSAN MOTOR ACCEPTANCE	1.85% 16 Sep 2026	1,535,000	1,284,381
NISSAN MOTOR CO	3.522% 17 Sep 2025	241,000	224,212
NTT FINANCE CORP	4.239% 25 Jul 2025	1,150,000	1,130,485
NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	449,000	422,455
NXP BV/NXP FDG/NXP USA	3.875% 18 Jun 2026	838,000	798,706
OEKB OEST. KONTROLLBANK	4.625% 03 Nov 2025	705,000	708,729
ONE GAS INC	1.1% 11 Mar 2024	1,014,000	972,892
ONE NEW YORK PLAZA TRUST 2020	1% 15 Jan 2036	340,000	323,037
ONSLow BAY FINANCIAL LLC	1% 25 Feb 2052	265,537	220,603
ORACLE CORP	3.25% 15 Nov 2027	326,000	300,015
ORACLE CORP	2.5% 01 Apr 2025	559,000	527,394
ORACLE CORP	2.8% 01 Apr 2027	1,254,000	1,145,617

ORACLE CORP	5.8% 10 Nov 2025	325,000	332,254
PENSKE TRUCK LEASING/PTL	2.7% 01 Nov 2024	273,000	257,750
PFS FINANCING CORP.	0.71% 15 Apr 2026	410,000	385,781
PHILIP MORRIS INTL INC	5% 17 Nov 2025	355,000	357,123
PKHL COMMERCIAL MORTGAGE TRUST	1% 15 Jul 2038	904,000	838,316
POUND STERLING	FOREIGN CURRENCY	(2)	(2)
PROTECTIVE LIFE GLOBAL	3.218% 28 Mar 2025	410,000	390,857
PSP CAPITAL INC	1% 03 Mar 2025	1,000,000	995,950
RELX CAPITAL INC	3.5% 16 Mar 2023	130,000	129,505
REPUBLIC OF INDONESIA	7.75% 17 Jan 2038	116,000	139,884
REPUBLIC OF INDONESIA	4.1% 24 Apr 2028	69,000	67,969
REPUBLIC OF INDONESIA	2.85% 14 Feb 2030	70,000	63,006
REPUBLIC OF INDONESIA	2.15% 28 Jul 2031	300,000	250,638
REPUBLIC OF PANAMA	2.252% 29 Sep 2032	250,000	186,115
REPUBLIC OF PERU	2.783% 23 Jan 2031	165,000	137,415
REPUBLIC OF PHILIPPINES	1.648% 10 Jun 2031	200,000	160,406
REPUBLIC OF PHILIPPINES	1.95% 06 Jan 2032	110,000	90,063
REYNOLDS AMERICAN INC	4.45% 12 Jun 2025	2,750,000	2,692,388
ROGERS COMMUNICATIONS IN	2.95% 15 Mar 2025	1,450,000	1,382,807
RYDER SYSTEM INC	4.625% 01 Jun 2025	214,000	209,812
RYDER SYSTEM INC	3.35% 01 Sep 2025	220,000	208,886
SCHOLAR FUNDING TRUST	1% 28 Oct 2043	538,653	522,037
SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	2,100,000	2,063,250
SKANDINAVISKA ENSKILDA	0.65% 09 Sep 2024	1,050,000	971,691
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Sep 2034	308,995	305,934
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jan 2053	1,042,789	990,904
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Feb 2036	636,356	619,655
SMB PRIVATE EDUCATION LOAN TRU	2.23% 15 Sep 2037	553,652	505,970
SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	387,429	342,117
SMB PRIVATE EDUCATION LOAN TRU	2.85% 16 Nov 2054	756,876	684,036
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Oct 2035	109,323	107,786
SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jun 2037	258,322	251,419
SMB PRIVATE EDUCATION LOAN TRU	3.94% 16 Feb 2055	494,313	456,706
SOCIAL PROFESSIONAL LOAN PROGR	1.95% 15 Feb 2046	141,065	127,704
SOCIAL PROFESSIONAL LOAN PROGR	2.84% 25 Jan 2041	310,392	298,680
SOUTHERN CAL EDISON	1.1% 01 Apr 2024	3,100,000	2,947,387
SRV6GY1F4 IRS USD P V 12MSOFR	1% 30 Sep 2024	(9,680,000)	(9,680,000)
SRV6GY1F4 IRS USD R F 3.66000	3.66% 30 Sep 2024	9,680,000	9,534,108
SUNTORY HOLDINGS LTD	2.25% 16 Oct 2024	200,000	187,510
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	239,000	239,000
SWAP CCPC GOLDMAN SACHS COC	SWAP CCPC CASH COLLATERAL	(94,000)	(94,000)
SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	9,000	9,000
SWEDBANK AB	3.356% 04 Apr 2025	1,550,000	1,485,815
SYNCHRONY FINANCIAL	3.7% 04 Aug 2026	152,000	140,354

TAUBMAN CENTERS COMMERCIAL MOR	1% 15 May 2037	410,000	397,830
TENCENT HOLDINGS LTD	2.985% 19 Jan 2023	402,000	401,638
TEXAS ELECTRIC MKT STABL	4.265% 01 Aug 2036	231,000	220,787
TORONTO DOMINION BANK	0.75% 11 Sep 2025	1,720,000	1,539,366
TORONTO DOMINION BANK	4.285% 13 Sep 2024	1,145,000	1,131,615
TOYOTA MOTOR CREDIT CORP	5.4% 10 Nov 2025	1,250,000	1,270,188
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	328,000	350,511
TSY INFL IX N/B	0.625% 15 Jan 2024	5,931,851	5,811,035
TSY INFL IX N/B	0.125% 15 Jan 2023	—	0
UBS GROUP AG	1% 05 Aug 2025	3,370,000	3,316,788
UNITED MEXICAN STATES	1.45% 25 Oct 2033	760,000	574,842
US 10YR NOTE (CBT)MAR23	XCBT 20230322	1,800,000	(3,369)
US 10YR ULTRA FUT MAR23	XCBT 20230322	(2,700,000)	77,912
US 2YR NOTE (CBT) MAR23	XCBT 20230331	122,600,000	81,152
US 5YR NOTE (CBT) MAR23	XCBT 20230331	(10,300,000)	47,266
US BANCORP	3.1% 27 Apr 2026	41,000	38,799
US DOLLAR		(376,707)	(376,707)
US LONG BOND(CBT) MAR23	XCBT 20230322	(1,600,000)	(1,500)
US TREASURY N/B	2.375% 29 Feb 2024	2,270,000	2,210,945
US TREASURY N/B	2.75% 15 Feb 2024	2,895,000	2,831,898
US TREASURY N/B	2.125% 31 Mar 2024	95,000	92,020
US TREASURY N/B	2% 31 May 2024	100	96
US TREASURY N/B	1.75% 31 Jul 2024	285,000	272,620
US TREASURY N/B	1.25% 31 Aug 2024	4,680,000	4,431,741
US TREASURY N/B	1.75% 31 Dec 2024	2,285,000	2,169,590
US TREASURY N/B	1.375% 31 Jan 2025	2,045,000	1,921,980
US TREASURY N/B	1.125% 28 Feb 2025	1,011,000	944,100
US TREASURY N/B	0.25% 30 Jun 2025	1,290,000	1,169,163
US TREASURY N/B	0.125% 15 Jul 2023	15,300,800	14,929,636
US TREASURY N/B	0.25% 31 Jul 2025	3,430,000	3,096,915
US TREASURY N/B	0.125% 15 Aug 2023	15,000,000	14,577,539
US TREASURY N/B	0.125% 15 Feb 2024	2,115,000	2,009,333
US TREASURY N/B	0.25% 15 Mar 2024	2,340,000	2,218,704
US TREASURY N/B	0.125% 30 Jun 2023	5,000	4,889
US TREASURY N/B	0.25% 30 Sep 2023	15,000,000	14,509,570
US TREASURY N/B	0.375% 31 Oct 2023	30,000,000	28,928,906
US TREASURY N/B	0.5% 30 Nov 2023	38,300,000	36,848,789
US TREASURY N/B	1.125% 15 Jan 2025	2,522,000	2,360,631
US TREASURY N/B	1.5% 29 Feb 2024	31,615,000	30,478,836
US TREASURY N/B	1.75% 15 Mar 2025	2,595,000	2,452,680
US TREASURY N/B	2.875% 15 Jun 2025	14,500,000	14,020,820
US TREASURY N/B	3% 30 Jun 2024	4,310,200	4,206,823
US TREASURY N/B	3% 15 Jul 2025	38,600,000	37,417,875
US TREASURY N/B	3.125% 15 Aug 2025	30,050,000	29,200,148
US TREASURY N/B	3.5% 15 Sep 2025	12,650,000	12,409,848
US TREASURY N/B	4.5% 15 Nov 2025	9,240,000	9,307,134
US ULTRA BOND CBT MAR23	XCBT 20230322	(100,000)	11,304
VERIZON COMMUNICATIONS	0.85% 20 Nov 2025	1,485,000	1,326,224



VICI PROPERTIES / NOTE	4.25% 01 Dec 2026	161,000	149,962
VICI PROPERTIES / NOTE	4.625% 15 Jun 2025	32,000	30,681
VICI PROPERTIES LP	4.375% 15 May 2025	35,000	34,084
VISTRA OPERATIONS CO LLC	5.125% 13 May 2025	595,000	582,684
WELLS FARGO + COMPANY	1% 30 Oct 2025	1,550,000	1,468,579
WELLS FARGO + COMPANY	1% 25 Apr 2026	776,000	753,496
WELLS FARGO + COMPANY	1% 15 Aug 2026	565,000	554,468
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Dec 2059	2,180,324	57,935
WESTLAKE CORP	0.875% 15 Aug 2024	282,000	262,068
WF RBS COMMERCIAL MORTGAGE TRU	3.752% 15 Sep 2057	395,000	381,414
<b>Sub-Total: Fund 5710 1 of 15</b>		<b>Total \$ 580,598,242</b>	

(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	
	1166 AVENUE OF THE AMERICAS CO	5.689% 13 Oct 2037	1,000,000	\$ 945,995
	1211 AVENUE OF THE AMERICAS TR	3.9% 10 Aug 2035	1,400,000	1,300,598
	ALABAMA POWER CO	1.45% 15 Sep 2030	1,100,000	859,958
	AMERICAN HOMES 4 RENT	4.25% 15 Feb 2028	1,800,000	1,668,024
	AMERICAN HOMES 4 RENT	4.9% 15 Feb 2029	1,500,000	1,421,925
	AMERICAN WATER CAPITAL C	3.45% 01 Jun 2029	1,600,000	1,461,600
	AMGEN INC	4.875% 01 Mar 2053	1,400,000	1,252,860
	AREIT CRE TRUST	1% 17 Nov 2038	4,565,278	4,364,068
	AREIT CRE TRUST	1% 16 Jan 2037	2,661,921	2,558,354
	ARROW ELECTRONICS INC	3.875% 12 Jan 2028	1,000,000	912,180
	AT+T INC	4.85% 01 Mar 2039	900,000	809,955
	AT+T INC	2.75% 01 Jun 2031	1,500,000	1,248,540
	AVALONBAY COMMUNITIES	1.9% 01 Dec 2028	1,400,000	1,173,410
	AVANGRID INC	3.8% 01 Jun 2029	1,400,000	1,274,294
	AVON FINANCE	1% 20 Sep 2048	983,783	1,176,909
	BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2038	1,400,000	1,338,646
	BANC OF AMERICA SECURITIES LLC	TBA CASH COLLATERAL USD	500,000	500,000
	BANCO SANTANDER SA	1% 24 Mar 2028	1,600,000	1,484,272
	BANK OF AMERICA CORP	1% 07 Feb 2030	1,600,000	1,457,088
	BANK OF AMERICA CORP	1% 29 Apr 2031	1,800,000	1,472,670
	BANK OF IRELAND GROUP	1% 16 Sep 2026	1,200,000	1,192,932
	BANK OF NOVA SCOTIA	2.951% 11 Mar 2027	1,700,000	1,567,910
	BANQUE FED CRED MUTUEL	3.75% 20 Jul 2023	500,000	496,155
	BARCLAYS PLC	1% 16 May 2024	1,400,000	1,389,962
	BARCLAYS PLC	1% 02 Nov 2026	600,000	622,650
	BARCLAYS PLC	1% 02 Nov 2028	500,000	521,005
	BAYER US FINANCE II LLC	4.25% 15 Dec 2025	2,100,000	2,041,053
	BAYER US FINANCE II LLC	4.375% 15 Dec 2028	1,600,000	1,507,408
	BBCCRE TRUST	3.966% 10 Aug 2033	2,200,000	2,075,026
	BENCHMARK MORTGAGE TRUST	1% 15 Jan 2055	1,500,000	1,299,162
	BGC PARTNERS INC	5.375% 24 Jul 2023	1,100,000	1,095,259
	BIG COMMERCIAL MORTGAGE TRUST	1% 15 Feb 2039	1,200,000	1,147,647
	BLACK HILLS CORP	2.5% 15 Jun 2030	1,500,000	1,208,850
	BNP PARIBAS	1% 19 Nov 2025	1,500,000	1,419,510
	BOSTON GAS COMPANY	3.15% 01 Aug 2027	300,000	271,785
	BPCE SA	1% 19 Jul 2033	1,300,000	1,243,177
	BRAZILIAN REAL	FOREIGN CURRENCY	426,112	80,707
	BRITISH AIR 20 1 A PTT	4.25% 15 May 2034	590,922	535,163
	BROADCOM INC	3.137% 15 Nov 2035	1,660,000	1,226,458
	BROADCOM INC	4.926% 15 May 2037	897,000	787,557
	BSPRT ISSUER, LTD.	1% 15 Dec 2038	1,200,000	1,146,445
	BWU01BQZ7 IRS JPY P F .45000	0.45% 15 Dec 2051	(57,000,000)	(339,332)

BWU01BQZ7 IRS JPY R V 12MTONAR	1% 15 Dec 2051	57,000,000	431,998
BWU01E2M6 IRS JPY P F .75000	0.75% 20 Mar 2038	(99,000,000)	(708,325)
BWU01E2M6 IRS JPY R V 06MTONA	1% 20 Mar 2038	99,000,000	750,313
BWU01G209 IRS JPY P F .63250	0.632% 08 Feb 2052	(30,000,000)	(188,558)
BWU01G209 IRS JPY R V 12MTONAR	1% 08 Feb 2052	30,000,000	227,367
BWU01G324 IRS JPY P F .66990	0.669% 09 Feb 2052	(53,000,000)	(336,807)
BWU01G324 IRS JPY R V 12MTONAR	1% 09 Feb 2052	53,000,000	401,683
BWU01GJD3 IRS JPY P F .50000	0.5% 15 Mar 2042	(548,000,000)	(3,631,907)
BWU01GJD3 IRS JPY R V 12MTONAR	1% 15 Mar 2042	548,000,000	4,153,246
BWU01HIX8 IRS JPY P F .80000	0.8% 15 Jun 2052	(60,000,000)	(395,066)
BWU01HIX8 IRS JPY R V 12MTONAR	1% 15 Jun 2052	60,000,000	454,735
BWU01I4K9 IRS JPY P F .66200	0.662% 19 Apr 2042	(12,000,000)	(82,026)
BWU01I4K9 IRS JPY R V 12MTONAR	1% 19 Apr 2042	12,000,000	90,947
BWU01JHW7 IRS USD P F 2.00000	2% 21 Dec 2032	(2,500,000)	(2,183,642)
BWU01JHW7 IRS USD R V 12MSOFR	1% 21 Dec 2032	2,500,000	2,500,000
BWU01Ji06 IRS USD P F 1.75000	1.75% 21 Dec 2052	(6,800,000)	(4,976,098)
BWU01Ji06 IRS USD R V 12MSOFR	1% 21 Dec 2052	6,800,000	6,800,000
BWU01KSD4 IRS GBP P F 2.00000	2% 15 Mar 2053	(1,600,000)	(1,420,301)
BWU01KSD4 IRS GBP R V 12MSONIA	1% 15 Mar 2053	1,600,000	1,924,641
BX TRUST	1% 15 Oct 2038	1,019,387	978,914
BX TRUST	1% 17 Jan 2039	1,200,000	1,149,645
CADILLAC FAIRVIEW PRP TR	3.875% 20 Mar 2027	700,000	641,949
CALIFORNIA ST HLTH FACS FING A	4.19% 01 Jun 2037	1,300,000	1,162,710
CALIFORNIA ST HLTH FACS FING A	1.979% 01 Jun 2030	3,000,000	2,418,168
CANADA SQUARE MORTGAGE FUNDING	1% 17 Jan 2059	977,779	1,120,043
CANADIAN DOLLAR	FOREIGN CURRENCY	275,498	203,327
CARMAX AUTO OWNER TRUST	3.81% 15 Sep 2025	1,300,000	1,287,948
CCCSNTUS5 FWBC USD	FORWARDS CS CASH COLLATERAL	(2,550,000)	(2,550,000)
CCSALHUS5 CITI GROUP CCPC	CCSALHUS5 CITI GROUP CCPC	1,139,000	1,139,000
CH ROBINSON WORLDWIDE	4.2% 15 Apr 2028	1,500,000	1,420,095
CITIBANK CASH COLL CCP	CCSALCUS6 CCP CASH COLL	685,000	685,000
CITIGROUP COMMERCIAL MORTGAGE	3.251% 10 May 2035	3,200,000	2,956,594
CITIGROUP COMMERCIAL MORTGAGE	3.431% 10 Jun 2048	1,708,608	1,666,088
CITIGROUP REPO	4.32% 03 Jan 2023	19,400,000	19,400,000
COLONY MORTGAGE CAPITAL LTD	1% 15 Nov 2038	4,100,000	3,912,288
COMM MORTGAGE TRUST	3.178% 10 Feb 2035	1,130,000	1,038,162
COMM MORTGAGE TRUST	4.228% 10 May 2051	2,100,000	1,989,431
COMMONSPIRIT HEALTH	6.073% 01 Nov 2027	900,000	920,727
COMMUNITY PRESERVATION C	2.867% 01 Feb 2030	1,400,000	1,219,848
CREDIT SUISSE GROUP AG	1% 01 Apr 2031	500,000	389,610
CREDIT SUISSE GROUP AG	1% 11 Aug 2028	500,000	456,030
CREDIT SUISSE MORTGAGE TRUST	3.565% 15 Dec 2049	746,295	719,913
CREDIT SUISSE MORTGAGE TRUST	2.256% 15 Aug 2037	1,759,174	1,582,842
CRH AMERICA FINANCE INC	4.5% 04 Apr 2048	1,000,000	826,090
CSAIL COMMERCIAL MORTGAGE TRUS	3.448% 15 Aug 2048	611,041	595,437
CURRENCY CONTRACT	USD/EUR	—	(1,087)

CURRENCY CONTRACT	EUR/USD	—	653
CURRENCY CONTRACT	USD/EUR	—	(29,242)
CURRENCY CONTRACT	USD/EUR	—	(3,116)
CURRENCY CONTRACT	USD/GBP	—	29,405
CURRENCY CONTRACT	USD/JPY	—	(8,729)
DALLAS FORT WORTH TX INTERNATI	1.649% 01 Nov 2026	1,500,000	1,322,091
DALLAS FORT WORTH TX INTERNATI	4.507% 01 Nov 2051	1,600,000	1,452,477
DANISH KRONE	FOREIGN CURRENCY	1,950	280
DELL INT LLC / EMC CORP	5.45% 15 Jun 2023	400,000	400,052
DEUTSCHE BANK AG	2.625% 16 Dec 2024	1,200,000	1,341,340
DEUTSCHE BANK NY	1% 16 Nov 2027	1,400,000	1,190,910
DISCOVERY COMMUNICATIONS	4.65% 15 May 2050	1,100,000	759,561
EDISON INTERNATIONAL	6.95% 15 Nov 2029	1,200,000	1,259,196
ELECTRONIC ARTS INC	1.85% 15 Feb 2031	1,500,000	1,184,250
ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	1,600,000	1,662,944
ENEL FINANCE INTL NV	7.5% 14 Oct 2032	700,000	744,051
ENTERGY LOUISIANA LLC	3.12% 01 Sep 2027	2,200,000	2,030,952
ENTERGY MISSISSIPPI LLC	2.85% 01 Jun 2028	1,700,000	1,512,286
EPR PROPERTIES	4.95% 15 Apr 2028	1,700,000	1,445,340
EQUITABLE HOLDINGS INC	5% 20 Apr 2048	1,000,000	881,470
EQUUS 2021 EQAZ MORTGAGE TRUST	1% 15 Oct 2038	1,199,976	1,155,383
ERP OPERATING LP	4.15% 01 Dec 2028	1,400,000	1,320,088
EURO BUND FUTURE MAR23	XEUR 20230308	(16,600,000)	1,518,088
EURO CURRENCY	FOREIGN CURRENCY	1,462,550	1,560,906
EURO-OAT FUTURE MAR23	XEUR 20230308	(300,000)	28,346
FAIRFAX FINL HLDGS LTD	4.85% 17 Apr 2028	1,300,000	1,232,998
FANNIE MAE	6.5% 25 Feb 2023	73	73
FANNIE MAE	7.5% 20 Sep 2027	102,258	105,587
FANNIE MAE	6.5% 25 Jul 2029	135,632	138,668
FANNIE MAE	6.5% 25 Sep 2029	206,656	212,392
FANNIE MAE	1% 25 May 2036	798,736	788,796
FANNIE MAE	1% 25 Nov 2036	955,928	938,280
FANNIE MAE	7% 25 Jul 2039	76,205	81,775
FANNIEMAE WHOLE LOAN	6.5% 25 Jun 2028	10,592	10,590
FED HM LN PC POOL 1J1214	1% 01 Sep 2035	21,460	21,115
FED HM LN PC POOL 1J1219	1% 01 Oct 2035	93,864	92,995
FED HM LN PC POOL 781923	1% 01 Sep 2034	252,230	254,306
FED HM LN PC POOL 785867	1% 01 Dec 2026	9,379	9,228
FED HM LN PC POOL 789758	1% 01 Sep 2032	10,457	10,420
FED HM LN PC POOL 789777	1% 01 Sep 2032	7,905	7,910
FED HM LN PC POOL 848812	1% 01 Oct 2039	456,673	453,118
FED HM LN PC POOL C91256	5% 01 Jun 2029	11,220	11,166
FED HM LN PC POOL Q47083	3.5% 01 Apr 2047	2,361,237	2,207,975
FED HM LN PC POOL Q47482	3.5% 01 Apr 2047	2,510,270	2,347,335
FED HM LN PC POOL SB0257	4% 01 Nov 2033	136,995	134,451
FEDERAL HOME LOAN BANK	1.115% 26 Feb 2027	9,200,000	8,031,140

FEDERAL HOME LOAN BANK	0.96% 05 Mar 2026	6,100,000	5,435,649
FEDERAL HOME LOAN BANK	1% 06 Jan 2023	4,200,000	4,199,874
FEDERAL HOME LOAN BANK	1% 06 Jan 2023	4,700,000	4,699,953
FEDERAL HOME LOAN BANK	1% 10 Jan 2023	4,800,000	4,799,856
FHLMC MULTIFAMILY STRUCTURED P	2.864% 25 Oct 2026	6,921,826	6,678,096
FIFTH THIRD BANCORP	1% 27 Oct 2028	900,000	927,819
FIFTH THIRD BANK	1% 27 Oct 2025	900,000	909,045
FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,700,000	1,653,947
FLORIDA ST BRD OF ADMIN FIN CO	1.705% 01 Jul 2027	1,500,000	1,294,370
FNMA POOL 257238	5% 01 Jun 2028	31,023	30,828
FNMA POOL 450838	5.5% 01 Dec 2028	757	767
FNMA POOL 457274	1% 01 Oct 2028	604	597
FNMA POOL 559810	1% 01 Aug 2040	26,885	26,464
FNMA POOL 735764	1% 01 Jul 2035	99,967	100,243
FNMA POOL 735965	1% 01 Oct 2035	14,384	14,267
FNMA POOL 745390	1% 01 Feb 2036	488,937	483,682
FNMA POOL 783610	1% 01 Jun 2035	323,942	324,060
FNMA POOL 814000	6% 01 Jun 2035	46,168	48,304
FNMA POOL 822101	1% 01 May 2035	106,284	104,855
FNMA POOL 826129	1% 01 Jul 2035	37,652	36,911
FNMA POOL 844532	1% 01 Nov 2035	42,813	42,887
FNMA POOL 874959	6.2% 01 Nov 2037	—	0
FNMA POOL 890362	1% 01 Aug 2041	533,749	531,160
FNMA POOL 897717	1% 01 Aug 2036	3,590	3,614
FNMA POOL 899601	5.5% 01 Jul 2047	930,574	966,631
FNMA POOL 902551	6% 01 Nov 2036	2,349	2,459
FNMA POOL AA7916	4% 01 Mar 2039	6,061	5,875
FNMA POOL AB9136	2.5% 01 Apr 2043	44,498	39,080
FNMA POOL AE8349	6% 01 Aug 2037	9,970	10,423
FNMA POOL AK0730	1% 01 Feb 2042	69,536	69,741
FNMA POOL AL2815	1% 01 May 2035	60,641	61,151
FNMA POOL AL5548	1% 01 May 2038	408,962	407,845
FNMA POOL AL6447	1% 01 Jan 2026	445	439
FNMA POOL AL7183	1% 01 Jan 2036	141,701	142,550
FNMA POOL AL8922	1% 01 May 2030	374,967	361,707
FNMA POOL AL9380	1% 01 Apr 2031	664,940	630,392
FNMA POOL AR5180	3% 01 Jul 2043	1,166,755	1,057,829
FNMA POOL AS1410	3% 01 Jan 2029	190,939	184,159
FNMA POOL AS4168	4% 01 Dec 2044	72,608	69,883
FNMA POOL AS5715	3% 01 Sep 2030	218,497	207,145
FNMA POOL AS7603	4% 01 Jul 2046	753,925	720,329
FNMA POOL AX7911	3% 01 Jan 2045	131,931	119,833
FNMA POOL AZ8086	3.5% 01 Jul 2045	215,314	199,629
FNMA POOL BE2092	3.5% 01 Dec 2046	166,423	154,068
FNMA POOL BM1447	1% 01 Jul 2047	6,505,803	6,077,738
FNMA POOL CB2894	3% 01 Feb 2052	3,701,537	3,259,625

FNMA POOL MA0184	5% 01 Sep 2029	219,029	217,534
FNMA TBA 30 YR 3	3% 25 Feb 2052	75,500,000	66,329,544
FNMA TBA 30 YR 3.5	3.5% 13 Feb 2053	6,900,000	6,273,570
FNMA TBA 30 YR 4	4% 13 Mar 2053	34,600,000	32,467,810
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2053	8,300,000	7,997,382
FNMA TBA 30 YR 5	5% 25 Jul 2052	8,000,000	7,888,896
FREDDIE MAC	6.5% 15 Feb 2026	41,345	41,432
FREDDIE MAC	6% 15 Jul 2023	9,365	9,346
FREDDIE MAC	6% 15 Dec 2028	74,354	75,015
FREDDIE MAC	1% 15 Nov 2042	1,002,641	997,335
FREDDIE MAC	1% 15 Oct 2043	525,764	507,230
FREDDIE MAC	1% 15 Aug 2040	454,651	441,400
FREDDIE MAC	1% 15 Oct 2040	451,178	438,772
FREDDIE MAC	5.5% 15 Nov 2032	472,206	476,409
FREDDIE MAC	1% 15 May 2037	221,648	217,741
FUTURES USD CITI COC	CASH COLLATERAL	1,397,000	1,397,000
GEORGIA POWER CO	3.25% 15 Mar 2051	1,000,000	692,990
GLOBE LIFE INC	2.15% 15 Aug 2030	1,300,000	1,029,249
GNMA II POOL 002910	8.5% 20 Apr 2030	440	472
GNMA II POOL 002947	8.5% 20 Jul 2030	255	272
GNMA II POOL 003029	8.5% 20 Jan 2031	1,849	1,988
GNMA II POOL 780840	8.5% 20 Jul 2028	2,593	2,691
GNMA II POOL MA5399	4.5% 20 Aug 2048	816,688	802,029
GNMA II POOL MA5652	4.5% 20 Dec 2048	211,199	207,408
GNMA POOL 783473	3.5% 15 Nov 2041	282,818	265,528
GNMA POOL AL1543	3% 15 May 2045	196,662	177,148
GNMA POOL BT3503	4% 15 Feb 2050	91,714	87,366
GOLDMAN SACH AND CO	TBA CASH COLLATERAL	(280,000)	(280,000)
GOODMAN US FIN FOUR	4.5% 15 Oct 2037	700,000	581,000
GS MORTGAGE SECURITIES TRUST	3.621% 10 Oct 2035	1,400,000	1,285,782
GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	547,601	538,689
GS MORTGAGE SECURITIES TRUST	2.855% 10 May 2034	1,000,000	944,787
GS MORTGAGE SECURITIES TRUST	1% 15 Aug 2039	2,600,000	2,617,243
HANWHA LIFE INSURANCE	1% 04 Feb 2032	1,400,000	1,162,070
HONG KONG	2.5% 28 May 2024	1,600,000	1,553,728
HOST HOTELS + RESORTS LP	3.875% 01 Apr 2024	900,000	879,048
HSBC HOLDINGS PLC	1% 03 Nov 2028	900,000	946,098
HUNDRED ACRE WOOD TRUST	1% 25 Oct 2051	1,232,512	1,123,244
HUNDRED ACRE WOOD TRUST	1% 25 Dec 2051	1,296,420	1,123,915
JACKSON NATL LIFE GLOBAL	1% 28 Jun 2024	1,000,000	1,005,290
JAPANESE YEN	FOREIGN CURRENCY	(31,389,848)	(237,901)
JP MORGAN MORTGAGE TRUST	1% 25 May 2050	778,154	668,423
JP MORGAN SEC INC	TBA CASH COLLATERAL	1,263,000	1,263,000
JPMBB COMMERCIAL MORTGAGE SECU	3.017% 15 Feb 2048	909,780	879,568
* JPMORGAN CHASE + CO	1% 01 Jun 2028	1,800,000	1,574,514
JPN 10Y BOND(OSE) MAR23	XOSE 20230313	(900,000,000)	185,201

JPN BANK FOR INT L COOP	2.875% 21 Jul 2027	1,000,000	931,420
KILROY REALTY LP	4.375% 01 Oct 2025	2,300,000	2,232,426
LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,100,000	31
LIFE STORAGE LP	3.875% 15 Dec 2027	1,800,000	1,669,500
LLOYDS BANK PLC	1% 02 Apr 2032	1,400,000	850,836
LLOYDS BANKING GROUP PLC	1% 18 Mar 2028	1,300,000	1,200,303
LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	1,000,000	955,378
LOANCORE 2022 CRE7 ISSUER LTD.	1% 17 Jan 2037	1,200,000	1,156,444
LOUISIANA LOC GOVT ENVRNMNTL F	4.275% 01 Feb 2036	2,600,000	2,401,348
LOUISIANA ST LOCAL GOVT ENVRNM	4.145% 01 Feb 2033	1,300,000	1,229,774
MANHATTAN WEST	2.13% 10 Sep 2039	1,500,000	1,282,245
MASCO CORP	3.5% 15 Nov 2027	1,900,000	1,761,623
MEXICAN PESO (NEW)	FOREIGN CURRENCY	315	16
MF1 MULTIFAMILY HOUSING MORTGA	1% 16 Oct 2036	1,000,000	956,746
MIZUHO FINANCIAL GROUP	1% 13 Sep 2030	1,700,000	1,423,053
MONONGAHELA POWER CO	3.55% 15 May 2027	2,000,000	1,883,500
MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	2,500,000	2,383,404
MORGAN STANLEY CAP SVCS COC	SWAP CASH COLLATERAL USD	94,000	94,000
MORGAN STANLEY CAPITAL I TRUST	3.337% 15 Dec 2049	2,163,699	2,012,311
MORGAN STANLEY CAPITAL I TRUST	1% 15 Dec 2038	1,400,000	1,334,978
NATIONAL RETAIL PROP INC	3.5% 15 Oct 2027	1,500,000	1,362,465
NATIONAL RETAIL PROP INC	4.3% 15 Oct 2028	1,500,000	1,395,105
NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	1,500,000	1,480,815
NAVIENT STUDENT LOAN TRUST	1% 25 Mar 2066	1,051,372	1,027,335
* NEW YORK LIFE GLOBAL FDG	1.2% 07 Aug 2030	1,400,000	1,074,570
NEW YORK ST URBAN DEV CORP REV	1.877% 15 Mar 2030	2,000,000	1,597,622
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	467	295
NEXTERA ENERGY CAPITAL	2.25% 01 Jun 2030	1,800,000	1,486,314
NIAGARA MOHAWK POWER	4.278% 15 Dec 2028	600,000	554,574
NISSAN MOTOR CO	4.81% 17 Sep 2030	1,300,000	1,107,067
NOMURA HOLDINGS INC	3.103% 16 Jan 2030	1,700,000	1,419,194
NORTHERN STATES PWR MINN	2.9% 01 Mar 2050	1,400,000	968,366
NVR INC	3% 15 May 2030	300,000	252,171
OMEGA HLTHCARE INVESTORS	4.75% 15 Jan 2028	1,700,000	1,568,420
ORACLE CORP	3.6% 01 Apr 2050	1,700,000	1,160,148
OZLM LTD	1% 17 Apr 2031	1,182,243	1,151,623
PACIFIC GAS + ELECTRIC	1.7% 15 Nov 2023	1,400,000	1,354,724
PACIFIC GAS + ELECTRIC	4.4% 01 Mar 2032	1,400,000	1,228,668
PARIBAS REPO	4.1% 03 Jan 2023	45,300,000	45,300,000
PENNSYLVANIA ST HGR EDU ASSIST	1% 25 Jul 2029	65,089	64,997
POLISH ZLOTY	FOREIGN CURRENCY	904	206
POUND STERLING	FOREIGN CURRENCY	71,113	85,541
PROGRESSIVE CORP	2.5% 15 Mar 2027	1,400,000	1,286,138
READYCAP COMMERCIAL MORTGAGE T	1% 25 Feb 2035	742,835	724,136
READYCAP COMMERCIAL MORTGAGE T	1% 25 Oct 2039	1,098,438	1,092,385
REALTY INCOME CORP	3.95% 15 Aug 2027	400,000	383,372



REPUBLIC OF CHILE	2.55% 27 Jan 2032	1,500,000	1,234,155
REPUBLIC OF CHILE	3.5% 31 Jan 2034	1,300,000	1,115,647
REPUBLIC OF PERU	2.783% 23 Jan 2031	1,700,000	1,415,794
RIPON MORTGAGES PLC	1% 28 Aug 2056	861,145	1,014,835
RMAC SECURITIES PLC	1% 12 Jun 2044	725,908	819,052
ROCHESTER GAS + ELECTRIC	3.1% 01 Jun 2027	1,000,000	919,110
ROMANIA	2% 28 Jan 2032	1,600,000	1,139,635
ROMANIA	2% 14 Apr 2033	2,200,000	1,504,026
S+P GLOBAL INC	2.7% 01 Mar 2029	1,500,000	1,322,190
SALES TAX SECURITIZATION CORP	3.107% 01 Jan 2035	1,700,000	1,338,838
SFO COMMERCIAL MORTGAGE TRUST	1% 15 May 2038	4,600,000	4,241,032
SINGAPORE DOLLAR	FOREIGN CURRENCY	283	211
SITE CENTERS CORP	4.7% 01 Jun 2027	1,000,000	940,610
SLM STUDENT LOAN TRUST	1% 25 Jan 2027	397,493	396,681
SLM STUDENT LOAN TRUST	1% 25 Oct 2029	962,576	953,117
SMB PRIVATE EDUCATION LOAN TRU	2.34% 15 Sep 2034	286,869	272,947
SOCIETE GENERALE	4.677% 15 Jun 2027	1,300,000	1,268,761
SOUTHERN CAL EDISON	2.25% 01 Jun 2030	1,500,000	1,239,300
SOUTHERN CAL EDISON	4.7% 01 Jun 2027	1,200,000	1,181,532
SOUTHERN CALIF GAS CO	2.95% 15 Apr 2027	1,400,000	1,294,986
SOUTHERN CO	3.7% 30 Apr 2030	1,400,000	1,267,462
SOUTHWEST GAS CORP	4.05% 15 Mar 2032	2,100,000	1,848,399
SOUTHWESTERN ELEC POWER	4.1% 15 Sep 2028	1,300,000	1,235,741
SPIRIT REALTY LP	3.2% 15 Feb 2031	1,700,000	1,364,862
SREIT TRUST	1% 15 Oct 2038	1,400,000	1,343,823
STANDARD CHARTERED PLC	1% 14 Jan 2027	1,500,000	1,303,980
STANDARD CHARTERED PLC	1% 29 Jun 2032	1,300,000	984,243
STARBUCKS CORP	2.55% 15 Nov 2030	1,800,000	1,517,472
STARWOOD MORTGAGE RESIDENTIAL	1% 25 Apr 2065	667,679	608,898
STATE OF ISRAEL	3.875% 03 Jul 2050	1,800,000	1,516,806
STATE OF ISRAEL	4.125% 17 Jan 2048	1,700,000	1,494,011
STATE OF QATAR	4.817% 14 Mar 2049	1,600,000	1,550,608
SWAP CCPC CITIBANK COC	SWAP CCPC CASH COLLATERAL	1,872,000	1,872,000
SWEDBANK AB	5.337% 20 Sep 2027	1,200,000	1,192,968
SWISS FRANC	FOREIGN CURRENCY	374	404
SWPC0I305 CDS USD P V 03MEVENT	1% 20 Jun 2024	(800,000)	(800,000)
SWPC0I305 CDS USD R F 1.00000	1% 20 Jun 2024	800,000	805,825
SWPC0JYY5 CDS USD P V 03MEVENT	1% 20 Jun 2026	(600,000)	(600,000)
SWPC0JYY5 CDS USD R F 1.00000	1% 20 Jun 2026	600,000	604,160
SWPC0KR12 CDS USD P V 03MEVENT	1% 20 Jun 2027	(600,000)	(600,000)
SWPC0KR12 CDS USD R F 1.00000	1% 20 Jun 2027	600,000	564,080
SWPC0L126 CDS USD P V 03MEVENT	1% 20 Jun 2027	(2,200,000)	(2,200,000)
SWPC0L126 CDS USD R F 1.00000	1% 20 Jun 2027	2,200,000	2,181,117
SWPC0L936 CDS USD P V 03MEVENT	1% 20 Dec 2027	(638,000)	(638,000)
SWPC0L936 CDS USD R F 1.00000	1% 20 Dec 2027	638,000	634,582
SWPC0LEQ9 CDS USD P V 03MEVENT	1% 20 Dec 2027	(700,000)	(700,000)

SWPC0LEQ9 CDS USD R F 1.00000	1% 20 Dec 2027	700,000	648,995
SWU01H5Q7 IRS USD P V 12MSOFR	1% 15 Jun 2027	(15,500,000)	(15,500,000)
SWU01H5Q7 IRS USD R F 1.75000	1.75% 15 Jun 2027	15,500,000	14,228,906
SWU01KS77 IRS EUR P V 06MEURIB	1% 15 Mar 2033	(20,940,000)	(22,348,205)
SWU01KS77 IRS EUR R F 1.75000	1.75% 15 Mar 2033	20,940,000	19,569,574
SYNGENTA FINANCE NV	4.441% 24 Apr 2023	1,700,000	1,693,047
TENN VALLEY AUTHORITY	1.5% 15 Sep 2031	1,400,000	1,106,336
THAILAND BAHT	FOREIGN CURRENCY	760	22
THARALDSON HOTEL PORTFOLIO TRU	1% 11 Nov 2034	1,053,104	1,026,369
TOWD POINT MORTGAGE FUNDING	1% 20 Jul 2045	1,679,200	1,979,005
TRANSURBAN FINANCE CO	4.125% 02 Feb 2026	1,000,000	958,630
TRANSURBAN FINANCE CO	2.45% 16 Mar 2031	1,800,000	1,419,462
TSY INFL IX N/B	1% 15 Feb 2049	355,245	298,047
TSY INFL IX N/B	0.25% 15 Feb 2050	1,159,000	784,903
TSY INFL IX N/B	0.125% 15 Feb 2051	2,746,800	1,776,426
TSY INFL IX N/B	0.5% 15 Apr 2024	827,022	804,964
TSY INFL IX N/B	0.625% 15 Jan 2024	8,045,352	7,881,490
TSY INFL IX N/B	0.125% 15 Jul 2024	1,505,892	1,459,252
TSY INFL IX N/B	0.625% 15 Jul 2032	922,995	848,955
UBS AG	5.125% 15 May 2024	1,200,000	1,183,992
UDR INC	3.5% 15 Jan 2028	1,600,000	1,452,848
UNITED WHOLESALE MORTGAGE LLC	1% 25 Nov 2051	1,278,905	1,169,062
UNITED WHOLESALE MORTGAGE LLC	1% 25 Dec 2051	1,292,721	1,193,470
US 10YR NOTE (CBT)MAR23	XCBT 20230322	12,300,000	(32,672)
US DOLLAR		797,081	797,081
US LONG BOND(CBT) MAR23	XCBT 20230322	(3,000,000)	(2,109)
US TREASURY N/B	5.25% 15 Feb 2029	6,200,000	6,590,406
US TREASURY N/B	4.375% 15 May 2041	1,700,000	1,772,250
US TREASURY N/B	2.75% 15 Aug 2042	400,000	324,125
US TREASURY N/B	2.75% 15 Nov 2042	5,300,000	4,282,234
US TREASURY N/B	2.875% 15 May 2043	2,400,000	1,973,625
US TREASURY N/B	3.625% 15 Aug 2043	1,500,000	1,389,844
US TREASURY N/B	3.75% 15 Nov 2043	3,600,000	3,390,750
US TREASURY N/B	3.125% 15 Aug 2044	10,200,000	8,662,031
US TREASURY N/B	3% 15 Nov 2044	800,000	664,875
US TREASURY N/B	2.5% 15 Feb 2045	5,300,000	4,019,719
US TREASURY N/B	2.875% 15 Aug 2045	2,200,000	1,782,344
US TREASURY N/B	2.875% 15 May 2049	2,600,000	2,106,406
US TREASURY N/B	2% 15 Feb 2050	2,600,000	1,730,625
US TREASURY N/B	1.375% 15 Aug 2050	400,000	224,563
US TREASURY N/B	1.625% 15 Nov 2050	2,100,000	1,262,297
US TREASURY N/B	1.375% 15 Nov 2040	14,100,000	9,235,500
US TREASURY N/B	1.875% 15 Feb 2041	1,100,000	783,063
US TREASURY N/B	3.25% 15 May 2042	7,000,000	6,186,250
US TREASURY N/B	0.625% 31 Mar 2027	16,400,000	14,252,625
VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	600,000	585,084
VERUS SECURITIZATION TRUST	1% 25 Mar 2060	376,001	368,189

VMC FINANCE LLC	1% 15 Sep 2036	343,808	341,912
VOLKSWAGEN BANK GMBH	2.5% 31 Jul 2026	1,200,000	1,192,549
WALT DISNEY COMPANY/THE	2.65% 13 Jan 2031	1,200,000	1,027,752
WELLS FARGO + COMPANY	1% 24 Mar 2028	1,800,000	1,671,426
WRKCO INC	4.9% 15 Mar 2029	1,100,000	1,060,730
YUAN RENMINBI	FOREIGN CURRENCY	401	58
<b>Sub-Total: Fund 5711 2 of 15</b>		<b>Total \$ 574,291,703</b>	

(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	
	GOVERNMENT STIF 3	GOVERNMENT STIF 3	211,122,465	\$ 211,122,465
	<b>Sub-Total: Fund 57Y4 3 of 15</b>		<b>Total \$ 211,122,465</b>	

(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		
	3 MONTH SOFR FUT DEC23	XCME 20240319	(126,750,000)	\$	421,943
	3 MONTH SOFR FUT DEC24	XCME 20250318	57,750,000		153,338
	3 MONTH SOFR FUT DEC25	XCME 20260317	15,500,000		67,466
	3 MONTH SOFR FUT JUN23	XCME 20230919	250,000		(3,800)
	3M COMPANY	2.375% 26 Aug 2029	1,070,000		911,137
	3M COMPANY	3.05% 15 Apr 2030	180,000		158,841
	3M COMPANY	3.7% 15 Apr 2050	1,290,000		993,468
	90DAY EUR FUTR DEC23	XCME 20231218	19,250,000		504,575
	90DAY EUR FUTR MAR23	XCME 20230313	15,750,000		(22,770)
	90DAY EUR FUTR SEP23	XCME 20230918	9,250,000		(329,763)
	ABBOTT LABORATORIES	3.75% 30 Nov 2026	308,000		300,426
	ABBOTT LABORATORIES	4.75% 30 Nov 2036	250,000		248,443
	ABBOTT LABORATORIES	4.9% 30 Nov 2046	300,000		294,948
	ABBVIE INC	3.6% 14 May 2025	30,000		29,090
	ABBVIE INC	3.75% 14 Nov 2023	80,000		79,238
	ABBVIE INC	4.875% 14 Nov 2048	40,000		36,982
	ABBVIE INC	2.95% 21 Nov 2026	290,000		270,561
	ABBVIE INC	3.2% 21 Nov 2029	950,000		859,047
	ABBVIE INC	2.6% 21 Nov 2024	1,360,000		1,302,690
	ABBVIE INC	4.25% 21 Nov 2049	360,000		304,232
	ABBVIE INC	3.8% 15 Mar 2025	760,000		741,190
	ABN AMRO BANK NV	4.75% 28 Jul 2025	470,000		456,342
	ADOBE INC	2.3% 01 Feb 2030	890,000		761,342
	AERCAP IRELAND CAP/GLOBA	2.45% 29 Oct 2026	1,350,000		1,180,535
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	840,000		706,062
	AERCAP IRELAND CAP/GLOBA	3.3% 30 Jan 2032	1,040,000		812,302
	AETNA INC	2.8% 15 Jun 2023	110,000		108,866
	AIR LEASE CORP	3.375% 01 Jul 2025	230,000		217,063
	ALPHABET INC	1.1% 15 Aug 2030	40,000		31,511
	ALPHABET INC	1.9% 15 Aug 2040	180,000		120,082
	ALPHABET INC	2.05% 15 Aug 2050	110,000		65,601
	ALPHABET INC	0.45% 15 Aug 2025	60,000		54,121
	ALTRIA GROUP INC	3.875% 16 Sep 2046	500,000		334,880
	ALTRIA GROUP INC	4.4% 14 Feb 2026	472,000		463,060
	ALTRIA GROUP INC	4.8% 14 Feb 2029	8,000		7,686
	ALTRIA GROUP INC	5.8% 14 Feb 2039	40,000		36,859
	ALTRIA GROUP INC	5.95% 14 Feb 2049	430,000		385,357
	ALTRIA GROUP INC	2.35% 06 May 2025	100,000		94,130
	ALTRIA GROUP INC	2.45% 04 Feb 2032	460,000		348,560
	ALTRIA GROUP INC	3.4% 04 Feb 2041	400,000		265,408
	AMAZON.COM INC	4.95% 05 Dec 2044	370,000		367,750
	AMAZON.COM INC	3.15% 22 Aug 2027	610,000		575,566

AMAZON.COM INC	3.875% 22 Aug 2037	870,000	775,422
AMAZON.COM INC	4.05% 22 Aug 2047	120,000	103,968
AMAZON.COM INC	1.2% 03 Jun 2027	520,000	451,594
AMAZON.COM INC	1.5% 03 Jun 2030	270,000	217,661
AMAZON.COM INC	2.5% 03 Jun 2050	410,000	261,063
AMAZON.COM INC	2.1% 12 May 2031	220,000	180,697
AMAZON.COM INC	3.3% 13 Apr 2027	90,000	85,558
AMAZON.COM INC	3.45% 13 Apr 2029	190,000	178,203
AMAZON.COM INC	3.6% 13 Apr 2032	780,000	717,935
AMERICAN EXPRESS CO	2.5% 30 Jul 2024	1,000,000	962,780
AMERICAN EXPRESS CO	3.375% 03 May 2024	300,000	294,183
AMERICAN EXPRESS CO	4.05% 03 May 2029	320,000	306,310
AMERICAN INTL GROUP	2.5% 30 Jun 2025	133,000	125,411
AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	1,150,000	949,245
AMGEN INC	3.625% 22 May 2024	120,000	117,836
ANGEL OAK MORTGAGE TRUST	4% 25 Jan 2067	1,218,255	1,140,967
ANGLO AMERICAN CAPITAL	4.75% 10 Apr 2027	530,000	512,256
ANGLO AMERICAN CAPITAL	3.625% 11 Sep 2024	950,000	919,040
ANHEUSER BUSCH CO/INBEV	3.65% 01 Feb 2026	500,000	482,120
ANHEUSER BUSCH CO/INBEV	4.9% 01 Feb 2046	500,000	458,990
ANHEUSER BUSCH INBEV WOR	4.439% 06 Oct 2048	209,000	179,652
ANHEUSER BUSCH INBEV WOR	4% 13 Apr 2028	60,000	57,368
ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	750,000	743,063
ANHEUSER BUSCH INBEV WOR	4.35% 01 Jun 2040	440,000	390,575
ANHEUSER BUSCH INBEV WOR	3.5% 01 Jun 2030	150,000	136,929
APPLE INC	2.4% 03 May 2023	470,000	465,897
APPLE INC	2.45% 04 Aug 2026	850,000	789,854
APPLE INC	3.35% 09 Feb 2027	680,000	651,957
APPLE INC	1.125% 11 May 2025	820,000	755,507
APPLIED MATERIALS INC	1.75% 01 Jun 2030	850,000	694,051
ASIAN DEVELOPMENT BANK	1.5% 20 Jan 2027	890,000	802,486
AT+T INC	5.55% 15 Aug 2041	310,000	299,358
AT+T INC	4.35% 15 Jun 2045	213,000	173,016
AT+T INC	4.5% 09 Mar 2048	160,000	130,238
AT+T INC	4.25% 01 Mar 2027	70,000	68,261
AT+T INC	4.35% 01 Mar 2029	190,000	181,252
AT+T INC	6.1% 15 Jul 2040	190,000	189,835
AT+T INC	2.3% 01 Jun 2027	580,000	517,464
AT+T INC	1.65% 01 Feb 2028	300,000	254,184
AT+T INC	2.25% 01 Feb 2032	1,130,000	889,355
AT+T INC	2.55% 01 Dec 2033	750,000	579,323
AT+T INC	5.35% 01 Sep 2040	90,000	85,539
ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Dec 2036	3,840,000	3,662,620
AVENUE OF AMERICAS	1% 15 Oct 2038	1,560,000	1,446,835
AVIS BUDGET RENTAL CAR FUNDING	2.68% 20 Aug 2026	1,170,000	1,059,440
AVIS BUDGET RENTAL CAR FUNDING	4.62% 20 Feb 2027	370,000	361,020
BANCO SANTANDER SA	3.848% 12 Apr 2023	600,000	597,480
BANCO SANTANDER SA	1% 12 Apr 2023	200,000	199,928

BANCO SANTANDER SA	2.746% 28 May 2025	800,000	748,944
BANK OF AMERICA CORP	3.3% 11 Jan 2023	330,000	329,871
BANK OF AMERICA CORP	5% 21 Jan 2044	1,120,000	1,038,050
BANK OF AMERICA CORP	4% 01 Apr 2024	1,410,000	1,392,657
BANK OF AMERICA CORP	4.2% 26 Aug 2024	950,000	936,007
BANK OF AMERICA CORP	4.25% 22 Oct 2026	60,000	58,051
BANK OF AMERICA CORP	4% 22 Jan 2025	920,000	901,168
BANK OF AMERICA CORP	4.45% 03 Mar 2026	130,000	127,475
BANK OF AMERICA CORP	1% 21 Jul 2028	680,000	627,300
BANK OF AMERICA CORP	1% 20 Dec 2028	1,403,000	1,273,152
BANK OF AMERICA CORP	1% 05 Mar 2024	680,000	677,457
BANK OF AMERICA CORP	1% 07 Feb 2030	1,110,000	1,010,855
BANK OF AMERICA CORP	1% 29 Apr 2031	810,000	662,702
BANK OF AMERICA CORP	1% 20 Oct 2032	440,000	346,355
BANK OF AMERICA CORP	1% 04 Feb 2033	220,000	177,949
BANK OF MONTREAL	1.85% 01 May 2025	550,000	513,937
BANK OF NOVA SCOTIA	1.3% 11 Jun 2025	360,000	329,818
BANK OF NOVA SCOTIA	1% 04 May 2037	250,000	213,595
BANK OF NOVA SCOTIA	3.45% 11 Apr 2025	460,000	443,477
BANK OF NY MELLON CORP	1.6% 24 Apr 2025	200,000	185,978
BANK OF NY MELLON CORP	1% 13 Jun 2033	970,000	908,812
BARCLAYS PLC	1% 16 May 2029	390,000	368,390
BARCLAYS PLC	1% 20 Jun 2030	280,000	258,166
BARRICK NA FINANCE LLC	5.7% 30 May 2041	240,000	242,688
BARRICK NA FINANCE LLC	5.75% 01 May 2043	320,000	324,979
BAT CAPITAL CORP	3.557% 15 Aug 2027	920,000	838,442
BAT CAPITAL CORP	4.54% 15 Aug 2047	320,000	228,378
BECTON DICKINSON + CO	3.734% 15 Dec 2024	50,000	48,757
BECTON DICKINSON + CO	4.685% 15 Dec 2044	111,000	99,679
BECTON DICKINSON + CO	3.363% 06 Jun 2024	235,000	229,362
BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	1,970,000	1,576,165
BERKSHIRE HATHAWAY ENERG	3.7% 15 Jul 2030	520,000	477,890
BHP BILLITON FIN USA LTD	5% 30 Sep 2043	310,000	302,724
BNP PARIBAS	4.625% 13 Mar 2027	200,000	190,942
BNP PARIBAS	1% 01 Mar 2033	370,000	328,323
BNP PARIBAS	4.4% 14 Aug 2028	730,000	690,748
BNP PARIBAS	1% 10 Jan 2025	960,000	950,035
BNP PARIBAS	1% 09 Jun 2026	450,000	414,923
BOEING CO	2.8% 01 Mar 2027	130,000	117,497
BOEING CO	3.2% 01 Mar 2029	460,000	405,766
BOEING CO	3.1% 01 May 2026	100,000	94,176
BOEING CO	2.7% 01 Feb 2027	120,000	108,497
BOEING CO	3.25% 01 Feb 2035	670,000	510,888
BOEING CO	3.75% 01 Feb 2050	180,000	124,803
BOEING CO	5.705% 01 May 2040	1,090,000	1,041,037
BOEING CO	5.15% 01 May 2030	1,200,000	1,173,792
BOEING CO	1.433% 04 Feb 2024	1,010,000	966,398
BP CAP MARKETS AMERICA	3.119% 04 May 2026	80,000	75,968



BP CAP MARKETS AMERICA	3% 24 Feb 2050	460,000	310,988
BP CAP MARKETS AMERICA	3.633% 06 Apr 2030	180,000	165,364
BPCE SA	5.15% 21 Jul 2024	310,000	304,082
BRIGHTHOUSE FINANCIAL IN	4.7% 22 Jun 2047	37,000	27,369
BRISTOL MYERS SQUIBB CO	2.9% 26 Jul 2024	9,000	8,750
BRISTOL MYERS SQUIBB CO	3.2% 15 Jun 2026	241,000	230,213
BRISTOL MYERS SQUIBB CO	3.4% 26 Jul 2029	90,000	83,777
BROADCOM INC	3.137% 15 Nov 2035	1,210,000	893,984
BROADCOM INC	4.926% 15 May 2037	20,000	17,560
BWS053009 IRS USD P F 1.72875	1.728% 15 Feb 2047	(8,365,000)	(6,191,315)
BWS053009 IRS USD R V 00MSOFR	1% 15 Feb 2047	8,365,000	8,365,000
BWS053223 IRS USD P F 1.52000	1.52% 15 Feb 2047	(2,196,000)	(1,550,599)
BWS053223 IRS USD R V 00MSOFR	1% 15 Feb 2047	2,196,000	2,196,000
BWS069120 IRS USD P F 1.63000	1.63% 15 May 2047	(9,180,000)	(6,638,793)
BWS069120 IRS USD R V 00MSOFR	1% 15 May 2047	9,180,000	9,180,000
BWS074849 IRS USD P F 2.62000	2.62% 15 Feb 2048	(4,350,000)	(3,858,100)
BWS074849 IRS USD R V 00MSOFR	1% 15 Feb 2048	4,350,000	4,350,000
BWS074948 IRS USD P F 3.27000	3.27% 30 Apr 2029	(10,405,000)	(10,201,376)
BWS074948 IRS USD R V 00MSOFR	1% 30 Apr 2029	10,405,000	10,405,000
BWS075341 IRS USD P F 2.60000	2.6% 15 Feb 2048	(3,985,000)	(3,521,152)
BWS075341 IRS USD R V 00MSOFR	1% 15 Feb 2048	3,985,000	3,985,000
BWS075580 IRS USD P F 3.05000	3.05% 15 Feb 2048	(3,058,000)	(2,932,837)
BWS075580 IRS USD R V 00MSOFR	1% 15 Feb 2048	3,058,000	3,058,000
BWS075820 IRS USD P F 3.85000	3.85% 30 Jun 2029	(7,309,000)	(7,410,307)
BWS075820 IRS USD R V 00MSOFR	1% 30 Jun 2029	7,309,000	7,309,000
BX TRUST	1% 15 Oct 2038	1,899,766	1,824,340
BX TRUST	5.76% 13 Oct 2027	550,000	539,516
BX TRUST	1% 15 Nov 2034	2,000,000	1,942,653
BX TRUST 2019 OC11	3.202% 09 Dec 2041	380,000	319,462
CAMERON LNG LLC	2.902% 15 Jul 2031	360,000	304,492
CAMERON LNG LLC	3.302% 15 Jan 2035	630,000	513,532
CANADIAN IMPERIAL BANK	0.95% 23 Jun 2023	360,000	353,268
CANADIAN PACIFIC RAILWAY	2.45% 02 Dec 2031	880,000	735,161
CANADIAN PACIFIC RAILWAY	3% 02 Dec 2041	290,000	219,397
CARGILL INC	1.375% 23 Jul 2023	330,000	323,219
CARRIER GLOBAL CORP	3.577% 05 Apr 2050	30,000	21,587
CASCADE MH ASSET TRUST	1.753% 25 Feb 2046	1,265,037	1,074,768
CHARLES SCHWAB CORP	3.85% 21 May 2025	440,000	429,999
CHARTER COMM OPT LLC/CAP	4.908% 23 Jul 2025	840,000	823,889
CHARTER COMM OPT LLC/CAP	3.75% 15 Feb 2028	1,010,000	912,949
CHARTER COMM OPT LLC/CAP	4.2% 15 Mar 2028	30,000	27,552
CHARTER COMM OPT LLC/CAP	5.375% 01 May 2047	40,000	31,524
CHARTER COMM OPT LLC/CAP	5.75% 01 Apr 2048	140,000	115,182
CHARTER COMM OPT LLC/CAP	5.125% 01 Jul 2049	110,000	84,054
CHARTER COMM OPT LLC/CAP	4.8% 01 Mar 2050	240,000	175,488
CHARTER COMM OPT LLC/CAP	3.5% 01 Mar 2042	120,000	77,522
CHARTER COMM OPT LLC/CAP	4.4% 01 Apr 2033	430,000	369,211
CHEVRON CORP	2.954% 16 May 2026	610,000	579,561

CHEVRON CORP	1.995% 11 May 2027	140,000	125,979
CHEVRON CORP	3.078% 11 May 2050	250,000	181,715
CHEVRON USA INC	3.85% 15 Jan 2028	440,000	425,498
CHUBB INA HOLDINGS INC	3.35% 03 May 2026	240,000	230,208
CIGNA GROUP/THE	3.75% 15 Jul 2023	329,000	326,575
CIGNA GROUP/THE	4.125% 15 Nov 2025	230,000	224,912
CIGNA GROUP/THE	4.375% 15 Oct 2028	500,000	483,325
CIGNA GROUP/THE	4.9% 15 Dec 2048	50,000	45,574
CIGNA GROUP/THE	3.4% 15 Mar 2050	390,000	278,546
CIM TRUST	1% 25 Oct 2059	2,182,639	1,955,580
CIM TRUST	1% 25 Jul 2061	1,118,450	984,885
CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	330,000	318,516
CITIGROUP COMMERCIAL MORTGAGE	3.458% 10 Dec 2049	88,681	82,803
CITIGROUP COMMERCIAL MORTGAGE	1% 10 Jul 2047	440,000	414,064
CITIGROUP INC	6.625% 15 Jun 2032	160,000	168,650
CITIGROUP INC	8.125% 15 Jul 2039	70,000	86,398
CITIGROUP INC	3.5% 15 May 2023	560,000	557,088
CITIGROUP INC	6.675% 13 Sep 2043	210,000	228,593
CITIGROUP INC	5.5% 13 Sep 2025	220,000	221,472
CITIGROUP INC	5.3% 06 May 2044	47,000	42,550
CITIGROUP INC	4.3% 20 Nov 2026	230,000	222,438
CITIGROUP INC	4.4% 10 Jun 2025	770,000	756,148
CITIGROUP INC	4.65% 30 Jul 2045	331,000	286,709
CITIGROUP INC	4.45% 29 Sep 2027	610,000	583,331
CITIGROUP INC	4.75% 18 May 2046	80,000	67,281
CITIGROUP INC	1% 23 Apr 2029	1,150,000	1,062,439
CITIGROUP INC	4.65% 23 Jul 2048	620,000	543,151
CITIGROUP INC	1% 31 Mar 2031	480,000	441,893
CITIGROUP INC	1% 08 Apr 2026	270,000	255,493
CITIGROUP INC	1% 15 May 2024	390,000	384,439
CITIGROUP INC	1% 03 Jun 2031	380,000	307,998
CITIGROUP INC	1% 03 Nov 2032	160,000	124,502
CITIGROUP INC	1% 17 Mar 2033	400,000	343,980
CITIGROUP INC	1% 24 May 2028	210,000	203,257
CITIGROUP INC	1% 24 May 2033	250,000	235,118
CLI FUNDING LLC	2.72% 18 Jan 2047	330,528	280,511
COCA COLA CO/THE	3.375% 25 Mar 2027	160,000	153,726
COCA COLA CO/THE	1.45% 01 Jun 2027	310,000	274,176
COCA COLA CO/THE	2.5% 01 Jun 2040	160,000	117,320
COCA COLA CO/THE	2.6% 01 Jun 2050	40,000	26,983
CODELCO INC	3.625% 01 Aug 2027	740,000	697,776
COLLEGE AVE STUDENT LOANS	3.06% 26 Jul 2055	360,000	302,140
COLT FUNDING LLC	1% 25 Feb 2067	1,188,864	1,068,242
COMCAST CORP	5.65% 15 Jun 2035	280,000	294,260
COMCAST CORP	4.25% 15 Jan 2033	410,000	388,557
COMCAST CORP	3.15% 01 Mar 2026	170,000	161,979
COMCAST CORP	3.4% 15 Jul 2046	70,000	51,520
COMCAST CORP	4% 15 Aug 2047	60,000	48,302

COMCAST CORP	3.969% 01 Nov 2047	60,000	48,133
COMCAST CORP	3.999% 01 Nov 2049	30,000	23,925
COMCAST CORP	4.049% 01 Nov 2052	590,000	472,956
COMCAST CORP	4% 01 Mar 2048	60,000	48,462
COMCAST CORP	4.7% 15 Oct 2048	140,000	126,344
COMCAST CORP	3.95% 15 Oct 2025	280,000	274,442
COMCAST CORP	4.15% 15 Oct 2028	2,180,000	2,095,699
COMCAST CORP	4.25% 15 Oct 2030	510,000	489,697
COMCAST CORP	3.25% 01 Nov 2039	30,000	23,564
COMCAST CORP	3.45% 01 Feb 2050	200,000	146,742
COMCAST CORP	3.4% 01 Apr 2030	210,000	191,547
COMCAST CORP	3.75% 01 Apr 2040	230,000	190,882
COMCAST CORP	3.3% 01 Apr 2027	140,000	132,175
COMCAST CORP	2.8% 15 Jan 2051	440,000	281,904
COMCAST CORP	2.887% 01 Nov 2051	207,000	134,006
COMISION FEDERAL DE ELEC	4.75% 23 Feb 2027	330,000	309,705
COMISION FEDERAL DE ELEC	3.875% 26 Jul 2033	340,000	258,019
COMM MORTGAGE TRUST	4.3% 10 Oct 2046	180,000	164,492
COMM MORTGAGE TRUST	3.62% 10 Jul 2050	165,568	159,558
COMMONSPIRIT HEALTH	4.35% 01 Nov 2042	150,000	126,012
CON EDISON CO OF NY INC	3.35% 01 Apr 2030	190,000	171,006
CON EDISON CO OF NY INC	3.95% 01 Apr 2050	190,000	152,076
CONSTELLATION BRANDS INC	4.75% 15 Nov 2024	330,000	328,103
CONSTELLATION BRANDS INC	4.35% 09 May 2027	210,000	204,662
CONSTELLATION BRANDS INC	3.6% 09 May 2024	140,000	137,138
CONTINENTAL RESOURCES	4.5% 15 Apr 2023	330,000	328,947
CONTINENTAL RESOURCES	3.8% 01 Jun 2024	310,000	301,531
CONTINENTAL RESOURCES	4.9% 01 Jun 2044	210,000	155,528
CONTINENTAL RESOURCES	4.375% 15 Jan 2028	440,000	401,412
COOPERATIEVE RABOBANK UA	4.375% 04 Aug 2025	1,090,000	1,064,701
COOPERATIEVE RABOBANK UA	1% 06 Apr 2033	470,000	402,278
COSTCO WHOLESALE CORP	1.375% 20 Jun 2027	260,000	228,249
COSTCO WHOLESALE CORP	1.6% 20 Apr 2030	70,000	57,478
COSTCO WHOLESALE CORP	1.75% 20 Apr 2032	280,000	222,219
COTERRA ENERGY INC	3.9% 15 May 2027	850,000	795,583
COTERRA ENERGY INC	4.375% 15 Mar 2029	980,000	923,278
CREDIT AGRICOLE LONDON	1% 16 Jun 2026	300,000	273,762
CREDIT SUISSE GROUP AG	1% 11 Sep 2025	300,000	265,806
CREDIT SUISSE GROUP AG	1% 01 Apr 2031	780,000	607,792
CREDIT SUISSE GROUP AG	1% 14 May 2032	380,000	264,465
CREDIT SUISSE MORTGAGE TRUST	1% 25 Feb 2050	1,007,935	915,493
CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	160,000	143,507
CREDIT SUISSE MORTGAGE TRUST	2% 25 Jan 2060	1,135,751	945,609
CREDIT SUISSE MORTGAGE TRUST	1% 25 Oct 2066	1,196,713	997,020
CREDIT SUISSE NEW YORK	1% 05 May 2023	1,850,000	1,811,354
CVS HEALTH CORP	3.875% 20 Jul 2025	286,000	279,428
CVS HEALTH CORP	5.125% 20 Jul 2045	230,000	210,149
CVS HEALTH CORP	4.3% 25 Mar 2028	561,000	543,564

CVS HEALTH CORP	4.78% 25 Mar 2038	90,000	82,871
CVS HEALTH CORP	5.05% 25 Mar 2048	980,000	884,166
CVS HEALTH CORP	3.625% 01 Apr 2027	290,000	275,657
CVS HEALTH CORP	3.75% 01 Apr 2030	410,000	372,752
CVS HEALTH CORP	4.125% 01 Apr 2040	130,000	108,798
CVS HEALTH CORP	4.25% 01 Apr 2050	90,000	72,447
CVS HEALTH CORP	2.125% 15 Sep 2031	260,000	206,729
DANSKE BANK A/S	1% 01 Apr 2028	720,000	664,553
DANSKE BANK A/S	1% 28 Mar 2025	730,000	706,866
DEEPHAVEN RESIDENTIAL MORTGAGE	1% 25 Jan 2067	1,088,389	935,848
DEERE + COMPANY	3.1% 15 Apr 2030	70,000	62,913
DEERE + COMPANY	3.75% 15 Apr 2050	840,000	714,193
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	60,000	58,479
DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	280,000	263,754
DEVON ENERGY CORPORATION	5.6% 15 Jul 2041	300,000	281,700
DEVON ENERGY CORPORATION	4.75% 15 May 2042	20,000	17,045
DEVON ENERGY CORPORATION	5% 15 Jun 2045	640,000	553,203
DEVON ENERGY CORPORATION	5.85% 15 Dec 2025	612,000	624,246
DEVON ENERGY CORPORATION	4.5% 15 Jan 2030	40,000	37,379
DIAMONDBACK ENERGY INC	3.25% 01 Dec 2026	150,000	139,946
DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	470,000	413,403
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	130,000	108,077
DP WORLD PLC	5.625% 25 Sep 2048	1,120,000	1,049,104
DUKE ENERGY CAROLINAS	5.3% 15 Feb 2040	890,000	884,331
EATON CORP	4.15% 02 Nov 2042	460,000	393,755
EL PASO NATURAL GAS	8.375% 15 Jun 2032	760,000	866,506
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	320,000	302,205
ELEVANCE HEALTH INC	3.35% 01 Dec 2024	140,000	135,967
ELEVANCE HEALTH INC	4.1% 15 May 2032	380,000	354,076
ELEVANCE HEALTH INC	4.55% 15 May 2052	160,000	140,771
ELLINGTON FINANCIAL MORTGAGE T	1% 25 Jun 2066	1,168,158	918,389
ENERGY TRANSFER LP	7.6% 01 Feb 2024	240,000	242,777
ENERGY TRANSFER LP	4.95% 15 Jun 2028	140,000	135,423
ENERGY TRANSFER LP	5.25% 15 Apr 2029	350,000	340,018
ENERGY TRANSFER LP	5.5% 01 Jun 2027	250,000	248,788
ENERGY TRANSFER LP	3.75% 15 May 2030	690,000	609,305
ENERGY TRANSFER LP	6.25% 15 Apr 2049	320,000	299,898
ENERGY TRANSFER LP	5.3% 01 Apr 2044	30,000	25,547
ENERGY TRANSFER LP	5.4% 01 Oct 2047	190,000	161,954
ENRGY TRANS LP/REG FIN	4.5% 01 Nov 2023	80,000	79,328
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	60,000	67,507
ENTERPRISE PRODUCTS OPER	4.85% 15 Mar 2044	70,000	61,683
ENTERPRISE PRODUCTS OPER	3.9% 15 Feb 2024	90,000	88,675
ENTERPRISE PRODUCTS OPER	4.15% 16 Oct 2028	880,000	834,434
ENTERPRISE PRODUCTS OPER	4.8% 01 Feb 2049	90,000	77,959
ENTERPRISE PRODUCTS OPER	4.2% 31 Jan 2050	210,000	165,791
ENTERPRISE PRODUCTS OPER	2.8% 31 Jan 2030	550,000	469,750
ENTERPRISE PRODUCTS OPER	3.7% 31 Jan 2051	30,000	21,814

EOG RESOURCES INC	3.9% 01 Apr 2035	220,000	197,241
EOG RESOURCES INC	4.15% 15 Jan 2026	530,000	520,624
EOG RESOURCES INC	4.95% 15 Apr 2050	560,000	537,522
EOG RESOURCES INC	4.375% 15 Apr 2030	380,000	368,684
EQT CORP	7% 01 Feb 2030	300,000	310,902
EQT CORP	6.125% 01 Feb 2025	440,000	440,906
EQUATE PETROCHEMICAL BV	4.25% 03 Nov 2026	660,000	631,033
EQUATE PETROCHEMICAL BV	2.625% 28 Apr 2028	910,000	791,700
EURO CURRENCY	FOREIGN CURRENCY	826,886	882,494
EURO-BUXL 30Y BND MAR23	XEUR 20230308	(1,900,000)	549,121
EVERBANK MORTGAGE LOAN TRUST	1% 25 Feb 2048	848,983	742,777
EXPORT IMPORT BK INDIA	3.375% 05 Aug 2026	780,000	731,149
EXXON MOBIL CORPORATION	3.043% 01 Mar 2026	800,000	764,440
EXXON MOBIL CORPORATION	4.114% 01 Mar 2046	200,000	171,476
EXXON MOBIL CORPORATION	2.44% 16 Aug 2029	70,000	61,409
EXXON MOBIL CORPORATION	4.327% 19 Mar 2050	190,000	168,760
EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	640,000	617,325
EXXON MOBIL CORPORATION	3.482% 19 Mar 2030	340,000	317,574
EXXON MOBIL CORPORATION	1.571% 15 Apr 2023	30,000	29,716
FANNIE MAE	1% 25 Apr 2040	305,375	7,730
FANNIE MAE	6.5% 25 Jun 2039	27,259	27,578
FANNIE MAE	7% 25 May 2042	275,013	296,741
FANNIE MAE	6% 25 May 2042	205,016	213,773
FANNIE MAE	1% 25 Apr 2042	233,016	26,190
FANNIE MAE	0.01% 25 Mar 2042	21,176	18,897
FANNIE MAE	1% 25 Mar 2042	243,527	16,276
FANNIE MAE	0.01% 25 Mar 2042	10,588	9,449
FANNIE MAE	1% 25 Dec 2042	118,221	12,390
FANNIE MAE	3% 25 Apr 2032	33,968	1,167
FANNIE MAE	1% 25 Jun 2043	251,208	25,741
FANNIE MAE	3% 25 Sep 2032	1,033,410	63,568
FANNIE MAE	1% 25 Sep 2041	270,691	14,799
FANNIE MAE	1% 25 Aug 2044	266,555	11,446
FANNIE MAE	1% 25 Oct 2057	876,167	91,740
FANNIE MAE	1% 25 Nov 2047	219,671	19,160
FANNIE MAE	2.5% 25 Aug 2050	398,543	64,719
FANNIE MAE	2.5% 25 Oct 2050	157,262	24,523
FANNIE MAE	2.5% 25 Dec 2050	1,094,838	171,939
FANNIE MAE	2% 25 Jan 2051	180,604	23,730
FANNIE MAE	2.5% 25 Feb 2051	740,122	107,923
FANNIE MAE	1% 25 May 2034	73,900	72,370
FANNIE MAE	6.625% 15 Nov 2030	5,460,000	6,384,269
FANNIEMAE ACES	1% 25 Feb 2043	49,039	46,838
FANNIEMAE ACES	1% 25 Dec 2024	6,707,419	43,406
FANNIEMAE ACES	1% 25 Jan 2025	35,469,057	50,173
FANNIEMAE ACES	2.944% 25 Jul 2039	66,574	64,684
FANNIEMAE ACES	1% 25 May 2027	88,900	84,164
FANNIEMAE ACES	1% 25 Apr 2028	82,968	78,317

FANNIEMAE ACES	3.61% 25 Feb 2031	150,000	140,828
FANNIEMAE ACES	3.273% 25 Feb 2029	210,000	197,734
FANNIEMAE ACES	1% 25 Oct 2031	458,645	401,193
FANNIEMAE GRANTOR TRUST	2.898% 25 Jun 2027	198,789	185,411
FANNIEMAE STRIP	6% 25 Jul 2038	121,198	25,586
FANNIEMAE STRIP	5% 25 Jan 2039	9,447	1,700
FANNIEMAE STRIP	1% 25 Jan 2039	6,629	1,390
FANNIEMAE STRIP	1% 25 Jan 2039	3,359	777
FANNIEMAE STRIP	5% 25 Jan 2038	5,748	926
FANNIEMAE STRIP	6% 25 Jan 2038	64,930	14,655
FANNIEMAE STRIP	3% 25 Nov 2026	281,944	10,573
FANNIEMAE STRIP	3% 25 Apr 2027	236,541	10,493
FANNIEMAE STRIP	3.5% 25 Nov 2041	219,594	31,498
FED HM LN PC POOL 840698	1% 01 Mar 2047	173,116	160,542
FED HM LN PC POOL 841076	1% 01 Nov 2048	1,096,633	1,035,751
FED HM LN PC POOL 841077	1% 01 Nov 2047	454,672	428,263
FED HM LN PC POOL 841081	1% 01 Feb 2050	519,741	496,391
FED HM LN PC POOL A39586	5.5% 01 Nov 2035	40,101	41,150
FED HM LN PC POOL C00860	7% 01 Sep 2029	607	634
FED HM LN PC POOL C91987	3% 01 Apr 2038	66,557	61,266
FED HM LN PC POOL G06172	5.5% 01 Dec 2038	105,275	108,522
FED HM LN PC POOL G06669	6.5% 01 Sep 2039	48,030	51,451
FED HM LN PC POOL G07335	7% 01 Mar 2039	30,665	33,488
FED HM LN PC POOL G60397	4% 01 Dec 2045	160,328	154,322
FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	17,526	16,431
FED HM LN PC POOL Q18473	4% 01 May 2043	24,828	24,138
FED HM LN PC POOL Q19131	4% 01 Jun 2043	30,018	29,185
FED HM LN PC POOL Q19134	4% 01 Jun 2043	32,430	31,479
FED HM LN PC POOL Q19135	4% 01 Jun 2043	23,613	23,014
FED HM LN PC POOL Q19236	4% 01 Jun 2043	15,369	14,919
FED HM LN PC POOL Q19254	4% 01 Jun 2043	23,241	22,651
FED HM LN PC POOL Q19611	4% 01 Jul 2043	161,381	156,902
FED HM LN PC POOL Q19615	4% 01 Jul 2043	185,332	180,624
FED HM LN PC POOL Q41209	3.5% 01 Jun 2046	24,601	23,013
FED HM LN PC POOL QA5770	3% 01 Jan 2050	46,442	41,542
FED HM LN PC POOL QA7256	3% 01 Feb 2050	307,005	272,913
FED HM LN PC POOL QA7477	3% 01 Mar 2050	33,018	29,499
FED HM LN PC POOL QB5092	2.5% 01 Nov 2050	160,853	138,456
FED HM LN PC POOL QB5093	2.5% 01 Nov 2050	78,319	67,312
FED HM LN PC POOL QB8602	2% 01 Feb 2051	78,872	65,308
FED HM LN PC POOL QB8604	2% 01 Feb 2051	152,583	125,883
FED HM LN PC POOL QB8773	2% 01 Feb 2051	72,718	59,993
FED HM LN PC POOL QB9087	2% 01 Feb 2051	631,463	520,898
FED HM LN PC POOL QB9482	2% 01 Mar 2051	78,179	64,385
FED HM LN PC POOL QB9484	2% 01 Mar 2051	78,192	64,465
FED HM LN PC POOL QB9485	2% 01 Mar 2051	80,943	66,986
FED HM LN PC POOL QB9961	2% 01 Mar 2051	88,540	72,918
FED HM LN PC POOL QC0160	2% 01 Mar 2051	75,367	62,113

FED HM LN PC POOL QC0161	2% 01 Mar 2051	82,337	67,810
FED HM LN PC POOL QC0165	2.5% 01 Mar 2051	79,735	68,813
FED HM LN PC POOL QC0885	2% 01 Apr 2051	86,350	71,421
FED HM LN PC POOL QC1164	2% 01 Apr 2051	78,792	64,923
FED HM LN PC POOL QC2044	2.5% 01 May 2051	84,771	73,112
FED HM LN PC POOL QC3242	3% 01 Jun 2051	599,358	533,303
FED HM LN PC POOL QC3690	2.5% 01 Jul 2051	180,362	154,855
FED HM LN PC POOL QC4689	2.5% 01 Aug 2051	87,355	75,002
FED HM LN PC POOL QC4690	2.5% 01 Aug 2051	183,792	157,562
FED HM LN PC POOL QC4818	2.5% 01 Aug 2051	90,402	77,464
FED HM LN PC POOL QC4824	2.5% 01 Aug 2051	181,007	155,325
FED HM LN PC POOL QC6303	2% 01 Sep 2051	93,190	76,491
FED HM LN PC POOL QC7086	2.5% 01 Sep 2051	2,073,921	1,765,945
FED HM LN PC POOL QC7127	2% 01 Sep 2051	90,960	74,660
FED HM LN PC POOL QC7411	2.5% 01 Sep 2051	365,857	313,675
FED HM LN PC POOL QC9154	3% 01 Oct 2051	94,540	83,989
FED HM LN PC POOL QD0350	2% 01 Nov 2051	94,479	77,219
FED HM LN PC POOL QD0652	2% 01 Nov 2051	94,792	77,413
FED HM LN PC POOL QD3960	2% 01 Jan 2052	1,307,640	1,068,278
FED HM LN PC POOL QD4146	2.5% 01 Jan 2052	88,639	75,966
FED HM LN PC POOL QD5620	2% 01 Feb 2052	94,277	77,056
FED HM LN PC POOL QD5628	2% 01 Feb 2052	96,375	78,674
FED HM LN PC POOL QD5960	2% 01 Feb 2052	96,286	78,699
FED HM LN PC POOL QD5961	2% 01 Feb 2052	92,415	75,433
FED HM LN PC POOL QD6216	3% 01 Feb 2052	196,204	172,634
FED HM LN PC POOL QD7593	3.5% 01 Feb 2052	88,566	81,108
FED HM LN PC POOL QE6418	4% 01 Jul 2052	198,595	186,299
FED HM LN PC POOL QK0701	2.5% 01 Apr 2041	79,000	69,171
FED HM LN PC POOL RA3882	2% 01 Nov 2050	412,182	340,715
FED HM LN PC POOL RA3913	2.5% 01 Nov 2050	1,610,111	1,387,173
FED HM LN PC POOL RA4142	2.5% 01 Dec 2050	616,845	531,245
FED HM LN PC POOL RA4703	2% 01 Feb 2051	584,143	479,830
FED HM LN PC POOL RA5117	2% 01 May 2051	1,549,279	1,271,577
FED HM LN PC POOL RA5373	2% 01 Jun 2051	178,417	146,325
FED HM LN PC POOL RA5731	2% 01 Aug 2051	898,460	733,815
FED HM LN PC POOL RA6562	2.5% 01 Jan 2052	90,568	77,837
FED HM LN PC POOL RA6599	3.5% 01 Jan 2052	416,189	379,158
FED HM LN PC POOL RB5130	1.5% 01 Oct 2041	1,076,393	873,876
FED HM LN PC POOL RB5134	1.5% 01 Nov 2041	147,825	120,013
FED HM LN PC POOL SC0269	2% 01 Jan 2042	3,381,456	2,852,767
FED HM LN PC POOL SD0552	2% 01 Mar 2051	420,401	344,014
FED HM LN PC POOL SD0573	2% 01 Apr 2051	151,957	125,685
FED HM LN PC POOL SD0745	2% 01 Nov 2051	182,829	150,172
FED HM LN PC POOL SD0777	2.5% 01 Nov 2051	275,879	235,381
FED HM LN PC POOL SD0849	2.5% 01 Jan 2052	188,001	160,976
FED HM LN PC POOL SD0952	3% 01 Apr 2052	97,112	86,119
FED HM LN PC POOL SD1022	4% 01 May 2052	193,219	182,092
FED HM LN PC POOL SD1132	4% 01 Jun 2052	391,798	369,236



FED HM LN PC POOL SD1218	4% 01 Jul 2049	654,478	624,875
FED HM LN PC POOL SD1305	5% 01 Jul 2052	253,632	251,959
FED HM LN PC POOL SD1850	3% 01 Mar 2052	295,954	262,510
FED HM LN PC POOL SD7509	3% 01 Nov 2049	99,179	89,011
FED HM LN PC POOL SD7525	2.5% 01 Oct 2050	298,997	257,783
FED HM LN PC POOL SD7534	2.5% 01 Feb 2051	1,189,908	1,027,405
FED HM LN PC POOL SD7548	2.5% 01 Nov 2051	3,211,195	2,760,823
FED HM LN PC POOL SD7552	2.5% 01 Jan 2052	3,469,479	2,972,880
FED HM LN PC POOL U90316	4% 01 Oct 2042	64,339	62,049
FED HM LN PC POOL U91254	4% 01 Apr 2043	266,011	256,413
FED HM LN PC POOL U92272	4.5% 01 Dec 2043	79,231	78,523
FED HM LN PC POOL U95137	4% 01 Aug 2043	126,783	122,209
FED HM LN PC POOL U99084	4.5% 01 Feb 2044	625,754	620,162
FED HM LN PC POOL U99091	4.5% 01 Mar 2044	175,129	173,743
FED HM LN PC POOL U99124	3.5% 01 Mar 2045	724,555	679,275
FED HM LN PC POOL ZA2489	3.5% 01 Jan 2038	171,048	162,564
FED HM LN PC POOL ZA5297	4% 01 Mar 2048	118,270	113,579
FED HM LN PC POOL ZI7269	5% 01 Mar 2038	647,124	654,480
FED HM LN PC POOL ZN0480	3.5% 01 Oct 2042	72,652	68,045
FED HM LN PC POOL ZS0823	5% 01 Dec 2034	3,085	3,101
FED HM LN PC POOL ZS3412	5.5% 01 Dec 2038	222,175	227,736
FED HM LN PC POOL ZS3569	6% 01 Oct 2036	336,971	352,320
FED HM LN PC POOL ZS8669	3% 01 Sep 2032	87,602	83,009
FED HM LN PC POOL ZS9316	3.5% 01 Jan 2038	271,569	258,388
FED HM LN PC POOL ZT1107	3.5% 01 Mar 2043	84,335	78,988
FED HM LN PC POOL ZT1159	3.5% 01 Feb 2044	23,757	22,240
FED HM LN PC POOL ZT1257	3% 01 Jan 2046	148,414	135,699
FED HM LN PC POOL ZT1493	3% 01 Sep 2048	459,467	416,499
FED HM LN PC POOL ZT1970	3.5% 01 Apr 2033	356,656	345,366
FED HOME LN DISCOUNT NT	0.01% 12 Jan 2023	1,780,000	1,778,018
FED HOME LN DISCOUNT NT	0.01% 03 Feb 2023	1,710,000	1,703,565
FED HOME LN DISCOUNT NT	0.01% 28 Feb 2023	3,740,000	3,713,849
FED HOME LN DISCOUNT NT	0.01% 24 Mar 2023	3,450,000	3,428,311
FED HOME LN DISCOUNT NT	0.01% 14 Apr 2023	2,580,000	2,546,635
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	5,517,773	86,300
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2027	2,994,882	67,561
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2029	1,855,974	54,369
FHLMC MULTIFAMILY STRUCTURED P	1% 25 May 2029	1,984,068	95,169
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2029	994,527	45,446
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2026	969,224	35,550
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2029	1,290,644	58,366
FLAGSTAR MORTGAGE TRUST	1% 25 Apr 2048	41,556	40,376
FNMA POOL 254793	5% 01 Jul 2033	38,531	38,696
FNMA POOL 313046	1% 01 Aug 2026	459	465
FNMA POOL 555743	1% 01 Sep 2033	48,236	48,442
FNMA POOL 725162	1% 01 Feb 2034	5,462	5,710
FNMA POOL 745000	1% 01 Oct 2035	18,982	19,861
FNMA POOL 880622	5.5% 01 Apr 2036	166,351	171,143

FNMA POOL 888560	1% 01 Nov 2035	62,228	65,051
FNMA POOL 889117	1% 01 Oct 2035	141,975	142,581
FNMA POOL 890248	1% 01 Aug 2037	134,095	140,177
FNMA POOL 890604	1% 01 Oct 2044	472,626	469,546
FNMA POOL 890827	1% 01 Dec 2037	83,532	79,479
FNMA POOL 892570	6.5% 01 Jul 2036	62,687	67,106
FNMA POOL 894044	6.5% 01 Oct 2036	48,889	52,335
FNMA POOL 898835	6.5% 01 Nov 2036	75,500	80,821
FNMA POOL 904000	6% 01 Jan 2037	58,060	60,785
FNMA POOL 918357	6% 01 May 2037	142,402	149,284
FNMA POOL 924874	7% 01 Oct 2037	263	278
FNMA POOL 928938	7% 01 Dec 2037	1,202	1,276
FNMA POOL 934648	7% 01 Nov 2038	1,075	1,155
FNMA POOL 942478	6% 01 Aug 2037	54,919	57,573
FNMA POOL 948696	6% 01 Aug 2037	48,265	50,598
FNMA POOL 974963	4.5% 01 Apr 2038	68,258	67,665
FNMA POOL 984867	5% 01 Jun 2038	58,210	58,870
FNMA POOL 985626	6% 01 Apr 2033	37,914	39,634
FNMA POOL 995072	1% 01 Aug 2038	77,880	80,197
FNMA POOL AA5781	5% 01 Apr 2039	30,567	30,927
FNMA POOL AA7717	4.5% 01 Jul 2039	91,953	91,153
FNMA POOL AB0133	5% 01 Jan 2039	387,905	391,946
FNMA POOL AB9594	4% 01 Jun 2043	23,820	23,193
FNMA POOL AB9597	4% 01 Jun 2043	21,009	20,333
FNMA POOL AB9683	4% 01 Jun 2043	206,172	199,532
FNMA POOL AC4700	5% 01 Oct 2039	44,872	45,401
FNMA POOL AD0217	1% 01 Aug 2037	7,506	7,847
FNMA POOL AE0758	1% 01 Feb 2039	196,679	213,856
FNMA POOL AH0057	4.5% 01 Feb 2041	6,421	6,364
FNMA POOL AH9406	4.5% 01 Apr 2041	66,778	66,164
FNMA POOL AJ5905	4.5% 01 Nov 2041	14,586	14,452
FNMA POOL AK8441	4% 01 Apr 2042	40,421	38,943
FNMA POOL AL0069	1% 01 Nov 2040	102,011	103,214
FNMA POOL AL0814	1% 01 Jun 2040	160,611	171,932
FNMA POOL AL1176	1% 01 Oct 2039	94,718	101,386
FNMA POOL AL2491	1% 01 Sep 2039	140,597	147,497
FNMA POOL AL3026	1% 01 Dec 2042	82,417	77,192
FNMA POOL AL3508	1% 01 Apr 2043	74,083	72,133
FNMA POOL AL3519	1% 01 Nov 2041	5,591	5,540
FNMA POOL AL4741	1% 01 Jan 2044	92,607	91,689
FNMA POOL AL5110	1% 01 Mar 2044	114,295	113,036
FNMA POOL AL9397	1% 01 Oct 2046	208,427	188,664
FNMA POOL AM8674	2.81% 01 Apr 2025	80,000	76,212
FNMA POOL AM8700	2.93% 01 Jun 2030	228,546	207,848
FNMA POOL AN4677	3.2% 01 Feb 2029	90,091	84,181
FNMA POOL AN4927	3.45% 01 Mar 2029	134,083	127,017
FNMA POOL AN5386	3.25% 01 May 2029	156,074	146,021

FNMA POOL AN8048	3.08% 01 Jan 2028	100,000	94,009
FNMA POOL AO2711	4% 01 May 2042	20,237	19,497
FNMA POOL AO4170	4% 01 Jun 2042	27,782	26,767
FNMA POOL AO6086	4% 01 Jun 2042	21,191	20,417
FNMA POOL AO6908	4% 01 Jun 2042	19,500	18,787
FNMA POOL AO7501	4% 01 Jun 2042	22,267	21,453
FNMA POOL AO9859	4% 01 Jul 2042	8,864	8,540
FNMA POOL AP0692	4% 01 Jul 2042	29,345	28,272
FNMA POOL AP2530	4% 01 Aug 2042	31,000	29,866
FNMA POOL AP4532	4% 01 Sep 2042	23,769	22,900
FNMA POOL AP4781	3% 01 Sep 2042	174,192	159,268
FNMA POOL AP4903	4% 01 Sep 2042	49,711	47,894
FNMA POOL AP7399	4% 01 Sep 2042	97,257	93,702
FNMA POOL AP9229	4% 01 Oct 2042	16,922	16,304
FNMA POOL AP9766	4% 01 Oct 2042	278,105	267,940
FNMA POOL AP9862	4% 01 Oct 2042	12,411	11,957
FNMA POOL AQ0100	4% 01 Oct 2042	16,496	15,893
FNMA POOL AQ1641	4% 01 Oct 2042	17,478	16,839
FNMA POOL AQ3599	4% 01 Nov 2042	32,648	31,455
FNMA POOL AQ4078	4% 01 Jun 2043	90,908	88,515
FNMA POOL AQ4080	4% 01 Jun 2043	81,528	79,062
FNMA POOL AQ4555	4% 01 Dec 2042	155,255	149,580
FNMA POOL AQ4573	4% 01 Dec 2042	48,812	47,028
FNMA POOL AQ5137	4% 01 Nov 2042	22,589	21,763
FNMA POOL AQ6744	4% 01 Nov 2042	4,935	4,795
FNMA POOL AQ7003	4% 01 Dec 2042	76,599	73,799
FNMA POOL AQ7048	4% 01 Dec 2042	26,062	25,109
FNMA POOL AQ7082	4% 01 Jan 2043	92,927	89,530
FNMA POOL AQ7661	4% 01 Dec 2042	52,974	51,268
FNMA POOL AR7399	3% 01 Jun 2043	19,252	17,455
FNMA POOL AS0038	3% 01 Jul 2043	63,776	57,822
FNMA POOL AS0070	4% 01 Aug 2043	117,597	113,247
FNMA POOL AS3253	4% 01 Sep 2044	92,444	88,975
FNMA POOL AS4271	4.5% 01 Jan 2045	47,214	47,367
FNMA POOL AS6340	3.5% 01 Dec 2045	—	0
FNMA POOL AS7844	3% 01 Sep 2046	151,250	136,908
FNMA POOL AS8740	3.5% 01 Feb 2037	66,759	63,436
FNMA POOL AT3870	4% 01 Jun 2043	26,921	26,212
FNMA POOL AT3874	4% 01 Jun 2043	39,070	37,888
FNMA POOL AT4281	4% 01 Jun 2043	19,631	19,115
FNMA POOL AT6546	4% 01 Jun 2043	25,627	24,892
FNMA POOL AT6549	4% 01 Jun 2043	50,235	48,913
FNMA POOL AT7208	4% 01 Jun 2043	18,404	17,920
FNMA POOL AT7698	4% 01 Jun 2043	72,758	70,700
FNMA POOL AT8394	4% 01 Jun 2043	200,184	194,914
FNMA POOL AT9627	4% 01 Jul 2043	38,610	37,443
FNMA POOL AT9637	4% 01 Jul 2043	370,542	359,335

FNMA POOL AT9653	4% 01 Jul 2043	293,568	285,840
FNMA POOL AT9657	4% 01 Jul 2043	220,524	213,421
FNMA POOL AT9839	4% 01 Jun 2043	29,513	28,736
FNMA POOL AU6735	3% 01 Oct 2043	54,154	49,099
FNMA POOL AU6939	4.5% 01 Oct 2043	23,409	23,177
FNMA POOL AV6366	4.5% 01 Jan 2044	57,329	56,760
FNMA POOL AV7116	4.5% 01 Mar 2044	23,522	23,313
FNMA POOL AW9453	3.5% 01 Aug 2044	45,869	42,816
FNMA POOL BC1509	3% 01 Aug 2046	138,990	125,811
FNMA POOL BC2817	3% 01 Sep 2046	293,510	265,680
FNMA POOL BD8104	3% 01 Oct 2046	293,454	266,755
FNMA POOL BF0104	4% 01 Feb 2056	79,741	76,791
FNMA POOL BF0141	5.5% 01 Sep 2056	650,869	680,672
FNMA POOL BF0145	3.5% 01 Mar 2057	351,454	327,410
FNMA POOL BF0148	4.5% 01 Apr 2056	262,792	260,377
FNMA POOL BF0183	4% 01 Jan 2057	44,265	42,627
FNMA POOL BF0222	4.5% 01 Sep 2057	580,059	567,597
FNMA POOL BJ2544	3% 01 Dec 2037	76,130	70,147
FNMA POOL BL2454	3.16% 01 May 2029	95,226	88,491
FNMA POOL BM1948	1% 01 Jul 2041	95,006	99,465
FNMA POOL BM3724	1% 01 Mar 2048	89,280	83,406
FNMA POOL BM4750	1% 01 Feb 2045	40,075	37,534
FNMA POOL BM4751	1% 01 Mar 2043	574,027	537,629
FNMA POOL BM4897	1% 01 Dec 2046	731,039	684,685
FNMA POOL BM6151	1% 01 Feb 2041	188,314	182,176
FNMA POOL BM6898	1% 01 Feb 2032	657,577	548,957
FNMA POOL BM6912	1% 01 Jan 2052	95,856	80,031
FNMA POOL BO2878	3% 01 Nov 2049	106,522	94,693
FNMA POOL BP3484	2.5% 01 Jun 2051	85,960	73,830
FNMA POOL BQ1150	2.5% 01 Oct 2050	286,843	245,899
FNMA POOL BQ5876	2.5% 01 Nov 2050	165,975	142,649
FNMA POOL BQ9224	2% 01 Jan 2051	174,227	142,727
FNMA POOL BQ9226	2% 01 Jan 2051	165,985	136,881
FNMA POOL BR0001	2.5% 01 Dec 2050	78,986	67,662
FNMA POOL BR1001	2.5% 01 May 2051	431,580	372,304
FNMA POOL BR1823	2% 01 Jan 2051	84,551	69,257
FNMA POOL BR2303	3% 01 Aug 2051	84,364	75,035
FNMA POOL BR2641	2% 01 Feb 2051	159,271	131,387
FNMA POOL BR2643	2% 01 Feb 2051	149,760	123,495
FNMA POOL BR2644	2% 01 Feb 2051	75,077	61,866
FNMA POOL BR3256	2% 01 Feb 2051	76,287	63,259
FNMA POOL BR3257	2% 01 Feb 2051	238,480	197,474
FNMA POOL BR3286	2% 01 Mar 2051	78,878	65,069
FNMA POOL BR3290	2% 01 Mar 2051	341,505	279,462
FNMA POOL BR4035	2% 01 Feb 2051	168,159	137,676
FNMA POOL BR4080	2% 01 Mar 2051	84,668	69,286
FNMA POOL BR4722	2% 01 Mar 2051	153,595	126,499

FNMA POOL BR4753	2% 01 Mar 2051	83,941	69,206
FNMA POOL BR4756	2% 01 Mar 2051	150,556	123,996
FNMA POOL BR5487	2% 01 Mar 2051	84,345	69,466
FNMA POOL BR5577	2% 01 Mar 2051	170,637	140,534
FNMA POOL BR5587	2% 01 Mar 2051	168,659	139,002
FNMA POOL BR5589	2% 01 Mar 2051	82,237	67,271
FNMA POOL BR5633	2% 01 Mar 2051	258,189	212,641
FNMA POOL BR5634	2% 01 Mar 2051	171,335	140,628
FNMA POOL BR5649	2% 01 Mar 2051	263,813	217,272
FNMA POOL BR6462	2% 01 Mar 2051	169,653	138,778
FNMA POOL BR6496	2.5% 01 Apr 2051	78,360	67,625
FNMA POOL BR6515	2% 01 Apr 2051	83,906	69,440
FNMA POOL BR7744	2% 01 Apr 2051	81,732	67,357
FNMA POOL BR7745	2% 01 Apr 2051	77,842	64,143
FNMA POOL BR8478	2% 01 Apr 2051	82,960	68,368
FNMA POOL BR8518	2% 01 Apr 2051	78,168	64,411
FNMA POOL BT0846	2.5% 01 Jul 2051	176,910	151,673
FNMA POOL BT3244	2.5% 01 Jul 2051	176,493	151,233
FNMA POOL BT3270	2.5% 01 Aug 2051	179,832	154,317
FNMA POOL BT3290	2.5% 01 Aug 2051	92,126	78,898
FNMA POOL BT3303	2.5% 01 Aug 2051	89,261	76,555
FNMA POOL BU9129	2% 01 Feb 2052	95,808	78,310
FNMA POOL BU9889	3% 01 Jan 2052	356,473	317,242
FNMA POOL BV3089	2.5% 01 Feb 2052	282,639	241,802
FNMA POOL BV5395	3.5% 01 Apr 2052	187,374	172,039
FNMA POOL BV8546	3.5% 01 May 2052	381,876	349,029
FNMA POOL CA4110	3% 01 Sep 2049	278,005	249,148
FNMA POOL CA4819	4% 01 Dec 2049	79,141	75,875
FNMA POOL CA7224	2% 01 Oct 2050	77,474	63,563
FNMA POOL CA7257	2.5% 01 Oct 2050	716,091	615,960
FNMA POOL CA9358	2.5% 01 Mar 2041	250,867	220,617
FNMA POOL CB0100	2.5% 01 Apr 2041	425,903	375,140
FNMA POOL CB0101	2.5% 01 Apr 2041	341,585	300,396
FNMA POOL CB0414	2.5% 01 May 2051	—	0
FNMA POOL CB0458	2.5% 01 May 2051	760,563	647,606
FNMA POOL CB0470	2.5% 01 May 2041	431,392	377,737
FNMA POOL CB1878	3% 01 Oct 2051	179,929	158,671
FNMA POOL CB2164	3% 01 Nov 2051	459,457	407,433
FNMA POOL CB2680	3.5% 01 Jan 2052	557,414	508,915
FNMA POOL CB3031	2.5% 01 Mar 2052	1,027,682	871,738
FNMA POOL CB3044	2.5% 01 Mar 2052	583,781	499,044
FNMA POOL CB3082	3% 01 Mar 2042	91,082	82,352
FNMA POOL CB3614	4% 01 May 2052	666,622	631,415
FNMA POOL FM0068	1% 01 Feb 2040	211,553	202,233
FNMA POOL FM0071	1% 01 Feb 2040	43,820	41,874
FNMA POOL FM3123	1% 01 Mar 2038	415,015	374,898
FNMA POOL FM3347	1% 01 May 2047	452,470	418,880

FNMA POOL FM3830	1% 01 Apr 2050	201,762	180,113
FNMA POOL FM4577	1% 01 Oct 2050	233,365	200,229
FNMA POOL FM5423	1% 01 Jan 2051	392,066	336,093
FNMA POOL FM5743	1% 01 Feb 2051	67,908	58,421
FNMA POOL FM5754	1% 01 Mar 2037	52,204	49,598
FNMA POOL FM5783	1% 01 Jun 2038	217,065	200,170
FNMA POOL FM5904	1% 01 Feb 2051	127,261	109,482
FNMA POOL FM5944	1% 01 Jan 2051	217,442	184,758
FNMA POOL FM6015	1% 01 Aug 2039	54,209	51,510
FNMA POOL FM6117	1% 01 Nov 2048	228,839	205,629
FNMA POOL FM6134	1% 01 Mar 2040	211,214	194,616
FNMA POOL FM6460	1% 01 Mar 2051	162,742	140,164
FNMA POOL FM7141	1% 01 Feb 2047	50,076	48,153
FNMA POOL FM7382	1% 01 May 2051	70,815	62,837
FNMA POOL FM7518	1% 01 Jun 2051	937,709	802,902
FNMA POOL FM7607	1% 01 Apr 2038	134,358	126,092
FNMA POOL FM7675	1% 01 Jun 2051	226,556	194,895
FNMA POOL FM7676	1% 01 Jun 2051	87,964	75,507
FNMA POOL FM7727	1% 01 Jun 2051	85,262	73,535
FNMA POOL FM7796	1% 01 Jun 2048	131,247	126,475
FNMA POOL FM7869	1% 01 Jan 2051	165,026	141,796
FNMA POOL FM7900	1% 01 Jul 2051	170,402	146,270
FNMA POOL FM7910	1% 01 Jul 2051	177,641	152,905
FNMA POOL FM8025	1% 01 Jul 2051	349,473	301,298
FNMA POOL FM8166	1% 01 Jun 2051	80,682	72,085
FNMA POOL FM8210	1% 01 Apr 2050	2,877,180	2,578,529
FNMA POOL FM8577	1% 01 Aug 2051	167,494	149,528
FNMA POOL FM8685	1% 01 Sep 2051	84,021	74,146
FNMA POOL FM8786	1% 01 Oct 2051	810,955	695,288
FNMA POOL FM8813	1% 01 Sep 2051	875,594	798,186
FNMA POOL FM8941	1% 01 Jan 2041	78,038	72,090
FNMA POOL FM8977	1% 01 Sep 2051	87,564	75,388
FNMA POOL FM9044	1% 01 Oct 2051	84,855	75,529
FNMA POOL FM9048	1% 01 Oct 2051	88,702	78,751
FNMA POOL FM9174	1% 01 Oct 2051	92,081	75,583
FNMA POOL FM9292	1% 01 Nov 2051	269,440	239,733
FNMA POOL FM9299	1% 01 Oct 2051	895,654	733,462
FNMA POOL FM9365	1% 01 Nov 2051	88,566	78,943
FNMA POOL FS0024	1% 01 Sep 2051	85,448	73,609
FNMA POOL FS0028	1% 01 Sep 2051	278,768	239,007
FNMA POOL FS0034	1% 01 Dec 2051	91,741	81,709
FNMA POOL FS0037	1% 01 Aug 2051	80,720	71,935
FNMA POOL FS0240	1% 01 Jan 2052	91,903	81,949
FNMA POOL FS0331	1% 01 Jan 2052	559,858	493,368
FNMA POOL FS0349	1% 01 Jan 2052	565,505	462,748
FNMA POOL FS0352	1% 01 Jan 2052	571,483	467,089
FNMA POOL FS0366	1% 01 Jan 2052	93,839	80,837

FNMA POOL FS0408	1% 01 Jan 2052	90,815	80,923
FNMA POOL FS0464	1% 01 Jan 2052	88,642	72,391
FNMA POOL FS0520	1% 01 Feb 2052	289,669	257,226
FNMA POOL FS0534	1% 01 Jul 2051	93,341	80,015
FNMA POOL FS0551	1% 01 Feb 2052	469,263	401,791
FNMA POOL FS0582	1% 01 Feb 2052	191,377	163,561
FNMA POOL FS0583	1% 01 Feb 2052	189,928	162,119
FNMA POOL FS0584	1% 01 Feb 2052	283,682	232,330
FNMA POOL FS0612	1% 01 Feb 2052	95,565	78,300
FNMA POOL FS1014	1% 01 Feb 2052	190,277	155,944
FNMA POOL FS1015	1% 01 Feb 2052	664,884	544,837
FNMA POOL FS1074	1% 01 Mar 2052	469,955	418,235
FNMA POOL FS1104	1% 01 Nov 2051	90,084	77,540
FNMA POOL FS1248	1% 01 Feb 2047	448,214	406,369
FNMA POOL FS1289	1% 01 Mar 2052	467,538	417,707
FNMA POOL FS1403	1% 01 Jan 2045	90,104	81,708
FNMA POOL FS1454	1% 01 Apr 2052	290,736	265,659
FNMA POOL FS1462	1% 01 Jan 2052	186,228	171,761
FNMA POOL FS1539	1% 01 Nov 2048	91,934	83,352
FNMA POOL FS1553	1% 01 Nov 2050	184,709	158,626
FNMA POOL FS1555	1% 01 Apr 2052	96,051	87,766
FNMA POOL FS1556	1% 01 May 2052	577,297	531,283
FNMA POOL FS1628	1% 01 Apr 2052	191,261	164,279
FNMA POOL FS1726	1% 01 Sep 2041	187,386	158,181
FNMA POOL FS1866	1% 01 May 2052	295,972	269,984
FNMA POOL FS1924	1% 01 Mar 2051	469,382	401,031
FNMA POOL FS2061	1% 01 Jun 2052	483,239	456,165
FNMA POOL FS2066	1% 01 Jun 2052	578,631	547,890
FNMA POOL FS2528	1% 01 Jan 2051	293,081	226,421
FNMA POOL MA0706	4.5% 01 Apr 2031	66,647	65,882
FNMA POOL MA0734	4.5% 01 May 2031	243,181	240,389
FNMA POOL MA0776	4.5% 01 Jun 2031	85,398	84,418
FNMA POOL MA0913	4.5% 01 Nov 2031	113,195	111,896
FNMA POOL MA0939	4.5% 01 Dec 2031	110,502	109,233
FNMA POOL MA0968	4.5% 01 Dec 2031	21,183	20,939
FNMA POOL MA1177	3.5% 01 Sep 2042	34,978	32,760
FNMA POOL MA1213	3.5% 01 Oct 2042	17,605	16,489
FNMA POOL MA1221	4.5% 01 Sep 2042	10,981	10,875
FNMA POOL MA1253	4% 01 Nov 2042	15,898	15,317
FNMA POOL MA1547	4% 01 Aug 2043	122,227	117,706
FNMA POOL MA1591	4.5% 01 Sep 2043	229,395	227,121
FNMA POOL MA1629	4.5% 01 Oct 2043	185,277	183,440
FNMA POOL MA1664	4.5% 01 Nov 2043	116,601	115,445
FNMA POOL MA1711	4.5% 01 Dec 2043	173,948	172,223
FNMA POOL MA2110	3.5% 01 Dec 2034	133,445	127,160
FNMA POOL MA2138	3.5% 01 Jan 2035	76,243	72,652
FNMA POOL MA2320	3% 01 Jul 2035	59,525	55,042



FNMA POOL MA2523	3% 01 Feb 2036	288,094	266,396
FNMA POOL MA2579	3% 01 Apr 2036	230,434	213,079
FNMA POOL MA2672	3% 01 Jul 2036	443,592	409,066
FNMA POOL MA2707	3% 01 Aug 2036	769,381	709,498
FNMA POOL MA2773	3% 01 Oct 2036	946,586	872,911
FNMA POOL MA2832	3% 01 Dec 2036	581,154	535,921
FNMA POOL MA4120	2.5% 01 Sep 2050	58,426	49,972
FNMA POOL MA4208	2% 01 Dec 2050	1,421,305	1,165,215
FNMA POOL MA4280	1.5% 01 Mar 2051	1,051,867	813,251
FNMA POOL MA4364	2% 01 Jun 2041	604,153	509,571
FNMA TBA 30 YR 2	2% 25 Dec 2051	5,900,000	4,805,426
FNMA TBA 30 YR 2	2% 13 Feb 2053	100,000	81,540
FNMA TBA 30 YR 2.5	2.5% 25 Dec 2051	3,600,000	3,049,967
FNMA TBA 30 YR 2.5	2.5% 13 Feb 2053	400,000	339,178
FNMA TBA 30 YR 3	3% 25 Feb 2052	7,400,000	6,496,482
FNMA TBA 30 YR 3	3% 25 Feb 2052	600,000	527,122
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	8,900,000	8,087,955
FNMA TBA 30 YR 3.5	3.5% 13 Feb 2053	700,000	636,449
FNMA TBA 30 YR 4	4% 25 Jun 2052	900,000	844,299
FNMA TBA 30 YR 4	4% 13 Feb 2053	1,600,000	1,501,168
FNMA TBA 30 YR 4.5	4.5% 25 Jul 2052	1,700,000	1,638,078
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2053	3,500,000	3,372,390
FNMA TBA 30 YR 5	5% 13 Feb 2053	2,300,000	2,267,250
FNMA TBA 30 YR 5.5	5.5% 13 Feb 2053	1,900,000	1,904,484
FOX CORP	4.03% 25 Jan 2024	270,000	266,860
FOX CORP	5.476% 25 Jan 2039	220,000	200,695
FREDDIE MAC	1% 15 Dec 2041	358,875	41,736
FREDDIE MAC	2.5% 25 Nov 2050	149,047	22,948
FREDDIE MAC	2.5% 25 Jan 2051	700,293	107,392
FREDDIE MAC	2.5% 25 Feb 2051	79,780	12,076
FREDDIE MAC	2.5% 25 Sep 2050	208,757	32,640
FREDDIE MAC	2.5% 25 Sep 2050	494,025	74,917
FREDDIE MAC	2.5% 25 Sep 2050	253,386	38,655
FREDDIE MAC	2% 25 Oct 2050	434,436	60,750
FREDDIE MAC	2.5% 25 May 2049	641,860	86,657
FREDDIE MAC	1% 15 Jan 2040	161,953	12,513
FREDDIE MAC REFERENCE REMIC	6% 15 May 2036	284,151	294,788
FREEPORT MCMORAN INC	5.45% 15 Mar 2043	50,000	45,092
FREEPORT MCMORAN INC	5.4% 14 Nov 2034	110,000	103,574
GENERAL DYNAMICS CORP	4.25% 01 Apr 2040	290,000	266,226
GENERAL DYNAMICS CORP	4.25% 01 Apr 2050	580,000	518,648
GENERAL MOTORS CO	6.25% 02 Oct 2043	130,000	121,096
GENERAL MOTORS CO	5.15% 01 Apr 2038	90,000	78,366
GENERAL MOTORS FINL CO	4.25% 15 May 2023	170,000	169,187
GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	100,000	95,286
GILEAD SCIENCES INC	3.7% 01 Apr 2024	470,000	462,452
GILEAD SCIENCES INC	4.75% 01 Mar 2046	190,000	172,303



GILEAD SCIENCES INC	3.65% 01 Mar 2026	290,000	280,250
GLENCORE FUNDING LLC	4.125% 30 May 2023	30,000	29,819
GLENCORE FUNDING LLC	4% 27 Mar 2027	1,220,000	1,154,340
GLENCORE FUNDING LLC	4.125% 12 Mar 2024	470,000	461,874
GMRF MORTGAGE ACQUISITION CO.,	1% 25 Jul 2056	96,919	87,574
GNMA II POOL 003474	6% 20 Nov 2033	8,389	8,732
GNMA II POOL 004006	6% 20 Jul 2037	47,532	49,881
GNMA II POOL 004040	6.5% 20 Oct 2037	140,665	150,253
GNMA II POOL 004245	6% 20 Sep 2038	241,839	254,540
GNMA II POOL 004617	4.5% 20 Jan 2040	103,575	103,544
GNMA II POOL 004717	6% 20 Jun 2040	52,376	54,980
GNMA II POOL 004747	5% 20 Jul 2040	13,486	13,741
GNMA II POOL 004801	4.5% 20 Sep 2040	5,594	5,592
GNMA II POOL 004802	5% 20 Sep 2040	53,188	54,193
GNMA II POOL 004837	6% 20 Oct 2040	18,779	19,749
GNMA II POOL 004855	5% 20 Nov 2040	97,546	99,389
GNMA II POOL 004923	4.5% 20 Jan 2041	27,330	27,321
GNMA II POOL 004978	4.5% 20 Mar 2041	1,017,463	1,016,879
GNMA II POOL 004991	6% 20 Mar 2041	225,644	238,175
GNMA II POOL 005085	6% 20 Jun 2041	174,810	184,814
GNMA II POOL 005189	6% 20 Sep 2041	74,917	78,533
GNMA II POOL 005240	6% 20 Nov 2041	1,831	1,930
GNMA II POOL 783050	5% 20 Jul 2040	283,783	289,145
GNMA II POOL 784106	3.5% 20 Jan 2046	55,991	52,625
GNMA II POOL 784825	3.5% 20 Oct 2049	51,667	46,760
GNMA II POOL 784905	3% 20 Jan 2050	253,594	228,376
GNMA II POOL 785218	2% 20 Dec 2050	319,061	267,792
GNMA II POOL 785219	2% 20 Dec 2050	315,845	266,426
GNMA II POOL 785220	2% 20 Dec 2050	249,477	210,443
GNMA II POOL 785221	2% 20 Dec 2050	324,235	273,503
GNMA II POOL 785359	2% 20 Mar 2051	170,020	143,950
GNMA II POOL 785360	2% 20 Mar 2051	89,874	75,684
GNMA II POOL 785944	3% 20 Feb 2052	760,909	679,193
GNMA II POOL 786077	3% 20 Mar 2052	185,649	165,196
GNMA II POOL 786082	3% 20 Nov 2051	283,828	253,093
GNMA II POOL 786095	3% 20 Apr 2052	392,026	343,001
GNMA II POOL 786107	3% 20 Mar 2052	94,486	84,418
GNMA II POOL BC4732	3.5% 20 Oct 2047	283,611	264,889
GNMA II POOL BD0384	3.5% 20 Oct 2047	229,715	214,550
GNMA II POOL BM7534	3.5% 20 Feb 2050	61,148	56,774
GNMA II POOL BM9734	4% 20 Oct 2049	34,330	32,960
GNMA II POOL BM9743	4% 20 Nov 2049	505,155	484,997
GNMA II POOL BS1728	4% 20 Jan 2050	44,471	42,696
GNMA II POOL BS1742	4% 20 Feb 2050	36,245	34,799
GNMA II POOL BS1757	4% 20 Mar 2050	30,108	28,834
GNMA II POOL BS8420	4% 20 Apr 2050	180,922	173,270
GNMA II POOL CI1513	3% 20 Mar 2052	294,871	263,140

GNMA II POOL CL5523	3% 20 Apr 2052	95,645	83,684
GNMA II POOL MA1995	3.5% 20 Jun 2044	187,885	176,794
GNMA II POOL MA3521	3.5% 20 Mar 2046	210,520	197,866
GNMA II POOL MA3597	3.5% 20 Apr 2046	209,662	196,711
GNMA II POOL MA3663	3.5% 20 May 2046	680,208	638,192
GNMA II POOL MA4068	3% 20 Nov 2046	97,520	88,476
GNMA II POOL MA4654	4.5% 20 Aug 2047	120,379	118,393
GNMA II POOL MA5138	4.5% 20 Apr 2048	181,721	178,449
GNMA II POOL MA5193	4.5% 20 May 2048	271,465	266,577
GNMA II POOL MA5467	4.5% 20 Sep 2048	1,070	1,050
GNMA II POOL MA5529	4.5% 20 Oct 2048	182,193	178,923
GNMA II POOL MA5595	4% 20 Nov 2048	13,018	12,506
GNMA II POOL MA5597	5% 20 Nov 2048	137,798	138,137
GNMA II POOL MA5652	4.5% 20 Dec 2048	95,082	93,375
GNMA II POOL MA5711	4.5% 20 Jan 2049	35,869	35,226
GNMA II POOL MA5877	4.5% 20 Apr 2049	136,843	134,386
GNMA II POOL MA6477	4.5% 20 Feb 2050	107,426	105,497
GNMA II POOL MA6544	4.5% 20 Mar 2050	80,309	78,868
GNMA II POOL MA6603	5% 20 Apr 2050	163,119	163,617
GNMA II POOL MA6711	3.5% 20 Jun 2050	759,016	704,723
GNMA II POOL MA6767	3.5% 20 Jul 2050	75,808	70,488
GNMA II POOL MA6997	3.5% 20 Nov 2050	889,901	827,690
GNMA II POOL MA7056	4.5% 20 Dec 2050	87,411	85,842
GNMA II POOL MA7193	2.5% 20 Feb 2051	1,299,272	1,131,526
GNMA II POOL MA7590	3% 20 Sep 2051	756,511	676,320
GNMA II POOL MA7706	3% 20 Nov 2051	2,066,497	1,846,296
GNMA II POOL MA7883	3.5% 20 Feb 2052	1,998,354	1,844,917
GNMA II TBA 30 YR 2.5	2.5% 23 Jan 2053	9,100,000	7,874,212
GNMA II TBA 30 YR 3	3% 23 Jan 2053	1,900,000	1,690,687
GNMA II TBA 30 YR 3	3% 21 Feb 2053	400,000	356,174
GNMA II TBA 30 YR 3.5	3.5% 23 Jan 2053	600,000	550,822
GNMA II TBA 30 YR 3.5	3.5% 21 Feb 2053	500,000	459,254
GNMA II TBA 30 YR 4	4% 23 Jan 2053	400,000	378,382
GNMA II TBA 30 YR 4	4% 21 Feb 2053	4,300,000	4,069,408
GNMA II TBA 30 YR 4.5	4.5% 21 Feb 2053	1,800,000	1,745,593
GNMA II TBA 30 YR 5	5% 21 Feb 2053	3,000,000	2,970,348
GNMA II TBA 30 YR 5.5	5.5% 21 Feb 2053	2,200,000	2,209,086
GNMA POOL 486470	6.5% 15 Aug 2028	558	573
GNMA POOL 486516	6.5% 15 Sep 2028	1,173	1,204
GNMA POOL 617327	6% 15 Dec 2036	37,606	39,135
GNMA POOL 617567	6% 15 Jun 2037	697	730
GNMA POOL 661534	6% 15 Dec 2036	17,907	18,927
GNMA POOL 662583	6% 15 Sep 2037	80,399	84,626
GNMA POOL 780851	7.5% 15 Dec 2027	1,501	1,531
GNMA POOL 781001	7.5% 15 Mar 2029	2,872	2,971
GNMA POOL 783669	3% 15 Sep 2042	141,426	128,150
GNMA POOL 784571	3.5% 15 Jun 2048	502,344	471,038

GNMA POOL AA5649	3% 15 Sep 2042	362,877	328,813
GNMA POOL AB2892	3% 15 Sep 2042	306,168	277,427
GNMA POOL AB9108	3% 15 Oct 2042	701,641	635,777
GNMA POOL BS8439	3.5% 15 May 2050	129,954	119,918
GOLDMAN SACHS GROUP INC	3.85% 08 Jul 2024	490,000	480,827
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	1,320,000	1,382,014
GOLDMAN SACHS GROUP INC	4% 03 Mar 2024	30,000	29,629
GOLDMAN SACHS GROUP INC	4.25% 21 Oct 2025	620,000	606,949
GOLDMAN SACHS GROUP INC	4.75% 21 Oct 2045	100,000	88,245
GOLDMAN SACHS GROUP INC	3.2% 23 Feb 2023	360,000	359,190
GOLDMAN SACHS GROUP INC	1% 01 May 2029	730,000	681,331
GOLDMAN SACHS GROUP INC	3.5% 01 Apr 2025	420,000	404,611
GOLDMAN SACHS GROUP INC	1% 22 Apr 2042	40,000	28,874
GOLDMAN SACHS GROUP INC	1% 21 Jul 2042	70,000	47,964
GOLDMAN SACHS GROUP INC	1% 15 Mar 2028	100,000	93,019
GOLDMAN SACHS GROUP INC	1% 15 Jun 2027	910,000	878,341
GOLDMAN SACHS GROUP INC	3.5% 16 Nov 2026	140,000	131,613
GOLDMAN SACHS GROUP INC	5.15% 22 May 2045	690,000	626,831
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2040	8,675	90
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Aug 2042	184,368	18,871
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2043	26,973	1,041
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2040	21,683	2,294
GOVERNMENT NATIONAL MORTGAGE A	4.5% 20 Oct 2039	13,235	13,200
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Feb 2054	2,411,565	22,792
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2047	112,653	2,224
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Nov 2047	155,245	143,290
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2054	7,573,486	92,397
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2048	4,115	4,005
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jul 2058	525,393	15,446
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Oct 2046	206,091	26,466
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Mar 2060	1,453,669	56,758
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Jun 2062	7,736,757	509,016
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2062	8,158,685	568,127
GOVERNMENT NATIONAL MORTGAGE A	1% 16 May 2063	10,722,352	732,619
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Feb 2061	1,966,558	107,389
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jul 2049	302,351	267,594
GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Apr 2050	542,686	94,067
GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Apr 2050	221,913	38,248
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	485,896	69,155
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	158,958	22,413
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Aug 2050	239,386	34,633
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Sep 2050	164,620	23,433
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	167,890	25,058
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	669,059	97,173
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2050	246,786	35,751
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Nov 2050	3,853,025	501,901
GOVERNMENT NATIONAL MORTGAGE A	2% 20 Dec 2050	1,348,126	146,466

GOVERNMENT STIF 3	GOVERNMENT STIF 3	17,276,058	17,276,058
GS MORTGAGE SECURITIES TRUST	3.964% 10 Nov 2047	910,000	853,907
GS MORTGAGE SECURITIES TRUST	1% 15 Sep 2031	2,145,000	2,018,008
GS MORTGAGE SECURITIES TRUST	1% 15 May 2026	410,000	387,260
GUARDIAN LIFE GLOB FUND	1.1% 23 Jun 2025	140,000	127,084
HALLIBURTON CO	3.8% 15 Nov 2025	15,000	14,605
HALLIBURTON CO	4.85% 15 Nov 2035	70,000	64,941
HALLIBURTON CO	5% 15 Nov 2045	120,000	107,039
HCA INC	4.5% 15 Feb 2027	10,000	9,647
HERSHEY COMPANY	0.9% 01 Jun 2025	100,000	91,486
HERTZ VEHICLE FINANCING LLC	1.68% 27 Dec 2027	370,000	321,198
HOME DEPOT INC	3.9% 15 Jun 2047	80,000	66,315
HOME DEPOT INC	3.9% 06 Dec 2028	30,000	28,950
HOME DEPOT INC	2.5% 15 Apr 2027	250,000	230,253
HOME DEPOT INC	2.7% 15 Apr 2030	230,000	201,337
HOME DEPOT INC	3.3% 15 Apr 2040	120,000	96,148
HOME DEPOT INC	3.35% 15 Apr 2050	530,000	396,096
HOME DEPOT INC	3.25% 15 Apr 2032	560,000	499,705
HONEYWELL INTERNATIONAL	1.35% 01 Jun 2025	240,000	222,115
HSBC HOLDINGS PLC	4.25% 14 Mar 2024	660,000	648,701
HSBC HOLDINGS PLC	4.25% 18 Aug 2025	440,000	423,949
HSBC HOLDINGS PLC	4.3% 08 Mar 2026	270,000	261,576
HSBC HOLDINGS PLC	1% 19 Jun 2029	200,000	184,316
HSBC HOLDINGS PLC	1% 22 Nov 2032	550,000	422,554
HUMANA INC	4.625% 01 Dec 2042	220,000	193,167
HUMANA INC	3.95% 15 Mar 2027	30,000	28,788
HUMANA INC	4.8% 15 Mar 2047	720,000	638,633
HUMANA INC	4.5% 01 Apr 2025	60,000	59,381
HUMANA INC	3.7% 23 Mar 2029	290,000	265,301
INTEL CORP	3.734% 08 Dec 2047	206,000	155,592
INTEL CORP	1.6% 12 Aug 2028	290,000	246,831
INTEL CORP	3.05% 12 Aug 2051	140,000	91,473
INTERCONTINENTALEXCHANGE	4.6% 15 Mar 2033	670,000	645,183
INTERCONTINENTALEXCHANGE	4.95% 15 Jun 2052	100,000	92,903
INTESA SANPAOLO SPA	3.375% 12 Jan 2023	260,000	259,943
JOHNSON + JOHNSON	3.625% 03 Mar 2037	350,000	311,549
JOHNSON + JOHNSON	0.55% 01 Sep 2025	220,000	198,871
JOHNSON + JOHNSON	0.95% 01 Sep 2027	320,000	276,102
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Mar 2039	340,000	327,328
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Apr 2037	587,266	543,599
JP MORGAN MORTGAGE TRUST	1% 25 Oct 2048	148,543	129,020
JPMBB COMMERCIAL MORTGAGE SECU	4.065% 15 Nov 2047	880,000	835,640
* JPMORGAN CHASE + CO	3.875% 10 Sep 2024	1,060,000	1,037,592
* JPMORGAN CHASE + CO	4.95% 01 Jun 2045	710,000	638,844
* JPMORGAN CHASE + CO	4.25% 01 Oct 2027	170,000	163,792
* JPMORGAN CHASE + CO	1% 23 Jul 2029	470,000	438,783
* JPMORGAN CHASE + CO	1% 05 Dec 2029	390,000	367,575

*	JPMORGAN CHASE + CO	1% 05 Dec 2024	840,000	827,837
*	JPMORGAN CHASE + CO	1% 22 Apr 2026	480,000	445,478
*	JPMORGAN CHASE + CO	1% 22 Apr 2031	230,000	188,572
*	JPMORGAN CHASE + CO	1% 01 Jun 2024	590,000	580,295
*	JPMORGAN CHASE + CO	1% 22 Apr 2032	280,000	224,574
*	JPMORGAN CHASE + CO	1% 08 Nov 2032	540,000	428,117
*	JPMORGAN CHASE + CO	1% 14 Jun 2025	860,000	841,759
*	JPMORGAN CHASE + CO	1% 14 Jun 2030	920,000	869,253
	KAZMUNAYGAS NATIONAL CO	5.75% 19 Apr 2047	570,000	443,266
	KIMBERLY CLARK CORP	3.1% 26 Mar 2030	100,000	90,005
	KINDER MORGAN INC	7.8% 01 Aug 2031	690,000	771,082
	KINDER MORGAN INC	4.3% 01 Jun 2025	140,000	137,528
	KINDER MORGAN INC	4.3% 01 Mar 2028	50,000	47,997
	KKR GROUP FIN CO II	5.5% 01 Feb 2043	70,000	64,443
	KLA CORP	4.65% 15 Jul 2032	220,000	216,385
	KRAFT HEINZ FOODS CO	3% 01 Jun 2026	102,000	95,618
	L3HARRIS TECH INC	5.054% 27 Apr 2045	160,000	144,437
	LA QUINTA MORTGAGE TRUST	1% 15 Mar 2039	91,646	89,547
	LAS VEGAS SANDS CORP	3.2% 08 Aug 2024	600,000	566,988
	LAS VEGAS SANDS CORP	2.9% 25 Jun 2025	60,000	55,426
	LEHMAN BROTHERS HOLDINGS	6.75% 28 Dec 2017	3,500,000	35
	LLOYDS BANKING GROUP PLC	4.375% 22 Mar 2028	1,130,000	1,071,330
	LLOYDS BANKING GROUP PLC	4.5% 04 Nov 2024	450,000	439,646
	LOCKHEED MARTIN CORP	3.55% 15 Jan 2026	255,000	248,018
	LOCKHEED MARTIN CORP	4.5% 15 May 2036	100,000	95,800
	LOCKHEED MARTIN CORP	3.9% 15 Jun 2032	740,000	697,502
	LOWE S COS INC	4.5% 15 Apr 2030	150,000	144,062
	LOWE S COS INC	1.7% 15 Sep 2028	210,000	176,581
	MADISON AVENUE TRUST	1% 15 Aug 2034	750,000	703,599
	MARS INC	3.2% 01 Apr 2030	1,020,000	911,890
*	MASSMUTUAL GLOBAL FUNDIN	0.85% 09 Jun 2023	1,050,000	1,032,329
	MASTERCARD INC	3.85% 26 Mar 2050	1,280,000	1,077,824
	MCDONALD S CORP	3.7% 30 Jan 2026	230,000	224,043
	MCDONALD S CORP	4.875% 09 Dec 2045	500,000	466,415
	MCDONALD S CORP	3.5% 01 Mar 2027	370,000	352,740
	MCDONALD S CORP	3.8% 01 Apr 2028	130,000	124,536
	MCDONALD S CORP	3.625% 01 Sep 2049	180,000	137,410
	MCDONALD S CORP	1.45% 01 Sep 2025	150,000	137,792
	MCDONALD S CORP	2.125% 01 Mar 2030	190,000	159,184
	MCDONALD S CORP	3.3% 01 Jul 2025	230,000	222,626
	MCDONALD S CORP	3.5% 01 Jul 2027	180,000	171,047
	MCDONALD S CORP	4.2% 01 Apr 2050	470,000	394,701
	MERCK + CO INC	0.75% 24 Feb 2026	400,000	354,888
	MERCK + CO INC	1.45% 24 Jun 2030	220,000	176,218
*	MET LIFE GLOB FUNDING I	0.9% 08 Jun 2023	760,000	747,065
	MICROSOFT CORP	2.7% 12 Feb 2025	210,000	202,121
	MICROSOFT CORP	2.4% 08 Aug 2026	1,190,000	1,111,579

MICROSOFT CORP	3.45% 08 Aug 2036	30,000	26,735
MICROSOFT CORP	2.875% 06 Feb 2024	850,000	833,935
MICROSOFT CORP	3.3% 06 Feb 2027	1,120,000	1,080,106
MICROSOFT CORP	4.1% 06 Feb 2037	44,000	41,880
MICROSOFT CORP	2.525% 01 Jun 2050	26,000	17,347
MID ATLANTIC INTERSTATE	4.1% 15 May 2028	70,000	65,980
MIDAMERICAN ENERGY CO	3.65% 15 Apr 2029	520,000	488,462
MILL CITY MORTGAGE TRUST	1% 25 Sep 2057	1,380,000	1,330,223
MILL CITY MORTGAGE TRUST	1% 25 Oct 2069	208,536	196,100
MONDELEZ INTERNATIONAL	1.5% 04 May 2025	500,000	463,685
MORGAN STANLEY	1% 23 Jan 2030	30,000	28,075
MORGAN STANLEY	1% 22 Jan 2031	270,000	224,097
MORGAN STANLEY	1% 01 Apr 2031	1,080,000	947,516
MORGAN STANLEY	1% 28 Apr 2026	100,000	92,811
MORGAN STANLEY	1% 24 Jan 2029	900,000	825,543
MORGAN STANLEY	1% 20 Oct 2032	380,000	298,004
MPLX LP	4.875% 01 Dec 2024	490,000	485,825
MPLX LP	4.875% 01 Jun 2025	460,000	455,092
MPLX LP	5.2% 01 Mar 2047	120,000	102,319
MPLX LP	4.5% 15 Apr 2038	50,000	42,129
MPLX LP	4.7% 15 Apr 2048	420,000	336,155
MPLX LP	4.8% 15 Feb 2029	510,000	488,876
MPLX LP	5.5% 15 Feb 2049	390,000	345,743
MPLX LP	5.2% 01 Dec 2047	200,000	171,122
MSCG TRUST	1% 07 Jun 2035	1,500,000	1,393,681
MVW OWNER TRUST	1.14% 22 Jan 2041	278,301	253,302
NADG NNN OPERATING LP	3.368% 28 Dec 2049	1,142,600	1,059,319
NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	610,000	602,198
NATWEST GROUP PLC	1% 25 Jun 2024	200,000	198,200
NATWEST GROUP PLC	1% 22 Mar 2025	460,000	449,438
NAVIENT STUDENT LOAN TRUST	1% 25 Apr 2040	759,295	733,833
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	599,454	538,512
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2059	1,105,881	1,017,460
NEW RESIDENTIAL MORTGAGE LOAN	1% 26 Nov 2035	1,348,007	1,247,950
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Sep 2056	390,607	356,194
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Feb 2057	492,341	462,733
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 May 2057	1,119,571	1,040,442
NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Aug 2057	776,028	725,075
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	851,178	804,420
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	725,448	680,325
NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Mar 2062	1,264,656	1,146,884
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Apr 2062	670,277	607,568
* NEW YORK LIFE GLOBAL FDG	0.95% 24 Jun 2025	260,000	235,664
NEW YORK MORTGAGE TRUST	2.042% 25 Jul 2061	657,099	591,104
NIKE INC	2.4% 27 Mar 2025	200,000	191,168
NIKE INC	2.75% 27 Mar 2027	310,000	290,219
NIKE INC	3.375% 27 Mar 2050	350,000	275,524

NORDEA BANK ABP	1% 09 Jun 2023	440,000	432,555
NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	900,000	864,405
NORTHROP GRUMMAN CORP	3.25% 15 Jan 2028	280,000	259,454
NORTHROP GRUMMAN CORP	5.25% 01 May 2050	1,610,000	1,598,633
NVIDIA CORP	2.85% 01 Apr 2030	170,000	148,901
NVIDIA CORP	3.5% 01 Apr 2040	920,000	749,662
NVIDIA CORP	3.5% 01 Apr 2050	1,060,000	805,950
NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	220,000	206,994
OAK STREET INVESTMENT GRADE NE	1.85% 20 Nov 2050	799,845	709,888
ONSLow BAY FINANCIAL LLC	1% 25 May 2061	1,045,388	786,633
ORACLE CORP	2.95% 01 Apr 2030	60,000	51,344
ORACLE CORP	1.65% 25 Mar 2026	620,000	556,196
ORACLE CORP	2.875% 25 Mar 2031	680,000	566,012
ORBIA ADVANCE CORP SAB	1.875% 11 May 2026	370,000	323,828
ORBIA ADVANCE CORP SAB	2.875% 11 May 2031	540,000	425,320
OTIS WORLDWIDE CORP	2.056% 05 Apr 2025	160,000	149,880
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	160,000	137,115
PACIFIC GAS + ELECTRIC	2.5% 01 Feb 2031	200,000	156,058
PACIFIC GAS + ELECTRIC	3.3% 01 Aug 2040	50,000	34,015
PACIFIC GAS + ELECTRIC	3.5% 01 Aug 2050	90,000	56,896
PAYPAL HOLDINGS INC	1.65% 01 Jun 2025	300,000	278,343
PAYPAL HOLDINGS INC	4.4% 01 Jun 2032	190,000	179,533
PEPSICO INC	2.875% 15 Oct 2049	300,000	217,251
PEPSICO INC	2.25% 19 Mar 2025	40,000	38,092
PEPSICO INC	2.625% 19 Mar 2027	40,000	37,162
PEPSICO INC	1.625% 01 May 2030	180,000	146,696
PERTAMINA PERSERO PT	6% 03 May 2042	680,000	648,740
PERUSAHAAN LISTRIK NEGAR	4.125% 15 May 2027	580,000	549,602
PERUSAHAAN LISTRIK NEGAR	6.15% 21 May 2048	1,050,000	991,673
PETROLEOS MEXICANOS	6.375% 23 Jan 2045	1,160,000	721,590
PETROLEOS MEXICANOS	5.625% 23 Jan 2046	1,050,000	611,090
PETROLEOS MEXICANOS	6.875% 04 Aug 2026	140,000	132,996
PFIZER INC	2.625% 01 Apr 2030	590,000	518,758
PFIZER INC	0.8% 28 May 2025	280,000	256,242
PFIZER INC	1.7% 28 May 2030	330,000	272,049
PFIZER INC	2.55% 28 May 2040	200,000	146,002
PFIZER INC	2.7% 28 May 2050	830,000	567,446
PHILIP MORRIS INTL INC	2.1% 01 May 2030	230,000	186,716
PHILIP MORRIS INTL INC	1.125% 01 May 2023	210,000	207,352
PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	490,000	385,895
PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	510,000	405,705
PNC BANK NA	3.875% 10 Apr 2025	290,000	281,926
PRINCIPAL LFE GLB FND II	1.25% 23 Jun 2025	120,000	109,405
PRKCM TRUST	1% 25 Aug 2056	1,358,648	1,071,581
PROCTER + GAMBLE CO/THE	3% 25 Mar 2030	180,000	164,423
PROSUS NV	3.061% 13 Jul 2031	720,000	563,551
PROVINCE OF QUEBEC	1% 22 Jul 2036	280,000	373,293



RAYTHEON TECH CORP	3.125% 01 Jul 2050	460,000	324,654
RAYTHEON TECH CORP	2.25% 01 Jul 2030	30,000	25,014
RAYTHEON TECH CORP	3.15% 15 Dec 2024	150,000	144,533
RAYTHEON TECH CORP	4.5% 01 Jun 2042	200,000	181,194
RAYTHEON TECH CORP	4.125% 16 Nov 2028	200,000	191,970
RAYTHEON TECH CORP	3.95% 16 Aug 2025	260,000	254,233
RELIANCE INDUSTRIES LTD	2.875% 12 Jan 2032	440,000	358,310
RELIANCE INDUSTRIES LTD	3.625% 12 Jan 2052	780,000	518,887
REPUBLIC OF CHILE	3.1% 07 May 2041	480,000	346,085
REPUBLIC OF INDONESIA	5.25% 08 Jan 2047	290,000	282,460
REPUBLIC OF KAZAKHSTAN	4.875% 14 Oct 2044	890,000	801,552
REPUBLIC OF PANAMA	4.5% 15 May 2047	600,000	464,196
REPUBLIC OF PANAMA	3.16% 23 Jan 2030	1,730,000	1,493,855
REPUBLIC OF PERU	6.55% 14 Mar 2037	510,000	541,023
REPUBLIC SERVICES INC	2.5% 15 Aug 2024	250,000	239,748
REPUBLICA ORIENT URUGUAY	5.75% 28 Oct 2034	1,530,000	1,660,846
REPUBLICA ORIENT URUGUAY	4.375% 23 Jan 2031	420,000	417,396
RESIDENTIAL MORTGAGE LOAN TRUS	1% 25 Sep 2059	112,718	109,452
REYNOLDS AMERICAN INC	5.85% 15 Aug 2045	270,000	231,962
ROYAL BANK OF CANADA	1.6% 17 Apr 2023	320,000	317,075
ROYAL BANK OF CANADA	1.15% 10 Jun 2025	340,000	311,773
SABINE PASS LIQUEFACTION	5.75% 15 May 2024	320,000	320,323
SALESFORCE INC	3.7% 11 Apr 2028	1,430,000	1,377,061
SALESFORCE INC	2.7% 15 Jul 2041	210,000	150,929
SANDS CHINA LTD	5.625% 08 Aug 2025	410,000	397,028
SANTANDER HOLDINGS USA	4.5% 17 Jul 2025	100,000	97,867
SCHLUMBERGER HLDGS CORP	3.9% 17 May 2028	504,000	471,573
SG CAPITAL PARTNERS	1% 27 Mar 2062	1,299,615	1,177,523
SHELL INTERNATIONAL FIN	6.375% 15 Dec 2038	260,000	287,768
SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043	220,000	199,591
SHELL INTERNATIONAL FIN	4.375% 11 May 2045	380,000	334,525
SHELL INTERNATIONAL FIN	4% 10 May 2046	90,000	74,404
SHELL INTERNATIONAL FIN	2.875% 10 May 2026	390,000	367,926
SHELL INTERNATIONAL FIN	3.75% 12 Sep 2046	40,000	31,821
SHELL INTERNATIONAL FIN	2.75% 06 Apr 2030	170,000	149,773
SHELL INTERNATIONAL FIN	3.25% 06 Apr 2050	450,000	327,704
SINOPEC GRP OVERSEA 2014	4.375% 10 Apr 2024	650,000	645,535
SLM STUDENT LOAN TRUST	1% 15 Mar 2033	366,782	345,447
SLM STUDENT LOAN TRUST	1% 25 Oct 2064	1,250,698	1,196,928
SLM STUDENT LOAN TRUST	1% 15 Jun 2039	819,289	760,255
SLM STUDENT LOAN TRUST	1% 15 Oct 2041	554,984	601,074
SMALL BUSINESS ADMINISTRATION	2.98% 01 Apr 2039	141,950	130,944
SMALL BUSINESS ADMINISTRATION	2.69% 01 Jul 2044	210,537	183,975
SMALL BUSINESS ADMINISTRATION	3.113% 10 Mar 2029	440,812	406,147
SMB PRIVATE EDUCATION LOAN TRU	2.99% 15 Jan 2053	1,140,000	986,017
SMB PRIVATE EDUCATION LOAN TRU	2.23% 15 Sep 2037	297,588	271,959
SMB PRIVATE EDUCATION LOAN TRU	1.68% 15 Feb 2051	297,858	267,982



SMB PRIVATE EDUCATION LOAN TRU	1% 15 Jun 2037	434,451	422,842
SMB PRIVATE EDUCATION LOAN TRU	1.39% 15 Jan 2053	1,055,203	914,493
SOFR 1YR MIDCURVE JAN23P 95.62	EXP 01/13/2023	310,000	16,275
SOFR 1YR MIDCURVE JAN23P 95.87	EXP 01/13/2023	585,000	84,825
SOLRR AIRCRAFT 2021 1 LIMITED	2.636% 15 Oct 2046	1,390,021	1,136,062
SOUTHERN COPPER CORP	5.25% 08 Nov 2042	2,110,000	2,028,892
SOUTHERN NATURAL GAS	8% 01 Mar 2032	500,000	549,985
STATE OF ISRAEL	2.75% 03 Jul 2030	350,000	318,756
STATE OF ISRAEL	3.375% 15 Jan 2050	210,000	161,820
* STATE STREET CORP	1% 30 Mar 2031	260,000	229,333
SWEDBANK AB	1.3% 02 Jun 2023	440,000	433,277
SWS074443 IRS USD P V 00MSOFR	1% 31 Aug 2026	(30,003,000)	(30,003,000)
SWS074443 IRS USD R F 2.47000	2.47% 31 Aug 2026	30,003,000	28,559,027
SWS075507 CDS USD P V 03MEVENT	1% 20 Dec 2027	(13,899,000)	(13,899,000)
SWS075507 CDS USD R F 1.00000	1% 20 Dec 2027	13,899,000	14,010,136
T MOBILE USA INC	4.5% 15 Apr 2050	380,000	312,345
T MOBILE USA INC	3.5% 15 Apr 2025	360,000	346,788
T MOBILE USA INC	3.75% 15 Apr 2027	60,000	56,629
T MOBILE USA INC	3.875% 15 Apr 2030	830,000	754,146
T MOBILE USA INC	3% 15 Feb 2041	180,000	127,912
T MOBILE USA INC	3.3% 15 Feb 2051	30,000	20,013
T MOBILE USA INC	2.25% 15 Nov 2031	200,000	158,038
T MOBILE USA INC	2.05% 15 Feb 2028	70,000	60,327
T MOBILE USA INC	2.55% 15 Feb 2031	220,000	179,802
T MOBILE USA INC	2.7% 15 Mar 2032	1,150,000	934,030
TARGA RESOURCES CORP	5.2% 01 Jul 2027	640,000	629,626
TARGET CORP	2.25% 15 Apr 2025	270,000	256,281
TECK RESOURCES LIMITED	3.9% 15 Jul 2030	240,000	215,947
TELEFONICA EMISIONES SAU	4.103% 08 Mar 2027	1,040,000	986,554
TENNESSEE GAS PIPELINE	2.9% 01 Mar 2030	100,000	84,000
TEXAS INSTRUMENTS INC	4.15% 15 May 2048	500,000	446,740
TEXAS INSTRUMENTS INC	2.25% 04 Sep 2029	200,000	173,546
TEXAS INSTRUMENTS INC	1.75% 04 May 2030	280,000	231,370
TIME WARNER CABLE ENTRMN	8.375% 15 Jul 2033	240,000	267,900
TIME WARNER CABLE LLC	6.55% 01 May 2037	80,000	75,953
TIME WARNER CABLE LLC	7.3% 01 Jul 2038	600,000	600,498
TIME WARNER CABLE LLC	6.75% 15 Jun 2039	340,000	325,417
TORONTO DOMINION BANK	0.75% 12 Jun 2023	410,000	402,518
TORONTO DOMINION BANK	1.15% 12 Jun 2025	340,000	310,012
TORONTO DOMINION BANK	4.456% 08 Jun 2032	520,000	495,763
TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057	752,386	713,588
TOWD POINT MORTGAGE TRUST	1% 25 Oct 2057	1,008,579	961,833
TOWD POINT MORTGAGE TRUST	1% 25 May 2058	763,867	756,695
TRANSCONT GAS PIPE LINE	7.85% 01 Feb 2026	1,440,000	1,538,827
TREASURY BILL	0.01% 11 Apr 2023	9,260,000	9,146,822
TREASURY BILL	0.01% 18 Apr 2023	8,610,000	8,496,377
TREASURY BILL	0.01% 25 Apr 2023	4,950,000	4,880,528

TREASURY BILL	0.01% 02 Feb 2023	3,810,000	3,796,216
TREASURY BILL	0.01% 09 Feb 2023	2,730,000	2,717,815
TREASURY BILL	0.01% 28 Feb 2023	4,150,000	4,122,052
TREASURY BILL	0.01% 02 Mar 2023	1,800,000	1,787,145
TREASURY BILL	0.01% 28 Mar 2023	5,830,000	5,768,720
TREASURY BILL	0.01% 25 May 2023	3,760,000	3,692,019
TREASURY BILL	0.01% 01 Jun 2023	1,830,000	1,795,075
TREASURY BILL	0.01% 03 Jan 2023	2,240,000	2,239,508
TREASURY BILL	0.01% 31 Jan 2023	2,300,000	2,292,180
TSMC ARIZONA CORP	2.5% 25 Oct 2031	1,580,000	1,302,742
UBS AG LONDON	4.5% 26 Jun 2048	200,000	170,240
UBS GROUP AG	1% 12 May 2026	240,000	234,379
UBS GROUP AG	4.125% 24 Sep 2025	300,000	292,176
UBS GROUP AG	4.253% 23 Mar 2028	340,000	318,832
UNION PACIFIC CORP	3.75% 15 Jul 2025	270,000	262,848
UNION PACIFIC CORP	4.5% 10 Sep 2048	620,000	549,252
UNION PACIFIC CORP	2.891% 06 Apr 2036	580,000	461,784
UNITED MEXICAN STATES	4.75% 08 Mar 2044	2,400,000	1,943,376
UNITED MEXICAN STATES	4.4% 12 Feb 2052	1,020,000	753,545
UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	160,000	156,714
UNITEDHEALTH GROUP INC	2.95% 15 Oct 2027	430,000	398,765
UNITEDHEALTH GROUP INC	4.25% 15 Jun 2048	210,000	183,895
UNITEDHEALTH GROUP INC	3.875% 15 Dec 2028	130,000	124,233
UNITEDHEALTH GROUP INC	4.45% 15 Dec 2048	70,000	62,637
UNITEDHEALTH GROUP INC	3.7% 15 Aug 2049	160,000	126,846
UNITEDHEALTH GROUP INC	1.25% 15 Jan 2026	120,000	108,943
UNITEDHEALTH GROUP INC	2% 15 May 2030	110,000	91,245
UNITEDHEALTH GROUP INC	2.75% 15 May 2040	60,000	43,988
UNITEDHEALTH GROUP INC	2.9% 15 May 2050	390,000	265,730
UNITEDHEALTH GROUP INC	4% 15 May 2029	280,000	267,898
UNITEDHEALTH GROUP INC	4.2% 15 May 2032	180,000	171,641
US 10YR FUT OPTN FEB23C 115.5	EXP 01/27/2023	(16,000)	(1,750)
US 10YR FUT OPTN FEB23C 116.5	EXP 01/27/2023	(31,000)	(1,453)
US 10YR FUT OPTN FEB23P 113	EXP 01/27/2023	(32,000)	(42,000)
US 10YR FUT OPTN MAR23C 113	EXP 02/24/2023	(50,000)	(50,781)
US 10YR NOTE (CBT)MAR23	XCBT 20230322	(7,200,000)	103,094
US 10YR ULTRA FUT MAR23	XCBT 20230322	(9,800,000)	124,286
US 2YR NOTE (CBT) MAR23	XCBT 20230331	(111,400,000)	(98,094)
US 5YR NOTE (CBT) MAR23	XCBT 20230331	107,400,000	(595,443)
US BANCORP	1.45% 12 May 2025	630,000	585,050
US DOLLAR		1,045,893	1,045,893
US LONG BOND(CBT) MAR23	XCBT 20230322	19,800,000	(146,236)
US TREASURY N/B	3.625% 15 Aug 2043	160,000	148,250
US TREASURY N/B	3.625% 15 Feb 2044	890,000	822,833
US TREASURY N/B	2.5% 15 Feb 2045	1,550,000	1,175,578
US TREASURY N/B	3.375% 15 Nov 2048	200,000	177,750
US TREASURY N/B	2% 15 Feb 2050	3,790,000	2,522,719

US TREASURY N/B	1.25% 15 May 2050	3,670,000	1,994,416
US TREASURY N/B	1.375% 15 Aug 2050	16,540,000	9,285,659
US TREASURY N/B	1.625% 15 Nov 2050	4,830,000	2,903,283
US TREASURY N/B	1.375% 15 Nov 2040	200,000	131,000
US TREASURY N/B	1.875% 15 Feb 2051	2,460,000	1,577,475
US TREASURY N/B	2% 15 Aug 2051	2,380,000	1,571,916
US TREASURY N/B	1.875% 15 Nov 2051	724,000	462,908
US TREASURY N/B	2.25% 15 Feb 2052	7,090,000	4,985,156
US TREASURY N/B	2.375% 15 Feb 2042	110,000	84,648
US TREASURY N/B	2.875% 15 May 2052	7,120,000	5,764,975
US TREASURY N/B	3.25% 15 May 2042	110,000	97,213
US TREASURY N/B	3% 15 Aug 2052	5,390,000	4,494,755
US TREASURY N/B	3.375% 15 Aug 2042	250,000	225,117
US TREASURY N/B	4% 15 Nov 2052	4,920,000	4,973,813
US TREASURY N/B	4% 15 Nov 2042	1,250,000	1,232,813
US TREASURY N/B	0.25% 31 May 2025	170,000	154,368
US TREASURY N/B	0.25% 31 Aug 2025	860,000	773,866
US TREASURY N/B	0.25% 15 Nov 2023	740,000	711,614
US TREASURY N/B	0.375% 30 Nov 2025	150,000	134,297
US TREASURY N/B	0.125% 31 Jan 2023	16,240,000	16,184,809
US TREASURY N/B	1.25% 30 Nov 2026	70,000	62,869
US TREASURY N/B	4.125% 30 Sep 2027	5,000,000	5,026,953
US TREASURY N/B	4.125% 31 Oct 2027	130,000	130,711
US ULTRA BOND CBT MAR23	XCBT 20230322	15,400,000	(322,174)
VALE OVERSEAS LIMITED	6.875% 21 Nov 2036	1,250,000	1,329,113
VERIZON COMMUNICATIONS	3.85% 01 Nov 2042	140,000	111,276
VERIZON COMMUNICATIONS	4.862% 21 Aug 2046	190,000	172,558
VERIZON COMMUNICATIONS	4.125% 15 Aug 2046	300,000	241,884
VERIZON COMMUNICATIONS	2.625% 15 Aug 2026	640,000	591,840
VERIZON COMMUNICATIONS	5.25% 16 Mar 2037	10,000	9,900
VERIZON COMMUNICATIONS	5.5% 16 Mar 2047	210,000	204,095
VERIZON COMMUNICATIONS	4.125% 16 Mar 2027	150,000	146,271
VERIZON COMMUNICATIONS	4.5% 10 Aug 2033	590,000	554,759
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	729,000	703,281
VERIZON COMMUNICATIONS	3.875% 08 Feb 2029	170,000	160,057
VERIZON COMMUNICATIONS	4% 22 Mar 2050	340,000	267,893
VERIZON COMMUNICATIONS	3.15% 22 Mar 2030	270,000	238,515
VERIZON COMMUNICATIONS	3% 22 Mar 2027	100,000	93,066
VERIZON COMMUNICATIONS	1.75% 20 Jan 2031	150,000	116,504
VERIZON COMMUNICATIONS	2.65% 20 Nov 2040	550,000	373,269
VERIZON COMMUNICATIONS	2.875% 20 Nov 2050	230,000	145,084
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	290,000	251,859
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	860,000	709,414
VERIZON COMMUNICATIONS	3.4% 22 Mar 2041	80,000	60,561
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	917,000	730,262
VISA INC	3.15% 14 Dec 2025	540,000	521,230
VISA INC	4.3% 14 Dec 2045	560,000	514,892

VISA INC	2.7% 15 Apr 2040	360,000	274,118
VISA INC	2.05% 15 Apr 2030	360,000	305,928
WALMART INC	2.375% 24 Sep 2029	50,000	43,939
WALMART INC	1.5% 22 Sep 2028	110,000	94,389
WALMART INC	1.8% 22 Sep 2031	80,000	65,382
WALT DISNEY COMPANY/THE	6.2% 15 Dec 2034	60,000	65,729
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	130,000	117,393
WARNERMEDIA HOLDINGS INC	4.054% 15 Mar 2029	170,000	147,601
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	860,000	711,555
WARNERMEDIA HOLDINGS INC	5.141% 15 Mar 2052	550,000	405,191
WEA FINANCE LLC/WESTFIEL	3.75% 17 Sep 2024	1,170,000	1,105,627
WELLS FARGO + COMPANY	5.606% 15 Jan 2044	500,000	486,795
WELLS FARGO + COMPANY	3% 23 Oct 2026	810,000	750,044
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	560,000	523,102
WELLS FARGO + COMPANY	4.65% 04 Nov 2044	370,000	314,282
WELLS FARGO + COMPANY	4.3% 22 Jul 2027	480,000	462,941
WELLS FARGO + COMPANY	4.9% 17 Nov 2045	760,000	660,546
WELLS FARGO + COMPANY	4.4% 14 Jun 2046	120,000	96,388
WELLS FARGO + COMPANY	4.75% 07 Dec 2046	490,000	411,968
WELLS FARGO + COMPANY	3.75% 24 Jan 2024	200,000	197,452
WELLS FARGO + COMPANY	4.15% 24 Jan 2029	770,000	725,463
WELLS FARGO + COMPANY	1% 30 Oct 2030	420,000	358,151
WELLS FARGO + COMPANY	1% 04 Apr 2031	240,000	225,566
WELLS FARGO + COMPANY	1% 04 Apr 2051	600,000	536,136
WELLS FARGO + COMPANY	1% 30 Apr 2026	100,000	93,136
WELLS FARGO + COMPANY	1% 02 Jun 2024	320,000	314,925
WELLS FARGO + COMPANY	1% 02 Jun 2028	720,000	636,091
WELLS FARGO + COMPANY	1% 02 Mar 2033	130,000	109,699
WELLS FARGO COMMERCIAL MORTGAG	3.406% 15 May 2048	390,000	363,365
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Aug 2049	4,960,663	232,108
WELLS FARGO COMMERCIAL MORTGAG	2.967% 15 Aug 2049	840,000	670,450
WF RBS COMMERCIAL MORTGAGE TRU	3.311% 15 Mar 2045	311,910	310,205
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Mar 2047	4,695,130	35,825
WILLIAMS COMPANIES INC	5.1% 15 Sep 2045	270,000	237,735
WILLIAMS COMPANIES INC	4.85% 01 Mar 2048	70,000	59,776
WILLIAMS COMPANIES INC	4.9% 15 Jan 2045	180,000	153,859
WORKDAY INC	3.5% 01 Apr 2027	120,000	112,388
WORKDAY INC	3.7% 01 Apr 2029	170,000	155,987
WORKDAY INC	3.8% 01 Apr 2032	730,000	646,904
WYETH LLC	5.95% 01 Apr 2037	360,000	390,470

**Sub-Total: Fund 5728 4 of 15**

**Total \$ 632,444,381**

(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	\$	4,877,754
	3 MONTH SOFR FUT JUN23	XCME 20230919	310,500,000		(43,349)
	3 MONTH SOFR FUT JUN24	XCME 20240917	(65,000,000)		142,887
	3 MONTH SOFR FUT JUN25	XCME 20250916	(52,250,000)		219,450
	7 ELEVEN INC	0.8% 10 Feb 2024	4,797,000		4,563,386
	7 ELEVEN INC	0.8% 10 Feb 2024	890,000		846,657
	AERCAP IRELAND CAP/GLOBA	1.65% 29 Oct 2024	200,000		184,596
	AIA GROUP LTD	3.125% 13 Mar 2023	880,000		876,920
	AIR LEASE CORP	4.25% 01 Feb 2024	4,000,000		3,933,720
	ALLY AUTO RECEIVABLES TRUST	1.93% 15 May 2024	118,562		118,414
	ALLY FINANCIAL INC	3.05% 05 Jun 2023	1,000,000		989,270
	AMERICAN TOWER CORP	1.3% 15 Sep 2025	4,400,000		3,975,356
	AMGEN INC	2.25% 19 Aug 2023	1,000,000		981,760
	ANGEL OAK MORTGAGE TRUST	1% 25 Jun 2065	399,283		361,005
	AREIT CRE TRUST	1% 14 Sep 2036	70,427		69,647
	AT+T INC	1% 19 Sep 2023	4,000,000		2,719,816
	ATRIUM HOTEL PORTFOLIO TRUST	1% 15 Jun 2035	5,000,000		4,822,714
	AUSGRID FINANCE PTY LTD	3.75% 30 Oct 2024	1,600,000		1,063,090
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	136,410		92,506
	AVON FINANCE	1% 20 Sep 2048	1,192,601		1,426,719
	BANCO SANTANDER SA	1% 30 Jun 2024	4,000,000		3,890,760
	BANK OF AMERICA CORP	1% 05 Mar 2024	700,000		699,517
	BANK OF AMERICA CORP	1% 19 May 2024	1,000,000		984,400
	BANK OF AMERICA CORP	1% 25 Sep 2025	2,800,000		2,584,764
	BANK OF AMERICA CORP	1% 24 Oct 2024	5,000,000		4,793,750
	BANK OF AMERICA CORP	1% 02 Apr 2026	2,300,000		2,197,374
	BANK OF AMERICA CORP	1% 22 Jul 2026	6,000,000		5,937,120
	BANK OF AMERICA CREDIT CARD TR	5% 15 Apr 2028	3,400,000		3,434,372
	BANK OF MONTREAL	3.75% 25 Jul 2026	6,000,000		5,838,120
	BANK OF NOVA SCOTIA	1.95% 01 Feb 2023	2,000,000		1,995,680
	BARCLAYS PLC	1% 16 May 2024	1,700,000		1,687,811
	BARCLAYS PLC	1% 16 May 2024	3,000,000		2,995,470
	BARCLAYS PLC	1% 10 Dec 2024	6,400,000		6,093,568
	BARCLAYS PLC	5.304% 09 Aug 2026	800,000		795,296
	BARCLAYS PLC	1% 15 Jun 2023	3,000,000		2,038,112
	BARRY CALLEBAUT SVCS NV	5.5% 15 Jun 2023	500,000		497,370
	BAT CAPITAL CORP	3.222% 15 Aug 2024	3,000,000		2,894,820
	BAT INTL FINANCE PLC	3.95% 15 Jun 2025	500,000		480,545
	BDS LTD	1% 19 Aug 2038	5,800,000		5,693,863
	BERRY GLOBAL INC	0.95% 15 Feb 2024	2,200,000		2,091,496
	BERRY GLOBAL INC	1.57% 15 Jan 2026	8,000,000		7,143,200
	BERRY GLOBAL INC	4.875% 15 Jul 2026	300,000		289,707

BMW US CAPITAL LLC	3.8% 06 Apr 2023	374,000	372,923
BNP PARIBAS	3.8% 10 Jan 2024	2,000,000	1,966,220
BNP PARIBAS	3.375% 09 Jan 2025	1,100,000	1,060,136
BNP PARIBAS	1% 10 Jan 2025	2,000,000	1,979,240
BOEING CO	4.508% 01 May 2023	15,260,000	15,215,441
BRAZILIAN REAL	FOREIGN CURRENCY	3,235	613
BROADCOM INC	3.459% 15 Sep 2026	10,082,000	9,498,756
BWPC0JJ30 CDS USD P F 1.00000	1% 20 Dec 2025	(3,800,000)	(3,847,861)
BWPC0JJ30 CDS USD R V 03MEVENT	1% 20 Dec 2025	3,800,000	3,800,000
BWPC0JZ99 CDS USD P F 1.00000	1% 20 Jun 2026	(27,300,000)	(27,633,715)
BWPC0JZ99 CDS USD R V 03MEVENT	1% 20 Jun 2026	27,300,000	27,300,000
BWPC0KBZ4 CDS USD P F 1.00000	1% 20 Dec 2026	(20,900,000)	(21,132,805)
BWPC0KBZ4 CDS USD R V 03MEVENT	1% 20 Dec 2026	20,900,000	20,900,000
BWPC0LB90 CDS USD P F 1.00000	1% 20 Dec 2027	(46,100,000)	(46,468,616)
BWPC0LB90 CDS USD R V 03MEVENT	1% 20 Dec 2027	46,100,000	46,100,000
CANADIAN DOLLAR	FOREIGN CURRENCY	14,430	10,650
CANTOR FITZGERALD LP	4.875% 01 May 2024	1,000,000	982,030
CAPITAL ONE MULTI ASSET EXECUT	4.95% 15 Oct 2027	4,000,000	4,030,144
CAPITAL ONE PRIME AUTO RECEIVA	3.74% 15 Sep 2025	6,000,000	5,938,292
CARRIER GLOBAL CORP	2.242% 15 Feb 2025	140,000	132,066
CCMBCIUS7 SWCC USD	SWAP CASH COLLATERAL USD	50,000	50,000
CCPC CCWFSZUS2 WELLS FARGO		1,401,000	1,401,000
CCTORIUS6 TD BANK COC SWCC	CCTORIUS6 TD BANK COC SWCC	630,000	630,000
CCWFSCUS3 WELLS FARGO CCPC COC	CCWFSCUS3 WELLS FARGO CCPC COC	3,487,000	3,487,000
CCWFSXUS7 BMO HARRIS MGCC COC	CCWFSXUS7 BMO HARRIS MGCC COC	3,328,000	3,328,000
CENTERPOINT ENERGY RES	0.7% 02 Mar 2023	1,200,000	1,191,324
CENTERPOINT ENERGY RES	1% 02 Mar 2023	518,000	517,762
CFCRE COMMERCIAL MORTGAGE TRUS	3.367% 15 Jun 2050	4,330,810	4,142,527
CHARTER COMM OPT LLC/CAP	4.5% 01 Feb 2024	4,200,000	4,149,222
CHUGOKU ELECTRIC POWER	2.401% 27 Aug 2024	3,500,000	3,327,555
CITIGROUP COMMERCIAL MORTGAGE	3.522% 10 Sep 2058	277,663	268,926
CITIGROUP INC	1% 17 May 2024	8,000,000	8,005,840
CITIGROUP INC	1% 15 May 2024	500,000	492,870
CITIGROUP INC	1% 17 Mar 2026	1,000,000	951,160
CITIGROUP INC	1% 27 Oct 2023	1,500,000	1,022,921
CK HUTCHISON INTNTL 21	1.5% 15 Apr 2026	3,000,000	2,694,810
CLASSIC RMBS TRUST	1.528% 15 Mar 2052	217,190	160,294
CNH INDUSTRIAL CAP LLC	1.95% 02 Jul 2023	1,000,000	983,040
CNH INDUSTRIAL NV	4.5% 15 Aug 2023	4,000,000	3,973,240
COMM MORTGAGE TRUST	3.373% 10 Oct 2048	2,425,760	2,353,623
COMM MORTGAGE TRUST	3.142% 10 Feb 2048	1,345,751	1,324,269
CONNECTICUT ST	5.77% 15 Mar 2025	1,435,000	1,466,272
CONOCOPHILLIPS COMPANY	2.4% 07 Mar 2025	4,200,000	3,994,494
COREBRIDGE FINANCIAL INC	3.5% 04 Apr 2025	300,000	287,748
COREBRIDGE GLOB FUNDING	0.8% 07 Jul 2023	2,800,000	2,742,292
CPPIB CAPITAL INC	4.125% 21 Oct 2024	4,000,000	3,956,720

CREDIT AGRICOLE SA	1% 26 Jan 2027	400,000	350,640
CREDIT SUISSE GROUP AG	1% 15 Jul 2026	2,800,000	2,630,684
CREDIT SUISSE NEW YORK	1% 09 Aug 2023	9,000,000	8,802,990
CURRENCY CONTRACT	USD/AUD	—	41,474
CURRENCY CONTRACT	USD/CAD	—	1,296
CURRENCY CONTRACT	DKK/USD	—	4,682
CURRENCY CONTRACT	USD/GBP	—	21,383
CURRENCY CONTRACT	JPY/USD	—	30,420
CURRENCY CONTRACT	JPY/USD	—	42,974
CURRENCY CONTRACT	USD/JPY	—	(77,934)
CURRENCY CONTRACT	JPY/USD	—	(779)
CURRENCY CONTRACT	USD/JPY	—	(767,571)
CURRENCY CONTRACT	USD/JPY	—	(231,017)
CURRENCY CONTRACT	USD/JPY	—	(221,579)
DANISH KRONE	FOREIGN CURRENCY	1,403	201
DANSKE BANK A/S	3.875% 12 Sep 2023	3,855,000	3,803,073
DANSKE BANK A/S	5.375% 12 Jan 2024	7,500,000	7,468,200
DBCG MORTGAGE TRUST	1% 15 Jun 2034	10,000,000	9,834,883
DEUTSCHE BANK NY	3.95% 27 Feb 2023	13,500,000	13,470,030
DUKE ENERGY CORP	1% 10 Jun 2023	12,000,000	11,955,840
ELFI GRADUATE LOAN PROGRAM 202	1.53% 26 Dec 2046	3,003,784	2,648,502
ELLINGTON FINANCIAL MORTGAGE T	1% 25 Jan 2067	4,311,364	3,627,681
EQUITABLE FINANCIAL LIFE	1% 09 Jan 2026	300,000	263,769
EURO CURRENCY	FOREIGN CURRENCY	240,062	256,206
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	1,073,811	1,042,593
FANNIE MAE	1% 25 Dec 2044	1,007,779	1,009,822
FANNIE MAE	1% 25 Jul 2046	2,355,577	2,290,088
FANNIE MAE	1% 25 Jul 2046	477,046	467,167
FANNIE MAE	1.75% 25 Mar 2046	4,644,863	3,938,765
FANNIE MAE	1% 25 Feb 2047	1,920,205	1,865,494
FANNIE MAE	1% 25 Aug 2059	5,391,041	5,268,742
FANNIE MAE	1% 25 Sep 2049	5,802,726	5,587,223
FANNIE MAE	1% 25 Aug 2049	1,116,310	1,085,704
FANNIE MAE	1% 25 Aug 2059	5,236,414	5,122,970
FANNIE MAE	2% 25 Aug 2038	19,798,317	18,149,070
FANNIE MAE	6% 25 Sep 2031	434,148	437,794
FANNIE MAE	5.5% 25 Aug 2035	1,201,114	1,224,434
FANNIE MAE	3% 25 Oct 2040	1,289,453	1,212,756
FANNIEMAE ACES	1% 25 Jun 2031	187,059	187,059
FANNIEMAE WHOLE LOAN	1% 25 Aug 2037	245,663	246,620
FED HM LN PC POOL 1Q0184	1% 01 Nov 2036	172,915	171,979
FED HM LN PC POOL 840291	1% 01 Nov 2041	86,060	86,432
FED HM LN PC POOL A43389	5.5% 01 Feb 2036	10,771	11,095
FED HM LN PC POOL A93101	5% 01 Jul 2040	68,557	69,472
FED HM LN PC POOL C91030	5.5% 01 May 2027	20,903	20,937
FED HM LN PC POOL G01838	5% 01 Jul 2035	150,865	151,818



FED HM LN PC POOL G01912	5% 01 Sep 2035	5,003	5,042
FED HM LN PC POOL G02123	5.5% 01 Mar 2036	5,663	5,811
FED HM LN PC POOL G02254	5.5% 01 Mar 2036	3,825	3,925
FED HM LN PC POOL G04092	5.5% 01 Mar 2038	10,085	10,396
FED HM LN PC POOL G05267	5.5% 01 Dec 2038	63,223	65,173
FED HM LN PC POOL G06193	5.5% 01 May 2040	56,921	58,677
FED HM LN PC POOL G06872	5.5% 01 Sep 2039	124,183	127,994
FED HM LN PC POOL G07786	4% 01 Aug 2044	1,056,733	1,029,891
FED HM LN PC POOL G08105	5.5% 01 Jan 2036	1,880	1,930
FED HM LN PC POOL G30547	5.5% 01 Jun 2024	9,431	9,391
FED HM LN PC POOL H09069	6.5% 01 Sep 2037	36,701	39,322
FED HM LN PC POOL H09070	6.5% 01 Sep 2037	18,945	20,298
FED HM LN PC POOL L00007	5.5% 01 Mar 2035	14,793	15,180
FED HM LN PC POOL L10219	5% 01 Jan 2034	74,271	74,672
FED HM LN PC POOL N30127	4.5% 01 Sep 2033	20,129	19,709
FED HM LN PC POOL N30926	5% 01 Nov 2032	85,620	84,357
FED HM LN PC POOL N31490	5% 01 Jan 2038	36,851	36,182
FED HM LN PC POOL P50425	5% 01 Nov 2034	123,720	124,257
FED HM LN PC POOL SD8006	4% 01 Aug 2049	92,090	87,662
FED HM LN PC POOL U90133	4% 01 Aug 2042	79,215	76,395
FED HM LN PC POOL Z60009	5% 01 Apr 2024	6,338	6,294
FEDERAL FARM CREDIT BANK	4.4% 22 Jun 2026	12,415,000	12,226,540
FEDERAL HOME LOAN BANK	0.92% 26 Feb 2027	25,700,000	22,305,544
FEDERAL HOME LOAN BANK	1.02% 24 Feb 2027	16,000,000	13,894,560
FEDERAL HOME LOAN BANK	1% 06 Jan 2023	9,900,000	9,899,901
FEDERAL HOME LOAN BANK	5.4% 01 Nov 2024	10,000,000	10,000,000
FEDERAL HOME LOAN BANK	5.3% 06 Dec 2024	21,100,000	21,061,387
FIRSTKEY HOMES TRUST	1.266% 19 Oct 2037	5,142,185	4,557,645
FNMA POOL 256339	5.5% 01 Jul 2036	231	236
FNMA POOL 256370	5.5% 01 Jun 2036	7,064	7,197
FNMA POOL 256687	5.5% 01 Apr 2037	2,379	2,425
FNMA POOL 256808	5.5% 01 Jul 2037	75	77
FNMA POOL 256900	5.5% 01 Sep 2037	111	113
FNMA POOL 526993	1% 01 Nov 2028	38,205	37,833
FNMA POOL 629058	5.5% 01 May 2032	28,525	28,346
FNMA POOL 657494	4.75% 01 Aug 2033	25,258	25,093
FNMA POOL 724068	4.465% 01 Feb 2034	48,972	48,112
FNMA POOL 734384	5.5% 01 Jul 2033	62,683	63,569
FNMA POOL 750148	4.465% 01 May 2033	56,867	55,878
FNMA POOL 776014	4.465% 01 Sep 2033	37,820	37,162
FNMA POOL 777651	4.49% 01 Feb 2034	28,440	27,982
FNMA POOL 782012	4.465% 01 Jan 2035	59,442	58,404
FNMA POOL 818985	4.465% 01 Jul 2035	18,296	17,988
FNMA POOL 822771	4.465% 01 May 2035	12,231	12,034
FNMA POOL 878661	5.5% 01 Feb 2036	3,650	3,705
FNMA POOL 880871	5.5% 01 Apr 2036	621	630
FNMA POOL 888737	1% 01 Oct 2037	352,505	359,404
FNMA POOL 899303	5.5% 01 Mar 2037	106	108



FNMA POOL 916389	5% 01 May 2027	16,611	16,469
FNMA POOL 922386	5.5% 01 Jan 2037	934	952
FNMA POOL 962745	5% 01 Apr 2038	29,793	30,072
FNMA POOL AB6113	4% 01 Aug 2042	61,968	60,128
FNMA POOL AC3943	4% 01 Jan 2040	82,220	79,202
FNMA POOL AC4532	5% 01 Jan 2034	645,409	638,942
FNMA POOL AC5635	4% 01 Mar 2040	63,024	60,606
FNMA POOL AL4287	1% 01 Nov 2040	338,347	354,701
FNMA POOL AL7271	1% 01 Sep 2041	126,021	127,064
FNMA POOL AL7824	1% 01 Aug 2034	1,416,138	1,360,631
FNMA POOL AL8835	1% 01 Jan 2042	394,941	391,433
FNMA POOL AL9066	1% 01 Aug 2025	2,538	2,508
FNMA POOL MA0213	5% 01 Oct 2039	5,307	5,300
FNMA POOL MA0445	5% 01 Jun 2040	12,442	12,429
FNMA POOL MA0565	5.5% 01 Sep 2040	54,646	56,267
FNMA POOL MA0600	4.5% 01 Dec 2040	22,579	21,819
FORD AUTO SECURITIZATION TRUST	0.887% 15 Aug 2024	43,864	32,047
FORD CREDIT AUTO OWNER TRUST	5.37% 15 Aug 2025	2,500,000	2,500,807
FREDDIE MAC	1.5% 15 Dec 2042	865,564	726,130
FREDDIE MAC	1% 15 Apr 2049	2,606,935	2,540,927
FREDDIE MAC	1% 15 Sep 2048	2,140,961	2,082,744
FREDDIE MAC	1% 15 Aug 2049	1,713,338	1,666,164
FREDDIE MAC	1% 15 Jun 2049	2,827,280	2,749,683
FREDDIE MAC	1% 15 Jun 2044	6,016,664	5,978,909
FREDDIE MAC	1% 25 Sep 2049	5,313,203	5,167,773
FREDDIE MAC	1% 15 Aug 2040	7,577,511	7,356,668
FREDDIE MAC	5.5% 15 Apr 2036	522,726	534,533
FREDDIE MAC	5.31% 15 Nov 2024	20,000,000	19,968,400
FREDDIE MAC	5.36% 22 Nov 2024	25,000,000	24,967,000
GA GLOBAL FUNDING TRUST	1.625% 15 Jan 2026	600,000	532,908
GA GLOBAL FUNDING TRUST	0.8% 13 Sep 2024	2,000,000	1,827,480
GA GLOBAL FUNDING TRUST	1.25% 08 Dec 2023	5,050,000	4,856,282
GENERAL MOTORS FINL CO	3.7% 09 May 2023	2,000,000	1,988,940
GENERAL MOTORS FINL CO	3.95% 13 Apr 2024	1,200,000	1,177,704
GENERAL MOTORS FINL CO	3.25% 05 Jan 2023	12,000,000	12,000,000
GEORGIA POWER CO	2.1% 30 Jul 2023	1,400,000	1,375,892
GILEAD SCIENCES INC	1.2% 01 Oct 2027	1,500,000	1,275,330
GLOBAL PAYMENTS INC	1.2% 01 Mar 2026	4,200,000	3,665,718
GM FINANCIAL AUTOMOBILE LEASIN	4.01% 21 Oct 2024	6,000,000	5,953,782
GNMA II POOL 004113	5% 20 Apr 2038	445,883	454,135
GNMA II POOL 004215	5.5% 20 Aug 2038	15,410	15,860
GNMA II POOL 004314	5% 20 Dec 2038	185,315	188,745
GNMA II POOL 004462	5% 20 Jun 2039	17,400	17,367
GNMA II POOL 004593	5% 20 Dec 2039	19,927	19,889
GNMA II POOL 004932	3.5% 20 Jan 2041	1,679	1,522
GNMA II POOL 004952	3.5% 20 Feb 2041	167	151

GNMA II POOL 004994	3.5% 20 Mar 2041	35,583	32,229
GNMA II POOL 005278	3.5% 20 Jan 2042	1,435	1,299
GNMA II POOL 005302	3.5% 20 Feb 2042	13,019	11,793
GNMA II POOL 627122	5.5% 20 Mar 2034	79,046	81,698
GNMA II POOL 737242	5.5% 20 Nov 2037	26,469	27,350
GNMA II POOL 763305	4.5% 20 May 2041	79,420	79,375
GNMA II POOL 799902	3.74% 20 Mar 2042	43,197	41,203
GNMA II POOL AA0711	3.74% 20 Jul 2042	26,706	25,435
GNMA II POOL AH5878	3.75% 20 Mar 2044	49,871	47,820
GNMA II POOL AU8923	4.5% 20 Aug 2046	302,271	296,050
GNMA II POOL AX8408	4.5% 20 Feb 2041	131,577	131,535
GNMA II POOL BC3090	5% 20 Jun 2035	257,522	262,331
GNMA II POOL MA0214	3.5% 20 Jul 2042	34,459	31,213
GNMA II POOL MA0456	3.5% 20 Oct 2042	36,503	33,064
GNMA II POOL MA0528	3.5% 20 Nov 2042	10,206	9,244
GNMA II POOL MA0619	3.5% 20 Dec 2042	9,037	8,186
GNMA II POOL MA0776	3.5% 20 Feb 2043	6,593	5,971
GNMA II POOL MA1150	3.5% 20 Jul 2043	5,789	5,243
GNMA II POOL MA1218	3.5% 20 Aug 2043	2,416	2,188
GNMA II POOL MA1279	3.5% 20 Sep 2043	2,498	2,263
GNMA II POOL MA1367	3.5% 20 Oct 2043	2,256	2,044
GNMA II POOL MA1440	3.5% 20 Nov 2043	6,601	5,979
GNMA II POOL MA1512	3.5% 20 Dec 2043	1,179	1,068
GNMA II POOL MA1829	3.5% 20 Apr 2044	194	178
GNMA II POOL MA1910	3.5% 20 May 2044	4,737	4,343
GNMA II POOL MA2064	3.5% 20 Jul 2044	1,327	1,217
GNMA II POOL MA2667	3.5% 20 Mar 2045	16,053	14,569
GNMA II POOL MA2744	3.5% 20 Apr 2045	2,747	2,493
GNMA II POOL MA2756	4.5% 20 Apr 2045	452,405	451,274
GNMA II POOL MA2816	3.5% 20 May 2045	6,124	5,558
GNMA II POOL MA2883	3.5% 20 Jun 2045	5,272	4,784
GNMA POOL 678858	5% 15 Mar 2038	20	20
GNMA POOL 738317	5% 15 May 2041	4,420	4,477
GNMA POOL 782386	5% 15 Aug 2038	339,566	346,877
GNMA POOL 799863	3.75% 15 Apr 2042	99,573	95,457
GNMA POOL AA0060	3.7% 15 Apr 2042	112,188	107,826
GNMA POOL AB1552	3.75% 15 Sep 2042	1,206,166	1,157,266
GNMA POOL AC1428	2.69% 15 Jun 2033	9,679,747	9,679,747
GNMA POOL AK0485	3% 15 Oct 2044	67,037	60,650
GNMA POOL AK4648	3% 15 Oct 2045	191,437	172,441
GOLDEN ST TOBACCO SECURITIZATI	0.672% 01 Jun 2023	600,000	589,264
GOLDEN ST TOBACCO SECURITIZATI	1.958% 01 Jun 2025	1,200,000	1,110,840
GOLDMAN SACHS GROUP INC	1% 09 Dec 2026	4,000,000	3,843,600
GOLDMAN SACHS GROUP INC	1% 21 Oct 2024	5,500,000	5,281,870
GOVERNMENT NATIONAL MORTGAGE A	2.5% 20 Oct 2049	192,698	171,768
GOVERNMENT STIF 3	GOVERNMENT STIF 3	1,498,513	1,498,513
GS MORTGAGE BACKED SECURITIES	1% 25 Feb 2052	262,651	238,906
GS MORTGAGE BACKED SECURITIES	1% 25 Jan 2052	4,385,058	3,989,825

GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	3,767,847	3,575,636
GS MORTGAGE SECURITIES TRUST	3.467% 10 Jun 2047	1,223,292	1,203,384
GS MORTGAGE SECURITIES TRUST	3.419% 10 Oct 2032	1,692,557	1,626,124
HCA INC	5% 15 Mar 2024	6,486,000	6,452,597
HSBC HOLDINGS PLC	1% 18 May 2024	5,300,000	5,280,178
HSBC HOLDINGS PLC	1% 11 Mar 2025	5,200,000	5,135,884
HSBC HOLDINGS PLC	1% 24 May 2025	1,400,000	1,295,350
HSBC HOLDINGS PLC	1% 17 Aug 2024	4,000,000	3,855,960
HYUNDAI AUTO RECEIVABLES TRUST	5.35% 17 Nov 2025	1,100,000	1,101,998
HYUNDAI CAPITAL AMERICA	2.375% 10 Feb 2023	500,000	498,335
ILLUMINA INC	5.8% 12 Dec 2025	1,300,000	1,312,649
IMPERIAL BRANDS FIN PLC	3.125% 26 Jul 2024	5,000,000	4,791,950
IMPERIAL BRANDS FIN PLC	6.125% 27 Jul 2027	3,800,000	3,785,218
ING GROEP NV	1% 02 Oct 2023	1,080,000	1,081,274
ING GROEP NV	1% 01 Apr 2027	1,000,000	962,680
ING GROEP NV	1% 28 Mar 2026	5,800,000	5,573,394
INTEL CORP	2.875% 11 May 2024	2,000,000	1,948,160
INTL FLAVOR + FRAGRANCES	1.23% 01 Oct 2025	2,000,000	1,769,840
ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	900,000	890,550
JAPAN TREASURY DISC BILL	0.01% 16 Jan 2023	359,000,000	2,721,565
JAPAN TREASURY DISC BILL	0.01% 13 Mar 2023	2,010,000,000	15,239,561
JAPAN TREASURY DISC BILL	0.01% 20 Mar 2023	900,000,000	6,823,957
JAPANESE YEN	FOREIGN CURRENCY	64,095,911	485,777
JP MORGAN CHASE COMMERCIAL MOR	3.378% 15 Sep 2050	7,000,000	6,749,832
JP MORGAN MORTGAGE TRUST	1% 25 Feb 2052	762,789	676,405
JPMBB COMMERCIAL MORTGAGE SECU	3.288% 15 Jan 2048	3,846,397	3,757,161
* JPMORGAN CHASE + CO	1% 01 Mar 2025	4,000,000	3,888,440
JPN BANK FOR INT L COOP	1.75% 23 Jan 2023	10,000,000	9,984,000
KANSAI ELECTRIC POWER CO	2.55% 17 Sep 2024	500,000	475,530
KANSAS CITY SOUTHERN	3% 15 May 2023	4,025,000	3,984,468
KOMATSU FINANCE AMERICA	0.849% 09 Sep 2023	400,000	387,820
LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	2,000,000	1,881,720
LENNAR CORP	5.875% 15 Nov 2024	1,135,000	1,140,959
LLOYDS BANKING GROUP PLC	1% 18 Mar 2026	2,600,000	2,472,184
LSI OPEN POSITION NET ASSET	0.01% 31 Dec 2060	102,460	461
MASSACHUSETTS EDUCATIONAL FINA	1% 25 Apr 2038	156,152	152,731
MERCEDES BENZ FIN NA	5.5% 27 Nov 2024	1,000,000	1,006,320
* MET LIFE GLOB FUNDING I	0.4% 07 Jan 2024	1,300,000	1,239,771
MEXICAN PESO (NEW)	FOREIGN CURRENCY	525	27
MFRA TRUST	1% 25 Apr 2065	53,389	47,630
MITSUBISHI UFJ FIN GRP	1.412% 17 Jul 2025	800,000	726,728
MITSUBISHI UFJ FIN GRP	1% 15 Sep 2024	15,000,000	14,465,850
MIZUHO BANK LTD/SYDNEY	1% 07 Aug 2024	2,300,000	1,559,261
MIZUHO FINANCIAL GROUP	1% 25 May 2024	2,000,000	1,987,040
MIZUHO FINANCIAL GROUP	1% 10 Jul 2024	2,000,000	1,950,520
MIZUHO FINANCIAL GROUP	1% 08 Sep 2024	3,700,000	3,663,370

MIZUHO FINANCIAL GROUP	1% 19 Jul 2023	4,900,000	3,328,418
MORGAN STANLEY	1% 10 Dec 2026	10,000,000	8,781,500
MORGAN STANLEY	1% 21 Oct 2025	10,101,000	9,299,688
MORGAN STANLEY BAML TRUST	3.401% 15 May 2050	5,305,429	5,085,709
NATIONWIDE BLDG SOCIETY	2% 27 Jan 2023	2,100,000	2,094,540
NATIONWIDE BLDG SOCIETY	1% 01 Aug 2024	500,000	493,605
NATWEST GROUP PLC	1% 22 May 2024	8,000,000	7,878,960
NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	76,424	67,616
NAVIENT STUDENT LOAN TRUST	1% 16 Jul 2040	604,464	593,659
NAVIENT STUDENT LOAN TRUST	1% 26 Jul 2066	2,401,178	2,324,721
NAVIENT STUDENT LOAN TRUST	1.17% 16 Sep 2069	261,780	236,947
NAVIENT STUDENT LOAN TRUST	1.33% 15 Apr 2069	2,077,431	1,744,042
NAVIENT STUDENT LOAN TRUST	1.11% 18 Feb 2070	789,877	664,698
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Dec 2057	1,413,801	1,332,365
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jul 2059	2,180,825	2,026,255
NEXTERA ENERGY CAPITAL	1% 03 Nov 2023	7,500,000	7,470,075
NISSAN MOTOR ACCEPTANCE	1.05% 08 Mar 2024	3,500,000	3,280,375
NISSAN MOTOR CO	3.043% 15 Sep 2023	1,000,000	977,340
NOMURA HOLDINGS INC	2.648% 16 Jan 2025	800,000	756,016
NOMURA HOLDINGS INC	1.851% 16 Jul 2025	12,800,000	11,661,696
ONSLow BAY FINANCIAL LLC	1% 25 Nov 2061	4,068,775	3,486,758
ONSLow BAY FINANCIAL LLC	1.957% 25 Oct 2061	4,094,752	3,254,604
ONSLow BAY FINANCIAL LLC	1% 25 Jan 2062	90,104	81,511
ONTARIO (PROVINCE OF)	1.75% 24 Jan 2023	3,000,000	2,994,930
ORIX CORP	3.25% 04 Dec 2024	7,000,000	6,741,910
PACIFIC GAS + ELECTRIC	3.25% 15 Jun 2023	200,000	197,666
PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	100,000	98,688
PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	200,000	195,896
PACIFIC GAS + ELECTRIC	3.4% 15 Aug 2024	700,000	673,659
PACIFIC GAS + ELECTRIC	2.95% 01 Mar 2026	200,000	184,124
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,200,000	1,885,334
PACIFIC GAS + ELECTRIC	4.95% 08 Jun 2025	2,200,000	2,168,188
PACIFIC LIFE GF II	1.2% 24 Jun 2025	900,000	816,246
PACIFIC LIFE GF II	0.5% 23 Sep 2023	1,700,000	1,637,967
PARK AEROSPACE HOLDINGS	4.5% 15 Mar 2023	1,400,000	1,396,486
PAWNEE EQUIPMENT RECEIVABLES	3.809% 15 Aug 2023	575,173	574,224
PFP III	1% 19 Aug 2035	2,000,000	1,970,718
POUND STERLING	FOREIGN CURRENCY	86,309	103,822
PPL ELECTRIC UTI	1% 24 Jun 2024	5,000,000	4,934,650
QATAR ENERGY	1.375% 12 Sep 2026	700,000	621,033
QUALCOMM INC	1.3% 20 May 2028	1,154,000	978,338
RELX CAPITAL INC	3.5% 16 Mar 2023	1,000,000	996,190
RESIMAC	1% 03 Feb 2053	2,062,237	2,048,166
ROYAL BANK OF CANADA	1% 29 Jul 2024	2,488,000	2,458,418
SAUDI ARABIAN OIL CO	2.875% 16 Apr 2024	3,500,000	3,397,310
SBA TOWER TRUST	1.884% 15 Jul 2050	1,600,000	1,407,165

SHIRE ACQ INV IRELAND DA	2.875% 23 Sep 2023	1,280,000	1,257,600
SK HYNIX INC	1% 19 Jan 2024	2,000,000	1,896,020
SK TELECOM CO LTD	3.75% 16 Apr 2023	300,000	298,713
SK TELECOM CO LTD	3.75% 16 Apr 2023	200,000	199,142
SLM STUDENT LOAN TRUST	1% 25 Oct 2028	619,202	616,520
SLM STUDENT LOAN TRUST	1% 25 Jun 2043	5,824,138	5,541,348
SLM STUDENT LOAN TRUST	1% 27 Dec 2038	6,083,550	5,796,171
SMB PRIVATE EDUCATION LOAN TRU	4.48% 16 May 2050	2,743,791	2,616,353
SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	1,618,374	1,429,097
SOCIAL PROFESSIONAL LOAN PROGR	2.65% 25 Sep 2040	533,851	511,696
SOUTHERN CAL EDISON	1.2% 01 Feb 2026	5,800,000	5,143,498
SOUTHERN CAL EDISON	1.1% 01 Apr 2024	6,100,000	5,799,697
STANDARD CHARTERED PLC	1% 21 May 2025	300,000	289,920
STELLANTIS NV	5.25% 15 Apr 2023	1,600,000	1,596,768
STRATTON MORTGAGE FUNDING PLC	1% 20 Jul 2060	145,860	173,896
SUMITOMO MITSUI FINL GRP	1.474% 08 Jul 2025	8,000,000	7,294,960
SUMITOMO MITSUI FINL GRP	0.508% 12 Jan 2024	1,500,000	1,428,450
SUMITOMO MITSUI FINL GRP	1% 07 Mar 2023	1,800,000	1,221,134
SUMITOMO MITSUI FINL GRP	1% 16 Oct 2024	1,200,000	812,852
SUMITOMO MITSUI TR BK LT	0.8% 16 Sep 2024	1,825,000	1,686,081
SUMITOMO MITSUI TR BK LT	1% 16 Sep 2024	5,500,000	5,459,025
SUMITOMO MITSUI TR BK LT	2.55% 10 Mar 2025	1,100,000	1,037,047
SUMITOMO MITSUI TR BK LT	4.8% 15 Sep 2025	1,860,000	1,836,601
SWAP DEUTSCHE BANK BOC	SWAP CASH COLLATERAL USD	(340,000)	(340,000)
SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	150,000	150,000
SWAP RBC COCF CANADA	SWAP CASH COLLATERAL USD	120,000	120,000
SWEDISH EXPORT CREDIT	0.25% 29 Sep 2023	8,000,000	7,727,040
SWU01JOW5 IRS USD P V 12MSOFR	1% 31 Mar 2024	(281,000,000)	(281,000,000)
SWU01JOW5 IRS USD R F 2.68623	2.686% 31 Mar 2024	281,000,000	273,793,002
SYNCHRONY BANK	5.4% 22 Aug 2025	6,600,000	6,516,840
TIME WARNER CABLE ENTRMN	8.375% 15 Mar 2023	1,000,000	1,006,660
TOKYO METROPOLITAN GOVT	0.75% 16 Jul 2025	5,000,000	4,505,150
TORONTO DOMINION BANK	3.815% 25 Jul 2025	7,000,000	6,819,680
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	5,002,862	4,400,656
TOWD POINT MORTGAGE TRUST	1% 25 Oct 2059	3,061,599	2,842,818
TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	1,819,872	1,667,734
TOWD POINT MORTGAGE TRUST	1% 25 Nov 2058	836,490	819,708
TOYOTA AUTO LOAN EXTENDED NOTE	2.56% 25 Nov 2031	8,000,000	7,681,336
TOYOTA AUTO LOAN EXTENDED NOTE	1.35% 25 May 2033	2,400,000	2,190,746
TOYOTA AUTO RECEIVABLES OWNER	3.83% 15 Aug 2025	8,000,000	7,916,607
TOYOTA AUTO RECEIVABLES OWNER	5.27% 15 Jan 2026	3,900,000	3,901,021
TSMC ARIZONA CORP	1.75% 25 Oct 2026	3,900,000	3,473,301
UBS AG AUSTRALIA	1% 30 Jul 2025	10,500,000	7,102,133
UBS GROUP AG	1% 05 Aug 2025	3,300,000	3,247,893
UNITED WHOLESALE MORTGAGE LLC	1% 25 Dec 2051	1,754,408	1,619,709
US 10YR ULTRA FUT MAR23	XCBT 20230322	(30,200,000)	289,180

US 2YR NOTE (CBT) MAR23	XCBT 20230331	120,400,000	(74,636)
US 5YR NOTE (CBT) MAR23	XCBT 20230331	(24,400,000)	79,914
US BANCORP	1% 21 Oct 2026	6,000,000	6,119,880
US DOLLAR		8,697,467	8,697,467
US TREASURY N/B	1.875% 15 Feb 2032	10,400,000	8,854,625
US TREASURY N/B	1.5% 15 Feb 2025	93,100,000	87,674,016
US ULTRA BOND CBT MAR23	XCBT 20230322	(6,600,000)	(20,109)
VERIZON COMMUNICATIONS	1% 17 Feb 2023	5,000,000	3,392,039
VOLKSWAGEN GROUP AMERICA	0.875% 22 Nov 2023	2,700,000	2,592,621
WELLS FARGO + COMPANY	1% 02 Jun 2024	11,000,000	10,825,540
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jan 2059	3,000,000	2,907,005
WF RBS COMMERCIAL MORTGAGE TRU	3.558% 15 Dec 2046	249,862	247,837
WF RBS COMMERCIAL MORTGAGE TRU	1% 15 Aug 2047	412,340	410,859
WOODSIDE FINANCE LTD	3.65% 05 Mar 2025	1,100,000	1,057,155
<b>Sub-Total: Fund 5736 5 of 15</b>			<b>Total \$1,057,615,218</b>

(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% 21 Nov 2029	2,345,000	\$	2,120,490
	ADVOCATE HEALTH CORP	2.211% 15 Jun 2030	820,000		677,164
	AEP TEXAS INC	2.1% 01 Jul 2030	1,325,000		1,075,277
	AGILENT TECHNOLOGIES INC	2.3% 12 Mar 2031	430,000		347,926
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	600,000		581,604
	AMGEN INC	2.6% 19 Aug 2026	110,000		101,773
	ANHEUSER BUSCH INBEV WOR	4.75% 23 Jan 2029	1,050,000		1,040,288
	APPLE INC	3.25% 23 Feb 2026	275,000		264,498
	ARCH CAPITAL FINANCE LLC	4.011% 15 Dec 2026	75,000		71,779
	ARIZONA PUBLIC SERVICE	6.35% 15 Dec 2032	270,000		284,672
	ASCENSION HEALTH	2.532% 15 Nov 2029	255,000		219,009
	ASTRAZENECA FINANCE LLC	2.25% 28 May 2031	40,000		33,399
	AT+T INC	2.3% 01 Jun 2027	1,305,000		1,164,295
	AT+T INC	1.7% 25 Mar 2026	775,000		699,135
	AT+T INC	2.55% 01 Dec 2033	304,000		234,819
	AUTONATION INC	1.95% 01 Aug 2028	200,000		160,284
	AUTOZONE INC	3.75% 18 Apr 2029	150,000		139,244
	AUTOZONE INC	4.75% 01 Aug 2032	405,000		394,879
	AVANGRID INC	3.2% 15 Apr 2025	925,000		884,920
	BANCO SANTANDER SA	3.8% 23 Feb 2028	200,000		181,854
	BANCO SANTANDER SA	3.49% 28 May 2030	1,000,000		844,890
	BANK	2.726% 15 Nov 2062	1,500,000		1,281,312
	BANK OF AMERICA CORP	3.95% 21 Apr 2025	690,000		672,647
	BANK OF AMERICA CORP	1% 05 Mar 2029	3,800,000		3,514,582
	BANK OF AMERICA CORP	1% 23 Jul 2029	760,000		711,497
	BANK OF AMERICA CORP	1% 13 Feb 2031	1,485,000		1,209,963
	BANK OF AMERICA CORP	1% 22 Apr 2032	775,000		622,310
	BANK OF NY MELLON CORP	1.6% 24 Apr 2025	105,000		97,638
	BARCLAYS PLC	1% 24 Jun 2031	985,000		771,097
	BARCLAYS PLC	1% 24 Nov 2027	400,000		347,016
	BARCLAYS PLC	1% 09 Aug 2028	675,000		657,052
	BAT CAPITAL CORP	3.557% 15 Aug 2027	160,000		145,816
	BAT CAPITAL CORP	4.7% 02 Apr 2027	180,000		173,088
	BAT INTL FINANCE PLC	4.448% 16 Mar 2028	850,000		787,670
	BAYLOR SCOTT + WHITE HOL	1.777% 15 Nov 2030	350,000		274,411
	BECTON DICKINSON + CO	3.734% 15 Dec 2024	93,000		90,687
	BENCHMARK MORTGAGE TRUST	1.672% 15 Jul 2053	2,300,000		1,827,917
	BENCHMARK MORTGAGE TRUST	2.263% 15 Mar 2054	5,000,000		4,125,429
	BERRY GLOBAL INC	0.95% 15 Feb 2024	345,000		327,985
	BERRY GLOBAL INC	1.57% 15 Jan 2026	350,000		312,515
	BOEING CO	2.25% 15 Jun 2026	425,000		384,098



BOEING CO	3.1% 01 May 2026	145,000	136,555
BOEING CO	2.7% 01 Feb 2027	1,125,000	1,017,158
BOEING CO	2.196% 04 Feb 2026	650,000	590,798
BRIXMOR OPERATING PART	2.5% 16 Aug 2031	220,000	168,947
BROADCOM CRP / CAYMN FI	3.5% 15 Jan 2028	290,000	264,892
BROADCOM INC	4.11% 15 Sep 2028	1,501,000	1,402,504
BROADCOM INC	3.15% 15 Nov 2025	181,000	171,727
BROADCOM INC	3.419% 15 Apr 2033	494,000	398,806
BROADCOM INC	4% 15 Apr 2029	505,000	460,540
BROADSTONE NET LEASE LLC	2.6% 15 Sep 2031	505,000	379,997
BURLINGTN NORTH SANTA FE	3.4% 01 Sep 2024	200,000	195,606
CARLISLE COS INC	2.2% 01 Mar 2032	550,000	418,396
CENOVUS ENERGY INC	2.65% 15 Jan 2032	310,000	247,981
CENTERPOINT ENERGY INC	2.95% 01 Mar 2030	340,000	293,114
CFCRE COMMERCIAL MORTGAGE TRUS	3.585% 10 Dec 2054	2,678,906	2,490,921
CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,090,000	1,025,984
CHARTER COMM OPT LLC/CAP	2.8% 01 Apr 2031	725,000	564,202
CIGNA GROUP/THE	4.5% 25 Feb 2026	1,480,000	1,460,153
CIGNA GROUP/THE	2.4% 15 Mar 2030	400,000	335,948
CINTAS CORPORATION NO. 2	3.7% 01 Apr 2027	160,000	154,432
CITIBANK CREDIT CARD ISSUANCE	3.96% 13 Oct 2030	1,200,000	1,158,119
CITIGROUP COMMERCIAL MORTGAGE	3.197% 15 Aug 2050	4,928,701	4,496,954
CITIGROUP COMMERCIAL MORTGAGE	2.717% 15 Feb 2053	1,540,000	1,303,759
CITIGROUP INC	4.45% 29 Sep 2027	1,735,000	1,659,146
CITIGROUP INC	4.6% 09 Mar 2026	140,000	137,903
CITIGROUP INC	3.4% 01 May 2026	300,000	285,144
CITIGROUP INC	1% 29 Jan 2031	3,630,000	2,985,748
CITIGROUP INC	1% 03 Jun 2031	25,000	20,263
CITIGROUP INC	1% 17 Nov 2033	325,000	336,970
CITIGROUP INC	1% 05 Nov 2030	195,000	164,397
CLEVELAND ELECTRIC ILLUM	5.5% 15 Aug 2024	450,000	452,201
CNA FINANCIAL CORP	3.95% 15 May 2024	710,000	698,008
COMM MORTGAGE TRUST	3.42% 10 Aug 2047	1,500,000	1,453,802
COMM MORTGAGE TRUST	3.546% 10 Jun 2047	2,196,145	2,132,421
COMM MORTGAGE TRUST	3.819% 10 Jun 2047	200,000	194,431
COMM MORTGAGE TRUST	3.765% 10 Feb 2049	3,995,000	3,795,930
COMMONSPIRIT HEALTH	2.76% 01 Oct 2024	200,000	191,882
COMMONWEALTH EDISON CO	3.7% 15 Aug 2028	660,000	622,307
CONNECTICUT LIGHT + PWR	2.05% 01 Jul 2031	460,000	372,103
CONSTELLATION BRANDS INC	3.7% 06 Dec 2026	175,000	166,728
CONSTELLATION BRANDS INC	4.4% 15 Nov 2025	205,000	201,661
CONSTELLATION BRANDS INC	2.25% 01 Aug 2031	280,000	223,093
CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	284,289	270,438
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	830,000	729,504
CREDIT SUISSE GROUP AG	4.55% 17 Apr 2026	300,000	266,757
CREDIT SUISSE NEW YORK	2.95% 09 Apr 2025	970,000	875,629
CSAIL COMMERCIAL MORTGAGE TRUS	3.756% 15 Nov 2048	1,280,000	1,218,002

CUBESMART LP	2.25% 15 Dec 2028	230,000	190,155
CVS HEALTH CORP	4.3% 25 Mar 2028	350,000	339,122
DCP MIDSTREAM OPERATING	5.125% 15 May 2029	275,000	265,950
DIAMONDBACK ENERGY INC	3.5% 01 Dec 2029	270,000	237,487
DIAMONDBACK ENERGY INC	3.125% 24 Mar 2031	235,000	195,370
DISCOVERY COMMUNICATIONS	4.125% 15 May 2029	1,730,000	1,502,903
DTE ELECTRIC CO	2.25% 01 Mar 2030	220,000	186,054
DTE ENERGY CO	2.529% 01 Oct 2024	500,000	477,495
DUKE ENERGY CAROLINAS	3.95% 15 Nov 2028	800,000	769,656
DUPONT DE NEMOURS INC	4.493% 15 Nov 2025	260,000	255,991
EASTMAN CHEMICAL CO	3.8% 15 Mar 2025	85,000	82,440
ELEVANCE HEALTH INC	3.65% 01 Dec 2027	245,000	231,376
ELEVANCE HEALTH INC	4.101% 01 Mar 2028	305,000	292,901
ELEVANCE HEALTH INC	2.25% 15 May 2030	525,000	436,328
EMERA US FINANCE LP	3.55% 15 Jun 2026	760,000	712,090
ENERGY TRANSFER LP	4.75% 15 Jan 2026	685,000	669,177
ENERGY TRANSFER LP	3.9% 15 Jul 2026	1,745,000	1,651,206
ENTERPRISE PRODUCTS OPER	3.125% 31 Jul 2029	275,000	242,718
EOG RESOURCES INC	3.15% 01 Apr 2025	140,000	135,181
EQUIFAX INC	2.6% 01 Dec 2024	420,000	400,865
EQUIFAX INC	2.35% 15 Sep 2031	675,000	525,049
ESSEX PORTFOLIO LP	1.7% 01 Mar 2028	40,000	33,430
EVERGY INC	2.9% 15 Sep 2029	175,000	151,652
EVERSOURCE ENERGY	1.65% 15 Aug 2030	175,000	136,526
EXPEDIA GROUP INC	4.625% 01 Aug 2027	650,000	625,229
FAIRFAX FINL HLDGS LTD	5.625% 16 Aug 2032	175,000	164,974
FANNIE MAE	6.625% 15 Nov 2030	630,000	736,646
FANNIE MAE	0.5% 17 Jun 2025	1,215,000	1,105,929
FANNIE MAE	0.875% 05 Aug 2030	1,285,000	1,024,608
FANNIE MAE	0.5% 07 Nov 2025	440,000	395,820
FANNIE MAE	2.875% 12 Sep 2023	185,000	182,419
FANNIE MAE	2.5% 05 Feb 2024	180,000	175,729
FANNIE MAE	1.625% 07 Jan 2025	90,000	85,060
FED HM LN PC POOL A47038	5% 01 Sep 2035	14,757	14,871
FED HM LN PC POOL A85726	5% 01 Apr 2039	45,057	45,640
FED HM LN PC POOL A92478	4.5% 01 Jun 2040	166,236	164,921
FED HM LN PC POOL A93318	5% 01 Aug 2040	70,319	71,257
FED HM LN PC POOL A93713	5% 01 Sep 2040	148,501	150,483
FED HM LN PC POOL A94069	5% 01 Sep 2040	54,013	54,734
FED HM LN PC POOL A94113	5% 01 Oct 2040	1,865	1,890
FED HM LN PC POOL A94898	4.5% 01 Nov 2040	80,480	79,844
FED HM LN PC POOL A95085	4% 01 Nov 2040	237,204	229,692
FED HM LN PC POOL A95519	4.5% 01 Dec 2040	35,787	35,504
FED HM LN PC POOL A95575	4% 01 Dec 2040	191,145	185,169
FED HM LN PC POOL A95960	4% 01 Dec 2040	157,845	152,846
FED HM LN PC POOL A97040	4% 01 Feb 2041	158,698	153,672
FED HM LN PC POOL C03469	4.5% 01 May 2040	194,894	193,353

FED HM LN PC POOL C03517	4.5% 01 Sep 2040	14,351	14,237
FED HM LN PC POOL C03520	4% 01 Sep 2040	183,266	177,462
FED HM LN PC POOL C03545	5% 01 Aug 2040	63,769	64,620
FED HM LN PC POOL C04272	3% 01 Oct 2042	431,206	391,429
FED HM LN PC POOL C04422	3% 01 Dec 2042	374,797	340,223
FED HM LN PC POOL C09004	3.5% 01 Jul 2042	315,013	295,326
FED HM LN PC POOL C09022	3% 01 Jan 2043	1,918,577	1,741,596
FED HM LN PC POOL C09029	3% 01 Mar 2043	238,787	216,760
FED HM LN PC POOL C09031	2.5% 01 Feb 2043	139,018	122,209
FED HM LN PC POOL C09055	4% 01 Dec 2043	52,147	50,265
FED HM LN PC POOL C91176	5.5% 01 May 2028	20,767	20,869
FED HM LN PC POOL C91908	3% 01 Jan 2037	700,969	647,091
FED HM LN PC POOL C91960	3.5% 01 Nov 2037	274,489	261,130
FED HM LN PC POOL C91969	3% 01 Jan 2038	116,759	107,701
FED HM LN PC POOL G02427	5.5% 01 Dec 2036	104,100	107,223
FED HM LN PC POOL G03737	6.5% 01 Nov 2037	41,159	44,098
FED HM LN PC POOL G03812	5.5% 01 Feb 2038	133,087	137,172
FED HM LN PC POOL G05472	4.5% 01 Jun 2039	25,544	25,347
FED HM LN PC POOL G05676	4% 01 Nov 2039	218,869	212,311
FED HM LN PC POOL G05726	5% 01 Aug 2039	57,497	58,240
FED HM LN PC POOL G05741	4.5% 01 Dec 2039	25,090	24,896
FED HM LN PC POOL G05927	4.5% 01 Jul 2040	275,530	273,351
FED HM LN PC POOL G06087	5% 01 Sep 2040	20,835	21,095
FED HM LN PC POOL G06231	4% 01 Dec 2040	134,852	130,582
FED HM LN PC POOL G06499	4% 01 Mar 2041	204,095	198,514
FED HM LN PC POOL G06506	4% 01 Dec 2040	390,347	377,984
FED HM LN PC POOL G06507	4% 01 Feb 2041	81,511	78,929
FED HM LN PC POOL G06601	4.5% 01 Dec 2040	668,087	662,803
FED HM LN PC POOL G07032	3% 01 Jun 2042	548,552	497,951
FED HM LN PC POOL G07129	3.5% 01 Sep 2042	552,246	518,910
FED HM LN PC POOL G07388	3.5% 01 May 2043	261,018	244,578
FED HM LN PC POOL G08368	4.5% 01 Oct 2039	88,415	87,731
FED HM LN PC POOL G08372	4.5% 01 Nov 2039	62,024	61,545
FED HM LN PC POOL G08479	3.5% 01 Mar 2042	170,649	159,985
FED HM LN PC POOL G08521	3% 01 Jan 2043	213,381	193,698
FED HM LN PC POOL G08601	4% 01 Aug 2044	84,374	81,286
FED HM LN PC POOL G08624	4% 01 Jan 2045	69,192	66,659
FED HM LN PC POOL G08654	3.5% 01 Jul 2045	521,963	484,412
FED HM LN PC POOL G08677	4% 01 Nov 2045	153,510	147,760
FED HM LN PC POOL G08707	4% 01 May 2046	476,064	455,271
FED HM LN PC POOL G08731	2.5% 01 Nov 2046	256,609	222,760
FED HM LN PC POOL G08732	3% 01 Nov 2046	198,529	178,571
FED HM LN PC POOL G08735	4.5% 01 Oct 2046	186,403	183,494
FED HM LN PC POOL G08770	3.5% 01 Jul 2047	295,564	273,844
FED HM LN PC POOL G08772	4.5% 01 Jul 2047	179,679	176,359
FED HM LN PC POOL G13868	4.5% 01 Jul 2025	20,996	20,714
FED HM LN PC POOL G14239	4% 01 Sep 2026	12,036	11,794

FED HM LN PC POOL G16015	3% 01 Jan 2032	365,364	346,587
FED HM LN PC POOL G16177	2% 01 Jan 2032	637,419	584,430
FED HM LN PC POOL G16459	3.5% 01 Jul 2032	177,132	171,681
FED HM LN PC POOL G18475	2.5% 01 Aug 2028	73,389	69,988
FED HM LN PC POOL G67717	4% 01 Nov 2048	436,880	421,332
FED HM LN PC POOL J12398	4.5% 01 Jun 2025	19,672	19,414
FED HM LN PC POOL J12439	4.5% 01 Jun 2025	21,817	21,532
FED HM LN PC POOL J15031	4% 01 Apr 2026	93,211	91,380
FED HM LN PC POOL J15719	4% 01 Jun 2026	88,548	86,737
FED HM LN PC POOL J15847	4% 01 Jun 2026	30,732	30,157
FED HM LN PC POOL J16059	4% 01 Jul 2026	48,513	47,482
FED HM LN PC POOL J23935	3% 01 May 2028	129,888	125,395
FED HM LN PC POOL J24887	3% 01 Jul 2028	912,271	880,709
FED HM LN PC POOL J27464	3.5% 01 Feb 2029	285,758	278,291
FED HM LN PC POOL J27964	3% 01 Apr 2029	135,707	130,977
FED HM LN PC POOL J28440	3% 01 Jun 2029	176,197	170,056
FED HM LN PC POOL J29007	3% 01 Aug 2029	182,030	175,685
FED HM LN PC POOL J29036	3% 01 Aug 2029	163,182	157,495
FED HM LN PC POOL J29049	3% 01 Aug 2029	180,870	174,566
FED HM LN PC POOL Q02171	5% 01 Jul 2041	27,336	27,705
FED HM LN PC POOL Q02606	5% 01 Aug 2041	191,114	193,692
FED HM LN PC POOL Q04673	4% 01 Nov 2041	410,065	398,051
FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	183,933	173,556
FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	175,145	164,573
FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	160,472	150,785
FED HM LN PC POOL Q11788	3% 01 Oct 2042	104,856	95,342
FED HM LN PC POOL Q12520	3% 01 Oct 2042	38,587	35,028
FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	440,530	413,939
FED HM LN PC POOL Q13630	3% 01 Nov 2042	112,147	101,802
FED HM LN PC POOL Q14326	2.5% 01 Jan 2043	595,447	523,451
FED HM LN PC POOL Q15062	3% 01 Feb 2043	683,453	622,809
FED HM LN PC POOL Q44452	3% 01 Nov 2046	140,558	126,428
FED HM LN PC POOL Q44963	3.5% 01 Dec 2046	432,861	404,197
FED HM LN PC POOL Q49494	4.5% 01 Jul 2047	97,225	95,428
FED HM LN PC POOL QA5902	3% 01 Jan 2050	176,445	156,851
FED HM LN PC POOL QB0220	3% 01 Jun 2050	316,258	281,114
FED HM LN PC POOL QD4944	3% 01 Jan 2052	168,311	147,912
FED HM LN PC POOL QE0992	3% 01 Apr 2052	—	0
FED HM LN PC POOL RA5767	2.5% 01 Sep 2051	490,307	415,611
FED HM LN PC POOL RB5142	2.5% 01 Jan 2042	1,639,066	1,427,459
FED HM LN PC POOL SB8189	4% 01 Nov 2037	2,086,314	2,033,985
FED HM LN PC POOL SB8510	2% 01 Feb 2036	935,893	836,252
FED HM LN PC POOL SD8016	3% 01 Oct 2049	394,981	351,119
FED HM LN PC POOL SD8090	2% 01 Sep 2050	5,259,827	4,317,018
FED HM LN PC POOL SD8104	1.5% 01 Nov 2050	2,988,421	2,308,809
FED HM LN PC POOL SD8113	2% 01 Dec 2050	402,665	330,113
FED HM LN PC POOL SD8128	2% 01 Feb 2051	1,306,938	1,070,645

FED HM LN PC POOL SD8141	2.5% 01 Apr 2051	5,053,997	4,312,146
FED HM LN PC POOL SD8146	2% 01 May 2051	944,829	772,568
FED HM LN PC POOL SD8167	2.5% 01 Sep 2051	959,232	816,011
FED HM LN PC POOL SD8188	2% 01 Jan 2052	473,232	385,776
FED HM LN PC POOL SD8193	2% 01 Feb 2052	—	0
FED HM LN PC POOL SD8220	3% 01 Jun 2052	3,393,124	2,981,087
FED HM LN PC POOL SD8221	3.5% 01 Jun 2052	498,088	452,639
FED HM LN PC POOL SD8236	3.5% 01 Aug 2052	1,495,570	1,360,266
FED HM LN PC POOL SD8243	3.5% 01 Sep 2052	1,001,599	910,205
FED HM LN PC POOL SD8246	5% 01 Sep 2052	1,989,294	1,961,699
FED HM LN PC POOL SD8268	5.5% 01 Nov 2052	492,862	494,359
FED HM LN PC POOL SD8289	5.5% 01 Jan 2053	727,597	729,808
FED HM LN PC POOL V60298	3% 01 Oct 2028	148,763	143,616
FED HM LN PC POOL V60564	3% 01 Jun 2029	296,325	285,996
FED HM LN PC POOL V60869	2.5% 01 Jul 2030	589,061	552,578
FED HM LN PC POOL ZM2868	3.5% 01 Mar 2047	137,325	128,281
FEDERAL HOME LOAN BANK	4.25% 10 Sep 2032	160,000	156,672
FISERV INC	3.85% 01 Jun 2025	215,000	208,806
FLOWERVE CORPORATION	2.8% 15 Jan 2032	150,000	112,352
FMC CORP	3.45% 01 Oct 2029	750,000	662,558
FNMA POOL 257281	5% 01 Jul 2028	3,914	3,891
FNMA POOL 555800	1% 01 Oct 2033	264,243	269,545
FNMA POOL 655687	6.5% 01 Aug 2032	75,508	79,205
FNMA POOL 660662	6.5% 01 Sep 2032	1,706	1,790
FNMA POOL 735061	1% 01 Nov 2034	255,652	267,327
FNMA POOL 735271	1% 01 Jan 2035	60,601	63,368
FNMA POOL 735288	1% 01 Mar 2035	59,255	59,563
FNMA POOL 735382	1% 01 Apr 2035	318,294	319,948
FNMA POOL 735484	1% 01 May 2035	142,040	142,986
FNMA POOL 735500	1% 01 May 2035	201,388	206,423
FNMA POOL 735578	1% 01 Jun 2035	25,267	25,435
FNMA POOL 735580	1% 01 Jun 2035	122,671	123,308
FNMA POOL 735591	1% 01 Jun 2035	117,791	118,403
FNMA POOL 735667	1% 01 Jul 2035	119,976	120,599
FNMA POOL 735676	1% 01 Jul 2035	415,749	417,909
FNMA POOL 735989	1% 01 Feb 2035	235,515	240,241
FNMA POOL 745355	1% 01 Mar 2036	106,178	106,885
FNMA POOL 745412	1% 01 Dec 2035	136,711	139,599
FNMA POOL 745418	1% 01 Apr 2036	61,803	63,348
FNMA POOL 745515	1% 01 May 2036	20,850	20,989
FNMA POOL 745885	1% 01 Oct 2036	126,407	132,339
FNMA POOL 745950	1% 01 Nov 2036	95,390	99,867
FNMA POOL 832690	5% 01 Sep 2035	60,211	60,612
FNMA POOL 832799	5% 01 Sep 2035	94,277	94,904
FNMA POOL 888129	1% 01 Feb 2037	45,464	46,773
FNMA POOL 888286	1% 01 Apr 2037	166,823	171,628
FNMA POOL 889072	1% 01 Dec 2037	29,008	31,053

FNMA POOL 889579	1% 01 May 2038	95,872	100,506
FNMA POOL 889705	1% 01 Jun 2038	55,077	56,703
FNMA POOL 889983	1% 01 Oct 2038	171,747	180,048
FNMA POOL 902669	5% 01 Nov 2036	25,623	25,843
FNMA POOL 916398	6.5% 01 May 2037	765	819
FNMA POOL 943699	6.5% 01 Aug 2037	2,338	2,503
FNMA POOL 946924	6.5% 01 Sep 2037	6,443	6,897
FNMA POOL 948227	6.5% 01 Aug 2037	65,465	70,074
FNMA POOL 959604	6.5% 01 Nov 2037	5,148	5,510
FNMA POOL 995930	1% 01 Apr 2039	2,775	2,806
FNMA POOL AA0472	4% 01 Mar 2039	42,500	41,185
FNMA POOL AB1047	4.5% 01 May 2040	213,407	211,511
FNMA POOL AB1141	4.5% 01 Jun 2040	166,750	165,269
FNMA POOL AB3693	4% 01 Oct 2041	232,731	224,459
FNMA POOL AB4058	4% 01 Dec 2041	212,903	205,336
FNMA POOL AB4689	3.5% 01 Mar 2042	328,267	307,452
FNMA POOL AB5593	3.5% 01 Jul 2042	281,452	263,605
FNMA POOL AB6017	3.5% 01 Aug 2042	254,642	238,495
FNMA POOL AB6229	3.5% 01 Sep 2042	1,252,740	1,173,306
FNMA POOL AB6238	3.5% 01 Sep 2042	200,673	188,772
FNMA POOL AB6390	3% 01 Oct 2042	119,619	108,472
FNMA POOL AB6832	3.5% 01 Nov 2042	481,596	451,059
FNMA POOL AB7272	3% 01 Dec 2042	814,541	741,498
FNMA POOL AB7410	3% 01 Dec 2042	657,529	596,255
FNMA POOL AB7426	3% 01 Dec 2042	705,472	642,211
FNMA POOL AB7568	3% 01 Jan 2043	982,245	892,202
FNMA POOL AB7570	3% 01 Jan 2043	1,578,532	1,433,825
FNMA POOL AB7741	3% 01 Jan 2043	628,839	570,239
FNMA POOL AB8499	3% 01 Feb 2043	287,959	262,716
FNMA POOL AB8923	3% 01 Apr 2043	10,950	9,928
FNMA POOL AB9361	3.5% 01 May 2043	242,897	228,639
FNMA POOL AB9944	3% 01 Jul 2043	356,225	327,133
FNMA POOL AC1889	4% 01 Sep 2039	108,804	105,439
FNMA POOL AC2953	4.5% 01 Sep 2039	767,831	761,155
FNMA POOL AC8568	4.5% 01 Jan 2040	69,546	68,941
FNMA POOL AC9564	4.5% 01 Feb 2040	147,466	146,183
FNMA POOL AD0567	1% 01 Sep 2039	12,621	13,509
FNMA POOL AD5479	5% 01 Jun 2040	16,797	17,002
FNMA POOL AD9713	5% 01 Aug 2040	30,931	31,309
FNMA POOL AD9870	4% 01 Oct 2040	13,157	12,728
FNMA POOL AE0113	1% 01 Jul 2040	130,327	126,296
FNMA POOL AE0967	1% 01 Jun 2039	193,476	181,151
FNMA POOL AH0210	4.5% 01 Dec 2040	381,689	378,299
FNMA POOL AH0921	4% 01 Dec 2040	365,564	353,650
FNMA POOL AH0943	4% 01 Dec 2040	312,065	302,632
FNMA POOL AH2899	4.5% 01 Jan 2041	568,141	563,094
FNMA POOL AH3765	4% 01 Jan 2041	605,854	586,109

FNMA POOL AH4404	4% 01 Jan 2041	440,439	426,085
FNMA POOL AH5984	4.5% 01 Mar 2041	137,241	135,980
FNMA POOL AI1051	4% 01 Jun 2026	31,445	30,757
FNMA POOL AK1608	3% 01 Jan 2027	75,693	72,846
FNMA POOL AL1895	1% 01 Jun 2042	185,906	174,881
FNMA POOL AL1945	1% 01 Jun 2042	557,326	524,273
FNMA POOL AL2151	1% 01 Mar 2042	836,964	787,327
FNMA POOL AL2389	1% 01 Sep 2042	292,435	275,092
FNMA POOL AL2890	1% 01 Dec 2042	344,933	313,313
FNMA POOL AL3218	1% 01 Feb 2043	236,733	222,693
FNMA POOL AL3454	1% 01 Apr 2043	130,592	119,404
FNMA POOL AL6851	1% 01 Oct 2043	168,353	147,856
FNMA POOL AL8352	1% 01 Oct 2044	215,545	195,422
FNMA POOL AL9865	1% 01 Feb 2047	903,199	811,591
FNMA POOL AO0454	3.5% 01 Aug 2042	257,513	242,241
FNMA POOL AO3110	3.5% 01 Jun 2042	377,150	354,039
FNMA POOL AO7185	4% 01 Sep 2042	451,669	435,160
FNMA POOL AP0457	3% 01 Jul 2027	28,749	27,732
FNMA POOL AP2611	3.5% 01 Sep 2042	175,467	165,060
FNMA POOL AP3308	3.5% 01 Sep 2042	178,827	168,221
FNMA POOL AP3902	3% 01 Oct 2042	191,327	174,170
FNMA POOL AP4539	3.5% 01 Sep 2042	444,638	416,445
FNMA POOL AP5143	3% 01 Sep 2042	176,279	159,852
FNMA POOL AP6032	3% 01 Apr 2043	316,071	286,563
FNMA POOL AP8903	3.5% 01 Oct 2042	326,731	306,709
FNMA POOL AP9998	3.5% 01 Oct 2042	41,742	39,095
FNMA POOL AQ7187	3% 01 Jul 2043	65,458	59,347
FNMA POOL AQ8684	3% 01 Dec 2042	75,351	68,329
FNMA POOL AR0190	3% 01 Apr 2043	78,558	71,224
FNMA POOL AR2626	2.5% 01 Feb 2043	283,149	248,656
FNMA POOL AR2638	3.5% 01 Feb 2043	288,673	273,829
FNMA POOL AR6858	3% 01 Feb 2043	12,880	11,678
FNMA POOL AR9161	3% 01 May 2043	181,031	164,438
FNMA POOL AR9203	3.5% 01 Mar 2043	918,948	863,270
FNMA POOL AR9218	3% 01 Mar 2043	8,144	7,384
FNMA POOL AS2751	4.5% 01 Jun 2044	331,297	327,645
FNMA POOL AS2826	4% 01 Jul 2044	464,060	446,644
FNMA POOL AS4155	3% 01 Sep 2044	78,316	71,005
FNMA POOL AS5133	3.5% 01 Jun 2045	1,478,631	1,370,917
FNMA POOL AS5263	3.5% 01 Jun 2045	264,461	245,195
FNMA POOL AS5384	4% 01 Jul 2045	153,979	148,066
FNMA POOL AS6275	3% 01 Dec 2030	153,340	145,373
FNMA POOL AS6286	4% 01 Dec 2045	325,352	312,858
FNMA POOL AS6304	4% 01 Dec 2045	128,458	123,525
FNMA POOL AS7155	3% 01 May 2046	140,810	126,528
FNMA POOL AS7248	4% 01 May 2046	163,052	155,786
FNMA POOL AS7693	2% 01 Aug 2031	487,455	446,448



FNMA POOL AS7877	2.5% 01 Sep 2046	343,912	298,207
FNMA POOL AS8115	3% 01 Oct 2046	156,024	140,199
FNMA POOL AS8249	3% 01 Nov 2036	755,798	696,972
FNMA POOL AS8269	3% 01 Nov 2046	783,722	704,232
FNMA POOL AS8386	2.5% 01 Nov 2031	795,802	742,312
FNMA POOL AS8461	3.5% 01 Dec 2046	645,981	598,026
FNMA POOL AS8570	2.5% 01 Dec 2046	286,234	248,195
FNMA POOL AS8572	3.5% 01 Dec 2046	847,082	784,197
FNMA POOL AS8650	3% 01 Jan 2047	1,217,824	1,094,305
FNMA POOL AT2040	3% 01 Apr 2043	24,347	22,074
FNMA POOL AT2745	3% 01 May 2043	21,320	19,329
FNMA POOL AU1279	2.5% 01 Jul 2028	81,475	77,626
FNMA POOL AU5904	3.5% 01 Sep 2033	209,095	200,197
FNMA POOL AU9300	3% 01 Sep 2028	145,372	140,210
FNMA POOL AV2223	4% 01 Dec 2043	31,389	30,228
FNMA POOL AZ4775	3.5% 01 Oct 2045	835,739	774,858
FNMA POOL BA4750	3.5% 01 Jan 2031	204,090	195,557
FNMA POOL BC0769	4% 01 Dec 2045	447,714	430,520
FNMA POOL BC4411	3.5% 01 Mar 2031	316,331	303,179
FNMA POOL BC9096	3.5% 01 Dec 2046	611,298	565,917
FNMA POOL BD2436	3.5% 01 Jan 2047	193,991	179,590
FNMA POOL BH9317	3.5% 01 Sep 2047	268,426	250,750
FNMA POOL BM1144	1% 01 Mar 2047	259,692	225,180
FNMA POOL BM3855	1% 01 Mar 2048	437,828	419,352
FNMA POOL BM4676	1% 01 Oct 2048	537,959	518,311
FNMA POOL BM4703	1% 01 Feb 2048	213,929	198,018
FNMA POOL BM4716	1% 01 Dec 2030	318,106	309,438
FNMA POOL BN0340	4.5% 01 Dec 2048	217,259	212,933
FNMA POOL BN1628	4.5% 01 Nov 2048	201,054	197,051
FNMA POOL BP4416	2.5% 01 May 2050	1,118,085	957,698
FNMA POOL BP5568	3% 01 Jun 2050	453,201	402,759
FNMA POOL BP6618	2.5% 01 Aug 2050	4,901,707	4,192,489
FNMA POOL BQ4074	2% 01 Dec 2050	1,203,287	994,472
FNMA POOL BR0462	2.5% 01 Apr 2051	762,598	655,752
FNMA POOL BR6470	2.5% 01 Mar 2051	790,513	679,068
FNMA POOL BR8460	2.5% 01 Apr 2051	784,096	664,642
FNMA POOL BR8759	2.5% 01 Apr 2051	920,617	782,786
FNMA POOL BR9085	2.5% 01 May 2051	3,530,692	3,039,067
FNMA POOL BV3870	2.5% 01 Feb 2052	351,648	298,785
FNMA POOL BX1043	5.5% 01 Nov 2052	501,054	502,751
FNMA POOL BX1300	5.5% 01 Nov 2052	443,346	446,318
FNMA POOL BX2085	5.5% 01 Nov 2052	498,945	500,718
FNMA POOL BX2492	5.5% 01 Nov 2052	328,957	330,071
FNMA POOL CA2622	3.5% 01 Nov 2048	91,204	84,365
FNMA POOL CA5416	2.5% 01 Mar 2050	691,698	593,698
FNMA POOL CB3246	3% 01 Apr 2052	2,144,370	1,887,101
FNMA POOL CB3356	2.5% 01 Apr 2052	404,995	343,540

FNMA POOL FM3134	1% 01 Nov 2048	547,674	506,941
FNMA POOL FM8205	1% 01 Aug 2051	1,903,555	1,624,779
FNMA POOL FS0564	1% 01 Jul 2050	1,542,288	1,372,518
FNMA POOL FS0977	1% 01 Mar 2052	460,556	409,144
FNMA POOL FS1587	1% 01 Apr 2052	973,276	863,761
FNMA POOL FS1782	1% 01 May 2052	953,020	846,890
FNMA POOL FS1836	1% 01 May 2052	2,392,886	2,040,428
FNMA POOL MA0243	5% 01 Nov 2029	100,234	99,550
FNMA POOL MA0318	4.5% 01 Feb 2030	22,429	22,172
FNMA POOL MA0918	4% 01 Dec 2041	556,815	537,026
FNMA POOL MA1035	3% 01 Apr 2027	14,511	13,997
FNMA POOL MA1062	3% 01 May 2027	7,379	7,118
FNMA POOL MA1272	3% 01 Dec 2042	214,342	194,368
FNMA POOL MA2495	3.5% 01 Jan 2046	422,286	391,524
FNMA POOL MA2806	3% 01 Nov 2046	369,326	331,866
FNMA POOL MA2833	3% 01 Dec 2046	401,803	361,049
FNMA POOL MA2863	3% 01 Jan 2047	562,564	505,505
FNMA POOL MA2895	3% 01 Feb 2047	8,218	7,385
FNMA POOL MA3058	4% 01 Jul 2047	1,281,472	1,223,530
FNMA POOL MA3101	4.5% 01 Aug 2047	197,568	193,727
FNMA POOL MA3182	3.5% 01 Nov 2047	1,305,312	1,208,229
FNMA POOL MA3212	4.5% 01 Dec 2047	101,114	99,148
FNMA POOL MA3364	3.5% 01 May 2033	166,280	160,804
FNMA POOL MA3385	4.5% 01 Jun 2048	167,205	163,876
FNMA POOL MA3663	3.5% 01 May 2049	504,867	464,364
FNMA POOL MA3833	2.5% 01 Nov 2049	279,115	239,570
FNMA POOL MA3871	3% 01 Dec 2049	211,817	188,296
FNMA POOL MA4045	2% 01 Jun 2040	327,325	276,433
FNMA POOL MA4093	2% 01 Aug 2040	3,366,763	2,842,036
FNMA POOL MA4119	2% 01 Sep 2050	4,466,975	3,666,278
FNMA POOL MA4138	1.5% 01 Sep 2050	1,751,408	1,353,060
FNMA POOL MA4158	2% 01 Oct 2050	5,751,255	4,718,569
FNMA POOL MA4159	2.5% 01 Oct 2050	5,643,154	4,824,906
FNMA POOL MA4181	1.5% 01 Nov 2050	1,762,076	1,361,301
FNMA POOL MA4182	2% 01 Nov 2050	1,771,536	1,452,892
FNMA POOL MA4208	2% 01 Dec 2050	1,104,669	905,631
FNMA POOL MA4209	1.5% 01 Dec 2050	3,636,902	2,809,709
FNMA POOL MA4232	2% 01 Jan 2041	2,032,028	1,713,854
FNMA POOL MA4236	1.5% 01 Jan 2051	2,217,927	1,713,472
FNMA POOL MA4255	2% 01 Feb 2051	427,271	350,020
FNMA POOL MA4268	2% 01 Feb 2041	3,889,608	3,279,969
FNMA POOL MA4281	2% 01 Mar 2051	2,193,319	1,794,847
FNMA POOL MA4305	2% 01 Apr 2051	4,618,313	3,777,845
FNMA POOL MA4306	2.5% 01 Apr 2051	3,854,998	3,289,137
FNMA POOL MA4325	2% 01 May 2051	4,378,463	3,580,284
FNMA POOL MA4329	2% 01 May 2036	1,581,129	1,412,064
FNMA POOL MA4333	2% 01 May 2041	4,284,198	3,614,485

FNMA POOL MA4334	2.5% 01 May 2041	1,693,248	1,474,717
FNMA POOL MA4437	2% 01 Oct 2051	990,934	808,751
FNMA POOL MA4438	2.5% 01 Oct 2051	962,760	818,526
FNMA POOL MA4465	2% 01 Nov 2051	469,684	383,187
FNMA POOL MA4466	2.5% 01 Nov 2051	3,369,777	2,863,239
FNMA POOL MA4467	3% 01 Nov 2051	1,873,089	1,651,792
FNMA POOL MA4493	2.5% 01 Dec 2051	970,908	824,474
FNMA POOL MA4563	2.5% 01 Mar 2052	486,060	411,887
FNMA POOL MA4579	3% 01 Apr 2052	—	0
FNMA POOL MA4580	3.5% 01 Apr 2052	505,054	459,517
FNMA POOL MA4598	2.5% 01 May 2052	—	0
FNMA POOL MA4600	3.5% 01 May 2052	2,987,260	2,714,663
FNMA POOL MA4623	2.5% 01 Jun 2052	—	0
FNMA POOL MA4644	4% 01 May 2052	490,279	459,917
FNMA POOL MA4654	3.5% 01 Jul 2052	2,478,380	2,252,415
FNMA POOL MA4684	4.5% 01 Jun 2052	4,231,020	4,076,831
FNMA POOL MA4686	5% 01 Jun 2052	494,378	487,520
FNMA POOL MA4713	4% 01 Jul 2037	1,308,399	1,275,535
FNMA POOL MA4786	5.5% 01 Oct 2052	500,390	501,910
FNMA POOL MA4807	5.5% 01 Nov 2052	2,006,983	2,013,079
FNMA TBA 15 YR 3.5	3.5% 18 Oct 2037	2,500,000	2,350,815
FNMA TBA 15 YR 3.5	3.5% 18 Oct 2037	(2,500,000)	(2,350,815)
FNMA TBA 30 YR 2	2% 25 Dec 2051	1,000,000	814,479
FNMA TBA 30 YR 2.5	2.5% 25 Dec 2051	4,000,000	3,388,852
FNMA TBA 30 YR 2.5	2.5% 25 Dec 2051	(3,000,000)	(2,541,639)
FNMA TBA 30 YR 3	3% 25 Feb 2052	1,000,000	877,903
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	(3,000,000)	(2,726,277)
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	1,500,000	1,363,139
FNMA TBA 30 YR 4	4% 25 Jun 2052	1,500,000	1,407,165
FNMA TBA 30 YR 4.5	4.5% 25 Jul 2052	500,000	481,788
FNMA TBA 30 YR 5	5% 25 Jul 2052	1,500,000	1,479,168
FNMA TBA 30 YR 5.5	5.5% 12 Jan 2053	(500,000)	(501,485)
FORTIS INC	3.055% 04 Oct 2026	142,000	132,060
FREDDIE MAC	6.75% 15 Mar 2031	220,000	259,567
FREDDIE MAC	6.25% 15 Jul 2032	590,000	690,400
FREDDIE MAC	0.375% 20 Apr 2023	580,000	572,669
FREDDIE MAC	0.375% 05 May 2023	1,535,000	1,512,159
FREEPORT MCMORAN INC	4.125% 01 Mar 2028	225,000	208,899
FREEPORT MCMORAN INC	4.375% 01 Aug 2028	425,000	398,514
GEN LUX SARL/GEN USA INC	1.75% 10 Apr 2026	410,000	365,847
GENERAL MOTORS FINL CO	4% 15 Jan 2025	475,000	460,817
GENERAL MOTORS FINL CO	3.6% 21 Jun 2030	1,550,000	1,309,456
GENERAL MOTORS FINL CO	2.4% 10 Apr 2028	555,000	469,164
GLP CAPITAL LP / FIN II	5.375% 15 Apr 2026	325,000	320,466
GLP CAPITAL LP / FIN II	3.25% 15 Jan 2032	55,000	44,011
GNMA II POOL 004520	5% 20 Aug 2039	101,033	102,918
GNMA II POOL 004746	4.5% 20 Jul 2040	567,801	567,622

GNMA II POOL 004747	5% 20 Jul 2040	224,773	229,020
GNMA II POOL 004833	4% 20 Oct 2040	736,696	719,064
GNMA II POOL 004922	4% 20 Jan 2041	92,934	90,710
GNMA II POOL 004923	4.5% 20 Jan 2041	69,719	69,697
GNMA II POOL 004945	4% 20 Feb 2041	225,787	220,383
GNMA II POOL 004978	4.5% 20 Mar 2041	192,813	192,703
GNMA II POOL 004979	5% 20 Mar 2041	301,446	307,143
GNMA II POOL 004984	5.5% 20 Mar 2041	93,512	96,626
GNMA II POOL 005017	4.5% 20 Apr 2041	198,642	198,528
GNMA II POOL 005115	4.5% 20 Jul 2041	117,742	117,674
GNMA II POOL 005140	4.5% 20 Aug 2041	440,918	440,665
GNMA II POOL 005332	4% 20 Mar 2042	337,370	328,910
GNMA II POOL MA0023	4% 20 Apr 2042	160,093	156,078
GNMA II POOL MA0317	3% 20 Aug 2042	612,811	557,376
GNMA II POOL MA0318	3.5% 20 Aug 2042	1,147,448	1,080,893
GNMA II POOL MA0391	3% 20 Sep 2042	633,589	576,275
GNMA II POOL MA0392	3.5% 20 Sep 2042	619,574	583,637
GNMA II POOL MA0462	3.5% 20 Oct 2042	1,171,328	1,103,388
GNMA II POOL MA0624	3% 20 Dec 2042	243,542	221,512
GNMA II POOL MA0626	4% 20 Dec 2042	153,425	149,577
GNMA II POOL MA0698	3% 20 Jan 2043	321,773	292,666
GNMA II POOL MA0783	3.5% 20 Feb 2043	764,126	719,805
GNMA II POOL MA0851	3% 20 Mar 2043	135,920	123,590
GNMA II POOL MA0933	3% 20 Apr 2043	131,499	119,571
GNMA II POOL MA1997	4.5% 20 Jun 2044	363,207	362,299
GNMA II POOL MA2303	3.5% 20 Oct 2044	757,166	712,468
GNMA II POOL MA2304	4% 20 Oct 2044	321,113	310,258
GNMA II POOL MA2372	4% 20 Nov 2044	106,580	102,977
GNMA II POOL MA2445	3.5% 20 Dec 2044	284,638	267,835
GNMA II POOL MA2446	4% 20 Dec 2044	189,466	183,061
GNMA II POOL MA2678	3.5% 20 Mar 2045	506,363	475,925
GNMA II POOL MA2754	3.5% 20 Apr 2045	271,019	254,728
GNMA II POOL MA2891	3% 20 Jun 2045	228,138	206,775
GNMA II POOL MA2960	3% 20 Jul 2045	244,873	221,943
GNMA II POOL MA3033	3% 20 Aug 2045	556,968	504,814
GNMA II POOL MA3245	4% 20 Nov 2045	211,920	204,533
GNMA II POOL MA3311	4% 20 Dec 2045	561,504	541,930
GNMA II POOL MA3662	3% 20 May 2046	147,856	134,003
GNMA II POOL MA3737	4% 20 Jun 2046	176,514	170,326
GNMA II POOL MA3802	3% 20 Jul 2046	161,758	146,603
GNMA II POOL MA3803	3.5% 20 Jul 2046	816,757	766,307
GNMA II POOL MA3872	2.5% 20 Aug 2046	137,064	120,632
GNMA II POOL MA3936	3% 20 Sep 2046	861,730	780,994
GNMA II POOL MA3937	3.5% 20 Sep 2046	119,919	112,512
GNMA II POOL MA3939	4.5% 20 Sep 2046	98,433	98,324
GNMA II POOL MA4003	3% 20 Oct 2046	416,171	377,180
GNMA II POOL MA4005	4% 20 Oct 2046	92,223	88,990

GNMA II POOL MA4069	3.5% 20 Nov 2046	45,314	42,515
GNMA II POOL MA4070	4% 20 Nov 2046	365,672	352,853
GNMA II POOL MA4071	4.5% 20 Nov 2046	257,653	257,009
GNMA II POOL MA4125	2.5% 20 Dec 2046	400,830	352,776
GNMA II POOL MA4127	3.5% 20 Dec 2046	1,349,419	1,266,067
GNMA II POOL MA4198	4.5% 20 Jan 2047	98,130	97,563
GNMA II POOL MA4263	4% 20 Feb 2047	234,617	226,392
GNMA II POOL MA4322	4% 20 Mar 2047	383,905	370,447
GNMA II POOL MA4383	4% 20 Apr 2047	102,771	98,804
GNMA II POOL MA4586	3.5% 20 Jul 2047	1,084,770	1,013,159
GNMA II POOL MA4653	4% 20 Aug 2047	195,617	188,067
GNMA II POOL MA4654	4.5% 20 Aug 2047	84,949	83,547
GNMA II POOL MA4720	4% 20 Sep 2047	881,686	847,655
GNMA II POOL MA4899	3% 20 Dec 2047	727,079	658,881
GNMA II POOL MA4961	3% 20 Jan 2048	129,688	117,524
GNMA II POOL MA5397	3.5% 20 Aug 2048	493,600	460,368
GNMA II POOL MA5467	4.5% 20 Sep 2048	114,445	112,391
GNMA II POOL MA5530	5% 20 Oct 2048	48,741	48,861
GNMA II POOL MA5650	3.5% 20 Dec 2048	808,791	754,340
GNMA II POOL MA5930	3.5% 20 May 2049	118,095	109,966
GNMA II POOL MA6038	3% 20 Jul 2049	127,037	114,651
GNMA II POOL MA6153	3% 20 Sep 2049	200,714	180,922
GNMA II POOL MA6338	3% 20 Dec 2049	328,732	296,041
GNMA II POOL MA7254	2% 20 Mar 2051	1,171,967	986,563
GNMA II POOL MA7255	2.5% 20 Mar 2051	6,554,891	5,706,573
GNMA II POOL MA7367	2.5% 20 May 2051	3,190,133	2,775,299
GNMA II POOL MA7419	3% 20 Jun 2051	1,551,886	1,388,681
GNMA II POOL MA7471	2% 20 Jul 2051	891,986	749,770
GNMA II POOL MA7473	3% 20 Jul 2051	492,980	440,998
GNMA II POOL MA7534	2.5% 20 Aug 2051	849,660	737,380
GNMA II POOL MA7535	3% 20 Aug 2051	561,461	502,102
GNMA II POOL MA7588	2% 20 Sep 2051	1,388,483	1,166,247
GNMA II POOL MA7648	2% 20 Oct 2051	934,498	784,635
GNMA II POOL MA7766	2% 20 Dec 2051	3,276,084	2,748,681
GNMA II POOL MA7768	3% 20 Dec 2051	1,197,435	1,069,506
GNMA II POOL MA8201	4.5% 20 Aug 2052	507,448	492,027
GNMA II POOL MA8202	5% 20 Aug 2052	1,996,074	1,977,238
GNMA II TBA 30 YR 3	3% 23 Jan 2053	1,500,000	1,334,753
GNMA II TBA 30 YR 5.5	5.5% 21 Feb 2053	500,000	502,065
GNMA POOL 676515	5.5% 15 Feb 2038	93,775	97,239
GNMA POOL 676754	5.5% 15 Mar 2038	67,329	69,793
GNMA POOL 677222	5.5% 15 Aug 2038	96,489	100,027
GNMA POOL 723344	4% 15 Sep 2039	163,059	158,501
GNMA POOL 723430	4.5% 15 Nov 2039	121,054	120,529
GNMA POOL 737111	4.5% 15 Apr 2040	223,450	222,492
GNMA POOL 738882	4% 15 Oct 2041	60,838	59,140
GNMA POOL 745243	4% 15 Jul 2040	108,296	105,274

GNMA POOL 771561	4% 15 Aug 2041	87,746	85,298
GNMA POOL 782528	5% 15 Jan 2039	147,445	150,447
GNMA POOL AA5821	3% 15 Nov 2042	504,148	456,823
GNMA POOL AB3031	3% 15 Oct 2042	107,361	97,283
GNMA POOL AB9110	3% 15 Oct 2042	341,448	309,396
GNMA POOL AD2413	3.5% 15 May 2043	88,716	83,187
GNMA POOL AD2414	3.5% 15 May 2043	149,647	140,321
GNMA POOL AD8784	3% 15 Mar 2043	183,683	166,437
GNMA POOL AN6808	3.5% 15 Jul 2045	204,662	190,756
GOLDMAN SACHS GROUP INC	1% 01 May 2029	1,770,000	1,651,994
GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	1,380,000	1,055,617
GOLDMAN SACHS GROUP INC	1% 10 Sep 2027	830,000	717,900
GOVERNMENT STIF 3	GOVERNMENT STIF 3	16,711,618	16,711,618
GS MORTGAGE SECURITIES TRUST	3.119% 10 May 2050	941,962	893,909
HALEON US CAPITAL LLC	3.625% 24 Mar 2032	250,000	220,410
HALLIBURTON CO	3.8% 15 Nov 2025	7,000	6,816
HEALTHPEAK OP LLC	3% 15 Jan 2030	375,000	322,369
HOST HOTELS + RESORTS LP	2.9% 15 Dec 2031	180,000	138,335
HSBC HOLDINGS PLC	1% 13 Mar 2028	355,000	328,176
HSBC HOLDINGS PLC	1% 19 Jun 2029	305,000	281,082
HYDRO QUEBEC	8.05% 07 Jul 2024	310,000	324,052
INTUIT INC	1.35% 15 Jul 2027	100,000	86,682
ITALY GOV T INT BOND	2.375% 17 Oct 2024	1,800,000	1,694,592
JEFFERIES FIN GROUP INC	2.625% 15 Oct 2031	625,000	477,913
JOHNS HOPKINS UNIVERSITY	4.705% 01 Jul 2032	350,000	347,519
JPMBB COMMERCIAL MORTGAGE SECU	3.362% 15 Jul 2045	159,250	158,669
* JPMORGAN CHASE + CO	3.875% 10 Sep 2024	565,000	553,056
* JPMORGAN CHASE + CO	3.3% 01 Apr 2026	145,000	137,789
* JPMORGAN CHASE + CO	1% 23 Jan 2029	3,280,000	2,982,799
* JPMORGAN CHASE + CO	1% 15 Oct 2030	1,675,000	1,409,563
* JPMORGAN CHASE + CO	1% 22 Apr 2031	1,105,000	905,967
* JPMORGAN CHASE + CO	1% 04 Feb 2027	570,000	497,091
* JPMORGAN CHASE + CO	1% 22 Apr 2032	335,000	268,687
* JPMORGAN CHASE + CO	1% 08 Nov 2032	125,000	99,101
JPN BANK FOR INT L COOP	3.25% 20 Jul 2023	400,000	396,096
KAISER FOUNDATION HOSPIT	3.15% 01 May 2027	395,000	368,989
KIMCO REALTY OP LLC	1.9% 01 Mar 2028	360,000	302,450
KIMCO REALTY OP LLC	3.2% 01 Apr 2032	300,000	249,666
KINROSS GOLD CORP	4.5% 15 Jul 2027	157,000	148,900
LABORATORY CORP OF AMER	3.6% 01 Feb 2025	550,000	532,868
LINCOLN NATIONAL CORP	3.05% 15 Jan 2030	65,000	53,865
LYB INT FINANCE III	2.25% 01 Oct 2030	100,000	79,789
M+T BANK CORPORATION	4% 15 Jul 2024	65,000	63,740
MARKEL CORP	3.35% 17 Sep 2029	350,000	304,437
MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	355,000	332,209
MARSH + MCLENNAN COS INC	3.5% 03 Jun 2024	215,000	210,644
MARTIN MARIETTA MATERIAL	2.5% 15 Mar 2030	210,000	173,786

MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	380,000	330,406
MORGAN STANLEY	1% 23 Jan 2030	1,155,000	1,080,895
MORGAN STANLEY	1% 22 Jan 2031	2,065,000	1,713,929
MORGAN STANLEY	1% 28 Apr 2032	1,060,000	803,067
MORGAN STANLEY	1% 24 Jan 2029	620,000	568,707
MORGAN STANLEY	3.875% 27 Jan 2026	1,835,000	1,776,702
MORGAN STANLEY	1% 04 May 2027	350,000	307,594
MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	1,103,083	1,050,181
MORGAN STANLEY BAML TRUST	3.719% 15 Jul 2050	3,500,000	3,340,789
MPLX LP	4.125% 01 Mar 2027	305,000	288,750
MPLX LP	4% 15 Mar 2028	195,000	181,931
MPLX LP	4.8% 15 Feb 2029	310,000	297,160
MPLX LP	4.25% 01 Dec 2027	315,000	298,025
MPLX LP	2.65% 15 Aug 2030	175,000	142,506
MYLAN INC	4.55% 15 Apr 2028	1,920,000	1,781,510
NATWEST GROUP PLC	1% 22 Mar 2025	400,000	390,816
NEWMONT CORP	2.8% 01 Oct 2029	850,000	727,413
NEWMONT CORP	2.6% 15 Jul 2032	150,000	119,993
NEXTERA ENERGY CAPITAL	2.75% 01 Nov 2029	400,000	346,860
NOMURA HOLDINGS INC	2.648% 16 Jan 2025	420,000	396,908
NOMURA HOLDINGS INC	2.608% 14 Jul 2031	230,000	177,712
NUCOR CORP	4.3% 23 May 2027	320,000	311,917
O REILLY AUTOMOTIVE INC	1.75% 15 Mar 2031	105,000	81,544
O REILLY AUTOMOTIVE INC	4.7% 15 Jun 2032	290,000	281,958
OHIOHEALTH CORP	2.297% 15 Nov 2031	525,000	422,037
ONEOK INC	4% 13 Jul 2027	35,000	33,007
ONEOK INC	3.1% 15 Mar 2030	1,470,000	1,236,667
ORACLE CORP	6.25% 09 Nov 2032	1,040,000	1,095,838
OWENS CORNING	4.2% 01 Dec 2024	875,000	862,085
OWENS CORNING	3.95% 15 Aug 2029	175,000	159,016
PACIFIC GAS + ELECTRIC	4.55% 01 Jul 2030	585,000	531,385
PACIFICORP	2.7% 15 Sep 2030	245,000	210,872
PEACEHEALTH OBLIGATED GR	1.375% 15 Nov 2025	85,000	75,989
PENTAIR FINANCE SARL	4.5% 01 Jul 2029	125,000	116,216
PHILIP MORRIS INTL INC	5.625% 17 Nov 2029	160,000	163,093
PHILIP MORRIS INTL INC	5.75% 17 Nov 2032	85,000	87,209
PHILLIPS 66	2.15% 15 Dec 2030	390,000	312,605
PHILLIPS 66 CO	3.75% 01 Mar 2028	100,000	92,402
PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	525,000	413,459
PIONEER NATURAL RESOURCE	2.15% 15 Jan 2031	70,000	55,685
PIONEER NATURAL RESOURCE	1.125% 15 Jan 2026	125,000	111,529
PLAINS ALL AMER PIPELINE	3.55% 15 Dec 2029	280,000	243,984
PRIVATE EXPORT FUNDING	3.55% 15 Jan 2024	290,000	285,319
PRIVATE EXPORT FUNDING	1.4% 15 Jul 2028	490,000	415,554
PROV ST JOSEPH HLTH OBL	2.532% 01 Oct 2029	350,000	295,152
PROVINCE OF QUEBEC	7.125% 09 Feb 2024	400,000	409,192



PUBLIC SERVICE ELECTRIC	4.9% 15 Dec 2032	260,000	261,628
PUBLIC SERVICE ENTERPRIS	2.45% 15 Nov 2031	600,000	482,526
PUGET ENERGY INC	3.65% 15 May 2025	235,000	224,467
PUGET ENERGY INC	4.1% 15 Jun 2030	466,000	417,997
PUGET ENERGY INC	2.379% 15 Jun 2028	50,000	42,696
RAYTHEON TECH CORP	4.125% 16 Nov 2028	50,000	47,993
REALTY INCOME CORP	3.4% 15 Jan 2028	190,000	175,228
REALTY INCOME CORP	3.1% 15 Dec 2029	500,000	436,830
REPUBLIC OF INDONESIA	3.5% 11 Jan 2028	1,150,000	1,093,857
REPUBLIC OF INDONESIA	3.4% 18 Sep 2029	295,000	272,515
REPUBLIC OF INDONESIA	4.15% 20 Sep 2027	765,000	753,410
REPUBLIC OF PANAMA	7.125% 29 Jan 2026	870,000	918,607
REPUBLIC OF PERU	2.783% 23 Jan 2031	113,000	94,109
REPUBLIC OF PHILIPPINES	2.457% 05 May 2030	250,000	218,978
REPUBLICA ORIENT URUGUAY	4.375% 27 Oct 2027	1,680,000	1,699,186
SAN DIEGO G + E	1.7% 01 Oct 2030	750,000	595,620
SEMPRA ENERGY	3.4% 01 Feb 2028	440,000	408,760
SEMPRA ENERGY	3.3% 01 Apr 2025	625,000	600,313
SIMON PROPERTY GROUP LP	3.75% 01 Feb 2024	1,160,000	1,143,424
SIMON PROPERTY GROUP LP	3.5% 01 Sep 2025	230,000	220,703
SIMON PROPERTY GROUP LP	2.45% 13 Sep 2029	385,000	322,676
SOUTHERN CAL EDISON	5.85% 01 Nov 2027	535,000	553,254
SOUTHWEST AIRLINES CO	5.125% 15 Jun 2027	455,000	450,532
STANFORD UNIVERSITY	1.289% 01 Jun 2027	1,240,000	1,074,782
STEEL DYNAMICS INC	3.45% 15 Apr 2030	510,000	449,968
STRYKER CORP	3.375% 15 May 2024	50,000	48,824
STRYKER CORP	3.5% 15 Mar 2026	250,000	240,213
SUTTER HEALTH	3.695% 15 Aug 2028	1,004,000	923,268
SUZANO AUSTRIA GMBH	6% 15 Jan 2029	400,000	399,936
SWAP JP MORGAN COC	SWAP CASH COLLATERAL USD	(7,625)	(7,625)
T MOBILE USA INC	3.875% 15 Apr 2030	570,000	517,908
T MOBILE USA INC	2.05% 15 Feb 2028	950,000	818,720
TAKEDA PHARMACEUTICAL	2.05% 31 Mar 2030	730,000	597,220
TAMPA ELECTRIC CO	2.4% 15 Mar 2031	330,000	268,171
TELEDYNE FLIR LLC	2.5% 01 Aug 2030	100,000	81,125
TELEDYNE TECHNOLOGIES IN	2.25% 01 Apr 2028	640,000	553,702
TENN VALLEY AUTHORITY	2.875% 01 Feb 2027	640,000	609,286
TENN VALLEY AUTHORITY	0.75% 15 May 2025	435,000	398,425
TENN VALLEY AUTHORITY	1.5% 15 Sep 2031	45,000	35,561
TEXTRON INC	2.45% 15 Mar 2031	100,000	80,253
THERMO FISHER SCIENTIFIC	2% 15 Oct 2031	500,000	405,920
TRANSCONT GAS PIPE LINE	3.25% 15 May 2030	875,000	761,548
TUCSON ELECTRIC POWER CO	3.25% 15 May 2032	165,000	140,931
TYSON FOODS INC	4% 01 Mar 2026	675,000	653,981
UNITED AIRLINES 2012 1 A	4.15% 11 Oct 2025	93,174	89,778
UNITED MEXICAN STATES	4.15% 28 Mar 2027	200,000	195,126

UNITED MEXICAN STATES	4.5% 22 Apr 2029	720,000	688,853
UNITEDHEALTH GROUP INC	3.75% 15 Jul 2025	670,000	656,238
UNIV OF CALIFORNIA CA REVENUES	3.063% 01 Jul 2025	1,720,000	1,642,629
UNIV OF CALIFORNIA CA REVENUES	3.349% 01 Jul 2029	875,000	794,062
UNIV OF CALIFORNIA CA REVENUES	1.614% 15 May 2030	475,000	374,578
UNUM GROUP	4% 15 Jun 2029	1,075,000	972,628
US DOLLAR		(14,011)	(14,011)
US TREASURY N/B	6.25% 15 Aug 2023	2,825,000	2,846,960
US TREASURY N/B	2.125% 31 Jul 2024	17,900,000	17,218,961
US TREASURY N/B	3.125% 15 Nov 2028	14,330,000	13,690,748
US TREASURY N/B	2.625% 15 Feb 2029	5,975,000	5,535,744
US TREASURY N/B	2% 15 Aug 2025	750,000	708,633
US TREASURY N/B	2.125% 15 May 2025	17,470,000	16,610,148
US TREASURY N/B	0.375% 30 Apr 2025	3,750,000	3,424,219
US TREASURY N/B	0.125% 15 Sep 2023	2,005,000	1,942,265
US TREASURY N/B	0.375% 31 Jan 2026	6,645,000	5,917,165
US TREASURY N/B	0.75% 31 Mar 2026	29,600,000	26,561,375
US TREASURY N/B	0.75% 30 Apr 2026	17,296,000	15,478,569
US TREASURY N/B	0.875% 30 Jun 2026	7,780,000	6,963,708
US TREASURY N/B	1.25% 30 Nov 2026	15,670,000	14,073,619
US TREASURY N/B	1.5% 30 Nov 2028	20,135,000	17,520,596
US TREASURY N/B	1.25% 31 Dec 2026	5,635,000	5,052,130
US TREASURY N/B	1.75% 15 Mar 2025	385,000	363,885
US TREASURY N/B	2.5% 30 Apr 2024	3,920,000	3,808,525
US TREASURY N/B	2.875% 15 May 2032	16,170,000	14,967,356
US TREASURY N/B	2.5% 31 May 2024	2,265,000	2,196,962
US TREASURY N/B	3% 15 Jul 2025	45,000	43,622
US TREASURY N/B	2.75% 31 Jul 2027	3,800,000	3,600,203
US TREASURY N/B	4.25% 30 Sep 2024	28,205,000	28,069,484
US TREASURY N/B	4.125% 15 Nov 2032	4,025,000	4,121,852
US TREASURY N/B	4.5% 30 Nov 2024	2,855,000	2,856,896
US TREASURY N/B	3.875% 30 Nov 2029	1,145,000	1,140,527
US TREASURY N/B	3.875% 30 Nov 2027	18,900,000	18,832,078
US TREASURY N/B	4% 15 Dec 2025	17,305,000	17,214,419
VALE OVERSEAS LIMITED	6.25% 10 Aug 2026	255,000	264,792
VENTAS REALTY LP	3.85% 01 Apr 2027	250,000	236,175
VERIZON COMMUNICATIONS	4.329% 21 Sep 2028	500,000	482,360
VERIZON COMMUNICATIONS	4.016% 03 Dec 2029	1,324,000	1,242,746
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	400,000	329,960
VIATRIS INC	2.7% 22 Jun 2030	630,000	495,401
VICI PROPERTIES LP	4.75% 15 Feb 2028	335,000	318,414
VULCAN MATERIALS CO	3.5% 01 Jun 2030	250,000	221,123
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	885,000	732,240
WELLS FARGO + COMPANY	3% 23 Oct 2026	425,000	393,542
WELLS FARGO + COMPANY	1% 11 Feb 2031	1,260,000	1,045,258
WELLS FARGO + COMPANY	1% 25 Jul 2028	965,000	942,506
WELLS FARGO COMMERCIAL MORTGAG	2.925% 15 Apr 2050	3,500,000	3,327,279

WELLS FARGO COMMERCIAL MORTGAG	2.674% 15 Jul 2048	3,386,307	3,132,193
WELLS FARGO COMMERCIAL MORTGAG	2.194% 15 Jun 2053	5,000,000	4,090,702
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Apr 2055	2,200,000	1,994,777
WELLTOWER OP LLC	2.7% 15 Feb 2027	120,000	108,232
WESTINGHOUSE AIR BRAKE	3.45% 15 Nov 2026	600,000	559,548
WEYERHAEUSER CO	4% 15 Apr 2030	560,000	512,445
WILLIAMS COMPANIES INC	2.6% 15 Mar 2031	450,000	366,233
WILLIAMS COMPANIES INC	3.75% 15 Jun 2027	135,000	127,448
WILLIAMS COMPANIES INC	4.3% 04 Mar 2024	715,000	705,819
WORKDAY INC	3.5% 01 Apr 2027	135,000	126,437
WORKDAY INC	3.7% 01 Apr 2029	330,000	302,798
XCEL ENERGY INC	1.75% 15 Mar 2027	325,000	285,597
XCEL ENERGY INC	4% 15 Jun 2028	325,000	311,860
YALE UNIVERSITY	1.482% 15 Apr 2030	1,220,000	977,696
<b>Sub-Total: Fund 5739 6 of 15</b>		<b>Total \$ 699,344,163</b>	

(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	
*	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	9,188	\$ 336,589,258
			Sub-Total: Fund 5740 7 of 15	Total \$ 336,589,258

(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% 29 Oct 2028	2,525,000	\$	2,122,389
	AFN ABSPROP001 LLC	2.21% 20 May 2051	1,266,940		1,042,668
	AMERICAN ELECTRIC POWER	2.031% 15 Mar 2024	850,000		818,550
	ANTARES HOLDINGS	3.95% 15 Jul 2026	1,500,000		1,289,505
	ANTARES HOLDINGS	2.75% 15 Jan 2027	250,000		200,163
	ANTARES HOLDINGS	3.75% 15 Jul 2027	425,000		342,087
	APPLE INC	1.65% 11 May 2030	373,000		306,696
	AT+T INC	4.35% 01 Mar 2029	1,350,000		1,287,846
	AT+T INC	2.55% 01 Dec 2033	570,000		440,285
	AVENTURA MALL TRUST	1% 05 Jul 2040	2,000,000		1,788,487
	AVIATION CAPITAL GROUP	1.95% 30 Jan 2026	625,000		544,344
	AVIATION CAPITAL GROUP	1.95% 20 Sep 2026	760,000		643,104
	AXIS EQUIPMENT FINANCE RECEIVA	5.3% 21 Jun 2028	1,143,000		1,127,150
	BANCO SANTANDER SA	5.294% 18 Aug 2027	1,400,000		1,367,268
	BANK OF AMERICA CORP	1% 24 Oct 2031	1,006,000		769,359
	BANK OF AMERICA CORP	1% 14 Jun 2029	2,500,000		2,108,175
	BANK OF AMERICA CORP	1% 04 Feb 2033	325,000		262,880
	BANK OF AMERICA CORP	1% 27 Apr 2033	375,000		344,505
	BLACKSTONE HOLDINGS FINA	5.9% 03 Nov 2027	965,000		971,552
	BLACKSTONE PRIVATE CRE	7.05% 29 Sep 2025	1,120,000		1,110,805
	BOEING CO	3.1% 01 May 2026	1,275,000		1,200,744
	BOEING CO	5.15% 01 May 2030	792,000		774,703
	BOEING CO	3.25% 01 Feb 2028	1,025,000		937,363
	BOEING CO	1.167% 04 Feb 2023	1,700,000		1,693,812
	BRISTOL MYERS SQUIBB CO	2.95% 15 Mar 2032	1,125,000		984,184
	CADILLAC FAIRVIEW PRP TR	2.5% 15 Oct 2031	550,000		419,188
	CAPITAL AUTOMOTIVE LP	2.01% 15 Dec 2050	1,960,000		1,656,556
	CAPITAL ONE FINANCIAL CO	1% 24 Jul 2026	1,840,000		1,806,714
	CARVANA AUTO RECEIVABLES TRUST	4.61% 10 Nov 2027	3,070,000		2,964,526
	CENTERPOINT ENERGY RES	0.7% 02 Mar 2023	1,750,000		1,737,348
	CHARTER COMM OPT LLC/CAP	2.25% 15 Jan 2029	1,125,000		904,793
	CHARTER COMM OPT LLC/CAP	4.4% 01 Apr 2033	570,000		489,419
	CITIGROUP COMMERCIAL MORTGAGE	3.462% 15 Sep 2048	1,252,922		1,191,585
	CITIGROUP GLOBAL MARKETS	0.75% 07 Jun 2024	2,000,000		1,875,340
	CITIGROUP INC	1% 01 May 2025	2,000,000		1,873,220
	CITIGROUP INC	1% 29 Sep 2026	2,160,000		2,167,538
	CITIZENS BANK NA/RI	1% 24 Oct 2025	1,100,000		1,112,034
	CMFT NET LEASE MASTER ISSUER L	2.09% 20 Jul 2051	—		0
	COLLEGE AVE STUDENT LOANS	2.32% 26 Jul 2055	1,171,833		1,000,158
	COLLEGE AVE STUDENT LOANS	1.76% 25 Jun 2052	1,435,728		1,205,644
	COLT FUNDING LLC	1% 25 Aug 2067	1,449,933		1,445,617
	COMCAST CORP	3.3% 01 Apr 2027	700,000		660,877

COMM MORTGAGE TRUST	1% 12 Apr 2035	1,340,000	1,322,404
COOPERATIEVE RABOBANK UA	1% 22 Aug 2028	1,340,000	1,288,450
COREBRIDGE FINANCIAL INC	3.85% 05 Apr 2029	925,000	844,386
CREDIT SUISSE MORTGAGE TRUST	3.303% 15 Sep 2037	1,629,928	1,479,620
CREDIT SUISSE MORTGAGE TRUST	3.04% 15 Feb 2035	1,500,000	1,156,758
DISCOVER BANK	2.45% 12 Sep 2024	250,000	237,648
DISCOVERY COMMUNICATIONS	3.625% 15 May 2030	375,000	310,354
DUKE ENERGY CORP	4.3% 15 Mar 2028	1,340,000	1,294,695
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	1,266,359	1,068,843
EMERSON ELECTRIC CO	1.8% 15 Oct 2027	1,100,000	962,247
EMERSON ELECTRIC CO	2% 21 Dec 2028	2,500,000	2,129,150
ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	1,170,000	1,216,028
ENERGY TRANSFER LP	5.55% 15 Feb 2028	1,525,000	1,514,706
FANNIE MAE	4% 25 Mar 2042	—	0
FED HM LN PC POOL QC5848	2.5% 01 Aug 2051	2,045,492	1,742,293
FED HM LN PC POOL QF5381	5.5% 01 Jan 2053	1,750,000	1,768,856
FED HM LN PC POOL RA2578	2.5% 01 May 2050	1,711,803	1,475,097
FED HM LN PC POOL RA3913	2.5% 01 Nov 2050	3,450,238	2,972,514
FED HM LN PC POOL RA7616	5% 01 Jul 2052	—	0
FED HM LN PC POOL RA8248	5% 01 Nov 2052	2,190,315	2,164,605
FED HM LN PC POOL RA8249	5.5% 01 Nov 2052	2,444,961	2,460,156
FED HM LN PC POOL SC0065	3.5% 01 Aug 2040	2,123,958	1,962,740
FED HM LN PC POOL SD0757	3.5% 01 Oct 2051	1,515,267	1,401,511
FED HM LN PC POOL SD1549	3.5% 01 Apr 2052	488,820	444,872
FED HM LN PC POOL SD1754	5.5% 01 Oct 2052	1,988,674	2,025,547
FED HM LN PC POOL SD1811	4% 01 Sep 2052	1,241,958	1,175,996
FED HM LN PC POOL SD7526	2.5% 01 Oct 2050	1,470,504	1,265,797
FED HM LN PC POOL SD7528	2% 01 Nov 2050	2,008,889	1,661,496
FED HM LN PC POOL SD7551	3% 01 Jan 2052	1,366,523	1,214,965
FED HM LN PC POOL SD8097	2% 01 Aug 2050	3,080,515	2,529,297
FED HM LN PC POOL SD8186	3.5% 01 Nov 2051	2,394,553	2,182,137
FEDERAL FARM CREDIT BANK	4.37% 17 May 2032	750,000	714,788
FEDERAL FARM CREDIT BANK	4.5% 18 Nov 2024	1,300,000	1,297,478
FEDERAL HOME LOAN BANK	4% 26 May 2027	1,585,000	1,526,735
FEDERAL HOME LOAN BANK	4.7% 30 Jun 2027	2,150,000	2,130,801
FEDERAL HOME LOAN BANK	4.5% 26 Jul 2027	1,100,000	1,072,522
FEDERAL HOME LOAN BANK	5% 14 Sep 2027	1,325,000	1,305,138
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Sep 2032	3,500,000	3,280,887
FIFTH THIRD BANCORP	1% 25 Apr 2033	1,400,000	1,286,474
FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	2,500,000	2,432,275
FNMA POOL 995692	1% 01 May 2024	897	889
FNMA POOL 995865	1% 01 Jul 2024	4,441	4,397
FNMA POOL AE0443	1% 01 Oct 2039	58,394	62,505
FNMA POOL AE0982	1% 01 Mar 2026	9,937	9,808
FNMA POOL AN7417	3.19% 01 Nov 2032	—	0
FNMA POOL AT2717	2.5% 01 May 2043	167,849	147,414
FNMA POOL BF0131	3.5% 01 Aug 2056	1,380,375	1,285,939

FNMA POOL BO4657	2.5% 01 Nov 2049	1,960,628	1,682,846
FNMA POOL BR6358	2% 01 Mar 2051	1,676,994	1,367,904
FNMA POOL BU1061	2.5% 01 Oct 2051	2,390,623	2,045,742
FNMA POOL CA6417	3% 01 Jul 2050	1,484,268	1,319,678
FNMA POOL CA6709	2.5% 01 Aug 2050	2,150,566	1,853,460
FNMA POOL CA6799	2% 01 Aug 2050	2,179,032	1,788,445
FNMA POOL CA7057	3.5% 01 Sep 2050	—	0
FNMA POOL CB0102	2.5% 01 Apr 2041	665,334	584,926
FNMA POOL CB0671	2.5% 01 Jun 2051	3,154,229	2,714,413
FNMA POOL CB3110	2.5% 01 Mar 2047	2,398,338	2,034,407
FNMA POOL CB3914	4% 01 Jun 2052	1,671,438	1,569,120
FNMA POOL CB4029	4.5% 01 Jul 2052	1,716,765	1,656,309
FNMA POOL CB4133	4.5% 01 Jul 2052	1,741,448	1,679,721
FNMA POOL CB5106	5% 01 Nov 2052	1,582,821	1,564,799
FNMA POOL CB5109	5.5% 01 Nov 2052	994,951	1,001,918
FNMA POOL FM4650	1% 01 Oct 2040	861,084	755,985
FNMA POOL FM4969	1% 01 Dec 2050	2,024,798	1,659,026
FNMA POOL FM6416	1% 01 Mar 2051	2,115,787	1,743,744
FNMA POOL FM8585	1% 01 May 2050	2,951,395	2,714,619
FNMA POOL FM8648	1% 01 Sep 2051	2,094,697	1,854,656
FNMA POOL FM9134	1% 01 Jun 2051	1,450,595	1,302,802
FNMA POOL FP0020	1% 01 Apr 2049	2,463,145	2,349,733
FNMA POOL FS0633	1% 01 Feb 2052	1,871,979	1,658,054
FNMA POOL FS0896	1% 01 Dec 2051	1,926,891	1,713,543
FNMA POOL FS0898	1% 01 Feb 2052	2,116,786	1,864,727
FNMA POOL FS1170	1% 01 Oct 2050	3,024,814	2,688,930
FNMA POOL FS1785	1% 01 Apr 2042	2,867,815	2,517,784
FNMA POOL FS1810	1% 01 Feb 2042	2,808,870	2,459,509
FNMA POOL FS1972	1% 01 Apr 2042	2,384,415	2,020,113
FNMA POOL FS2024	1% 01 May 2042	1,922,656	1,618,079
FNMA POOL FS2459	1% 01 Feb 2052	2,284,398	2,045,705
FNMA POOL FS2629	1% 01 Apr 2052	1,916,719	1,654,059
FNMA POOL FS2640	1% 01 Nov 2051	1,019,985	872,089
FNMA POOL FS2924	1% 01 Jan 2052	2,729,566	2,424,867
FNMA POOL MA4031	4.5% 01 May 2050	1,414,976	1,375,816
FNMA POOL MA4182	2% 01 Nov 2050	4,490,782	3,683,031
FNMA POOL MA4562	2% 01 Mar 2052	—	0
FNMA TBA 30 YR 2	2% 25 Dec 2051	22,030,000	17,942,972
FNMA TBA 30 YR 2	2% 25 Dec 2051	(20,380,000)	(16,599,082)
FNMA TBA 30 YR 2.5	2.5% 25 Dec 2051	1,950,000	1,652,065
FNMA TBA 30 YR 2.5	2.5% 13 Jul 2053	1,900,000	1,770,969
FNMA TBA 30 YR 2.5	2.5% 13 Jul 2053	(1,900,000)	(1,770,969)
FNMA TBA 30 YR 4	4% 25 Jun 2052	1,250,000	1,172,638
FNMA TBA 30 YR 6	6% 12 Jan 2053	1,450,000	1,472,504
FORD MOTOR CREDIT CO LLC	3.664% 08 Sep 2024	2,225,000	2,125,009
FREDDIE MAC	3.5% 15 Sep 2046	1,823,208	1,670,566
FREDDIE MAC	4% 15 Aug 2047	1,700,000	1,603,654



FREDDIE MAC	4.05% 25 Jul 2025	1,175,000	1,150,995
FREDDIE MAC	4.05% 21 Jul 2025	1,325,000	1,298,924
FREDDIE MAC	4.1% 12 Aug 2024	1,100,000	1,084,930
FREDDIE MAC	4% 27 May 2027	2,250,000	2,186,280
FREDDIE MAC SLST	3.5% 25 May 2032	1,646,633	1,547,097
GCAT	1% 25 Apr 2067	1,621,953	1,540,969
GCAT	1% 25 Aug 2067	1,752,481	1,712,190
GE HEALTHCARE TECH INC	5.55% 15 Nov 2024	1,019,000	1,022,964
GENERAL ELECTRIC CO	6.75% 15 Mar 2032	810,000	898,606
GENERAL MOTORS FINL CO	1.5% 10 Jun 2026	2,350,000	2,042,338
GENERAL MOTORS FINL CO	6.05% 10 Oct 2025	1,705,000	1,736,236
GLOBAL PAYMENTS INC	2.15% 15 Jan 2027	450,000	393,530
GNMA II POOL 785437	2.5% 20 Apr 2051	3,095,012	2,696,646
GNMA II POOL MA5399	4.5% 20 Aug 2048	1,286,563	1,263,471
GNMA II POOL MA6475	3.5% 20 Feb 2050	2,228,547	2,073,054
GNMA II POOL MA7417	2% 20 Jun 2051	4,767,787	4,009,099
GNMA II POOL MA7535	3% 20 Aug 2051	4,715,949	4,217,367
GNMA II POOL MA7536	3.5% 20 Aug 2051	1,399,090	1,291,666
GNMA II POOL MA7990	4% 20 Apr 2052	1,556,096	1,471,706
GNMA II TBA 30 YR 2.5	2.5% 23 Jan 2053	700,000	605,709
GNMA II TBA 30 YR 5.5	5.5% 23 Jan 2053	850,000	854,284
GNMA POOL 487698	4.5% 15 Mar 2039	26,341	26,227
GNMA POOL 487825	4.5% 15 Apr 2039	31,992	31,854
GNMA POOL 615516	4.5% 15 Sep 2033	4,471	4,351
GNMA POOL 719256	4.5% 15 Jul 2040	90,291	89,904
GNMA POOL 738538	4% 15 Jul 2041	204,951	199,233
GNMA POOL 748483	4.5% 15 Aug 2040	59,841	59,584
GNMA POOL 758027	4.5% 15 Feb 2041	3,128	3,114
GOLDMAN SACHS GROUP INC	1% 24 Feb 2028	2,000,000	1,782,980
GOLDMAN SACHS GROUP INC	5.7% 01 Nov 2024	1,685,000	1,705,304
GOVERNMENT STIF 3	GOVERNMENT STIF 3	11,094,803	11,094,803
HCA INC	3.625% 15 Mar 2032	610,000	517,738
HILTON GRAND VACATIONS TRUST	3.61% 20 Jun 2034	1,367,273	1,289,718
HIN TIMESHARE TRUST	4.25% 15 May 2041	1,531,505	1,510,144
HOME DEPOT INC	3.25% 15 Apr 2032	900,000	803,097
HOUSTON GALLERIA MALL TRUST	3.086% 05 Mar 2037	2,000,000	1,837,423
HSBC HOLDINGS PLC	1% 09 Jun 2028	401,000	380,393
HSBC HOLDINGS PLC	1% 03 Nov 2026	840,000	874,146
HSBC HOLDINGS PLC	1% 03 Nov 2028	630,000	662,269
INTL FLAVOR + FRAGRANCES	1.832% 15 Oct 2027	900,000	755,046
* JPMORGAN CHASE + CO	1% 22 Apr 2027	3,110,000	2,741,527
* JPMORGAN CHASE + CO	1% 14 Jun 2030	1,405,000	1,327,500
* JPMORGAN CHASE + CO	1% 15 Dec 2025	1,845,000	1,844,391
LLOYDS BANKING GROUP PLC	1% 11 Aug 2026	730,000	712,867
LYB INT FINANCE III	1.25% 01 Oct 2025	515,000	460,781
MARLIN LEASING RECEIVABLES LLC	4.53% 20 Sep 2025	1,500,000	1,478,169
MERCK + CO INC	2.15% 10 Dec 2031	900,000	738,144

MITSUBISHI UFJ FIN GRP	1% 18 Jul 2025	2,210,000	2,186,861
MITSUBISHI UFJ FIN GRP	1% 13 Sep 2028	1,275,000	1,264,558
MIZUHO FINANCIAL GROUP	1% 25 May 2024	2,310,000	2,295,031
MORGAN STANLEY	1% 20 Apr 2037	1,075,000	983,905
MORGAN STANLEY	1% 17 Jul 2026	1,205,000	1,185,889
MORGAN STANLEY	1% 18 Oct 2028	1,560,000	1,610,762
MORGAN STANLEY	1% 18 Oct 2033	645,000	676,902
NAVIENT STUDENT LOAN TRUST	1.33% 15 Apr 2069	1,833,481	1,539,242
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Jun 2062	2,276,172	2,221,390
NEWMONT CORP	2.25% 01 Oct 2030	3,000,000	2,420,400
NMEF FUNDING LLC	6.07% 15 Jun 2029	1,167,000	1,163,387
NORDEA BANK ABP	5.375% 22 Sep 2027	1,740,000	1,750,736
NUCOR CORP	2% 01 Jun 2025	12,000	11,183
NVIDIA CORP	1.55% 15 Jun 2028	349,000	298,615
OAK STREET INVESTMENT GRADE NE	1.85% 20 Nov 2050	2,082,488	1,848,274
ONEOK INC	5.85% 15 Jan 2026	1,455,000	1,475,967
ORACLE CORP	5.8% 10 Nov 2025	1,430,000	1,461,918
PACIFIC GAS + ELECTRIC	4.2% 01 Mar 2029	731,000	657,505
PACIFIC GAS + ELECTRIC	5.45% 15 Jun 2027	640,000	634,509
PENSKE TRUCK LEASING/PTL	5.875% 15 Nov 2027	1,065,000	1,074,968
PINNACLE WEST CAPITAL	1.3% 15 Jun 2025	2,150,000	1,960,220
PULTEGROUP INC	5.5% 01 Mar 2026	2,000,000	2,004,640
QUALCOMM INC	2.15% 20 May 2030	1,390,000	1,176,107
QUEENS CENTER MORTGAGE TRUST	3.275% 11 Jan 2037	3,000,000	2,764,610
REALTY INCOME CORP	3.95% 15 Aug 2027	2,050,000	1,964,782
ROYAL BANK OF CANADA	5.66% 25 Oct 2024	1,460,000	1,477,564
SANTANDER HOLDINGS USA	1% 09 Sep 2026	870,000	862,144
SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	1,400,000	1,198,610
SIMON PROPERTY GROUP LP	1.75% 01 Feb 2028	1,250,000	1,064,925
SMB PRIVATE EDUCATION LOAN TRU	1.29% 15 Jul 2053	1,677,224	1,481,065
SOUTHERN CAL EDISON	1.2% 01 Feb 2026	1,150,000	1,019,832
SOUTHERN CAL EDISON	1.1% 01 Apr 2024	640,000	608,493
SOUTHERN CAL EDISON	5.85% 01 Nov 2027	1,260,000	1,302,991
SUMITOMO MITSUI BANKING	3% 18 Jan 2023	2,300,000	2,298,413
SWEDBANK AB	5.337% 20 Sep 2027	1,530,000	1,521,034
T MOBILE USA INC	2.05% 15 Feb 2028	300,000	258,543
TAMPA ELECTRIC CO	2.4% 15 Mar 2031	450,000	365,688
THIRAX 1 LLC	0.968% 14 Jan 2033	776,613	692,156
UNITED MEXICAN STATES	3.75% 11 Jan 2028	880,000	832,964
UNITED PARCEL SERVICE	4.45% 01 Apr 2030	1,030,000	1,016,332
US 10YR NOTE (CBT)MAR23	XCBT 20230322	3,000,000	(47,375)
US 10YR ULTRA FUT MAR23	XCBT 20230322	(4,900,000)	158,791
US 2YR NOTE (CBT) MAR23	XCBT 20230331	(600,000)	(680)
US 5YR NOTE (CBT) MAR23	XCBT 20230331	23,600,000	(248,376)
US BANCORP	1% 21 Oct 2026	1,470,000	1,499,371
US DOLLAR		332,516	332,516
US TREASURY N/B	4% 15 Nov 2052	4,750,000	4,801,953

US TREASURY N/B	2.5% 31 Mar 2023	15,500,000	15,424,922
US TREASURY N/B	0.125% 15 Oct 2023	1,000,000	964,766
US TREASURY N/B	4.125% 15 Nov 2032	19,275,000	19,738,805
US TREASURY N/B	4.5% 30 Nov 2024	32,045,000	32,066,280
US TREASURY N/B	3.875% 30 Nov 2029	30,825,000	30,704,590
US TREASURY N/B	3.875% 30 Nov 2027	12,245,000	12,200,995
US TREASURY N/B	4% 15 Dec 2025	2,620,000	2,606,286
US ULTRA BOND CBT MAR23	XCBT 20230322	(1,100,000)	56,778
WARNERMEDIA HOLDINGS INC	4.054% 15 Mar 2029	1,070,000	929,017
WELLS FARGO + COMPANY	1% 15 Aug 2026	3,250,000	3,189,420
WELLS FARGO COMMERCIAL MORTGAG	1% 17 Aug 2036	1,900,000	1,693,343
WELLS FARGO COMMERCIAL MORTGAG	2.983% 15 Dec 2059	—	0
WELLS FARGO COMMERCIAL MORTGAG	3.162% 15 Mar 2059	—	0
WOODWARD CAPITAL MANAGEMENT	1% 25 Jan 2052	—	0
<b>Sub-Total: Fund 5743 8 of 15</b>		<b>Total \$ 428,434,557</b>	

(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% 21 Nov 2029	1,600,000	\$	1,446,816
	AIR LEASE CORP	3.25% 01 Mar 2025	725,000		688,707
	ALLY FINANCIAL INC	8% 01 Nov 2031	930,000		962,466
	ALTRIA GROUP INC	4.8% 14 Feb 2029	119,000		114,334
	AMER AIRLINE 16 1 A PTT	4.1% 15 Jul 2029	725,076		591,082
	AMER AIRLN 15 2 A PASS T	4% 22 Mar 2029	609,046		490,946
	AMERICAN ELECTRIC POWER	2.031% 15 Mar 2024	1,315,000		1,266,345
	AMSR TRUST	1.819% 17 Apr 2037	1,123,922		1,025,290
	AMSR TRUST	1.355% 17 Nov 2037	1,370,000		1,222,729
	APPLE INC	1.65% 08 Feb 2031	1,040,000		838,978
	ARBOR MULTIFAMILY MORTGAGE SEC	2.513% 15 Jun 2054	820,000		663,389
	ARBOR MULTIFAMILY MORTGAGE SEC	1% 15 Feb 2055	1,100,000		946,120
	ARIZONA PUBLIC SERVICE	6.35% 15 Dec 2032	760,000		801,298
	AVIATION CAPITAL GROUP	1.95% 30 Jan 2026	650,000		566,118
	AVIS BUDGET RENTAL CAR FUNDING	2.02% 20 Feb 2027	465,000		420,540
	AVIS BUDGET RENTAL CAR FUNDING	1.38% 20 Aug 2027	950,000		827,187
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	1,450,000		1,338,539
	AVOLON HOLDINGS FNDG LTD	2.125% 21 Feb 2026	380,000		327,807
	BANK OF AMERICA CORP	1% 01 Oct 2025	1,775,000		1,702,243
	BANK OF AMERICA CORP	1% 23 Jul 2030	1,260,000		1,087,708
	BANK OF AMERICA CORP	1% 13 Feb 2031	625,000		509,244
	BANK OF AMERICA CORP	1% 22 Apr 2032	235,000		188,700
	BANK OF AMERICA CORP	1% 14 Jun 2029	920,000		775,808
	BANK OF AMERICA CORP	1% 20 Oct 2032	635,000		499,853
	BANK OF AMERICA CREDIT CARD TR	5% 15 Apr 2028	580,000		585,863
	BANK OF MONTREAL	1.85% 01 May 2025	835,000		780,249
	BANK OF MONTREAL	3.7% 07 Jun 2025	570,000		553,259
	BANK OF NY MELLON CORP	3.85% 26 Apr 2029	1,460,000		1,360,078
	BARCLAYS PLC	1% 02 Nov 2026	1,240,000		1,286,810
	BAT INTL FINANCE PLC	4.448% 16 Mar 2028	935,000		866,436
	BENCHMARK MORTGAGE TRUST	2.701% 15 Aug 2057	615,000		525,536
	BENCHMARK MORTGAGE TRUST	2.858% 15 Aug 2052	860,000		748,851
	BENCHMARK MORTGAGE TRUST	1.691% 15 Sep 2053	1,190,000		1,068,774
	BERRY GLOBAL INC	1.57% 15 Jan 2026	1,425,000		1,272,383
	BOCA COMMERCIAL MORTGAGE TRUST	1% 15 May 2039	880,000		863,116
	BPCE SA	1% 19 Oct 2027	670,000		580,240
	BROADRIDGE FINANCIAL SOL	2.9% 01 Dec 2029	1,355,000		1,149,230
	BROOKLYN UNION GAS CO	4.866% 05 Aug 2032	875,000		820,278
	BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	301,064		297,348
	BX TRUST	1% 15 Oct 2036	630,000		598,090
	BX TRUST	1% 15 Jan 2034	1,700,000		1,645,481
	BX TRUST	1% 15 Feb 2036	1,060,000		1,009,727

BX TRUST	1% 15 May 2035	845,000	823,346
BX TRUST	1% 15 Oct 2037	527,759	515,271
CAPITAL ONE MULTI ASSET EXECUT	2.06% 15 Aug 2028	670,000	611,951
CARMAX AUTO OWNER TRUST	0.52% 17 Feb 2026	1,035,481	995,413
CARMAX AUTO OWNER TRUST	0.77% 16 Mar 2026	1,470,000	1,394,573
CARMAX AUTO OWNER TRUST	1.7% 16 Aug 2027	800,000	733,924
CARMAX AUTO OWNER TRUST	0.82% 15 Apr 2027	1,150,000	1,035,981
CARMAX AUTO OWNER TRUST	3.97% 15 Apr 2027	1,075,000	1,053,526
CF HIPPOLYTA ISSUER LLC	1.99% 15 Jul 2060	994,995	820,702
CITIGROUP COMMERCIAL MORTGAGE	4.131% 10 Nov 2046	1,080,000	1,064,303
CITIGROUP COMMERCIAL MORTGAGE	3.717% 15 Sep 2048	1,975,000	1,881,738
CITIGROUP COMMERCIAL MORTGAGE	3.616% 10 Feb 2049	1,090,000	1,029,857
CITIGROUP INC	3.7% 12 Jan 2026	3,000,000	2,888,580
CITIGROUP INC	1% 15 May 2024	775,000	763,949
CITIGROUP INC	1% 30 Oct 2024	1,700,000	1,631,422
CITIGROUP INC	1% 03 Nov 2032	675,000	525,245
CITIZENS FINANCIAL GROUP	3.25% 30 Apr 2030	755,000	658,111
CNA FINANCIAL CORP	4.5% 01 Mar 2026	1,655,000	1,635,686
CNH EQUIPMENT TRUST	2.94% 15 Jul 2027	1,055,000	1,010,834
CNH EQUIPMENT TRUST	5.42% 15 Jul 2026	460,000	461,738
COMISION FEDERAL DE ELEC	3.348% 09 Feb 2031	1,225,000	963,034
COMISION FEDERAL DE ELEC	4.688% 15 May 2029	630,000	557,834
COMM MORTGAGE TRUST	1% 10 Feb 2047	806,000	778,931
COMM MORTGAGE TRUST	3.326% 10 Nov 2047	1,846,731	1,773,766
COMM MORTGAGE TRUST	3.938% 10 Nov 2047	1,115,000	1,051,850
COMM MORTGAGE TRUST	3.497% 10 May 2048	615,000	587,438
COMM MORTGAGE TRUST	1% 10 Nov 2046	1,170,000	1,151,099
COMMONWEALTH EDISON CO	2.95% 15 Aug 2027	1,215,000	1,126,597
CONTINENTAL RESOURCES	2.268% 15 Nov 2026	1,600,000	1,379,888
CREDIT SUISSE GROUP AG	1% 11 Sep 2025	475,000	420,860
CREDIT SUISSE GROUP AG	1% 11 Aug 2028	470,000	428,668
CREDIT SUISSE NEW YORK	3.7% 21 Feb 2025	1,920,000	1,769,837
CSAIL COMMERCIAL MORTGAGE TRUS	3.718% 15 Aug 2048	1,075,000	1,026,285
DAIMLER TRUCKS RETAIL TRUST	5.23% 17 Feb 2026	865,000	860,837
DELL INT LLC / EMC CORP	6.2% 15 Jul 2030	1,455,000	1,485,351
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	2,010,000	1,959,047
DEUTSCHE BANK NY	0.962% 08 Nov 2023	1,150,000	1,104,748
DEUTSCHE BANK NY	5.371% 09 Sep 2027	490,000	493,621
DIGITAL REALTY TRUST LP	3.7% 15 Aug 2027	1,290,000	1,200,900
ENERGY TRANSFER LP	4.95% 15 Jun 2028	1,445,000	1,397,763
ENTERPRISE FLEET FINANCING LLC	4.79% 21 May 2029	655,000	643,404
EVERGREEN CREDIT CARD TRUST	0.9% 15 Oct 2026	750,000	697,717
EVERGY METRO	2.25% 01 Jun 2030	1,650,000	1,360,046
EXPEDIA GROUP INC	3.8% 15 Feb 2028	790,000	726,516
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	1,234,883	1,198,982
FANNIE MAE	3% 25 Apr 2046	301,413	284,874
FANNIE MAE	3% 25 Mar 2049	430,531	392,247

FANNIE MAE	3.5% 25 Mar 2050	1,043,145	956,355
FANNIE MAE	3.5% 25 Mar 2060	1,003,286	908,569
FANNIE MAE	1.5% 25 Jul 2050	311,442	236,793
FANNIE MAE	3.5% 25 Jul 2050	920,477	821,677
FED HM LN PC POOL G61680	3% 01 Apr 2047	527,231	474,230
FED HM LN PC POOL G61720	3.5% 01 Jan 2044	362,845	340,169
FED HM LN PC POOL G61725	3.5% 01 Mar 2046	408,968	385,087
FED HM LN PC POOL G61726	3.5% 01 Nov 2045	358,022	335,977
FED HM LN PC POOL G61763	4% 01 Jul 2044	221,318	213,662
FED HM LN PC POOL G61764	4% 01 Dec 2046	799,671	769,718
FED HM LN PC POOL G61766	4% 01 Oct 2048	296,426	283,053
FED HM LN PC POOL QB7147	2.5% 01 Jan 2051	486,216	415,264
FED HM LN PC POOL QE5714	3.5% 01 Jul 2052	4,493,263	4,086,760
FED HM LN PC POOL QE8991	3.5% 01 Aug 2052	5,285,861	4,806,010
FED HM LN PC POOL RB5148	2% 01 Mar 2042	489,259	412,859
FED HM LN PC POOL SD0298	3% 01 Nov 2048	678,061	609,282
FED HM LN PC POOL SD0809	3% 01 Jan 2052	421,641	371,706
FED HM LN PC POOL SD1719	5.5% 01 Oct 2052	4,868,090	4,903,283
FED HM LN PC POOL SD8030	3% 01 Dec 2049	236,544	210,276
FED HM LN PC POOL SD8257	4.5% 01 Oct 2052	4,504,786	4,340,687
FED HM LN PC POOL SD8266	4.5% 01 Nov 2052	4,344,206	4,185,957
FHLMC MULTIFAMILY STRUCTURED P	3.136% 25 Oct 2024	2,225,000	2,163,019
FIRST HORIZON BANK	5.75% 01 May 2030	1,060,000	1,028,571
FIRST HORIZON CORP	4% 26 May 2025	1,020,000	992,644
FIRSTKEY HOMES 2020 SFR1 TRUST	1.339% 17 Aug 2037	1,302,794	1,164,879
FNMA POOL AK0765	4% 01 Mar 2042	141,374	136,206
FNMA POOL AL9859	1% 01 Mar 2047	92,071	82,733
FNMA POOL AZ7336	3.5% 01 Nov 2045	1,004,505	937,622
FNMA POOL BF0189	3% 01 Jun 2057	768,766	685,510
FNMA POOL BK4772	4% 01 Aug 2048	964,971	920,540
FNMA POOL BM4480	1% 01 May 2043	516,784	484,016
FNMA POOL BM4482	1% 01 Jan 2043	331,429	319,315
FNMA POOL BM4699	1% 01 Jan 2046	169,434	163,412
FNMA POOL BM4748	1% 01 Mar 2046	545,217	510,630
FNMA POOL BM4798	1% 01 Jul 2041	827,196	844,670
FNMA POOL BM4803	1% 01 Jan 2045	581,843	527,524
FNMA POOL BM4806	1% 01 Dec 2047	321,398	288,800
FNMA POOL BM4819	1% 01 Dec 2044	294,749	276,891
FNMA POOL BM4912	1% 01 Jul 2039	98,517	103,074
FNMA POOL BN5890	4% 01 Feb 2049	166,426	158,764
FNMA POOL BU1417	3% 01 Jan 2052	776,509	683,804
FNMA POOL CA5424	3% 01 Mar 2050	425,922	378,846
FNMA POOL CA9301	3% 01 Feb 2051	365,059	324,074
FNMA POOL FM3747	1% 01 Aug 2050	467,867	400,317
FNMA POOL FM7685	1% 01 Jun 2051	557,710	492,511
FNMA POOL FS0674	1% 01 Feb 2052	525,926	462,375
FNMA POOL FS0931	1% 01 Mar 2052	889,138	781,682

FNMA POOL FS1098	1% 01 Mar 2052	1,117,149	982,137
FNMA POOL FS2058	1% 01 Jun 2052	2,059,226	1,932,708
FNMA POOL FS2521	1% 01 Aug 2052	2,114,249	2,043,924
FNMA POOL MA4334	2.5% 01 May 2041	1,748,279	1,522,645
FNMA POOL MA4587	2.5% 01 Apr 2042	2,759,560	2,402,546
FNMA POOL MA4626	4% 01 Jun 2052	8,275,008	7,762,554
FNMA POOL MA4655	4% 01 Jul 2052	4,373,952	4,103,082
FNMA POOL MA4731	3.5% 01 Sep 2052	1,176,911	1,070,248
FNMA POOL MA4806	5% 01 Nov 2052	8,542,895	8,424,386
FNMA TBA 30 YR 2.5	2.5% 13 Dec 2052	(800,000)	(677,529)
FNMA TBA 30 YR 4	4% 13 Dec 2052	800,000	750,413
FORD CREDIT FLOORPLAN MASTER O	4.06% 15 Nov 2030	475,000	447,521
FORD CREDIT FLOORPLAN MASTER O	1% 15 Sep 2025	140,000	139,406
FORD CREDIT FLOORPLAN MASTER O	1.06% 15 Sep 2027	795,000	713,925
FREDDIE MAC	1.25% 25 Mar 2049	1,606,456	1,310,372
FREDDIE MAC	1% 25 Aug 2050	776,397	583,234
FREDDIE MAC	3.5% 15 Nov 2048	—	0
FREDDIE MAC	3.5% 15 Sep 2048	—	0
FREDDIE MAC	3% 25 Apr 2049	416,354	373,825
FREDDIE MAC	2% 25 Sep 2047	1,809,226	1,552,934
FREDDIE MAC	1.5% 25 Jun 2050	350,073	264,402
FREDDIE MAC	2% 25 Nov 2044	620,443	538,289
GENERAL MOTORS CO	5.4% 15 Oct 2029	610,000	584,679
GENERAL MOTORS FINL CO	2.35% 08 Jan 2031	2,536,000	1,922,922
GLP CAPITAL LP / FIN II	4% 15 Jan 2030	645,000	566,007
GLS AUTO RECEIVABLES TRUST	1.94% 15 Oct 2027	890,000	830,576
GLS AUTO RECEIVABLES TRUST	3.19% 16 Feb 2027	1,100,000	1,045,877
GOLDMAN SACHS GROUP INC	1% 15 May 2026	1,290,000	1,278,042
GOLDMAN SACHS GROUP INC	1% 27 Jan 2032	760,000	581,354
GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	700,000	613,004
GOLDMAN SACHS GROUP INC	1% 21 Oct 2027	760,000	664,255
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2050	561,675	461,482
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2050	586,287	450,628
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2051	950,111	710,278
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2051	2,771,651	2,340,533
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2051	1,985,007	1,672,238
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2051	1,352,497	1,206,508
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jan 2052	3,305,000	2,911,476
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Feb 2052	3,310,000	2,919,295
GOVERNMENT NATIONAL MORTGAGE A	4% 20 Oct 2049	1,175,383	1,109,194
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Jul 2051	835,651	737,945
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2051	447,838	400,448
GOVERNMENT STIF 3	GOVERNMENT STIF 3	10,008,243	10,008,243
GS MORTGAGE SECURITIES TRUST	2.85% 10 Oct 2049	1,322,000	1,205,731
GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	610,000	597,013
HASBRO INC	3.5% 15 Sep 2027	680,000	632,189
HERTZ VEHICLE FINANCING LLC	1.68% 27 Dec 2027	1,945,000	1,688,458

HOME PARTNERS OF AMERICA TRUST	1.901% 17 Dec 2026	1,673,720	1,434,730
HOST HOTELS + RESORTS LP	3.375% 15 Dec 2029	475,000	399,114
HOST HOTELS + RESORTS LP	3.5% 15 Sep 2030	375,000	310,470
HOWMET AEROSPACE INC	3% 15 Jan 2029	1,045,000	883,328
HSBC HOLDINGS PLC	1% 22 May 2030	640,000	560,448
HSBC HOLDINGS PLC	1% 24 May 2025	1,135,000	1,050,159
HUDSON YARDS	3.228% 10 Jul 2039	280,000	240,915
HUNTINGTON BANCSHARES	1% 04 Aug 2028	1,095,000	1,041,969
HUNTSMAN INTERNATIONAL L	4.5% 01 May 2029	758,000	683,223
INTL FLAVOR + FRAGRANCES	1.832% 15 Oct 2027	1,260,000	1,057,064
INVITATION HOMES OP	2.3% 15 Nov 2028	1,940,000	1,607,853
JACKSON NATL LIFE GLOBAL	1.75% 12 Jan 2025	1,280,000	1,187,379
JP MORGAN CHASE COMMERCIAL MOR	1.973% 05 Jan 2040	1,910,000	1,523,008
JP MORGAN CHASE COMMERCIAL MOR	2.287% 05 Mar 2042	1,135,000	926,336
JP MORGAN MORTGAGE TRUST	1% 25 May 2052	403,037	317,768
JPMBB COMMERCIAL MORTGAGE SECU	2.912% 15 Oct 2048	894,265	848,614
* JPMORGAN CHASE + CO	1% 01 Feb 2028	1,560,000	1,461,533
* JPMORGAN CHASE + CO	1% 01 Jun 2024	1,425,000	1,401,559
KEY BANK NA	4.15% 08 Aug 2025	685,000	670,293
KINDER MORGAN INC	2% 15 Feb 2031	880,000	684,279
LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	1,265,000	1,256,246
LLOYDS BANKING GROUP PLC	1% 18 Mar 2026	425,000	404,107
LLOYDS BANKING GROUP PLC	1% 11 Aug 2026	945,000	922,821
LOWE S COS INC	1.7% 15 Sep 2028	1,220,000	1,025,849
MACQUARIE GROUP LTD	1% 12 Jan 2027	2,255,000	1,961,557
MANHATTAN WEST	2.13% 10 Sep 2039	1,415,000	1,209,585
MARATHON PETROLEUM CORP	4.7% 01 May 2025	875,000	862,750
MARRIOTT INTERNATIONAL	3.125% 15 Jun 2026	940,000	879,652
* MASSMUTUAL GLOBAL FUNDIN	2.35% 14 Jan 2027	1,130,000	1,026,266
MERCEDES BENZ AUTO RECEIVABLES	5.21% 16 Aug 2027	455,000	458,265
MERCEDES BENZ AUTO RECEIVABLES	0.73% 15 Dec 2027	1,500,000	1,359,686
MILEAGE PLUS HLDINGS LLC	6.5% 20 Jun 2027	931,560	926,595
MITSUBISHI UFJ FIN GRP	1% 20 Jul 2027	2,175,000	1,891,141
MIZUHO FINANCIAL GROUP	1% 13 Sep 2028	915,000	915,558
MORGAN STANLEY	1% 20 Oct 2032	450,000	352,899
MORGAN STANLEY	1% 17 Apr 2025	1,074,000	1,048,364
MORGAN STANLEY	3.125% 27 Jul 2026	2,425,000	2,265,532
MORGAN STANLEY BAML TRUST	3.451% 15 Jul 2050	607,960	578,804
MORGAN STANLEY BAML TRUST	3.544% 15 Jan 2049	1,315,000	1,237,455
MORGAN STANLEY CAPITAL I TRUST	3.809% 15 Dec 2048	985,000	936,663
MPLX LP	4.125% 01 Mar 2027	1,215,000	1,150,265
MPLX LP	4.25% 01 Dec 2027	390,000	368,983
MPLX LP	1.75% 01 Mar 2026	1,240,000	1,108,138
NATIONWIDE BLDG SOCIETY	1% 16 Feb 2028	1,635,000	1,531,930
NATWEST GROUP PLC	1% 30 Sep 2028	1,100,000	1,086,569
NATWEST GROUP PLC	1% 22 May 2024	2,295,000	2,260,277
NAVIENT STUDENT LOAN TRUST	1.69% 15 May 2069	529,787	471,466



NAVIENT STUDENT LOAN TRUST	0.84% 15 May 2069	281,752	243,381
NEW ECONOMY ASSETS PHASE 1 ISS	1.91% 20 Oct 2061	835,000	712,071
NEXTERA ENERGY CAPITAL	2.94% 21 Mar 2024	925,000	900,867
NEXTERA ENERGY CAPITAL	4.625% 15 Jul 2027	1,060,000	1,045,838
NOMURA HOLDINGS INC	2.172% 14 Jul 2028	1,715,000	1,416,573
NORDSTROM INC	4.25% 01 Aug 2031	685,000	494,138
NSTAR ELECTRIC CO	3.2% 15 May 2027	895,000	842,347
OFFICE PPTY INCOME TRST	2.65% 15 Jun 2026	1,090,000	847,682
ONE BRYANT PARK TRUST	2.516% 15 Sep 2054	2,255,000	1,845,485
PACIFIC GAS + ELECTRIC	3.25% 16 Feb 2024	1,865,000	1,816,808
PACIFICORP	2.7% 15 Sep 2030	1,655,000	1,424,459
PFS FINANCING CORP.	4.27% 15 Aug 2027	885,000	863,042
PNC FINANCIAL SERVICES	2.55% 22 Jan 2030	520,000	443,243
PROGRESS RESIDENTIAL TRUST	1.558% 17 May 2038	1,595,000	1,389,061
PUBLIC SERVICE ENTERPRIS	0.841% 08 Nov 2023	1,190,000	1,146,125
PUBLIC SERVICE OKLAHOMA	2.2% 15 Aug 2031	985,000	784,878
REALTY INCOME CORP	2.2% 15 Jun 2028	795,000	682,802
REALTY INCOME CORP	3.1% 15 Dec 2029	1,030,000	899,870
RELIANCE STAND LIFE II	2.5% 30 Oct 2024	1,730,000	1,634,850
ROYAL BANK OF CANADA	1% 21 Jan 2027	1,780,000	1,719,925
ROYAL BANK OF CANADA	3.375% 14 Apr 2025	670,000	649,042
SAN DIEGO G + E	2.5% 15 May 2026	2,310,000	2,142,918
SANTANDER DRIVE AUTO RECEIVABL	3.44% 15 Sep 2027	1,365,000	1,316,628
SANTANDER DRIVE AUTO RECEIVABL	4.43% 15 Mar 2027	1,095,000	1,066,669
SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	1,195,000	1,023,099
SILGAN HOLDINGS INC	1.4% 01 Apr 2026	1,280,000	1,130,688
SLG OFFICE TRUST	2.585% 15 Jul 2041	570,000	454,867
SMITHFIELD FOODS INC	5.2% 01 Apr 2029	830,000	758,695
SOCIETE GENERALE	1% 21 Jan 2033	1,295,000	1,020,732
SOUTHERN CAL EDISON	5.95% 01 Nov 2032	760,000	807,014
SOUTHERN CO GAS CAPITAL	5.15% 15 Sep 2032	1,035,000	1,019,558
SUMITOMO MITSUI FINL GRP	1.902% 17 Sep 2028	1,560,000	1,291,836
SUMITOMO MITSUI FINL GRP	1% 14 Jan 2027	580,000	566,956
SYNCHRONY CARD ISSUANCE TRUST	3.37% 15 Apr 2028	1,320,000	1,271,466
SYNCHRONY CARD ISSUANCE TRUST	3.86% 15 Jul 2028	1,145,000	1,117,024
SYSCO CORPORATION	3.75% 01 Oct 2025	560,000	542,192
T MOBILE USA INC	3.75% 15 Apr 2027	1,610,000	1,519,550
TRUIST BANK	1% 17 Sep 2029	1,020,000	953,282
UBS GROUP AG	1% 12 May 2028	670,000	642,751
UNITED AIR 2020 1 A PTT	5.875% 15 Apr 2029	857,566	844,617
US 10YR NOTE (CBT)MAR23	XCBT 20230322	16,800,000	(85,312)
US 5YR NOTE (CBT) MAR23	XCBT 20230331	13,500,000	(354)
US DOLLAR		677,978	677,978
US TREASURY N/B	4.25% 15 Oct 2025	15,705,000	15,708,681
US TREASURY N/B	4.375% 31 Oct 2024	1,700,000	1,695,816
US TREASURY N/B	4% 31 Oct 2029	29,620,000	29,712,563
US TREASURY N/B	4.125% 31 Oct 2027	15,210,000	15,293,180

US TREASURY N/B	4.125% 15 Nov 2032	53,705,000	54,997,277
VERIZON COMMUNICATIONS	2.55% 21 Mar 2031	2,310,000	1,905,519
VERIZON MASTER TRUST	0.5% 20 May 2027	1,125,000	1,055,820
VERIZON MASTER TRUST	1% 22 Jan 2029	1,195,000	1,157,534
VERIZON MASTER TRUST	5.23% 22 Nov 2027	290,000	291,536
VIRGINIA ELEC + POWER CO	3.75% 15 May 2027	1,010,000	966,903
VOLKSWAGEN GROUP AMERICA	1.25% 24 Nov 2025	630,000	562,590
* VOYA FINANCIAL INC	3.65% 15 Jun 2026	1,135,000	1,078,148
WASTE CONNECTIONS INC	4.25% 01 Dec 2028	835,000	798,819
WEC ENERGY GROUP INC	2.2% 15 Dec 2028	1,130,000	958,884
WELLS FARGO + COMPANY	1% 24 Mar 2028	1,070,000	993,570
WELLS FARGO + COMPANY	1% 25 Jul 2028	1,130,000	1,103,660
WELLS FARGO COMMERCIAL MORTGAG	1% 17 Aug 2036	1,005,000	895,689
WESTERN MIDSTREAM OPERAT	4.5% 01 Mar 2028	610,000	558,089
WESTERN MIDSTREAM OPERAT	4.3% 01 Feb 2030	615,000	538,273
WF RBS COMMERCIAL MORTGAGE TRU	3.891% 15 Aug 2047	1,190,000	1,140,152
WILLIS NORTH AMERICA INC	2.95% 15 Sep 2029	855,000	720,466

**Sub-Total: Fund 5744 9 of  
15**

**Total \$ 424,237,450**

(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		
	ADVENT HEALTH SYSTEM	2.952% 01 Mar 2029	1,100,000	\$	939,246
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	900,000		868,527
	AMERICAN EXPRESS CO	2.25% 04 Mar 2025	2,300,000		2,173,960
	AMERICAN EXPRESS CO	1% 03 May 2024	1,300,000		1,294,579
	AMERICAN EXPRESS CREDIT ACCOUN	4.95% 15 Oct 2027	2,400,000		2,419,983
	AMERICAN MONEY MANAGEMENT CORP	1% 10 Nov 2030	800,000		786,640
	ARBOR REALTY COLLATERALIZED LO	1% 15 Nov 2036	1,500,000		1,441,362
	AREIT CRE TRUST	1% 17 Jun 2039	3,400,000		3,350,142
	AREIT CRE TRUST	1% 17 Nov 2038	2,425,304		2,318,411
	AREIT CRE TRUST	1% 16 Jan 2037	950,686		913,698
	BANK	2.808% 17 Oct 2052	2,100,000		1,894,550
	BANK OF AMERICA CORP	1% 24 Oct 2031	7,100,000		5,429,867
	BANK OF AMERICA CORP	1% 22 Jul 2027	3,800,000		3,334,576
	BANK OF AMERICA CORP	1% 22 Jul 2026	3,500,000		3,463,320
	BARCLAYS CAPITAL REPO	4.27% 04 Jan 2023	69,100,000		69,100,000
	BARCLAYS PLC	1% 16 May 2029	2,100,000		1,983,639
	BARCLAYS PLC	1% 07 May 2026	1,300,000		1,207,674
	BAY AREA CA TOLL AUTH TOLL BRI	2.574% 01 Apr 2031	2,300,000		2,009,262
	BENEFIT STREET PARTNERS CLO LT	1% 15 Jul 2032	1,600,000		1,560,480
	BIG COMMERCIAL MORTGAGE TRUST	1% 15 Feb 2039	1,000,000		956,373
	BNP PARIBAS	1% 30 Sep 2028	2,500,000		2,088,625
	BPCE SA	4% 15 Apr 2024	2,400,000		2,359,992
	BPCRE HOLDER LLC	1% 16 Jan 2037	500,000		490,555
	BRAZILIAN REAL	FOREIGN CURRENCY	—		0
	BWU012TO9 IRS USD P F 1.00000	1% 16 Dec 2030	(7,400,000)		(5,969,594)
	BWU012TO9 IRS USD R V 03MLIBOR	1% 16 Dec 2030	7,400,000		7,400,000
	CALIFORNIA ST UNIV REVENUE	1.74% 01 Nov 2030	1,700,000		1,331,501
	CANTOR COMMERCIAL REAL ESTATE	2.816% 15 Nov 2052	2,200,000		1,985,184
	CAPITAL ONE MULTI ASSET EXECUT	4.95% 15 Oct 2027	2,500,000		2,518,840
	CARMAX AUTO OWNER TRUST	5.34% 16 Aug 2027	2,500,000		2,522,860
	CATAMARAN CLO LTD	1% 22 Apr 2030	2,188,772		2,155,503
	CATHEDRAL LAKE LTD	1.929% 20 Oct 2030	3,000,000		2,796,300
	CCCSNTUS5 FWBC USD	FORWARDS CS CASH COLLATERAL	(280,000)		(280,000)
	CCPC CCWFSZUS2 WELLS FARGO	CCPC CCWFSZUS2 WELLS FARGO	4,487,000		4,487,000
	CCWFSCUS3 WELLS FARGO CCPC COC	CCWFSCUS3 WELLS FARGO CCPC COC	307,000		307,000
	CCWFSXUS7 BMO HARRIS MGCC COC	CCWFSXUS7 BMO HARRIS MGCC COC	1,191,000		1,191,000
	CENTRL TX REGL MOBILITY AUTH R	1.445% 01 Jan 2025	600,000		562,944
	CENTRL TX REGL MOBILITY AUTH R	1.837% 01 Jan 2027	1,250,000		1,114,671
	CITIGROUP COMMERCIAL MORTGAGE	2.984% 10 Apr 2048	793,889		774,419
	CITIGROUP COMMERCIAL MORTGAGE	3.268% 15 Sep 2050	2,323,495		2,210,463
	CITIGROUP COMMERCIAL MORTGAGE	3.962% 10 Mar 2051	1,800,000		1,727,575
	CITIGROUP INC	1% 08 Apr 2026	1,300,000		1,230,151

CITIGROUP INC	1% 17 Mar 2026	4,000,000	3,804,640
CLNC 2019 FL1, LTD	1% 20 Aug 2035	1,190,970	1,156,626
COMM MORTGAGE TRUST	3.644% 10 Dec 2047	2,000,000	1,924,610
COMM MORTGAGE TRUST	3.257% 10 May 2048	680,228	662,191
COMM MORTGAGE TRUST	3.421% 10 Jul 2048	191,730	186,863
COMM MORTGAGE TRUST	3.142% 10 Feb 2048	322,419	317,273
COMM MORTGAGE TRUST	2.873% 15 Aug 2057	2,200,000	1,987,507
COMM MORTGAGE TRUST	3.04% 10 Feb 2048	641,199	624,446
CREDIT SUISSE GROUP AG	1% 14 May 2032	3,000,000	2,087,880
CSAIL COMMERCIAL MORTGAGE TRUS	3.616% 15 Nov 2048	1,610,778	1,562,538
DALLAS TX AREA RAPID TRANSIT S	1.347% 01 Dec 2027	1,500,000	1,273,451
DANISH KRONE	FOREIGN CURRENCY	3,268	469
DEEPHAVEN RESIDENTIAL MORTGAGE	1% 25 Mar 2067	1,366,175	1,299,300
DEUTSCHE BANK NY	1% 26 Nov 2025	2,800,000	2,678,284
DLLST LLC	3.69% 20 Sep 2028	2,500,000	2,416,348
ECMC GROUP STUDENT LOAN TRUST	1% 25 Jul 2069	2,079,159	1,997,932
ELLINGTON FINANCIAL MORTGAGE T	1% 25 Sep 2067	2,000,000	1,968,891
ENEL FINANCE INTL NV	6.8% 14 Oct 2025	2,300,000	2,370,702
FANNIE MAE	0.75% 25 Nov 2050	1,281,130	920,065
FANNIE MAE	5.5% 25 Aug 2035	514,763	524,758
FANNIEMAE ACES	2.944% 25 Jul 2039	278,892	270,974
FED HM LN PC POOL A43389	5.5% 01 Feb 2036	3,590	3,698
FED HM LN PC POOL G01818	5% 01 May 2035	37,354	37,644
FED HM LN PC POOL G01838	5% 01 Jul 2035	50,288	50,606
FED HM LN PC POOL G02123	5.5% 01 Mar 2036	1,888	1,937
FED HM LN PC POOL G02254	5.5% 01 Mar 2036	1,275	1,308
FED HM LN PC POOL G04092	5.5% 01 Mar 2038	3,362	3,465
FED HM LN PC POOL G05267	5.5% 01 Dec 2038	21,074	21,724
FED HM LN PC POOL G06193	5.5% 01 May 2040	18,974	19,559
FED HM LN PC POOL G06872	5.5% 01 Sep 2039	41,394	42,665
FED HM LN PC POOL G07021	5% 01 Sep 2039	100,861	102,118
FED HM LN PC POOL G08105	5.5% 01 Jan 2036	627	643
FED HM LN PC POOL G08693	3.5% 01 Mar 2046	751,182	697,140
FED HM LN PC POOL G08716	3.5% 01 Aug 2046	392,997	364,188
FED HM LN PC POOL G08841	3.5% 01 Oct 2048	163,071	150,993
FED HM LN PC POOL G08842	4% 01 Oct 2048	853,215	814,724
FED HM LN PC POOL Q17641	3% 01 Apr 2043	257,212	233,869
FED HM LN PC POOL Q20537	3% 01 Jul 2043	249,252	226,208
FED HM LN PC POOL ZT1872	3.5% 01 Apr 2034	132,579	127,846
FEDERAL HOME LOAN BANK	1% 27 Jul 2026	3,200,000	2,835,072
FEDERAL HOME LOAN BANK	1.05% 13 Aug 2026	3,000,000	2,650,200
FEDERAL HOME LOAN BANK	1% 06 Jan 2023	7,800,000	7,799,922
FEDERAL HOME LOAN BANK	1% 10 Jan 2023	7,900,000	7,899,763
FEDERAL HOME LOAN BANK	4.5% 03 Oct 2024	10,900,000	10,905,123
FLORIDA POWER + LIGHT CO	2.45% 03 Feb 2032	1,200,000	1,006,620
FNMA POOL 254634	5.5% 01 Feb 2023	168	168

FNMA POOL 256101	5.5% 01 Feb 2036	8,903	9,126
FNMA POOL 257371	5% 01 Sep 2028	41,695	41,464
FNMA POOL 691210	6% 01 Jan 2037	4,912	5,142
FNMA POOL 735734	1% 01 Jul 2025	3,730	3,710
FNMA POOL 793029	1% 01 Jul 2034	213,539	216,491
FNMA POOL 804558	5.5% 01 Dec 2034	125,596	128,250
FNMA POOL 829329	5.5% 01 Sep 2035	887	909
FNMA POOL 831368	6% 01 Apr 2036	12,630	13,223
FNMA POOL 850752	5.5% 01 Dec 2035	80,911	82,934
FNMA POOL 852336	5.5% 01 Feb 2036	1,263	1,299
FNMA POOL 869944	5.5% 01 Apr 2036	495	509
FNMA POOL 878104	5.5% 01 Apr 2036	462	475
FNMA POOL 878528	5.5% 01 Feb 2036	8,985	9,244
FNMA POOL 881398	5.5% 01 May 2036	8,516	8,761
FNMA POOL 888637	1% 01 Sep 2037	254,118	266,400
FNMA POOL 889334	1% 01 Feb 2038	22,820	23,923
FNMA POOL 890365	1% 01 Jul 2041	167,145	172,078
FNMA POOL 891386	5.5% 01 Oct 2035	79,362	81,346
FNMA POOL 891580	6% 01 Jul 2036	178	187
FNMA POOL 928031	6% 01 Jan 2037	13,998	14,655
FNMA POOL 938016	5.5% 01 Jul 2037	98,201	101,099
FNMA POOL 938224	6% 01 Jul 2037	2,672	2,801
FNMA POOL 940765	5.5% 01 Jun 2037	218,160	224,599
FNMA POOL 961440	5.5% 01 Feb 2038	8,721	8,978
FNMA POOL 961655	5% 01 Feb 2038	2,375	2,402
FNMA POOL 962958	5.5% 01 May 2038	7,517	7,741
FNMA POOL 995018	1% 01 Jun 2038	172,718	177,816
FNMA POOL 995738	1% 01 Dec 2038	55,042	56,667
FNMA POOL 995759	1% 01 Nov 2038	41,428	42,661
FNMA POOL 995838	1% 01 May 2039	13,601	14,003
FNMA POOL AB0534	5.5% 01 Nov 2038	331,210	339,491
FNMA POOL AB8613	3% 01 Mar 2043	94,593	85,762
FNMA POOL AB9187	3% 01 Apr 2043	132,043	119,716
FNMA POOL AD7406	5% 01 Jul 2040	315	319
FNMA POOL AD8950	5% 01 Jul 2040	4,732	4,790
FNMA POOL AE8287	4% 01 Nov 2040	103,129	99,768
FNMA POOL AE8349	6% 01 Aug 2037	3,323	3,474
FNMA POOL AH1747	4% 01 Dec 2040	55,671	53,857
FNMA POOL AL1606	1% 01 Apr 2042	1,868	1,888
FNMA POOL AL3040	1% 01 Jan 2043	573,224	552,272
FNMA POOL AL3072	1% 01 Feb 2043	45,050	41,100
FNMA POOL AL3223	1% 01 Sep 2041	261,222	268,995
FNMA POOL AL5616	1% 01 Sep 2041	861,197	886,614
FNMA POOL AL7090	1% 01 Oct 2037	295,981	299,822
FNMA POOL AO4597	4% 01 Jun 2042	66,260	63,838
FNMA POOL AR7106	3% 01 May 2043	15,507	14,059

FNMA POOL AR7414	3% 01 Jul 2043	207,710	188,318
FNMA POOL AS0837	5% 01 Oct 2043	180,697	182,977
FNMA POOL AS6007	3.5% 01 Oct 2045	1,347,233	1,249,091
FNMA POOL AT0682	3% 01 Apr 2043	42,195	38,256
FNMA POOL AT1572	3% 01 May 2043	174,523	158,230
FNMA POOL AT3526	3% 01 May 2043	23,604	21,401
FNMA POOL AT4506	3% 01 May 2043	11,114	10,076
FNMA POOL AT4827	3% 01 Jul 2043	11,406	10,341
FNMA POOL AT5895	3% 01 Jun 2043	165,080	149,668
FNMA POOL AT5898	3% 01 Jun 2043	20,743	18,806
FNMA POOL AT8026	3% 01 Jul 2043	109,541	99,315
FNMA POOL AT8489	3% 01 Aug 2043	7,150	6,482
FNMA POOL AT8912	3% 01 Jul 2043	4,849	4,397
FNMA POOL AU5341	3% 01 Jun 2043	8,294	7,519
FNMA POOL BK4778	3.5% 01 Aug 2048	29,650	27,426
FNMA POOL BK8819	4% 01 Aug 2048	572,880	546,502
FNMA POOL BN6656	3.5% 01 May 2034	2,757,618	2,659,086
FNMA POOL MA2705	3% 01 Aug 2046	642,039	576,919
FNMA TBA 30 YR 4.5	4.5% 13 Feb 2053	23,200,000	22,354,128
FREDDIE MAC	1% 15 May 2041	1,804,252	1,645,587
FREDDIE MAC	1% 15 Aug 2040	303,100	294,267
FREDDIE MAC	1% 15 Oct 2040	250,655	243,762
FREDDIE MAC	1% 15 Aug 2044	1,386,495	1,114,848
FREDDIE MAC	1.25% 15 Dec 2044	2,667,473	2,202,979
FREDDIE MAC	1% 15 Aug 2044	1,395,547	1,182,126
FREDDIE MAC	1% 25 Feb 2042	3,318,046	2,886,325
FREDDIE MAC	5% 15 Aug 2023	48,456	48,358
GCAT	1% 25 Aug 2066	696,786	613,293
GCT COMMERCIAL MORTGAGE TRUST	1% 15 Feb 2038	1,550,000	1,441,433
GNMA II POOL 004113	5% 20 Apr 2038	63,396	64,569
GNMA II POOL 004314	5% 20 Dec 2038	61,772	62,915
GNMA II POOL 005116	5% 20 Jul 2041	17,773	18,113
GNMA II POOL 080594	1% 20 Apr 2032	50,083	49,245
GNMA POOL 678858	5% 15 Mar 2038	7	7
GNMA POOL 726316	5% 15 Sep 2039	362,964	370,752
GNMA POOL 736500	5% 15 Apr 2040	3,869	3,953
GNMA POOL 737183	5% 15 Apr 2040	143,406	146,470
GNMA POOL 738317	5% 15 May 2041	1,473	1,492
GNMA POOL 782386	5% 15 Aug 2038	113,189	115,626
GNMA POOL 782428	5% 15 Oct 2038	443	452
GNMA POOL AC1428	2.69% 15 Jun 2033	3,226,582	3,226,582
GNMA POOL AL5247	3.5% 15 Jan 2045	46,421	43,411
GNMA POOL AL5414	3.5% 15 Feb 2045	59,091	55,076
GOLDEN ST TOBACCO SECURITIZATI	1.958% 01 Jun 2025	2,000,000	1,851,400
GOLDMAN SACHS GROUP INC	1% 09 Mar 2027	5,000,000	4,378,600
GOVERNMENT NATIONAL MORTGAGE A	1.5% 20 Oct 2045	1,122,654	908,160

GOVERNMENT STIF 3	GOVERNMENT STIF 3	619,624	619,624
GPMT LTD.	1% 15 Dec 2036	800,000	761,809
GREYSTONE COMMERCIAL REAL ESTA	1% 15 Sep 2037	1,393,944	1,360,781
GS MORTGAGE SECURITIES TRUST	3.307% 10 May 2052	1,550,000	1,385,144
HAWAII HOTEL TRUST 2019 MAUI	1% 15 May 2038	1,200,000	1,165,620
HAWAII ST	0.802% 01 Oct 2024	1,900,000	1,775,508
HOME DEPOT INC	2.7% 15 Apr 2025	2,300,000	2,203,791
HSBC HOLDINGS PLC	1% 04 Jun 2026	4,200,000	3,828,132
HSBC HOLDINGS PLC	1% 22 Nov 2032	900,000	691,452
HSBC HOLDINGS PLC	1% 11 Aug 2028	2,500,000	2,411,650
IDAHO ENERGY RESOURCES AUTH TR	2.447% 01 Sep 2024	2,500,000	2,412,110
ING GROEP NV	1% 01 Apr 2027	2,500,000	2,406,700
JAPANESE YEN	FOREIGN CURRENCY	32,520	246
JP MORGAN CHASE COMMERCIAL MOR	1% 15 Dec 2036	1,500,000	1,381,820
JP MORGAN SEC INC	TBA CASH COLLATERAL	320,000	320,000
JPMBB COMMERCIAL MORTGAGE SECU	3.042% 15 Oct 2048	597,215	579,722
JPMDB COMMERCIAL MORTGAGE SECU	2.994% 15 Dec 2049	1,742,497	1,656,986
* JPMORGAN CHASE + CO	1% 04 Feb 2032	8,300,000	6,372,906
* JPMORGAN CHASE + CO	1% 22 Apr 2027	1,900,000	1,674,888
LADDER CAPITAL COMMERCIAL MORT	1% 13 Dec 2038	800,000	780,900
LCM LTD PARTNERSHIP	1% 20 Mar 2030	729,597	717,924
LLOYDS BANKING GROUP PLC	1% 07 Nov 2028	1,800,000	1,621,746
LLOYDS BANKING GROUP PLC	4.55% 16 Aug 2028	2,000,000	1,872,620
LOANCORE 2021 CRE5 ISSUER, LTD	1% 15 Jul 2036	1,000,000	962,439
LOANCORE 2021 CRE6 ISSUER, LTD	1% 15 Nov 2038	2,300,000	2,197,369
LOS ANGELES CNTY CA REDEV REFU	2% 01 Sep 2023	1,800,000	1,758,487
LOUISIANA ST LOCAL GOVT ENVRNM	4.145% 01 Feb 2033	700,000	662,186
LUXE COMMERCIAL MORTGAGE TRUST	1% 15 Oct 2038	173,050	165,481
MADISON AVENUE TRUST	1% 15 Aug 2034	1,000,000	938,131
MEXICAN PESO (NEW)	FOREIGN CURRENCY	1,015,250	52,098
MF1 MULTIFAMILY HOUSING MORTGA	1% 15 Jul 2036	1,788,451	1,732,013
MF1 MULTIFAMILY HOUSING MORTGA	1% 17 Sep 2037	1,700,000	1,689,766
MF1 MULTIFAMILY HOUSING MORTGA	1% 15 Nov 2035	724,126	712,004
MFRA TRUST	1% 26 Jan 2065	697,028	613,546
MIAMI DADE CNTY FL AVIATION RE	3.285% 01 Oct 2023	2,000,000	1,974,532
MIAMI DADE CNTY FL SPL OBLIG	1.471% 01 Oct 2026	1,550,000	1,352,127
MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	2,000,000	1,874,360
MIZUHO FINANCIAL GROUP	1% 22 May 2032	2,600,000	1,984,424
MORGAN STANLEY	1% 24 Apr 2024	2,100,000	2,087,757
MORGAN STANLEY	1% 21 Jul 2032	4,000,000	3,075,120
MORGAN STANLEY BAML TRUST	3.04% 15 Apr 2048	790,991	767,416
MORGAN STANLEY BAML TRUST	3.326% 15 Dec 2047	2,484,463	2,431,646
MORGAN STANLEY BAML TRUST	3.069% 15 Feb 2048	505,037	492,311
MORGAN STANLEY CAPITAL I TRUST	3.54% 15 Dec 2048	1,912,746	1,822,175
MORGAN STANLEY CAPITAL I TRUST	4.12% 15 Jul 2051	2,000,000	1,921,685
MOUNTAIN VIEW CLO	1% 16 Oct 2029	934,182	920,262
NASSAU LTD	1% 15 Oct 2029	1,222,626	1,208,810
NATWEST GROUP PLC	1% 18 May 2029	2,000,000	1,889,100

NATWEST GROUP PLC	1% 25 Jun 2024	2,100,000	2,100,966
NELNET STUDENT LOAN TRUST	1% 24 Dec 2035	1,201,379	1,161,240
NEW RESIDENTIAL MORTGAGE LOAN	1% 25 Nov 2059	1,349,092	1,229,399
NEW YORK NY	3.25% 01 Mar 2024	2,600,000	2,550,129
NEW YORK ST URBAN DEV CORP REV	1.346% 15 Mar 2026	3,500,000	3,163,626
NISSAN MOTOR CO	4.81% 17 Sep 2030	600,000	510,954
ONE NEW YORK PLAZA TRUST 2020	1% 15 Jan 2036	940,000	893,104
OZLM LTD	1% 20 Jul 2032	900,000	876,420
PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	600,000	592,128
PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	400,000	391,792
PACIFIC GAS + ELECTRIC	3.5% 15 Jun 2025	400,000	378,340
PACIFIC GAS + ELECTRIC	3% 15 Jun 2028	1,000,000	868,310
PARIBAS REPO	4.1% 03 Jan 2023	11,600,000	11,600,000
PAWNEE EQUIPMENT RECEIVABLES	4.84% 15 Feb 2028	700,000	692,310
PENNSYLVANIA ST	1.625% 01 Aug 2028	2,800,000	2,353,786
PFP III	1% 09 Aug 2037	250,359	240,398
PORT OF OAKLAND CA	1.081% 01 May 2024	1,855,000	1,754,683
RAD CLO LTD	1% 24 Jul 2032	2,500,000	2,445,000
READYCAP COMMERCIAL MORTGAGE T	1% 25 Nov 2036	1,375,493	1,323,659
READYCAP COMMERCIAL MORTGAGE T	1% 25 Oct 2039	2,396,593	2,383,385
REPO BANK AMERICA	4.33% 03 Jan 2023	69,000,000	69,000,000
RESIMAC	1% 10 Jul 2052	1,228,727	1,237,765
SANTANDER UK GROUP HLDGS	1% 15 Nov 2024	1,500,000	1,475,310
SANTANDER UK GROUP HLDGS	1% 21 Aug 2026	1,600,000	1,409,744
SANTANDER UK GROUP HLDGS	1% 14 Jun 2027	1,200,000	1,019,688
SFO COMMERICAL MORTGAGE TRUST	1% 15 May 2038	1,300,000	1,198,552
SLC STUDENT LOAN TRUST	1% 25 Nov 2042	820,046	810,975
SLM STUDENT LOAN TRUST	1% 25 Jan 2027	130,213	129,947
SLM STUDENT LOAN TRUST	1% 25 Oct 2028	712,083	708,998
SLM STUDENT LOAN TRUST	1% 25 Oct 2029	146,834	145,391
SOUND POINT CLO LTD	1% 23 Jan 2029	1,195,415	1,184,298
SOUTHERN CAL EDISON	3.7% 01 Aug 2025	1,800,000	1,745,208
SOUTHERN CAL EDISON	1% 03 Apr 2023	700,000	699,335
SOUTHERN CAL EDISON	0.7% 01 Aug 2023	500,000	486,790
SPIRE MISSOURI INC	1% 02 Dec 2024	2,100,000	2,074,695
SREIT TRUST	1% 15 Oct 2038	1,400,000	1,343,823
STANDARD CHARTERED PLC	1% 18 Feb 2036	1,500,000	1,112,595
STANDARD CHARTERED PLC	1% 30 Mar 2026	1,500,000	1,427,370
STARWOOD COMMERCIAL MORTGAGE T	1% 18 Apr 2038	800,000	772,715
STARWOOD MORTGAGE RESIDENTIAL	1% 25 Nov 2055	629,759	563,761
SUMITOMO MITSUI FINL GRP	2.448% 27 Sep 2024	1,400,000	1,330,994
SUTTER HEALTH	1.321% 15 Aug 2025	1,500,000	1,364,430
SWPC0JYY5 CDS USD P V 03MEVENT	1% 20 Jun 2026	(2,900,000)	(2,900,000)
SWPC0JYY5 CDS USD R F 1.00000	1% 20 Jun 2026	2,900,000	2,920,109
SWPC0K0C7 CDS USD P V 03MEVENT	1% 20 Jun 2026	(1,800,000)	(1,800,000)
SWPC0K0C7 CDS USD R F 1.00000	1% 20 Jun 2026	1,800,000	1,800,644



SWPC0KBE1 CDS USD P V 03MEVENT	1% 20 Dec 2026	(400,000)	(400,000)
SWPC0KBE1 CDS USD R F 1.00000	1% 20 Dec 2026	400,000	401,864
SWPC0KFP2 CDS USD P V 03MEVENT	1% 20 Dec 2026	(500,000)	(500,000)
SWPC0KFP2 CDS USD R F 5.00000	5% 20 Dec 2026	500,000	553,443
SWPC0KJL7 CDS USD P V 03MEVENT	1% 20 Dec 2026	(300,000)	(300,000)
SWPC0KJL7 CDS USD R F 1.00000	1% 20 Dec 2026	300,000	298,759
SWPC0L001 CDS USD P V 03MEVENT	1% 20 Jun 2027	(900,000)	(900,000)
SWPC0L001 CDS USD R F 1.00000	1% 20 Jun 2027	900,000	897,805
SWPC0L8K9 CDS USD P V 03MEVENT	1% 20 Jun 2024	(1,400,000)	(1,400,000)
SWPC0L8K9 CDS USD R F 1.00000	1% 20 Jun 2024	1,400,000	1,402,100
SWPC0LB90 CDS USD P V 03MEVENT	1% 20 Dec 2027	(14,000,000)	(14,000,000)
SWPC0LB90 CDS USD R F 1.00000	1% 20 Dec 2027	14,000,000	14,111,944
SWPCTJ989 CDS USD P V 03MEVENT	1% 20 Dec 2025	(1,700,000)	(1,700,000)
SWPCTJ989 CDS USD R F 1.00000	1% 20 Dec 2025	1,700,000	1,701,768
TOBACCO SETTLEMENT FIN AUTH WV	1.647% 01 Jun 2025	1,760,000	1,614,110
TOWD POINT MORTGAGE TRUST	1% 25 Jun 2057	476,193	451,638
TOWD POINT MORTGAGE TRUST	1% 25 Apr 2060	357,347	314,333
TOWD POINT MORTGAGE TRUST	1% 25 May 2058	1,006,446	996,997
TOWD POINT MORTGAGE TRUST	1% 25 Jan 2060	338,581	310,276
UBS COMMERCIAL MORTGAGE TRUST	3.215% 15 Aug 2050	1,965,327	1,872,164
UBS COMMERCIAL MORTGAGE TRUST	3.586% 15 Dec 2050	2,000,000	1,912,720
UBS COMMERCIAL MORTGAGE TRUST	2.865% 15 Oct 2052	2,200,000	1,990,668
UNIV OF CALIFORNIA CA REVENUES	1.316% 15 May 2027	2,300,000	1,988,221
US 10YR NOTE (CBT)MAR23	XCBT 20230322	24,600,000	(147,984)
US 10YR ULTRA FUT MAR23	XCBT 20230322	(32,200,000)	57,859
US 2YR NOTE (CBT) MAR23	XCBT 20230331	207,800,000	141,268
US DOLLAR		(1,401,446)	(1,401,446)
US TREASURY N/B	0.125% 30 Jun 2023	130,000,000	127,120,703
US TREASURY N/B	0.125% 31 Jul 2023	40,000,000	38,946,875
US TREASURY N/B	0.125% 31 Aug 2023	100,000,000	96,992,188
US TREASURY N/B	4.375% 31 Oct 2024	124,400,000	124,093,859
US TREASURY N/B	4.5% 30 Nov 2024	5,100,000	5,103,387
US ULTRA BOND CBT MAR23	XCBT 20230322	(3,500,000)	(10,664)
UTAH ST	3.539% 01 Jul 2025	1,247,913	1,225,822
VENTURE CDO LTD	1% 28 Aug 2029	2,210,190	2,174,385
VENTURE CDO LTD	1% 20 Jan 2029	2,609,213	2,564,335
VERUS SECURITIZATION TRUST	1% 25 Nov 2066	406,736	333,426
WELLS FARGO + COMPANY	1% 04 Apr 2031	2,400,000	2,255,664
WELLS FARGO COMMERCIAL MORTGAG	2.788% 15 Jul 2048	1,208,733	1,155,662
WELLS FARGO COMMERCIAL MORTGAG	4.212% 15 May 2051	900,000	852,964
WELLS FARGO COMMERCIAL MORTGAG	2.964% 15 Oct 2052	2,400,000	2,185,487
ZOETIS INC	3.25% 01 Feb 2023	2,100,000	2,096,871

**Sub-Total: Fund 5745 10 of 15**

**Total \$ 881,737,178**

(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	\$	535,761,225
	METLIFE BLACKROCK	MUTUAL FUND	3,064,062		339,868,330
	METLIFE JP MORGAN	MUTUAL FUND	3,921,904		439,363,749
Sub-Total: Fund 5747 11 of 15				Total	\$1,314,993,305

(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	343,089	\$	281,278
	321 HENDERSON RECEIVABLES LLC	3.87% 15 Mar 2058	133,532		115,207
	AASET 2021 2 TRUST	3.538% 15 Jan 2047	406,757		291,141
	ADAMS OUTDOOR ADVERTISING	4.81% 15 Nov 2048	329,929		307,275
	AERCAP IRELAND CAP/GLOBA	6.5% 15 Jul 2025	1,120,000		1,137,763
	AERCAP IRELAND CAP/GLOBA	3% 29 Oct 2028	790,000		664,035
	AGL CLO 6 LTD	1% 20 Jul 2034	2,000,000		1,934,800
	AIR LEASE CORP	2.875% 15 Jan 2026	1,375,000		1,274,598
	AIRCASTLE LTD	4.4% 25 Sep 2023	1,370,000		1,355,437
	ALLIANT ENERGY FINANCE	3.6% 01 Mar 2032	1,265,000		1,094,465
	AMEREN CORP	3.65% 15 Feb 2026	295,000		282,291
	AMEREN CORP	1.75% 15 Mar 2028	960,000		815,779
	ANCHORAGE CAPITAL CLO LTD	1% 15 Oct 2034	2,000,000		1,930,400
	ANGEL OAK MORTGAGE TRUST	1% 25 Dec 2066	4,800,057		4,193,093
	ANGEL OAK MORTGAGE TRUST	1% 25 Jan 2067	2,856,345		2,609,492
	ANGLOGOLD HOLDINGS PLC	3.375% 01 Nov 2028	1,040,000		910,894
	ANTARES HOLDINGS	6% 15 Aug 2023	815,000		800,713
	ANTARES HOLDINGS	3.95% 15 Jul 2026	950,000		816,687
	ANTARES HOLDINGS	2.75% 15 Jan 2027	1,235,000		988,803
	APOLLO AVIATION SECURITIZATION	3.351% 16 Jan 2040	346,232		277,343
	ARES CAPITAL CORP	3.875% 15 Jan 2026	1,585,000		1,456,013
	ARES CAPITAL CORP	2.15% 15 Jul 2026	445,000		377,925
	ARROYO MORTGAGE TRUST	3.625% 25 Dec 2056	1,800,000		1,450,203
	ASB BANK LIMITED	1% 17 Jun 2032	400,000		376,088
	ASSTEAD CAPITAL INC	4% 01 May 2028	2,000,000		1,820,580
	ASSOC BANC CORP	4.25% 15 Jan 2025	867,000		843,990
	ATHENE HOLDING LTD	4.125% 12 Jan 2028	800,000		737,800
	ATHENE HOLDING LTD	6.15% 03 Apr 2030	740,000		747,703
	ATHENE HOLDING LTD	3.5% 15 Jan 2031	265,000		219,248
	AVNET INC	3% 15 May 2031	875,000		679,595
	AVOLON HOLDINGS FNDG LTD	2.875% 15 Feb 2025	985,000		909,283
	AVOLON HOLDINGS FNDG LTD	3.25% 15 Feb 2027	85,000		72,926
	AVOLON HOLDINGS FNDG LTD	5.5% 15 Jan 2026	65,000		61,858
	AVOLON HOLDINGS FNDG LTD	4.25% 15 Apr 2026	241,000		218,667
	AXIS SPECIALTY FINANCE	3.9% 15 Jul 2029	965,000		858,232
	BALLYROCK LTD	1% 20 Jul 2034	850,000		825,350
	BANC OF AMERICA MERRILL LYNCH	1% 15 Sep 2034	1,090,000		1,052,441
	BANCO SANTANDER SA	1.849% 25 Mar 2026	1,200,000		1,066,812
	BANK	1% 15 Jan 2063	1,237,000		915,282
	BANK	4.267% 15 Feb 2052	293,750		270,939
	BANK	1% 17 Oct 2052	475,000		358,071
	BANK	1% 15 Sep 2064	1,323,000		1,015,849

BANK	1% 15 May 2050	1,250,000	1,071,682
BANK OF AMERICA CORP	4.183% 25 Nov 2027	1,850,000	1,759,831
BANK OF AMERICA CORP	1% 06 Dec 2025	2,050,000	1,892,581
BANK OF AMERICA CORP	1% 08 Mar 2037	890,000	737,036
BANK OF AMERICA CORP	6.8% 15 Mar 2028	800,000	850,208
BANK OF MONTREAL	1% 10 Jan 2037	2,170,000	1,646,813
BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	850,000	669,610
BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	600,000	446,524
BARCLAYS COMMERCIAL MORTGAGE S	1% 05 Aug 2038	510,000	329,915
BARCLAYS PLC	5.2% 12 May 2026	1,725,000	1,679,339
BAT CAPITAL CORP	3.462% 06 Sep 2029	475,000	408,087
BAT CAPITAL CORP	4.7% 02 Apr 2027	1,505,000	1,447,208
BAYER US FINANCE II LLC	4.375% 15 Dec 2028	985,000	927,998
BENCHMARK MORTGAGE TRUST	1% 15 Feb 2053	1,199,000	850,693
BENCHMARK MORTGAGE TRUST	1% 15 Sep 2043	2,297,000	1,526,474
BENEFIT STREET PARTNERS CLO LT	1% 20 Apr 2031	640,000	628,032
BLACKROCK TCP CAP CORP	3.9% 23 Aug 2024	1,079,000	1,022,849
BLACKSTONE PRIVATE CRE	2.625% 15 Dec 2026	1,760,000	1,459,462
BLACKSTONE PRIVATE CRE	4% 15 Jan 2029	1,210,000	1,000,198
BLUE OWL FINANCE LLC	3.125% 10 Jun 2031	1,220,000	904,789
BOEING CO	5.15% 01 May 2030	875,000	855,890
BPCE SA	1% 19 Oct 2032	1,235,000	902,847
BRIGHTHOUSE FINANCIAL IN	5.625% 15 May 2030	886,000	845,350
BRITISH AIR 21 1 A PPT	2.9% 15 Sep 2036	787,217	637,662
BROADSTONE NET LEASE LLC	2.6% 15 Sep 2031	1,190,000	895,439
BX COMMERCIAL MORTGAGE TRUST 2	1% 15 Oct 2036	1,105,000	1,076,327
CASTLELAKE AIRCRAFT SECURITIZA	3.967% 15 Apr 2039	222,867	188,352
CCO HLDGS LLC/CAP CORP	5% 01 Feb 2028	1,000,000	902,830
CD COMMERCIAL MORTGAGE TRUST	1% 15 Aug 2057	1,900,000	1,287,632
CELANESE US HOLDINGS LLC	6.165% 15 Jul 2027	956,000	945,513
CENTERPOINT ENERGY INC	1.45% 01 Jun 2026	560,000	498,075
CENTERPOINT ENGY INC	0% 20 Jan 2023	4,000,000	3,990,120
CENTERPOINT ENGY INC	0% 02 Feb 2023	2,000,000	1,991,378
CHARTER COMM OPT LLC/CAP	2.25% 15 Jan 2029	1,210,000	973,155
CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	976,514	919,956
CHASE EDUCATION LOAN TRUST	1% 28 Mar 2068	2,320,063	2,034,983
CIFC FUNDING LTD	1% 16 Nov 2030	500,000	493,400
CIT EDUCATION LOAN TRUST	1% 25 Jun 2042	232,335	203,083
CITIGROUP COMMERCIAL MORTGAGE	3.501% 10 Aug 2056	444,000	332,076
CNO FINANCIAL GROUP INC	5.25% 30 May 2029	1,050,000	1,001,343
CNO GLOBAL FUNDING	2.65% 06 Jan 2029	2,090,000	1,773,762
COMM MORTGAGE TRUST	1% 10 Sep 2047	510,000	469,078
COMM MORTGAGE TRUST	3.465% 15 Aug 2057	3,167,000	2,450,820
COMM MORTGAGE TRUST	3.527% 10 Feb 2048	500,000	468,217
CONTL AIRLINES 2012 2 A	4% 29 Apr 2026	57,962	55,138
COREBRIDGE FINANCIAL INC	3.85% 05 Apr 2029	1,960,000	1,789,186
CREDIT SUISSE GROUP AG	1% 02 Feb 2027	1,450,000	1,154,548

CREDIT SUISSE GROUP AG	1% 15 Jul 2026	422,000	396,482
CSL FINANCE PLC	4.25% 27 Apr 2032	555,000	524,292
CVS HEALTH CORP	4.3% 25 Mar 2028	694,000	672,430
DANSKE BANK A/S	1% 28 Mar 2025	990,000	958,627
DB MASTER FINANCE LLC	4.021% 20 May 2049	405,383	375,862
DELTA AIR LINES/SKYMILES	4.5% 20 Oct 2025	1,540,000	1,500,961
DEUTSCHE BANK NY	1% 16 Nov 2027	2,005,000	1,705,553
DIGITAL REALTY TRUST LP	4.45% 15 Jul 2028	975,000	926,318
DISCOVER BANK	1% 09 Aug 2028	1,105,000	1,059,783
DISCOVERY COMMUNICATIONS	3.95% 20 Mar 2028	465,000	413,841
DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	309,000	294,910
DUKE ENERGY CORP	2.65% 01 Sep 2026	490,000	453,177
ECMC GROUP STUDENT LOAN TRUST	1% 25 Sep 2068	624,981	597,157
ECMC GROUP STUDENT LOAN TRUST	1% 25 Nov 2069	594,298	575,198
EDUCATIONAL SERVICES OF AMERIC	1% 25 Jun 2048	300,000	297,893
EDVESTINU PRIVATE EDUCATION LO	1.8% 25 Nov 2045	266,999	225,355
ELMWOOD CLO II LTD.	1% 20 Apr 2034	1,250,000	1,211,500
ENEL FINANCE INTL NV	5% 15 Jun 2032	1,168,000	1,050,254
ENEL FINANCE INTL NV	6.8% 14 Oct 2025	780,000	803,977
ENERGY TRANSFER LP	4.4% 15 Mar 2027	259,000	246,736
ENERGY TRANSFER LP	4.2% 15 Apr 2027	1,150,000	1,087,406
ENERGY TRANSFER LP	4.95% 15 Jun 2028	475,000	459,472
ENLINK MIDSTREAM PARTNER	4.85% 15 Jul 2026	1,915,000	1,810,192
ENSTAR GROUP LTD	4.95% 01 Jun 2029	1,895,000	1,733,546
EQT CORP	7% 01 Feb 2030	1,549,000	1,605,291
EURO CURRENCY	FOREIGN CURRENCY	(818)	(873)
EXPEDIA GROUP INC	4.625% 01 Aug 2027	910,000	875,320
EXTENDED STAY AMERICA TRUST	1% 15 Jul 2038	976,192	935,155
EXTRA SPACE STORAGE LP	3.9% 01 Apr 2029	335,000	301,373
FALCON AEROSPACE LTD	3.597% 15 Sep 2039	654,428	529,905
FANNIE MAE	4% 25 Nov 2043	110,579	106,720
FED HM LN PC POOL G06601	4.5% 01 Dec 2040	137,303	136,217
FED HM LN PC POOL RA4245	2% 01 Dec 2050	1,545,310	1,270,041
FED HM LN PC POOL RA4255	2% 01 Jan 2051	3,203,332	2,643,137
FED HM LN PC POOL RA5576	2.5% 01 Jul 2051	3,789,458	3,242,768
FED HM LN PC POOL SD0905	3% 01 Mar 2052	1,499,222	1,327,930
FED HM LN PC POOL SD1523	4% 01 Aug 2052	2,518,621	2,383,289
FED HM LN PC POOL SD1603	4% 01 Sep 2052	1,584,912	1,488,119
FERGUSON FINANCE PLC	4.25% 20 Apr 2027	875,000	829,343
FIDELITY NATL INFORMATION SVCS	0% 19 Jan 2023	5,000,000	4,987,875
FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	1,900,000	1,848,529
FNMA POOL 735382	1% 01 Apr 2035	65,554	65,894
FNMA POOL 735676	1% 01 Jul 2035	85,570	86,015
FNMA POOL AD6437	5% 01 Jun 2040	81,453	82,449
FNMA POOL AD6996	5% 01 Jul 2040	489,376	495,358
FNMA POOL AL8173	1% 01 Feb 2044	170,480	172,589
FNMA POOL AS1304	3.5% 01 Dec 2028	176,958	172,187

FNMA POOL CA1909	4.5% 01 Jun 2048	782,495	766,916
FNMA POOL CA6096	3.5% 01 Jun 2050	2,115,061	1,944,144
FNMA POOL CB1757	2.5% 01 Sep 2036	—	0
FNMA POOL CB3304	3% 01 Apr 2052	2,299,518	2,037,602
FNMA POOL CB3305	3% 01 Apr 2052	2,736,337	2,421,235
FNMA POOL CB3842	3.5% 01 Jun 2052	4,641,824	4,240,373
FNMA POOL CB3866	4.5% 01 Jun 2052	2,991,225	2,898,571
FNMA POOL CB4129	4.5% 01 Jul 2052	2,553,264	2,468,467
FNMA POOL FM4017	1% 01 Aug 2050	194,034	178,324
FNMA POOL FM8596	1% 01 Sep 2051	859,805	735,330
FNMA POOL FM9104	1% 01 Oct 2051	2,437,220	2,081,920
FNMA POOL FM9227	1% 01 Oct 2051	1,793,169	1,526,282
FNMA POOL FS1075	1% 01 Mar 2052	1,524,589	1,350,938
FNMA POOL FS3035	1% 01 Apr 2052	4,638,575	3,968,369
FNMA POOL MA1356	3.5% 01 Feb 2043	1,615,323	1,512,898
FNMA POOL MA3029	3% 01 Jun 2032	491,237	465,485
FNMA POOL MA3090	3% 01 Aug 2032	540,801	512,451
FNMA POOL MA3238	3.5% 01 Jan 2048	1,931,583	1,787,921
FNMA TBA 30 YR 2	2% 25 Dec 2051	2,900,000	2,361,989
FNMA TBA 30 YR 2.5	2.5% 25 Dec 2051	6,075,000	5,146,819
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	3,450,000	3,135,219
FNMA TBA 30 YR 4	4% 25 Jun 2052	6,250,000	5,863,188
FNMA TBA 30 YR 4.5	4.5% 25 Jul 2052	5,075,000	4,890,143
FNMA TBA 30 YR 5	5% 25 Jul 2052	4,025,000	3,969,101
GCAT	1% 27 Dec 2066	2,000,000	1,582,111
GENERAL MOTORS CO	4.2% 01 Oct 2027	685,000	645,893
GENERAL MOTORS FINL CO	2.4% 15 Oct 2028	1,325,000	1,104,467
GLOBAL AIR LEASE CO LTD	6.5% 15 Sep 2024	1,279,649	1,090,965
GLOBAL ATLANTIC FIN CO	4.4% 15 Oct 2029	935,000	783,128
GLOBAL ATLANTIC FIN CO	3.125% 15 Jun 2031	1,890,000	1,390,870
GLOBAL NET LEASE/GLOBAL	3.75% 15 Dec 2027	2,190,000	1,844,199
GLP CAPITAL LP / FIN II	3.35% 01 Sep 2024	1,095,000	1,048,506
GNMA II POOL 004979	5% 20 Mar 2041	62,237	63,413
GNMA II POOL MA4321	3.5% 20 Mar 2047	1,154,269	1,078,070
GNMA II POOL MA6038	3% 20 Jul 2049	1,103,213	995,650
GNMA II POOL MA6283	3% 20 Nov 2049	1,980,457	1,783,513
GNMA II POOL MA6409	3% 20 Jan 2050	2,047,515	1,843,333
GNMA II TBA 30 YR 2.5	2.5% 23 Jan 2053	4,500,000	3,893,841
GNMA II TBA 30 YR 3	3% 23 Jan 2053	8,350,000	7,430,122
GNMA II TBA 30 YR 3.5	3.5% 23 Jan 2053	5,700,000	5,232,811
GNMA II TBA 30 YR 4.5	4.5% 23 Jan 2053	2,025,000	1,963,515
GOAL CAPITAL FUNDING TRUST	1% 25 Sep 2043	200,000	174,237
GOLDMAN SACHS GROUP INC	1% 24 Feb 2033	650,000	531,557
GOLUB CAPITAL BDC	3.375% 15 Apr 2024	628,000	603,018
GOLUB CAPITAL BDC	2.5% 24 Aug 2026	735,000	625,625
GS MORTGAGE BACKED SECURITIES	1% 25 Feb 2052	1,751,005	1,398,113
GS MORTGAGE BACKED SECURITIES	1% 25 Nov 2051	559,752	446,141

HELMERICH + PAYNE INC	2.9% 29 Sep 2031	280,000	227,480
HERCULES CAPITAL INC	2.625% 16 Sep 2026	1,308,000	1,104,488
HERCULES CAPITAL INC	3.375% 20 Jan 2027	700,000	599,746
HORIZON AIRCRAFT FINANCE I LIM	4.458% 15 Dec 2038	363,514	297,718
HORIZON AIRCRAFT FINANCE II LL	3.721% 15 Jul 2039	468,928	368,873
HORIZON AIRCRAFT FINANCE III L	3.425% 15 Nov 2039	912,042	703,190
HOST HOTELS + RESORTS LP	3.875% 01 Apr 2024	675,000	659,286
HOST HOTELS + RESORTS LP	2.9% 15 Dec 2031	1,045,000	803,114
HP INC	0% 23 Jan 2023	5,000,000	4,985,394
HSBC HOLDINGS PLC	1% 24 May 2027	200,000	172,462
HSBC HOLDINGS PLC	1% 17 Aug 2029	799,000	646,599
HSBC HOLDINGS PLC	1% 10 Mar 2026	640,000	602,387
HSBC HOLDINGS PLC	1% 03 Nov 2028	505,000	530,866
IMPERIAL BRANDS FIN PLC	3.875% 26 Jul 2029	520,000	445,676
ING GROEP NV	1% 01 Apr 2027	1,095,000	966,228
INGREDION INC	3.2% 01 Oct 2026	495,000	464,176
INVITATION HOMES OP	4.15% 15 Apr 2032	215,000	188,346
IPALCO ENTERPRISES INC	3.7% 01 Sep 2024	750,000	727,193
ITC HOLDINGS CORP	4.95% 22 Sep 2027	267,000	264,119
JABIL INC	4.25% 15 May 2027	705,000	668,213
JACK IN THE BOX FUNDING, LLC	3.445% 26 Feb 2052	1,477,500	1,263,665
JACKSON FINANCIAL INC	5.17% 08 Jun 2027	455,000	449,731
JBS USA/FOOD/FINANCE	5.5% 15 Jan 2030	1,000,000	950,880
JBS USA/FOOD/FINANCE	3.75% 01 Dec 2031	106,000	86,547
JBS USA/FOOD/FINANCE	3.625% 15 Jan 2032	1,270,000	1,035,012
JDE PEET S NV	2.25% 24 Sep 2031	1,200,000	897,384
JP MORGAN CHASE COMMERCIAL MOR	3.055% 15 Aug 2049	860,000	767,719
JP MORGAN CHASE COMMERCIAL MOR	1% 09 Oct 2042	943,000	730,668
JP MORGAN MORTGAGE TRUST	1% 25 Jan 2047	195,820	173,621
* JPMORGAN CHASE + CO	1% 22 Apr 2027	2,200,000	1,939,344
KNDL MORTGAGE TRUST	1% 15 May 2036	469,000	457,053
LAS VEGAS SANDS CORP	3.5% 18 Aug 2026	1,850,000	1,663,465
LAZARD GROUP LLC	4.5% 19 Sep 2028	1,770,000	1,642,047
* LEGG MASON INC	4.75% 15 Mar 2026	355,000	356,722
LLOYDS BANKING GROUP PLC	1% 11 Aug 2026	596,000	582,012
LOUISIANA ST LOCAL GOVT ENVRNM	4.475% 01 Aug 2039	1,000,000	926,524
MACH I	3.474% 15 Oct 2039	631,638	510,250
MACQUARIE BANK LTD	1% 03 Mar 2036	634,000	460,975
MACQUARIE GROUP LTD	1% 12 Jan 2027	1,050,000	913,364
MARINER FINANCE ISSUANCE TRUST	1.86% 20 Mar 2036	1,240,000	1,055,123
MARRIOTT INTERNATION	0% 19 Jan 2023	2,000,000	1,995,300
MATTEL INC	3.375% 01 Apr 2026	846,000	779,792
MKT 2020 525M MORTGAGE TRUST	1% 12 Feb 2040	355,000	215,368
MORGAN STANLEY	4.35% 08 Sep 2026	1,340,000	1,304,075
MORGAN STANLEY	1% 20 Apr 2028	610,000	580,281
MORGAN STANLEY	1% 17 Jul 2026	415,000	408,418
MORGAN STANLEY	1% 04 May 2027	180,000	158,191

MORGAN STANLEY CAPITAL I TRUST	2.951% 15 May 2054	800,000	645,323
MORGAN STANLEY CAPITAL I TRUST	1% 15 Jul 2051	370,000	331,825
MSCG TRUST	1% 15 Oct 2037	370,118	359,605
NATIONWIDE BLDG SOCIETY	4% 14 Sep 2026	1,040,000	951,018
NATWEST GROUP PLC	1% 14 Jun 2027	770,000	668,183
NATWEST GROUP PLC	1% 10 Nov 2026	560,000	583,817
NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	642,054	624,068
NAVIENT STUDENT LOAN TRUST	1% 27 Dec 2067	900,000	841,681
NAVIENT STUDENT LOAN TRUST	3.16% 15 Nov 2068	1,511,000	1,258,448
NAVIENT STUDENT LOAN TRUST	1% 26 Aug 2069	2,700,000	2,677,255
NAVIENT STUDENT LOAN TRUST	1% 26 Dec 2069	1,000,000	938,208
NETFLIX INC	5.875% 15 Nov 2028	1,055,000	1,072,460
NEW RESIDENTIAL MORTGAGE LOAN	1% 27 Mar 2062	2,500,000	1,831,690
NEWELL BRANDS INC	4.7% 01 Apr 2026	664,000	628,224
NISSAN MOTOR ACCEPTANCE	2.45% 15 Sep 2028	1,040,000	821,413
NORDSTROM INC	4% 15 Mar 2027	204,000	169,687
NOV INC	3.6% 01 Dec 2029	1,780,000	1,568,180
NUTRIEN LTD	5.95% 07 Nov 2025	890,000	910,372
O REILLY AUTOMOTIVE INC	4.35% 01 Jun 2028	930,000	904,946
OMEGA HLTHCARE INVESTORS	4.75% 15 Jan 2028	405,000	373,653
OMEGA HLTHCARE INVESTORS	3.625% 01 Oct 2029	1,130,000	930,566
ONEMAIN DIRECT AUTO RECEIVABLE	5.07% 14 Jun 2029	1,500,000	1,435,586
ONEMAIN FINANCIAL ISSUANCE TRU	3.14% 14 Oct 2036	1,850,000	1,650,908
OVINTIV EXPLORATION INC	5.375% 01 Jan 2026	930,000	922,021
OWL ROCK CORE INCOME COR	4.7% 08 Feb 2027	1,210,000	1,086,084
PACIFIC GAS + ELECTRIC	2.1% 01 Aug 2027	2,080,000	1,782,498
PARK AEROSPACE HOLDINGS	5.5% 15 Feb 2024	700,000	691,516
PARKER HANNIFIN CORP	0% 23 Mar 2023	5,000,000	4,944,425
PATTERSON UTI ENERGY INC	3.95% 01 Feb 2028	1,060,000	935,471
PENSKE TRUCK LEASING CO LP / P	0% 06 Jan 2023	3,000,000	2,998,104
PETROLEOS MEXICANOS	4.625% 21 Sep 2023	990,000	973,160
PG+E WILDFIRE RECOVERY	5.099% 01 Jun 2054	1,400,000	1,335,488
PIEDMONT OPERATING PARTN	2.75% 01 Apr 2032	1,060,000	743,410
PIONEER AIRCRAFT FINANCE LIMIT	3.967% 15 Jun 2044	525,725	417,763
PUGET ENERGY INC	3.65% 15 May 2025	1,400,000	1,337,252
RAD CLO 12 LTD	1% 30 Oct 2034	2,000,000	1,921,582
RENAISSANCERE HOLDINGS L	3.6% 15 Apr 2029	920,000	826,868
REXFORD INDUSTRIAL REALT	2.125% 01 Dec 2030	482,000	377,054
RPM INTERNATIONAL INC	3.75% 15 Mar 2027	851,000	793,711
SAMMONS FINANCIAL GROUP	4.45% 12 May 2027	715,000	663,327
SAMMONS FINANCIAL GROUP	3.35% 16 Apr 2031	1,570,000	1,188,584
SANTANDER REVOLVING AUTO LOAN	2.8% 26 Jan 2032	373,000	348,291
SANTANDER REVOLVING AUTO LOAN	3.45% 26 Jan 2032	473,000	430,093
SANTANDER UK GROUP HLDGS	1% 11 Jan 2028	890,000	761,974
SANTOS FINANCE LTD	3.649% 29 Apr 2031	620,000	495,814
SEMPRA ENERGY	3.3% 01 Apr 2025	489,000	469,685
SEQUOIA MORTGAGE TRUST	1% 25 Jun 2048	82,544	75,686



SERVICE PROPERTIES TRUST	4.35% 01 Oct 2024	1,150,000	1,047,731
SERVICEMASTER BRANDS	2.841% 30 Jan 2051	1,277,250	1,025,646
SHELLPOINT CO ORIGINATOR TRUST	1% 25 Oct 2031	346,943	311,421
SIGNAL PEAK CLO, LLC	1% 21 Jul 2034	2,000,000	1,938,400
SIXTH STREET SPECIALTY	3.875% 01 Nov 2024	955,000	919,550
SLAM 2021 1 LLC	2.434% 15 Jun 2046	719,523	593,367
SLC STUDENT LOAN TRUST	1% 15 Feb 2045	394,831	350,277
SLM STUDENT LOAN TRUST	1% 15 Jun 2038	79,746	73,589
SLM STUDENT LOAN TRUST	1% 25 Oct 2040	322,617	289,316
SMITHFIELD FOODS INC	4.25% 01 Feb 2027	1,100,000	1,009,272
SMITHFIELD FOODS INC	2.625% 13 Sep 2031	1,005,000	721,570
SOCIETE GENERALE	1% 19 Jan 2028	400,000	349,812
SOUTHERN CO GAS CAPITAL	0% 05 Jan 2023	5,000,000	4,997,417
SPIRE INC	0% 09 Jan 2023	2,000,000	1,997,889
SPIRIT AIR 2015 1 PTT A	4.1% 01 Oct 2029	415,833	362,411
SPIRIT REALTY LP	4% 15 Jul 2029	560,000	488,107
SPIRIT REALTY LP	3.2% 15 Jan 2027	738,000	656,658
SPIRIT REALTY LP	2.1% 15 Mar 2028	1,010,000	826,231
SPRINT CAPITAL CORP	6.875% 15 Nov 2028	800,000	831,880
SPRINT CAPITAL CORP	8.75% 15 Mar 2032	750,000	892,298
STORE CAPITAL CORP	2.75% 18 Nov 2030	510,000	390,369
SVB FINANCIAL GROUP	2.1% 15 May 2028	995,000	824,825
SYNCHRONY FINANCIAL	4.5% 23 Jul 2025	928,000	892,597
TARGA RESOURCES PARTNERS	6.875% 15 Jan 2029	910,000	919,164
TECK RESOURCES LIMITED	3.9% 15 Jul 2030	1,170,000	1,052,743
TEXAS ELECTRIC MKT STABL	5.167% 01 Feb 2052	880,000	868,173
TIMKEN CO	4.5% 15 Dec 2028	1,010,000	961,803
TRIBUTE RAIL LLC	4.76% 17 May 2052	1,182,227	1,112,686
TRITON CONTAINER	2.05% 15 Apr 2026	1,020,000	889,409
UNITED AIRLINES 2012 1 A	4.15% 11 Oct 2025	61,229	58,997
UNITED MEXICAN STATES	4.5% 22 Apr 2029	920,000	880,201
US 10YR ULTRA FUT MAR23	XCBT 20230322	1,900,000	(3,518)
US 2YR NOTE (CBT) MAR23	XCBT 20230331	17,000,000	15,396
US 5YR NOTE (CBT) MAR23	XCBT 20230331	(1,600,000)	(243)
US DOLLAR		1,661,732	1,661,732
US LONG BOND(CBT) MAR23	XCBT 20230322	2,100,000	(37,218)
US TREASURY N/B	2.125% 31 Mar 2024	900,000	871,770
US TREASURY N/B	2.375% 15 May 2027	13,900,000	12,973,695
US TREASURY N/B	1.875% 15 Feb 2032	5,600,000	4,767,875
US TREASURY N/B	3% 15 Jul 2025	19,900,000	19,290,563
US ULTRA BOND CBT MAR23	XCBT 20230322	(1,600,000)	40,532
UTAH ACQUISITION SUB	3.95% 15 Jun 2026	1,625,000	1,520,561
VALLEY NATIONAL BANCORP	1% 30 Sep 2032	1,940,000	1,860,402
VERUS SECURITIZATION TRUST	1% 25 Mar 2060	83,374	81,642
VF CORPORATION	0% 02 Feb 2023	5,000,000	4,978,356
VITERRA FINANCE BV	3.2% 21 Apr 2031	620,000	467,120
VOLKSWAGEN GROUP AMERICA	4.6% 08 Jun 2029	960,000	909,725

VORNADO REALTY LP	2.15% 01 Jun 2026	685,000	580,510
VW CR INC	0% 22 Feb 2023	5,000,000	4,964,972
WACHOVIA STUDENT LOAN TRUST	1% 25 Apr 2040	1,954,958	1,767,039
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	980,000	884,960
WASTE MANAGEMENT INC	0% 22 Feb 2023	4,000,000	3,971,689
WAVE 2017 1 LLC	3.844% 15 Nov 2042	216,368	163,360
WAVE USA	3.597% 15 Sep 2044	1,417,560	1,072,462
WEIR GROUP PLC (THE)	2.2% 13 May 2026	1,105,000	983,174
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Jun 2051	540,000	496,482
WELLS FARGO COMMERCIAL MORTGAG	4.556% 16 Jun 2051	140,000	121,529
WELLS FARGO COMMERCIAL MORTGAG	4.244% 15 Mar 2052	523,000	470,778
WELLS FARGO MORTGAGE BACKED SE	1% 25 Nov 2048	14,468	13,892
WORKDAY INC	3.7% 01 Apr 2029	940,000	862,516
WRKCO INC	3.375% 15 Sep 2027	885,000	815,050
YARA INTERNATIONAL ASA	3.8% 06 Jun 2026	775,000	715,069
<b>Sub-Total: Fund 5748 12 of 15</b>		<b>Total \$ 409,835,909</b>	

(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	990,000	\$	960,023
	AFFIRM INC	1.03% 17 Aug 2026	765,000		725,534
	AFFIRM INC	4.3% 17 May 2027	140,000		133,032
	AIB GROUP PLC	1% 14 Oct 2026	1,760,000		1,791,909
	AIR LEASE CORP	0.8% 18 Aug 2024	2,445,000		2,255,537
	AIR LEASE CORP	5.85% 15 Dec 2027	625,000		629,563
	AIRCASTLE LTD	2.85% 26 Jan 2028	1,080,000		885,028
	AKER BP ASA	3% 15 Jan 2025	405,000		384,005
	ALLY AUTO RECEIVABLES TRUST	5.07% 15 Apr 2027	440,000		441,277
	ALLY FINANCIAL INC	4.75% 09 Jun 2027	1,610,000		1,515,252
	ALLY FINANCIAL INC	7.1% 15 Nov 2027	1,095,000		1,118,269
	AMAZON.COM INC	4.55% 01 Dec 2027	2,505,000		2,501,518
	AMCOR FLEXIBLES NORTH AM	4% 17 May 2025	625,000		608,744
	AMERICAN CREDIT ACCEPTANCE REC	0.66% 13 Feb 2026	336,566		335,492
	AMERICAN CREDIT ACCEPTANCE REC	7.86% 15 Feb 2029	285,000		292,462
	AMERICAN ELECTRIC POWER	2.031% 15 Mar 2024	940,000		905,220
	AMERICAN EXPRESS CO	5.85% 05 Nov 2027	930,000		967,842
	AMERICAN HONDA FINANCE	0.65% 08 Sep 2023	1,525,000		1,480,516
	AMERICAN HONDA FINANCE	2.25% 12 Jan 2029	525,000		452,429
	AMERICREDIT AUTOMOBILE RECEIVA	4.38% 18 Apr 2028	605,000		592,822
	AMERICREDIT AUTOMOBILE RECEIVA	0.97% 18 Feb 2026	155,000		151,330
	AMERICREDIT AUTOMOBILE RECEIVA	1.41% 18 Aug 2027	950,000		860,209
	AMERICREDIT AUTOMOBILE RECEIVA	0.69% 19 Jan 2027	595,000		552,956
	AMERISOURCEBERGEN CORP	0.737% 15 Mar 2023	1,538,000		1,525,373
	AMGEN INC	4.05% 18 Aug 2029	2,145,000		2,013,361
	ANGLO AMERICAN CAPITAL	3.875% 16 Mar 2029	390,000		350,981
	ANTARES HOLDINGS	3.75% 15 Jul 2027	660,000		531,241
	APPLE INC	3.25% 08 Aug 2029	2,145,000		1,991,268
	APTIV PLC / APTIV CORP	2.396% 18 Feb 2025	2,360,000		2,226,212
	AQUA FINANCE TRUST	1.54% 17 Jul 2046	676,254		616,994
	ARCELORMITTAL SA	6.55% 29 Nov 2027	1,470,000		1,483,921
	ARES CAPITAL CORP	4.25% 01 Mar 2025	225,000		213,977
	ARES CAPITAL CORP	2.875% 15 Jun 2028	785,000		632,058
	ASSURANT INC	4.2% 27 Sep 2023	311,000		307,399
	ATHENE GLOBAL FUNDING	2.5% 24 Mar 2028	1,695,000		1,425,868
	AUTONATION INC	4.5% 01 Oct 2025	460,000		446,890
	AUTONATION INC	3.5% 15 Nov 2024	545,000		523,680
	AVENUE OF AMERICAS	1% 15 Oct 2038	2,450,000		2,272,273
	AVIATION CAPITAL GROUP	3.875% 01 May 2023	500,000		494,780
	AVIATION CAPITAL GROUP	4.375% 30 Jan 2024	1,045,000		1,020,422
	AVID AUTOMOBILE RECEIVABLES TR	0.61% 15 Jan 2025	70,931		70,724
	BACARDI LTD	4.45% 15 May 2025	1,065,000		1,034,850

BAIN CAPITAL SPECIALTY F	2.55% 13 Oct 2026	1,010,000	832,240
BANCO BILBAO VIZCAYA ARG	0.875% 18 Sep 2023	1,600,000	1,549,248
BANCO SANTANDER SA	3.125% 23 Feb 2023	1,400,000	1,395,940
BANCO SANTANDER SA	5.294% 18 Aug 2027	600,000	585,972
BANK OF AMERICA CORP	1% 02 Apr 2026	1,555,000	1,485,616
BANK OF AMERICA CORP	1% 10 Nov 2028	850,000	877,872
BANK OF IRELAND GROUP	4.5% 25 Nov 2023	200,000	197,224
BANK OF IRELAND GROUP	1% 30 Sep 2027	2,235,000	1,887,480
BANK OF IRELAND GROUP	1% 16 Sep 2026	505,000	502,026
BANK OF MONTREAL	4.7% 14 Sep 2027	1,415,000	1,402,973
BANKERS HEALTHCARE GROUP SECUR	5.32% 17 Oct 2035	542,622	537,501
BANQUE FED CRED MUTUEL	4.753% 13 Jul 2027	1,505,000	1,469,813
BARCLAYS PLC	1% 09 Aug 2028	1,830,000	1,781,340
BARCLAYS PLC	1% 02 Nov 2028	2,475,000	2,578,975
* BARINGS BDC INC	3.3% 23 Nov 2026	385,000	325,175
BAT CAPITAL CORP	2.789% 06 Sep 2024	75,000	71,849
BAT INTL FINANCE PLC	4.448% 16 Mar 2028	3,125,000	2,895,844
BB UBS TRUST	2.892% 05 Jun 2030	40,673	39,577
BENCHMARK MORTGAGE TRUST	2.793% 15 Mar 2062	1,833,552	1,790,642
BLACKSTONE HOLDINGS FINA	5.9% 03 Nov 2027	985,000	991,688
BLACKSTONE PRIVATE CRE	2.625% 15 Dec 2026	1,515,000	1,256,299
BLACKSTONE SECURED LEND	2.85% 30 Sep 2028	990,000	773,596
BOC AVIATION USA CORP	1.625% 29 Apr 2024	665,000	631,637
BOSTON PROPERTIES LP	6.75% 01 Dec 2027	305,000	315,449
BPR TRUST	1% 15 Dec 2038	1,285,000	1,196,179
BPR TRUST	1% 15 Apr 2037	660,000	649,922
BPR TRUST	1% 15 May 2039	1,530,000	1,495,365
BRITISH TELECOMMUNICATIO	4.5% 04 Dec 2023	665,000	659,547
BROADCOM INC	4% 15 Apr 2029	815,000	743,247
CANADIAN PACIFIC RAILWAY	1.35% 02 Dec 2024	1,740,000	1,623,490
CAPITAL ONE FINANCIAL CO	1% 06 Dec 2024	700,000	670,488
CAPITAL ONE FINANCIAL CO	1% 24 Jul 2026	2,130,000	2,091,468
CARMAX AUTO OWNER TRUST	2.18% 15 Aug 2024	163,032	162,211
CARVANA AUTO RECEIVABLES TRUST	0.75% 10 Mar 2028	159,367	147,038
CARVANA AUTO RECEIVABLES TRUST	4.61% 10 Nov 2027	320,000	309,006
CARVANA AUTO RECEIVABLES TRUST	1.72% 11 Sep 2028	540,000	516,467
CARVANA AUTO RECEIVABLES TRUST	1.31% 11 Jan 2027	1,900,000	1,773,205
CATERPILLAR FINL SERVICE	3.6% 12 Aug 2027	995,000	952,106
CELANESE US HOLDINGS LLC	6.165% 15 Jul 2027	2,100,000	2,076,963
CENTENE CORP	2.45% 15 Jul 2028	1,725,000	1,453,295
CFCRE COMMERCIAL MORTGAGE TRUS	3.838% 10 Dec 2054	1,290,000	1,214,239
CIG AUTO RECEIVABLES TRUST	0.69% 14 Apr 2025	375,083	369,805
CIGNA GROUP/THE	3.75% 15 Jul 2023	460,000	456,610
CITIGROUP COMMERCIAL MORTGAGE	1% 15 Oct 2038	2,450,000	2,323,842
CITIGROUP INC	1% 08 Apr 2026	1,620,000	1,532,957
CITIGROUP INC	1% 01 May 2025	645,000	604,113
CITIZENS BANK NA/RI	1% 23 May 2025	1,525,000	1,493,387
CNH INDUSTRIAL CAP LLC	5.45% 14 Oct 2025	1,025,000	1,033,415

CNO GLOBAL FUNDING	2.65% 06 Jan 2029	1,740,000	1,476,721
COMERICA BANK	2.5% 23 Jul 2024	1,530,000	1,469,657
COMERICA INC	3.7% 31 Jul 2023	520,000	515,351
COMM MORTGAGE TRUST	3.399% 05 Oct 2030	1,243,509	1,024,184
COMM MORTGAGE TRUST	3.35% 10 Feb 2048	2,025,000	1,933,992
CONTINENTAL RESOURCES	2.268% 15 Nov 2026	1,740,000	1,500,628
CREDIT ACCEPTANCE AUTO LOAN TR	1.26% 15 Oct 2030	630,000	590,412
CREDIT ACCEPTANCE AUTO LOAN TR	1% 15 May 2030	735,000	702,341
CREDIT ACCEPTANCE AUTO LOAN TR	1.77% 17 Dec 2029	1,370,000	1,302,797
CREDIT SUISSE GROUP AG	1% 11 Aug 2028	1,575,000	1,436,495
CREDIT SUISSE MORTGAGE TRUST	3.953% 15 Sep 2037	1,405,000	1,260,172
CREDIT SUISSE NEW YORK	5% 09 Jul 2027	1,905,000	1,738,751
DELTA AIR LINES INC	2.9% 28 Oct 2024	1,735,000	1,646,411
DEUTSCHE BANK NY	0.898% 28 May 2024	505,000	472,584
DEUTSCHE BANK NY	5.371% 09 Sep 2027	1,290,000	1,299,533
DIGITAL REALTY TRUST LP	5.55% 15 Jan 2028	1,230,000	1,240,271
DOMINION ENERGY INC	1% 15 Aug 2024	795,000	766,197
DRIVE AUTO RECEIVABLES TRUST	1.11% 15 May 2026	850,000	824,548
DRIVE AUTO RECEIVABLES TRUST	0.58% 15 Dec 2025	903,345	892,779
DRIVE AUTO RECEIVABLES TRUST	0.65% 15 Jul 2025	26,474	26,437
DROP MORTGAGE TRUST 2021 FILE	1% 15 Oct 2043	1,725,000	1,646,113
DT AUTO OWNER TRUST	3.28% 16 Mar 2026	319,721	315,417
DT AUTO OWNER TRUST	6.74% 17 Jul 2028	1,080,000	1,095,114
DT AUTO OWNER TRUST	1.47% 15 Jun 2026	735,000	711,975
DT AUTO OWNER TRUST	1.5% 15 Sep 2027	695,000	641,246
DTE ENERGY CO	1% 01 Nov 2024	1,860,000	1,830,686
EBAY INC	5.95% 22 Nov 2027	1,210,000	1,246,590
ECOLAB INC	5.25% 15 Jan 2028	820,000	837,138
EDISON INTERNATIONAL	4.7% 15 Aug 2025	2,135,000	2,090,400
EDISON INTERNATIONAL	6.95% 15 Nov 2029	525,000	550,898
ELEMENT FLEET MANAGEMENT	3.85% 15 Jun 2025	1,045,000	994,924
ENEL FINANCE INTL NV	6.8% 14 Oct 2025	1,790,000	1,845,025
ENTERGY CORP	1.9% 15 Jun 2028	2,445,000	2,072,993
EQT CORP	6.125% 01 Feb 2025	780,000	781,607
EQUINOR ASA	2.875% 06 Apr 2025	1,655,000	1,587,592
EVERSOURCE ENERGY	3.8% 01 Dec 2023	1,935,000	1,913,231
EXETER AUTOMOBILE RECEIVABLES	1.05% 15 May 2026	1,315,000	1,283,551
EXETER AUTOMOBILE RECEIVABLES	0.57% 15 Sep 2025	279,737	277,844
EXETER AUTOMOBILE RECEIVABLES	4.33% 17 Feb 2026	851,000	842,418
EXETER AUTOMOBILE RECEIVABLES	1.32% 15 Jul 2025	344,859	340,222
EXETER AUTOMOBILE RECEIVABLES	4.86% 15 Dec 2026	1,105,000	1,086,727
EXETER AUTOMOBILE RECEIVABLES	5.97% 15 Mar 2027	1,165,000	1,164,430
EXETER AUTOMOBILE RECEIVABLES	3.28% 15 May 2025	174,244	173,353
EXETER AUTOMOBILE RECEIVABLES	6.03% 16 Aug 2027	365,000	365,452
EXTRA SPACE STORAGE LP	3.9% 01 Apr 2029	400,000	359,848
EXXON MOBIL CORPORATION	2.992% 19 Mar 2025	1,630,000	1,572,249
FANNIE MAE	1% 25 Sep 2041	171,270	168,914
FANNIE MAE	1% 25 Sep 2041	387,368	383,242

FANNIE MAE	1% 25 May 2040	471,392	465,975
FANNIE MAE	7% 25 Mar 2045	430,989	449,727
FANNIE MAE	1% 25 Nov 2033	330,997	329,914
FANNIE MAE	1% 25 Oct 2040	81,428	80,269
FANNIE MAE	5% 25 Jun 2040	375,601	379,467
FANNIE MAE	1% 25 Dec 2040	197,382	195,496
FANNIEMAE ACES	1% 25 Jan 2027	1,035,989	1,026,717
FANNIEMAE WHOLE LOAN	6.5% 25 Dec 2045	433,078	442,577
FEDERAL REALTY INVS TRST	3.95% 15 Jan 2024	2,205,000	2,177,041
FERGUSON FINANCE PLC	4.25% 20 Apr 2027	925,000	876,734
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2026	1,119,975	1,115,798
FHLMC MULTIFAMILY STRUCTURED P	1.766% 25 Feb 2025	18,382	18,382
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2027	365,419	359,191
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jun 2027	274,858	271,586
FHLMC STRUCTURED PASS THROUGH	1% 25 Jul 2044	520,174	520,739
* FIDELITY NATL INFO SERV	4.5% 15 Jul 2025	2,115,000	2,077,459
FIFTH THIRD BANCORP	1% 27 Oct 2028	1,995,000	2,056,665
FIFTH THIRD BANK	1.8% 30 Jan 2023	2,300,000	2,293,583
FLAGSHIP CREDIT AUTO TRUST	0.68% 16 Feb 2027	620,000	605,225
FLAGSHIP CREDIT AUTO TRUST	6.32% 15 Jun 2027	1,670,000	1,684,773
FLAGSHIP CREDIT AUTO TRUST	3.8% 15 Apr 2026	279,589	277,470
FLAGSHIP CREDIT AUTO TRUST	0.93% 15 Jun 2027	570,000	546,249
FLAGSHIP CREDIT AUTO TRUST	1.28% 16 Feb 2027	390,000	372,787
FLEX LTD	6% 15 Jan 2028	605,000	606,839
FNMA POOL 735697	1% 01 Jun 2035	1,114,894	1,107,778
FNMA POOL 795297	1% 01 Jul 2044	35,902	35,349
FORD CREDIT AUTO OWNER TRUST	4.52% 15 Apr 2025	1,265,000	1,259,240
FORD MOTOR CREDIT CO LLC	2.3% 10 Feb 2025	1,710,000	1,553,963
FORD MOTOR CREDIT CO LLC	3.81% 09 Jan 2024	375,000	365,228
FREEDOM FINANCIAL	7.58% 18 Dec 2029	1,240,000	1,245,529
FS KKR CAPITAL CORP	3.125% 12 Oct 2028	1,100,000	890,428
FS KKR CAPITAL CORP	4.25% 14 Feb 2025	325,000	305,871
GE CAPITAL FUNDING LLC	3.45% 15 May 2025	1,750,000	1,682,520
GENERAL MOTORS	0.68% 15 Aug 2025	410,000	397,876
GENERAL MOTORS FINL CO	6.05% 10 Oct 2025	1,840,000	1,873,709
GLOBAL PAYMENTS INC	1.5% 15 Nov 2024	985,000	916,789
GLP CAPITAL LP / FIN II	5.25% 01 Jun 2025	2,105,000	2,073,236
GLS AUTO RECEIVABLES TRUST	0.82% 15 Apr 2025	85,677	85,559
GLS AUTO RECEIVABLES TRUST	1.14% 17 Nov 2025	456,356	448,566
GLS AUTO RECEIVABLES TRUST	0.78% 17 Nov 2025	580,000	564,954
GM FINANCIAL SECURITIZED TERM	2.52% 16 May 2025	667,935	659,253
GNMA II POOL 710074	1% 20 Apr 2061	5,848	5,763
GNMA II POOL 791932	1% 20 Jan 2063	4,120	4,095
GNMA II POOL AE0471	1% 20 May 2064	901,295	891,332
GNMA II POOL AU3150	1% 20 Sep 2066	1,981,037	1,948,697
GNMA II POOL AW1855	1% 20 Nov 2066	966,592	948,910
GOLDMAN SACHS GROUP INC	1% 21 Oct 2027	875,000	764,768
GOLDMAN SACHS GROUP INC	5.7% 01 Nov 2024	2,035,000	2,059,522

GOLUB CAPITAL BDC	2.5% 24 Aug 2026	1,185,000	1,008,660
GOVERNMENT NATIONAL MORTGAGE A	1% 16 Sep 2042	235,423	235,040
GOVERNMENT NATIONAL MORTGAGE A	6% 16 Jun 2034	1,319,504	1,371,652
GOVERNMENT NATIONAL MORTGAGE A	3.5% 20 Jan 2063	44,366	42,632
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2063	373,451	372,496
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2060	416,712	413,088
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2058	21,366	21,235
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2060	39,715	39,475
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2060	676,113	671,119
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2061	403,364	400,755
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jun 2061	255,839	253,901
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2061	191,888	190,829
GOVERNMENT NATIONAL MORTGAGE A	3% 20 Dec 2061	17,376	16,779
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2062	172,803	172,012
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2062	14,627	14,551
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Aug 2062	140,136	139,276
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2062	508,750	506,045
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2062	12,044	11,875
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Dec 2067	12,299	12,155
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2064	10,481	10,448
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2067	514,064	510,190
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	1,195	1,181
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2065	1,006,686	996,979
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2065	76,821	76,248
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jul 2065	10,036	9,931
GOVERNMENT NATIONAL MORTGAGE A	1% 20 May 2066	35,617	35,477
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2068	4,575,616	4,492,817
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Oct 2068	2,058,516	2,048,432
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Sep 2068	274,656	273,499
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2069	605,603	602,914
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Jan 2070	795,005	791,595
GOVERNMENT STIF 3	GOVERNMENT STIF 3	2,948,657	2,948,657
GRAY OAK PIPELINE LLC	2.6% 15 Oct 2025	240,000	218,134
GS MORTGAGE SECURITIES TRUST	2.954% 05 Nov 2034	1,295,000	1,125,503
GS MORTGAGE SECURITIES TRUST	1% 05 Mar 2033	285,000	266,579
HANESBRANDS INC	4.625% 15 May 2024	220,000	213,473
HARLEY DAVIDSON FINL SER	3.35% 08 Jun 2025	550,000	515,658
HARLEY DAVIDSON MOTORCYCLE TRU	1.87% 15 Oct 2024	57,393	57,240
HARLEY DAVIDSON MOTORCYCLE TRU	2.45% 15 May 2025	236,299	234,049
HERCULES CAPITAL INC	3.375% 20 Jan 2027	975,000	835,361
HILTON GRAND VACATIONS TRUST	5.57% 25 Jan 2037	139,642	131,099
HOME DEPOT INC	4% 15 Sep 2025	2,125,000	2,101,094
HONEYWELL INTERNATIONAL	4.95% 15 Feb 2028	2,480,000	2,523,400
HSBC HOLDINGS PLC	1% 12 Sep 2026	2,085,000	2,045,719
HSBC HOLDINGS PLC	1% 11 Aug 2028	460,000	443,744
HSBC HOLDINGS PLC	1% 03 Nov 2028	2,470,000	2,596,513
HUDSON PACIFIC PROPERTIE	5.95% 15 Feb 2028	1,340,000	1,252,163
HUNTINGTON NATIONAL BANK	5.65% 10 Jan 2030	1,770,000	1,782,779



HYATT HOTELS CORP	5.625% 23 Apr 2025	220,000	218,539
HYATT HOTELS CORP	1.3% 01 Oct 2023	1,490,000	1,444,942
ILLUMINA INC	5.75% 13 Dec 2027	655,000	661,871
ING GROEP NV	1% 01 Apr 2027	2,100,000	1,853,040
JBS USA/FOOD/FINANCE	5.125% 01 Feb 2028	2,115,000	1,998,485
JEFFERIES FIN LLC / JFIN	5% 15 Aug 2028	680,000	555,281
* JPMORGAN CHASE + CO	1% 15 Dec 2025	3,795,000	3,793,748
KEY BANK NA	5.85% 15 Nov 2027	2,225,000	2,294,331
KIA CORP	2.375% 14 Feb 2025	875,000	815,518
KOMATSU FINANCE AMERICA	5.499% 06 Oct 2027	490,000	498,707
L3HARRIS TECH INC	3.85% 15 Jun 2023	1,440,000	1,429,661
LEASEPLAN CORPORATION NV	2.875% 24 Oct 2024	1,340,000	1,260,752
LLOYDS BANKING GROUP PLC	4.05% 16 Aug 2023	1,125,000	1,117,215
LLOYDS BANKING GROUP PLC	1% 09 Jul 2025	670,000	649,505
LLOYDS BANKING GROUP PLC	1% 18 Mar 2026	290,000	275,744
MAIN STREET CAPITAL CORP	3% 14 Jul 2026	1,380,000	1,192,251
MARLETTE FUNDING TRUST	5.18% 15 Nov 2032	559,432	554,551
MARRIOTT INTERNATIONAL	4.15% 01 Dec 2023	1,400,000	1,385,342
MARVELL TECHNOLOGY INC	4.2% 22 Jun 2023	865,000	859,637
MASSACHUSETTS EDUCATIONAL FINA	3.85% 25 May 2033	268,480	244,965
* MASSMUTUAL GLOBAL FUNDIN	5.05% 07 Dec 2027	2,260,000	2,288,069
MERCURY FINANCIAL CREDIT CARD	2.5% 21 Sep 2026	1,610,000	1,491,641
MICROCHIP TECHNOLOGY INC	2.67% 01 Sep 2023	1,120,000	1,097,947
MICRON TECHNOLOGY INC	6.75% 01 Nov 2029	1,310,000	1,335,322
MITSUBISHI UFJ FIN GRP	1% 19 Jan 2028	2,430,000	2,144,329
MITSUBISHI UFJ FIN GRP	1% 13 Sep 2028	510,000	505,823
MORGAN STANLEY	1% 21 Oct 2025	2,450,000	2,255,642
MORGAN STANLEY BAML TRUST	3.277% 15 Oct 2030	1,546,396	1,245,991
MORGAN STANLEY BAML TRUST	1% 15 Aug 2046	1,960,000	1,934,906
MORGAN STANLEY DIRECT	4.5% 11 Feb 2027	715,000	661,618
NATIONAL SECS CLEARING	5.1% 21 Nov 2027	1,740,000	1,751,693
NATWEST GROUP PLC	1% 10 Nov 2026	1,235,000	1,287,525
NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	363,016	321,177
NAVIENT STUDENT LOAN TRUST	1.17% 16 Sep 2069	130,890	118,473
NAVIENT STUDENT LOAN TRUST	1.06% 15 Oct 2069	1,132,339	965,780
NEW ECONOMY ASSETS PHASE 1 ISS	1.91% 20 Oct 2061	1,565,000	1,334,601
NEXTERA ENERGY CAPITAL	4.255% 01 Sep 2024	1,725,000	1,704,542
NEXTERA ENERGY CAPITAL	0.65% 01 Mar 2023	1,740,000	1,728,272
NISSAN AUTO RECEIVABLES OWNER	4.5% 15 Aug 2025	1,350,000	1,341,461
NUCOR CORP	3.95% 23 May 2025	735,000	719,624
OFFICE PPTY INCOME TRST	2.4% 01 Feb 2027	1,050,000	770,028
OFFICE PPTY INCOME TRST	4.5% 01 Feb 2025	610,000	552,373
ONEMAIN DIRECT AUTO RECEIVABLE	1% 14 Mar 2029	1,935,000	1,940,830
ONEOK INC	2.2% 15 Sep 2025	1,670,000	1,531,624
OPEN TEXT CORP	6.9% 01 Dec 2027	550,000	554,796
OPG TRUST	1% 15 Oct 2036	1,912,194	1,824,800
ORIX CORP	3.25% 04 Dec 2024	425,000	409,330
OWL ROCK CAPITAL CORP	3.75% 22 Jul 2025	415,000	384,560



OWL ROCK CAPITAL CORP	4.25% 15 Jan 2026	295,000	272,279
OWL ROCK CORE INCOME COR	5.5% 21 Mar 2025	755,000	733,445
OWL ROCK CORE INCOME COR	7.75% 16 Sep 2027	300,000	298,728
OWL ROCK TECHNOLOGY FINA	4.75% 15 Dec 2025	1,635,000	1,493,965
PACCAR FINANCIAL CORP	1.9% 07 Feb 2023	1,355,000	1,351,071
PACIFIC GAS + ELECTRIC	3.25% 16 Feb 2024	1,550,000	1,509,948
PENFED AUTO RECEIVABLES OWNER	4.18% 15 Dec 2028	440,000	432,488
PHILIP MORRIS INTL INC	5.625% 17 Nov 2029	675,000	688,048
PIONEER NATURAL RESOURCE	0.55% 15 May 2023	1,035,000	1,017,747
PLANET FITNESS MASTER ISSUER L	4.666% 05 Sep 2048	1,393,163	1,286,824
PNC FINANCIAL SERVICES	1% 28 Oct 2025	2,455,000	2,486,007
PNC FINANCIAL SERVICES	1% 02 Dec 2028	1,200,000	1,208,940
PRESTIGE AUTO RECEIVABLES TRUS	1.53% 15 Feb 2028	785,000	713,768
PRESTIGE AUTO RECEIVABLES TRUS	1.31% 16 Nov 2026	1,020,789	1,013,335
PROSUS NV	3.257% 19 Jan 2027	1,370,000	1,235,726
PUBLIC SERVICE ENTERPRIS	5.85% 15 Nov 2027	620,000	639,549
RAYTHEON TECH CORP	3.2% 15 Mar 2024	1,775,000	1,737,051
RGA GLOBAL FUNDING	2.7% 18 Jan 2029	1,330,000	1,133,426
ROCKETMTGE CO ISSUER INC	2.875% 15 Oct 2026	2,460,000	2,120,840
ROYAL BANK OF CANADA	1% 19 Jan 2024	1,820,000	1,806,532
ROYAL BANK OF CANADA	6% 01 Nov 2027	1,645,000	1,715,620
RYDER SYSTEM INC	3.75% 09 Jun 2023	440,000	436,753
RYDER SYSTEM INC	4.625% 01 Jun 2025	1,100,000	1,078,473
S JETS LIMITED	3.967% 15 Aug 2042	472,462	366,163
SANTANDER CONSUMER AUTO RECEIV	3.71% 17 Feb 2026	495,000	489,284
SANTANDER DRIVE AUTO RECEIVABL	4.13% 16 Aug 2027	1,305,000	1,272,702
SANTANDER DRIVE AUTO RECEIVABL	1.12% 15 Jan 2026	599,847	594,406
SANTANDER DRIVE AUTO RECEIVABL	1.01% 15 Jan 2026	228,900	226,022
SANTANDER DRIVE AUTO RECEIVABL	5.75% 15 Apr 2027	375,000	377,390
SANTANDER DRIVE AUTO RECEIVABL	4.43% 15 Mar 2027	625,000	608,829
SANTANDER HOLDINGS USA	3.45% 02 Jun 2025	1,300,000	1,238,484
SANTANDER HOLDINGS USA	1% 09 Sep 2026	715,000	708,544
SANTANDER UK GROUP HLDGS	1% 15 Mar 2025	3,500,000	3,276,840
SEAGATE HDD CAYMAN	4.875% 01 Mar 2024	415,000	407,422
SEMPRA ENERGY	3.7% 01 Apr 2029	545,000	498,659
SKYWORKS SOLUTIONS INC	0.9% 01 Jun 2023	1,745,000	1,709,280
SOCIAL PROFESSIONAL LOAN PROGR	2.72% 26 Nov 2040	14,363	14,263
SOCIAL PROFESSIONAL LOAN PROGR	1% 25 Jan 2039	7,349	7,281
SOCIAL PROFESSIONAL LOAN PROGR	2.95% 25 Feb 2042	24,679	23,724
SOCIETE GENERALE	4.677% 15 Jun 2027	905,000	883,253
SONOCO PRODUCTS CO	1.8% 01 Feb 2025	2,420,000	2,251,810
SOUTHWEST AIRLINES CO	5.25% 04 May 2025	835,000	838,348
SPGN TFLM MORTGAGE TRUST	1% 15 Feb 2039	1,585,000	1,522,591
STANDARD CHARTERED PLC	1% 12 Jan 2028	630,000	547,407
STANDARD CHARTERED PLC	1% 16 Nov 2025	730,000	753,287
STARWOOD PROPERTY TRUST	5.5% 01 Nov 2023	1,000,000	993,410
STARWOOD PROPERTY TRUST	3.75% 31 Dec 2024	1,380,000	1,306,184
* STATE STREET CORP	1% 04 Nov 2028	430,000	444,968

STELLANTIS FIN US INC	5.625% 12 Jan 2028	1,245,000	1,237,791
SYNCHRONY BANK	5.4% 22 Aug 2025	1,085,000	1,071,329
SYNCHRONY FINANCIAL	4.875% 13 Jun 2025	1,561,000	1,523,926
TAKE TWO INTERACTIVE SOF	3.3% 28 Mar 2024	2,120,000	2,070,116
TARGA RESOURCES CORP	5.2% 01 Jul 2027	630,000	619,788
TEVA PHARMACEUTICAL INDU	4.75% 09 May 2027	825,000	746,790
THERMO FISHER SCIENTIFIC	4.8% 21 Nov 2027	2,500,000	2,516,450
TOYOTA AUTO RECEIVABLES OWNER	1.92% 16 Jan 2024	239,827	239,324
TOYOTA MOTOR CREDIT CORP	5.45% 10 Nov 2027	1,725,000	1,767,487
TRANSCANADA PIPELINES	1% 12 Oct 2024	3,490,000	3,233,694
TRUIST FINANCIAL CORP	1% 28 Jul 2026	2,120,000	2,087,055
UBS BARCLAYS COMMERCIAL MORTGA	3.184% 10 Mar 2046	4,623	4,612
UNICREDIT SPA	1% 22 Sep 2026	1,425,000	1,261,296
UNITED AIRLINES INC	4.375% 15 Apr 2026	405,000	376,326
UNITED AUTO CREDIT SECURITIZAT	5.81% 10 May 2027	815,000	806,002
US BANCORP	1% 22 Jul 2028	2,120,000	2,068,887
US BANK NA CINCINNATI	1.95% 09 Jan 2023	2,295,000	2,293,875
US DOLLAR		—	0
US TREASURY N/B	0.25% 31 Oct 2025	6,680,000	5,978,600
US TREASURY N/B	0.375% 30 Nov 2025	9,940,000	8,899,406
US TREASURY N/B	0.625% 31 Jul 2026	23,135,000	20,461,823
US TREASURY N/B	2.625% 31 May 2027	2,165,000	2,043,557
US TREASURY N/B	3.25% 30 Jun 2027	24,670,000	23,887,498
US TREASURY N/B	3.125% 31 Aug 2027	8,860,000	8,537,441
US TREASURY N/B	4.125% 30 Sep 2027	31,110,000	31,277,703
US TREASURY N/B	4.375% 31 Oct 2024	23,295,000	23,237,672
US TREASURY N/B	3.875% 30 Nov 2027	10,725,000	10,686,457
VMWARE INC	4.65% 15 May 2027	1,335,000	1,291,426
VMWARE INC	0.6% 15 Aug 2023	1,965,000	1,909,725
VOLKSWAGEN GROUP AMERICA	4.35% 08 Jun 2027	510,000	490,023
WALGREENS BOOTS ALLIANCE	0.95% 17 Nov 2023	1,565,000	1,509,192
WELLS FARGO + COMPANY	1% 25 Apr 2026	1,865,000	1,810,915
WELLS FARGO + COMPANY	1% 15 Aug 2026	2,010,000	1,972,534
WESTERN DIGITAL CORP	2.85% 01 Feb 2029	305,000	235,878
WESTERN UNION CO/THE	4.25% 09 Jun 2023	575,000	571,211
WESTLAKE AUTOMOBILE RECEIVABLE	2.01% 15 Jul 2025	365,473	362,077
WESTLAKE AUTOMOBILE RECEIVABLE	0.62% 15 Jul 2026	425,000	409,886
WESTLAKE AUTOMOBILE RECEIVABLE	1.58% 15 Jan 2027	1,920,000	1,795,865
WESTPAC BANKING CORP	5.457% 18 Nov 2027	2,450,000	2,506,938
WORLD OMNI AUTO RECEIVABLES TR	1.96% 16 Dec 2024	677,290	672,935
WORLD OMNI AUTO RECEIVABLES TR	1.1% 15 Apr 2025	3,260,783	3,211,887
WORLD OMNI AUTOMOBILE LEASE SE	3.21% 18 Feb 2025	415,000	405,231
WORLD OMNI SELECT AUTO TRUST	0.55% 15 Jul 2025	194,378	192,785
WORLD OMNI SELECT AUTO TRUST	0.85% 16 Aug 2027	675,000	612,410
<b>Sub-Total: Fund 5749 13 of 15</b>		<b>Total \$ 502,074,875</b>	

(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	1,239,000	\$	1,186,789
	ABU DHABI CRUDE OIL	3.65% 02 Nov 2029	1,882,000		1,760,818
	ALLY AUTO RECEIVABLES TRUST	1.84% 17 Jun 2024	84,035		83,919
	ALLY AUTO RECEIVABLES TRUST	1.92% 15 Jan 2025	619,000		611,888
	ALLY FINANCIAL INC	7.1% 15 Nov 2027	1,248,000		1,274,520
	AMAZON.COM INC	4.55% 01 Dec 2027	2,916,000		2,911,947
	AMAZON.COM INC	4.7% 01 Dec 2032	225,000		224,379
	AMEREN CORP	2.5% 15 Sep 2024	549,000		524,893
	AMERICA MOVIL SAB DE CV	3.625% 22 Apr 2029	1,464,000		1,336,193
	AMERICAN ELECTRIC POWER	0.75% 01 Nov 2023	681,000		657,185
	AMERICAN INTL GROUP	2.5% 30 Jun 2025	996,000		939,168
	AMERICREDIT AUTOMOBILE RECEIVA	0.37% 18 Aug 2025	1,228,503		1,204,558
	AMERICREDIT AUTOMOBILE RECEIVA	0.66% 18 Dec 2024	280,741		279,591
	AMERICREDIT AUTOMOBILE RECEIVA	0.76% 18 Aug 2026	670,000		640,223
	ANGLO AMERICAN CAPITAL	2.875% 17 Mar 2031	1,936,000		1,590,831
	ARCELORMITTAL SA	6.55% 29 Nov 2027	1,857,000		1,874,586
	ARCELORMITTAL SA	6.8% 29 Nov 2032	400,000		398,924
	AT+T INC	4.3% 15 Feb 2030	3,300,000		3,112,956
	ATHENE GLOBAL FUNDING	2.673% 07 Jun 2031	902,000		697,850
	BANK	2.144% 15 Apr 2063	450,000		368,252
	BANK	2.851% 17 Oct 2052	833,000		719,614
	BANK OF AMERICA CORP	1% 29 Apr 2031	1,471,000		1,203,499
	BANK OF AMERICA CORP	1% 21 Jul 2032	3,058,000		2,358,452
	BANK OF AMERICA CORP	1% 10 Nov 2028	2,357,000		2,434,286
	BANK OF AMERICA CREDIT CARD TR	0.34% 15 May 2026	886,000		845,921
	BANK OF NOVA SCOTIA	5.25% 06 Dec 2024	2,020,000		2,024,848
	BARCLAYS PLC	1% 02 Nov 2028	2,604,000		2,713,394
	BENCHMARK MORTGAGE TRUST	2.732% 15 Feb 2053	125,000		107,251
	BENCHMARK MORTGAGE TRUST	2.289% 15 Mar 2053	884,000		733,977
	BENCHMARK MORTGAGE TRUST	1.85% 15 Sep 2053	1,429,000		1,144,096
	BENCHMARK MORTGAGE TRUST	2.034% 15 Oct 2053	1,014,000		815,645
	BENCHMARK MORTGAGE TRUST	1.973% 15 Jan 2054	1,333,000		1,059,764
	BENCHMARK MORTGAGE TRUST	2.577% 15 Apr 2054	153,000		126,870
	BENCHMARK MORTGAGE TRUST	2.223% 15 Aug 2054	290,000		231,368
	BENCHMARK MORTGAGE TRUST	2.39% 15 Jul 2054	168,000		136,258
	BENCHMARK MORTGAGE TRUST	1.977% 17 Dec 2053	2,357,000		1,878,350
	BMW VEHICLE OWNER TRUST	0.62% 26 Apr 2027	1,883,000		1,804,328
	BOEING CO	5.15% 01 May 2030	1,058,000		1,034,893
	CAPITAL ONE MULTI ASSET EXECUT	1.39% 15 Jul 2030	1,394,000		1,164,986
	CAPITAL ONE MULTI ASSET EXECUT	2.8% 15 Mar 2027	424,000		406,433
	CAPITAL ONE MULTI ASSET EXECUT	3.49% 15 May 2027	1,580,000		1,533,930
	CAPITAL ONE PRIME AUTO RECEIVA	1.92% 15 May 2024	35,146		35,084

CAPITAL ONE PRIME AUTO RECEIVA	0.77% 15 Sep 2026	1,168,000	1,099,178
CARMAX AUTO OWNER TRUST	0.77% 16 Mar 2026	1,803,000	1,710,487
CARMAX AUTO OWNER TRUST	0.34% 15 Dec 2025	771,006	742,210
CARMAX AUTO OWNER TRUST	0.53% 15 Oct 2026	1,370,000	1,253,553
CARMAX AUTO OWNER TRUST	1.47% 15 Dec 2026	1,377,000	1,305,955
CARMAX AUTO OWNER TRUST	0.55% 15 Jun 2026	2,070,000	1,967,054
CARMAX AUTO OWNER TRUST	0.56% 15 Sep 2026	862,000	814,164
CARVANA AUTO RECEIVABLES TRUST	0.7% 10 Nov 2026	862,000	801,369
CARVANA AUTO RECEIVABLES TRUST	1.03% 10 Jun 2027	746,000	648,610
CELANESE US HOLDINGS LLC	6.379% 15 Jul 2032	350,000	335,363
CENTENE CORP	2.45% 15 Jul 2028	1,319,000	1,111,244
CHARTER COMM OPT LLC/CAP	5.05% 30 Mar 2029	1,361,000	1,281,068
CHASE ISSUANCE TRUST	3.97% 15 Sep 2027	1,131,000	1,107,534
CHEVRON USA INC	3.9% 15 Nov 2024	508,000	499,648
CITIGROUP COMMERCIAL MORTGAGE	1% 10 Dec 2049	516,000	484,649
CITIGROUP COMMERCIAL MORTGAGE	3.154% 15 Nov 2049	342,000	314,657
CITIGROUP COMMERCIAL MORTGAGE	3.102% 15 Dec 2072	150,000	130,502
CITIGROUP COMMERCIAL MORTGAGE	3.778% 10 Sep 2058	90,000	85,818
CITIGROUP INC	1% 03 Jun 2031	1,045,000	846,993
CITIGROUP INC	1% 24 May 2033	2,383,000	2,241,140
CITIGROUP INC	1% 29 Sep 2026	928,000	931,239
CITIGROUP INC	1% 17 Nov 2033	721,000	747,554
COMM MORTGAGE TRUST	3.774% 10 Oct 2048	521,000	495,997
CONSOLIDATED EDISON INC	0.65% 01 Dec 2023	1,407,000	1,351,494
CONTINENTAL RESOURCES	4.5% 15 Apr 2023	571,000	569,179
CREDIT SUISSE NEW YORK	4.75% 09 Aug 2024	1,544,000	1,475,585
CSAIL COMMERCIAL MORTGAGE TRUS	3.329% 15 Jun 2052	978,000	865,778
CSAIL COMMERCIAL MORTGAGE TRUS	3.502% 15 Nov 2049	293,000	272,267
DAIMLER TRUCK FINAN NA	2.375% 14 Dec 2028	1,705,000	1,436,838
DCP MIDSTREAM OPERATING	5.375% 15 Jul 2025	1,176,000	1,165,839
DCP MIDSTREAM OPERATING	5.125% 15 May 2029	2,047,000	1,979,633
DCP MIDSTREAM OPERATING	5.625% 15 Jul 2027	1,649,000	1,641,134
DIAMONDBACK ENERGY INC	6.25% 15 Mar 2033	1,750,000	1,782,585
DIGITAL REALTY TRUST LP	5.55% 15 Jan 2028	541,000	545,517
DISCOVER CARD EXECUTION NOTE T	1.03% 15 Sep 2028	1,148,000	1,016,008
DISCOVER CARD EXECUTION NOTE T	3.56% 15 Jul 2027	2,120,000	2,054,956
DNB BANK ASA	1% 30 Sep 2025	470,000	432,099
DOMINION ENERGY INC	3.9% 01 Oct 2025	466,000	454,555
DOMINION ENERGY INC	2.45% 15 Jan 2023	316,000	315,453
DOMINION ENERGY INC	5.375% 15 Nov 2032	1,249,000	1,245,465
DTE ENERGY CO	2.529% 01 Oct 2024	553,000	528,109
DTE ENERGY CO	1% 01 Nov 2024	2,427,000	2,388,750
DUKE ENERGY CORP	2.65% 01 Sep 2026	2,017,000	1,865,422
EDISON INTERNATIONAL	5.75% 15 Jun 2027	1,345,000	1,350,999
EDISON INTERNATIONAL	6.95% 15 Nov 2029	1,330,000	1,395,609
ENEL FINANCE AMERICA LLC	7.1% 14 Oct 2027	1,342,000	1,394,794
ENEL FINANCE INTL NV	1.375% 12 Jul 2026	650,000	562,198

ENEL FINANCE INTL NV	6.8% 14 Oct 2025	2,034,000	2,096,525
ENERGY TRANSFER LP	3.6% 01 Feb 2023	30,000	29,939
ENERGY TRANSFER LP	5.75% 15 Feb 2033	1,445,000	1,423,874
ENERGY TRANSFER LP	4% 01 Oct 2027	1,613,000	1,510,945
EVERSOURCE ENERGY	2.9% 01 Mar 2027	1,191,000	1,098,400
EXPORT IMPORT BANK KOREA	4% 15 Sep 2024	75,000	73,777
EXPORT IMPORT BANK KOREA	4.25% 15 Sep 2027	1,450,000	1,417,013
FANNIE MAE	4% 25 Apr 2041	320,801	314,741
FANNIE MAE	1.625% 07 Jan 2025	1,600,000	1,512,176
FANNIE MAE	2.625% 06 Sep 2024	930,000	902,621
FED HM LN PC POOL G67710	3.5% 01 Mar 2048	411,818	384,399
FED HM LN PC POOL QA4675	3% 01 Nov 2049	340,867	303,061
FED HM LN PC POOL QA6370	3% 01 Jan 2050	510,651	454,015
FED HM LN PC POOL QA6505	3% 01 Jan 2050	436,811	388,365
FED HM LN PC POOL QA6518	3% 01 Jan 2050	384,970	343,661
FED HM LN PC POOL QA7075	3% 01 Feb 2050	1,816,847	1,621,891
FED HM LN PC POOL QB5146	2% 01 Nov 2050	449,479	368,493
FED HM LN PC POOL QC0887	2% 01 Apr 2051	1,002,034	816,234
FED HM LN PC POOL QC3428	2.5% 01 Jun 2051	154,378	130,859
FED HM LN PC POOL QC4959	2% 01 Aug 2051	1,365,875	1,113,694
FED HM LN PC POOL QC5978	2.5% 01 Aug 2051	1,993,280	1,695,470
FED HM LN PC POOL QC8477	2% 01 Oct 2051	315,912	257,561
FED HM LN PC POOL QD6542	2.5% 01 Feb 2052	831,497	707,983
FED HM LN PC POOL QD6543	2.5% 01 Feb 2052	1,718,514	1,459,422
FED HM LN PC POOL QD6813	2.5% 01 Feb 2052	1,230,023	1,045,617
FED HM LN PC POOL QU7450	2.5% 01 Jul 2050	179,953	151,422
FED HM LN PC POOL RA2457	3% 01 Apr 2050	83,047	74,207
FED HM LN PC POOL RA3078	3% 01 Jul 2050	1,390,922	1,241,410
FED HM LN PC POOL RA3575	2% 01 Sep 2050	933,771	765,379
FED HM LN PC POOL RA3808	2% 01 Oct 2050	1,111,529	907,534
FED HM LN PC POOL RA5257	2% 01 May 2051	2,778,377	2,265,730
FED HM LN PC POOL RA5286	2.5% 01 May 2051	1,663,867	1,414,320
FED HM LN PC POOL RA6333	2% 01 Nov 2051	3,549,058	2,893,246
FED HM LN PC POOL RA6499	2% 01 Dec 2051	827,460	675,055
FED HM LN PC POOL RA6509	2% 01 Dec 2051	1,191,787	975,202
FED HM LN PC POOL RA7485	4% 01 Jun 2052	3,271,876	3,070,404
FED HM LN PC POOL RA8070	4.5% 01 Nov 2052	1,988,848	1,916,410
FED HM LN PC POOL RA8071	5% 01 Oct 2052	898,505	886,041
FED HM LN PC POOL RB5154	2.5% 01 Apr 2042	2,043,726	1,779,408
FED HM LN PC POOL RC1914	2% 01 Jun 2036	533,114	476,101
FED HM LN PC POOL SD0185	3% 01 Dec 2049	463,635	415,507
FED HM LN PC POOL SD0748	2.5% 01 Nov 2051	2,653,129	2,277,010
FED HM LN PC POOL SD0895	2% 01 Feb 2052	4,392,923	3,593,226
FED HM LN PC POOL SD0934	2% 01 Apr 2051	600,486	490,187
FED HM LN PC POOL SD1068	3.5% 01 Jan 2051	2,836,990	2,625,950
FED HM LN PC POOL SD1143	4.5% 01 Sep 2050	1,235,438	1,210,840

FED HM LN PC POOL SD7501	4% 01 Jul 2049	2,520,732	2,423,994
FED HM LN PC POOL SD7518	3% 01 Jun 2050	1,983,810	1,775,123
FED HM LN PC POOL SD7526	2.5% 01 Oct 2050	6,264,494	5,392,421
FED HM LN PC POOL ZM4518	3.5% 01 Oct 2047	162,891	151,899
FED HM LN PC POOL ZS4577	3.5% 01 Aug 2044	842,384	786,353
FED HM LN PC POOL ZT0511	3% 01 Aug 2048	698,764	630,959
FED HM LN PC POOL ZT0538	3.5% 01 Mar 2048	933,924	870,901
FEDEX CORP	2.4% 15 May 2031	666,000	538,787
FHLMC MULTIFAMILY STRUCTURED P	3.194% 25 Jul 2027	762,000	722,962
FHLMC MULTIFAMILY STRUCTURED P	3.244% 25 Aug 2027	340,000	323,151
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2027	100,000	95,164
FHLMC MULTIFAMILY STRUCTURED P	3.9% 25 Apr 2028	1,470,000	1,434,187
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Jul 2028	219,000	213,296
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Oct 2028	217,000	211,578
FHLMC MULTIFAMILY STRUCTURED P	3.505% 25 Mar 2029	663,000	628,127
FHLMC MULTIFAMILY STRUCTURED P	2.785% 25 Jun 2029	913,000	826,570
FHLMC MULTIFAMILY STRUCTURED P	1.639% 25 Jan 2030	568,000	471,483
FIRSTENERGY TRANSMISSION	4.35% 15 Jan 2025	3,045,000	2,962,511
FIRSTENERGY TRANSMISSION	2.866% 15 Sep 2028	735,000	645,580
FNMA POOL AS6973	3% 01 Apr 2036	157,183	144,949
FNMA POOL AT2032	3.5% 01 Apr 2043	86,631	81,096
FNMA POOL BE3667	3.5% 01 Jun 2047	70,058	65,331
FNMA POOL BF0278	3.5% 01 May 2042	249,167	233,361
FNMA POOL BF0451	3.5% 01 Jun 2041	1,956,172	1,832,014
FNMA POOL BK0436	3% 01 Dec 2049	142,247	127,482
FNMA POOL BM4830	1% 01 Feb 2047	418,678	390,812
FNMA POOL BM6152	1% 01 Jun 2044	618,723	579,192
FNMA POOL BM6785	1% 01 Aug 2043	85,724	80,247
FNMA POOL BM7041	1% 01 Feb 2046	269,073	251,881
FNMA POOL BO5032	3% 01 Dec 2049	27,146	24,329
FNMA POOL BP4938	3% 01 May 2050	420,842	375,758
FNMA POOL BP5474	2.5% 01 Jun 2050	672,106	571,707
FNMA POOL BP5482	2.5% 01 Jun 2050	1,045,165	889,039
FNMA POOL BP5502	2.5% 01 Jun 2050	282,471	240,276
FNMA POOL BP5576	2.5% 01 Jun 2050	1,107,630	942,379
FNMA POOL BP8762	2.5% 01 Jul 2050	720,328	612,725
FNMA POOL BP9537	2.5% 01 Jul 2050	1,590,301	1,352,447
FNMA POOL BQ0212	2.5% 01 Aug 2050	805,854	685,176
FNMA POOL BR3314	2.5% 01 Mar 2051	460,699	390,513
FNMA POOL BR9127	2.5% 01 May 2051	522,225	442,666
FNMA POOL BT1335	2.5% 01 Jul 2051	351,266	297,752
FNMA POOL BT7309	2% 01 Sep 2051	368,314	300,029
FNMA POOL BT8460	2.5% 01 Sep 2051	25,119	20,972
FNMA POOL BV9931	4% 01 Jun 2052	3,522,461	3,304,310
FNMA POOL BW9898	4.5% 01 Oct 2052	2,177,677	2,104,168
FNMA POOL CA0660	4% 01 Nov 2047	2,060,989	1,989,640

FNMA POOL CA3809	3% 01 Jul 2049	367,740	329,568
FNMA POOL CA4263	3% 01 Oct 2034	553,714	522,331
FNMA POOL CA4536	3% 01 Nov 2049	121,382	107,921
FNMA POOL CA4657	3.5% 01 Oct 2048	666,955	621,956
FNMA POOL CA4860	3% 01 Dec 2049	1,094,326	972,962
FNMA POOL CA4881	2.5% 01 Dec 2034	2,516,036	2,318,645
FNMA POOL CA5220	3% 01 Feb 2050	1,414,354	1,249,484
FNMA POOL CA5659	2.5% 01 May 2050	2,266,185	1,928,506
FNMA POOL CA6847	2.5% 01 Aug 2035	1,194,316	1,098,579
FNMA POOL CA6937	3% 01 Sep 2050	1,509,776	1,341,149
FNMA POOL CA7009	2.5% 01 Sep 2050	2,179,172	1,833,661
FNMA POOL CA7087	4.5% 01 Sep 2050	534,251	520,774
FNMA POOL CA7144	2.5% 01 Sep 2035	1,151,609	1,059,296
FNMA POOL CA9007	4.5% 01 Feb 2051	196,929	191,961
FNMA POOL CA9306	3% 01 Feb 2051	1,085,783	959,861
FNMA POOL CB0982	2% 01 Jul 2051	697,073	569,566
FNMA POOL CB1146	3% 01 Jul 2051	329,842	290,446
FNMA POOL CB1279	2.5% 01 Aug 2051	255,570	217,803
FNMA POOL CB1382	2.5% 01 Aug 2051	2,477,086	2,118,474
FNMA POOL CB1620	2% 01 Sep 2051	3,044,800	2,482,592
FNMA POOL CB1782	2% 01 Oct 2051	4,167,404	3,397,752
FNMA POOL CB2275	2.5% 01 Dec 2051	1,681,029	1,428,499
FNMA POOL CB2610	2% 01 Jan 2052	3,274,748	2,669,634
FNMA POOL CB2835	2% 01 Feb 2052	2,648,243	2,179,494
FNMA POOL CB2927	2% 01 Feb 2052	2,129,022	1,734,956
FNMA POOL CB3152	2% 01 Mar 2052	4,809,501	3,926,055
FNMA POOL CB3559	2% 01 Apr 2052	360,254	294,080
FNMA POOL CB3768	3.5% 01 Jun 2052	1,881,083	1,711,509
FNMA POOL FM1205	1% 01 Jul 2049	179,534	160,898
FNMA POOL FM1325	1% 01 Aug 2034	298,631	281,705
FNMA POOL FM1873	1% 01 Nov 2049	624,572	555,305
FNMA POOL FM2801	1% 01 Mar 2050	903,025	802,877
FNMA POOL FM3118	1% 01 May 2050	95,221	85,239
FNMA POOL FM3951	1% 01 Jul 2050	194,886	174,320
FNMA POOL FM4279	1% 01 Sep 2050	1,461,723	1,193,683
FNMA POOL FM4443	1% 01 Sep 2050	352,383	315,196
FNMA POOL FM4523	1% 01 Oct 2050	379,328	311,216
FNMA POOL FM5410	1% 01 Dec 2050	792,797	647,174
FNMA POOL FM6128	1% 01 Feb 2051	1,137,219	966,067
FNMA POOL FM6471	1% 01 Feb 2051	2,006,572	1,637,376
FNMA POOL FM6559	1% 01 Mar 2051	1,117,593	915,533
FNMA POOL FM6871	1% 01 Apr 2051	888,588	753,215
FNMA POOL FM8104	1% 01 Jul 2051	1,657,523	1,464,780
FNMA POOL FP0013	1% 01 Jun 2048	1,441,160	1,374,804
FNMA POOL FS0007	1% 01 Aug 2050	245,953	218,530
FNMA POOL FS0031	1% 01 Oct 2051	568,247	481,677



FNMA POOL FS0047	1% 01 Dec 2047	90,872	82,255
FNMA POOL FS0654	1% 01 Oct 2050	164,340	141,564
FNMA POOL FS1086	1% 01 Apr 2051	1,481,615	1,209,008
FNMA POOL FS2041	1% 01 Aug 2051	739,043	603,859
FNMA POOL FS2085	1% 01 Nov 2051	1,792,843	1,385,769
FNMA POOL FS2500	1% 01 Mar 2037	1,085,700	1,023,764
FNMA POOL FS2743	1% 01 Jul 2036	1,194,458	1,100,749
FNMA POOL MA0293	4.5% 01 Jan 2030	7,108	7,026
FNMA POOL MA1283	3.5% 01 Dec 2042	62,011	58,079
FNMA POOL MA4208	2% 01 Dec 2050	2,524,868	2,069,939
FNMA POOL MA4209	1.5% 01 Dec 2050	1,925,436	1,487,506
FNMA POOL MA4254	1.5% 01 Feb 2051	4,968,623	3,838,537
FNMA POOL MA4364	2% 01 Jun 2041	1,786,740	1,507,019
FNMA POOL MA4446	2% 01 Oct 2041	269,752	227,266
FNMA POOL MA4586	2% 01 Apr 2042	1,579,296	1,332,636
FNMA POOL MA4587	2.5% 01 Apr 2042	2,179,540	1,897,566
FNMA POOL MA4607	2.5% 01 May 2042	878,466	764,919
FNMA TBA 15 YR 2.5	2.5% 18 Jan 2037	200,000	183,327
FNMA TBA 15 YR 3	3% 17 Jan 2038	845,000	791,951
FNMA TBA 15 YR 3.5	3.5% 17 Jan 2038	1,095,000	1,048,720
FNMA TBA 15 YR 4	4% 17 Jan 2038	2,050,000	1,998,744
FNMA TBA 30 YR 2	2% 25 Dec 2051	1,800,000	1,466,062
FNMA TBA 30 YR 2.5	2.5% 25 Dec 2051	520,000	440,551
FNMA TBA 30 YR 3	3% 25 Feb 2052	2,570,000	2,256,211
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	3,695,000	3,357,865
FNMA TBA 30 YR 4	4% 25 Jun 2052	1,100,000	1,031,921
FNMA TBA 30 YR 4.5	4.5% 25 Jul 2052	2,615,000	2,519,749
FNMA TBA 30 YR 5	5% 25 Jul 2052	4,175,000	4,117,018
FNMA TBA 30 YR 5.5	5.5% 12 Jan 2053	2,130,000	2,136,326
FNMA TBA 30 YR 6	6% 12 Jan 2053	3,830,000	3,889,442
FORD CREDIT AUTO OWNER TRUST	1.29% 15 Jun 2026	581,000	552,324
FORD CREDIT AUTO OWNER TRUST	1.04% 15 Aug 2024	428,673	424,542
FORD CREDIT AUTO OWNER TRUST	1.35% 15 Jul 2025	1,240,000	1,202,098
FORD CREDIT AUTO OWNER TRUST	0.79% 15 Nov 2025	1,505,000	1,445,756
FORD CREDIT AUTO OWNER TRUST	3.74% 15 Sep 2026	886,000	867,391
FORD CREDIT AUTO OWNER TRUST	4.48% 15 Dec 2026	3,616,000	3,582,932
FORD CREDIT AUTO OWNER TRUST/F	1.53% 15 May 2034	1,947,000	1,686,113
FORD CREDIT FLOORPLAN MASTER O	1.06% 15 Sep 2027	1,816,000	1,630,803
FREDDIE MAC	3.5% 15 Oct 2053	483,810	466,525
FREDDIE MAC	2% 25 Feb 2052	2,067,197	1,762,518
FREDDIE MAC	3.5% 25 Jan 2051	1,577,743	1,477,000
FREDDIE MAC	4% 25 Nov 2051	2,095,077	2,013,470
FREEPORT INDONESIA PT	4.763% 14 Apr 2027	288,000	277,004
FREEPORT INDONESIA PT	5.315% 14 Apr 2032	585,000	539,680
GE CAPITAL FUNDING LLC	4.55% 15 May 2032	1,334,000	1,269,101
GE HEALTHCARE TECH INC	5.55% 15 Nov 2024	1,488,000	1,493,788



GENERAL MOTORS	0.68% 15 Aug 2025	1,484,000	1,440,117
GENERAL MOTORS FINL CO	6.05% 10 Oct 2025	1,690,000	1,720,961
GM FINANCIAL CONSUMER AUTOMOBIL	1.49% 16 Dec 2024	508,060	501,715
GM FINANCIAL REVOLVING RECEIVABLE	1.17% 12 Jun 2034	642,000	558,362
GM FINANCIAL SECURITIZED TERM	1.84% 16 Sep 2024	710,822	706,587
GM FINANCIAL SECURITIZED TERM	0.45% 16 Apr 2025	656,998	643,379
GM FINANCIAL SECURITIZED TERM	0.54% 17 May 2027	1,425,000	1,310,373
GNMA II POOL 784114	3.5% 20 Feb 2046	1,317,026	1,237,857
GNMA II POOL 785021	4% 20 May 2047	127,491	122,570
GNMA II POOL 785043	3% 20 Apr 2049	128,071	116,058
GNMA II POOL MA3035	4% 20 Aug 2045	1,138,115	1,098,441
GNMA II POOL MA3521	3.5% 20 Mar 2046	118,226	111,120
GNMA II POOL MA3663	3.5% 20 May 2046	1,270,114	1,191,660
GNMA II POOL MA3937	3.5% 20 Sep 2046	34,278	32,161
GNMA II POOL MA4196	3.5% 20 Jan 2047	256,231	240,404
GNMA II POOL MA4262	3.5% 20 Feb 2047	546,643	512,878
GNMA II POOL MA4321	3.5% 20 Mar 2047	192,995	180,254
GNMA II POOL MA4382	3.5% 20 Apr 2047	86,715	80,990
GNMA II POOL MA4451	3.5% 20 May 2047	761,962	711,661
GNMA II POOL MA4511	4% 20 Jun 2047	178,453	171,565
GNMA II POOL MA4586	3.5% 20 Jul 2047	438,110	409,188
GNMA II POOL MA4587	4% 20 Jul 2047	592,365	569,501
GNMA II POOL MA4652	3.5% 20 Aug 2047	77,042	71,956
GNMA II POOL MA4720	4% 20 Sep 2047	478,335	459,872
GNMA II POOL MA4837	3.5% 20 Nov 2047	360,689	336,878
GNMA II POOL MA4900	3.5% 20 Dec 2047	206,664	193,021
GNMA II POOL MA4901	4% 20 Dec 2047	371,842	357,490
GNMA II POOL MA5136	3.5% 20 Apr 2048	884,434	826,048
GNMA II POOL MA6038	3% 20 Jul 2049	89,778	81,024
GNMA II POOL MA6218	3% 20 Oct 2049	1,297,270	1,168,986
GNMA II POOL MA6409	3% 20 Jan 2050	1,530,325	1,377,719
GNMA II POOL MA7052	2.5% 20 Dec 2050	982,538	856,906
GNMA II POOL MA7193	2.5% 20 Feb 2051	3,565,758	3,105,391
GNMA II POOL MA7368	3% 20 May 2051	1,168,770	1,046,182
GNMA II POOL MA7473	3% 20 Jul 2051	733,034	655,740
GNMA II POOL MA7535	3% 20 Aug 2051	1,952,173	1,745,784
GNMA II POOL MA7589	2.5% 20 Sep 2051	2,118,430	1,838,144
GNMA II POOL MA7590	3% 20 Sep 2051	1,012,440	905,121
GNMA II POOL MA7705	2.5% 20 Nov 2051	3,220,441	2,795,684
GNMA II POOL MA7767	2.5% 20 Dec 2051	1,890,955	1,639,314
GNMA II TBA 30 YR 2	2% 23 Jan 2053	5,555,000	4,650,118
GNMA II TBA 30 YR 2.5	2.5% 23 Jan 2053	605,000	523,505
GNMA II TBA 30 YR 3	3% 23 Jan 2053	1,445,000	1,285,812
GNMA II TBA 30 YR 3.5	3.5% 23 Jan 2053	385,000	353,444
GNMA II TBA 30 YR 4	4% 23 Jan 2053	1,540,000	1,456,769
GNMA II TBA 30 YR 4.5	4.5% 23 Jan 2053	3,765,000	3,650,683

GNMA II TBA 30 YR 5	5% 23 Jan 2053	1,605,000	1,589,568
GNMA II TBA 30 YR 5.5	5.5% 23 Jan 2053	2,140,000	2,150,786
GOLDMAN SACHS GROUP INC	1% 21 Oct 2032	1,255,000	993,910
GOVERNMENT STIF 3	GOVERNMENT STIF 3	25,917,464	25,917,464
GS MORTGAGE SECURITIES TRUST	1% 10 Nov 2049	100,000	92,957
GS MORTGAGE SECURITIES TRUST	4.074% 10 Jan 2047	429,000	419,867
GS MORTGAGE SECURITIES TRUST	2.91% 13 Feb 2053	713,000	612,342
HONDA AUTO RECEIVABLES OWNER T	0.82% 15 Jul 2024	739,023	728,292
HONDA AUTO RECEIVABLES OWNER T	0.46% 19 Apr 2027	2,517,000	2,396,725
HSBC HOLDINGS PLC	1% 03 Nov 2028	1,190,000	1,250,952
HSBC HOLDINGS PLC	1% 03 Nov 2033	777,000	824,451
HUNTINGTON BANCSHARES	1% 04 Aug 2028	827,000	786,948
HYUNDAI AUTO LEASE SECURITIZAT	4.38% 15 Oct 2025	910,000	899,514
HYUNDAI AUTO RECEIVABLES TRUST	1.41% 15 Nov 2024	871,799	859,123
HYUNDAI AUTO RECEIVABLES TRUST	1.72% 15 Jun 2026	1,726,000	1,662,700
HYUNDAI AUTO RECEIVABLES TRUST	2.22% 15 Oct 2026	209,000	199,621
HYUNDAI AUTO RECEIVABLES TRUST	0.38% 15 Jan 2026	2,221,000	2,121,361
HYUNDAI AUTO RECEIVABLES TRUST	0.74% 15 May 2026	851,000	805,435
HYUNDAI AUTO RECEIVABLES TRUST	1.03% 15 Dec 2027	758,000	690,140
INDONESIA ASAHAN ALUMINI	4.75% 15 May 2025	1,218,000	1,194,273
ISRAEL ELECTRIC CORP LTD	5% 12 Nov 2024	200,000	197,900
ISRAEL ELECTRIC CORP LTD	6.875% 21 Jun 2023	637,000	640,115
ISRAEL ELECTRIC CORP LTD	3.75% 22 Feb 2032	721,000	631,884
* JPMORGAN CHASE + CO	1% 25 Jul 2033	2,331,000	2,225,429
* JPMORGAN CHASE + CO	1% 15 Dec 2025	2,771,000	2,770,086
KOREA NATIONAL OIL CORP	1.75% 18 Apr 2025	530,000	489,482
LXP INDUSTRIAL TRUST	2.375% 01 Oct 2031	630,000	478,731
MARATHON PETROLEUM CORP	5.125% 15 Dec 2026	2,232,000	2,226,933
MARATHON PETROLEUM CORP	4.7% 01 May 2025	527,000	519,622
MERCEDES BENZ AUTO RECEIVABLES	5.21% 16 Aug 2027	935,000	941,709
MICROCHIP TECHNOLOGY INC	0.972% 15 Feb 2024	320,000	304,326
MICRON TECHNOLOGY INC	2.703% 15 Apr 2032	1,776,000	1,335,907
MORGAN STANLEY	1% 18 Oct 2028	4,558,000	4,706,317
MORGAN STANLEY BAML TRUST	3.249% 15 Feb 2048	905,000	862,883
MORGAN STANLEY BAML TRUST	3.732% 15 May 2048	968,518	923,348
MORGAN STANLEY CAPITAL I TRUST	4.31% 15 Dec 2051	633,000	599,824
NATWEST GROUP PLC	1% 10 Nov 2026	873,000	910,129
NEW JERSEY ST TRANSPRTN TRUST	5.754% 15 Dec 2028	2,440,000	2,455,958
NEXTERA ENERGY CAPITAL	4.255% 01 Sep 2024	6,103,000	6,030,618
NEXTERA ENERGY CAPITAL	4.45% 20 Jun 2025	612,000	605,164
NISSAN AUTO RECEIVABLES OWNER	1.38% 16 Dec 2024	758,546	747,193
NISSAN MOTOR ACCEPTANCE	1.85% 16 Sep 2026	1,263,000	1,056,790
NORTHWESTERN MUTUAL GLBL	4.35% 15 Sep 2027	1,236,000	1,204,457
NXP BV/NXP FDG/NXP USA	2.7% 01 May 2025	86,000	80,916
NXP BV/NXP FDG/NXP USA	3.4% 01 May 2030	528,000	457,116
ONEOK INC	2.75% 01 Sep 2024	1,347,000	1,290,978

ONEOK INC	6.1% 15 Nov 2032	1,177,000	1,184,097
ORACLE CORP	3.25% 15 Nov 2027	3,172,000	2,919,160
ORACLE CORP	2.8% 01 Apr 2027	399,000	364,514
ORACLE CORP	6.15% 09 Nov 2029	1,215,000	1,265,848
PACIFIC GAS + ELECTRIC	3.85% 15 Nov 2023	3,330,000	3,286,310
PACIFIC GAS + ELECTRIC	3.75% 15 Feb 2024	522,000	511,289
PACIFIC GAS + ELECTRIC	4.25% 01 Aug 2023	550,000	545,408
PACIFIC GAS + ELECTRIC	3.15% 01 Jan 2026	220,000	204,761
PACIFIC GAS + ELECTRIC	3.25% 16 Feb 2024	4,995,000	4,865,929
PHILIP MORRIS INTL INC	5.125% 15 Nov 2024	1,278,000	1,279,725
PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	61,000	59,747
PRINCIPAL LFE GLB FND II	1.375% 10 Jan 2025	650,000	602,316
QATAR ENERGY	1.375% 12 Sep 2026	404,000	358,425
REPUBLIC OF COLOMBIA	3% 30 Jan 2030	455,000	349,213
REPUBLIC OF INDONESIA	4.15% 20 Sep 2027	512,000	504,243
REPUBLIC OF PANAMA	6.4% 14 Feb 2035	146,000	149,059
ROCHE HOLDINGS INC	2.314% 10 Mar 2027	1,870,000	1,704,973
ROYAL BANK OF CANADA	6% 01 Nov 2027	1,722,000	1,795,925
SABINE PASS LIQUEFACTION	5.75% 15 May 2024	2,375,000	2,377,399
SANTANDER CONSUMER AUTO RECEIV	0.33% 15 Oct 2025	923,046	902,926
SANTANDER CONSUMER AUTO RECEIV	0.48% 15 Jun 2026	997,000	937,105
SANTANDER DRIVE AUTO RECEIVABL	3.44% 15 Sep 2027	1,372,000	1,323,380
SANTANDER DRIVE AUTO RECEIVABL	5.95% 17 Jan 2028	430,000	434,074
SANTANDER DRIVE AUTO RECEIVABL	4.43% 15 Mar 2027	718,000	699,423
SANTANDER DRIVE AUTO RECEIVABL	4.49% 16 Nov 2026	1,771,000	1,743,285
SANTANDER DRIVE AUTO RECEIVABL	4.72% 15 Jun 2027	1,020,000	997,971
SANTANDER UK GROUP HLDGS	1% 21 Nov 2026	784,000	794,419
SAUDI ARABIAN OIL CO	3.5% 16 Apr 2029	1,301,000	1,193,511
SAUDI ARABIAN OIL CO	1.625% 24 Nov 2025	445,000	405,426
SOUTHERN CALIF GAS CO	3.2% 15 Jun 2025	649,000	626,720
SOUTHERN CO	5.113% 01 Aug 2027	926,000	925,028
SOUTHERN CO	5.7% 15 Oct 2032	681,000	680,282
SOUTHERN CO	5.7% 15 Oct 2032	1,037,000	1,063,329
STANDARD CHARTERED PLC	1% 23 Nov 2025	1,459,000	1,335,525
T MOBILE USA INC	3.875% 15 Apr 2030	1,097,000	996,745
TENN VALLEY AUTHORITY	0.75% 15 May 2025	1,717,000	1,572,635
TOYOTA AUTO RECEIVABLES OWNER	1.68% 15 May 2025	398,000	388,050
TOYOTA AUTO RECEIVABLES OWNER	0.47% 15 Jan 2026	1,841,000	1,734,557
TOYOTA AUTO RECEIVABLES OWNER	1.02% 15 Mar 2027	697,000	630,182
TOYOTA AUTO RECEIVABLES OWNER	1.36% 15 Aug 2024	592,195	585,905
TOYOTA AUTO RECEIVABLES OWNER	1.66% 15 Sep 2025	1,685,000	1,628,141
TOYOTA MOTOR CREDIT CORP	3.65% 18 Aug 2025	605,000	589,107
TOYOTA MOTOR CREDIT CORP	5.45% 10 Nov 2027	1,923,000	1,970,363
US DOLLAR		(727)	(727)
US TREASURY N/B	1.5% 31 Jan 2027	2,049,000	1,851,944
US TREASURY N/B	0.375% 30 Nov 2025	2,991,000	2,677,880
US TREASURY N/B	0.375% 31 Dec 2025	7,110,000	6,358,451
US TREASURY N/B	0.375% 31 Jan 2026	7,465,000	6,647,349

US TREASURY N/B	0.625% 31 Jul 2026	9,349,000	8,268,752
US TREASURY N/B	1.125% 31 Oct 2026	8,514,000	7,622,691
US TREASURY N/B	1.25% 30 Nov 2026	8,104,000	7,278,405
US TREASURY N/B	1.25% 31 Dec 2026	6,538,000	5,861,726
US TREASURY N/B	1.875% 28 Feb 2027	6,950,000	6,372,281
US TREASURY N/B	2.5% 31 Mar 2027	5,853,000	5,499,534
US TREASURY N/B	2.75% 30 Apr 2027	6,025,000	5,716,219
US TREASURY N/B	2.625% 31 May 2027	8,070,000	7,617,323
US TREASURY N/B	3.25% 30 Jun 2027	3,338,000	3,232,123
US TREASURY N/B	3.125% 31 Aug 2027	11,833,000	11,402,205
US TREASURY N/B	4.125% 30 Sep 2027	4,862,000	4,888,209
US TREASURY N/B	4.125% 31 Oct 2027	8,481,000	8,527,380
US TREASURY N/B	4.125% 15 Nov 2032	17,238,000	17,652,789
US TREASURY N/B	4.5% 30 Nov 2024	3,434,000	3,436,280
US TREASURY N/B	3.875% 30 Nov 2029	4,203,000	4,186,582
US TREASURY N/B	3.875% 30 Nov 2027	16,865,000	16,804,391
US TREASURY N/B	4% 15 Dec 2025	16,128,000	16,043,580
USAA AUTO OWNER TRUST	4.86% 16 Nov 2026	2,331,000	2,328,869
VERIZON MASTER TRUST	0.5% 20 May 2027	4,161,000	3,905,127
VERIZON MASTER TRUST	1% 20 Jan 2027	2,293,000	2,240,026
VERIZON MASTER TRUST	1% 20 Jul 2027	1,345,000	1,321,626
VERIZON MASTER TRUST	1% 22 Jan 2029	1,392,000	1,348,358
VERIZON OWNER TRUST	2.06% 22 Apr 2024	1,810,000	1,802,840
VERIZON OWNER TRUST	1.85% 22 Jul 2024	582,461	579,576
VMWARE INC	2.2% 15 Aug 2031	1,472,000	1,120,545
VOLKSWAGEN AUTO LEASE TRUST	3.44% 21 Jul 2025	854,000	835,439
VOLKSWAGEN AUTO LEASE TRUST	3.65% 20 Jan 2027	1,146,000	1,116,903
VOLKSWAGEN AUTO LOAN ENHANCED	0.98% 20 Nov 2024	841,186	827,593
WELLS FARGO COMMERCIAL MORTGAG	3.695% 15 Nov 2048	557,000	529,310
WELLS FARGO COMMERCIAL MORTGAG	3.096% 15 Jun 2049	756,000	701,378
WELLS FARGO COMMERCIAL MORTGAG	4.442% 15 Sep 2061	184,000	175,989
WELLS FARGO COMMERCIAL MORTGAG	2.118% 15 Aug 2053	1,000,000	808,843
WELLS FARGO COMMERCIAL MORTGAG	1% 15 Apr 2055	253,000	229,399
WELLS FARGO COMMERCIAL MORTGAG	2.658% 15 Nov 2054	20,000	16,290
WESTPAC BANKING CORP	5.457% 18 Nov 2027	1,489,000	1,523,604
WF RBS COMMERCIAL MORTGAGE TRU	3.631% 15 Nov 2047	474,000	455,248
WILLIAMS COMPANIES INC	3.75% 15 Jun 2027	2,503,000	2,362,982
WORLD OMNI AUTO RECEIVABLES TR	1.96% 16 Dec 2024	325,588	323,494
WORLD OMNI AUTO RECEIVABLES TR	0.48% 17 Nov 2025	486,974	473,511
WORLD OMNI AUTO RECEIVABLES TR	0.61% 15 Oct 2026	1,215,000	1,133,936
WORLD OMNI SELECT AUTO TRUST	0.55% 15 Jul 2025	259,360	257,234
WORLD OMNI SELECT AUTO TRUST	0.29% 18 Feb 2025	49,211	49,087
<b>Sub-Total: Fund 5760 14 of 15</b>		<b>Total \$ 660,171,737</b>	

(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	1.65% 29 Oct 2024	232,000	\$	214,131
	AKER BP ASA	2% 15 Jul 2026	200,000		176,954
	ALTRIA GROUP INC	2.45% 04 Feb 2032	194,000		147,002
	AMER AIRLINE 16 1 AA PTT	3.575% 15 Jul 2029	178,595		159,099
	AMEREN ILLINOIS CO	1.55% 15 Nov 2030	150,000		118,334
	AMERICAN HONDA FINANCE	1.3% 09 Sep 2026	120,000		106,102
	AMERICAN INTL GROUP	3.9% 01 Apr 2026	20,000		19,387
	AMERICAN TOWER CORP	2.75% 15 Jan 2027	239,000		216,766
	AMERICAN TRANSMISSION SY	2.65% 15 Jan 2032	193,000		159,308
	AMERICREDIT AUTOMOBILE RECEIVA	1.17% 18 Aug 2027	200,000		184,803
	AMERICREDIT AUTOMOBILE RECEIVA	0.53% 18 Jun 2025	146,441		144,845
	AMERIPRISE FINANCIAL INC	2.875% 15 Sep 2026	202,000		187,850
	AON GLOBAL LTD	3.875% 15 Dec 2025	216,000		210,781
	APIDOS CLO XLV LTD	1% 15 Apr 2033	1,000,000		977,800
	ARBOR MULTIFAMILY MORTGAGE SEC	2.574% 15 Oct 2054	1,500,000		1,214,289
	ARES CLO LTD	1% 15 Apr 2034	550,000		522,115
	AT+T INC	2.3% 01 Jun 2027	260,000		231,967
	AT+T INC	2.55% 01 Dec 2033	169,000		130,541
	ATLANTIC CITY ELECTRIC	2.3% 15 Mar 2031	199,000		162,259
	AVERY DENNISON CORP	2.65% 30 Apr 2030	100,000		82,301
	AVIATION CAPITAL GROUP	5.5% 15 Dec 2024	451,000		442,458
	AVIATION CAPITAL GROUP	1.95% 20 Sep 2026	205,000		173,469
	AVNET INC	5.5% 01 Jun 2032	164,000		151,615
	AVOLON HOLDINGS FNDG LTD	2.125% 21 Feb 2026	278,000		239,817
	B95V4ZHL5 CDS USD P F 1.00000	1% 20 Dec 2027	(13,659,000)		(13,767,884)
	B95V4ZHL5 CDS USD R V 03MEVENT	1% 20 Dec 2027	13,659,000		13,659,000
	BANCO BILBAO VIZCAYA ARG	1% 14 Sep 2026	200,000		199,700
	BANCO SANTANDER SA	3.306% 27 Jun 2029	200,000		175,100
	BANK	2.851% 17 Oct 2052	1,534,000		1,325,196
	BANK	2.47% 15 Sep 2064	100,000		81,497
	BANK	1% 15 Nov 2055	200,000		208,743
	BANK	1% 15 Nov 2064	100,000		82,309
	BANK	1% 15 Apr 2065	600,000		544,074
	BANK OF AMERICA CORP	1% 22 Oct 2025	469,000		443,327
	BANK OF AMERICA CORP	1% 23 Jul 2031	277,000		213,589
	BANK OF AMERICA CORP	1% 24 Oct 2026	237,000		211,342
	BANK OF AMERICA CORP	1% 22 Jul 2027	364,000		319,417
	BANK OF AMERICA CORP	1% 06 Dec 2025	219,000		202,183
	BANK OF AMERICA CORP	1% 27 Apr 2028	68,000		65,105
	BANK OF NY MELLON CORP	1% 13 Jun 2028	333,000		318,894
	BARCLAYS PLC	1% 10 Dec 2024	200,000		190,424

BAT INTL FINANCE PLC	1.668% 25 Mar 2026	498,000	441,427
BAXTER INTERNATIONAL INC	1.322% 29 Nov 2024	242,000	225,517
BENCHMARK MORTGAGE TRUST	1% 15 Feb 2051	440,000	414,640
BENCHMARK MORTGAGE TRUST	1% 15 Apr 2055	1,100,000	990,957
BENCHMARK MORTGAGE TRUST	2.387% 15 Sep 2054	75,000	60,589
BENCHMARK MORTGAGE TRUST	1% 15 Jan 2055	250,000	211,311
BENEFIT STREET PARTNERS CLO LT	1% 25 Apr 2034	750,000	725,925
BERKSHIRE HATHAWAY ENERG	3.7% 15 Jul 2030	146,000	134,177
BETONY CLO 2, LTD.	1% 30 Apr 2031	1,000,000	982,000
BLACKSTONE HOLDINGS FINA	1.625% 05 Aug 2028	224,000	182,479
BLACKSTONE HOLDINGS FINA	2% 30 Jan 2032	43,000	31,700
BLACKSTONE PRIVATE CRE	4% 15 Jan 2029	72,000	59,516
BNP PARIBAS	1% 19 Nov 2025	328,000	310,400
BNP PARIBAS	1% 15 Sep 2029	200,000	163,450
BOEING CO	4.875% 01 May 2025	361,000	358,433
BOSTON SCIENTIFIC CORP	2.65% 01 Jun 2030	233,000	200,632
BROADCOM INC	2.45% 15 Feb 2031	102,000	80,525
BROOKFIELD CORP	4% 15 Jan 2025	356,000	348,268
BX TRUST	1% 15 Oct 2036	200,000	189,870
BX TRUST 2019 OC11	3.202% 09 Dec 2041	330,000	277,427
CANADIAN NATL RESOURCES	2.05% 15 Jul 2025	311,000	289,808
CANADIAN PACIFIC RAILWAY	1.75% 02 Dec 2026	201,000	179,397
CAPITAL ONE FINANCIAL CO	1% 02 Nov 2027	155,000	135,768
CARDS II TRUST	0.602% 15 Apr 2027	450,000	424,355
CARLYLE GLOBAL MARKET STRATEGI	1% 20 Jul 2031	250,000	237,600
CARLYLE GLOBAL MARKET STRATEGI	1% 20 Apr 2034	1,250,000	1,216,125
CARMAX AUTO OWNER TRUST	1.7% 15 Nov 2024	193,943	192,577
CARMAX AUTO OWNER TRUST	0.63% 15 Jun 2026	500,000	464,867
CARRIER GLOBAL CORP	2.722% 15 Feb 2030	285,000	240,851
CARVANA AUTO RECEIVABLES TRUST	3.35% 10 Feb 2027	200,000	191,700
CENTERPOINT ENER HOUSTON	2.35% 01 Apr 2031	149,000	124,022
CENTERPOINT ENERGY INC	1% 13 May 2024	328,000	323,992
CGI INC	1.45% 14 Sep 2026	294,000	260,011
CIGNA GROUP/THE	3.25% 15 Apr 2025	292,000	281,549
CITIGROUP COMMERCIAL MORTGAGE	1% 15 May 2054	500,000	481,757
CITIGROUP INC	4.4% 10 Jun 2025	220,000	216,042
CLEAR CREEK CLO LTD	1% 20 Oct 2030	1,400,000	1,379,000
COMCAST CORP	2.65% 01 Feb 2030	300,000	259,935
COREBRIDGE FINANCIAL INC	3.85% 05 Apr 2029	197,000	179,831
COREBRIDGE FINANCIAL INC	3.9% 05 Apr 2032	10,000	8,789
CROWN CASTLE INC	3.8% 15 Feb 2028	113,000	105,098
CSL FINANCE PLC	3.85% 27 Apr 2027	114,000	109,259
CUBESMART LP	2% 15 Feb 2031	126,000	95,218
CUBESMART LP	2.25% 15 Dec 2028	200,000	165,352
CVS HEALTH CORP	4.3% 25 Mar 2028	218,000	211,225
DELTA AIR LINES 2019 1AA	3.204% 25 Oct 2025	91,000	88,093
DELTA AIR LINES 2020 A	2.5% 10 Dec 2029	75,862	63,381

DELTA AIR LINES/SKYMILES	4.75% 20 Oct 2028	34,000	32,027
DEUTSCHE BANK COMMERCIAL MORTG	2.89% 10 Aug 2049	250,000	228,869
DEUTSCHE BANK NY	1% 24 Nov 2026	190,000	167,732
DISCOVERY COMMUNICATIONS	3.95% 15 Jun 2025	117,000	111,665
DISCOVERY COMMUNICATIONS	3.625% 15 May 2030	156,000	129,107
DOMINION ENERGY INC	1% 15 Aug 2024	462,000	445,262
DOMINION ENERGY SOUTH	2.3% 01 Dec 2031	200,000	161,612
DRYDEN SENIOR LOAN FUND	1% 17 Apr 2033	500,000	488,250
DTE ELECTRIC CO	1.9% 01 Apr 2028	187,000	162,645
DUKE ENERGY CORP	0.9% 15 Sep 2025	499,000	446,944
DXC TECHNOLOGY CO	1.8% 15 Sep 2026	199,000	173,204
ELEVATION CLO LTD	1% 15 Oct 2029	336,121	332,255
ELMWOOD CLO IX LTD	1% 20 Jul 2034	250,000	241,650
EMERSON ELECTRIC CO	2.2% 21 Dec 2031	134,000	108,559
ENBRIDGE ENERGY PARTNERS	5.875% 15 Oct 2025	429,000	436,417
ENBRIDGE INC	1.6% 04 Oct 2026	200,000	175,340
ENERGY TRANSFER LP	4.05% 15 Mar 2025	332,000	321,811
ENERGY TRANSFER LP	4.25% 01 Apr 2024	233,000	228,883
ENTERPRISE PRODUCTS OPER	3.75% 15 Feb 2025	134,000	130,363
EOG RESOURCES INC	4.15% 15 Jan 2026	130,000	127,700
ESSEX PORTFOLIO LP	3.5% 01 Apr 2025	261,000	251,972
EXETER AUTOMOBILE RECEIVABLES	0.68% 15 Jul 2025	156,658	156,011
FANNIE MAE	5.25% 25 Sep 2041	101,435	104,606
FANNIE MAE	3% 25 Mar 2043	1,258,175	1,143,330
FANNIE MAE	3.5% 25 Apr 2045	537,000	485,037
FANNIE MAE	3% 25 May 2044	564,222	542,506
FANNIE MAE	5.5% 25 Sep 2035	569,405	583,496
FANNIE MAE	1% 25 Jul 2036	441,485	431,881
FED HM LN PC POOL QA6651	3% 01 Feb 2050	335,099	299,073
FED HM LN PC POOL QD6054	2.5% 01 Feb 2052	1,623,556	1,382,954
FED HM LN PC POOL QD7582	3% 01 Feb 2052	282,007	250,160
FED HM LN PC POOL QD7587	2.5% 01 Feb 2052	272,044	232,726
FED HM LN PC POOL QD7589	2.5% 01 Feb 2052	360,881	308,108
FED HM LN PC POOL RA5256	2% 01 May 2051	897,631	732,006
FED HM LN PC POOL RA6765	2.5% 01 Feb 2052	1,420,105	1,209,157
FED HM LN PC POOL SD0715	2% 01 Sep 2051	2,793,271	2,306,495
FED HM LN PC POOL U62476	3.5% 01 Apr 2043	32,691	30,632
FED HM LN PC POOL U62580	3.5% 01 May 2043	2,595,340	2,431,876
FED HM LN PC POOL ZT1682	3% 01 Jan 2047	1,024,745	920,802
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Nov 2030	5,073,054	263,581
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Dec 2029	2,623,000	168,130
FHLMC MULTIFAMILY STRUCTURED P	1% 25 Mar 2030	2,968,127	277,807
* FIDELITY NATL INFO SERV	1.65% 01 Mar 2028	215,000	179,063
FNMA POOL AS7155	3% 01 May 2046	335,460	301,435
FNMA POOL BC9396	3% 01 Jul 2046	139,935	125,742
FNMA POOL BM6364	1% 01 Sep 2047	996,719	994,249
FNMA POOL BV3028	2% 01 Feb 2052	1,898,348	1,555,654
FNMA POOL BV3096	3% 01 Feb 2052	923,190	821,110



FNMA POOL CA4946	3.5% 01 Jan 2050	259,590	241,074
FNMA POOL CA6036	2.5% 01 Jun 2050	2,887,816	2,482,255
FNMA POOL CA7278	2.5% 01 Oct 2050	3,030,398	2,590,996
FNMA POOL CA7963	2.5% 01 Nov 2050	973,778	838,342
FNMA POOL CB2539	2.5% 01 Jan 2052	686,274	585,189
FNMA POOL CB2840	2% 01 Feb 2052	3,781,642	3,097,118
FNMA POOL CB3068	2.5% 01 Feb 2052	467,215	395,997
FNMA POOL CB3578	3% 01 May 2052	1,919,738	1,694,706
FNMA POOL FM3484	1% 01 Jun 2050	1,441,021	1,241,310
FNMA POOL FS1238	1% 01 Mar 2052	277,668	255,728
FNMA POOL FS1399	1% 01 Apr 2052	191,606	169,422
FNMA POOL FS1870	1% 01 May 2052	967,724	855,948
FNMA POOL FS3207	1% 01 Feb 2051	692,029	591,043
FNMA POOL MA1544	3.5% 01 Aug 2043	45,246	42,356
FNMA POOL MA2249	3.5% 01 Apr 2045	167,051	155,878
FNMA POOL MA2537	3.5% 01 Feb 2046	301,995	281,796
FNMA POOL MA2670	3% 01 Jul 2046	252,197	226,617
FNMA POOL MA2705	3% 01 Aug 2046	221,393	198,938
FNMA POOL MA2925	3.5% 01 Jan 2047	1,226,516	1,149,129
FNMA POOL MA4356	2.5% 01 Jun 2051	1,667,032	1,420,653
FNMA POOL MA4437	2% 01 Oct 2051	646,669	527,779
FNMA POOL MA4562	2% 01 Mar 2052	3,098,468	2,523,887
FNMA POOL MA4784	4.5% 01 Oct 2052	1,968,414	1,896,680
FNMA TBA 15 YR 3	3% 17 Jan 2038	1,565,000	1,466,749
FNMA TBA 30 YR 3	3% 25 Feb 2052	1,798,000	1,578,470
FNMA TBA 30 YR 3.5	3.5% 25 Apr 2052	3,960,000	3,598,686
FNMA TBA 30 YR 4	4% 25 Jun 2052	9,962,000	9,345,452
FNMA TBA 30 YR 4.5	4.5% 25 Jul 2052	3,455,000	3,329,152
FREDDIE MAC	4% 15 Sep 2041	478,252	456,387
FREDDIE MAC	4% 15 Mar 2042	274,851	265,714
FREDDIE MAC	3% 15 Nov 2042	2,164,363	1,922,373
FREDDIE MAC	3.5% 15 Aug 2047	3,614,694	3,248,799
FREDDIE MAC	4.5% 15 Oct 2040	1,215,000	1,194,774
FRESENIUS MED CARE III	1.875% 01 Dec 2026	150,000	126,965
GENERAL MOTORS FINL CO	5.25% 01 Mar 2026	70,000	69,068
GENERAL MOTORS FINL CO	4.35% 17 Jan 2027	69,000	65,747
GENERAL MOTORS FINL CO	2.35% 26 Feb 2027	251,000	219,650
GILEAD SCIENCES INC	3.65% 01 Mar 2026	111,000	107,268
GLOBAL PAYMENTS INC	2.65% 15 Feb 2025	329,000	310,125
GM FINANCIAL SECURITIZED TERM	0.5% 17 Feb 2026	1,000,000	933,824
GNMA II POOL MA6476	4% 20 Feb 2050	4,121,173	3,956,723
GNMA II POOL MA7649	2.5% 20 Oct 2051	2,847,941	2,470,233
GNMA II POOL MA7705	2.5% 20 Nov 2051	910,688	790,574
GNMA II POOL MA7706	3% 20 Nov 2051	988,325	883,011
GNMA II TBA 30 YR 3	3% 23 Jan 2053	2,987,000	2,657,937
GNMA POOL 747514	4.75% 15 Aug 2040	218,119	220,276
GNMA POOL 747662	4.75% 15 Aug 2040	323,878	326,798
GNMA POOL 747716	4.75% 15 Sep 2040	615,125	621,172

GNMA POOL 747769	4.75% 15 Sep 2040	374,083	377,015
GNMA POOL 751034	4.75% 15 Sep 2040	329,018	331,669
GNMA POOL 751035	4.75% 15 Aug 2040	59,071	59,346
GNMA POOL 751126	4.75% 15 Oct 2040	655,658	661,201
GNMA POOL 751213	4.75% 15 Oct 2040	892,832	901,210
GNMA POOL 755223	4.75% 15 Nov 2040	45,326	45,578
GNMA POOL 755280	4.75% 15 Nov 2040	61,686	62,046
GNMA POOL 755400	4.75% 15 Oct 2040	55,807	56,138
GNMA POOL 755477	4.75% 15 Oct 2040	76,916	77,352
GNMA POOL 755692	4.75% 15 Nov 2040	197,627	198,947
GNMA POOL 761203	4.75% 15 Apr 2041	62,233	62,573
GNMA POOL 761334	4.75% 15 Apr 2041	145,676	146,633
GNMA POOL 761519	4.75% 15 Apr 2041	609,437	615,009
GNMA POOL 761707	4.75% 15 May 2041	231,763	233,481
GOLDMAN SACHS GROUP INC	1% 21 Oct 2024	140,000	134,448
GOLDMAN SACHS GROUP INC	1% 24 Feb 2028	214,000	190,779
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Apr 2061	589,151	585,681
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Mar 2065	1,879,124	1,863,045
GOVERNMENT NATIONAL MORTGAGE A	1% 20 Nov 2065	788,240	786,170
GOVERNMENT NATIONAL MORTGAGE A	2% 16 Oct 2063	1,991,193	1,633,535
GOVERNMENT NATIONAL MORTGAGE A	2.25% 16 Oct 2063	1,991,193	1,653,595
GOVERNMENT STIF 3	GOVERNMENT STIF 3	19,700,716	19,700,716
GRAPHIC PACKAGING INTERN	0.821% 15 Apr 2024	255,000	238,813
GS MORTGAGE SECURITIES TRUST	2.618% 15 Dec 2054	100,000	81,052
HONDA AUTO RECEIVABLES OWNER T	0.55% 16 Aug 2027	450,000	415,473
HYUNDAI AUTO RECEIVABLES TRUST	0.38% 15 May 2025	639,544	621,422
INTERCONTINENTALEXCHANGE	2.1% 15 Jun 2030	139,000	113,852
INTERCONTINENTALEXCHANGE	4.6% 15 Mar 2033	88,000	84,740
INTL FLAVOR + FRAGRANCES	2.3% 01 Nov 2030	239,000	189,957
INVITATION HOMES OP	2.3% 15 Nov 2028	223,000	184,820
ITC HOLDINGS CORP	2.95% 14 May 2030	229,000	194,265
* JPMORGAN CHASE + CO	1% 23 Jul 2024	417,000	412,934
* JPMORGAN CHASE + CO	1% 05 Dec 2029	183,000	172,478
* JPMORGAN CHASE + CO	1% 04 Feb 2032	114,000	87,531
* JPMORGAN CHASE + CO	1% 22 Sep 2027	354,000	306,387
KEURIG DR PEPPER INC	3.95% 15 Apr 2029	299,000	278,348
KINDER MORGAN INC	1.75% 15 Nov 2026	234,000	206,564
KYNDRYL HOLDINGS INC	2.7% 15 Oct 2028	171,000	129,011
LIFE STORAGE LP	3.875% 15 Dec 2027	179,000	166,023
LLOYDS BANKING GROUP PLC	3.75% 11 Jan 2027	200,000	185,890
LOWE S COS INC	4.5% 15 Apr 2030	198,000	190,161
LOWE S COS INC	1.3% 15 Apr 2028	175,000	145,577
LSEGA FINANCING PLC	2% 06 Apr 2028	250,000	213,238
MAIN STREET CAPITAL CORP	3% 14 Jul 2026	320,000	276,464
MARBLE POINT CLO LTD.	1% 20 Jan 2032	500,000	490,000
MCKESSON CORP	1.3% 15 Aug 2026	196,000	172,253
MERCEDES BENZ FIN NA	2.125% 10 Mar 2025	265,000	248,883
META PLATFORMS INC	3.5% 15 Aug 2027	129,000	120,228

META PLATFORMS INC	3.85% 15 Aug 2032	200,000	175,987
MITSUBISHI UFJ FIN GRP	2.193% 25 Feb 2025	476,000	446,098
MITSUBISHI UFJ FIN GRP	1.412% 17 Jul 2025	200,000	181,682
MONONGAHELA POWER CO	3.55% 15 May 2027	212,000	199,651
MORGAN STANLEY	1% 24 Apr 2024	87,000	86,493
MORGAN STANLEY	1% 20 Jul 2027	160,000	139,154
MORGAN STANLEY	1% 21 Jul 2032	64,000	49,202
MORGAN STANLEY	1% 20 Oct 2032	48,000	37,643
MORGAN STANLEY	1% 18 Oct 2033	110,000	115,441
MORGAN STANLEY	1% 04 May 2027	200,000	175,768
MORGAN STANLEY CAPITAL I TRUST	1% 15 Oct 2051	750,000	710,327
MORGAN STANLEY CAPITAL I TRUST	1% 15 May 2054	2,511,809	171,228
MPLX LP	4% 15 Mar 2028	229,000	213,652
NATIONAL RURAL UTIL COOP	2.4% 15 Mar 2030	212,000	176,469
NATIONAL RURAL UTIL COOP	2.75% 15 Apr 2032	111,000	92,002
NATIONAL SECS CLEARING	0.75% 07 Dec 2025	250,000	221,945
NATIONWIDE BLDG SOCIETY	1.5% 13 Oct 2026	250,000	216,383
NATWEST GROUP PLC	4.8% 05 Apr 2026	218,000	213,106
NAVIENT STUDENT LOAN TRUST	1.31% 15 Jan 2069	305,698	270,465
NAVIENT STUDENT LOAN TRUST	4% 15 Dec 2059	352,780	336,411
NBN CO LTD	1.45% 05 May 2026	256,000	226,596
NEXTERA ENERGY CAPITAL	2.44% 15 Jan 2032	296,000	239,245
NISSAN AUTO RECEIVABLES OWNER	4.45% 15 Nov 2029	350,000	345,879
NORTHROP GRUMMAN CORP	2.93% 15 Jan 2025	228,000	218,983
NUTRIEN LTD	2.95% 13 May 2030	226,000	194,803
OCTAGON INVESTMENT PARTNERS 32	1% 15 Jul 2029	300,000	292,920
ONEOK INC	5.85% 15 Jan 2026	151,000	153,176
ORACLE CORP	2.8% 01 Apr 2027	225,000	205,553
ORACLE CORP	2.875% 25 Mar 2031	179,000	148,994
PHILIP MORRIS INTL INC	1.75% 01 Nov 2030	345,000	270,715
PIONEER NATURAL RESOURCE	1.9% 15 Aug 2030	265,000	208,698
PLAINS ALL AMER PIPELINE	4.65% 15 Oct 2025	96,000	94,028
PUBLIC SERVICE ENTERPRIS	1.6% 15 Aug 2030	252,000	196,353
RAYTHEON TECH CORP	3.5% 15 Mar 2027	220,000	209,957
RAYTHEON TECH CORP	3.95% 16 Aug 2025	120,000	117,338
REALTY INCOME CORP	2.2% 15 Jun 2028	190,000	163,185
RENESAS ELECTRONICS CORP	2.17% 25 Nov 2026	200,000	172,020
ROSS STORES INC	4.7% 15 Apr 2027	38,000	37,420
ROYAL BANK OF CANADA	3.625% 04 May 2027	107,000	102,013
ROYAL BANK OF CANADA	1.2% 27 Apr 2026	286,000	254,869
ROYAL BANK OF CANADA	1.15% 14 Jul 2026	179,000	157,849
ROYALTY PHARMA PLC	1.2% 02 Sep 2025	250,000	223,993
ROYALTY PHARMA PLC	2.2% 02 Sep 2030	106,000	83,121
RPM INTERNATIONAL INC	2.95% 15 Jan 2032	130,000	102,743
SABINE PASS LIQUEFACTION	5% 15 Mar 2027	216,000	212,123
SANTANDER DRIVE AUTO RECEIVABL	4.14% 16 Feb 2027	350,000	343,001
SANTANDER DRIVE AUTO RECEIVABL	0.6% 15 Dec 2025	316,411	313,660
SANTANDER HOLDINGS USA	1% 06 Jan 2028	162,000	139,757

SANTANDER RETAIL AUTO LEASE TR	0.57% 22 Apr 2024	1,242,762	1,219,930
SANTANDER UK GROUP HLDGS	1% 05 Jan 2024	356,000	356,000
SMB PRIVATE EDUCATION LOAN TRU	1.6% 15 Sep 2054	1,191,757	1,056,374
SMITH + NEPHEW PLC	2.032% 14 Oct 2030	200,000	157,638
SOCIAL PROFESSIONAL LOAN PROGR	2.37% 16 Nov 2048	720,167	654,043
SOCIAL PROFESSIONAL LOAN PROGR	3.34% 25 Aug 2047	198,485	191,847
SOCIAL PROFESSIONAL LOAN PROGR	2.95% 25 Feb 2042	148,073	142,346
SOUTHERN CO	5.113% 01 Aug 2027	126,000	125,868
SPRINT SPECTRUM / SPEC I	4.738% 20 Mar 2025	129,375	127,723
STANDARD CHARTERED PLC	3.95% 11 Jan 2023	86,000	85,950
STEEL DYNAMICS INC	1.65% 15 Oct 2027	175,000	146,862
SWAP CCPC MORGAN STANLEY COC	SWAP CCPC CASH COLLATERAL	300,000	300,000
T MOBILE USA INC	3.75% 15 Apr 2027	411,000	387,910
T MOBILE USA INC	2.25% 15 Feb 2026	115,000	104,747
T MOBILE USA INC	2.25% 15 Nov 2031	112,000	88,501
TBA CITIBANK COC	TBA CASH COLLATERAL	274,000	274,000
TBA CITIGROUP COC	TBA CASH COLLATERAL	(274,000)	(274,000)
TBA JP MORGAN COC	TBA CASH COLLATERAL	307,000	307,000
TBA MORGAN STANLEY BOC	TBA CASH COLLATERAL	(270,000)	(270,000)
TBA MORGAN STANLEY COC	TBA CASH COLLATERAL	35,805	35,805
TBA MORGAN STANLEY COC	TBA CASH COLLATERAL	(72,805)	(72,805)
TELEDYNE TECHNOLOGIES IN	1.6% 01 Apr 2026	93,000	83,235
TELEDYNE TECHNOLOGIES IN	2.25% 01 Apr 2028	182,000	157,459
THL CREDIT WIND RIVER 2019 1 C	1% 20 Jul 2034	1,150,000	1,106,185
TORONTO DOMINION BANK	1.95% 12 Jan 2027	272,000	243,182
TORONTO DOMINION BANK	4.108% 08 Jun 2027	478,000	461,987
TOYOTA AUTO RECEIVABLES OWNER	0.47% 15 Jan 2026	1,000,000	942,182
TOYOTA AUTO RECEIVABLES OWNER	0.71% 15 Apr 2026	350,000	330,014
TOYOTA AUTO RECEIVABLES OWNER	5.43% 17 Apr 2028	350,000	357,215
TRANSCANADA PIPELINES	1% 12 Oct 2024	163,000	151,029
TRITON CONTAINER	0.8% 01 Aug 2023	247,000	239,022
TRITON CONTAINER/TAL INT	3.25% 15 Mar 2032	187,000	144,463
TTX CO	4.15% 15 Jan 2024	231,000	228,115
UBS COMMERCIAL MORTGAGE TRUST	1% 15 Dec 2051	2,050,000	1,882,198
UBS COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2051	1,800,000	1,689,774
UBS COMMERCIAL MORTGAGE TRUST	1% 15 Mar 2051	7,892,997	291,511
UBS GROUP AG	1% 10 Aug 2027	213,000	183,404
UNITED AIR 2016 2 AA PTT	2.875% 07 Apr 2030	257,492	219,205
UNITED AIR 2018 1 A PTT	3.7% 01 Sep 2031	73,629	60,402
US 10YR NOTE (CBT)MAR23	XCBT 20230322	(7,400,000)	52,906
US 10YR ULTRA FUT MAR23	XCBT 20230322	(4,600,000)	35,831
US 2YR NOTE (CBT) MAR23	XCBT 20230331	24,800,000	12,245
US 5YR NOTE (CBT) MAR23	XCBT 20230331	(5,700,000)	9,123
US AIRWAYS 2012 1A PTT	5.9% 01 Apr 2026	143,325	138,724
US DOLLAR		596,999	596,999
US LONG BOND(CBT) MAR23	XCBT 20230322	(1,700,000)	23,906
US TREASURY N/B	3.25% 15 May 2042	234,900	207,593
US TREASURY N/B	3% 15 Aug 2052	974,000	812,225

US TREASURY N/B	4% 15 Nov 2042	1,263,000	1,245,634
US TREASURY N/B	1.625% 31 Oct 2023	809,700	789,521
US TREASURY N/B	1.5% 31 Jan 2027	1,373,600	1,241,498
US TREASURY N/B	1.125% 15 Feb 2031	132,200	108,074
US TREASURY N/B	0.125% 31 May 2023	252,400	247,815
US TREASURY N/B	0.25% 15 Jun 2024	1,309,000	1,228,619
US TREASURY N/B	1.25% 30 Sep 2028	631,900	543,730
US TREASURY N/B	1.25% 30 Nov 2026	749,000	672,696
US TREASURY N/B	1.5% 30 Nov 2028	1,777,700	1,546,877
US TREASURY N/B	0.5% 30 Nov 2023	1,418,100	1,364,367
US TREASURY N/B	0.875% 31 Jan 2024	1,084,400	1,040,346
US TREASURY N/B	2.75% 30 Apr 2027	151,700	143,925
US TREASURY N/B	2.875% 15 Jun 2025	2,288,100	2,212,485
US TREASURY N/B	2.75% 15 Aug 2032	121,200	110,765
US TREASURY N/B	4.125% 15 Nov 2032	2,969,800	3,041,261
US TREASURY N/B	3.875% 30 Nov 2029	1,038,300	1,034,244
US TREASURY N/B	3.875% 30 Nov 2027	2,319,600	2,311,264
US TREASURY N/B	4% 15 Dec 2025	8,064,000	8,021,790
US TREASURY N/B	3.875% 31 Dec 2027	8,684,900	8,651,333
US TREASURY N/B	4.25% 31 Dec 2024	4,496,000	4,483,226
US ULTRA BOND CBT MAR23	XCBT 20230322	(2,000,000)	41,250
VERIZON COMMUNICATIONS	1.68% 30 Oct 2030	249,000	194,193
VERIZON COMMUNICATIONS	2.1% 22 Mar 2028	178,000	154,589
VERIZON COMMUNICATIONS	2.355% 15 Mar 2032	251,000	199,886
VIATRIS INC	2.7% 22 Jun 2030	359,000	282,300
VMWARE INC	1.4% 15 Aug 2026	415,000	362,075
VOYA PRIVATE CREDIT TRUST FUND	COMMON STOCK	4,553,185	43,592,852
WARNERMEDIA HOLDINGS INC	3.755% 15 Mar 2027	184,000	166,156
WARNERMEDIA HOLDINGS INC	4.279% 15 Mar 2032	113,000	93,495
WASTE MANAGEMENT INC	1.15% 15 Mar 2028	190,000	158,747
WEC ENERGY GROUP INC	2.2% 15 Dec 2028	243,000	206,203
WELLS FARGO + COMPANY	1% 30 Oct 2025	120,000	113,696
WELLS FARGO + COMPANY	1% 11 Feb 2026	26,000	24,276
WELLS FARGO + COMPANY	1% 30 Apr 2026	440,000	409,798
WELLS FARGO COMMERCIAL MORTGAG	2.343% 15 Apr 2054	100,000	81,401
WELLS FARGO COMMERCIAL MORTGAG	2.626% 15 Apr 2054	300,000	246,900
WELLS FARGO COMMERCIAL MORTGAG	2.658% 15 Nov 2054	200,000	162,896
ZOETIS INC	2% 15 May 2030	360,000	292,835

**Sub-Total: Fund 5796 15 of 15**

**Total \$ 260,519,031**

**Sub-Total: Investment Income Fund-  
Underlying Investments at Fair Value (15  
funds)**

**\$8,974,009,473**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value		(d) Cost (n/a)	(e) Fair value
*	MASS MUTUAL LIFE INSURANCE COMPANY	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.66%			\$	—
	ROYAL BANK OF CANADA	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.57%				—
*	STATE STREET BANK AND TRUST COMPANY	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.57%				—
*	THE PRUDENTIAL INSURANCE COMPANY OF AMERICA	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.57%				—
*	NEW YORK LIFE ISURANCE COMPANY	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 2.35%				—
*	VOYA RETIREMENT INSURANCE AND ANNUITY COMPANY	SYNTHETIC GIC WRAPPER CONTRACT, RATE OF INTEREST 1.85%				—
*	METROPOLITAN LIFE INSURANCE COMPANY	SEPARATE ACCOUNT GIC CONTRACT, RATE OF INTEREST 2.5%				—
<b>Sub-Total : Synthetic GICs at Fair Value</b>						<b>—</b>
<b>TOTAL: Interest Income Fund- at Fair Value</b>						<b>\$8,974,009,473</b>
ADJUSTMENT FROM FAIR VALUE TO CONTRACT VALUE FOR FULLY BENEFIT-RESPONSIVE INVESTMENT CONTRACTS						<b>741,681,563</b>
<b>STABLE VALUE FUND - AT CONTRACT VALUE</b>						<b>\$9,715,691,037</b>

n / a - Cost is not applicable

## EXHIBIT INDEX

Exhibit Number	Description
<u>23</u>	<a href="#">Consent of Independent Registered Public Accounting Firm</a>



**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 16, 2023 By: /s/ Nicolás A. Fehring  
Nicolás A. Fehring  
Vice President and Controller