

INTERNATIONAL BUSINESS MACHINES CORP  
Form 11-K  
June 15, 2018  
[Table of Contents](#)

**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, 2017**

**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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Table of Contents

**IBM 401(k) PLUS PLAN**

**Table of Contents**

|  | <b>Page</b> |
|--|-------------|
| <b>Financial Statements and Schedules:</b>   |             |
| <b><u>Report of Independent Registered Public Accounting Firm</u></b>  | <b>3</b>    |
| <b>Financial Statements:</b>   |             |
| <u>Statements of Net Assets Available for Benefits at December 31, 2017 and 2016</u>   | <b>4</b>    |
| <u>Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2017</u>                                    | <b>5</b>    |
| <u>Notes to Financial Statements</u>   | <b>6</b>    |
| <b>Supplemental Schedules*:</b>  |             |
| <u>Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible at December 31, 2017</u> | <b>22</b>   |
| <u>Schedule H, Line 4i - Schedule of Assets (Held at End of Year) at December 31, 2017</u>   | <b>23</b>   |
| <u>Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year) for the Year Ended December 31, 2017</u>              | <b>26</b>   |
| <b>Exhibit:</b>  |             |
| <u>Exhibit Index</u>   | <b>220</b>  |

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

Table of Contents

**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, 2017 and 2016 and the related statement of changes in net assets available for benefits for the year ended December 31, 2017, 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, 2017 and 2016, and the changes in net assets available for benefits for the year ended December 31, 2017 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, 2017, of assets (held at end of year) at December 31, 2017, and of assets (acquired and disposed of within year) for the year ended December 31, 2017 have been subjected to audit procedures performed in conjunction with the audit of the Plan s financial statements. The supplemental schedules are the

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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 15, 2018

Though we have not determined the specific year we began serving as the Plan's auditor, we have served as the Plan's auditor since at least 1988.

Table of Contents

**IBM 401(k) PLUS PLAN**

**STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS**

**AT DECEMBER 31,**

|  | 2017                   | 2016                 |
|--|------------------------|----------------------|
|  | (Dollars in thousands) |                      |
| <b>Assets:</b>   |                        |                      |
| Cash   | \$ 164,979             | \$ 39,264,034        |
| Investments, at fair value (Note 3)  | 44,472,827             | 8,870,037            |
| Investments in fully benefit-responsive investment contracts, at contract value (Note 5) | 8,920,870              | 48,134,071           |
| Total investments  | 53,558,675             | 48,134,071           |
| Receivables:   |                        |                      |
| Notes receivable from participants   | 232,134                | 250,068              |
| Income, sales proceeds and other receivables   | 124,913                | 111,048              |
| Total receivables  | 357,047                | 361,116              |
| Total assets   | 53,915,722             | 48,495,187           |
| <b>Liabilities:</b>  |                        |                      |
| Payable for investments purchased  | 419,674                | 278,067              |
| Total liabilities  | 419,674                | 278,067              |
| <b>Net assets available for benefits</b>   | <b>\$ 53,496,048</b>   | <b>\$ 48,217,120</b> |

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

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

|  | <b>2017</b>                   |
|--|-------------------------------|
|  | <b>(Dollars in thousands)</b> |
| <b>Additions to net assets attributed to:</b>          |                               |
| Investment income:                                     |                               |
| Net appreciation in fair value of investments (Note 3) | \$ 5,651,167                  |
| Interest income from investments (Note 5)              | 396,637                       |
| Dividends  | 605,346                       |
|  | <b>6,653,151</b>              |
| Interest income on notes receivable from participants  | 10,175                        |
| Contributions:   |                               |
| Participants   | 1,089,325                     |
| Employer   | 618,548                       |
|  | <b>1,707,873</b>              |
| Transfer from acquired company benefit plans           | 322,379                       |
| Total additions  | <b>8,693,578</b>              |
| <b>Deductions from net assets attributed to:</b>       |                               |
| Distributions to participants                          | 3,371,276                     |
| Administrative expenses, net                           | 43,373                        |
| Total deductions                                       | <b>3,414,649</b>              |
| <b>Net increase in net assets during the year</b>      | <b>5,278,928</b>              |
| <b>Net assets available for benefits:</b>              |                               |
| Beginning of year                                      | 48,217,120                    |
| End of year  | \$ 53,496,048                 |

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

Table of Contents

**IBM 401(k) PLUS PLAN**

**NOTES TO FINANCIAL STATEMENTS**

**NOTE 1 - DESCRIPTION OF THE PLAN**

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

**General**

The Plan was established by resolution of International Business Machines Corporation's Retirement Plans Committee (the Committee) effective July 1, 1983 and Plan assets are held in trust for the benefit of its participants. The Plan offers all eligible active, full-time and part-time regular and long-term supplemental United States (U.S.) employees of International Business Machines Corporation (IBM) and certain of its domestic related companies and partnerships an opportunity to defer from one to eighty percent of their eligible compensation for before-tax 401(k) and/or Roth 401(k) contributions to any of 34 primary investment funds and about 165 mutual funds in an Expanded Choice - Mutual Funds tier. The investment objectives of the primary funds are described in Note 6, Description of Investment Funds. 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 Financial Engines for a fee which is deducted from the participant's account.

At December 31, 2017 and 2016, the number of participants with an account balance in the Plan was 186,303 and 186,290, 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 Employee Services Center 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 1 percent automatic contribution. If a participant is in any one of the following categories: (1) GBS Application Development Specialist Job Family hired or rehired on or after April 15, 2013; (2) Multi Vendor Service Representative hired or rehired on or after April 1, 2015; (3) Systems Services Representative hired or rehired on or after November 1, 2015; or (4) is in one of the following job families in IBM GTS Infrastructure Services on or after January 1, 2016 (a) IT Specialist; (b) Technical Services; (c) Project Management (excluding Project Executives and

Table of Contents

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

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

- has completed 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 following funds or in the Expanded Choice - Mutual Funds tier funds, in multiples of one percent. If participants do not make an investment election, then contributions will be invested in the default Target Date fund that most closely corresponds to the year in which they will reach age 60.

These funds and their investment objectives are more fully described in Note 6, Description of Investment Funds.

**All-in-One Life Cycle Funds**

Target Retirement 2010 Fund

Target Retirement 2015 Fund

Target Retirement 2020 Fund

Target Retirement 2025 Fund

Target Retirement 2030 Fund

Target Retirement 2035 Fund

Target Retirement 2040 Fund

Target Retirement 2045 Fund

Target Retirement 2050 Fund

Target Retirement 2055 Fund

Income Plus Fund

Conservative Fund

Moderate Fund

Aggressive Fund

Table of Contents

**Core Building Block Funds**

Interest Income Fund

Inflation Protected Bond Fund

Total Bond Market Fund

High Yield and Emerging Markets Bond Fund

Total Stock Market Index Fund

Total International Stock Market Index Fund

Global Real Estate Stock Index Fund

**Expanded Choice Institutional Funds**

Long-Term Corporate Bond Fund

Large Company Index Fund

Large-Cap Value Index Fund

Large-Cap Growth Index Fund

Small/Mid-Cap Stock Index Fund

Small-Cap Value Index Fund

Small-Cap Growth Index Fund

European Stock Index Fund

Pacific Stock Index Fund

Emerging Markets Stock Index Fund

Real Estate Investment Trust Index Fund

International Real Estate Index Fund

IBM Stock Fund

The Plan participants also have access to the Expanded Choice - Mutual Funds tier investment options.

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.

## Table of Contents

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

Consistent with provisions established by the IRS, the Plan's 2017 limit on employee salary and performance pay deferrals was \$18,000. Participants who were age 50 or older during 2017 could take advantage of a higher 401(k) contribution limit of \$24,000. The 2017 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$18,000. Puerto Rico participants who were age 50 or older in 2017 could take advantage of a higher contribution limit of \$19,500.

## **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 1/2) may request ad hoc distributions (\$500 minimum) or a full distribution.

In addition, participants who (1) terminate employment with at least 30 years of IBM service, (2) become eligible for benefits under the IBM Long-Term Disability Plan or the IBM Medical Disability Income Plan, or (3) are age 55 or older at the time installments begin, may also elect to receive the balance of their account in annual, quarterly or monthly 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 70 1/2.

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 are required to fully use the Plan loan program, described below, before requesting a hardship withdrawal. Only an employee's contributions are eligible for hardship withdrawal; earnings on before-tax 401(k) and Roth 401(k), and IBM contributions (match, automatic, transition credits and Special Savings Award) are not eligible for withdrawal. 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.

Table of Contents

**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, 2017 and 2016 ranged from 3.25 percent to 10.75 percent.

Participants may prepay 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 coupon payments or 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 70 ½.

**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 at this time.

Table of Contents

**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. Certain prior year amounts have been reclassified to conform to the current year presentation. This is annotated where applicable.

**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. A security that is categorized as Level 3 is valued using the last available market price or a price from an alternate pricing source. 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. Refer to note 2, Standards Implemented . 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.

Table of Contents

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 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**

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Participants pay for 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 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.

Table of Contents**Managed Accounts Fees - Participant Credit**

Effective January 1, 2017, participants who elect to participate in the Managed Account service currently provided by Financial Engines for all or a portion of the plan year, may be eligible for a credit based on fees paid for the Managed Accounts service during such plan year. As the recordkeeper to the plan, Fidelity receives compensation from Financial Engines to administer the Managed Accounts program, and a portion of such compensation may be credited to participants. If a credit is made, participants whose accounts were charged the Managed Accounts fees for the applicable year, will receive a proportional amount based upon the fees that they paid. The credit, if any, will be paid to participant's account the following year. The amount allocated will be reinvested in the participant's account according to the participant's contribution elections. In order to be eligible for such credit, participants must have an account balance on the date such credit is made. Any credit that is attributable to a participant who no longer has an account in the Plan will be used to reduce future Plan administration expenses.

**Standards Implemented**

In May 2015, the Financial Accounting Standards Board amended guidance for reporting investments in certain entities that calculate net asset value per share (or its equivalent) so that entities will no longer be required to categorize these investments in the fair value hierarchy. The guidance was effective for the year ending December 31, 2016 with early adoption permitted. The Plan adopted the guidance during 2016, on a retrospective basis. Refer to Note 3, Investments, on pages 13-15 for additional information.

**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, 2017 and 2016.

**Investments at Fair Value as of December 31, 2017**

| (Dollars in Thousands)               | Level 1      | Level 2   | Level 3 | Total        |
|--------------------------------------|--------------|-----------|---------|--------------|
| <b>Equity:</b>                       |              |           |         |              |
| Equity mutual funds                  | \$ 4,437,655 | \$        | \$      | \$ 4,437,655 |
| IBM Corporation common stock         | 1,278,770    |           |         | 1,278,770    |
| Equity securities                    | 5,993,634    | 4,001,389 | 1,421   | 9,996,444    |
| <b>Fixed income:</b>                 |              |           |         |              |
| Government securities                |              | 4,360,940 |         | 4,360,940    |
| Corporate bonds                      |              | 1,755,672 | 70      | 1,755,742    |
| Mortgage and asset-backed securities |              | 84,850    |         | 84,850       |
| Fixed income mutual funds            | 1,345,755    |           |         | 1,345,755    |
| Cash and cash equivalents            | 22,692       | 671       |         | 23,363       |

|  |               |               |          |               |
|--|---------------|---------------|----------|---------------|
| <b>Derivatives</b>   | 1,604         | 2,475         |          | 4,080         |
| <b>Other mutual funds</b>  | 1,094,903     |               |          | 1,094,903     |
| <b>Subtotal</b>  | 14,175,013    | 10,205,997    | 1,491    | 24,382,501    |
| <b>Investments measured at net asset value using the NAV practical expedient (1)</b> |               |               |          | 20,090,326    |
| <b>Total investments at fair value</b>   | \$ 14,175,013 | \$ 10,205,997 | \$ 1,491 | \$ 44,472,827 |

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

Table of Contents

There were no material transfers into or out of Level 3 for the period ending December 31, 2017 and therefore a Level 3 roll forward is not presented.

**Investments at Fair Value as of December 31, 2016**

| (Dollars in Thousands)   | Level 1              | Level 2             | Level 3         | Total                |
|--|----------------------|---------------------|-----------------|----------------------|
| <b>Equity:</b>   |                      |                     |                 |                      |
| Equity mutual funds  | \$ 3,497,409         | \$                  | \$              | \$ 3,497,409         |
| IBM Corporation common stock   | 1,460,288            |                     |                 | 1,460,288            |
| Equity securities  | 5,462,599            | 3,166,148           | 704             | 8,629,451            |
| <b>Fixed income:</b>   |                      |                     |                 |                      |
| Government securities  |                      | 4,437,222           |                 | 4,437,222            |
| Corporate bonds  |                      | 1,489,215           | 1,479           | 1,490,693            |
| Mortgage and asset-backed securities   |                      | 70,044              |                 | 70,044               |
| Fixed income mutual funds  | 1,327,053            |                     |                 | 1,327,053            |
| Cash and cash equivalents  | 28,398               | 8,297               |                 | 36,695               |
| Derivatives  | (1,017)              | (2,278)             |                 | (3,295)              |
| Other mutual funds   | 870,384              |                     |                 | 870,384              |
| <b>Subtotal</b>  | <b>12,645,114</b>    | <b>9,168,648</b>    | <b>2,183</b>    | <b>21,815,945</b>    |
| <b>Investments measured at net asset value using the NAV practical expedient (1)</b> |                      |                     |                 | <b>17,448,089</b>    |
| <b>Total investments at fair value</b>   | <b>\$ 12,645,114</b> | <b>\$ 9,168,648</b> | <b>\$ 2,183</b> | <b>\$ 39,264,034</b> |

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

There were no material transfers into or out of Level 3 for the period ending December 31, 2016 and therefore a Level 3 roll forward is not presented.

**Transfers between Levels**

The Plan's policy is to recognize transfers in and transfers out at the beginning of the period. For the year ended December 31, 2017, \$72.2 million in equity securities were transferred from Level 2 to Level 1. In 2017, these securities were valued based on quoted prices in active markets and therefore were classified as Level 1. For the year ended December 31, 2017, there



were no material transfers from Level 1 to Level 2 and no material transfers into or out of Level 3. For the year ended December 31, 2016, \$6.6 million in equity securities were transferred from Level 2 to Level 1. In 2016, these securities were valued based on quoted prices in active markets and therefore were classified as Level 1. For the year ended 2016, there were no material transfers from Level 1 to Level 2 and no material transfers into or out of Level 3.

Table of Contents**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, 2017 and 2016, respectively:

| <b>Investments at fair value:</b>  | <b>2017</b>                   | <b>2016</b>          |
|--|-------------------------------|----------------------|
|  | <b>(Dollars in thousands)</b> |                      |
| Equity funds   | \$ 17,671,731                 | \$ 15,274,471        |
| Other funds  | 1,490,290                     | 1,238,215            |
| Short-term Investment funds  | 928,305                       | 935,403              |
| <b>Total investments measured at net asset value using the NAV practical expedient</b> | <b>\$ 20,090,326</b>          | <b>\$ 17,448,089</b> |

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, 2017 and 2016, 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 was an asset of \$4.1 million (Assets \$7.8 million and Liabilities \$3.7 million) and a liability of \$3.3 million (Assets \$6.4 million and Liabilities \$9.7 million) as of December 31, 2017 and 2016, respectively. The gross notional amount of derivative financial instruments reported in Investments, at fair value within the Statement of Net Assets Available for Benefits was \$742 million and \$729 million as of December 31, 2017 and 2016, 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.

Table of Contents

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 experiences significant redemptions when the market value is below the contract value, the Investment Contracts' crediting rate may be reduced significantly, to a level that may not be competitive with other investment options. If redemptions continued, the crediting rate could be reduced to zero. If the Investment Contracts have insufficient covered assets to meet redemption requests, the Fund would require payments from the Investment Contracts' issuer to pay further participant redemptions.

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

- The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Internal Revenue Code.
- The establishment of a defined contribution plan that competes with the Plan for employee contributions.
- Any substantive modification of the Plan or the administration of the Plan that is not consented to by the investment contract issuer.
- Complete or partial termination of the Plan.
- Any change in law, regulation or administrative ruling applicable to the Plan that could have a material adverse effect on the Fund's cash flow.
- Merger or consolidation of the Plan with another plan, the transfer of plan assets to another plan, or the sale, spin-off or merger of a subsidiary or division of the plan sponsor.

- Any communication given to participants by the Plan sponsor or any other plan fiduciary that is designed to induce or influence participants not to invest in the Fund or to transfer assets out of the Fund.
- Exclusion of a group of previously eligible employees from eligibility in the Plan.
- Any significant retirement program, group termination, group layoff, facility closing or similar program.
- Any transfer of assets from the Fund directly to a competing option, if such transfers are prohibited.
- Bankruptcy of the plan sponsor or other plan sponsor events which cause a significant withdrawal from the Plan.

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

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

Table of Contents

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

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

| Investment Contracts at December 31, | 2017                   | 2016         |
|--------------------------------------|------------------------|--------------|
|                                      | (Dollars in thousands) |              |
| Contract value:                      |                        |              |
| Synthetic GICs                       | \$ 7,283,455           | \$ 7,272,966 |
| Separate account GICs                | 1,637,414              | 1,597,071    |
| Total Investment Contracts           | \$ 8,920,870           | \$ 8,870,037 |

**NOTE 6 - DESCRIPTION OF INVESTMENT FUNDS**

The objectives of the thirty-four primary investment funds in which participants could invest in 2017 are described below:

**All in One Life Cycle Funds**

The All in One Life Cycle funds reflect a portfolio of diversified investments - U.S. stocks, international stocks, real estate equity stocks and fixed-income investments - from the existing core funds noted below, plus a balanced exposure fund and a commodities fund (not available to participants as standalone offerings). These funds offer a convenient low-cost way to achieve diversification, professional investment management and periodic rebalancing as needed. The funds are structured by the IBM Retirement Fund organization and managed by the underlying funds managers.

The Target Retirement Funds offer portfolios with asset allocations designed for varying retirement dates or the year in which one expects to start drawing on their retirement assets. The portfolios are offered in five year increments from 2010 to 2055, with the 2030 through 2055 funds providing a significantly higher allocation to stocks. As a fund draws closer to its associated target date, the fund will automatically shift toward a more conservative risk level by reducing its allocation to stocks. Each fund's reduction to stocks continues through its target date for another 10 years, until the fund's allocation and risk profile matches that of the Income Plus Fund and will subsequently be merged into the Income Plus Fund. The Target Retirement funds assume a retirement age of 60.

The asterisks below denote that the investment in the balanced exposure and commodities funds is considered part of the allocation to stocks.

- **Target Retirement 2010 Fund** - seeks returns that outpace inflation over the long term. Target asset allocation between stocks and bonds is 34% stocks\*, 66% bonds.
- **Target Retirement 2015 Fund** - seeks returns that outpace inflation over the long term. Target asset allocation between stocks and bonds is 47% stocks\*, 53% bonds.
- **Target Retirement 2020 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 59% stocks\*, 41% bonds.
- **Target Retirement 2025 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 71% stocks\*, 29% bonds.
- **Target Retirement 2030 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 82% stocks\*, 18% bonds.

Table of Contents

- **Target Retirement 2035 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 91% stocks\*, 9% bonds.

- **Target Retirement 2040 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 93% stocks\*, 7% bonds.

- **Target Retirement 2045 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 93% stocks\*, 7% bonds.

- **Target Retirement 2050 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 93% stocks\*, 7% bonds.

- **Target Retirement 2055 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 93% stocks\*, 7% bonds.

The **Target Risk Funds** have a preset mix of stock and fixed income investments in order to provide broad diversification at four given levels of exposure to equities. The preset mix of each Target Risk Fund is not expected to change over time.

- **Income Plus Fund** - target allocation: 28% stocks\*, 72% bonds; seeks returns that modestly but fairly consistently outpace inflation.

- **Conservative Fund** - target allocation: 50% stocks\*, 50% bonds; seeks returns that moderately outpace inflation over the long term.

- **Moderate Fund** - target allocation: 65% stocks\*, 35% bonds; seeks relatively high returns at a moderate risk level.

- **Aggressive Fund** - target allocation: 90% stocks\*, 10% bonds; seeks high returns over the long term.



**Core Building Block Funds** - funds that provide an opportunity to build a portfolio from a selection of broadly diversified U.S. and international stock funds and from funds that track the fixed-income markets.

- **Interest Income Fund** - seeks to provide income similar to an intermediate-term bond fund with low volatility and to preserve principal. The fund is managed by multiple investment managers.
- **Inflation Protected Bond Fund** - seeks over the long term to provide a rate of return similar to the Bloomberg Barclays U.S. Treasury Inflation Protected Securities - Series L Index (TIPS). The fund is managed by State Street Global Advisors.
- **Total Bond Market Fund** - seeks to provide a rate of return similar to its benchmark index (Bloomberg Barclays U.S. Aggregate Bond Index), which consists of a diversified group of U.S. Treasury, federal agency, mortgage-backed, and corporate securities. The fund is managed by Neuberger Berman.
- **High Yield and Emerging Markets Bond Fund** - seeks to modestly exceed the returns of a customized composite benchmark of 50% U.S. high yield, 25% emerging market bonds issued in local currencies and 25% emerging market bonds issued in U.S. dollars. The fund invests in below investment grade U.S. corporate and emerging market bonds. The fund is managed by multiple investment managers.
- **Total Stock Market Index Fund** - seeks long-term growth of capital and income with a market rate of return for a diversified group of U.S. equities. It attempts to match the performance of the Dow Jones U.S. Total Stock Market Index. The fund is managed by The Vanguard Group.
- **Total International Stock Market Index Fund** - seeks long-term capital growth with a market rate of return for a diversified group of non-U.S. equities in such major markets as Europe and Asia plus the emerging markets of the world. It attempts to match the performance of the MSCI All Country World Ex-USA Investable Market Index. The fund is managed by State Street Global Advisors.

Table of Contents

- **Global Real Estate Index Fund** seeks to replicate the returns of a customized composite benchmark of 60% MSCI US REIT Index and 40% FTSE EPRA/NAREIT Developed ex-US Rental Index. The fund is managed by BlackRock Institutional Trust Company.

**Expanded Choice Funds** Institutional funds that provide an opportunity to build an investment portfolio with funds that are less broadly diversified, focusing instead on discrete sectors of the stock and bond markets.

- **Long-Term Corporate Bond Fund** - seeks to modestly outperform the return of the Bloomberg Barclays U.S. Long Credit Index. The fund invests in a diversified group of investment grade long-term corporate and local U.S. and non-U.S. government fixed-rate debt issues with maturities of ten years or more. Effective May 2017, the fund is managed by multiple investment managers.

- **Large Company Index Fund** - seeks long-term growth of capital and income from dividends by holding all the stocks that make up the Standard & Poor's 500 Index. The fund is managed by The Vanguard Group.

- **Large-Cap Value Index Fund** - seeks long-term growth of capital and income from dividends by holding all the stocks in the Russell 1000 Value Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.

- **Large-Cap Growth Index Fund** - seeks long-term growth of capital by holding all the stocks in the Russell 1000 Growth Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.

- **Small/Mid-Cap Stock Index Fund** - seeks long-term growth of capital with a market rate of return from a diversified group of medium- and small-company stocks. The fund holds stocks in the Russell 3000 index that are not part of the Standard and Poor's 500 Index and attempts to match the performance of the Russell Small-Cap Completeness Index. The fund is managed by State Street Global Advisors.

- **Small-Cap Value Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Value Index. The fund is managed by The Vanguard Group.

- **Small-Cap Growth Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Growth Index. The fund is managed by The Vanguard Group.
- **European Stock Index Fund** - seeks long-term growth of capital by attempting to match the performance of the MSCI Europe Index. The fund is managed by The Vanguard Group.
- **Pacific Stock Index Fund** - seeks long-term growth of capital by attempting to match the performance of the MSCI Pacific Index. The fund is managed by The Vanguard Group.
- **Emerging Markets Stock Index Fund** - seeks long-term growth of capital by attempting to match the investment results of the FTSE Emerging Markets All Cap China A Inclusion Index. The fund is managed by The Vanguard Group.
- **Real Estate Investment Trust (REIT) Index Fund** - seeks a total rate of return approximating the returns of the MSCI U.S. REIT index. Investment consists of U.S. publicly traded real estate equity securities. The fund is managed by BlackRock Institutional Trust Company.
- **International Real Estate Index Fund** - seeks to replicate the returns of the FTSE EPRA/NAREIT Developed ex-US Rental Index. Investment consists of the international market for securities of companies principally engaged in the real estate industry and other real estate related investments. The fund is managed by BlackRock Institutional Trust Company.
- **IBM Stock Fund** - invests in IBM common stock and holds a small interest-bearing cash balance of approximately 0.35% for liquidity purposes. The fund is managed by State Street Bank and Trust Company.

IBM 401(k) participants also have access to the Expanded Choice - Mutual Funds tier investments which extend the Plan's investment options to include over 100 brand-name mutual funds, most of which are actively managed. This feature

Table of Contents

gives more choice to participants who are interested in having a broader range of investment options from which to choose or in investing in brand-name funds.

**Securities Lending**

The Plan does not currently engage in securities lending for the separate accounts. Securities lending may be permitted in certain commingled funds and in funds within the Expanded Choice - Mutual Funds tier. The prospectus for each fund will disclose if lending is permitted and the risks involved.

**NOTE 7 - 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, 2017, 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. In the second quarter of 2017, the IRS notified the Plan of its intent to audit the Plan for the 2015 calendar year. The Plan anticipates that this audit will be completed by the end of 2018.

**NOTE 8 - 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>2017</b> |                     | <b>2016</b> |

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|   | (Dollars in thousands) |               |
|---|------------------------|---------------|
| Net assets available for benefits per the financial statements  | \$ 53,496,048          | \$ 48,217,120 |
| Plus:   |                        |               |
| Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund | 202,286                | 214,009       |
| Net assets available for benefits per the Form 5500   | \$ 53,698,334          | \$ 48,431,129 |

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

|   | Year Ended<br>December 31,<br>2017<br>(Dollars in thousands) |           |
|---|--|-----------|
| Total investment income and interest income on notes receivable from participants per the financial statements      | \$   | 6,663,326 |
| Less:   |  |           |
| Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2016 |  | (214,009) |
| Plus:   |  |           |
| Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2017 |  | 202,286   |
| Total investment income per the Form 5500   | \$   | 6,651,603 |

Table of Contents

**NOTE 9 - RELATED-PARTY TRANSACTIONS**

At December 31, 2017, 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 as well as an affiliate of the investment manager of Fidelity funds within the Expanded Choice - Mutual funds. 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, 2017 and 2016, the Plan held 8,335,090 and 8,797,446 shares of IBM common stock valued at \$1,279 million and \$1,460 million, respectively. During the year ended December 31, 2017, purchases of IBM common stock by the Plan totaled \$227 million and sales of IBM common stock by the Plan totaled \$298 million.

Table of Contents**IBM 401(k) PLUS PLAN AT DECEMBER 31, 2017****Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**

| (a)* | (b) Identity and address of Obligor  | Security ID | Issue Date | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |               |                      | (d) Original amount of loan | Amount received during reporting year |              | (g) Unpaid balance at end of year |
|------|--|-------------|------------|--|---------------|----------------------|-----------------------------|---------------------------------------|--------------|-----------------------------------|
|      |  |             |            | Maturity Date  | Interest Rate | Capitalized Interest |                             | (e) Principal                         | (f) Interest |                                   |
|      | Lehman Brothers Holdings Inc.,<br>745 Seventh Avenue, New York,<br>NY 10019  | 524ESC7M6   | 12/21/2007 | 12/28/2017   | 6.75          |                      | 9,850,000                   |                                       |              | 15,833,875                        |
|      | Lehman Brothers Holdings Inc.,<br>745 Seventh Avenue, New York,<br>NY 10019  | 524ESCXA3   | 5/17/2007  | 11/30/2056   | 5.857         |                      | 1,730,000                   |                                       |              | 2,259,401                         |
|      | Sigma Finance Corp., M&C<br>Corp. Services LTD, Box<br>309GT, Uglan House, South<br>Church St., George Town, Grand<br>Cayman, Grand Cayman Islands | 8265Q0XQ0   | 6/4/2007   | 6/4/2009   | variable      |                      | 10,000,000                  | 23,853                                | 142          | 9,439,900                         |

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\* 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.

Table of Contents**IBM 401(k) PLUS PLAN****Schedule H, line 4i - Schedule of Assets (Held at End of Year)****AT DECEMBER 31, 2017**

| (a)                     | (b) Identity of issue, borrower,<br>lessor, or similar<br>party                        | (c) Description of investment<br>including maturity date, rate<br>of interest, collateral, par, or<br>maturity value | (d) Cost<br>(n/a) | (e) Fair value                 |
|-------------------------|--|--|-------------------|--------------------------------|
| <b>IBM Stock Fund</b>   |  |  |                   |                                |
| *                       | International Business Machines Corporation<br>Managed by State Street Global Advisors | IBM Common Stock 8,335,090 shares<br>State Street Bank and Trust Company<br>Government Short-Term Investment Fund    | \$                | 1,278,769,508<br><br>3,107,597 |
| <b>Mutual Funds</b>     |  |  |                   |                                |
|                         | Administered by Fidelity   | Expanded Choice - Mutual Funds (refer to<br>Exhibit A - investments)   |                   | 6,681,312,145                  |
|                         | Vanguard Emerging Markets Stock Index Fund   | Vanguard Emerging Markets Stock Index<br>Fund Institutional Plus Shares 1,545,837<br>shares                          |                   | 149,312,396                    |
| <b>Commingled Funds</b> |  |  |                   |                                |
|                         | Vanguard Employee Benefit Index Fund   | Large Company Index  |                   | 6,638,062,471                  |
|                         | Vanguard Total Stock Market Index Trust  | Total Stock Market Index   |                   | 5,972,509,725                  |
|                         | Vanguard Russell 1000 Growth Index Trust   | Large Cap Growth Index   |                   | 1,400,575,493                  |
|                         | Vanguard Russell 1000 Value Index Trust  | Large Cap Value Index  |                   | 1,040,915,143                  |
|                         | Vanguard Russell 2000 Growth Index Trust   | Small Cap Growth Index   |                   | 789,300,197                    |
|                         | Bridgewater All Weather Portfolio III, LTD.  | Balanced Fund  |                   | 842,350,183                    |
|                         | Vanguard Russell 2000 Value Index Trust  | Small Cap Value Index  |                   | 761,185,452                    |
|                         | Vanguard European Stock Index Trust  | European Stock Index   |                   | 562,271,582                    |
|                         | Vanguard Pacific Stock Index Trust   | Pacific Stock Index  |                   | 404,708,807                    |
|                         | PIMCO Commodities Plus Trust II  | Commodity  |                   | 365,467,203                    |
|                         | AQR Global Risk Parity Enhanced<br>Liquidity Fund                                      | Balanced Fund  |                   | 282,472,187                    |

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\* Party-In-Interest



Table of Contents

| (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                   | Small/Mid Cap Stock Index (refer to Exhibit B - investments)  | \$             | 4,144,518,809  |
|                                 | Managed by State Street Global Advisors                   | Total International Stock Market Index (refer to Exhibit C - investments)                                   |                | 4,590,708,654  |
|                                 | Managed by Neuberger Berman Fixed Income                  | Total Bond Market (refer to Exhibit D - investments)  |                | 3,248,171,124  |
|                                 | Managed by State Street Global Advisors                   | Inflation Protected Bond (refer to Exhibit E - investments)   |                | 1,861,709,699  |
|                                 | Managed by BlackRock Institutional Trust Company          | Real Estate Investment Trust (refer to Exhibit F - investments)   |                | 1,255,769,304  |
|                                 | Managed by BlackRock Institutional Trust Company          | International Real Estate Index (refer to Exhibit G -investments)   |                | 436,874,986    |
|                                 | Managed by Pacific Investment Management Company (PIMCO)  | High Yield and Emerging Markets Bond (refer to Exhibit H - investments)                                     |                | 294,132,837    |
|                                 | Managed by JP Morgan Investment Management                | High Yield Debt (refer to Exhibit I - investments)  |                | 140,689,815    |
|                                 | Managed by PGIM   | Emerging Markets Debt (Refer to Exhibit J - investments)  |                | 139,814,476    |
|                                 | Managed by Western Assets Management Company              | Long Credit (Refer to Exhibit K - investments)  |                | 239,722,727    |
|                                 | Managed by Loomis, Sayles and Company                     | Long Credit (Refer to Exhibit L - investments)  |                | 362,480,767    |

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\* Party-In-Interest

Table of Contents

| (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 M - investments)   | \$             | 9,880,781,787  |
| *   | Mass Mutual Life Insurance Company                        | Synthetic GIC Wrapper Contract, Rate of Interest 3.00%  |                |                |
|   | Royal Bank of Canada                                      | Synthetic GIC Wrapper Contract, Rate of Interest 3.29%  |                |                |
| *   | State Street Bank and Trust Company                       | Synthetic GIC Wrapper Contract, Rate of Interest 3.29%  |                |                |
| *   | The Prudential Insurance Company of America               | Synthetic GIC Wrapper Contract, Rate of Interest 3.04%  |                |                |
| *   | New York Life Insurance Company                           | Synthetic GIC Wrapper Contract, Rate of Interest 2.74%  |                |                |
| *   | Metropolitan Life Insurance Company                       | Separate Account GIC Contract, Rate of Interest 2.68%   |                |                |
| *   | Notes receivable from participants                        | Interest rates range: 3.25% - 10.75%<br>Terms: one to thirty years  |                | 232,133,839    |
| <b>Interest-Bearing Cash</b>                |   |   |                |                |
|   | Managed by State Street Global Advisors                   | State Street Bank and Trust Company<br>Government Short-Term Investment Fund                                |                | 628,768,905    |

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\* Party-In-Interest

Table of Contents**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)****FOR THE YEAR ENDED DECEMBER 31, 2017**

| (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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | BANK OF AMERICA SECURITIES LLC                            | INTEREST-BEARING CASH   | 10,132,000        | \$ 10,132,000     |
|     | CCBPSDUS2 FWBC BNP  | INTEREST-BEARING CASH   | 260,000           | 260,000           |
|     | CCNGFIUS2 NOMURA GLOBAL BOC                               | INTEREST-BEARING CASH   | 460,000           | 460,000           |
|     | CCTORIUS6 TD BANK COC SWCC                                | INTEREST-BEARING CASH   | 270,000           | 270,000           |
|     | CSHCITSW0   | INTEREST-BEARING CASH   | 350,000           | 350,000           |
|     | FORWARDS CCRDRTUS8 BOC USD                                | INTEREST-BEARING CASH   | 300,000           | 300,000           |
| *   | FORWARDS JP MORGAN BOC                                    | INTEREST-BEARING CASH   | 210,000           | 210,000           |
|     | FORWARDS MERRILL LYNCH BOC                                | INTEREST-BEARING CASH   | 101,000           | 101,000           |
|     | FORWARDS ROYAL BANK OF SCOTLAND                           | INTEREST-BEARING CASH   | 660,000           | 660,000           |
|     | FORWARDS WELLS FARGO BOC                                  | INTEREST-BEARING CASH   | 553,965           | 553,965           |
|     | GOLDMAN SACHS BANK USA COC                                | INTEREST-BEARING CASH   | 1,840,000         | 1,840,000         |
|     | MORGAN STANLEY CAP SVCS BOC                               | INTEREST-BEARING CASH   | 390,000           | 390,000           |
|     | MORGAN STANLEY CASH BOC                                   | INTEREST-BEARING CASH   | 1,220,000         | 1,220,000         |
|     | NATIONAL AUSTRALIAN BANK CASH                             | INTEREST-BEARING CASH   | 320,000           | 320,000           |
|     | SWAP BANK OF AMERICA COC                                  | INTEREST-BEARING CASH   | 2,750,000         | 2,750,000         |
|     | SWAP BARCLAYS BANK BOC                                    | INTEREST-BEARING CASH   | 540,000           | 540,000           |
|     | SWAP BNP PARIBAS BOC                                      | INTEREST-BEARING CASH   | 3,587,000         | 3,587,000         |
|     | SWAP BNP PARIBAS COC                                      | INTEREST-BEARING CASH   | 1,950,000         | 1,950,000         |
|     | SWAP BOA MERRILL LYNCH BOC BOC                            | INTEREST-BEARING CASH   | 110,000           | 110,000           |
|     | SWAP CITIBANK BOC   | INTEREST-BEARING CASH   | 1,758,000         | 1,758,000         |

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|                         |                          |         |               |
|-------------------------|--------------------------|---------|---------------|
| SWAP CREDIT SUISSE BOC  | INTEREST-BEARING<br>CASH | 300,000 | 300,000       |
| SWAP CREDIT SUISSE BOC  | INTEREST-BEARING<br>CASH | 830,000 | 830,000       |
| SWAP GOLDMAN SACHS COC  | INTEREST-BEARING<br>CASH | 20,000  | 20,000        |
| SWAP MORGAN STANLEY BOC | INTEREST-BEARING<br>CASH | 180,000 | 180,000       |
| SWAP UBS COC            | INTEREST-BEARING<br>CASH | 600,000 | 600,000       |
| <b>Total</b>            |                          |         | \$ 29,691,965 |

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**\* Party-In-Interest**

Table of Contents**EXHIBIT A - Expanded Choice - Mutual Funds****(Administered by Fidelity)****IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | AMERICAN THE GROWTH FUND OF                               | MUTUAL FUNDS  | 1,677,548         | \$ 83,139,269     |
|     | AMERICAN AMCAP FUND                                       | MUTUAL FUNDS  | 1,232,653         | 39,198,376        |
|     | AMERICAN BALANCED FUND                                    | MUTUAL FUNDS  | 1,589,971         | 43,183,617        |
|     | AMERICAN FUNDS INVESTMENT CO                              | MUTUAL FUNDS  | 779,930           | 31,493,567        |
|     | AMERICAN FUNDS NEW ECONOMY F                              | MUTUAL FUNDS  | 1,126,064         | 50,312,535        |
|     | AMERICAN FUNDS NEW WORLD FUN                              | MUTUAL FUNDS  | 986,717           | 65,991,648        |
|     | AMERICAN FUNDS CAPITAL WORLD G                            | MUTUAL FUNDS  | 689,248           | 35,220,568        |
|     | AMERICAN FUNDS EUROPACIFIC GRO                            | MUTUAL FUNDS  | 1,126,261         | 63,228,300        |
|     | AMERICAN FUNDS FUNDAMENTAL INV                            | MUTUAL FUNDS  | 1,180,598         | 73,456,826        |
|     | AMERICAN MUTUAL FUND                                      | MUTUAL FUNDS  | 925,736           | 37,779,293        |
|     | AMERICAN NEW PERSPECTIVE FUND                             | MUTUAL FUNDS  | 761,051           | 32,854,567        |
|     | AMERICAN SMALLCAP WORLD FUND                              | MUTUAL FUNDS  | 619,973           | 35,146,255        |
|     | AMERICAN WASHINGTON MUTUAL INV                            | MUTUAL FUNDS  | 766,395           | 35,001,262        |
|     | CAPITAL WORLD BOND FUND                                   | MUTUAL FUNDS  | 678,539           | 13,550,415        |
|     | DFA EMERGING MARKETS PORTFOLIO                            | MUTUAL FUNDS  | 1,041,237         | 31,726,479        |
|     | DFA EMERGING MARKETS VALUE POR                            | MUTUAL FUNDS  | 1,200,577         | 37,482,020        |
|     | DFA GLOBAL REAL ESTATE SECURIT                            | MUTUAL FUNDS  | 1,723,608         | 18,873,509        |
|     | DFA INTERNATIONAL SMALL COMPAN                            | MUTUAL FUNDS  | 859,444           | 18,280,372        |
|     | DFA INTERNATIONAL VALUE PORTFO                            | MUTUAL FUNDS  | 583,610           | 11,958,160        |
|     | DFA INTERNATIONAL VECTOR EQUIT                            | MUTUAL FUNDS  | 471,270           | 6,395,129         |
|     | DFA LARGE CAP INTERNATIONAL PO                            | MUTUAL FUNDS  | 490,245           | 11,731,563        |
|     | DFA US CORE EQUITY 1 PORTFOLIO                            | MUTUAL FUNDS  | 1,725,547         | 39,307,955        |
|     | DFA US SMALL CAP PORTFOLIO                                | MUTUAL FUNDS  | 974,731           | 35,031,821        |
|     | DFA US TARGETED VALUE PORTFOLI                            | MUTUAL FUNDS  | 1,373,370         | 34,183,177        |
|     | DODGE + COX BALANCED FUND                                 | MUTUAL FUNDS  | 544,430           | 58,254,001        |
|     | DODGE + COX GLOBAL BOND FUND                              | MUTUAL FUNDS  | 254,202           | 2,775,884         |
|     | DODGE + COX GLOBAL STOCK FUND                             | MUTUAL FUNDS  | 2,104,787         | 29,172,344        |
|     | DODGE + COX INCOME FUND                                   | MUTUAL FUNDS  | 4,704,855         | 64,738,809        |
|     | DODGE + COX INTERNATIONAL STOC                            | MUTUAL FUNDS  | 1,960,210         | 90,796,945        |
|     | DODGE + COX STOCK FUND                                    | MUTUAL FUNDS  | 817,945           | 166,541,877       |
|     | FIDELITY ADVISOR INTERNATIONAL                            | MUTUAL FUNDS  | 350,367           | 15,952,199        |
|     | FIDELITY BLUE CHIP GROWTH FUND                            | MUTUAL FUNDS  | 1,764,658         | 155,042,874       |
|     | FIDELITY CANADA FUND                                      | MUTUAL FUNDS  | 394,687           | 21,573,577        |
|     | FIDELITY CAPITAL + INCOME FUND                            | MUTUAL FUNDS  | 9,352,868         | 96,334,539        |
|     | FIDELITY CAPITAL APPRECIATION                             | MUTUAL FUNDS  | 489,946           | 17,275,485        |
|     | FIDELITY CHINA REGION FUND                                | MUTUAL FUNDS  | 2,472,736         | 88,969,051        |
|     | FIDELITY CONTRAFUND                                       | MUTUAL FUNDS  | 2,136,771         | 261,519,361       |
|     | FIDELITY CONVERTIBLE SECURITIE                            | MUTUAL FUNDS  | 311,875           | 8,720,036         |
|     | FIDELITY DIVERSIFIED INTERNATI                            | MUTUAL FUNDS  | 733,622           | 29,293,544        |
|     | FIDELITY DIVIDEND GROWTH FUND                             | MUTUAL FUNDS  | 1,421,795         | 46,606,452        |

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|                                |              |           |             |
|--------------------------------|--------------|-----------|-------------|
| FIDELITY EMERGING ASIA FUND    | MUTUAL FUNDS | 844,536   | 38,037,895  |
| FIDELITY EQUITY INCOME FUND IN | MUTUAL FUNDS | 316,367   | 19,190,794  |
| FIDELITY EUROPE FUND/UNITED ST | MUTUAL FUNDS | 357,971   | 15,152,921  |
| FIDELITY EXPORT AND MULTINATIO | MUTUAL FUNDS | 640,280   | 14,188,604  |
| FIDELITY FLOATING RATE HIGH IN | MUTUAL FUNDS | 3,379,584 | 32,511,603  |
| FIDELITY FOCUSED STOCK FUND    | MUTUAL FUNDS | 438,260   | 9,926,591   |
| FIDELITY FREEDOM 2005 FUND     | MUTUAL FUNDS | 135,264   | 1,696,206   |
| FIDELITY FREEDOM 2010 FUND     | MUTUAL FUNDS | 312,760   | 5,016,678   |
| FIDELITY FREEDOM 2015 FUND     | MUTUAL FUNDS | 889,600   | 11,885,058  |
| FIDELITY FREEDOM 2020 FUND     | MUTUAL FUNDS | 2,609,589 | 43,188,694  |
| FIDELITY FREEDOM 2025 FUND     | MUTUAL FUNDS | 2,842,636 | 40,877,102  |
| FIDELITY FREEDOM 2030 FUND     | MUTUAL FUNDS | 1,574,376 | 28,386,006  |
| FIDELITY FREEDOM 2035 FUND     | MUTUAL FUNDS | 1,482,008 | 22,541,334  |
| FIDELITY FREEDOM 2040 FUND     | MUTUAL FUNDS | 1,109,583 | 11,861,444  |
| FIDELITY FREEDOM 2045 FUND     | MUTUAL FUNDS | 603,574   | 7,309,280   |
| FIDELITY FREEDOM 2050 FUND     | MUTUAL FUNDS | 462,889   | 5,633,358   |
| FIDELITY FREEDOM 2055 FUND     | MUTUAL FUNDS | 97,924    | 1,343,512   |
| FIDELITY FREEDOM INCOME FUND   | MUTUAL FUNDS | 644,498   | 7,579,298   |
| FIDELITY FUND                  | MUTUAL FUNDS | 276,329   | 12,492,855  |
| FIDELITY GLOBAL BALANCED FUND  | MUTUAL FUNDS | 340,637   | 8,536,368   |
| FIDELITY GNMA FUND             | MUTUAL FUNDS | 1,242,110 | 14,135,213  |
| FIDELITY GOVERNMENT INCOME FUN | MUTUAL FUNDS | 1,282,998 | 13,099,407  |
| FIDELITY GROWTH COMPANY FUND   | MUTUAL FUNDS | 1,372,796 | 245,208,840 |
| FIDELITY GROWTH DISCOVERY FUND | MUTUAL FUNDS | 1,092,742 | 35,590,620  |
| FIDELITY HIGH INCOME FUND      | MUTUAL FUNDS | 3,161,869 | 28,330,349  |
| FIDELITY INDEPENDENCE FUND     | MUTUAL FUNDS | 931,962   | 34,762,200  |
| FIDELITY INFLATION PROTECTED B | MUTUAL FUNDS | 1,023,119 | 12,226,274  |
| FIDELITY INTERMEDIATE BOND FUN | MUTUAL FUNDS | 687,335   | 7,423,219   |

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Table of Contents

|                                |              |           |             |
|--------------------------------|--------------|-----------|-------------|
| FIDELITY INTERMEDIATE GOVERNME | MUTUAL FUNDS | 729,120   | 7,582,847   |
| FIDELITY INTERNATIONAL REAL ES | MUTUAL FUNDS | 821,359   | 9,568,831   |
| FIDELITY INTERNATIONAL SMALL C | MUTUAL FUNDS | 927,611   | 27,735,581  |
| FIDELITY JAPAN FUND/UNITED STA | MUTUAL FUNDS | 653,290   | 10,093,324  |
| FIDELITY LARGE CAP STOCK FUND  | MUTUAL FUNDS | 1,086,843 | 36,365,764  |
| FIDELITY LATIN AMERICA FUND/UN | MUTUAL FUNDS | 1,160,702 | 28,413,985  |
| FIDELITY LEVERAGED COMPANY STO | MUTUAL FUNDS | 1,432,901 | 48,045,167  |
| FIDELITY LIMITED TERM GOVERNME | MUTUAL FUNDS | 2,144,644 | 21,167,641  |
| FIDELITY LOW PRICED STOCK FUND | MUTUAL FUNDS | 1,030,737 | 56,144,247  |
| FIDELITY MID CAP STOCK FUND    | MUTUAL FUNDS | 1,253,115 | 47,906,595  |
| FIDELITY NEW MARKETS INCOME FU | MUTUAL FUNDS | 2,857,635 | 46,350,838  |
| FIDELITY OTC PORTFOLIO         | MUTUAL FUNDS | 2,239,820 | 249,224,722 |
| FIDELITY OVERSEAS FUND/UNITED  | MUTUAL FUNDS | 571,373   | 28,900,044  |
| FIDELITY PACIFIC BASIN FUND    | MUTUAL FUNDS | 611,273   | 21,687,959  |
| FIDELITY PURITAN TRUST FIDEL   | MUTUAL FUNDS | 1,461,255 | 34,675,581  |
| FIDELITY REAL ESTATE INCOME FU | MUTUAL FUNDS | 2,299,919 | 27,576,029  |
| FIDELITY REAL ESTATE INVESTMEN | MUTUAL FUNDS | 860,951   | 35,987,755  |
| FIDELITY SHORT TERM BOND FUND  | MUTUAL FUNDS | 2,085,021 | 17,889,476  |
| FIDELITY SMALL CAP DISCOVERY F | MUTUAL FUNDS | 3,571,547 | 106,824,977 |
| FIDELITY SMALL CAP STOCK FUND  | MUTUAL FUNDS | 1,393,340 | 27,323,392  |
| FIDELITY STOCK SELECTOR SMALL  | MUTUAL FUNDS | 215,020   | 5,689,430   |
| FIDELITY STRATEGIC INCOME FUND | MUTUAL FUNDS | 5,423,482 | 59,929,479  |
| FIDELITY TOTAL BOND FUND       | MUTUAL FUNDS | 2,814,820 | 29,949,687  |
| FIDELITY TREND FUND            | MUTUAL FUNDS | 159,036   | 15,838,399  |
| FIDELITY VALUE FUND            | MUTUAL FUNDS | 211,306   | 25,614,514  |
| FIDELITY VALUE STRATEGIES FUND | MUTUAL FUNDS | 416,389   | 17,496,646  |
| INTERNATIONAL GROWTH AND INCOM | MUTUAL FUNDS | 220,900   | 7,727,080   |
| PIMCO ALL ASSET ALL AUTHORITY  | MUTUAL FUNDS | 931,931   | 8,312,820   |
| PIMCO ALL ASSET FUND           | MUTUAL FUNDS | 835,200   | 10,147,686  |
| PIMCO COMMODITYREALRETURN STRA | MUTUAL FUNDS | 4,990,271 | 33,784,138  |
| PIMCO DIVERSIFIED INCOME FUND  | MUTUAL FUNDS | 2,369,984 | 25,951,329  |
| PIMCO EMERGING LOCAL BOND FUND | MUTUAL FUNDS | 676,562   | 5,114,807   |
| PIMCO EMERGING MARKETS BOND FU | MUTUAL FUNDS | 1,315,499 | 13,970,596  |
| PIMCO FOREIGN BOND FUND U.S. D | MUTUAL FUNDS | 1,883,591 | 20,097,918  |
| PIMCO FOREIGN BOND FUND UNHEDG | MUTUAL FUNDS | 862,659   | 8,678,345   |
| PIMCO GLOBAL BOND FUND U.S. DO | MUTUAL FUNDS | 635,520   | 6,520,440   |
| PIMCO GLOBAL BOND FUND UNHEDGE | MUTUAL FUNDS | 745,381   | 7,155,660   |
| PIMCO GNMA FUND                | MUTUAL FUNDS | 535,122   | 5,902,391   |
| PIMCO HIGH YIELD FUND          | MUTUAL FUNDS | 2,809,344 | 25,171,725  |
| PIMCO INVESTMENT GRADE CORPORA | MUTUAL FUNDS | 5,672,374 | 59,786,827  |
| PIMCO LONG TERM US GOVERNMENT  | MUTUAL FUNDS | 3,876,280 | 24,265,512  |
| PIMCO LOW DURATION ESG FUND    | MUTUAL FUNDS | 946,141   | 9,007,259   |
| PIMCO LOW DURATION FUND/UNITED | MUTUAL FUNDS | 2,456,449 | 24,220,591  |
| PIMCO MODERATE DURATION FUND   | MUTUAL FUNDS | 391,958   | 3,997,975   |
| PIMCO MORTGAGE BACKED SECURITI | MUTUAL FUNDS | 475,401   | 5,001,215   |
| PIMCO REAL RETURN ASSET FUND   | MUTUAL FUNDS | 817,155   | 7,035,708   |
| PIMCO REAL RETURN FUND         | MUTUAL FUNDS | 1,028,620 | 11,376,535  |
| PIMCO REALESTATEREALRETURN STR | MUTUAL FUNDS | 6,740,389 | 56,619,271  |
| PIMCO STOCKSPUS FUND/UNITED S  | MUTUAL FUNDS | 2,744,140 | 31,365,517  |
| PIMCO TOTAL RETURN ESG FUND    | MUTUAL FUNDS | 971,729   | 8,871,883   |
| PIMCO TOTAL RETURN FUND        | MUTUAL FUNDS | 6,394,824 | 65,674,844  |
| PIMCO UNCONSTRAINED BOND FUND  | MUTUAL FUNDS | 742,900   | 8,038,176   |
| U.S. VECTOR EQUITY PORTFOLIO   | MUTUAL FUNDS | 466,451   | 8,941,866   |
| VANGUARD CONVERTIBLE SECURITIE | MUTUAL FUNDS | 886,735   | 11,917,722  |
| VANGUARD DIVIDEND GROWTH FUND  | MUTUAL FUNDS | 8,579,700 | 227,791,031 |
| VANGUARD EQUITY INCOME FUND    | MUTUAL FUNDS | 1,645,363 | 128,256,076 |
| VANGUARD EXPLORER FUND         | MUTUAL FUNDS | 314,835   | 27,834,524  |
| VANGUARD FTSE SOCIAL INDEX FUN | MUTUAL FUNDS | 1,135,178 | 19,854,270  |
| VANGUARD GLOBAL EQUITY FUND    | MUTUAL FUNDS | 583,770   | 18,277,836  |
| VANGUARD GLOBAL MINIMUM VOLATI | MUTUAL FUNDS | 466,541   | 12,624,606  |
| VANGUARD GNMA FUND             | MUTUAL FUNDS | 1,947,835 | 20,374,352  |
| VANGUARD GROWTH AND INCOME FUN | MUTUAL FUNDS | 639,057   | 49,277,662  |
| VANGUARD HIGH YIELD CORPORATE  | MUTUAL FUNDS | 7,480,279 | 44,283,255  |

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|                                |              |           |            |
|--------------------------------|--------------|-----------|------------|
| VANGUARD INFLATION PROTECTED S | MUTUAL FUNDS | 2,675,245 | 27,902,801 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 1,508,806 | 35,260,804 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 513,792   | 12,238,531 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 1,740,353 | 38,270,355 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 1,706,797 | 39,461,142 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 1,079,427 | 25,496,069 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 600,844   | 14,300,080 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 3,182,925 | 72,761,672 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 665,955   | 14,318,032 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 2,740,656 | 61,746,979 |
| VANGUARD INSTITUTIONAL TARGET  | MUTUAL FUNDS | 210,690   | 5,027,070  |
| VANGUARD INTERMEDIATE TERM BON | MUTUAL FUNDS | 3,894,945 | 44,246,571 |
| VANGUARD INTERMEDIATE TERM INV | MUTUAL FUNDS | 3,619,149 | 35,286,700 |
| VANGUARD INTERMEDIATE TERM TRE | MUTUAL FUNDS | 3,234,300 | 35,803,700 |
| VANGUARD INTERNATIONAL EXPLORE | MUTUAL FUNDS | 1,596,540 | 33,990,344 |
| VANGUARD INTERNATIONAL GROWTH  | MUTUAL FUNDS | 666,525   | 63,706,454 |
| VANGUARD INTERNATIONAL VALUE F | MUTUAL FUNDS | 373,151   | 14,881,258 |
| VANGUARD LONG TERM BOND INDEX  | MUTUAL FUNDS | 2,209,753 | 31,864,643 |



Table of Contents

|   |              |           |                         |
|---|--------------|-----------|-------------------------|
| VANGUARD LONG TERM INVESTMENT                             | MUTUAL FUNDS | 2,826,054 | 30,097,475              |
| VANGUARD LONG TERM TREASURY FU                            | MUTUAL FUNDS | 3,513,705 | 43,605,083              |
| VANGUARD MID CAP GROWTH FUND                              | MUTUAL FUNDS | 1,965,662 | 51,913,133              |
| VANGUARD MID CAP INDEX FUND                               | MUTUAL FUNDS | 2,132,801 | 90,260,144              |
| VANGUARD MORGAN GROWTH FUND                               | MUTUAL FUNDS | 256,182   | 23,238,305              |
| VANGUARD PRIMECAP CORE FUND                               | MUTUAL FUNDS | 5,847,371 | 157,294,273             |
| VANGUARD SELECTED VALUE FUND                              | MUTUAL FUNDS | 1,741,300 | 54,450,458              |
| VANGUARD SHORT TERM BOND INDEX                            | MUTUAL FUNDS | 3,113,358 | 32,316,655              |
| VANGUARD SHORT TERM FEDERAL FU                            | MUTUAL FUNDS | 2,623,417 | 27,860,686              |
| VANGUARD SHORT TERM INVESTMENT                            | MUTUAL FUNDS | 5,998,475 | 63,763,784              |
| VANGUARD SHORT TERM TREASURY F                            | MUTUAL FUNDS | 6,575,367 | 69,370,117              |
| VANGUARD SMALL CAP INDEX FUND                             | MUTUAL FUNDS | 939,386   | 66,489,706              |
| VANGUARD STAR FUND  | MUTUAL FUNDS | 681,705   | 18,269,685              |
| VANGUARD STRATEGIC EQUITY FUND                            | MUTUAL FUNDS | 1,196,307 | 40,638,557              |
| VANGUARD WELLESLEY INCOME FUND                            | MUTUAL FUNDS | 2,785,989 | 181,925,065             |
| VANGUARD WELLINGTON FUND                                  | MUTUAL FUNDS | 2,821,187 | 204,761,783             |
| VANGUARD WINDSOR FUND                                     | MUTUAL FUNDS | 327,987   | 25,904,395              |
| VANGUARD WINDSOR II FUND                                  | MUTUAL FUNDS | 285,338   | 19,151,892              |
| <b>Total : EXHIBIT A - Expanded Choice - Mutual Funds</b> |              |           | <b>\$ 6,681,312,145</b> |

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n / a - Cost is not applicable

Table of Contents**EXHIBIT B - Small/Mid-Cap Stock Index Fund**

(Managed by State Street Global Advisors)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | 1 800 FLOWERS.COM INC CL A                                | COMMON STOCK USD.01   | 27,500            | \$ 294,250        |
|     | 1ST SOURCE CORP   | COMMON STOCK  | 16,330            | 807,519           |
|     | 2U INC  | COMMON STOCK USD.001  | 40,200            | 2,593,302         |
|     | 3D SYSTEMS CORP   | COMMON STOCK USD.001  | 98,739            | 853,105           |
|     | 8X8 INC   | COMMON STOCK USD.001  | 79,800            | 1,125,180         |
|     | A10 NETWORKS INC  | COMMON STOCK USD.00001  | 50,000            | 386,000           |
|     | AAC HOLDINGS INC  | COMMON STOCK USD.001  | 6,900             | 62,100            |
|     | AAON INC  | COMMON STOCK USD.004  | 35,936            | 1,318,851         |
|     | AAR CORP  | COMMON STOCK USD1.0   | 27,600            | 1,084,404         |
|     | AARON S INC   | COMMON STOCK USD.5  | 53,162            | 2,118,506         |
|     | ABAXIS INC  | COMMON STOCK  | 19,456            | 963,461           |
|     | ABEONA THERAPEUTICS INC                                   | COMMON STOCK USD.01   | 20,900            | 331,265           |
|     | ABERCROMBIE + FITCH CO CL A                               | COMMON STOCK USD.01   | 60,100            | 1,047,543         |
|     | ABIOMED INC   | COMMON STOCK USD.01   | 35,300            | 6,615,573         |
|     | ABM INDUSTRIES INC  | COMMON STOCK USD.01   | 48,200            | 1,818,104         |
|     | ABRAXAS PETROLEUM CORP                                    | COMMON STOCK USD.01   | 85,900            | 211,314           |
|     | ACACIA COMMUNICATIONS INC                                 | COMMON STOCK USD.0001   | 15,200            | 550,696           |
|     | ACACIA RESEARCH CORP                                      | COMMON STOCK USD.001  | 44,300            | 179,415           |
|     | ACADIA HEALTHCARE CO INC                                  | COMMON STOCK USD.01   | 63,900            | 2,085,057         |
|     | ACADIA PHARMACEUTICALS INC                                | COMMON STOCK USD.0001   | 89,000            | 2,679,790         |
|     | ACADIA REALTY TRUST                                       | REIT USD.001  | 73,907            | 2,022,096         |
|     | ACCELERATE DIAGNOSTICS INC                                | COMMON STOCK  | 19,600            | 513,520           |
|     | ACCELERON PHARMA INC                                      | COMMON STOCK USD.001  | 24,100            | 1,022,804         |
|     | ACCESS NATIONAL CORP                                      | COMMON STOCK USD.835  | 9,034             | 251,507           |
|     | ACCO BRANDS CORP  | COMMON STOCK USD.01   | 103,634           | 1,264,335         |
|     | ACCURAY INC   | COMMON STOCK USD.001  | 83,785            | 360,276           |
|     | ACETO CORP  | COMMON STOCK USD.01   | 26,700            | 275,811           |
|     | ACHAOPEN INC  | COMMON STOCK USD.001  | 23,800            | 255,612           |
|     | ACHILLION PHARMACEUTICALS                                 | COMMON STOCK USD.001  | 94,900            | 273,312           |
|     | ACI WORLDWIDE INC   | COMMON STOCK USD.005  | 103,400           | 2,344,078         |
|     | ACLARIS THERAPEUTICS INC                                  | COMMON STOCK USD.00001  | 21,180            | 522,299           |
|     | ACNB CORP   | COMMON STOCK USD2.5   | 1,300             | 38,415            |
|     | ACORDA THERAPEUTICS INC                                   | COMMON STOCK USD.001  | 37,814            | 811,110           |
|     | ACTUA CORP  | COMMON STOCK USD.001  | 20,800            | 324,480           |
|     | ACTUANT CORP A  | COMMON STOCK USD.2  | 50,000            | 1,265,000         |
|     | ACUSHNET HOLDINGS CORP                                    | COMMON STOCK USD.001  | 20,000            | 421,600           |
|     | ACXIOM CORP   | COMMON STOCK USD.1  | 69,700            | 1,920,932         |
|     | ADAMAS PHARMACEUTICALS INC                                | COMMON STOCK USD.001  | 15,200            | 515,128           |
|     | ADAMS RESOURCES + ENERGY INC                              | COMMON STOCK USD.1  | 2,700             | 117,450           |
|     | ADDUS HOMECARE CORP                                       | COMMON STOCK USD.001  | 7,400             | 257,520           |

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|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| ADIANT PLC                   | COMMON STOCK USD.001  | 82,600  | 6,500,620 |
| ADTALEM GLOBAL EDUCATION INC | COMMON STOCK USD.01   | 56,200  | 2,363,210 |
| ADTRAN INC                   | COMMON STOCK USD.01   | 48,037  | 929,516   |
| ADURO BIOTECH INC            | COMMON STOCK USD.0001 | 31,200  | 234,000   |
| ADVANCED DISPOSAL SERVICES I | COMMON STOCK USD.01   | 35,900  | 859,446   |
| ADVANCED DRAINAGE SYSTEMS IN | COMMON STOCK USD.01   | 26,900  | 641,565   |
| ADVANCED ENERGY INDUSTRIES   | COMMON STOCK USD.001  | 34,200  | 2,307,816 |
| ADVANSIX INC                 | COMMON STOCK USD.01   | 28,100  | 1,182,167 |
| ADVAXIS INC                  | COMMON STOCK USD.001  | 23,300  | 66,172    |
| AECOM                        | COMMON STOCK USD.01   | 135,128 | 5,020,005 |
| AEGION CORP                  | COMMON STOCK USD.01   | 28,191  | 716,897   |
| AERIE PHARMACEUTICALS INC    | COMMON STOCK USD.001  | 25,700  | 1,535,575 |
| AEROJET ROCKETDYNE HOLDINGS  | COMMON STOCK USD.1    | 52,800  | 1,647,360 |
| AEROVIRONMENT INC            | COMMON STOCK USD.0001 | 17,000  | 954,720   |
| AG MORTGAGE INVESTMENT TRUST | REIT USD.01           | 23,400  | 444,834   |
| AGCO CORP                    | COMMON STOCK USD.01   | 56,600  | 4,042,938 |
| AGENUS INC                   | COMMON STOCK USD.01   | 58,900  | 192,014   |
| AGILYSYS INC                 | COMMON STOCK USD.3    | 17,100  | 209,988   |
| AGIOS PHARMACEUTICALS INC    | COMMON STOCK USD.001  | 36,000  | 2,058,120 |
| AGNC INVESTMENT CORP         | REIT USD.01           | 325,900 | 6,579,921 |
| AGREE REALTY CORP            | REIT USD.0001         | 20,340  | 1,046,290 |
| AGROFRESH SOLUTIONS INC      | COMMON STOCK          | 16,700  | 123,580   |
| AIMMUNE THERAPEUTICS INC     | COMMON STOCK USD.0001 | 23,100  | 873,642   |

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## Table of Contents

|                              |                        |         |            |
|------------------------------|------------------------|---------|------------|
| AIR LEASE CORP               | COMMON STOCK USD.01    | 86,500  | 4,159,785  |
| AIR TRANSPORT SERVICES GROUP | COMMON STOCK USD.01    | 45,800  | 1,059,812  |
| AIRCASTLE LTD                | COMMON STOCK USD.01    | 47,500  | 1,111,025  |
| AK STEEL HOLDING CORP        | COMMON STOCK USD.01    | 292,100 | 1,653,286  |
| AKCEA THERAPEUTICS INC       | COMMON STOCK           | 12,900  | 223,944    |
| AKEBIA THERAPEUTICS INC      | COMMON STOCK USD.0001  | 38,600  | 573,982    |
| AKORN INC                    | COMMON STOCK           | 75,465  | 2,432,237  |
| ALAMO GROUP INC              | COMMON STOCK USD.1     | 7,800   | 880,386    |
| ALARM.COM HOLDINGS INC       | COMMON STOCK           | 20,500  | 773,875    |
| ALBANY INTL CORP CL A        | COMMON STOCK USD.001   | 24,860  | 1,527,647  |
| ALCOA CORP                   | COMMON STOCK USD.01    | 157,200 | 8,468,364  |
| ALDER BIOPHARMACEUTICALS INC | COMMON STOCK USD.0001  | 40,300  | 461,435    |
| ALEXANDER + BALDWIN INC      | REIT                   | 44,224  | 1,226,774  |
| ALEXANDER S INC              | REIT USD1.0            | 2,214   | 876,412    |
| ALICO INC                    | COMMON STOCK USD1.0    | 4,280   | 126,260    |
| ALKERMES PLC                 | COMMON STOCK USD.01    | 129,700 | 7,098,481  |
| ALLEGHANY CORP               | COMMON STOCK USD1.0    | 12,661  | 7,547,095  |
| ALLEGHENY TECHNOLOGIES INC   | COMMON STOCK USD.1     | 98,200  | 2,370,548  |
| ALLEGIANCE BANCSHARES INC    | COMMON STOCK USD1.0    | 9,500   | 357,675    |
| ALLEGIANT TRAVEL CO          | COMMON STOCK USD.001   | 11,400  | 1,764,150  |
| ALLETE INC                   | COMMON STOCK           | 45,400  | 3,375,944  |
| ALLIED MOTION TECHNOLOGIES   | COMMON STOCK           | 3,000   | 99,270     |
| ALLISON TRANSMISSION HOLDING | COMMON STOCK USD.01    | 113,900 | 4,905,673  |
| ALLSCRIPTS HEALTHCARE SOLUTI | COMMON STOCK USD.01    | 169,282 | 2,463,053  |
| ALLY FINANCIAL INC           | COMMON STOCK USD.1     | 390,100 | 11,375,316 |
| ALMOST FAMILY INC            | COMMON STOCK USD.1     | 8,100   | 448,335    |
| ALNYLAM PHARMACEUTICALS INC  | COMMON STOCK USD.01    | 73,217  | 9,302,220  |
| ALPHA + OMEGA SEMICONDUCTOR  | COMMON STOCK           | 13,875  | 226,995    |
| ALTERYX INC CLASS A          | COMMON STOCK           | 9,616   | 242,996    |
| ALTISOURCE PORTFOLIO SOL     | COMMON STOCK USD1.0    | 12,900  | 361,200    |
| ALTISOURCE RESIDENTIAL CORP  | REIT USD.01            | 48,000  | 569,280    |
| ALTRA INDUSTRIAL MOTION CORP | COMMON STOCK USD.001   | 25,581  | 1,289,282  |
| AMAG PHARMACEUTICALS INC     | COMMON STOCK USD.01    | 29,700  | 393,525    |
| AMBAC FINANCIAL GROUP INC    | COMMON STOCK USD.01    | 43,100  | 688,738    |
| AMBARELLA INC                | COMMON STOCK USD.00045 | 30,100  | 1,768,375  |
| AMBER ROAD INC               | COMMON STOCK USD.001   | 23,400  | 171,756    |
| AMC ENTERTAINMENT HLDS CL A  | COMMON STOCK USD.01    | 47,647  | 719,470    |
| AMC NETWORKS INC A           | COMMON STOCK           | 48,600  | 2,628,288  |
| AMDOCS LTD                   | COMMON STOCK GBP.0001  | 123,850 | 8,109,698  |
| AMEDISYS INC                 | COMMON STOCK USD.001   | 24,879  | 1,311,372  |
| AMER NATL BNKSHS/DANVILLE VA | COMMON STOCK USD1.0    | 5,297   | 202,875    |
| AMERCO                       | COMMON STOCK USD.25    | 4,183   | 1,580,798  |
| AMERESCO INC CL A            | COMMON STOCK USD.0001  | 17,400  | 149,640    |
| AMERICA S CAR MART INC       | COMMON STOCK USD.01    | 7,200   | 321,480    |
| AMERICAN ASSETS TRUST INC    | REIT USD.01            | 33,848  | 1,294,348  |
| AMERICAN AXLE + MFG HOLDINGS | COMMON STOCK USD.01    | 73,150  | 1,245,745  |
| AMERICAN CAMPUS COMMUNITIES  | REIT USD.01            | 116,883 | 4,795,709  |
| AMERICAN EAGLE OUTFITTERS    | COMMON STOCK USD.01    | 146,264 | 2,749,763  |
| AMERICAN EQUITY INVT LIFE HL | COMMON STOCK USD1.0    | 76,400  | 2,347,772  |
| AMERICAN FINANCIAL GROUP INC | COMMON STOCK           | 61,739  | 6,701,151  |
| AMERICAN HOMES 4 RENT A      | REIT USD.01            | 208,035 | 4,543,484  |
| AMERICAN NATIONAL INSURANCE  | COMMON STOCK USD1.0    | 7,700   | 987,525    |
| AMERICAN OUTDOOR BRANDS CORP | COMMON STOCK USD.001   | 52,600  | 675,384    |
| AMERICAN PUBLIC EDUCATION    | COMMON STOCK USD.01    | 18,700  | 468,435    |
| AMERICAN RAILCAR INDUSTRIES  | COMMON STOCK USD.01    | 8,200   | 341,448    |
| AMERICAN RENAL ASSOCIATES HO | COMMON STOCK USD.01    | 7,700   | 133,980    |
| AMERICAN SOFTWARE INC CL A   | COMMON STOCK USD.1     | 32,300  | 375,649    |
| AMERICAN STATES WATER CO     | COMMON STOCK           | 31,282  | 1,811,541  |
| AMERICAN VANGUARD CORP       | COMMON STOCK USD.1     | 29,899  | 587,515    |
| AMERICAN WOODMARK CORP       | COMMON STOCK           | 13,500  | 1,758,375  |
| AMERIS BANCORP               | COMMON STOCK USD1.0    | 31,064  | 1,497,285  |
| AMERISAFE INC                | COMMON STOCK USD.01    | 16,924  | 1,042,518  |
| AMES NATIONAL CORP           | COMMON STOCK USD2.0    | 12,479  | 347,540    |

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|                              |                       |         |            |
|------------------------------|-----------------------|---------|------------|
| AMICUS THERAPEUTICS INC      | COMMON STOCK USD.01   | 124,200 | 1,787,238  |
| AMKOR TECHNOLOGY INC         | COMMON STOCK USD.001  | 99,900  | 1,003,995  |
| AMN HEALTHCARE SERVICES INC  | COMMON STOCK USD.01   | 41,090  | 2,023,683  |
| AMPHASTAR PHARMACEUTICALS IN | COMMON STOCK USD.0001 | 32,100  | 617,604    |
| AMPLIFY SNACK BRANDS INC     | COMMON STOCK USD.0001 | 32,400  | 389,124    |
| AMTRUST FINANCIAL SERVICES   | COMMON STOCK USD.01   | 79,076  | 796,295    |
| ANALOGIC CORP                | COMMON STOCK USD.05   | 12,600  | 1,055,250  |
| ANAPTYSBIO INC               | COMMON STOCK USD.001  | 10,300  | 1,037,416  |
| ANAVEX LIFE SCIENCES CORP    | COMMON STOCK USD.001  | 29,000  | 93,380     |
| ANDERSONS INC/THE            | COMMON STOCK          | 25,770  | 802,736    |
| ANGIODYNAMICS INC            | COMMON STOCK USD.01   | 29,300  | 487,259    |
| ANI PHARMACEUTICALS INC      | COMMON STOCK USD.0001 | 5,500   | 354,475    |
| ANIKA THERAPEUTICS INC       | COMMON STOCK USD.01   | 12,900  | 695,439    |
| ANIXTER INTERNATIONAL INC    | COMMON STOCK USD1.0   | 26,350  | 2,002,600  |
| ANNALY CAPITAL MANAGEMENT IN | REIT USD.01           | 950,087 | 11,296,534 |

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Table of Contents

|                              |                            |         |            |
|------------------------------|----------------------------|---------|------------|
| ANTARES PHARMA INC           | COMMON STOCK USD.01        | 115,500 | 229,845    |
| ANTERO RESOURCES CORP        | COMMON STOCK USD.01        | 196,000 | 3,724,000  |
| ANWORTH MORTGAGE ASSET CORP  | REIT USD.01                | 102,688 | 558,623    |
| APOGEE ENTERPRISES INC       | COMMON STOCK USD.333       | 25,477  | 1,165,063  |
| APOLLO COMMERCIAL REAL ESTAT | REIT USD.01                | 88,591  | 1,634,504  |
| APPFOLIO INC A               | COMMON STOCK USD.0001      | 6,800   | 282,200    |
| APPLE HOSPITALITY REIT INC   | REIT NPV                   | 178,200 | 3,494,502  |
| APPLIED INDUSTRIAL TECH INC  | COMMON STOCK               | 32,025  | 2,180,903  |
| APPLIED OPTOELECTRONICS INC  | COMMON STOCK USD.001       | 14,500  | 548,390    |
| APTIO INC CLASS A            | COMMON STOCK USD.0001      | 16,200  | 381,024    |
| APTARGROUP INC               | COMMON STOCK USD.01        | 52,044  | 4,490,356  |
| AQUA AMERICA INC             | COMMON STOCK USD.5         | 153,675 | 6,028,670  |
| ARAMARK                      | COMMON STOCK USD.01        | 206,900 | 8,842,906  |
| ARATANA THERAPEUTICS INC     | COMMON STOCK USD.001       | 20,400  | 107,304    |
| ARC DOCUMENT SOLUTIONS INC   | COMMON STOCK USD.001       | 36,300  | 92,565     |
| ARCBEST CORP                 | COMMON STOCK USD.01        | 25,000  | 893,750    |
| ARCH CAPITAL GROUP LTD       | COMMON STOCK USD.01        | 104,883 | 9,520,230  |
| ARCH COAL INC A              | COMMON STOCK USD.01        | 15,700  | 1,462,612  |
| ARCHROCK INC                 | COMMON STOCK USD.01        | 60,136  | 631,428    |
| ARDAGH GROUP SA              | COMMON STOCK EUR.01        | 9,900   | 208,890    |
| ARDELYX INC                  | COMMON STOCK USD.000001    | 27,786  | 183,388    |
| ARDMORE SHIPPING CORP        | COMMON STOCK USD.01        | 11,900  | 95,200     |
| ARENA PHARMACEUTICALS INC    | COMMON STOCK USD.0001      | 21,298  | 723,493    |
| ARES COMMERCIAL REAL ESTATE  | REIT USD.01                | 24,600  | 317,340    |
| ARGAN INC                    | COMMON STOCK USD.15        | 14,100  | 634,500    |
| ARGO GROUP INTERNATIONAL     | COMMON STOCK USD1.0        | 27,395  | 1,688,902  |
| ARISTA NETWORKS INC          | COMMON STOCK USD.0001      | 45,100  | 10,624,658 |
| ARLINGTON ASSET INVESTMENT A | COMMON STOCK USD.01        | 18,800  | 221,464    |
| ARMADA HOFFLER PROPERTIES IN | REIT USD.01                | 25,800  | 400,674    |
| ARMOUR RESIDENTIAL REIT INC  | REIT USD.0001              | 34,275  | 881,553    |
| ARMSTRONG FLOORING INC       | COMMON STOCK USD.0001      | 21,078  | 356,640    |
| ARMSTRONG WORLD INDUSTRIES   | COMMON STOCK USD.01        | 40,956  | 2,479,886  |
| ARRAY BIOPHARMA INC          | COMMON STOCK USD.001       | 148,904 | 1,905,971  |
| ARRIS INTERNATIONAL PLC      | COMMON STOCK GBP.0001      | 153,272 | 3,937,558  |
| ARROW ELECTRONICS INC        | COMMON STOCK USD1.0        | 75,250  | 6,050,853  |
| ARROW FINANCIAL CORP         | COMMON STOCK USD1.0        | 15,098  | 512,577    |
| ARTESIAN RESOURCES CORP CL A | COMMON STOCK USD1.0        | 9,341   | 360,189    |
| ARTISAN PARTNERS ASSET MA A  | COMMON STOCK USD.01        | 33,800  | 1,335,100  |
| ASBURY AUTOMOTIVE GROUP      | COMMON STOCK USD.01        | 16,000  | 1,024,000  |
| ASCENA RETAIL GROUP INC      | COMMON STOCK USD.01        | 154,148 | 362,248    |
| ASCENT CAPITAL GROUP INC A   | COMMON STOCK USD.01        | 14,019  | 161,078    |
| ASGN INC                     | COMMON STOCK USD.01        | 43,752  | 2,811,941  |
| ASHFORD HOSPITALITY PRIME IN | REIT USD.01                | 25,118  | 244,398    |
| ASHFORD HOSPITALITY TRUST    | REIT USD.01                | 73,800  | 496,674    |
| ASHLAND GLOBAL HOLDINGS INC  | COMMON STOCK               | 53,500  | 3,809,200  |
| ASPEN INSURANCE HOLDINGS LTD | COMMON STOCK USD.001514456 | 54,300  | 2,204,580  |
| ASPEN TECHNOLOGY INC         | COMMON STOCK USD.1         | 63,400  | 4,197,080  |
| ASSEMBLY BIOSCIENCES INC     | COMMON STOCK USD.001       | 4,200   | 190,050    |
| ASSOCIATED BANC CORP         | COMMON STOCK USD.01        | 133,877 | 3,400,476  |
| ASSOCIATED CAPITAL GROUP A   | COMMON STOCK USD.001       | 6,690   | 228,129    |
| ASSURED GUARANTY LTD         | COMMON STOCK USD.01        | 102,100 | 3,458,127  |
| ASTEC INDUSTRIES INC         | COMMON STOCK USD.2         | 16,400  | 959,400    |
| ASTERIAS BIOTHERAPEUTICS     | COMMON STOCK USD.0001      | 21,000  | 47,250     |
| ASTRONICS CORP               | COMMON STOCK USD.01        | 21,800  | 904,046    |
| AT HOME GROUP INC            | COMMON STOCK USD.01        | 7,400   | 224,886    |
| ATARA BIOTHERAPEUTICS INC    | COMMON STOCK USD.0001      | 20,400  | 369,240    |
| ATHENAHEALTH INC             | COMMON STOCK USD.01        | 34,600  | 4,603,184  |
| ATHENE HOLDING LTD CLASS A   | COMMON STOCK               | 91,900  | 4,752,149  |
| ATHERSYS INC                 | COMMON STOCK USD.001       | 67,000  | 121,270    |
| ATKORE INTERNATIONAL GROUP I | COMMON STOCK USD.01        | 27,000  | 579,150    |
| ATLANTIC CAPITAL BANCSHARES  | COMMON STOCK               | 15,300  | 269,280    |
| ATLANTIC POWER CORP          | COMMON STOCK               | 147,500 | 346,625    |
| ATLAS AIR WORLDWIDE HOLDINGS | COMMON STOCK USD.01        | 21,000  | 1,231,650  |

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|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| ATLAS FINANCIAL HOLDINGS INC | COMMON STOCK           | 7,300   | 150,015   |
| ATLASSIAN CORP PLC CLASS A   | COMMON STOCK USD.1     | 62,500  | 2,845,000 |
| ATMOS ENERGY CORP            | COMMON STOCK           | 87,750  | 7,536,848 |
| ATN INTERNATIONAL INC        | COMMON STOCK USD.01    | 9,700   | 536,022   |
| ATRICURE INC                 | COMMON STOCK USD.001   | 27,900  | 508,896   |
| ATRION CORPORATION           | COMMON STOCK USD.1     | 1,199   | 756,089   |
| AUDENTES THERAPEUTICS INC    | COMMON STOCK USD.00001 | 10,300  | 321,875   |
| AUTONATION INC               | COMMON STOCK USD.01    | 54,500  | 2,797,485 |
| AV HOMES INC                 | COMMON STOCK USD1.0    | 8,600   | 143,190   |
| AVANGRID INC                 | COMMON STOCK USD.01    | 52,133  | 2,636,887 |
| AVEXIS INC                   | COMMON STOCK USD.0001  | 22,600  | 2,501,142 |
| AVID TECHNOLOGY INC          | COMMON STOCK USD.01    | 24,100  | 129,899   |
| AVIS BUDGET GROUP INC        | COMMON STOCK USD.01    | 67,720  | 2,971,554 |
| AVISTA CORP                  | COMMON STOCK           | 57,412  | 2,956,144 |
| AVNET INC                    | COMMON STOCK USD1.0    | 105,679 | 4,187,002 |

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## Table of Contents

|                              |                        |         |            |
|------------------------------|------------------------|---------|------------|
| AVX CORP                     | COMMON STOCK USD.01    | 50,526  | 874,100    |
| AXALTA COATING SYSTEMS LTD   | COMMON STOCK USD1.0    | 180,900 | 5,853,924  |
| AXCELIS TECHNOLOGIES INC     | COMMON STOCK USD.001   | 25,875  | 742,613    |
| AXIS CAPITAL HOLDINGS LTD    | COMMON STOCK USD.0125  | 70,800  | 3,558,408  |
| AXOGEN INC                   | COMMON STOCK USD.01    | 23,500  | 665,050    |
| AXON ENTERPRISE INC          | COMMON STOCK USD.00001 | 50,000  | 1,325,000  |
| AXOVANT SCIENCES LTD         | COMMON STOCK USD.00001 | 21,700  | 114,359    |
| AXT INC                      | COMMON STOCK USD.001   | 23,900  | 207,930    |
| AZZ INC                      | COMMON STOCK USD1.0    | 24,000  | 1,226,400  |
| B. RILEY FINANCIAL INC       | COMMON STOCK USD.0001  | 11,800  | 213,580    |
| B+G FOODS INC                | COMMON STOCK USD.01    | 59,100  | 2,077,365  |
| BABCOCK + WILCOX ENTERPR     | COMMON STOCK USD.01    | 40,399  | 229,466    |
| BADGER METER INC             | COMMON STOCK USD1.0    | 28,240  | 1,349,872  |
| BALCHEM CORP                 | COMMON STOCK USD.0667  | 28,647  | 2,308,948  |
| BALDWIN + LYONS INC CL B     | COMMON STOCK           | 9,250   | 221,538    |
| BANC OF CALIFORNIA INC       | COMMON STOCK USD.01    | 37,300  | 770,245    |
| BANCFIRST CORP               | COMMON STOCK USD1.0    | 15,600  | 797,940    |
| BANCO LATINOAMERICANO COME E | COMMON STOCK           | 27,693  | 744,942    |
| BANCORP INC/THE              | COMMON STOCK USD1.0    | 40,708  | 402,195    |
| BANCORPSOUTH BANK            | COMMON STOCK           | 74,181  | 2,332,992  |
| BANK MUTUAL CORP             | COMMON STOCK USD.01    | 52,892  | 563,300    |
| BANK OF HAWAII CORP          | COMMON STOCK USD.01    | 36,500  | 3,128,050  |
| BANK OF MARIN BANCORP/CA     | COMMON STOCK           | 5,300   | 360,400    |
| BANK OF NT BUTTERFIELD + SON | COMMON STOCK BMD1.0    | 45,100  | 1,636,679  |
| BANK OF THE OZARKS           | COMMON STOCK USD.01    | 104,400 | 5,058,180  |
| BANKFINANCIAL CORP           | COMMON STOCK USD.01    | 23,055  | 353,664    |
| BANKUNITED INC               | COMMON STOCK USD.01    | 90,500  | 3,685,160  |
| BANKWELL FINANCIAL GROUP INC | COMMON STOCK           | 1,100   | 37,774     |
| BANNER CORPORATION           | COMMON STOCK USD.01    | 25,900  | 1,427,608  |
| BAR HARBOR BANKSHARES        | COMMON STOCK USD2.0    | 10,670  | 288,197    |
| BARNES + NOBLE EDUCATION INC | COMMON STOCK USD.01    | 24,467  | 201,608    |
| BARNES + NOBLE INC           | COMMON STOCK USD.001   | 64,715  | 433,591    |
| BARNES GROUP INC             | COMMON STOCK USD.01    | 46,200  | 2,923,074  |
| BARRACUDA NETWORKS INC       | COMMON STOCK USD.001   | 23,700  | 651,750    |
| BARRETT BUSINESS SVCS INC    | COMMON STOCK USD.01    | 7,900   | 509,471    |
| BASIC ENERGY SERVICES INC    | COMMON STOCK USD.01    | 14,000  | 328,580    |
| BASSETT FURNITURE INDS       | COMMON STOCK USD5.0    | 9,200   | 345,920    |
| BAZAARVOICE INC              | COMMON STOCK USD.0001  | 62,200  | 338,990    |
| BEACON ROOFING SUPPLY INC    | COMMON STOCK USD.01    | 51,950  | 3,312,332  |
| BEAR STATE FINANCIAL INC     | COMMON STOCK USD.01    | 4,000   | 40,920     |
| BEAZER HOMES USA INC         | COMMON STOCK USD.001   | 22,037  | 423,331    |
| BED BATH + BEYOND INC        | COMMON STOCK USD.01    | 119,800 | 2,634,402  |
| BEL FUSE INC CL B            | COMMON STOCK USD.1     | 11,600  | 292,030    |
| BELDEN INC                   | COMMON STOCK USD.01    | 36,250  | 2,797,413  |
| BELLICUM PHARMACEUTICALS INC | COMMON STOCK USD.01    | 18,400  | 154,744    |
| BELMOND LTD CLASS A          | COMMON STOCK USD.01    | 73,760  | 903,560    |
| BEMIS COMPANY                | COMMON STOCK USD.1     | 77,600  | 3,708,504  |
| BENCHMARK ELECTRONICS INC    | COMMON STOCK USD.1     | 43,822  | 1,275,220  |
| BENEFICIAL BANCORP INC       | COMMON STOCK USD.01    | 66,026  | 1,086,128  |
| BENEFITFOCUS INC             | COMMON STOCK USD.001   | 11,400  | 307,800    |
| BERKSHIRE HILLS BANCORP INC  | COMMON STOCK USD.01    | 27,395  | 1,002,657  |
| BERRY GLOBAL GROUP INC       | COMMON STOCK USD.01    | 113,854 | 6,679,814  |
| BGC PARTNERS INC CL A        | COMMON STOCK USD.01    | 192,625 | 2,910,564  |
| BIG 5 SPORTING GOODS CORP    | COMMON STOCK USD.01    | 23,041  | 175,112    |
| BIG LOTS INC                 | COMMON STOCK USD.01    | 40,300  | 2,262,845  |
| BIGLARI HOLDINGS INC         | COMMON STOCK USD.5     | 1,022   | 423,517    |
| BILL BARRETT CORP            | COMMON STOCK USD.001   | 47,480  | 243,572    |
| BIO RAD LABORATORIES A       | COMMON STOCK USD.0001  | 18,288  | 4,364,797  |
| BIO TECHNE CORP              | COMMON STOCK USD.01    | 33,000  | 4,275,150  |
| BIOCRYST PHARMACEUTICALS INC | COMMON STOCK USD.01    | 64,700  | 317,677    |
| BIOHAVEN PHARMACEUTICAL HOLD | COMMON STOCK           | 9,000   | 242,820    |
| BIOMARIN PHARMACEUTICAL INC  | COMMON STOCK USD.001   | 149,600 | 13,339,832 |
| BIOSCRIP INC                 | COMMON STOCK USD.0001  | 53,200  | 154,812    |



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|                              |                       |        |           |
|------------------------------|-----------------------|--------|-----------|
| BIOSPECIFICS TECHNOLOGIES    | COMMON STOCK USD.001  | 4,300  | 186,319   |
| BIOTELEMETRY INC             | COMMON STOCK USD.001  | 23,500 | 702,650   |
| BIOTIME INC                  | COMMON STOCK          | 61,800 | 132,870   |
| BIOVERATIV INC               | COMMON STOCK USD.001  | 92,200 | 4,971,424 |
| BJ S RESTAURANTS INC         | COMMON STOCK          | 22,000 | 800,800   |
| BLACK HILLS CORP             | COMMON STOCK USD1.0   | 46,650 | 2,804,132 |
| BLACK KNIGHT INC             | COMMON STOCK          | 91,947 | 4,059,460 |
| BLACKBAUD INC                | COMMON STOCK USD.001  | 41,100 | 3,883,539 |
| BLACKHAWK NETWORK HOLDINGS I | COMMON STOCK USD.001  | 47,900 | 1,707,635 |
| BLACKLINE INC                | COMMON STOCK USD.01   | 8,900  | 291,920   |
| BLOOMIN BRANDS INC           | COMMON STOCK USD.01   | 77,326 | 1,650,137 |
| BLUCORA INC                  | COMMON STOCK USD.0001 | 39,708 | 877,547   |
| BLUE BUFFALO PET PRODUCTS IN | COMMON STOCK USD.01   | 78,900 | 2,587,131 |
| BLUE HILLS BANCORP INC       | COMMON STOCK USD.01   | 18,200 | 365,820   |
| BLUEBIRD BIO INC             | COMMON STOCK USD.01   | 40,000 | 7,124,000 |

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Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| BLUEPRINT MEDICINES CORP     | COMMON STOCK USD.001   | 35,600  | 2,684,596 |
| BLUEROCK RESIDENTIAL GROWTH  | REIT USD.01            | 20,200  | 204,222   |
| BMC STOCK HOLDINGS INC       | COMMON STOCK USD.01    | 48,700  | 1,232,110 |
| BOB EVANS FARMS              | COMMON STOCK USD.01    | 17,200  | 1,355,704 |
| BOFI HOLDING INC             | COMMON STOCK USD.01    | 52,100  | 1,557,790 |
| BOINGO WIRELESS INC          | COMMON STOCK           | 31,700  | 713,250   |
| BOISE CASCADE CO             | COMMON STOCK USD.01    | 35,600  | 1,420,440 |
| BOJANGLES INC                | COMMON STOCK USD.01    | 8,700   | 102,660   |
| BOK FINANCIAL CORPORATION    | COMMON STOCK USD.00006 | 23,752  | 2,192,785 |
| BONANZA CREEK ENERGY INC     | COMMON STOCK           | 16,600  | 457,994   |
| BOOT BARN HOLDINGS INC       | COMMON STOCK           | 5,700   | 94,677    |
| BOOZ ALLEN HAMILTON HOLDINGS | COMMON STOCK USD.01    | 124,300 | 4,739,559 |
| BOSTON BEER COMPANY INC A    | COMMON STOCK USD.01    | 8,100   | 1,547,910 |
| BOSTON PRIVATE FINL HOLDING  | COMMON STOCK USD1.0    | 82,155  | 1,269,295 |
| BOTTOMLINE TECHNOLOGIES (DE) | COMMON STOCK USD.001   | 39,269  | 1,361,849 |
| BOX INC CLASS A              | COMMON STOCK USD.0001  | 65,600  | 1,385,472 |
| BOYD GAMING CORP             | COMMON STOCK USD.01    | 76,600  | 2,684,830 |
| BRADY CORPORATION CL A       | COMMON STOCK USD.01    | 43,800  | 1,660,020 |
| BRANDYWINE REALTY TRUST      | REIT USD.01            | 156,608 | 2,848,700 |
| BRIDGE BANCORP INC           | COMMON STOCK USD.01    | 14,900  | 521,500   |
| BRIDGEPOINT EDUCATION INC    | COMMON STOCK USD.01    | 12,878  | 106,887   |
| BRIGGS + STRATTON            | COMMON STOCK USD.01    | 43,200  | 1,095,984 |
| BRIGHT HORIZONS FAMILY SOLUT | COMMON STOCK USD.001   | 42,900  | 4,032,600 |
| BRIGHTCOVE                   | COMMON STOCK USD.001   | 20,700  | 146,970   |
| BRIGHTSPHERE INVESTMENT GROU | COMMON STOCK USD.001   | 61,800  | 1,035,150 |
| BRINK S CO/THE               | COMMON STOCK USD1.0    | 40,000  | 3,148,000 |
| BRINKER INTERNATIONAL INC    | COMMON STOCK USD.1     | 44,154  | 1,714,941 |
| BRISTOW GROUP INC            | COMMON STOCK USD.01    | 29,327  | 395,035   |
| BRIXMOR PROPERTY GROUP INC   | REIT USD.01            | 259,600 | 4,844,136 |
| BROADRIDGE FINANCIAL SOLUTIO | COMMON STOCK USD.01    | 99,800  | 9,039,884 |
| BROADSOFT INC                | COMMON STOCK           | 27,300  | 1,498,770 |
| BROOKDALE SENIOR LIVING INC  | COMMON STOCK USD.01    | 160,790 | 1,559,663 |
| BROOKLINE BANCORP INC        | COMMON STOCK USD.01    | 63,623  | 998,881   |
| BROOKS AUTOMATION INC        | COMMON STOCK USD.01    | 60,193  | 1,435,603 |
| BROWN + BROWN INC            | COMMON STOCK USD.1     | 104,700 | 5,387,862 |
| BRUKER CORP                  | COMMON STOCK USD.01    | 92,860  | 3,186,955 |
| BRUNSWICK CORP               | COMMON STOCK USD.75    | 75,800  | 4,185,676 |
| BRYN MAWR BANK CORP          | COMMON STOCK USD1.0    | 13,900  | 614,380   |
| BSB BANCORP INC/MA           | COMMON STOCK USD.01    | 11,100  | 324,675   |
| BUCKLE INC/THE               | COMMON STOCK USD.01    | 27,475  | 652,531   |
| BUFFALO WILD WINGS INC       | COMMON STOCK           | 14,500  | 2,267,075 |
| BUILD A BEAR WORKSHOP INC    | COMMON STOCK USD.01    | 18,700  | 172,040   |
| BUILDERS FIRSTSOURCE INC     | COMMON STOCK USD.01    | 71,817  | 1,564,892 |
| BUNGE LTD                    | COMMON STOCK USD.01    | 119,617 | 8,023,908 |
| BURLINGTON STORES INC        | COMMON STOCK USD.0001  | 58,800  | 7,234,164 |
| BWX TECHNOLOGIES INC         | COMMON STOCK USD.01    | 81,698  | 4,941,912 |
| C + F FINANCIAL CORP         | COMMON STOCK USD1.0    | 1,100   | 63,800    |
| C+J ENERGY SERVICES INC      | COMMON STOCK           | 43,800  | 1,465,986 |
| CABLE ONE INC                | COMMON STOCK USD.01    | 4,100   | 2,883,735 |
| CABOT CORP                   | COMMON STOCK USD1.0    | 54,800  | 3,375,132 |
| CABOT MICROELECTRONICS CORP  | COMMON STOCK USD.001   | 21,355  | 2,009,078 |
| CACI INTERNATIONAL INC CL A  | COMMON STOCK USD.1     | 20,916  | 2,768,233 |
| CAESARS ENTERTAINMENT CORP   | COMMON STOCK USD.01    | 120,662 | 1,526,374 |
| CAESARSTONE LTD              | COMMON STOCK           | 20,400  | 448,800   |
| CAI INTERNATIONAL INC        | COMMON STOCK USD.0001  | 13,300  | 376,656   |
| CAL MAINE FOODS INC          | COMMON STOCK USD.01    | 29,580  | 1,314,831 |
| CALAMP CORP                  | COMMON STOCK USD.01    | 34,500  | 739,335   |
| CALATLANTIC GROUP INC        | COMMON STOCK USD.01    | 70,007  | 3,947,695 |
| CALAVO GROWERS INC           | COMMON STOCK USD.001   | 12,600  | 1,063,440 |
| CALERES INC                  | COMMON STOCK USD.01    | 41,425  | 1,386,909 |
| CALGON CARBON CORP           | COMMON STOCK USD.01    | 52,500  | 1,118,250 |
| CALIFORNIA RESOURCES CORP    | COMMON STOCK USD.01    | 28,700  | 557,928   |
| CALIFORNIA WATER SERVICE GRP | COMMON STOCK USD.01    | 43,200  | 1,959,120 |

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|                              |                      |         |           |
|------------------------------|----------------------|---------|-----------|
| CALITHERA BIOSCIENCES INC    | COMMON STOCK USD.001 | 24,600  | 205,410   |
| CALIX INC                    | COMMON STOCK         | 37,300  | 221,935   |
| CALLAWAY GOLF COMPANY        | COMMON STOCK USD.01  | 73,773  | 1,027,658 |
| CALLIDUS SOFTWARE INC        | COMMON STOCK USD.001 | 53,800  | 1,541,370 |
| CALLON PETROLEUM CO          | COMMON STOCK USD.01  | 165,600 | 2,012,040 |
| CALPINE CORP                 | COMMON STOCK USD.001 | 305,515 | 4,622,442 |
| CAMBREX CORP                 | COMMON STOCK USD.1   | 27,100  | 1,300,800 |
| CAMDEN NATIONAL CORP         | COMMON STOCK         | 14,850  | 625,631   |
| CAMDEN PROPERTY TRUST        | REIT USD.01          | 77,998  | 7,180,496 |
| CAMPING WORLD HOLDINGS INC A | COMMON STOCK USD.01  | 19,200  | 858,816   |
| CANNAE HOLDINGS INC          | COMMON STOCK         | 63,856  | 1,087,468 |
| CANTEL MEDICAL CORP          | COMMON STOCK USD.1   | 31,873  | 3,278,776 |
| CAPELLA EDUCATION CO         | COMMON STOCK USD.01  | 10,500  | 812,700   |
| CAPITAL CITY BANK GROUP INC  | COMMON STOCK USD.01  | 13,681  | 313,842   |
| CAPITAL SENIOR LIVING CORP   | COMMON STOCK USD.01  | 28,200  | 380,418   |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| CAPITOL FEDERAL FINANCIAL IN | COMMON STOCK USD.01   | 113,465 | 1,521,566 |
| CARA THERAPEUTICS INC        | COMMON STOCK USD.001  | 14,400  | 176,256   |
| CARBONITE INC                | COMMON STOCK USD.01   | 15,100  | 379,010   |
| CARDTRONICS PLC A            | COMMON STOCK          | 40,208  | 744,652   |
| CAREER EDUCATION CORP        | COMMON STOCK USD.01   | 55,600  | 671,648   |
| CARLISLE COS INC             | COMMON STOCK USD1.0   | 53,600  | 6,091,640 |
| CARPENTER TECHNOLOGY         | COMMON STOCK USD5.0   | 39,978  | 2,038,478 |
| CARRIZO OIL + GAS INC        | COMMON STOCK USD.01   | 48,340  | 1,028,675 |
| CARS.COM INC                 | COMMON STOCK USD.01   | 65,300  | 1,883,252 |
| CARVANA CO                   | COMMON STOCK USD.001  | 18,200  | 347,984   |
| CASEY S GENERAL STORES INC   | COMMON STOCK NPV      | 33,950  | 3,800,363 |
| CASTLIGHT HEALTH INC B       | COMMON STOCK USD.0001 | 31,000  | 116,250   |
| CATCHMARK TIMBER TRUST INC A | REIT USD.01           | 27,800  | 365,014   |
| CATO CORP CLASS A            | COMMON STOCK USD.033  | 27,050  | 430,636   |
| CAVIUM INC                   | COMMON STOCK USD.001  | 57,826  | 4,847,554 |
| CBL + ASSOCIATES PROPERTIES  | REIT USD.01           | 155,130 | 878,036   |
| CDW CORP/DE                  | COMMON STOCK USD.01   | 130,600 | 9,075,394 |
| CEDAR REALTY TRUST INC       | REIT USD.06           | 72,400  | 440,192   |
| CELLDEX THERAPEUTICS INC     | COMMON STOCK USD.001  | 85,100  | 241,684   |
| CENTERSTATE BANK CORP        | COMMON STOCK USD.01   | 39,500  | 1,016,335 |
| CENTRAL GARDEN + PET CO      | COMMON STOCK USD.01   | 13,200  | 513,744   |
| CENTRAL PACIFIC FINANCIAL CO | COMMON STOCK          | 26,700  | 796,461   |
| CENTURY ALUMINUM COMPANY     | COMMON STOCK USD.01   | 43,500  | 854,340   |
| CENTURY CASINOS INC          | COMMON STOCK USD.01   | 1,900   | 17,347    |
| CERUS CORP                   | COMMON STOCK USD.001  | 76,500  | 258,570   |
| CHANNELADVISOR CORP          | COMMON STOCK USD.001  | 11,600  | 104,400   |
| CHART INDUSTRIES INC         | COMMON STOCK USD.01   | 29,970  | 1,404,394 |
| CHASE CORP                   | COMMON STOCK USD.1    | 6,000   | 723,000   |
| CHEESECAKE FACTORY INC/THE   | COMMON STOCK USD.01   | 41,050  | 1,977,789 |
| CHEGG INC                    | COMMON STOCK USD.001  | 79,100  | 1,290,912 |
| CHEMICAL FINANCIAL CORP      | COMMON STOCK USD1.0   | 61,015  | 3,262,472 |
| CHEMOURS CO/THE              | COMMON STOCK          | 157,200 | 7,869,432 |

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|                             |                      |         |           |
|-----------------------------|----------------------|---------|-----------|
| CHESAPEAKE LODGING TRUST    | REIT USD.01          | 52,600  | 1,424,934 |
| CHICAGO BRIDGE + IRON CO NV | COMMON STOCK EUR.01  | 96,999  | 1,565,564 |
| CHILDREN S PLACE INC/THE    | COMMON STOCK USD.1   | 14,500  | 2,107,575 |
| CHIMERIX INC                | COMMON STOCK USD.001 | 35,100  | 162,513   |
| CHURCHILL DOWNS INC         | COMMON STOCK         | 11,608  | 2,701,182 |
| CIENA CORP                  | COMMON STOCK USD.01  | 119,300 | 2,496,949 |
| CINCINNATI BELL INC         | COMMON STOCK USD.01  | 36,817  | 767,634   |

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Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| CIRCOR INTERNATIONAL INC     | COMMON STOCK USD.01    | 16,172  | 787,253   |
| CIT GROUP INC                | COMMON STOCK USD.01    | 115,974 | 5,709,400 |
| CITIZENS + NORTHERN CORP     | COMMON STOCK USD1.0    | 12,596  | 302,304   |
| CITY HOLDING CO              | COMMON STOCK USD2.5    | 15,200  | 1,025,544 |
| CIVITAS SOLUTIONS INC        | COMMON STOCK USD.01    | 10,200  | 174,420   |
| CLEAN HARBORS INC            | COMMON STOCK USD.01    | 45,720  | 2,478,024 |
| CLEARFIELD INC               | COMMON STOCK USD.01    | 6,500   | 79,625    |
| CLEVELAND CLIFFS INC         | COMMON STOCK USD.125   | 262,600 | 1,893,346 |
| CLOUDERA INC                 | COMMON STOCK USD.00005 | 8,800   | 145,376   |
| CNA FINANCIAL CORP           | COMMON STOCK USD2.5    | 25,624  | 1,359,353 |
| CNO FINANCIAL GROUP INC      | COMMON STOCK USD.01    | 144,339 | 3,563,730 |
| COBIZ FINANCIAL INC          | COMMON STOCK USD.01    | 33,886  | 677,381   |
| CODEXIS INC                  | COMMON STOCK USD.0001  | 29,500  | 246,325   |
| COEUR MINING INC             | COMMON STOCK USD.01    | 151,217 | 1,134,128 |
| COGNEX CORP                  | COMMON STOCK USD.002   | 144,200 | 8,819,272 |
| COHERENT INC                 | COMMON STOCK USD.01    | 20,814  | 5,874,127 |
| COHU INC                     | COMMON STOCK USD1.0    | 22,325  | 490,034   |
| COLLECTORS UNIVERSE          | COMMON STOCK USD.001   | 4,200   | 120,288   |
| COLONY NORTHSTAR INC CLASS A | REIT USD.01            | 458,139 | 5,227,366 |
| COLUMBIA PROPERTY TRUST INC  | REIT USD.01            | 106,663 | 2,447,916 |
| COLUMBUS MCKINNON CORP/NY    | COMMON STOCK USD.01    | 22,000  | 879,560   |
| COMMERCE BANCSHARES INC      | COMMON STOCK USD5.0    | 83,428  | 4,658,606 |
| COMMERCEHUB INC SERIES C     | COMMON STOCK USD.01    | 24,601  | 506,535   |
| COMMSCOPE HOLDING CO INC     | COMMON STOCK USD.01    | 162,500 | 6,147,375 |
| COMMUNITY HEALTH SYSTEMS INC | COMMON STOCK USD.01    | 103,946 | 442,810   |
| COMMUNITY TRUST BANCORP INC  | COMMON STOCK USD5.0    | 15,682  | 738,622   |
| COMPASS MINERALS INTERNATION | COMMON STOCK USD.01    | 29,100  | 2,102,475 |
| COMTECH TELECOMMUNICATIONS   | COMMON STOCK USD.1     | 14,875  | 329,035   |
| CONDUENT INC                 | COMMON STOCK USD.01    | 173,000 | 2,795,680 |
| CONMED CORP                  | COMMON STOCK USD.01    | 27,090  | 1,380,777 |
| CONNECTICUT WATER SVC INC    | COMMON STOCK           | 10,300  | 591,323   |
| CONS TOMOKA LAND CO FLORIDA  | COMMON STOCK USD1.0    | 6,600   | 419,100   |

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|                              |                       |        |           |
|------------------------------|-----------------------|--------|-----------|
| CONSOLIDATED COMMUNICATIONS  | COMMON STOCK USD.01   | 59,683 | 727,536   |
| CONTAINER STORE GROUP INC/TH | COMMON STOCK USD.01   | 8,600  | 40,764    |
| CONTINENTAL BUILDING PRODUCT | COMMON STOCK USD.001  | 29,500 | 830,425   |
| CONTROL4 CORP                | COMMON STOCK USD.0001 | 11,800 | 351,168   |
| COOPER STANDARD HOLDING      | COMMON STOCK USD.001  | 16,300 | 1,996,750 |
| COPA HOLDINGS SA CLASS A     | COMMON STOCK          | 27,633 | 3,704,480 |
| CORCEPT THERAPEUTICS INC     | COMMON STOCK USD.001  | 66,400 | 1,199,184 |

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Table of Contents

|                               |                        |         |            |
|-------------------------------|------------------------|---------|------------|
| CORECIVIC INC                 | REIT USD.01            | 105,856 | 2,381,760  |
| COREENERGY INFRASTRUCTURE TRU | REIT USD.001           | 11,340  | 433,188    |
| CORNERSTONE ONDEMAND INC      | COMMON STOCK USD.0001  | 45,200  | 1,596,916  |
| CORVEL CORP                   | COMMON STOCK USD.0001  | 10,800  | 571,320    |
| COSTAR GROUP INC              | COMMON STOCK USD.01    | 27,325  | 8,114,159  |
| COUPA SOFTWARE INC            | COMMON STOCK USD.0001  | 24,700  | 771,134    |
| COVANTA HOLDING CORP          | COMMON STOCK USD.1     | 106,310 | 1,796,639  |
| COWEN INC                     | COMMON STOCK USD.01    | 24,662  | 336,636    |
| CRACKER BARREL OLD COUNTRY    | COMMON STOCK USD.01    | 17,593  | 2,795,352  |
| CRANE CO                      | COMMON STOCK USD1.0    | 44,387  | 3,960,208  |
| CRAY INC                      | COMMON STOCK USD.01    | 40,330  | 975,986    |
| CREE INC                      | COMMON STOCK USD.00125 | 84,200  | 3,127,188  |
| CROSS COUNTRY HEALTHCARE INC  | COMMON STOCK USD.0001  | 39,071  | 498,546    |
| CRYOLIFE INC                  | COMMON STOCK USD.01    | 26,900  | 515,135    |
| CSS INDUSTRIES INC            | COMMON STOCK USD.1     | 12,195  | 339,387    |
| CTS CORP                      | COMMON STOCK           | 32,530  | 837,648    |
| CUBIC CORP                    | COMMON STOCK           | 24,613  | 1,450,936  |
| CULP INC                      | COMMON STOCK USD.05    | 11,600  | 388,600    |
| CURTISS WRIGHT CORP           | COMMON STOCK USD1.0    | 38,061  | 4,637,733  |
| CUTERA INC                    | COMMON STOCK USD.001   | 5,500   | 249,425    |
| CVR ENERGY INC                | COMMON STOCK USD.01    | 14,000  | 521,360    |
| CYRUSONE INC                  | REIT USD.01            | 77,500  | 4,613,575  |
| CYTOKINETICS INC              | COMMON STOCK USD.001   | 30,116  | 245,445    |
| DAILY JOURNAL CORP            | COMMON STOCK USD.01    | 897     | 206,507    |
| DANA INC                      | COMMON STOCK USD.01    | 125,284 | 4,010,341  |
| DAVE + BUSTER S ENTERTAINMEN  | COMMON STOCK USD.01    | 32,800  | 1,809,576  |
| DDR CORP                      | REIT USD.1             | 285,211 | 2,555,491  |
| DECKERS OUTDOOR CORP          | COMMON STOCK USD.01    | 28,200  | 2,263,050  |
| DEL TACO RESTAURANTS INC      | COMMON STOCK           | 22,600  | 273,912    |
| DELL TECHNOLOGIES INC CL V    | TRACKING STK           | 174,900 | 14,215,872 |
| DELTA APPAREL INC             | COMMON STOCK USD.01    | 3,292   | 66,498     |
| DELUXE CORP                   | COMMON STOCK USD1.0    | 41,990  | 3,226,512  |



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|                             |                      |        |            |
|-----------------------------|----------------------|--------|------------|
| DENNY S CORP                | COMMON STOCK USD.01  | 67,139 | 888,920    |
| DERMIRA INC                 | COMMON STOCK USD.001 | 25,800 | 717,498    |
| DHI GROUP INC               | COMMON STOCK USD.01  | 43,826 | 83,269     |
| DIAMOND HILL INVESTMENT GRP | COMMON STOCK         | 2,900  | 599,314    |
| DIAMONDBACK ENERGY INC      | COMMON STOCK USD.01  | 84,800 | 10,706,000 |
| DICK S SPORTING GOODS INC   | COMMON STOCK USD.01  | 78,132 | 2,245,514  |
| DIGI INTERNATIONAL INC      | COMMON STOCK USD.01  | 25,379 | 242,369    |

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## Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| DILLARDS INC CL A            | COMMON STOCK           | 13,100  | 786,655   |
| DINE BRANDS GLOBAL INC       | COMMON STOCK USD.01    | 15,554  | 789,054   |
| DIPLOMAT PHARMACY INC        | COMMON STOCK           | 36,300  | 728,541   |
| DOLBY LABORATORIES INC CL A  | COMMON STOCK USD.001   | 43,740  | 2,711,880 |
| DOMTAR CORP                  | COMMON STOCK USD.01    | 55,000  | 2,723,600 |
| DONEGAL GROUP INC CL A       | COMMON STOCK USD.01    | 13,366  | 231,232   |
| DORIAN LPG LTD               | COMMON STOCK USD.01    | 22,936  | 188,537   |
| DOUGLAS DYNAMICS INC         | COMMON STOCK USD.01    | 19,500  | 737,100   |
| DRIL QUIP INC                | COMMON STOCK USD.01    | 34,900  | 1,664,730 |
| DST SYSTEMS INC              | COMMON STOCK USD.01    | 51,934  | 3,223,543 |
| DUCOMMUN INC                 | COMMON STOCK USD.01    | 7,600   | 216,220   |
| DUN + BRADSTREET CORP        | COMMON STOCK USD.01    | 32,700  | 3,872,007 |
| DURECT CORPORATION           | COMMON STOCK USD.0001  | 97,200  | 89,599    |
| DYAX CORPORATION CVR         | COMMON STOCK           | 125,800 | 139,638   |
| DYNAVAX TECHNOLOGIES CORP    | COMMON STOCK USD.001   | 50,270  | 940,049   |
| DYNEX CAPITAL INC            | REIT USD.01            | 57,600  | 403,776   |
| EAGLE BANCORP INC            | COMMON STOCK USD.01    | 25,840  | 1,496,136 |
| EAGLE PHARMACEUTICALS INC    | COMMON STOCK USD.001   | 6,700   | 357,914   |
| EASTERLY GOVERNMENT PROPERTI | REIT USD.01            | 29,000  | 618,860   |
| EASTMAN KODAK CO             | COMMON STOCK USD.01    | 15,000  | 46,500    |
| EBIX INC                     | COMMON STOCK USD.1     | 23,131  | 1,833,132 |
| EHOSTAR CORP A               | COMMON STOCK USD.001   | 40,725  | 2,439,428 |
| EDGE THERAPEUTICS INC        | COMMON STOCK USD.00033 | 14,300  | 133,991   |
| EDITAS MEDICINE INC          | COMMON STOCK USD.0001  | 36,100  | 1,109,353 |
| EHEALTH INC                  | COMMON STOCK USD.001   | 19,491  | 338,559   |
| EL POLLO LOCO HOLDINGS INC   | COMMON STOCK USD.01    | 11,900  | 117,810   |
| ELECTRO SCIENTIFIC INDS INC  | COMMON STOCK           | 24,500  | 525,035   |
| ELF BEAUTY INC               | COMMON STOCK USD.01    | 8,600   | 191,866   |
| EMC INS GROUP INC            | COMMON STOCK USD1.0    | 10,800  | 309,852   |
| EMCORE CORP                  | COMMON STOCK           | 23,300  | 150,285   |
| EMERGENT BIOSOLUTIONS INC    | COMMON STOCK USD.001   | 29,300  | 1,361,571 |
| EMPIRE STATE REALTY TRUST A  | REIT USD.01            | 113,500 | 2,330,155 |

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|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| ENANTA PHARMACEUTICALS INC   | COMMON STOCK USD.01   | 15,700  | 921,276   |
| ENCORE CAPITAL GROUP INC     | COMMON STOCK USD.01   | 23,462  | 987,750   |
| ENDO INTERNATIONAL PLC       | COMMON STOCK USD.0001 | 183,400 | 1,421,350 |
| ENDURANCE INTERNATIONAL GROU | COMMON STOCK USD.0001 | 52,000  | 436,800   |
| ENERGIZER HOLDINGS INC       | COMMON STOCK          | 52,881  | 2,537,230 |
| ENERGY RECOVERY INC          | COMMON STOCK USD.001  | 30,500  | 266,875   |
| ENERSYS                      | COMMON STOCK USD.01   | 37,515  | 2,612,169 |

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## Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| ENGILITY HOLDINGS INC        | COMMON STOCK USD.01    | 20,252  | 574,549   |
| ENOVA INTERNATIONAL INC      | COMMON STOCK USD.00001 | 27,267  | 414,458   |
| ENSCO PLC CL A               | COMMON STOCK USD.1     | 362,032 | 2,139,609 |
| ENSTAR GROUP LTD             | COMMON STOCK USD1.0    | 9,800   | 1,967,350 |
| ENTELLUS MEDICAL INC         | COMMON STOCK USD.001   | 4,000   | 97,560    |
| ENTERPRISE BANCORP INC       | COMMON STOCK USD.01    | 8,668   | 295,145   |
| ENTRAVISION COMMUNICATIONS A | COMMON STOCK USD.0001  | 50,800  | 363,220   |
| ENZO BIOCHEM INC             | COMMON STOCK USD.01    | 34,900  | 284,435   |
| EPAM SYSTEMS INC             | COMMON STOCK USD.001   | 43,800  | 4,705,434 |
| EPLUS INC                    | COMMON STOCK USD.01    | 11,200  | 842,240   |
| EQUITY BANCSHARES INC CL A   | COMMON STOCK USD.01    | 3,500   | 123,935   |
| EQUITY LIFESTYLE PROPERTIES  | REIT USD.01            | 69,200  | 6,160,184 |
| ERIE INDEMNITY COMPANY CL A  | COMMON STOCK           | 21,698  | 2,643,684 |
| ESCO TECHNOLOGIES INC        | COMMON STOCK USD.01    | 24,700  | 1,488,175 |
| ESSENDANT INC                | COMMON STOCK USD.1     | 32,218  | 298,661   |
| ESTERLINE TECHNOLOGIES CORP  | COMMON STOCK USD.2     | 22,040  | 1,646,388 |
| ETSY INC                     | COMMON STOCK USD.001   | 92,600  | 1,893,670 |
| EVERBRIDGE INC               | COMMON STOCK USD.001   | 7,800   | 231,816   |
| EVERI HOLDINGS INC           | COMMON STOCK USD.001   | 51,400  | 387,556   |
| EVOLENT HEALTH INC A         | COMMON STOCK USD.01    | 32,000  | 393,600   |
| EVOQUA WATER TECHNOLOGIES CO | COMMON STOCK USD.01    | 6,300   | 149,373   |
| EXACT SCIENCES CORP          | COMMON STOCK USD.01    | 99,900  | 5,248,746 |
| EXELIXIS INC                 | COMMON STOCK USD.001   | 245,800 | 7,472,320 |
| EXONE CO/THE                 | COMMON STOCK USD.01    | 8,800   | 73,920    |
| EXPRESS INC                  | COMMON STOCK           | 73,000  | 740,950   |
| EXTERRAN CORP                | COMMON STOCK USD.01    | 28,218  | 887,174   |
| EXTREME NETWORKS INC         | COMMON STOCK USD.001   | 97,300  | 1,218,196 |
| FABRINET                     | COMMON STOCK USD.01    | 30,700  | 881,090   |
| FAIR ISAAC CORP              | COMMON STOCK USD.01    | 25,804  | 3,953,173 |
| FARMER BROS CO               | COMMON STOCK USD1.0    | 8,300   | 266,845   |
| FARMERS NATL BANC CORP       | COMMON STOCK           | 21,900  | 323,025   |
| FARO TECHNOLOGIES INC        | COMMON STOCK USD.001   | 14,600  | 686,200   |

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|                              |                     |        |           |
|------------------------------|---------------------|--------|-----------|
| FBL FINANCIAL GROUP INC CL A | COMMON STOCK        | 8,677  | 604,353   |
| FEDERAL AGRIC MTG CORP CL C  | COMMON STOCK USD1.0 | 10,000 | 782,400   |
| FEDERATED INVESTORS INC CL B | COMMON STOCK        | 80,500 | 2,904,440 |
| FERRO CORP                   | COMMON STOCK USD1.0 | 70,350 | 1,659,557 |
| FIBROGEN INC                 | COMMON STOCK USD.01 | 57,100 | 2,706,540 |
| FIESTA RESTAURANT GROUP      | COMMON STOCK USD.01 | 21,700 | 412,300   |
| FINANCIAL INSTITUTIONS INC   | COMMON STOCK USD.01 | 15,200 | 472,720   |

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## Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| FINISH LINE/THE CL A         | COMMON STOCK USD.01    | 39,900  | 579,747   |
| FIRST AMERICAN FINANCIAL     | COMMON STOCK USD.00001 | 93,733  | 5,252,797 |
| FIRST BANCORP PUERTO RICO    | COMMON STOCK USD.1     | 105,800 | 539,580   |
| FIRST BUSEY CORP             | COMMON STOCK USD.001   | 34,285  | 1,026,493 |
| FIRST CITIZENS BCSHS CL A    | COMMON STOCK USD1.0    | 6,400   | 2,579,200 |
| FIRST COMMUNITY BANCSHARES   | COMMON STOCK USD1.0    | 15,690  | 450,774   |
| FIRST DATA CORP CLASS A      | COMMON STOCK USD.01    | 341,500 | 5,706,465 |
| FIRST FINANCIAL BANCORP      | COMMON STOCK           | 59,304  | 1,562,660 |
| FIRST FINANCIAL NORTHWEST    | COMMON STOCK USD.01    | 2,400   | 37,224    |
| FIRST FOUNDATION INC         | COMMON STOCK USD.001   | 28,800  | 533,952   |
| FIRST HORIZON NATIONAL CORP  | COMMON STOCK USD.625   | 247,749 | 4,952,503 |
| FIRST INTERNET BANCORP       | COMMON STOCK           | 1,600   | 61,040    |
| FIRST MERCHANTS CORP         | COMMON STOCK           | 36,366  | 1,529,554 |
| FIRST MIDWEST BANCORP INC/IL | COMMON STOCK USD.01    | 85,138  | 2,044,163 |
| FIRST OF LONG ISLAND CORP    | COMMON STOCK USD.1     | 17,550  | 500,175   |
| FIRST SOLAR INC              | COMMON STOCK USD.001   | 67,500  | 4,557,600 |
| FITBIT INC A                 | COMMON STOCK USD.0001  | 126,100 | 720,031   |
| FIVE PRIME THERAPEUTICS INC  | COMMON STOCK USD.001   | 24,900  | 545,808   |
| FLAGSTAR BANCORP INC         | COMMON STOCK USD.01    | 17,800  | 666,076   |
| FLEXION THERAPEUTICS INC     | COMMON STOCK USD.001   | 20,700  | 518,328   |
| FLOOR + DECOR HOLDINGS INC A | COMMON STOCK USD.001   | 17,900  | 871,372   |
| FLOWERS FOODS INC            | COMMON STOCK USD.01    | 154,112 | 2,975,903 |
| FLUSHING FINANCIAL CORP      | COMMON STOCK USD.01    | 29,141  | 801,378   |
| FNF GROUP                    | TRACKING STK USD.0001  | 223,222 | 8,759,231 |
| FOREST LABORATORIES INC CVR  | COMMON STOCK           | 11,600  |           |
| FORMFACTOR INC               | COMMON STOCK USD.001   | 55,652  | 870,954   |
| FORTINET INC                 | COMMON STOCK USD.001   | 125,100 | 5,465,619 |
| FORUM ENERGY TECHNOLOGIES IN | COMMON STOCK USD.01    | 60,000  | 933,000   |
| FOSSIL GROUP INC             | COMMON STOCK USD.01    | 44,300  | 344,211   |
| FOUNDATION MEDICINE INC      | COMMON STOCK USD.0001  | 10,334  | 704,779   |
| FOX FACTORY HOLDING CORP     | COMMON STOCK USD.001   | 29,100  | 1,130,535 |
| FRANK S INTERNATIONAL NV     | COMMON STOCK EUR.01    | 32,500  | 216,125   |

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|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| FRANKLIN ELECTRIC CO INC     | COMMON STOCK USD.1    | 40,700  | 1,868,130 |
| FRANKLIN STREET PROPERTIES C | REIT USD.0001         | 93,200  | 1,000,968 |
| FREIGHTCAR AMERICA INC       | COMMON STOCK USD.01   | 10,750  | 183,610   |
| FRESHPET INC                 | COMMON STOCK USD.001  | 15,200  | 288,040   |
| FRONTLINE LTD                | COMMON STOCK USD1.0   | 41,120  | 188,741   |
| FTD COS INC                  | COMMON STOCK USD.0001 | 18,322  | 131,735   |
| FULTON FINANCIAL CORP        | COMMON STOCK USD2.5   | 153,761 | 2,752,322 |

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## Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| G III APPAREL GROUP LTD      | COMMON STOCK USD.01   | 35,070  | 1,293,732 |
| GAMCO INVESTORS INC A        | COMMON STOCK USD.001  | 6,690   | 198,359   |
| GAMING AND LEISURE PROPERTIE | REIT                  | 172,777 | 6,392,749 |
| GARDNER DENVER HOLDINGS INC  | COMMON STOCK USD.01   | 40,630  | 1,378,576 |
| GATX CORP                    | COMMON STOCK USD.625  | 32,400  | 2,013,984 |
| GENER8 MARITIME INC          | COMMON STOCK USD.01   | 34,700  | 229,714   |
| GENERAL CABLE CORP           | COMMON STOCK USD.01   | 40,750  | 1,206,200 |
| GENESCO INC                  | COMMON STOCK USD1.0   | 19,700  | 640,250   |
| GENESIS HEALTHCARE INC       | COMMON STOCK USD.001  | 27,576  | 21,038    |
| GENOMIC HEALTH INC           | COMMON STOCK USD.0001 | 15,468  | 529,006   |
| GENTEX CORP                  | COMMON STOCK USD.06   | 253,764 | 5,316,356 |
| GENWORTH FINANCIAL INC CL A  | COMMON STOCK USD.001  | 475,100 | 1,477,561 |
| GEOSPACE TECHNOLOGIES CORP   | COMMON STOCK USD.01   | 12,600  | 163,422   |
| GERON CORP                   | COMMON STOCK USD.001  | 142,136 | 255,845   |
| GIBRALTAR INDUSTRIES INC     | COMMON STOCK USD.01   | 26,700  | 881,100   |
| GLADSTONE COMMERCIAL CORP    | REIT USD.001          | 21,700  | 457,002   |
| GLAUKOS CORP                 | COMMON STOCK USD.001  | 23,800  | 610,470   |
| GLOBAL BRASS + COPPER HOLDIN | COMMON STOCK USD.01   | 20,000  | 662,000   |
| GLOBAL INDEMNITY LTD         | COMMON STOCK USD.0001 | 8,104   | 340,530   |
| GLOBAL WATER RESOURCES INC   | COMMON STOCK USD.01   | 4,000   | 37,360    |
| GLOBUS MEDICAL INC A         | COMMON STOCK USD.001  | 61,600  | 2,531,760 |
| GMS INC                      | COMMON STOCK USD.01   | 19,400  | 730,216   |
| GODADDY INC CLASS A          | COMMON STOCK USD.001  | 99,900  | 5,022,972 |
| GOLAR LNG LTD                | COMMON STOCK USD1.0   | 82,231  | 2,451,306 |
| GOLDEN ENTERTAINMENT INC     | COMMON STOCK USD.01   | 9,200   | 300,380   |
| GORMAN RUPP CO               | COMMON STOCK          | 15,508  | 484,005   |
| GP STRATEGIES CORP           | COMMON STOCK USD.01   | 9,600   | 222,720   |
| GRAHAM CORP                  | COMMON STOCK USD.1    | 9,800   | 205,114   |
| GRAMERCY PROPERTY TRUST      | REIT USD.01           | 127,927 | 3,410,534 |
| GRANITE CONSTRUCTION INC     | COMMON STOCK USD.01   | 33,400  | 2,118,562 |
| GRAPHIC PACKAGING HOLDING CO | COMMON STOCK USD.01   | 263,000 | 4,063,350 |
| GREAT AJAX CORP              | REIT USD.01           | 4,500   | 62,190    |



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|                           |                      |         |           |
|---------------------------|----------------------|---------|-----------|
| GREAT PLAINS ENERGY INC   | COMMON STOCK         | 186,229 | 6,004,023 |
| GREAT WESTERN BANCORP INC | COMMON STOCK USD.01  | 51,100  | 2,033,780 |
| GREEN BRICK PARTNERS INC  | COMMON STOCK USD.01  | 8,700   | 98,310    |
| GREEN PLAINS INC          | COMMON STOCK USD.001 | 36,500  | 615,025   |
| GREENHILL + CO INC        | COMMON STOCK USD.01  | 26,200  | 510,900   |
| GREIF INC CL A            | COMMON STOCK         | 22,706  | 1,375,529 |
| GRIFFON CORP              | COMMON STOCK USD.25  | 29,461  | 599,531   |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| GROUPON INC                  | COMMON STOCK USD.0001 | 326,100 | 1,663,110 |
| GTT COMMUNICATIONS INC       | COMMON STOCK USD.0001 | 23,500  | 1,103,325 |
| GUESS? INC                   | COMMON STOCK USD.01   | 55,777  | 941,516   |
| GULFPORT ENERGY CORP         | COMMON STOCK USD.01   | 143,519 | 1,831,302 |
| H+E EQUIPMENT SERVICES INC   | COMMON STOCK USD.01   | 29,500  | 1,199,175 |
| HACKETT GROUP INC/THE        | COMMON STOCK USD.001  | 20,774  | 326,360   |
| HAIN CELESTIAL GROUP INC     | COMMON STOCK USD.01   | 90,294  | 3,827,563 |
| HALLMARK FINL SERVICES INC   | COMMON STOCK USD.18   | 15,800  | 164,794   |
| HALYARD HEALTH INC           | COMMON STOCK USD.01   | 42,500  | 1,962,650 |
| HAMILTON LANE INC CLASS A    | COMMON STOCK          | 16,900  | 598,091   |
| HANMI FINANCIAL CORPORATION  | COMMON STOCK USD.001  | 27,549  | 836,112   |
| HANOVER INSURANCE GROUP INC/ | COMMON STOCK USD.01   | 38,200  | 4,128,656 |
| HARMONIC INC                 | COMMON STOCK USD.001  | 68,014  | 285,659   |
| HAVERTY FURNITURE            | COMMON STOCK USD1.0   | 20,400  | 462,060   |
| HAWAIIAN HOLDINGS INC        | COMMON STOCK USD.01   | 48,600  | 1,936,710 |
| HAWKINS INC                  | COMMON STOCK USD.05   | 11,100  | 390,720   |
| HC2 HOLDINGS INC             | COMMON STOCK USD.001  | 8,900   | 52,955    |
| HD SUPPLY HOLDINGS INC       | COMMON STOCK USD.01   | 160,199 | 6,412,766 |
| HEALTHCARE REALTY TRUST INC  | REIT USD.01           | 104,500 | 3,356,540 |
| HEALTHCARE TRUST OF AME CL A | REIT USD.01           | 167,050 | 5,018,182 |
| HEALTHSTREAM INC             | COMMON STOCK          | 18,600  | 430,776   |
| HEARTLAND FINANCIAL USA INC  | COMMON STOCK USD1.0   | 20,806  | 1,116,242 |
| HEICO CORP                   | COMMON STOCK USD.01   | 21,801  | 2,056,924 |
| HEIDRICK + STRUGGLES INTL    | COMMON STOCK USD.01   | 18,300  | 449,265   |
| HELIX ENERGY SOLUTIONS GROUP | COMMON STOCK          | 123,294 | 929,637   |
| HERC HOLDINGS INC            | COMMON STOCK USD.01   | 23,786  | 1,489,241 |
| HERITAGE CRYSTAL CLEAN INC   | COMMON STOCK USD.01   | 3,400   | 73,950    |
| HERITAGE INSURANCE HOLDINGS  | COMMON STOCK USD.0001 | 20,800  | 374,816   |
| HERON THERAPEUTICS INC       | COMMON STOCK USD.01   | 37,300  | 675,130   |
| HERTZ GLOBAL HOLDINGS INC    | COMMON STOCK USD.01   | 47,420  | 1,047,982 |
| HEXCEL CORP                  | COMMON STOCK USD.01   | 76,900  | 4,756,265 |
| HIBBETT SPORTS INC           | COMMON STOCK USD.01   | 21,075  | 429,930   |

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|                            |                       |         |           |
|----------------------------|-----------------------|---------|-----------|
| HILL INTERNATIONAL INC     | COMMON STOCK USD.0001 | 12,900  | 70,305    |
| HILLENBRAND INC            | COMMON STOCK          | 52,076  | 2,327,797 |
| HILTON GRAND VACATIONS INC | COMMON STOCK USD.01   | 58,380  | 2,449,041 |
| HMS HOLDINGS CORP          | COMMON STOCK USD.01   | 74,600  | 1,264,470 |
| HOLLYFRONTIER CORP         | COMMON STOCK USD.01   | 145,806 | 7,468,183 |
| HOME BANCSHARES INC        | COMMON STOCK USD.01   | 130,169 | 3,026,429 |
| HOMETRUST BANCSHARES INC   | COMMON STOCK          | 19,400  | 499,550   |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| HOPE BANCORP INC             | COMMON STOCK USD.001  | 114,220 | 2,084,515 |
| HORIZON BANCORP INDIANA      | COMMON STOCK          | 12,600  | 350,280   |
| HORIZON PHARMA PLC           | COMMON STOCK USD.0001 | 140,100 | 2,045,460 |
| HOSPITALITY PROPERTIES TRUST | REIT USD.01           | 146,100 | 4,361,085 |
| HOUGHTON MIFFLIN HARCOURT CO | COMMON STOCK USD.01   | 86,300  | 802,590   |
| HOVNANIAN ENTERPRISES A      | COMMON STOCK USD.01   | 125,200 | 419,420   |
| HRG GROUP INC                | COMMON STOCK USD.01   | 102,570 | 1,738,562 |
| HUB GROUP INC CL A           | COMMON STOCK USD.01   | 30,280  | 1,450,412 |
| HUBSPOT INC                  | COMMON STOCK USD.001  | 30,600  | 2,705,040 |
| HUDSON TECHNOLOGIES INC      | COMMON STOCK USD.01   | 44,900  | 272,543   |
| HUNTSMAN CORP                | COMMON STOCK USD.01   | 174,869 | 5,821,389 |
| HURON CONSULTING GROUP INC   | COMMON STOCK USD.01   | 19,094  | 772,352   |
| HYSTER YALE MATERIALS        | COMMON STOCK USD.01   | 10,240  | 872,038   |
| IBERIABANK CORP              | COMMON STOCK USD1.0   | 45,075  | 3,493,313 |
| ICHOR HOLDINGS LTD           | COMMON STOCK USD.0001 | 11,200  | 275,520   |
| ICU MEDICAL INC              | COMMON STOCK USD.1    | 13,509  | 2,917,944 |
| IDERA PHARMACEUTICALS INC    | COMMON STOCK USD.001  | 77,500  | 163,525   |
| IDT CORP CLASS B             | COMMON STOCK USD.01   | 17,100  | 181,260   |
| IGNYTA INC                   | COMMON STOCK          | 22,000  | 587,400   |
| ILG INC                      | COMMON STOCK USD.01   | 89,600  | 2,551,808 |
| IMMERSION CORPORATION        | COMMON STOCK USD.001  | 23,400  | 165,204   |
| IMMUNOGEN INC                | COMMON STOCK USD.01   | 74,504  | 477,571   |
| IMPAX LABORATORIES INC       | COMMON STOCK USD.01   | 61,300  | 1,020,645 |
| IMPINJ INC                   | COMMON STOCK USD.001  | 14,900  | 335,697   |
| INDEPENDENCE HOLDING CO      | COMMON STOCK USD1.0   | 11,508  | 315,895   |
| INDEPENDENT BANK CORP MICH   | COMMON STOCK USD1.0   | 17,400  | 388,890   |
| INDEPENDENT BANK GROUP INC   | COMMON STOCK USD.01   | 17,200  | 1,162,720 |
| INFINITY PROPERTY + CASUALTY | COMMON STOCK          | 9,880   | 1,047,280 |
| INGEVITY CORP                | COMMON STOCK USD.01   | 39,000  | 2,748,330 |
| INGREDION INC                | COMMON STOCK USD.01   | 60,700  | 8,485,860 |
| INNOPHOS HOLDINGS INC        | COMMON STOCK USD.001  | 16,983  | 793,616   |
| INNOVIVA INC                 | COMMON STOCK          | 65,700  | 932,283   |

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|                              |                          |        |           |
|------------------------------|--------------------------|--------|-----------|
| INOVALON HOLDINGS INC A      | COMMON STOCK USD.000005  | 51,000 | 765,000   |
| INPHI CORP                   | COMMON STOCK             | 38,300 | 1,401,780 |
| INSMED INC                   | COMMON STOCK USD.01      | 64,000 | 1,995,520 |
| INSTALLED BUILDING PRODUCTS  | COMMON STOCK USD.01      | 17,900 | 1,359,505 |
| INSTRUCTURE INC              | COMMON STOCK USD.0001    | 13,900 | 460,090   |
| INSYS THERAPEUTICS INC       | COMMON STOCK USD.0002145 | 19,900 | 191,438   |
| INTEGRA LIFESCIENCES HOLDING | COMMON STOCK USD.01      | 53,200 | 2,546,152 |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| INTELLIA THERAPEUTICS INC    | COMMON STOCK USD.0001 | 6,100   | 117,242   |
| INTER PARFUMS INC            | COMMON STOCK USD.001  | 17,262  | 750,034   |
| INTERCEPT PHARMACEUTICALS IN | COMMON STOCK USD.001  | 15,700  | 917,194   |
| INTERFACE INC                | COMMON STOCK USD.1    | 57,900  | 1,456,185 |
| INTERNATIONAL BANCSHARES CRP | COMMON STOCK USD1.0   | 46,847  | 1,859,826 |
| INTERNATIONAL SEAWAYS INC    | COMMON STOCK          | 30,365  | 560,538   |
| INTL FCSTONE INC             | COMMON STOCK USD.01   | 10,677  | 454,093   |
| INTRA CELLULAR THERAPIES INC | COMMON STOCK USD.0001 | 29,500  | 427,160   |
| INVACARE CORP                | COMMON STOCK USD.25   | 33,600  | 566,160   |
| INVESTMENT TECHNOLOGY GROUP  | COMMON STOCK USD.01   | 29,600  | 569,800   |
| INVESTORS REAL ESTATE TRUST  | REIT                  | 111,000 | 630,480   |
| INVITAE CORP                 | COMMON STOCK USD.0001 | 20,000  | 181,600   |
| IONIS PHARMACEUTICALS INC    | COMMON STOCK USD.001  | 107,800 | 5,422,340 |
| IPG PHOTONICS CORP           | COMMON STOCK USD.0001 | 31,600  | 6,766,508 |
| IRIDIUM COMMUNICATIONS INC   | COMMON STOCK USD.001  | 71,900  | 848,420   |
| IRONWOOD PHARMACEUTICALS INC | COMMON STOCK USD.001  | 111,100 | 1,665,389 |
| ISTAR INC                    | REIT USD.001          | 60,718  | 686,113   |
| ITT INC                      | COMMON STOCK USD1.0   | 75,300  | 4,018,761 |
| J + J SNACK FOODS CORP       | COMMON STOCK          | 13,022  | 1,977,130 |
| J.C. PENNEY CO INC           | COMMON STOCK USD.5    | 273,134 | 863,103   |
| JABIL INC                    | COMMON STOCK USD.001  | 151,300 | 3,971,625 |
| JACK IN THE BOX INC          | COMMON STOCK USD.01   | 24,822  | 2,435,286 |
| JAMES RIVER GROUP HOLDINGS L | COMMON STOCK USD.0002 | 19,400  | 776,194   |
| JELD WEN HOLDING INC         | COMMON STOCK USD.01   | 45,900  | 1,807,083 |
| JOHN B. SANFILIPPO + SON INC | COMMON STOCK USD.01   | 8,200   | 518,650   |
| JOHNSON OUTDOORS INC A       | COMMON STOCK USD.05   | 5,700   | 353,913   |
| JONES LANG LASALLE INC       | COMMON STOCK USD.01   | 39,800  | 5,927,414 |
| K12 INC                      | COMMON STOCK USD.0001 | 28,100  | 446,790   |
| KADANT INC                   | COMMON STOCK USD.01   | 9,344   | 938,138   |
| KAMAN CORP                   | COMMON STOCK USD1.0   | 23,654  | 1,391,801 |
| KAR AUCTION SERVICES INC     | COMMON STOCK USD.01   | 116,600 | 5,889,466 |
| KB HOME                      | COMMON STOCK USD1.0   | 70,400  | 2,249,280 |

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|                             |                       |         |           |
|-----------------------------|-----------------------|---------|-----------|
| KEANE GROUP INC             | COMMON STOCK USD.01   | 27,800  | 528,478   |
| KELLY SERVICES INC A        | COMMON STOCK USD1.0   | 32,000  | 872,640   |
| KEMPER CORP                 | COMMON STOCK USD.1    | 33,300  | 2,294,370 |
| KENNEDY WILSON HOLDINGS INC | COMMON STOCK USD.0001 | 104,300 | 1,809,605 |
| KEYSIGHT TECHNOLOGIES IN    | COMMON STOCK          | 157,100 | 6,535,360 |
| KFORCE INC                  | COMMON STOCK USD.01   | 21,390  | 540,098   |
| KIMBALL ELECTRONICS INC     | COMMON STOCK          | 28,800  | 525,600   |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| KINDRED HEALTHCARE INC       | COMMON STOCK USD.25   | 67,924  | 658,863   |
| KIRBY CORP                   | COMMON STOCK USD.1    | 48,251  | 3,223,167 |
| KITE REALTY GROUP TRUST      | REIT USD.01           | 77,100  | 1,511,160 |
| KLX INC                      | COMMON STOCK USD.01   | 47,700  | 3,255,525 |
| KNIGHT SWIFT TRANSPORTATION  | COMMON STOCK USD.001  | 107,046 | 4,680,051 |
| KNOWLES CORP                 | COMMON STOCK USD.01   | 83,500  | 1,224,110 |
| KOPPERS HOLDINGS INC         | COMMON STOCK USD.01   | 20,900  | 1,063,810 |
| KOSMOS ENERGY LTD            | COMMON STOCK USD.01   | 193,700 | 1,326,845 |
| KRATOS DEFENSE + SECURITY    | COMMON STOCK USD.001  | 59,773  | 632,996   |
| KVH INDUSTRIES INC           | COMMON STOCK USD.01   | 15,103  | 156,316   |
| LA QUINTA HOLDINGS INC       | COMMON STOCK USD.01   | 77,000  | 1,421,420 |
| LADDER CAPITAL CORP REIT     | REIT USD.001          | 69,607  | 948,743   |
| LAKELAND BANCORP INC         | COMMON STOCK          | 34,545  | 664,991   |
| LAMAR ADVERTISING CO A       | REIT USD.001          | 70,454  | 5,230,505 |
| LANCASTER COLONY CORP        | COMMON STOCK          | 16,150  | 2,086,742 |
| LANDS END INC                | COMMON STOCK USD.01   | 15,701  | 306,955   |
| LANNETT CO INC               | COMMON STOCK USD.001  | 23,200  | 538,240   |
| LAREDO PETROLEUM INC         | COMMON STOCK USD.01   | 137,100 | 1,454,631 |
| LASALLE HOTEL PROPERTIES     | REIT USD.01           | 96,900  | 2,719,983 |
| LAUREATE EDUCATION INC A     | COMMON STOCK USD.001  | 31,600  | 428,496   |
| LAZARD LTD CL A              | COMMON STOCK USD.01   | 102,000 | 5,355,000 |
| LCNB CORPORATION             | COMMON STOCK          | 2,600   | 53,170    |
| LEGACYTEXAS FINANCIAL GROUP  | COMMON STOCK USD.01   | 38,760  | 1,636,060 |
| LEIDOS HOLDINGS INC          | COMMON STOCK USD.0001 | 121,700 | 7,858,169 |
| LENDINGCLUB CORP             | COMMON STOCK USD.01   | 284,300 | 1,174,159 |
| LENNOX INTERNATIONAL INC     | COMMON STOCK USD.01   | 33,033  | 6,879,453 |
| LEXINGTON REALTY TRUST       | REIT USD.0001         | 195,693 | 1,888,437 |
| LHC GROUP INC                | COMMON STOCK USD.01   | 15,249  | 934,001   |
| LIBERTY BROADBAND A          | COMMON STOCK USD.01   | 21,442  | 1,823,642 |
| LIBERTY EXPEDIA HOLD A       | COMMON STOCK          | 49,202  | 2,181,125 |
| LIBERTY MEDIA COR SIRIUSXM C | TRACKING STK USD.01   | 152,136 | 6,033,714 |
| LIBERTY MEDIA CORP BRAVES C  | TRACKING STK          | 28,214  | 626,915   |



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|                              |                      |         |           |
|------------------------------|----------------------|---------|-----------|
| LIBERTY MEDIA CORP LIBERTY C | TRACKING STK USD.01  | 162,034 | 5,535,081 |
| LIBERTY TAX INC              | COMMON STOCK USD.01  | 200     | 2,200     |
| LIBERTY VENTURES SER A       | TRACKING STK USD.01  | 70,103  | 3,802,387 |
| LIFEPOINT HEALTH INC         | COMMON STOCK USD.01  | 33,336  | 1,660,133 |
| LIFEWAY FOODS INC            | COMMON STOCK         | 8,300   | 66,400    |
| LIMELIGHT NETWORKS INC       | COMMON STOCK USD.001 | 57,600  | 254,016   |
| LINCOLN ELECTRIC HOLDINGS    | COMMON STOCK         | 49,960  | 4,575,337 |

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Table of Contents

|                              |                       |         |            |
|------------------------------|-----------------------|---------|------------|
| LIONS GATE ENTERTAINMENT A   | COMMON STOCK NPV      | 41,600  | 1,406,496  |
| LIQUIDITY SERVICES INC       | COMMON STOCK USD.001  | 26,600  | 129,010    |
| LITTELFUSE INC               | COMMON STOCK USD.01   | 19,700  | 3,897,054  |
| LIVE NATION ENTERTAINMENT IN | COMMON STOCK USD.01   | 116,759 | 4,970,431  |
| LIVEPERSON INC               | COMMON STOCK USD.001  | 54,800  | 630,200    |
| LORAL SPACE + COMMUNICATIONS | COMMON STOCK USD.01   | 12,200  | 537,410    |
| LOXO ONCOLOGY INC            | COMMON STOCK USD.0001 | 19,100  | 1,607,838  |
| LSB INDUSTRIES INC           | COMMON STOCK USD.1    | 20,600  | 180,456    |
| LSI INDUSTRIES INC           | COMMON STOCK          | 21,387  | 147,143    |
| LULULEMON ATHLETICA INC      | COMMON STOCK USD.005  | 84,345  | 6,628,674  |
| LUMENTUM HOLDINGS INC        | COMMON STOCK USD.001  | 51,420  | 2,514,438  |
| LYDALL INC                   | COMMON STOCK USD.1    | 14,800  | 751,100    |
| MACATAWA BANK CORP           | COMMON STOCK          | 23,400  | 234,000    |
| MACOM TECHNOLOGY SOLUTIONS H | COMMON STOCK USD.001  | 36,881  | 1,200,108  |
| MACROGENICS INC              | COMMON STOCK USD.01   | 25,700  | 488,300    |
| MAGELLAN HEALTH INC          | COMMON STOCK USD.01   | 22,250  | 2,148,238  |
| MAIDEN HOLDINGS LTD          | COMMON STOCK USD.01   | 55,800  | 368,280    |
| MALIBU BOATS INC A           | COMMON STOCK USD.01   | 16,100  | 478,653    |
| MANHATTAN ASSOCIATES INC     | COMMON STOCK USD.01   | 59,676  | 2,956,349  |
| MANPOWERGROUP INC            | COMMON STOCK USD.01   | 57,000  | 7,188,270  |
| MARCUS + MILLICHAP INC       | COMMON STOCK USD.0001 | 11,800  | 384,798    |
| MARINE PRODUCTS CORP         | COMMON STOCK USD.1    | 8,362   | 106,532    |
| MARKEL CORP                  | COMMON STOCK          | 11,790  | 13,430,343 |
| MARLIN BUSINESS SERVICES INC | COMMON STOCK USD.01   | 8,800   | 197,120    |
| MARTEN TRANSPORT LTD         | COMMON STOCK USD.01   | 31,306  | 635,512    |
| MASIMO CORP                  | COMMON STOCK USD.001  | 37,900  | 3,213,920  |
| MASTEC INC                   | COMMON STOCK USD.1    | 60,157  | 2,944,685  |
| MATCH GROUP INC              | COMMON STOCK USD.001  | 30,700  | 961,217    |
| MATRIX SERVICE CO            | COMMON STOCK USD.01   | 30,900  | 550,020    |
| MATTHEWS INTL CORP CLASS A   | COMMON STOCK USD1.0   | 27,386  | 1,445,981  |
| MAXIMUS INC                  | COMMON STOCK          | 54,328  | 3,888,798  |
| MAXWELL TECHNOLOGIES INC     | COMMON STOCK USD.1    | 8,400   | 48,384     |

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|                              |                      |         |           |
|------------------------------|----------------------|---------|-----------|
| MBIA INC                     | COMMON STOCK USD1.0  | 117,036 | 856,704   |
| MCBC HOLDINGS INC            | COMMON STOCK USD.01  | 11,600  | 257,752   |
| MCGRATH RENTCORP             | COMMON STOCK         | 22,748  | 1,068,701 |
| MDC PARTNERS INC A           | COMMON STOCK         | 41,550  | 405,113   |
| MEDEQUITIES REALTY TRUST INC | REIT USD.01          | 18,500  | 207,570   |
| MEDICAL PROPERTIES TRUST INC | REIT USD.001         | 307,581 | 4,238,466 |
| MEDICINOVA INC               | COMMON STOCK USD.001 | 26,100  | 168,867   |

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Table of Contents

|                              |                         |         |           |
|------------------------------|-------------------------|---------|-----------|
| MEDIFAST INC                 | COMMON STOCK USD.001    | 10,400  | 726,024   |
| MEDPACE HOLDINGS INC         | COMMON STOCK USD.01     | 7,200   | 261,072   |
| MELINTA THERAPEUTICS INC     | COMMON STOCK USD.001    | 7,280   | 115,024   |
| MERCURY GENERAL CORP         | COMMON STOCK            | 26,100  | 1,394,784 |
| MEREDITH CORP                | COMMON STOCK USD1.0     | 34,900  | 2,305,145 |
| MERIDIAN BIOSCIENCE INC      | COMMON STOCK            | 43,140  | 603,960   |
| MERITAGE HOMES CORP          | COMMON STOCK USD.01     | 35,800  | 1,832,960 |
| MERRIMACK PHARMACEUTICALS IN | COMMON STOCK USD.01     | 10,190  | 104,448   |
| META FINANCIAL GROUP INC     | COMMON STOCK USD.01     | 6,000   | 555,900   |
| MFA FINANCIAL INC            | REIT USD.01             | 325,800 | 2,580,336 |
| MGIC INVESTMENT CORP         | COMMON STOCK USD1.0     | 306,300 | 4,321,893 |
| MICHAELS COS INC/THE         | COMMON STOCK USD.06775  | 106,600 | 2,578,654 |
| MICROSTRATEGY INC CL A       | COMMON STOCK USD.001    | 8,168   | 1,072,458 |
| MIDDLESEX WATER CO           | COMMON STOCK            | 17,200  | 686,452   |
| MIDWESTONE FINANCIAL GROUP I | COMMON STOCK USD.01     | 5,100   | 171,003   |
| MILLER INDUSTRIES INC/TENN   | COMMON STOCK USD.01     | 10,900  | 281,220   |
| MINDBODY INC CLASS A         | COMMON STOCK USD.000004 | 30,600  | 931,770   |
| MINERVA NEUROSCIENCES INC    | COMMON STOCK USD.0001   | 14,100  | 85,305    |
| MITEK SYSTEMS INC            | COMMON STOCK USD.001    | 24,900  | 222,855   |
| MOBILE MINI INC              | COMMON STOCK USD.01     | 42,831  | 1,477,670 |
| MODEL N INC                  | COMMON STOCK USD.00015  | 18,200  | 286,650   |
| MOELIS + CO CLASS A          | COMMON STOCK USD.01     | 21,000  | 1,018,500 |
| MOMENTA PHARMACEUTICALS INC  | COMMON STOCK USD.0001   | 57,800  | 806,310   |
| MONEYGRAM INTERNATIONAL INC  | COMMON STOCK USD.01     | 33,350  | 439,553   |
| MONOLITHIC POWER SYSTEMS INC | COMMON STOCK USD.001    | 34,400  | 3,865,184 |
| MONRO INC                    | COMMON STOCK USD.01     | 28,339  | 1,613,906 |
| MORNINGSTAR INC              | COMMON STOCK            | 16,517  | 1,601,653 |
| MOVADO GROUP INC             | COMMON STOCK USD.01     | 14,000  | 450,800   |
| MSA SAFETY INC               | COMMON STOCK            | 27,115  | 2,101,955 |
| MSCI INC                     | COMMON STOCK USD.01     | 76,824  | 9,721,309 |
| MTGE INVESTMENT CORP         | REIT USD.01             | 40,700  | 752,950   |
| MUELLER INDUSTRIES INC       | COMMON STOCK USD.01     | 53,600  | 1,899,048 |

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|                           |                       |         |           |
|---------------------------|-----------------------|---------|-----------|
| MULESOFT INC A            | COMMON STOCK          | 17,300  | 402,398   |
| MURPHY OIL CORP           | COMMON STOCK USD1.0   | 140,700 | 4,368,735 |
| MUTUALFIRST FINANCIAL INC | COMMON STOCK USD.01   | 800     | 30,840    |
| MYOKARDIA INC             | COMMON STOCK USD.0001 | 9,900   | 416,790   |
| MYRIAD GENETICS INC       | COMMON STOCK USD.01   | 60,000  | 2,060,700 |
| NABORS INDUSTRIES LTD     | COMMON STOCK USD.001  | 268,820 | 1,836,041 |
| NANOMETRICS INC           | COMMON STOCK          | 21,100  | 525,812   |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| NATERA INC                   | COMMON STOCK USD.0001 | 23,000  | 206,770   |
| NATIONAL BANK HOLD CL A      | COMMON STOCK          | 25,900  | 839,937   |
| NATIONAL BEVERAGE CORP       | COMMON STOCK USD.01   | 11,260  | 1,097,174 |
| NATIONAL COMMERCE CORP       | COMMON STOCK          | 7,000   | 281,750   |
| NATIONAL GENERAL HLDGS       | COMMON STOCK USD.01   | 44,000  | 864,160   |
| NATIONAL INSTRUMENTS CORP    | COMMON STOCK USD.01   | 91,925  | 3,826,838 |
| NATIONAL RESEARCH CORP A     | COMMON STOCK USD.001  | 7,921   | 295,453   |
| NATIONAL STORAGE AFFILIATES  | REIT USD.01           | 37,600  | 1,024,976 |
| NATIONAL WESTERN LIFE GROU A | COMMON STOCK USD.01   | 2,400   | 794,448   |
| NATL HEALTH INVESTORS INC    | REIT USD.01           | 34,416  | 2,594,278 |
| NATURAL GROCERS BY VITAMIN C | COMMON STOCK USD.001  | 9,900   | 88,407    |
| NATURES SUNSHINE PRODS INC   | COMMON STOCK          | 16,500  | 190,575   |
| NAUTILUS INC                 | COMMON STOCK          | 33,900  | 452,565   |
| NAVIGATORS GROUP INC         | COMMON STOCK USD.1    | 18,865  | 918,726   |
| NAVISTAR INTERNATIONAL CORP  | COMMON STOCK USD.1    | 42,700  | 1,830,976 |
| NCR CORPORATION              | COMMON STOCK USD.01   | 102,500 | 3,483,975 |
| NEKTAR THERAPEUTICS          | COMMON STOCK USD.0001 | 125,600 | 7,500,832 |
| NEOGEN CORP                  | COMMON STOCK USD.16   | 32,014  | 2,631,871 |
| NEOPHOTONICS CORP            | COMMON STOCK USD.0025 | 25,400  | 167,132   |
| NETGEAR INC                  | COMMON STOCK USD.001  | 27,800  | 1,633,250 |
| NEUROCRINE BIOSCIENCES INC   | COMMON STOCK USD.001  | 75,700  | 5,873,563 |
| NEW HOME CO INC/THE          | COMMON STOCK USD.01   | 2,800   | 35,084    |
| NEW MEDIA INVESTMENT GROUP   | COMMON STOCK USD.01   | 38,800  | 651,064   |
| NEW RESIDENTIAL INVESTMENT   | REIT USD.01           | 264,900 | 4,736,412 |
| NEW YORK COMMUNITY BANCORP   | COMMON STOCK USD.01   | 429,048 | 5,586,205 |
| NEW YORK TIMES CO A          | COMMON STOCK USD.1    | 114,800 | 2,123,800 |
| NEWMARKET CORP               | COMMON STOCK          | 6,472   | 2,571,908 |
| NEWSSTAR FINANCIAL INCCVR    | COMMON STOCK          | 26,900  |           |
| NEXSTAR MEDIA GROUP INC CL A | COMMON STOCK USD.01   | 39,752  | 3,108,606 |
| NICOLET BANKSHARES INC       | COMMON STOCK          | 7,900   | 432,446   |
| NMI HOLDINGS INC CLASS A     | COMMON STOCK USD.01   | 54,300  | 923,100   |
| NOBLE CORP PLC               | COMMON STOCK USD.01   | 209,400 | 946,488   |

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|                              |                       |        |           |
|------------------------------|-----------------------|--------|-----------|
| NORDIC AMERICAN TANKERS LTD  | COMMON STOCK USD.01   | 79,900 | 196,554   |
| NORTHFIELD BANCORP INC       | COMMON STOCK USD.01   | 37,253 | 636,281   |
| NORTHSTAR REALTY EUROPE CORP | REIT USD.01           | 52,439 | 704,256   |
| NORTHWEST NATURAL GAS CO     | COMMON STOCK USD3.167 | 24,933 | 1,487,253 |
| NOVANTA INC                  | COMMON STOCK          | 26,300 | 1,315,000 |
| NOVOCURE LTD                 | COMMON STOCK          | 42,800 | 864,560   |
| NRG YIELD INC CLASS A        | COMMON STOCK USD.01   | 36,800 | 693,680   |

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Table of Contents

|                              |                         |         |            |
|------------------------------|-------------------------|---------|------------|
| NU SKIN ENTERPRISES INC A    | COMMON STOCK USD.001    | 42,800  | 2,920,244  |
| NUTANIX INC A                | COMMON STOCK USD.000025 | 67,585  | 2,384,399  |
| NUVASIVE INC                 | COMMON STOCK USD.001    | 44,399  | 2,596,898  |
| NVE CORP                     | COMMON STOCK USD.01     | 4,717   | 405,662    |
| NXP SEMICONDUCTORS NV        | COMMON STOCK            | 295,300 | 34,576,677 |
| OASIS PETROLEUM INC          | COMMON STOCK USD.01     | 212,000 | 1,782,920  |
| OCEANFIRST FINANCIAL CORP    | COMMON STOCK USD.01     | 22,692  | 595,665    |
| OCULAR THERAPEUTIX INC       | COMMON STOCK USD.0001   | 11,300  | 50,285     |
| OFFICE DEPOT INC             | COMMON STOCK USD.01     | 475,863 | 1,684,555  |
| OGE ENERGY CORP              | COMMON STOCK USD.01     | 169,800 | 5,588,118  |
| OIL STATES INTERNATIONAL INC | COMMON STOCK USD.01     | 45,600  | 1,290,480  |
| OLD DOMINION FREIGHT LINE    | COMMON STOCK USD.1      | 52,020  | 6,843,231  |
| OLD NATIONAL BANCORP         | COMMON STOCK            | 116,021 | 2,024,566  |
| OLD SECOND BANCORP INC       | COMMON STOCK USD1.0     | 16,300  | 222,495    |
| OLLIE S BARGAIN OUTLET HOLDI | COMMON STOCK USD.001    | 39,900  | 2,124,675  |
| OMEGA FLEX INC               | COMMON STOCK USD.01     | 600     | 42,846     |
| OMEROS CORP                  | COMMON STOCK USD.01     | 39,900  | 775,257    |
| OMNOVA SOLUTIONS INC         | COMMON STOCK USD.1      | 49,800  | 498,000    |
| ON SEMICONDUCTOR CORP        | COMMON STOCK USD.01     | 361,721 | 7,574,438  |
| ONE LIBERTY PROPERTIES INC   | REIT USD1.0             | 14,985  | 388,411    |
| OPKO HEALTH INC              | COMMON STOCK USD.01     | 303,222 | 1,485,788  |
| OPUS BANK                    | COMMON STOCK            | 15,200  | 414,960    |
| ORBCOMM INC                  | COMMON STOCK USD.001    | 49,900  | 507,982    |
| ORCHID ISLAND CAPITAL INC    | REIT USD.01             | 39,400  | 365,632    |
| ORGANOVO HOLDINGS INC        | COMMON STOCK USD.0001   | 52,900  | 70,886     |
| ORITANI FINANCIAL CORP       | COMMON STOCK USD.01     | 38,000  | 623,200    |
| ORRSTOWN FINL SERVICES INC   | COMMON STOCK            | 1,300   | 32,825     |
| OSHKOSH CORP                 | COMMON STOCK USD.01     | 65,539  | 5,956,840  |
| OTONOMY INC                  | COMMON STOCK USD.001    | 21,200  | 117,660    |
| OUTFRONT MEDIA INC           | REIT USD.01             | 120,122 | 2,786,830  |
| OVERSTOCK.COM INC            | COMMON STOCK USD.0001   | 13,200  | 843,480    |
| OWENS CORNING                | COMMON STOCK USD.001    | 94,400  | 8,679,136  |



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|                             |                        |        |            |
|-----------------------------|------------------------|--------|------------|
| OWENS REALTY MORTGAGE INC   | REIT USD.01            | 1,900  | 30,419     |
| OXFORD INDUSTRIES INC       | COMMON STOCK USD1.0    | 15,594 | 1,172,513  |
| PACIFIC ETHANOL INC         | COMMON STOCK USD.001   | 18,500 | 84,175     |
| PACIRA PHARMACEUTICALS INC  | COMMON STOCK USD.001   | 32,800 | 1,497,320  |
| PALO ALTO NETWORKS INC      | COMMON STOCK USD.0001  | 75,900 | 11,000,946 |
| PANHANDLE OIL AND GAS INC A | COMMON STOCK USD.01666 | 13,682 | 281,165    |
| PAR PACIFIC HOLDINGS INC    | COMMON STOCK USD.01    | 27,190 | 524,223    |

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Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| PARATEK PHARMACEUTICALS INC  | COMMON STOCK USD.001   | 16,300  | 291,770   |
| PARK ELECTROCHEMICAL CORP    | COMMON STOCK USD.1     | 22,850  | 449,003   |
| PARK NATIONAL CORP           | COMMON STOCK           | 11,217  | 1,166,568 |
| PARKER DRILLING CO           | COMMON STOCK USD.167   | 132,880 | 132,880   |
| PARTY CITY HOLDCO INC        | COMMON STOCK USD.01    | 22,500  | 313,875   |
| PATTERN ENERGY GROUP INC A   | COMMON STOCK USD.01    | 63,400  | 1,362,466 |
| PAYCOM SOFTWARE INC          | COMMON STOCK USD.01    | 44,300  | 3,558,619 |
| PBF ENERGY INC CLASS A       | COMMON STOCK USD.001   | 97,800  | 3,467,010 |
| PCSB FINANCIAL CORP          | COMMON STOCK           | 11,100  | 211,455   |
| PDF SOLUTIONS INC            | COMMON STOCK USD.00015 | 25,000  | 392,500   |
| PDVWIRELESS INC              | COMMON STOCK USD.0001  | 9,800   | 314,580   |
| PEAPACK GLADSTONE FINL CORP  | COMMON STOCK           | 10,305  | 360,881   |
| PEGASYSTEMS INC              | COMMON STOCK USD.01    | 31,762  | 1,497,578 |
| PENN REAL ESTATE INVEST TST  | REIT USD1.0            | 66,848  | 794,823   |
| PENNS WOODS BANCORP INC      | COMMON STOCK USD8.33   | 5,200   | 242,216   |
| PENNYMAC MORTGAGE INVESTMENT | REIT USD.01            | 64,100  | 1,030,087 |
| PENUMBRA INC                 | COMMON STOCK USD.001   | 24,700  | 2,324,270 |
| PEOPLES BANCORP INC          | COMMON STOCK           | 12,495  | 407,587   |
| PERFICIENT INC               | COMMON STOCK USD.001   | 34,200  | 652,194   |
| PERRY ELLIS INTERNATIONAL    | COMMON STOCK USD.01    | 12,150  | 304,236   |
| PGT INNOVATIONS INC          | COMMON STOCK USD.01    | 39,300  | 662,205   |
| PHI INC NON VOTING           | COMMON STOCK USD.1     | 13,300  | 153,881   |
| PHOTRONICS INC               | COMMON STOCK USD.01    | 59,242  | 505,038   |
| PICO HOLDINGS INC            | COMMON STOCK USD.001   | 24,084  | 308,275   |
| PIER 1 IMPORTS INC           | COMMON STOCK USD.001   | 72,050  | 298,287   |
| PINNACLE ENTERTAINMENT INC   | COMMON STOCK USD.01    | 43,900  | 1,436,847 |
| PINNACLE FOODS INC           | COMMON STOCK USD.01    | 102,100 | 6,071,887 |
| PIPER JAFFRAY COS            | COMMON STOCK USD.01    | 11,841  | 1,021,286 |
| PJT PARTNERS INC A           | COMMON STOCK           | 14,800  | 674,880   |
| PLANTRONICS INC              | COMMON STOCK USD.01    | 30,400  | 1,531,552 |
| PLEXUS CORP                  | COMMON STOCK USD.01    | 29,000  | 1,760,880 |
| PLY GEM HOLDINGS INC         | COMMON STOCK USD.01    | 13,200  | 244,200   |

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|                              |                      |        |           |
|------------------------------|----------------------|--------|-----------|
| POLARIS INDUSTRIES INC       | COMMON STOCK USD.01  | 50,068 | 6,207,931 |
| POOL CORP                    | COMMON STOCK USD.001 | 34,174 | 4,430,659 |
| PORTLAND GENERAL ELECTRIC CO | COMMON STOCK         | 78,000 | 3,555,240 |
| POST HOLDINGS INC            | COMMON STOCK USD.01  | 57,501 | 4,555,804 |
| POTLATCHDELTIC CORP          | REIT USD1.0          | 37,805 | 1,886,470 |
| POWER INTEGRATIONS INC       | COMMON STOCK USD.001 | 24,400 | 1,794,620 |
| PRA HEALTH SCIENCES INC      | COMMON STOCK USD.01  | 41,400 | 3,770,298 |

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Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| PREFERRED BANK/LOS ANGELES   | COMMON STOCK           | 10,700  | 628,946   |
| PREMIER FINANCIAL BANCORP    | COMMON STOCK           | 3,122   | 62,690    |
| PRESTIGE BRANDS HOLDINGS INC | COMMON STOCK USD.01    | 45,233  | 2,008,798 |
| PRIMERICA INC                | COMMON STOCK           | 38,600  | 3,919,830 |
| PRIMORIS SERVICES CORP       | COMMON STOCK USD.0001  | 35,500  | 965,245   |
| PROGENICS PHARMACEUTICALS    | COMMON STOCK USD.0013  | 60,205  | 358,220   |
| PROOFPOINT INC               | COMMON STOCK USD.0001  | 36,700  | 3,259,327 |
| PROS HOLDINGS INC            | COMMON STOCK USD.001   | 22,900  | 605,705   |
| PROTAGONIST THERAPEUTICS INC | COMMON STOCK USD.00001 | 3,300   | 68,640    |
| PROTO LABS INC               | COMMON STOCK USD.001   | 21,400  | 2,204,200 |
| PROVIDENT FINANCIAL HLDGS    | COMMON STOCK USD.01    | 900     | 16,560    |
| PS BUSINESS PARKS INC/CA     | REIT USD.01            | 17,240  | 2,156,552 |
| PTC THERAPEUTICS INC         | COMMON STOCK USD.001   | 27,700  | 462,036   |
| PURE STORAGE INC CLASS A     | COMMON STOCK USD.0001  | 88,800  | 1,408,368 |
| Q2 HOLDINGS INC              | COMMON STOCK USD.0001  | 26,500  | 976,525   |
| QCR HOLDINGS INC             | COMMON STOCK USD1.0    | 10,600  | 454,210   |
| QIAGEN N.V.                  | COMMON STOCK EUR.01    | 197,503 | 6,108,768 |
| QUAD GRAPHICS INC            | COMMON STOCK USD.025   | 28,000  | 632,800   |
| QUALITY CARE PROPERTIES      | REIT USD.01            | 88,200  | 1,218,042 |
| QUALYS INC                   | COMMON STOCK USD.001   | 27,200  | 1,614,320 |
| QUANTENNA COMMUNICATIONS INC | COMMON STOCK USD.0001  | 17,000  | 207,400   |
| QUINSTREET INC               | COMMON STOCK USD.001   | 40,700  | 341,066   |
| QURATE RETAIL GROUP INC      | COMMON STOCK USD.01    | 351,672 | 8,587,830 |
| RA PHARMACEUTICALS INC       | COMMON STOCK USD.0001  | 7,300   | 62,050    |
| RADIANT LOGISTICS INC        | COMMON STOCK USD.001   | 18,600  | 85,560    |
| RADIUS HEALTH INC            | COMMON STOCK USD.0001  | 28,500  | 905,445   |
| RAIT FINANCIAL TRUST         | REIT USD.01            | 77,900  | 29,213    |
| RAMCO GERSHENSON PROPERTIES  | REIT USD.01            | 69,927  | 1,030,025 |
| RAVEN INDUSTRIES INC         | COMMON STOCK USD1.0    | 34,482  | 1,184,457 |
| RAYONIER INC                 | REIT                   | 112,982 | 3,573,621 |
| RE/MAX HOLDINGS INC CL A     | COMMON STOCK USD.0001  | 16,800  | 814,800   |
| REALNETWORKS INC             | COMMON STOCK USD.001   | 24,775  | 84,731    |

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|                              |                      |        |           |
|------------------------------|----------------------|--------|-----------|
| REALPAGE INC                 | COMMON STOCK USD.001 | 46,100 | 2,042,230 |
| RED ROBIN GOURMET BURGERS    | COMMON STOCK USD.001 | 14,400 | 812,160   |
| REDWOOD TRUST INC            | REIT USD.01          | 68,900 | 1,021,098 |
| REGAL ENTERTAINMENT GROUP A  | COMMON STOCK USD.001 | 97,665 | 2,247,272 |
| REGIONAL MANAGEMENT CORP     | COMMON STOCK USD.1   | 9,400  | 247,314   |
| REINSURANCE GROUP OF AMERICA | COMMON STOCK USD.01  | 54,675 | 8,525,473 |
| RELIANCE STEEL + ALUMINUM    | COMMON STOCK         | 61,386 | 5,266,305 |

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Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| RENASANT CORP                | COMMON STOCK USD5.0    | 37,875  | 1,548,709 |
| RENT A CENTER INC            | COMMON STOCK USD.01    | 51,150  | 567,765   |
| REPUBLIC BANCORP INC CLASS A | COMMON STOCK           | 9,490   | 360,810   |
| RESOLUTE ENERGY CORP         | COMMON STOCK USD.0001  | 15,000  | 472,050   |
| RESOURCES CONNECTION INC     | COMMON STOCK USD.01    | 26,500  | 409,425   |
| RETAIL PROPERTIES OF AME A   | REIT USD.001           | 214,400 | 2,881,536 |
| REV GROUP INC                | COMMON STOCK USD.001   | 11,300  | 367,589   |
| REVLON INC CLASS A           | COMMON STOCK USD.01    | 11,400  | 248,520   |
| REXFORD INDUSTRIAL REALTY IN | REIT USD.01            | 58,400  | 1,702,944 |
| RH                           | COMMON STOCK USD.0001  | 16,700  | 1,439,707 |
| RIGEL PHARMACEUTICALS INC    | COMMON STOCK USD.001   | 86,763  | 336,640   |
| RING ENERGY INC              | COMMON STOCK USD.001   | 31,600  | 439,240   |
| RITE AID CORP                | COMMON STOCK USD1.0    | 934,800 | 1,841,556 |
| RLJ LODGING TRUST            | REIT                   | 145,718 | 3,201,424 |
| ROADRUNNER TRANSPORTATION SY | COMMON STOCK USD.01    | 21,600  | 166,536   |
| ROGERS CORP                  | COMMON STOCK USD1.0    | 15,500  | 2,509,760 |
| ROSETTA STONE INC            | COMMON STOCK USD.00005 | 6,300   | 78,561    |
| ROYAL GOLD INC               | COMMON STOCK USD.01    | 57,500  | 4,721,900 |
| RPM INTERNATIONAL INC        | COMMON STOCK USD.01    | 111,647 | 5,852,536 |
| RR DONNELLEY + SONS CO       | COMMON STOCK USD1.25   | 62,681  | 582,933   |
| RTI SURGICAL INC             | COMMON STOCK USD.001   | 55,300  | 226,730   |
| RUDOLPH TECHNOLOGIES INC     | COMMON STOCK USD.001   | 34,006  | 812,743   |
| RUSH ENTERPRISES INC CL A    | COMMON STOCK USD.01    | 26,922  | 1,367,907 |
| RYDER SYSTEM INC             | COMMON STOCK USD.5     | 44,700  | 3,762,399 |
| RYMAN HOSPITALITY PROPERTIES | REIT USD.01            | 40,078  | 2,766,184 |
| S+P MID 400 EMINI MAR18      | XCME 20180316          | 9,800   |           |
| SABRA HEALTH CARE REIT INC   | REIT USD.01            | 137,718 | 2,584,967 |
| SAFEGUARD SCIENTIFICS INC    | COMMON STOCK USD.1     | 25,306  | 283,427   |
| SAGA COMMUNICATIONS INC CL A | COMMON STOCK USD.01    | 2,300   | 93,035    |
| SAIA INC                     | COMMON STOCK USD.001   | 24,375  | 1,724,531 |
| SANCHEZ ENERGY CORP          | COMMON STOCK USD.01    | 60,700  | 322,317   |
| SANDRIDGE ENERGY INC         | COMMON STOCK USD.001   | 28,500  | 600,495   |

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|                              |                      |         |           |
|------------------------------|----------------------|---------|-----------|
| SANGAMO THERAPEUTICS INC     | COMMON STOCK USD.01  | 62,900  | 1,031,560 |
| SANTANDER CONSUMER USA HOLDI | COMMON STOCK USD.01  | 137,000 | 2,550,940 |
| SAUL CENTERS INC             | REIT USD.01          | 8,835   | 545,561   |
| SCHNEIDER NATIONAL INC CL B  | COMMON STOCK         | 20,000  | 571,200   |
| SCHOLASTIC CORP              | COMMON STOCK USD.01  | 26,000  | 1,042,860 |
| SCHWEITZER MAUDUIT INTL INC  | COMMON STOCK USD.1   | 26,810  | 1,216,102 |
| SCIENTIFIC GAMES CORP        | COMMON STOCK USD.001 | 45,887  | 2,354,003 |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| SCORPIO BULKERS INC          | COMMON STOCK USD.01   | 49,783  | 368,394   |
| SCOTTS MIRACLE GRO CO        | COMMON STOCK USD.01   | 39,420  | 4,217,546 |
| SEACOAST BANKING CORP/FL     | COMMON STOCK USD.1    | 26,140  | 658,989   |
| SEACOR MARINE HOLDINGS INC   | COMMON STOCK USD.01   | 16,048  | 187,762   |
| SEATTLE GENETICS INC         | COMMON STOCK USD.001  | 81,524  | 4,361,534 |
| SECUREWORKS CORP A           | COMMON STOCK USD.01   | 5,000   | 44,350    |
| SELECT INCOME REIT           | REIT USD.01           | 56,400  | 1,417,332 |
| SELECTA BIOSCIENCES INC      | COMMON STOCK USD.0001 | 4,500   | 44,145    |
| SEMGROUP CORP CLASS A        | COMMON STOCK          | 58,449  | 1,765,160 |
| SENECA FOODS CORP CL A       | COMMON STOCK USD.25   | 10,100  | 310,575   |
| SENSATA TECHNOLOGIES HOLDING | COMMON STOCK EUR.01   | 144,000 | 7,359,840 |
| SEQUENTIAL BRANDS GROUP INC  | COMMON STOCK USD.01   | 23,442  | 41,727    |
| SERITAGE GROWTH PROP A REIT  | REIT USD.01           | 22,100  | 894,166   |
| SERVICEMASTER GLOBAL HOLDING | COMMON STOCK USD.01   | 114,200 | 5,855,034 |
| SERVICSOURCE INTERNATIONAL   | COMMON STOCK USD.0001 | 44,300  | 136,887   |
| SHAKE SHACK INC CLASS A      | COMMON STOCK USD.01   | 13,900  | 600,480   |
| SHIP FINANCE INTL LTD        | COMMON STOCK USD.01   | 53,029  | 821,950   |
| SHORE BANCSHARES INC         | COMMON STOCK USD.01   | 11,200  | 187,040   |
| SHUTTERSTOCK INC             | COMMON STOCK USD.01   | 18,200  | 783,146   |
| SIERRA BANCORP               | COMMON STOCK          | 12,800  | 339,968   |
| SIGNATURE BANK               | COMMON STOCK USD.01   | 47,100  | 6,464,946 |
| SILICON LABORATORIES INC     | COMMON STOCK USD.0001 | 35,900  | 3,169,970 |
| SIMMONS FIRST NATL CORP CL A | COMMON STOCK USD.01   | 31,652  | 1,807,329 |
| SINCLAIR BROADCAST GROUP A   | COMMON STOCK USD.01   | 65,496  | 2,479,024 |
| SITEONE LANDSCAPE SUPPLY INC | COMMON STOCK USD.01   | 28,400  | 2,178,280 |
| SJW GROUP                    | COMMON STOCK USD.001  | 15,067  | 961,727   |
| SKYWEST INC                  | COMMON STOCK          | 43,666  | 2,318,665 |
| SLM CORP                     | COMMON STOCK USD.2    | 387,000 | 4,373,100 |
| SMART + FINAL STORES INC     | COMMON STOCK USD.001  | 17,900  | 153,045   |
| SNYDERS LANCE INC            | COMMON STOCK USD.833  | 72,162  | 3,613,873 |
| SONIC CORP                   | COMMON STOCK USD.01   | 34,733  | 954,463   |
| SOTHEBY S                    | COMMON STOCK USD.01   | 32,000  | 1,651,200 |



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|                             |                      |        |           |
|-----------------------------|----------------------|--------|-----------|
| SOUTH STATE CORP            | COMMON STOCK USD2.5  | 30,421 | 2,651,190 |
| SOUTHERN FIRST BANCSHARES   | COMMON STOCK USD.01  | 2,600  | 107,250   |
| SOUTHERN NATL BANCORP OF VA | COMMON STOCK USD.01  | 3,100  | 49,693    |
| SOUTHWEST GAS HOLDINGS INC  | COMMON STOCK USD1.0  | 40,100 | 3,227,248 |
| SP PLUS CORP                | COMMON STOCK USD.001 | 13,700 | 508,270   |
| SPARTAN MOTORS INC          | COMMON STOCK USD.01  | 18,500 | 291,375   |
| SPARTON CORP                | COMMON STOCK USD1.25 | 9,600  | 221,376   |

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Table of Contents

|                              |                         |         |           |
|------------------------------|-------------------------|---------|-----------|
| SPECTRUM PHARMACEUTICALS INC | COMMON STOCK USD.001    | 67,339  | 1,276,074 |
| SPIRE INC                    | COMMON STOCK USD1.0     | 38,800  | 2,915,820 |
| SPIRIT AIRLINES INC          | COMMON STOCK USD.0001   | 58,800  | 2,637,180 |
| SPLUNK INC                   | COMMON STOCK USD.001    | 117,700 | 9,750,268 |
| SPORTSMAN S WAREHOUSE HOLDIN | COMMON STOCK USD.01     | 23,000  | 152,030   |
| SPROUTS FARMERS MARKET INC   | COMMON STOCK USD.001    | 122,200 | 2,975,570 |
| SPX CORP                     | COMMON STOCK USD.01     | 38,986  | 1,223,771 |
| SQUARE INC A                 | COMMON STOCK USD.000001 | 208,400 | 7,225,228 |
| SS+C TECHNOLOGIES HOLDINGS   | COMMON STOCK USD.01     | 146,500 | 5,930,320 |
| ST JOE CO/THE                | COMMON STOCK            | 41,500  | 749,075   |
| STAG INDUSTRIAL INC          | REIT USD.01             | 73,700  | 2,014,221 |
| STANDARD MOTOR PRODS         | COMMON STOCK USD2.0     | 19,200  | 862,272   |
| STARWOOD PROPERTY TRUST INC  | REIT USD.01             | 220,900 | 4,716,215 |
| STATE BANK FINANCIAL CORP    | COMMON STOCK USD.01     | 30,700  | 916,088   |
| STEELCASE INC CL A           | COMMON STOCK            | 74,290  | 1,129,208 |
| STEPAN CO                    | COMMON STOCK USD1.0     | 18,832  | 1,487,163 |
| STERLING BANCORP/DE          | COMMON STOCK USD.01     | 180,058 | 4,429,427 |
| STEVEN MADDEN LTD            | COMMON STOCK USD.0001   | 54,512  | 2,545,710 |
| STIFEL FINANCIAL CORP        | COMMON STOCK USD.15     | 58,666  | 3,494,147 |
| STONE ENERGY CORP            | COMMON STOCK USD.01     | 22,500  | 723,600   |
| STORE CAPITAL CORP           | REIT USD.01             | 153,400 | 3,994,536 |
| STRATASYS LTD                | COMMON STOCK ILS.01     | 44,100  | 880,236   |
| STRAYER EDUCATION INC        | COMMON STOCK USD.01     | 9,300   | 833,094   |
| SUCAMPO PHARMACEUTICALS CL A | COMMON STOCK USD.01     | 21,500  | 385,925   |
| SUMMIT HOTEL PROPERTIES INC  | REIT                    | 77,400  | 1,178,802 |
| SUN BANCORP INC NJ           | COMMON STOCK USD5.0     | 6,180   | 150,174   |
| SUN HYDRAULICS CORP          | COMMON STOCK USD.001    | 20,700  | 1,339,083 |
| SUNPOWER CORP                | COMMON STOCK USD.001    | 42,985  | 362,364   |
| SUNSTONE HOTEL INVESTORS INC | REIT USD.01             | 201,606 | 3,332,547 |
| SUPERIOR ENERGY SERVICES INC | COMMON STOCK USD.001    | 139,770 | 1,345,985 |
| SUPERIOR UNIFORM GROUP INC   | COMMON STOCK            | 1,389   | 37,100    |
| SUPERVALU INC                | COMMON STOCK USD.01     | 34,385  | 742,716   |

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|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| SURMODICS INC                | COMMON STOCK USD.05   | 16,025  | 448,700   |
| SYKES ENTERPRISES INC        | COMMON STOCK USD.01   | 37,043  | 1,165,002 |
| SYNCHRONOSS TECHNOLOGIES INC | COMMON STOCK USD.0001 | 39,200  | 350,448   |
| SYNERGY PHARMACEUTICALS INC  | COMMON STOCK USD.0001 | 159,700 | 356,131   |
| SYNOVUS FINANCIAL CORP       | COMMON STOCK USD1.0   | 102,903 | 4,933,170 |
| SYSTEMAX INC                 | COMMON STOCK USD.01   | 10,600  | 352,662   |
| TABLEAU SOFTWARE INC CL A    | COMMON STOCK USD.0001 | 48,900  | 3,383,880 |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| TAILORED BRANDS INC          | COMMON STOCK USD.01   | 49,360  | 1,077,529 |
| TANGER FACTORY OUTLET CENTER | REIT USD.01           | 84,292  | 2,234,581 |
| TAUBMAN CENTERS INC          | REIT USD.01           | 54,100  | 3,539,763 |
| TCF FINANCIAL CORP           | COMMON STOCK USD.01   | 146,075 | 2,994,538 |
| TEAM INC                     | COMMON STOCK USD.3    | 27,046  | 402,985   |
| TECHTARGET                   | COMMON STOCK USD.001  | 11,600  | 161,472   |
| TEEKAY TANKERS LTD CLASS A   | COMMON STOCK USD.01   | 72,800  | 101,920   |
| TEJON RANCH CO               | COMMON STOCK USD.5    | 18,460  | 383,230   |
| TELEDYNE TECHNOLOGIES INC    | COMMON STOCK USD.01   | 30,637  | 5,549,893 |
| TELENAV INC                  | COMMON STOCK USD.001  | 23,400  | 128,700   |
| TELIGENT INC                 | COMMON STOCK USD.01   | 35,800  | 129,954   |
| TEMPUR SEALY INTERNATIONAL I | COMMON STOCK USD.01   | 42,229  | 2,647,336 |
| TENNANT CO                   | COMMON STOCK USD.375  | 16,100  | 1,169,665 |
| TERADATA CORP                | COMMON STOCK USD.01   | 109,100 | 4,195,986 |
| TEREX CORP                   | COMMON STOCK USD.01   | 71,400  | 3,442,908 |
| TERRENO REALTY CORP          | REIT USD.01           | 42,400  | 1,486,544 |
| TESARO INC                   | COMMON STOCK USD.0001 | 31,500  | 2,610,405 |
| TETRA TECH INC               | COMMON STOCK USD.01   | 52,283  | 2,517,426 |
| TETRAPHASE PHARMACEUTICALS I | COMMON STOCK USD.001  | 31,200  | 196,560   |
| TEXAS ROADHOUSE INC          | COMMON STOCK USD.001  | 60,515  | 3,187,930 |
| TFS FINANCIAL CORP           | COMMON STOCK USD.01   | 52,700  | 787,338   |
| THERAPEUTICSMD INC           | COMMON STOCK USD.001  | 126,800 | 765,872   |
| THERMON GROUP HOLDINGS INC   | COMMON STOCK USD.001  | 27,000  | 639,090   |
| THOR INDUSTRIES INC          | COMMON STOCK USD.1    | 43,100  | 6,496,032 |
| TILE SHOP HLDGS INC          | COMMON STOCK USD.0001 | 29,000  | 278,400   |
| TIME INC                     | COMMON STOCK USD.01   | 94,800  | 1,749,060 |
| TIMKENSTEEL CORP             | COMMON STOCK          | 38,887  | 590,694   |
| TITAN INTERNATIONAL INC      | COMMON STOCK          | 39,400  | 507,472   |
| TIVITY HEALTH INC            | COMMON STOCK USD.001  | 28,400  | 1,038,020 |
| TOBIRA THERAPEUTICS IN       | COMMON STOCK          | 7,800   | 107,172   |
| TOMPKINS FINANCIAL CORP      | COMMON STOCK USD.1    | 13,787  | 1,121,572 |
| TOPBUILD CORP                | COMMON STOCK          | 33,500  | 2,537,290 |

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|                           |                       |         |           |
|---------------------------|-----------------------|---------|-----------|
| TOWER INTERNATIONAL INC   | COMMON STOCK USD.01   | 21,500  | 656,825   |
| TOWNSQUARE MEDIA INC CL A | COMMON STOCK USD.01   | 1,200   | 9,216     |
| TRANSOCEAN LTD            | COMMON STOCK CHF.1    | 338,400 | 3,614,112 |
| TRAVELPORT WORLDWIDE LTD  | COMMON STOCK USD.0025 | 102,200 | 1,335,754 |
| TRECORA RESOURCES         | COMMON STOCK USD.1    | 21,400  | 288,900   |
| TREEHOUSE FOODS INC       | COMMON STOCK USD.01   | 49,784  | 2,462,317 |
| TREX COMPANY INC          | COMMON STOCK USD.01   | 26,182  | 2,837,867 |

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Table of Contents

|                              |                         |         |            |
|------------------------------|-------------------------|---------|------------|
| TRIBUNE MEDIA CO A           | COMMON STOCK            | 61,500  | 2,611,905  |
| TRIMAS CORP                  | COMMON STOCK USD.01     | 39,000  | 1,043,250  |
| TRINET GROUP INC             | COMMON STOCK USD.000025 | 37,500  | 1,662,750  |
| TRINITY PLACE HOLDINGS INC   | COMMON STOCK            | 2,700   | 18,765     |
| TRIPLE S MANAGEMENT CORP B   | COMMON STOCK USD1.0     | 15,700  | 390,145    |
| TRITON INTERNATIONAL LTD/BER | COMMON STOCK USD.01     | 32,785  | 1,227,798  |
| TRIUMPH GROUP INC            | COMMON STOCK USD.001    | 45,100  | 1,226,720  |
| TRONOX LTD CL A              | COMMON STOCK USD.01     | 64,500  | 1,322,895  |
| TRUECAR INC                  | COMMON STOCK USD.0001   | 48,400  | 542,080    |
| TRUSTCO BANK CORP NY         | COMMON STOCK USD1.0     | 95,933  | 882,584    |
| TTEC HOLDINGS INC            | COMMON STOCK USD.01     | 14,800  | 595,700    |
| TUCOWS INC CLASS A           | COMMON STOCK            | 7,300   | 511,365    |
| TUTOR PERINI CORP            | COMMON STOCK USD1.0     | 33,749  | 855,537    |
| TWITTER INC                  | COMMON STOCK USD.000005 | 572,900 | 13,755,329 |
| TYLER TECHNOLOGIES INC       | COMMON STOCK USD.01     | 29,714  | 5,260,864  |
| UBIQUITI NETWORKS INC        | COMMON STOCK USD.001    | 22,700  | 1,612,154  |
| UGI CORP                     | COMMON STOCK            | 147,200 | 6,911,040  |
| ULTRA CLEAN HOLDINGS INC     | COMMON STOCK USD.001    | 28,600  | 660,374    |
| ULTRAGENYX PHARMACEUTICAL IN | COMMON STOCK USD.001    | 34,300  | 1,590,834  |
| UMH PROPERTIES INC           | REIT USD.1              | 22,900  | 341,210    |
| UNIFI INC                    | COMMON STOCK USD.1      | 14,300  | 512,941    |
| UNION BANKSHARES CORP        | COMMON STOCK USD1.33    | 40,471  | 1,463,836  |
| UNISYS CORP                  | COMMON STOCK USD.01     | 47,140  | 384,191    |
| UNITED BANKSHARES INC        | COMMON STOCK USD2.5     | 80,868  | 2,810,163  |
| UNITED COMMUNITY FINANCIAL   | COMMON STOCK            | 26,600  | 242,858    |
| UNITED FIRE GROUP INC        | COMMON STOCK USD.001    | 17,500  | 797,650    |
| UNITED NATURAL FOODS INC     | COMMON STOCK USD.01     | 45,300  | 2,231,931  |
| UNITED STATES STEEL CORP     | COMMON STOCK USD1.0     | 141,300 | 4,972,347  |
| UNITI GROUP INC              | REIT USD.0001           | 140,520 | 2,499,851  |
| UNIVAR INC                   | COMMON STOCK USD.01     | 87,700  | 2,715,192  |
| UNIVERSAL DISPLAY CORP       | COMMON STOCK USD.01     | 35,500  | 6,129,075  |
| UNIVERSAL FOREST PRODUCTS    | COMMON STOCK            | 56,700  | 2,133,054  |

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|                              |                       |          |           |
|------------------------------|-----------------------|----------|-----------|
| UNIVERSAL INSURANCE HOLDINGS | COMMON STOCK USD.01   | 33,500   | 916,225   |
| UNIVEST CORP OF PENNSYLVANIA | COMMON STOCK USD5.0   | 23,316   | 654,014   |
| URBAN OUTFITTERS INC         | COMMON STOCK USD.0001 | 79,700   | 2,794,282 |
| US CELLULAR CORP             | COMMON STOCK USD1.0   | 12,350   | 464,731   |
| US DOLLAR                    |                       | (60,223) | (60,223)  |
| US FOODS HOLDING CORP        | COMMON STOCK USD.01   | 169,841  | 5,423,023 |
| USA TECHNOLOGIES INC         | COMMON STOCK          | 20,400   | 198,900   |

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Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| USG CORP                     | COMMON STOCK USD.1     | 78,025  | 3,008,644 |
| VAIL RESORTS INC             | COMMON STOCK USD.01    | 33,800  | 7,181,486 |
| VALLEY NATIONAL BANCORP      | COMMON STOCK           | 220,517 | 2,474,201 |
| VALVOLINE INC                | COMMON STOCK USD.01    | 176,760 | 4,429,606 |
| VAREX IMAGING CORP           | COMMON STOCK USD.01    | 34,300  | 1,377,831 |
| VASCO DATA SECURITY INTL     | COMMON STOCK USD.001   | 34,197  | 475,338   |
| VECTREN CORP                 | COMMON STOCK           | 71,888  | 4,674,158 |
| VEECO INSTRUMENTS INC        | COMMON STOCK USD.01    | 44,609  | 662,444   |
| VERA BRADLEY INC             | COMMON STOCK           | 19,200  | 233,856   |
| VERIFONE SYSTEMS INC         | COMMON STOCK USD.01    | 103,761 | 1,837,607 |
| VERITEX HOLDINGS INC         | COMMON STOCK USD.01    | 7,300   | 201,407   |
| VERSARTIS INC                | COMMON STOCK USD.0001  | 27,900  | 61,380    |
| VIAD CORP                    | COMMON STOCK USD1.5    | 18,294  | 1,013,488 |
| VIAVI SOLUTIONS INC          | COMMON STOCK USD.001   | 211,100 | 1,845,014 |
| VILLAGE SUPER MARKET CLASS A | COMMON STOCK           | 6,800   | 155,924   |
| VIRTU FINANCIAL INC CLASS A  | COMMON STOCK USD.00001 | 15,900  | 290,970   |
| VIRTUSA CORP                 | COMMON STOCK USD.01    | 24,844  | 1,095,124 |
| VISHAY PRECISION GROUP       | COMMON STOCK           | 11,477  | 288,647   |
| VISTEON CORP                 | COMMON STOCK           | 27,000  | 3,378,780 |
| VITAMIN SHOPPE INC           | COMMON STOCK USD.01    | 26,975  | 118,690   |
| VMWARE INC CLASS A           | COMMON STOCK USD.01    | 60,736  | 7,611,436 |
| VONAGE HOLDINGS CORP         | COMMON STOCK USD.001   | 170,000 | 1,728,900 |
| VOYAGER THERAPEUTICS INC     | COMMON STOCK USD.001   | 10,300  | 170,980   |
| W+T OFFSHORE INC             | COMMON STOCK USD.00001 | 37,200  | 123,132   |
| WABCO HOLDINGS INC           | COMMON STOCK USD.01    | 43,015  | 6,172,653 |
| WADDELL + REED FINANCIAL A   | COMMON STOCK USD.01    | 77,008  | 1,720,359 |
| WALKER + DUNLOP INC          | COMMON STOCK           | 27,200  | 1,292,000 |
| WASHINGTON FEDERAL INC       | COMMON STOCK USD1.0    | 74,422  | 2,548,954 |
| WASHINGTON REIT              | REIT USD.01            | 68,100  | 2,119,272 |
| WASHINGTONFIRST BANKSHARE    | COMMON STOCK USD5.0    | 4,150   | 142,179   |
| WATSCO INC                   | COMMON STOCK USD.5     | 27,100  | 4,608,084 |
| WAVE LIFE SCIENCES LTD       | COMMON STOCK           | 6,600   | 231,660   |



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|                             |                      |        |           |
|-----------------------------|----------------------|--------|-----------|
| WD 40 CO                    | COMMON STOCK USD.001 | 12,600 | 1,486,800 |
| WEB.COM GROUP INC           | COMMON STOCK USD.001 | 34,535 | 752,863   |
| WEIGHT WATCHERS INTL INC    | COMMON STOCK         | 27,700 | 1,226,556 |
| WEIS MARKETS INC            | COMMON STOCK         | 10,100 | 418,039   |
| WELLCARE HEALTH PLANS INC   | COMMON STOCK USD.01  | 37,900 | 7,622,069 |
| WERNER ENTERPRISES INC      | COMMON STOCK USD.01  | 44,532 | 1,721,162 |
| WESCO AIRCRAFT HOLDINGS INC | COMMON STOCK USD.001 | 53,700 | 397,380   |

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Table of Contents

|                              |                         |         |            |
|------------------------------|-------------------------|---------|------------|
| WEST BANCORPORATION          | COMMON STOCK            | 19,400  | 487,910    |
| WESTAMERICA BANCORPORATION   | COMMON STOCK            | 22,038  | 1,312,363  |
| WESTERN ALLIANCE BANCORP     | COMMON STOCK USD.0001   | 86,082  | 4,873,963  |
| WESTERN NEW ENGLAND BANCORP  | COMMON STOCK USD.01     | 22,100  | 240,890    |
| WESTMORELAND COAL CO         | COMMON STOCK USD2.5     | 14,500  | 17,545     |
| WEX INC                      | COMMON STOCK USD.01     | 33,781  | 4,770,891  |
| WGL HOLDINGS INC             | COMMON STOCK            | 45,408  | 3,897,823  |
| WHITESTONE REIT              | REIT USD.001            | 20,700  | 298,287    |
| WILDHORSE RESOURCE DEVELOPME | COMMON STOCK USD.01     | 17,900  | 329,539    |
| WILLIAM LYON HOMES CL A      | COMMON STOCK USD.01     | 27,500  | 799,700    |
| WINDSTREAM HOLDINGS INC      | COMMON STOCK USD.0001   | 160,951 | 297,759    |
| WINMARK CORP                 | COMMON STOCK            | 2,200   | 284,680    |
| WINTRUST FINANCIAL CORP      | COMMON STOCK            | 47,724  | 3,931,026  |
| WMIH CORP                    | COMMON STOCK USD.00001  | 169,900 | 144,262    |
| WOODWARD INC                 | COMMON STOCK USD.00292  | 47,500  | 3,635,650  |
| WORKIVA INC                  | COMMON STOCK USD.001    | 17,141  | 366,817    |
| WORLD FUEL SERVICES CORP     | COMMON STOCK USD.01     | 63,800  | 1,795,332  |
| WORLDPAY INC CLASS A         | COMMON STOCK USD.00001  | 137,600 | 10,120,480 |
| WP CAREY INC                 | REIT USD.001            | 91,200  | 6,283,680  |
| WR BERKLEY CORP              | COMMON STOCK USD.2      | 82,271  | 5,894,717  |
| WRIGHT MEDICAL GROUP NV      | COMMON STOCK USD.03     | 90,823  | 2,016,271  |
| XBIOTECH INC                 | COMMON STOCK            | 15,400  | 60,676     |
| XENCOR INC                   | COMMON STOCK USD.01     | 28,400  | 622,528    |
| XENITH BANKSHARES INC        | COMMON STOCK USD.01     | 6,660   | 225,308    |
| XPERI CORP                   | COMMON STOCK USD.001    | 43,909  | 1,071,380  |
| YELP INC                     | COMMON STOCK USD.000001 | 63,700  | 2,672,852  |
| YORK WATER CO                | COMMON STOCK            | 13,500  | 457,650    |
| YUM CHINA HOLDINGS INC       | COMMON STOCK USD.01     | 317,100 | 12,690,342 |
| ZAYO GROUP HOLDINGS INC      | COMMON STOCK USD.001    | 165,600 | 6,094,080  |
| ZENDESK INC                  | COMMON STOCK USD.01     | 87,900  | 2,974,536  |
| ZILLOW GROUP INC C           | COMMON STOCK            | 95,322  | 3,900,576  |
| ZIX CORP                     | COMMON STOCK USD.01     | 65,800  | 288,204    |

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|   |                              |         |                         |
|---|------------------------------|---------|-------------------------|
| ZOGENIX INC   | COMMON STOCK USD.001         | 15,137  | 606,237                 |
| ZYNGA INC CL A  | COMMON STOCK<br>USD.00000625 | 658,300 | 2,633,200               |
| <b>Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund</b> |                              |         | <b>\$ 4,144,518,809</b> |

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n / a - Cost is not applicable

Table of Contents**EXHIBIT C - Total International Stock Market Index Fund**

(Managed by State Street Global Advisors)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | 1+1 DRILLISCH AG  | COMMON STOCK  | 9,539             | \$ 788,010        |
|     | 3I GROUP PLC  | COMMON STOCK GBP.738636   | 162,771           | 2,010,241         |
|     | 3SBIO INC   | COMMON STOCK USD.00001  | 172,500           | 337,957           |
|     | 58.COM INC ADR  | ADR   | 16,200            | 1,159,434         |
|     | 77 BANK LTD/THE   | COMMON STOCK  | 15,600            | 392,103           |
|     | 888 HOLDINGS PLC  | COMMON STOCK GBP.005  | 100,179           | 381,739           |
|     | A2 MILK CO LTD  | COMMON STOCK  | 124,625           | 713,939           |
|     | A2A SPA   | COMMON STOCK EUR.52   | 306,853           | 567,727           |
|     | AA PLC  | COMMON STOCK GBP.001  | 127,447           | 292,895           |
|     | AAC TECHNOLOGIES HOLDINGS IN                              | COMMON STOCK USD.01   | 141,000           | 2,514,346         |
|     | AAK AB  | COMMON STOCK  | 6,344             | 544,284           |
|     | AALBERTS INDUSTRIES NV                                    | COMMON STOCK EUR.25   | 19,538            | 992,819           |
|     | AAREAL BANK AG  | COMMON STOCK  | 11,435            | 517,923           |
|     | ABACUS PROPERTY GROUP                                     | REIT  | 145,622           | 469,746           |
|     | ABB LTD REG   | COMMON STOCK CHF.12   | 323,303           | 8,645,457         |
|     | ABC ARBITRAGE   | COMMON STOCK EUR.016  | 45,020            | 339,522           |
|     | ABC MART INC  | COMMON STOCK  | 5,600             | 321,502           |
|     | ABCAM PLC   | COMMON STOCK GBP.002  | 50,544            | 720,635           |
|     | ABERTIS INFRAESTRUCTURAS SA                               | COMMON STOCK EUR3.0   | 113,474           | 2,526,885         |
|     | ABLYNX NV   | COMMON STOCK  | 14,237            | 352,754           |
|     | ABN AMRO GROUP NV CVA                                     | DUTCH CERT EUR1.0   | 69,239            | 2,236,525         |
|     | ABOITIZ EQUITY VENTURES INC                               | COMMON STOCK PHP1.  | 338,530           | 500,963           |
|     | ABU DHABI COMMERCIAL BANK                                 | COMMON STOCK AED1.  | 404,821           | 749,323           |
|     | ACBEL POLYTECH INC  | COMMON STOCK TWD10.   | 352,095           | 262,780           |
|     | ACCELL GROUP  | COMMON STOCK EUR.01   | 9,243             | 260,129           |
|     | ACCIONA SA  | COMMON STOCK EUR1.  | 5,330             | 435,344           |
|     | ACCOR SA  | COMMON STOCK EUR3.  | 36,580            | 1,887,038         |
|     | ACCTON TECHNOLOGY CORP                                    | COMMON STOCK CNY1.0   | 356,685           | 1,269,346         |
|     | ACEA SPA  | COMMON STOCK EUR5.16  | 16,800            | 310,245           |
|     | ACER INC  | COMMON STOCK TWD10.   | 483,953           | 391,555           |
|     | ACERINOX SA   | COMMON STOCK EUR.25   | 34,861            | 497,706           |
|     | ACKERMANS + VAN HAAREN                                    | COMMON STOCK  | 5,040             | 878,345           |
|     | ACOM CO LTD   | COMMON STOCK  | 84,900            | 358,070           |
|     | ACS ACTIVIDADES CONS Y SERV                               | COMMON STOCK EUR.5  | 41,263            | 1,615,736         |
|     | ACTIVIA PROPERTIES INC                                    | REIT  | 116               | 485,512           |
|     | ADARO ENERGY TBK PT                                       | COMMON STOCK IDR100.  | 4,647,500         | 635,127           |
|     | ADASTRIA CO LTD   | COMMON STOCK  | 9,900             | 200,314           |
|     | ADCOCK INGRAM HOLDINGS LTD                                | COMMON STOCK ZAR.001  | 32,881            | 154,944           |
|     | ADECCO GROUP AG REG                                       | COMMON STOCK CHF.1  | 29,463            | 2,251,731         |
|     | ADELAIDE BRIGHTON LTD                                     | COMMON STOCK  | 120,419           | 612,563           |

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|                              |                      |           |           |
|------------------------------|----------------------|-----------|-----------|
| ADIDAS AG                    | COMMON STOCK         | 31,801    | 6,353,275 |
| ADMIRAL GROUP PLC            | COMMON STOCK GBP.001 | 37,060    | 1,001,321 |
| ADP                          | COMMON STOCK EUR3.   | 5,489     | 1,043,649 |
| ADVANCE RESIDENCE INVESTMENT | REIT                 | 247       | 607,477   |
| ADVANCED INFO SERVICE FOR RG | FOREIGN SH. THB1.0 A | 203,298   | 1,191,467 |
| ADVANCED SEMICONDUCTOR ENGR  | COMMON STOCK TWD10.  | 1,192,257 | 1,530,522 |
| ADVANTAGE OIL + GAS LTD      | COMMON STOCK         | 50,600    | 218,077   |
| ADVANTECH CO LTD             | COMMON STOCK TWD10.  | 79,117    | 559,133   |
| ADVANTEST CORP               | COMMON STOCK         | 30,200    | 559,519   |
| AECI LTD                     | COMMON STOCK ZAR1.0  | 34,989    | 282,527   |
| AEGON NV                     | COMMON STOCK EUR.12  | 328,936   | 2,098,057 |
| AENA SME SA                  | COMMON STOCK         | 11,606    | 2,351,413 |
| AEON CO LTD                  | COMMON STOCK         | 111,300   | 1,880,063 |
| AEON DELIGHT CO LTD          | COMMON STOCK         | 6,900     | 257,931   |
| AEON FINANCIAL SERVICE CO LT | COMMON STOCK         | 26,400    | 613,228   |
| AEON MALL CO LTD             | COMMON STOCK         | 19,800    | 387,488   |

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Table of Contents

|                              |                           |           |            |
|------------------------------|---------------------------|-----------|------------|
| AERCAP HOLDINGS NV           | COMMON STOCK EUR.01       | 26,833    | 1,411,684  |
| AET AND D HLDGS NO 1 PTY LTD | COMMON STOCK              | 36,515    |            |
| AF AB B SHS                  | COMMON STOCK SEK5.0       | 31,136    | 687,734    |
| AFRICA ISRAEL PROPERTIES LTD | COMMON STOCK ILS1.0       | 13,711    | 339,408    |
| AFRICAN RAINBOW MINERALS LTD | COMMON STOCK ZAR.05       | 28,114    | 303,564    |
| AGEAS                        | COMMON STOCK              | 42,633    | 2,082,824  |
| AGFA GEVAERT NV              | COMMON STOCK              | 76,870    | 358,763    |
| AGGREKO PLC                  | COMMON STOCK GBP.04832911 | 48,416    | 521,652    |
| AGILE GROUP HOLDINGS LTD     | COMMON STOCK HKD.1        | 351,000   | 532,338    |
| AGL ENERGY LTD               | COMMON STOCK              | 116,758   | 2,221,198  |
| AGNICO EAGLE MINES LTD       | COMMON STOCK              | 40,593    | 1,880,376  |
| AGRICULTURAL BANK OF CHINA H | COMMON STOCK CNY1.0       | 4,443,000 | 2,066,434  |
| AGRIUM INC                   | COMMON STOCK              | 24,887    | 2,871,753  |
| AIA GROUP LTD                | COMMON STOCK              | 2,046,000 | 17,439,006 |
| AIB GROUP PLC                | COMMON STOCK EUR.625      | 143,298   | 946,397    |
| AICA KOGYO CO LTD            | COMMON STOCK              | 12,400    | 460,783    |
| AIDA ENGINEERING LTD         | COMMON STOCK              | 22,000    | 269,576    |
| AIFUL CORP                   | COMMON STOCK              | 91,100    | 313,059    |
| AIMIA INC                    | COMMON STOCK              | 44,372    | 132,448    |
| AIN HOLDINGS INC             | COMMON STOCK              | 5,200     | 310,605    |
| AIR CHINA LTD H              | COMMON STOCK CNY1.0       | 438,000   | 530,104    |
| AIR FRANCE KLM               | COMMON STOCK EUR1.        | 32,746    | 532,796    |
| AIR LIQUIDE SA               | COMMON STOCK EUR5.5       | 70,372    | 8,857,782  |
| AIR WATER INC                | COMMON STOCK              | 33,000    | 693,941    |
| AIRASIA BHD                  | COMMON STOCK MYR.1        | 360,400   | 298,588    |
| AIRBUS SE                    | COMMON STOCK EUR1.0       | 97,181    | 9,658,272  |
| AIRPORT CITY LTD             | COMMON STOCK ILS.01       | 35,689    | 448,075    |
| AIRPORTS OF THAILAND PCL FOR | FOREIGN SH. THB1.0 A      | 820,000   | 1,710,954  |
| AIRTAC INTERNATIONAL GROUP   | COMMON STOCK TWD10.0      | 27,161    | 487,050    |
| AISIN SEIKI CO LTD           | COMMON STOCK              | 29,200    | 1,641,083  |
| AIXTRON SE                   | COMMON STOCK NPV          | 29,650    | 408,400    |
| AJINOMOTO CO INC             | COMMON STOCK              | 87,400    | 1,647,378  |
| AKASTOR ASA                  | COMMON STOCK NOK.592      | 71,227    | 142,728    |
| AKBANK T.A.S.                | COMMON STOCK TRY1.        | 406,169   | 1,055,124  |
| AKER BP ASA                  | COMMON STOCK NOK1.0       | 22,809    | 562,911    |
| AKER SOLUTIONS ASA           | COMMON STOCK NOK1.08      | 39,396    | 222,065    |
| AKSA AKRILIK KIMYA SANAYII   | COMMON STOCK TRY1.        | 89,961    | 304,739    |
| AKZO NOBEL                   | COMMON STOCK EUR2.        | 42,632    | 3,731,954  |
| ALACER GOLD CORP             | COMMON STOCK              | 116,100   | 206,635    |
| ALAMOS GOLD INC CLASS A      | COMMON STOCK              | 73,446    | 480,085    |
| ALBIOMA SA                   | COMMON STOCK EUR.0385     | 20,147    | 508,992    |
| ALDAR PROPERTIES PJSC        | COMMON STOCK AED1.0       | 1,119,028 | 670,314    |
| ALFA LAVAL AB                | COMMON STOCK SEK2.84      | 57,841    | 1,366,411  |
| ALFA S.A.B. A                | COMMON STOCK              | 596,700   | 660,272    |
| ALFRESA HOLDINGS CORP        | COMMON STOCK              | 33,100    | 777,048    |
| ALGONQUIN POWER + UTILITIES  | COMMON STOCK              | 93,000    | 1,043,601  |
| ALIBABA GROUP HOLDING SP ADR | ADR USD.000025            | 195,300   | 33,675,579 |
| ALIBABA HEALTH INFORMATION T | COMMON STOCK HKD.01       | 694,200   | 350,048    |
| ALIBABA PICTURES GROUP LTD   | COMMON STOCK HKD.25       | 2,260,000 | 303,476    |
| ALIMENTATION COUCHE TARD B   | COMMON STOCK              | 71,700    | 3,753,384  |
| ALIOR BANK SA                | COMMON STOCK PLN10.0      | 20,990    | 478,872    |
| ALLIANCE BANK MALAYSIA BHD   | COMMON STOCK              | 315,700   | 318,274    |
| * ALLIANZ SE REG             | COMMON STOCK              | 73,019    | 16,735,596 |
| ALLIED MINDS PLC             | COMMON STOCK GBP.01       | 48,394    | 107,240    |
| ALLREAL HOLDING AG REG       | COMMON STOCK CHF50.0      | 2,225     | 376,184    |
| ALMIRALL SA                  | COMMON STOCK EUR.12       | 13,390    | 134,050    |
| ALONY HETZ PROPERTIES + INV  | COMMON STOCK ILS1.0       | 55,463    | 596,435    |
| ALPHA BANK AE                | COMMON STOCK EUR.3        | 241,802   | 518,675    |
| ALPS ELECTRIC CO LTD         | COMMON STOCK              | 36,600    | 1,041,795  |
| ALROSA PJSC                  | COMMON STOCK RUB.5        | 371,600   | 483,967    |
| ALS LTD                      | COMMON STOCK              | 126,591   | 691,597    |
| ALSTOM                       | COMMON STOCK EUR7.0       | 30,042    | 1,247,862  |
| ALTAGAS LTD                  | COMMON STOCK              | 34,900    | 797,189    |

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|                              |                      |         |         |
|------------------------------|----------------------|---------|---------|
| ALTEN SA                     | COMMON STOCK         | 6,428   | 536,822 |
| ALTICE NV A                  | COMMON STOCK EUR.01  | 89,707  | 939,172 |
| ALTRAN TECHNOLOGIES SA       | COMMON STOCK EUR.5   | 33,851  | 563,278 |
| ALTRI SGPS SA                | COMMON STOCK EUR.125 | 76,954  | 477,697 |
| ALUMINA LTD                  | COMMON STOCK         | 498,369 | 945,947 |
| ALUMINUM CORP OF CHINA LTD H | COMMON STOCK CNY1.0  | 860,000 | 615,731 |
| AMADA HOLDINGS CO LTD        | COMMON STOCK         | 70,000  | 951,964 |

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Table of Contents

|                              |                        |           |            |
|------------------------------|------------------------|-----------|------------|
| AMADEUS IT GROUP SA          | COMMON STOCK EUR.01    | 74,611    | 5,374,508  |
| AMAGERBANKEN A/S             | COMMON STOCK DKK3.0    | 59,280    |            |
| AMANO CORP                   | COMMON STOCK           | 15,900    | 416,013    |
| AMATA CORP PUBLIC CO LTD FOR | FOREIGN SH. THB1.0 A   | 508,228   | 405,460    |
| AMBEV SA                     | COMMON STOCK           | 752,025   | 4,874,162  |
| AMBU A/S B                   | COMMON STOCK DKK2.5    | 5,629     | 504,663    |
| AMCOR LIMITED                | COMMON STOCK           | 211,509   | 2,547,586  |
| AMER SPORTS OYJ              | COMMON STOCK           | 33,770    | 936,193    |
| AMERICA MOVIL SAB DE C SER L | COMMON STOCK           | 5,587,062 | 4,837,333  |
| AMMB HOLDINGS BHD            | COMMON STOCK MYR1.0    | 336,125   | 366,286    |
| AMOREPACIFIC CORP            | COMMON STOCK KRW500.0  | 6,270     | 1,780,800  |
| AMOREPACIFIC CORP PREF       | PREFERENCE             | 1,940     | 300,707    |
| AMOREPACIFIC GROUP           | COMMON STOCK KRW500.0  | 5,409     | 712,562    |
| AMOT INVESTMENTS LTD         | COMMON STOCK ILS1.0    | 58,743    | 352,574    |
| AMP LTD                      | COMMON STOCK           | 497,103   | 2,013,413  |
| AMS AG                       | COMMON STOCK           | 11,345    | 1,027,984  |
| AMUNDI SA                    | COMMON STOCK EUR2.5    | 9,854     | 834,841    |
| ANA HOLDINGS INC             | COMMON STOCK           | 21,200    | 884,968    |
| ANADOLU ANONIM TURK SIGORTA  | COMMON STOCK TRY1.     | 144,414   | 118,224    |
| ANADOLU EFES BIRACILIK VE    | COMMON STOCK TRY1.     | 47,720    | 304,847    |
| ANDRITZ AG                   | COMMON STOCK           | 12,976    | 733,313    |
| ANEKA TAMBANG TBK            | COMMON STOCK IDR100.0  | 5,505,526 | 253,578    |
| ANGLO AMERICAN PLATINUM LTD  | COMMON STOCK ZAR.1     | 11,485    | 327,932    |
| ANGLO AMERICAN PLC           | COMMON STOCK USD.54945 | 226,463   | 4,742,216  |
| ANGLOGOLD ASHANTI LTD        | COMMON STOCK ZAR.25    | 71,852    | 732,540    |
| ANHEUSER BUSCH INBEV SA/NV   | COMMON STOCK           | 125,182   | 13,974,222 |
| ANHUI CONCH CEMENT CO LTD H  | COMMON STOCK CNY1.0    | 228,000   | 1,071,642  |
| ANHUI EXPRESSWAY CO LTD H    | COMMON STOCK CNY1.0    | 412,000   | 343,314    |
| ANHUI GUJING DISTILLERY CO B | COMMON STOCK CNY1.     | 65,480    | 369,787    |
| ANIMA HOLDING SA             | COMMON STOCK           | 40,503    | 343,801    |
| ANRITSU CORP                 | COMMON STOCK           | 29,300    | 329,940    |
| ANSELL LTD                   | COMMON STOCK           | 32,731    | 620,185    |
| ANTA SPORTS PRODUCTS LTD     | COMMON STOCK HKD.1     | 203,000   | 920,311    |
| ANTOFAGASTA PLC              | COMMON STOCK GBP.05    | 75,567    | 1,026,492  |
| AOKI HOLDINGS INC            | COMMON STOCK           | 15,200    | 223,155    |
| AOZORA BANK LTD              | COMMON STOCK           | 20,800    | 809,905    |
| AP MOELLER MAERSK A/S A      | COMMON STOCK DKK1000.  | 667       | 1,112,345  |
| AP MOLLER MAERSK A/S B       | COMMON STOCK DKK1000.0 | 1,159     | 2,021,121  |
| APA GROUP                    | STAPLED SECURITY       | 200,753   | 1,306,031  |
| APERAM                       | COMMON STOCK           | 11,771    | 606,392    |
| ARC RESOURCES LTD            | COMMON STOCK           | 66,100    | 778,144    |
| ARCA CONTINENTAL SAB DE CV   | COMMON STOCK           | 109,300   | 760,583    |
| ARCELORMITTAL                | COMMON STOCK           | 112,548   | 3,647,778  |
| ARCLAND SAKAMOTO CO LTD      | COMMON STOCK           | 16,500    | 266,533    |
| ARCS CO LTD                  | COMMON STOCK           | 9,900     | 230,396    |
| ARGENTINE PESO               | FOREIGN CURRENCY       | 1,240     | 66         |
| ARIAKE JAPAN CO LTD          | COMMON STOCK           | 4,600     | 392,517    |
| ARISTOCRAT LEISURE LTD       | COMMON STOCK           | 96,667    | 1,785,683  |
| ARJO AB B SHARES             | COMMON STOCK SEK.33    | 64,201    | 183,566    |
| ARKEMA                       | COMMON STOCK EUR10.    | 14,140    | 1,719,649  |
| ARYZTA AG                    | COMMON STOCK CHF.02    | 16,284    | 645,824    |
| ASAHI DIAMOND INDUSTRIAL CO  | COMMON STOCK           | 21,000    | 240,024    |
| ASAHI GLASS CO LTD           | COMMON STOCK           | 33,400    | 1,444,964  |
| ASAHI GROUP HOLDINGS LTD     | COMMON STOCK           | 67,300    | 3,337,405  |
| ASAHI HOLDINGS INC           | COMMON STOCK           | 11,600    | 218,267    |
| ASAHI INTECC CO LTD          | COMMON STOCK           | 17,200    | 590,274    |
| ASAHI KASEI CORP             | COMMON STOCK           | 224,000   | 2,886,215  |
| ASCENDAS REAL ESTATE INV TRT | REIT                   | 539,292   | 1,097,308  |
| ASCENTIAL PLC                | COMMON STOCK GBP.01    | 91,105    | 474,786    |
| ASCOM HOLDING AG REG         | COMMON STOCK CHF.5     | 10,658    | 275,181    |
| ASCOPIAVE SPA                | COMMON STOCK EUR1.     | 76,626    | 326,237    |
| ASCOTT RESIDENCE TRUST 100   | REIT                   | 372,945   | 340,472    |
| ASHMORE GROUP PLC            | COMMON STOCK GBP.0001  | 71,828    | 393,532    |



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|                        |                       |         |           |
|------------------------|-----------------------|---------|-----------|
| ASHTHEAD GROUP PLC     | COMMON STOCK GBP.1    | 85,707  | 2,291,744 |
| ASIA CEMENT CORP       | COMMON STOCK TWD10.   | 519,924 | 492,382   |
| ASIA OPTICAL CO INC    | COMMON STOCK TWD10.0  | 172,931 | 553,594   |
| ASIANA AIRLINES        | COMMON STOCK KRW5000. | 32,524  | 137,494   |
| ASICS CORP             | COMMON STOCK          | 31,000  | 494,422   |
| ASM INTERNATIONAL NV   | COMMON STOCK EUR.04   | 9,717   | 657,133   |
| ASM PACIFIC TECHNOLOGY | COMMON STOCK HKD.1    | 50,200  | 697,841   |

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Table of Contents

|                              |                          |           |            |
|------------------------------|--------------------------|-----------|------------|
| ASML HOLDING NV              | COMMON STOCK EUR.09      | 64,216    | 11,149,532 |
| ASOS PLC                     | COMMON STOCK GBP.035     | 9,454     | 858,432    |
| ASPEN PHARMACARE HOLDINGS LT | COMMON STOCK ZAR.1390607 | 65,385    | 1,465,085  |
| ASR NEDERLAND NV             | COMMON STOCK EUR.16      | 27,406    | 1,128,010  |
| ASSA ABLOY AB B              | COMMON STOCK SEK1.0      | 191,003   | 3,970,942  |
| ASSECO POLAND SA             | COMMON STOCK PLN1.       | 34,631    | 437,995    |
| ASSICURAZIONI GENERALI       | COMMON STOCK EUR1.0      | 196,979   | 3,589,127  |
| ASSOCIATED BRITISH FOODS PLC | COMMON STOCK GBP.0568    | 59,014    | 2,247,822  |
| ASSYSTEM                     | COMMON STOCK EUR1.0      | 6,057     | 217,399    |
| ASTALDI SPA                  | COMMON STOCK EUR2.       | 22,411    | 57,002     |
| ASTELLAS PHARMA INC          | COMMON STOCK             | 354,700   | 4,506,081  |
| ASTRA INTERNATIONAL TBK PT   | COMMON STOCK IDR50.      | 3,254,880 | 1,989,629  |
| ASTRAL FOODS LTD             | COMMON STOCK ZAR.01      | 16,039    | 346,990    |
| ASTRAZENECA PLC              | COMMON STOCK USD.25      | 213,160   | 14,655,838 |
| ASUSTEK COMPUTER INC         | COMMON STOCK TWD10.      | 111,172   | 1,044,175  |
| ASX LTD                      | COMMON STOCK             | 36,639    | 1,570,700  |
| ATCO LTD CLASS I             | COMMON STOCK             | 17,100    | 614,151    |
| ATEA ASA                     | COMMON STOCK NOK1.0      | 22,903    | 323,381    |
| ATHABASCA OIL CORP           | COMMON STOCK             | 143,300   | 122,376    |
| ATLANTIA SPA                 | COMMON STOCK EUR1.0      | 70,175    | 2,215,361  |
| ATLAS COPCO AB A SHS         | COMMON STOCK             | 105,912   | 4,570,293  |
| ATLAS COPCO AB B SHS         | COMMON STOCK SEK.64      | 70,244    | 2,691,755  |
| ATOS SE                      | COMMON STOCK EUR1.0      | 15,953    | 2,323,972  |
| ATS AUTOMATION TOOLING SYS   | COMMON STOCK             | 27,900    | 346,259    |
| AU OPTRONICS CORP            | COMMON STOCK TWD10.0     | 1,406,552 | 585,030    |
| AUCKLAND INTL AIRPORT LTD    | COMMON STOCK             | 217,634   | 1,002,522  |
| AURIZON HOLDINGS LTD         | COMMON STOCK             | 386,217   | 1,496,764  |
| AURUBIS AG                   | COMMON STOCK             | 6,836     | 633,170    |
| AUSNET SERVICES              | COMMON STOCK             | 388,362   | 548,967    |
| AUST AND NZ BANKING GROUP    | COMMON STOCK             | 485,081   | 10,861,355 |
| AUSTRALIAN AGRICULTURAL CO   | COMMON STOCK             | 164,371   | 167,204    |
| AUSTRALIAN DOLLAR            | FOREIGN CURRENCY         | 3,662,038 | 2,864,264  |
| AUTO TRADER GROUP PLC        | COMMON STOCK GBP.01      | 168,199   | 799,968    |
| AUTOBACS SEVEN CO LTD        | COMMON STOCK             | 18,500    | 354,851    |
| AUTOGRILL SPA                | COMMON STOCK             | 41,650    | 574,492    |
| AUTOHOME INC ADR             | ADR USD.01               | 9,400     | 607,898    |
| AVANZA BANK HOLDING AB       | COMMON STOCK SEK2.5      | 11,755    | 493,939    |
| AVEO GROUP                   | STAPLED SECURITY         | 137,701   | 287,608    |
| AVEVA GROUP PLC              | COMMON STOCK GBP.0355556 | 14,649    | 545,682    |
| AVEX INC                     | COMMON STOCK             | 12,500    | 178,156    |
| AVI LTD                      | COMMON STOCK ZAR.05      | 64,450    | 574,367    |
| AVICHINA INDUSTRY + TECH H   | COMMON STOCK CNY1.0      | 600,000   | 319,010    |
| AVIVA PLC                    | COMMON STOCK GBP.25      | 673,107   | 4,608,891  |
| AWA BANK LTD/THE             | COMMON STOCK             | 56,000    | 356,755    |
| AXA SA                       | COMMON STOCK EUR2.29     | 316,371   | 9,384,175  |
| AXEL SPRINGER SE             | COMMON STOCK EUR1.0      | 8,698     | 678,264    |
| AXIARE PATRIMONIO SOCIMI SA  | REIT EUR10.0             | 26,586    | 587,520    |
| AXIATA GROUP BERHAD          | COMMON STOCK MYR1.       | 459,567   | 622,061    |
| AXWAY SOFTWARE SA            | COMMON STOCK             | 6,867     | 187,901    |
| AYALA CORPORATION            | COMMON STOCK PHP50.      | 34,782    | 707,257    |
| AYALA LAND INC               | COMMON STOCK PHP1.0      | 1,639,190 | 1,461,122  |
| AZ. BGP HOLDINGS             | COMMON STOCK             | 818,748   | 14         |
| AZBIL CORP                   | COMMON STOCK             | 13,800    | 596,029    |
| AZIMUT HOLDING SPA           | COMMON STOCK             | 24,388    | 466,885    |
| B+M EUROPEAN VALUE RETAIL SA | COMMON STOCK GBP.1       | 147,309   | 841,643    |
| B2GOLD CORP                  | COMMON STOCK             | 185,900   | 575,675    |
| B2W CIA DIGITAL              | COMMON STOCK             | 89,036    | 546,971    |
| B3 SA BRASIL BOLSA BALCAO    | COMMON STOCK             | 371,778   | 2,548,505  |
| BABCOCK INTL GROUP PLC       | COMMON STOCK GBP.6       | 48,095    | 456,753    |
| BAE SYSTEMS PLC              | COMMON STOCK GBP.025     | 538,947   | 4,153,161  |
| BAIDU INC SPON ADR           | ADR USD.00005            | 46,400    | 10,867,344 |
| BAKKAFROST P/F               | COMMON STOCK DKK1.0      | 9,743     | 412,734    |
| BALFOUR BEATTY PLC           | COMMON STOCK GBP.5       | 140,370   | 563,654    |

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|                              |                     |           |           |
|------------------------------|---------------------|-----------|-----------|
| BALOISE HOLDING AG REG       | COMMON STOCK CHF.1  | 8,316     | 1,294,182 |
| BANCA IFIS SPA               | COMMON STOCK EUR1.0 | 15,840    | 775,321   |
| BANCA MEDIOLANUM SPA         | COMMON STOCK EUR.1  | 49,250    | 426,046   |
| BANCA MONTE DEI PASCHI SIENA | COMMON STOCK        | 52,349    | 245,692   |
| BANCA POPOLARE DI SONDRIO    | COMMON STOCK EUR3.  | 129,128   | 471,912   |
| BANCO ABC BRASIL SA          | PREFERENCE          | 48,031    | 247,766   |
| BANCO BILBAO VIZCAYA ARGENTA | COMMON STOCK EUR.49 | 1,086,947 | 9,259,874 |

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Table of Contents

|                              |                       |            |            |
|------------------------------|-----------------------|------------|------------|
| BANCO BPM SPA                | COMMON STOCK          | 281,187    | 881,465    |
| BANCO BRADESCO S.A.          | COMMON STOCK          | 150,645    | 1,436,667  |
| BANCO BRADESCO SA PREF       | PREFERENCE            | 534,549    | 5,483,210  |
| BANCO COMERCIAL PORTUGUES R  | COMMON STOCK          | 1,974,248  | 643,357    |
| BANCO DE CHILE               | COMMON STOCK          | 4,815,915  | 773,704    |
| BANCO DE CREDITO E INVERSION | COMMON STOCK          | 7,733      | 533,154    |
| BANCO DE SABADELL SA         | COMMON STOCK EUR.125  | 932,337    | 1,846,667  |
| BANCO DO BRASIL S.A.         | COMMON STOCK          | 165,189    | 1,578,446  |
| BANCO ESTADO RIO GRAN PREF B | PREFERENCE            | 49,732     | 223,475    |
| BANCO SANTANDER BRASIL UNIT  | UNIT                  | 69,300     | 673,608    |
| BANCO SANTANDER CHILE ADR    | ADR                   | 29,884     | 934,473    |
| BANCO SANTANDER SA           | COMMON STOCK EUR.5    | 2,676,035  | 17,561,619 |
| BANDAI NAMCO HOLDINGS INC    | COMMON STOCK          | 36,900     | 1,207,368  |
| BANG + OLUFSEN A/S           | COMMON STOCK DKK10.   | 12,429     | 298,352    |
| BANGKOK BANK PCL FOREIGN REG | FOREIGN SH. THB10.0 A | 50,600     | 313,630    |
| BANGKOK CHAIN HOSPITAL NVDR  | NVDR THB1.0           | 1,410,700  | 701,238    |
| BANGKOK EXPRESSWAY AND METRO | FOREIGN SH. THB1.0 A  | 2,574,975  | 608,386    |
| BANK CENTRAL ASIA TBK PT     | COMMON STOCK IDR62.5  | 1,923,500  | 3,100,517  |
| BANK DANAMON INDONESIA TBK   | COMMON STOCK          | 1,288,431  | 658,800    |
| BANK HANDLOWY W WARSZAWIE SA | COMMON STOCK PLN4.    | 9,886      | 232,935    |
| BANK HAPOALIM BM             | COMMON STOCK ILS1.    | 174,315    | 1,284,256  |
| BANK LEUMI LE ISRAEL         | COMMON STOCK ILS.1    | 238,476    | 1,439,696  |
| BANK MANDIRI PERSERO TBK PT  | COMMON STOCK IDR250.0 | 3,001,498  | 1,767,760  |
| BANK NEGARA INDONESIA PERSER | COMMON STOCK IDR7500. | 1,321,000  | 962,735    |
| BANK OF CHINA LTD H          | COMMON STOCK CNY1.0   | 13,052,400 | 6,401,266  |
| BANK OF COMMUNICATIONS CO H  | COMMON STOCK CNY1.0   | 1,425,140  | 1,055,852  |
| BANK OF EAST ASIA LTD        | COMMON STOCK          | 226,152    | 978,009    |
| BANK OF IRELAND GROUP PLC    | COMMON STOCK EUR1.0   | 160,418    | 1,365,720  |
| BANK OF KYOTO LTD/THE        | COMMON STOCK          | 12,300     | 640,005    |
| BANK OF MONTREAL             | COMMON STOCK          | 109,244    | 8,770,385  |
| BANK OF NAGOYA LTD/THE       | COMMON STOCK          | 8,400      | 327,462    |
| BANK OF NOVA SCOTIA          | COMMON STOCK          | 203,800    | 13,194,665 |
| BANK OF QUEENSLAND LTD       | COMMON STOCK          | 90,728     | 900,819    |
| BANK OF THE PHILIPPINE ISLAN | COMMON STOCK PHP10.   | 278,654    | 602,803    |
| BANK OF THE RYUKYUS LTD      | COMMON STOCK          | 20,500     | 307,964    |
| BANK PEKAO SA                | COMMON STOCK PLN1.0   | 27,319     | 1,016,822  |
| BANK RAKYAT INDONESIA PERSER | COMMON STOCK IDR50.0  | 10,600,000 | 2,837,894  |
| BANK ZACHODNI WBK SA         | COMMON STOCK PLN10.   | 6,814      | 775,251    |
| BANKIA SA                    | COMMON STOCK EUR1.0   | 200,192    | 956,287    |
| BANKINTER SA                 | COMMON STOCK EUR.3    | 121,620    | 1,152,077  |
| BANPU PUBLIC CO LTD FOR REG  | FOREIGN SH. THB1.0 A  | 795,800    | 476,161    |
| BANQUE CANTONALE VAUDOIS REG | COMMON STOCK CHF10.0  | 770        | 580,294    |
| BARCLAYS AFRICA GROUP LTD    | COMMON STOCK ZAR2.0   | 113,498    | 1,668,329  |
| BARCLAYS PLC                 | COMMON STOCK GBP.25   | 2,849,283  | 7,783,848  |
| BARLOWORLD LTD               | COMMON STOCK ZAR.05   | 45,954     | 591,217    |
| BARRATT DEVELOPMENTS PLC     | COMMON STOCK GBP.1    | 178,549    | 1,563,351  |
| BARRICK GOLD CORP            | COMMON STOCK          | 208,625    | 3,027,098  |
| BARRY CALLEBAUT AG REG       | COMMON STOCK CHF.02   | 453        | 943,710    |
| BASF SE                      | COMMON STOCK          | 149,301    | 16,398,048 |
| BASILEA PHARMACEUTICA REG    | COMMON STOCK CHF1.0   | 6,632      | 516,335    |
| BAVARIAN NORDIC A/S          | COMMON STOCK DKK10.   | 10,926     | 395,121    |
| BAYER AG REG                 | COMMON STOCK          | 137,002    | 17,053,133 |
| BAYERISCHE MOTOREN WERKE AG  | COMMON STOCK EUR1.0   | 53,049     | 5,514,702  |
| BAYERISCHE MOTOREN WERKE PRF | PREFERENCE            | 9,524      | 851,111    |
| BAYTEX ENERGY CORP           | COMMON STOCK          | 53,950     | 162,330    |
| BB SEGURIDADE PARTICIPACOES  | COMMON STOCK          | 122,200    | 1,047,573  |
| BBA AVIATION PLC             | COMMON STOCK GBP.2976 | 171,687    | 811,914    |
| BCE INC                      | COMMON STOCK          | 26,267     | 1,265,814  |
| BDO UNIBANK INC              | COMMON STOCK PHP10.0  | 282,294    | 927,013    |
| BE SEMICONDUCTOR INDUSTRIES  | COMMON STOCK EUR.01   | 9,003      | 752,812    |
| BEACH ENERGY LTD             | COMMON STOCK          | 387,450    | 377,290    |
| BEAZLEY PLC                  | COMMON STOCK GBP.05   | 109,698    | 788,002    |
| BEC WORLD PCL FOREIGN        | FOREIGN SH. THB1.0 A  | 703,700    | 282,862    |

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|                              |                      |         |           |
|------------------------------|----------------------|---------|-----------|
| BECHTLE AG                   | COMMON STOCK         | 8,982   | 746,067   |
| BEIERSDORF AG                | COMMON STOCK         | 17,893  | 2,098,842 |
| BEIJING CAPITAL INTL AIRPO H | COMMON STOCK CNY1.0  | 468,000 | 703,562   |
| BEIJING ENTERPRISES HLDGS    | COMMON STOCK         | 96,500  | 572,781   |
| BEIJING ENTERPRISES WATER GR | COMMON STOCK HKD.1   | 968,000 | 748,551   |
| BELLWAY PLC                  | COMMON STOCK GBP.125 | 22,561  | 1,087,022 |
| BENDIGO AND ADELAIDE BANK    | COMMON STOCK         | 96,540  | 879,361   |

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Table of Contents

|                              |                        |           |            |
|------------------------------|------------------------|-----------|------------|
| BENESSE HOLDINGS INC         | COMMON STOCK           | 13,900    | 488,178    |
| BENI STABILI SPA             | REIT EUR.1             | 699,232   | 646,833    |
| BERJAYA SPORTS TOTO BHD      | COMMON STOCK MYR.1     | 298,572   | 165,280    |
| BERKELEY GROUP HOLDINGS/THE  | COMMON STOCK           | 22,673    | 1,286,355  |
| BETSSON AB                   | COMMON STOCK SEK.67    | 29,561    | 218,443    |
| BEZEQ THE ISRAELI TELECOM CO | COMMON STOCK ILS1.     | 346,613   | 525,172    |
| BGEO GROUP PLC               | COMMON STOCK GBP.01    | 11,625    | 558,178    |
| BGF CO LTD                   | COMMON STOCK KRW1000.0 | 4,668     | 66,356     |
| BGF RETAIL CO LTD            | COMMON STOCK           | 1,417     | 277,960    |
| BHP BILLITON LIMITED         | COMMON STOCK           | 533,200   | 12,303,223 |
| BHP BILLITON PLC             | COMMON STOCK USD.5     | 348,653   | 7,150,212  |
| BID CORP LTD                 | COMMON STOCK           | 55,454    | 1,348,027  |
| BIDVEST GROUP LTD            | COMMON STOCK ZAR.05    | 54,871    | 964,050    |
| BIG YELLOW GROUP PLC         | REIT GBP.1             | 44,595    | 524,723    |
| BILFINGER SE                 | COMMON STOCK           | 8,628     | 408,874    |
| BILLERUDKORSNAS AB           | COMMON STOCK SEK7.38   | 33,200    | 568,543    |
| BIM BIRLESIK MAGAZALAR AS    | COMMON STOCK TRY1.     | 38,827    | 799,707    |
| BINCKBANK NV                 | COMMON STOCK EUR.1     | 39,635    | 210,902    |
| BIOMERIEUX                   | COMMON STOCK           | 7,658     | 686,829    |
| BITAUTO HOLDINGS LTD ADR     | ADR USD.00004          | 6,000     | 190,800    |
| BLACKBERRY LTD               | COMMON STOCK           | 90,700    | 1,016,344  |
| BLACKMORES LTD               | COMMON STOCK           | 2,760     | 364,921    |
| BLUESCOPE STEEL LTD          | COMMON STOCK           | 119,607   | 1,436,828  |
| BNK FINANCIAL GROUP INC      | COMMON STOCK KRW5000.0 | 52,751    | 464,090    |
| BNP PARIBAS                  | COMMON STOCK EUR2.     | 186,547   | 13,922,558 |
| BOC HONG KONG HOLDINGS LTD   | COMMON STOCK           | 616,000   | 3,113,904  |
| BODYCOTE PLC                 | COMMON STOCK GBP.17273 | 47,113    | 581,532    |
| BOIRON SA                    | COMMON STOCK EUR1.     | 3,685     | 331,181    |
| BOLIDEN AB                   | COMMON STOCK SEK2.11   | 54,121    | 1,847,078  |
| BOLIVAR                      | FOREIGN CURRENCY       | 55,012    | 16         |
| BOLLORE                      | COMMON STOCK EUR.16    | 167,818   | 912,346    |
| BOLLORE NV NEW               | COMMON STOCK           | 961       | 5,251      |
| BOLSAS Y MERCADOS ESPANOLAS  | COMMON STOCK EUR3.0    | 14,513    | 462,235    |
| BOMBARDIER INC B             | COMMON STOCK           | 365,099   | 882,916    |
| BONAVA AB B SHARES           | COMMON STOCK SEK4.0    | 25,093    | 350,855    |
| BONA VISTA ENERGY CORP       | COMMON STOCK           | 77,200    | 138,633    |
| BOOHOO.COM PLC               | COMMON STOCK GBP.01    | 146,886   | 374,547    |
| BOOKER GROUP PLC             | COMMON STOCK GBP.01    | 284,563   | 877,790    |
| BORAL LTD                    | COMMON STOCK           | 219,844   | 1,339,498  |
| BOSKALIS WESTMINSTER         | COMMON STOCK EUR.01    | 17,031    | 642,455    |
| BOUYGUES SA                  | COMMON STOCK EUR1.     | 36,874    | 1,917,070  |
| BOVIS HOMES GROUP PLC        | COMMON STOCK GBP.5     | 30,853    | 486,666    |
| BP PLC                       | COMMON STOCK USD.25    | 3,233,997 | 22,851,696 |
| BPER BANCA                   | COMMON STOCK EUR3.0    | 94,130    | 474,157    |
| BPOST SA                     | COMMON STOCK           | 18,232    | 555,225    |
| BR MALLS PARTICIPACOES SA    | COMMON STOCK           | 148,908   | 571,090    |
| BRADESPAR SA PREF            | PREFERENCE             | 52,700    | 453,274    |
| BRAIT SE                     | COMMON STOCK           | 61,207    | 205,915    |
| BRAMBLES LTD                 | COMMON STOCK           | 271,269   | 2,131,745  |
| BRASKEM SA PREF A            | PREFERENCE             | 41,460    | 541,566    |
| BRAZILIAN REAL               | FOREIGN CURRENCY       | 3,002,274 | 905,090    |
| BREMBO SPA                   | COMMON STOCK NPV       | 30,220    | 459,763    |
| BRENNTAG AG                  | COMMON STOCK           | 27,350    | 1,726,642  |
| BREWIN DOLPHIN HOLDINGS PLC  | COMMON STOCK GBP.01    | 72,995    | 384,320    |
| BRF SA                       | COMMON STOCK           | 86,232    | 970,603    |
| BRIDGESTONE CORP             | COMMON STOCK           | 105,200   | 4,893,517  |
| BRIGHTOIL PETROLEUM HOLDINGS | COMMON STOCK HKD.025   | 494,000   | 94,790     |
| BRILLIANCE CHINA AUTOMOTIVE  | COMMON STOCK USD.01    | 560,000   | 1,486,983  |
| BRITISH AMERICAN TOB SP ADR  | ADR                    | 68,140    | 4,564,699  |
| BRITISH AMERICAN TOBACCO BHD | COMMON STOCK MYR.5     | 29,219    | 288,802    |
| BRITISH AMERICAN TOBACCO PLC | COMMON STOCK GBP.25    | 319,554   | 21,608,366 |
| BRITISH LAND CO PLC          | REIT GBP.25            | 160,820   | 1,503,322  |
| BRITVIC PLC                  | COMMON STOCK GBP.2     | 49,338    | 542,117    |

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|                              |                          |           |           |
|------------------------------|--------------------------|-----------|-----------|
| BROOKFIELD ASSET MANAGE CL A | COMMON STOCK             | 146,475   | 6,396,993 |
| BROTHER INDUSTRIES LTD       | COMMON STOCK             | 44,200    | 1,091,235 |
| BROWN (N) GROUP PLC          | COMMON STOCK GBP.1105263 | 46,644    | 170,762   |
| BRUNEL INTERNATIONAL         | COMMON STOCK EUR.03      | 10,065    | 183,650   |
| BT GROUP PLC                 | COMMON STOCK GBP.05      | 1,381,954 | 5,069,678 |
| BT INVESTMENT MANAGEMENT LTD | COMMON STOCK             | 66,299    | 583,384   |
| BTG PLC                      | COMMON STOCK GBP.1       | 82,086    | 843,667   |

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Table of Contents

|                              |                          |           |              |
|------------------------------|--------------------------|-----------|--------------|
| BUCHER INDUSTRIES AG REG     | COMMON STOCK CHF.2       | 1,551     | 628,888      |
| BUMRUNGRAD HOSPITAL FOREIGN  | FOREIGN SH. THB1.0 A     | 156,600   | 908,174      |
| BUNKA SHUTTER CO LTD         | COMMON STOCK             | 26,000    | 249,838      |
| BUNZL PLC                    | COMMON STOCK GBP.3214286 | 58,371    | 1,635,305    |
| BURBERRY GROUP PLC           | COMMON STOCK GBP.0005    | 77,562    | 1,878,743    |
| BURCKHARDT COMPRESSION HOLDI | COMMON STOCK CHF2.5      | 971       | 314,882      |
| BURE EQUITY AB               | COMMON STOCK SEK6.6      | 31,536    | 377,349      |
| BUREAU VERITAS SA            | COMMON STOCK EUR.12      | 47,613    | 1,302,791    |
| BURFORD CAPITAL LTD          | COMMON STOCK             | 36,277    | 565,125      |
| BURSA MALAYSIA BHD           | COMMON STOCK MYR.5       | 188,000   | 470,071      |
| BUWOG AG                     | COMMON STOCK             | 17,981    | 619,443      |
| BUZZI UNICEM SPA             | COMMON STOCK EUR.6       | 20,035    | 541,130      |
| BWP TRUST                    | REIT                     | 250,295   | 604,159      |
| BYD CO LTD H                 | COMMON STOCK CNY1.0      | 127,700   | 1,107,711    |
| C C LAND HOLDINGS LTD        | COMMON STOCK HKD.1       | 737,961   | 163,043      |
| C+C GROUP PLC                | COMMON STOCK EUR.01      | 50,996    | 173,343      |
| C+C GROUP PLC                | COMMON STOCK EUR.01      | 34,959    | 120,110      |
| CA IMMOBILIEN ANLAGEN AG     | COMMON STOCK             | 12,270    | 379,173      |
| CAE INC                      | COMMON STOCK             | 54,651    | 1,018,477    |
| CAESARSTONE LTD              | COMMON STOCK             | 7,600     | 167,200      |
| CAIRN ENERGY PLC             | COMMON STOCK GBP.013669  | 133,409   | 382,662      |
| CAIXABANK S.A                | COMMON STOCK EUR1.       | 606,057   | 2,821,189.81 |
| CAJA DE AHORROS DEL MEDITERR | COMMON STOCK EUR2.0      | 23,863    | 38,397       |
| CAL COMP ELECTRONICS THAI F  | COMMON STOCK A           | 1,165,014 | 106,528      |
| CALBEE INC                   | COMMON STOCK             | 14,000    | 455,571      |
| CALTEX AUSTRALIA LTD         | COMMON STOCK             | 47,411    | 1,260,525    |
| CAMECO CORP                  | COMMON STOCK             | 77,868    | 721,535      |
| CAN IMPERIAL BK OF COMMERCE  | COMMON STOCK             | 69,315    | 6,779,089    |
| CANADIAN DOLLAR              | FOREIGN CURRENCY         | 3,160,939 | 2,522,798    |
| CANADIAN NATL RAILWAY CO     | COMMON STOCK             | 126,484   | 10,463,360   |
| CANADIAN NATURAL RESOURCES   | COMMON STOCK             | 188,140   | 6,745,081    |
| CANADIAN PACIFIC RAILWAY LTD | COMMON STOCK             | 24,352    | 4,463,610    |
| CANADIAN TIRE CORP CLASS A   | COMMON STOCK             | 13,762    | 1,800,225    |
| CANADIAN UTILITIES LTD A     | COMMON STOCK             | 24,100    | 719,567      |
| CANADIAN WESTERN BANK        | COMMON STOCK             | 20,400    | 639,052      |
| CANFOR CORP                  | COMMON STOCK             | 21,500    | 425,213      |
| CANON INC                    | COMMON STOCK             | 169,900   | 6,328,704    |
| CANON MARKETING JAPAN INC    | COMMON STOCK             | 13,000    | 350,975      |
| CANOPY GROWTH CORP           | COMMON STOCK             | 29,100    | 690,717      |
| CAPCOM CO LTD                | COMMON STOCK             | 10,600    | 334,387      |
| CAPGEMINI SE                 | COMMON STOCK EUR8.0      | 26,264    | 3,110,607    |
| CAPITA PLC                   | COMMON STOCK GBP.020667  | 124,226   | 673,699      |
| CAPITAL + COUNTIES PROPRTIE  | COMMON STOCK GBP.25      | 134,156   | 579,900      |
| CAPITALAND COMMERCIAL TRUST  | REIT                     | 508,398   | 734,217      |
| CAPITALAND LTD               | COMMON STOCK             | 472,499   | 1,245,829    |
| CAPITALAND MALL TRUST        | REIT                     | 450,249   | 717,229      |
| CAPITALAND RETAIL CHINA TRUS | REIT                     | 364,902   | 442,134      |
| CAPITEC BANK HOLDINGS LTD    | COMMON STOCK ZAR.01      | 7,374     | 652,466      |
| CARGOTEC OYJ B SHARE         | COMMON STOCK             | 7,004     | 396,581      |
| CARL ZEISS MEDITEC AG BR     | COMMON STOCK             | 8,898     | 552,007      |
| CARLSBERG AS B               | COMMON STOCK DKK20.      | 16,952    | 2,031,857    |
| CARNIVAL PLC                 | COMMON STOCK USD1.66     | 32,398    | 2,134,296    |
| CARREFOUR SA                 | COMMON STOCK EUR2.5      | 100,882   | 2,184,948    |
| CARSALES.COM LTD             | COMMON STOCK             | 47,806    | 540,289      |
| CASCADES INC                 | COMMON STOCK             | 32,200    | 350,025      |
| CASINO GUICHARD PERRACHON    | COMMON STOCK EUR1.53     | 10,960    | 664,297      |
| CASIO COMPUTER CO LTD        | COMMON STOCK             | 36,300    | 522,479      |
| CASTELLUM AB                 | COMMON STOCK SEK.5       | 44,886    | 758,359      |
| CATCHER TECHNOLOGY CO LTD    | COMMON STOCK TWD10.      | 118,134   | 1,296,460    |
| CATHAY CONSTRUCTON           | COMMON STOCK TWD10.0     | 182,834   | 101,034      |
| CATHAY FINANCIAL HOLDING CO  | COMMON STOCK TWD10.0     | 1,507,459 | 2,702,928    |
| CAVERION OYJ                 | COMMON STOCK             | 24,583    | 173,589      |
| CAWACHI LTD                  | COMMON STOCK             | 6,800     | 167,796      |



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|                         |                     |         |           |
|-------------------------|---------------------|---------|-----------|
| CCC SA                  | COMMON STOCK PLN.1  | 5,911   | 483,304   |
| CCL INDUSTRIES INC CL B | COMMON STOCK        | 27,000  | 1,251,574 |
| CCR SA                  | COMMON STOCK        | 200,600 | 974,370   |
| CD PROJEKT SA           | COMMON STOCK PLN1.0 | 15,073  | 420,616   |
| CECONOMY AG             | COMMON STOCK        | 33,754  | 510,963   |
| CELESTICA INC           | COMMON STOCK        | 27,816  | 292,601   |
| CELLCOM ISRAEL LTD      | COMMON STOCK ILS.01 | 34,102  | 348,522   |

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Table of Contents

|                               |                         |             |            |
|-------------------------------|-------------------------|-------------|------------|
| CELLNEX TELECOM SAU           | COMMON STOCK EUR.25     | 30,472      | 780,535    |
| CELLTRION HEALTHCARE CO LTD   | COMMON STOCK KRW1000.0  | 6,110       | 617,034    |
| CELLTRION INC                 | COMMON STOCK KRW1000.0  | 15,738      | 3,234,299  |
| CEMBRA MONEY BANK AG          | COMMON STOCK CHF1.0     | 10,589      | 984,913    |
| CEMEX SAB CPO                 | UNIT                    | 2,788,247   | 2,096,298  |
| CENCOSUD SA                   | COMMON STOCK            | 204,232     | 601,093    |
| CENOVUS ENERGY INC            | COMMON STOCK            | 178,892     | 1,639,076  |
| CENTAMIN PLC                  | COMMON STOCK            | 244,759     | 523,265    |
| CENTERRA GOLD INC             | COMMON STOCK            | 48,600      | 249,798    |
| CENTRAIS ELETRICAS BRAS PR B  | PREFERENCE              | 72,105      | 493,826    |
| CENTRAL EUROPEAN MEDIA ENT A  | COMMON STOCK USD.08     | 29,432      | 138,844    |
| CENTRAL JAPAN RAILWAY CO      | COMMON STOCK            | 22,500      | 4,027,587  |
| CENTRICA PLC                  | COMMON STOCK GBP.061728 | 964,877     | 1,789,964  |
| CERVED INFORMATION SOLUTIONS  | COMMON STOCK            | 44,611      | 566,993    |
| CEZ AS                        | COMMON STOCK CZK100.    | 28,874      | 674,312    |
| CGI GROUP INC CLASS A         | COMMON STOCK            | 39,930      | 2,176,638  |
| CGN POWER CO LTD H            | COMMON STOCK CNY1.0     | 1,742,000   | 471,399    |
| CHAILEASE HOLDING CO LTD      | COMMON STOCK TWD10.     | 216,920     | 630,552    |
| CHALLENGER LTD                | COMMON STOCK            | 117,170     | 1,282,975  |
| CHAMPION REIT                 | REIT                    | 451,000     | 330,469    |
| CHANG HWA COMMERCIAL BANK     | COMMON STOCK TWD10.     | 945,901     | 525,955    |
| CHAROEN POKPHAND FOODS NVDR   | NVDR THB1.0             | 890,500     | 655,784    |
| CHAROEN POKPHAND INDONESIA PT | COMMON STOCK IDR10.     | 1,222,200   | 270,250    |
| CHARTER HALL GROUP            | REIT                    | 143,681     | 675,001    |
| CHARTER HALL RETAIL REIT      | REIT                    | 153,429     | 498,749    |
| CHECK POINT SOFTWARE TECH     | COMMON STOCK USD.01     | 21,951      | 2,274,563  |
| CHEIL WORLDWIDE INC           | COMMON STOCK KRW200.    | 20,740      | 410,563    |
| CHEMRING GROUP PLC            | COMMON STOCK GBP.01     | 95,928      | 237,588    |
| CHENG SHIN RUBBER IND CO LTD  | COMMON STOCK TWD10.     | 441,088     | 778,104    |
| CHENG UEI PRECISION INDUSTRY  | COMMON STOCK TWD10.     | 192,919     | 323,597    |
| CHIBA BANK LTD/THE            | COMMON STOCK            | 141,000     | 1,174,550  |
| CHIBA KOGYO BANK LTD/THE      | COMMON STOCK            | 50,100      | 249,183    |
| CHILEAN PESO                  | FOREIGN CURRENCY        | 118,955,974 | 193,431    |
| CHINA AGRI INDUSTRIES HLDGS   | COMMON STOCK            | 534,300     | 233,726    |
| CHINA AIRLINES LTD            | COMMON STOCK TWD10.     | 846,278     | 331,060    |
| CHINA AOYUAN PROPERTY GROUP   | COMMON STOCK HKD.01     | 1,126,884   | 615,979    |
| CHINA BLUECHEMICAL LTD H      | COMMON STOCK HKD1.      | 712,000     | 224,167    |
| CHINA CINDA ASSET MANAGEME H  | COMMON STOCK CNY1.0     | 2,046,908   | 748,774    |
| CHINA CITIC BANK CORP LTD H   | COMMON STOCK CNY1.0     | 1,454,200   | 910,112    |
| CHINA COMMUNICATIONS CONST H  | COMMON STOCK CNY1.0     | 828,000     | 939,698    |
| CHINA COMMUNICATIONS SERVI H  | COMMON STOCK CNY1.0     | 518,352     | 346,506    |
| CHINA CONCH VENTURE HOLDINGS  | COMMON STOCK HKD.01     | 271,900     | 628,574    |
| CHINA CONSTRUCTION BANK H     | COMMON STOCK CNY1.0     | 13,979,400  | 12,851,272 |
| CHINA DEVELOPMENT FINANCIAL   | COMMON STOCK TWD10.     | 2,244,020   | 763,720    |
| CHINA DONGXIANG GROUP CO      | COMMON STOCK HKD.01     | 915,000     | 169,454    |
| CHINA EVERBRIGHT INTL LTD     | COMMON STOCK            | 622,000     | 887,869    |
| CHINA EVERBRIGHT LTD          | COMMON STOCK            | 194,000     | 432,536    |
| CHINA EVERGRANDE GROUP        | COMMON STOCK USD.01     | 560,000     | 1,916,842  |
| CHINA GALAXY SECURITIES CO H  | COMMON STOCK CNY1.0     | 626,000     | 461,174    |
| CHINA GAS HOLDINGS LTD        | COMMON STOCK HKD.01     | 299,000     | 824,348    |
| CHINA GREENLAND BROAD GREENS  | COMMON STOCK HKD.025    | 552,000     | 106,085    |
| CHINA HUARONG ASSET MANAGE H  | COMMON STOCK CNY1.0     | 1,633,000   | 768,660    |
| CHINA HUIZHAN DAIRY HOLDINGS  | COMMON STOCK HKD.1      | 420,500     | 22,592     |
| CHINA HUIYUAN JUICE GROUP     | COMMON STOCK USD.00001  | 462,000     | 127,639    |
| CHINA JINMAO HOLDINGS GROUP   | COMMON STOCK            | 718,000     | 314,809    |
| CHINA LIFE INSURANCE CO H     | COMMON STOCK CNY1.0     | 1,270,000   | 3,962,349  |
| CHINA LIFE INSURANCE CO LTD   | COMMON STOCK TWD10.     | 490,500     | 493,656    |
| CHINA LNG GROUP LTD           | COMMON STOCK HKD.002    | 606,000     | 99,070     |
| CHINA LONGYUAN POWER GROUP H  | COMMON STOCK CNY1.0     | 1,006,000   | 714,688    |
| CHINA MEDICAL SYSTEM HOLDING  | COMMON STOCK USD.005    | 326,000     | 759,345    |
| CHINA MENGNIU DAIRY CO        | COMMON STOCK HKD.1      | 492,000     | 1,461,960  |
| CHINA MERCHANTS BANK H        | COMMON STOCK CNY1.0     | 771,505     | 3,068,376  |
| CHINA MERCHANTS PORT HOLDING  | COMMON STOCK            | 292,049     | 763,919    |

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|                              |                       |           |            |
|------------------------------|-----------------------|-----------|------------|
| CHINA METAL RECYCLING        | COMMON STOCK HKD.0001 | 190,245   | 243        |
| CHINA MINSHENG BANKING H     | COMMON STOCK CNY1.0   | 1,124,880 | 1,124,354  |
| CHINA MOBILE LTD             | COMMON STOCK          | 1,044,500 | 10,566,665 |
| CHINA MOLYBDENUM CO LTD H    | COMMON STOCK CNY.2    | 660,000   | 421,196    |
| CHINA MOTOR CORP             | COMMON STOCK TWD10.   | 191,899   | 167,490    |
| CHINA NATIONAL BUILDING MA H | COMMON STOCK CNY1.0   | 532,608   | 473,869    |
| CHINA OILFIELD SERVICES H    | COMMON STOCK CNY1.0   | 366,000   | 356,175    |

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## Table of Contents

|                               |                        |           |           |
|-------------------------------|------------------------|-----------|-----------|
| CHINA OVERSEAS LAND + INVEST  | COMMON STOCK           | 698,880   | 2,248,109 |
| CHINA PACIFIC INSURANCE GR H  | COMMON STOCK CNY1.0    | 445,200   | 2,128,085 |
| CHINA PETROCHEMICAL DEV CORP  | COMMON STOCK TWD10.    | 477,975   | 247,421   |
| CHINA PETROLEUM + CHEMICAL H  | COMMON STOCK CNY1.0    | 4,005,500 | 2,933,206 |
| CHINA POWER CLEAN ENERGY DEV  | COMMON STOCK HKD1.0    | 342,000   | 180,246   |
| CHINA RAILWAY CONSTRUCTION H  | COMMON STOCK CNY1.0    | 388,000   | 449,273   |
| CHINA RAILWAY GROUP LTD H     | COMMON STOCK CNY1.0    | 785,000   | 580,364   |
| CHINA RESOURCES BEER HOLDIN   | COMMON STOCK           | 324,893   | 1,165,411 |
| CHINA RESOURCES GAS GROUP LT  | COMMON STOCK HKD.1     | 178,000   | 642,717   |
| CHINA RESOURCES LAND LTD      | COMMON STOCK HKD.1     | 479,777   | 1,408,255 |
| CHINA RESOURCES PHARMACEUTIC  | COMMON STOCK HKD1.0    | 320,500   | 415,080   |
| CHINA RESOURCES PHOENIX HEAL  | COMMON STOCK HKD.00025 | 177,500   | 223,856   |
| CHINA RESOURCES POWER HOLDIN  | COMMON STOCK           | 373,465   | 694,944   |
| CHINA SHANSHUI CEMENT GROUP   | COMMON STOCK USD.01    | 539,000   | 108,423   |
| CHINA SHENHUA ENERGY CO H     | COMMON STOCK CNY1.0    | 595,000   | 1,538,315 |
| CHINA SHINEWAY PHARMACEUTICA  | COMMON STOCK HKD.1     | 241,000   | 224,721   |
| CHINA SOUTHERN AIRLINES CO H  | COMMON STOCK CNY1.0    | 408,000   | 421,189   |
| CHINA STATE CONSTRUCTION INT  | COMMON STOCK HKD.025   | 439,110   | 612,244   |
| CHINA STEEL CORP              | COMMON STOCK TWD10.    | 1,910,895 | 1,589,102 |
| CHINA TAIPING INSURANCE HOLD  | COMMON STOCK           | 290,366   | 1,081,534 |
| CHINA TELECOM CORP LTD H      | COMMON STOCK CNY1.0    | 2,196,000 | 1,044,262 |
| CHINA TRAVEL INTL INV HK      | COMMON STOCK           | 1,184,000 | 439,056   |
| CHINA UNICOM HONG KONG LTD    | COMMON STOCK           | 1,029,250 | 1,392,166 |
| CHINA VANKE CO LTD H          | COMMON STOCK CNY1.0    | 253,800   | 1,012,953 |
| CHINA WATER AFFAIRS GROUP     | COMMON STOCK HKD.01    | 804,000   | 727,763   |
| CHINA ZHENG TONG AUTO SERVICE | COMMON STOCK HKD.1     | 281,000   | 284,202   |
| CHIPBOND TECHNOLOGY CORP      | COMMON STOCK TWD10.    | 165,000   | 312,220   |
| CHIYODA CO LTD                | COMMON STOCK           | 7,100     | 190,893   |
| CHIYODA CORP                  | COMMON STOCK           | 29,600    | 217,875   |
| CHIYODA INTEGRE CO LTD        | COMMON STOCK           | 10,000    | 242,945   |
| CHOCOLADEFABRIKEN LINDT PC    | COMMON STOCK CHF10.0   | 178       | 1,086,743 |
| CHOCOLADEFABRIKEN LINDT REG   | COMMON STOCK CHF100.0  | 19        | 1,373,754 |
| CHOFU SEISAKUSHO CO LTD       | COMMON STOCK           | 10,100    | 233,049   |
| CHONG KUN DANG PHARMACEUTICA  | COMMON STOCK KRW2500.0 | 3,251     | 420,157   |
| CHONG SING HOLDINGS FINTECH   | COMMON STOCK HKD.02    | 2,632,000 | 346,772   |
| CHONGQING RURAL COMMERCIAL H  | COMMON STOCK CNY1.0    | 570,000   | 402,426   |
| CHORUS LTD                    | COMMON STOCK           | 96,682    | 288,602   |
| CHOW SANG SANG HLDG           | COMMON STOCK HKD.25    | 15,000    | 36,177    |
| CHR HANSEN HOLDING A/S        | COMMON STOCK DKK10.    | 19,090    | 1,791,612 |
| CHUBU ELECTRIC POWER CO INC   | COMMON STOCK           | 109,600   | 1,361,490 |
| CHUGAI PHARMACEUTICAL CO LTD  | COMMON STOCK           | 38,100    | 1,948,622 |
| CHUGOKU BANK LTD/THE          | COMMON STOCK           | 32,300    | 430,578   |
| CHUGOKU ELECTRIC POWER CO     | COMMON STOCK           | 50,200    | 538,995   |
| CHUNGHWA TELECOM CO LTD       | COMMON STOCK TWD10.    | 661,473   | 2,355,420 |
| CI TAKIRON CORP               | COMMON STOCK           | 29,000    | 206,837   |
| CI FINANCIAL CORP             | COMMON STOCK           | 43,819    | 1,041,136 |
| CI Z HOLDINGS CO LTD          | COMMON STOCK           | 10,800    | 550,043   |
| CIA BRASILEIRA DE DIS PREF    | PREFERRED STOCK        | 27,124    | 640,663   |
| CIA CERVECERIAS UNI SPON ADR  | ADR                    | 16,633    | 492,004   |
| CIA DE MINAS BUENAVENTUR ADR  | ADR                    | 31,930    | 449,574   |
| CIA DE MINAS BUENAVENTUR COM  | COMMON STOCK PEN10.    | 8,119     | 112,746   |
| CIA ENERGETICA DE MIN GE RCT  | RECEIPT                | 1,351     | 2,688     |
| CIA ENERGETICA DE MIN GE RCT  | RECEIPT                | 23,442    | 48,762    |
| CIA ENERGETICA DE SP PREF B   | PREFERENCE             | 57,166    | 227,194   |
| CIA ENERGETICA DO CEARA PR A  | PREFERENCE             | 9,618     | 158,358   |
| CIA ENERGETICA MINAS GER PRF  | PREFERENCE             | 131,842   | 272,375   |
| CIA PARANAENSE DE ENERGI PFB  | PREFERENCE             | 25,907    | 196,463   |
| CIA SANEAMENTO BASICO DE SP   | COMMON STOCK           | 64,720    | 674,034   |
| CIA SIDERURGICA NACIONAL SA   | COMMON STOCK           | 122,188   | 303,978   |
| CIE AUTOMOTIVE SA             | COMMON STOCK EUR.25    | 24,358    | 707,903   |
| CIE FINANCIERE RICHEMONT REG  | COMMON STOCK CHF1.0    | 85,255    | 7,718,840 |
| CIELO SA                      | COMMON STOCK           | 226,881   | 1,602,045 |
| CIFI HOLDINGS GROUP CO LTD    | COMMON STOCK HKD.1     | 574,000   | 344,722   |

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|                              |                       |           |           |
|------------------------------|-----------------------|-----------|-----------|
| CIMB GROUP HOLDINGS BHD      | COMMON STOCK MYR1.    | 1,049,385 | 1,695,846 |
| CIMC ENRIC HOLDINGS LTD      | COMMON STOCK HKD.01   | 222,000   | 186,341   |
| CIMIC GROUP LTD              | COMMON STOCK          | 18,483    | 742,985   |
| CINEPLEX INC                 | COMMON STOCK          | 12,200    | 363,483   |
| CIPUTRA DEVELOPMENT TBK PT   | COMMON STOCK IDR250.0 | 4,732,962 | 413,323   |
| CITIC LTD                    | COMMON STOCK          | 940,000   | 1,354,937 |
| CITIC RESOURCES HOLDINGS LTD | COMMON STOCK HKD.05   | 1,147,110 | 113,245   |

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Table of Contents

|                              |                        |           |            |
|------------------------------|------------------------|-----------|------------|
| CITIC SECURITIES CO LTD H    | COMMON STOCK CNY1.0    | 380,000   | 780,969    |
| CITIC TELECOM INTERNATIONAL  | COMMON STOCK           | 961,625   | 254,027    |
| CITIZEN WATCH CO LTD         | COMMON STOCK           | 58,100    | 424,074    |
| CITY DEVELOPMENTS LTD        | COMMON STOCK           | 89,000    | 828,328    |
| CITY LODGE HOTELS LTD        | COMMON STOCK ZAR.1     | 12,222    | 142,457    |
| CITYCON OYJ                  | COMMON STOCK           | 105,583   | 273,544    |
| CJ CGV CO LTD                | COMMON STOCK KRW500.   | 6,610     | 457,161    |
| CJ CHEILJEDANG CORP          | COMMON STOCK KRW5000.0 | 1,532     | 523,854    |
| CJ CORP                      | COMMON STOCK KRW5000.  | 3,084     | 523,156    |
| CJ E+M CORP                  | COMMON STOCK KRW5000.0 | 4,341     | 395,519    |
| CJ LOGISTICS                 | COMMON STOCK KRW5000.0 | 1,860     | 243,127    |
| CK ASSET HOLDINGS LTD        | COMMON STOCK HKD1.0    | 441,236   | 3,854,607  |
| CK HUTCHISON HOLDINGS LTD    | COMMON STOCK HKD1.0    | 437,736   | 5,492,639  |
| CK INFRASTRUCTURE HOLDINGS L | COMMON STOCK HKD1.0    | 116,000   | 995,248    |
| CK POWER LTD NVDR            | NVDR THB1.0            | 1,179,500 | 146,216    |
| CLARIANT AG REG              | COMMON STOCK CHF3.7    | 54,789    | 1,529,813  |
| CLARION CO LTD               | COMMON STOCK           | 53,000    | 196,969    |
| CLEANAWAY WASTE MANAGEMENT L | COMMON STOCK           | 523,223   | 610,954    |
| CLEANAWAY WASTE MGMT LTD RTS | EXP 19JAN18            | 112,521   | 13,201     |
| CLICKS GROUP LTD             | COMMON STOCK ZAR.01    | 58,516    | 855,982    |
| CLOSE BROTHERS GROUP PLC     | COMMON STOCK GBP.25    | 27,048    | 529,674    |
| CLP HOLDINGS LTD             | COMMON STOCK           | 266,000   | 2,720,515  |
| CMC MAGNETICS CORP           | COMMON STOCK TWD10.    | 609,712   | 87,002     |
| CMIC HOLDINGS CO LTD         | COMMON STOCK           | 10,000    | 179,110    |
| CNH INDUSTRIAL NV            | COMMON STOCK EUR.01    | 168,672   | 2,256,749  |
| CNOOC LTD                    | COMMON STOCK           | 2,980,500 | 4,282,437  |
| CNP ASSURANCES               | COMMON STOCK EUR1.     | 34,771    | 802,960    |
| COBHAM PLC                   | COMMON STOCK GBP.025   | 437,393   | 744,558    |
| COCA COLA AMATIL LTD         | COMMON STOCK           | 85,173    | 566,295    |
| COCA COLA BOTTLERS JAPAN HOL | COMMON STOCK           | 20,375    | 744,333    |
| COCA COLA EUROPEAN PARTNERS  | COMMON STOCK EUR.01    | 36,395    | 1,450,846  |
| COCA COLA FEMSA SAB SER L    | COMMON STOCK           | 130,000   | 911,339    |
| COCA COLA HBC AG DI          | COMMON STOCK CHF6.7    | 36,490    | 1,189,200  |
| COCHLEAR LTD                 | COMMON STOCK           | 10,695    | 1,431,281  |
| COCOKARA FINE INC            | COMMON STOCK           | 4,000     | 257,625    |
| COFINIMMO                    | REIT                   | 6,116     | 805,877    |
| COLLIERS INTERNATIONAL GROUP | COMMON STOCK           | 9,300     | 563,144    |
| COLOPLAST B                  | COMMON STOCK DKK1.     | 20,275    | 1,608,841  |
| COLOWIDE CO LTD              | COMMON STOCK           | 16,100    | 325,404    |
| COLRUYT SA                   | COMMON STOCK           | 15,324    | 797,750    |
| COMBA TELECOM SYSTEMS HOLDIN | COMMON STOCK HKD.1     | 627,845   | 120,199    |
| COMDIRECT BANK AG            | COMMON STOCK           | 13,621    | 186,972    |
| COMFORTDELGRO CORP LTD       | COMMON STOCK           | 401,900   | 594,789    |
| COMINAR REAL ESTATE INV TR U | REIT                   | 30,100    | 345,936    |
| COMMERCIAL INTERNATIONAL BAN | COMMON STOCK EGP10.    | 319,826   | 1,397,665  |
| COMMERZBANK AG               | COMMON STOCK           | 185,039   | 2,777,647  |
| COMMONWEALTH BANK OF AUSTRAL | COMMON STOCK           | 286,813   | 17,969,408 |
| COMPAGNIE DE SAINT GOBAIN    | COMMON STOCK EUR4.0    | 82,253    | 4,530,441  |
| COMPAL ELECTRONICS           | COMMON STOCK TWD10.    | 648,092   | 463,033    |
| COMPASS GROUP PLC            | COMMON STOCK GBP.1105  | 265,202   | 5,745,490  |
| COMPUTERSHARE LTD            | COMMON STOCK           | 87,297    | 1,112,217  |
| COMSYS HOLDINGS CORP         | COMMON STOCK           | 21,100    | 610,939    |
| CONCORD NEW ENERGY GROUP LTD | COMMON STOCK HKD.01    | 2,890,000 | 127,493    |
| CONCORDIA FINANCIAL GROUP LT | COMMON STOCK           | 227,700   | 1,375,092  |
| CONSTELLATION SOFTWARE INC   | COMMON STOCK           | 3,600     | 2,189,451  |
| CONSTRUCC Y AUX DE FERROCARR | COMMON STOCK EUR.301   | 6,660     | 273,317    |
| CONTACT ENERGY LTD           | COMMON STOCK           | 132,301   | 522,767    |
| CONTINENTAL AG               | COMMON STOCK           | 18,365    | 4,962,021  |
| CONTROLADORA VUELA CIA DE A  | COMMON STOCK           | 268,200   | 216,309    |
| CONVATEC GROUP PLC           | COMMON STOCK           | 242,314   | 670,955    |
| CORBION NV                   | COMMON STOCK EUR.25    | 18,096    | 586,348    |
| CORONATION FUND MANAGERS LTD | COMMON STOCK ZAR.0001  | 48,730    | 290,379    |
| CORPORACION FINANCIERA ALBA  | COMMON STOCK EUR1.     | 3,823     | 218,845    |

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|                              |                    |         |         |
|------------------------------|--------------------|---------|---------|
| COSAN SA INDUSTRIA COMERCIO  | COMMON STOCK       | 38,149  | 476,271 |
| COSCO SHIPPING INTERNATIONAL | COMMON STOCK       | 267,900 | 75,174  |
| COSCO SHIPPING PORTS LTD     | COMMON STOCK HKD.1 | 384,732 | 400,082 |
| COSEL CO LTD                 | COMMON STOCK       | 8,700   | 142,944 |
| COSMO ENERGY HOLDINGS CO LTD | COMMON STOCK       | 12,400  | 467,327 |
| COSMO PHARMACEUTICALS NV     | COMMON STOCK       | 2,098   | 314,684 |
| COSMOS PHARMACEUTICAL CORP   | COMMON STOCK       | 1,600   | 334,234 |

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Table of Contents

|                              |                          |           |           |
|------------------------------|--------------------------|-----------|-----------|
| COSTAIN GROUP PLC            | COMMON STOCK GBP.5       | 59,153    | 374,235   |
| COTT CORPORATION             | COMMON STOCK             | 27,300    | 457,124   |
| COUNTRY GARDEN HOLDINGS CO   | COMMON STOCK HKD.1       | 1,007,127 | 1,912,547 |
| COVESTRO AG                  | COMMON STOCK             | 20,915    | 2,152,233 |
| COWAY CO LTD                 | COMMON STOCK KRW500.0    | 10,890    | 992,172   |
| CP ALL PCL FOREIGN           | FOREIGN SH. THB1.0 A     | 1,066,900 | 2,520,752 |
| CRAMO OYJ                    | COMMON STOCK             | 16,352    | 387,501   |
| CREATE SD HOLDINGS CO        | COMMON STOCK             | 5,500     | 147,733   |
| CREDICORP LTD                | COMMON STOCK USD5.0      | 8,685     | 1,801,530 |
| CREDICORP LTD                | COMMON STOCK USD5.       | 3,996     | 831,168   |
| CREDIT AGRICOLE SA           | COMMON STOCK EUR3.       | 188,726   | 3,120,172 |
| CREDIT SAISON CO LTD         | COMMON STOCK             | 33,200    | 604,392   |
| CREDIT SUISSE GROUP AG REG   | COMMON STOCK CHF.04      | 395,302   | 7,036,133 |
| CREDITO VALTELLINESE SPA     | COMMON STOCK             | 34,669    | 50,551    |
| CRESCENT POINT ENERGY CORP   | COMMON STOCK             | 94,350    | 721,396   |
| CREST NICHOLSON HOLDINGS     | COMMON STOCK GBP.05      | 58,619    | 430,071   |
| CRESUD S.A.C.I.F.Y.A.        | COMMON STOCK ARS1.0      | 4         | 9         |
| CREW ENERGY INC              | COMMON STOCK             | 56,500    | 142,045   |
| CRH PLC                      | COMMON STOCK EUR.32      | 139,859   | 5,035,453 |
| CRODA INTERNATIONAL PLC      | COMMON STOCK GBP.1035714 | 25,521    | 1,526,858 |
| CROWN RESORTS LTD            | COMMON STOCK             | 83,131    | 846,029   |
| CRRC CORP LTD H              | COMMON STOCK CNY1.0      | 613,000   | 654,826   |
| CSL LTD                      | COMMON STOCK             | 77,713    | 8,574,035 |
| CSPC PHARMACEUTICAL GROUP LT | COMMON STOCK             | 822,000   | 1,658,668 |
| CSR LTD                      | COMMON STOCK             | 122,337   | 454,483   |
| CT REAL ESTATE INVESTMENT TR | REIT                     | 5,300     | 61,335    |
| CTBC FINANCIAL HOLDING CO LT | COMMON STOCK TWD10.      | 2,754,652 | 1,894,813 |
| CTRIIP.COM INTERNATIONAL ADR | ADR USD.01               | 65,200    | 2,875,320 |
| CTS EVENTIM AG + CO KGAA     | COMMON STOCK             | 13,785    | 642,138   |
| CURRENCY CONTRACT            | EUR/USD                  |           | 248,637   |
| CURRENCY CONTRACT            | GBP/USD                  |           | 139,636   |
| CURRENCY CONTRACT            | JPY/USD                  |           | (85,966)  |
| CURRENCY CONTRACT            | NZD/USD                  |           | 320       |
| CURRENCY CONTRACT            | PLN/USD                  |           | 3,735     |
| CURRENCY CONTRACT            | BRL/USD                  |           | (6,560)   |
| CURRENCY CONTRACT            | TRY/USD                  |           | (1,674)   |
| CURRENCY CONTRACT            | CZK/USD                  |           | 771       |
| CURRENCY CONTRACT            | GBP/USD                  |           | 126,783   |
| CURRENCY CONTRACT            | ILS/USD                  |           | 459       |
| CURRENCY CONTRACT            | CAD/USD                  |           | 58,991    |
| CURRENCY CONTRACT            | HKD/USD                  |           | (3,611)   |
| CURRENCY CONTRACT            | MXN/USD                  |           | 10,793    |
| CURRENCY CONTRACT            | ZAR/USD                  |           | (3,178)   |
| CURRENCY CONTRACT            | SGD/USD                  |           | 873       |
| CURRENCY CONTRACT            | JPY/USD                  |           | 53,827    |
| CURRENCY CONTRACT            | CHF/USD                  |           | 35,150    |
| CURRENCY CONTRACT            | SEK/USD                  |           | 27,291    |
| CURRENCY CONTRACT            | EUR/USD                  |           | 192,217   |
| CURRENCY CONTRACT            | AUD/USD                  |           | 35,106    |
| CURRENCY CONTRACT            | DKK/USD                  |           | 14,447    |
| CURRENCY CONTRACT            | EUR/GBP                  |           | (284)     |
| CURRENCY CONTRACT            | EUR/GBP                  |           | 176       |
| CURRENCY CONTRACT            | NOK/USD                  |           | 4,462     |
| CYBERAGENT INC               | COMMON STOCK             | 19,600    | 765,713   |
| CYBERARK SOFTWARE LTD/ISRAEL | COMMON STOCK ILS.01      | 9,552     | 395,357   |
| CYBG PLC CDI                 | CDI                      | 170,674   | 771,895   |
| CYFROWY POLSAT SA            | COMMON STOCK PLN.04      | 56,616    | 403,762   |
| CYRELA BRAZIL REALTY SA EMP  | COMMON STOCK             | 74,600    | 295,890   |
| CZECH KORUNA                 | FOREIGN CURRENCY         | 1,846,249 | 86,841    |
| D IETEREN SA/NV              | COMMON STOCK             | 7,046     | 317,056   |
| D.G. KHAN CEMENT             | COMMON STOCK PKR10.      | 96,900    | 117,422   |
| DAEHWHA PHARM CO LTD         | COMMON STOCK KRW500.     | 7,020     | 162,115   |
| DAELIM INDUSTRIAL CO LTD     | COMMON STOCK KRW5000.    | 5,815     | 447,561   |



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|                             |                       |         |           |
|-----------------------------|-----------------------|---------|-----------|
| DAETWYLER HOLDING AG BR     | COMMON STOCK CHF.05   | 2,278   | 439,788   |
| DAEWOO ENGINEERING + CONSTR | COMMON STOCK KRW5000. | 33,894  | 187,438   |
| DAH CHONG HONG              | COMMON STOCK          | 455,000 | 210,678   |
| DAH SING BANKING GROUP LTD  | COMMON STOCK          | 209,600 | 454,696   |
| DAH SING FINANCIAL HOLDINGS | COMMON STOCK          | 57,650  | 368,794   |
| DAI ICHI LIFE HOLDINGS INC  | COMMON STOCK          | 176,600 | 3,644,570 |
| DAI NIPPON PRINTING CO LTD  | COMMON STOCK          | 50,500  | 1,126,953 |

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Table of Contents

|                              |                          |         |            |
|------------------------------|--------------------------|---------|------------|
| DAICEL CORP                  | COMMON STOCK             | 55,000  | 626,034    |
| DAIDO STEEL CO LTD           | COMMON STOCK             | 6,800   | 416,956    |
| DAIFUKU CO LTD               | COMMON STOCK             | 18,200  | 990,353    |
| DAIICHI SANKYO CO LTD        | COMMON STOCK             | 95,200  | 2,480,025  |
| DAIICHIKOSHO CO LTD          | COMMON STOCK             | 7,700   | 384,207    |
| DAIKEN CORP                  | COMMON STOCK             | 11,000  | 287,437    |
| DAIKIN INDUSTRIES LTD        | COMMON STOCK             | 41,000  | 4,855,162  |
| DAIKYO INC                   | COMMON STOCK             | 8,400   | 162,889    |
| DAILY MAIL+GENERAL TST A NV  | COMMON STOCK GBP.125     | 54,135  | 435,894    |
| DAIMLER AG REGISTERED SHARES | COMMON STOCK             | 156,700 | 13,316,341 |
| DAIO PAPER CORP              | COMMON STOCK             | 22,600  | 298,363    |
| DAIRY CREST GROUP PLC        | COMMON STOCK GBP.25      | 44,486  | 347,157    |
| DAISHI BANK LTD/THE          | COMMON STOCK             | 7,500   | 341,178    |
| DAITO TRUST CONSTRUCT CO LTD | COMMON STOCK             | 12,500  | 2,546,824  |
| DAIWA HOUSE INDUSTRY CO LTD  | COMMON STOCK             | 94,800  | 3,642,740  |
| DAIWA HOUSE REIT INVESTMENT  | REIT                     | 279     | 662,909    |
| DAIWA SECURITIES GROUP INC   | COMMON STOCK             | 290,000 | 1,820,358  |
| DAIWABO HOLDINGS CO LTD      | COMMON STOCK             | 6,500   | 267,526    |
| DANIELI + CO                 | COMMON STOCK EUR1.       | 6,866   | 163,311    |
| DANISH KRONE                 | FOREIGN CURRENCY         | 270,716 | 43,661     |
| DANONE                       | COMMON STOCK EUR.25      | 102,720 | 8,618,619  |
| DANSKE BANK A/S              | COMMON STOCK DKK10.      | 122,835 | 4,778,679  |
| DARWIN PRECISIONS CORP       | COMMON STOCK TWD10.0     | 311,006 | 385,683    |
| DASSAULT AVIATION SA         | COMMON STOCK EUR8.       | 405     | 630,110    |
| DASSAULT SYSTEMES SA         | COMMON STOCK EUR.5       | 25,557  | 2,716,469  |
| DATAEC LTD                   | COMMON STOCK ZAR.01      | 51,097  | 235,752    |
| DAVIDE CAMPARI MILANO SPA    | COMMON STOCK EUR.05      | 148,044 | 1,145,409  |
| DB HITEK CO LTD              | COMMON STOCK KRW5000.0   | 15,500  | 173,617    |
| DB INSURANCE CO LTD          | COMMON STOCK KRW500.0    | 8,920   | 593,044    |
| DBS GROUP HOLDINGS LTD       | COMMON STOCK             | 301,183 | 5,581,017  |
| DCC PLC                      | COMMON STOCK EUR.25      | 15,925  | 1,607,724  |
| DE LONGHI SPA                | COMMON STOCK EUR1.5      | 15,505  | 470,829    |
| DEA CAPITAL SPA              | COMMON STOCK EUR1.0      | 108,840 | 176,279    |
| DEBENHAMS PLC                | COMMON STOCK GBP.0001    | 284,872 | 135,648    |
| DECHRA PHARMACEUTICALS PLC   | COMMON STOCK GBP.01      | 23,336  | 660,293    |
| DELTA ELECTRONICS INC        | COMMON STOCK TWD10.      | 328,794 | 1,583,314  |
| DENA CO LTD                  | COMMON STOCK             | 19,900  | 410,468    |
| DENKA CO LTD                 | COMMON STOCK             | 18,400  | 736,415    |
| DENKI KOGYO CO LTD           | COMMON STOCK             | 6,400   | 180,989    |
| DENSO CORP                   | COMMON STOCK             | 81,400  | 4,888,185  |
| DENTSU INC                   | COMMON STOCK             | 37,900  | 1,599,432  |
| DERICHEBOURG                 | COMMON STOCK EUR.25      | 40,413  | 441,296    |
| DERWENT LONDON PLC           | REIT GBP.05              | 20,289  | 855,513    |
| DESCARTES SYSTEMS GRP/THE    | COMMON STOCK             | 21,200  | 604,723    |
| DESCENTE LTD                 | COMMON STOCK             | 23,000  | 396,168    |
| DETOUR GOLD CORP             | COMMON STOCK             | 38,000  | 448,254    |
| DEUTSCHE BANK AG REGISTERED  | COMMON STOCK             | 344,210 | 6,537,348  |
| DEUTSCHE BETEILIGUNGS AG     | COMMON STOCK             | 8,222   | 464,634    |
| DEUTSCHE BOERSE AG           | COMMON STOCK             | 33,551  | 3,892,122  |
| DEUTSCHE LUFTHANSA REG       | COMMON STOCK             | 43,459  | 1,598,827  |
| DEUTSCHE POST AG REG         | COMMON STOCK             | 164,324 | 7,812,382  |
| DEUTSCHE TELEKOM AG REG      | COMMON STOCK             | 536,861 | 9,528,573  |
| DEUTSCHE WOHNEN SE           | COMMON STOCK             | 58,403  | 2,548,442  |
| DEXUS                        | REIT                     | 181,783 | 1,383,881  |
| DFDS A/S                     | COMMON STOCK DKK20.0     | 8,295   | 442,765    |
| DGB FINANCIAL GROUP INC      | COMMON STOCK KRW5000.    | 37,354  | 367,394    |
| DIAGEO PLC                   | COMMON STOCK GBP.2893518 | 413,408 | 15,159,172 |
| DIALOG SEMICONDUCTOR PLC     | COMMON STOCK GBP.001     | 14,493  | 449,272    |
| DIASORIN SPA                 | COMMON STOCK EUR1.0      | 5,805   | 515,517    |
| DIC ASSET AG                 | COMMON STOCK             | 27,197  | 343,000    |
| DIC CORP                     | COMMON STOCK             | 15,500  | 586,343    |
| DIGI.COM BHD                 | COMMON STOCK MYR.01      | 619,200 | 780,317    |
| DIGITAL CHINA HOLDINGS LTD   | COMMON STOCK HKD.1       | 319,000 | 216,656    |

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|                             |                          |         |           |
|-----------------------------|--------------------------|---------|-----------|
| DIGNITY PLC                 | COMMON STOCK GBP.123357  | 11,086  | 272,384   |
| DIP CORP                    | COMMON STOCK             | 11,500  | 297,376   |
| DIRECT LINE INSURANCE GROUP | COMMON STOCK GBP.1090909 | 237,600 | 1,226,819 |
| DISCO CORP                  | COMMON STOCK             | 5,300   | 1,167,179 |
| DISCOVERY LTD               | COMMON STOCK ZAR.001     | 58,692  | 881,718   |
| DISTRIBUIDORA INTERNACIONAL | COMMON STOCK EUR.1       | 110,807 | 571,733   |
| DIXONS CARPHONE PLC         | COMMON STOCK GBP.001     | 178,073 | 479,223   |

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Table of Contents

|                              |                          |           |           |
|------------------------------|--------------------------|-----------|-----------|
| DMG MORI AG                  | COMMON STOCK             | 12,843    | 707,508   |
| DMG MORI CO LTD              | COMMON STOCK             | 23,300    | 481,184   |
| DNB ASA                      | COMMON STOCK NOK10.0     | 160,918   | 2,986,710 |
| DNO ASA                      | COMMON STOCK NOK.25      | 166,621   | 193,522   |
| DOHA BANK QPSC               | COMMON STOCK QAR10.0     | 53,800    | 419,804   |
| DOLLARAMA INC                | COMMON STOCK             | 21,300    | 2,669,831 |
| DOMAIN HOLDINGS AUSTRALIA LT | COMMON STOCK             | 93,650    | 251,242   |
| DOMETIC GROUP AB             | COMMON STOCK             | 52,723    | 537,308   |
| DOMINO S PIZZA ENTERPRISES L | COMMON STOCK             | 12,059    | 440,340   |
| DOMINO S PIZZA GROUP PLC     | COMMON STOCK GBP.005208  | 110,952   | 518,559   |
| DON QUIJOTE HOLDINGS CO LTD  | COMMON STOCK             | 20,600    | 1,077,151 |
| DONG A SOCIO HOLDINGS CO LTD | COMMON STOCK KRW5000.    | 2,164     | 258,738   |
| DONG A ST CO LTD             | COMMON STOCK KRW5000.0   | 2,080     | 193,245   |
| DONG AH CONST IND            | EDR REPR 1/2 COM KRW5000 | 434       |           |
| DONGFENG MOTOR GRP CO LTD H  | COMMON STOCK CNY1.0      | 516,000   | 624,249   |
| DONGJIANG ENVIRONMENTAL H    | COMMON STOCK CNY1.0      | 80,000    | 125,180   |
| DONGKUK STEEL MILL CO LTD    | COMMON STOCK KRW5000.    | 26,814    | 275,420   |
| DONGWON INDUSTRIES CO.       | COMMON STOCK KRW5000.    | 1,086     | 340,680   |
| DOOSAN HEAVY INDUSTRIES      | COMMON STOCK KRW5000.0   | 13,159    | 188,615   |
| DOOSAN INFRACORE CO LTD      | COMMON STOCK KRW5000.    | 33,720    | 273,239   |
| DORMAKABA HOLDING AG         | COMMON STOCK CHF.1       | 699       | 649,705   |
| DOSHISHA CO LTD              | COMMON STOCK             | 11,100    | 236,002   |
| DOUBLEDRAGON PROPERTIES CORP | COMMON STOCK PHP.1       | 336,300   | 267,603   |
| DOWA HOLDINGS CO LTD         | COMMON STOCK             | 10,830    | 442,402   |
| DOWNER EDI LTD               | COMMON STOCK             | 131,875   | 714,802   |
| DP WORLD LTD                 | COMMON STOCK USD2.0      | 37,652    | 941,977   |
| DRAEGERWERK AG               | COMMON STOCK             | 1,363     | 99,944    |
| DRAEGERWERK AG PREF          | PREFERENCE               | 2,292     | 198,903   |
| DRAX GROUP PLC               | COMMON STOCK GBP.1155172 | 91,588    | 333,920   |
| DRB HICOM BHD                | COMMON STOCK MYR1.0      | 1,034,400 | 467,742   |
| DS SMITH PLC                 | COMMON STOCK GBP.1       | 194,422   | 1,354,796 |
| DSV A/S                      | COMMON STOCK DKK1.       | 37,890    | 2,985,220 |
| DTS CORP                     | COMMON STOCK             | 10,600    | 343,596   |
| DUERR AG                     | COMMON STOCK             | 5,518     | 703,418   |
| DUFREY AG REG                | COMMON STOCK CHF5.0      | 6,197     | 921,308   |
| DULUXGROUP LTD               | COMMON STOCK             | 102,634   | 613,382   |
| DUNELM GROUP PLC             | COMMON STOCK GBP.01      | 26,314    | 245,465   |
| DUNLOP SPORTS CO LTD         | COMMON STOCK             | 19,200    | 286,850   |
| DURATEX SA                   | COMMON STOCK             | 82,014    | 227,197   |
| DYNASTY FINE WINES GROUP LTD | COMMON STOCK HKD.1       | 376,000   | 69,262    |
| E MART INC                   | COMMON STOCK KRW5000.0   | 3,834     | 969,403   |
| E.ON SE                      | COMMON STOCK             | 360,366   | 3,910,428 |
| E.SUN FINANCIAL HOLDING CO   | COMMON STOCK TWD10.      | 1,601,499 | 1,016,491 |
| EAST JAPAN RAILWAY CO        | COMMON STOCK             | 52,800    | 5,148,671 |
| EASYJET PLC                  | COMMON STOCK GBP.2728571 | 27,702    | 548,636   |
| EBARA CORP                   | COMMON STOCK             | 18,000    | 686,570   |
| ECLAT TEXTILE COMPANY LTD    | COMMON STOCK TWD10.      | 51,128    | 511,630   |
| ECN CAPITAL CORP             | COMMON STOCK             | 159,200   | 499,346   |
| ECOPETROL SA SPONSORED ADR   | ADR                      | 57,800    | 845,614   |
| EDENRED                      | COMMON STOCK EUR2.       | 41,553    | 1,204,766 |
| EDF                          | COMMON STOCK EUR.5       | 99,031    | 1,236,372 |
| EDION CORP                   | COMMON STOCK             | 18,000    | 210,240   |
| EDP ENERGIAS DO BRASIL SA    | COMMON STOCK             | 108,587   | 456,905   |
| EDP ENERGIAS DE PORTUGAL SA  | COMMON STOCK EUR1.       | 380,229   | 1,317,167 |
| EFG INTERNATIONAL AG         | COMMON STOCK CHF.5       | 25,002    | 264,351   |
| EGYPTIAN POUND               | FOREIGN CURRENCY         | 3,150,486 | 177,193   |
| EI GROUP PLC                 | COMMON STOCK GBP.025     | 138,707   | 265,056   |
| EI TOWERS SPA                | COMMON STOCK EUR.1       | 6,602     | 423,813   |
| EIFFAGE                      | COMMON STOCK EUR4.       | 13,665    | 1,498,464 |
| EISAI CO LTD                 | COMMON STOCK             | 44,700    | 2,531,448 |
| EIZO CORP                    | COMMON STOCK             | 6,300     | 296,293   |
| ELAN MICROELECTRONICS CORP   | COMMON STOCK TWD10.      | 247,220   | 381,221   |
| ELBIT SYSTEMS LTD            | COMMON STOCK ILS1.       | 5,030     | 673,394   |

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|                              |                     |         |           |
|------------------------------|---------------------|---------|-----------|
| ELDORADO GOLD CORP           | COMMON STOCK        | 153,895 | 223,544   |
| ELECTRIC POWER DEVELOPMENT C | COMMON STOCK        | 31,400  | 846,335   |
| ELECTROCOMPONENTS PLC        | COMMON STOCK GBP.1  | 98,884  | 836,840   |
| ELECTROLUX AB SER B          | COMMON STOCK SEK5.0 | 42,080  | 1,355,947 |
| ELEKTA AB B SHS              | COMMON STOCK SEK.5  | 70,253  | 580,159   |
| ELEMENT FLEET MANAGEMENT COR | COMMON STOCK        | 72,800  | 551,977   |
| ELEMENTIS PLC                | COMMON STOCK GBP.05 | 126,739 | 493,921   |

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Table of Contents

|                              |                      |           |            |
|------------------------------|----------------------|-----------|------------|
| ELETROPAULO METROPOLITANA SP | COMMON STOCK         | 77,677    | 381,698    |
| ELIA SYSTEM OPERATOR SA/NV   | COMMON STOCK         | 11,252    | 647,171    |
| ELIOR GROUP                  | COMMON STOCK EUR.01  | 21,181    | 437,299    |
| ELIS SA                      | COMMON STOCK EUR1.0  | 31,901    | 881,378    |
| ELISA OYJ                    | COMMON STOCK         | 26,646    | 1,045,434  |
| ELITE SEMICONDUCTOR MEMORY   | COMMON STOCK TWD10.  | 168,000   | 240,864    |
| EMAAR PROPERTIES PJSC        | COMMON STOCK AED1.0  | 693,397   | 1,308,816  |
| EMBRAER SA                   | COMMON STOCK         | 113,370   | 675,969    |
| EMERA INC                    | COMMON STOCK         | 8,500     | 318,712    |
| EMIRATES TELECOM GROUP CO    | COMMON STOCK AED1.0  | 373,305   | 1,777,720  |
| EMMI AG REG                  | COMMON STOCK CHF10.0 | 560       | 402,829    |
| EMPIRE CO LTD A              | COMMON STOCK         | 32,400    | 633,286    |
| EMPRESAS CMPC SA             | COMMON STOCK         | 198,577   | 678,058    |
| EMPRESAS COPEC SA            | COMMON STOCK         | 87,230    | 1,382,960  |
| EMS CHEMIE HOLDING AG REG    | COMMON STOCK CHF.01  | 1,584     | 1,057,082  |
| ENAGAS SA                    | COMMON STOCK EUR1.5  | 37,461    | 1,072,449  |
| ENBRIDGE INC                 | COMMON STOCK         | 276,240   | 10,838,388 |
| ENBRIDGE INCOME FUND HOLDING | COMMON STOCK         | 28,300    | 673,309    |
| ENCANA CORP                  | COMMON STOCK         | 165,692   | 2,217,690  |
| ENCE ENERGIA Y CELULOSA SA   | COMMON STOCK EUR.9   | 59,529    | 392,444    |
| ENDESA SA                    | COMMON STOCK EUR1.2  | 54,880    | 1,174,943  |
| ENEL AMERICAS SA ADR         | ADR                  | 116,349   | 1,299,618  |
| ENEL CHILE SA ADR            | ADR                  | 65,638    | 372,824    |
| ENEL GENERACION CHILE SA ADR | ADR                  | 22,088    | 594,388    |
| ENEL SPA                     | COMMON STOCK EUR1.   | 1,326,543 | 8,160,194  |
| ENERCARE INC                 | COMMON STOCK         | 36,300    | 594,208    |
| ENERFLEX LTD                 | COMMON STOCK         | 26,804    | 328,164    |
| ENERPLUS CORP                | COMMON STOCK         | 66,200    | 650,403    |
| ENGIE                        | COMMON STOCK EUR1.0  | 298,952   | 5,140,480  |
| ENGIE BRASIL ENERGIA SA      | COMMON STOCK         | 38,300    | 408,735    |
| ENGRO CORPORATION LTD        | COMMON STOCK PKR10.  | 48,100    | 119,760    |
| ENI SPA                      | COMMON STOCK         | 404,107   | 6,687,950  |
| ENN ENERGY HOLDINGS LTD      | COMMON STOCK HKD.1   | 142,000   | 1,006,904  |
| ENPLAS CORP                  | COMMON STOCK         | 3,600     | 149,282    |
| ENQUEST PLC                  | COMMON STOCK GBP.05  | 412,383   | 157,598    |
| ENSIGN ENERGY SERVICES INC   | COMMON STOCK         | 31,900    | 164,726    |
| EO TECHNICS CO LTD           | COMMON STOCK KRW500. | 2,377     | 241,348    |
| EPISTAR CORP                 | COMMON STOCK TWD10.  | 219,524   | 331,767    |
| EPS HOLDINGS INC             | COMMON STOCK         | 11,100    | 250,720    |
| EQUATORIAL ENERGIA SA ORD    | COMMON STOCK         | 64,000    | 1,265,221  |
| EREGLI DEMIR VE CELIK FABRIK | COMMON STOCK TRY1.   | 335,700   | 886,313    |
| ERG SPA                      | COMMON STOCK EUR.1   | 18,220    | 336,890    |
| ERICSSON LM B SHS            | COMMON STOCK SEK5.0  | 519,041   | 3,408,937  |
| ERSTE GROUP BANK AG          | COMMON STOCK         | 50,919    | 2,197,625  |
| ESPRIT HOLDINGS LTD          | COMMON STOCK HKD.1   | 408,529   | 218,243    |
| ESR REIT                     | REIT                 | 557,744   | 235,802    |
| ESSENTIA PLC                 | COMMON STOCK GBP.25  | 65,478    | 468,777    |
| ESSILOR INTERNATIONAL        | COMMON STOCK EUR.18  | 35,198    | 4,857,483  |
| ESSITY AKTIEBOLAG B          | COMMON STOCK         | 103,122   | 2,925,873  |
| ESTACIO PARTICIPACOES SA     | COMMON STOCK         | 66,100    | 650,948    |
| ETERNAL MATERIALS CO LTD     | COMMON STOCK TWD10.0 | 226,264   | 234,146    |
| EULER HERMES GROUP           | COMMON STOCK EUR.32  | 2,992     | 437,622    |
| EURAZEO SA                   | COMMON STOCK         | 8,190     | 756,027    |
| EURO CURRENCY                | FOREIGN CURRENCY     | 389,772   | 468,039    |
| EUROBANK ERGASIAS SA         | COMMON STOCK EUR.3   | 331,485   | 338,220    |
| EUROCOMMERCIAL PROPRIETIE CV | DUTCH CERT EUR5.0    | 10,443    | 455,268    |
| EUROFINS SCIENTIFIC          | COMMON STOCK EUR.1   | 1,959     | 1,193,736  |
| EURONAV NV                   | COMMON STOCK         | 31,627    | 291,776    |
| EURONEXT NV                  | COMMON STOCK EUR1.6  | 9,645     | 598,945    |
| EUTELSAT COMMUNICATIONS      | COMMON STOCK EUR1.   | 31,794    | 734,670    |
| EVA AIRWAYS CORP             | COMMON STOCK TWD10.  | 536,587   | 285,566    |
| EVERGREEN MARINE CORP LTD    | COMMON STOCK TWD10.  | 381,690   | 209,397    |
| EVERLIGHT ELECTRONICS CO LTD | COMMON STOCK TWD10.0 | 146,845   | 221,513    |

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|                              |                      |         |           |
|------------------------------|----------------------|---------|-----------|
| EVOLUTION GAMING GROUP       | COMMON STOCK EUR.015 | 8,708   | 616,465   |
| EVOLUTION MINING LTD         | COMMON STOCK         | 281,177 | 581,230   |
| EVONIK INDUSTRIES AG         | COMMON STOCK         | 26,140  | 981,461   |
| EVOTEC AG                    | COMMON STOCK         | 23,354  | 376,216   |
| EVRAZ PLC                    | COMMON STOCK USD1.0  | 71,131  | 326,918   |
| EVS BROADCAST EQUIPMENT S.A. | COMMON STOCK         | 7,683   | 269,584   |
| EXOR NV                      | COMMON STOCK         | 17,850  | 1,094,958 |

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Table of Contents

|                              |                          |           |           |
|------------------------------|--------------------------|-----------|-----------|
| EXPERIAN PLC                 | COMMON STOCK USD.1       | 160,622   | 3,536,822 |
| EXTENDICARE INC              | COMMON STOCK             | 50,900    | 371,711   |
| EXXARO RESOURCES LTD         | COMMON STOCK ZAR.01      | 44,532    | 584,374   |
| EZAKI GLICO CO LTD           | COMMON STOCK             | 8,200     | 408,913   |
| EZDAN HOLDING GROUP          | COMMON STOCK QAR10.0     | 135,249   | 455,399   |
| F SECURE OYJ                 | COMMON STOCK             | 48,898    | 228,377   |
| FABEGE AB                    | COMMON STOCK SEK30.82    | 26,409    | 562,414   |
| FAES FARMA SA                | RIGHT                    | 90,479    | 11,191    |
| FAES FARMA SA                | COMMON STOCK EUR.1       | 90,479    | 318,958   |
| FAGRON                       | COMMON STOCK             | 15,719    | 215,433   |
| FAIRFAX FINANCIAL HLDGS LTD  | COMMON STOCK             | 4,700     | 2,510,793 |
| FAIRFAX MEDIA LTD            | COMMON STOCK             | 514,424   | 312,609   |
| FAMILYMART UNY HOLDINGS CO L | COMMON STOCK             | 15,400    | 1,078,718 |
| FANUC CORP                   | COMMON STOCK             | 32,300    | 7,762,078 |
| FAR EAST HORIZON LTD         | COMMON STOCK             | 358,000   | 305,363   |
| FAR EASTERN DEPARTMENT STORE | COMMON STOCK TWD10.      | 296,670   | 149,400   |
| FAR EASTERN NEW CENTURY CORP | COMMON STOCK TWD10.      | 554,461   | 498,809   |
| FAR EASTONE TELECOMM CO LTD  | COMMON STOCK TWD10.      | 315,000   | 777,913   |
| FARADAY TECHNOLOGY CORP      | COMMON STOCK TWD10.      | 117,396   | 228,186   |
| FAST RETAILING CO LTD        | COMMON STOCK             | 9,000     | 3,589,448 |
| FASTIGHETS AB BALDER B SHRS  | COMMON STOCK SEK1.0      | 18,519    | 495,993   |
| FAURECIA                     | COMMON STOCK EUR7.       | 13,006    | 1,015,032 |
| FENG TAY ENTERPRISE CO LTD   | COMMON STOCK TWD10.      | 138,880   | 631,838   |
| FENNER PLC                   | COMMON STOCK GBP.25      | 60,108    | 324,899   |
| FERGUSON PLC                 | COMMON STOCK GBP.1080303 | 44,489    | 3,189,436 |
| FERRARI NV                   | COMMON STOCK EUR.01      | 21,086    | 2,213,574 |
| FERROVIAL SA                 | COMMON STOCK EUR.2       | 86,695    | 1,966,506 |
| FEVERTREE DRINKS PLC         | COMMON STOCK GBP.0025    | 18,264    | 563,543   |
| FFRI INC                     | COMMON STOCK             | 6,100     | 213,511   |
| FIAT CHRYSLER AUTOMOBILES NV | COMMON STOCK EUR.01      | 180,993   | 3,229,773 |
| FIBRA UNO ADMINISTRACION SA  | REIT                     | 546,600   | 812,685   |
| FIBRIA CELULOSE SA           | COMMON STOCK             | 21,478    | 315,761   |
| FIBRIA CELULOSE SA SPON ADR  | ADR                      | 27,559    | 405,117   |
| FIELDS CORP                  | COMMON STOCK             | 10,600    | 113,450   |
| FILA KOREA LTD               | COMMON STOCK KRW5000.    | 3,052     | 232,760   |
| FINANCIAL PRODUCTS GROUP CO  | COMMON STOCK             | 19,100    | 231,765   |
| FINECOBANK SPA               | COMMON STOCK             | 86,186    | 881,619   |
| FINGERPRINT CARDS AB B       | COMMON STOCK SEK.04      | 65,492    | 126,508   |
| FINNING INTERNATIONAL INC    | COMMON STOCK             | 32,600    | 825,310   |
| FIRICH ENTERPRISES CO LTD    | COMMON STOCK TWD10.      | 105,401   | 147,507   |
| FIRST ABU DHABI BANK PJSC    | COMMON STOCK AED1.0      | 228,319   | 637,051   |
| FIRST CAPITAL REALTY INC     | COMMON STOCK             | 25,600    | 423,347   |
| FIRST FINANCIAL HOLDING CO   | COMMON STOCK TWD10.      | 1,558,305 | 1,023,663 |
| FIRST GEN CORPORATION        | COMMON STOCK PHP1.       | 803,291   | 273,621   |
| FIRST MAJESTIC SILVER CORP   | COMMON STOCK             | 40,700    | 275,459   |
| FIRST PACIFIC CO             | COMMON STOCK USD.01      | 493,000   | 334,779   |
| FIRST QUANTUM MINERALS LTD   | COMMON STOCK             | 124,876   | 1,755,111 |
| FIRST TRACTOR CO H           | COMMON STOCK CNY1.0      | 192,000   | 83,264    |
| FIRSTGROUP PLC               | COMMON STOCK GBP.05      | 262,381   | 391,861   |
| FIRSTRAND LTD                | COMMON STOCK ZAR.01      | 546,799   | 2,969,866 |
| FISCHER (GEORG) REG          | COMMON STOCK CHF1.0      | 847       | 1,117,097 |
| FISHER + PAYKEL HEALTHCARE C | COMMON STOCK             | 152,674   | 1,553,680 |
| FLETCHER BUILDING LTD        | COMMON STOCK             | 119,169   | 643,752   |
| FLIGHT CENTRE TRAVEL GROUP L | COMMON STOCK             | 11,875    | 410,529   |
| FLSMIDTH + CO A/S            | COMMON STOCK DKK20.      | 10,327    | 600,333   |
| FLUGHAFEN ZURICH AG REG      | COMMON STOCK CHF10.0     | 4,235     | 968,359   |
| FNAC DARTY SA                | COMMON STOCK EUR50.0     | 4,074     | 492,385   |
| FOMENTO ECONOMICO MEXICA UBD | UNIT                     | 338,300   | 3,197,558 |
| FONCIERE DES REGIONS         | REIT EUR3.0              | 7,120     | 807,367   |
| FORBO HOLDING AG REG         | COMMON STOCK CHF.1       | 302       | 465,300   |
| FORMOSA CHEMICALS + FIBRE    | COMMON STOCK TWD10.0     | 575,582   | 1,990,857 |
| FORMOSA PETROCHEMICAL CORP   | COMMON STOCK TWD10.0     | 271,920   | 1,053,924 |
| FORMOSA PLASTICS CORP        | COMMON STOCK TWD10.0     | 713,528   | 2,363,983 |



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|                            |                     |         |           |
|----------------------------|---------------------|---------|-----------|
| FORMOSA TAFFETA CO.        | COMMON STOCK TWD10. | 209,319 | 219,931   |
| FORTESCUE METALS GROUP LTD | COMMON STOCK        | 297,859 | 1,134,607 |
| FORTIS INC                 | COMMON STOCK        | 65,400  | 2,406,795 |
| FORTRESS REIT LTD A        | REIT                | 450,352 | 675,078   |
| FORTRESS REIT LTD B        | REIT                | 108,427 | 369,582   |
| FORTUM OYJ                 | COMMON STOCK EUR3.4 | 71,235  | 1,411,242 |
| FOSTER ELECTRIC CO LTD     | COMMON STOCK        | 10,200  | 252,765   |

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Table of Contents

|                              |                      |           |           |
|------------------------------|----------------------|-----------|-----------|
| FOSUN INTERNATIONAL LTD      | COMMON STOCK         | 438,698   | 968,201   |
| FOXCONN TECHNOLOGY CO LTD    | COMMON STOCK TWD10.  | 163,496   | 466,919   |
| FRANCE BED HOLDINGS CO LTD   | COMMON STOCK         | 17,500    | 165,673   |
| FRANCO NEVADA CORP           | COMMON STOCK         | 32,800    | 2,629,864 |
| FRAPORT AG FRANKFURT AIRPORT | COMMON STOCK         | 8,536     | 939,784   |
| FREEMAN FINTECH CORP LTD     | COMMON STOCK HKD.001 | 2,520,000 | 167,549   |
| FREENET AG                   | COMMON STOCK         | 24,646    | 909,790   |
| FRESENIUS MEDICAL CARE AG +  | COMMON STOCK         | 37,436    | 3,946,004 |
| FRESENIUS SE + CO KGAA       | COMMON STOCK         | 68,750    | 5,357,131 |
| FRESNILLO PLC                | COMMON STOCK USD.5   | 40,937    | 791,890   |
| FRONTIER REAL ESTATE INVEST  | REIT                 | 113       | 439,367   |
| FRUTAROM                     | COMMON STOCK ILS1.   | 6,998     | 658,341   |
| FTSE 100 IDX FUT MAR18       | IFLL 20180316        | 540       | 263,705   |
| FUBON FINANCIAL HOLDING CO   | COMMON STOCK TWD10.  | 1,331,938 | 2,266,072 |
| FUCHS PETROLUB SE PREF       | PREFERENCE           | 14,138    | 748,293   |
| FUGRO NV CVA                 | DUTCH CERT EUR.05    | 16,882    | 263,045   |
| FUJI CO LTD                  | COMMON STOCK         | 10,000    | 215,456   |
| FUJI ELECTRIC CO LTD         | COMMON STOCK         | 109,000   | 820,094   |
| FUJI OIL HOLDINGS INC        | COMMON STOCK         | 13,700    | 399,962   |
| FUJI SOFT INC                | COMMON STOCK         | 9,100     | 291,611   |
| FUJICCO CO LTD               | COMMON STOCK         | 11,200    | 249,560   |
| FUJIFILM HOLDINGS CORP       | COMMON STOCK         | 70,300    | 2,870,687 |
| FUJIKURA LTD                 | COMMON STOCK         | 51,700    | 456,375   |
| FUJITEC CO LTD               | COMMON STOCK         | 25,000    | 360,807   |
| FUJITSU GENERAL LTD          | COMMON STOCK         | 16,000    | 350,473   |
| FUJITSU LTD                  | COMMON STOCK         | 325,000   | 2,304,142 |
| FUJIYA CO LTD                | COMMON STOCK         | 11,000    | 255,707   |
| FUKUOKA FINANCIAL GROUP INC  | COMMON STOCK         | 143,000   | 803,869   |
| FUKUYAMA TRANSPORTING CO LTD | COMMON STOCK         | 7,600     | 288,118   |
| FULLSHARE HOLDINGS LTD       | COMMON STOCK HKD.01  | 1,037,500 | 477,786   |
| FURUKAWA ELECTRIC CO LTD     | COMMON STOCK         | 12,100    | 596,423   |
| FUTABA INDUSTRIAL CO LTD     | COMMON STOCK         | 13,100    | 121,800   |
| FUTURE CORP                  | COMMON STOCK         | 13,800    | 148,567   |
| FUTURE LAND HOLDINGS CO A    | COMMON STOCK CNY1.0  | 363,168   | 1,628,981 |
| FUYAO GLASS INDUSTRY GROUP H | COMMON STOCK CNY1.0  | 98,000    | 412,554   |
| G RESOURCES GROUP LTD        | COMMON STOCK HKD.01  | 6,087,859 | 75,540    |
| G STEEL PCL FOREIGN          | FOREIGN SH. THB5.0 A | 202,800   | 1,182     |
| G.U.D. HOLDINGS LTD          | COMMON STOCK         | 43,205    | 411,020   |
| G4S PLC                      | COMMON STOCK GBP.25  | 271,031   | 976,198   |
| GALAPAGOS NV                 | COMMON STOCK         | 8,153     | 772,970   |
| GALAXY ENTERTAINMENT GROUP L | COMMON STOCK         | 402,000   | 3,212,738 |
| GALLIFORD TRY PLC            | COMMON STOCK GBP.5   | 20,820    | 362,125   |
| GALP ENERGIA SGPS SA         | COMMON STOCK EUR1.   | 85,424    | 1,570,577 |
| GAM HOLDING AG               | COMMON STOCK CHF.05  | 40,542    | 653,307   |
| GAMUDA BHD                   | COMMON STOCK MYR1.   | 406,751   | 497,684   |
| GAS NATURAL SDG SA           | COMMON STOCK EUR1.   | 51,734    | 1,194,618 |
| GAZIT GLOBE LTD              | COMMON STOCK ILS1.0  | 57,433    | 611,453   |
| GAZPROM PAO SPON ADR         | ADR                  | 15,921    | 70,202    |
| GAZPROM PAO SPON ADR         | ADR                  | 983,994   | 4,339,414 |
| GCL POLY ENERGY HOLDINGS LTD | COMMON STOCK HKD.1   | 2,365,000 | 421,078   |
| GEA GROUP AG                 | COMMON STOCK         | 32,833    | 1,575,560 |
| GEBERIT AG REG               | COMMON STOCK CHF.1   | 6,157     | 2,709,017 |
| GECCINA SA                   | REIT EUR7.5          | 7,902     | 1,459,088 |
| GEELY AUTOMOBILE HOLDINGS LT | COMMON STOCK HKD.02  | 985,000   | 3,377,829 |
| GEMALTO                      | COMMON STOCK EUR1.0  | 14,264    | 847,847   |
| GENMAB A/S                   | COMMON STOCK DKK1.   | 10,741    | 1,782,350 |
| GENTING BHD                  | COMMON STOCK MYR.1   | 384,800   | 873,849   |
| GENTING MALAYSIA BHD         | COMMON STOCK MYR.1   | 558,250   | 776,405   |
| GENTING PLANTATIONS BHD      | COMMON STOCK MYR.5   | 160,100   | 415,302   |
| GENTING SINGAPORE PLC        | COMMON STOCK USD.1   | 1,066,599 | 1,043,074 |
| GENUS PLC                    | COMMON STOCK GBP.1   | 16,526    | 565,557   |
| GEO HOLDINGS CORP            | COMMON STOCK         | 14,900    | 287,885   |
| GERDAU SA PREF               | PREFERENCE           | 177,704   | 666,807   |

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|                        |                     |         |         |
|------------------------|---------------------|---------|---------|
| GERRESHEIMER AG        | COMMON STOCK        | 10,722  | 887,001 |
| GERRY WEBER INTL AG    | COMMON STOCK        | 11,817  | 135,599 |
| GETAC TECHNOLOGY CORP  | COMMON STOCK TWD10. | 353,000 | 524,112 |
| GETINGE AB B SHS       | COMMON STOCK SEK.5  | 43,022  | 622,798 |
| GF SECURITIES CO LTD H | COMMON STOCK CNY1.0 | 251,800 | 505,301 |
| GIANT MANUFACTURING    | COMMON STOCK TWD10. | 64,000  | 350,840 |
| GIBSON ENERGY INC      | COMMON STOCK        | 31,300  | 454,155 |

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Table of Contents

|                              |                          |           |            |
|------------------------------|--------------------------|-----------|------------|
| GILDAN ACTIVEWEAR INC        | COMMON STOCK             | 43,000    | 1,393,695  |
| GIORDANO INTERNATIONAL LTD   | COMMON STOCK HKD.05      | 66,000    | 35,055     |
| GIVAUDAN REG                 | COMMON STOCK CHF10.0     | 1,588     | 3,662,701  |
| GJENSIDIGE FORSIKRING ASA    | COMMON STOCK NOK2.       | 37,126    | 702,857    |
| GKN PLC                      | COMMON STOCK GBP.1       | 287,491   | 1,236,832  |
| GLANBIA PLC                  | COMMON STOCK EUR.06      | 36,233    | 649,553    |
| GLAXOSMITHKLINE PLC          | COMMON STOCK GBP.25      | 820,734   | 14,544,962 |
| GLENORE PLC                  | COMMON STOCK USD.01      | 2,062,237 | 10,870,914 |
| GLOBAL BRANDS GROUP HOLDING  | COMMON STOCK HKD.0125    | 1,616,000 | 132,072    |
| GLOBAL LOGISTIC PROPERTIES L | COMMON STOCK             | 494,000   | 1,244,774  |
| GLOBAL UNICHIP CORP          | COMMON STOCK TWD10.0     | 104,079   | 889,670    |
| GLOBALWAFERS CO LTD          | COMMON STOCK TWD10.0     | 40,000    | 531,515    |
| GLOBE TELECOM INC            | COMMON STOCK PHP50.      | 15,121    | 575,502    |
| GLOBE TRADE CENTRE SA        | COMMON STOCK PLN.1       | 124,872   | 352,159    |
| GLORY LTD                    | COMMON STOCK             | 13,300    | 501,762    |
| GLOW ENERGY PCL FOREIGN      | FOREIGN SH. THB10.0 A    | 84,000    | 209,420    |
| GLP J REIT                   | REIT                     | 493       | 532,812    |
| GMO INTERNET INC             | COMMON STOCK             | 23,400    | 396,304    |
| GMO PAYMENT GATEWAY INC      | COMMON STOCK             | 5,500     | 453,747    |
| GN STORE NORD A/S            | COMMON STOCK DKK4.       | 37,046    | 1,197,702  |
| GO AHEAD GROUP PLC           | COMMON STOCK GBP.1       | 12,041    | 242,490    |
| GOLD FIELDS LTD              | COMMON STOCK ZAR.5       | 148,253   | 644,131    |
| GOLDCORP INC                 | COMMON STOCK             | 147,868   | 1,891,795  |
| GOLDCREST CO LTD             | COMMON STOCK             | 5,980     | 120,549    |
| GOLDEN AGRI RESOURCES LTD    | COMMON STOCK USD.025     | 1,137,087 | 314,597    |
| GOLDEN EAGLE RETAIL GROUP    | COMMON STOCK HKD.1       | 252,000   | 304,896    |
| GOLDEN MEDITECH HOLDINGS LTD | COMMON STOCK             | 1,358,113 | 191,115    |
| GOLDWIN INC                  | COMMON STOCK             | 3,000     | 237,568    |
| GOME RETAIL HOLDINGS LTD     | COMMON STOCK HKD.025     | 2,175,944 | 261,611    |
| GOOD RESOURCES HOLDINGS LTD  | COMMON STOCK HKD.1       | 1,970,000 | 91,605     |
| GOODMAN GROUP                | REIT                     | 320,388   | 2,105,298  |
| GOODMAN PROPERTY TRUST       | REIT                     | 429,903   | 421,366    |
| GPT GROUP                    | REIT NPV                 | 357,731   | 1,427,570  |
| GRAFTON GROUP PLC UTS        | UNIT EUR.05              | 52,145    | 565,259    |
| GRAINCORP LTD A              | COMMON STOCK             | 51,996    | 331,980    |
| GRAINGER PLC                 | COMMON STOCK GBP.05      | 112,235   | 437,923    |
| GRAND CITY PROPERTIES        | COMMON STOCK EUR.1       | 22,527    | 530,286    |
| GREAT PORTLAND ESTATES PLC   | REIT GBP.1315789         | 66,153    | 615,743    |
| GREAT WALL MOTOR COMPANY H   | COMMON STOCK CNY1.0      | 571,500   | 653,927    |
| GREAT WEST LIFECO INC        | COMMON STOCK             | 53,518    | 1,499,247  |
| GREE INC                     | COMMON STOCK             | 30,800    | 192,970    |
| GREENCORE GROUP PLC          | COMMON STOCK GBP.01      | 178,624   | 554,963    |
| GREENE KING PLC              | COMMON STOCK GBP.125     | 57,692    | 432,967    |
| GREENLAND HONG KONG HOLDINGS | COMMON STOCK HKD.5       | 427,150   | 169,902    |
| GREGGS PLC                   | COMMON STOCK GBP.02      | 33,957    | 639,597    |
| GRIEG SEAFOOD ASA            | COMMON STOCK NOK4.       | 19,077    | 167,868    |
| GRIFOLS SA                   | COMMON STOCK EUR.25      | 54,593    | 1,597,611  |
| GRIVALIA PROPERTIES REIC     | REIT EUR2.13             | 21,072    | 233,406    |
| GROUPE BRUXELLES LAMBERT SA  | COMMON STOCK             | 13,143    | 1,418,558  |
| GROUPE EUROTUNNEL            | COMMON STOCK EUR.4       | 84,398    | 1,086,319  |
| GROWTHPOINT PROPERTIES LTD   | REIT                     | 485,367   | 1,084,382  |
| GRUMA S.A.B. B               | COMMON STOCK             | 36,165    | 460,900    |
| GRUPA LOTOS SA               | COMMON STOCK PLN1.       | 21,264    | 353,022    |
| GRUPO AEROPORT DEL PACIFIC B | COMMON STOCK             | 98,500    | 1,016,943  |
| GRUPO AEROPORT DEL SURESTE B | COMMON STOCK             | 41,800    | 766,246    |
| GRUPO BIMBO SAB SERIES A     | COMMON STOCK             | 317,400   | 706,811    |
| GRUPO CARSO SAB DE CV SER A1 | COMMON STOCK             | 146,861   | 486,322    |
| GRUPO CATALANA OCCIDENTE SA  | COMMON STOCK EUR.3       | 13,661    | 604,920    |
| GRUPO FIN SANTANDER B        | COMMON STOCK MXN3.780783 | 436,600   | 641,550    |
| GRUPO FINANCIERO BANORTE O   | COMMON STOCK MXN3.5      | 432,536   | 2,386,017  |
| GRUPO FINANCIERO GALICIA B   | COMMON STOCK ARS1.       | 8         | 53         |
| GRUPO FINANCIERO INBURSA O   | COMMON STOCK MXN.4137108 | 564,200   | 928,246    |
| GRUPO MEXICO SAB DE CV SER B | COMMON STOCK             | 629,909   | 2,090,414  |

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|                            |                       |         |           |
|----------------------------|-----------------------|---------|-----------|
| GRUPO TELEVISA SAB SER CPO | UNIT                  | 478,600 | 1,801,584 |
| GS ENGINEERING + CONSTRUCT | COMMON STOCK KRW5000. | 12,042  | 318,449   |
| GS HOLDINGS                | COMMON STOCK KRW5000. | 10,571  | 613,447   |
| GS HOME SHOPPING INC       | COMMON STOCK KRW5000. | 1,575   | 319,129   |
| GS YUASA CORP              | COMMON STOCK          | 72,000  | 358,706   |
| GT CAPITAL HOLDINGS INC    | COMMON STOCK PHP10.   | 27,440  | 710,246   |
| GUANGDONG INVESTMENT LTD   | COMMON STOCK          | 638,000 | 853,545   |

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Table of Contents

|                              |                        |           |           |
|------------------------------|------------------------|-----------|-----------|
| GUANGDONG LAND HOLDINGS LTD  | COMMON STOCK HKD.1     | 724,000   | 162,076   |
| GUANGZHOU AUTOMOBILE GROUP H | COMMON STOCK CNY1.0    | 542,722   | 1,281,207 |
| GUANGZHOU R+F PROPERTIES H   | COMMON STOCK CNY.25    | 246,000   | 554,299   |
| GUDANG GARAM TBK PT          | COMMON STOCK IDR500.   | 132,000   | 815,306   |
| GUNMA BANK LTD/THE           | COMMON STOCK           | 70,800    | 428,828   |
| GUNNEBO AB                   | COMMON STOCK SEK5.0    | 37,998    | 156,362   |
| GUOTAI JUNAN INTERNATIONAL   | COMMON STOCK           | 824,000   | 257,309   |
| GURUNAVI INC                 | COMMON STOCK           | 9,300     | 110,325   |
| GUYANA GOLDFIELDS INC        | COMMON STOCK           | 57,400    | 232,724   |
| GVC HOLDINGS PLC             | COMMON STOCK EUR.01    | 55,780    | 697,849   |
| GWANGJUSHINSEGAE CO LTD      | COMMON STOCK KRW5000.  | 705       | 151,173   |
| H I S CO LTD                 | COMMON STOCK           | 9,800     | 354,974   |
| H LUNDBECK A/S               | COMMON STOCK DKK5.     | 12,317    | 626,809   |
| H+R REAL ESTATE INV REIT UTS | REIT                   | 33,000    | 562,576   |
| H2O RETAILING CORP           | COMMON STOCK           | 17,300    | 361,881   |
| HABIB BANK LTD               | COMMON STOCK PKR10.    | 94,800    | 143,467   |
| HACHIJUNI BANK LTD/THE       | COMMON STOCK           | 80,900    | 462,223   |
| HACI OMER SABANCI HOLDING    | COMMON STOCK TRY1.     | 173,281   | 508,157   |
| HAIER ELECTRONICS GROUP CO   | COMMON STOCK HKD.1     | 234,000   | 640,448   |
| HAITIAN INTERNATIONAL HLDGS  | COMMON STOCK HKD.1     | 172,000   | 516,983   |
| HAITONG INTERNATIONAL SECURI | COMMON STOCK HKD.1     | 476,560   | 270,929   |
| HAITONG SECURITIES CO LTD H  | COMMON STOCK CNY1.0    | 575,200   | 832,912   |
| HAKUHODO DY HOLDINGS INC     | COMMON STOCK           | 44,500    | 579,010   |
| HALFORDS GROUP PLC           | COMMON STOCK GBP.01    | 61,725    | 291,668   |
| HALLA HOLDINGS CORP          | COMMON STOCK KRW5000.0 | 3,739     | 218,947   |
| HALMA PLC                    | COMMON STOCK GBP.1     | 77,696    | 1,321,093 |
| HAMAMATSU PHOTONICS KK       | COMMON STOCK           | 26,500    | 887,950   |
| HAMBURGER HAFEN UND LOGISTIK | COMMON STOCK           | 13,527    | 383,142   |
| HAMMERSON PLC                | REIT GBP.25            | 143,452   | 1,060,893 |
| HANA FINANCIAL GROUP         | COMMON STOCK KRW5000.  | 51,008    | 2,373,395 |
| HANERGY THIN FILM POWER GROU | COMMON STOCK HKD.0025  | 2,242,000 | 0         |
| HANG LUNG GROUP LTD          | COMMON STOCK           | 157,000   | 577,245   |
| HANG LUNG PROPERTIES LTD     | COMMON STOCK           | 295,500   | 720,713   |
| HANG SENG BANK LTD           | COMMON STOCK           | 126,200   | 3,127,248 |
| HANG SENG IDX FUT JAN18      | XHKF 20180130          | 450       | 22,968    |
| HANJIN HEAVY INDUS + CONST   | COMMON STOCK KRW5000.0 | 32,462    | 100,226   |
| HANJIN KAL CORP              | COMMON STOCK KRW2500.0 | 11,464    | 195,919   |
| HANKOOK TIRE CO LTD          | COMMON STOCK KRW500.0  | 16,341    | 832,787   |
| HANKOOK TIRE WORLDWIDE CO LT | COMMON STOCK KRW500.0  | 11,008    | 194,347   |
| HANKYU HANSHIN HOLDINGS INC  | COMMON STOCK           | 41,000    | 1,647,518 |
| HANKYU REIT INC              | REIT                   | 247       | 285,648   |
| HANMI PHARM CO LTD           | COMMON STOCK KRW2500.  | 1,399     | 761,092   |
| HANMI SCIENCE CO LTD         | COMMON STOCK KRW500.0  | 3,220     | 333,607   |
| HANNOVER RUECK SE            | COMMON STOCK           | 11,718    | 1,471,499 |
| HANNSTAR DISPLAY CORP        | COMMON STOCK TWD10.    | 799,703   | 269,132   |
| HANON SYSTEMS                | COMMON STOCK KRW100.0  | 46,150    | 599,211   |
| HANSSEM CO LTD               | COMMON STOCK KRW1000.  | 3,290     | 553,189   |
| HANWHA CHEMICAL CORP         | COMMON STOCK KRW5000.  | 22,445    | 661,321   |
| HANWHA CORPORATION           | COMMON STOCK KRW5000.0 | 9,450     | 365,891   |
| HANWHA LIFE INSURANCE CO LTD | COMMON STOCK KRW5000.0 | 51,332    | 330,959   |
| HANWHA TECHWIN CO LTD        | COMMON STOCK KRW5000.0 | 8,849     | 293,741   |
| HAPAG LLOYD AG               | COMMON STOCK           | 8,432     | 339,093   |
| HARBIN ELECTRIC CO LTD H     | COMMON STOCK CNY1.     | 262,000   | 109,511   |
| HARGREAVES LANSDOWN PLC      | COMMON STOCK GBP.004   | 43,596    | 1,062,527 |
| HARMONIC DRIVE SYSTEMS INC   | COMMON STOCK           | 6,300     | 367,715   |
| HARMONY GOLD MINING CO LTD   | COMMON STOCK ZAR.5     | 84,450    | 154,682   |
| HARVEY NORMAN HOLDINGS LTD   | COMMON STOCK           | 155,317   | 505,585   |
| HASEKO CORP                  | COMMON STOCK           | 59,300    | 918,033   |
| HAYS PLC                     | COMMON STOCK GBP.01    | 321,485   | 788,629   |
| HEALTHSCOPE LTD              | COMMON STOCK           | 326,796   | 536,065   |
| HEIDELBERGCEMENT AG          | COMMON STOCK           | 24,694    | 2,675,295 |
| HEIDELBERGER DRUCKMASCHINEN  | COMMON STOCK           | 105,019   | 361,949   |
| HEINEKEN HOLDING NV          | COMMON STOCK EUR1.6    | 20,847    | 2,061,256 |

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|                              |                      |         |           |
|------------------------------|----------------------|---------|-----------|
| HEINEKEN NV                  | COMMON STOCK EUR1.6  | 42,534  | 4,437,018 |
| HELICAL PLC                  | COMMON STOCK GBP.01  | 39,088  | 179,400   |
| HELIOPOLIS HOUSING           | COMMON STOCK EGP.25  | 177,448 | 351,802   |
| HELLENIC TELECOMMUN ORGANIZA | COMMON STOCK EUR2.83 | 53,479  | 738,496   |
| HELVETIA HOLDING AG REG      | COMMON STOCK CHF.1   | 1,256   | 706,006   |
| HENDERSON LAND DEVELOPMENT   | COMMON STOCK         | 180,912 | 1,191,674 |
| HENGAN INTL GROUP CO LTD     | COMMON STOCK HKD.1   | 130,500 | 1,447,646 |

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Table of Contents

|                              |                           |           |            |
|------------------------------|---------------------------|-----------|------------|
| HENKEL AG + CO KGAA          | COMMON STOCK              | 18,296    | 2,198,177  |
| HENKEL AG + CO KGAA VORZUG   | PREFERENCE                | 28,604    | 3,779,852  |
| HENNES + MAURITZ AB B SHS    | COMMON STOCK              | 159,605   | 3,295,016  |
| HERA SPA                     | COMMON STOCK EUR1.0       | 129,157   | 450,867    |
| HERMES INTERNATIONAL         | COMMON STOCK              | 6,139     | 3,288,768  |
| HEXAGON AB B SHS             | COMMON STOCK EUR.22       | 52,613    | 2,636,315  |
| HEXPOL AB                    | COMMON STOCK SEK.2        | 77,836    | 790,438    |
| HIBERNIA REIT PLC            | REIT EUR.1                | 255,584   | 469,460    |
| HIBIYA ENGINEERING LTD       | COMMON STOCK              | 9,300     | 198,513    |
| HIKARI TSUSHIN INC           | COMMON STOCK              | 4,200     | 603,594    |
| HIKMA PHARMACEUTICALS PLC    | COMMON STOCK GBP.1        | 26,533    | 406,800    |
| HINO MOTORS LTD              | COMMON STOCK              | 49,000    | 635,769    |
| HIROSE ELECTRIC CO LTD       | COMMON STOCK              | 6,000     | 877,464    |
| HIROSHIMA BANK LTD/THE       | COMMON STOCK              | 49,100    | 425,779    |
| HISAMITSU PHARMACEUTICAL CO  | COMMON STOCK              | 12,200    | 739,027    |
| HISCOX LTD                   | COMMON STOCK GBP.065      | 56,213    | 1,110,108  |
| HITACHI CHEMICAL CO LTD      | COMMON STOCK              | 19,700    | 506,280    |
| HITACHI CONSTRUCTION MACHINE | COMMON STOCK              | 20,200    | 732,891    |
| HITACHI HIGH TECHNOLOGIES CO | COMMON STOCK              | 12,900    | 544,160    |
| HITACHI LTD                  | COMMON STOCK              | 797,000   | 6,201,314  |
| HITACHI METALS LTD           | COMMON STOCK              | 38,000    | 543,388    |
| HITACHI ZOSEN CORP           | COMMON STOCK              | 39,900    | 210,092    |
| HIWIN TECHNOLOGIES CORP      | COMMON STOCK TWD10.       | 44,259    | 476,767    |
| HK ELECTRIC INVESTMENTS SS   | STAPLED SECURITY HKD.0005 | 429,500   | 392,817    |
| HKBN LTD                     | COMMON STOCK HKD.0001     | 222,000   | 280,573    |
| HKC HOLDINGS LTD             | COMMON STOCK HKD.25       | 160,171   | 117,690    |
| HKT TRUST AND HKT LTD SS     | STAPLED SECURITY HKD.0005 | 684,000   | 871,763    |
| HLB INC                      | COMMON STOCK KRW500.      | 9,820     | 353,657    |
| HM SAMPOERNA TBK PT          | COMMON STOCK IDR4.0       | 1,662,500 | 579,907    |
| HMC INVESTMENT SECURITIES CO | COMMON STOCK KRW5000.     | 17,652    | 179,350    |
| HOCHSCHILD MINING PLC        | COMMON STOCK GBP.25       | 64,362    | 229,843    |
| HOCHTIEF AG                  | COMMON STOCK              | 3,631     | 640,459    |
| HOKKAIDO ELECTRIC POWER CO   | COMMON STOCK              | 48,500    | 319,643    |
| HOKUETSU BANK LTD/THE        | COMMON STOCK              | 5,000     | 115,340    |
| HOKUHOKU FINANCIAL GROUP INC | COMMON STOCK              | 23,300    | 363,191    |
| HOKURIKU ELECTRIC POWER CO   | COMMON STOCK              | 32,800    | 264,294    |
| HOKUTO CORP                  | COMMON STOCK              | 16,500    | 300,311    |
| HOLDING CO ADMIE IPTO SA     | COMMON STOCK EUR2.12      | 52,430    | 121,891    |
| HOLMEN AB B SHARES           | COMMON STOCK SEK50.0      | 10,444    | 555,160    |
| HOME CAPITAL GROUP INC       | COMMON STOCK              | 15,400    | 212,757    |
| HOMESERVE PLC                | COMMON STOCK GBP.0269231  | 57,491    | 627,722    |
| HON HAI PRECISION INDUSTRY   | COMMON STOCK TWD10.       | 2,697,808 | 8,593,762  |
| HONDA MOTOR CO LTD           | COMMON STOCK              | 277,900   | 9,530,058  |
| HONG KONG + CHINA GAS        | COMMON STOCK              | 1,338,923 | 2,623,046  |
| HONG KONG DOLLAR             | FOREIGN CURRENCY          | 7,398,657 | 946,447    |
| HONG KONG EXCHANGES + CLEAR  | COMMON STOCK NPV          | 197,799   | 6,038,154  |
| HONG LEONG BANK BERHAD       | COMMON STOCK MYR1.        | 120,686   | 508,077    |
| HONG LEONG FINANCIAL GROUP   | COMMON STOCK MYR1.        | 65,291    | 288,426    |
| HONGKONG LAND HOLDINGS LTD   | COMMON STOCK USD.1        | 184,000   | 1,293,864  |
| HOPEWELL HIGHWAY INFRASTRUCT | COMMON STOCK HKD.1        | 266,650   | 170,017    |
| HOPEWELL HOLDINGS LTD        | COMMON STOCK              | 115,500   | 424,242    |
| HOPSON DEVELOPMENT HOLDINGS  | COMMON STOCK HKD.1        | 176,000   | 172,436    |
| HORIBA LTD                   | COMMON STOCK              | 7,600     | 456,976    |
| HOSHIZAKI CORP               | COMMON STOCK              | 9,500     | 838,924    |
| HOTAI MOTOR COMPANY LTD      | COMMON STOCK TWD10.       | 47,000    | 558,888    |
| HOTEL SHILLA CO LTD          | COMMON STOCK KRW5000.0    | 6,450     | 510,587    |
| HOUSE FOODS GROUP INC        | COMMON STOCK              | 12,100    | 401,406    |
| HOWDEN JOINERY GROUP PLC     | COMMON STOCK GBP.1        | 121,094   | 764,158    |
| HOYA CORP                    | COMMON STOCK              | 65,400    | 3,268,626  |
| HSBC HOLDINGS PLC            | COMMON STOCK USD.5        | 3,345,042 | 34,564,006 |
| HTC CORP                     | COMMON STOCK TWD10.0      | 122,077   | 299,875    |
| HUA NAN FINANCIAL HOLDINGS C | COMMON STOCK TWD10.       | 1,010,852 | 568,736    |
| HUADIAN ENERGY CO LTD B      | COMMON STOCK CNY1.        | 766,400   | 293,563    |



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|                             |                     |           |         |
|-----------------------------|---------------------|-----------|---------|
| HUADIAN FUXIN ENERGY CORP H | COMMON STOCK CNY1.0 | 2,174,000 | 531,134 |
| HUANENG POWER INTL INC H    | COMMON STOCK CNY1.0 | 754,000   | 472,383 |
| HUANENG RENEWABLES CORP H   | COMMON STOCK CNY1.0 | 1,278,000 | 431,762 |
| HUATAI SECURITIES CO LTD H  | COMMON STOCK        | 254,500   | 505,072 |
| HUB POWER COMPANY           | COMMON STOCK PKR10. | 81,000    | 67,509  |
| HUBER + SUHNER AG REG       | COMMON STOCK CHF.25 | 4,283     | 223,444 |
| HUDACO INDUSTRIES LTD       | COMMON STOCK ZAR.1  | 12,518    | 146,311 |

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Table of Contents

|                              |                        |            |           |
|------------------------------|------------------------|------------|-----------|
| HUBBAY MINERALS INC          | COMMON STOCK           | 59,100     | 524,987   |
| HUGO BOSS AG ORD             | COMMON STOCK           | 11,947     | 1,014,207 |
| HUHTAMAKI OYJ                | COMMON STOCK           | 19,400     | 812,837   |
| HULIC CO LTD                 | COMMON STOCK           | 55,300     | 619,179   |
| HUNG SHENG CONSTRUCTION LTD  | COMMON STOCK TWD10.0   | 399,100    | 342,694   |
| HUNGARIAN FORINT             | FOREIGN CURRENCY       | 49,106,238 | 190,090   |
| HUSKY ENERGY INC             | COMMON STOCK           | 64,331     | 911,349   |
| HUSQVARNA AB B SHS           | COMMON STOCK SEK2.0    | 76,685     | 730,543   |
| HUTCHISON PORT HOLDINGS TR U | UNIT                   | 888,000    | 368,448   |
| HUTCHISON TELECOMM HONG KONG | COMMON STOCK HKD.25    | 566,000    | 226,975   |
| HYAKUGO BANK LTD/THE         | COMMON STOCK           | 73,200     | 348,594   |
| HYDRO ONE LTD                | COMMON STOCK           | 31,400     | 561,363   |
| HYOSUNG CORPORATION          | COMMON STOCK KRW5000.  | 4,463      | 581,996   |
| HYPERA SA                    | COMMON STOCK           | 90,511     | 981,476   |
| HYPROP INVESTMENTS LTD       | REIT                   | 46,710     | 442,523   |
| HYSAN DEVELOPMENT CO         | COMMON STOCK           | 123,173    | 653,403   |
| HYUNDAI CONSTRUCTION EQUIPME | COMMON STOCK KRW5000.0 | 1,233      | 194,497   |
| HYUNDAI DEPT STORE CO        | COMMON STOCK KRW5000.  | 3,293      | 321,303   |
| HYUNDAI DEVELOPMENT CO ENGIN | COMMON STOCK KRW5000.  | 12,280     | 442,040   |
| HYUNDAI ELECTRIC + ENERGY SY | COMMON STOCK KRW5000.0 | 1,593      | 169,161   |
| HYUNDAI ENGINEERING + CONST  | COMMON STOCK KRW5000.  | 15,435     | 524,325   |
| HYUNDAI GLOVIS CO LTD        | COMMON STOCK KRW500.   | 3,609      | 458,424   |
| HYUNDAI GREENFOOD CO LTD     | COMMON STOCK KRW500.0  | 12,830     | 179,170   |
| HYUNDAI HEAVY INDUSTRIES     | COMMON STOCK KRW5000.  | 5,744      | 539,229   |
| HYUNDAI HEAVY INDUSTRIES HOL | COMMON STOCK KRW5000.0 | 1,724      | 612,709   |
| HYUNDAI MARINE + FIRE INS CO | COMMON STOCK KRW500.   | 14,250     | 624,899   |
| HYUNDAI MIPO DOCKYARD        | COMMON STOCK KRW5000.  | 3,549      | 260,574   |
| HYUNDAI MOBIS CO LTD         | COMMON STOCK KRW5000.  | 11,501     | 2,827,201 |
| HYUNDAI MOTOR CO             | COMMON STOCK KRW5000.  | 26,259     | 3,825,537 |
| HYUNDAI MOTOR CO LTD 2ND PRF | PREFERENCE             | 7,360      | 701,478   |
| HYUNDAI MOTOR CO LTD PRF     | PREFERENCE             | 4,745      | 415,376   |
| HYUNDAI STEEL CO             | COMMON STOCK KRW5000.  | 14,560     | 796,532   |
| HYUNDAI WIA CORP             | COMMON STOCK KRW5000.0 | 6,840      | 415,462   |
| IAMGOLD CORP                 | COMMON STOCK           | 90,650     | 530,320   |
| IBERDROLA SA                 | COMMON STOCK EUR.75    | 888,959    | 6,884,793 |
| IBIDEN CO LTD                | COMMON STOCK           | 22,700     | 340,086   |
| IBJ LEASING CO LTD           | COMMON STOCK           | 6,900      | 175,929   |
| IC GROUP A/S                 | COMMON STOCK DKK10.0   | 3,497      | 81,964    |
| ICA GRUPPEN AB               | COMMON STOCK SEK2.5    | 14,508     | 527,443   |
| ICADE                        | REIT                   | 7,641      | 751,608   |
| ICHIBANYA CO LTD             | COMMON STOCK           | 8,400      | 339,547   |
| ICHIYOSHI SECURITIES CO LTD  | COMMON STOCK           | 19,800     | 225,762   |
| ICOM INC                     | COMMON STOCK           | 8,600      | 201,118   |
| IDEC CORP                    | COMMON STOCK           | 14,800     | 352,127   |
| IDEMITSU KOSAN CO LTD        | COMMON STOCK           | 22,600     | 904,588   |
| IDEX ASA                     | COMMON STOCK NOK.15    | 170,968    | 107,319   |
| IDOM INC                     | COMMON STOCK           | 33,000     | 233,875   |
| IDORSIA LTD                  | COMMON STOCK CHF.05    | 22,212     | 579,827   |
| IEI INTEGRATION CORP         | COMMON STOCK TWD10.    | 233,097    | 308,272   |
| IG GROUP HOLDINGS PLC        | COMMON STOCK GBP.00005 | 65,612     | 634,896   |
| IGB REAL ESTATE INVESTMENT T | REIT                   | 674,200    | 299,689   |
| IGM FINANCIAL INC            | COMMON STOCK           | 19,400     | 683,595   |
| IHH HEALTHCARE BHD           | COMMON STOCK MYR1.0    | 526,200    | 761,912   |
| IHI CORP                     | COMMON STOCK           | 26,200     | 872,338   |
| IIDA GROUP HOLDINGS CO LTD   | COMMON STOCK           | 23,500     | 442,891   |
| IJM CORP BHD                 | COMMON STOCK MYR1.     | 572,680    | 431,391   |
| ILIAD SA                     | COMMON STOCK           | 4,902      | 1,175,620 |
| ILUKA RESOURCES LTD          | COMMON STOCK           | 90,582     | 719,785   |
| IMCD GROUP NV                | COMMON STOCK           | 12,139     | 764,130   |
| IMERYS SA                    | COMMON STOCK EUR2.     | 6,817      | 642,693   |
| IMI PLC                      | COMMON STOCK GBP.2857  | 53,478     | 959,137   |
| IMMOBILIARE GRANDE DISTRIBUZ | REIT                   | 236,513    | 273,754   |
| IMMOFINANZ AG                | COMMON STOCK           | 219,774    | 564,129   |

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|                              |                      |         |           |
|------------------------------|----------------------|---------|-----------|
| IMPALA PLATINUM HOLDINGS LTD | COMMON STOCK NPV     | 123,119 | 321,538   |
| IMPERIAL BRANDS PLC          | COMMON STOCK GBP.1   | 157,089 | 6,726,121 |
| IMPERIAL HOLDINGS LTD        | COMMON STOCK ZAR.04  | 35,255  | 745,661   |
| IMPERIAL OIL LTD             | COMMON STOCK         | 52,140  | 1,632,509 |
| IMPLENIA AG REG              | COMMON STOCK CHF1.02 | 4,471   | 302,055   |
| INCHCAPE PLC                 | COMMON STOCK GBP.1   | 82,053  | 866,751   |
| INCITEC PIVOT LTD            | COMMON STOCK         | 319,520 | 973,886   |

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Table of Contents

|                              |                          |               |             |
|------------------------------|--------------------------|---------------|-------------|
| IND + COMM BK OF CHINA H     | COMMON STOCK CNY1.0      | 12,303,160    | 9,860,503   |
| INDIVIOR PLC                 | COMMON STOCK USD.1       | 154,917       | 844,938     |
| INDOCEMENT TUNGGAL PRAKARSA  | COMMON STOCK IDR500.     | 357,500       | 579,173     |
| INDOFOOD CBP SUKSES MAKMUR T | COMMON STOCK IDR50.0     | 798,500       | 523,363     |
| INDOFOOD SUKSES MAKMUR TBK P | COMMON STOCK IDR100.     | 568,500       | 319,137     |
| INDONESIAN RUPIAH            | FOREIGN CURRENCY         | 1,707,188,784 | 125,829     |
| INDORAMA VENTURES PCL NVDR   | NVDR THB1.0              | 245,300       | 400,805     |
| INDRA SISTEMAS SA            | COMMON STOCK EUR.2       | 24,396        | 333,522     |
| INDUS HOLDING AG             | COMMON STOCK             | 9,250         | 658,423     |
| INDUSTRIA DE DISENO TEXTIL   | COMMON STOCK EUR.03      | 178,524       | 6,214,265   |
| INDUSTRIA MACCHINE AUTOMATIC | COMMON STOCK EUR.52      | 5,080         | 413,299     |
| INDUSTRIAL + INFRASTRUCTURE  | REIT                     | 89            | 382,269     |
| INDUSTRIAL ALLIANCE INSURANC | COMMON STOCK             | 20,100        | 959,641     |
| INDUSTRIAL BANK OF KOREA     | COMMON STOCK KRW5000.    | 52,910        | 811,360     |
| INDUSTRIAS CH S.A.B. SER B   | COMMON STOCK             | 52,400        | 224,967     |
| INDUSTRIAS PENOLES SAB DE CV | COMMON STOCK             | 29,270        | 614,707     |
| INDUSTRIES QATAR             | COMMON STOCK QAR10.      | 27,200        | 731,327     |
| INDUSTRIVARDEN AB C SHS      | COMMON STOCK SEK2.5      | 30,377        | 749,451     |
| INDUTRADE AB                 | COMMON STOCK SEK1.0      | 26,737        | 728,296     |
| INES CORP                    | COMMON STOCK             | 16,800        | 174,011     |
| INFICON HOLDING AG REG       | COMMON STOCK CHF5.0      | 673           | 420,018     |
| INFIGEN ENERGY               | STAPLED SECURITY         | 549,391       | 296,497     |
| INFINEON TECHNOLOGIES AG     | COMMON STOCK             | 196,085       | 5,359,773   |
| INFO SERVICES INTL DENTSU    | COMMON STOCK             | 7,800         | 176,461     |
| INFORMA PLC                  | COMMON STOCK GBP.001     | 142,320       | 1,387,120   |
| INFRAESTRUCTURA ENERGETICA N | COMMON STOCK             | 80,700        | 396,787     |
| INFRATIL LTD                 | COMMON STOCK             | 289,599       | 683,579     |
| ING GROEP NV                 | COMMON STOCK EUR.01      | 635,607       | 11,704,946  |
| INGENICO GROUP               | COMMON STOCK EUR1.0      | 10,542        | 1,125,803   |
| INMARSAT PLC                 | COMMON STOCK EUR.0005    | 84,803        | 563,001     |
| INMOBILIARIA COLONIAL SOCIMI | REIT EUR2.5              | 65,535        | 650,414     |
| INNER MONGOLIA YITAI COAL B  | COMMON STOCK CNY1.       | 329,200       | 473,927     |
| INNERGEX RENEWABLE ENERGY    | COMMON STOCK             | 41,888        | 481,414     |
| INNOGY SE                    | COMMON STOCK EUR2.0      | 22,857        | 891,452     |
| INNOLUX CORP                 | COMMON STOCK TWD10.0     | 1,604,604     | 667,227     |
| INPEX CORP                   | COMMON STOCK             | 161,500       | 2,021,414   |
| INR MSCI EMG MKTS CTF        | COMMON COLLECTIVE TRUST  | 2,024,615     | 102,202,548 |
| INSURANCE AUSTRALIA GROUP    | COMMON STOCK             | 404,509       | 2,286,416   |
| INTACT FINANCIAL CORP        | COMMON STOCK             | 22,800        | 1,910,509   |
| INTER PIPELINE LTD           | COMMON STOCK             | 65,300        | 1,356,606   |
| INTERCONTINENTAL HOTELS GROU | COMMON STOCK GBP.1980952 | 32,291        | 2,057,868   |
| INTERMEDIATE CAPITAL GROUP   | COMMON STOCK GBP.2625    | 54,945        | 848,855     |
| INTERNATIONAL PERSONAL FINAN | COMMON STOCK GBP.1       | 94,136        | 251,477     |
| INTERNET INITIATIVE JAPAN    | COMMON STOCK             | 13,800        | 251,861     |
| INTERPARFUMS SA              | COMMON STOCK EUR3.       | 9,252         | 383,357     |
| INTERPUMP GROUP SPA          | COMMON STOCK EUR.52      | 23,473        | 738,456     |
| INTERSHOP HOLDING AG         | COMMON STOCK CHF10.0     | 181           | 90,448      |
| INTERTEK GROUP PLC           | COMMON STOCK GBP.01      | 28,685        | 2,013,213   |
| INTERVEST OFFICES+WAREHOUSES | REIT                     | 15,756        | 425,462     |
| INTERXION HOLDING NV         | COMMON STOCK EUR.1       | 12,966        | 764,086     |
| INTESA SANPAOLO              | COMMON STOCK EUR.52      | 2,173,671     | 7,214,771   |
| INTESA SANPAOLO RSP          | PREFERRED STOCK          | 180,939       | 577,434     |
| INTL CONSOLIDATED AIRLINE DI | COMMON STOCK EUR.5       | 130,706       | 1,134,137   |
| INTRUM JUSTITIA AB           | COMMON STOCK SEK.02      | 17,549        | 649,534     |
| INTU PROPERTIES PLC          | REIT GBP.5               | 170,871       | 584,503     |
| INVENTEC CORP                | COMMON STOCK TWD10.      | 433,445       | 345,622     |
| INVERSIONES AGUAS METROPOL   | COMMON STOCK             | 219,181       | 416,279     |
| INVESTA OFFICE FUND          | REIT                     | 144,594       | 514,193     |
| INVESTEC LTD                 | COMMON STOCK ZAR.0002    | 43,698        | 316,552     |
| INVESTEC PLC                 | COMMON STOCK GBP.0002    | 117,724       | 848,786     |
| INVESTOR AB B SHS            | COMMON STOCK SEK6.25     | 76,097        | 3,467,317   |
| INVINCIBLE INVESTMENT CORP   | REIT                     | 882           | 374,973     |
| IOI CORP BHD                 | COMMON STOCK MYR.1       | 638,932       | 716,702     |

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|                             |                     |         |         |
|-----------------------------|---------------------|---------|---------|
| IOI PROPERTIES GROUP BHD    | COMMON STOCK MYR1.0 | 465,886 | 212,911 |
| ION BEAM APPLICATIONS       | COMMON STOCK        | 11,482  | 329,302 |
| IOOF HOLDINGS LTD           | COMMON STOCK        | 61,367  | 513,392 |
| IPSEN                       | COMMON STOCK EUR1.  | 7,352   | 878,858 |
| IPSOS                       | COMMON STOCK EUR.25 | 7,997   | 294,370 |
| IRISH BANK RESOLUTION CORP  | EUR0.16             | 6,915   |         |
| IRISH CONTINENTAL GROUP PLC | UNIT EUR.065        | 53,433  | 370,291 |

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Table of Contents

|                              |                       |            |           |
|------------------------------|-----------------------|------------|-----------|
| IRPC PCL FOREIGN             | FOREIGN SH. THB1.0 A  | 3,539,700  | 765,722   |
| ISEKI + CO LTD               | COMMON STOCK          | 7,600      | 191,641   |
| ISETAN MITSUKOSHI HOLDINGS L | COMMON STOCK          | 61,660     | 762,278   |
| ISRAEL CHEMICALS LTD         | COMMON STOCK ILS1.    | 116,140    | 471,510   |
| ISRAEL CORP LIMITED/THE      | COMMON STOCK ILS1.    | 2,658      | 450,522   |
| ISRAEL DISCOUNT BANK A       | COMMON STOCK ILS.1    | 206,322    | 600,688   |
| ISS A/S                      | COMMON STOCK DKK1.0   | 29,126     | 1,124,313 |
| ISUZU MOTORS LTD             | COMMON STOCK          | 99,000     | 1,655,938 |
| ITALGAS SPA                  | COMMON STOCK          | 92,151     | 562,682   |
| ITALIAN THAI DEVELOP FOREIGN | FOREIGN SH. THB1.0 A  | 1,456,746  | 177,009   |
| ITAU CORPBANCA               | ADR                   | 24,273     | 326,229   |
| ITAU UNIBANCO HOLDING S PREF | PREFERENCE            | 556,598    | 7,208,466 |
| ITAUSA INVESTIMENTOS ITAU PR | PREFERENCE            | 731,716    | 2,380,303 |
| ITAUSA INVESTIMENTOS ITAU SA | COMMON STOCK          | 481        | 1,522     |
| ITE GROUP PLC                | COMMON STOCK GBP.01   | 101,965    | 250,510   |
| ITF FIN + SECS               | THB10(ALIEN MKT)      | 2,750      |           |
| ITO EN LTD                   | COMMON STOCK          | 13,700     | 539,055   |
| ITOCHU CORP                  | COMMON STOCK          | 249,400    | 4,657,539 |
| ITOCHU ENEX CO LTD           | COMMON STOCK          | 18,700     | 179,759   |
| ITOCHU SHOKUHIN CO LTD       | COMMON STOCK          | 900        | 49,543    |
| ITOCHU TECHNO SOLUTIONS CORP | COMMON STOCK          | 9,200      | 398,850   |
| ITV PLC                      | COMMON STOCK GBP.1    | 653,917    | 1,458,680 |
| IVANHOE MINES LTD CL A       | COMMON STOCK          | 129,200    | 437,215   |
| IWG PLC                      | COMMON STOCK          | 149,238    | 519,550   |
| IYO BANK LTD/THE             | COMMON STOCK          | 52,300     | 418,642   |
| IZUMI CO LTD                 | COMMON STOCK          | 6,500      | 403,569   |
| J FRONT RETAILING CO LTD     | COMMON STOCK          | 48,500     | 912,602   |
| J OIL MILLS INC              | COMMON STOCK          | 6,500      | 227,032   |
| JACCS CO LTD                 | COMMON STOCK          | 10,700     | 250,431   |
| JAFCO CO LTD                 | COMMON STOCK          | 10,300     | 593,919   |
| JAMCO CORP                   | COMMON STOCK          | 7,000      | 164,335   |
| JAMES HARDIE INDUSTRIES CDI  | CDI EUR.59            | 89,015     | 1,570,811 |
| JAPAN AIRLINES CO LTD        | COMMON STOCK          | 21,000     | 821,911   |
| JAPAN AIRPORT TERMINAL CO    | COMMON STOCK          | 7,900      | 293,208   |
| JAPAN EXCHANGE GROUP INC     | COMMON STOCK          | 97,600     | 1,691,196 |
| JAPAN HOTEL REIT INVESTMENT  | REIT                  | 770        | 516,766   |
| JAPAN LOGISTICS FUND INC     | REIT                  | 210        | 387,302   |
| JAPAN PETROLEUM EXPLORATION  | COMMON STOCK          | 7,500      | 198,622   |
| JAPAN POST BANK CO LTD       | COMMON STOCK          | 52,000     | 675,352   |
| JAPAN POST HOLDINGS CO LTD   | COMMON STOCK          | 252,300    | 2,892,466 |
| JAPAN PRIME REALTY INVESTMEN | REIT                  | 158        | 502,133   |
| JAPAN PULP + PAPER CO LTD    | COMMON STOCK          | 4,600      | 176,250   |
| JAPAN REAL ESTATE INVESTMENT | REIT                  | 240        | 1,139,769 |
| JAPAN RETAIL FUND INVESTMENT | REIT                  | 455        | 834,251   |
| JAPAN STEEL WORKS LTD        | COMMON STOCK          | 12,000     | 385,350   |
| JAPAN TOBACCO INC            | COMMON STOCK          | 177,000    | 5,702,103 |
| JAPANESE YEN                 | FOREIGN CURRENCY      | 83,381,330 | 740,180   |
| JARDINE CYCLE + CARRIAGE LTD | COMMON STOCK          | 20,360     | 619,284   |
| JARDINE MATHESON HLDGS LTD   | COMMON STOCK USD.25   | 35,300     | 2,143,233 |
| JARDINE STRATEGIC HLDGS LTD  | COMMON STOCK USD.05   | 36,000     | 1,424,984 |
| JB HI FI LTD                 | COMMON STOCK          | 27,557     | 536,760   |
| JBS SA                       | COMMON STOCK          | 136,697    | 403,882   |
| JCDECAUX SA                  | COMMON STOCK          | 14,477     | 583,821   |
| JD SPORTS FASHION PLC        | COMMON STOCK GBP.0025 | 85,350     | 387,714   |
| JD.COM INC ADR               | ADR USD.00002         | 115,000    | 4,763,300 |
| JEAN COUTU GROUP INC CLASS A | COMMON STOCK          | 17,400     | 339,126   |
| JENOPTIK AG                  | COMMON STOCK          | 15,450     | 509,716   |
| JEOL LTD                     | COMMON STOCK          | 37,000     | 209,252   |
| JERONIMO MARTINS             | COMMON STOCK EUR1.    | 39,225     | 762,362   |
| JFE HOLDINGS INC             | COMMON STOCK          | 88,300     | 2,121,998 |
| JG SUMMIT HOLDINGS INC       | COMMON STOCK PHP1.    | 648,400    | 935,492   |
| JGC CORP                     | COMMON STOCK          | 35,000     | 676,159   |
| JIANGSU EXPRESS CO LTD H     | COMMON STOCK CNY1.0   | 310,000    | 471,811   |

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|                           |                          |         |           |
|---------------------------|--------------------------|---------|-----------|
| JIANGXI COPPER CO LTD H   | COMMON STOCK CNY1.0      | 284,000 | 449,693   |
| JINKOSOLAR HOLDING CO ADR | ADR USD.00002            | 5,700   | 137,085   |
| JM AB                     | COMMON STOCK SEK1.0      | 15,180  | 346,006   |
| JOHNSON ELECTRIC HOLDINGS | COMMON STOCK HKD.05      | 92,500  | 387,479   |
| JOHNSON MATTHEY PLC       | COMMON STOCK GBP1.109245 | 33,968  | 1,412,969 |
| JOLLIBEE FOODS CORP       | COMMON STOCK PHP1.0      | 139,010 | 704,322   |
| JOSHIN DENKI CO LTD       | COMMON STOCK             | 7,500   | 266,224   |

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Table of Contents

|                              |                       |           |           |
|------------------------------|-----------------------|-----------|-----------|
| JSE LTD                      | COMMON STOCK ZAR.1    | 19,674    | 244,507   |
| JSR CORP                     | COMMON STOCK          | 35,000    | 689,387   |
| JTEKT CORP                   | COMMON STOCK          | 38,300    | 658,487   |
| JU TENG INTERNATIONAL HLDGS  | COMMON STOCK HKD.1    | 355,500   | 115,858   |
| JULIUS BAER GROUP LTD        | COMMON STOCK CHF.02   | 39,174    | 2,394,859 |
| JUMBO SA                     | COMMON STOCK EUR.88   | 26,107    | 466,323   |
| JUMEI INTERNATIONAL ADR      | ADR USD.00025         | 40,000    | 116,800   |
| JUNGHEINRICH PRFD            | PREFERENCE            | 11,292    | 533,312   |
| JUPITER FUND MANAGEMENT      | COMMON STOCK GBP.02   | 86,452    | 734,584   |
| JUROKU BANK LTD/THE          | COMMON STOCK          | 8,200     | 241,401   |
| JUST EAT PLC                 | COMMON STOCK GBP.01   | 103,330   | 1,086,056 |
| JUST ENERGY GROUP INC        | COMMON STOCK          | 54,600    | 235,317   |
| JUVENTUS FOOTBALL CLUB SPA   | COMMON STOCK          | 658,879   | 604,779   |
| JXTG HOLDINGS INC            | COMMON STOCK          | 521,550   | 3,370,613 |
| JYSKE BANK REG               | COMMON STOCK DKK10.   | 12,178    | 691,600   |
| K S AG REG                   | COMMON STOCK          | 34,169    | 851,692   |
| K S HOLDINGS CORP            | COMMON STOCK          | 16,400    | 420,233   |
| K+O ENERGY GROUP INC         | COMMON STOCK          | 11,500    | 193,053   |
| KABU.COM SECURITIES CO LTD   | COMMON STOCK          | 45,200    | 141,280   |
| KADOKAWA DWANGO CORP         | COMMON STOCK          | 12,600    | 155,600   |
| KAGA ELECTRONICS CO LTD      | COMMON STOCK          | 9,600     | 261,830   |
| KAGOME CO LTD                | COMMON STOCK          | 14,600    | 542,528   |
| KAJIMA CORP                  | COMMON STOCK          | 157,000   | 1,509,234 |
| KAKAKU.COM INC               | COMMON STOCK          | 28,200    | 477,019   |
| KAKAO CORP                   | COMMON STOCK KRW500.0 | 6,301     | 805,646   |
| KAKEN PHARMACEUTICAL CO LTD  | COMMON STOCK          | 7,700     | 397,504   |
| KALBE FARMA TBK PT           | COMMON STOCK IDR10.   | 6,248,500 | 778,649   |
| KAMIGUMI CO LTD              | COMMON STOCK          | 23,500    | 519,515   |
| KANEKA CORP                  | COMMON STOCK          | 57,000    | 520,866   |
| KANGWON LAND INC             | COMMON STOCK KRW500.  | 21,760    | 707,253   |
| KANSAI ELECTRIC POWER CO INC | COMMON STOCK          | 116,300   | 1,423,654 |
| KANSAI PAINT CO LTD          | COMMON STOCK          | 40,000    | 1,038,884 |
| KAO CORP                     | COMMON STOCK          | 83,100    | 5,621,947 |
| KAPPA CREATE CO LTD          | COMMON STOCK          | 23,100    | 261,984   |
| KAPSCH TRAFFICOM AG          | COMMON STOCK          | 5,077     | 304,600   |
| KARDEMIR KARABUK DEMIR CL D  | COMMON STOCK TRY1.    | 454,208   | 384,522   |
| KAROON GAS AUSTRALIA LTD     | COMMON STOCK          | 108,236   | 110,768   |
| KASIKORNBANK PCL FOREIGN     | FOREIGN SH. THB10.0 A | 207,000   | 1,473,581 |
| KASIKORNBANK PCL NVDR        | NVDR THB10.0          | 92,600    | 659,196   |
| KATAKURA INDUSTRIES CO LTD   | COMMON STOCK          | 15,000    | 204,830   |
| KATO SANGYO CO LTD           | COMMON STOCK          | 7,100     | 260,550   |
| KAWASAKI HEAVY INDUSTRIES    | COMMON STOCK          | 26,300    | 922,024   |
| KAWASAKI KISEN KAISHA LTD    | COMMON STOCK          | 15,300    | 389,313   |
| KAZ MINERALS PLC             | COMMON STOCK GBP.2    | 50,569    | 607,297   |
| KB FINANCIAL GROUP INC       | COMMON STOCK KRW5000. | 72,170    | 4,267,065 |
| KBC ANCORA                   | COMMON STOCK          | 8,786     | 553,349   |
| KBC GROUP NV                 | COMMON STOCK          | 40,833    | 3,481,678 |
| KCC CORP                     | COMMON STOCK KRW5000. | 1,147     | 408,141   |
| KDDI CORP                    | COMMON STOCK          | 301,500   | 7,508,214 |
| KEIHAN HOLDINGS CO LTD       | COMMON STOCK          | 18,600    | 547,034   |
| KEIKYU CORP                  | COMMON STOCK          | 38,500    | 739,141   |
| KEIO CORP                    | COMMON STOCK          | 20,600    | 906,068   |
| KEISEI ELECTRIC RAILWAY CO   | COMMON STOCK          | 26,500    | 850,882   |
| KEIYO BANK LTD/THE           | COMMON STOCK          | 68,000    | 311,071   |
| KEIYO CO LTD                 | COMMON STOCK          | 30,200    | 183,016   |
| KELLER GROUP PLC             | COMMON STOCK GBP.1    | 26,841    | 351,349   |
| KEMIRA OYJ                   | COMMON STOCK          | 23,481    | 323,767   |
| KENEDIX INC                  | COMMON STOCK          | 61,100    | 372,453   |
| KENEDIX OFFICE INVESTMENT CO | REIT                  | 87        | 493,946   |
| KEPCO PLANT SERVICE + ENGINE | COMMON STOCK KRW200.0 | 5,163     | 195,656   |
| KEPPEL CORP LTD              | COMMON STOCK          | 250,100   | 1,370,869 |
| KEPPEL REIT                  | REIT                  | 462,593   | 436,850   |
| KERING                       | COMMON STOCK EUR4.    | 12,848    | 6,061,666 |



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|                             |                      |         |           |
|-----------------------------|----------------------|---------|-----------|
| KERRY GROUP PLC A           | COMMON STOCK EUR.125 | 26,390  | 2,961,925 |
| KERRY LOGISTICS NETWORK LTD | COMMON STOCK HKD.5   | 174,159 | 246,709   |
| KERRY PROPERTIES LTD        | COMMON STOCK HKD1.0  | 130,318 | 585,902   |
| KERRY TJ LOGISTICS CO LTD   | COMMON STOCK TWD10.  | 179,000 | 230,097   |
| KESKO OYJ B SHS             | COMMON STOCK         | 12,500  | 679,167   |
| KEWPIE CORP                 | COMMON STOCK         | 16,400  | 437,547   |
| KEY COFFEE INC              | COMMON STOCK         | 2,800   | 54,019    |

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Table of Contents

|                              |                         |           |           |
|------------------------------|-------------------------|-----------|-----------|
| KEYENCE CORP                 | COMMON STOCK            | 16,300    | 9,103,380 |
| KEYERA CORP                  | COMMON STOCK            | 37,700    | 1,065,752 |
| KGHM POLSKA MIEDZ SA         | COMMON STOCK PLN10.     | 25,291    | 805,861   |
| KHON KAEN SUGAR INDUSTRY PCL | FOREIGN SH. THB.5 A     | 2,820,500 | 403,299   |
| KIA MOTORS CORP              | COMMON STOCK KRW5000.0  | 45,050    | 1,409,086 |
| KIATNAKIN BANK PCL FOR       | FOREIGN SH. A           | 211,900   | 515,283   |
| KIER GROUP PLC               | COMMON STOCK GBP.01     | 24,845    | 365,598   |
| KIKKOMAN CORP                | COMMON STOCK            | 30,000    | 1,213,219 |
| KILLAM APARTMENT REAL ESTATE | REIT                    | 44,100    | 500,500   |
| KIMBERLY CLARK DE MEXICO A   | COMMON STOCK            | 312,400   | 552,773   |
| KINDEN CORP                  | COMMON STOCK            | 27,600    | 449,377   |
| KINDOM CONSTRUCTION CORP     | COMMON STOCK TWD10.0    | 321,000   | 219,819   |
| KINDRED GROUP PLC            | SDR GBP.005             | 45,514    | 652,270   |
| KINGBOARD CHEMICAL HOLDINGS  | COMMON STOCK HKD.1      | 167,900   | 905,483   |
| KINGDEE INTERNATIONAL SFTWR  | COMMON STOCK HKD.025    | 858,000   | 481,043   |
| KINGFISHER PLC               | COMMON STOCK GBP.157143 | 383,739   | 1,752,733 |
| KINGSOFT CORP LTD            | COMMON STOCK USD.0005   | 171,000   | 566,915   |
| KINGSPAN GROUP PLC           | COMMON STOCK EUR.13     | 26,969    | 1,180,187 |
| KINGSTON FINANCIAL GROUP LTD | COMMON STOCK HKD.02     | 718,000   | 687,429   |
| KINNEVIK AB B                | COMMON STOCK SEK.1      | 40,545    | 1,370,003 |
| KINROSS GOLD CORP            | COMMON STOCK            | 225,429   | 975,159   |
| KINSUS INTERCONNECT TECH     | COMMON STOCK TWD10.     | 82,180    | 149,721   |
| KINTETSU GROUP HOLDINGS CO L | COMMON STOCK            | 31,500    | 1,204,885 |
| KION GROUP AG                | COMMON STOCK            | 12,333    | 1,064,893 |
| KIRIN HOLDINGS CO LTD        | COMMON STOCK            | 141,000   | 3,548,331 |
| KIRKLAND LAKE GOLD LTD       | COMMON STOCK            | 35,200    | 541,366   |
| KITZ CORP                    | COMMON STOCK            | 27,400    | 211,518   |
| KIWI PROPERTY GROUP LTD      | COMMON STOCK            | 473,601   | 472,879   |
| KIYO BANK LTD/THE            | COMMON STOCK            | 24,200    | 402,371   |
| KLABIN SA UNIT               | UNIT                    | 113,669   | 599,993   |
| KLEPIERRE                    | REIT EUR1.4             | 36,849    | 1,621,718 |
| KLOECKNER + CO SE            | COMMON STOCK            | 23,843    | 293,343   |
| KLOVERN AB B SHS             | COMMON STOCK            | 274,865   | 359,595   |
| KOBAYASHI PHARMACEUTICAL CO  | COMMON STOCK            | 11,200    | 725,938   |
| KOBE STEEL LTD               | COMMON STOCK            | 55,000    | 510,360   |
| KOC HOLDING AS               | COMMON STOCK TRY1.      | 130,221   | 634,797   |
| KOHNAN SHOJI CO LTD          | COMMON STOCK            | 9,400     | 202,791   |
| KOITO MANUFACTURING CO LTD   | COMMON STOCK            | 18,700    | 1,315,219 |
| KOLON LIFE SCIENCE INC       | COMMON STOCK KRW500.0   | 1,771     | 173,767   |
| KOMATSU LTD                  | COMMON STOCK            | 156,300   | 5,662,978 |
| KOMERCNI BANKA AS            | COMMON STOCK CZK100.0   | 17,054    | 733,140   |
| KOMIPHARM INTERNATIONAL CO   | COMMON STOCK KRW100.    | 9,992     | 356,914   |
| KONAMI HOLDINGS CORP         | COMMON STOCK            | 19,200    | 1,055,300 |
| KONE OYJ B                   | COMMON STOCK            | 52,221    | 2,804,464 |
| KONECRANES OYJ               | COMMON STOCK EUR.5      | 12,057    | 551,292   |
| KONICA MINOLTA INC           | COMMON STOCK            | 87,500    | 842,358   |
| KONINKLIJKE AHOLD DELHAIZE N | COMMON STOCK EUR.01     | 214,715   | 4,716,257 |
| KONINKLIJKE BAM GROEP NV     | COMMON STOCK EUR.1      | 54,379    | 250,066   |
| KONINKLIJKE DSM NV           | COMMON STOCK EUR1.5     | 30,108    | 2,872,320 |
| KONINKLIJKE KPN NV           | COMMON STOCK EUR.04     | 552,703   | 1,929,759 |
| KONINKLIJKE PHILIPS NV       | COMMON STOCK EUR.2      | 155,498   | 5,887,369 |
| KONKA GROUP CO LTD B         | COMMON STOCK CNY1.      | 142,100   | 56,718    |
| KOREA AEROSPACE INDUSTRIES   | COMMON STOCK KRW5000.   | 11,771    | 521,004   |
| KOREA ELECTRIC POWER CORP    | COMMON STOCK KRW5000.   | 46,350    | 1,651,682 |
| KOREA GAS CORPORATION        | COMMON STOCK KRW5000.   | 6,958     | 276,471   |
| KOREA INVESTMENT HOLDINGS CO | COMMON STOCK KRW5000.   | 8,840     | 569,752   |
| KOREA ZINC CO LTD            | COMMON STOCK KRW5000.   | 1,910     | 878,716   |
| KOREAN AIR LINES CO LTD      | COMMON STOCK KRW5000.   | 10,564    | 333,379   |
| KOREAN REINSURANCE CO        | COMMON STOCK KRW500.    | 23,175    | 238,097   |
| KOSE CORP                    | COMMON STOCK            | 5,600     | 874,641   |
| KROTON EDUCACIONAL SA        | COMMON STOCK            | 254,676   | 1,410,391 |
| KRUNG THAI BANK PUB CO FOREI | FOREIGN SH. THB5.15 A   | 831,250   | 489,721   |
| KT CORP                      | COMMON STOCK KRW5000.   | 9,524     | 269,075   |

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|                            |                        |         |           |
|----------------------------|------------------------|---------|-----------|
| KT+G CORP                  | COMMON STOCK KRW5000.  | 19,955  | 2,153,306 |
| KUALA LUMPUR KEPONG BHD    | COMMON STOCK MYR1.     | 99,296  | 613,271   |
| KUBOTA CORP                | COMMON STOCK           | 174,200 | 3,411,891 |
| KUDELSKI SA BR             | COMMON STOCK CHF8.0    | 11,759  | 145,030   |
| KUEHNE NAGEL INTL AG REG   | COMMON STOCK CHF1.0    | 10,321  | 1,823,872 |
| KUMHO INDUSTRIAL CO LTD    | COMMON STOCK KRW5000.  | 11,774  | 104,533   |
| KUMHO PETROCHEMICAL CO LTD | COMMON STOCK KRW5000.0 | 3,811   | 354,869   |

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Table of Contents

|                              |                          |            |           |
|------------------------------|--------------------------|------------|-----------|
| KUMHO TIRE CO INC            | COMMON STOCK KRW5000.    | 63,100     | 260,113   |
| KUNGSLEDEN AB                | COMMON STOCK SEK.42      | 51,360     | 373,202   |
| KUNLUN ENERGY CO LTD         | COMMON STOCK HKD.01      | 572,000    | 595,764   |
| KURABO INDUSTRIES LTD        | COMMON STOCK             | 60,000     | 194,858   |
| KURARAY CO LTD               | COMMON STOCK             | 63,100     | 1,191,267 |
| KURITA WATER INDUSTRIES LTD  | COMMON STOCK             | 21,100     | 685,639   |
| KWANGJU BANK                 | COMMON STOCK KRW5000.0   | 30,115     | 337,084   |
| KWS SAAT SE                  | COMMON STOCK EUR3.0      | 819        | 327,324   |
| KYOCERA CORP                 | COMMON STOCK             | 53,700     | 3,509,589 |
| KYODO PRINTING CO LTD        | COMMON STOCK             | 6,600      | 211,782   |
| KYORIN HOLDINGS INC          | COMMON STOCK             | 12,400     | 231,350   |
| KYORITSU MAINTENANCE CO LTD  | COMMON STOCK             | 6,400      | 258,608   |
| KYOWA EXEO CORP              | COMMON STOCK             | 16,800     | 435,072   |
| KYOWA HAKKO KIRIN CO LTD     | COMMON STOCK             | 53,737     | 1,038,147 |
| KYUDENKO CORP                | COMMON STOCK             | 9,200      | 443,567   |
| KYUSHU ELECTRIC POWER CO INC | COMMON STOCK             | 79,000     | 827,705   |
| KYUSHU FINANCIAL GROUP INC   | COMMON STOCK             | 72,100     | 435,876   |
| KYUSHU RAILWAY COMPANY       | COMMON STOCK             | 26,800     | 829,408   |
| L OREAL                      | COMMON STOCK EUR.2       | 40,228     | 8,918,762 |
| LADBROKES CORAL GROUP PLC    | COMMON STOCK GBP.2833333 | 263,220    | 645,053   |
| LAFARGE MALAYSIA BHD         | COMMON STOCK MYR1.       | 97,080     | 149,512   |
| LAFARGEHOLCIM LTD REG        | COMMON STOCK CHF2.0      | 43,536     | 2,452,775 |
| LAFARGEHOLCIM LTD REG        | COMMON STOCK             | 30,695     | 1,730,333 |
| LAGARDERE SCA                | COMMON STOCK EUR6.1      | 24,129     | 773,629   |
| LANCASHIRE HOLDINGS LTD      | COMMON STOCK USD.5       | 42,643     | 393,186   |
| LAND SECURITIES GROUP PLC    | REIT GBP.1066667         | 135,667    | 1,843,477 |
| LANDING INTERNATIONAL DEVELO | COMMON STOCK HKD.01      | 16,260,000 | 644,801   |
| LANXESS AG                   | COMMON STOCK             | 17,116     | 1,362,010 |
| LAO FENG XIANG CO LTD B      | COMMON STOCK CNY1.       | 95,200     | 352,352   |
| LAOX CO LTD                  | COMMON STOCK             | 12,700     | 65,292    |
| LAR ESPANA REAL ESTATE SOCIM | REIT EUR2.0              | 49,865     | 531,497   |
| LARGAN PRECISION CO LTD      | COMMON STOCK TWD10.      | 19,799     | 2,666,385 |
| LARSEN + TOUBRO GDR REG S    | GDR                      | 16,833     | 325,719   |
| LATAM AIRLINES GROUP SP ADR  | ADR                      | 56,244     | 781,792   |
| LAURENTIAN BANK OF CANADA    | COMMON STOCK             | 10,100     | 455,687   |
| LAWSON INC                   | COMMON STOCK             | 5,900      | 391,954   |
| LEALEA ENTERPRISE            | COMMON STOCK TWD10.      | 592,202    | 232,451   |
| LEE + MAN PAPER MANUFACTURIN | COMMON STOCK HKD.025     | 346,000    | 408,879   |
| LEG IMMOBILIEN AG            | COMMON STOCK             | 10,245     | 1,170,296 |
| LEGAL + GENERAL GROUP PLC    | COMMON STOCK GBP.025     | 992,551    | 3,660,616 |
| LEGRAND SA                   | COMMON STOCK EUR4.       | 44,406     | 3,416,728 |
| LENDLEASE GROUP              | STAPLED SECURITY         | 111,460    | 1,422,885 |
| LENOVO GROUP LTD             | COMMON STOCK             | 1,154,000  | 650,949   |
| LEONARDO SPA                 | COMMON STOCK EUR4.4      | 91,905     | 1,093,619 |
| LEONI AG                     | COMMON STOCK             | 6,343      | 473,498   |
| LEONTEQ AG                   | COMMON STOCK CHF1.0      | 2,363      | 152,392   |
| LEOPALACE21 CORP             | COMMON STOCK             | 44,400     | 345,326   |
| LEROY SEAFOOD GROUP ASA      | COMMON STOCK NOK1.0      | 73,447     | 394,905   |
| LF CORP                      | COMMON STOCK KRW5000.0   | 7,999      | 233,638   |
| LG CHEM LTD                  | COMMON STOCK KRW5000.    | 8,611      | 3,254,062 |
| LG CORP                      | COMMON STOCK KRW5000.    | 17,990     | 1,528,304 |
| LG DISPLAY CO LTD            | COMMON STOCK KRW5000.    | 41,960     | 1,171,733 |
| LG ELECTRONICS INC           | COMMON STOCK KRW5000.    | 19,698     | 1,949,031 |
| LG HAUSYS LTD                | COMMON STOCK KRW5000.    | 2,270      | 205,781   |
| LG HOUSEHOLD + HEALTH CARE   | COMMON STOCK KRW5000.0   | 1,927      | 2,136,337 |
| LG INNOTEK CO LTD            | COMMON STOCK KRW5000.0   | 3,489      | 467,349   |
| LG INTERNATIONAL CORP        | COMMON STOCK KRW5000.    | 9,695      | 245,696   |
| LI + FUNG LTD                | COMMON STOCK HKD.0125    | 1,034,000  | 566,602   |
| LI NING CO LTD               | COMMON STOCK HKD.1       | 379,541    | 307,007   |
| LI PENG ENTERPRISE CO LTD    | COMMON STOCK TWD10.      | 507,111    | 155,317   |
| LIBERTY HOLDINGS LTD         | COMMON STOCK ZAR.0833    | 25,336     | 253,855   |
| LIFE HEALTHCARE GROUP HOLDIN | COMMON STOCK             | 257,258    | 576,280   |
| LINAMAR CORP                 | COMMON STOCK             | 11,800     | 689,475   |

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|                              |                     |         |           |
|------------------------------|---------------------|---------|-----------|
| LINDE AG TENDER              | COMMON STOCK        | 31,383  | 7,347,455 |
| LINE CORP                    | COMMON STOCK        | 10,000  | 409,000   |
| LINK ADMINISTRATION HOLDINGS | COMMON STOCK        | 98,561  | 650,635   |
| LINK REIT                    | REIT                | 372,552 | 3,450,315 |
| LION CORP                    | COMMON STOCK        | 42,000  | 793,060   |
| LIPPO MALLS INDONESIA RETAIL | REIT                | 993,000 | 297,190   |
| LITE ON TECHNOLOGY CORP      | COMMON STOCK TWD10. | 381,229 | 520,607   |

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Table of Contents

|                              |                           |            |            |
|------------------------------|---------------------------|------------|------------|
| LIXIL GROUP CORP             | COMMON STOCK              | 46,400     | 1,254,758  |
| LLOYDS BANKING GROUP PLC     | COMMON STOCK              | 12,003,847 | 11,013,024 |
| LOBLAW COMPANIES LTD         | COMMON STOCK              | 39,496     | 2,150,459  |
| LOCALIZA RENT A CAR          | COMMON STOCK              | 104,718    | 696,059    |
| LOGITECH INTERNATIONAL REG   | COMMON STOCK CHF.25       | 32,951     | 1,111,173  |
| LOJAS AMERICANAS SA PREF     | PREFERENCE                | 182,917    | 937,407    |
| LOJAS RENNER S.A.            | COMMON STOCK              | 134,750    | 1,436,751  |
| LONDON STOCK EXCHANGE GROUP  | COMMON STOCK GBP.06918605 | 52,990     | 2,718,398  |
| LONG CHEN PAPER              | COMMON STOCK TWD10.       | 478,090    | 669,274    |
| LONGFOR PROPERTIES           | COMMON STOCK HKD.1        | 290,500    | 727,475    |
| LONMIN PLC                   | COMMON STOCK USD.0001     | 61,962     | 70,260     |
| LONZA GROUP AG REG           | COMMON STOCK CHF1.0       | 12,570     | 3,395,413  |
| LOOKERS PLC                  | COMMON STOCK GBP.05       | 109,423    | 152,309    |
| LOOMIS AB B                  | COMMON STOCK SEK5.0       | 16,415     | 688,669    |
| LOTTE CHEMICAL CORP          | COMMON STOCK KRW5000.0    | 2,940      | 1,008,376  |
| LOTTE CONFECTIONERY CO LTD   | COMMON STOCK KRW500.0     | 605        | 82,509     |
| LOTTE CORP                   | COMMON STOCK KRW200.0     | 5,938      | 361,089    |
| LOTTE FINE CHEMICAL CO LTD   | COMMON STOCK KRW5000.0    | 6,024      | 364,984    |
| LOTTE SHOPPING CO            | COMMON STOCK KRW5000.     | 2,026      | 376,605    |
| LPN DEVELOPMENT PCL FOREIGN  | FOREIGN SH. THB1.0 A      | 478,900    | 193,970    |
| LPP SA                       | COMMON STOCK PLN2.        | 246        | 628,881    |
| LS CORP                      | COMMON STOCK KRW5000.0    | 5,495      | 371,931    |
| LS INDUSTRIAL SYSTEMS        | COMMON STOCK KRW5000.0    | 5,053      | 306,610    |
| LSR GROUP PJSC GDR REGS      | GDR RUB.25                | 97,218     | 266,844    |
| LUCKY CEMENT                 | COMMON STOCK PKR10.       | 29,500     | 137,809    |
| LUK FOOK HOLDINGS INTL LTD   | COMMON STOCK HKD.1        | 98,000     | 419,821    |
| LUKOIL PJSC SPON ADR         | ADR RUB.025               | 81,449     | 4,695,535  |
| LUNDBERGS AB B SHS           | COMMON STOCK              | 7,438      | 556,468    |
| LUNDIN MINING CORP           | COMMON STOCK              | 131,700    | 878,736    |
| LUNDIN PETROLEUM AB          | COMMON STOCK SEK.01       | 46,737     | 1,071,355  |
| LUOYANG GLASS COMPANY LTD H  | COMMON STOCK CNY1.0       | 286,000    | 148,461    |
| LUXOTTICA GROUP SPA          | COMMON STOCK EUR.06       | 28,597     | 1,753,855  |
| LVMH MOET HENNESSY LOUIS VUI | COMMON STOCK EUR.3        | 46,129     | 13,561,128 |
| M3 INC                       | COMMON STOCK              | 38,500     | 1,348,126  |
| M6 METROPOLE TELEVISION      | COMMON STOCK EUR.4        | 13,370     | 345,685    |
| MABUCHI MOTOR CO LTD         | COMMON STOCK              | 11,500     | 620,942    |
| MACQUARIE ATLAS ROADS GROUP  | STAPLED SECURITY          | 149,958    | 735,458    |
| MACQUARIE GROUP LTD          | COMMON STOCK              | 51,681     | 4,016,557  |
| MACQUARIE MEXICO REAL ESTATE | REIT                      | 283,400    | 300,267    |
| MACRONIX INTERNATIONAL       | COMMON STOCK TWD10.       | 334,000    | 496,087    |
| MAEDA CORP                   | COMMON STOCK              | 28,300     | 389,258    |
| MAGAZINE LUIZA SA            | COMMON STOCK              | 13,900     | 335,026    |
| MAGELLAN FINANCIAL GROUP LTD | COMMON STOCK              | 22,914     | 482,613    |
| MAGNA INTERNATIONAL INC      | COMMON STOCK              | 70,112     | 3,986,415  |
| MAGNIT PJSC SPON GDR REGS    | GDR                       | 58,531     | 1,600,906  |
| MAGYAR TELEKOM TELECOMMUNICA | COMMON STOCK HUF100.      | 81,594     | 144,608    |
| MAHINDRA + MAHINDRA SPON GDR | GDR                       | 15,031     | 350,222    |
| MAJESTIC WINE PLC            | COMMON STOCK GBP.075      | 34,824     | 211,058    |
| MAKITA CORP                  | COMMON STOCK              | 36,300     | 1,520,148  |
| MALAYAN BANKING BHD          | COMMON STOCK MYR1.        | 581,020    | 1,405,699  |
| MALAYSIAN RESOURCES CORP BHD | COMMON STOCK MYR1.        | 1,514,800  | 419,413    |
| MALAYSIAN RESOURCES CORP BHD | MALAYSIAN RESOURCES CW27  | 151,481    | 14,411     |
| MALAYSIAN RINGGIT            | FOREIGN CURRENCY          | 3,466,949  | 856,671    |
| MAN GROUP PLC                | COMMON STOCK USD.03428571 | 317,704    | 885,980    |
| MAN SE                       | COMMON STOCK              | 6,345      | 727,130    |
| MAN WAH HOLDINGS LTD         | COMMON STOCK HKD.4        | 314,400    | 297,551    |
| MANDO CORP                   | COMMON STOCK KRW5000.0    | 2,189      | 629,230    |
| MANDOM CORP                  | COMMON STOCK              | 15,100     | 493,632    |
| MANI INC                     | COMMON STOCK              | 8,700      | 264,701    |
| MANULIFE FINANCIAL CORP      | COMMON STOCK              | 333,091    | 6,970,467  |
| MAPFRE SA                    | COMMON STOCK EUR.1        | 196,388    | 630,116    |
| MAPLE LEAF FOODS INC         | COMMON STOCK              | 26,800     | 766,173    |
| MAPLETREE GREATER CHINA COMM | REIT                      | 406,333    | 374,132    |

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|                              |                     |         |           |
|------------------------------|---------------------|---------|-----------|
| MAPLETREE INDUSTRIAL TRUST   | REIT                | 327,393 | 497,595   |
| MAPLETREE LOGISTICS TRUST 20 | REIT                | 479,837 | 473,912   |
| MARFRIG GLOBAL FOODS SA      | COMMON STOCK        | 82,800  | 182,246   |
| MARIELLA BURANI SPA          | COMMON STOCK EUR.52 | 4,399   |           |
| MARINE HARVEST               | COMMON STOCK NOK7.5 | 74,244  | 1,261,628 |
| MARKS + SPENCER GROUP PLC    | COMMON STOCK GBP.25 | 285,887 | 1,214,805 |
| MARR SPA                     | COMMON STOCK EUR.5  | 16,645  | 429,752   |

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Table of Contents

|                              |                           |           |           |
|------------------------------|---------------------------|-----------|-----------|
| MARS ENGINEERING CORP        | COMMON STOCK              | 6,200     | 138,287   |
| MARTINREA INTERNATIONAL INC  | COMMON STOCK              | 48,400    | 619,607   |
| MARUBENI CORP                | COMMON STOCK              | 282,000   | 2,048,107 |
| MARUDAI FOOD CO LTD          | COMMON STOCK              | 48,000    | 215,485   |
| MARUHA NICHIRO CORP          | COMMON STOCK              | 8,400     | 252,749   |
| MARUI GROUP CO LTD           | COMMON STOCK              | 44,200    | 807,783   |
| MARUICHI STEEL TUBE LTD      | COMMON STOCK              | 12,000    | 351,190   |
| MARUSAN SECURITIES CO LTD    | COMMON STOCK              | 34,900    | 312,065   |
| MASRAF AL RAYAN              | COMMON STOCK QAR10.       | 76,574    | 779,926   |
| MASSMART HOLDINGS LTD        | COMMON STOCK ZAR.01       | 25,179    | 283,706   |
| MATAHARI DEPARTMENT STORE TB | COMMON STOCK              | 423,100   | 311,008   |
| MATSUI SECURITIES CO LTD     | COMMON STOCK              | 23,400    | 197,613   |
| MATSUMOTOKIYOSHI HOLDINGS CO | COMMON STOCK              | 13,900    | 570,531   |
| MATSUYA CO LTD               | COMMON STOCK              | 11,900    | 163,769   |
| MAX CO LTD                   | COMMON STOCK              | 16,800    | 240,580   |
| MAXAR TECHNOLOGIES LTD       | COMMON STOCK              | 10,004    | 646,094   |
| MAXIS BHD                    | COMMON STOCK MYR.1        | 360,600   | 535,583   |
| MAZAYA QATAR REAL ESTATE DEV | COMMON STOCK QAR10.0      | 100,666   | 238,167   |
| MAZDA MOTOR CORP             | COMMON STOCK              | 93,400    | 1,253,528 |
| MBANK SA                     | COMMON STOCK PLN4.0       | 3,212     | 429,800   |
| MCB BANK LTD                 | COMMON STOCK PKR10.       | 86,800    | 165,970   |
| MCDONALD S HOLDINGS CO JAPAN | COMMON STOCK              | 11,900    | 523,504   |
| MCUBS MIDCITY INVESTMENT COR | REIT                      | 519       | 345,548   |
| MEBUKI FINANCIAL GROUP INC   | COMMON STOCK              | 180,700   | 765,433   |
| MECHEL PJSC SPONSORED ADR    | ADR                       | 102,269   | 537,935   |
| MEDIA NUSANTARA CITRA TBK PT | COMMON STOCK IDR100.      | 3,647,500 | 345,445   |
| MEDIASET ESPANA COMUNICACION | COMMON STOCK EUR.5        | 39,515    | 443,382   |
| MEDIASET SPA                 | COMMON STOCK EUR.52       | 142,669   | 552,921   |
| MEDIATEK INC                 | COMMON STOCK TWD10.       | 269,165   | 2,653,416 |
| MEDIBANK PRIVATE LTD         | COMMON STOCK              | 494,195   | 1,270,441 |
| MEDICLINIC INTERNATIONAL PLC | COMMON STOCK GBP.1        | 64,833    | 558,044   |
| MEDINET NASR HOUSING         | COMMON STOCK EGP1.0       | 362,955   | 217,610   |
| MEDIOBANCA SPA               | COMMON STOCK EUR.5        | 120,574   | 1,366,651 |
| MEDIPAL HOLDINGS CORP        | COMMON STOCK              | 31,400    | 615,063   |
| MEDY TOX INC                 | COMMON STOCK KRW500.      | 1,610     | 728,332   |
| MEG ENERGY CORP              | COMMON STOCK              | 46,800    | 191,989   |
| MEGA FINANCIAL HOLDING CO LT | COMMON STOCK TWD10.       | 1,727,361 | 1,396,268 |
| MEGGITT PLC                  | COMMON STOCK GBP.05       | 134,015   | 869,420   |
| MEGMILK SNOW BRAND CO LTD    | COMMON STOCK              | 9,400     | 277,926   |
| MEIDENSHA CORP               | COMMON STOCK              | 53,000    | 219,312   |
| MEIJI HOLDINGS CO LTD        | COMMON STOCK              | 19,100    | 1,623,484 |
| MEKONOMEN AB                 | COMMON STOCK SEK2.5       | 9,592     | 174,719   |
| MELCO HOLDINGS INC           | COMMON STOCK              | 8,400     | 288,995   |
| MELCO INTERNATIONAL DEVELOP. | COMMON STOCK              | 149,000   | 436,798   |
| MELCO RESORTS + ENTERT ADR   | ADR USD.01                | 44,248    | 1,284,962 |
| MELISRON                     | COMMON STOCK ILS1.0       | 9,748     | 462,929   |
| MELROSE INDUSTRIES PLC       | COMMON STOCK GBP.06857143 | 340,769   | 973,273   |
| MERCK KGAA                   | COMMON STOCK              | 23,044    | 2,483,563 |
| MERCURIES + ASSOCIATES HOLDI | COMMON STOCK TWD10.0      | 731,144   | 619,742   |
| MERITZ SECURITIES CO LTD     | COMMON STOCK KRW1000.0    | 84,619    | 360,904   |
| MERLIN ENTERTAINMENT         | COMMON STOCK GBP.01       | 127,138   | 622,699   |
| MERLIN PROPERTIES SOCIMI SA  | REIT EUR1.0               | 66,386    | 899,478   |
| MERSEN (EX CARBON LORRAINE)  | COMMON STOCK EUR2.        | 6,151     | 275,110   |
| METALURGICA GERDAU SA PREF   | PREFERENCE                | 137,159   | 238,449   |
| METCASH LTD                  | COMMON STOCK              | 180,555   | 439,549   |
| METHANEX CORP                | COMMON STOCK              | 19,500    | 1,185,299 |
| METRO AG                     | COMMON STOCK              | 32,888    | 657,406   |
| METRO BANK PLC               | COMMON STOCK GBP.000001   | 15,435    | 744,958   |
| METRO INC                    | COMMON STOCK              | 44,100    | 1,416,677 |
| METRO PACIFIC INVESTMENTS CO | COMMON STOCK PHP1.        | 1,614,000 | 221,784   |
| METROPOLITAN BANK + TRUST    | COMMON STOCK PHP20.       | 297,104   | 603,125   |
| METSA SERLA B SHARES         | COMMON STOCK EUR1.7       | 37,243    | 318,730   |
| METSO OYJ                    | COMMON STOCK              | 18,995    | 648,502   |



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|                             |                      |           |           |
|-----------------------------|----------------------|-----------|-----------|
| MEXICAN PESO (NEW)          | FOREIGN CURRENCY     | 5,967,958 | 305,025   |
| MEXICHEM SAB DE CV          | COMMON STOCK         | 249,486   | 620,607   |
| MEYER BURGER TECHNOLOGY AG  | COMMON STOCK CHF.05  | 131,747   | 225,663   |
| MGM CHINA HOLDINGS LTD      | COMMON STOCK HKD1.0  | 166,400   | 503,050   |
| MICHELIN (CGDE)             | COMMON STOCK EUR2.   | 31,909    | 4,574,406 |
| MICRO FOCUS INTERNATIONAL   | COMMON STOCK GBP.1   | 75,149    | 2,555,316 |
| MICRO STAR INTERNATIONAL CO | COMMON STOCK TWD10.0 | 149,000   | 383,367   |

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Table of Contents

|                              |                          |           |            |
|------------------------------|--------------------------|-----------|------------|
| MILBON CO LTD                | COMMON STOCK             | 10,800    | 362,713    |
| MILLICOM INTL CELLULAR SDR   | SDR USD1.5               | 17,251    | 1,166,854  |
| MIMASU SEMICONDUCTOR INDUST  | COMMON STOCK             | 18,200    | 347,469    |
| MINEBEA MITSUMI INC          | COMMON STOCK             | 73,500    | 1,542,520  |
| MINERA FRISCO SAB DE CV A1   | COMMON STOCK             | 181,061   | 105,682    |
| MINERAL RESOURCES LTD        | COMMON STOCK             | 43,583    | 719,090    |
| MINISTOP CO LTD              | COMMON STOCK             | 12,700    | 274,432    |
| MINTH GROUP LTD              | COMMON STOCK HKD.1       | 194,000   | 1,166,773  |
| MIRACA HOLDINGS INC          | COMMON STOCK             | 11,900    | 509,807    |
| MIRAE ASSET DAEWOO CO LTD    | COMMON STOCK KRW5000.0   | 83,006    | 711,293    |
| MIRAIT HOLDINGS CORP         | COMMON STOCK             | 18,000    | 268,021    |
| MIRVAC GROUP                 | REIT                     | 678,643   | 1,243,747  |
| MISC BHD                     | COMMON STOCK MYR1.       | 163,240   | 299,285    |
| MISUMI GROUP INC             | COMMON STOCK             | 52,300    | 1,515,663  |
| MITAC HOLDINGS CORP          | COMMON STOCK TWD10.0     | 189,729   | 227,634    |
| MITCHELLS + BUTLERS PLC      | COMMON STOCK GBP.0854167 | 49,168    | 187,364    |
| mitsubishi chemical holdings | COMMON STOCK             | 241,800   | 2,655,158  |
| MITSUBISHI CORP              | COMMON STOCK             | 246,700   | 6,819,493  |
| MITSUBISHI ELECTRIC CORP     | COMMON STOCK             | 326,000   | 5,417,941  |
| MITSUBISHI ESTATE CO LTD     | COMMON STOCK             | 207,000   | 3,597,503  |
| MITSUBISHI GAS CHEMICAL CO   | COMMON STOCK             | 36,000    | 1,035,901  |
| MITSUBISHI HEAVY INDUSTRIES  | COMMON STOCK             | 50,800    | 1,896,991  |
| MITSUBISHI LOGISTICS CORP    | COMMON STOCK             | 12,500    | 324,199    |
| MITSUBISHI MATERIALS CORP    | COMMON STOCK             | 21,700    | 772,730    |
| MITSUBISHI MOTORS CORP       | COMMON STOCK             | 106,700   | 771,229    |
| MITSUBISHI PENCIL CO LTD     | COMMON STOCK             | 9,500     | 207,469    |
| MITSUBISHI TANABE PHARMA     | COMMON STOCK             | 38,000    | 783,471    |
| MITSUBISHI UFJ FINANCIAL GRO | COMMON STOCK             | 1,987,400 | 14,585,581 |
| MITSUBISHI UFJ LEASE + FINAN | COMMON STOCK             | 60,300    | 359,302    |
| MITSUBOSHI BELTING LTD       | COMMON STOCK             | 29,000    | 397,825    |
| MITSUI + CO LTD              | COMMON STOCK             | 283,100   | 4,598,794  |
| MITSUI CHEMICALS INC         | COMMON STOCK             | 33,400    | 1,075,205  |
| MITSUI E+S HOLDINGS CO LTD   | COMMON STOCK             | 24,800    | 221,501    |
| MITSUI FUDOSAN CO LTD        | COMMON STOCK             | 144,000   | 3,228,900  |
| MITSUI HOME CO LTD           | COMMON STOCK             | 14,000    | 96,667     |
| MITSUI MINING + SMELTING CO  | COMMON STOCK             | 12,300    | 716,264    |
| MITSUI OSK LINES LTD         | COMMON STOCK             | 20,900    | 697,914    |
| MITSUI SOKO HOLDINGS CO LTD  | COMMON STOCK             | 60,000    | 205,522    |
| MITSUI SUGAR CO LTD          | COMMON STOCK             | 7,600     | 320,999    |
| MIURA CO LTD                 | COMMON STOCK             | 18,500    | 498,629    |
| MIXI INC                     | COMMON STOCK             | 10,100    | 453,774    |
| MIYAZAKI BANK LTD/THE        | COMMON STOCK             | 6,200     | 211,175    |
| MIZRAHI TEFAHOT BANK LTD     | COMMON STOCK ILS.1       | 27,932    | 515,863    |
| MIZUHO FINANCIAL GROUP INC   | COMMON STOCK             | 3,924,800 | 7,130,637  |
| MIZUNO CORP                  | COMMON STOCK             | 6,400     | 188,367    |
| MLP SE                       | COMMON STOCK             | 74,650    | 504,054    |
| MMC NORILSK NICKEL PJSC ADR  | DEPOSITORY RECEIPT       | 96,021    | 1,815,757  |
| MMC NORILSK NICKEL PJSC ADR  | ADR                      | 5,600     | 104,499    |
| MMI HOLDINGS LTD             | COMMON STOCK ZAR.000001  | 210,527   | 357,143    |
| MOBILE TELESYSTEMS SP ADR    | ADR                      | 104,957   | 1,069,512  |
| MOBIMO HOLDING AG REG        | COMMON STOCK CHF29.0     | 1,507     | 404,233    |
| MOCHIDA PHARMACEUTICAL CO    | COMMON STOCK             | 3,400     | 259,641    |
| MODERN TIMES GROUP B SHS     | COMMON STOCK SEK5.0      | 12,724    | 535,777    |
| MOL HUNGARIAN OIL AND GAS PL | COMMON STOCK HUF125.0    | 63,462    | 738,261    |
| MOMO INC SPON ADR            | ADR USD.0001             | 19,700    | 482,256    |
| MONADELPHOUS GROUP LTD       | COMMON STOCK             | 27,293    | 369,817    |
| MONCLER SPA                  | COMMON STOCK             | 31,503    | 985,015    |
| MONDI LTD                    | COMMON STOCK             | 18,955    | 488,059    |
| MONDI PLC                    | COMMON STOCK EUR.2       | 61,458    | 1,605,381  |
| MONEYSUPERMARKET.COM         | COMMON STOCK GBP.0002    | 143,817   | 692,169    |
| MONOTARO CO LTD              | COMMON STOCK             | 12,400    | 395,719    |
| MORGAN ADVANCED MATERIALS PL | COMMON STOCK GBP.25      | 115,207   | 523,625    |
| MORI HILLS REIT INVESTMENT C | REIT                     | 365       | 441,261    |

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|                              |                     |         |         |
|------------------------------|---------------------|---------|---------|
| MORINAGA + CO LTD            | COMMON STOCK        | 9,600   | 486,665 |
| MORINAGA MILK INDUSTRY CO    | COMMON STOCK        | 7,600   | 344,118 |
| MORNEAU SHEPELL INC          | COMMON STOCK        | 7,700   | 137,045 |
| MOROCCAN DIRHAM              | FOREIGN CURRENCY    | 19,944  | 2,134   |
| MORPHOSYS AG                 | COMMON STOCK        | 5,798   | 531,175 |
| MOS FOOD SERVICES INC        | COMMON STOCK        | 11,000  | 335,306 |
| MOSCOW EXCHANGE MICEX RTS PJ | COMMON STOCK RUB1.0 | 223,970 | 422,488 |

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Table of Contents

|                              |                          |             |            |
|------------------------------|--------------------------|-------------|------------|
| MOTA ENGIL SGPS SA           | COMMON STOCK EUR1.       | 58,566      | 257,542    |
| MOTECH INDUSTRIES INC        | COMMON STOCK TWD10.      | 140,232     | 105,727    |
| MR PRICE GROUP LTD           | COMMON STOCK ZAR.00025   | 43,472      | 859,258    |
| MRV ENGENHARIA               | COMMON STOCK             | 71,984      | 325,849    |
| MS+AD INSURANCE GROUP HOLDIN | COMMON STOCK             | 75,900      | 2,570,546  |
| MSCI EAFE MAR18              | IFUS 20180316            | 30,150      | 1,472,655  |
| MSCI EMGMKT MAR18            | IFUS 20180316            | 2,600       | 165,360    |
| MSCI TAIWAN INDEX JAN18      | XSIM 20180130            | 5,500       | 29,243     |
| MTN GROUP LTD                | COMMON STOCK ZAR.0001    | 278,283     | 3,074,168  |
| MTR CORP                     | COMMON STOCK             | 239,037     | 1,399,893  |
| MTU AERO ENGINES AG          | COMMON STOCK             | 9,538       | 1,707,283  |
| MUENCHENER RUECKVER AG REG   | COMMON STOCK             | 27,084      | 5,876,191  |
| MULLEN GROUP LTD             | COMMON STOCK             | 28,100      | 353,002    |
| MURATA MANUFACTURING CO LTD  | COMMON STOCK             | 32,000      | 4,277,893  |
| MURRAY + ROBERTS HOLDINGS    | COMMON STOCK ZAR.1       | 132,969     | 130,064    |
| MYTILINEOS HOLDINGS S.A.     | COMMON STOCK EUR.97      | 20,869      | 228,840    |
| NABTESCO CORP                | COMMON STOCK             | 22,900      | 878,555    |
| NAGAILEBEN CO LTD            | COMMON STOCK             | 13,600      | 341,616    |
| NAGASE + CO LTD              | COMMON STOCK             | 22,500      | 403,994    |
| NAGOYA RAILROAD CO LTD       | COMMON STOCK             | 29,800      | 750,127    |
| NAMCHOW HOLDINGS CO LTD      | COMMON STOCK TWD10.0     | 77,000      | 164,819    |
| NAMPAK LTD                   | COMMON STOCK ZAR.05      | 139,717     | 182,990    |
| NAN YA PLASTICS CORP         | COMMON STOCK TWD10.0     | 840,986     | 2,200,384  |
| NAN YA PRINTED CIRCUIT BOARD | COMMON STOCK TWD10.      | 113,988     | 100,090    |
| NANJING PANDA ELECTRONICS H  | COMMON STOCK CNY1.0      | 144,000     | 86,706     |
| NANKAI ELECTRIC RAILWAY CO   | COMMON STOCK             | 20,000      | 495,336    |
| NANTO BANK LTD/THE           | COMMON STOCK             | 10,300      | 276,588    |
| NASPERS LTD N SHS            | COMMON STOCK ZAR.02      | 74,403      | 20,718,302 |
| NATIONAL AUSTRALIA BANK LTD  | COMMON STOCK             | 438,741     | 10,117,396 |
| NATIONAL BANK OF CANADA      | COMMON STOCK             | 57,870      | 2,896,849  |
| NATIONAL BANK OF GREECE      | COMMON STOCK EUR.3       | 929,642     | 354,204    |
| NATIONAL EXPRESS GROUP PLC   | COMMON STOCK GBP.05      | 99,679      | 512,360    |
| NATIONAL GRID PLC            | COMMON STOCK GBP.1243129 | 553,919     | 6,519,409  |
| * NATIXIS                    | COMMON STOCK             | 175,499     | 1,389,447  |
| NATURA COSMETICOS SA         | COMMON STOCK             | 36,900      | 366,872    |
| NAVER CORP                   | COMMON STOCK KRW500.     | 4,863       | 3,948,416  |
| NAVIGATOR CO SA/THE          | COMMON STOCK NPV         | 82,340      | 419,931    |
| NCC AB B SHS                 | COMMON STOCK SEK8.0      | 17,681      | 339,318    |
| NCISOFT CORP                 | COMMON STOCK KRW500.0    | 3,156       | 1,318,444  |
| NEC CORP                     | COMMON STOCK             | 46,300      | 1,249,655  |
| NEC NETWORKS + SYSTEM INTEGR | COMMON STOCK             | 7,200       | 190,045    |
| NEDBANK GROUP LTD            | COMMON STOCK ZAR1.0      | 34,644      | 716,577    |
| NEO TELEMEDIA LTD            | COMMON STOCK HKD.01      | 3,940,000   | 120,962    |
| NEOPOST SA                   | COMMON STOCK EUR1.0      | 8,525       | 244,937    |
| NEPI ROCKCASTLE PLC          | COMMON STOCK             | 54,019      | 931,899    |
| NESTE OYJ                    | COMMON STOCK             | 23,823      | 1,525,760  |
| NESTLE SA REG                | COMMON STOCK CHF.1       | 516,875     | 44,413,890 |
| NET ONE SYSTEMS CO LTD       | COMMON STOCK             | 19,000      | 290,328    |
| NETCARE LTD                  | COMMON STOCK ZAR.01      | 226,837     | 460,641    |
| NETDRAGON WEBSOFT HOLDINGS L | COMMON STOCK USD.01      | 165,000     | 456,413    |
| NETEASE INC ADR              | ADR USD.0001             | 13,500      | 4,658,445  |
| NETMARBLE GAMES CORP         | COMMON STOCK KRW100.0    | 3,079       | 540,960    |
| NETS A/S                     | COMMON STOCK DKK1.0      | 16,097      | 423,668    |
| NEW CHINA LIFE INSURANCE C H | COMMON STOCK CNY1.0      | 144,500     | 982,526    |
| NEW FLYER INDUSTRIES INC     | COMMON STOCK             | 11,000      | 474,081    |
| NEW GOLD INC                 | COMMON STOCK             | 119,800     | 394,887    |
| NEW ISRAELI SHEQEL           | FOREIGN CURRENCY         | 1,274,999   | 367,260    |
| NEW ORIENTAL EDUCATIO SP ADR | ADR USD.01               | 23,100      | 2,171,400  |
| NEW TAIWAN DOLLAR            | FOREIGN CURRENCY         | 183,983,744 | 6,182,561  |
| NEW WORLD DEVELOPMENT        | COMMON STOCK             | 1,041,447   | 1,563,853  |
| NEW ZEALAND DOLLAR           | FOREIGN CURRENCY         | 177,330     | 126,117    |
| NEWCREST MINING LTD          | COMMON STOCK             | 134,861     | 2,402,015  |
| NEX GROUP PLC                | COMMON STOCK GBP.175     | 61,169      | 501,743    |

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|                              |                     |         |           |
|------------------------------|---------------------|---------|-----------|
| NEXANS SA                    | COMMON STOCK EUR1.  | 6,394   | 391,671   |
| NEXITY                       | COMMON STOCK EUR5.0 | 8,083   | 481,490   |
| NEXON CO LTD                 | COMMON STOCK        | 35,400  | 1,028,957 |
| NEXT PLC                     | COMMON STOCK GBP.1  | 24,779  | 1,520,106 |
| NEXTDC LTD                   | COMMON STOCK        | 145,754 | 683,167   |
| NEXTEER AUTOMOTIVE GROUP LTD | COMMON STOCK HKD.1  | 159,000 | 377,938   |
| NGK INSULATORS LTD           | COMMON STOCK        | 47,000  | 886,438   |

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Table of Contents

|                              |                        |         |           |
|------------------------------|------------------------|---------|-----------|
| NGK SPARK PLUG CO LTD        | COMMON STOCK           | 34,600  | 841,567   |
| NH FOODS LTD                 | COMMON STOCK           | 34,000  | 826,406   |
| NH INVESTMENT + SECURITIES C | COMMON STOCK KRW5000.0 | 35,706  | 462,919   |
| NHK SPRING CO LTD            | COMMON STOCK           | 33,700  | 370,514   |
| NHN ENTERTAINMENT CORP       | COMMON STOCK KRW500.   | 5,376   | 342,890   |
| NIBE INDUSTRIER AB B SHS     | COMMON STOCK SEK.1562  | 77,874  | 747,416   |
| NICE LTD                     | COMMON STOCK ILS1.0    | 8,269   | 756,522   |
| NICE LTD SPON ADR            | ADR                    | 4,220   | 387,860   |
| NICHI IKO PHARMACEUTICAL CO  | COMMON STOCK           | 19,700  | 303,887   |
| NICHIAS CORP                 | COMMON STOCK           | 31,000  | 412,719   |
| NICHIHA CORP                 | COMMON STOCK           | 9,200   | 385,278   |
| NICHIIGAKKAN CO LTD          | COMMON STOCK           | 12,500  | 159,706   |
| NICHIREI CORP                | COMMON STOCK           | 21,000  | 580,047   |
| NIDEC CORP                   | COMMON STOCK           | 39,900  | 5,602,149 |
| NIEN MADE ENTERPRISE CO LTD  | COMMON STOCK TWD10.0   | 32,000  | 341,920   |
| NIFCO INC                    | COMMON STOCK           | 8,600   | 587,241   |
| NIHON KOHDEN CORP            | COMMON STOCK           | 16,200  | 376,124   |
| NIHON M+A CENTER INC         | COMMON STOCK           | 13,900  | 662,685   |
| NIHON NOHYAKU CO LTD         | COMMON STOCK           | 38,600  | 228,401   |
| NIKKISO CO LTD               | COMMON STOCK           | 17,700  | 193,497   |
| NIKON CORP                   | COMMON STOCK           | 57,600  | 1,159,189 |
| NILFISK HOLDING A/S          | COMMON STOCK DKK20.0   | 6,401   | 375,163   |
| NINE DRAGONS PAPER HOLDINGS  | COMMON STOCK HKD.1     | 336,000 | 537,978   |
| NINTENDO CO LTD              | COMMON STOCK           | 19,300  | 7,027,762 |
| NIPPON ACCOMMODATIONS FUND   | REIT                   | 99      | 408,108   |
| NIPPON BEET SUGAR MFG CO LTD | COMMON STOCK           | 10,500  | 254,132   |
| NIPPON BUILDING FUND INC     | REIT                   | 230     | 1,125,514 |
| NIPPON CERAMIC CO LTD        | COMMON STOCK           | 12,200  | 313,348   |
| NIPPON DENSETSU KOGYO CO LTD | COMMON STOCK           | 14,200  | 306,974   |
| NIPPON ELECTRIC GLASS CO LTD | COMMON STOCK           | 15,900  | 607,127   |
| NIPPON EXPRESS CO LTD        | COMMON STOCK           | 15,000  | 996,326   |
| NIPPON FLOUR MILLS CO LTD    | COMMON STOCK           | 15,000  | 229,948   |
| NIPPON KANZAI CO LTD         | COMMON STOCK           | 15,200  | 277,498   |
| NIPPON KAYAKU CO LTD         | COMMON STOCK           | 31,700  | 470,018   |
| NIPPON PAINT HOLDINGS CO LTD | COMMON STOCK           | 30,800  | 970,936   |
| NIPPON PAPER INDUSTRIES CO L | COMMON STOCK           | 27,400  | 520,601   |
| NIPPON SHARYO LTD            | COMMON STOCK           | 71,000  | 213,548   |
| NIPPON SHEET GLASS CO LTD    | COMMON STOCK           | 26,500  | 240,532   |
| NIPPON SHINYAKU CO LTD       | COMMON STOCK           | 9,600   | 713,468   |
| NIPPON SHOKUBAI CO LTD       | COMMON STOCK           | 5,900   | 398,719   |
| NIPPON SIGNAL COMPANY LTD    | COMMON STOCK           | 12,700  | 134,614   |
| NIPPON SODA CO LTD           | COMMON STOCK           | 40,000  | 265,963   |
| NIPPON STEEL + SUMITOMO META | COMMON STOCK           | 125,500 | 3,221,978 |
| NIPPON SUISAN KAISHA LTD     | COMMON STOCK           | 57,500  | 300,700   |
| NIPPON TELEGRAPH + TELEPHONE | COMMON STOCK           | 115,100 | 5,417,298 |
| NIPPON YUSEN KK              | COMMON STOCK           | 33,300  | 811,713   |
| NIPRO CORP                   | COMMON STOCK           | 28,300  | 418,842   |
| NISHAT MILLS LTD             | COMMON STOCK PKR10.    | 84,500  | 113,483   |
| NISHI NIPPON FINANCIAL HOLDI | COMMON STOCK           | 29,900  | 358,473   |
| NISHIMATSU CONSTRUCTION CO   | COMMON STOCK           | 13,100  | 367,568   |
| NISHIMATSUYA CHAIN CO LTD    | COMMON STOCK           | 21,200  | 235,686   |
| NISSAN CHEMICAL INDUSTRIES   | COMMON STOCK           | 22,600  | 900,826   |
| NISSAN MOTOR CO LTD          | COMMON STOCK           | 372,100 | 3,711,733 |
| NISSHA CO LTD                | COMMON STOCK           | 8,600   | 249,083   |
| NISSHIN SEIFUN GROUP INC     | COMMON STOCK           | 37,500  | 756,095   |
| NISSHIN STEEL CO LTD         | COMMON STOCK           | 14,200  | 233,132   |
| NISSHINBO HOLDINGS INC       | COMMON STOCK           | 33,000  | 446,798   |
| NISSIN CORP                  | COMMON STOCK           | 10,000  | 280,270   |
| NISSIN FOODS HOLDINGS CO LTD | COMMON STOCK           | 12,000  | 875,129   |
| NITORI HOLDINGS CO LTD       | COMMON STOCK NPV       | 13,800  | 1,968,126 |
| NITTA CORP                   | COMMON STOCK           | 9,100   | 349,132   |
| NITTO BOSEKI CO LTD          | COMMON STOCK           | 8,800   | 253,999   |
| NITTO DENKO CORP             | COMMON STOCK           | 28,900  | 2,569,336 |

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|                    |                      |         |           |
|--------------------|----------------------|---------|-----------|
| NITTO KOGYO CORP   | COMMON STOCK         | 12,900  | 207,012   |
| NITTO KOHKI CO LTD | COMMON STOCK         | 9,100   | 230,867   |
| NKT A/S            | COMMON STOCK DKK20.0 | 6,478   | 295,920   |
| NMC HEALTH PLC     | COMMON STOCK GBP.1   | 16,273  | 635,006   |
| NN GROUP NV        | COMMON STOCK         | 48,514  | 2,099,362 |
| NOBIA AB           | COMMON STOCK SEK.33  | 40,512  | 342,897   |
| NOBLE GROUP LTD    | COMMON STOCK HKD2.5  | 254,151 | 38,054    |

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Table of Contents

|                              |                       |           |            |
|------------------------------|-----------------------|-----------|------------|
| NOF CORP                     | COMMON STOCK          | 16,000    | 429,778    |
| NOHMI BOSAI LTD              | COMMON STOCK          | 16,000    | 291,073    |
| NOK CORP                     | COMMON STOCK          | 15,100    | 351,781    |
| NOKIA OYJ                    | COMMON STOCK          | 728,403   | 3,404,946  |
| NOKIA OYJ                    | COMMON STOCK NPV      | 247,661   | 1,159,465  |
| NOKIAN RENKAAT OYJ           | COMMON STOCK          | 19,169    | 868,941    |
| NOMURA HOLDINGS INC          | COMMON STOCK          | 613,000   | 3,620,541  |
| NOMURA REAL ESTATE HOLDINGS  | COMMON STOCK          | 26,500    | 594,388    |
| NOMURA REAL ESTATE MASTER FU | REIT                  | 643       | 798,522    |
| NOMURA RESEARCH INSTITUTE LT | COMMON STOCK          | 25,800    | 1,198,674  |
| NONG SHIM HOLDINGS CO        | COMMON STOCK KRW5000. | 2,210     | 236,284    |
| NONGSHIM CO LTD              | COMMON STOCK KRW5000. | 854       | 282,354    |
| NORBORD INC                  | COMMON STOCK          | 16,850    | 572,224    |
| NORDEA BANK AB               | COMMON STOCK SEK1.0   | 499,476   | 6,056,446  |
| NORDEX SE                    | COMMON STOCK          | 18,175    | 193,605    |
| NORDIC NANOVECTOR ASA        | COMMON STOCK NOK.2    | 15,456    | 153,082    |
| NORITZ CORP                  | COMMON STOCK          | 10,200    | 199,908    |
| NORMA GROUP SE               | COMMON STOCK          | 7,345     | 490,831    |
| NORSK HYDRO ASA              | COMMON STOCK NOK1.098 | 240,366   | 1,824,222  |
| NORSTAR HOLDINGS INC         | COMMON STOCK USD1.0   | 10,014    | 205,331    |
| NORTH PACIFIC BANK LTD       | COMMON STOCK          | 69,600    | 232,617    |
| NORTH WEST CO INC/THE        | COMMON STOCK          | 16,100    | 386,390    |
| NORTHAM PLATINUM LTD         | COMMON STOCK ZAR.0001 | 80,931    | 341,987    |
| NORTHERN STAR RESOURCES LTD  | COMMON STOCK          | 134,706   | 639,532    |
| NORTHGATE PLC                | COMMON STOCK GBP.5    | 49,138    | 252,789    |
| NORTHLAND POWER INC          | COMMON STOCK          | 30,300    | 564,671    |
| NORTHVIEW APARTMENT REAL EST | REIT                  | 16,800    | 335,075    |
| NORWEGIAN AIR SHUTTLE AS     | COMMON STOCK NOK.1    | 7,652     | 164,640    |
| NORWEGIAN KRONE              | FOREIGN CURRENCY      | 4,233,592 | 517,595    |
| NOS SGPS                     | COMMON STOCK EUR.01   | 64,686    | 425,653    |
| NOVAGOLD RESOURCES INC       | COMMON STOCK          | 68,400    | 269,680    |
| NOVARTIS AG REG              | COMMON STOCK CHF.5    | 366,673   | 30,997,586 |
| NOVATEK MICROELECTRONICS COR | COMMON STOCK TWD10.   | 109,822   | 418,277    |
| NOVATEK PJSC SPONS GDR REG S | GDR                   | 16,914    | 2,032,418  |
| NOVO NORDISK A/S B           | COMMON STOCK DKK.2    | 313,782   | 16,875,967 |
| NOVOLIPETSK STEEL PJSC       | COMMON STOCK RUB1.0   | 162,980   | 417,449    |
| NOVOZYMES A/S B SHARES       | COMMON STOCK DKK2.0   | 43,007    | 2,458,620  |
| NSD CO LTD                   | COMMON STOCK          | 19,200    | 408,710    |
| NSI NV                       | REIT EUR.46           | 13,125    | 547,763    |
| NSK LTD                      | COMMON STOCK          | 64,100    | 1,009,834  |
| NTN CORP                     | COMMON STOCK          | 90,400    | 447,808    |
| NTT DATA CORP                | COMMON STOCK          | 106,500   | 1,264,219  |
| NTT DOCOMO INC               | COMMON STOCK          | 223,100   | 5,271,191  |
| NTT URBAN DEVELOPMENT CORP   | COMMON STOCK          | 25,000    | 289,486    |
| NUFARM LTD                   | COMMON STOCK          | 64,222    | 437,829    |
| NUVISTA ENERGY LTD           | COMMON STOCK          | 48,200    | 308,523    |
| NWS HOLDINGS LTD             | COMMON STOCK HKD1.0   | 265,371   | 477,851    |
| NXP SEMICONDUCTORS NV        | COMMON STOCK          | 56,315    | 6,593,923  |
| NYRSTAR NV                   | COMMON STOCK          | 24,315    | 195,796    |
| OBAYASHI CORP                | COMMON STOCK          | 113,800   | 1,376,439  |
| OBIC CO LTD                  | COMMON STOCK          | 13,300    | 977,905    |
| OBRASCON HUARTE LAIN S.A.    | COMMON STOCK EUR.6    | 45,250    | 270,516    |
| OBSIDIAN ENERGY LTD          | COMMON STOCK          | 164,785   | 205,167    |
| OC OERLIKON CORP AG REG      | COMMON STOCK CHF1.0   | 42,769    | 720,188    |
| OCADO GROUP PLC              | COMMON STOCK GBP.02   | 124,056   | 664,330    |
| OCEANAGOLD CORP              | COMMON STOCK          | 142,700   | 367,869    |
| OCI CO LTD                   | COMMON STOCK KRW5000. | 3,630     | 461,590    |
| OCI NV                       | COMMON STOCK EUR.02   | 15,131    | 381,990    |
| ODAKYU ELECTRIC RAILWAY CO   | COMMON STOCK          | 53,000    | 1,132,934  |
| ODONTOPREV S.A.              | COMMON STOCK          | 150,712   | 720,885    |
| OIL + GAS DEVELOPMENT CO LTD | COMMON STOCK PKR10.   | 81,000    | 118,913    |
| OIL SEARCH LTD               | COMMON STOCK          | 240,856   | 1,468,759  |
| OILES CORP                   | COMMON STOCK          | 15,900    | 317,458    |



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|                              |                          |         |           |
|------------------------------|--------------------------|---------|-----------|
| OITA BANK LTD/THE            | COMMON STOCK             | 7,300   | 283,576   |
| OJI HOLDINGS CORP            | COMMON STOCK             | 131,000 | 871,024   |
| OKAMOTO INDUSTRIES INC       | COMMON STOCK             | 19,000  | 192,172   |
| OKI ELECTRIC INDUSTRY CO LTD | COMMON STOCK             | 22,700  | 318,222   |
| OKINAWA ELECTRIC POWER CO    | COMMON STOCK             | 11,550  | 300,370   |
| OKUMA CORP                   | COMMON STOCK             | 7,200   | 478,921   |
| OLD MUTUAL PLC               | COMMON STOCK GBP.1142857 | 813,105 | 2,547,813 |

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Table of Contents

|                              |                       |            |           |
|------------------------------|-----------------------|------------|-----------|
| OLYMPUS CORP                 | COMMON STOCK          | 48,200     | 1,845,894 |
| OMRON CORP                   | COMMON STOCK          | 33,700     | 2,007,683 |
| OMV AG                       | COMMON STOCK          | 26,382     | 1,672,778 |
| ONEX CORPORATION             | COMMON STOCK          | 15,355     | 1,129,796 |
| ONO PHARMACEUTICAL CO LTD    | COMMON STOCK          | 72,200     | 1,680,737 |
| ONTEX GROUP NV               | COMMON STOCK          | 17,994     | 594,931   |
| ONWARD HOLDINGS CO LTD       | COMMON STOCK          | 31,300     | 270,992   |
| OOREDOO QPSC                 | COMMON STOCK QAR10.0  | 18,038     | 450,541   |
| OPAP SA                      | COMMON STOCK EUR.3    | 39,340     | 495,419   |
| OPEN HOUSE CO LTD            | COMMON STOCK          | 5,800      | 311,535   |
| OPEN TEXT CORP               | COMMON STOCK          | 45,300     | 1,616,476 |
| OPHIR ENERGY PLC             | COMMON STOCK GBP.0025 | 193,366    | 176,585   |
| ORACLE CORP JAPAN            | COMMON STOCK          | 7,300      | 605,427   |
| ORANGE                       | COMMON STOCK EUR4.    | 327,093    | 5,680,499 |
| ORANGE BELGIUM               | COMMON STOCK          | 19,517     | 409,768   |
| ORBOTECH LTD                 | COMMON STOCK USD.14   | 9,273      | 465,876   |
| ORICA LTD                    | COMMON STOCK          | 67,281     | 951,757   |
| ORIENT CORP                  | COMMON STOCK          | 188,800    | 301,375   |
| ORIENTAL LAND CO LTD         | COMMON STOCK          | 35,000     | 3,191,511 |
| ORIENTAL WEAVERS             | COMMON STOCK EGP1.0   | 361,259    | 338,909   |
| ORIFLAME HOLDING AG          | COMMON STOCK CHF1.5   | 11,021     | 455,378   |
| ORIGIN ENERGY LTD            | COMMON STOCK          | 319,861    | 2,358,129 |
| ORIOLA CORP B                | COMMON STOCK          | 57,766     | 193,545   |
| ORION CORP/REPUBLIC OF KOREA | COMMON STOCK KRW500.0 | 4,671      | 456,284   |
| ORION HOLDINGS CORP          | COMMON STOCK KRW500.0 | 5,427      | 135,098   |
| ORION OYJ CLASS B            | COMMON STOCK EUR.65   | 18,047     | 672,628   |
| ORIX CORP                    | COMMON STOCK          | 226,400    | 3,828,887 |
| ORIX JREIT INC               | REIT                  | 494        | 684,612   |
| ORKLA ASA                    | COMMON STOCK NOK1.25  | 139,022    | 1,479,393 |
| ORORA LTD                    | COMMON STOCK          | 278,496    | 737,778   |
| ORPEA                        | COMMON STOCK EUR1.25  | 9,095      | 1,073,416 |
| ORSTED A/S                   | COMMON STOCK DKK10.0  | 31,215     | 1,701,795 |
| OSAKA GAS CO LTD             | COMMON STOCK          | 67,200     | 1,293,617 |
| OSAKA TITANIUM TECHNOLOGIES  | COMMON STOCK          | 8,200      | 150,555   |
| OSISKO GOLD ROYALTIES LTD    | COMMON STOCK          | 37,426     | 433,717   |
| OSRAM LICHT AG               | COMMON STOCK          | 17,150     | 1,536,715 |
| OTELLO CORP ASA              | COMMON STOCK NOK.02   | 40,071     | 128,343   |
| OTOKAR OTOMOTIV VE SAVUNMA   | COMMON STOCK TRY1.    | 4,958      | 161,723   |
| OTP BANK PLC                 | COMMON STOCK HUF100.  | 39,730     | 1,645,111 |
| OTSUKA CORP                  | COMMON STOCK          | 8,700      | 666,592   |
| OTSUKA HOLDINGS CO LTD       | COMMON STOCK          | 65,800     | 2,882,211 |
| OUTOKUMPU OYJ                | COMMON STOCK          | 58,386     | 542,312   |
| OUTOTEC OYJ                  | COMMON STOCK          | 30,332     | 257,659   |
| OVERSEA CHINESE BANKING CORP | COMMON STOCK          | 515,428    | 4,765,764 |
| OYO CORP                     | COMMON STOCK          | 11,300     | 144,948   |
| OZ MINERALS LTD              | COMMON STOCK          | 73,233     | 523,662   |
| PACIFIC BASIN SHIPPING LTD   | COMMON STOCK USD.01   | 1,079,000  | 233,240   |
| PACIFIC METALS CO LTD        | COMMON STOCK          | 5,500      | 152,584   |
| PACIFIC TEXTILES HOLDINGS    | COMMON STOCK HKD.001  | 259,000    | 273,297   |
| PADDY POWER BETFAIR PLC      | COMMON STOCK EUR.09   | 13,711     | 1,636,240 |
| PAGEGROUP PLC                | COMMON STOCK GBP.01   | 84,584     | 531,415   |
| PAKISTAN RUPEE               | FOREIGN CURRENCY      | 13,913,215 | 126,083   |
| PAKISTAN STATE OIL CO LTD    | COMMON STOCK PKR10.   | 53,550     | 142,239   |
| PAN AMERICAN SILVER CORP     | COMMON STOCK          | 41,796     | 653,151   |
| PAN INTERNATIONAL INDUSTRIAL | COMMON STOCK TWD10.   | 223,678    | 189,993   |
| PANALPINA WELTTRANSPORT REG  | COMMON STOCK CHF.1    | 2,655      | 411,605   |
| PANASONIC CORP               | COMMON STOCK          | 369,500    | 5,412,338 |
| PANDORA A/S                  | COMMON STOCK DKK.01   | 18,412     | 2,005,160 |
| PAPELES Y CARTONES DE EUROPA | COMMON STOCK EUR2.0   | 30,183     | 410,369   |
| PARADISE CO LTD              | COMMON STOCK KRW500.  | 13,634     | 283,584   |
| PARAGON BANKING GROUP PLC    | COMMON STOCK GBP1.0   | 65,784     | 435,279   |
| PARAMOUNT BED HOLDINGS CO LT | COMMON STOCK          | 7,500      | 371,206   |
| PARAMOUNT RESOURCES LTD A    | COMMON STOCK          | 23,600     | 365,786   |

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|                           |                       |         |           |
|---------------------------|-----------------------|---------|-----------|
| PARGESA HOLDING SA BR     | COMMON STOCK CHF20.0  | 6,680   | 578,692   |
| PARK24 CO LTD             | COMMON STOCK          | 18,700  | 447,487   |
| PARKLAND FUEL CORP        | COMMON STOCK          | 27,800  | 595,738   |
| PARKWAYLIFE REAL ESTATE   | REIT                  | 8,500   | 18,996    |
| PARQUE ARAUCO S.A.        | COMMON STOCK          | 350,653 | 1,086,204 |
| PARROT SA                 | COMMON STOCK EUR.1524 | 9,603   | 101,686   |
| PARTNER COMMUNICATIONS CO | COMMON STOCK ILS.01   | 67,396  | 421,555   |

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Table of Contents

|                              |                        |            |           |
|------------------------------|------------------------|------------|-----------|
| PARTNERS GROUP HOLDING AG    | COMMON STOCK CHF.01    | 3,041      | 2,083,695 |
| PASON SYSTEMS INC            | COMMON STOCK           | 25,700     | 373,106   |
| PAX GLOBAL TECHNOLOGY LTD    | COMMON STOCK HKD.1     | 239,000    | 107,175   |
| PCCW LTD                     | COMMON STOCK           | 955,000    | 554,249   |
| PEAB AB                      | COMMON STOCK SEK5.35   | 50,357     | 433,902   |
| PEARSON PLC                  | COMMON STOCK GBP.25    | 144,826    | 1,438,310 |
| PEGATRON CORP                | COMMON STOCK TWD10.    | 435,853    | 1,053,396 |
| PEMBINA PIPELINE CORP        | COMMON STOCK           | 84,250     | 3,060,152 |
| PENGROWTH ENERGY CORP        | COMMON STOCK           | 190,400    | 151,961   |
| PENNON GROUP PLC             | COMMON STOCK GBP.407   | 69,198     | 729,730   |
| PENTA OCEAN CONSTRUCTION CO  | COMMON STOCK           | 65,600     | 489,286   |
| PEOPLE S INSURANCE CO GROU H | COMMON STOCK CNY1.0    | 1,181,000  | 579,284   |
| PEPTIDREAM INC               | COMMON STOCK           | 15,200     | 520,051   |
| PERNOD RICARD SA             | COMMON STOCK EUR1.55   | 35,641     | 5,646,109 |
| PERPETUAL LTD                | COMMON STOCK           | 10,102     | 381,052   |
| PERSIMMON PLC                | COMMON STOCK GBP.1     | 53,252     | 1,970,310 |
| PERSOL HOLDINGS CO LTD       | COMMON STOCK           | 33,400     | 837,565   |
| PERUSAHAAN GAS NEGARA PERSER | COMMON STOCK IDR100.   | 2,371,000  | 305,233   |
| PETROBRAS PETROLEO BRAS      | COMMON STOCK           | 487,303    | 2,496,421 |
| PETROBRAS PETROLEO BRAS PR   | PREFERENCE             | 680,717    | 3,329,404 |
| PETROCHINA CO LTD H          | COMMON STOCK CNY1.0    | 3,588,000  | 2,502,465 |
| PETROFAC LTD                 | COMMON STOCK USD.02    | 50,799     | 350,308   |
| PETROLEUM GEO SERVICES       | COMMON STOCK NOK3.     | 57,917     | 118,343   |
| PETRONAS CHEMICALS GROUP BHD | COMMON STOCK MYR.1     | 435,300    | 827,208   |
| PETRONAS DAGANGAN BHD        | COMMON STOCK MYR1.     | 67,000     | 401,554   |
| PETRONAS GAS BHD             | COMMON STOCK MYR1.     | 98,700     | 426,222   |
| PEUGEOT SA                   | COMMON STOCK EUR1.     | 98,228     | 1,996,942 |
| PEYTO EXPLORATION + DEV CORP | COMMON STOCK           | 32,500     | 389,860   |
| PFEIFFER VACUUM TECHNOLOGY   | COMMON STOCK           | 3,406      | 637,042   |
| PGE SA                       | COMMON STOCK PLN10.25  | 145,687    | 505,131   |
| PHARMA MAR SA                | COMMON STOCK EUR.05    | 124,783    | 370,765   |
| PHILIP MORRIS CR AS          | COMMON STOCK CZK1000.0 | 624        | 485,837   |
| PHILIPPINE PISO              | FOREIGN CURRENCY       | 11,149,296 | 223,343   |
| PHILIPS LIGHTING NV          | COMMON STOCK           | 16,345     | 600,418   |
| PHISON ELECTRONICS CORP      | COMMON STOCK TWD10.    | 54,229     | 530,741   |
| PHOENIX GROUP HOLDINGS       | COMMON STOCK EUR.0001  | 64,776     | 682,442   |
| PIAGGIO + C. S.P.A.          | COMMON STOCK           | 80,915     | 223,206   |
| PICC PROPERTY + CASUALTY H   | COMMON STOCK CNY1.0    | 782,873    | 1,500,921 |
| PICK N PAY STORES LTD        | COMMON STOCK ZAR.0125  | 54,247     | 303,471   |
| PIGEON CORP                  | COMMON STOCK           | 21,900     | 833,694   |
| PIHSIANG MACHINERY MFG CO    | COMMON STOCK TWD10.0   | 190,000    | 110,456   |
| PILOT CORP                   | COMMON STOCK           | 8,100      | 390,852   |
| PING AN INSURANCE GROUP CO H | COMMON STOCK CNY1.0    | 881,000    | 9,164,395 |
| PIONEER CORP                 | COMMON STOCK           | 108,300    | 219,406   |
| PIONEER FOODS GROUP LTD      | COMMON STOCK ZAR.1     | 25,220     | 279,282   |
| PIRAEUS BANK S.A             | COMMON STOCK EUR6.0    | 58,533     | 215,688   |
| PIXART IMAGING INC           | COMMON STOCK TWD10.    | 105,509    | 521,849   |
| PKO BANK POLSKI SA           | COMMON STOCK PLN1.     | 160,784    | 2,046,160 |
| PLAYTECH PLC                 | COMMON STOCK           | 56,338     | 653,885   |
| PLDT INC                     | COMMON STOCK PHP5.0    | 17,262     | 510,473   |
| PLENUS CO LTD                | COMMON STOCK           | 10,100     | 219,761   |
| POLA ORBIS HOLDINGS INC      | COMMON STOCK           | 17,600     | 616,225   |
| POLISH ZLOTY                 | FOREIGN CURRENCY       | 1,367,494  | 393,546   |
| POLSKI KONCERN NAFTOWY ORLEN | COMMON STOCK PLN1.25   | 60,835     | 1,850,872 |
| POLSKIE GORNICTWO NAFTOWE I  | COMMON STOCK PLN1.     | 343,791    | 621,221   |
| POLY PROPERTY GROUP CO LTD   | COMMON STOCK           | 769,000    | 398,268   |
| POLYUS PJSC                  | COMMON STOCK RUB1.0    | 4,300      | 339,840   |
| PORSCHE AUTOMOBIL HLDG PRF   | PREFERENCE             | 25,062     | 2,099,300 |
| POSCO                        | COMMON STOCK KRW5000.  | 10,236     | 3,178,289 |
| POSCO SPON ADR               | ADR                    | 9,348      | 730,359   |
| POSCO DAEWOO CORP            | COMMON STOCK KRW5000.0 | 11,657     | 197,345   |
| POSTE ITALIANE SPA           | COMMON STOCK           | 85,456     | 643,867   |
| POSTNL NV                    | COMMON STOCK EUR.08    | 81,486     | 398,040   |

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|                             |                     |           |           |
|-----------------------------|---------------------|-----------|-----------|
| POTASH CORP OF SASKATCHEWAN | COMMON STOCK        | 142,196   | 2,925,746 |
| POU CHEN                    | COMMON STOCK TWD10. | 513,520   | 664,661   |
| POUND STERLING              | FOREIGN CURRENCY    | 1,750,228 | 2,367,621 |
| POWER ASSETS HOLDINGS LTD   | COMMON STOCK        | 229,500   | 1,935,708 |
| POWER CORP OF CANADA        | COMMON STOCK        | 64,922    | 1,677,262 |
| POWER FINANCIAL CORP        | COMMON STOCK        | 45,500    | 1,254,296 |
| POWERTECH TECHNOLOGY INC    | COMMON STOCK TWD10. | 193,897   | 572,897   |

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Table of Contents

|                              |                          |           |            |
|------------------------------|--------------------------|-----------|------------|
| POWSZECHNY ZAKLAD UBEZPIECZE | COMMON STOCK PLN.1       | 105,779   | 1,280,920  |
| PPB GROUP BERHAD             | COMMON STOCK MYR.1.      | 112,500   | 479,299    |
| PPC LTD                      | COMMON STOCK             | 303,446   | 170,769    |
| PRAIRIESKY ROYALTY LTD       | COMMON STOCK             | 39,862    | 1,019,973  |
| PRECINCT PROPERTIES NEW ZEAL | COMMON STOCK             | 615,221   | 594,431    |
| PRECISION DRILLING CORP      | COMMON STOCK             | 62,700    | 190,660    |
| PREMIER FOODS PLC            | COMMON STOCK GBP.1       | 274,521   | 159,392    |
| PREMIER OIL PLC              | COMMON STOCK GBP.125     | 148,099   | 151,699    |
| PREMIUM BRANDS HOLDINGS CORP | COMMON STOCK             | 6,000     | 494,002    |
| PRESIDENT CHAIN STORE CORP   | COMMON STOCK TWD10.      | 97,608    | 930,174    |
| PRESS KOGYO CO LTD           | COMMON STOCK             | 46,500    | 282,012    |
| PRETIUM RESOURCES INC        | COMMON STOCK             | 30,200    | 345,639    |
| PRIMARY HEALTH CARE LTD      | COMMON STOCK             | 116,816   | 329,861    |
| PROMOS TECHNOLOGIES INC      | COMMON STOCK TWD10.0     | 602,750   |            |
| PROMOTORA Y OPERADORA DE INF | COMMON STOCK             | 42,800    | 424,970    |
| PROSEGUR COMP SEGURIDAD      | COMMON STOCK EUR.06      | 57,620    | 452,960    |
| PROSIEBENSAT.1 MEDIA SE      | COMMON STOCK             | 38,990    | 1,343,512  |
| PROVIDENT FINANCIAL PLC      | COMMON STOCK GBP.2072727 | 27,586    | 334,909    |
| PROXIMUS                     | COMMON STOCK             | 26,584    | 873,245    |
| PRUDENTIAL PLC               | COMMON STOCK GBP.05      | 426,044   | 10,974,748 |
| PRYSMIAN SPA                 | COMMON STOCK EUR.1       | 36,557    | 1,193,381  |
| PSG GROUP LTD                | COMMON STOCK ZAR.01      | 27,754    | 605,246    |
| PSP SWISS PROPERTY AG REG    | COMMON STOCK CHF.1       | 8,009     | 758,915    |
| PTG ENERGY PCL FOREIGN       | FOREIGN SH. THB1.0 A     | 82,100    | 54,918     |
| PTT EXPLORATION + PROD FOR   | FOREIGN SH. THB1.0 A     | 302,812   | 929,156    |
| PTT GLOBAL CHEMICAL PCL FOR  | FOREIGN SH. THB10.0 A    | 454,442   | 1,185,258  |
| PTT PCL/FOREIGN              | FOREIGN SH. THB10.0 A    | 184,224   | 2,487,222  |
| PUBLIC BANK BERHAD           | COMMON STOCK MYR.1.      | 426,281   | 2,187,669  |
| PUBLIC POWER CORP            | COMMON STOCK EUR2.48     | 34,486    | 80,719     |
| PUBLICIS GROUPE              | COMMON STOCK EUR.4       | 34,089    | 2,317,726  |
| PURPLEBRICKS GROUP PLC       | COMMON STOCK GBP.01      | 43,862    | 246,836    |
| QATAR GAS TRANSPORT(NAKILAT) | COMMON STOCK QAR10.      | 74,910    | 331,511    |
| QATAR INSURANCE CO           | COMMON STOCK QAR10.      | 26,298    | 387,429    |
| QATAR NATIONAL BANK          | COMMON STOCK QAR10.      | 40,805    | 1,421,736  |
| QATARI RIAL                  | FOREIGN CURRENCY         | 633,773   | 174,018    |
| QBE INSURANCE GROUP LTD      | COMMON STOCK             | 242,870   | 2,026,087  |
| QIAGEN N.V.                  | COMMON STOCK EUR.01      | 38,711    | 1,209,752  |
| QINETIQ GROUP PLC            | COMMON STOCK GBP.01      | 104,471   | 325,629    |
| QISDA CORP                   | COMMON STOCK TWD10.      | 551,955   | 391,845    |
| QL RESOURCES BHD             | COMMON STOCK MYR.25      | 332,280   | 357,050    |
| QUALICORP SA                 | COMMON STOCK             | 53,979    | 503,673    |
| QUALITY HOUSE PCL FOREIGN    | FOREIGN SH. THB1.0 A     | 4,039,238 | 401,569    |
| QUANTA COMPUTER INC          | COMMON STOCK TWD10.      | 435,511   | 904,319    |
| QUBE HOLDINGS LTD            | COMMON STOCK             | 257,221   | 520,510    |
| QUEBECOR INC CL B            | COMMON STOCK             | 34,800    | 658,255    |
| QUIMICA Y MINERA CHIL SP ADR | ADR USD1.0               | 20,355    | 1,208,476  |
| RADIANT OPTO ELECTRONICS COR | COMMON STOCK TWD10.      | 90,000    | 213,391    |
| RADIUM LIFE TECH CO LTD      | COMMON STOCK TWD10.0     | 248,022   | 105,728    |
| RAIA DROGASIL SA             | COMMON STOCK             | 40,500    | 1,117,447  |
| RAIFFEISEN BANK INTERNATIONA | COMMON STOCK             | 26,286    | 952,594    |
| RAKUTEN INC                  | COMMON STOCK             | 151,500   | 1,385,798  |
| RAMIRENT OYJ                 | COMMON STOCK             | 21,904    | 205,200    |
| RAMSAY HEALTH CARE LTD       | COMMON STOCK             | 24,502    | 1,341,595  |
| RAND MERCHANT INVESTMENT HOL | COMMON STOCK ZAR.0001    | 131,995   | 489,263    |
| RANDGOLD RESOURCES LTD       | COMMON STOCK USD.05      | 16,772    | 1,667,089  |
| RANDSTAD NV                  | COMMON STOCK EUR.1       | 22,824    | 1,401,498  |
| RATOS AB B SHS               | COMMON STOCK             | 45,969    | 201,208    |
| REA GROUP LTD                | COMMON STOCK             | 11,020    | 659,538    |
| REALTEK SEMICONDUCTOR CORP   | COMMON STOCK TWD10.      | 104,329   | 381,393    |
| REC SILICON ASA              | COMMON STOCK NOK1.0      | 657,493   | 110,913    |
| RECKITT BENCKISER GROUP PLC  | COMMON STOCK GBP.1       | 111,562   | 10,440,964 |
| RECORDATI SPA                | COMMON STOCK EUR.125     | 22,379    | 994,895    |
| RECRUIT HOLDINGS CO LTD      | COMMON STOCK             | 186,800   | 4,640,384  |

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|                              |                     |         |           |
|------------------------------|---------------------|---------|-----------|
| RED ELECTRICA CORPORACION SA | COMMON STOCK EUR.5  | 79,920  | 1,793,478 |
| REDEFINE PROPERTIES LTD      | REIT                | 850,585 | 735,027   |
| REDES ENERGETICAS NACIONAIS  | COMMON STOCK EUR1.  | 65,824  | 195,696   |
| REDROW PLC                   | COMMON STOCK GBP.1  | 47,663  | 423,033   |
| RELIANCE INFRAST SP GDR 144A | GDR                 | 1,652   | 43,005    |
| RELO GROUP INC               | COMMON STOCK        | 20,800  | 566,658   |
| RELX NV                      | COMMON STOCK EUR.07 | 175,184 | 4,030,472 |

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Table of Contents

|                               |                         |            |            |
|-------------------------------|-------------------------|------------|------------|
| RELX PLC                      | COMMON STOCK GBP.144397 | 174,142    | 4,087,605  |
| REMGRO LTD                    | COMMON STOCK            | 96,268     | 1,834,961  |
| REMY COINTREAU                | COMMON STOCK EUR1.6     | 4,613      | 639,632    |
| RENAULT SA                    | COMMON STOCK EUR3.81    | 33,025     | 3,321,901  |
| RENASAS ELECTRONICS CORP      | COMMON STOCK            | 86,300     | 999,160    |
| RENEWI PLC                    | COMMON STOCK GBP.1      | 197,562    | 276,071    |
| RENGO CO LTD                  | COMMON STOCK            | 47,000     | 342,175    |
| RENHE COMMERCIAL HOLDINGS     | COMMON STOCK HKD.01     | 3,871,000  | 111,079    |
| RENISHAW PLC                  | COMMON STOCK GBP.2      | 9,114      | 641,257    |
| RENTOKIL INITIAL PLC          | COMMON STOCK GBP.01     | 346,240    | 1,484,174  |
| REPSOL SA                     | COMMON STOCK EUR1.      | 191,825    | 3,392,930  |
| REPSOL SA                     | RIGHT                   | 191,825    | 87,300     |
| RESILIENT REIT LTD            | REIT                    | 60,974     | 744,569    |
| RESONA HOLDINGS INC           | COMMON STOCK            | 372,800    | 2,228,398  |
| RESORTTRUST INC               | COMMON STOCK            | 18,500     | 420,694    |
| RESTAURANT BRANDS INTERN      | COMMON STOCK            | 38,494     | 2,373,943  |
| RESTAURANT GROUP PLC          | COMMON STOCK GBP.28125  | 62,248     | 253,306    |
| REUNERT LTD                   | COMMON STOCK ZAR.1      | 44,303     | 258,061    |
| REXEL SA                      | COMMON STOCK EUR5.      | 54,679     | 992,466    |
| REZIDOR HOTEL GROUP AB        | COMMON STOCK EUR.067    | 39,128     | 122,548    |
| RHB BANK BHD                  | COMMON STOCK            | 173,728    | 214,499    |
| RHEINMETALL AG                | COMMON STOCK            | 9,320      | 1,184,395  |
| RHI MAGNESITA NV              | COMMON STOCK EUR1.0     | 6,372      | 333,644    |
| RHI MAGNESITA NV              | COMMON STOCK EUR1.0     | 423        | 22,204     |
| RICHTER GEDEON NYRT           | COMMON STOCK HUF100.    | 26,273     | 689,534    |
| RICOH CO LTD                  | COMMON STOCK            | 126,600    | 1,176,983  |
| RIGHTMOVE PLC                 | COMMON STOCK GBP.01     | 17,466     | 1,062,843  |
| RINNAI CORP                   | COMMON STOCK            | 6,200      | 561,468    |
| RIO TINTO LTD                 | COMMON STOCK            | 70,696     | 4,182,360  |
| RIO TINTO PLC                 | COMMON STOCK GBP.1      | 207,607    | 10,977,997 |
| RIOCAN REAL ESTATE INVST TR   | REIT                    | 31,000     | 602,706    |
| RITCHIE BROS AUCTIONEERS      | COMMON STOCK            | 20,300     | 609,834    |
| RMB HOLDINGS LTD              | COMMON STOCK ZAR.01     | 157,743    | 1,003,495  |
| ROAD KING INFRASTRUCTURE LTD  | COMMON STOCK HKD.1      | 239,000    | 412,476    |
| ROCHE HOLDING AG GENUSSSCHEIN | COMMON STOCK            | 117,555    | 29,733,215 |
| ROCKWOOL INTL A/S B SHS       | COMMON STOCK DKK10.     | 1,661      | 471,111    |
| ROGERS COMMUNICATIONS INC B   | COMMON STOCK            | 62,942     | 3,217,555  |
| ROGERS SUGAR INC              | COMMON STOCK            | 42,300     | 213,365    |
| ROHM CO LTD                   | COMMON STOCK            | 17,000     | 1,873,280  |
| ROHTO PHARMACEUTICAL CO LTD   | COMMON STOCK            | 21,000     | 559,087    |
| ROLLS ROYCE HOLDINGS PLC      | COMMON STOCK GBP.2      | 269,264    | 3,070,371  |
| ROSNEFT OIL CO PJSC REGS GDR  | GDR                     | 96,285     | 480,462    |
| ROSNEFT OIL CO PJSC REGS GDR  | GDR                     | 123,437    | 615,869    |
| ROTORK PLC                    | COMMON STOCK GBP.005    | 176,683    | 635,904    |
| ROUND ONE CORP                | COMMON STOCK            | 15,000     | 251,500    |
| ROYAL BANK OF CANADA          | COMMON STOCK            | 243,960    | 19,986,826 |
| ROYAL BANK OF SCOTLAND GROUP  | COMMON STOCK GBP1.0     | 627,170    | 2,343,749  |
| ROYAL DUTCH SHELL PLC A SHS   | COMMON STOCK EUR.07     | 757,295    | 25,400,595 |
| ROYAL DUTCH SHELL PLC B SHS   | COMMON STOCK EUR.07     | 619,645    | 20,938,952 |
| ROYAL HOLDINGS CO LTD         | COMMON STOCK            | 13,400     | 369,160    |
| ROYAL MAIL PLC                | COMMON STOCK GBP.01     | 151,228    | 925,885    |
| ROYAL UNIBREW                 | COMMON STOCK DKK2.0     | 9,054      | 541,874    |
| RPC GROUP PLC                 | COMMON STOCK GBP.05     | 75,563     | 895,578    |
| RPS GROUP PLC                 | COMMON STOCK GBP.03     | 57,251     | 212,008    |
| RSA INSURANCE GROUP PLC       | COMMON STOCK GBP1.0     | 178,409    | 1,523,191  |
| RTL GROUP                     | COMMON STOCK            | 7,508      | 603,446    |
| RUBIS                         | COMMON STOCK EUR1.25    | 16,012     | 1,132,897  |
| RUMO SA                       | COMMON STOCK            | 208,835    | 813,137    |
| RUSHYDRO PJSC                 | COMMON STOCK RUB1.0     | 29,926,600 | 378,990    |
| RWE AG                        | COMMON STOCK            | 88,437     | 1,804,818  |
| RYANAIR HOLDINGS PLC          | COMMON STOCK EUR.006    | 23,972     | 433,223    |
| RYANAIR HOLDINGS PLC SP ADR   | ADR                     | 406        | 42,301     |
| RYMAN HEALTHCARE LTD          | COMMON STOCK            | 103,080    | 775,844    |



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|                         |                        |         |           |
|-------------------------|------------------------|---------|-----------|
| RYOHIN KEIKAKU CO LTD   | COMMON STOCK           | 4,400   | 1,370,267 |
| S 1 CORPORATION         | COMMON STOCK KRW500.   | 4,547   | 454,683   |
| S IMMO AG               | COMMON STOCK           | 54,496  | 1,057,938 |
| S OIL CORP              | COMMON STOCK KRW2500.0 | 9,000   | 981,830   |
| S.A.C.I. FALABELLA      | COMMON STOCK           | 122,008 | 1,219,128 |
| S+P/TSX 60 IX FUT MAR18 | XMOD 20180315          | 10,800  | 30,452    |
| SAAB AB B               | COMMON STOCK           | 12,412  | 604,855   |

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Table of Contents

|                              |                           |           |            |
|------------------------------|---------------------------|-----------|------------|
| SAFRAN SA                    | COMMON STOCK EUR.2        | 53,590    | 5,514,995  |
| SAGA PLC                     | COMMON STOCK GBP.01       | 231,003   | 394,002    |
| SAGE GROUP PLC/THE           | COMMON STOCK GBP.01051948 | 190,362   | 2,049,542  |
| SAINSBURY (J) PLC            | COMMON STOCK GBP.285714   | 301,030   | 981,904    |
| SAINT MARC HOLDINGS CO LTD   | COMMON STOCK              | 7,800     | 215,251    |
| SAIPEM SPA                   | COMMON STOCK NPV          | 102,918   | 470,208    |
| SAIZERIYA CO LTD             | COMMON STOCK              | 6,800     | 227,619    |
| SAKATA SEED CORP             | COMMON STOCK              | 7,300     | 253,248    |
| SALMAR ASA                   | COMMON STOCK NOK.25       | 11,611    | 348,272    |
| SALZGITTER AG                | COMMON STOCK              | 9,551     | 543,337    |
| SAMPO OYJ A SHS              | COMMON STOCK              | 63,452    | 3,488,524  |
| SAMSUNG BIOLOGICS CO LTD     | COMMON STOCK KRW2500.0    | 3,220     | 1,114,719  |
| SAMSUNG C+T CORP             | COMMON STOCK KRW100.0     | 13,448    | 1,581,607  |
| SAMSUNG CARD CO              | COMMON STOCK KRW5000.     | 8,611     | 318,580    |
| SAMSUNG ELECTRO MECHANICS CO | COMMON STOCK KRW5000.     | 11,892    | 1,105,696  |
| SAMSUNG ELECTRONICS CO LTD   | COMMON STOCK KRW5000.0    | 15,997    | 38,006,067 |
| SAMSUNG ELECTRONICS PEF      | PREFERENCE                | 3,563     | 6,945,760  |
| SAMSUNG ENGINEERING CO LTD   | COMMON STOCK KRW5000.     | 34,049    | 394,527    |
| SAMSUNG FIRE + MARINE INS    | COMMON STOCK KRW500.      | 6,170     | 1,537,853  |
| SAMSUNG HEAVY INDUSTRIES     | COMMON STOCK KRW5000.     | 49,777    | 340,263    |
| SAMSUNG LIFE INSURANCE CO LT | COMMON STOCK KRW500.      | 13,922    | 1,620,306  |
| SAMSUNG SDI CO LTD PFD       | COMMON STOCK KRW5000.     | 10,064    | 1,910,910  |
| SAMSUNG SDS CO LTD           | COMMON STOCK KRW500.0     | 5,971     | 1,113,438  |
| SAMSUNG SECURITIES CO LTD    | COMMON STOCK KRW5000.     | 13,462    | 459,381    |
| SAN A CO LTD                 | COMMON STOCK              | 3,900     | 188,577    |
| SAN AI OIL CO LTD            | COMMON STOCK              | 23,000    | 335,065    |
| SAN IN GODO BANK LTD/THE     | COMMON STOCK              | 36,900    | 355,935    |
| SANDS CHINA LTD              | COMMON STOCK USD.01       | 409,200   | 2,104,902  |
| SANDVIK AB                   | COMMON STOCK SEK1.2       | 184,727   | 3,235,132  |
| SANKEN ELECTRIC CO LTD       | COMMON STOCK              | 34,000    | 244,802    |
| SANKYO CO LTD                | COMMON STOCK              | 9,800     | 308,253    |
| SANKYO TATEYAMA INC          | COMMON STOCK              | 15,000    | 226,559    |
| SANKYU INC                   | COMMON STOCK              | 10,400    | 448,557    |
| SANLAM LTD                   | COMMON STOCK ZAR.01       | 235,129   | 1,651,080  |
| SANOFI                       | COMMON STOCK EUR.2.       | 188,517   | 16,244,850 |
| SANOMA OYJ                   | COMMON STOCK              | 16,040    | 208,337    |
| SANRIO CO LTD                | COMMON STOCK              | 11,200    | 187,400    |
| SANTEN PHARMACEUTICAL CO LTD | COMMON STOCK              | 65,500    | 1,028,565  |
| SANTOS LTD                   | COMMON STOCK              | 324,498   | 1,379,460  |
| SANWA HOLDINGS CORP          | COMMON STOCK              | 40,200    | 553,662    |
| SANYANG MOTOR CO LTD         | COMMON STOCK TWD10.0      | 206,140   | 148,135    |
| SAP SE                       | COMMON STOCK              | 159,622   | 17,912,574 |
| SAPPI LIMITED                | COMMON STOCK ZAR1.0       | 108,677   | 785,557    |
| SAPPORO HOLDINGS LTD         | COMMON STOCK              | 16,600    | 506,664    |
| SAPURA ENERGY BHD            | COMMON STOCK MYR1.0       | 781,900   | 136,808    |
| SAPUTO INC                   | COMMON STOCK              | 45,800    | 1,651,498  |
| SARTORIUS AG VORZUG          | PREFERENCE                | 6,579     | 628,332    |
| SARTORIUS STEDIM BIOTECH     | COMMON STOCK EUR.2        | 6,870     | 497,350    |
| SAS AB                       | COMMON STOCK              | 49,434    | 128,223    |
| SASOL LTD                    | COMMON STOCK              | 92,715    | 3,196,407  |
| SATO HOLDINGS CORP           | COMMON STOCK              | 9,700     | 295,045    |
| SATS LTD                     | COMMON STOCK              | 136,358   | 529,651    |
| SAVILLS PLC                  | COMMON STOCK GBP.025      | 34,407    | 461,597    |
| SAWAI PHARMACEUTICAL CO LTD  | COMMON STOCK              | 7,400     | 330,627    |
| SBERBANK OF RUSSIA PJSC      | COMMON STOCK RUB3.0       | 1,435,137 | 5,613,790  |
| SBERBANK PJSC SPONSORED ADR  | ADR                       | 103,764   | 1,756,301  |
| SBI HOLDINGS INC             | COMMON STOCK              | 41,523    | 866,964    |
| SBM OFFSHORE NV              | COMMON STOCK EUR.25       | 34,059    | 599,802    |
| SCENTRE GROUP                | REIT                      | 891,528   | 2,916,511  |
| SCHAEFFLER AG                | PREFERENCE                | 31,817    | 562,092    |
| SCHIBSTED ASA B SHS          | COMMON STOCK NOK.5        | 17,365    | 462,388    |
| SCHINDLER HOLDING AG REG     | COMMON STOCK CHF.1        | 3,265     | 738,622    |
| SCHINDLER HOLDING PART CERT  | COMMON STOCK CHF.1        | 6,590     | 1,516,511  |

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|                              |                          |        |           |
|------------------------------|--------------------------|--------|-----------|
| SCHNEIDER ELECTRIC SE        | COMMON STOCK EUR4.0      | 90,776 | 7,704,918 |
| SCHNEIDER ELECTRIC SE        | COMMON STOCK EUR4.0      | 2,893  | 246,524   |
| SCHOELLER BLECKMANN OILFIELD | COMMON STOCK EUR1.       | 4,014  | 409,790   |
| SCHROEDERS PLC               | COMMON STOCK GBP1.0      | 22,536 | 1,068,044 |
| SCHWEITER TECHNOLOGIES AG BR | COMMON STOCK CHF1.0      | 417    | 540,118   |
| SCOR SE                      | COMMON STOCK EUR7.876972 | 34,455 | 1,387,396 |
| SCOUT24 AG                   | COMMON STOCK             | 18,793 | 768,160   |

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Table of Contents

|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| SCREEN HOLDINGS CO LTD       | COMMON STOCK          | 7,700   | 625,873   |
| SCSK CORP                    | COMMON STOCK          | 10,800  | 496,906   |
| SEARLE COMPANY LTD/THE       | COMMON STOCK PKR10.   | 37,330  | 106,256   |
| SEASPAN CORP                 | COMMON STOCK USD.01   | 11,900  | 80,325    |
| SEB SA                       | COMMON STOCK EUR1.    | 4,570   | 847,396   |
| SECOM CO LTD                 | COMMON STOCK          | 35,900  | 2,711,863 |
| SECURE ENERGY SERVICES INC   | COMMON STOCK          | 38,400  | 268,474   |
| SECURITAS AB B SHS           | COMMON STOCK SEK1.    | 59,760  | 1,043,201 |
| SEEK LTD                     | COMMON STOCK          | 73,467  | 1,090,105 |
| SEGA SAMMY HOLDINGS INC      | COMMON STOCK          | 33,600  | 416,410   |
| SEGRO PLC                    | REIT GBP.1            | 193,026 | 1,531,771 |
| SEIBU HOLDINGS INC           | COMMON STOCK          | 34,100  | 644,334   |
| SEIKAGAKU CORP               | COMMON STOCK          | 12,600  | 187,278   |
| SEIKO EPSON CORP             | COMMON STOCK          | 48,200  | 1,135,288 |
| SEIKO HOLDINGS CORP          | COMMON STOCK          | 8,600   | 250,105   |
| SEINO HOLDINGS CO LTD        | COMMON STOCK          | 31,100  | 492,629   |
| SEIREN CO LTD                | COMMON STOCK          | 17,400  | 340,314   |
| SEKISUI CHEMICAL CO LTD      | COMMON STOCK          | 76,000  | 1,524,294 |
| SEKISUI HOUSE LTD            | COMMON STOCK          | 105,600 | 1,905,992 |
| SEMAFO INC                   | COMMON STOCK          | 81,100  | 231,076   |
| SEBMCORP INDUSTRIES LTD      | COMMON STOCK          | 181,200 | 410,038   |
| SEBMCORP MARINE LTD          | COMMON STOCK          | 165,600 | 227,428   |
| SEMEN INDONESIA PERSERO TBK  | COMMON STOCK IDR100.  | 666,700 | 486,519   |
| SEMICONDUCTOR MANUFACTURING  | COMMON STOCK USD.004  | 508,200 | 875,827   |
| SEMPERIT AG HOLDING          | COMMON STOCK          | 5,667   | 150,371   |
| SENIOR PLC                   | COMMON STOCK GBP.1    | 110,379 | 387,862   |
| SENKO GROUP HOLDINGS CO LTD  | COMMON STOCK          | 31,900  | 230,292   |
| SENSHU IKEDA HOLDINGS INC    | COMMON STOCK          | 62,520  | 230,189   |
| SENSHUKAI CO LTD             | COMMON STOCK          | 31,500  | 181,446   |
| SEOBU T+D                    | COMMON STOCK KRW500.  | 24,646  | 301,758   |
| SEOUL SEMICONDUCTOR CO LTD   | COMMON STOCK KRW500.  | 13,517  | 350,490   |
| SEPTENI HOLDINGS CO LTD      | COMMON STOCK          | 47,500  | 146,947   |
| SERCO GROUP PLC              | COMMON STOCK GBP.02   | 235,390 | 314,698   |
| SERIA CO LTD                 | COMMON STOCK          | 7,200   | 433,506   |
| SES                          | RECEIPT               | 61,905  | 965,423   |
| SEVEN + I HOLDINGS CO LTD    | COMMON STOCK          | 124,600 | 5,176,363 |
| SEVEN BANK LTD               | COMMON STOCK          | 126,900 | 434,946   |
| SEVEN GENERATIONS ENERGY A   | COMMON STOCK          | 44,445  | 630,697   |
| SEVERN TRENT PLC             | COMMON STOCK GBP.9789 | 43,609  | 1,274,856 |
| SEVERSTAL GDR REG S          | GDR                   | 49,935  | 765,530   |
| SFA ENGINEERING CORP         | COMMON STOCK KRW500.  | 8,554   | 308,615   |
| SFS GROUP AG                 | COMMON STOCK CHF.1    | 4,474   | 519,278   |
| SGL CARBON SE                | COMMON STOCK          | 14,975  | 204,831   |
| SGS SA REG                   | COMMON STOCK CHF1.0   | 962     | 2,507,448 |
| SHAFTESBURY PLC              | REIT GBP.25           | 52,929  | 747,583   |
| SHANDONG WEIGAO GP MEDICAL H | COMMON STOCK CNY.1    | 372,000 | 270,056   |
| SHANG GONG GROUP CO LTD B    | COMMON STOCK CNY1.0   | 462,245 | 440,470   |
| SHANGHAI ELECTRIC GRP CO L H | COMMON STOCK CNY1.0   | 626,000 | 257,475   |
| SHANGHAI FOSUN PHARMACEUTI H | COMMON STOCK CNY1.0   | 108,500 | 695,597   |
| SHANGHAI INDUSTRIAL HLDG LTD | COMMON STOCK          | 111,000 | 318,026   |
| SHANGHAI JIN JIANG INTL HO H | COMMON STOCK CNY1.    | 572,000 | 198,851   |
| SHANGHAI JINJIANG INTL B     | COMMON STOCK CNY1.    | 70,300  | 91,675    |
| SHANGHAI LUJIAZUI FIN+TRAD B | COMMON STOCK CNY1.0   | 20,480  | 29,655    |
| SHANGHAI PHARMACEUTICALS H   | COMMON STOCK CNY1.0   | 197,400 | 532,764   |
| SHANGHAI SHIBEI HI TECH CO B | COMMON STOCK CNY1.0   | 111,800 | 64,031    |
| SHANGRI LA ASIA LTD          | COMMON STOCK HKD1.0   | 265,595 | 600,051   |
| SHARP CORP                   | COMMON STOCK          | 29,400  | 1,004,066 |
| SHAW COMMUNICATIONS INC B    | COMMON STOCK          | 71,532  | 1,637,937 |
| SHAWCOR LTD                  | COMMON STOCK          | 15,100  | 330,454   |
| SHENG SIONG GROUP LTD        | COMMON STOCK          | 155,200 | 107,381   |
| SHENZHOU INTERNATIONAL GROUP | COMMON STOCK HKD.1    | 131,000 | 1,243,554 |
| SHIGA BANK LTD/THE           | COMMON STOCK          | 64,000  | 326,565   |
| SHIKOKU ELECTRIC POWER CO    | COMMON STOCK          | 35,500  | 386,570   |

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|                              |                     |           |           |
|------------------------------|---------------------|-----------|-----------|
| SHIMADZU CORP                | COMMON STOCK        | 47,000    | 1,067,427 |
| SHIMAMURA CO LTD             | COMMON STOCK        | 4,000     | 440,065   |
| SHIMANO INC                  | COMMON STOCK        | 12,000    | 1,688,780 |
| SHIMAO PROPERTY HOLDINGS LTD | COMMON STOCK HKD.1  | 303,000   | 658,759   |
| SHIMIZU CORP                 | COMMON STOCK        | 96,900    | 1,000,119 |
| SHIN ETSU CHEMICAL CO LTD    | COMMON STOCK        | 66,000    | 6,695,522 |
| SHIN KONG FINANCIAL HOLDING  | COMMON STOCK TWD10. | 1,575,755 | 555,322   |

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Table of Contents

|                              |                        |           |            |
|------------------------------|------------------------|-----------|------------|
| SHINHAN FINANCIAL GROUP LTD  | COMMON STOCK KRW5000.  | 71,334    | 3,292,311  |
| SHINING BUILDING BUSINESS CO | COMMON STOCK TWD10.0   | 298,364   | 107,214    |
| SHINKO ELECTRIC INDUSTRIES   | COMMON STOCK           | 22,700    | 184,258    |
| SHINKO PLANTECH CO LTD       | COMMON STOCK           | 20,900    | 221,629    |
| SHINSEGAE INC                | COMMON STOCK KRW5000.0 | 1,645     | 460,213    |
| SHINSEI BANK LTD             | COMMON STOCK           | 34,200    | 589,114    |
| SHIONOGI + CO LTD            | COMMON STOCK           | 49,200    | 2,660,685  |
| SHIP HEALTHCARE HOLDINGS INC | COMMON STOCK           | 11,100    | 368,146    |
| SHIRE PLC                    | COMMON STOCK GBP.05    | 154,596   | 8,034,077  |
| SHISEIDO CO LTD              | COMMON STOCK           | 64,900    | 3,128,960  |
| SHIZUOKA BANK LTD/THE        | COMMON STOCK           | 100,000   | 1,033,664  |
| SHIZUOKA GAS CO LTD          | COMMON STOCK           | 21,900    | 186,422    |
| SHO BOND HOLDINGS CO LTD     | COMMON STOCK           | 6,600     | 469,440    |
| SHOPIFY INC CLASS A          | COMMON STOCK           | 14,300    | 1,450,715  |
| SHOPPING CENTRES AUSTRALASIA | REIT                   | 275,410   | 501,062    |
| SHOPRITE HOLDINGS LTD        | COMMON STOCK ZAR1.134  | 80,369    | 1,435,866  |
| SHOUGANG CONCORD INTL ENT CO | COMMON STOCK           | 3,604,000 | 104,161    |
| SHOUGANG FUSHAN RESOURCES GR | COMMON STOCK           | 676,000   | 144,799    |
| SHOWA DENKO K K              | COMMON STOCK           | 24,100    | 1,028,375  |
| SHOWA SANGYO CO LTD          | COMMON STOCK           | 10,000    | 260,220    |
| SHOWA SHELL SEKIYU KK        | COMMON STOCK           | 51,300    | 697,065    |
| SHUI ON LAND LTD             | COMMON STOCK USD.0025  | 718,828   | 198,005    |
| SHUN TAK HOLDINGS LTD        | COMMON STOCK           | 360,750   | 140,516    |
| SIAM CEMENT PUB CO FOR REG   | FOREIGN SH. THB1.0 A   | 76,900    | 1,142,056  |
| SIAM COMMERCIAL BANK FOREIGN | FOREIGN SH. THB10.0 A  | 304,225   | 1,400,238  |
| SIBANYE GOLD LTD             | COMMON STOCK           | 324,833   | 411,624    |
| SIEGFRIED HOLDING AG REG     | COMMON STOCK CHF2.0    | 1,467     | 487,693    |
| SIEMENS AG REG               | COMMON STOCK NPV       | 126,095   | 17,509,424 |
| SIEMENS GAMESA RENEWABLE ENE | COMMON STOCK EUR.17    | 46,936    | 643,221    |
| SIENNA SENIOR LIVING INC     | COMMON STOCK           | 47,500    | 690,730    |
| SIERRA WIRELESS INC          | COMMON STOCK           | 9,500     | 194,860    |
| SIG PLC                      | COMMON STOCK GBP.1     | 150,411   | 358,242    |
| SIGMA HEALTHCARE LTD         | COMMON STOCK           | 635,166   | 491,827    |
| SIKA AG BR                   | COMMON STOCK CHF.6     | 386       | 3,059,586  |
| SILICONWARE PRECISION INDS   | COMMON STOCK TWD10.    | 382,355   | 645,542    |
| SILLAJEN INC                 | COMMON STOCK KRW500.0  | 8,398     | 731,397    |
| SILTRONIC AG                 | COMMON STOCK           | 4,280     | 621,709    |
| SIMCORP A/S                  | COMMON STOCK DKK1.     | 11,264    | 641,727    |
| SIME DARBY BERHAD            | COMMON STOCK MYR.5     | 534,155   | 290,971    |
| SIME DARBY PLANTATION BHD    | COMMON STOCK MYR.5     | 534,155   | 791,927    |
| SIME DARBY PROPERTY BHD      | COMMON STOCK MYR.5     | 534,155   | 234,938    |
| SIMS METAL MANAGEMENT LTD    | COMMON STOCK           | 38,548    | 474,005    |
| SINA CORP                    | COMMON STOCK USD.133   | 10,600    | 1,063,286  |
| SINANEN HOLDINGS CO LTD      | COMMON STOCK           | 11,800    | 281,223    |
| SINGAPORE AIRLINES LTD       | COMMON STOCK           | 83,140    | 662,754    |
| SINGAPORE DOLLAR             | FOREIGN CURRENCY       | 400,104   | 299,390    |
| SINGAPORE EXCHANGE LTD       | COMMON STOCK           | 162,000   | 900,030    |
| SINGAPORE POST LTD           | COMMON STOCK           | 359,200   | 333,284    |
| SINGAPORE PRESS HOLDINGS LTD | COMMON STOCK           | 306,750   | 607,474    |
| SINGAPORE TECH ENGINEERING   | COMMON STOCK           | 273,000   | 664,878    |
| SINGAPORE TELECOMMUNICATIONS | COMMON STOCK           | 1,278,090 | 3,414,082  |
| SINO AMERICAN SILICON PRODUC | COMMON STOCK TWD10.    | 169,013   | 430,594    |
| SINO BIOPHARMACEUTICAL       | COMMON STOCK HKD.025   | 1,121,998 | 1,984,398  |
| SINO LAND CO                 | COMMON STOCK           | 541,916   | 958,894    |
| SINO OCEAN GROUP HOLDING LTD | COMMON STOCK           | 869,074   | 597,231    |
| SINOFERT HOLDINGS LTD        | COMMON STOCK HKD.1     | 562,000   | 93,335     |
| SINOLINK WORLDWIDE HOLDINGS  | COMMON STOCK HKD.1     | 1,104,000 | 144,726    |
| SINOPAC FINANCIAL HOLDINGS   | COMMON STOCK TWD10.    | 1,605,042 | 521,367    |
| SINOPEC SHANGHAI PETROCHEM H | COMMON STOCK CNY1.0    | 742,500   | 422,725    |
| SINOPHARM GROUP CO H         | COMMON STOCK CNY1.0    | 220,800   | 950,481    |
| SINOTRANS LIMITED H          | COMMON STOCK CNY1.0    | 705,000   | 344,908    |
| SIRIUS MINERALS PLC          | COMMON STOCK GBP.0025  | 1,049,280 | 333,795    |
| SIRTEX MEDICAL LTD           | COMMON STOCK           | 22,381    | 289,188    |

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|                              |                       |         |           |
|------------------------------|-----------------------|---------|-----------|
| SISTEMA PJSC REG S SPONS GDR | GDR                   | 41,127  | 172,129   |
| SITC INTERNATIONAL HOLDINGS  | COMMON STOCK HKD.1    | 337,000 | 332,828   |
| SIX OF OCTOBER DEVELOPMENT   | COMMON STOCK EGP4.0   | 161,414 | 173,761   |
| SIXT SE                      | COMMON STOCK          | 8,854   | 789,988   |
| SIXT SE PRFD                 | PREFERENCE            | 9,926   | 630,679   |
| SJM HOLDINGS LTD             | COMMON STOCK          | 425,000 | 379,444   |
| SK HOLDINGS CO LTD           | COMMON STOCK KRW200.0 | 7,998   | 2,115,310 |

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Table of Contents

|                              |                         |            |            |
|------------------------------|-------------------------|------------|------------|
| SK HYNIX INC                 | COMMON STOCK KRW5000.   | 99,163     | 7,001,774  |
| SK INNOVATION CO LTD         | COMMON STOCK KRW5000.   | 11,450     | 2,180,334  |
| SK NETWORKS CO LTD           | COMMON STOCK KRW2500.0  | 38,023     | 236,272    |
| SK TELECOM                   | COMMON STOCK KRW500.    | 2,648      | 660,662    |
| SK TELECOM CO LTD SPON ADR   | ADR                     | 5,719      | 159,617    |
| SKANDINAVISKA ENSKILDA BAN A | COMMON STOCK SEK10.0    | 254,037    | 2,981,684  |
| SKANSKA AB B SHS             | COMMON STOCK            | 70,852     | 1,468,298  |
| SKF AB B SHARES              | COMMON STOCK SEK2.5     | 68,503     | 1,521,921  |
| SKY NETWORK TELEVISION LTD   | COMMON STOCK            | 96,553     | 192,959    |
| SKY PLC                      | COMMON STOCK GBP.5      | 172,788    | 2,360,679  |
| SKYCITY ENTERTAINMENT GROUP  | COMMON STOCK            | 172,088    | 507,059    |
| SKYLARK CO LTD               | COMMON STOCK            | 23,000     | 326,945    |
| SKYWORTH DIGITAL HLDGS LTD   | COMMON STOCK HKD.1      | 587,896    | 252,284    |
| SM INVESTMENTS CORP          | COMMON STOCK PHP10.     | 54,195     | 1,073,360  |
| SM PRIME HOLDINGS INC        | COMMON STOCK PHP1.0     | 1,970,989  | 1,480,517  |
| SMARTONE TELECOMMUNICATIONS  | COMMON STOCK HKD.1      | 11,855     | 14,276     |
| SMC CORP                     | COMMON STOCK            | 9,700      | 3,995,203  |
| SMITH + NEPHEW PLC           | COMMON STOCK USD.2      | 148,201    | 2,569,316  |
| SMITHS GROUP PLC             | COMMON STOCK GBP.375    | 71,487     | 1,432,861  |
| SMS CO LTD                   | COMMON STOCK            | 9,200      | 290,011    |
| SMURFIT KAPPA GROUP PLC      | COMMON STOCK EUR.001    | 41,104     | 1,390,727  |
| SNAM SPA                     | COMMON STOCK            | 371,077    | 1,818,320  |
| SNC LAVALIN GROUP INC        | COMMON STOCK            | 30,000     | 1,365,976  |
| SOCIETE BIC SA               | COMMON STOCK EUR3.82    | 5,115      | 562,898    |
| SOCIETE GENERALE SA          | COMMON STOCK EUR1.25    | 128,168    | 6,613,277  |
| SOCO INTERNATIONAL PLC       | COMMON STOCK GBP.05     | 92,808     | 139,774    |
| SODASTREAM INTERNATIONAL LTD | COMMON STOCK ILS.645    | 3,752      | 263,916    |
| SODEXO SA                    | COMMON STOCK EUR4.0     | 16,742     | 2,249,662  |
| SOFINA                       | COMMON STOCK            | 2,760      | 434,477    |
| SOFTBANK GROUP CORP          | COMMON STOCK            | 138,200    | 10,920,656 |
| SOFTWARE AG                  | COMMON STOCK            | 12,658     | 712,454    |
| SOHGO SECURITY SERVICES CO   | COMMON STOCK            | 12,700     | 690,595    |
| SOHO CHINA LTD               | COMMON STOCK HKD.02     | 472,500    | 276,185    |
| SOHU.COM INC                 | COMMON STOCK USD.001    | 12,500     | 541,875    |
| SOJITZ CORP                  | COMMON STOCK            | 234,700    | 721,141    |
| SOL                          | FOREIGN CURRENCY        | 47,634     | 14,700     |
| SOLVAY SA                    | COMMON STOCK EUR15.0    | 12,487     | 1,735,436  |
| SOMPO HOLDINGS INC           | COMMON STOCK            | 60,800     | 2,344,595  |
| SONAE                        | COMMON STOCK EUR1.0     | 168,952    | 227,977    |
| SONDA SA                     | COMMON STOCK            | 184,856    | 362,841    |
| SONIC HEALTHCARE LTD         | COMMON STOCK            | 71,969     | 1,284,577  |
| SONOVA HOLDING AG REG        | COMMON STOCK CHF.05     | 9,650      | 1,506,588  |
| SONY CORP                    | COMMON STOCK            | 214,300    | 9,628,281  |
| SONY FINANCIAL HOLDINGS INC  | COMMON STOCK            | 30,800     | 545,909    |
| SOPHOS GROUP PLC             | COMMON STOCK GBP.03     | 68,056     | 524,448    |
| SOPRA STERIA GROUP           | COMMON STOCK EUR1.0     | 3,257      | 608,623    |
| SOSEI GROUP CORP             | COMMON STOCK            | 3,900      | 377,037    |
| SOTETSU HOLDINGS INC         | COMMON STOCK            | 15,200     | 399,245    |
| SOUTH AFRICAN RAND           | FOREIGN CURRENCY        | 1,620,811  | 130,922    |
| SOUTH KOREAN WON             | FOREIGN CURRENCY        | 18,687,710 | 17,456     |
| SOUTH32 LTD                  | COMMON STOCK            | 584,999    | 1,594,411  |
| SOUTH32 LTD                  | COMMON STOCK            | 336,786    | 922,286    |
| SOUTHERN COPPER CORP         | COMMON STOCK USD.01     | 7,036      | 334,632    |
| SOUTHERN COPPER CORP         | COMMON STOCK USD.01     | 21,295     | 1,010,448  |
| SPAR GROUP LIMITED/THE       | COMMON STOCK            | 31,440     | 516,186    |
| SPARK INFRASTRUCTURE GROUP   | STAPLED SECURITY        | 363,805    | 713,176    |
| SPARK NEW ZEALAND LTD        | COMMON STOCK            | 403,910    | 1,042,493  |
| SPECTRIS PLC                 | COMMON STOCK GBP.05     | 24,981     | 836,728    |
| SPI 200 FUTURES MAR18        | XSFE 20180315           | 350        | 3,353      |
| SPIE SA                      | COMMON STOCK EUR.47     | 22,134     | 576,787    |
| SPIRAX SARCO ENGINEERING PLC | COMMON STOCK GBP.269231 | 14,896     | 1,129,544  |
| SPORTS DIRECT INTERNATIONAL  | COMMON STOCK GBP.1      | 54,820     | 278,913    |
| SPROTT INC                   | COMMON STOCK            | 65,100     | 126,776    |



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|                              |                      |           |           |
|------------------------------|----------------------|-----------|-----------|
| SQUARE ENIX HOLDINGS CO LTD  | COMMON STOCK         | 16,000    | 759,862   |
| SRI LANKA RUPEE              | FOREIGN CURRENCY     | 2,414     | 16        |
| SRI REJEKI ISMAN TBK PT      | COMMON STOCK IDR100. | 9,278,500 | 259,440   |
| SRI TRANG AGRO INDS PCL NVDR | NVDR THB1.0          | 678,000   | 293,335   |
| SSAB AB B SHARES             | COMMON STOCK         | 42,847    | 191,523   |
| SSAB AB A SHARES             | COMMON STOCK         | 87,830    | 481,483   |
| SSE PLC                      | COMMON STOCK GBP.5   | 175,365   | 3,130,089 |

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Table of Contents

|                              |                         |            |            |
|------------------------------|-------------------------|------------|------------|
| SSGA                         | G STIFF ERISA QUALIFIED | 63,869,448 | 63,869,448 |
| SSP GROUP PLC                | COMMON STOCK GBP.01     | 96,680     | 890,073    |
| SSR MINING INC               | COMMON STOCK            | 29,400     | 259,753    |
| ST BARBARA LTD               | COMMON STOCK            | 146,219    | 435,715    |
| ST GALLER KANTONALBANK A REG | COMMON STOCK CHF70.0    | 653        | 324,307    |
| ST JAMES S PLACE PLC         | COMMON STOCK GBP.15     | 89,411     | 1,480,777  |
| ST SHINE OPTICAL CO LTD      | COMMON STOCK TWD10.     | 16,008     | 526,788    |
| ST. MODWEN PROPERTIES PLC    | COMMON STOCK GBP.1      | 55,847     | 306,130    |
| STADA ARZNEIMITTEL AG        | COMMON STOCK            | 13,380     | 1,418,504  |
| STAGECOACH GROUP PLC         | COMMON STOCK GBP.005482 | 103,450    | 229,484    |
| STALLERGENES GREER PLC       | COMMON STOCK EUR1.0     | 2,563      | 118,513    |
| STANDARD BANK GROUP LTD      | COMMON STOCK ZAR.1      | 215,698    | 3,404,497  |
| STANDARD CHARTERED PLC       | COMMON STOCK USD.5      | 550,371    | 5,802,914  |
| STANDARD LIFE ABERDEEN PLC   | COMMON STOCK GBP.122222 | 450,133    | 2,656,977  |
| STANLEY ELECTRIC CO LTD      | COMMON STOCK            | 29,000     | 1,178,097  |
| STANTEC INC                  | COMMON STOCK            | 24,300     | 681,901    |
| STAR ENTERTAINMENT GRP LTD/T | COMMON STOCK            | 170,524    | 808,201    |
| STARHUB LTD                  | COMMON STOCK            | 139,000    | 296,409    |
| STARS GROUP INC/THE          | COMMON STOCK            | 24,300     | 567,281    |
| START TODAY CO LTD           | COMMON STOCK            | 33,600     | 1,022,037  |
| STATE BANK OF INDI GDR REG S | GDR                     | 13,079     | 636,602    |
| STATOIL ASA                  | COMMON STOCK NOK2.5     | 213,832    | 4,591,789  |
| STEINHOFF INTERNATIONAL H NV | COMMON STOCK EUR.5      | 522,192    | 196,007    |
| STMICROELECTRONICS NV        | COMMON STOCK EUR1.04    | 115,150    | 2,502,707  |
| STO SE + CO. KGAA PREF SHRS  | PREFERENCE              | 1,351      | 203,860    |
| STOCKLAND                    | REIT NPV                | 428,703    | 1,503,155  |
| STORA ENSO OYJ R SHS         | COMMON STOCK            | 102,731    | 1,627,670  |
| STOREBRAND ASA               | COMMON STOCK NOK5.      | 139,340    | 1,136,967  |
| STRATEC BIOMEDICAL AG        | COMMON STOCK            | 3,437      | 266,695    |
| STRAUMANN HOLDING AG REG     | COMMON STOCK CHF.1      | 1,916      | 1,352,312  |
| STROEER SE + CO KGAA         | COMMON STOCK            | 6,366      | 468,120    |
| SUBARU CORP                  | COMMON STOCK            | 100,400    | 3,179,454  |
| SUBSEA 7 SA                  | COMMON STOCK USD2.      | 50,432     | 758,494    |
| SUEDZUCKER AG                | COMMON STOCK            | 17,337     | 375,430    |
| SUEZ                         | COMMON STOCK EUR4.0     | 62,291     | 1,095,916  |
| SUGI HOLDINGS CO LTD         | COMMON STOCK            | 6,400      | 326,465    |
| SUI NORTHERN GAS PIPELINES   | COMMON STOCK PKR10.     | 94,600     | 81,107     |
| SULZER AG REG                | COMMON STOCK CHF.01     | 3,074      | 372,217    |
| SUMCO CORP                   | COMMON STOCK            | 42,500     | 1,081,042  |
| SUMITOMO BAKELITE CO LTD     | COMMON STOCK            | 45,000     | 378,847    |
| SUMITOMO CHEMICAL CO LTD     | COMMON STOCK            | 273,000    | 1,963,758  |
| SUMITOMO CORP                | COMMON STOCK            | 189,900    | 3,219,564  |
| SUMITOMO DAINIPPON PHARMA CO | COMMON STOCK            | 31,000     | 460,799    |
| SUMITOMO ELECTRIC INDUSTRIES | COMMON STOCK            | 127,300    | 2,148,569  |
| SUMITOMO FORESTRY CO LTD     | COMMON STOCK            | 25,200     | 451,142    |
| SUMITOMO HEAVY INDUSTRIES    | COMMON STOCK            | 21,200     | 898,189    |
| SUMITOMO METAL MINING CO LTD | COMMON STOCK            | 43,500     | 1,996,133  |
| SUMITOMO MITSUI FINANCIAL GR | COMMON STOCK            | 214,454    | 9,264,322  |
| SUMITOMO MITSUI TRUST HOLDIN | COMMON STOCK            | 57,500     | 2,284,026  |
| SUMITOMO OSAKA CEMENT CO LTD | COMMON STOCK            | 83,000     | 398,431    |
| SUMITOMO REALTY + DEVELOPMEN | COMMON STOCK            | 62,000     | 2,035,461  |
| SUMITOMO RUBBER INDUSTRIES   | COMMON STOCK            | 33,600     | 624,412    |
| SUMMARECON AGUNG TBK PT      | COMMON STOCK IDR100.0   | 3,871,500  | 269,960    |
| SUN ART RETAIL GROUP LTD     | COMMON STOCK            | 390,000    | 411,565    |
| SUN HUNG KAI PROPERTIES      | COMMON STOCK            | 234,302    | 3,900,743  |
| SUN INTERNATIONAL LTD        | COMMON STOCK ZAR.08     | 26,771     | 130,733    |
| SUN LIFE FINANCIAL INC       | COMMON STOCK            | 104,697    | 4,335,113  |
| SUNAC CHINA HOLDINGS LTD     | COMMON STOCK HKD.1      | 379,000    | 1,561,390  |
| SUNCOR ENERGY INC            | COMMON STOCK            | 273,623    | 10,078,376 |
| SUNCORP GROUP LTD            | COMMON STOCK            | 225,228    | 2,435,066  |
| SUNDRUG CO LTD               | COMMON STOCK            | 12,000     | 558,292    |
| SUNLIGHT REAL ESTATE INVEST  | REIT                    | 62,000     | 42,510     |
| SUNNY OPTICAL TECH           | COMMON STOCK HKD.1      | 124,600    | 1,577,462  |

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|                              |                     |           |           |
|------------------------------|---------------------|-----------|-----------|
| SUNRISE COMMUNICATIONS GROUP | COMMON STOCK        | 7,789     | 711,240   |
| SUNTEC REIT                  | REIT                | 582,800   | 936,270   |
| SUNTORY BEVERAGE + FOOD LTD  | COMMON STOCK        | 26,000    | 1,156,482 |
| SUPERBLOCK PCL NVDR          | NVDR THB.1          | 8,453,700 | 303,493   |
| SUPERBLOCK PCL NVDR          | SUPERBLOCK PCL CW20 | 1,690,740 | 20,233    |
| SUPERIOR PLUS CORP           | COMMON STOCK        | 39,200    | 371,367   |
| SURGUTNEFTEGAS SP ADR        | ADR                 | 173,423   | 816,840   |

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Table of Contents

|                              |                          |           |            |
|------------------------------|--------------------------|-----------|------------|
| SURGUTNEFTEGAZ SP ADR PEF    | ADR                      | 34,310    | 168,462    |
| SURUGA BANK LTD              | COMMON STOCK             | 32,800    | 701,691    |
| SURYA CITRA MEDIA PT TBK     | COMMON STOCK IDR50.0     | 2,341,000 | 426,995    |
| SUZUKEN CO LTD               | COMMON STOCK             | 13,600    | 559,726    |
| SUZUKI MOTOR CORP            | COMMON STOCK             | 56,700    | 3,284,798  |
| SVENSKA CELLULOSA AB SCA B   | COMMON STOCK SEK3.33     | 100,373   | 1,034,163  |
| SVENSKA HANDELSBANKEN A SHS  | COMMON STOCK             | 248,775   | 3,402,379  |
| SWAPS WESTPAC COC            | SWAP CASH COLLATERAL USD | 60,000    | 60,000     |
| SWATCH GROUP AG/THE BR       | COMMON STOCK CHF2.25     | 4,999     | 2,037,741  |
| SWATCH GROUP AG/THE REG      | COMMON STOCK CHF.45      | 9,517     | 727,383    |
| SWEDBANK AB A SHARES         | COMMON STOCK SEK22.0     | 150,668   | 3,634,184  |
| SWEDISH KRONA                | FOREIGN CURRENCY         | 72,082    | 8,804      |
| SWEDISH MATCH AB             | COMMON STOCK SEK1.9823   | 35,374    | 1,395,002  |
| SWEDISH ORPHAN BIVITRUM AB   | COMMON STOCK SEK.55      | 41,846    | 573,919    |
| SWIRE PACIFIC LTD CL A       | COMMON STOCK HKD.6       | 93,500    | 864,926    |
| SWIRE PROPERTIES LTD         | COMMON STOCK             | 195,200   | 629,215    |
| SWISS FRANC                  | FOREIGN CURRENCY         | 11,730    | 12,037     |
| SWISS LIFE HOLDING AG REG    | COMMON STOCK CHF5.1      | 5,737     | 2,030,409  |
| SWISS PRIME SITE REG         | COMMON STOCK             | 12,230    | 1,128,459  |
| SWISS RE AG                  | COMMON STOCK CHF.1       | 53,212    | 4,980,749  |
| SWISSCOM AG REG              | COMMON STOCK CHF1.0      | 4,478     | 2,380,179  |
| SWISSQUOTE GROUP HOLDING REG | COMMON STOCK CHF.2       | 5,508     | 215,634    |
| SYDBANK A/S                  | COMMON STOCK DKK10.      | 17,469    | 703,117    |
| SYDNEY AIRPORT               | STAPLED SECURITY         | 208,489   | 1,146,328  |
| SYMRISE AG                   | COMMON STOCK             | 26,056    | 2,235,723  |
| SYNEX TECHNOLOGY INTL CORP   | COMMON STOCK TWD10.      | 290,150   | 395,040    |
| SYNTHOS SA                   | COMMON STOCK PLN.03      | 60,094    | 84,405     |
| SYSMEX CORP                  | COMMON STOCK             | 26,300    | 2,071,394  |
| T GAIA CORP                  | COMMON STOCK             | 16,600    | 384,947    |
| T+D HOLDINGS INC             | COMMON STOCK             | 96,500    | 1,651,300  |
| TABCORP HOLDINGS LTD         | COMMON STOCK             | 452,729   | 1,975,889  |
| TACHI S CO LTD               | COMMON STOCK             | 12,400    | 227,148    |
| TAHOE RESOURCES INC          | COMMON STOCK             | 59,000    | 283,946    |
| TAIHEI DENGYO KAISHA LTD     | COMMON STOCK             | 9,000     | 232,622    |
| TAIHEIYO CEMENT CORP         | COMMON STOCK             | 20,800    | 898,456    |
| TAIKISHA LTD                 | COMMON STOCK             | 9,300     | 314,603    |
| TAISEI CORP                  | COMMON STOCK             | 36,800    | 1,830,845  |
| TAISHIN FINANCIAL HOLDING    | COMMON STOCK TWD10.      | 1,473,442 | 685,180    |
| TAISHO PHARMACEUTICAL HOLDIN | COMMON STOCK             | 6,600     | 525,753    |
| TAIWAN CEMENT                | COMMON STOCK TWD10.      | 721,615   | 883,626    |
| TAIWAN COOPERATIVE FINANCIAL | COMMON STOCK TWD10.0     | 1,176,910 | 656,460    |
| TAIWAN FERTILIZER CO LTD     | COMMON STOCK TWD10.      | 141,000   | 181,703    |
| TAIWAN GLASS IND CORP        | COMMON STOCK TWD10.      | 302,084   | 226,484    |
| TAIWAN MOBILE CO LTD         | COMMON STOCK TWD10.      | 277,528   | 1,002,343  |
| TAIWAN PAIHO LTD             | COMMON STOCK TWD10.      | 175,389   | 713,023    |
| TAIWAN SECOM                 | COMMON STOCK TWD10.      | 84,261    | 259,247    |
| TAIWAN SEMICONDUCTOR MANUFAC | COMMON STOCK TWD10.      | 4,109,363 | 31,576,609 |
| TAIWAN SURFACE MOUNTING TECH | COMMON STOCK TWD10.      | 96,964    | 114,413    |
| TAIWAN TEA CORP              | COMMON STOCK TWD10.      | 421,607   | 218,668    |
| TAIYO YUDEN CO LTD           | COMMON STOCK             | 25,400    | 396,107    |
| TAKARA BIO INC               | COMMON STOCK             | 26,700    | 372,104    |
| TAKARA HOLDINGS INC          | COMMON STOCK             | 36,000    | 420,660    |
| TAKASHIMAYA CO LTD           | COMMON STOCK             | 53,000    | 557,484    |
| TAKEDA PHARMACEUTICAL CO LTD | COMMON STOCK             | 119,000   | 6,738,870  |
| TAL EDUCATION GROUP ADR      | ADR                      | 50,100    | 1,488,471  |
| TALKTALK TELECOM GROUP       | COMMON STOCK GBP.001     | 126,459   | 261,406    |
| TAMRON CO LTD                | COMMON STOCK             | 10,400    | 222,739    |
| TATE + LYLE PLC              | COMMON STOCK GBP.25      | 92,048    | 874,872    |
| TATNEFT PAO SPONSORED ADR    | ADR                      | 3,175     | 159,639    |
| TATNEFT PJSC                 | COMMON STOCK RUB1.0      | 265,606   | 2,184,962  |
| TATUNG CO LTD                | COMMON STOCK TWD10.      | 412,828   | 264,885    |
| TAURON POLSKA ENERGIA SA     | COMMON STOCK PLN5.       | 260,209   | 228,011    |
| TAYLOR WIMPEY PLC            | COMMON STOCK GBP.01      | 608,332   | 1,697,887  |

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|                              |                     |         |           |
|------------------------------|---------------------|---------|-----------|
| TCL MULTIMEDIA               | EXP 12JAN2018       | 147,134 | 8,282     |
| TCL MULTIMEDIA TECHNOLOGY    | COMMON STOCK HKD1.0 | 441,400 | 219,418   |
| TDC A/S                      | COMMON STOCK DKK1.  | 143,100 | 879,923   |
| TDK CORP                     | COMMON STOCK        | 21,800  | 1,740,480 |
| TECAN GROUP AG REG           | COMMON STOCK CHF.1  | 2,878   | 598,004   |
| TECHNOPSIS OYJ               | COMMON STOCK        | 87,606  | 439,853   |
| TECHTRONIC INDUSTRIES CO LTD | COMMON STOCK        | 242,000 | 1,576,417 |

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Table of Contents

|                              |                        |           |            |
|------------------------------|------------------------|-----------|------------|
| TECK RESOURCES LTD CLS B     | COMMON STOCK           | 101,761   | 2,669,607  |
| TECNICAS REUNIDAS SA         | COMMON STOCK EUR.1     | 6,830     | 216,731    |
| TECO ELECTRIC + MACHINERY    | COMMON STOCK TWD10.    | 423,775   | 405,566    |
| TEIJIN LTD                   | COMMON STOCK           | 33,200    | 740,010    |
| TELE2 AB B SHS               | COMMON STOCK SEK1.25   | 68,193    | 838,970    |
| TELECOM ARGENTINA S.A. B     | COMMON STOCK ARS1.     | 6         | 44         |
| TELECOM ITALIA RSP           | COMMON STOCK           | 858,300   | 613,541    |
| TELECOM ITALIA SPA           | COMMON STOCK           | 1,995,678 | 1,724,160  |
| TELECOM PLUS PLC             | COMMON STOCK           | 16,152    | 262,405    |
| TELEFONICA BRASIL S.A. PREF  | PREFERENCE             | 75,648    | 1,117,605  |
| TELEFONICA DEUTSCHLAND HOLDI | COMMON STOCK           | 121,314   | 609,697    |
| TELEFONICA SA                | COMMON STOCK EUR1.     | 780,689   | 7,607,303  |
| TELEKOM MALAYSIA BHD         | COMMON STOCK MYR.7     | 468,534   | 728,695    |
| TELEKOMUNIKASI INDONESIA PER | COMMON STOCK IDR50.    | 7,940,900 | 2,584,507  |
| TELENET GROUP HOLDING NV     | COMMON STOCK           | 9,109     | 634,675    |
| TELENOR ASA                  | COMMON STOCK NOK6.     | 126,682   | 2,723,982  |
| TELEPERFORMANCE              | COMMON STOCK EUR2.5    | 11,112    | 1,591,781  |
| TELESITES SAB DE CV          | COMMON STOCK           | 355,253   | 270,904    |
| TELEVISION BROADCASTS LTD    | COMMON STOCK           | 91,100    | 328,197    |
| TELEVISION FRANCAISE (T.F.1) | COMMON STOCK EUR.2     | 25,853    | 380,406    |
| TELIA CO AB                  | COMMON STOCK SEK3.2    | 403,618   | 1,799,989  |
| TELKOM SA SOC LTD            | COMMON STOCK ZAR10.0   | 56,670    | 220,160    |
| TELSTRA CORP LTD             | COMMON STOCK           | 698,242   | 1,981,389  |
| TELUS CORP                   | COM (NON CANADIAN      | 35,648    | 1,354,849  |
| TEMENOS GROUP AG REG         | COMMON STOCK CHF5.0    | 11,210    | 1,434,510  |
| TENAGA NASIONAL BHD          | COMMON STOCK MYR1.     | 489,005   | 1,840,947  |
| TENARIS SA                   | COMMON STOCK USD1.     | 77,666    | 1,226,950  |
| TENCENT HOLDINGS LTD         | COMMON STOCK HKD.00002 | 967,400   | 49,981,258 |
| TERNA ENERGY SA              | COMMON STOCK EUR.3     | 68,702    | 364,579    |
| TERNA SPA                    | COMMON STOCK EUR.22    | 263,241   | 1,529,822  |
| TERUMO CORP                  | COMMON STOCK           | 53,600    | 2,533,206  |
| TESCO PLC                    | COMMON STOCK GBP.05    | 1,372,223 | 3,882,513  |
| TEST RESEARCH INC            | COMMON STOCK TWD10.    | 178,812   | 268,728    |
| TEVA PHARMACEUTICAL IND LTD  | COMMON STOCK ILS.1     | 134,715   | 2,563,219  |
| TEVA PHARMACEUTICAL SP ADR   | ADR                    | 20,211    | 382,998    |
| TFI INTERNATIONAL INC        | COMMON STOCK           | 19,200    | 503,541    |
| TGS NOPEC GEOPHYSICAL CO ASA | COMMON STOCK NOK.25    | 25,339    | 601,681    |
| THAI OIL PCL                 | COMMON STOCK THB10. L  | 189,600   | 602,136    |
| THAI VEGETABLE OIL PCL FOR   | FOREIGN SH. THB1.0 A   | 473,480   | 432,219    |
| THAICOM PCL FOREIGN          | FOREIGN SH. A          | 259,700   | 99,609     |
| THAILAND BAHT                | FOREIGN CURRENCY       | 5,012,298 | 153,799    |
| THALES SA                    | COMMON STOCK EUR3.     | 17,881    | 1,925,716  |
| THANACHART CAPITAL FOREIGN   | FOREIGN SH. THB10.0 A  | 379,600   | 655,186    |
| THE FOSCHINI GROUP LTD       | COMMON STOCK ZAR.0125  | 43,317    | 687,784    |
| THK CO LTD                   | COMMON STOCK           | 22,400    | 839,233    |
| THOMAS COOK GROUP PLC        | COMMON STOCK EUR.01    | 310,447   | 516,132    |
| THOMSON REUTERS CORP         | COMMON STOCK           | 47,030    | 2,056,565  |
| THYSSENKRUPP AG              | COMMON STOCK           | 74,312    | 2,159,581  |
| TIANJIN PORT DVLP HLDS LTD   | COMMON STOCK HKD.1     | 1,004,000 | 147,697    |
| TIANNENG POWER INTL LTD      | COMMON STOCK HKD.1     | 242,000   | 250,936    |
| TIETO OYJ                    | COMMON STOCK           | 12,646    | 394,104    |
| TIGER BRANDS LTD             | COMMON STOCK ZAR.1     | 31,447    | 1,167,811  |
| TIM PARTICIPACOES SA         | COMMON STOCK           | 178,072   | 689,189    |
| TIME DOTCOM BHD              | COMMON STOCK MYR.5     | 281,120   | 632,071    |
| TINGYI (CAYMAN ISLN) HLDG CO | COMMON STOCK USD.005   | 364,000   | 707,115    |
| TIS INC                      | COMMON STOCK           | 14,600    | 510,220    |
| TISCO FINANCIAL FOREIGN      | FOREIGN SH. THB10.0 A  | 158,490   | 430,389    |
| TITAN CEMENT CO. S.A.        | COMMON STOCK EUR3.0    | 9,353     | 257,083    |
| TKH GROUP NV DUTCH CERT      | DUTCH CERT EUR.25      | 12,672    | 804,795    |
| TMX GROUP LTD                | COMMON STOCK           | 8,472     | 476,290    |
| TOA CORP                     | COMMON STOCK           | 9,200     | 248,451    |
| TOBU RAILWAY CO LTD          | COMMON STOCK           | 36,200    | 1,168,779  |
| TOCALO CO LTD                | COMMON STOCK           | 6,300     | 280,030    |

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|                      |                     |        |         |
|----------------------|---------------------|--------|---------|
| TOCHIGI BANK LTD/THE | COMMON STOCK        | 62,400 | 251,217 |
| TOD S SPA            | COMMON STOCK EUR2.0 | 3,032  | 221,742 |
| TOENEC CORP          | COMMON STOCK        | 5,200  | 158,410 |
| TOHO CO LTD          | COMMON STOCK        | 19,900 | 689,436 |
| TOHO GAS CO LTD      | COMMON STOCK        | 17,600 | 482,445 |
| TOHO HOLDINGS CO LTD | COMMON STOCK        | 13,500 | 305,427 |
| TOHO TITANIUM CO LTD | COMMON STOCK        | 13,400 | 141,954 |

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Table of Contents

|                              |                      |           |            |
|------------------------------|----------------------|-----------|------------|
| TOHO ZINC CO LTD             | COMMON STOCK         | 5,800     | 315,265    |
| TOHOKU ELECTRIC POWER CO INC | COMMON STOCK         | 89,000    | 1,138,681  |
| TOKAI CARBON CO LTD          | COMMON STOCK         | 35,600    | 441,013    |
| TOKAI HOLDINGS CORP          | COMMON STOCK         | 31,400    | 266,471    |
| TOKAI RIKA CO LTD            | COMMON STOCK         | 13,000    | 273,823    |
| TOKEN CORP                   | COMMON STOCK         | 2,240     | 264,729    |
| TOKIO MARINE HOLDINGS INC    | COMMON STOCK         | 109,800   | 5,012,538  |
| TOKUYAMA CORP                | COMMON STOCK         | 12,800    | 416,342    |
| TOKYO CENTURY CORP           | COMMON STOCK         | 5,700     | 275,390    |
| TOKYO ELECTRIC POWER COMPANY | COMMON STOCK         | 263,000   | 1,041,499  |
| TOKYO ELECTRON LTD           | COMMON STOCK         | 26,800    | 4,801,696  |
| TOKYO GAS CO LTD             | COMMON STOCK         | 63,400    | 1,448,160  |
| TOKYO SEIMITSU CO LTD        | COMMON STOCK         | 10,800    | 424,693    |
| TOKYO STEEL MFG CO LTD       | COMMON STOCK         | 26,400    | 236,994    |
| TOKYO TATEMONO CO LTD        | COMMON STOCK         | 38,300    | 516,898    |
| TOKYO TY FINANCIAL GROUP INC | COMMON STOCK         | 6,900     | 199,614    |
| TOKYOTOKEIBA CO LTD          | COMMON STOCK         | 6,300     | 238,615    |
| TOKYU CONSTRUCTION CO LTD    | COMMON STOCK         | 23,560    | 229,705    |
| TOKYU CORP                   | COMMON STOCK         | 82,000    | 1,306,557  |
| TOKYU FUDOSAN HOLDINGS CORP  | COMMON STOCK         | 89,400    | 646,123    |
| TOMONY HOLDINGS INC          | COMMON STOCK         | 49,200    | 252,616    |
| TOMTOM                       | COMMON STOCK EUR.2   | 30,414    | 301,289    |
| TOMY COMPANY LTD             | COMMON STOCK         | 16,800    | 228,167    |
| TONG HSING ELECTRONIC INDUST | COMMON STOCK TWD10.  | 54,871    | 248,262    |
| TONG YANG INDUSTRY           | COMMON STOCK TWD10.  | 295,000   | 570,201    |
| TONGAAT HULETT LTD           | COMMON STOCK ZAR1.0  | 25,076    | 232,116    |
| TOPCON CORP                  | COMMON STOCK         | 22,000    | 475,379    |
| TOPDANMARK A/S               | COMMON STOCK DKK1.0  | 13,585    | 586,300    |
| TOPIX INDX FUTR MAR18        | XOSE 20180308        | 270,000   | 72,792     |
| TOPPAN PRINTING CO LTD       | COMMON STOCK         | 94,000    | 849,592    |
| TORAY INDUSTRIES INC         | COMMON STOCK         | 250,000   | 2,358,587  |
| TORII PHARMACEUTICAL CO LTD  | COMMON STOCK         | 6,600     | 177,266    |
| TOROMONT INDUSTRIES LTD      | COMMON STOCK         | 21,104    | 928,074    |
| TORONTO DOMINION BANK        | COMMON STOCK         | 309,300   | 18,181,049 |
| TOSHIBA CORP                 | COMMON STOCK         | 1,102,000 | 3,098,393  |
| TOSOH CORP                   | COMMON STOCK         | 56,500    | 1,281,607  |
| TOTAL SA                     | COMMON STOCK EUR2.5  | 386,583   | 21,346,735 |
| TOTO LTD                     | COMMON STOCK         | 24,300    | 1,432,915  |
| TOURMALINE OIL CORP          | COMMON STOCK         | 41,300    | 750,879    |
| TOWA PHARMACEUTICAL CO LTD   | COMMON STOCK         | 4,500     | 245,506    |
| TOWER SEMICONDUCTOR LTD      | COMMON STOCK ILS1.   | 17,676    | 605,703    |
| TOWN HEALTH INTERNATIONAL ME | COMMON STOCK HKD.01  | 692,000   | 61,080     |
| TOYO KANETSU K K             | COMMON STOCK         | 5,600     | 227,429    |
| TOYO KOHAN CO LTD            | COMMON STOCK         | 34,700    | 150,166    |
| TOYO SEIKAN GROUP HOLDINGS L | COMMON STOCK         | 27,600    | 442,897    |
| TOYO SUISAN KAISHA LTD       | COMMON STOCK         | 17,000    | 725,120    |
| TOYO TIRE + RUBBER CO LTD    | COMMON STOCK         | 19,200    | 396,969    |
| TOYOBO CO LTD                | COMMON STOCK         | 20,300    | 368,524    |
| TOYODA GOSEI CO LTD          | COMMON STOCK         | 12,500    | 317,027    |
| TOYOTA BOSHOKU CORP          | COMMON STOCK         | 10,900    | 227,420    |
| TOYOTA INDUSTRIES CORP       | COMMON STOCK         | 27,500    | 1,768,047  |
| TOYOTA MOTOR CORP            | COMMON STOCK         | 429,400   | 27,503,056 |
| TOYOTA TSUSHO CORP           | COMMON STOCK         | 39,100    | 1,571,772  |
| TP ICAP PLC                  | COMMON STOCK GBP.25  | 109,626   | 786,689    |
| TPG TELECOM LTD              | COMMON STOCK         | 78,794    | 404,901    |
| TPK HOLDING CO LTD           | COMMON STOCK TWD10.  | 78,000    | 218,773    |
| TRAKYA CAM SANAYII AS        | COMMON STOCK TRY1.   | 220,097   | 268,342    |
| TRANSALTA CORP               | COMMON STOCK         | 78,596    | 467,329    |
| TRANSCANADA CORP             | COMMON STOCK         | 144,865   | 7,073,579  |
| TRANSCEND INFORMATION INC    | COMMON STOCK TWD10.0 | 72,566    | 201,455    |
| TRANSCOSMOS INC              | COMMON STOCK         | 10,500    | 267,929    |
| TRANSPORTADORA DE GAS SUR B  | COMMON STOCK ARS1.0  | 3         | 13         |
| TRANSURBAN GROUP             | STAPLED SECURITY     | 339,679   | 3,295,833  |



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|                            |                     |         |           |
|----------------------------|---------------------|---------|-----------|
| TRAVELSKY TECHNOLOGY LTD H | COMMON STOCK CNY1.0 | 181,000 | 542,107   |
| TRAVIS PERKINS PLC         | COMMON STOCK GBP.1  | 46,943  | 994,475   |
| TREASURY WINE ESTATES LTD  | COMMON STOCK        | 148,540 | 1,852,063 |
| TRELLEBORG AB B SHS        | COMMON STOCK SEK25. | 43,468  | 1,007,224 |
| TREND MICRO INC            | COMMON STOCK        | 21,500  | 1,217,971 |
| TRIPOD TECHNOLOGY CORP     | COMMON STOCK TWD10. | 131,366 | 409,505   |
| TRITAX BIG BOX REIT PLC    | REIT GBP.01         | 432,320 | 870,665   |

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Table of Contents

|                              |                        |           |            |
|------------------------------|------------------------|-----------|------------|
| TRULY INTERNATIONAL HOLDINGS | COMMON STOCK HKD.02    | 372,000   | 159,838    |
| TRUSCO NAKAYAMA CORP         | COMMON STOCK           | 11,000    | 320,533    |
| TRUWORTHS INTERNATIONAL LTD  | COMMON STOCK ZAR.00015 | 88,510    | 673,968    |
| TRYG A/S                     | COMMON STOCK DKK5.0    | 26,975    | 672,934    |
| TS TECH CO LTD               | COMMON STOCK           | 11,000    | 451,950    |
| TSINGTAO BREWERY CO LTD H    | COMMON STOCK CNY1.0    | 74,000    | 381,152    |
| TSOGO SUN HOLDINGS LTD       | COMMON STOCK ZAR.02    | 59,206    | 117,331    |
| TSUGAMI CORP                 | COMMON STOCK           | 38,000    | 489,378    |
| TSUKISHIMA KIKAI CO LTD      | COMMON STOCK           | 14,300    | 192,575    |
| TSUKUBA BANK LTD             | COMMON STOCK           | 65,100    | 222,487    |
| TSUMURA + CO                 | COMMON STOCK           | 12,800    | 425,657    |
| TSURUHA HOLDINGS INC         | COMMON STOCK           | 6,100     | 827,278    |
| TSUTSUMI JEWELRY CO LTD      | COMMON STOCK           | 5,100     | 99,754     |
| TTY BIOPHARM CO LTD          | COMMON STOCK TWD10.    | 175,000   | 602,332    |
| TUBACEX SA                   | COMMON STOCK EUR.45    | 73,339    | 294,553    |
| TUI AG DI                    | COMMON STOCK           | 45,770    | 943,418    |
| TUI AG DI                    | COMMON STOCK NPV       | 26,771    | 555,372    |
| TULLOW OIL PLC               | COMMON STOCK GBP.1     | 272,780   | 761,548    |
| TUNG HO STEEL ENTERPRISE COR | COMMON STOCK TWD10.    | 267,419   | 231,809    |
| TUPRAS TURKIYE PETROL RAFINE | COMMON STOCK TRY1.     | 24,577    | 787,555    |
| TURK SISE VE CAM FABRIKALARI | COMMON STOCK TRY1.     | 245,969   | 304,888    |
| TURK TELEKOMUNIKASYON AS     | COMMON STOCK TRY1.     | 129,390   | 219,759    |
| TURKCELL ILETISIM HIZMET AS  | COMMON STOCK TRY1.     | 203,681   | 831,525    |
| TURKISH LIRA                 | FOREIGN CURRENCY       | 366,976   | 96,786     |
| TURKIYE GARANTI BANKASI      | COMMON STOCK TRY1.     | 422,028   | 1,195,075  |
| TURKIYE HALK BANKASI         | COMMON STOCK TRY1.     | 148,549   | 422,883    |
| TURKIYE IS BANKASI C         | COMMON STOCK TRY1.     | 354,775   | 652,605    |
| TURKIYE SINAI KALKINMA BANK  | COMMON STOCK TRY1.     | 807,018   | 306,990    |
| TURKIYE VAKIFLAR BANKASI T D | COMMON STOCK TRY1.     | 195,636   | 349,609    |
| TURQUOISE HILL RESOURCES LTD | COMMON STOCK           | 189,830   | 649,963    |
| TYC BROTHER INDUSTRIAL CO    | COMMON STOCK TWD10.    | 391,000   | 437,403    |
| U BLOX HOLDING AG            | COMMON STOCK CHF.9     | 1,501     | 295,392    |
| U MING MARINE TRANSPORT CORP | COMMON STOCK TWD10.    | 127,000   | 155,953    |
| UAE DIRHAM                   | FOREIGN CURRENCY       | 1,395,127 | 379,854    |
| UBE INDUSTRIES LTD           | COMMON STOCK           | 20,900    | 615,265    |
| UBI BANCA SPA                | COMMON STOCK EUR2.5    | 187,771   | 819,628    |
| UBISOFT ENTERTAINMENT        | COMMON STOCK EUR.0775  | 12,695    | 977,576    |
| UBM PLC                      | COMMON STOCK GBP.1125  | 73,925    | 743,656    |
| UBS GROUP AG REG             | COMMON STOCK CHF.1     | 603,158   | 11,081,982 |
| UCB SA                       | COMMON STOCK           | 21,202    | 1,681,474  |
| UDG HEALTHCARE PLC           | COMMON STOCK EUR.05    | 52,989    | 604,161    |
| UEM SUNRISE BHD              | COMMON STOCK MYR.5     | 522,833   | 134,215    |
| ULTRA ELECTRONICS HLDGS PLC  | COMMON STOCK GBP.05    | 16,224    | 296,111    |
| ULTRAPAR PARTICIPACOES SA    | COMMON STOCK           | 61,700    | 1,397,887  |
| ULVAC INC                    | COMMON STOCK           | 9,700     | 606,776    |
| UMICORE                      | COMMON STOCK           | 40,264    | 1,904,160  |
| UMW HOLDINGS BHD             | COMMON STOCK           | 190,800   | 245,135    |
| UMW OIL + GAS CORP BHD       | COMMON STOCK MYR.5     | 795,952   | 60,059     |
| UNI PRESIDENT ENTERPRISES CO | COMMON STOCK TWD10.    | 843,507   | 1,869,651  |
| UNIBAIL RODAMCO SE           | REIT EUR5.0            | 16,714    | 4,214,037  |
| UNICHARM CORP                | COMMON STOCK           | 68,000    | 1,768,047  |
| UNICREDIT SPA                | COMMON STOCK           | 337,791   | 6,297,794  |
| UNILEVER INDONESIA TBK PT    | COMMON STOCK IDR10.    | 220,000   | 906,461    |
| UNILEVER NV CVA              | DUTCH CERT EUR.16      | 270,606   | 15,215,866 |
| UNILEVER PLC                 | COMMON STOCK GBP.0311  | 211,974   | 11,765,875 |
| UNIMICRON TECHNOLOGY CORP    | COMMON STOCK TWD10.    | 380,805   | 208,331    |
| UNIPER SE                    | COMMON STOCK           | 36,871    | 1,151,025  |
| UNIPOL GRUPPO SPA            | COMMON STOCK           | 89,515    | 419,582    |
| UNIPOLSAI ASSICURAZIONI SPA  | COMMON STOCK           | 168,630   | 393,549    |
| UNIPRES CORP                 | COMMON STOCK           | 8,700     | 233,456    |
| UNISEM (M) BERHAD            | COMMON STOCK MYR.5     | 386,100   | 347,992    |
| UNITE GROUP PLC              | REIT GBP.25            | 64,777    | 705,023    |
| UNITED ARROWS LTD            | COMMON STOCK           | 7,400     | 300,587    |

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|                              |                       |           |           |
|------------------------------|-----------------------|-----------|-----------|
| UNITED BANK LTD              | COMMON STOCK PKR10.   | 78,500    | 133,738   |
| UNITED INTEGRATED SERVICES   | COMMON STOCK TWD10.   | 110,000   | 216,750   |
| UNITED INTERNET AG REG SHARE | COMMON STOCK          | 24,132    | 1,661,180 |
| UNITED MICROELECTRONICS CORP | COMMON STOCK TWD10.   | 2,160,021 | 1,027,190 |
| UNITED OVERSEAS BANK LTD     | COMMON STOCK          | 218,912   | 4,321,943 |
| UNITED SUPER MARKETS HOLDING | COMMON STOCK          | 15,800    | 160,262   |
| UNITED TRACTORS TBK PT       | COMMON STOCK IDR250.0 | 372,519   | 970,812   |

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Table of Contents

|                              |                        |             |             |
|------------------------------|------------------------|-------------|-------------|
| UNITED URBAN INVESTMENT CORP | REIT                   | 549         | 789,613     |
| UNITED UTILITIES GROUP PLC   | COMMON STOCK GBP.05    | 116,203     | 1,303,090   |
| UNITIKA LTD                  | COMMON STOCK           | 21,600      | 158,392     |
| UNIVERSAL ENTERTAINMENT CORP | COMMON STOCK           | 4,800       | 175,900     |
| UNIVERSAL ROBINA CORP        | COMMON STOCK PHP1.     | 117,760     | 356,230     |
| UOL GROUP LTD                | COMMON STOCK           | 114,218     | 757,893     |
| UPM KYMMENE OYJ              | COMMON STOCK           | 91,043      | 2,827,152   |
| UPONOR OYJ                   | COMMON STOCK           | 12,812      | 258,086     |
| URANIUM PARTICIPATION CORP   | COMMON STOCK           | 26,700      | 90,140      |
| URANIUM PARTICIPATION CORP   | COMMON STOCK           | 20,900      | 70,634      |
| US DOLLAR                    |                        | 154,248,984 | 154,248,984 |
| USHIO INC                    | COMMON STOCK           | 23,900      | 341,888     |
| USS CO LTD                   | COMMON STOCK           | 47,800      | 1,011,439   |
| VALE SA                      | COMMON STOCK           | 535,191     | 6,523,186   |
| VALEANT PHARMACEUTICALS INTE | COMMON STOCK           | 56,177      | 1,174,698   |
| VALEO SA                     | COMMON STOCK EUR1.0    | 43,641      | 3,254,789   |
| VALIANT HOLDING AG REG       | COMMON STOCK CHF.5     | 5,174       | 559,147     |
| VALID SOLUCOES SA            | COMMON STOCK           | 27,848      | 155,345     |
| VALLOUREC SA                 | COMMON STOCK EUR2.0    | 66,406      | 401,346     |
| VALMET OYJ                   | COMMON STOCK           | 24,218      | 477,605     |
| VALOR HOLDINGS CO LTD        | COMMON STOCK           | 8,600       | 200,627     |
| VALORA HOLDING AG REG        | COMMON STOCK CHF1.0    | 843         | 280,906     |
| VALUE PARTNERS GROUP LTD     | COMMON STOCK HKD.1     | 264,000     | 279,218     |
| VANGUARD INTERNATIONAL SEMI  | COMMON STOCK TWD10.    | 228,691     | 505,947     |
| VAT GROUP AG                 | COMMON STOCK CHF.1     | 4,316       | 638,410     |
| VECTURA GROUP PLC            | COMMON STOCK GBP.00025 | 156,858     | 249,765     |
| VEDANTA RESOURCES PLC        | COMMON STOCK USD.1     | 27,251      | 293,727     |
| VENTURE CORP LTD             | COMMON STOCK           | 50,900      | 778,415     |
| VEOLIA ENVIRONNEMENT         | COMMON STOCK EUR5.     | 81,267      | 2,075,077   |
| VERMILION ENERGY INC         | COMMON STOCK           | 21,700      | 791,138     |
| VESTAS WIND SYSTEMS A/S      | COMMON STOCK DKK1.     | 36,475      | 2,501,962   |
| VESTEL ELEKTRONIK SANAYI     | COMMON STOCK TRY1.     | 137,367     | 274,119     |
| VESUVIUS PLC                 | COMMON STOCK GBP.1     | 52,055      | 409,287     |
| VICINITY CENTRES             | REIT                   | 660,198     | 1,406,120   |
| VICTREX PLC                  | COMMON STOCK GBP.01    | 17,926      | 639,707     |
| VIFOR PHARMA AG              | COMMON STOCK CHF.01    | 8,501       | 1,089,329   |
| VINA CONCHA Y TORO S.A.      | COMMON STOCK           | 142,191     | 269,362     |
| VINCI SA                     | COMMON STOCK EUR2.5    | 82,477      | 8,421,549   |
| VINDA INTERNATIONAL HOLDINGS | COMMON STOCK HKD.1     | 112,000     | 224,864     |
| VIPSHOP HOLDINGS LTD ADR     | ADR USD.0001           | 70,900      | 830,948     |
| VIRBAC SA                    | COMMON STOCK EUR1.25   | 1,397       | 207,181     |
| VIRGIN MONEY HOLDINGS UK     | COMMON STOCK GBP.0001  | 70,017      | 268,247     |
| VIROMED CO LTD               | COMMON STOCK KRW500.   | 4,082       | 621,978     |
| VISCOFAN SA                  | COMMON STOCK EUR.7     | 12,056      | 795,722     |
| VISTA LAND + LIFESCAPES INC  | COMMON STOCK PHP1.0    | 2,646,600   | 317,551     |
| VIVENDI                      | COMMON STOCK EUR5.5    | 173,563     | 4,670,816   |
| VODACOM GROUP LTD            | COMMON STOCK           | 92,938      | 1,091,349   |
| VODAFONE GROUP PLC           | COMMON STOCK USD.2095  | 4,404,570   | 13,941,133  |
| VODAFONE QATAR               | COMMON STOCK QAR10.    | 190,241     | 416,569     |
| VOESTALPINE AG               | COMMON STOCK           | 22,522      | 1,347,222   |
| VOLKSWAGEN AG                | COMMON STOCK           | 5,147       | 1,042,899   |
| VOLKSWAGEN AG PREF           | PREFERENCE             | 31,669      | 6,316,314   |
| VOLVO AB B SHS               | COMMON STOCK SEK1.2    | 259,599     | 4,839,417   |
| VONOVIA SE                   | COMMON STOCK           | 78,186      | 3,873,283   |
| VONTOBEL HOLDING AG REG      | COMMON STOCK CHF1.0    | 5,967       | 376,552     |
| VOPAK                        | COMMON STOCK EUR.5     | 12,948      | 568,406     |
| VOSSLOH AG                   | COMMON STOCK           | 4,802       | 269,716     |
| VTB BANK JSC GDR REG S       | GDR                    | 397,993     | 726,829     |
| VTB BANK SPON GDR 144A       | GDR                    | 136,000     | 248,880     |
| VTECH HOLDINGS LTD           | COMMON STOCK USD.05    | 37,900      | 496,400     |
| VUKILE PROPERTY FUND LTD     | REIT                   | 163,055     | 273,350     |
| WACKER CHEMIE AG             | COMMON STOCK           | 3,705       | 721,299     |
| WACOAL HOLDINGS CORP         | COMMON STOCK           | 12,400      | 391,476     |

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|                              |                     |           |           |
|------------------------------|---------------------|-----------|-----------|
| WACOM CO LTD                 | COMMON STOCK        | 37,100    | 200,991   |
| WALLENIUS WILHELMSEN LOGISTI | COMMON STOCK NOK.52 | 23,603    | 170,964   |
| WALLENSTAM AB B SHS          | COMMON STOCK SEK1.0 | 39,221    | 377,962   |
| WALMART DE MEXICO SAB DE CV  | COMMON STOCK        | 954,164   | 2,351,577 |
| WALSIN LIHWA CORP            | COMMON STOCK TWD10. | 813,696   | 480,505   |
| WANT WANT CHINA HOLDINGS LTD | COMMON STOCK USD.02 | 1,046,000 | 874,658   |
| WARTSILA OYJ ABP             | COMMON STOCK        | 24,540    | 1,547,673 |

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Table of Contents

|                              |                         |           |            |
|------------------------------|-------------------------|-----------|------------|
| WASKITA KARYA PERSERO TBK PT | COMMON STOCK IDR100.0   | 3,113,500 | 508,206    |
| WEG SA                       | COMMON STOCK            | 101,800   | 738,120    |
| WEIBO CORP SPON ADR          | ADR USD.00025           | 8,460     | 875,272    |
| WEICHAI POWER CO LTD H       | COMMON STOCK CNY1.0     | 421,200   | 461,127    |
| WEIR GROUP PLC/THE           | COMMON STOCK GBP.125    | 38,710    | 1,107,574  |
| WELCIA HOLDINGS CO LTD       | COMMON STOCK            | 11,800    | 510,256    |
| WENDEL                       | COMMON STOCK EUR4.      | 5,406     | 937,284    |
| WERELDHAVE NV                | REIT EUR1.0             | 9,276     | 445,125    |
| WESFARMERS LTD               | COMMON STOCK            | 185,612   | 6,443,688  |
| WEST FRASER TIMBER CO LTD    | COMMON STOCK            | 14,200    | 879,120    |
| WEST JAPAN RAILWAY CO        | COMMON STOCK            | 27,800    | 2,028,548  |
| WESTFIELD CORP               | REIT                    | 332,427   | 2,469,376  |
| WESTON (GEORGE) LTD          | COMMON STOCK            | 9,715     | 846,394    |
| WESTPAC BANKING CORP         | COMMON STOCK            | 562,277   | 13,757,396 |
| WETHERSPOON (J.D.) PLC       | COMMON STOCK GBP.02     | 23,258    | 395,806    |
| WH GROUP LTD                 | COMMON STOCK USD.0001   | 1,509,000 | 1,699,970  |
| WH SMITH PLC                 | COMMON STOCK GBP.22     | 28,141    | 892,608    |
| WHARF HOLDINGS LTD           | COMMON STOCK            | 186,650   | 645,057    |
| WHARF REAL ESTATE INVESTMENT | COMMON STOCK            | 186,650   | 1,241,580  |
| WHEATON PRECIOUS METALS CORP | COMMON STOCK            | 77,700    | 1,723,359  |
| WHELOCK + CO LTD             | COMMON STOCK            | 133,000   | 949,734    |
| WHITBREAD PLC                | COMMON STOCK GBP.767974 | 31,096    | 1,682,598  |
| WHITECAP RESOURCES INC       | COMMON STOCK            | 77,800    | 555,736    |
| WIENERBERGER AG              | COMMON STOCK            | 22,786    | 551,214    |
| WIHLBORGS FASTIGHETER AB     | COMMON STOCK SEK2.5     | 15,766    | 377,328    |
| WILLIAM DEMANT HOLDING       | COMMON STOCK DKK.2      | 25,045    | 697,680    |
| WILLIAM HILL PLC             | COMMON STOCK GBP.1      | 173,341   | 753,869    |
| WILMAR INTERNATIONAL LTD     | COMMON STOCK            | 307,000   | 708,340    |
| WIN SEMICONDUCTORS CORP      | COMMON STOCK TWD10.0    | 77,000    | 727,751    |
| WINBOND ELECTRONICS CORP     | COMMON STOCK TWD10.     | 641,477   | 504,314    |
| WIRECARD AG                  | COMMON STOCK            | 21,799    | 2,435,675  |
| WISTRON CORP                 | COMMON STOCK TWD10.     | 472,497   | 379,728    |
| WIX.COM LTD                  | COMMON STOCK ILS.01     | 6,600     | 379,830    |
| WM MORRISON SUPERMARKETS     | COMMON STOCK GBP.1      | 386,076   | 1,148,016  |
| WOLTERS KLUWER               | COMMON STOCK EUR.12     | 62,192    | 3,241,135  |
| WOOD GROUP (JOHN) PLC        | COMMON STOCK GBP.042857 | 119,563   | 1,047,045  |
| WOODSIDE PETROLEUM LTD       | COMMON STOCK            | 140,095   | 3,629,667  |
| WOOLWORTHS GROUP LTD         | COMMON STOCK            | 218,332   | 4,658,499  |
| WOOLWORTHS HOLDINGS LTD      | COMMON STOCK            | 166,870   | 880,335    |
| WOORI BANK                   | COMMON STOCK KRW5000.0  | 66,774    | 981,892    |
| WORKSPACE GROUP PLC          | REIT GBPI.0             | 36,288    | 491,690    |
| WORLDLINE SA                 | COMMON STOCK EUR.68     | 8,324     | 404,205    |
| WORLDPAY GROUP PLC           | COMMON STOCK GBP.03     | 337,289   | 1,936,771  |
| WORLEYPARSONS LTD            | COMMON STOCK            | 46,525    | 522,190    |
| WPG HOLDINGS LTD             | COMMON STOCK TWD10.     | 291,795   | 386,409    |
| WPP PLC                      | COMMON STOCK GBP.1      | 216,373   | 3,928,789  |
| WSP GLOBAL INC               | COMMON STOCK            | 19,000    | 908,488    |
| WT MICROELECTRONICS CO LTD   | COMMON STOCK TWD10.     | 149,723   | 227,106    |
| WYNN MACAU LTD               | COMMON STOCK HKD.001    | 278,800   | 877,892    |
| XINGDA INT L HOLDINGS        | COMMON STOCK HKD.1      | 455,213   | 161,220    |
| XINHUA WINSHARE PUBLISHING H | COMMON STOCK CNY1.0     | 435,000   | 345,530    |
| XINYI GLASS HOLDINGS LTD     | COMMON STOCK HKD.1      | 331,580   | 431,726    |
| XINYI SOLAR HOLDINGS LTD     | COMMON STOCK HKD.1      | 835,580   | 322,517    |
| YAGEO CORPORATION            | COMMON STOCK TWD10.     | 92,776    | 1,100,523  |
| YAHOO JAPAN CORP             | COMMON STOCK            | 264,000   | 1,210,917  |
| YAKULT HONSHA CO LTD         | COMMON STOCK            | 15,400    | 1,161,335  |
| YAMADA DENKI CO LTD          | COMMON STOCK            | 97,700    | 537,764    |
| YAMAGUCHI FINANCIAL GROUP IN | COMMON STOCK            | 42,000    | 499,359    |
| YAMAHA CORP                  | COMMON STOCK            | 32,000    | 1,173,973  |
| YAMAHA MOTOR CO LTD          | COMMON STOCK            | 49,800    | 1,631,048  |
| YAMANA GOLD INC              | COMMON STOCK            | 186,881   | 584,679    |
| YAMATO HOLDINGS CO LTD       | COMMON STOCK            | 63,600    | 1,280,664  |
| YAMATO KOGYO CO LTD          | COMMON STOCK            | 10,400    | 301,508    |

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|                            |                     |         |           |
|----------------------------|---------------------|---------|-----------|
| YAMAZAKI BAKING CO LTD     | COMMON STOCK        | 24,000  | 467,199   |
| YANG MING MARINE TRANSPORT | COMMON STOCK TWD10. | 272,107 | 105,154   |
| YANGZIJIANG SHIPBUILDING   | COMMON STOCK        | 466,500 | 513,095   |
| YANZHOU COAL MINING CO H   | COMMON STOCK CNY1.0 | 400,800 | 466,900   |
| YAOKO CO LTD               | COMMON STOCK        | 4,800   | 233,836   |
| YAPI VE KREDI BANKASI      | COMMON STOCK TRY1.  | 235,817 | 270,068   |
| YARA INTERNATIONAL ASA     | COMMON STOCK NOK1.7 | 30,923  | 1,420,809 |

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Table of Contents

|   |                           |           |                         |
|---|---------------------------|-----------|-------------------------|
| YASKAWA ELECTRIC CORP   | COMMON STOCK              | 44,800    | 1,958,012               |
| YIT OYJ   | COMMON STOCK              | 28,246    | 215,844                 |
| YOKOGAWA ELECTRIC CORP  | COMMON STOCK              | 49,200    | 940,751                 |
| YOKOHAMA REITO CO LTD   | COMMON STOCK              | 21,000    | 217,369                 |
| YOKOHAMA RUBBER CO LTD  | COMMON STOCK              | 21,000    | 515,294                 |
| YOMIURI LAND CO LTD   | COMMON STOCK              | 2,900     | 127,406                 |
| YONEX CO LTD  | COMMON STOCK              | 16,800    | 107,771                 |
| YOOX NET A PORTER GROUP   | COMMON STOCK              | 10,261    | 358,430                 |
| YOUNGONE CORP   | COMMON STOCK KRW500.0     | 8,486     | 249,790                 |
| YTL CORP BHD  | COMMON STOCK MYR.1        | 1,065,782 | 360,740                 |
| YTL POWER INTERNATIONAL BHD   | COMMON STOCK MYR.5        | 886,128   | 282,630                 |
| YUANTA FINANCIAL HOLDING CO   | COMMON STOCK TWD10.       | 1,496,409 | 693,204                 |
| YUANTA SECURITIES KOREA   | COMMON STOCK<br>KRW5000.0 | 41,698    | 150,188                 |
| YUE YUEN INDUSTRIAL HLDG  | COMMON STOCK HKD.25       | 150,738   | 591,151                 |
| YUEXIU PROPERTY CO LTD  | COMMON STOCK              | 1,812,000 | 337,402                 |
| YUEXIU TRANSPORT INFRASTRUCT  | COMMON STOCK HKD.1        | 472,799   | 347,041                 |
| YUHAN CORPORATION   | COMMON STOCK<br>KRW5000.0 | 2,054     | 420,040                 |
| YULON MOTOR COMPANY   | COMMON STOCK TWD10.       | 495,492   | 402,480                 |
| YUM CHINA HOLDINGS INC  | COMMON STOCK USD.01       | 65,800    | 2,633,316               |
| YURTEC CORP   | COMMON STOCK              | 18,200    | 155,454                 |
| YUSHIN PRECISION EQUIPMENT  | COMMON STOCK              | 7,800     | 221,944                 |
| YY INC ADR  | ADR USD.00001             | 7,600     | 859,256                 |
| ZALANDO SE  | COMMON STOCK              | 18,974    | 1,000,557               |
| ZARDOYA OTIS SA   | COMMON STOCK EUR.1        | 39,955    | 437,302                 |
| ZENKOKU HOSHO CO LTD  | COMMON STOCK              | 9,500     | 409,308                 |
| ZENRIN CO LTD   | COMMON STOCK              | 7,600     | 255,064                 |
| ZENSHO HOLDINGS CO LTD  | COMMON STOCK              | 26,800    | 460,951                 |
| ZEON CORP   | COMMON STOCK              | 35,000    | 506,930                 |
| ZERIA PHARMACEUTICAL CO LTD   | COMMON STOCK              | 11,600    | 221,604                 |
| ZHEJIANG EXPRESSWAY CO H  | COMMON STOCK CNY1.0       | 336,000   | 369,194                 |
| ZHEJIANG SHIBAO CO LTD H  | COMMON STOCK CNY1.0       | 382,500   | 128,863                 |
| ZHONGSHENG GROUP HOLDINGS   | COMMON STOCK HKD.0001     | 185,500   | 421,345                 |
| ZHUZHOU CRRC TIMES ELECTRI H  | COMMON STOCK CNY1.0       | 111,000   | 720,617                 |
| ZIJIN MINING GROUP CO LTD H   | COMMON STOCK CNY.1        | 1,227,000 | 462,561                 |
| ZINWELL CORPORATION   | COMMON STOCK TWD10.       | 323,690   | 343,670                 |
| ZODIAC AEROSPACE  | COMMON STOCK              | 37,447    | 1,121,018               |
| ZORLU ENERJI ELEKTRIK URETIM  | COMMON STOCK TRY1.        | 783,543   | 326,144                 |
| ZTE CORP H  | COMMON STOCK CNY1.0       | 262,390   | 980,177                 |
| ZURICH INSURANCE GROUP AG   | COMMON STOCK CHF.1        | 24,364    | 7,409,398               |
| <b>Total: EXHIBIT C - Total International Stock Market Index Fund</b> |                           |           | <b>\$ 4,590,708,654</b> |

n / a - Cost is not applicable



Table of Contents**EXHIBIT D - Total Bond Market Fund**

(Managed by Neuberger Berman)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | 21ST CENTURY FOX AMERICA                                  | 6.15% 01 Mar 2037   | 1,850,000         | \$ 2,422,840      |
|     | ABBOTT LABORATORIES                                       | 4.9% 30 Nov 2046  | 4,000,000         | 4,585,988         |
|     | ABBVIE INC  | 2.9% 06 Nov 2022  | 2,000,000         | 2,005,816         |
|     | ABBVIE INC  | 4.7% 14 May 2045  | 2,760,000         | 3,094,718         |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.625% 30 Oct 2020  | 6,000,000         | 6,289,690         |
|     | AETNA INC   | 2.75% 15 Nov 2022   | 1,650,000         | 1,634,021         |
|     | AFRICAN DEVELOPMENT BANK                                  | 2.125% 16 Nov 2022  | 3,500,000         | 3,458,100         |
|     | ALEXANDRIA REAL ESTATE E                                  | 3.9% 15 Jun 2023  | 1,000,000         | 1,033,482         |
|     | ALLERGAN FUNDING SCS                                      | 3.8% 15 Mar 2025  | 5,300,000         | 5,395,648         |
|     | ALLERGAN FUNDING SCS                                      | 4.75% 15 Mar 2045   | 602,000           | 640,863           |
|     | ALLERGAN FUNDING SCS                                      | 2.45% 15 Jun 2019   | 2,460,000         | 2,459,963         |
|     | ALLSTATE CORP   | 3.28% 15 Dec 2026   | 5,000,000         | 5,075,381         |
|     | ALTRIA GROUP INC  | 5.375% 31 Jan 2044  | 3,000,000         | 3,649,410         |
|     | AMAZON.COM INC  | 4.05% 22 Aug 2047   | 2,000,000         | 2,155,434         |
|     | AMAZON.COM INC  | 4.8% 05 Dec 2034  | 1,500,000         | 1,760,595         |
|     | AMEREN ILLINOIS CO  | 4.15% 15 Mar 2046   | 3,090,000         | 3,404,671         |
|     | AMERICA MOVIL SAB DE CV                                   | 5% 30 Mar 2020  | 1,800,000         | 1,897,092         |
|     | AMERICAN EXPRESS CREDIT                                   | 2.2% 03 Mar 2020  | 10,000,000        | 9,969,729         |
|     | AMERICAN MUNI PWR OHIO INC OHR                            | 7.834% 15 Feb 2041  | 930,000           | 1,451,767         |
|     | AMERICAN TOWER CORP                                       | 3.5% 31 Jan 2023  | 2,000,000         | 2,045,001         |
|     | AMGEN INC   | 3.2% 02 Nov 2027  | 5,000,000         | 4,993,807         |
|     | AMGEN INC   | 2.65% 11 May 2022   | 5,000,000         | 4,986,546         |
|     | AMGEN INC   | 2.2% 22 May 2019  | 1,800,000         | 1,800,366         |
|     | ANADARKO PETROLEUM CORP                                   | 3.45% 15 Jul 2024   | 3,000,000         | 2,987,586         |
|     | ANADARKO PETROLEUM CORP                                   | 6.2% 15 Mar 2040  | 665,000           | 806,348           |
|     | ANHEUSER BUSCH INBEV FIN                                  | 3.65% 01 Feb 2026   | 12,000,000        | 12,383,730        |
|     | ANHEUSER BUSCH INBEV FIN                                  | 2.65% 01 Feb 2021   | 5,455,000         | 5,482,372         |
|     | ANHEUSER BUSCH INBEV WOR                                  | 5.375% 15 Jan 2020  | 4,990,000         | 5,293,439         |
|     | ANTHEM INC  | 3.65% 01 Dec 2027   | 4,000,000         | 4,077,311         |
|     | ANTHEM INC  | 3.3% 15 Jan 2023  | 1,400,000         | 1,420,532         |
|     | APACHE CORP   | 4.75% 15 Apr 2043   | 1,400,000         | 1,438,831         |
|     | APACHE CORP   | 5.25% 01 Feb 2042   | 500,000           | 541,362           |
|     | APPLE INC   | 4.65% 23 Feb 2046   | 2,000,000         | 2,342,069         |
|     | APPLE INC   | 2.5% 09 Feb 2025  | 5,000,000         | 4,875,160         |
|     | APPLE INC   | 3.2% 11 May 2027  | 2,920,000         | 2,957,085         |
|     | APPLE INC   | 2.1% 06 May 2019  | 5,785,000         | 5,798,284         |
|     | ASIAN DEVELOPMENT BANK                                    | 1.5% 22 Jan 2020  | 4,400,000         | 4,352,787         |
|     | ASTRAZENECA PLC   | 6.45% 15 Sep 2037   | 2,000,000         | 2,717,495         |
|     | AT+T INC  | 6% 15 Aug 2040  | 1,730,000         | 1,957,829         |
|     | AT+T INC  | 4.75% 15 May 2046   | 2,000,000         | 1,956,094         |

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|                                |                    |            |            |
|--------------------------------|--------------------|------------|------------|
| AT+T INC                       | 4.25% 01 Mar 2027  | 3,000,000  | 3,058,250  |
| AT+T INC                       | 4.5% 09 Mar 2048   | 7,358,000  | 6,894,306  |
| BAKER HUGHES LLC/CO OBL        | 2.773% 15 Dec 2022 | 3,000,000  | 2,996,235  |
| BANK OF AMERICA CORP           | 1% 24 Apr 2038     | 2,000,000  | 2,169,061  |
| BANK OF AMERICA CORP           | 1% 20 Dec 2028     | 10,761,000 | 10,763,313 |
| BANK OF AMERICA CORP           | 2.65% 01 Apr 2019  | 10,000,000 | 10,056,774 |
| BANK OF AMERICA CORP           | 3.3% 11 Jan 2023   | 3,525,000  | 3,606,075  |
| BARCLAYS PLC                   | 4.337% 10 Jan 2028 | 5,000,000  | 5,174,825  |
| BARRICK PD AU FIN PTY LT       | 5.95% 15 Oct 2039  | 1,055,000  | 1,316,060  |
| BAT CAPITAL CORP               | 4.54% 15 Aug 2047  | 1,545,000  | 1,626,743  |
| BAY AREA CA TOLL AUTH TOLL BRI | 7.043% 01 Apr 2050 | 500,000    | 789,910    |
| BECTON DICKINSON AND CO        | 2.894% 06 Jun 2022 | 6,225,000  | 6,186,060  |
| BECTON DICKINSON AND CO        | 3.125% 08 Nov 2021 | 1,100,000  | 1,109,275  |

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## Table of Contents

|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| BERKSHIRE HATHAWAY ENERG       | 6.125% 01 Apr 2036 | 4,035,000 | 5,392,870 |
| BERKSHIRE HATHAWAY FIN         | 5.75% 15 Jan 2040  | 1,275,000 | 1,681,329 |
| BOSTON PROPERTIES LP           | 5.625% 15 Nov 2020 | 1,400,000 | 1,514,156 |
| BP CAPITAL MARKETS PLC         | 2.521% 15 Jan 2020 | 6,275,000 | 6,327,680 |
| BRITISH TELECOM PLC            | 9.125% 15 Dec 2030 | 400,000   | 597,627   |
| BROADCOM CRP / CAYMN FI        | 3.875% 15 Jan 2027 | 2,930,000 | 2,883,254 |
| BURLINGTN NORTH SANTA FE       | 3.4% 01 Sep 2024   | 2,000,000 | 2,071,541 |
| BURLINGTN NORTH SANTA FE       | 4.9% 01 Apr 2044   | 1,000,000 | 1,198,725 |
| BURLINGTN NORTH SANTA FE       | 4.375% 01 Sep 2042 | 1,800,000 | 2,010,504 |
| CALIFORNIA ST                  | 7.55% 01 Apr 2039  | 3,710,000 | 5,838,093 |
| CANADIAN NATL RESOURCES        | 2.95% 15 Jan 2023  | 5,710,000 | 5,684,430 |
| CAPITAL ONE NA                 | 2.35% 31 Jan 2020  | 5,750,000 | 5,732,688 |
| CARDINAL HEALTH INC            | 3.5% 15 Nov 2024   | 3,735,000 | 3,752,278 |
| CARRINGTON MORTGAGE LOAN TRUST | 1% 25 Jun 2036     | 150,874   | 4,482     |
| CATERPILLAR FINANCIAL SE       | 2.1% 09 Jun 2019   | 2,600,000 | 2,601,259 |
| CATERPILLAR INC                | 3.803% 15 Aug 2042 | 938,000   | 1,005,064 |
| CBS CORP                       | 2.9% 15 Jan 2027   | 3,160,000 | 2,951,584 |
| CBS CORP                       | 4.3% 15 Feb 2021   | 2,100,000 | 2,194,202 |
| CELGENE CORP                   | 2.25% 15 May 2019  | 1,750,000 | 1,747,621 |
| CELGENE CORP                   | 3.95% 15 Oct 2020  | 795,000   | 823,235   |
| CHARTER COMM OPT LLC/CAP       | 6.484% 23 Oct 2045 | 2,000,000 | 2,331,860 |
| CHARTER COMM OPT LLC/CAP       | 3.579% 23 Jul 2020 | 2,000,000 | 2,037,282 |
| CHARTER COMM OPT LLC/CAP       | 4.908% 23 Jul 2025 | 3,000,000 | 3,189,556 |
| CHUBB INA HOLDINGS INC         | 2.3% 03 Nov 2020   | 5,330,000 | 5,321,512 |
| CISCO SYSTEMS INC              | 2.6% 28 Feb 2023   | 6,735,000 | 6,747,863 |
| CISCO SYSTEMS INC              | 5.5% 15 Jan 2040   | 765,000   | 1,012,249 |
| CITIGROUP COMMERCIAL MORTGAGE  | 3.717% 15 Sep 2048 | 3,400,000 | 3,555,224 |
| CITIGROUP COMMERCIAL MORTGAGE  | 3.371% 10 Oct 2047 | 7,075,000 | 7,261,927 |
| CITIGROUP COMMERCIAL MORTGAGE  | 4.023% 10 Mar 2047 | 3,530,000 | 3,744,680 |
| CITIGROUP INC                  | 4.65% 30 Jul 2045  | 2,098,000 | 2,387,881 |
| CITIGROUP INC                  | 4.125% 25 Jul 2028 | 3,500,000 | 3,607,293 |
| CITIGROUP INC                  | 3.875% 25 Oct 2023 | 4,900,000 | 5,117,231 |
| CITIGROUP INC                  | 2.5% 29 Jul 2019   | 8,000,000 | 8,024,551 |
| CITIGROUP MORTGAGE LOAN TRUST  | 1% 25 Nov 2036     | 3,561,252 | 1,103,904 |
| COCA COLA CO/THE               | 1.875% 27 Oct 2020 | 2,000,000 | 1,989,662 |
| COCA COLA CO/THE               | 3.15% 15 Nov 2020  | 750,000   | 770,462   |
| COMCAST CORP                   | 3.375% 15 Aug 2025 | 5,000,000 | 5,131,420 |
| COMCAST CORP                   | 4% 15 Aug 2047     | 2,000,000 | 2,087,017 |
| COMCAST CORP                   | 4.65% 15 Jul 2042  | 2,760,000 | 3,106,763 |
| COMM MORTGAGE TRUST            | 4.046% 10 Oct 2046 | 4,000,000 | 4,248,295 |
| COMM MORTGAGE TRUST            | 3.644% 10 Dec 2047 | 2,535,000 | 2,634,182 |
| COMM MORTGAGE TRUST            | 3.528% 10 Dec 2047 | 4,900,000 | 5,059,431 |
| COMMONWEALTH EDISON CO         | 2.15% 15 Jan 2019  | 2,030,000 | 2,030,401 |
| CONCHO RESOURCES INC           | 3.75% 01 Oct 2027  | 3,000,000 | 3,039,170 |
| CONNECTICUT ST                 | 5.85% 15 Mar 2032  | 1,045,000 | 1,256,780 |
| CONOCOPHILLIPS                 | 6.5% 01 Feb 2039   | 2,000,000 | 2,798,863 |
| CONOCOPHILLIPS COMPANY         | 4.3% 15 Nov 2044   | 600,000   | 656,148   |
| CONSOLIDATED EDISON CO O       | 3.95% 01 Mar 2043  | 2,500,000 | 2,632,628 |
| CONSTELLATION BRANDS INC       | 2.25% 06 Nov 2020  | 3,845,000 | 3,809,721 |
| COOPERATIEVE RABOBANK UA       | 4.625% 01 Dec 2023 | 2,000,000 | 2,143,906 |
| CORP ANDINA DE FOMENTO         | 8.125% 04 Jun 2019 | 655,000   | 707,014   |
| CORPORATE OFFICE PROP LP       | 3.6% 15 May 2023   | 1,000,000 | 1,000,627 |
| COVIDIEN INTL FINANCE SA       | 3.2% 15 Jun 2022   | 650,000   | 664,356   |
| CRED SUIS GP FUN LTD           | 3.75% 26 Mar 2025  | 5,000,000 | 5,101,937 |
| CSAIL COMMERCIAL MORTGAGE TRUS | 3.502% 15 Nov 2049 | 5,555,000 | 5,691,318 |
| CSX CORP                       | 4.75% 30 May 2042  | 850,000   | 952,612   |
| CVS HEALTH CORP                | 5.125% 20 Jul 2045 | 2,000,000 | 2,292,188 |
| CVS HEALTH CORP                | 2.8% 20 Jul 2020   | 4,760,000 | 4,779,828 |
| DELL INT LLC / EMC CORP        | 5.45% 15 Jun 2023  | 5,000,000 | 5,403,195 |
| DELL INT LLC / EMC CORP        | 3.48% 01 Jun 2019  | 2,500,000 | 2,531,319 |
| DEUTSCHE BANK COMMERCIAL MORTG | 2.89% 10 Sep 2049  | 2,375,000 | 2,341,663 |
| DEUTSCHE BANK COMMERCIAL MORTG | 3.276% 10 May 2049 | 2,115,500 | 2,144,187 |
| DEVON FINANCING CORP LLC       | 7.875% 30 Sep 2031 | 1,200,000 | 1,647,366 |

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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| DISCOVER FINANCIAL SVS   | 4.1% 09 Feb 2027   | 4,000,000 | 4,097,325 |
| DISCOVERY COMMUNICATIONS | 5.2% 20 Sep 2047   | 2,000,000 | 2,087,439 |
| DISCOVERY COMMUNICATIONS | 4.375% 15 Jun 2021 | 1,180,000 | 1,234,504 |
| DOMINION ENERGY INC      | 1.6% 15 Aug 2019   | 6,000,000 | 5,933,978 |

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Table of Contents

|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| DOMINION ENERGY INC      | 4.45% 15 Mar 2021  | 4,600,000 | 4,857,266 |
| DOVER CORP               | 4.3% 01 Mar 2021   | 960,000   | 1,013,787 |
| DOW CHEMICAL CO/THE      | 3% 15 Nov 2022     | 2,100,000 | 2,111,131 |
| DR PEPPER SNAPPLE GROUP  | 4.42% 15 Dec 2046  | 2,000,000 | 2,101,551 |
| DUKE ENERGY CAROLINAS    | 3.875% 15 Mar 2046 | 1,500,000 | 1,573,068 |
| DUKE ENERGY CORP         | 2.65% 01 Sep 2026  | 3,500,000 | 3,353,586 |
| ECOLAB INC               | 3.95% 01 Dec 2047  | 777,000   | 794,256   |
| ECOLAB INC               | 5.5% 08 Dec 2041   | 95,000    | 118,936   |
| ECOPETROL SA             | 5.875% 28 May 2045 | 1,275,000 | 1,301,775 |
| ENERGY TRANSFER PARTNERS | 4.2% 15 Apr 2027   | 3,000,000 | 2,984,406 |
| ENERGY TRANSFER PARTNERS | 6.5% 01 Feb 2042   | 1,925,000 | 2,179,707 |
| ENTERPRISE PRODUCTS OPER | 3.35% 15 Mar 2023  | 1,800,000 | 1,835,477 |
| ENTERPRISE PRODUCTS OPER | 7.55% 15 Apr 2038  | 800,000   | 1,120,435 |
| EUROPEAN INVESTMENT BANK | 2.375% 24 May 2027 | 3,270,000 | 3,210,790 |
| EUROPEAN INVESTMENT BANK | 4% 16 Feb 2021     | 2,250,000 | 2,371,970 |
| EXELON CORP              | 2.85% 15 Jun 2020  | 4,380,000 | 4,420,841 |
| EXELON CORP              | 4.45% 15 Apr 2046  | 3,740,000 | 4,064,346 |
| EXELON GENERATION CO LLC | 5.2% 01 Oct 2019   | 2,000,000 | 2,094,826 |
| EXXON MOBIL CORPORATION  | 4.114% 01 Mar 2046 | 1,500,000 | 1,678,854 |
| FANNIE MAE               | 2.125% 24 Apr 2026 | 1,100,000 | 1,061,490 |
| FANNIE MAE               | 1.5% 30 Jul 2020   | 7,250,000 | 7,160,318 |
| FANNIE MAE               | 2% 05 Oct 2022     | 6,500,000 | 6,418,841 |
| FANNIE MAE               | 2% 05 Jan 2022     | 3,500,000 | 3,476,946 |
| FANNIE MAE               | 1.6% 24 Dec 2020   | 3,180,000 | 3,132,399 |
| FANNIE MAE               | 0.01% 09 Oct 2019  | 250,000   | 240,775   |
| FANNIE MAE               | 7.125% 15 Jan 2030 | 865,000   | 1,246,079 |
| FANNIE MAE               | 7.25% 15 May 2030  | 330,000   | 482,752   |
| FANNIE MAE               | 6.625% 15 Nov 2030 | 535,000   | 752,374   |
| FED HM LN PC POOL A17554 | 5.5% 01 Jan 2034   | 99,205    | 110,316   |
| FED HM LN PC POOL A23137 | 5% 01 Jun 2034     | 1,052,189 | 1,138,024 |
| FED HM LN PC POOL A31788 | 5% 01 Mar 2035     | 124,489   | 133,774   |
| FED HM LN PC POOL A35945 | 5% 01 Jul 2035     | 33,554    | 36,267    |
| FED HM LN PC POOL A39272 | 5.5% 01 Oct 2035   | 135,361   | 150,358   |
| FED HM LN PC POOL A46663 | 5% 01 Aug 2035     | 54,895    | 59,341    |
| FED HM LN PC POOL A48972 | 5.5% 01 May 2036   | 76,057    | 84,176    |
| FED HM LN PC POOL A51249 | 6% 01 Aug 2036     | 20,743    | 23,410    |
| FED HM LN PC POOL A54174 | 6% 01 Nov 2036     | 4,579     | 5,158     |
| FED HM LN PC POOL A55275 | 5.5% 01 Dec 2036   | 37,869    | 41,365    |
| FED HM LN PC POOL A56733 | 6% 01 Jan 2037     | 8,341     | 9,316     |
| FED HM LN PC POOL A56988 | 5.5% 01 Feb 2037   | 93,812    | 103,687   |
| FED HM LN PC POOL A57943 | 5% 01 Mar 2037     | 47,753    | 51,622    |
| FED HM LN PC POOL A60311 | 5% 01 May 2037     | 64,318    | 70,035    |
| FED HM LN PC POOL A61985 | 6% 01 Jun 2037     | 27,196    | 30,572    |
| FED HM LN PC POOL A63820 | 6% 01 Aug 2037     | 10,254    | 11,505    |
| FED HM LN PC POOL A65647 | 5.5% 01 Sep 2037   | 481       | 527       |
| FED HM LN PC POOL A65895 | 6% 01 Sep 2037     | 1,343     | 1,515     |
| FED HM LN PC POOL A66380 | 6% 01 Sep 2037     | 21,447    | 24,057    |
| FED HM LN PC POOL A66777 | 6% 01 Oct 2037     | 25,619    | 28,875    |
| FED HM LN PC POOL A68547 | 5.5% 01 Nov 2037   | 2,427     | 2,679     |
| FED HM LN PC POOL A71925 | 5% 01 Jan 2038     | 128,365   | 139,599   |
| FED HM LN PC POOL A72047 | 5% 01 Jan 2038     | 1,204     | 1,310     |
| FED HM LN PC POOL A72232 | 6% 01 Feb 2038     | 8,963     | 10,012    |
| FED HM LN PC POOL A74128 | 5.5% 01 Feb 2038   | 126,347   | 138,011   |
| FED HM LN PC POOL A74793 | 5% 01 Mar 2038     | 163,270   | 177,699   |
| FED HM LN PC POOL A75230 | 5% 01 Apr 2038     | 60,240    | 65,219    |
| FED HM LN PC POOL A76467 | 6% 01 Apr 2038     | 9,602     | 10,729    |
| FED HM LN PC POOL A77766 | 6% 01 Jun 2038     | 57,931    | 64,928    |
| FED HM LN PC POOL A77961 | 5.5% 01 Jun 2038   | 14,248    | 15,727    |
| FED HM LN PC POOL A77976 | 6% 01 Jun 2038     | 14,946    | 16,695    |
| FED HM LN PC POOL A78147 | 5.5% 01 Jun 2038   | 1,461     | 1,612     |
| FED HM LN PC POOL A80388 | 6% 01 Dec 2036     | 249       | 279       |
| FED HM LN PC POOL A80970 | 5.5% 01 Aug 2038   | 7,796     | 8,588     |
| FED HM LN PC POOL A81327 | 6% 01 Aug 2038     | 12,792    | 14,289    |

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|                          |                  |        |        |
|--------------------------|------------------|--------|--------|
| FED HM LN PC POOL A81426 | 6% 01 Sep 2038   | 1,754  | 1,959  |
| FED HM LN PC POOL A81569 | 6% 01 Aug 2038   | 46,662 | 52,121 |
| FED HM LN PC POOL A82880 | 5.5% 01 Nov 2038 | 30,920 | 34,052 |
| FED HM LN PC POOL A83435 | 6% 01 Dec 2038   | 32,340 | 36,239 |

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## Table of Contents

|                          |                  |           |           |
|--------------------------|------------------|-----------|-----------|
| FED HM LN PC POOL A84660 | 5.5% 01 Feb 2039 | 5,511     | 6,022     |
| FED HM LN PC POOL A86521 | 4.5% 01 May 2039 | 184,172   | 196,439   |
| FED HM LN PC POOL A87250 | 5% 01 Jun 2039   | 106,678   | 116,228   |
| FED HM LN PC POOL A88235 | 5.5% 01 Aug 2039 | 46,950    | 51,332    |
| FED HM LN PC POOL A90575 | 5.5% 01 Jan 2040 | 10,583    | 11,568    |
| FED HM LN PC POOL A91538 | 4.5% 01 Mar 2040 | 186,392   | 198,872   |
| FED HM LN PC POOL A91695 | 4.5% 01 Apr 2040 | 49,492    | 52,810    |
| FED HM LN PC POOL A92458 | 5% 01 Jun 2040   | 29,303    | 31,928    |
| FED HM LN PC POOL A92939 | 5% 01 Jul 2040   | 477,289   | 520,051   |
| FED HM LN PC POOL A93010 | 4.5% 01 Jul 2040 | 141,163   | 150,618   |
| FED HM LN PC POOL A93505 | 4.5% 01 Aug 2040 | 164,280   | 175,613   |
| FED HM LN PC POOL A93520 | 4.5% 01 Aug 2040 | 220,402   | 235,178   |
| FED HM LN PC POOL A93548 | 4.5% 01 Aug 2040 | 28,739    | 30,665    |
| FED HM LN PC POOL A95258 | 4% 01 Nov 2040   | 242,502   | 254,585   |
| FED HM LN PC POOL A95582 | 4% 01 Dec 2040   | 434,494   | 456,163   |
| FED HM LN PC POOL A96174 | 4% 01 Jan 2041   | 181,688   | 190,756   |
| FED HM LN PC POOL A96687 | 4% 01 Jan 2041   | 425,003   | 446,213   |
| FED HM LN PC POOL A96807 | 4% 01 Feb 2041   | 192,453   | 202,057   |
| FED HM LN PC POOL A97473 | 4.5% 01 Mar 2041 | 143,078   | 152,666   |
| FED HM LN PC POOL A97479 | 4.5% 01 Mar 2041 | 230,936   | 246,406   |
| FED HM LN PC POOL A97620 | 4.5% 01 Mar 2041 | 728,087   | 778,335   |
| FED HM LN PC POOL A97673 | 4.5% 01 Mar 2041 | 14,909    | 15,908    |
| FED HM LN PC POOL A97759 | 5% 01 Mar 2041   | 360,154   | 392,432   |
| FED HM LN PC POOL B14973 | 5% 01 Jun 2019   | 60,406    | 61,840    |
| FED HM LN PC POOL B15314 | 5% 01 Jul 2019   | 38,845    | 39,643    |
| FED HM LN PC POOL C01846 | 5% 01 Jun 2034   | 242,287   | 262,196   |
| FED HM LN PC POOL C02551 | 6% 01 Jun 2036   | 38,516    | 43,464    |
| FED HM LN PC POOL C03478 | 4.5% 01 Jun 2040 | 122,710   | 130,922   |
| FED HM LN PC POOL C03479 | 5% 01 Jun 2040   | 118,023   | 128,596   |
| FED HM LN PC POOL C03531 | 4% 01 Oct 2040   | 220,809   | 231,823   |
| FED HM LN PC POOL C04244 | 3.5% 01 Sep 2042 | 1,096,738 | 1,131,815 |
| FED HM LN PC POOL C09008 | 3% 01 Aug 2042   | 339,053   | 340,870   |
| FED HM LN PC POOL C09035 | 3% 01 Apr 2043   | 419,929   | 422,330   |
| FED HM LN PC POOL C09042 | 3.5% 01 May 2043 | 375,423   | 387,425   |
| FED HM LN PC POOL C90689 | 4.5% 01 Jul 2023 | 169,383   | 180,004   |
| FED HM LN PC POOL C91175 | 5% 01 May 2028   | 490,000   | 526,548   |
| FED HM LN PC POOL C91249 | 4.5% 01 May 2029 | 53,747    | 57,124    |
| FED HM LN PC POOL D95720 | 5.5% 01 Nov 2022 | 9,558     | 10,440    |
| FED HM LN PC POOL E01279 | 5.5% 01 Jan 2018 | 1,482     | 1,480     |
| FED HM LN PC POOL E93873 | 5.5% 01 Jan 2018 | 711       | 711       |
| FED HM LN PC POOL E94294 | 5.5% 01 Feb 2018 | 162       | 161       |
| FED HM LN PC POOL G01781 | 6.5% 01 Dec 2034 | 1,061,465 | 1,194,241 |
| FED HM LN PC POOL G01840 | 5% 01 Jul 2035   | 2,874     | 3,117     |
| FED HM LN PC POOL G01879 | 4.5% 01 Aug 2035 | 64,141    | 68,472    |
| FED HM LN PC POOL G01883 | 5% 01 Aug 2035   | 24,905    | 27,016    |
| FED HM LN PC POOL G01974 | 5% 01 Dec 2035   | 13,369    | 14,495    |
| FED HM LN PC POOL G02391 | 6% 01 Nov 2036   | 4,063     | 4,581     |
| FED HM LN PC POOL G02469 | 5.5% 01 Dec 2036 | 47,087    | 52,108    |
| FED HM LN PC POOL G02478 | 5.5% 01 Dec 2036 | 24,140    | 26,621    |
| FED HM LN PC POOL G02680 | 6% 01 Mar 2037   | 130,148   | 146,494   |
| FED HM LN PC POOL G02793 | 5% 01 May 2037   | 69,110    | 75,160    |
| FED HM LN PC POOL G02939 | 5.5% 01 May 2037 | 101,328   | 111,936   |
| FED HM LN PC POOL G03238 | 6% 01 Aug 2037   | 30,951    | 34,754    |
| FED HM LN PC POOL G03350 | 5.5% 01 Sep 2037 | 51,845    | 57,266    |
| FED HM LN PC POOL G03432 | 5.5% 01 Nov 2037 | 10,316    | 11,407    |
| FED HM LN PC POOL G03698 | 6% 01 Dec 2037   | 19,225    | 21,636    |
| FED HM LN PC POOL G03776 | 6% 01 Jan 2038   | 8,170     | 9,184     |
| FED HM LN PC POOL G03781 | 6% 01 Jan 2038   | 50,323    | 56,386    |
| FED HM LN PC POOL G03819 | 6% 01 Jan 2038   | 47,669    | 53,443    |
| FED HM LN PC POOL G04316 | 6% 01 May 2038   | 40,232    | 45,278    |
| FED HM LN PC POOL G04725 | 5% 01 Oct 2036   | 52,290    | 56,745    |
| FED HM LN PC POOL G04776 | 5.5% 01 Jul 2038 | 129,798   | 143,162   |
| FED HM LN PC POOL G04891 | 5.5% 01 Jan 2038 | 29,857    | 33,091    |

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|                          |                |         |         |
|--------------------------|----------------|---------|---------|
| FED HM LN PC POOL G04913 | 5% 01 Mar 2038 | 111,378 | 120,965 |
| FED HM LN PC POOL G04916 | 5% 01 Dec 2035 | 60,665  | 65,764  |
| FED HM LN PC POOL G04920 | 6% 01 Nov 2038 | 15,313  | 17,263  |
| FED HM LN PC POOL G04924 | 6% 01 Nov 2038 | 21,696  | 24,281  |



# Edgar Filing: INTERNATIONAL BUSINESS MACHINES CORP - Form 11-K

## Table of Contents

|                          |                  |           |           |
|--------------------------|------------------|-----------|-----------|
| FED HM LN PC POOL G04986 | 5.5% 01 Nov 2037 | 152,980   | 168,980   |
| FED HM LN PC POOL G05120 | 5.5% 01 Dec 2038 | 29,901    | 32,984    |
| FED HM LN PC POOL G05132 | 5% 01 Dec 2038   | 1,302     | 1,418     |
| FED HM LN PC POOL G05179 | 5.5% 01 Jan 2039 | 17,373    | 19,201    |
| FED HM LN PC POOL G05299 | 4.5% 01 Jun 2038 | 149,328   | 159,402   |
| FED HM LN PC POOL G05397 | 4.5% 01 Apr 2039 | 236,388   | 251,923   |
| FED HM LN PC POOL G05432 | 6% 01 Apr 2039   | 155,710   | 174,079   |
| FED HM LN PC POOL G05666 | 6% 01 Apr 2038   | 11,022    | 12,351    |
| FED HM LN PC POOL G05816 | 5.5% 01 Nov 2038 | 140,988   | 156,720   |
| FED HM LN PC POOL G05922 | 5.5% 01 Jul 2039 | 28,471    | 31,428    |
| FED HM LN PC POOL G05958 | 5% 01 Aug 2040   | 100,380   | 109,435   |
| FED HM LN PC POOL G06012 | 4% 01 Sep 2040   | 77,574    | 82,662    |
| FED HM LN PC POOL G06021 | 5.5% 01 Jan 2040 | 100,992   | 111,625   |
| FED HM LN PC POOL G06193 | 5.5% 01 May 2040 | 15,689    | 17,334    |
| FED HM LN PC POOL G06800 | 4% 01 Oct 2041   | 410,102   | 430,569   |
| FED HM LN PC POOL G06892 | 4% 01 Jan 2042   | 231,753   | 243,319   |
| FED HM LN PC POOL G06970 | 4% 01 Jun 2041   | 224,633   | 237,181   |
| FED HM LN PC POOL G07068 | 5% 01 Jul 2041   | 120,581   | 131,306   |
| FED HM LN PC POOL G07083 | 4% 01 Jul 2042   | 204,044   | 216,179   |
| FED HM LN PC POOL G07216 | 4% 01 Jul 2042   | 225,025   | 237,938   |
| FED HM LN PC POOL G07266 | 4% 01 Dec 2042   | 858,834   | 901,646   |
| FED HM LN PC POOL G07459 | 3.5% 01 Aug 2043 | 1,094,230 | 1,129,210 |
| FED HM LN PC POOL G07519 | 5.5% 01 Apr 2039 | 105,405   | 116,488   |
| FED HM LN PC POOL G07574 | 6% 01 May 2040   | 53,305    | 60,084    |
| FED HM LN PC POOL G07642 | 5% 01 Oct 2041   | 820,132   | 896,154   |
| FED HM LN PC POOL G07842 | 4.5% 01 Jul 2044 | 294,564   | 314,105   |
| FED HM LN PC POOL G07924 | 3.5% 01 Jan 2045 | 2,015,397 | 2,082,683 |
| FED HM LN PC POOL G08160 | 5.5% 01 Nov 2036 | 361,791   | 400,041   |
| FED HM LN PC POOL G08210 | 6% 01 Jul 2037   | 104,827   | 117,944   |
| FED HM LN PC POOL G08255 | 5% 01 Mar 2038   | 98,297    | 106,993   |
| FED HM LN PC POOL G08256 | 5.5% 01 Mar 2038 | 617,170   | 682,243   |
| FED HM LN PC POOL G08271 | 6% 01 May 2038   | 23,431    | 26,217    |
| FED HM LN PC POOL G08273 | 5.5% 01 Jun 2038 | 20,810    | 23,001    |
| FED HM LN PC POOL G08323 | 5% 01 Feb 2039   | 104,572   | 113,832   |
| FED HM LN PC POOL G08368 | 4.5% 01 Oct 2039 | 29,386    | 31,350    |
| FED HM LN PC POOL G08372 | 4.5% 01 Nov 2039 | 117,515   | 125,398   |
| FED HM LN PC POOL G08447 | 4.5% 01 May 2041 | 80,914    | 86,298    |
| FED HM LN PC POOL G08479 | 3.5% 01 Mar 2042 | 364,736   | 376,400   |
| FED HM LN PC POOL G08524 | 3% 01 Mar 2043   | 3,117,391 | 3,135,380 |
| FED HM LN PC POOL G08525 | 3% 01 May 2043   | 954,993   | 960,208   |
| FED HM LN PC POOL G08528 | 3% 01 Apr 2043   | 1,271,773 | 1,279,177 |
| FED HM LN PC POOL G08534 | 3% 01 Jun 2043   | 115,570   | 116,201   |
| FED HM LN PC POOL G08537 | 3% 01 Jul 2043   | 2,614,513 | 2,626,632 |
| FED HM LN PC POOL G08540 | 3% 01 Aug 2043   | 529,220   | 531,455   |
| FED HM LN PC POOL G08549 | 4.5% 01 Sep 2043 | 102,792   | 109,537   |
| FED HM LN PC POOL G08558 | 4% 01 Nov 2043   | 173,340   | 181,569   |
| FED HM LN PC POOL G08559 | 4.5% 01 Nov 2043 | 402,341   | 428,394   |
| FED HM LN PC POOL G08578 | 4.5% 01 Mar 2044 | 544,337   | 579,029   |
| FED HM LN PC POOL G08626 | 3% 01 Feb 2045   | 763,774   | 764,475   |
| FED HM LN PC POOL G08635 | 3% 01 Apr 2045   | 886,509   | 887,391   |
| FED HM LN PC POOL G08636 | 3.5% 01 Apr 2045 | 540,387   | 555,770   |
| FED HM LN PC POOL G08653 | 3% 01 Jul 2045   | 1,627,750 | 1,629,622 |
| FED HM LN PC POOL G08654 | 3.5% 01 Jul 2045 | 758,848   | 780,439   |
| FED HM LN PC POOL G08658 | 3% 01 Aug 2045   | 1,046,157 | 1,047,401 |
| FED HM LN PC POOL G08659 | 3.5% 01 Aug 2045 | 1,060,889 | 1,091,063 |
| FED HM LN PC POOL G08676 | 3.5% 01 Nov 2045 | 1,811,354 | 1,862,895 |
| FED HM LN PC POOL G08681 | 3.5% 01 Dec 2045 | 2,234,846 | 2,298,436 |
| FED HM LN PC POOL G08686 | 3% 01 Jan 2046   | 597,969   | 598,797   |
| FED HM LN PC POOL G08693 | 3.5% 01 Mar 2046 | 1,318,622 | 1,356,120 |
| FED HM LN PC POOL G08698 | 3.5% 01 Mar 2046 | 2,449,023 | 2,518,678 |
| FED HM LN PC POOL G08699 | 4% 01 Mar 2046   | 3,165,978 | 3,310,927 |
| FED HM LN PC POOL G08701 | 3% 01 Apr 2046   | 2,328,605 | 2,331,828 |
| FED HM LN PC POOL G08705 | 3% 01 May 2046   | 694,508   | 695,469   |

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|                          |                  |           |           |
|--------------------------|------------------|-----------|-----------|
| FED HM LN PC POOL G08708 | 4.5% 01 May 2046 | 728,250   | 773,957   |
| FED HM LN PC POOL G08711 | 3.5% 01 Jun 2046 | 792,969   | 815,552   |
| FED HM LN PC POOL G08729 | 4.5% 01 Sep 2046 | 570,754   | 606,605   |
| FED HM LN PC POOL G08730 | 4.5% 01 Oct 2046 | 1,288,065 | 1,369,037 |

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## Table of Contents

|                          |                  |           |           |
|--------------------------|------------------|-----------|-----------|
| FED HM LN PC POOL G08732 | 3% 01 Nov 2046   | 3,361,399 | 3,365,010 |
| FED HM LN PC POOL G08737 | 3% 01 Dec 2046   | 3,012,122 | 3,015,203 |
| FED HM LN PC POOL G08743 | 4% 01 Jan 2047   | 2,913,194 | 3,046,877 |
| FED HM LN PC POOL G08745 | 4.5% 01 Jan 2047 | 766,549   | 814,824   |
| FED HM LN PC POOL G08747 | 3% 01 Feb 2047   | 3,133,503 | 3,136,114 |
| FED HM LN PC POOL G08750 | 3% 01 Mar 2047   | 534,425   | 534,871   |
| FED HM LN PC POOL G08767 | 4% 01 Jun 2047   | 419,690   | 438,919   |
| FED HM LN PC POOL G08769 | 3% 01 Jul 2047   | 831,260   | 831,767   |
| FED HM LN PC POOL G08774 | 3.5% 01 Aug 2047 | 802,604   | 825,470   |
| FED HM LN PC POOL G08784 | 3.5% 01 Oct 2047 | 190,682   | 196,115   |
| FED HM LN PC POOL G08788 | 3.5% 01 Nov 2047 | 2,730,864 | 2,808,665 |
| FED HM LN PC POOL G08789 | 4% 01 Nov 2047   | 1,611,410 | 1,687,245 |
| FED HM LN PC POOL G11552 | 5.5% 01 Feb 2019 | 9,422     | 9,492     |
| FED HM LN PC POOL G14047 | 5.5% 01 Dec 2024 | 74,385    | 77,748    |
| FED HM LN PC POOL G16093 | 3% 01 Feb 2032   | 1,957,947 | 1,995,382 |
| FED HM LN PC POOL G16122 | 2.5% 01 Feb 2032 | 810,977   | 810,404   |
| FED HM LN PC POOL G18188 | 4.5% 01 Apr 2022 | 23,924    | 24,657    |
| FED HM LN PC POOL G18622 | 2.5% 01 Dec 2031 | 1,517,095 | 1,515,296 |
| FED HM LN PC POOL G18631 | 2.5% 01 Feb 2032 | 2,099,118 | 2,096,629 |
| FED HM LN PC POOL G18637 | 3.5% 01 Feb 2032 | 1,069,073 | 1,105,776 |
| FED HM LN PC POOL G18643 | 2.5% 01 May 2032 | 212,723   | 212,471   |
| FED HM LN PC POOL G18648 | 3.5% 01 Jun 2032 | 368,857   | 381,484   |
| FED HM LN PC POOL G18670 | 3% 01 Dec 2032   | 934,460   | 952,013   |
| FED HM LN PC POOL G30406 | 5.5% 01 Jul 2028 | 82,332    | 89,963    |
| FED HM LN PC POOL G30759 | 5% 01 Jun 2031   | 40,373    | 43,384    |
| FED HM LN PC POOL G30768 | 5.5% 01 Jan 2024 | 510,442   | 557,562   |
| FED HM LN PC POOL G60038 | 3.5% 01 Jan 2044 | 464,800   | 479,649   |
| FED HM LN PC POOL G60069 | 3% 01 Apr 2045   | 658,890   | 661,076   |
| FED HM LN PC POOL G60174 | 4% 01 Oct 2043   | 644,924   | 677,057   |
| FED HM LN PC POOL G60187 | 3% 01 Aug 2045   | 42,536    | 42,585    |
| FED HM LN PC POOL G60480 | 4.5% 01 Nov 2045 | 328,152   | 349,170   |
| FED HM LN PC POOL G60703 | 4% 01 Sep 2046   | 1,398,100 | 1,462,253 |
| FED HM LN PC POOL G60855 | 4.5% 01 Dec 2045 | 536,755   | 571,043   |
| FED HM LN PC POOL G60919 | 4.5% 01 Sep 2046 | 548,503   | 582,938   |
| FED HM LN PC POOL J05098 | 4.5% 01 Jun 2022 | 64,414    | 65,882    |
| FED HM LN PC POOL J13583 | 3.5% 01 Nov 2025 | 129,064   | 134,214   |
| FED HM LN PC POOL J17233 | 3% 01 Nov 2026   | 379,628   | 386,758   |
| FED HM LN PC POOL J31961 | 3.5% 01 Mar 2027 | 117,423   | 121,371   |
| FED HM LN PC POOL J35797 | 2.5% 01 Dec 2031 | 1,861,712 | 1,859,504 |
| FED HM LN PC POOL J36173 | 2.5% 01 Jan 2032 | 1,846,753 | 1,844,563 |
| FED HM LN PC POOL J36214 | 2.5% 01 Feb 2032 | 1,009,972 | 1,008,775 |
| FED HM LN PC POOL J37005 | 3.5% 01 May 2032 | 1,902,592 | 1,967,640 |
| FED HM LN PC POOL Q00093 | 4% 01 Apr 2041   | 573,212   | 601,799   |
| FED HM LN PC POOL Q00291 | 5% 01 Apr 2041   | 311,087   | 338,969   |
| FED HM LN PC POOL Q00876 | 4.5% 01 May 2041 | 231,355   | 246,858   |
| FED HM LN PC POOL Q00927 | 5% 01 May 2041   | 94,140    | 102,143   |
| FED HM LN PC POOL Q01237 | 4.5% 01 Jul 2041 | 128,032   | 136,633   |
| FED HM LN PC POOL Q01348 | 4.5% 01 Jun 2041 | 224,751   | 239,819   |
| FED HM LN PC POOL Q01443 | 4.5% 01 Jun 2041 | 251,876   | 268,763   |
| FED HM LN PC POOL Q01798 | 4.5% 01 Jul 2041 | 58,453    | 62,364    |
| FED HM LN PC POOL Q01936 | 5% 01 Jun 2041   | 21,846    | 23,475    |
| FED HM LN PC POOL Q02583 | 4.5% 01 Aug 2041 | 67,525    | 71,868    |
| FED HM LN PC POOL Q04108 | 4% 01 Oct 2041   | 235,481   | 247,235   |
| FED HM LN PC POOL Q04461 | 4% 01 Nov 2041   | 292,311   | 306,902   |
| FED HM LN PC POOL Q06274 | 3.5% 01 Feb 2042 | 225,212   | 232,415   |
| FED HM LN PC POOL Q06344 | 4% 01 Feb 2042   | 386,747   | 408,356   |
| FED HM LN PC POOL Q09004 | 3.5% 01 Jun 2042 | 290,787   | 300,066   |
| FED HM LN PC POOL Q09341 | 3% 01 Jun 2042   | 75,674    | 76,071    |
| FED HM LN PC POOL Q09813 | 3.5% 01 Aug 2042 | 782,873   | 809,255   |
| FED HM LN PC POOL Q09896 | 3.5% 01 Aug 2042 | 420,802   | 434,240   |
| FED HM LN PC POOL Q12143 | 3.5% 01 Oct 2042 | 303,056   | 312,723   |
| FED HM LN PC POOL Q12544 | 3% 01 Oct 2042   | 971,609   | 977,115   |
| FED HM LN PC POOL Q13765 | 4% 01 Dec 2042   | 202,926   | 214,966   |

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|                          |                  |         |         |
|--------------------------|------------------|---------|---------|
| FED HM LN PC POOL Q14038 | 3.5% 01 Dec 2042 | 677,426 | 699,094 |
| FED HM LN PC POOL Q14039 | 3.5% 01 Dec 2042 | 583,558 | 602,049 |
| FED HM LN PC POOL Q14321 | 3% 01 Dec 2042   | 933,788 | 938,978 |
| FED HM LN PC POOL Q15885 | 3% 01 Feb 2043   | 430,821 | 433,307 |

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## Table of Contents

|                          |                  |           |           |
|--------------------------|------------------|-----------|-----------|
| FED HM LN PC POOL Q16084 | 3% 01 Mar 2043   | 1,912,204 | 1,923,238 |
| FED HM LN PC POOL Q16644 | 3.5% 01 Mar 2043 | 3,464,689 | 3,575,445 |
| FED HM LN PC POOL Q16893 | 3.5% 01 Apr 2043 | 1,626,054 | 1,680,836 |
| FED HM LN PC POOL Q17453 | 3.5% 01 Apr 2043 | 1,215,083 | 1,253,928 |
| FED HM LN PC POOL Q18305 | 3.5% 01 May 2043 | 106,276   | 109,667   |
| FED HM LN PC POOL Q18306 | 3.5% 01 May 2043 | 170,849   | 176,310   |
| FED HM LN PC POOL Q19475 | 3.5% 01 Jun 2043 | 1,108,025 | 1,143,448 |
| FED HM LN PC POOL Q19476 | 3.5% 01 Jun 2043 | 893,441   | 922,003   |
| FED HM LN PC POOL Q19909 | 3% 01 Jul 2043   | 587,070   | 589,784   |
| FED HM LN PC POOL Q20172 | 3% 01 Jul 2043   | 1,905,742 | 1,916,936 |
| FED HM LN PC POOL Q20542 | 3% 01 Jul 2043   | 1,099,148 | 1,104,243 |
| FED HM LN PC POOL Q20570 | 3.5% 01 Aug 2043 | 1,448,245 | 1,494,544 |
| FED HM LN PC POOL Q20680 | 4% 01 Oct 2043   | 123,271   | 129,095   |
| FED HM LN PC POOL Q20780 | 3.5% 01 Aug 2043 | 744,498   | 770,369   |
| FED HM LN PC POOL Q22402 | 4.5% 01 Oct 2043 | 419,446   | 447,429   |
| FED HM LN PC POOL Q22915 | 4.5% 01 Nov 2043 | 383,087   | 408,167   |
| FED HM LN PC POOL Q23677 | 4.5% 01 Dec 2043 | 134,216   | 142,864   |
| FED HM LN PC POOL Q23891 | 4% 01 Dec 2043   | 474,948   | 497,265   |
| FED HM LN PC POOL Q25083 | 4.5% 01 Mar 2044 | 349,752   | 372,311   |
| FED HM LN PC POOL Q25625 | 4% 01 Apr 2044   | 1,460,763 | 1,529,346 |
| FED HM LN PC POOL Q26154 | 4.5% 01 May 2044 | 263,557   | 280,083   |
| FED HM LN PC POOL Q26367 | 4% 01 May 2044   | 508,437   | 536,489   |
| FED HM LN PC POOL Q26423 | 4.5% 01 May 2044 | 3,878     | 4,122     |
| FED HM LN PC POOL Q27903 | 4% 01 Aug 2044   | 810,091   | 847,300   |
| FED HM LN PC POOL Q28759 | 4.5% 01 Oct 2044 | 139,599   | 148,353   |
| FED HM LN PC POOL Q29182 | 3.5% 01 Oct 2044 | 659,605   | 678,918   |
| FED HM LN PC POOL Q29187 | 4.5% 01 Oct 2044 | 255,716   | 272,088   |
| FED HM LN PC POOL Q29863 | 3.5% 01 Nov 2044 | 529,716   | 544,920   |
| FED HM LN PC POOL Q30470 | 4% 01 Dec 2044   | 421,819   | 441,121   |
| FED HM LN PC POOL Q31285 | 3.5% 01 Feb 2045 | 3,143,921 | 3,233,470 |
| FED HM LN PC POOL Q32857 | 3% 01 Apr 2045   | 923,560   | 924,408   |
| FED HM LN PC POOL Q33869 | 4% 01 Jun 2045   | 298,243   | 311,915   |
| FED HM LN PC POOL Q34590 | 3% 01 Jul 2045   | 1,643,107 | 1,644,615 |
| FED HM LN PC POOL Q34661 | 3% 01 Jul 2045   | 940,573   | 941,655   |
| FED HM LN PC POOL Q35225 | 3.5% 01 Aug 2045 | 1,173,876 | 1,207,312 |
| FED HM LN PC POOL Q35614 | 3.5% 01 Aug 2045 | 1,813,694 | 1,868,016 |
| FED HM LN PC POOL Q37234 | 3.5% 01 Nov 2045 | 1,876,338 | 1,929,759 |
| FED HM LN PC POOL Q37359 | 3% 01 Nov 2045   | 108,707   | 109,164   |
| FED HM LN PC POOL Q37646 | 3% 01 Dec 2045   | 161,240   | 161,348   |
| FED HM LN PC POOL Q37812 | 3% 01 Dec 2045   | 231,701   | 232,003   |
| FED HM LN PC POOL Q38470 | 4% 01 Jan 2046   | 534,372   | 558,834   |
| FED HM LN PC POOL Q38473 | 4% 01 Jan 2046   | 486,794   | 509,097   |
| FED HM LN PC POOL Q40375 | 3.5% 01 May 2046 | 271,089   | 278,805   |
| FED HM LN PC POOL Q44452 | 3% 01 Nov 2046   | 4,371,006 | 4,375,702 |
| FED HM LN PC POOL Q44663 | 3% 01 Nov 2046   | 2,221,737 | 2,224,124 |
| FED HM LN PC POOL Q45097 | 3.5% 01 Dec 2046 | 1,894,320 | 1,948,280 |
| FED HM LN PC POOL Q45219 | 3.5% 01 Jan 2045 | 2,306,791 | 2,374,873 |
| FED HM LN PC POOL Q45252 | 3% 01 Jan 2047   | 1,317,503 | 1,319,259 |
| FED HM LN PC POOL Q45695 | 3.5% 01 Jan 2047 | 935,712   | 962,369   |
| FED HM LN PC POOL Q46539 | 4.5% 01 Mar 2047 | 245,000   | 260,412   |
| FED HM LN PC POOL Q46860 | 3% 01 Mar 2047   | 1,410,408 | 1,412,071 |
| FED HM LN PC POOL Q47602 | 4.5% 01 Apr 2047 | 422,828   | 449,375   |
| FED HM LN PC POOL Q48093 | 4.5% 01 May 2047 | 434,547   | 461,944   |
| FED HM LN PC POOL Q49100 | 4% 01 Jul 2047   | 4,234,286 | 4,428,341 |
| FED HM LN PC POOL Q51644 | 3.5% 01 Oct 2047 | 1,941,215 | 1,996,519 |
| FED HM LN PC POOL V61427 | 2.5% 01 Dec 2031 | 929,036   | 928,092   |
| FED HM LN PC POOL V80509 | 4% 01 Oct 2043   | 227,375   | 239,537   |
| FED HM LN PC POOL V80589 | 4.5% 01 Oct 2043 | 203,905   | 217,254   |
| FED HM LN PC POOL V80597 | 4.5% 01 Oct 2043 | 153,516   | 163,540   |
| FED HM LN PC POOL V81992 | 4% 01 Oct 2045   | 1,969,663 | 2,059,800 |
| FED HM LN PC POOL V82605 | 3% 01 Sep 2046   | 1,652,125 | 1,654,412 |
| FED HM LN PC POOL V82645 | 3% 01 Oct 2046   | 2,875,835 | 2,880,149 |
| FED HM LN PC POOL V82781 | 3% 01 Dec 2046   | 583,399   | 584,274   |

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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| FED HM LN PC POOL V82942 | 3% 01 Feb 2047     | 1,729,875 | 1,732,182 |
| FED HM LN PC POOL Z40054 | 4% 01 Jul 2042     | 1,432,318 | 1,503,700 |
| FED HM LN PC POOL Z60007 | 5% 01 Apr 2023     | 167,949   | 180,476   |
| FEDERAL HOME LOAN BANK   | 1.375% 15 Nov 2019 | 3,250,000 | 3,217,409 |

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Table of Contents

|                        |                    |            |            |
|------------------------|--------------------|------------|------------|
| FEDERAL HOME LOAN BANK | 0.875% 05 Aug 2019 | 4,280,000  | 4,210,403  |
| FEDERAL HOME LOAN BANK | 0.875% 01 Oct 2018 | 4,000,000  | 3,973,384  |
| FEDERAL HOME LOAN BANK | 1.375% 18 Mar 2019 | 5,865,000  | 5,831,077  |
| FEDERAL HOME LOAN BANK | 1.25% 16 Jan 2019  | 3,115,000  | 3,095,428  |
| FEDERAL HOME LOAN BANK | 2.875% 11 Sep 2020 | 1,340,000  | 1,369,231  |
| FEDERAL HOME LOAN BANK | 5.5% 15 Jul 2036   | 100,000    | 137,149    |
| FEDEX CORP             | 4.1% 01 Feb 2045   | 1,000,000  | 1,030,784  |
| FHLMC TBA 15 YR 3      | 3% 23 Jan 2033     | 5,715,000  | 5,819,020  |
| FHLMC TBA 30 YR 3      | 3% 18 Jan 2048     | 4,435,000  | 4,434,305  |
| FHLMC TBA 30 YR 3.5    | 3.5% 18 Jan 2048   | 19,385,000 | 19,906,988 |
| FHLMC TBA 30 YR 4      | 4% 18 Jan 2048     | 12,380,000 | 12,945,804 |
| FIFTH THIRD BANCORP    | 4.3% 16 Jan 2024   | 1,960,000  | 2,080,259  |
| FIRSTENERGY CORP       | 4.85% 15 Jul 2047  | 2,000,000  | 2,231,977  |
| FNMA POOL 190391       | 1% 01 Sep 2038     | 1,205      | 1,358      |
| FNMA POOL 190396       | 1% 01 Jun 2039     | 303,265    | 323,539    |
| FNMA POOL 190399       | 1% 01 Nov 2039     | 221,426    | 243,958    |
| FNMA POOL 251709       | 6% 01 Mar 2018     | 232        | 259        |
| FNMA POOL 254797       | 5% 01 Jun 2023     | 194,374    | 208,671    |
| FNMA POOL 254915       | 4.5% 01 Sep 2023   | 137,079    | 145,957    |
| FNMA POOL 254919       | 4% 01 Sep 2018     | 5,552      | 5,714      |
| FNMA POOL 255321       | 5.5% 01 Jul 2024   | 136,511    | 149,444    |
| FNMA POOL 255498       | 5.5% 01 Dec 2034   | 66,526     | 73,799     |
| FNMA POOL 255550       | 5.5% 01 Dec 2024   | 395,158    | 432,538    |
| FNMA POOL 255767       | 5.5% 01 Jun 2025   | 303,183    | 331,863    |
| FNMA POOL 255994       | 5.5% 01 Nov 2025   | 230,114    | 251,915    |
| FNMA POOL 256476       | 6% 01 Nov 2036     | 1,783      | 2,016      |
| FNMA POOL 256805       | 5.5% 01 Jul 2022   | 588        | 612        |
| FNMA POOL 256866       | 5% 01 Aug 2027     | 258,162    | 277,151    |
| FNMA POOL 257262       | 5.5% 01 Jul 2038   | 0          | 0          |
| FNMA POOL 310124       | 1% 01 Aug 2018     | 10,878     | 11,046     |
| FNMA POOL 310125       | 1% 01 May 2028     | 875,027    | 879,139    |
| FNMA POOL 310157       | 1% 01 Sep 2041     | 231,514    | 256,120    |
| FNMA POOL 310184       | 1% 01 Jan 2026     | 289,782    | 317,193.80 |
| FNMA POOL 444277       | 6% 01 Sep 2018     | 469        | 524        |
| FNMA POOL 506482       | 6.5% 01 Jul 2029   | 1,441      | 1,598      |
| FNMA POOL 555487       | 1% 01 May 2018     | 32         | 33         |
| FNMA POOL 671146       | 5% 01 Feb 2018     | 25         | 25         |
| FNMA POOL 681357       | 5% 01 Mar 2018     | 1,862      | 1,895      |
| FNMA POOL 695870       | 5% 01 Apr 2018     | 11,584     | 11,793     |
| FNMA POOL 709905       | 4.5% 01 Jun 2018   | 5,246      | 5,328      |
| FNMA POOL 720272       | 4.5% 01 Jun 2018   | 14,123     | 14,342     |
| FNMA POOL 721502       | 5% 01 Jul 2033     | 763        | 828        |
| FNMA POOL 725250       | 1% 01 Mar 2034     | 264,109    | 286,890    |
| FNMA POOL 725422       | 1% 01 Apr 2034     | 503,538    | 547,030    |
| FNMA POOL 732094       | 5.5% 01 Aug 2018   | 712        | 713        |
| FNMA POOL 735058       | 1% 01 Sep 2019     | 5,244      | 5,397      |
| FNMA POOL 735228       | 1% 01 Feb 2035     | 148,988    | 165,276    |
| FNMA POOL 735288       | 1% 01 Mar 2035     | 90,228     | 98,273     |
| FNMA POOL 735380       | 1% 01 Jul 2024     | 570,721    | 624,707    |
| FNMA POOL 735484       | 1% 01 May 2035     | 541,968    | 588,686    |
| FNMA POOL 735591       | 1% 01 Jun 2035     | 113,376    | 123,154    |
| FNMA POOL 735676       | 1% 01 Jul 2035     | 158,224    | 171,866.40 |
| FNMA POOL 735893       | 1% 01 Oct 2035     | 129,933    | 141,143    |
| FNMA POOL 735925       | 1% 01 Oct 2035     | 51,889     | 56,364     |
| FNMA POOL 738166       | 5% 01 Sep 2033     | 3,381      | 3,671      |
| FNMA POOL 740455       | 4% 01 Oct 2018     | 634        | 653        |
| FNMA POOL 745275       | 1% 01 Feb 2036     | 182,501    | 198,245.56 |
| FNMA POOL 745873       | 1% 01 Oct 2036     | 122,033    | 135,170    |
| FNMA POOL 745932       | 1% 01 Nov 2036     | 38,068     | 43,120     |
| FNMA POOL 747428       | 5.5% 01 Oct 2033   | 134,393    | 148,965    |
| FNMA POOL 748841       | 5% 01 Jun 2022     | 13,981     | 14,328     |
| FNMA POOL 749079       | 5.5% 01 Dec 2033   | 256,175    | 284,899    |
| FNMA POOL 763978       | 5.5% 01 Dec 2033   | 128,611    | 142,624    |

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|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL 779150 | 4.5% 01 Jun 2019 | 54,937  | 55,788  |
| FNMA POOL 785497 | 4.5% 01 Jun 2019 | 13,385  | 13,592  |
| FNMA POOL 809620 | 5% 01 Feb 2035   | 108,383 | 117,695 |
| FNMA POOL 822042 | 5% 01 Apr 2035   | 9,152   | 9,860   |



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Table of Contents

|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL 826966 | 5.5% 01 Jun 2035 | 5,068   | 5,619   |
| FNMA POOL 829196 | 5% 01 Jul 2035   | 96,461  | 104,689 |
| FNMA POOL 831017 | 6% 01 Sep 2035   | 4,782   | 5,425   |
| FNMA POOL 831822 | 5.5% 01 Sep 2036 | 79,384  | 87,766  |
| FNMA POOL 831832 | 6% 01 Sep 2036   | 26,208  | 29,583  |
| FNMA POOL 833126 | 5% 01 Sep 2035   | 55,168  | 59,595  |
| FNMA POOL 835783 | 5% 01 Sep 2035   | 79,803  | 86,643  |
| FNMA POOL 836361 | 5% 01 Oct 2035   | 108,754 | 118,088 |
| FNMA POOL 836427 | 5% 01 Oct 2035   | 607,145 | 659,259 |
| FNMA POOL 847817 | 6% 01 Nov 2035   | 143,766 | 160,620 |
| FNMA POOL 849299 | 5.5% 01 Jan 2036 | 268,662 | 297,355 |
| FNMA POOL 871058 | 5.5% 01 Jan 2037 | 152,876 | 168,292 |
| FNMA POOL 878340 | 6% 01 Apr 2037   | 1,356   | 1,516   |
| FNMA POOL 879131 | 5% 01 Jun 2021   | 451     | 465     |
| FNMA POOL 880622 | 5.5% 01 Apr 2036 | 24,487  | 27,071  |
| FNMA POOL 880950 | 5.5% 01 Jul 2021 | 11,988  | 12,366  |
| FNMA POOL 883992 | 6% 01 Apr 2036   | 283,611 | 320,181 |
| FNMA POOL 886090 | 6.5% 01 Jul 2036 | 11,154  | 12,668  |
| FNMA POOL 886958 | 6% 01 Jun 2036   | 86,752  | 98,373  |
| FNMA POOL 888131 | 1% 01 Feb 2037   | 30,602  | 33,866  |
| FNMA POOL 888173 | 1% 01 Nov 2036   | 206,113 | 228,342 |
| FNMA POOL 888219 | 1% 01 Mar 2037   | 141,208 | 156,259 |
| FNMA POOL 888221 | 1% 01 Mar 2037   | 181,859 | 201,211 |
| FNMA POOL 888420 | 1% 01 Sep 2020   | 104,249 | 107,289 |
| FNMA POOL 888743 | 1% 01 Jan 2036   | 686,144 | 778,500 |
| FNMA POOL 889190 | 1% 01 Mar 2038   | 73,407  | 82,469  |
| FNMA POOL 889450 | 1% 01 Mar 2038   | 44,833  | 50,483  |
| FNMA POOL 889479 | 1% 01 Jul 2037   | 72,542  | 78,821  |
| FNMA POOL 889529 | 1% 01 Mar 2038   | 3,546   | 4,007   |
| FNMA POOL 889574 | 1% 01 Aug 2037   | 184,103 | 208,244 |
| FNMA POOL 889749 | 1% 01 Jun 2038   | 119,376 | 132,079 |
| FNMA POOL 889995 | 1% 01 Sep 2038   | 243,269 | 268,616 |
| FNMA POOL 889996 | 1% 01 Jun 2038   | 127,564 | 140,992 |
| FNMA POOL 890306 | 1% 01 Apr 2026   | 104,753 | 109,634 |
| FNMA POOL 890310 | 1% 01 Dec 2040   | 183,242 | 196,428 |
| FNMA POOL 890331 | 1% 01 Jul 2024   | 35,525  | 36,338  |
| FNMA POOL 890337 | 1% 01 Jan 2026   | 207,257 | 218,470 |
| FNMA POOL 890375 | 1% 01 Aug 2023   | 6,510   | 6,618   |
| FNMA POOL 890529 | 1% 01 Sep 2041   | 84,252  | 93,213  |
| FNMA POOL 890650 | 1% 01 Jun 2026   | 12,925  | 13,158  |
| FNMA POOL 890710 | 1% 01 Feb 2031   | 428,298 | 436,476 |
| FNMA POOL 890765 | 3.5% 01 Sep 2046 | 0       | 0       |
| FNMA POOL 891436 | 6% 01 Mar 2036   | 22,800  | 25,797  |
| FNMA POOL 892537 | 6.5% 01 Sep 2036 | 1,007   | 1,129   |
| FNMA POOL 893511 | 6% 01 Sep 2036   | 25,114  | 28,326  |
| FNMA POOL 893533 | 6.5% 01 Sep 2036 | 48,555  | 55,108  |
| FNMA POOL 893885 | 6% 01 Oct 2036   | 36,249  | 40,763  |
| FNMA POOL 897100 | 6.5% 01 Jul 2036 | 74,128  | 83,816  |
| FNMA POOL 897909 | 6% 01 Jan 2037   | 27,730  | 30,978  |
| FNMA POOL 899588 | 5.5% 01 Jun 2037 | 38,876  | 42,826  |
| FNMA POOL 899671 | 6.5% 01 Aug 2037 | 15,139  | 16,937  |
| FNMA POOL 901666 | 6% 01 Oct 2036   | 16,357  | 18,476  |
| FNMA POOL 902591 | 5.5% 01 Nov 2021 | 26,897  | 27,908  |
| FNMA POOL 903677 | 6.5% 01 Oct 2036 | 1,348   | 1,578   |
| FNMA POOL 905106 | 6% 01 Jan 2037   | 81,209  | 90,721  |
| FNMA POOL 908670 | 5.5% 01 Dec 2036 | 42,523  | 46,559  |
| FNMA POOL 913304 | 5.5% 01 Apr 2037 | 28,123  | 30,878  |
| FNMA POOL 917599 | 6% 01 Apr 2037   | 80,129  | 89,514  |
| FNMA POOL 920079 | 6% 01 Dec 2036   | 7,853   | 8,817   |
| FNMA POOL 930039 | 5.5% 01 Oct 2038 | 182,799 | 200,549 |
| FNMA POOL 931410 | 4% 01 Jun 2024   | 28,521  | 29,614  |
| FNMA POOL 931507 | 4.5% 01 Jul 2039 | 653,204 | 704,772 |
| FNMA POOL 931974 | 5% 01 Sep 2039   | 275,831 | 296,816 |

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|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL 932091 | 6.5% 01 Sep 2039 | 11,240  | 12,459  |
| FNMA POOL 932117 | 4% 01 Nov 2024   | 42,181  | 43,802  |
| FNMA POOL 932841 | 3.5% 01 Dec 2025 | 122,237 | 126,205 |
| FNMA POOL 932842 | 3.5% 01 Dec 2025 | 763,578 | 788,366 |

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Table of Contents

|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL 933008 | 6% 01 Sep 2037   | 33,328  | 37,734  |
| FNMA POOL 933463 | 5.5% 01 Feb 2038 | 8,033   | 8,807   |
| FNMA POOL 933796 | 5.5% 01 May 2038 | 97,307  | 106,837 |
| FNMA POOL 933990 | 5% 01 Aug 2023   | 3,615   | 3,815   |
| FNMA POOL 934084 | 6.5% 01 Jun 2038 | 10,900  | 12,082  |
| FNMA POOL 934769 | 5% 01 Jan 2024   | 43,155  | 44,729  |
| FNMA POOL 935154 | 5.5% 01 Apr 2039 | 522,303 | 575,666 |
| FNMA POOL 935964 | 4.5% 01 Apr 2025 | 18,390  | 18,675  |
| FNMA POOL 941045 | 5% 01 Jul 2022   | 13,758  | 14,006  |
| FNMA POOL 941817 | 4.5% 01 Feb 2023 | 17,981  | 18,563  |
| FNMA POOL 943669 | 5.5% 01 Jul 2022 | 8,616   | 8,827   |
| FNMA POOL 944632 | 5% 01 Jul 2037   | 1,116   | 1,198   |
| FNMA POOL 944748 | 6.5% 01 Jul 2037 | 21,946  | 24,326  |
| FNMA POOL 947732 | 5% 01 Oct 2022   | 12,925  | 13,172  |
| FNMA POOL 948711 | 6% 01 Aug 2037   | 20,983  | 23,586  |
| FNMA POOL 949298 | 6.5% 01 Oct 2037 | 28,102  | 31,150  |
| FNMA POOL 952459 | 6% 01 Sep 2037   | 1,286   | 1,449   |
| FNMA POOL 952656 | 6% 01 Aug 2037   | 180,559 | 202,296 |
| FNMA POOL 953513 | 5.5% 01 Oct 2022 | 9,909   | 10,158  |
| FNMA POOL 953613 | 5.5% 01 Mar 2038 | 122,206 | 134,646 |
| FNMA POOL 955724 | 6.5% 01 Nov 2037 | 183,098 | 204,338 |
| FNMA POOL 955803 | 6.5% 01 Oct 2037 | 32,681  | 36,664  |
| FNMA POOL 956014 | 6% 01 Nov 2037   | 27,220  | 30,427  |
| FNMA POOL 956078 | 6.5% 01 Dec 2037 | 990     | 1,098   |
| FNMA POOL 961118 | 6% 01 Apr 2038   | 21,507  | 24,026  |
| FNMA POOL 962567 | 5.5% 01 Apr 2038 | 1,130   | 1,240   |
| FNMA POOL 963736 | 5% 01 Jun 2023   | 127,906 | 134,305 |
| FNMA POOL 964072 | 5.5% 01 Jul 2038 | 38,980  | 42,939  |
| FNMA POOL 964413 | 5.5% 01 Jul 2023 | 21,471  | 22,422  |
| FNMA POOL 967691 | 6% 01 Jan 2038   | 121,190 | 136,666 |
| FNMA POOL 969057 | 5.5% 01 Mar 2023 | 1,955   | 1,962   |
| FNMA POOL 969436 | 5% 01 Jan 2023   | 3,914   | 3,985   |
| FNMA POOL 972541 | 6% 01 Feb 2038   | 17,830  | 20,097  |
| FNMA POOL 973241 | 5% 01 Mar 2038   | 4,017   | 4,327   |
| FNMA POOL 974620 | 5% 01 May 2023   | 5,467   | 5,572   |
| FNMA POOL 974678 | 4.5% 01 Apr 2023 | 567     | 576     |
| FNMA POOL 974965 | 5% 01 Apr 2038   | 64,671  | 69,624  |
| FNMA POOL 975103 | 5.5% 01 Jun 2038 | 36,898  | 40,603  |
| FNMA POOL 975123 | 5.5% 01 May 2038 | 85,380  | 94,068  |
| FNMA POOL 975376 | 5.5% 01 Jun 2038 | 76,479  | 84,229  |
| FNMA POOL 976452 | 4.5% 01 Apr 2023 | 48,351  | 49,463  |
| FNMA POOL 976851 | 5.5% 01 Apr 2036 | 1,613   | 1,766   |
| FNMA POOL 976990 | 5.5% 01 Apr 2038 | 273,491 | 302,340 |
| FNMA POOL 977006 | 6% 01 May 2038   | 227,677 | 254,344 |
| FNMA POOL 977077 | 5.5% 01 Dec 2037 | 103,197 | 114,451 |
| FNMA POOL 979639 | 5% 01 Jun 2023   | 14,640  | 15,307  |
| FNMA POOL 979919 | 6% 01 May 2038   | 11,321  | 12,668  |
| FNMA POOL 981274 | 5% 01 Apr 2023   | 9,772   | 10,307  |
| FNMA POOL 981359 | 4.5% 01 Apr 2023 | 2,635   | 2,777   |
| FNMA POOL 982530 | 6% 01 Jun 2038   | 156,639 | 176,452 |
| FNMA POOL 983034 | 5% 01 May 2038   | 1,073   | 1,152   |
| FNMA POOL 990970 | 5% 01 Sep 2023   | 6,698   | 6,818   |
| FNMA POOL 991042 | 5.5% 01 Oct 2038 | 741     | 811     |
| FNMA POOL 991066 | 5% 01 Nov 2023   | 2,522   | 2,573   |
| FNMA POOL 991073 | 5% 01 Dec 2023   | 9,496   | 9,667   |
| FNMA POOL 992144 | 6% 01 Oct 2038   | 15,781  | 17,660  |
| FNMA POOL 994149 | 5.5% 01 Dec 2023 | 42,363  | 44,935  |
| FNMA POOL 994207 | 6% 01 Dec 2038   | 18,842  | 21,049  |
| FNMA POOL 994810 | 5% 01 Nov 2023   | 8,227   | 8,655   |
| FNMA POOL 994933 | 5% 01 Sep 2023   | 4,741   | 4,960   |
| FNMA POOL 995011 | 1% 01 Oct 2038   | 259,644 | 293,036 |
| FNMA POOL 995112 | 1% 01 Jul 2036   | 151,961 | 168,579 |
| FNMA POOL 995152 | 1% 01 Jan 2021   | 7,298   | 7,372   |

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|                  |                |         |         |
|------------------|----------------|---------|---------|
| FNMA POOL 995160 | 1% 01 Sep 2022 | 10,180  | 10,363  |
| FNMA POOL 995231 | 1% 01 Jan 2039 | 6,417   | 7,209   |
| FNMA POOL 995245 | 1% 01 Jan 2039 | 184,716 | 199,968 |
| FNMA POOL 995246 | 1% 01 Dec 2035 | 38,410  | 41,728  |

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Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL 995251 | 1% 01 Nov 2038   | 43,584    | 49,263    |
| FNMA POOL 995266 | 1% 01 Dec 2023   | 5,218     | 5,507     |
| FNMA POOL 995481 | 1% 01 Dec 2038   | 98,128    | 107,827   |
| FNMA POOL 995692 | 1% 01 May 2024   | 10,682    | 11,269    |
| FNMA POOL 995838 | 1% 01 May 2039   | 37,838    | 41,702    |
| FNMA POOL AA0264 | 5% 01 Feb 2039   | 1,496     | 1,611     |
| FNMA POOL AA0588 | 5.5% 01 Feb 2039 | 30,644    | 33,542    |
| FNMA POOL AA8051 | 5.5% 01 May 2039 | 19,729    | 21,595    |
| FNMA POOL AA8487 | 4.5% 01 Jul 2039 | 484,288   | 516,486   |
| FNMA POOL AA8868 | 5% 01 Apr 2024   | 7,594     | 7,868     |
| FNMA POOL AA9357 | 4.5% 01 Aug 2039 | 4,638     | 4,949     |
| FNMA POOL AA9443 | 4.5% 01 Jul 2024 | 47,305    | 48,405    |
| FNMA POOL AA9591 | 5.5% 01 Apr 2039 | 5,874     | 6,439     |
| FNMA POOL AA9782 | 4% 01 Jul 2024   | 36,954    | 38,379    |
| FNMA POOL AB0183 | 5% 01 Feb 2025   | 263,845   | 283,251   |
| FNMA POOL AB0194 | 5.5% 01 Jan 2039 | 294,758   | 323,731   |
| FNMA POOL AB0299 | 6% 01 Feb 2037   | 46,059    | 52,280    |
| FNMA POOL AB0334 | 4.5% 01 Feb 2018 | 686       | 696       |
| FNMA POOL AB1080 | 4.5% 01 May 2040 | 562,619   | 602,246   |
| FNMA POOL AB1335 | 4.5% 01 Aug 2040 | 574,191   | 615,669   |
| FNMA POOL AB1387 | 4.5% 01 Aug 2040 | 387,140   | 414,823   |
| FNMA POOL AB1389 | 4.5% 01 Aug 2040 | 43,975    | 47,147    |
| FNMA POOL AB1854 | 4.5% 01 Nov 2040 | 555,083   | 595,045   |
| FNMA POOL AB2985 | 5.5% 01 Jan 2040 | 41,416    | 45,392    |
| FNMA POOL AB3193 | 4.5% 01 Jun 2041 | 32,376    | 34,715    |
| FNMA POOL AB3738 | 3.5% 01 Oct 2041 | 800,571   | 826,551   |
| FNMA POOL AB4102 | 3.5% 01 Dec 2041 | 273,721   | 282,635   |
| FNMA POOL AB4302 | 3.5% 01 Jan 2042 | 913,571   | 943,343   |
| FNMA POOL AB5192 | 4% 01 May 2042   | 318,838   | 337,131   |
| FNMA POOL AB5250 | 3.5% 01 May 2042 | 687,509   | 709,934   |
| FNMA POOL AB5679 | 4% 01 Jul 2042   | 624,076   | 655,436   |
| FNMA POOL AB6929 | 3.5% 01 Nov 2042 | 550,085   | 567,887   |
| FNMA POOL AB7436 | 3% 01 Dec 2042   | 936,945   | 942,008   |
| FNMA POOL AB7733 | 3% 01 Jan 2043   | 131,362   | 132,072   |
| FNMA POOL AB7848 | 3% 01 Feb 2043   | 2,547,538 | 2,561,307 |
| FNMA POOL AB7965 | 3.5% 01 Feb 2043 | 943,744   | 973,828   |
| FNMA POOL AB8455 | 3% 01 Feb 2028   | 367,322   | 374,940   |
| FNMA POOL AB8486 | 3% 01 Feb 2043   | 466,000   | 468,518   |
| FNMA POOL AB8796 | 2.5% 01 Mar 2028 | 596,803   | 599,608   |
| FNMA POOL AB8855 | 3.5% 01 Mar 2043 | 1,194,016 | 1,231,748 |
| FNMA POOL AB8881 | 3% 01 Apr 2043   | 1,345,040 | 1,352,830 |
| FNMA POOL AB8897 | 3% 01 Apr 2043   | 845,167   | 849,735   |
| FNMA POOL AB8899 | 3% 01 Apr 2043   | 1,022,131 | 1,027,634 |
| FNMA POOL AB9154 | 2.5% 01 Apr 2028 | 344,430   | 346,049   |
| FNMA POOL AB9172 | 2.5% 01 Apr 2028 | 336,889   | 338,474   |
| FNMA POOL AB9177 | 3.5% 01 Apr 2043 | 272,761   | 281,761   |
| FNMA POOL AB9187 | 3% 01 Apr 2043   | 467,491   | 469,969   |
| FNMA POOL AB9362 | 3.5% 01 May 2043 | 432,458   | 446,724   |
| FNMA POOL AB9374 | 3.5% 01 May 2043 | 261,092   | 269,822   |
| FNMA POOL AB9491 | 2.5% 01 May 2028 | 639,022   | 642,025   |
| FNMA POOL AB9779 | 2.5% 01 Jul 2028 | 582,076   | 582,515   |
| FNMA POOL AB9863 | 3% 01 Jul 2043   | 1,182,140 | 1,187,920 |
| FNMA POOL AB9965 | 4% 01 Jul 2043   | 308,686   | 323,784   |
| FNMA POOL AC2489 | 4.5% 01 Jul 2024 | 91,953    | 93,378    |
| FNMA POOL AC3434 | 4% 01 Nov 2024   | 36,729    | 38,096    |
| FNMA POOL AC5302 | 6.5% 01 Nov 2039 | 3,011     | 3,338     |
| FNMA POOL AC6608 | 4.5% 01 Nov 2039 | 186,236   | 199,169   |
| FNMA POOL AC6795 | 4.5% 01 Dec 2039 | 117,608   | 125,796   |
| FNMA POOL AC6897 | 4.5% 01 Dec 2024 | 87,146    | 89,169    |
| FNMA POOL AC8107 | 5.5% 01 Dec 2036 | 233,378   | 258,875   |
| FNMA POOL AC8512 | 4.5% 01 Dec 2039 | 269,452   | 288,021   |
| FNMA POOL AC9419 | 4% 01 Mar 2025   | 150,356   | 155,656   |
| FNMA POOL AC9708 | 4% 01 Feb 2025   | 160,602   | 166,830   |

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|                  |                |         |         |
|------------------|----------------|---------|---------|
| FNMA POOL AD0207 | 1% 01 Oct 2038 | 65,217  | 73,561  |
| FNMA POOL AD0220 | 1% 01 Oct 2038 | 256,809 | 290,276 |
| FNMA POOL AD0245 | 1% 01 Aug 2038 | 44,826  | 48,678  |
| FNMA POOL AD0255 | 1% 01 Jun 2039 | 2,968   | 3,342   |

# Edgar Filing: INTERNATIONAL BUSINESS MACHINES CORP - Form 11-K

## Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AD0317 | 1% 01 Jan 2039   | 1,122     | 1,241     |
| FNMA POOL AD0447 | 1% 01 Jun 2039   | 29,439    | 33,223    |
| FNMA POOL AD0527 | 1% 01 Jun 2039   | 222,101   | 245,166   |
| FNMA POOL AD1656 | 4.5% 01 Mar 2040 | 304,875   | 326,350   |
| FNMA POOL AD1753 | 4% 01 Jan 2025   | 43,396    | 45,211    |
| FNMA POOL AD2381 | 4.5% 01 Mar 2040 | 185,491   | 198,554   |
| FNMA POOL AD3808 | 4.5% 01 Apr 2040 | 115,238   | 123,308   |
| FNMA POOL AD3859 | 4% 01 Mar 2025   | 21,947    | 22,623    |
| FNMA POOL AD4296 | 5% 01 Apr 2040   | 737,459   | 795,713   |
| FNMA POOL AD7072 | 4% 01 Jun 2025   | 49,296    | 51,577    |
| FNMA POOL AD7371 | 5% 01 Jul 2040   | 115,635   | 124,563   |
| FNMA POOL AD8266 | 4.5% 01 Sep 2025 | 14,863    | 15,624    |
| FNMA POOL AD8529 | 4.5% 01 Aug 2040 | 70,873    | 75,977    |
| FNMA POOL AD8950 | 5% 01 Jul 2040   | 74,594    | 80,523    |
| FNMA POOL AD9810 | 5% 01 Jul 2040   | 214,445   | 231,486   |
| FNMA POOL AE0025 | 1% 01 Jan 2040   | 37,586    | 41,598    |
| FNMA POOL AE0217 | 1% 01 Aug 2040   | 83,223    | 89,091    |
| FNMA POOL AE0233 | 1% 01 Jul 2039   | 141,513   | 156,827   |
| FNMA POOL AE0271 | 1% 01 Aug 2040   | 213,016   | 229,789   |
| FNMA POOL AE0313 | 1% 01 Sep 2040   | 370,972   | 397,697   |
| FNMA POOL AE0392 | 1% 01 Dec 2039   | 50,703    | 55,972    |
| FNMA POOL AE0408 | 1% 01 Mar 2025   | 19,507    | 20,575    |
| FNMA POOL AE0481 | 1% 01 Sep 2040   | 1,003,180 | 1,082,842 |
| FNMA POOL AE0691 | 1% 01 Oct 2040   | 137,195   | 146,549   |
| FNMA POOL AE0828 | 1% 01 Feb 2041   | 665,750   | 687,416   |
| FNMA POOL AE0880 | 1% 01 May 2040   | 49,537    | 56,127    |
| FNMA POOL AE0937 | 1% 01 Feb 2041   | 441,939   | 456,331   |
| FNMA POOL AE0949 | 1% 01 Feb 2041   | 470,003   | 494,017   |
| FNMA POOL AE0984 | 1% 01 Feb 2041   | 36,580    | 39,222    |
| FNMA POOL AE1856 | 4.5% 01 Aug 2040 | 108,744   | 116,280   |
| FNMA POOL AE5463 | 4% 01 Oct 2040   | 194,864   | 204,732   |
| FNMA POOL AE5745 | 5% 01 Feb 2034   | 124,161   | 133,420   |
| FNMA POOL AE6061 | 4.5% 01 Oct 2040 | 215,263   | 230,773   |
| FNMA POOL AE8714 | 3.5% 01 Nov 2040 | 853,882   | 881,634   |
| FNMA POOL AE9059 | 6% 01 Feb 2033   | 114,529   | 128,540   |
| FNMA POOL AH0399 | 4% 01 Dec 2025   | 82,896    | 85,313    |
| FNMA POOL AH0573 | 4% 01 Dec 2040   | 297,567   | 314,218   |
| FNMA POOL AH1114 | 4% 01 Dec 2040   | 550,933   | 583,867   |
| FNMA POOL AH2366 | 3.5% 01 Jan 2026 | 150,813   | 155,709   |
| FNMA POOL AH4428 | 3.5% 01 Jan 2041 | 557,668   | 575,838   |
| FNMA POOL AH4696 | 5% 01 Mar 2041   | 1,937     | 2,082     |
| FNMA POOL AH5620 | 4% 01 Feb 2026   | 70,590    | 73,536    |
| FNMA POOL AH6789 | 4.5% 01 Mar 2041 | 275,129   | 295,939   |
| FNMA POOL AH7010 | 4.5% 01 Mar 2041 | 161,635   | 173,265   |
| FNMA POOL AH8076 | 5% 01 Jun 2041   | 130,946   | 140,735   |
| FNMA POOL AH9034 | 4% 01 Mar 2026   | 90,491    | 94,727    |
| FNMA POOL AI0278 | 4.5% 01 May 2041 | 4,066     | 4,330     |
| FNMA POOL AI1740 | 3.5% 01 Aug 2026 | 112,868   | 116,545   |
| FNMA POOL AI3435 | 4% 01 May 2026   | 171,459   | 179,442   |
| FNMA POOL AI3661 | 5% 01 May 2041   | 172,174   | 185,694   |
| FNMA POOL AI3713 | 4% 01 Jun 2026   | 135,153   | 141,029   |
| FNMA POOL AI4052 | 4% 01 Sep 2026   | 90,078    | 94,276    |
| FNMA POOL AI4815 | 4.5% 01 Jun 2041 | 84,695    | 90,817    |
| FNMA POOL AI5507 | 4.5% 01 Jul 2041 | 245,166   | 262,296   |
| FNMA POOL AI6653 | 3.5% 01 Aug 2026 | 805,691   | 831,846   |
| FNMA POOL AI8013 | 3.5% 01 Aug 2026 | 425,920   | 439,747   |
| FNMA POOL AJ1441 | 3.5% 01 Sep 2026 | 335,171   | 346,052   |
| FNMA POOL AJ6346 | 3.5% 01 Dec 2041 | 633,561   | 654,207   |
| FNMA POOL AJ7686 | 4% 01 Dec 2041   | 159,149   | 168,314   |
| FNMA POOL AJ8476 | 3.5% 01 Dec 2041 | 863,744   | 891,890   |
| FNMA POOL AJ9303 | 4% 01 Jan 2042   | 2,612,871 | 2,744,154 |
| FNMA POOL AK0706 | 3.5% 01 Feb 2027 | 126,927   | 131,118   |
| FNMA POOL AK2415 | 4% 01 Feb 2042   | 582,655   | 611,931   |

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|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL AK3402 | 4% 01 Feb 2042   | 273,543 | 287,287 |
| FNMA POOL AK6568 | 3.5% 01 Apr 2042 | 333,559 | 344,439 |
| FNMA POOL AK6846 | 3.5% 01 Apr 2042 | 346,100 | 357,390 |
| FNMA POOL AK7123 | 4% 01 Apr 2042   | 23,208  | 24,289  |



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Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AK7506 | 4% 01 Apr 2042   | 1,434,096 | 1,506,142 |
| FNMA POOL AK9393 | 3.5% 01 Apr 2042 | 1,417,726 | 1,463,967 |
| FNMA POOL AL0060 | 1% 01 Apr 2021   | 6,480     | 6,597     |
| FNMA POOL AL0082 | 1% 01 Oct 2039   | 23,471    | 25,904    |
| FNMA POOL AL0102 | 1% 01 Jan 2025   | 13,364    | 13,986    |
| FNMA POOL AL0414 | 1% 01 Sep 2040   | 52,811    | 58,288    |
| FNMA POOL AL0443 | 1% 01 Apr 2029   | 158,323   | 169,968   |
| FNMA POOL AL0484 | 1% 01 May 2040   | 70,080    | 77,329    |
| FNMA POOL AL0520 | 1% 01 Jul 2041   | 128,171   | 141,212   |
| FNMA POOL AL0615 | 1% 01 Sep 2040   | 67,435    | 74,295    |
| FNMA POOL AL1176 | 1% 01 Oct 2039   | 65,590    | 73,791    |
| FNMA POOL AL1319 | 1% 01 Oct 2041   | 593,293   | 635,544   |
| FNMA POOL AL1547 | 1% 01 Nov 2041   | 338,247   | 362,204   |
| FNMA POOL AL1862 | 1% 01 Apr 2027   | 210,488   | 214,979   |
| FNMA POOL AL2088 | 1% 01 Sep 2026   | 1,079,603 | 1,124,565 |
| FNMA POOL AL2195 | 1% 01 May 2025   | 13,646    | 14,132    |
| FNMA POOL AL2276 | 1% 01 Sep 2027   | 575,691   | 587,978   |
| FNMA POOL AL2374 | 1% 01 Dec 2041   | 908,822   | 965,414   |
| FNMA POOL AL3000 | 1% 01 Dec 2042   | 2,077,771 | 2,144,802 |
| FNMA POOL AL3174 | 1% 01 Feb 2028   | 454,332   | 456,601   |
| FNMA POOL AL3195 | 1% 01 Mar 2028   | 1,006,663 | 1,011,700 |
| FNMA POOL AL3299 | 1% 01 Feb 2028   | 215,152   | 219,746   |
| FNMA POOL AL3304 | 1% 01 Mar 2028   | 544,804   | 556,434   |
| FNMA POOL AL3315 | 1% 01 Mar 2043   | 567,800   | 587,138   |
| FNMA POOL AL3320 | 1% 01 Mar 2043   | 3,223,054 | 3,326,304 |
| FNMA POOL AL3352 | 1% 01 Jun 2040   | 55,047    | 61,962    |
| FNMA POOL AL3498 | 1% 01 May 2043   | 741,561   | 765,953   |
| FNMA POOL AL3615 | 1% 01 Dec 2026   | 197,572   | 203,986   |
| FNMA POOL AL3652 | 1% 01 Oct 2040   | 367,293   | 413,209   |
| FNMA POOL AL3865 | 1% 01 Jul 2043   | 127,325   | 131,393   |
| FNMA POOL AL4608 | 1% 01 Dec 2043   | 789,982   | 842,185   |
| FNMA POOL AL5218 | 1% 01 Mar 2044   | 523,952   | 563,028   |
| FNMA POOL AL5229 | 1% 01 Jan 2044   | 243,473   | 262,300   |
| FNMA POOL AL5315 | 1% 01 Jun 2042   | 844,373   | 891,180   |
| FNMA POOL AL5616 | 1% 01 Sep 2041   | 449,836   | 496,928   |
| FNMA POOL AL5744 | 1% 01 Sep 2029   | 431,767   | 446,003   |
| FNMA POOL AL5783 | 1% 01 Jul 2041   | 121,548   | 137,084   |
| FNMA POOL AL6004 | 1% 01 Dec 2043   | 25,683    | 27,372    |
| FNMA POOL AL6019 | 1% 01 Nov 2028   | 1,406,492 | 1,413,094 |
| FNMA POOL AL6226 | 1% 01 Jan 2030   | 1,129,248 | 1,131,419 |
| FNMA POOL AL6289 | 1% 01 Feb 2042   | 134,264   | 148,379   |
| FNMA POOL AL6317 | 1% 01 Sep 2030   | 85,031    | 91,314    |
| FNMA POOL AL6325 | 1% 01 Oct 2044   | 1,561,318 | 1,569,426 |
| FNMA POOL AL6432 | 1% 01 Jan 2045   | 455,095   | 476,402   |
| FNMA POOL AL6586 | 1% 01 Oct 2043   | 689,693   | 712,059   |
| FNMA POOL AL6598 | 1% 01 Apr 2030   | 682,358   | 704,893   |
| FNMA POOL AL6763 | 1% 01 May 2030   | 2,197,055 | 2,242,505 |
| FNMA POOL AL6938 | 1% 01 Apr 2030   | 227,400   | 248,910   |
| FNMA POOL AL7121 | 1% 01 Jan 2044   | 930,114   | 935,136   |
| FNMA POOL AL7204 | 1% 01 Oct 2043   | 122,684   | 132,472   |
| FNMA POOL AL7800 | 1% 01 Nov 2030   | 1,154,668 | 1,156,896 |
| FNMA POOL AL7801 | 1% 01 Nov 2030   | 1,182,367 | 1,184,649 |
| FNMA POOL AL8270 | 1% 01 Jun 2030   | 716,454   | 717,831   |
| FNMA POOL AL8340 | 1% 01 Feb 2045   | 556,805   | 593,449   |
| FNMA POOL AL8776 | 1% 01 Jul 2046   | 1,977,074 | 2,030,987 |
| FNMA POOL AL9105 | 1% 01 Oct 2046   | 741,062   | 789,053   |
| FNMA POOL AL9282 | 1% 01 Jun 2046   | 3,050,774 | 3,191,226 |
| FNMA POOL AL9318 | 1% 01 Oct 2043   | 1,890,076 | 1,984,604 |
| FNMA POOL AL9578 | 1% 01 Jun 2045   | 3,322,577 | 3,491,560 |
| FNMA POOL AL9781 | 1% 01 Feb 2046   | 971,658   | 1,041,026 |
| FNMA POOL AL9994 | 1% 01 Apr 2032   | 2,732,674 | 2,731,130 |
| FNMA POOL AO1214 | 3.5% 01 Apr 2042 | 1,182,648 | 1,220,859 |
| FNMA POOL AO2976 | 3.5% 01 May 2042 | 1,126,555 | 1,163,256 |

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|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL AO4144 | 4% 01 Jun 2042   | 746,112 | 783,405 |
| FNMA POOL AO7152 | 3.5% 01 Aug 2042 | 956,818 | 988,026 |
| FNMA POOL AP2088 | 4% 01 Aug 2042   | 538,799 | 565,421 |
| FNMA POOL AP6136 | 3% 01 Sep 2042   | 584,054 | 587,210 |

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Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AQ9328 | 3.5% 01 Jan 2043 | 2,237,383 | 2,309,710 |
| FNMA POOL AQ9330 | 3.5% 01 Jan 2043 | 600,666   | 620,795   |
| FNMA POOL AQ9362 | 2.5% 01 Jan 2028 | 936,672   | 941,363   |
| FNMA POOL AR1995 | 3.5% 01 Feb 2043 | 433,772   | 447,915   |
| FNMA POOL AR6445 | 4.5% 01 Oct 2043 | 92,995    | 99,017    |
| FNMA POOL AR6852 | 3% 01 Feb 2043   | 882,684   | 887,436   |
| FNMA POOL AR8293 | 3% 01 May 2043   | 1,270,284 | 1,277,084 |
| FNMA POOL AR9197 | 3% 01 Mar 2043   | 1,493,479 | 1,501,533 |
| FNMA POOL AR9248 | 2.5% 01 Mar 2028 | 714,410   | 717,767   |
| FNMA POOL AS0016 | 3% 01 Jul 2043   | 3,700,122 | 3,719,357 |
| FNMA POOL AS0037 | 3.5% 01 Jul 2043 | 1,284,404 | 1,322,512 |
| FNMA POOL AS0080 | 3.5% 01 Aug 2043 | 2,102,854 | 2,169,724 |
| FNMA POOL AS0128 | 3% 01 Aug 2043   | 267,670   | 269,061   |
| FNMA POOL AS0189 | 2.5% 01 Aug 2028 | 996,265   | 1,000,946 |
| FNMA POOL AS0210 | 3.5% 01 Aug 2043 | 611,386   | 631,521   |
| FNMA POOL AS0263 | 5% 01 Aug 2043   | 117,747   | 126,762   |
| FNMA POOL AS0302 | 3% 01 Aug 2043   | 1,657,726 | 1,666,341 |
| FNMA POOL AS0331 | 3% 01 Aug 2043   | 449,860   | 452,198   |
| FNMA POOL AS0358 | 4% 01 Sep 2043   | 1,234,571 | 1,304,003 |
| FNMA POOL AS0489 | 2.5% 01 Sep 2028 | 495,131   | 497,456   |
| FNMA POOL AS0516 | 3% 01 Sep 2043   | 1,527,768 | 1,535,549 |
| FNMA POOL AS0563 | 4.5% 01 Sep 2043 | 76,657    | 81,684    |
| FNMA POOL AS0657 | 4% 01 Oct 2043   | 1,127,475 | 1,182,336 |
| FNMA POOL AS0830 | 4.5% 01 Oct 2043 | 100,739   | 107,281   |
| FNMA POOL AS0837 | 5% 01 Oct 2043   | 262,947   | 282,764   |
| FNMA POOL AS0860 | 4.5% 01 Oct 2043 | 153,718   | 163,673   |
| FNMA POOL AS1042 | 4% 01 Nov 2043   | 1,485,677 | 1,566,374 |
| FNMA POOL AS1338 | 5% 01 Dec 2043   | 89,314    | 96,050    |
| FNMA POOL AS1361 | 3.5% 01 Dec 2028 | 300,790   | 310,592   |
| FNMA POOL AS1380 | 4.5% 01 Dec 2043 | 580,206   | 617,781   |
| FNMA POOL AS1417 | 3% 01 Jan 2029   | 303,095   | 309,362   |
| FNMA POOL AS1527 | 3% 01 Jan 2029   | 242,095   | 247,104   |
| FNMA POOL AS1586 | 4.5% 01 Jan 2044 | 591,536   | 630,448   |
| FNMA POOL AS1587 | 4.5% 01 Jan 2044 | 268,722   | 286,418   |
| FNMA POOL AS1588 | 4.5% 01 Jan 2044 | 601,094   | 640,811   |
| FNMA POOL AS1764 | 4% 01 Feb 2044   | 854,015   | 904,436   |
| FNMA POOL AS2555 | 4% 01 Jun 2044   | 1,267,704 | 1,327,291 |
| FNMA POOL AS2919 | 5% 01 Jul 2044   | 497,687   | 535,741   |
| FNMA POOL AS2983 | 3% 01 Aug 2029   | 838,152   | 855,543   |
| FNMA POOL AS3467 | 4% 01 Oct 2044   | 291,636   | 305,296   |
| FNMA POOL AS3743 | 2.5% 01 Nov 2029 | 258,347   | 258,844   |
| FNMA POOL AS3934 | 3% 01 Dec 2029   | 977,874   | 998,143   |
| FNMA POOL AS4306 | 3% 01 Jan 2045   | 788,758   | 790,229   |
| FNMA POOL AS4333 | 3% 01 Jan 2045   | 995,836   | 997,819   |
| FNMA POOL AS4466 | 3% 01 Feb 2030   | 433,997   | 443,106   |
| FNMA POOL AS4480 | 2.5% 01 Feb 2030 | 660,774   | 662,046   |
| FNMA POOL AS4485 | 2.5% 01 Feb 2030 | 1,486,672 | 1,489,539 |
| FNMA POOL AS4517 | 2.5% 01 Feb 2030 | 368,676   | 369,386   |
| FNMA POOL AS4679 | 3% 01 Mar 2030   | 713,364   | 728,162   |
| FNMA POOL AS4766 | 2.5% 01 Apr 2030 | 925,250   | 927,033   |
| FNMA POOL AS4797 | 3.5% 01 Apr 2045 | 1,261,767 | 1,299,855 |
| FNMA POOL AS4953 | 3% 01 May 2030   | 1,495,301 | 1,526,331 |
| FNMA POOL AS5175 | 3.5% 01 Jun 2045 | 1,376,450 | 1,420,330 |
| FNMA POOL AS5240 | 3% 01 Jun 2030   | 310,970   | 317,426   |
| FNMA POOL AS5444 | 3% 01 Jul 2045   | 1,899,597 | 1,906,255 |
| FNMA POOL AS5594 | 3.5% 01 Aug 2045 | 1,710,054 | 1,761,634 |
| FNMA POOL AS5617 | 2.5% 01 Aug 2030 | 489,893   | 490,838   |
| FNMA POOL AS6096 | 3% 01 Oct 2030   | 1,158,652 | 1,182,672 |
| FNMA POOL AS6311 | 3.5% 01 Dec 2045 | 1,552,553 | 1,594,890 |
| FNMA POOL AS6386 | 3% 01 Dec 2045   | 475,446   | 475,687   |
| FNMA POOL AS6520 | 3.5% 01 Jan 2046 | 2,410,031 | 2,475,751 |
| FNMA POOL AS6536 | 3.5% 01 Jan 2046 | 2,237,843 | 2,298,867 |
| FNMA POOL AS6573 | 3.5% 01 Jan 2046 | 3,966,214 | 4,074,369 |

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|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AS6627 | 4.5% 01 Feb 2046 | 1,509,649 | 1,607,414 |
| FNMA POOL AS6677 | 4% 01 Feb 2046   | 1,408,776 | 1,473,572 |
| FNMA POOL AS7003 | 3% 01 Apr 2046   | 2,877,998 | 2,879,461 |
| FNMA POOL AS7245 | 3.5% 01 May 2046 | 3,176,060 | 3,262,668 |

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Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AS7253 | 4.5% 01 May 2046 | 39,794    | 42,371    |
| FNMA POOL AS7343 | 3% 01 Jun 2046   | 1,050,718 | 1,051,253 |
| FNMA POOL AS7375 | 3% 01 Jun 2046   | 2,434,884 | 2,436,122 |
| FNMA POOL AS7401 | 4% 01 Jun 2046   | 2,111,552 | 2,208,991 |
| FNMA POOL AS7538 | 3% 01 Jul 2046   | 2,753,626 | 2,755,027 |
| FNMA POOL AS7558 | 4% 01 Jul 2046   | 1,679,734 | 1,758,700 |
| FNMA POOL AS7712 | 3% 01 Aug 2031   | 3,300,783 | 3,363,812 |
| FNMA POOL AS7797 | 3% 01 Aug 2046   | 1,344,304 | 1,344,987 |
| FNMA POOL AS7844 | 3% 01 Sep 2046   | 1,669,163 | 1,672,102 |
| FNMA POOL AS8012 | 2.5% 01 Sep 2031 | 2,321,200 | 2,318,719 |
| FNMA POOL AS8143 | 4% 01 Oct 2046   | 0         | 0         |
| FNMA POOL AS8144 | 4% 01 Oct 2046   | 1,683,065 | 1,760,861 |
| FNMA POOL AS8157 | 4.5% 01 Oct 2046 | 103,911   | 110,640   |
| FNMA POOL AS8186 | 3% 01 Oct 2046   | 1,044,688 | 1,045,220 |
| FNMA POOL AS8415 | 3% 01 Nov 2046   | 2,860,767 | 2,862,222 |
| FNMA POOL AS8483 | 3% 01 Dec 2046   | 3,554,763 | 3,556,571 |
| FNMA POOL AS8583 | 3.5% 01 Jan 2047 | 1,439,233 | 1,478,480 |
| FNMA POOL AS8703 | 2.5% 01 Feb 2032 | 435,295   | 434,985   |
| FNMA POOL AS8714 | 2.5% 01 Feb 2032 | 3,087,935 | 3,084,634 |
| FNMA POOL AS8784 | 3% 01 Feb 2047   | 2,530,636 | 2,531,923 |
| FNMA POOL AS8966 | 4% 01 Mar 2047   | 3,097,263 | 3,241,195 |
| FNMA POOL AS9394 | 4.5% 01 Apr 2047 | 1,482,561 | 1,578,839 |
| FNMA POOL AS9505 | 3% 01 Apr 2032   | 3,143,870 | 3,203,902 |
| FNMA POOL AS9520 | 3.5% 01 Apr 2032 | 245,247   | 253,557   |
| FNMA POOL AS9589 | 4% 01 Apr 2044   | 1,936,306 | 2,027,854 |
| FNMA POOL AS9661 | 3.5% 01 May 2047 | 2,685,739 | 2,758,977 |
| FNMA POOL AS9668 | 4% 01 May 2047   | 1,548,438 | 1,620,356 |
| FNMA POOL AS9703 | 3.5% 01 May 2032 | 253,330   | 261,913   |
| FNMA POOL AS9831 | 4% 01 Jun 2047   | 2,386,406 | 2,497,302 |
| FNMA POOL AT2014 | 3% 01 Apr 2043   | 1,480,235 | 1,488,236 |
| FNMA POOL AT2016 | 3% 01 Apr 2043   | 1,166,822 | 1,173,129 |
| FNMA POOL AT2021 | 3.5% 01 Apr 2043 | 744,436   | 768,326   |
| FNMA POOL AT2062 | 2.5% 01 Apr 2028 | 681,374   | 684,576   |
| FNMA POOL AT2725 | 3% 01 May 2043   | 804,777   | 809,127   |
| FNMA POOL AT5830 | 4.5% 01 Jun 2043 | 14,942    | 15,950    |
| FNMA POOL AT5895 | 3% 01 Jun 2043   | 1,415,527 | 1,423,032 |
| FNMA POOL AT5897 | 3% 01 Jun 2043   | 269,636   | 271,077   |
| FNMA POOL AT5900 | 3% 01 Jun 2043   | 960,561   | 965,703   |
| FNMA POOL AT5925 | 3% 01 Jun 2028   | 901,580   | 920,269   |
| FNMA POOL AT5988 | 3% 01 May 2043   | 775,699   | 779,852   |
| FNMA POOL AT9221 | 3% 01 Jul 2043   | 471,492   | 473,799   |
| FNMA POOL AU0949 | 3.5% 01 Aug 2043 | 543,371   | 563,173   |
| FNMA POOL AU1632 | 3% 01 Jul 2043   | 1,009,861 | 1,015,215 |
| FNMA POOL AU3195 | 3% 01 Aug 2043   | 516,733   | 519,415   |
| FNMA POOL AU3735 | 3% 01 Aug 2043   | 2,282,763 | 2,294,748 |
| FNMA POOL AU3742 | 3.5% 01 Aug 2043 | 1,058,730 | 1,092,531 |
| FNMA POOL AU3751 | 4% 01 Aug 2043   | 1,353,301 | 1,426,811 |
| FNMA POOL AU4229 | 4.5% 01 Sep 2043 | 902,861   | 962,189   |
| FNMA POOL AU4386 | 4% 01 Oct 2043   | 297,187   | 313,347   |
| FNMA POOL AU6048 | 4% 01 Sep 2043   | 2,138,057 | 2,237,579 |
| FNMA POOL AU7309 | 3.5% 01 Aug 2043 | 489,919   | 504,645   |
| FNMA POOL AU8870 | 3.5% 01 Nov 2028 | 161,517   | 167,747   |
| FNMA POOL AU9133 | 4.5% 01 Nov 2043 | 163,181   | 173,893   |
| FNMA POOL AV0663 | 4.5% 01 Dec 2043 | 489,631   | 521,807   |
| FNMA POOL AV0691 | 4% 01 Dec 2043   | 701,913   | 741,231   |
| FNMA POOL AV2301 | 4.5% 01 Dec 2043 | 265,163   | 283,583   |
| FNMA POOL AV6366 | 4.5% 01 Jan 2044 | 26,233    | 27,937    |
| FNMA POOL AV8440 | 3.5% 01 Jan 2029 | 192,588   | 198,927   |
| FNMA POOL AW0393 | 3.5% 01 Apr 2029 | 201,421   | 208,061   |
| FNMA POOL AW3640 | 3% 01 Jun 2029   | 354,636   | 361,982   |
| FNMA POOL AW4583 | 4.5% 01 Jun 2044 | 172,111   | 183,257   |
| FNMA POOL AW7396 | 3.5% 01 Jan 2027 | 1,568,024 | 1,618,928 |
| FNMA POOL AX3613 | 3% 01 Jan 2045   | 637,691   | 639,705   |

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|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AX9538 | 3% 01 Feb 2030   | 746,880   | 762,371   |
| FNMA POOL AX9550 | 3% 01 Feb 2030   | 1,388,639 | 1,417,394 |
| FNMA POOL AY3407 | 2.5% 01 Apr 2030 | 1,245,949 | 1,248,351 |
| FNMA POOL AZ0814 | 3.5% 01 Jul 2045 | 2,776,419 | 2,860,160 |

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Table of Contents

|                       |                    |            |            |
|-----------------------|--------------------|------------|------------|
| FNMA POOL AZ0862      | 3.5% 01 Jul 2045   | 496,686    | 510,230    |
| FNMA POOL AZ0881      | 2.5% 01 Jul 2030   | 1,765,274  | 1,768,672  |
| FNMA POOL AZ0886      | 3% 01 Jul 2030     | 930,834    | 950,149    |
| FNMA POOL AZ4775      | 3.5% 01 Oct 2045   | 1,383,185  | 1,420,903  |
| FNMA POOL AZ7821      | 3.5% 01 Aug 2045   | 1,614,177  | 1,658,195  |
| FNMA POOL BA0041      | 3% 01 Feb 2046     | 2,063,289  | 2,066,082  |
| FNMA POOL BA5977      | 3.5% 01 Dec 2045   | 436,097    | 447,989    |
| FNMA POOL BC0822      | 3.5% 01 Apr 2046   | 479,686    | 492,767    |
| FNMA POOL BC0825      | 3.5% 01 Apr 2046   | 869,722    | 893,439    |
| FNMA POOL BC2733      | 3% 01 May 2046     | 2,975,292  | 2,976,805  |
| FNMA POOL BC5049      | 3% 01 Apr 2046     | 547,761    | 548,039    |
| FNMA POOL BD2471      | 2.5% 01 Jan 2032   | 2,280,571  | 2,278,133  |
| FNMA POOL BE3619      | 4% 01 May 2047     | 2,491,272  | 2,607,298  |
| FNMA POOL BE3767      | 3.5% 01 Jul 2047   | 761,889    | 782,687    |
| FNMA POOL BE5041      | 3.5% 01 Nov 2046   | 542,243    | 558,597    |
| FNMA POOL BE5475      | 3.5% 01 Feb 2047   | 637,029    | 654,401    |
| FNMA POOL BM1095      | 1% 01 Mar 2047     | 1,069,558  | 1,138,922  |
| FNMA POOL BM1177      | 1% 01 Dec 2031     | 1,790,666  | 1,828,318  |
| FNMA POOL BM1567      | 1% 01 Feb 2047     | 2,767,982  | 2,782,949  |
| FNMA POOL BM1578      | 1% 01 Feb 2045     | 1,987,657  | 2,051,523  |
| FNMA POOL BM1759      | 1% 01 Nov 2046     | 4,482,470  | 4,703,547  |
| FNMA POOL BM1792      | 1% 01 Oct 2044     | 4,598,928  | 4,623,528  |
| FNMA POOL CA0110      | 3.5% 01 Aug 2047   | 2,445,733  | 2,512,497  |
| FNMA POOL MA0156      | 5% 01 Aug 2029     | 367,683    | 394,866    |
| FNMA POOL MA0359      | 4% 01 Mar 2025     | 156,326    | 162,373    |
| FNMA POOL MA0537      | 4.5% 01 Oct 2040   | 669,840    | 718,135    |
| FNMA POOL MA0918      | 4% 01 Dec 2041     | 330,973    | 347,576    |
| FNMA POOL MA1034      | 3.5% 01 Apr 2027   | 77,088     | 79,633     |
| FNMA POOL MA1167      | 2.5% 01 Sep 2027   | 725,555    | 729,184    |
| FNMA POOL MA1524      | 3% 01 Aug 2043     | 1,618,646  | 1,627,145  |
| FNMA POOL MA1891      | 3% 01 May 2029     | 1,172,117  | 1,196,345  |
| FNMA POOL MA2145      | 4% 01 Jan 2045     | 587,551    | 615,579    |
| FNMA POOL MA2305      | 2.5% 01 Jun 2030   | 531,049    | 532,071    |
| FNMA POOL MA2495      | 3.5% 01 Jan 2046   | 1,722,658  | 1,769,633  |
| FNMA POOL MA2522      | 3.5% 01 Feb 2046   | 1,517,162  | 1,558,534  |
| FNMA POOL MA2542      | 3% 01 Feb 2046     | 3,140,539  | 3,142,136  |
| FNMA POOL MA2670      | 3% 01 Jul 2046     | 1,968,097  | 1,969,098  |
| FNMA POOL MA2737      | 3% 01 Sep 2046     | 2,083,858  | 2,084,917  |
| FNMA POOL MA2803      | 2.5% 01 Nov 2031   | 1,985,794  | 1,983,671  |
| FNMA POOL MA2863      | 3% 01 Jan 2047     | 582,025    | 582,321    |
| FNMA POOL MA2868      | 2.5% 01 Jan 2032   | 3,483,964  | 3,480,240  |
| FNMA POOL MA2877      | 3.5% 01 Jan 2032   | 442,009    | 457,041    |
| FNMA POOL MA2879      | 4% 01 Jan 2047     | 1,191,122  | 1,246,365  |
| FNMA POOL MA2895      | 3% 01 Feb 2047     | 2,118,550  | 2,119,627  |
| FNMA POOL MA2920      | 3% 01 Mar 2047     | 2,192,953  | 2,194,068  |
| FNMA POOL MA2929      | 3.5% 01 Mar 2047   | 1,230,311  | 1,263,860  |
| FNMA POOL MA2959      | 3.5% 01 Apr 2047   | 1,709,727  | 1,756,350  |
| FNMA POOL MA2994      | 3.5% 01 May 2047   | 2,392,455  | 2,457,696  |
| FNMA POOL MA3008      | 4.5% 01 May 2047   | 2,427,709  | 2,585,373  |
| FNMA POOL MA3026      | 3.5% 01 Jun 2047   | 3,414,709  | 3,507,825  |
| FNMA POOL MA3038      | 4.5% 01 Jun 2047   | 445,328    | 474,768    |
| FNMA POOL MA3057      | 3.5% 01 Jul 2047   | 2,301,858  | 2,364,635  |
| FNMA POOL MA3058      | 4% 01 Jul 2047     | 2,281,051  | 2,387,406  |
| FNMA POOL MA3087      | 3.5% 01 Aug 2047   | 1,747,509  | 1,795,213  |
| FNMA POOL MA3088      | 4% 01 Aug 2047     | 1,944,727  | 2,035,501  |
| FNMA POOL MA3155      | 3% 01 Oct 2032     | 1,319,855  | 1,345,057  |
| FNMA POOL MA3179      | 3% 01 Nov 2047     | 283,635    | 283,779    |
| FNMA TBA 15 YR 3      | 3% 23 Jan 2033     | 3,395,000  | 3,457,993  |
| FNMA TBA 30 YR 3      | 3% 18 Jan 2048     | 3,450,000  | 3,450,000  |
| FNMA TBA 30 YR 3.5    | 3.5% 18 Jan 2048   | 17,510,000 | 17,977,846 |
| FNMA TBA 30 YR 4      | 4% 18 Jan 2048     | 18,170,000 | 19,001,076 |
| FNMA TBA 30 YR 4.5    | 4.5% 18 Jan 2048   | 4,945,000  | 5,261,016  |
| FOMENTO ECONOMICO MEX | 2.875% 10 May 2023 | 2,835,000  | 2,805,126  |

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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| FORD MOTOR CREDIT CO LLC | 2.597% 04 Nov 2019 | 5,000,000 | 5,003,272 |
| FORD MOTOR CREDIT CO LLC | 3.664% 08 Sep 2024 | 5,000,000 | 5,064,447 |
| FREDDIE MAC              | 1.125% 15 Apr 2019 | 1,000,000 | 990,847   |
| FREDDIE MAC              | 1.875% 17 Nov 2020 | 2,000,000 | 1,989,518 |



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Table of Contents

|                         |                    |           |           |
|-------------------------|--------------------|-----------|-----------|
| FREDDIE MAC             | 1.375% 20 Apr 2020 | 6,250,000 | 6,161,656 |
| FREDDIE MAC             | 6.75% 15 Mar 2031  | 180,000   | 257,408   |
| FREDDIE MAC             | 6.25% 15 Jul 2032  | 1,345,000 | 1,886,744 |
| GE CAPITAL INTL FUNDING | 4.418% 15 Nov 2035 | 3,829,000 | 4,143,960 |
| GENERAL ELECTRIC CO     | 4.5% 11 Mar 2044   | 1,500,000 | 1,661,655 |
| GENERAL MOTORS CO       | 6.75% 01 Apr 2046  | 1,600,000 | 2,014,511 |
| GENERAL MOTORS FINL CO  | 3.2% 13 Jul 2020   | 2,500,000 | 2,533,932 |
| GENERAL MOTORS FINL CO  | 3.15% 30 Jun 2022  | 3,000,000 | 2,997,667 |
| GILEAD SCIENCES INC     | 3.7% 01 Apr 2024   | 3,880,000 | 4,059,215 |
| GILEAD SCIENCES INC     | 4.75% 01 Mar 2046  | 2,000,000 | 2,313,480 |
| GNMA II POOL 004098     | 5.5% 20 Mar 2038   | 73,509    | 80,513    |
| GNMA II POOL 004561     | 6% 20 Oct 2039     | 29,292    | 33,304    |
| GNMA II POOL 004616     | 4% 20 Jan 2040     | 785,271   | 827,360   |
| GNMA II POOL 004774     | 6% 20 Aug 2040     | 30,953    | 35,128    |
| GNMA II POOL 004804     | 6% 20 Sep 2040     | 39,778    | 45,080    |
| GNMA II POOL 004905     | 6% 20 Dec 2040     | 112,557   | 127,514   |
| GNMA II POOL 004923     | 4.5% 20 Jan 2041   | 22,355    | 23,713    |
| GNMA II POOL 004928     | 6% 20 Jan 2041     | 95,796    | 106,214   |
| GNMA II POOL 004945     | 4% 20 Feb 2041     | 139,373   | 146,698   |
| GNMA II POOL 004978     | 4.5% 20 Mar 2041   | 208,348   | 220,983   |
| GNMA II POOL 004984     | 5.5% 20 Mar 2041   | 164,052   | 179,797   |
| GNMA II POOL 004991     | 6% 20 Mar 2041     | 10,701    | 11,878    |
| GNMA II POOL 005017     | 4.5% 20 Apr 2041   | 798,311   | 846,690   |
| GNMA II POOL 005055     | 4.5% 20 May 2041   | 472,432   | 500,785   |
| GNMA II POOL 005057     | 5.5% 20 May 2041   | 76,968    | 84,354    |
| GNMA II POOL 005082     | 4.5% 20 Jun 2041   | 546,944   | 579,637   |
| GNMA II POOL 005115     | 4.5% 20 Jul 2041   | 71,016    | 75,233    |
| GNMA II POOL 005140     | 4.5% 20 Aug 2041   | 838,627   | 888,169   |
| GNMA II POOL 005204     | 4.5% 20 Oct 2041   | 407,633   | 431,590   |
| GNMA II POOL 005260     | 4.5% 20 Dec 2041   | 495,609   | 525,053   |
| GNMA II POOL 005281     | 4.5% 20 Jan 2042   | 498,281   | 527,978   |
| GNMA II POOL 005305     | 4% 20 Feb 2042     | 221,028   | 232,627   |
| GNMA II POOL 782909     | 5.5% 20 Sep 2039   | 267,719   | 289,968   |
| GNMA II POOL 782913     | 5.5% 20 Nov 2039   | 227,321   | 246,190   |
| GNMA II POOL 783229     | 5.5% 20 Dec 2040   | 566,812   | 613,454   |
| GNMA II POOL 783755     | 3% 20 Apr 2043     | 2,423,128 | 2,457,325 |
| GNMA II POOL 783976     | 3.5% 20 Apr 2043   | 1,211,747 | 1,259,424 |
| GNMA II POOL MA0088     | 3.5% 20 May 2042   | 980,133   | 1,018,694 |
| GNMA II POOL MA0089     | 4% 20 May 2042     | 989,182   | 1,040,754 |
| GNMA II POOL MA0090     | 4.5% 20 May 2042   | 678,776   | 719,498   |
| GNMA II POOL MA0154     | 3.5% 20 Jun 2042   | 1,189,145 | 1,237,021 |
| GNMA II POOL MA0155     | 4% 20 Jun 2042     | 1,095,432 | 1,152,448 |
| GNMA II POOL MA0317     | 3% 20 Aug 2042     | 683,878   | 693,106   |
| GNMA II POOL MA0391     | 3% 20 Sep 2042     | 334,564   | 339,113   |
| GNMA II POOL MA0392     | 3.5% 20 Sep 2042   | 1,494,290 | 1,553,082 |
| GNMA II POOL MA0461     | 3% 20 Oct 2042     | 611,960   | 620,344   |
| GNMA II POOL MA0534     | 3.5% 20 Nov 2042   | 398,420   | 414,096   |
| GNMA II POOL MA0698     | 3% 20 Jan 2043     | 1,092,836 | 1,108,146 |
| GNMA II POOL MA0699     | 3.5% 20 Jan 2043   | 1,311,238 | 1,362,830 |
| GNMA II POOL MA0782     | 3% 20 Feb 2043     | 1,331,888 | 1,350,684 |
| GNMA II POOL MA0783     | 3.5% 20 Feb 2043   | 1,138,128 | 1,182,909 |
| GNMA II POOL MA0852     | 3.5% 20 Mar 2043   | 206,698   | 214,831   |
| GNMA II POOL MA0933     | 3% 20 Apr 2043     | 570,575   | 578,627   |
| GNMA II POOL MA0934     | 3.5% 20 Apr 2043   | 2,105,471 | 2,188,316 |
| GNMA II POOL MA1012     | 3.5% 20 May 2043   | 1,157,290 | 1,202,826 |
| GNMA II POOL MA1156     | 3% 20 Jul 2043     | 351,902   | 356,868   |
| GNMA II POOL MA1157     | 3.5% 20 Jul 2043   | 1,013,021 | 1,052,882 |
| GNMA II POOL MA1223     | 3% 20 Aug 2043     | 1,989,268 | 2,017,343 |
| GNMA II POOL MA1224     | 3.5% 20 Aug 2043   | 1,554,559 | 1,615,731 |
| GNMA II POOL MA1225     | 4% 20 Aug 2043     | 1,111,513 | 1,167,744 |
| GNMA II POOL MA1374     | 3% 20 Oct 2043     | 599,073   | 607,528   |
| GNMA II POOL MA1375     | 3.5% 20 Oct 2043   | 1,558,448 | 1,619,775 |
| GNMA II POOL MA1376     | 4% 20 Oct 2043     | 3,070,462 | 3,234,821 |

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|                     |                  |           |           |
|---------------------|------------------|-----------|-----------|
| GNMA II POOL MA1377 | 4.5% 20 Oct 2043 | 120,809   | 127,636   |
| GNMA II POOL MA1601 | 4% 20 Jan 2044   | 1,459,421 | 1,533,258 |
| GNMA II POOL MA1602 | 4.5% 20 Jan 2044 | 343,424   | 362,983   |
| GNMA II POOL MA1677 | 3.5% 20 Feb 2044 | 162,037   | 168,413   |

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Table of Contents

|                     |                  |           |           |
|---------------------|------------------|-----------|-----------|
| GNMA II POOL MA1678 | 4% 20 Feb 2044   | 610,054   | 640,918   |
| GNMA II POOL MA1679 | 4.5% 20 Feb 2044 | 432,038   | 456,644   |
| GNMA II POOL MA1839 | 4% 20 Apr 2044   | 253,862   | 266,668   |
| GNMA II POOL MA1840 | 4.5% 20 Apr 2044 | 838,248   | 885,988   |
| GNMA II POOL MA1920 | 4% 20 May 2044   | 360,845   | 379,019   |
| GNMA II POOL MA1995 | 3.5% 20 Jun 2044 | 444,913   | 461,680   |
| GNMA II POOL MA1996 | 4% 20 Jun 2044   | 32,528    | 34,166    |
| GNMA II POOL MA1997 | 4.5% 20 Jun 2044 | 171,534   | 181,303   |
| GNMA II POOL MA2073 | 3.5% 20 Jul 2044 | 175,749   | 182,255   |
| GNMA II POOL MA2074 | 4% 20 Jul 2044   | 1,028,895 | 1,080,560 |
| GNMA II POOL MA2148 | 3.5% 20 Aug 2044 | 897,401   | 930,322   |
| GNMA II POOL MA2224 | 4% 20 Sep 2044   | 503,807   | 529,028   |
| GNMA II POOL MA2225 | 4.5% 20 Sep 2044 | 704,511   | 744,326   |
| GNMA II POOL MA2303 | 3.5% 20 Oct 2044 | 891,558   | 923,669   |
| GNMA II POOL MA2305 | 4.5% 20 Oct 2044 | 568,955   | 601,110   |
| GNMA II POOL MA2372 | 4% 20 Nov 2044   | 288,770   | 303,182   |
| GNMA II POOL MA2445 | 3.5% 20 Dec 2044 | 946,151   | 979,597   |
| GNMA II POOL MA2446 | 4% 20 Dec 2044   | 680,234   | 712,962   |
| GNMA II POOL MA2521 | 3.5% 20 Jan 2045 | 3,169,204 | 3,281,234 |
| GNMA II POOL MA2522 | 4% 20 Jan 2045   | 277,009   | 290,337   |
| GNMA II POOL MA2601 | 3.5% 20 Feb 2045 | 1,042,484 | 1,079,336 |
| GNMA II POOL MA2602 | 4% 20 Feb 2045   | 932,186   | 976,984   |
| GNMA II POOL MA2678 | 3.5% 20 Mar 2045 | 631,542   | 653,867   |
| GNMA II POOL MA2679 | 4% 20 Mar 2045   | 1,231,502 | 1,292,779 |
| GNMA II POOL MA2680 | 4.5% 20 Mar 2045 | 701,267   | 740,176   |
| GNMA II POOL MA2754 | 3.5% 20 Apr 2045 | 1,266,925 | 1,311,477 |
| GNMA II POOL MA2756 | 4.5% 20 Apr 2045 | 826,585   | 872,812   |
| GNMA II POOL MA2826 | 3.5% 20 May 2045 | 1,648,533 | 1,706,811 |
| GNMA II POOL MA2827 | 4% 20 May 2045   | 489,302   | 513,795   |
| GNMA II POOL MA2892 | 3.5% 20 Jun 2045 | 1,438,917 | 1,489,785 |
| GNMA II POOL MA2895 | 5% 20 Jun 2045   | 659,845   | 704,331   |
| GNMA II POOL MA2960 | 3% 20 Jul 2045   | 2,032,596 | 2,053,014 |
| GNMA II POOL MA2961 | 3.5% 20 Jul 2045 | 1,659,500 | 1,718,166 |
| GNMA II POOL MA2962 | 4% 20 Jul 2045   | 732,856   | 768,034   |
| GNMA II POOL MA3035 | 4% 20 Aug 2045   | 1,036,795 | 1,085,239 |
| GNMA II POOL MA3036 | 4.5% 20 Aug 2045 | 491,267   | 518,529   |
| GNMA II POOL MA3105 | 3.5% 20 Sep 2045 | 4,307,965 | 4,460,264 |
| GNMA II POOL MA3106 | 4% 20 Sep 2045   | 2,644,311 | 2,771,248 |
| GNMA II POOL MA3107 | 4.5% 20 Sep 2045 | 1,068,928 | 1,128,717 |
| GNMA II POOL MA3172 | 3% 20 Oct 2045   | 944,504   | 953,992   |
| GNMA II POOL MA3244 | 3.5% 20 Nov 2045 | 1,808,158 | 1,872,082 |
| GNMA II POOL MA3245 | 4% 20 Nov 2045   | 1,476,262 | 1,547,128 |
| GNMA II POOL MA3246 | 4.5% 20 Nov 2045 | 550,007   | 580,527   |
| GNMA II POOL MA3309 | 3% 20 Dec 2045   | 2,253,209 | 2,275,843 |
| GNMA II POOL MA3310 | 3.5% 20 Dec 2045 | 642,089   | 664,740   |
| GNMA II POOL MA3311 | 4% 20 Dec 2045   | 1,098,856 | 1,153,455 |
| GNMA II POOL MA3375 | 3% 20 Jan 2046   | 2,317,889 | 2,341,173 |
| GNMA II POOL MA3376 | 3.5% 20 Jan 2046 | 1,385,484 | 1,434,252 |
| GNMA II POOL MA3596 | 3% 20 Apr 2046   | 1,072,626 | 1,083,401 |
| GNMA II POOL MA3599 | 4.5% 20 Apr 2046 | 258,498   | 272,842   |
| GNMA II POOL MA3662 | 3% 20 May 2046   | 3,477,342 | 3,512,272 |
| GNMA II POOL MA3663 | 3.5% 20 May 2046 | 771,229   | 798,198   |
| GNMA II POOL MA3735 | 3% 20 Jun 2046   | 2,860,718 | 2,889,454 |
| GNMA II POOL MA3736 | 3.5% 20 Jun 2046 | 1,716,004 | 1,775,748 |
| GNMA II POOL MA3802 | 3% 20 Jul 2046   | 2,889,346 | 2,918,370 |
| GNMA II POOL MA3803 | 3.5% 20 Jul 2046 | 3,729,439 | 3,859,186 |
| GNMA II POOL MA3873 | 3% 20 Aug 2046   | 501,867   | 506,909   |
| GNMA II POOL MA3936 | 3% 20 Sep 2046   | 560,851   | 566,484   |
| GNMA II POOL MA3937 | 3.5% 20 Sep 2046 | 2,521,908 | 2,609,645 |
| GNMA II POOL MA3939 | 4.5% 20 Sep 2046 | 112,492   | 118,403   |
| GNMA II POOL MA4003 | 3% 20 Oct 2046   | 2,917,576 | 2,946,883 |
| GNMA II POOL MA4004 | 3.5% 20 Oct 2046 | 3,377,155 | 3,494,645 |
| GNMA II POOL MA4068 | 3% 20 Nov 2046   | 3,161,316 | 3,193,072 |

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|                     |                  |           |           |
|---------------------|------------------|-----------|-----------|
| GNMA II POOL MA4069 | 3.5% 20 Nov 2046 | 0         | 0         |
| GNMA II POOL MA4195 | 3% 20 Jan 2047   | 3,641,132 | 3,677,708 |
| GNMA II POOL MA4196 | 3.5% 20 Jan 2047 | 0         | 0         |
| GNMA II POOL MA4261 | 3% 20 Feb 2047   | 2,542,872 | 2,568,416 |

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Table of Contents

|                              |                    |            |            |
|------------------------------|--------------------|------------|------------|
| GNMA II POOL MA4262          | 3.5% 20 Feb 2047   | 3,135,164  | 3,244,235  |
| GNMA II POOL MA4320          | 3% 20 Mar 2047     | 2,438,555  | 2,463,051  |
| GNMA II POOL MA4321          | 3.5% 20 Mar 2047   | 2,651,969  | 2,744,231  |
| GNMA II POOL MA4323          | 4.5% 20 Mar 2047   | 0          | 0          |
| GNMA II POOL MA4381          | 3% 20 Apr 2047     | 3,171,837  | 3,203,699  |
| GNMA II POOL MA4382          | 3.5% 20 Apr 2047   | 3,027,000  | 3,132,309  |
| GNMA II POOL MA4383          | 4% 20 Apr 2047     | 0          | 0          |
| GNMA II POOL MA4450          | 3% 20 May 2047     | 1,534,907  | 1,550,325  |
| GNMA II POOL MA4509          | 3% 20 Jun 2047     | 5,546,562  | 5,602,278  |
| GNMA II POOL MA4510          | 3.5% 20 Jun 2047   | 3,656,440  | 3,783,647  |
| GNMA II POOL MA4585          | 3% 20 Jul 2047     | 5,877,845  | 5,936,889  |
| GNMA II POOL MA4586          | 3.5% 20 Jul 2047   | 4,532,217  | 4,689,893  |
| GNMA II POOL MA4587          | 4% 20 Jul 2047     | 5,229,277  | 5,456,349  |
| GNMA II POOL MA4652          | 3.5% 20 Aug 2047   | 3,750,326  | 3,880,799  |
| GNMA II POOL MA4653          | 4% 20 Aug 2047     | 4,093,509  | 4,286,887  |
| GNMA II POOL MA4719          | 3.5% 20 Sep 2047   | 213,213    | 220,631    |
| GNMA II POOL MA4777          | 3% 20 Oct 2047     | 2,413,047  | 2,437,286  |
| GNMA II POOL MA4778          | 3.5% 20 Oct 2047   | 3,234,279  | 3,346,800  |
| GNMA II TBA 30 YR 3          | 3% 24 Jan 2048     | 8,620,000  | 8,698,119  |
| GNMA II TBA 30 YR 3.5        | 3.5% 24 Jan 2048   | 23,735,000 | 24,536,056 |
| GNMA POOL 428124             | 5% 15 Feb 2039     | 277,614    | 300,330    |
| GNMA POOL 487821             | 5% 15 Mar 2039     | 1,134,852  | 1,227,715  |
| GNMA POOL 615278             | 5% 15 Jul 2033     | 609,480    | 669,046    |
| GNMA POOL 618700             | 6.5% 15 Sep 2036   | 988        | 1,154      |
| GNMA POOL 645990             | 6.5% 15 Oct 2036   | 51,729     | 57,388     |
| GNMA POOL 646541             | 6.5% 15 Aug 2036   | 2,431      | 2,697      |
| GNMA POOL 680110             | 5% 15 Apr 2038     | 1,975      | 2,140      |
| GNMA POOL 697488             | 6% 15 Sep 2038     | 56,889     | 63,603     |
| GNMA POOL 698099             | 5% 15 Apr 2039     | 64,504     | 70,026     |
| GNMA POOL 698342             | 5% 15 May 2039     | 143,725    | 155,960    |
| GNMA POOL 700978             | 6% 15 Nov 2038     | 22,256     | 24,900     |
| GNMA POOL 701603             | 5% 15 Feb 2039     | 159,143    | 172,749    |
| GNMA POOL 704182             | 5% 15 Jan 2039     | 553,464    | 597,590    |
| GNMA POOL 714130             | 5% 15 Sep 2039     | 99,419     | 107,885    |
| GNMA POOL 722270             | 5% 15 Sep 2039     | 217,303    | 235,645    |
| GNMA POOL 729038             | 5% 15 Feb 2040     | 313,134    | 339,086    |
| GNMA POOL 733018             | 6% 15 Jan 2040     | 50,126     | 56,042     |
| GNMA POOL 733603             | 5% 15 Apr 2040     | 371,945    | 404,936    |
| GNMA POOL 738423             | 5% 15 Jun 2041     | 25,410     | 27,513     |
| GNMA POOL 745134             | 5% 15 Jun 2040     | 434,043    | 469,754    |
| GNMA POOL 745142             | 5% 15 Jun 2040     | 262,272    | 283,849    |
| GNMA POOL 745719             | 5% 15 Jun 2040     | 141,857    | 152,589    |
| GNMA POOL 748501             | 5% 15 Jun 2040     | 136,935    | 147,383    |
| GNMA POOL 749368             | 5% 15 Apr 2041     | 250,088    | 272,105    |
| GNMA POOL 750588             | 5% 15 Jun 2041     | 70,593     | 76,403     |
| GNMA POOL 763854             | 3% 15 Jul 2043     | 856,930    | 866,744    |
| GNMA POOL 765307             | 5% 15 May 2041     | 101,480    | 109,134    |
| GNMA POOL 782369             | 6% 15 Jul 2038     | 26,466     | 29,590     |
| GNMA POOL 782449             | 6% 15 Sep 2038     | 106,363    | 118,917    |
| GNMA POOL 782468             | 5% 15 Nov 2038     | 2,232      | 2,420      |
| GNMA POOL 783292             | 6% 15 Dec 2040     | 56,111     | 62,734     |
| GNMA POOL 783622             | 6% 15 Jun 2041     | 69,132     | 77,819     |
| GNMA POOL AB0935             | 3% 15 Sep 2042     | 755,973    | 764,665    |
| GNMA POOL AD9016             | 3% 15 Apr 2043     | 382,157    | 387,851    |
| GOLDMAN SACHS GROUP INC      | 2.6% 23 Apr 2020   | 5,000,000  | 5,006,808  |
| GOLDMAN SACHS GROUP INC      | 3.75% 22 May 2025  | 2,655,000  | 2,735,317  |
| GOLDMAN SACHS GROUP INC      | 1% 31 Oct 2038     | 2,000,000  | 2,056,783  |
| GOLDMAN SACHS GROUP INC      | 3.85% 08 Jul 2024  | 1,500,000  | 1,555,900  |
| GOLDMAN SACHS GROUP INC      | 3.85% 26 Jan 2027  | 5,455,000  | 5,600,414  |
| GOLDMAN SACHS GROUP INC      | 5.75% 24 Jan 2022  | 2,000,000  | 2,217,661  |
| GOLDMAN SACHS GROUP INC      | 6.25% 01 Feb 2041  | 950,000    | 1,280,218  |
| GOLDMAN SACHS GROUP INC      | 6.75% 01 Oct 2037  | 1,000,000  | 1,338,643  |
| GS MORTGAGE SECURITIES TRUST | 4.074% 10 Jan 2047 | 2,560,000  | 2,717,132  |

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|                        |                   |           |           |
|------------------------|-------------------|-----------|-----------|
| HARTFORD FINL SVCS GRP | 6.1% 01 Oct 2041  | 750,000   | 994,988   |
| HESS CORP              | 4.3% 01 Apr 2027  | 1,775,000 | 1,779,344 |
| HESS CORP              | 5.6% 15 Feb 2041  | 390,000   | 420,562   |
| HOME DEPOT INC         | 4.25% 01 Apr 2046 | 2,100,000 | 2,345,273 |

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Table of Contents

|                                |                    |            |            |
|--------------------------------|--------------------|------------|------------|
| HP ENTERPRISE CO               | 4.4% 15 Oct 2022   | 5,460,000  | 5,737,948  |
| HSBC HOLDINGS PLC              | 3.9% 25 May 2026   | 6,440,000  | 6,679,178  |
| HSBC HOLDINGS PLC              | 5.1% 05 Apr 2021   | 2,065,000  | 2,218,697  |
| HSBC HOLDINGS PLC              | 6.5% 15 Sep 2037   | 850,000    | 1,117,819  |
| HUMANA INC                     | 4.625% 01 Dec 2042 | 1,000,000  | 1,091,127  |
| ILLINOIS ST                    | 5.1% 01 Jun 2033   | 400,000    | 399,336    |
| INGREDION INC                  | 4.625% 01 Nov 2020 | 875,000    | 919,142    |
| INTEL CORP                     | 3.7% 29 Jul 2025   | 2,380,000  | 2,512,668  |
| INTER AMERICAN DEVEL BK        | 3% 21 Feb 2024     | 3,400,000  | 3,521,601  |
| INTER AMERICAN DEVEL BK        | 3.875% 17 Sep 2019 | 1,900,000  | 1,959,079  |
| INTERNATIONAL PAPER CO         | 7.3% 15 Nov 2039   | 850,000    | 1,197,391  |
| INTL BK RECON + DEVELOP        | 1.625% 10 Feb 2022 | 5,000,000  | 4,871,790  |
| INTL BK RECON + DEVELOP        | 2.5% 25 Nov 2024   | 2,845,000  | 2,846,909  |
| INTL BK RECON + DEVELOP        | 4.75% 15 Feb 2035  | 1,200,000  | 1,542,066  |
| INTL FINANCE CORP              | 1.625% 16 Jul 2020 | 2,500,000  | 2,472,612  |
| JOHN DEERE CAPITAL CORP        | 2.65% 10 Jun 2026  | 3,000,000  | 2,938,325  |
| JOHN DEERE CAPITAL CORP        | 2.8% 06 Mar 2023   | 4,000,000  | 4,015,608  |
| JOHNSON + JOHNSON              | 2.45% 01 Mar 2026  | 2,755,000  | 2,686,609  |
| JOHNSON + JOHNSON              | 5.85% 15 Jul 2038  | 575,000    | 779,034    |
| JPMBB COMMERCIAL MORTGAGE SECU | 3.801% 15 Sep 2047 | 2,050,000  | 2,148,474  |
| * JPMORGAN CHASE + CO          | 3.3% 01 Apr 2026   | 5,675,000  | 5,719,741  |
| * JPMORGAN CHASE + CO          | 2.25% 23 Jan 2020  | 13,945,000 | 13,935,670 |
| * JPMORGAN CHASE + CO          | 4.125% 15 Dec 2026 | 4,000,000  | 4,219,655  |
| * JPMORGAN CHASE + CO          | 4.25% 15 Oct 2020  | 2,000,000  | 2,097,039  |
| * JPMORGAN CHASE + CO          | 5.5% 15 Oct 2040   | 1,465,000  | 1,844,991  |
| JPN BANK FOR INT L COOP        | 2.375% 21 Jul 2022 | 1,900,000  | 1,873,312  |
| JPN BANK FOR INT L COOP        | 2.875% 21 Jul 2027 | 1,740,000  | 1,750,931  |
| KENTUCKY UTILITIES CO          | 5.125% 01 Nov 2040 | 1,370,000  | 1,690,409  |
| KFW                            | 1.5% 09 Sep 2019   | 20,000,000 | 19,826,719 |
| KFW                            | 1.625% 29 May 2020 | 10,000,000 | 9,890,208  |
| KFW                            | 2% 04 Oct 2022     | 5,000,000  | 4,919,379  |
| KINDER MORGAN ENER PART        | 5.5% 01 Mar 2044   | 2,000,000  | 2,130,384  |
| KINDER MORGAN ENER PART        | 6.95% 15 Jan 2038  | 1,450,000  | 1,802,852  |
| KINDER MORGAN INC/DELAWA       | 5.3% 01 Dec 2034   | 1,730,000  | 1,845,502  |
| KONINKLIJKE PHILIPS NV         | 3.75% 15 Mar 2022  | 580,000    | 603,897    |
| KRAFT HEINZ FOODS CO           | 3.95% 15 Jul 2025  | 2,560,000  | 2,644,150  |
| KRAFT HEINZ FOODS CO           | 3.5% 06 Jun 2022   | 2,000,000  | 2,046,518  |
| KROGER CO                      | 4.45% 01 Feb 2047  | 2,000,000  | 1,996,973  |
| LINCOLN NATIONAL CORP          | 4% 01 Sep 2023     | 1,520,000  | 1,586,750  |
| LLOYDS BANKING GROUP PLC       | 1% 07 Nov 2023     | 4,800,000  | 4,758,867  |
| LOCKHEED MARTIN CORP           | 3.8% 01 Mar 2045   | 3,250,000  | 3,291,554  |
| MANITOBA (PROVINCE OF)         | 2.125% 04 May 2022 | 3,215,000  | 3,162,798  |
| MARATHON OIL CORP              | 4.4% 15 Jul 2027   | 5,170,000  | 5,402,991  |
| MARATHON PETROLEUM CORP        | 6.5% 01 Mar 2041   | 1,500,000  | 1,880,020  |
| MCDONALD S CORP                | 4.6% 26 May 2045   | 1,600,000  | 1,786,109  |
| MCKESSON CORP                  | 4.883% 15 Mar 2044 | 1,700,000  | 1,850,003  |
| MEDTRONIC INC                  | 4.625% 15 Mar 2045 | 3,000,000  | 3,495,155  |
| MERCK + CO INC                 | 2.75% 10 Feb 2025  | 4,900,000  | 4,880,164  |
| MET TRANSPRTN AUTH NY REVENUE  | 6.814% 15 Nov 2040 | 990,000    | 1,414,918  |
| * METLIFE INC                  | 4.75% 08 Feb 2021  | 1,100,000  | 1,177,716  |
| MICROSOFT CORP                 | 2.4% 08 Aug 2026   | 3,335,000  | 3,216,158  |
| MICROSOFT CORP                 | 4.25% 06 Feb 2047  | 2,455,000  | 2,806,728  |
| MICROSOFT CORP                 | 2.65% 03 Nov 2022  | 5,000,000  | 5,036,641  |
| MICROSOFT CORP                 | 5.3% 08 Feb 2041   | 3,000,000  | 3,831,704  |
| MOLSON COORS BREWING CO        | 3.5% 01 May 2022   | 1,600,000  | 1,643,370  |
| MORGAN STANLEY                 | 4% 23 Jul 2025     | 2,800,000  | 2,931,742  |
| MORGAN STANLEY                 | 2.5% 21 Apr 2021   | 4,570,000  | 4,562,350  |
| MORGAN STANLEY                 | 1% 22 Jul 2038     | 2,000,000  | 2,070,989  |
| MORGAN STANLEY                 | 2.75% 19 May 2022  | 8,945,000  | 8,912,166  |
| MORGAN STANLEY                 | 3.875% 29 Apr 2024 | 3,440,000  | 3,591,621  |
| MORGAN STANLEY                 | 5.5% 24 Jul 2020   | 2,200,000  | 2,358,797  |
| MORGAN STANLEY BAML TRUST      | 3.741% 15 Aug 2047 | 1,400,000  | 1,463,175  |
| MPLX LP                        | 4.125% 01 Mar 2027 | 3,775,000  | 3,866,500  |

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|                             |                    |           |           |
|-----------------------------|--------------------|-----------|-----------|
| MYLAN NV                    | 3.95% 15 Jun 2026  | 1,500,000 | 1,512,550 |
| NATIONAL RURAL UTIL COOP    | 3.05% 15 Feb 2022  | 1,200,000 | 1,220,794 |
| NBCUNIVERSAL MEDIA LLC      | 2.875% 15 Jan 2023 | 2,000,000 | 2,020,289 |
| NEW JERSEY ST TURNPIKE AUTH | 7.102% 01 Jan 2041 | 955,000   | 1,426,703 |



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Table of Contents

|                              |                         |            |            |
|------------------------------|-------------------------|------------|------------|
| NEWMONT MINING CORP          | 6.25% 01 Oct 2039       | 750,000    | 959,052    |
| NEXEN ENERGY ULC             | 6.4% 15 May 2037        | 4,205,000  | 5,484,476  |
| NEXTERA ENERGY CAPITAL       | 4.5% 01 Jun 2021        | 800,000    | 846,582    |
| NOBLE ENERGY INC             | 5.25% 15 Nov 2043       | 2,000,000  | 2,213,529  |
| NOBLE ENERGY INC             | 3.9% 15 Nov 2024        | 1,500,000  | 1,542,276  |
| NORDSTROM INC                | 4.75% 01 May 2020       | 935,000    | 978,549    |
| NORFOLK SOUTHERN CORP        | 4.65% 15 Jan 2046       | 2,864,583  | 3,271,514  |
| NORTHROP GRUMMAN CORP        | 3.2% 01 Feb 2027        | 5,500,000  | 5,520,545  |
| NOVARTIS CAPITAL CORP        | 3.1% 17 May 2027        | 1,935,000  | 1,972,855  |
| NOVARTIS CAPITAL CORP        | 2.4% 21 Sep 2022        | 925,000    | 919,836    |
| OHIO POWER COMPANY           | 5.375% 01 Oct 2021      | 1,005,000  | 1,104,901  |
| ONTARIO (PROVINCE OF)        | 3.2% 16 May 2024        | 5,500,000  | 5,669,932  |
| ONTARIO (PROVINCE OF)        | 4.4% 14 Apr 2020        | 3,132,000  | 3,280,362  |
| ORACLE CORP                  | 4% 15 Jul 2046          | 3,425,000  | 3,644,238  |
| ORACLE CORP                  | 2.95% 15 May 2025       | 4,000,000  | 4,017,313  |
| ORACLE CORP                  | 2.25% 08 Oct 2019       | 2,000,000  | 2,009,042  |
| ORACLE CORP                  | 5.375% 15 Jul 2040      | 650,000    | 821,813    |
| ORANGE SA                    | 5.375% 13 Jan 2042      | 2,100,000  | 2,533,248  |
| PACIFIC GAS + ELECTRIC       | 3.95% 01 Dec 2047       | 1,780,000  | 1,769,132  |
| PACIFIC GAS + ELECTRIC       | 3.75% 15 Feb 2024       | 4,700,000  | 4,872,641  |
| PACIFIC GAS + ELECTRIC       | 3.5% 01 Oct 2020        | 1,060,000  | 1,086,130  |
| PACKAGING CORP OF AMERIC     | 4.5% 01 Nov 2023        | 1,935,000  | 2,081,630  |
| PEPSICO INC                  | 3.45% 06 Oct 2046       | 2,380,000  | 2,308,917  |
| PEPSICO INC                  | 4.25% 22 Oct 2044       | 1,405,000  | 1,550,549  |
| PETROLEOS MEXICANOS          | 6.5% 13 Mar 2027        | 6,000,000  | 6,558,000  |
| PETROLEOS MEXICANOS          | 5.5% 27 Jun 2044        | 1,300,000  | 1,195,948  |
| PETROLEOS MEXICANOS          | 6% 05 Mar 2020          | 2,525,000  | 2,679,025  |
| PFIZER INC                   | 2.75% 03 Jun 2026       | 6,000,000  | 5,922,657  |
| PLAINS ALL AMER PIPELINE     | 4.7% 15 Jun 2044        | 1,285,000  | 1,201,285  |
| PNC BANK NA                  | 2.15% 29 Apr 2021       | 6,900,000  | 6,838,622  |
| PORT AUTH OF NEW YORK NEW JE | 4.926% 01 Oct 2051      | 655,000    | 809,331    |
| PROGRESS ENERGY INC          | 4.4% 15 Jan 2021        | 985,000    | 1,032,523  |
| PROVINCE OF ALBERTA          | 2.2% 26 Jul 2022        | 4,960,000  | 4,887,743  |
| PROVINCE OF QUEBEC           | 2.5% 20 Apr 2026        | 2,685,000  | 2,626,108  |
| PROVINCE OF QUEBEC           | 2.75% 25 Aug 2021       | 1,500,000  | 1,516,009  |
| * PRUDENTIAL FINANCIAL INC   | 3.935% 07 Dec 2049      | 1,373,000  | 1,403,771  |
| PUBLIC SERVICE COLORADO      | 3.2% 15 Nov 2020        | 945,000    | 965,036    |
| QUALCOMM INC                 | 2.6% 30 Jan 2023        | 10,000,000 | 9,754,165  |
| RAYTHEON COMPANY             | 3.125% 15 Oct 2020      | 1,015,000  | 1,038,323  |
| REPUBLIC OF COLOMBIA         | 5.625% 26 Feb 2044      | 3,400,000  | 3,893,000  |
| REPUBLIC OF PERU             | 7.125% 30 Mar 2019      | 930,000    | 993,240    |
| REPUBLIC OF PERU             | 6.55% 14 Mar 2037       | 1,250,000  | 1,690,625  |
| REPUBLIC OF PHILIPPINES      | 3.95% 20 Jan 2040       | 1,550,000  | 1,595,572  |
| REPUBLIC OF POLAND           | 5.125% 21 Apr 2021      | 770,000    | 833,556    |
| REPUBLIC SERVICES INC        | 5.25% 15 Nov 2021       | 550,000    | 600,455    |
| REYNOLDS AMERICAN INC        | 3.25% 12 Jun 2020       | 2,435,000  | 2,474,191  |
| REYNOLDS AMERICAN INC        | 4.45% 12 Jun 2025       | 5,500,000  | 5,864,350  |
| RIO TINTO FIN USA LTD        | 3.75% 15 Jun 2025       | 2,700,000  | 2,830,235  |
| SANOFI                       | 4% 29 Mar 2021          | 965,000    | 1,015,349  |
| SCANA CORPORATION            | 4.75% 15 May 2021       | 1,020,000  | 1,057,653  |
| SHELL INTERNATIONAL FIN      | 2.875% 10 May 2026      | 3,080,000  | 3,080,026  |
| SHELL INTERNATIONAL FIN      | 4.375% 11 May 2045      | 2,645,000  | 2,973,966  |
| SHERWIN WILLIAMS CO          | 2.25% 15 May 2020       | 4,375,000  | 4,360,353  |
| SHIRE ACQ INV IRELAND DA     | 2.4% 23 Sep 2021        | 5,620,000  | 5,531,547  |
| SIMON PROPERTY GROUP LP      | 2.625% 15 Jun 2022      | 5,000,000  | 4,987,998  |
| SIMON PROPERTY GROUP LP      | 3.375% 01 Dec 2027      | 3,500,000  | 3,516,211  |
| SOUTHERN CAL EDISON          | 3.9% 15 Mar 2043        | 1,100,000  | 1,157,249  |
| SOUTHERN CALIF GAS CO        | 5.125% 15 Nov 2040      | 700,000    | 869,905    |
| SOUTHERN POWER CO            | 5.15% 15 Sep 2041       | 1,500,000  | 1,668,279  |
| SSGA                         | G STIFF ERISA QUALIFIED | 37,966,612 | 37,966,612 |
| STATOIL ASA                  | 5.1% 17 Aug 2040        | 815,000    | 982,640    |
| SUNCOR ENERGY INC            | 6.5% 15 Jun 2038        | 850,000    | 1,148,359  |
| TC PIPELINES LP              | 4.65% 15 Jun 2021       | 960,000    | 1,004,236  |

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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| TELEFONICA EMISIONES SAU | 5.213% 08 Mar 2047 | 2,500,000 | 2,837,127 |
| TENN VALLEY AUTHORITY    | 2.875% 01 Feb 2027 | 3,000,000 | 3,057,111 |
| TENN VALLEY AUTHORITY    | 6.15% 15 Jan 2038  | 175,000   | 255,061   |
| TENN VALLEY AUTHORITY    | 4.65% 15 Jun 2035  | 65,000    | 79,551    |

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Table of Contents

|                               |                    |            |            |
|-------------------------------|--------------------|------------|------------|
| TENN VALLEY AUTHORITY         | 5.375% 01 Apr 2056 | 50,000     | 70,986     |
| TEVA PHARMACEUTICALS NE       | 2.2% 21 Jul 2021   | 1,180,000  | 1,077,895  |
| THERMO FISHER SCIENTIFIC      | 2.4% 01 Feb 2019   | 2,200,000  | 2,205,363  |
| THOMSON REUTERS CORP          | 5.65% 23 Nov 2043  | 2,500,000  | 3,010,056  |
| TIME WARNER ENTERTAINMEN      | 8.375% 15 Jul 2033 | 1,200,000  | 1,651,078  |
| TIME WARNER INC               | 2.1% 01 Jun 2019   | 1,800,000  | 1,796,516  |
| TIME WARNER INC               | 5.375% 15 Oct 2041 | 1,775,000  | 1,963,301  |
| TIME WARNER INC               | 4.875% 15 Mar 2020 | 705,000    | 741,839    |
| TORONTO DOMINION BANK         | 2.125% 07 Apr 2021 | 5,000,000  | 4,952,379  |
| TOTAL CAPITAL SA              | 4.45% 24 Jun 2020  | 1,300,000  | 1,368,398  |
| TRANSCANADA PIPELINES         | 7.625% 15 Jan 2039 | 1,000,000  | 1,506,644  |
| TRAVELERS COS INC             | 3.9% 01 Nov 2020   | 1,625,000  | 1,689,890  |
| UBS COMMERCIAL MORTGAGE TRUST | 3.563% 15 Oct 2050 | 3,000,000  | 3,092,221  |
| UNILEVER CAPITAL CORP         | 1.8% 05 May 2020   | 2,915,000  | 2,893,530  |
| UNION PACIFIC CORP            | 2.75% 01 Mar 2026  | 1,500,000  | 1,482,666  |
| UNITED MEXICAN STATES         | 4% 02 Oct 2023     | 1,440,000  | 1,506,960  |
| UNITED MEXICAN STATES         | 4.75% 08 Mar 2044  | 2,300,000  | 2,325,300  |
| UNITED MEXICAN STATES         | 3.625% 15 Mar 2022 | 1,800,000  | 1,870,200  |
| UNITED MEXICAN STATES         | 6.75% 27 Sep 2034  | 1,300,000  | 1,690,000  |
| UNITED PARCEL SERVICE         | 3.75% 15 Nov 2047  | 2,000,000  | 2,065,013  |
| UNITED PARCEL SERVICE         | 4.875% 15 Nov 2040 | 765,000    | 914,999    |
| UNITED TECHNOLOGIES CORP      | 3.125% 04 May 2027 | 2,925,000  | 2,926,826  |
| UNITED TECHNOLOGIES CORP      | 4.5% 01 Jun 2042   | 825,000    | 914,401    |
| UNITEDHEALTH GROUP INC        | 2.7% 15 Jul 2020   | 6,000,000  | 6,069,369  |
| UNITEDHEALTH GROUP INC        | 4.25% 15 Mar 2043  | 1,100,000  | 1,206,064  |
| UNIV OF SOUTHERN CALIFOR      | 3.028% 01 Oct 2039 | 3,600,000  | 3,436,383  |
| US DOLLAR                     |                    | (750)      | (750)      |
| US TREASURY N/B               | 2% 15 Nov 2026     | 8,500,000  | 8,226,074  |
| US TREASURY N/B               | 2.875% 15 Nov 2046 | 7,750,000  | 7,950,107  |
| US TREASURY N/B               | 1% 15 Nov 2019     | 16,000,000 | 15,742,500 |
| US TREASURY N/B               | 1.625% 30 Jun 2020 | 23,500,000 | 23,326,504 |
| US TREASURY N/B               | 2.875% 15 Aug 2045 | 13,575,000 | 13,921,799 |
| US TREASURY N/B               | 1.375% 30 Apr 2021 | 30,000,000 | 29,350,781 |
| US TREASURY N/B               | 0.875% 15 May 2019 | 5,000,000  | 4,934,180  |
| US TREASURY N/B               | 1.625% 15 May 2026 | 8,400,000  | 7,911,750  |
| US TREASURY N/B               | 1.375% 30 Jun 2023 | 32,975,000 | 31,501,430 |
| US TREASURY N/B               | 1.125% 30 Jun 2021 | 15,000,000 | 14,526,563 |
| US TREASURY N/B               | 0.75% 15 Aug 2019  | 15,000,000 | 14,734,570 |
| US TREASURY N/B               | 2.25% 15 Aug 2046  | 17,460,000 | 15,750,148 |
| US TREASURY N/B               | 3.75% 15 Nov 2043  | 4,000,000  | 4,766,094  |
| US TREASURY N/B               | 2% 30 Nov 2020     | 18,045,000 | 18,061,917 |
| US TREASURY N/B               | 1.625% 15 Feb 2026 | 8,650,000  | 8,168,844  |
| US TREASURY N/B               | 2.5% 15 Feb 2046   | 15,900,000 | 15,130,465 |
| US TREASURY N/B               | 1.5% 28 Feb 2023   | 8,645,000  | 8,342,087  |
| US TREASURY N/B               | 1% 15 Mar 2019     | 2,000,000  | 1,979,922  |
| US TREASURY N/B               | 1.5% 31 Mar 2023   | 27,025,000 | 26,053,789 |
| US TREASURY N/B               | 1.25% 31 Mar 2021  | 25,000,000 | 24,382,813 |
| US TREASURY N/B               | 0.875% 15 Apr 2019 | 1,795,000  | 1,772,773  |
| US TREASURY N/B               | 2% 30 Sep 2020     | 10,000,000 | 10,013,672 |
| US TREASURY N/B               | 1.375% 31 Jan 2021 | 5,000,000  | 4,904,688  |
| US TREASURY N/B               | 1.875% 31 May 2022 | 12,985,000 | 12,836,383 |
| US TREASURY N/B               | 1.875% 30 Jun 2020 | 11,000,000 | 10,985,820 |
| US TREASURY N/B               | 3.625% 15 Aug 2043 | 5,000,000  | 5,835,547  |
| US TREASURY N/B               | 1.5% 31 Jan 2022   | 5,615,000  | 5,477,038  |
| US TREASURY N/B               | 2% 15 Feb 2025     | 21,830,000 | 21,339,678 |
| US TREASURY N/B               | 2.5% 15 Feb 2045   | 12,920,000 | 12,316,898 |
| US TREASURY N/B               | 1.375% 29 Feb 2020 | 11,000,000 | 10,875,820 |
| US TREASURY N/B               | 1.75% 28 Feb 2022  | 8,680,000  | 8,547,088  |
| US TREASURY N/B               | 1.375% 31 Mar 2020 | 16,070,000 | 15,881,680 |
| US TREASURY N/B               | 1.75% 30 Apr 2022  | 21,000,000 | 20,638,242 |
| US TREASURY N/B               | 3% 15 May 2045     | 14,250,000 | 14,965,283 |
| US TREASURY N/B               | 2.125% 15 May 2025 | 10,000,000 | 9,847,266  |
| US TREASURY N/B               | 2.25% 31 Oct 2024  | 7,000,000  | 6,967,734  |

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|                 |                  |            |            |
|-----------------|------------------|------------|------------|
| US TREASURY N/B | 1.5% 15 May 2020 | 7,500,000  | 7,428,223  |
| US TREASURY N/B | 1.5% 15 Jun 2020 | 10,500,000 | 10,394,180 |
| US TREASURY N/B | 2% 31 Oct 2021   | 22,500,000 | 22,403,320 |
| US TREASURY N/B | 1.5% 31 Oct 2019 | 22,500,000 | 22,345,313 |

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Table of Contents

|                 |                    |            |            |
|-----------------|--------------------|------------|------------|
| US TREASURY N/B | 2.25% 15 Nov 2024  | 38,130,000 | 37,933,392 |
| US TREASURY N/B | 2.5% 15 May 2024   | 14,000,000 | 14,158,047 |
| US TREASURY N/B | 2% 31 May 2021     | 14,000,000 | 13,975,938 |
| US TREASURY N/B | 2.125% 30 Jun 2021 | 10,970,000 | 10,991,426 |
| US TREASURY N/B | 2.375% 15 Aug 2024 | 27,910,000 | 27,999,399 |
| US TREASURY N/B | 2% 31 Aug 2021     | 10,000,000 | 9,967,188  |
| US TREASURY N/B | 3% 15 Feb 2047     | 11,750,000 | 12,357,236 |
| US TREASURY N/B | 2.125% 29 Feb 2024 | 15,480,000 | 15,327,014 |
| US TREASURY N/B | 2.125% 31 Jan 2021 | 20,000,000 | 20,070,312 |
| US TREASURY N/B | 2.75% 15 Feb 2024  | 4,955,000  | 5,085,069  |
| US TREASURY N/B | 1.5% 28 Feb 2019   | 12,500,000 | 12,450,195 |
| US TREASURY N/B | 2% 28 Feb 2021     | 6,000,000  | 5,996,484  |
| US TREASURY N/B | 2.25% 31 Mar 2021  | 14,000,000 | 14,092,422 |
| US TREASURY N/B | 1.625% 31 Mar 2019 | 12,000,000 | 11,964,844 |
| US TREASURY N/B | 1.875% 31 Oct 2022 | 11,000,000 | 10,840,156 |
| US TREASURY N/B | 2% 30 Nov 2022     | 4,000,000  | 3,963,594  |
| US TREASURY N/B | 2.125% 31 Dec 2022 | 7,500,000  | 7,468,945  |
| US TREASURY N/B | 1.375% 15 Jan 2020 | 5,000,000  | 4,948,438  |
| US TREASURY N/B | 1.375% 28 Feb 2019 | 8,295,000  | 8,249,961  |
| US TREASURY N/B | 1.5% 31 Mar 2019   | 10,935,000 | 10,889,295 |
| US TREASURY N/B | 1.25% 30 Apr 2019  | 6,500,000  | 6,448,457  |
| US TREASURY N/B | 1.75% 15 May 2022  | 19,930,000 | 19,609,252 |
| US TREASURY N/B | 1% 30 Jun 2019     | 10,000,000 | 9,875,391  |
| US TREASURY N/B | 0.875% 31 Jul 2019 | 975,000    | 960,299    |
| US TREASURY N/B | 1.625% 15 Aug 2022 | 3,500,000  | 3,418,242  |
| US TREASURY N/B | 2.75% 15 Aug 2042  | 12,890,000 | 12,979,626 |
| US TREASURY N/B | 1% 31 Aug 2019     | 2,500,000  | 2,464,648  |
| US TREASURY N/B | 1% 15 Sep 2018     | 23,000,000 | 22,888,594 |
| US TREASURY N/B | 1.375% 30 Sep 2020 | 6,240,000  | 6,144,937  |
| US TREASURY N/B | 1.75% 30 Sep 2022  | 13,000,000 | 12,739,492 |
| US TREASURY N/B | 0.875% 15 Oct 2018 | 20,000,000 | 19,870,312 |
| US TREASURY N/B | 2.25% 31 Jul 2018  | 20,000,000 | 20,074,219 |
| US TREASURY N/B | 2.125% 15 Aug 2021 | 20,170,000 | 20,199,152 |
| US TREASURY N/B | 1.375% 30 Sep 2018 | 6,005,000  | 5,989,049  |
| US TREASURY N/B | 3.125% 15 Nov 2041 | 1,250,000  | 1,343,799  |
| US TREASURY N/B | 1.125% 31 Dec 2019 | 5,000,000  | 4,925,977  |
| US TREASURY N/B | 2% 15 Feb 2023     | 2,600,000  | 2,573,289  |
| US TREASURY N/B | 3.125% 15 Feb 2043 | 8,085,000  | 8,686,006  |
| US TREASURY N/B | 1.125% 31 Mar 2020 | 20,000,000 | 19,658,594 |
| US TREASURY N/B | 1.75% 15 May 2023  | 21,555,000 | 21,023,703 |
| US TREASURY N/B | 2.875% 15 May 2043 | 10,215,000 | 10,503,494 |
| US TREASURY N/B | 1% 31 May 2018     | 10,588,000 | 10,566,493 |
| US TREASURY N/B | 1.375% 31 May 2020 | 12,500,000 | 12,339,844 |
| US TREASURY N/B | 1% 30 Sep 2019     | 10,000,000 | 9,852,734  |
| US TREASURY N/B | 1.25% 31 Oct 2019  | 7,500,000  | 7,415,918  |
| US TREASURY N/B | 1.625% 15 Nov 2022 | 13,000,000 | 12,668,906 |
| US TREASURY N/B | 2.75% 15 Nov 2042  | 4,235,000  | 4,261,800  |
| US TREASURY N/B | 3.625% 15 Feb 2021 | 7,680,000  | 8,053,800  |
| US TREASURY N/B | 4.375% 15 May 2040 | 2,710,000  | 3,494,206  |
| US TREASURY N/B | 2.625% 15 Aug 2020 | 14,000,000 | 14,244,453 |
| US TREASURY N/B | 3.875% 15 Aug 2040 | 5,325,000  | 6,415,793  |
| US TREASURY N/B | 2.75% 15 Feb 2019  | 4,420,000  | 4,464,027  |
| US TREASURY N/B | 3.125% 15 May 2019 | 15,390,000 | 15,653,313 |
| US TREASURY N/B | 4.25% 15 May 2039  | 6,855,000  | 8,664,345  |
| US TREASURY N/B | 3.625% 15 Aug 2019 | 16,000,000 | 16,445,000 |
| US TREASURY N/B | 4.5% 15 Aug 2039   | 1,185,000  | 1,547,953  |
| US TREASURY N/B | 4.625% 15 Feb 2040 | 1,000,000  | 1,329,805  |
| US TREASURY N/B | 4.375% 15 Feb 2038 | 2,650,000  | 3,387,549  |
| US TREASURY N/B | 4.5% 15 May 2038   | 5,750,000  | 7,473,203  |
| US TREASURY N/B | 4.75% 15 Feb 2037  | 3,000,000  | 3,996,680  |
| US TREASURY N/B | 5% 15 May 2037     | 3,850,000  | 5,278,861  |
| US TREASURY N/B | 8.75% 15 May 2020  | 7,500,000  | 8,696,191  |
| US TREASURY N/B | 6.125% 15 Aug 2029 | 13,415,000 | 18,407,895 |

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|                 |                   |            |            |
|-----------------|-------------------|------------|------------|
| US TREASURY N/B | 6.25% 15 May 2030 | 5,020,000  | 7,057,610  |
| US TREASURY N/B | 5.25% 15 Feb 2029 | 10,000,000 | 12,735,156 |
| US TREASURY N/B | 6% 15 Feb 2026    | 545,000    | 691,000    |
| US TREASURY N/B | 6.25% 15 Aug 2023 | 950,000    | 1,150,688  |

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Table of Contents

|  |                    |           |                         |
|--|--------------------|-----------|-------------------------|
| US TREASURY N/B                                  | 5.25% 15 Nov 2028  | 6,000,000 | 7,611,328               |
| US TREASURY N/B                                  | 5.375% 15 Feb 2031 | 9,500,000 | 12,622,754              |
| US TREASURY N/B                                  | 4.5% 15 Feb 2036   | 2,500,000 | 3,218,457               |
| VALE OVERSEAS LIMITED                            | 6.25% 10 Aug 2026  | 2,000,000 | 2,317,000               |
| VALE OVERSEAS LIMITED                            | 6.875% 21 Nov 2036 | 525,000   | 643,125                 |
| VALERO ENERGY CORP                               | 6.625% 15 Jun 2037 | 600,000   | 790,748                 |
| VERIZON COMMUNICATIONS                           | 4.672% 15 Mar 2055 | 2,246,000 | 2,168,387               |
| VERIZON COMMUNICATIONS                           | 4.125% 15 Aug 2046 | 2,000,000 | 1,847,608               |
| VERIZON COMMUNICATIONS                           | 5.012% 21 Aug 2054 | 2,965,000 | 3,036,127               |
| VERIZON COMMUNICATIONS                           | 2.625% 21 Feb 2020 | 2,348,000 | 2,367,833               |
| VERIZON COMMUNICATIONS                           | 5.012% 15 Apr 2049 | 2,776,000 | 2,911,434               |
| VERIZON COMMUNICATIONS                           | 2.45% 01 Nov 2022  | 2,240,000 | 2,195,697               |
| VIACOM INC                                       | 4.85% 15 Dec 2034  | 3,000,000 | 2,885,871               |
| VISA INC   | 3.15% 14 Dec 2025  | 3,670,000 | 3,751,831               |
| VODAFONE GROUP PLC                               | 6.15% 27 Feb 2037  | 1,000,000 | 1,254,299               |
| VOYA FINANCIAL INC                               | 5.7% 15 Jul 2043   | 1,000,000 | 1,224,749               |
| WALMART INC                                      | 3.625% 15 Dec 2047 | 2,500,000 | 2,619,118               |
| WALMART INC                                      | 3.3% 22 Apr 2024   | 2,000,000 | 2,077,855               |
| WASHINGTON ST                                    | 5.14% 01 Aug 2040  | 1,080,000 | 1,363,230               |
| WELLS FARGO + COMPANY                            | 4.3% 22 Jul 2027   | 5,000,000 | 5,324,026               |
| WELLS FARGO + COMPANY                            | 5.375% 02 Nov 2043 | 2,000,000 | 2,381,585               |
| WELLS FARGO + COMPANY                            | 2.125% 22 Apr 2019 | 4,000,000 | 3,999,370               |
| WELLS FARGO + COMPANY                            | 2.55% 07 Dec 2020  | 2,370,000 | 2,379,600               |
| WELLS FARGO + COMPANY                            | 4.6% 01 Apr 2021   | 2,000,000 | 2,125,409               |
| WELLS FARGO COMMERCIAL MORTGAG                   | 3.64% 15 Dec 2059  | 5,720,000 | 5,934,459               |
| WELLS FARGO COMMERCIAL MORTGAG                   | 2.942% 15 Oct 2049 | 2,100,000 | 2,074,325               |
| WELLTOWER INC                                    | 5.25% 15 Jan 2022  | 1,000,000 | 1,086,683               |
| WESTERN GAS PARTNERS LP                          | 5.45% 01 Apr 2044  | 2,000,000 | 2,125,227               |
| WF RBS COMMERCIAL MORTGAGE TRU                   | 2.87% 15 Nov 2045  | 3,475,000 | 3,498,225               |
| WILLIAMS PARTNERS LP                             | 4% 15 Sep 2025     | 3,220,000 | 3,294,747               |
| XEROX CORPORATION                                | 4.07% 17 Mar 2022  | 2,872,000 | 2,899,639               |
| ZIMMER BIOMET HOLDINGS                           | 2.7% 01 Apr 2020   | 3,000,000 | 3,001,458               |
| ZOETIS INC                                       | 4.7% 01 Feb 2043   | 1,165,000 | 1,302,409               |
| <b>Total: EXHIBIT D - Total Bond Market Fund</b> |                    |           | <b>\$ 3,248,171,124</b> |

n / a - Cost is not applicable

Table of Contents**EXHIBIT E - Inflation Protected Bond Fund**

(Managed by State Street Global Advisors)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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/<br>Par Value  |                |                |
|     | SSGA  | G STIFF ERISA QUALIFIED   | 158,461        | \$ 158,461     |
|     | TSY INFL IX N/B   | 3.625% 15 Apr 2028  | 22,778,744     | 29,886,839     |
|     | TSY INFL IX N/B   | 0.375% 15 Jul 2027  | 56,808,096     | 56,505,630     |
|     | TSY INFL IX N/B   | 3.375% 15 Apr 2032  | 10,535,164     | 14,573,769     |
|     | TSY INFL IX N/B   | 2.375% 15 Jan 2025  | 46,129,811     | 52,567,565     |
|     | TSY INFL IX N/B   | 2% 15 Jan 2026  | 33,602,826     | 37,796,924     |
|     | TSY INFL IX N/B   | 2.375% 15 Jan 2027  | 27,035,505     | 31,630,766     |
|     | TSY INFL IX N/B   | 1.75% 15 Jan 2028   | 26,985,518     | 30,330,047     |
|     | TSY INFL IX N/B   | 2.125% 15 Jan 2019  | 23,337,606     | 23,818,032     |
|     | TSY INFL IX N/B   | 2.5% 15 Jan 2029  | 26,114,497     | 31,677,854     |
|     | TSY INFL IX N/B   | 1.875% 15 Jul 2019  | 27,846,387     | 28,710,907     |
|     | TSY INFL IX N/B   | 1.375% 15 Jan 2020  | 33,770,972     | 34,655,169     |
|     | TSY INFL IX N/B   | 2.125% 15 Feb 2040  | 14,273,489     | 18,573,087     |
|     | TSY INFL IX N/B   | 1.25% 15 Jul 2020   | 51,896,426     | 53,586,295     |
|     | TSY INFL IX N/B   | 1.125% 15 Jan 2021  | 59,361,901     | 61,133,485     |
|     | TSY INFL IX N/B   | 2.125% 15 Feb 2041  | 18,152,740     | 23,784,507     |
|     | TSY INFL IX N/B   | 0.625% 15 Jul 2021  | 63,012,383     | 64,224,454     |
|     | TSY INFL IX N/B   | 0.125% 15 Jan 2022  | 69,551,409     | 69,271,243     |
|     | TSY INFL IX N/B   | 0.75% 15 Feb 2042   | 31,937,020     | 32,247,852     |
|     | TSY INFL IX N/B   | 0.125% 15 Jul 2022  | 71,736,018     | 71,639,763     |
|     | TSY INFL IX N/B   | 0.125% 15 Jan 2023  | 70,466,781     | 69,919,518     |
|     | TSY INFL IX N/B   | 0.625% 15 Feb 2043  | 22,777,242     | 22,287,246     |
|     | TSY INFL IX N/B   | 0.375% 15 Jul 2023  | 71,484,473     | 72,021,651     |
|     | TSY INFL IX N/B   | 0.625% 15 Jan 2024  | 70,683,832     | 71,921,458     |
|     | TSY INFL IX N/B   | 1.375% 15 Feb 2044  | 35,669,860     | 41,178,866     |
|     | TSY INFL IX N/B   | 0.125% 15 Apr 2019  | 86,187,707     | 85,994,081     |
|     | TSY INFL IX N/B   | 0.125% 15 Jul 2024  | 68,783,674     | 67,975,463     |
|     | TSY INFL IX N/B   | 0.25% 15 Jan 2025   | 68,955,101     | 68,344,718     |
|     | TSY INFL IX N/B   | 0.75% 15 Feb 2045   | 39,440,470     | 39,638,236     |
|     | TSY INFL IX N/B   | 0.125% 15 Apr 2020  | 84,814,380     | 84,640,447     |
|     | TSY INFL IX N/B   | 0.375% 15 Jul 2025  | 70,171,274     | 70,278,512     |
|     | TSY INFL IX N/B   | 0.625% 15 Jan 2026  | 62,629,780     | 63,632,236     |
|     | TSY INFL IX N/B   | 1% 15 Feb 2046  | 29,119,971     | 31,107,812     |
|     | TSY INFL IX N/B   | 0.125% 15 Apr 2021  | 73,996,995     | 73,692,047     |
|     | TSY INFL IX N/B   | 0.125% 15 Jul 2026  | 58,543,223     | 57,202,053     |
|     | TSY INFL IX N/B   | 0.375% 15 Jan 2027  | 58,808,029     | 58,384,278     |
|     | TSY INFL IX N/B   | 0.875% 15 Feb 2047  | 28,583,188     | 29,702,108     |
|     | TSY INFL IX N/B   | 0.125% 15 Apr 2022  | 49,560,865     | 49,211,853     |
|     | TSY INFL IX N/B   | 3.875% 15 Apr 2029  | 27,730,187     | 37,804,469     |



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|   |    |               |
|---|----|---------------|
| Total : EXHIBIT E - Inflation Protected Bond Fund | \$ | 1,861,709,699 |
|---|----|---------------|

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n / a - Cost is not applicable

Table of Contents**EXHIBIT F - Real Estate Investment Trust (REIT) Index Fund**

(Managed by BlackRock Institutional Trust Company)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | ACADIA REALTY TRUST                                       | REIT USD.001  | 119,806           | \$ 3,277,892      |
|     | AGREE REALTY CORP   | REIT USD.0001   | 41,033            | 2,110,738         |
|     | ALEXANDER + BALDWIN INC                                   | REIT  | 36,232            | 1,005,076         |
|     | ALEXANDER S INC   | REIT USD1.0   | 3,268             | 1,293,638         |
|     | ALEXANDRIA REAL ESTATE EQUIT                              | REIT USD.01   | 134,014           | 17,500,888        |
|     | ALTISOURCE RESIDENTIAL CORP                               | REIT USD.01   | 72,323            | 857,751           |
|     | AMERICAN ASSETS TRUST INC                                 | REIT USD.01   | 50,664            | 1,937,391         |
|     | AMERICAN CAMPUS COMMUNITIES                               | REIT USD.01   | 195,276           | 8,012,174         |
|     | AMERICAN HOMES 4 RENT A                                   | REIT USD.01   | 334,722           | 7,310,328         |
|     | APARTMENT INVT + MGMT CO A                                | REIT USD.01   | 224,778           | 9,825,046         |
|     | APPLE HOSPITALITY REIT INC                                | REIT NPV  | 303,668           | 5,954,929         |
|     | ARMADA HOFFLER PROPERTIES IN                              | REIT USD.01   | 63,962            | 993,330           |
|     | ASHFORD HOSPITALITY PRIME IN                              | REIT USD.01   | 38,592            | 375,500           |
|     | ASHFORD HOSPITALITY TRUST                                 | REIT USD.01   | 138,878           | 934,649           |
|     | AVALONBAY COMMUNITIES INC                                 | REIT USD.01   | 197,664           | 35,265,234        |
|     | BOSTON PROPERTIES INC                                     | REIT USD.01   | 220,898           | 28,723,367        |
|     | BRANDYWINE REALTY TRUST                                   | REIT USD.01   | 251,298           | 4,571,111         |
|     | BRIXMOR PROPERTY GROUP INC                                | REIT USD.01   | 436,642           | 8,147,740         |
|     | CAMDEN PROPERTY TRUST                                     | REIT USD.01   | 132,612           | 12,208,261        |
|     | CARETRUST REIT INC  | REIT USD.01   | 108,885           | 1,824,913         |
|     | CBL + ASSOCIATES PROPERTIES                               | REIT USD.01   | 245,051           | 1,386,989         |
|     | CEDAR REALTY TRUST INC                                    | REIT USD.06   | 129,947           | 790,078           |
|     | CHATHAM LODGING TRUST                                     | REIT USD.01   | 65,030            | 1,480,083         |
|     | CHESAPEAKE LODGING TRUST                                  | REIT USD.01   | 86,149            | 2,333,776         |
|     | COLONY NORTHSTAR INC CLASS A                              | REIT USD.01   | 750,358           | 8,561,585         |
|     | COLUMBIA PROPERTY TRUST INC                               | REIT USD.01   | 173,634           | 3,984,900         |
|     | COMMUNITY HEALTHCARE TRUST I                              | REIT USD.01   | 26,524            | 745,324           |
|     | CORECIVIC INC   | REIT USD.01   | 169,216           | 3,807,360         |
|     | CORESITE REALTY CORP                                      | REIT USD.01   | 49,016            | 5,582,922         |
|     | CORPORATE OFFICE PROPERTIES                               | REIT USD.01   | 142,378           | 4,157,438         |
|     | COUSINS PROPERTIES INC                                    | REIT USD1.0   | 602,257           | 5,570,877         |
|     | CUBESMART   | REIT USD.01   | 257,993           | 7,461,158         |
|     | CYRUSONE INC  | REIT USD.01   | 124,175           | 7,392,138         |
|     | DCT INDUSTRIAL TRUST INC                                  | REIT USD.01   | 133,225           | 7,830,966         |
|     | DDR CORP  | REIT USD.1  | 447,745           | 4,011,795         |
|     | DIAMONDROCK HOSPITALITY CO                                | REIT USD.01   | 287,225           | 3,242,770         |
|     | DIGITAL REALTY TRUST INC                                  | REIT USD.01   | 293,618           | 33,443,090        |

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|                              |               |         |            |
|------------------------------|---------------|---------|------------|
| DJ US REAL ESTATE MAR18      | XCBT 20180316 | 34,200  | (8,531)    |
| DOUGLAS EMMETT INC           | REIT USD.01   | 221,532 | 9,096,104  |
| DUKE REALTY CORP             | REIT USD.01   | 509,309 | 13,858,298 |
| EASTERLY GOVERNMENT PROPERTI | REIT USD.01   | 55,408  | 1,182,407  |
| EASTGROUP PROPERTIES INC     | REIT          | 49,097  | 4,339,193  |
| EDUCATION REALTY TRUST INC   | REIT USD.01   | 104,851 | 3,661,397  |
| EMPIRE STATE REALTY TRUST A  | REIT USD.01   | 192,100 | 3,943,813  |
| EPR PROPERTIES               | REIT USD.01   | 105,438 | 6,901,971  |
| EQUINIX INC                  | REIT USD.001  | 111,594 | 50,576,633 |
| EQUITY COMMONWEALTH          | REIT USD.01   | 177,170 | 5,405,457  |
| EQUITY LIFESTYLE PROPERTIES  | REIT USD.01   | 118,324 | 10,533,202 |
| EQUITY RESIDENTIAL           | REIT USD.01   | 525,764 | 33,527,970 |
| ESSEX PROPERTY TRUST INC     | REIT USD.0001 | 94,466  | 22,801,258 |
| EXTRA SPACE STORAGE INC      | REIT USD.01   | 180,380 | 15,774,231 |
| FEDERAL REALTY INVS TRUST    | REIT USD.01   | 103,432 | 13,736,804 |

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Table of Contents

|                              |               |           |            |
|------------------------------|---------------|-----------|------------|
| FIRST INDUSTRIAL REALTY TR   | REIT USD.01   | 171,527   | 5,397,955  |
| FOREST CITY REALTY TRUST A   | REIT USD.01   | 305,571   | 7,364,261  |
| FOUR CORNERS PROPERTY TRUST  | REIT USD.0001 | 87,815    | 2,256,846  |
| FRANKLIN STREET PROPERTIES C | REIT USD.0001 | 146,779   | 1,576,406  |
| GAMING AND LEISURE PROPERTIE | REIT          | 289,127   | 10,697,699 |
| GEO GROUP INC/THE            | REIT USD.01   | 177,626   | 4,191,974  |
| GETTY REALTY CORP            | REIT USD.01   | 47,818    | 1,298,737  |
| GGP INC                      | REIT USD.01   | 883,915   | 20,674,772 |
| GLADSTONE COMMERCIAL CORP    | REIT USD.001  | 40,728    | 857,732    |
| GLOBAL NET LEASE INC         | REIT USD.01   | 96,824    | 1,992,638  |
| GOVERNMENT PROPERTIES INCOME | REIT USD.01   | 124,005   | 2,299,053  |
| GRAMERCY PROPERTY TRUST      | REIT USD.01   | 217,646   | 5,802,442  |
| HCP INC                      | REIT USD1.0   | 671,373   | 17,509,408 |
| HEALTHCARE REALTY TRUST INC  | REIT USD.01   | 177,243   | 5,693,045  |
| HEALTHCARE TRUST OF AME CL A | REIT USD.01   | 287,412   | 8,633,856  |
| HERSHA HOSPITALITY TRUST     | REIT USD.01   | 59,837    | 1,041,164  |
| HIGHWOODS PROPERTIES INC     | REIT USD.01   | 147,712   | 7,520,018  |
| HOSPITALITY PROPERTIES TRUST | REIT USD.01   | 235,348   | 7,025,138  |
| HOST HOTELS + RESORTS INC    | REIT USD.01   | 1,059,521 | 21,031,492 |
| HUDSON PACIFIC PROPERTIES IN | REIT USD.01   | 222,379   | 7,616,481  |
| INDEPENDENCE REALTY TRUST IN | REIT USD.01   | 117,671   | 1,187,300  |
| INVESTORS REAL ESTATE TRUST  | REIT          | 174,549   | 991,438    |
| INVITATION HOMES INC         | REIT USD.01   | 445,818   | 10,507,930 |
| IRON MOUNTAIN INC            | REIT USD.01   | 379,331   | 14,312,159 |
| ISTAR INC                    | REIT USD.001  | 92,923    | 1,050,030  |
| JBG SMITH PROPERTIES         | REIT USD.01   | 135,388   | 4,702,025  |
| KILROY REALTY CORP           | REIT USD.01   | 140,789   | 10,509,899 |
| KIMCO REALTY CORP            | REIT USD.01   | 609,464   | 11,061,772 |
| KITE REALTY GROUP TRUST      | REIT USD.01   | 119,930   | 2,350,628  |
| LASALLE HOTEL PROPERTIES     | REIT USD.01   | 162,042   | 4,548,519  |
| LEXINGTON REALTY TRUST       | REIT USD.0001 | 311,631   | 3,007,239  |
| LIBERTY PROPERTY TRUST       | REIT USD.001  | 210,876   | 9,069,777  |
| LIFE STORAGE INC             | REIT USD.01   | 66,654    | 5,936,872  |
| LTC PROPERTIES INC           | REIT USD.01   | 56,695    | 2,469,067  |
| MACERICH CO/THE              | REIT USD.01   | 172,072   | 11,301,689 |
| MACK CALI REALTY CORP        | REIT USD.01   | 122,354   | 2,637,952  |
| MEDICAL PROPERTIES TRUST INC | REIT USD.001  | 521,767   | 7,189,949  |
| MGM GROWTH PROPERTIES LLC A  | REIT          | 99,133    | 2,889,727  |
| MID AMERICA APARTMENT COMM   | REIT USD.01   | 162,644   | 16,355,481 |
| MONMOUTH REAL ESTATE INV COR | REIT USD.01   | 95,325    | 1,696,785  |
| NATIONAL RETAIL PROPERTIES   | REIT USD.01   | 213,616   | 9,213,258  |
| NATIONAL STORAGE AFFILIATES  | REIT USD.01   | 70,669    | 1,926,437  |
| NATL HEALTH INVESTORS INC    | REIT USD.01   | 58,688    | 4,423,901  |
| NEW SENIOR INVESTMENT GROUP  | REIT          | 118,030   | 892,307    |
| NEW YORK REIT INC            | REIT USD.01   | 240,085   | 943,534    |
| NEXPOINT RESIDENTIAL         | REIT USD.01   | 25,785    | 720,433    |
| NORTHSTAR REALTY EUROPE CORP | REIT USD.01   | 74,859    | 1,005,356  |
| OMEGA HEALTHCARE INVESTORS   | REIT USD.1    | 282,383   | 7,776,828  |
| ONE LIBERTY PROPERTIES INC   | REIT USD1.0   | 19,700    | 510,624    |
| PARAMOUNT GROUP INC          | REIT USD.01   | 290,907   | 4,610,876  |
| PARK HOTELS + RESORTS INC    | REIT USD.01   | 230,628   | 6,630,555  |
| PEBBLEBROOK HOTEL TRUST      | REIT USD.01   | 98,719    | 3,669,385  |
| PENN REAL ESTATE INVEST TST  | REIT USD1.0   | 100,122   | 1,190,451  |
| PHYSICIANS REALTY TRUST      | REIT USD.01   | 254,669   | 4,581,495  |
| PIEDMONT OFFICE REALTY TRU A | REIT USD.01   | 208,603   | 4,090,705  |
| PREFERRED APARTMENT COMMUN A | REIT USD.01   | 46,099    | 933,505    |
| PROLOGIS INC                 | REIT USD.01   | 761,460   | 49,121,785 |
| PS BUSINESS PARKS INC/CA     | REIT USD.01   | 29,211    | 3,654,004  |
| PUBLIC STORAGE               | REIT USD.1    | 224,201   | 46,858,009 |
| QTS REALTY TRUST INC CL A    | REIT USD.01   | 69,681    | 3,773,923  |
| QUALITY CARE PROPERTIES      | REIT USD.01   | 134,391   | 1,855,940  |
| RAMCO GERSHENSON PROPERTIES  | REIT USD.01   | 113,945   | 1,678,410  |
| REALTY INCOME CORP           | REIT USD1.0   | 392,347   | 22,371,626 |

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|                              |               |         |            |
|------------------------------|---------------|---------|------------|
| REGENCY CENTERS CORP         | REIT USD.01   | 219,163 | 15,161,696 |
| RETAIL OPPORTUNITY INVESTMEN | REIT USD.0001 | 157,418 | 3,140,489  |
| RETAIL PROPERTIES OF AME A   | REIT USD.001  | 330,923 | 4,447,605  |
| REXFORD INDUSTRIAL REALTY IN | REIT USD.01   | 101,926 | 2,972,162  |

Table of Contents

|   |                             |           |                         |
|---|-----------------------------|-----------|-------------------------|
| RLJ LODGING TRUST   | REIT                        | 250,252   | 5,498,036               |
| RYMAN HOSPITALITY PROPERTIES  | REIT USD.01                 | 65,968    | 4,553,111               |
| SABRA HEALTH CARE REIT INC  | REIT USD.01                 | 251,810   | 4,726,474               |
| SAUL CENTERS INC  | REIT USD.01                 | 18,906    | 1,167,446               |
| SELECT INCOME REIT  | REIT USD.01                 | 96,426    | 2,423,185               |
| SENIOR HOUSING PROP TRUST   | REIT USD.01                 | 340,328   | 6,517,281               |
| SERITAGE GROWTH PROP A REIT   | REIT USD.01                 | 35,950    | 1,454,537               |
| SIMON PROPERTY GROUP INC  | REIT USD.0001               | 445,018   | 76,427,391              |
| SL GREEN REALTY CORP  | REIT USD.01                 | 141,661   | 14,297,845              |
| SPIRIT REALTY CAPITAL INC   | REIT USD.01                 | 656,495   | 5,632,727               |
| SSGA  | G STIFF ERISA QUALIFIED     | 5,172,715 | 5,172,715               |
| STAG INDUSTRIAL INC   | REIT USD.01                 | 132,279   | 3,615,185               |
| STORE CAPITAL CORP  | REIT USD.01                 | 244,894   | 6,377,040               |
| SUMMIT HOTEL PROPERTIES INC   | REIT                        | 149,457   | 2,276,230               |
| SUN COMMUNITIES INC   | REIT USD.01                 | 113,117   | 10,494,995              |
| SUNSTONE HOTEL INVESTORS INC  | REIT USD.01                 | 322,727   | 5,334,677               |
| TANGER FACTORY OUTLET CENTER  | REIT USD.01                 | 135,951   | 3,604,061               |
| TAUBMAN CENTERS INC   | REIT USD.01                 | 86,908    | 5,686,390               |
| TERRENO REALTY CORP   | REIT USD.01                 | 75,047    | 2,631,148               |
| TIER REIT INC   | REIT USD.0001               | 68,606    | 1,398,876               |
| UDR INC   | REIT USD.01                 | 383,053   | 14,755,202              |
| UMH PROPERTIES INC  | REIT USD.1                  | 44,906    | 669,099                 |
| UNIVERSAL HEALTH RLTY INCOME  | REIT USD.01                 | 18,546    | 1,392,990               |
| URBAN EDGE PROPERTIES   | REIT USD.01                 | 163,170   | 4,159,203               |
| URSTADT BIDDLE CLASS A  | REIT USD.01                 | 43,546    | 946,690                 |
| US DOLLAR   |                             | 396,668   | 396,668                 |
| VANGUARD REAL ESTATE ETF  | VANGUARD REAL ESTATE<br>ETF | 271,692   | 22,545,002              |
| VENTAS INC  | REIT USD.25                 | 509,881   | 30,597,959              |
| VEREIT INC  | REIT USD.01                 | 1,395,976 | 10,874,653              |
| VORNADO REALTY TRUST  | REIT USD.04                 | 244,061   | 19,080,689              |
| WASHINGTON PRIME GROUP INC  | REIT USD.0001               | 266,456   | 1,897,167               |
| WASHINGTON REIT   | REIT USD.01                 | 110,292   | 3,432,287               |
| WEINGARTEN REALTY INVESTORS   | REIT USD.03                 | 174,636   | 5,740,285               |
| WELLTOWER INC   | REIT USD1.0                 | 528,093   | 33,676,491              |
| WHITESTONE REIT   | REIT USD.001                | 56,152    | 809,150                 |
| WP CAREY INC  | REIT USD.001                | 153,080   | 10,547,212              |
| XENIA HOTELS + RESORTS INC  | REIT USD.01                 | 152,994   | 3,303,140               |
| <b>Total : EXHIBIT F - Real Estate Investment Trust (REIT) Index Fund</b> |                             |           | <b>\$ 1,255,769,304</b> |

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n / a - Cost is not applicable

Table of Contents**EXHIBIT G - International Real Estate Index Fund****(Managed by BlackRock Institutional Trust Company)****IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | ACTIVIA PROPERTIES INC                                    | REIT  | 328               | \$ 1,372,828      |
|     | ADLER REAL ESTATE AG                                      | COMMON STOCK  | 28,323            | 451,105           |
|     | ADO PROPERTIES SA   | COMMON STOCK  | 25,788            | 1,309,374         |
|     | ADVANCE RESIDENCE INVESTMENT                              | REIT  | 1,210             | 2,975,902         |
|     | AEDIFICA  | REIT  | 16,607            | 1,569,665         |
|     | AEON MALL CO LTD  | COMMON STOCK  | 118,500           | 2,319,058         |
|     | AEON REIT INVESTMENT CORP                                 | REIT  | 704               | 740,207           |
|     | ALLIED PROPERTIES REAL ESTAT                              | REIT  | 80,428            | 2,701,153         |
|     | ANF IMMOBILIER  | REIT EUR1.0   | 5,222             | 136,819           |
|     | ARTIS REAL ESTATE INVESTMENT                              | REIT  | 131,433           | 1,479,074         |
|     | ASCENDAS REAL ESTATE INV TRT                              | REIT  | 2,053,028         | 4,177,337         |
|     | ASSURA PLC  | REIT GBP.1  | 1,960,856         | 1,695,044         |
|     | AUSTRALIAN DOLLAR   | FOREIGN CURRENCY  | 223,047           | 174,456           |
|     | AZ. BGP HOLDINGS  | COMMON STOCK  | 6,007,914         | 101               |
|     | BEFIMMO   | REIT  | 16,933            | 1,088,730         |
|     | BENI STABILI SPA  | REIT EUR.1  | 898,872           | 831,512           |
|     | BIG YELLOW GROUP PLC                                      | REIT GBP.1  | 126,566           | 1,489,227         |
|     | BOARDWALK REAL ESTATE INVEST                              | REIT  | 33,196            | 1,141,638         |
|     | BRITISH LAND CO PLC                                       | REIT GBP.25   | 865,081           | 8,086,653         |
|     | BWP TRUST   | REIT  | 426,778           | 1,030,152         |
|     | CA IMMOBILIEN ANLAGEN AG                                  | COMMON STOCK  | 60,163            | 1,859,183         |
|     | CAN APARTMENT PROP REAL ESTA                              | REIT  | 116,558           | 3,471,762         |
|     | CAN REAL ESTATE INVEST TRUST                              | REIT  | 63,165            | 2,334,123         |
|     | CANADIAN DOLLAR   | FOREIGN CURRENCY  | 3,600,392         | 2,873,532         |
|     | CAPITAL + COUNTIES PROPERTIE                              | COMMON STOCK GBP.25   | 633,342           | 2,737,673         |
|     | CAPITAL + REGIONAL PLC                                    | REIT GBP.01   | 573,266           | 453,380           |
|     | CAPITALAND COMMERCIAL TRUST                               | REIT  | 2,028,558         | 2,929,600         |
|     | CAPITALAND MALL TRUST                                     | REIT  | 1,994,000         | 3,176,366         |
|     | CARMILA   | REIT EUR6.0   | 19,575            | 545,665           |
|     | CASTELLUM AB  | COMMON STOCK SEK.5  | 232,929           | 3,935,389         |
|     | CATENA AB   | COMMON STOCK SEK4.4   | 14,375            | 272,518           |
|     | CDL HOSPITALITY TRUSTS                                    | STAPLED SECURITY  | 682,600           | 862,977           |
|     | CHAMPION REIT   | REIT  | 1,700,000         | 1,245,669         |
|     | CHARTER HALL RETAIL REIT                                  | REIT  | 296,261           | 963,050           |
|     | CHARTWELL RETIREMENT RESIDEN                              | UNIT  | 166,559           | 2,161,498         |
|     | CITYCON OYJ   | COMMON STOCK  | 338,157           | 876,095           |
|     | COFINIMMO   | REIT  | 17,907            | 2,359,523         |
|     | COMINAR REAL ESTATE INV TR U                              | REIT  | 161,246           | 1,853,180         |
|     | CROMBIE REAL ESTATE INVESTME                              | REIT  | 77,269            | 851,041           |
|     | CROMWELL PROPERTY GROUP                                   | REIT  | 1,298,849         | 1,025,285         |

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|                    |                     |        |         |
|--------------------|---------------------|--------|---------|
| CURRENCY CONTRACT  | NOK/USD             |        | 1,244   |
| CURRENCY CONTRACT  | JPY/USD             |        | 8,348   |
| CURRENCY CONTRACT  | CHF/USD             |        | 1,385   |
| CURRENCY CONTRACT  | GBP/USD             |        | 27,537  |
| CURRENCY CONTRACT  | SGD/USD             |        | 1,819   |
| CURRENCY CONTRACT  | USD/NZD             |        | (71)    |
| CURRENCY CONTRACT  | EUR/USD             |        | 48,290  |
| CURRENCY CONTRACT  | AUD/USD             |        | 13,531  |
| CURRENCY CONTRACT  | HKD/USD             |        | (530)   |
| CURRENCY CONTRACT  | SEK/USD             |        | 19,019  |
| CURRENCY CONTRACT  | NOK/USD             |        | 89      |
| D CARNEGIE + CO AB | COMMON STOCK SEK.16 | 33,344 | 497,784 |



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Table of Contents

|                               |                         |            |            |
|-------------------------------|-------------------------|------------|------------|
| DAEJAN HOLDINGS PLC           | COMMON STOCK GBP.25     | 4,158      | 340,945    |
| DAIWA HOUSE REIT INVESTMENT   | REIT                    | 1,327      | 3,152,977  |
| DAIWA OFFICE INVESTMENT CORP  | REIT                    | 305        | 1,608,297  |
| DERWENT LONDON PLC            | REIT GBP.05             | 86,544     | 3,649,244  |
| DEUTSCHE EUROSHOP AG          | COMMON STOCK            | 44,443     | 1,810,614  |
| DEUTSCHE WOHNEN SE            | COMMON STOCK            | 297,825    | 12,995,734 |
| DEXUS                         | REIT                    | 839,295    | 6,389,399  |
| DIC ASSET AG                  | COMMON STOCK            | 38,726     | 488,400    |
| DIOS FASTIGHETER AB           | COMMON STOCK SEK2.0     | 75,406     | 512,932    |
| DREAM GLOBAL REAL ESTATE INV  | REIT                    | 142,736    | 1,392,102  |
| DREAM OFFICE REAL ESTATE INV  | REIT                    | 66,415     | 1,174,633  |
| ENTRA ASA                     | COMMON STOCK NOK1.0     | 95,452     | 1,423,486  |
| EURO CURRENCY                 | FOREIGN CURRENCY        | 208,313    | 250,142    |
| EUROCOMMERCIAL PROPRTIE CV    | DUTCH CERT EUR5.0       | 40,939     | 1,784,755  |
| F+C COMMERCIAL PROPERTY TRUST | F+C COMMERCIAL PROPERTY |            |            |
|                               | TRUS                    | 463,991    | 852,408    |
| F+C UK REAL ESTATE INVESTMEN  | REIT                    | 360,597    | 502,616    |
| FABEGE AB                     | COMMON STOCK SEK30.82   | 114,377    | 2,435,806  |
| FASTIGHETS AB BALDER B SHRS   | COMMON STOCK SEK1.0     | 84,119     | 2,252,951  |
| FIRST CAPITAL REALTY INC      | COMMON STOCK            | 128,463    | 2,124,389  |
| FONCIERE DES REGIONS          | REIT EUR3.0             | 33,852     | 3,838,620  |
| FORTUNE REIT                  | REIT                    | 1,150,000  | 1,421,237  |
| FRONTIER REAL ESTATE INVEST   | REIT                    | 422        | 1,640,822  |
| FUKUOKA REIT CORP             | REIT                    | 785        | 1,172,173  |
| GEICINA SA                    | REIT EUR7.5             | 39,874     | 7,362,651  |
| GLP J REIT                    | REIT                    | 1,809      | 1,955,085  |
| GPT GROUP                     | REIT NPV                | 1,496,108  | 5,970,404  |
| GRAND CITY PROPERTIES         | COMMON STOCK EUR.1      | 94,491     | 2,224,322  |
| GREAT PORTLAND ESTATES PLC    | REIT GBP.1315789        | 282,609    | 2,630,485  |
| GREEN REIT PLC                | REIT EUR.1              | 487,879    | 910,914    |
| H+R REAL ESTATE INV REIT UTS  | REIT                    | 251,202    | 4,282,433  |
| HAMBORNER REIT AG             | REIT                    | 82,121     | 973,584    |
| HAMMERSON PLC                 | REIT GBP.25             | 684,879    | 5,064,993  |
| HANG LUNG PROPERTIES LTD      | COMMON STOCK            | 1,750,000  | 4,268,179  |
| HANSTEEN HOLDINGS PLC         | REIT GBP.1              | 536,115    | 1,036,848  |
| HEMFOSA FASTIGHETER AB        | COMMON STOCK SEK1.0     | 130,538    | 1,751,002  |
| HIBERNIA REIT PLC             | REIT EUR.1              | 789,715    | 1,450,558  |
| HISPANIA ACTIVOS INMOBILIARI  | REIT EUR1.0             | 53,123     | 1,000,296  |
| HONG KONG DOLLAR              | FOREIGN CURRENCY        | 252,834    | 32,343     |
| HUFVUDSTADEN AB A SHS         | COMMON STOCK SEK5.0     | 95,421     | 1,529,585  |
| HYSAN DEVELOPMENT CO          | COMMON STOCK            | 532,000    | 2,822,130  |
| IMMOBILIARE GRANDE DISTRIBUZ  | REIT                    | 326,886    | 378,357    |
| INDUSTRIAL + INFRASTRUCTURE   | REIT                    | 222        | 953,524    |
| INMOBILIARIA COLONIAL SOCIMI  | REIT EUR2.5             | 223,195    | 2,215,138  |
| INTERVEST OFFICES+WAREHOUSES  | REIT                    | 14,470     | 390,736    |
| INTU PROPERTIES PLC           | REIT GBP.5              | 659,351    | 2,255,461  |
| INVESTA OFFICE FUND           | REIT                    | 475,744    | 1,691,800  |
| INVINCIBLE INVESTMENT CORP    | REIT                    | 4,110      | 1,747,322  |
| JAPAN EXCELLENT INC           | REIT                    | 1,310      | 1,524,618  |
| JAPAN HOTEL REIT INVESTMENT   | REIT                    | 2,724      | 1,828,144  |
| JAPAN LOGISTICS FUND INC      | REIT                    | 849        | 1,565,805  |
| JAPAN PRIME REALTY INVESTMEN  | REIT                    | 814        | 2,586,939  |
| JAPAN REAL ESTATE INVESTMENT  | REIT                    | 1,059      | 5,029,231  |
| JAPAN RENTAL HOUSING INVESTM  | REIT                    | 1,763      | 1,286,210  |
| JAPAN RETAIL FUND INVESTMENT  | REIT                    | 2,390      | 4,382,109  |
| JAPANESE YEN                  | FOREIGN CURRENCY        | 23,177,631 | 205,749    |
| KENEDIX OFFICE INVESTMENT CO  | REIT                    | 262        | 1,487,516  |
| KEPPEL REIT                   | REIT                    | 1,696,800  | 1,602,373  |
| KILLAM APARTMENT REAL ESTATE  | REIT                    | 68,836     | 781,235    |
| KIWI PROPERTY GROUP LTD       | COMMON STOCK            | 1,240,542  | 1,238,650  |
| KLEPIERRE                     | REIT EUR1.4             | 168,124    | 7,399,106  |
| KLOVERN AB B SHS              | COMMON STOCK            | 500,671    | 655,008    |
| KUNGSLEDEN AB                 | COMMON STOCK SEK.42     | 165,115    | 1,199,791  |

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|                              |                  |         |           |
|------------------------------|------------------|---------|-----------|
| LAND SECURITIES GROUP PLC    | REIT GBP.1066667 | 614,136 | 8,345,034 |
| LAR ESPANA REAL ESTATE SOCIM | REIT EUR2.0      | 68,196  | 726,883   |
| LEASINVEST REAL ESTATE SCA   | REIT             | 2,103   | 242,416   |
| LEG IMMOBILIEN AG            | COMMON STOCK     | 54,562  | 6,232,671 |

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Table of Contents

|                                |                              |            |            |
|--------------------------------|------------------------------|------------|------------|
| LINK REIT                      | REIT                         | 1,859,000  | 17,216,753 |
| LONDONMETRIC PROPERTY PLC      | REIT GBP.1                   | 602,856    | 1,515,901  |
| MAPLETREE COMMERCIAL TRUST     | REIT                         | 1,650,555  | 2,000,911  |
| MAPLETREE INDUSTRIAL TRUST     | REIT                         | 1,142,100  | 1,735,846  |
| MAPLETREE LOGISTICS TRUST 20   | REIT                         | 1,779,621  | 1,757,645  |
| MEDICX FUND LTD                | REIT                         | 464,154    | 527,399    |
| MERCIALYS                      | REIT EUR1.0                  | 36,176     | 801,064    |
| MERLIN PROPERTIES SOCIMI SA    | REIT EUR1.0                  | 304,464    | 4,125,249  |
| MORI HILLS REIT INVESTMENT C   | REIT                         | 1,511      | 1,826,699  |
| MORI TRUST SOGO REIT INC       | REIT                         | 981        | 1,364,890  |
| MSCI EAFE MAR18                | IFUS 20180316                | 850        | 12,147     |
| NEW ISRAELI SHEQEL             | FOREIGN CURRENCY             | 5,663      | 1,631      |
| NEW ZEALAND DOLLAR             | FOREIGN CURRENCY             | 84,071     | 59,791     |
| NEWRIVER REIT PLC              | REIT                         | 281,289    | 1,267,524  |
| NIPPON ACCOMMODATIONS FUND     | REIT                         | 418        | 1,723,121  |
| NIPPON BUILDING FUND INC       | REIT                         | 1,092      | 5,343,746  |
| NOMURA REAL ESTATE MASTER FU   | REIT                         | 3,436      | 4,267,065  |
| NORTHVIEW APARTMENT REAL EST   | REIT                         | 43,972     | 877,018    |
| NORWEGIAN KRONE                | FOREIGN CURRENCY             | 50,838     | 6,215      |
| NSI NV                         | REIT EUR.46                  | 15,611     | 651,515    |
| ORIX JREIT INC                 | REIT                         | 2,416      | 3,348,225  |
| PHOENIX SPREE DEUTSCHLAND LT   | COMMON STOCK                 | 5,028      | 26,722     |
| POUND STERLING                 | FOREIGN CURRENCY             | 79,899     | 108,083    |
| PREMIER INVESTMENT CORP        | REIT                         | 1,452      | 1,374,039  |
| PRIMARY HEALTH PROPERTIES      | REIT GBP.125                 | 580,408    | 917,114    |
| PSP SWISS PROPERTY AG REG      | COMMON STOCK CHF.1           | 33,945     | 3,216,554  |
| PURE INDUSTRIAL REAL ESTATE    | REIT                         | 267,117    | 1,443,299  |
| RDI REIT PLC                   | REIT GBP.08                  | 1,123,425  | 558,043    |
| RETAIL ESTATES                 | REIT                         | 5,580      | 494,235    |
| RIOCAN REAL ESTATE INVST TR    | REIT                         | 280,076    | 5,445,270  |
| SAFESTORE HOLDINGS PLC         | REIT GBP.01                  | 178,148    | 1,203,504  |
| SCENTRE GROUP                  | REIT                         | 4,221,069  | 13,808,646 |
| SEGRO PLC                      | REIT GBP.1                   | 859,918    | 6,823,937  |
| SEKISUI HOUSE REIT INC         | REIT                         | 1,060      | 1,236,815  |
| SEKISUI HOUSE RESIDENTIAL IN   | REIT                         | 1,266      | 1,265,128  |
| SHAFTESBURY PLC                | REIT GBP.25                  | 198,511    | 2,803,821  |
| SHOPPING CENTRES AUSTRALASIA   | REIT                         | 670,696    | 1,220,217  |
| SINGAPORE DOLLAR               | FOREIGN CURRENCY             | 21,289     | 15,930     |
| SMARTCENTRES REAL ESTATE INV   | REIT                         | 101,592    | 2,506,252  |
| SPI 200 FUTURES MAR18          | XSFE 20180315                | 150        | 1,623      |
| SSGA                           | G STIFF ERISA QUALIFIED      | 27,891,665 | 27,891,665 |
| STANDARD LIFE INV PROP INC     | REIT GBP.01                  | 236,326    | 298,262    |
| SUNTEC REIT                    | REIT                         | 2,188,200  | 3,515,351  |
| SWEDISH KRONA                  | FOREIGN CURRENCY             | 113,325    | 13,841     |
| SWISS FRANC                    | FOREIGN CURRENCY             | 671        | 688        |
| TARGET HEALTHCARE REIT LTD     | REIT                         | 456,497    | 693,084    |
| TECHNOPOLIS OYJ                | COMMON STOCK                 | 125,449    | 629,856    |
| TLG IMMOBILIEN AG              | COMMON STOCK                 | 73,422     | 1,951,131  |
| TOKYU REIT INC                 | REIT                         | 1,046      | 1,299,982  |
| TRITAX BIG BOX REIT PLC        | REIT GBP.01                  | 1,075,205  | 2,165,396  |
| UK COMMERCIAL PROPERTY TRUST L | UK COMMERCIAL PROPERTY TRUST | 581,464    | 696,595    |
| UNIBAIL RODAMCO SE             | REIT EUR5.0                  | 83,411     | 21,030,097 |
| UNITE GROUP PLC                | REIT GBP.25                  | 206,320    | 2,245,557  |
| UNITED URBAN INVESTMENT CORP   | REIT                         | 2,670      | 3,840,195  |
| US DOLLAR                      |                              | 50,516     | 50,516     |
| VASTNED RETAIL NV              | REIT EUR5.0                  | 16,056     | 795,928    |
| VICINITY CENTRES               | REIT                         | 2,694,163  | 5,738,151  |
| VONOVIA SE                     | COMMON STOCK                 | 409,565    | 20,289,581 |
| WALLENSTAM AB B SHS            | COMMON STOCK SEK1.0          | 165,920    | 1,598,928  |
| WAREHOUSES DE PAUW SCA         | REIT                         | 14,911     | 1,671,898  |
| WERELDHAVE BELGIUM NV          | REIT                         | 2,007      | 229,513    |
| WERELDHAVE NV                  | REIT EUR1.0                  | 35,088     | 1,683,758  |

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|   |                     |           |                       |
|---|---------------------|-----------|-----------------------|
| WESTFIELD CORP  | REIT                | 1,600,106 | 11,886,110            |
| WIHLBORGS FASTIGHETER AB  | COMMON STOCK SEK2.5 | 57,886    | 1,385,387             |
| WORKSPACE GROUP PLC   | REIT GBP1.0         | 104,958   | 1,422,145             |
| XIOR STUDENT HOUSING NV   | REIT                | 7,342     | 343,477               |
| <b>Total : EXHIBIT G - International Real Estate Index Fund</b> |                     |           | <b>\$ 436,874,986</b> |

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n / a - Cost is not applicable

Table of Contents**EXHIBIT H - High Yield and Emerging Markets Bond Fund****(Managed by Pacific Management Investment Company)****IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | 1011778 B C UNLIMITED LIABILI                             | 1% 16 Feb 2024  | 515,018           | \$ 514,740        |
|     | 1011778 BC / NEW RED FIN                                  | 4.25% 15 May 2024   | 125,000           | 124,688           |
|     | 90DAY EUR FUTR MAR19                                      | XCME 20190318   | 24,500,000        | (28,175)          |
|     | 90DAY EUR FUTR MAR20                                      | XCME 20200316   | 24,500,000        | 8,575             |
|     | 90DAY EUR FUTR SEP19                                      | XCME 20190916   | 36,750,000        | (18,375)          |
|     | 90DAY EUR FUTR SEP20                                      | XCME 20200914   | 36,750,000        | 42,263            |
|     | ABU DHABI GOVT INT L                                      | 3.125% 11 Oct 2027  | 400,000           | 391,104           |
|     | ABU DHABI GOVT INT L                                      | 2.5% 11 Oct 2022  | 400,000           | 392,000           |
|     | ABU DHABI GOVT INT L                                      | 4.125% 11 Oct 2047  | 400,000           | 395,648           |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.5% 15 May 2021  | 1,250,000         | 1,312,774         |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.625% 30 Oct 2020  | 750,000           | 786,211           |
|     | AKELIUS RESIDENTIAL AB                                    | 3.375% 23 Sep 2020  | 100,000           | 129,689           |
|     | ALLEGION US HOLDING CO                                    | 3.2% 01 Oct 2024  | 13,000            | 12,847            |
|     | ALLEGION US HOLDING CO                                    | 3.55% 01 Oct 2027   | 6,000             | 5,933             |
|     | ALLY FINANCIAL INC  | 4.125% 30 Mar 2020  | 400,000           | 408,000           |
|     | ALLY FINANCIAL INC  | 3.6% 21 May 2018  | 1,040,000         | 1,043,120         |
|     | ALLY FINANCIAL INC  | 8% 01 Nov 2031  | 1,090,000         | 1,417,000         |
|     | ALLY FINANCIAL INC  | 4.75% 10 Sep 2018   | 1,550,000         | 1,569,375         |
|     | ALLY FINANCIAL INC  | 8% 01 Nov 2031  | 20,000            | 25,950            |
|     | ALPHA 3 B V   | 1% 31 Jan 2024  | 199,000           | 200,079           |
|     | ALROSA FINANCE SA   | 7.75% 03 Nov 2020   | 1,400,000         | 1,565,116         |
|     | ALTICE FINANCING SA                                       | 1% 31 Jan 2026  | 50,000            | 48,900            |
|     | ALTICE LUXEMBOURG SA                                      | 7.25% 15 May 2022   | 4,570,000         | 5,559,436         |
|     | AMER AIRLN PT TRS 11 1                                    | 7% 31 Jul 2019  | 52,696            | 52,959            |
|     | AMERICAN TOWER CORP                                       | 3% 15 Jun 2023  | 54,000            | 53,859            |
|     | AMERICAN TOWER CORP                                       | 3.3% 15 Feb 2021  | 50,000            | 50,917            |
|     | AMGH HLDG CORP  | 1% 14 Mar 2025  | 100,000           | 100,188           |
|     | AMWINS GROUP INC  | 1% 25 Jan 2024  | 396,000           | 397,101           |
|     | ANCESTRY COM OPERATIONS INC                               | 1% 19 Oct 2023  | 2,475,000         | 2,485,049         |
|     | ANDEAVOR LOGIS LP/CORP                                    | 4.25% 01 Dec 2027   | 8,000             | 8,069             |
|     | ANDEAVOR LOGIS LP/CORP                                    | 5.2% 01 Dec 2047  | 8,000             | 8,344             |
|     | ANDEAVOR LOGIS LP/CORP                                    | 3.5% 01 Dec 2022  | 6,000             | 5,989             |
|     | ARGENTINE PESO  | FOREIGN CURRENCY  | 1,400,718         | 74,407            |
|     | ARQIVA BROADC FINANCE PL                                  | 9.5% 31 Mar 2020  | 100,000           | 140,423           |
|     | ARROW ELECTRONICS INC                                     | 3.25% 08 Sep 2024   | 71,000            | 69,572            |
|     | AT+T INC  | 4.1% 15 Feb 2028  | 214,000           | 214,708           |
|     | AT+T INC  | 1% 15 Jul 2021  | 423,000           | 428,797           |
|     | AT+T INC  | 2.85% 14 Feb 2023   | 92,000            | 92,365            |
|     | AT+T INC  | 5.15% 14 Feb 2050   | 246,000           | 249,066           |
|     | AT+T INC  | 3.9% 14 Aug 2027  | 1,364,000         | 1,373,114         |

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|                              |                    |           |           |
|------------------------------|--------------------|-----------|-----------|
| AT+T INC                     | 5.3% 14 Aug 2058   | 72,000    | 72,236    |
| AT+T INC                     | 4.9% 14 Aug 2037   | 164,000   | 166,066   |
| AT+T INC                     | 3.4% 14 Aug 2024   | 178,000   | 178,914   |
| AUSTRALIAN DOLLAR            | FOREIGN CURRENCY   | 475       | 372       |
| AVANTOR INC                  | 6% 01 Oct 2024     | 10,000    | 9,963     |
| AVANTOR, INC.                | 1% 21 Nov 2024     | 80,000    | 80,334    |
| AVAYA INC.                   | 1% 15 Dec 2024     | 50,000    | 49,146    |
| AVOLON TLB BORROWER 1 ( US ) | 1% 03 Apr 2022     | 109,450   | 108,571   |
| BANCO BILBAO VIZCAYA ARG     | 1% 29 May 2049     | 2,600,000 | 2,658,500 |
| BARCLAYS BANK PLC            | 7.625% 21 Nov 2022 | 2,725,000 | 3,086,063 |
| BARCLAYS BANK PLC            | 1% 10 Apr 2023     | 600,000   | 609,000   |
| BARCLAYS PLC                 | 3.25% 12 Feb 2027  | 360,000   | 508,778   |
| BARCLAYS PLC                 | 3.684% 10 Jan 2023 | 300,000   | 304,433   |
| BARCLAYS PLC                 | 3.125% 17 Jan 2024 | 300,000   | 424,218   |
| BARCLAYS PLC                 | 1% 29 Dec 2049     | 600,000   | 901,061   |
| BAT CAPITAL CORP             | 3.222% 15 Aug 2024 | 84,000    | 83,997    |
| BMC SOFTWARE FIN INC         | 1% 10 Sep 2022     | 3,368,449 | 3,368,819 |
| BMC SOFTWARE FINANCE INC     | 8.125% 15 Jul 2021 | 64,000    | 64,400    |
| BONOS DE TESORERIA           | 6.15% 12 Aug 2032  | 850,000   | 278,977   |
| BOSTON PROPERTIES LP         | 3.2% 15 Jan 2025   | 40,000    | 39,873    |
| BPCE SA                      | 1% 29 Aug 2049     | 548,000   | 634,995   |

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Table of Contents

|                                |                                |                 |              |
|--------------------------------|--------------------------------|-----------------|--------------|
| BRAZILIAN REAL                 | FOREIGN CURRENCY               | 2,105           | 635          |
| BRIGHTHOUSE FINANCIAL IN       | 4.7% 22 Jun 2047               | 16,000          | 16,322       |
| BRIGHTHOUSE FINANCIAL IN       | 3.7% 22 Jun 2027               | 308,000         | 302,908      |
| BROADCOM CRP / CAYMN FI        | 3.875% 15 Jan 2027             | 48,000          | 47,234       |
| BROADCOM CRP / CAYMN FI        | 3.625% 15 Jan 2024             | 10,000          | 9,944        |
| BROADCOM CRP / CAYMN FI        | 3% 15 Jan 2022                 | 102,000         | 101,136      |
| BROOKFIELD FINANCE INC         | 4.7% 20 Sep 2047               | 56,000          | 58,687       |
| BWPCODSY5 CDS EUR P F 1.00000  | 1% 20 Dec 2021                 | (600,000)       | (740,221)    |
| BWPCODSY5 CDS EUR R V 03MEVENT | 1% 20 Dec 2021                 | 600,000         | 720,480      |
| BWPCODTU2 CDS USD P F 1.00000  | 1% 20 Dec 2021                 | (2,500,000)     | (2,557,223)  |
| BWPCODTU2 CDS USD R V 03MEVENT | 1% 20 Dec 2021                 | 2,500,000       | 2,500,000    |
| BWPC0FA52 CDS USD P F 1.00000  | 1% 20 Jun 2022                 | (3,200,000)     | (3,271,408)  |
| BWPC0FA52 CDS USD R V 03MEVENT | 1% 20 Jun 2022                 | 3,200,000       | 3,200,000    |
| BWPC0G6Z9 CDS EUR P F 1.00000  | 1% 20 Dec 2022                 | (1,900,000)     | (2,343,466)  |
| BWPC0G6Z9 CDS EUR R V 03MEVENT | 1% 20 Dec 2022                 | 1,900,000       | 2,281,520    |
| BWU00DZ12 IRS JPY P F .15000   | 0.15% 22 Mar 2018              | (1,980,000,000) | (17,582,414) |
| BWU00DZ12 IRS JPY R V 06MLIBOR | 1% 22 Mar 2018                 | 1,980,000,000   | 17,576,565   |
| BWU00MIA8 IRS EUR P F .50000   | 0.5% 21 Mar 2023               | (2,400,000)     | (2,901,107)  |
| BWU00MIA8 IRS EUR R V 06MEURIB | 1% 21 Mar 2023                 | 2,400,000       | 2,881,921    |
| BWU00MIB6 IRS EUR P F 1.00000  | 1% 21 Mar 2028                 | (6,800,000)     | (8,222,531)  |
| BWU00MIB6 IRS EUR R V 06MEURIB | 1% 21 Mar 2028                 | 6,800,000       | 8,165,441    |
| BWU00MIE0 IRS GBP P F 1.50000  | 1.5% 21 Mar 2028               | (7,300,000)     | (10,064,680) |
| BWU00MIE0 IRS GBP R V 06MLIBOR | 1% 21 Mar 2028                 | 7,300,000       | 9,875,074    |
| BWU00NP18 IRS MXN P F 7.98400  | 7.984% 10 Dec 2027             | (200,000)       | (10,226)     |
| BWU00NP18 IRS MXN R V 01MTIIE  | 1% 10 Dec 2027                 | 200,000         | 10,222       |
| CADILLAC FAIRVIEW PRP TR       | 3.875% 20 Mar 2027             | 600,000         | 613,404      |
| CAESARS ENTERTAIN CORP         | 5% 01 Oct 2024                 | 28,417          | 54,969       |
| CAESARS ENTERTAINMENT CORP     | COMMON STOCK USD.01            | 5,893           | 74,546       |
| CAESARS GROW PROP HLD/FI       | 9.375% 01 May 2022             | 1,540,000       | 1,647,800    |
| CAESARS RESORT / FINCO         | 5.25% 15 Oct 2025              | 28,000          | 28,210       |
| CAESARS RESORT COLLECTION LLC  | 1% 22 Dec 2024                 | 200,000         | 200,786      |
| CALIFORNIA RESOURCES CORP      | 1% 31 Dec 2022                 | 100,000         | 99,500       |
| CALPINE CORP                   | 5.25% 01 Jun 2026              | 40,000          | 39,200       |
| CANADIAN DOLLAR                | FOREIGN CURRENCY               | 4,619           | 3,686        |
| CBL + ASSOCIATES LP            | 5.95% 15 Dec 2026              | 160,000         | 148,844      |
| CBS RADIO INC                  | 1% 17 Nov 2024                 | 704,717         | 707,945      |
| CCMSCZUS2 CCPC COC EQUITY      | MORGAN STANLEY CASH COLLATERAL | 2,159,000       | 2,159,000    |
| CCNGFIUS2 NOMURA GLOBAL BOC    | CCNGFIUS2 NOMURA GLOBAL BOC    | (60,000)        | (60,000)     |
| CCPC CCMSCUS2 COC              | CCPC CASH COLLATERAL USD       | 713,000         | 713,000      |
| CENTRAL GARDEN + PET CO        | 5.125% 01 Feb 2028             | 13,000          | 13,000       |
| CH HOLD CORP                   | 1% 01 Feb 2024                 | 0               | 0            |
| CH HOLD CORP                   | 1% 01 Feb 2024                 | 138,197         | 138,975      |
| CHARTER COMM OPT LLC/CAP       | 4.2% 15 Mar 2028               | 61,000          | 60,547       |
| CHARTER COMMUNICATIONS OPERAT  | 1% 03 Jan 2021                 | 964,219         | 964,827      |
| CHARTER COMMUNICATIONS OPERAT  | 1% 01 Jul 2020                 | 193,924         | 193,924      |
| CHENIERE CORP CHRISTI HD       | 5.875% 31 Mar 2025             | 1,600,000       | 1,734,000    |
| CHENIERE ENERGY PARTNERS       | 5.25% 01 Oct 2025              | 39,000          | 39,683       |
| CHS/COMMUNITY HEALTH SYS       | 6.25% 31 Mar 2023              | 76,000          | 68,400       |
| CHS/COMMUNITY HEALTH SYS       | 5.125% 01 Aug 2021             | 400,000         | 360,000      |
| CIMAREX ENERGY CO              | 3.9% 15 May 2027               | 23,000          | 23,518       |
| CIT GROUP INC                  | 5% 15 Aug 2022                 | 300,000         | 318,000      |
| CLARK EQUIP CO                 | 1% 18 May 2024                 | 91,815          | 92,136       |
| CLEVELAND CLIFFS INC           | 4.875% 15 Jan 2024             | 22,000          | 21,945       |
| CO OP GRP HLDS                 | 1% 08 Jul 2026                 | 200,000         | 334,659      |
| COLOMBIAN PESO                 | FOREIGN CURRENCY               | 800,574         | 268          |
| COLUMBUS MCKINNON CORP         | 1% 31 Jan 2024                 | 118,395         | 119,135      |
| CRED SUIS GP FUN LTD           | 3.75% 26 Mar 2025              | 1,000,000       | 1,020,387    |
| CREDIT AGRICOLE SA             | 1% 29 Dec 2049                 | 200,000         | 226,250      |
| CREDIT AGRICOLE SA             | 1% 19 Sep 2033                 | 800,000         | 830,280      |
| CREDIT SUISSE AG               | 6.5% 08 Aug 2023               | 200,000         | 223,800      |
| CREDIT SUISSE AG               | 6.5% 08 Aug 2023               | 3,300,000       | 3,692,700    |

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|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| CREDIT SUISSE FIRST BOSTON MOR | 1% 25 Jun 2033     | 11,481    | 11,445    |
| CREDIT SUISSE GROUP AG         | 4.282% 09 Jan 2028 | 500,000   | 521,300   |
| CROWN CASTLE INTL CORP         | 3.2% 01 Sep 2024   | 34,000    | 33,647    |
| CROWN CASTLE INTL CORP         | 3.65% 01 Sep 2027  | 148,000   | 147,638   |
| CROWN CASTLE INTL CORP         | 4% 01 Mar 2027     | 20,000    | 20,449    |
| CSC HOLDINGS LLC               | 8.625% 15 Feb 2019 | 3,285,000 | 3,465,675 |
| CSC HOLDINGS LLC               | 7.875% 15 Feb 2018 | 590,000   | 592,950   |
| CSN ISLANDS XI CORP            | 6.875% 21 Sep 2019 | 120,000   | 113,400   |
| CSN RESOURCES SA               | 6.5% 21 Jul 2020   | 240,000   | 225,000   |
| CURRENCY CONTRACT              | ARS/USD            |           | (19,049)  |
| CURRENCY CONTRACT              | BRL/USD            |           | 11,778    |
| CURRENCY CONTRACT              | CLP/USD            |           | 13        |
| CURRENCY CONTRACT              | COP/USD            |           | 15,789    |
| CURRENCY CONTRACT              | CZK/USD            |           | 15,170    |



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Table of Contents

|                               |                    |           |           |
|-------------------------------|--------------------|-----------|-----------|
| CURRENCY CONTRACT             | GBP/USD            |           | 2,924     |
| CURRENCY CONTRACT             | HUF/USD            |           | 74,183    |
| CURRENCY CONTRACT             | IDR/USD            |           | 6,520     |
| CURRENCY CONTRACT             | IDR/USD            |           | 104       |
| CURRENCY CONTRACT             | IDR/USD            |           | 117       |
| CURRENCY CONTRACT             | IDR/USD            |           | 171       |
| CURRENCY CONTRACT             | IDR/USD            |           | 159       |
| CURRENCY CONTRACT             | INR/USD            |           | 28,662    |
| CURRENCY CONTRACT             | MXN/USD            |           | (344,860) |
| CURRENCY CONTRACT             | MYR/USD            |           | 246,641   |
| CURRENCY CONTRACT             | PEN/USD            |           | 494       |
| CURRENCY CONTRACT             | PHP/USD            |           | 9,623     |
| CURRENCY CONTRACT             | PLN/USD            |           | 309,536   |
| CURRENCY CONTRACT             | RUB/USD            |           | 33,488    |
| CURRENCY CONTRACT             | RUB/USD            |           | 5,312     |
| CURRENCY CONTRACT             | THB/USD            |           | 87,529    |
| CURRENCY CONTRACT             | TRY/USD            |           | 151,549   |
| CURRENCY CONTRACT             | USD/BRL            |           | (13,082)  |
| CURRENCY CONTRACT             | USD/BRL            |           | 33,207    |
| CURRENCY CONTRACT             | USD/EUR            |           | (8,710)   |
| CURRENCY CONTRACT             | USD/EUR            |           | (147,028) |
| CURRENCY CONTRACT             | USD/EUR            |           | (3,128)   |
| CURRENCY CONTRACT             | USD/EUR            |           | (1,147)   |
| CURRENCY CONTRACT             | USD/GBP            |           | (381,826) |
| CURRENCY CONTRACT             | USD/MXN            |           | 4,309     |
| CURRENCY CONTRACT             | ZAR/USD            |           | 118,465   |
| CVS PASS THROUGH TRUST        | 8.353% 10 Jul 2031 | 79,834    | 102,914   |
| CVS PASS THROUGH TRUST        | 6.943% 10 Jan 2030 | 1,848,397 | 2,161,608 |
| DAE FUNDING LLC               | 4% 01 Aug 2020     | 33,000    | 33,330    |
| DAE FUNDING LLC               | 4.5% 01 Aug 2022   | 40,000    | 39,300    |
| DAE FUNDING LLC               | 5% 01 Aug 2024     | 73,000    | 72,088    |
| DELL INT LLC / EMC CORP       | 6.02% 15 Jun 2026  | 1,600,000 | 1,764,190 |
| DELL INT LLC / EMC CORP       | 4.42% 15 Jun 2021  | 502,000   | 523,094   |
| DELOS FIN S A R L             | 1% 06 Oct 2023     | 2,200,000 | 2,215,708 |
| DEUTSCHE BANK AG              | 4.25% 14 Oct 2021  | 1,000,000 | 1,040,365 |
| DEUTSCHE BANK AG              | 1% 18 Jan 2019     | 100,000   | 100,924   |
| DEUTSCHE BANK NY              | 2.7% 13 Jul 2020   | 1,320,000 | 1,313,535 |
| DEUTSCHE BANK NY              | 1% 13 Jul 2020     | 1,320,000 | 1,322,333 |
| DIAMOND OFFSHORE DRILL        | 7.875% 15 Aug 2025 | 649,000   | 679,016   |
| DIAMOND RESORTS INTL INC      | 7.75% 01 Sep 2023  | 331,000   | 359,102   |
| DIAMOND RESORTS INTL INC      | 1% 11 Aug 2023     | 1,491,697 | 1,501,483 |
| DISCOVERY COMMUNICATIONS      | 3.95% 20 Mar 2028  | 21,000    | 20,888    |
| DISCOVERY COMMUNICATIONS      | 2.95% 20 Mar 2023  | 16,000    | 15,835    |
| DISH DBS CORP                 | 7.875% 01 Sep 2019 | 2,070,000 | 2,214,900 |
| DOLLAR TREE INC               | 5.25% 01 Mar 2020  | 100,000   | 101,730   |
| DUKE REALTY LP                | 3.375% 15 Dec 2027 | 14,000    | 14,023    |
| DXC TECHNOLOGY CO             | 4.75% 15 Apr 2027  | 43,000    | 45,727    |
| EMC CORP                      | 2.65% 01 Jun 2020  | 400,000   | 394,932   |
| EMERALD BAY SA                | 0.01% 08 Oct 2020  | 786,000   | 873,042   |
| ENABLE OKLAHOMA INTRASTR      | 6.25% 15 Mar 2020  | 40,000    | 42,024    |
| ENDO LUXEMBOURG FIN CO I S A  | 1% 29 Apr 2024     | 178,105   | 178,996   |
| ENERGY FUTURE INTERMEDIATE HL | 1% 30 Jun 2018     | 5,375,550 | 5,387,054 |
| ENERGY TRANSFER PARTNERS      | 4.15% 01 Oct 2020  | 30,000    | 30,979    |
| ENRGY TRANS PT/REG FIN        | 5.75% 01 Sep 2020  | 390,000   | 415,074   |
| EQT CORP                      | 1% 01 Oct 2020     | 51,000    | 51,108    |
| EQT CORP                      | 2.5% 01 Oct 2020   | 8,000     | 7,944     |
| EQUINIX INC                   | 2.875% 01 Feb 2026 | 100,000   | 119,990   |
| EQUINIX INC                   | 2.875% 01 Oct 2025 | 100,000   | 120,981   |
| ERP OPERATING LP              | 3.25% 01 Aug 2027  | 14,000    | 13,955    |
| ERP OPERATING LP              | 4% 01 Aug 2047     | 8,000     | 8,231     |
| ESC LEHMAN BRTH HLDH PROD     | 1% 31 Dec 2049     | 800,000   | 37,200    |
| EURO CURRENCY                 | FOREIGN CURRENCY   | 313,946   | 376,986   |
| EUROPEAN INVESTMENT BANK      | 1% 15 Jan 2018     | 112,000   | 134,510   |

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|                            |                                |           |           |
|----------------------------|--------------------------------|-----------|-----------|
| FLYING FORTRESS INC        | 1% 30 Oct 2022                 | 100,000   | 100,696   |
| FNMA TBA 30 YR 3           | 3% 13 Feb 2048                 | 3,500,000 | 3,495,420 |
| FNMA TBA 30 YR 3.5         | 3.5% 13 Aug 2048               |           |           |
| FNMA TBA 30 YR 3.5         | 3.5% 13 Feb 2048               | 5,000,000 | 5,125,586 |
| FNMA TBA 30 YR 3.5         | 3.5% 13 Mar 2048               | 2,100,000 | 2,149,465 |
| FNMA TBA 30 YR 4           | 4% 13 Feb 2048                 | 2,000,000 | 2,088,665 |
| FORTRESS TRANS + INFRAS    | 6.75% 15 Mar 2022              | 128,000   | 132,480   |
| FREEDOM MORTGAGE CORP      | 8.125% 15 Nov 2024             | 34,000    | 34,638    |
| FUTURES MORGAN STANLEY COC | SWAP CASH COLLATERALRAL<br>USD | 378,000   | 378,000   |
| GARDNER DENVER INC         | 1% 30 Jul 2024                 | 499,530   | 500,913   |
| GENERAL MOTORS FINL CO     | 1% 04 Oct 2019                 | 100,000   | 101,314   |
| GENERALITAT DE CATALUNYA   | 4.9% 15 Sep 2021               | 150,000   | 190,044   |

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Table of Contents

|                                |                          |            |           |
|--------------------------------|--------------------------|------------|-----------|
| GENERALITAT DE CATALUNYA       | 4.95% 11 Feb 2020        | 10,000     | 12,680    |
| GENERALITAT DE CATALUNYA       | 4.75% 04 Jun 2018        | 24,000     | 29,185    |
| GENESIS ENERGY LP/FIN          | 6.25% 15 May 2026        | 16,000     | 15,940    |
| GENESIS ENERGY LP/GENESI       | 5.75% 15 Feb 2021        | 400,000    | 407,000   |
| GOEASY LTD                     | 7.875% 01 Nov 2022       | 20,000     | 20,875    |
| GOLDEN NUGGET, INC.            | 1% 04 Oct 2023           | 79,597     | 80,144    |
| GOODMAN US FIN FOUR            | 4.5% 15 Oct 2037         | 32,000     | 33,071    |
| GOODMAN US FIN THREE           | 3.7% 15 Mar 2028         | 63,000     | 62,515    |
| GRIFOLS WORLDWIDE OPERATIONS   | 1% 31 Jan 2025           | 148,999    | 149,226   |
| GS MORTGAGE SECURITIES TRUST   | 1% 15 Jul 2032           | 1,300,000  | 1,293,020 |
| HARLAND CLARKE HOLDINGS        | 8.375% 15 Aug 2022       | 36,000     | 37,384    |
| HARVEST OPERATIONS CORP        | 2.33% 14 Apr 2021        | 90,000     | 87,250    |
| HCA INC                        | 5.5% 15 Jun 2047         | 40,000     | 39,900    |
| HCA INC                        | 4.5% 15 Feb 2027         | 600,000    | 603,000   |
| HD SUPPLY WTRWKS LTD           | 1% 01 Aug 2024           | 20,000     | 20,138    |
| HILTON WORLDWIDE FIN LLC       | 1% 26 Oct 2020           | 0          | 0         |
| HILTON WORLDWIDE FIN LLC       | 1% 25 Oct 2023           | 756,061    | 759,554   |
| HIPOTECARIA SU CASITA SA       | 7.5% 29 Jun 2018         | 86,932     | 2,608     |
| HIPOTECARIA SU CASITA SA       | COMMON STOCK             | 10,518     |           |
| HOWARD HUGHES CORP             | 5.375% 15 Mar 2025       | 1,589,000  | 1,628,725 |
| HSBC HOLDINGS PLC              | 1% 05 Jan 2022           | 700,000    | 723,700   |
| HSBC HOLDINGS PLC              | 1% 08 Mar 2021           | 300,000    | 315,994   |
| HUDSON PACIFIC PROPERTIE       | 3.95% 01 Nov 2027        | 14,000     | 13,929    |
| HUNGARIAN FORINT               | FOREIGN CURRENCY         | 45,986     | 178       |
| IHEARTCOMMUNICATIONS INC       | 9% 15 Sep 2022           | 1,800,000  | 1,291,500 |
| IHS MARKIT LTD                 | 4% 01 Mar 2026           | 25,000     | 24,969    |
| IMS HEALTH INC                 | 1% 17 Jan 2025           | 99,750     | 100,106   |
| INDIGO MERGER SUB I INC        | 1% 13 Sep 2024           | 49,875     | 49,987    |
| INDONESIAN RUPIAH              | FOREIGN CURRENCY         | 0          |           |
| INTELSAT JACKSON HLDG          | 7.25% 15 Oct 2020        | 1,450,000  | 1,363,000 |
| INTL LEASE FINANCE CORP        | 8.25% 15 Dec 2020        | 95,000     | 109,122   |
| INTL LEASE FINANCE CORP        | 6.25% 15 May 2019        | 250,000    | 261,976   |
| IRON MOUNTAIN INC              | 5.25% 15 Mar 2028        | 24,000     | 23,880    |
| ISLAMIC REP OF PAKISTAN        | 6.875% 05 Dec 2027       | 400,000    | 401,050   |
| ISTAR INC                      | 5.25% 15 Sep 2022        | 22,000     | 22,138    |
| ISTAR INC                      | 4.625% 15 Sep 2020       | 5,000      | 5,075     |
| JAPANESE YEN                   | FOREIGN CURRENCY         | 2,595,503  | 23,040    |
| JEFFERIES FIN LLC / JFIN       | 6.875% 15 Apr 2022       | 1,900,000  | 1,923,750 |
| JEFFERIES FIN LLC / JFIN       | 7.5% 15 Apr 2021         | 220,000    | 227,700   |
| JEFFERIES FIN LLC / JFIN       | 7.375% 01 Apr 2020       | 200,000    | 205,750   |
| JELD WEN INC                   | 4.875% 15 Dec 2027       | 10,000     | 10,100    |
| KBC BANK NV                    | 1% 25 Jan 2023           | 1,200,000  | 1,205,664 |
| KINDER MORGAN ENER PART        | 6.375% 01 Mar 2041       | 400,000    | 464,946   |
| KINETIC CONCEPTS INC           | 1% 02 Feb 2024           | 1,402,950  | 1,395,585 |
| KINGDOM OF BAHRAIN             | 5.5% 31 Mar 2020         | 300,000    | 306,906   |
| KINGDOM OF SWEDEN              | 0.875% 31 Jan 2018       | 900,000    | 1,081,954 |
| KSA SUKUK LTD                  | 3.628% 20 Apr 2027       | 300,000    | 302,714   |
| KSA SUKUK LTD                  | 2.894% 20 Apr 2022       | 400,000    | 397,154   |
| LANDMARK MORTGAGE SECURITIES P | 1% 17 Jun 2039           | 3,573,230  | 4,599,688 |
| LAS VEGAS SANDS LLC            | 1% 29 Mar 2024           | 866,936    | 871,166   |
| LEHMAN BROTHERS HOLDINGS       | 1% 10 Jan 2009           | 400,000    | 17,500    |
| LENNAR CORP                    | 4.75% 29 Nov 2027        | 24,000     | 24,715    |
| LIFE STORAGE LP                | 3.875% 15 Dec 2027       | 14,000     | 13,948    |
| LLOYDS BANKING GROUP PLC       | 1% 29 Dec 2049           | 400,000    | 657,950   |
| LSI OPEN POSITION NET ASSET    | 0.01% 31 Dec 2060        | 171,451    | 12,430    |
| MAJAPAHIT HOLDING BV           | 7.75% 20 Jan 2020        | 100,000    | 109,380   |
| MALAYSIAN RINGGIT              | FOREIGN CURRENCY         | 580        | 143       |
| MALLINCKRODT INTL FIN          | 4.75% 15 Apr 2023        | 2,538,000  | 1,992,330 |
| MATTEL INC                     | 6.75% 31 Dec 2025        | 34,000     | 34,457    |
| MEXICAN PESO (NEW)             | FOREIGN CURRENCY         | 12,431,747 | 635,391   |
| MORGAN STANLEY CAP SVCS BOC    | SWAP CASH COLLATERAL USD | (50,000)   | (50,000)  |
| MORGAN STANLEY CAP SVCS COC    | SWAP CASH COLLATERAL USD | 21,000     | 21,000    |
| MORGAN STANLEY CASH BOC        |                          | 280,000    | 280,000   |

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| CCMSBIUS1 MORGAN STANLEY       |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| CASH                           |                    |           |           |
| MULTI COLOR CORP               | 1% 31 Oct 2024     | 6,000     | 6,038     |
| NATIONAL COLLEGIATE STUDENT LO | 1% 25 Nov 2027     | 1,478,929 | 1,469,135 |
| NATIONWIDE BLDG SOCIETY        | 1% 20 Mar 2023     | 100,000   | 121,098   |
| NAVIENT CORP                   | 6.5% 15 Jun 2022   | 195,000   | 204,653   |
| NAVIENT CORP                   | 6.625% 26 Jul 2021 | 72,000    | 75,960    |
| NAVIENT CORP                   | 5.5% 15 Jan 2019   | 520,000   | 529,100   |
| NAVIENT CORP                   | 4.875% 17 Jun 2019 | 538,000   | 547,092   |
| NAVIENT CORP                   | 5.875% 25 Mar 2021 | 1,521,000 | 1,570,433 |
| NAVIENT CORP                   | 8% 25 Mar 2020     | 1,220,000 | 1,319,125 |
| NAVIENT CORP                   | 7.25% 25 Jan 2022  | 100,000   | 107,125   |
| NAVIENT CORP                   | 8.45% 15 Jun 2018  | 30,000    | 30,765    |
| NETAPP INC                     | 2% 27 Sep 2019     | 10,000    | 9,923     |

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Table of Contents

|                               |                    |               |            |
|-------------------------------|--------------------|---------------|------------|
| NETAPP INC                    | 3.3% 29 Sep 2024   | 21,000        | 20,919     |
| NETFLIX INC                   | 4.875% 15 Apr 2028 | 35,000        | 34,300     |
| NEW ALBERTSONS LP             | 6.57% 23 Feb 2028  | 600,000       | 456,000    |
| NIDDA HEALTHCARE HOLDING AG   | 1% 21 Aug 2024     | 16,786        | 20,154     |
| NIDDA HEALTHCARE HOLDING AG   | 1% 21 Aug 2024     | 83,214        | 99,912     |
| NIELSEN CO LUX SARL/THE       | 5.5% 01 Oct 2021   | 600,000       | 616,500    |
| NIELSEN FIN LLC               | 1% 04 Oct 2023     | 1,188,030     | 1,192,485  |
| NISSAN MOTOR ACCEPTANCE       | 1% 28 Sep 2022     | 120,000       | 120,549    |
| NOKIA OYJ                     | 4.375% 12 Jun 2027 | 20,000        | 19,770     |
| NOTA DO TESOURO NACIONAL      | 10% 01 Jan 2027    | 4,400,000     | 1,308,157  |
| NOTA DO TESOURO NACIONAL      | 10% 01 Jan 2021    | 26,400,000    | 8,197,363  |
| NUMERICABLE GROUP SA          | 1% 31 Jan 2026     | 50,000        | 48,078     |
| ODEBRECHT DRILL VIII/IX       | 6.35% 30 Jun 2022  | 143,000       | 90,090     |
| OI EUROPEAN GROUP BV          | 4% 15 Mar 2023     | 16,000        | 16,022     |
| OLD REPUBLIC INTL CORP        | 3.875% 26 Aug 2026 | 60,000        | 60,398     |
| OLYMPUS MERGER SUB INC        | 1% 10 Oct 2024     | 1,486         | 1,489      |
| ONEMAIN FIN HOLDINGS INC      | 6.75% 15 Dec 2019  | 1,940,000     | 2,004,408  |
| ONEMAIN FIN HOLDINGS INC      | 7.25% 15 Dec 2021  | 136,000       | 141,331    |
| OPPENHEIMER HOLDINGS INC      | 6.75% 01 Jul 2022  | 24,000        | 24,720     |
| ORTHO CLINICAL INC/SA         | 6.625% 15 May 2022 | 508,000       | 510,540    |
| OXFORD FIN LLC/CO ISS II      | 6.375% 15 Dec 2022 | 24,000        | 24,780     |
| PARK AEROSPACE HOLDINGS       | 4.5% 15 Mar 2023   | 1,372,000     | 1,310,260  |
| PARK AEROSPACE HOLDINGS       | 3.625% 15 Mar 2021 | 36,000        | 34,470     |
| PARK AEROSPACE HOLDINGS       | 5.25% 15 Aug 2022  | 1,163,000     | 1,155,731  |
| PARK AEROSPACE HOLDINGS       | 5.5% 15 Feb 2024   | 33,000        | 32,753     |
| PETROBRAS GLOBAL FINANCE      | 5.299% 27 Jan 2025 | 61,000        | 61,183     |
| PETROBRAS GLOBAL FINANCE      | 5.999% 27 Jan 2028 | 52,000        | 52,130     |
| PETROBRAS GLOBAL FINANCE      | 7.375% 17 Jan 2027 | 1,724,000     | 1,898,124  |
| PETROBRAS GLOBAL FINANCE      | 6.125% 17 Jan 2022 | 565,000       | 599,606    |
| PETROBRAS GLOBAL FINANCE      | 7.25% 17 Mar 2044  | 1,122,000     | 1,166,880  |
| PETROLEO GLOBAL TRADING       | 1% 19 Feb 2020     | 100,000       | 96,650     |
| PETROLEOS DE VENEZUELA S      | 5.375% 12 Apr 2027 | 712,000       | 165,540    |
| PETROLEOS MEXICANOS           | 3.75% 21 Feb 2024  | 200,000       | 260,336    |
| PETROLEOS MEXICANOS           | 6.5% 13 Mar 2027   | 554,000       | 605,522    |
| PETROLEOS MEXICANOS           | 5.125% 15 Mar 2023 | 600,000       | 838,387    |
| PETSMART INC                  | 5.875% 01 Jun 2025 | 51,000        | 39,143     |
| PHYSICIANS REALTY LP          | 3.95% 15 Jan 2028  | 29,000        | 28,663     |
| PIMCO FDS SHORT TERM FLTG NAV | MUTUAL FUND        | 2,512,613     | 25,143,718 |
| PITNEY BOWES INC              | 4.7% 01 Apr 2023   | 16,000        | 14,680     |
| PLAINS ALL AMER PIPELINE      | 2.6% 15 Dec 2019   | 200,000       | 198,863    |
| POLISH ZLOTY                  | FOREIGN CURRENCY   | 13            | 4          |
| POST HLDGS INC                | 1% 24 May 2024     | 29,850        | 29,941     |
| POST HOLDINGS INC             | 5.625% 15 Jan 2028 | 10,000        | 10,053     |
| POUND STERLING                | FOREIGN CURRENCY   | 217,387       | 294,070    |
| PRESTIGE BRANDS INC DEL       | 1% 26 Jan 2024     | 88,087        | 88,610     |
| PROVIDENT FDG/PFG FIN         | 6.375% 15 Jun 2025 | 21,000        | 22,050     |
| QVC INC                       | 3.125% 01 Apr 2019 | 1,200,000     | 1,204,478  |
| QVC INC                       | 5.45% 15 Aug 2034  | 1,000,000     | 1,004,598  |
| QVC INC                       | 5.95% 15 Mar 2043  | 1,395,000     | 1,405,927  |
| RAIT TRUST                    | 1% 15 Jun 2037     | 2,699,623     | 2,701,392  |
| RED OAK POWER LLC             | 9.2% 30 Nov 2029   | 800,000       | 908,000    |
| REPUBLIC OF ARGENTINA         | 1% 03 Apr 2022     | 27,215,000    | 1,438,456  |
| REPUBLIC OF ARGENTINA         | 1% 21 Jun 2020     | 18,359,000    | 1,043,513  |
| REPUBLIC OF ARGENTINA         | 3.875% 15 Jan 2022 | 4,100,000     | 5,181,901  |
| REPUBLIC OF ARGENTINA         | 1% 01 Mar 2020     | 600,000       | 33,307     |
| REPUBLIC OF ARGENTINA         | 7.82% 31 Dec 2033  | 187,150       | 262,529    |
| REPUBLIC OF ARGENTINA         | 1% 31 Dec 2038     | 2,176,000     | 1,907,447  |
| REPUBLIC OF COLOMBIA          | 7.75% 14 Apr 2021  | 4,000,000,000 | 1,421,940  |
| REPUBLIC OF INDONESIA         | 4.35% 11 Jan 2048  | 200,000       | 202,906    |
| REPUBLIC OF NIGERIA           | 6.5% 28 Nov 2027   | 300,000       | 312,607    |
| REPUBLIC OF PANAMA            | 9.375% 01 Apr 2029 | 653,000       | 989,295    |
| REPUBLIC OF PERU              | 5.7% 12 Aug 2024   | 2,860,000     | 951,883    |
| REPUBLIC OF PERU              | 6.95% 12 Aug 2031  | 10,100,000    | 3,555,181  |

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|                          |                    |            |           |
|--------------------------|--------------------|------------|-----------|
| REPUBLIC OF PERU         | 8.75% 21 Nov 2033  | 255,000    | 401,625   |
| REPUBLIC OF SOUTH AFRICA | 8.875% 28 Feb 2035 | 65,900,000 | 5,003,801 |
| REPUBLIC OF TURKEY       | 5.625% 30 Mar 2021 | 1,400,000  | 1,473,637 |
| REPUBLIC OF TURKEY       | 7% 05 Jun 2020     | 500,000    | 539,410   |
| REPUBLIC OF TURKEY       | 6.875% 17 Mar 2036 | 1,000,000  | 1,114,504 |
| REPUBLIC OF TURKEY       | 7% 11 Mar 2019     | 100,000    | 104,465   |
| REPUBLIC OF VENEZUELA    | 8.25% 13 Oct 2024  | 153,000    | 30,600    |
| REPUBLIC OF VENEZUELA    | 9.25% 15 Sep 2027  | 140,000    | 30,100    |
| REPUBLIC OF VENEZUELA    | 7.65% 21 Apr 2025  | 249,000    | 49,800    |
| REPUBLIC OF VENEZUELA    | 6% 09 Dec 2020     | 31,000     | 6,898     |
| REPUBLIC OF VENEZUELA    | 7% 31 Mar 2038     | 199,000    | 40,795    |
| REPUBLIC OF VENEZUELA    | 9% 07 May 2023     | 31,000     | 6,355     |

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Table of Contents

|                                |                           |             |           |
|--------------------------------|---------------------------|-------------|-----------|
| REPUBLIC OF VENEZUELA          | 9.25% 07 May 2028         | 137,000     | 27,743    |
| REPUBLICA ORIENT URUGUAY       | 5.1% 18 Jun 2050          | 800,000     | 888,000   |
| REPUBLICA ORIENT URUGUAY       | 7.625% 21 Mar 2036        | 100,000     | 142,480   |
| RESOURCE CAPITAL CORP LTD      | 1% 15 Jul 2034            | 3,571,109   | 3,573,295 |
| REYNOLDS GROUP HLDGS INC       | 1% 05 Feb 2023            | 1,234,406   | 1,239,529 |
| RIO OIL FINANCE TRUST          | 9.25% 06 Jul 2024         | 1,239,720   | 1,338,898 |
| ROCKIES EXPRESS PIPELINE       | 5.625% 15 Apr 2020        | 100,000     | 104,750   |
| ROCKIES EXPRESS PIPELINE       | 6% 15 Jan 2019            | 300,000     | 308,250   |
| ROMANIA GOVERNMENT BOND        | 5.85% 26 Apr 2023         | 7,200,000   | 2,012,407 |
| ROMANIAN LEU                   | FOREIGN CURRENCY          | 421,690     | 108,459   |
| ROSSLYN PORTFOLIO TRUST 20172) | 1% 15 Jun 2033            | 2,700,000   | 2,660,786 |
| ROYAL BK OF SCOTLAND PLC       | 6.934% 09 Apr 2018        | 100,000     | 122,269   |
| ROYAL BK SCOTLND GRP PLC       | 1% 29 Dec 2049            | 1,550,000   | 1,745,688 |
| ROYAL BK SCOTLND GRP PLC       | 1% 29 Dec 2049            | 2,500,000   | 2,643,750 |
| ROYAL BK SCOTLND GRP PLC       | 4.8% 05 Apr 2026          | 875,000     | 940,150   |
| RPI FIN TR                     | 1% 27 Mar 2023            | 48,213      | 48,400    |
| RUSSIA GOVT BOND OFZ           | 8.5% 17 Sep 2031          | 190,900,000 | 3,588,789 |
| RUSSIAN RUBLE                  | FOREIGN CURRENCY          | 342         | 6         |
| SABINE PASS LIQUEFACTION       | 5.625% 01 Feb 2021        | 200,000     | 214,412   |
| SABINE PASS LIQUEFACTION       | 5.625% 15 Apr 2023        | 100,000     | 109,823   |
| SABINE PASS LIQUEFACTION       | 5.75% 15 May 2024         | 1,200,000   | 1,333,777 |
| SANTANDER HOLDINGS USA         | 3.4% 18 Jan 2023          | 28,000      | 27,891    |
| SANTANDER HOLDINGS USA         | 4.4% 13 Jul 2027          | 10,000      | 10,227    |
| SANTANDER UK GROUP HLDGS       | 1% 29 Dec 2049            | 2,550,000   | 3,795,843 |
| SANTANDER UK GROUP HLDGS       | 3.625% 14 Jan 2026        | 1,840,000   | 2,716,420 |
| SAUDI INTERNATIONAL BOND       | 3.625% 04 Mar 2028        | 200,000     | 198,200   |
| SAUDI INTERNATIONAL BOND       | 4.625% 04 Oct 2047        | 400,000     | 408,522   |
| SAUDI INTERNATIONAL BOND       | 2.875% 04 Mar 2023        | 400,000     | 393,209   |
| SCIENTIFIC GAMES INTERNA       | 5% 15 Oct 2025            | 11,000      | 11,028    |
| SEQUA MEZZANINE HLDGS LLC      | 1% 28 Nov 2021            | 49,750      | 50,030    |
| SERTA SIMMONS BEDDING LLC      | 1% 08 Nov 2023            | 2,481,250   | 2,264,835 |
| SERVICE CORP INTL              | 4.625% 15 Dec 2027        | 14,000      | 14,205    |
| SFR GROUP SA                   | 6% 15 May 2022            | 200,000     | 202,500   |
| SFR GROUP SA                   | 7.375% 01 May 2026        | 3,600,000   | 3,694,500 |
| SHIRE ACQ INV IRELAND DA       | 2.4% 23 Sep 2021          | 1,530,000   | 1,505,920 |
| SIMMONS FOODS INC              | 5.75% 01 Nov 2024         | 12,000      | 11,925    |
| SINCLAIR BROADCAST GROUP INC   | 1% 12 Dec 2024            | 200,000     | 199,626   |
| SINGAPORE DOLLAR               | FOREIGN CURRENCY          | 2,723       | 2,038     |
| SL GREEN OPERATING PARTN       | 3.25% 15 Oct 2022         | 8,000       | 7,969     |
| SLM STUDENT LOAN TRUST         | 1% 26 Oct 2026            | 1,898,516   | 1,903,498 |
| SLM STUDENT LOAN TRUST         | 1% 27 Apr 2026            | 3,456,300   | 3,468,174 |
| SLM STUDENT LOAN TRUST         | 1% 25 Apr 2023            | 2,062,142   | 2,110,125 |
| SOCIETE GENERALE               | 1% 29 Sep 2049            | 200,000     | 209,250   |
| SOUTH AFRICAN RAND             | FOREIGN CURRENCY          | 654         | 53        |
| SPIRIT ISSUER PLC              | 6.582% 28 Dec 2027        | 800,000     | 1,140,467 |
| SPRINGLEAF FINANCE CORP        | 5.625% 15 Mar 2023        | 400,000     | 400,880   |
| SPRINGLEAF FINANCE CORP        | 6.125% 15 May 2022        | 330,000     | 342,375   |
| SPRINGLEAF FINANCE CORP        | 5.25% 15 Dec 2019         | 1,990,000   | 2,047,213 |
| SPRINGLEAF FINANCE CORP        | 8.25% 15 Dec 2020         | 20,000      | 22,000    |
| SPRINT CAPITAL CORP            | 6.9% 01 May 2019          | 3,050,000   | 3,191,063 |
| SPRINT COMMUNICATIONS          | 9% 15 Nov 2018            | 330,000     | 347,358   |
| SPRINT COMMUNICATIONS          | 7% 15 Aug 2020            | 540,000     | 572,400   |
| SPRINT COMMUNICATIONS          | 6% 15 Nov 2022            | 600,000     | 600,000   |
| SSGA                           | G STIFF ERISA QUALIFIED   | 754,175     | 754,175   |
| STANDARD INDUSTRIES INC        | 4.75% 15 Jan 2028         | 32,000      | 32,074    |
| STARWOOD PROPERTY TRUST        | 4.75% 15 Mar 2025         | 44,000      | 43,670    |
| STRUCTURED ASSET SECURITIES CO | 1% 25 Jun 2033            | 16,417      | 16,171    |
| SUMITOMO MITSUI FINL GRP       | 1% 19 Oct 2021            | 1,500,000   | 1,525,677 |
| SWAP BARCLAYS BANK BOC         | TBA CASH COLLATERAL USD   | (250,000)   | (250,000) |
| SWAP CCPC MORGAN STANLEY COC   | SWAP CCPC CASH COLLATERAL | 948,000     | 948,000   |
| SWAP GOLDMAN SACHS COC         | SWAP CASH COLLATERAL USD  | 311,000     | 311,000   |
| SWAP HSBC BOC                  | SWAP CASH COLLATERAL USD  | (190,000)   | (190,000) |
| SWAP JP MORGAN BOC             | SWAP CASH COLLATERAL USD  | (130,000)   | (130,000) |

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|                                |                          |             |             |
|--------------------------------|--------------------------|-------------|-------------|
| SWAP UBS COC                   | SWAP CASH COLLATERAL USD | 160,000     | 160,000     |
| SWPC0AAP9 CDS USD P V 03MEVENT | 1% 20 Jun 2020           | (800,000)   | (800,000)   |
| SWPC0AAP9 CDS USD R F 1.00000  | 1% 20 Jun 2020           | 800,000     | 802,832     |
| SWPC0C0C5 CDS USD P V 01MEVENT | 1% 17 Sep 2058           | (1,100,000) | (1,100,000) |
| SWPC0C0C5 CDS USD R F .50000   | 1% 17 Sep 2058           | 1,100,000   | 1,102,005   |
| SWPC0D3A4 CDS USD P V 03MEVENT | 1% 21 Jun 2021           | (300,000)   | (300,000)   |
| SWPC0D3A4 CDS USD R F 1.00000  | 1% 21 Jun 2021           | 300,000     | 299,495     |
| SWPC0DEN4 CDS USD P V 03MEVENT | 1% 20 Jun 2021           | (800,000)   | (800,000)   |
| SWPC0DEN4 CDS USD R F 1.00000  | 1% 20 Jun 2021           | 800,000     | 795,138     |
| SWPC0DVZ8 CDS USD P V 03MEVENT | 1% 20 Dec 2021           | (100,000)   | (100,000)   |
| SWPC0DVZ8 CDS USD R F 1.00000  | 1% 20 Dec 2021           | 100,000     | 98,778      |
| SWPC0DW53 CDS USD P F .00000   | 1% 20 Dec 2021           | (1,500,000) | (1,500,000) |
| SWPC0DW53 CDS USD R F 1.00000  | 1% 20 Dec 2021           | 1,500,000   | 1,481,675   |



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Table of Contents

|                                |                    |               |              |
|--------------------------------|--------------------|---------------|--------------|
| SWPC0DZ76 CDS USD P V 03MEVENT | 1% 20 Dec 2021     | (400,000)     | (400,000)    |
| SWPC0DZ76 CDS USD R F 5.00000  | 5% 20 Dec 2021     | 400,000       | 442,174      |
| SWPC0DZJ0 CDS USD P V 03MEVENT | 1% 20 Dec 2021     | (1,000,000)   | (1,000,000)  |
| SWPC0DZJ0 CDS USD R F 1.00000  | 1% 20 Dec 2021     | 1,000,000     | 992,346      |
| SWPC0EJ07 CDS USD P V 03MEVENT | 1% 20 Dec 2021     | (200,000)     | (200,000)    |
| SWPC0EJ07 CDS USD R F 5.00000  | 5% 20 Dec 2021     | 200,000       | 220,631      |
| SWPC0EO92 CDS USD P V 03MEVENT | 1% 20 Dec 2021     | (3,000,000)   | (3,000,000)  |
| SWPC0EO92 CDS USD R F 1.00000  | 1% 20 Dec 2021     | 3,000,000     | 2,963,350    |
| SWPC0EP26 CDS USD P V 03MEVENT | 1% 20 Dec 2021     | (5,000,000)   | (5,000,000)  |
| SWPC0EP26 CDS USD R F 1.00000  | 1% 20 Dec 2021     | 5,000,000     | 5,019,008    |
| SWPC0EP34 CDS USD P V 03MEVENT | 1% 20 Dec 2021     | (6,700,000)   | (6,700,000)  |
| SWPC0EP34 CDS USD R F 1.00000  | 1% 20 Dec 2021     | 6,700,000     | 6,725,471    |
| SWPC0ESB3 CDS USD P V 03MEVENT | 1% 20 Dec 2021     | (100,000)     | (100,000)    |
| SWPC0ESB3 CDS USD R F 5.00000  | 5% 20 Dec 2021     | 100,000       | 111,541      |
| SWPC0ETH9 CDS USD P V 03MEVENT | 1% 20 Dec 2021     | (100,000)     | (100,000)    |
| SWPC0ETH9 CDS USD R F 1.00000  | 1% 20 Dec 2021     | 100,000       | 98,778       |
| SWPC0F2A0 CDS USD P V 03MEVENT | 1% 20 Jun 2022     | (250,000)     | (250,000)    |
| SWPC0F2A0 CDS USD R F 5.00000  | 5% 20 Jun 2022     | 250,000       | 293,527      |
| SWPC0FAE3 CDS USD P V 03MEVENT | 1% 20 Jun 2022     | (1,600,000)   | (1,600,000)  |
| SWPC0FAE3 CDS USD R F 1.00000  | 1% 20 Jun 2022     | 1,600,000     | 1,603,528    |
| SWPC0FBT9 CDS USD P V 03MEVENT | 1% 20 Jun 2022     | (1,100,000)   | (1,100,000)  |
| SWPC0FBT9 CDS USD R F 1.00000  | 1% 20 Jun 2022     | 1,100,000     | 1,079,588    |
| SWPC0FN58 CDS USD P V 03MEVENT | 1% 20 Jun 2022     | (200,000)     | (200,000)    |
| SWPC0FN58 CDS USD R F 1.00000  | 1% 20 Jun 2022     | 200,000       | 201,458      |
| SWPC0G6C0 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (1,200,000)   | (1,200,000)  |
| SWPC0G6C0 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 1,200,000     | 1,166,533    |
| SWPC0G6E6 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (600,000)     | (600,000)    |
| SWPC0G6E6 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 600,000       | 598,337      |
| SWPC0G6H9 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (500,000)     | (500,000)    |
| SWPC0G6H9 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 500,000       | 498,614      |
| SWPC0G7A3 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (2,000,000)   | (2,000,000)  |
| SWPC0G7A3 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 2,000,000     | 1,944,222    |
| SWPC0GA92 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (35,600,000)  | (35,600,000) |
| SWPC0GA92 CDS USD R F 5.00000  | 5% 20 Dec 2022     | 35,600,000    | 38,549,282   |
| SWU00B8J4 IRS MXN P V 01MTIIE  | 1% 31 Aug 2021     | (100,900,000) | (5,157,037)  |
| SWU00B8J4 IRS MXN R F 6.75000  | 6.75% 31 Aug 2021  | 100,900,000   | 4,970,977    |
| SWU00BON7 IRS MXN P V 01MTIIE  | 1% 17 Nov 2021     | (70,800,000)  | (3,618,614)  |
| SWU00BON7 IRS MXN R F 5.43000  | 5.43% 17 Nov 2021  | 70,800,000    | 3,320,683    |
| SWU00D7O0 IRS USD P V 03MLIBOR | 1% 16 Dec 2025     | (5,500,000)   | (5,500,000)  |
| SWU00D7O0 IRS USD R F 2.50000  | 2.5% 16 Dec 2025   | 5,500,000     | 5,557,896    |
| SWU00FLT8 IRS USD P V 03MLIBOR | 1% 15 Jun 2023     | (4,200,000)   | (4,200,000)  |
| SWU00FLT8 IRS USD R F 2.00000  | 2% 15 Jun 2023     | 4,200,000     | 4,142,092    |
| SWU00GPF2 IRS MXN P V 01MTIIE  | 1% 30 Jan 2026     | (4,100,000)   | (209,553)    |
| SWU00GPF2 IRS MXN R F 5.95000  | 5.95% 30 Jan 2026  | 4,100,000     | 184,315      |
| SWU00IN60 IRS USD P V 03MLIBOR | 1% 21 Dec 2021     | (10,300,000)  | (10,300,000) |
| SWU00IN60 IRS USD R F 1.50000  | 1.5% 21 Dec 2021   | 10,300,000    | 10,018,624   |
| SWU00IN86 IRS USD P V 03MLIBOR | 1% 21 Dec 2023     | (9,600,000)   | (9,600,000)  |
| SWU00IN86 IRS USD R F 1.75000  | 1.75% 21 Dec 2023  | 9,600,000     | 9,310,320    |
| SWU00KLL4 IRS USD P V 03MLIBOR | 1% 21 Jun 2027     | (800,000)     | (800,000)    |
| SWU00KLL4 IRS USD R F 1.50000  | 1.5% 21 Jun 2027   | 800,000       | 737,943      |
| SWU00KZF2 IRS MXN P V 01MTIIE  | 1% 02 Feb 2027     | (2,800,000)   | (143,109)    |
| SWU00KZF2 IRS MXN R F 7.86500  | 7.865% 02 Feb 2027 | 2,800,000     | 142,244      |
| SWU00LOJ0 IRS MXN P V 01MTIIE  | 1% 04 Feb 2027     | (4,200,000)   | (214,664)    |
| SWU00LOJ0 IRS MXN R F 8.01000  | 8.01% 04 Feb 2027  | 4,200,000     | 215,418      |
| SWU00L3K4 IRS MXN P V 01MTIIE  | 1% 17 Feb 2027     | (5,800,000)   | (296,440)    |
| SWU00L3K4 IRS MXN R F 7.81750  | 7.817% 17 Feb 2027 | 5,800,000     | 293,694      |
| SWU00L9Q5 IRS USD P V 03MLIBOR | 1% 20 Dec 2027     | (2,500,000)   | (2,500,000)  |
| SWU00L9Q5 IRS USD R F 2.50000  | 2.5% 20 Dec 2027   | 2,500,000     | 2,518,529    |
| SWU00NP00 IRS MXN P V 01MTIIE  | 1% 16 Dec 2022     | (400,000)     | (20,444)     |
| SWU00NP00 IRS MXN R F 7.87500  | 7.875% 16 Dec 2022 | 400,000       | 20,457       |
| TEAM HEALTH INC.               | 1% 06 Feb 2024     | 397,000       | 386,333      |
| TECH DATA CORP                 | 3.7% 15 Feb 2022   | 11,000        | 11,034       |
| TECH DATA CORP                 | 4.95% 15 Feb 2027  | 28,000        | 29,536       |

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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| TEMPO ACQUISITION LLC    | 1% 01 May 2024     | 117,904   | 117,412   |
| TENET HEALTHCARE CORP    | 4.625% 15 Jul 2024 | 126,000   | 122,850   |
| TERRAFORM GLOBAL OPERATI | 9.75% 15 Aug 2022  | 1,000,000 | 1,106,250 |
| TESCO PROPERTY FIN 2 PLC | 6.051% 13 Oct 2039 | 1,893,602 | 3,092,666 |
| TEX OPERATIONS CO LLC    | 1% 04 Aug 2023     | 96,459    | 96,941    |
| TEX OPERATIONS CO LLC    | 1% 04 Aug 2023     | 544,320   | 547,041   |
| TEXTRON INC              | 1% 10 Nov 2020     | 150,000   | 149,958   |
| THAILAND BAHT            | FOREIGN CURRENCY   | 99,986    | 3,068     |
| THRONES 2014 1 PLC.A     | 1% 15 Nov 2049     | 1,714,359 | 2,325,627 |
| TIME WARNER INC          | 3.8% 15 Feb 2027   | 46,000    | 45,957    |
| TRANSOCEAN INC           | 7.5% 15 Jan 2026   | 16,000    | 16,385    |
| TRANSOCEAN PHOENIX 2 LTD | 7.75% 15 Oct 2024  | 18,000    | 19,710    |

Table of Contents

|   |                    |             |                       |
|---|--------------------|-------------|-----------------------|
| TRANSOCEAN PROTEUS LTD  | 6.25% 01 Dec 2024  | 3,600       | 3,776                 |
| TURKEY GOVERNMENT BOND  | 8.8% 27 Sep 2023   | 10,000,000  | 2,318,283             |
| TURKISH LIRA  | FOREIGN CURRENCY   | 1,405       | 371                   |
| UBS AG  | 5.125% 15 May 2024 | 1,000,000   | 1,055,120             |
| UBS AG  | 1% 22 May 2023     | 500,000     | 503,429               |
| UBS AG STAMFORD CT  | 7.625% 17 Aug 2022 | 1,300,000   | 1,518,660             |
| UNITED MEXICAN STATES   | 4% 15 Mar 2049     | 2,000,000   | 2,304,336             |
| UNITYMEDIA HESSEN GMBH + CO K                                       | 1% 15 Jan 2026     | 100,000     | 99,722                |
| UNITYMEDIA HESSEN GMBH + CO KG                                      | 1% 15 Jan 2027     | 100,000     | 119,885               |
| UPCB FINANCE VII LTD  | 3.625% 15 Jun 2029 | 100,000     | 119,546               |
| US 10YR NOTE (CBT)MAR18   | XCBT 20180320      | 15,000,000  | (100,781)             |
| US DOLLAR   |                    | (2,118,200) | (2,118,200)           |
| US TREASURY N/B   | 1.75% 30 Nov 2021  | 5,000,000   | 4,930,273             |
| VALEANT PHARMACEUTICALS   | 5.5% 01 Nov 2025   | 10,000      | 10,175                |
| VALEANT PHARMACEUTICALS INT.  | 1% 01 Apr 2022     | 341,435     | 346,052               |
| VEREIT OPERATING PARTNER  | 3.95% 15 Aug 2027  | 20,000      | 19,771                |
| VERIZON COMMUNICATIONS  | 2.875% 15 Jan 2038 | 100,000     | 121,602               |
| VERIZON COMMUNICATIONS  | 5.25% 16 Mar 2037  | 160,000     | 175,949               |
| VERIZON COMMUNICATIONS  | 4.125% 16 Mar 2027 | 40,000      | 41,709                |
| VIASAT INC  | 5.625% 15 Sep 2025 | 112,000     | 112,840               |
| VICI PPTYS 1 LLC  | 1% 20 Dec 2024     | 100,000     | 100,000               |
| VIRGIN MEDIA SECURED FIN  | 5% 15 Apr 2027     | 1,500,000   | 2,062,098             |
| VIRGIN MEDIA SECURED FIN  | 5% 15 Apr 2027     | 100,000     | 137,473               |
| VMWARE INC  | 3.9% 21 Aug 2027   | 30,000      | 30,284                |
| VMWARE INC  | 2.95% 21 Aug 2022  | 30,000      | 29,916                |
| VMWARE INC  | 2.3% 21 Aug 2020   | 40,000      | 39,773                |
| VORNADO REALTY LP   | 3.5% 15 Jan 2025   | 16,000      | 15,960                |
| WASHINGTON PG LP  | 5.95% 15 Aug 2024  | 256,000     | 261,616               |
| WESTJET AIRLINES LTD  | 3.5% 16 Jun 2021   | 190,000     | 191,771               |
| WIND TRE SPA  | 1% 20 Jan 2024     | 200,000     | 236,130               |
| WIND TRE SPA  | 2.625% 20 Jan 2023 | 200,000     | 235,042               |
| WOOLWORTHS GROUP LTD  | 4% 22 Sep 2020     | 20,000      | 20,614                |
| WYNDHAM WORLDWIDE CORP  | 4.5% 01 Apr 2027   | 18,000      | 18,291                |
| WYNDHAM WORLDWIDE CORP  | 4.15% 01 Apr 2024  | 16,000      | 16,075                |
| YUAN RENMINBI   | FOREIGN CURRENCY   | (9,786,393) | (1,502,824)           |
| YUAN RENMINBI OFFSHORE  | FOREIGN CURRENCY   | 9,786,393   | 1,502,813             |
| <b>Total: EXHIBIT H - High Yield and Emerging Markets Bond Fund</b> |                    |             | <b>\$ 294,132,837</b> |

n / a - Cost is not applicable

Table of Contents**EXHIBIT I - High Yield Debt Fund**

(Administered by JP Morgan)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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/<br>Par Value |                |
|     | 21ST CENTURY ONCOLOGY HOLDINGS                            | 1% 30 Apr 2022  | 284,925              | \$ 268,305     |
|     | ACCO BRANDS CORP  | 5.25% 15 Dec 2024   | 115,000              | 118,163        |
|     | ACCUDYNE INDS LLC   | 1% 18 Aug 2024  | 374,063              | 376,460        |
|     | ACI WORLDWIDE INC   | 6.375% 15 Aug 2020  | 150,000              | 152,625        |
|     | ADIANT GLOBAL HOLDINGS                                    | 4.875% 15 Aug 2026  | 125,000              | 128,438        |
|     | ADT CORP  | 3.5% 15 Jul 2022  | 305,000              | 300,425        |
|     | AECOM   | 5.75% 15 Oct 2022   | 250,000              | 260,625        |
|     | AECOM   | 5.875% 15 Oct 2024  | 120,000              | 129,984        |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.625% 30 Oct 2020  | 1,015,000            | 1,064,006      |
|     | AES CORP/THE  | 5.5% 15 Apr 2025  | 35,000               | 36,750         |
|     | AES CORP/THE  | 5.5% 15 Mar 2024  | 35,000               | 36,400         |
|     | AES CORP/THE  | 6% 15 May 2026  | 25,000               | 27,000         |
|     | AES CORP/THE  | 4.875% 15 May 2023  | 260,000              | 264,875        |
|     | AIR MEDICAL GROUP HOLDIN                                  | 6.375% 15 May 2023  | 245,000              | 235,200        |
|     | AIRCASTLE LTD   | 5.125% 15 Mar 2021  | 35,000               | 36,794         |
|     | AIRCASTLE LTD   | 5% 01 Apr 2023  | 80,000               | 84,300         |
|     | AIRCASTLE LTD   | 7.625% 15 Apr 2020  | 75,000               | 81,938         |
|     | ALBERTSONS COS LLC/SAFEW                                  | 6.625% 15 Jun 2024  | 320,000              | 303,200        |
|     | ALBERTSONS COS LLC/SAFEW                                  | 5.75% 15 Mar 2025   | 20,000               | 18,040         |
|     | ALCOA NEDERLAND HOLDING                                   | 6.75% 30 Sep 2024   | 300,000              | 327,000        |
|     | ALLY FINANCIAL INC  | 4.125% 30 Mar 2020  | 225,000              | 229,500        |
|     | ALLY FINANCIAL INC  | 4.625% 30 Mar 2025  | 385,000              | 404,250        |
|     | ALLY FINANCIAL INC  | 4.125% 13 Feb 2022  | 200,000              | 204,460        |
|     | ALLY FINANCIAL INC  | 5.75% 20 Nov 2025   | 360,000              | 392,400        |
|     | ALLY FINANCIAL INC  | 4.25% 15 Apr 2021   | 185,000              | 189,625        |
|     | ALLY FINANCIAL INC  | 3.5% 27 Jan 2019  | 195,000              | 195,975        |
|     | ALLY FINANCIAL INC  | 4.625% 19 May 2022  | 385,000              | 400,400        |
|     | ALPINE FIN MERGER SUB LLC                                 | 1% 12 Jul 2024  | 99,750               | 100,249        |
|     | ALTA MESA HLDGS/FINANC S                                  | 7.875% 15 Dec 2024  | 115,000              | 126,069        |
|     | ALTICE FINANCING SA                                       | 6.625% 15 Feb 2023  | 200,000              | 209,420        |
|     | ALTICE FINANCING SA                                       | 7.5% 15 May 2026  | 220,000              | 234,300        |
|     | ALTICE LUXEMBOURG SA                                      | 7.75% 15 May 2022   | 600,000              | 591,000        |
|     | AMC ENTERTAINMENT HOLDIN                                  | 5.875% 15 Nov 2026  | 30,000               | 29,550         |
|     | AMC ENTERTAINMENT HOLDIN                                  | 5.75% 15 Jun 2025   | 460,000              | 454,825        |
|     | AMC NETWORKS INC  | 5% 01 Apr 2024  | 405,000              | 410,063        |
|     | AMERICAN AXLE + MFG INC                                   | 6.25% 01 Apr 2025   | 440,000              | 463,100        |
|     | AMERICAN AXLE + MFG INC                                   | 6.5% 01 Apr 2027  | 250,000              | 264,688        |
|     | AMERICAN AXLE + MFG INC                                   | 6.625% 15 Oct 2022  | 215,000              | 223,063        |
|     | AMERICAN AXLE + MFG INC                                   | 6.25% 15 Mar 2021   | 130,000              | 133,250        |
|     | AMERICAN GREETINGS CORP                                   | 7.875% 15 Feb 2025  | 35,000               | 37,800         |

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|                          |                    |         |         |
|--------------------------|--------------------|---------|---------|
| AMERIGAS PART/FIN CORP   | 5.875% 20 Aug 2026 | 230,000 | 236,900 |
| AMERIGAS PART/FIN CORP   | 5.5% 20 May 2025   | 140,000 | 141,400 |
| AMGH HLDG CORP           | 1% 14 Mar 2025     | 545,000 | 546,025 |
| AMKOR TECHNOLOGY INC     | 6.625% 01 Jun 2021 | 170,000 | 171,816 |
| AMKOR TECHNOLOGY INC     | 6.375% 01 Oct 2022 | 445,000 | 459,240 |
| ANDEAVOR LOGIS LP/CORP   | 5.25% 15 Jan 2025  | 80,000  | 84,136  |
| ANDEAVOR LOGIS LP/CORP   | 6.25% 15 Oct 2022  | 106,000 | 112,463 |
| ANDEAVOR LOGIS LP/CORP   | 6.375% 01 May 2024 | 90,000  | 97,650  |
| ANDEAVOR LOGIS LP/CORP   | 3.5% 01 Dec 2022   | 585,000 | 583,890 |
| ANIXTER INC              | 5.5% 01 Mar 2023   | 225,000 | 242,224 |
| ANTERO MIDSTREAM PART/FI | 5.375% 15 Sep 2024 | 275,000 | 283,250 |
| ANTERO RESOURCES CORP    | 5.125% 01 Dec 2022 | 435,000 | 443,700 |

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Table of Contents

|                            |                     |           |           |
|----------------------------|---------------------|-----------|-----------|
| ANTERO RESOURCES CORP      | 5.625% 01 Jun 2023  | 55,000    | 57,200    |
| ARCONIC INC                | 5.9% 01 Feb 2027    | 145,000   | 162,863   |
| ARCONIC INC                | 5.87% 23 Feb 2022   | 200,000   | 216,500   |
| ARDAGH PKG FIN/HLDGS USA   | 6% 15 Feb 2025      | 400,000   | 421,000   |
| ARDAGH PKG FIN/HLDGS USA   | 7.25% 15 May 2024   | 600,000   | 653,250   |
| ASHLAND LLC                | 4.75% 15 Aug 2022   | 525,000   | 546,000   |
| AT+T INC                   | 3.4% 14 Aug 2024    | 190,000   | 190,976   |
| AVANTOR INC                | 6% 01 Oct 2024      | 310,000   | 308,838   |
| AVIS BUDGET CAR/FINANCE    | 6.375% 01 Apr 2024  | 315,000   | 327,695   |
| AVIS BUDGET CAR/FINANCE    | 5.5% 01 Apr 2023    | 560,000   | 574,000   |
| AXALTA COATING SYSTEMS     | 4.875% 15 Aug 2024  | 150,000   | 157,500   |
| B+G FOODS INC              | 4.625% 01 Jun 2021  | 133,000   | 134,995   |
| BLUE RACER MID LLC/FINAN   | 6.125% 15 Nov 2022  | 455,000   | 474,338   |
| BOARDWALK PIPELINES LP     | 5.95% 01 Jun 2026   | 130,000   | 145,009   |
| BOISE CASCADE COMPANY      | 5.625% 01 Sep 2024  | 45,000    | 47,475    |
| BOMBARDIER INC             | 7.5% 15 Mar 2025    | 160,000   | 161,248   |
| BOYD GAMING CORP           | 6.875% 15 May 2023  | 125,000   | 132,500   |
| BWAY HLDG CO               | 1% 03 Apr 2024      | 547,250   | 549,204   |
| CAESARS ENTERTAINMENT CORP | COMMON STOCK USD.01 | 30,660    | 387,849   |
| CALPINE CORP               | 5.25% 01 Jun 2026   | 140,000   | 137,201   |
| CARRIZO OIL + GAS INC      | 6.25% 15 Apr 2023   | 175,000   | 181,563   |
| CARRIZO OIL + GAS INC      | 8.25% 15 Jul 2025   | 90,000    | 98,888    |
| CARRIZO OIL + GAS INC      | 7.5% 15 Sep 2020    | 112,000   | 114,100   |
| CBS RADIO INC              | 7.25% 01 Nov 2024   | 170,000   | 179,244   |
| CCO HLDGS LLC/CAP CORP     | 5% 01 Feb 2028      | 385,000   | 374,413   |
| CCO HLDGS LLC/CAP CORP     | 5.125% 01 May 2023  | 105,000   | 107,100   |
| CCO HLDGS LLC/CAP CORP     | 5.375% 01 May 2025  | 120,000   | 123,638   |
| CCO HLDGS LLC/CAP CORP     | 5.875% 01 Apr 2024  | 1,285,000 | 1,339,613 |
| CCO HLDGS LLC/CAP CORP     | 5.5% 01 May 2026    | 290,000   | 297,250   |
| CCO HLDGS LLC/CAP CORP     | 5.75% 15 Feb 2026   | 1,315,000 | 1,365,956 |
| CCO HLDGS LLC/CAP CORP     | 5.25% 30 Sep 2022   | 150,000   | 153,750   |
| CDW LLC/CDW FINANCE        | 5% 01 Sep 2025      | 245,000   | 253,575   |
| CENTRAL GARDEN + PET CO    | 6.125% 15 Nov 2023  | 220,000   | 232,650   |
| CENTRAL GARDEN + PET CO    | 5.125% 01 Feb 2028  | 160,000   | 160,000   |
| CENTURYLINK INC            | 7.5% 01 Apr 2024    | 140,000   | 139,650   |
| CENTURYLINK INC            | 6.75% 01 Dec 2023   | 570,000   | 558,600   |
| CENTURYLINK INC            | 5.8% 15 Mar 2022    | 60,000    | 58,764    |
| CHEMOURS CO                | 6.625% 15 May 2023  | 505,000   | 534,038   |
| CHENIERE CORP CHRISTI HD   | 5.875% 31 Mar 2025  | 320,000   | 346,800   |
| CHESAPEAKE ENERGY CORP     | 8% 15 Jun 2027      | 90,000    | 86,400    |
| CHESAPEAKE ENERGY CORP     | 8% 15 Dec 2022      | 244,000   | 263,215   |
| CHESAPEAKE ENERGY CORP     | 1% 23 Aug 2021      | 275,000   | 292,325   |
| CHESAPEAKE ENERGY CORP     | 5.5% 05 Oct 2026    | 75,000    | 68,297    |
| CINEMARK USA INC           | 4.875% 01 Jun 2023  | 170,000   | 172,125   |
| CIT GROUP INC              | 3.875% 19 Feb 2019  | 295,000   | 297,950   |
| CITYCENTER HLDGS LLC       | 1% 18 Apr 2024      | 129,350   | 129,867   |
| CLAIRE S STORES INC        | 9% 15 Mar 2019      | 280,000   | 182,700   |
| CLEAN HARBORS INC          | 5.125% 01 Jun 2021  | 430,000   | 434,300   |
| CLEAR CHANNEL WORLDWIDE    | 6.5% 15 Nov 2022    | 1,935,000 | 1,964,025 |
| CLEAR CHANNEL WORLDWIDE    | 7.625% 15 Mar 2020  | 730,000   | 715,400   |
| CLEAR CHANNEL WORLDWIDE    | 7.625% 15 Mar 2020  | 105,000   | 102,769   |
| CLUBCORP HLDGS INC         | 1% 18 Sep 2024      | 479,841   | 481,415   |
| CNH INDUSTRIAL CAP LLC     | 4.375% 05 Apr 2022  | 155,000   | 160,575   |
| CNH INDUSTRIAL CAPITAL L   | 4.375% 06 Nov 2020  | 185,000   | 191,938   |
| CNH INDUSTRIAL CAPITAL L   | 4.875% 01 Apr 2021  | 230,000   | 241,500   |
| COGENT COMM FINANCE INC    | 5.625% 15 Apr 2021  | 260,000   | 262,600   |
| COGENT COMMUNICATIONS GR   | 5.375% 01 Mar 2022  | 325,000   | 341,250   |
| COMMSCOPE INC              | 5.5% 15 Jun 2024    | 95,000    | 98,800    |
| COMMSCOPE TECH LLC         | 6% 15 Jun 2025      | 665,000   | 706,563   |
| CONTINENTAL RESOURCES      | 4.5% 15 Apr 2023    | 515,000   | 525,300   |
| CONTINENTAL RESOURCES      | 5% 15 Sep 2022      | 20,000    | 20,300    |
| COOPER STANDARD AUTOMOTI   | 5.625% 15 Nov 2026  | 430,000   | 443,975   |
| CORECIVIC INC              | 4.625% 01 May 2023  | 50,000    | 51,125    |

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|                          |                    |         |         |
|--------------------------|--------------------|---------|---------|
| CORECIVIC INC            | 5% 15 Oct 2022     | 455,000 | 475,475 |
| COVEY PARK ENERGY LLC/FI | 7.5% 15 May 2025   | 210,000 | 218,862 |
| CRESTWOOD MIDSTREAM PART | 6.25% 01 Apr 2023  | 150,000 | 155,880 |
| CSC HOLDINGS LLC         | 6.625% 15 Oct 2025 | 400,000 | 432,992 |

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Table of Contents

|                              |                     |           |           |
|------------------------------|---------------------|-----------|-----------|
| CSC HOLDINGS LLC             | 10.125% 15 Jan 2023 | 200,000   | 225,250   |
| CSC HOLDINGS LLC             | 10.875% 15 Oct 2025 | 200,000   | 238,000   |
| DANA FINANCING LUX SARL      | 6.5% 01 Jun 2026    | 425,000   | 460,594   |
| DANA INC                     | 5.5% 15 Dec 2024    | 115,000   | 121,469   |
| DANA INC                     | 6% 15 Sep 2023      | 350,000   | 364,875   |
| DAVITA INC                   | 5% 01 May 2025      | 385,000   | 384,885   |
| DELL INT LLC / EMC CORP      | 6.02% 15 Jun 2026   | 320,000   | 352,838   |
| DELPHI TECHNOLOGIES PLC      | 5% 01 Oct 2025      | 345,000   | 349,313   |
| DENBURY RESOURCES INC        | 5.5% 01 May 2022    | 40,000    | 27,350    |
| DENBURY RESOURCES INC        | 4.625% 15 Jul 2023  | 105,000   | 67,200    |
| DISH DBS CORP                | 5.875% 15 Nov 2024  | 1,925,000 | 1,874,469 |
| DISH DBS CORP                | 7.75% 01 Jul 2026   | 135,000   | 141,919   |
| DISH DBS CORP                | 5.875% 15 Jul 2022  | 495,000   | 497,475   |
| DISH DBS CORP                | 5% 15 Mar 2023      | 790,000   | 746,550   |
| DISH NETWORK CORP            | 3.375% 15 Aug 2026  | 210,000   | 228,506   |
| DJO FIN LLC/DJO FIN CORP     | 8.125% 15 Jun 2021  | 340,000   | 317,900   |
| ENCOMPASS HEALTH CORP        | 5.75% 15 Sep 2025   | 235,000   | 244,400   |
| ENCOMPASS HEALTH CORP        | 5.75% 01 Nov 2024   | 225,000   | 230,344   |
| ENDO DAC/FIN LLC/FINCO       | 6% 15 Jul 2023      | 260,000   | 204,100   |
| ENERGIZER HOLDINGS INC       | 5.5% 15 Jun 2025    | 345,000   | 359,335   |
| ENLINK MIDSTREAM PARTNER     | 4.4% 01 Apr 2024    | 165,000   | 170,428   |
| ENTEGRIS INC                 | 4.625% 10 Feb 2026  | 245,000   | 248,675   |
| EP ENER/EVEREST ACQ FIN      | 8% 15 Feb 2025      | 215,000   | 156,950   |
| EP ENER/EVEREST ACQ FIN      | 8% 29 Nov 2024      | 270,000   | 278,775   |
| EP ENER/EVEREST ACQ FIN      | 9.375% 01 May 2020  | 15,000    | 12,675    |
| EP ENER/EVEREST ACQ FIN      | 7.75% 01 Sep 2022   | 95,000    | 52,963    |
| EQUINIX INC                  | 5.375% 01 Jan 2022  | 60,000    | 62,400    |
| EQUINIX INC                  | 5.75% 01 Jan 2025   | 25,000    | 26,531    |
| EQUINIX INC                  | 5.875% 15 Jan 2026  | 100,000   | 107,375   |
| ESH HOSPITALITY INC          | 5.25% 01 May 2025   | 200,000   | 202,000   |
| EVERGREEN SKILLS LUX S A R L | 1% 28 Apr 2021      | 346,478   | 332,865   |
| FGI OPERATING CO LLC/FIN     | 7.875% 01 May 2020  | 310,000   | 68,200    |
| FIAT CHRYSLER AUTOMOBILE     | 5.25% 15 Apr 2023   | 400,000   | 418,760   |
| FIRST DATA CORPORATION       | 5.75% 15 Jan 2024   | 1,235,000 | 1,278,225 |
| FIRST DATA CORPORATION       | 5.375% 15 Aug 2023  | 1,229,000 | 1,279,266 |
| FMG RESOURCES AUG 2006       | 9.75% 01 Mar 2022   | 570,000   | 630,705   |
| FREEMPORT MCMORAN INC        | 4.55% 14 Nov 2024   | 455,000   | 462,599   |
| FREEMPORT MCMORAN INC        | 3.875% 15 Mar 2023  | 290,000   | 288,550   |
| FRONTIER COMMUNICATIONS      | 6.875% 15 Jan 2025  | 370,000   | 239,575   |
| FRONTIER COMMUNICATIONS      | 11% 15 Sep 2025     | 790,000   | 580,650   |
| GARDNER DENVER INC           | 1% 30 Jul 2024      | 316,175   | 317,051   |
| GCI LLC                      | 6.875% 15 Apr 2025  | 125,000   | 133,125   |
| GCI LLC                      | 6.75% 01 Jun 2021   | 320,000   | 325,600   |
| GCP APPLIED TECHNOLOGIES     | 9.5% 01 Feb 2023    | 275,000   | 305,250   |
| GENERAL CABLE CORP           | 5.75% 01 Oct 2022   | 385,000   | 398,956   |
| GENERAL MOTORS CO            | 4.875% 02 Oct 2023  | 285,000   | 308,419   |
| GENERAL MOTORS FINL CO       | 4.25% 15 May 2023   | 285,000   | 298,116   |
| GEO GROUP INC/THE            | 5.875% 15 Jan 2022  | 305,000   | 314,150   |
| GEO GROUP INC/THE            | 5.875% 15 Oct 2024  | 430,000   | 441,825   |
| GEO GROUP INC/THE            | 6% 15 Apr 2026      | 85,000    | 87,338    |
| GEO GROUP INC/THE            | 5.125% 01 Apr 2023  | 10,000    | 10,000    |
| GOODYEAR TIRE + RUBBER       | 5.125% 15 Nov 2023  | 235,000   | 245,197   |
| GOODYEAR TIRE + RUBBER       | 5% 31 May 2026      | 70,000    | 72,177    |
| GREAT LAKES DREDGE+DOCK      | 8% 15 May 2022      | 145,000   | 151,706   |
| GULFPORT ENERGY CORP         | 6% 15 Oct 2024      | 50,000    | 50,000    |
| HALCON RESOURCES CORP        | 6.75% 15 Feb 2025   | 340,000   | 353,600   |
| HCA INC                      | 5.25% 15 Apr 2025   | 55,000    | 58,163    |
| HCA INC                      | 5.375% 01 Feb 2025  | 2,635,000 | 2,727,225 |
| HCA INC                      | 5.875% 15 Feb 2026  | 1,250,000 | 1,321,875 |
| HCA INC                      | 5.25% 15 Jun 2026   | 155,000   | 164,300   |
| HCA INC                      | 5.875% 15 Mar 2022  | 250,000   | 267,500   |
| HCA INC                      | 7.5% 15 Feb 2022    | 160,000   | 180,000   |
| HD SUPPLY INC                | 5.75% 15 Apr 2024   | 175,000   | 185,938   |



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|                  |                    |         |         |
|------------------|--------------------|---------|---------|
| HERC RENTALS INC | 7.75% 01 Jun 2024  | 316,000 | 346,810 |
| HERC RENTALS INC | 7.5% 01 Jun 2022   | 196,000 | 211,190 |
| HERTZ CORP       | 7.625% 01 Jun 2022 | 340,000 | 356,150 |
| HERTZ CORP       | 5.5% 15 Oct 2024   | 555,000 | 500,888 |

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Table of Contents

|                             |                    |         |         |
|-----------------------------|--------------------|---------|---------|
| HERTZ CORP                  | 7.375% 15 Jan 2021 | 165,000 | 166,650 |
| HERTZ CORP                  | 6.25% 15 Oct 2022  | 565,000 | 545,225 |
| HEXION INC                  | 6.625% 15 Apr 2020 | 405,000 | 363,488 |
| HILL ROM HOLDINGS INC       | 5% 15 Feb 2025     | 40,000  | 40,788  |
| HILL ROM HOLDINGS INC       | 5.75% 01 Sep 2023  | 370,000 | 387,113 |
| HILTON WORLDWIDE FIN LLC    | 4.875% 01 Apr 2027 | 50,000  | 52,313  |
| HILTON WORLDWIDE FIN LLC    | 4.625% 01 Apr 2025 | 100,000 | 102,750 |
| HOLOGIC INC                 | 5.25% 15 Jul 2022  | 210,000 | 217,350 |
| HOLOGIC INC                 | 4.375% 15 Oct 2025 | 135,000 | 137,025 |
| HRG GROUP INC               | 7.75% 15 Jan 2022  | 190,000 | 197,125 |
| HRG GROUP INC               | 7.875% 15 Jul 2019 | 255,000 | 255,510 |
| HUGHES SATELLITE SYSTEMS    | 5.25% 01 Aug 2026  | 80,000  | 81,600  |
| HUGHES SATELLITE SYSTEMS    | 6.625% 01 Aug 2026 | 40,000  | 41,900  |
| HUNTSMAN INTERNATIONAL L    | 5.125% 15 Nov 2022 | 645,000 | 687,731 |
| IHO VERWALTUNGS GMBH        | 4.5% 15 Sep 2023   | 450,000 | 458,721 |
| IHS MARKIT LTD              | 4.75% 15 Feb 2025  | 360,000 | 379,800 |
| INEOS GROUP HOLDINGS SA     | 5.625% 01 Aug 2024 | 720,000 | 750,600 |
| INFOR US INC                | 6.5% 15 May 2022   | 775,000 | 802,125 |
| INMARSAT FINANCE PLC        | 4.875% 15 May 2022 | 285,000 | 284,288 |
| INTELSAT JACKSON HLDG       | 5.5% 01 Aug 2023   | 450,000 | 367,875 |
| INTELSAT JACKSON HLDG       | 8% 15 Feb 2024     | 200,000 | 210,500 |
| INTELSAT JACKSON HLDG       | 7.25% 15 Oct 2020  | 940,000 | 883,600 |
| INTERNATIONAL GAME TECH     | 6.25% 15 Feb 2022  | 200,000 | 215,500 |
| INTERNATIONAL GAME TECH     | 6.5% 15 Feb 2025   | 200,000 | 223,500 |
| INTERVAL ACQUISITION COR    | 5.625% 15 Apr 2023 | 275,000 | 284,625 |
| INTL LEASE FINANCE CORP     | 6.25% 15 May 2019  | 70,000  | 73,353  |
| INVENTIV GRP HLDGS INC      | 7.5% 01 Oct 2024   | 210,000 | 226,800 |
| IRON MOUNTAIN INC           | 6% 15 Aug 2023     | 185,000 | 193,325 |
| J CREW GROUP INC            | 1% 05 Mar 2021     | 378,667 | 225,307 |
| JACK COOPER ENTERPRISES INC | WARRANT            | 280     | 328,475 |
| JACK OHIO FIN LLC/FIN 1     | 6.75% 15 Nov 2021  | 405,000 | 426,263 |
| JAMES HARDIE INTL FIN       | 4.75% 15 Jan 2025  | 235,000 | 236,763 |
| JELD WEN INC                | 4.875% 15 Dec 2027 | 65,000  | 65,650  |
| JELD WEN INC                | 4.625% 15 Dec 2025 | 65,000  | 65,488  |
| KINDRED HEALTHCARE INC      | 8.75% 15 Jan 2023  | 350,000 | 371,000 |
| KINETIC CONCEPT/KCI USA     | 7.875% 15 Feb 2021 | 335,000 | 350,075 |
| KLX INC                     | 5.875% 01 Dec 2022 | 350,000 | 366,520 |
| KRATOS DEFENSE + SEC        | 6.5% 30 Nov 2025   | 140,000 | 145,600 |
| L BRANDS INC                | 6.75% 01 Jul 2036  | 185,000 | 185,000 |
| L BRANDS INC                | 6.625% 01 Apr 2021 | 200,000 | 219,000 |
| LAREDO PETROLEUM INC        | 5.625% 15 Jan 2022 | 165,000 | 166,650 |
| LEAR CORP                   | 5.375% 15 Mar 2024 | 35,000  | 37,021  |
| LEAR CORP                   | 5.25% 15 Jan 2025  | 185,000 | 197,515 |
| LEVEL 3 FINANCING INC       | 5.125% 01 May 2023 | 15,000  | 15,038  |
| LEVEL 3 FINANCING INC       | 5.375% 01 May 2025 | 485,000 | 484,394 |
| LEVEL 3 FINANCING INC       | 5.375% 15 Jan 2024 | 105,000 | 104,869 |
| LEVEL 3 FINANCING INC       | 5.625% 01 Feb 2023 | 40,000  | 40,300  |
| LEVEL 3 PARENT LLC          | 5.75% 01 Dec 2022  | 165,000 | 165,668 |
| LSB INDUSTRIES              | 1% 01 Aug 2019     | 301,000 | 297,238 |
| MALLINCKRODT FIN/SB         | 5.5% 15 Apr 2025   | 125,000 | 101,875 |
| MALLINCKRODT FIN/SB         | 5.75% 01 Aug 2022  | 65,000  | 58,988  |
| MALLINCKRODT FIN/SB         | 5.625% 15 Oct 2023 | 305,000 | 259,250 |
| MATTEL INC                  | 6.75% 31 Dec 2025  | 330,000 | 334,439 |
| MEG ENERGY CORP             | 1% 31 Dec 2023     | 129,025 | 129,061 |
| MEG ENERGY CORP             | 6.5% 15 Jan 2025   | 305,000 | 301,188 |
| MEG ENERGY CORP             | 7% 31 Mar 2024     | 225,000 | 189,844 |
| MEG ENERGY CORP             | 6.375% 30 Jan 2023 | 520,000 | 442,000 |
| MGM GROWTH/MGM FINANCE      | 5.625% 01 May 2024 | 190,000 | 202,350 |
| MGM GROWTH/MGM FINANCE      | 4.5% 15 Jan 2028   | 45,000  | 44,100  |
| MGM RESORTS INTL            | 4.625% 01 Sep 2026 | 40,000  | 40,400  |
| MGM RESORTS INTL            | 6% 15 Mar 2023     | 710,000 | 766,800 |
| MGM RESORTS INTL            | 5.25% 31 Mar 2020  | 135,000 | 139,725 |
| MGM RESORTS INTL            | 6.75% 01 Oct 2020  | 55,000  | 59,400  |

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|                       |                    |         |           |
|-----------------------|--------------------|---------|-----------|
| MGM RESORTS INTL      | 7.75% 15 Mar 2022  | 910,000 | 1,037,400 |
| MICHAELS STORES INC   | 5.875% 15 Dec 2020 | 150,000 | 152,063   |
| MICRON TECHNOLOGY INC | 5.25% 15 Jan 2024  | 545,000 | 566,119   |
| MICROSEMI CORP        | 9.125% 15 Apr 2023 | 588,000 | 661,500   |

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## Table of Contents

|                                |                    |         |         |
|--------------------------------|--------------------|---------|---------|
| MIDCONTINENT COMM + FIN        | 6.875% 15 Aug 2023 | 295,000 | 313,069 |
| MPLX LP                        | 4.875% 01 Jun 2025 | 440,000 | 471,557 |
| MPLX LP                        | 4.875% 01 Dec 2024 | 80,000  | 86,232  |
| MPLX LP                        | 5.5% 15 Feb 2023   | 450,000 | 463,086 |
| NABORS INDUSTRIES INC          | 5.5% 15 Jan 2023   | 50,000  | 48,500  |
| NEIMAN MARCUS GROUP LTD        | 8.75% 15 Oct 2021  | 78,562  | 42,015  |
| NEIMAN MARCUS GROUP LTD        | 8% 15 Oct 2021     | 75,000  | 43,140  |
| NEIMAN MARCUS GROUP LTD INC    | 1% 25 Oct 2020     | 570,349 | 464,338 |
| NETFLIX INC                    | 4.875% 15 Apr 2028 | 275,000 | 269,500 |
| NEWFIELD EXPLORATION CO        | 5.75% 30 Jan 2022  | 195,000 | 208,163 |
| NEXSTAR BROADCASTING INC       | 6.125% 15 Feb 2022 | 65,000  | 67,275  |
| NGPL PIPECO LLC                | 4.375% 15 Aug 2022 | 185,000 | 188,122 |
| NGPL PIPECO LLC                | 4.875% 15 Aug 2027 | 45,000  | 46,688  |
| NIELSEN CO LUX SARL/THE        | 5.5% 01 Oct 2021   | 65,000  | 66,788  |
| NIELSEN FINANCE LLC/CO         | 5% 15 Apr 2022     | 380,000 | 390,925 |
| NOVA CHEMICALS CORP            | 4.875% 01 Jun 2024 | 135,000 | 134,663 |
| NOVA CHEMICALS CORP            | 5.25% 01 Jun 2027  | 110,000 | 109,725 |
| NOVELIS CORP                   | 6.25% 15 Aug 2024  | 240,000 | 251,400 |
| NOVELIS CORP                   | 5.875% 30 Sep 2026 | 95,000  | 96,900  |
| NRG ENERGY INC                 | 6.625% 15 Jan 2027 | 125,000 | 132,188 |
| NRG ENERGY INC                 | 6.25% 15 Jul 2022  | 50,000  | 52,000  |
| NXP BV/NXP FUNDING LLC         | 4.625% 01 Jun 2023 | 460,000 | 481,160 |
| NXP BV/NXP FUNDING LLC         | 4.625% 15 Jun 2022 | 200,000 | 209,250 |
| NXP BV/NXP FUNDING LLC         | 5.75% 15 Mar 2023  | 400,000 | 413,000 |
| OASIS PETROLEUM INC            | 6.875% 15 Mar 2022 | 85,000  | 87,231  |
| OASIS PETROLEUM INC            | 6.5% 01 Nov 2021   | 90,000  | 91,913  |
| OASIS PETROLEUM INC            | 6.875% 15 Jan 2023 | 490,000 | 501,025 |
| ORTHO CLINICAL DIAGNOSTICS SA  | 1% 30 Jun 2021     | 270,685 | 271,099 |
| OSHKOSH CORP                   | 5.375% 01 Mar 2022 | 130,000 | 134,063 |
| OSHKOSH CORP                   | 5.375% 01 Mar 2025 | 95,000  | 100,819 |
| PARSLEY ENERGY LLC/FINAN       | 5.25% 15 Aug 2025  | 135,000 | 135,338 |
| PARSLEY ENERGY LLC/FINAN       | 5.625% 15 Oct 2027 | 100,000 | 102,250 |
| PET ACQUISITION MERGER SUB LLC | 1% 26 Jan 2023     | 270,188 | 203,232 |
| PETSMART INC                   | 5.875% 01 Jun 2025 | 160,000 | 122,800 |
| PETSMART INC                   | 8.875% 01 Jun 2025 | 210,000 | 126,525 |
| PETSMART INC                   | 7.125% 15 Mar 2023 | 555,000 | 328,838 |
| PETSMART INC                   | 1% 11 Mar 2022     | 272,208 | 217,002 |
| PLANTRONICS INC                | 5.5% 31 May 2023   | 160,000 | 166,200 |
| POST HOLDINGS INC              | 5.5% 01 Mar 2025   | 265,000 | 274,275 |
| POST HOLDINGS INC              | 5.625% 15 Jan 2028 | 130,000 | 130,689 |
| PRECISION DRILLING CORP        | 7.75% 15 Dec 2023  | 140,000 | 147,000 |
| PRECISION DRILLING CORP        | 6.5% 15 Dec 2021   | 28,000  | 28,525  |
| PRECISION DRILLING CORP        | 7.125% 15 Jan 2026 | 175,000 | 178,500 |
| QEP RESOURCES INC              | 5.625% 01 Mar 2026 | 85,000  | 86,169  |
| QUEBECOR MEDIA INC             | 5.75% 15 Jan 2023  | 825,000 | 874,500 |
| QUINTILES IMS INC              | 5% 15 Oct 2026     | 265,000 | 271,625 |
| QWEST CAPITAL FUNDING          | 7.75% 15 Feb 2031  | 180,000 | 158,400 |
| RACKSPACE HOSTIN               | 8.625% 15 Nov 2024 | 330,000 | 352,275 |
| RAIN CII CARBON LLC/CII        | 7.25% 01 Apr 2025  | 290,000 | 315,738 |
| RANGE RESOURCES CORP           | 4.875% 15 May 2025 | 189,000 | 182,385 |
| RANGE RESOURCES CORP           | 5% 15 Mar 2023     | 205,000 | 203,975 |
| RANGE RESOURCES CORP           | 5% 15 Aug 2022     | 25,000  | 24,875  |
| RBS GLOBAL + REXNORD LLC       | 4.875% 15 Dec 2025 | 95,000  | 95,950  |
| REALOGY GROUP/CO ISSUER        | 5.25% 01 Dec 2021  | 150,000 | 155,625 |
| REGAL ENTERTAINMENT GRP        | 5.75% 15 Mar 2022  | 155,000 | 159,844 |
| REGAL ENTERTAINMENT GRP        | 5.75% 15 Jun 2023  | 70,000  | 72,363  |
| REYNOLDS GRP ISS/REYNOLD       | 7% 15 Jul 2024     | 80,000  | 85,600  |
| REYNOLDS GRP ISS/REYNOLD       | 6.875% 15 Feb 2021 | 149,071 | 151,121 |
| REYNOLDS GRP ISS/REYNOLD       | 5.75% 15 Oct 2020  | 920,652 | 934,462 |
| RHP HOTEL PPTY/RHP FINAN       | 5% 15 Apr 2021     | 355,000 | 360,325 |
| RITE AID CORP                  | 6.125% 01 Apr 2023 | 425,000 | 383,563 |
| RIVERBED TECHNOLOGY INC        | 8.875% 01 Mar 2023 | 200,000 | 188,750 |
| RIVERBED TECHNOLOGY INC        | 1% 24 Apr 2022     | 217,355 | 213,823 |

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|                          |                    |         |         |
|--------------------------|--------------------|---------|---------|
| RSI HOME PRODUCTS INC    | 6.5% 15 Mar 2023   | 545,000 | 570,888 |
| RSP PERMIAN INC          | 6.625% 01 Oct 2022 | 205,000 | 214,994 |
| RSP PERMIAN INC          | 5.25% 15 Jan 2025  | 60,000  | 61,500  |
| SABINE PASS LIQUEFACTION | 5.875% 30 Jun 2026 | 85,000  | 95,495  |

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Table of Contents

|                             |                         |           |           |
|-----------------------------|-------------------------|-----------|-----------|
| SABINE PASS LIQUEFACTION    | 5.625% 15 Apr 2023      | 135,000   | 148,261   |
| SABINE PASS LIQUEFACTION    | 6.25% 15 Mar 2022       | 350,000   | 389,421   |
| SABINE PASS LIQUEFACTION    | 5.75% 15 May 2024       | 100,000   | 111,148   |
| SABRE GLBL INC              | 5.375% 15 Apr 2023      | 195,000   | 200,850   |
| SABRE GLBL INC              | 5.25% 15 Nov 2023       | 360,000   | 368,208   |
| SANCHEZ ENERGY CORP         | 6.125% 15 Jan 2023      | 35,000    | 29,575    |
| SBA COMMUNICATIONS CORP     | 4.875% 01 Sep 2024      | 170,000   | 174,675   |
| SCIENTIFIC GAMES INTERNA    | 7% 01 Jan 2022          | 390,000   | 410,963   |
| SCOTTS MIRACLE GRO CO       | 5.25% 15 Dec 2026       | 40,000    | 41,900    |
| SCOTTS MIRACLE GRO CO       | 6% 15 Oct 2023          | 350,000   | 370,563   |
| SENSATA TECH UK FIN CO      | 6.25% 15 Feb 2026       | 260,000   | 282,750   |
| SENSATA TECHNOLOGIES BV     | 4.875% 15 Oct 2023      | 290,000   | 303,050   |
| SERVICE CORP INTL           | 5.375% 15 Jan 2022      | 125,000   | 127,969   |
| SERVICE CORP INTL           | 5.375% 15 May 2024      | 45,000    | 47,419    |
| SERVICE CORP INTL           | 7.5% 01 Apr 2027        | 435,000   | 524,175   |
| SFR GROUP SA                | 6% 15 May 2022          | 465,000   | 470,813   |
| SFR GROUP SA                | 7.375% 01 May 2026      | 400,000   | 410,500   |
| SINCLAIR TELEVISION GROU    | 5.125% 15 Feb 2027      | 150,000   | 148,688   |
| SINCLAIR TELEVISION GROU    | 5.625% 01 Aug 2024      | 100,000   | 103,125   |
| SINCLAIR TELEVISION GROU    | 6.125% 01 Oct 2022      | 415,000   | 427,450   |
| SIRIUS XM RADIO INC         | 5% 01 Aug 2027          | 45,000    | 45,113    |
| SIRIUS XM RADIO INC         | 5.375% 15 Apr 2025      | 435,000   | 452,944   |
| SIRIUS XM RADIO INC         | 6% 15 Jul 2024          | 895,000   | 946,463   |
| SIX FLAGS ENTERTAINMENT     | 4.875% 31 Jul 2024      | 90,000    | 91,350    |
| SM ENERGY CO                | 5.625% 01 Jun 2025      | 90,000    | 87,300    |
| SM ENERGY CO                | 6.5% 15 Nov 2021        | 200,000   | 202,500   |
| SM ENERGY CO                | 6.5% 01 Jan 2023        | 250,000   | 255,000   |
| SOUTHWESTERN ENERGY CO      | 6.7% 23 Jan 2025        | 400,000   | 415,500   |
| SOUTHWESTERN ENERGY CO      | 4.1% 15 Mar 2022        | 150,000   | 147,750   |
| SOUTHWESTERN ENERGY CO      | 7.5% 01 Apr 2026        | 100,000   | 106,250   |
| SOUTHWESTERN ENERGY CO      | 7.75% 01 Oct 2027       | 100,000   | 106,750   |
| SPECTRUM BRANDS INC         | 6.625% 15 Nov 2022      | 65,000    | 67,275    |
| SPECTRUM BRANDS INC         | 5.75% 15 Jul 2025       | 85,000    | 89,463    |
| SPRINT CAPITAL CORP         | 8.75% 15 Mar 2032       | 1,185,000 | 1,344,975 |
| SPRINT COMMUNICATIONS       | 9% 15 Nov 2018          | 57,000    | 59,998    |
| SPRINT CORP                 | 7.625% 15 Feb 2025      | 945,000   | 989,888   |
| SPRINT CORP                 | 7.875% 15 Sep 2023      | 2,390,000 | 2,545,350 |
| SPX FLOW INC                | 5.625% 15 Aug 2024      | 170,000   | 178,925   |
| SPX FLOW INC                | 5.875% 15 Aug 2026      | 100,000   | 106,000   |
| SSGA                        | G STIFF ERISA QUALIFIED | 7,510,664 | 7,510,664 |
| STANDARD INDUSTRIES INC     | 4.75% 15 Jan 2028       | 315,000   | 315,728   |
| STAPLES INC                 | 8.5% 15 Sep 2025        | 515,000   | 476,375   |
| STAPLES INC                 | 1% 12 Sep 2024          | 560,000   | 548,520   |
| STEINWAY MUSICAL INSTRS INC | 1% 19 Sep 2019          | 399,379   | 395,386   |
| SUMMIT MID HLDS LLC / FI    | 5.75% 15 Apr 2025       | 125,000   | 126,049   |
| T MOBILE USA INC            | 6.375% 01 Mar 2025      | 330,000   | 353,100   |
| T MOBILE USA INC            | 6.5% 15 Jan 2026        | 165,000   | 180,056   |
| T MOBILE USA INC            | 6.5% 15 Jan 2024        | 905,000   | 959,300   |
| TALLGRASS NRG PRTRN/FIN     | 5.5% 15 Jan 2028        | 330,000   | 334,026   |
| TARGA RESOURCES PARTNERS    | 6.75% 15 Mar 2024       | 735,000   | 788,288   |
| TARGA RESOURCES PARTNERS    | 4.25% 15 Nov 2023       | 15,000    | 14,831    |
| TARGA RESOURCES PARTNERS    | 5.125% 01 Feb 2025      | 50,000    | 51,188    |
| TEGNA INC                   | 4.875% 15 Sep 2021      | 50,000    | 51,000    |
| TEGNA INC                   | 5.5% 15 Sep 2024        | 272,000   | 285,260   |
| TEGNA INC                   | 6.375% 15 Oct 2023      | 65,000    | 68,088    |
| TELECOM ITALIA SPA          | 5.303% 30 May 2024      | 200,000   | 213,500   |
| TEMPUR SEALY INTL INC       | 5.5% 15 Jun 2026        | 125,000   | 128,150   |
| TEMPUR SEALY INTL INC       | 5.625% 15 Oct 2023      | 390,000   | 405,600   |
| TENET HEALTHCARE CORP       | 7.5% 01 Jan 2022        | 110,000   | 115,500   |
| TENET HEALTHCARE CORP       | 4.5% 01 Apr 2021        | 525,000   | 527,625   |
| TENET HEALTHCARE CORP       | 8.125% 01 Apr 2022      | 615,000   | 625,763   |
| TENET HEALTHCARE CORP       | 6.75% 15 Jun 2023       | 985,000   | 955,450   |
| TENNECO INC                 | 5% 15 Jul 2026          | 105,000   | 107,625   |

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|                          |                    |         |         |
|--------------------------|--------------------|---------|---------|
| TEREX CORP               | 5.625% 01 Feb 2025 | 205,000 | 214,225 |
| TI GROUP AUTO SYSTEMS LL | 8.75% 15 Jul 2023  | 280,000 | 300,300 |
| TIME INC                 | 7.5% 15 Oct 2025   | 190,000 | 224,200 |
| TRANSDIGM INC            | 6.5% 15 May 2025   | 305,000 | 311,863 |

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Table of Contents

|                                |                                   |           |           |
|--------------------------------|-----------------------------------|-----------|-----------|
| TRANSOCEAN INC                 | 7.5% 15 Jan 2026                  | 175,000   | 179,209   |
| TREEHOUSE FOODS INC            | 6% 15 Feb 2024                    | 355,000   | 369,200   |
| TRIMAS CORP                    | 4.875% 15 Oct 2025                | 105,000   | 105,394   |
| TRINSEO OP / TRINSEO FIN       | 5.375% 01 Sep 2025                | 185,000   | 191,475   |
| TRIUMPH GROUP INC              | 4.875% 01 Apr 2021                | 270,000   | 265,275   |
| TRIUMPH GROUP INC              | 7.75% 15 Aug 2025                 | 165,000   | 175,106   |
| UNITED RENTALS NORTH AM        | 4.875% 15 Jan 2028                | 290,000   | 291,450   |
| UNITED RENTALS NORTH AM        | 5.5% 15 Jul 2025                  | 100,000   | 106,000   |
| UNITED RENTALS NORTH AM        | 5.5% 15 May 2027                  | 145,000   | 152,613   |
| UNITED RENTALS NORTH AM        | 5.75% 15 Nov 2024                 | 245,000   | 257,863   |
| UNITED RENTALS NORTH AM        | 5.875% 15 Sep 2026                | 115,000   | 123,050   |
| UNITI GROUP/CSL CAPITAL        | 6% 15 Apr 2023                    | 130,000   | 127,400   |
| UNITI GROUP/CSL CAPITAL        | 7.125% 15 Dec 2024                | 185,000   | 168,350   |
| UNITI GROUP/CSL CAPITAL        | 8.25% 15 Oct 2023                 | 285,000   | 273,956   |
| UPCB FINANCE IV LTD            | 5.375% 15 Jan 2025                | 475,000   | 478,278   |
| US CELLULAR CORP               | 6.7% 15 Dec 2033                  | 240,000   | 250,375   |
| US DOLLAR                      |                                   | 66,637    | 66,637    |
| VALEANT PHARMACEUTICALS        | 7% 15 Mar 2024                    | 310,000   | 331,700   |
| VALEANT PHARMACEUTICALS        | 5.875% 15 May 2023                | 640,000   | 593,600   |
| VALEANT PHARMACEUTICALS        | 6.125% 15 Apr 2025                | 930,000   | 850,950   |
| VALEANT PHARMACEUTICALS        | 7.5% 15 Jul 2021                  | 830,000   | 844,525   |
| VALEANT PHARMACEUTICALS        | 6.75% 15 Aug 2021                 | 70,000    | 70,525    |
| VALEANT PHARMACEUTICALS        | 7.25% 15 Jul 2022                 | 460,000   | 465,175   |
| VALEANT PHARMACEUTICALS        | 5.5% 01 Nov 2025                  | 235,000   | 239,113   |
| VALEANT PHARMACEUTICALS        | 9% 15 Dec 2025                    | 300,000   | 312,660   |
| VANTIV LLC/ISSUER CORP         | 4.375% 15 Nov 2025                | 685,000   | 693,686   |
| VARSITY BRANDS INC.            | 1% 11 Dec 2021                    | 0         | 0         |
| VENATOR FIN SARL/VENATOR       | 5.75% 15 Jul 2025                 | 140,000   | 147,700   |
| VERITAS BERMUDA LTD            | 1% 27 Jan 2023                    | 163,784   | 164,058   |
| VERITAS BERMUDA LTD            | 1% 27 Jan 2023                    | 0         | 0         |
| VICI PROP 1 / VICI FC          | 8% 15 Oct 2023                    | 502,960   | 561,957   |
| VICI PROP 1 / VICI FC          | 1% 15 Oct 2022                    | 63,559    | 63,559    |
| VICI PROPERTIES EQUITY RESTRIC | VICI PROPERTIES EQUITY<br>RESTRIC | 10,900    |           |
| VICI PROPERTIES INC            | REIT                              | 41,137    | 843,309   |
| VIDEOTRON LTD                  | 5.375% 15 Jun 2024                | 245,000   | 263,988   |
| VIRGIN MEDIA SECURED FIN       | 5.5% 15 Jan 2025                  | 200,000   | 205,000   |
| VIRGIN MEDIA SECURED FIN       | 5.5% 15 Aug 2026                  | 200,000   | 205,000   |
| VISTA OUTDOOR INC              | 5.875% 01 Oct 2023                | 525,000   | 504,000   |
| VISTRA ENERGY CORP             | 8% 15 Jan 2025                    | 155,000   | 167,788   |
| VISTRA ENERGY CORP             | 7.625% 01 Nov 2024                | 215,000   | 230,588   |
| VISTRA ENERGY CORP             | 7.375% 01 Nov 2022                | 160,000   | 168,800   |
| WABASH NATIONAL CORP           | 5.5% 01 Oct 2025                  | 140,000   | 141,050   |
| WELBILT INC                    | 9.5% 15 Feb 2024                  | 407,000   | 463,471   |
| WESTERN DIGITAL CORP           | 7.375% 01 Apr 2023                | 400,000   | 431,500   |
| WESTERN DIGITAL CORP           | 10.5% 01 Apr 2024                 | 835,000   | 967,556   |
| WHITING PETROLEUM CORP         | 5.75% 15 Mar 2021                 | 115,000   | 118,019   |
| WHITING PETROLEUM CORP         | 6.25% 01 Apr 2023                 | 320,000   | 328,400   |
| WHITING PETROLEUM CORP         | 6.625% 15 Jan 2026                | 65,000    | 66,300    |
| WILDHORSE RESOURCE DEVEL       | 6.875% 01 Feb 2025                | 145,000   | 148,263   |
| WIND TRE SPA                   | 5% 20 Jan 2026                    | 200,000   | 188,104   |
| WINDSTREAM SRVC / FIN          | 6.375% 01 Aug 2023                | 10,000    | 6,100     |
| WINDSTREAM SRVC / FIN          | 7.75% 15 Oct 2020                 | 65,000    | 54,925    |
| WINDSTREAM SRVC / FIN          | 8.75% 15 Dec 2024                 | 1,611,000 | 1,125,686 |
| WMG ACQUISITION CORP           | 4.875% 01 Nov 2024                | 40,000    | 41,200    |
| WMG ACQUISITION CORP           | 5.625% 15 Apr 2022                | 52,000    | 53,560    |
| WPX ENERGY INC                 | 8.25% 01 Aug 2023                 | 250,000   | 283,750   |
| WPX ENERGY INC                 | 6% 15 Jan 2022                    | 320,000   | 334,400   |
| WR GRACE + CO CONN             | 5.625% 01 Oct 2024                | 25,000    | 26,969    |
| WYNN LAS VEGAS LLC/CORP        | 5.5% 01 Mar 2025                  | 585,000   | 602,550   |
| XPO LOGISTICS INC              | 6.125% 01 Sep 2023                | 90,000    | 95,175    |
| XPO LOGISTICS INC              | 6.5% 15 Jun 2022                  | 500,000   | 521,875   |
| ZAYO GROUP LLC/ZAYO CAP        | 6% 01 Apr 2023                    | 330,000   | 343,712   |



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|   |                    |           |                    |
|---|--------------------|-----------|--------------------|
| ZAYO GROUP LLC/ZAYO CAP                         | 6.375% 15 May 2025 | 180,000   | 190,350            |
| ZF NA CAPITAL                                   | 4.5% 29 Apr 2022   | 161,000   | 169,050            |
| <b>Total : EXHIBIT I - High Yield Debt Fund</b> |                    | <b>\$</b> | <b>140,689,815</b> |

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n / a - Cost is not applicable

Table of Contents**EXHIBIT J - Emerging Markets Debt Fund**

(Administered by PGIM)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a)    | (e) Fair<br>value |
|-----|---|---|----------------------|-------------------|
|     |   |   | Shares/<br>Par Value |                   |
|     | IMDB GLOBAL INVESTMENTS                                   | 4.4 % 09 Mar 2023   | 1,000,000            | \$ 970,192        |
|     | ARAB REPUBLIC OF EGYPT                                    | 5.875 % 11 Jun 2025   | 350,000              | 353,303           |
|     | ARAB REPUBLIC OF EGYPT                                    | 8.5 % 31 Jan 2047   | 350,000              | 401,835           |
|     | ARAB REPUBLIC OF EGYPT                                    | 8.5 % 31 Jan 2047   | 200,000              | 229,620           |
|     | ARGENTINE PESO  | FOREIGN CURRENCY  | 1,068,181            | 56,743            |
|     | AUTORIDAD CANAL DE PANAM                                  | 4.95 % 29 Jul 2035  | 225,000              | 250,875           |
|     | B8A45LAL4 USD P MXN C 17.75                               | MAR18 17.75 PUT   | (700,000)            | (8,950)           |
|     | B8A45LAS9 USD C MXN P 19.25                               | MAR18 19.25 CALL  | 700,000              | 49,137            |
|     | B8A45LAV2 USD C MXN P 21.25                               | MAR18 21.25 CALL  | (700,000)            | (22,687)          |
|     | B8A46Q3D8 EUR C BRL P 3.4 EO                              | APR18 3.4 CALL  | 400,000              | 44,785            |
|     | B8A46Q3F3 EUR C BRL P 3.8 EO                              | APR18 3.8 CALL  | (400,000)            | (20,399)          |
|     | B8A46Q3G1 EUR P BRL C 3.20                                | APR18 3.20 PUT  | (400,000)            | (6,182)           |
|     | BHARTI AIRTEL INTERNATIO                                  | 5.125 % 11 Mar 2023   | 350,000              | 370,926           |
|     | BNQ CEN TUNISIA INT BOND                                  | 5.75 % 30 Jan 2025  | 270,000              | 269,139           |
|     | BNQ CEN TUNISIA INT BOND                                  | 5.625 % 17 Feb 2024   | 130,000              | 164,143           |
|     | BONOS TESORERIA PESOS                                     | 4.5 % 01 Mar 2026   | 230,000,000          | 380,204           |
|     | BRAZIL LOAN TRUST 1                                       | 5.477 % 24 Jul 2023   | 858,929              | 895,434           |
|     | BRAZILIAN REAL  | FOREIGN CURRENCY  | 103,823              | 31,299            |
|     | CANADIAN DOLLAR   | FOREIGN CURRENCY  | 0                    | 0                 |
|     | CEMEX SAB DE CV   | 7.75 % 16 Apr 2026  | 300,000              | 339,750           |
|     | CNAC HK FINBRIDGE CO LTD                                  | 3.5 % 19 Jul 2022   | 345,000              | 342,750           |
|     | CNAC HK FINBRIDGE CO LTD                                  | 4.125 % 19 Jul 2027   | 340,000              | 339,892           |
|     | COLOMBIAN PESO  | FOREIGN CURRENCY  | 72,642,620           | 24,340            |
|     | COM CELULARES(COM TRUST)                                  | 6.875 % 06 Feb 2024   | 345,000              | 356,871           |
|     | COMISION FEDERAL DE ELEC                                  | 4.75 % 23 Feb 2027  | 200,000              | 209,250           |
|     | COSTA RICA GOVERNMENT                                     | 4.25 % 26 Jan 2023  | 200,000              | 195,000           |
|     | COSTA RICA GOVERNMENT                                     | 4.375 % 30 Apr 2025   | 350,000              | 337,750           |
|     | CROATIA   | 5.5 % 04 Apr 2023   | 210,000              | 231,525           |
|     | CURRENCY CONTRACT   | ARS/USD   |                      | (12,316)          |
|     | CURRENCY CONTRACT   | ARS/USD   |                      | (28,125)          |
|     | CURRENCY CONTRACT   | AUD/USD   |                      | 10,590            |
|     | CURRENCY CONTRACT   | AUD/USD   |                      | 2,717             |
|     | CURRENCY CONTRACT   | AUD/USD   |                      | 1,243             |

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|                   |         |          |
|-------------------|---------|----------|
| CURRENCY CONTRACT | AUD/USD | 6,501    |
| CURRENCY CONTRACT | BRL/EUR | (7,154)  |
| CURRENCY CONTRACT | BRL/EUR | (13,409) |
| CURRENCY CONTRACT | BRL/USD | (817)    |
| CURRENCY CONTRACT | BRL/USD | (1,869)  |
| CURRENCY CONTRACT | BRL/USD | (762)    |
| CURRENCY CONTRACT | CAD/USD | 2,141    |
| CURRENCY CONTRACT | CAD/USD | 1,006    |
| CURRENCY CONTRACT | CHF/EUR | (5,052)  |
| CURRENCY CONTRACT | CHF/EUR | 3,494    |
| CURRENCY CONTRACT | CLP/USD | 3,126    |
| CURRENCY CONTRACT | CLP/USD | 2,589    |
| CURRENCY CONTRACT | CLP/USD | 3,212    |
| CURRENCY CONTRACT | CLP/USD | 1,443    |
| CURRENCY CONTRACT | CLP/USD | 1,622    |
| CURRENCY CONTRACT | CLP/USD | 27,642   |
| CURRENCY CONTRACT | CLP/USD | 10,421   |
| CURRENCY CONTRACT | CNY/USD | 2,227    |
| CURRENCY CONTRACT | CNY/USD | 1,822    |
| CURRENCY CONTRACT | COP/USD | (1,002)  |
| CURRENCY CONTRACT | COP/USD | 19,375   |
| CURRENCY CONTRACT | CZK/EUR | (4,817)  |
| CURRENCY CONTRACT | CZK/EUR | 5,320    |
| CURRENCY CONTRACT | CZK/USD | 28,546   |
| CURRENCY CONTRACT | CZK/USD | 28,237   |
| CURRENCY CONTRACT | CZK/USD | 2,816    |
| CURRENCY CONTRACT | EUR/AUD | (4,793)  |
| CURRENCY CONTRACT | EUR/AUD | 2,406    |
| CURRENCY CONTRACT | EUR/CAD | (845)    |
| CURRENCY CONTRACT | EUR/CAD | 652      |
| CURRENCY CONTRACT | EUR/JPY | (2,513)  |
| CURRENCY CONTRACT | EUR/JPY | (1,425)  |
| CURRENCY CONTRACT | EUR/JPY | 6,870    |
| CURRENCY CONTRACT | EUR/JPY | 3,117    |
| CURRENCY CONTRACT | EUR/RON | (950)    |

Table of Contents

|                   |         |          |
|-------------------|---------|----------|
| CURRENCY CONTRACT | EUR/RON | 1,479    |
| CURRENCY CONTRACT | EUR/USD | 1,840    |
| CURRENCY CONTRACT | EUR/USD | 1,974    |
| CURRENCY CONTRACT | EUR/USD | 3,437    |
| CURRENCY CONTRACT | EUR/USD | 1,322    |
| CURRENCY CONTRACT | EUR/USD | 1,592    |
| CURRENCY CONTRACT | EUR/USD | 701      |
| CURRENCY CONTRACT | EUR/USD | 1,194    |
| CURRENCY CONTRACT | HUF/USD | 26,908   |
| CURRENCY CONTRACT | HUF/USD | 270      |
| CURRENCY CONTRACT | HUF/USD | 2,463    |
| CURRENCY CONTRACT | ILS/USD | 1,300    |
| CURRENCY CONTRACT | INR/USD | 5,906    |
| CURRENCY CONTRACT | INR/USD | 8,818    |
| CURRENCY CONTRACT | INR/USD | 7,825    |
| CURRENCY CONTRACT | JPY/USD | 6        |
| CURRENCY CONTRACT | JPY/USD | (991)    |
| CURRENCY CONTRACT | KRW/USD | 3,469    |
| CURRENCY CONTRACT | KRW/USD | 3,452    |
| CURRENCY CONTRACT | MXN/USD | (6,542)  |
| CURRENCY CONTRACT | MXN/USD | (1,551)  |
| CURRENCY CONTRACT | MXN/USD | (2,022)  |
| CURRENCY CONTRACT | MXN/USD | (2,132)  |
| CURRENCY CONTRACT | MXN/USD | (1,787)  |
| CURRENCY CONTRACT | MXN/USD | (2,917)  |
| CURRENCY CONTRACT | MXN/USD | 492      |
| CURRENCY CONTRACT | MXN/USD | (4,987)  |
| CURRENCY CONTRACT | NZD/USD | 3,708    |
| CURRENCY CONTRACT | PEN/USD | 6,301    |
| CURRENCY CONTRACT | PEN/USD | 1,393    |
| CURRENCY CONTRACT | PLN/USD | 3,932    |
| CURRENCY CONTRACT | PLN/USD | 82,112   |
| CURRENCY CONTRACT | RON/USD | 2,615    |
| CURRENCY CONTRACT | RUB/USD | 3,376    |
| CURRENCY CONTRACT | RUB/USD | 4,967    |
| CURRENCY CONTRACT | RUB/USD | 29,255   |
| CURRENCY CONTRACT | RUB/USD | 2,450    |
| CURRENCY CONTRACT | THB/USD | (1,079)  |
| CURRENCY CONTRACT | THB/USD | 399      |
| CURRENCY CONTRACT | THB/USD | 2,924    |
| CURRENCY CONTRACT | THB/USD | 29,125   |
| CURRENCY CONTRACT | TRY/USD | 7,035    |
| CURRENCY CONTRACT | USD/AUD | (1,147)  |
| CURRENCY CONTRACT | USD/AUD | (1,198)  |
| CURRENCY CONTRACT | USD/AUD | (7,729)  |
| CURRENCY CONTRACT | USD/AUD | (4,500)  |
| CURRENCY CONTRACT | USD/AUD | (4,275)  |
| CURRENCY CONTRACT | USD/AUD | (4,918)  |
| CURRENCY CONTRACT | USD/BRL | 2,231    |
| CURRENCY CONTRACT | USD/CAD | (3,061)  |
| CURRENCY CONTRACT | USD/CAD | (604)    |
| CURRENCY CONTRACT | USD/CHF | (1,753)  |
| CURRENCY CONTRACT | USD/CHF | (1,571)  |
| CURRENCY CONTRACT | USD/CLP | (19,162) |
| CURRENCY CONTRACT | USD/CNY | (3,359)  |
| CURRENCY CONTRACT | USD/CNY | (6,217)  |
| CURRENCY CONTRACT | USD/EUR | (4,398)  |
| CURRENCY CONTRACT | USD/EUR | (23,529) |
| CURRENCY CONTRACT | USD/EUR | (23,986) |
| CURRENCY CONTRACT | USD/EUR | (4,105)  |
| CURRENCY CONTRACT | USD/EUR | (7,451)  |
| CURRENCY CONTRACT | USD/EUR | (6,924)  |
| CURRENCY CONTRACT | USD/EUR | (2,882)  |

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|                   |         |         |
|-------------------|---------|---------|
| CURRENCY CONTRACT | USD/HUF | (8,797) |
| CURRENCY CONTRACT | USD/IDR | (1,106) |
| CURRENCY CONTRACT | USD/IDR | 120     |
| CURRENCY CONTRACT | USD/IDR | (49)    |
| CURRENCY CONTRACT | USD/ILS | (1,622) |
| CURRENCY CONTRACT | USD/ILS | (3,959) |
| CURRENCY CONTRACT | USD/ILS | (7,117) |
| CURRENCY CONTRACT | USD/JPY | (993)   |
| CURRENCY CONTRACT | USD/JPY | 1,595   |
| CURRENCY CONTRACT | USD/JPY | 103     |
| CURRENCY CONTRACT | USD/MXN | 1,508   |
| CURRENCY CONTRACT | USD/MXN | 5,997   |
| CURRENCY CONTRACT | USD/MXN | 4,702   |
| CURRENCY CONTRACT | USD/MXN | 2,513   |
| CURRENCY CONTRACT | USD/MXN | 634     |
| CURRENCY CONTRACT | USD/MXN | 977     |
| CURRENCY CONTRACT | USD/MXN | 8,796   |
| CURRENCY CONTRACT | USD/MXN | 863     |
| CURRENCY CONTRACT | USD/MYR | (1,949) |

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Table of Contents

|                          |                     |                |           |
|--------------------------|---------------------|----------------|-----------|
| CURRENCY CONTRACT        | USD/NZD             |                | (5,552)   |
| CURRENCY CONTRACT        | USD/PHP             |                | (424)     |
| CURRENCY CONTRACT        | USD/PLN             |                | (1,054)   |
| CURRENCY CONTRACT        | USD/PLN             |                | (11,897)  |
| CURRENCY CONTRACT        | USD/RON             |                | (1,141)   |
| CURRENCY CONTRACT        | USD/RUB             |                | (4,151)   |
| CURRENCY CONTRACT        | USD/RUB             |                | (4,602)   |
| CURRENCY CONTRACT        | USD/RUB             |                | (3,629)   |
| CURRENCY CONTRACT        | USD/RUB             |                | (3,036)   |
| CURRENCY CONTRACT        | USD/SGD             |                | (13,144)  |
| CURRENCY CONTRACT        | USD/TWD             |                | (3,187)   |
| CURRENCY CONTRACT        | USD/TWD             |                | (4,058)   |
| CURRENCY CONTRACT        | USD/ZAR             |                | (24,136)  |
| CURRENCY CONTRACT        | USD/ZAR             |                | (53,585)  |
| CURRENCY CONTRACT        | USD/ZAR             |                | 1,007     |
| CURRENCY CONTRACT        | USD/ZAR             |                | 955       |
| CURRENCY CONTRACT        | USD/ZAR             |                | (3,497)   |
| CURRENCY CONTRACT        | ZAR/USD             |                | 1,488     |
| CZECH KORUNA             | FOREIGN CURRENCY    | 0              | 0         |
| CZECH REPUBLIC           | 2.5 % 25 Aug 2028   | 8,200,000      | 413,896   |
| CZECH REPUBLIC           | 1 % 26 Jun 2026     | 12,300,000     | 557,530   |
| DIGICEL GROUP LTD        | 8.25 % 30 Sep 2020  | 200,000        | 196,758   |
| DOMINICAN REPUBLIC       | 7.45 % 30 Apr 2044  | 710,000        | 846,675   |
| DOMINICAN REPUBLIC       | 6.875 % 29 Jan 2026 | 310,000        | 353,884   |
| DOMINICAN REPUBLIC       | 7.5 % 06 May 2021   | 300,000        | 327,375   |
| ESKOM HOLDINGS SOC LTD   | 5.75 % 26 Jan 2021  | 360,000        | 356,213   |
| ESKOM HOLDINGS SOC LTD   | 6.75 % 06 Aug 2023  | 350,000        | 356,268   |
| ESKOM HOLDINGS SOC LTD   | 7.125 % 11 Feb 2025 | 205,000        | 209,389   |
| EURO CURRENCY            | FOREIGN CURRENCY    | 1              | 1         |
| EXPORT CREDIT BANK OF TU | 5.375 % 08 Feb 2021 | 205,000        | 209,642   |
| EXPORT IMPORT BK INDIA   | 3.375 % 05 Aug 2026 | 265,000        | 260,192   |
| FED REPUBLIC OF BRAZIL   | 8.25 % 20 Jan 2034  | 255,000        | 334,050   |
| FED REPUBLIC OF BRAZIL   | 7.125 % 20 Jan 2037 | 430,000        | 518,150   |
| FED REPUBLIC OF BRAZIL   | 5 % 27 Jan 2045     | 235,000        | 219,020   |
| FED REPUBLIC OF BRAZIL   | 6 % 07 Apr 2026     | 285,000        | 318,488   |
| FEDERAL REP OF ETHIOPIA  | 6.625 % 11 Dec 2024 | 205,000        | 214,738   |
| GEORGIAN RAILWAY JSC     | 7.75 % 11 Jul 2022  | 270,000        | 301,779   |
| GOVERNMENT OF JAMAICA    | 8.5 % 28 Feb 2036   | 100,000        | 126,000   |
| GOVERNMENT OF JAMAICA    | 8 % 15 Mar 2039     | 160,000        | 196,114   |
| GOVERNMENT OF JAMAICA    | 7.625 % 09 Jul 2025 | 240,000        | 283,961   |
| GOVERNMENT OF JAMAICA    | 6.75 % 28 Apr 2028  | 240,000        | 271,800   |
| HONDURAS GOVERNMENT      | 8.75 % 16 Dec 2020  | 300,000        | 336,135   |
| HUNGARY                  | 5.75 % 22 Nov 2023  | 510,000        | 583,259   |
| HUNGARY                  | 5.375 % 25 Mar 2024 | 390,000        | 441,176   |
| HUNGARY                  | 7.625 % 29 Mar 2041 | 392,000        | 614,088   |
| HUNGARY                  | 6.375 % 29 Mar 2021 | 650,000        | 721,552   |
| HUNGARY GOVERNMENT BOND  | 6 % 24 Nov 2023     | 91,670,000     | 449,174   |
| HUNGARY GOVERNMENT BOND  | 3.25 % 22 Oct 2031  | 162,430,000    | 665,815   |
| INDONESIA GOVERNMENT     | 8.25 % 15 Jul 2021  | 30,050,000,000 | 2,380,966 |
| INDONESIA GOVERNMENT     | 8.375 % 15 Sep 2026 | 30,000,000,000 | 2,498,304 |
| INDONESIA GOVERNMENT     | 7 % 15 May 2022     | 4,400,000,000  | 337,277   |
| INDONESIA GOVERNMENT     | 12.8 % 15 Jun 2021  | 3,500,000,000  | 313,508   |

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|                          |                     |                |           |
|--------------------------|---------------------|----------------|-----------|
| INDONESIA GOVERNMENT     | 8.25 % 15 May 2036  | 2,200,000,000  | 180,800   |
| INDONESIA GOVERNMENT     | 8.375 % 15 Mar 2034 | 34,910,000,000 | 2,868,963 |
| INDONESIA GOVERNMENT     | 8.375 % 15 Mar 2024 | 2,000,000,000  | 163,893   |
| INDONESIA GOVERNMENT     | 8.75 % 15 May 2031  | 600,000,000    | 51,520    |
| INDONESIAN RUPIAH        | FOREIGN CURRENCY    | 1,405,366,954  | 103,583   |
| ISLAMIC REP OF PAKISTAN  | 7.25 % 15 Apr 2019  | 275,000        | 284,682   |
| ISLAMIC REP OF PAKISTAN  | 8.25 % 15 Apr 2024  | 500,000        | 551,293   |
| ISLAMIC REP OF PAKISTAN  | 7.25 % 15 Apr 2019  | 490,000        | 507,252   |
| ISLAMIC REP OF PAKISTAN  | 6.875 % 05 Dec 2027 | 200,000        | 200,525   |
| ISRAEL ELECTRIC CORP LTD | 6.875 % 21 Jun 2023 | 295,000        | 342,897   |
| IVORY COAST              | 1 % 31 Dec 2032     | 439,075        | 438,160   |
| IVORY COAST              | 6.375 % 03 Mar 2028 | 235,000        | 248,282   |
| IVORY COAST              | 5.125 % 15 Jun 2025 | 150,000        | 196,080   |
| JAPANESE YEN             | FOREIGN CURRENCY    | 1              | 0         |
| JBS USA LLC/JBS USA FINA | 5.75 % 15 Jun 2025  | 450,000        | 433,125   |
| KAZAGRO NATL MGMT HLDG   | 4.625 % 24 May 2023 | 335,000        | 339,582   |
| KAZAKHSTAN TEMIR ZHOLY   | 6.95 % 10 Jul 2042  | 270,000        | 315,972   |
| KAZMUNAYGAS NATIONAL CO  | 7 % 05 May 2020     | 705,000        | 763,515   |
| KAZMUNAYGAS NATIONAL CO  | 6.375 % 09 Apr 2021 | 765,000        | 834,615   |
| KAZMUNAYGAS NATIONAL CO  | 3.875 % 19 Apr 2022 | 250,000        | 253,750   |
| KINGDOM OF JORDAN        | 5.75 % 31 Jan 2027  | 220,000        | 218,240   |
| KINGDOM OF JORDAN        | 7.375 % 10 Oct 2047 | 200,000        | 208,373   |
| KINGDOM OF MOROCCO       | 4.25 % 11 Dec 2022  | 270,000        | 284,688   |
| KINGDOM OF MOROCCO       | 5.5 % 11 Dec 2042   | 230,000        | 260,613   |
| LEBANESE REPUBLIC        | 8.25 % 12 Apr 2021  | 60,000         | 62,490    |
| LEBANESE REPUBLIC        | 6.6 % 27 Nov 2026   | 95,000         | 90,488    |
| LEBANESE REPUBLIC        | 8.25 % 12 Apr 2021  | 335,000        | 348,903   |
| LEBANESE REPUBLIC        | 6 % 27 Jan 2023     | 205,000        | 196,345   |
| LEBANESE REPUBLIC        | 5.8 % 14 Apr 2020   | 255,000        | 251,369   |
| LEBANESE REPUBLIC        | 6.65 % 03 Nov 2028  | 310,000        | 289,949   |

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Table of Contents

|                          |                     |            |           |
|--------------------------|---------------------|------------|-----------|
| LEBANESE REPUBLIC        | 6.375 % 09 Mar 2020 | 325,000    | 324,735   |
| LEBANESE REPUBLIC        | 6.65 % 22 Apr 2024  | 225,000    | 219,733   |
| LEBANESE REPUBLIC        | 6.85 % 25 May 2029  | 130,000    | 122,434   |
| LEBANESE REPUBLIC        | 6.25 % 27 May 2022  | 40,000     | 38,914    |
| LEBANESE REPUBLIC        | 6.6 % 27 Nov 2026   | 30,000     | 28,575    |
| LEBANESE REPUBLIC        | 6.375 % 09 Mar 2020 | 60,000     | 59,951    |
| MALAYSIA GOVERNMENT      | 3.955 % 15 Sep 2025 | 925,000    | 227,044   |
| MALAYSIA GOVERNMENT      | 3.795 % 30 Sep 2022 | 810,000    | 200,605   |
| MALAYSIA GOVERNMENT      | 4.254 % 31 May 2035 | 1,800,000  | 427,562   |
| MALAYSIA GOVERNMENT      | 3.48 % 15 Mar 2023  | 1,995,000  | 485,335   |
| MALAYSIA GOVERNMENT      | 4.181 % 15 Jul 2024 | 4,900,000  | 1,226,423 |
| MALAYSIA GOVERNMENT      | 4.048 % 30 Sep 2021 | 6,230,000  | 1,565,577 |
| MALAYSIA GOVERNMENT      | 3.9 % 30 Nov 2026   | 750,000    | 182,939   |
| MALAYSIA GOVERNMENT      | 4.762 % 07 Apr 2037 | 600,000    | 151,391   |
| MALAYSIA GOVERNMENT      | 3.441 % 15 Feb 2021 | 2,295,000  | 568,590   |
| MALAYSIA SUKUK GLOBAL    | 4.08 % 27 Apr 2046  | 260,000    | 275,470   |
| MALAYSIAN RINGGIT        | FOREIGN CURRENCY    | 52,911     | 13,074    |
| MEX BONOS DESARR FIX RT  | 10 % 20 Nov 2036    | 15,940,000 | 994,275   |
| MEX BONOS DESARR FIX RT  | 5 % 11 Dec 2019     | 15,380,000 | 748,236   |
| MEX BONOS DESARR FIX RT  | 10 % 05 Dec 2024    | 59,712,000 | 3,440,044 |
| MEX BONOS DESARR FIX RT  | 8 % 07 Dec 2023     | 5,600,000  | 290,843   |
| MEX BONOS DESARR FIX RT  | 7.75 % 29 May 2031  | 16,400,000 | 838,671   |
| MEX BONOS DESARR FIX RT  | 7.5 % 03 Jun 2027   | 13,750,000 | 694,651   |
| MEXICAN PESO (NEW)       | FOREIGN CURRENCY    | 1          | 0         |
| MONGOLIA INTL BOND       | 5.125 % 05 Dec 2022 | 560,000    | 554,481   |
| MONGOLIA INTL BOND       | 8.75 % 09 Mar 2024  | 200,000    | 230,314   |
| MONGOLIA INTL BOND       | 5.625 % 01 May 2023 | 200,000    | 201,787   |
| NATIONAL SAVINGS BANK    | 8.875 % 18 Sep 2018 | 270,000    | 278,640   |
| NEW ZEALAND DOLLAR       | FOREIGN CURRENCY    | 460        | 327       |
| NOTA DO TESOURO NACIONAL | 10 % 01 Jan 2021    | 5,400,000  | 1,676,733 |
| NOTA DO TESOURO NACIONAL | 6 % 15 Aug 2050     | 390,000    | 393,611   |
| NOTA DO TESOURO NACIONAL | 10 % 01 Jan 2023    | 13,461,000 | 4,107,539 |
| NOTA DO TESOURO NACIONAL | 10 % 01 Jan 2025    | 4,890,000  | 1,472,369 |
| OMAN GOV INTERNTL BOND   | 3.625 % 15 Jun 2021 | 350,000    | 350,000   |
| OMAN GOV INTERNTL BOND   | 4.75 % 15 Jun 2026  | 410,000    | 397,941   |
| OMAN GOV INTERNTL BOND   | 6.5 % 08 Mar 2047   | 200,000    | 200,290   |
| PERTAMINA PERSERO PT     | 6 % 03 May 2042     | 350,000    | 397,338   |
| PERTAMINA PERSERO PT     | 5.625 % 20 May 2043 | 355,000    | 386,170   |
| PERTAMINA PERSERO PT     | 4.3 % 20 May 2023   | 600,000    | 627,006   |
| PERUSAHAAN PENERBIT SBSN | 4.325 % 28 May 2025 | 370,000    | 387,575   |
| PERUSAHAAN PENERBIT SBSN | 4.55 % 29 Mar 2026  | 470,000    | 496,339   |
| PETRO CO TRIN/TOBAGO LTD | 9.75 % 14 Aug 2019  | 240,000    | 255,600   |
| PETROBRAS GLOBAL FINANCE | 8.375 % 23 May 2021 | 497,000    | 566,829   |
| PETROBRAS GLOBAL FINANCE | 8.75 % 23 May 2026  | 250,000    | 298,750   |
| PETROBRAS GLOBAL FINANCE | 5.299 % 27 Jan 2025 | 85,000     | 85,255    |
| PETROLEOS DE VENEZUELA S | 5.375 % 12 Apr 2027 | 985,000    | 229,013   |
| PETROLEOS DE VENEZUELA S | 9 % 17 Nov 2021     | 95,000     | 26,363    |



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|                          |                     |            |           |
|--------------------------|---------------------|------------|-----------|
| PETROLEOS DE VENEZUELA S | 6 % 15 Nov 2026     | 70,000     | 15,330    |
| PETROLEOS DE VENEZUELA S | 8.5 % 27 Oct 2020   | 918,750    | 748,781   |
| PETROLEOS MEXICANOS      | 6.625 % 15 Jun 2038 | 795,000    | 826,800   |
| PETROLEOS MEXICANOS      | 5.5 % 21 Jan 2021   | 330,000    | 350,130   |
| PETROLEOS MEXICANOS      | 6.5 % 02 Jun 2041   | 450,000    | 462,825   |
| PETROLEOS MEXICANOS      | 5.5 % 27 Jun 2044   | 157,000    | 144,434   |
| PETROLEOS MEXICANOS      | 6.875 % 04 Aug 2026 | 205,000    | 232,419   |
| PETROLEOS MEXICANOS      | 5.375 % 13 Mar 2022 | 500,000    | 530,000   |
| PETROLEOS MEXICANOS      | 6.5 % 13 Mar 2027   | 320,000    | 349,760   |
| PETRONAS CAPITAL LTD     | 4.5 % 18 Mar 2045   | 210,000    | 236,979   |
| PHILIPPINE GOVERNMENT    | 4.125 % 20 Aug 2024 | 20,000,000 | 381,950   |
| PHILIPPINE PISO          | FOREIGN CURRENCY    | 660,000    | 13,221    |
| POLAND GOVERNMENT BOND   | 5.75 % 23 Sep 2022  | 6,125,000  | 2,012,112 |
| POLAND GOVERNMENT BOND   | 3.25 % 25 Jul 2025  | 9,735,000  | 2,825,134 |
| POLISH ZLOTY             | FOREIGN CURRENCY    | 1          | 0         |
| POUND STERLING           | FOREIGN CURRENCY    | 1,358      | 1,838     |
| PROVINCIA DE BUENOS AIRE | 1 % 01 May 2020     | 175,000    | 211,401   |
| PROVINCIA DE BUENOS AIRE | 9.125 % 16 Mar 2024 | 300,000    | 351,000   |
| REPUBLIC OF ANGOLA       | 9.5 % 12 Nov 2025   | 200,000    | 230,336   |
| REPUBLIC OF ANGOLA       | 9.5 % 12 Nov 2025   | 511,000    | 588,510   |
| REPUBLIC OF ARGENTINA    | 1 % 31 Dec 2038     | 400,000    | 294,060   |
| REPUBLIC OF ARGENTINA    | 7.82 % 31 Dec 2033  | 511,911    | 712,194   |
| REPUBLIC OF ARGENTINA    | 8.28 % 31 Dec 2033  | 682,793    | 805,012   |
| REPUBLIC OF ARGENTINA    | 1 % 31 Dec 2038     | 650,000    | 477,848   |
| REPUBLIC OF ARGENTINA    | 1 % 31 Dec 2038     | 475,000    | 416,377   |
| REPUBLIC OF ARGENTINA    | 18.2 % 03 Oct 2021  | 5,875,000  | 334,711   |
| REPUBLIC OF ARGENTINA    | 7.5 % 22 Apr 2026   | 575,000    | 650,986   |
| REPUBLIC OF ARGENTINA    | 6.875 % 22 Apr 2021 | 620,000    | 675,180   |
| REPUBLIC OF ARGENTINA    | 5.625 % 26 Jan 2022 | 585,000    | 617,175   |
| REPUBLIC OF BELARUS      | 6.875 % 28 Feb 2023 | 235,000    | 252,761   |
| REPUBLIC OF CAMEROON     | 9.5 % 19 Nov 2025   | 200,000    | 240,000   |
| REPUBLIC OF CHILE        | 5.5 % 05 Aug 2020   | 50,000,000 | 85,093    |
| REPUBLIC OF COLOMBIA     | 6.125 % 18 Jan 2041 | 705,000    | 851,288   |
| REPUBLIC OF COLOMBIA     | 7.375 % 18 Sep 2037 | 565,000    | 763,315   |
| REPUBLIC OF COSTA RICA   | 7 % 04 Apr 2044     | 280,000    | 289,044   |

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### Table of Contents

|                          |                     |            |           |
|--------------------------|---------------------|------------|-----------|
| REPUBLIC OF ECUADOR      | 10.5 % 24 Mar 2020  | 540,000    | 596,700   |
| REPUBLIC OF ECUADOR      | 9.65 % 13 Dec 2026  | 200,000    | 229,500   |
| REPUBLIC OF ECUADOR      | 7.95 % 20 Jun 2024  | 270,000    | 286,875   |
| REPUBLIC OF EL SALVADOR  | 7.375 % 01 Dec 2019 | 525,000    | 555,188   |
| REPUBLIC OF EL SALVADOR  | 7.625 % 01 Feb 2041 | 177,000    | 192,045   |
| REPUBLIC OF EL SALVADOR  | 7.75 % 24 Jan 2023  | 150,000    | 164,531   |
| REPUBLIC OF EL SALVADOR  | 7.65 % 15 Jun 2035  | 310,000    | 336,012   |
| REPUBLIC OF EL SALVADOR  | 5.875 % 30 Jan 2025 | 280,000    | 281,400   |
| REPUBLIC OF GABON        | 6.375 % 12 Dec 2024 | 290,000    | 293,942   |
| REPUBLIC OF GABON        | 6.375 % 12 Dec 2024 | 225,000    | 228,058   |
| REPUBLIC OF GHANA        | 7.875 % 07 Aug 2023 | 300,000    | 329,430   |
| REPUBLIC OF GHANA        | 10.75 % 14 Oct 2030 | 315,000    | 433,308   |
| REPUBLIC OF GHANA        | 9.25 % 15 Sep 2022  | 295,000    | 334,176   |
| REPUBLIC OF GUATEMALA    | 4.5 % 03 May 2026   | 240,000    | 242,402   |
| REPUBLIC OF INDONESIA    | 8.5 % 12 Oct 2035   | 225,000    | 337,156   |
| REPUBLIC OF INDONESIA    | 8.5 % 12 Oct 2035   | 200,000    | 299,694   |
| REPUBLIC OF INDONESIA    | 7.75 % 17 Jan 2038  | 400,000    | 572,042   |
| REPUBLIC OF INDONESIA    | 7.75 % 17 Jan 2038  | 100,000    | 143,010   |
| REPUBLIC OF INDONESIA    | 5.95 % 08 Jan 2046  | 250,000    | 308,627   |
| REPUBLIC OF INDONESIA    | 4.75 % 18 Jul 2047  | 250,000    | 266,519   |
| REPUBLIC OF IRAQ         | 5.8 % 15 Jan 2028   | 1,045,000  | 1,007,944 |
| REPUBLIC OF KAZAKHSTAN   | 6.5 % 21 Jul 2045   | 550,000    | 705,672   |
| REPUBLIC OF KENYA        | 6.875 % 24 Jun 2024 | 285,000    | 303,229   |
| REPUBLIC OF MOZAMBIQUE   | 10.5 % 18 Jan 2023  | 200,000    | 164,578   |
| REPUBLIC OF NIGERIA      | 6.75 % 28 Jan 2021  | 525,000    | 557,813   |
| REPUBLIC OF NIGERIA      | 7.875 % 16 Feb 2032 | 200,000    | 225,880   |
| REPUBLIC OF NIGERIA      | 5.625 % 27 Jun 2022 | 135,000    | 139,928   |
| REPUBLIC OF NIGERIA      | 7.625 % 28 Nov 2047 | 200,000    | 214,494   |
| REPUBLIC OF PANAMA       | 8.875 % 30 Sep 2027 | 161,000    | 233,450   |
| REPUBLIC OF PANAMA       | 6.7 % 26 Jan 2036   | 630,000    | 838,530   |
| REPUBLIC OF PARAGUAY     | 6.1 % 11 Aug 2044   | 245,000    | 279,300   |
| REPUBLIC OF PERU         | 6.95 % 12 Aug 2031  | 2,515,000  | 885,275   |
| REPUBLIC OF PERU         | 8.75 % 21 Nov 2033  | 200,000    | 315,000   |
| REPUBLIC OF PERU         | 5.625 % 18 Nov 2050 | 610,000    | 782,630   |
| REPUBLIC OF PERU         | 8.75 % 21 Nov 2033  | 205,000    | 322,875   |
| REPUBLIC OF PERU         | 6.35 % 12 Aug 2028  | 1,134,000  | 383,012   |
| REPUBLIC OF PHILIPPINES  | 5 % 13 Jan 2037     | 210,000    | 248,007   |
| REPUBLIC OF PHILIPPINES  | 7.75 % 14 Jan 2031  | 370,000    | 527,561   |
| REPUBLIC OF SENEGAL      | 8.75 % 13 May 2021  | 245,000    | 282,412   |
| REPUBLIC OF SERBIA       | 7.25 % 28 Sep 2021  | 230,000    | 262,953   |
| REPUBLIC OF SOUTH AFRICA | 10.5 % 21 Dec 2026  | 13,070,000 | 1,179,150 |
| REPUBLIC OF SOUTH AFRICA | 6.25 % 08 Mar 2041  | 150,000    | 166,830   |
| REPUBLIC OF SOUTH AFRICA | 10.5 % 21 Dec 2026  | 3,915,000  | 353,204   |
| REPUBLIC OF SOUTH AFRICA | 4.665 % 17 Jan 2024 | 305,000    | 311,889   |
| REPUBLIC OF SOUTH AFRICA | 8.25 % 31 Mar 2032  | 17,300,000 | 1,279,056 |
| REPUBLIC OF SOUTH AFRICA | 8.875 % 28 Feb 2035 | 15,200,000 | 1,154,139 |

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|                          |                     |             |           |
|--------------------------|---------------------|-------------|-----------|
| REPUBLIC OF SOUTH AFRICA | 4.875 % 14 Apr 2026 | 405,000     | 413,934   |
| REPUBLIC OF SOUTH AFRICA | 4.3 % 12 Oct 2028   | 200,000     | 192,950   |
| REPUBLIC OF SOUTH AFRICA | 8.25 % 31 Mar 2032  | 9,185,000   | 679,082   |
| REPUBLIC OF SOUTH AFRICA | 6.25 % 08 Mar 2041  | 300,000     | 333,660   |
| REPUBLIC OF SOUTH AFRICA | 8.75 % 31 Jan 2044  | 21,790,000  | 1,584,439 |
| REPUBLIC OF SRI LANKA    | 5.875 % 25 Jul 2022 | 410,000     | 432,230   |
| REPUBLIC OF SRI LANKA    | 6.85 % 03 Nov 2025  | 560,000     | 617,816   |
| REPUBLIC OF SURINAME     | 9.25 % 26 Oct 2026  | 200,000     | 215,000   |
| REPUBLIC OF TURKEY       | 6.875 % 17 Mar 2036 | 350,000     | 390,076   |
| REPUBLIC OF TURKEY       | 7.375 % 05 Feb 2025 | 120,000     | 138,185   |
| REPUBLIC OF TURKEY       | 5.75 % 22 Mar 2024  | 400,000     | 423,274   |
| REPUBLIC OF TURKEY       | 4.875 % 16 Apr 2043 | 1,025,000   | 899,120   |
| REPUBLIC OF TURKEY       | 6.25 % 26 Sep 2022  | 315,000     | 341,839   |
| REPUBLIC OF TURKEY       | 5.125 % 25 Mar 2022 | 380,000     | 393,870   |
| REPUBLIC OF TURKEY       | 6.875 % 17 Mar 2036 | 100,000     | 111,450   |
| REPUBLIC OF VENEZUELA    | 11.95 % 05 Aug 2031 | 640,000     | 128,000   |
| REPUBLIC OF VENEZUELA    | 9.25 % 07 May 2028  | 285,000     | 57,713    |
| REPUBLIC OF ZAMBIA       | 5.375 % 20 Sep 2022 | 495,000     | 482,902   |
| REPUBLIC OF ZAMBIA       | 8.97 % 30 Jul 2027  | 270,000     | 303,430   |
| REPUBLICA ORIENT URUGUAY | 7.625 % 21 Mar 2036 | 705,000     | 1,004,484 |
| REPUBLICA ORIENT URUGUAY | 8.5 % 15 Mar 2028   | 3,965,000   | 137,679   |
| REPUBLICA ORIENT URUGUAY | 5.1 % 18 Jun 2050   | 140,000     | 155,400   |
| ROMANIA                  | 6.125 % 22 Jan 2044 | 140,000     | 180,575   |
| ROMANIA                  | 3.875 % 29 Oct 2035 | 340,000     | 447,842   |
| ROMANIA                  | 6.75 % 07 Feb 2022  | 484,000     | 554,180   |
| ROMANIA GOVERNMENT BOND  | 4.75 % 24 Feb 2025  | 4,310,000   | 1,147,427 |
| ROMANIAN LEU             | FOREIGN CURRENCY    | 0           | 0         |
| RUSSIA GOVT BOND OFZ     | 7.6 % 14 Apr 2021   | 25,700,000  | 466,036   |
| RUSSIA GOVT BOND OFZ     | 8.15 % 03 Feb 2027  | 14,800,000  | 270,698   |
| RUSSIA GOVT BOND OFZ     | 7.05 % 19 Jan 2028  | 41,860,000  | 706,886   |
| RUSSIA GOVT BOND OFZ     | 7 % 16 Aug 2023     | 110,260,000 | 1,915,192 |
| RUSSIA GOVT BOND OFZ     | 7 % 16 Aug 2023     | 47,880,000  | 831,665   |
| RUSSIA GOVT BOND OFZ     | 7.75 % 16 Sep 2026  | 19,100,000  | 339,427   |
| RUSSIA GOVT BOND OFZ     | 7.7 % 23 Mar 2033   | 9,050,000   | 158,061   |
| RUSSIAN FEDERATION       | 12.75 % 24 Jun 2028 | 765,000     | 1,327,275 |
| RUSSIAN FEDERATION       | 5.625 % 04 Apr 2042 | 200,000     | 224,000   |

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Table of Contents

|                          |                             |               |           |
|--------------------------|-----------------------------|---------------|-----------|
| RUSSIAN FEDERATION       | 4.875 % 16 Sep 2023         | 600,000       | 649,422   |
| RUSSIAN FEDERATION       | 5.875 % 16 Sep 2043         | 200,000       | 231,960   |
| RUSSIAN FEDERATION       | 4.75 % 27 May 2026          | 600,000       | 636,295   |
| RUSSIAN FEDERATION       | 4.75 % 27 May 2026          | 400,000       | 424,197   |
| RUSSIAN FEDERATION       | 5.25 % 23 Jun 2047          | 400,000       | 418,520   |
| RUSSIAN RUBLE            | FOREIGN CURRENCY            | 1,494,398     | 25,957    |
| SASOL FINANCING INT      | 4.5 % 14 Nov 2022           | 350,000       | 354,585   |
| SAUDI INTERNATIONAL BOND | 2.875 % 04 Mar 2023         | 465,000       | 457,105   |
| SINOCHEM OVERSEAS CAPITA | 6.3 % 12 Nov 2040           | 105,000       | 136,767   |
| SINOPEC GRP OVERSEA 2013 | 4.375 % 17 Oct 2023         | 205,000       | 217,501   |
| SINOPEC GRP OVERSEA 2013 | 5.375 % 17 Oct 2043         | 210,000       | 253,114   |
| SINOPEC GRP OVERSEA 2014 | 4.375 % 10 Apr 2024         | 200,000       | 212,163   |
| SOCIALIST REP OF VIETNAM | 4.8 % 19 Nov 2024           | 205,000       | 218,644   |
| SOUTH AFRICAN RAND       | FOREIGN CURRENCY            | 1             | 0         |
| SOUTHERN GAS CORRIDOR    | 6.875 % 24 Mar 2026         | 285,000       | 323,831   |
| SSGA                     | G STIFF ERISA QUALIFIED     | 360,780       | 360,780   |
| ST SAVINGS BK (SSB 1)    | 1 % 10 Mar 2023             | 325,000       | 346,964   |
| STATE OF MINAS GERAIS    | 5.333 % 15 Feb 2028         | 940,000       | 951,750   |
| STATE OIL CO OF THE AZER | 6.95 % 18 Mar 2030          | 335,000       | 370,999   |
| SWAP BARCLAYS BANK COC   | SWAP CASH COLLATERAL<br>USD | 20,000        | 20,000    |
| SWAP CITIBANK BOC        | SWAP CASH COLLATERAL<br>USD | 100,000       | 100,000   |
| SWAP CITIBANK BOC        | SWAP CASH COLLATERAL<br>USD | (160,000)     | (160,000) |
| SWAP UBS COC             | SWAP CASH COLLATERAL<br>USD | 240,000       | 240,000   |
| SWAP UBS COC             | SWAP CASH COLLATERAL<br>USD | (250,000)     | (250,000) |
| SWISS FRANC              | FOREIGN CURRENCY            | 3,246         | 3,331     |
| TBG GLOBAL PTE LTD       | 5.25 % 10 Feb 2022          | 250,000       | 255,027   |
| TELECOM ARGENT STET FRAN | 6.5 % 15 Jun 2021           | 165,000       | 175,261   |
| THAILAND BAHT            | FOREIGN CURRENCY            | 1,917,946     | 58,851    |
| THAILAND GOVERNMENT BOND | 4.875 % 22 Jun 2029         | 11,300,000    | 425,158   |
| THAILAND GOVERNMENT BOND | 3.85 % 12 Dec 2025          | 60,910,000    | 2,085,464 |
| THAILAND GOVERNMENT BOND | 3.4 % 17 Jun 2036           | 11,510,000    | 377,686   |
| THAILAND GOVERNMENT BOND | 2.875 % 17 Jun 2046         | 6,500,000     | 189,238   |
| THAILAND GOVERNMENT BOND | 3.58 % 17 Dec 2027          | 8,040,000     | 268,687   |
| THIRD PKSTAN INTL SUKUK  | 5.625 % 05 Dec 2022         | 250,000       | 250,313   |
| TITULOS DE TESORERIA B   | 10 % 24 Jul 2024            | 1,441,600,000 | 582,376   |
| TITULOS DE TESORERIA B   | 7 % 04 May 2022             | 1,091,500,000 | 383,088   |
| TITULOS DE TESORERIA B   | 6 % 28 Apr 2028             | 8,173,100,000 | 2,626,943 |
| TRANSNET SOC LTD         | 9.5 % 13 May 2021           | 7,700,000     | 606,235   |
| TURKEY GOVERNMENT BOND   | 8 % 12 Mar 2025             | 4,910,000     | 1,049,895 |
| TURKEY GOVERNMENT BOND   | 7.1 % 08 Mar 2023           | 1,860,000     | 403,680   |
| TURKEY GOVERNMENT BOND   | 10.6 % 11 Feb 2026          | 4,120,000     | 1,009,735 |
| TURKEY GOVERNMENT BOND   | 9.5 % 12 Jan 2022           | 9,500,000     | 2,292,568 |
| TURKISH LIRA             | FOREIGN CURRENCY            | 1             | 0         |
| UKRAINE GOVERNMENT       | 7.75 % 01 Sep 2027          | 325,000       | 335,483   |
| UKRAINE GOVERNMENT       | 7.75 % 01 Sep 2023          | 400,000       | 424,320   |

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|   |                     |           |                       |
|---|---------------------|-----------|-----------------------|
| UKRAINE GOVERNMENT                                    | 7.75 % 01 Sep 2024  | 310,000   | 326,213               |
| UKRAINE GOVERNMENT                                    | 7.75 % 01 Sep 2022  | 165,000   | 175,433               |
| UKRAINE GOVERNMENT                                    | 7.75 % 01 Sep 2026  | 200,000   | 206,508               |
| UKRAINE GOVERNMENT                                    | 7.375 % 25 Sep 2032 | 250,000   | 245,722               |
| UKRAINE GOVERNMENT                                    | 7.75 % 01 Sep 2020  | 235,000   | 248,846               |
| UKREXIMBANK(BIZ FIN PLC)                              | 9.75 % 22 Jan 2025  | 385,000   | 415,800               |
| UNITED MEXICAN STATES                                 | 5.75 % 12 Oct 2099  | 450,000   | 479,250               |
| UNITED MEXICAN STATES                                 | 6.05 % 11 Jan 2040  | 286,000   | 336,908               |
| UNITED MEXICAN STATES                                 | 4.6 % 23 Jan 2046   | 215,000   | 211,990               |
| US DOLLAR   |                     | (180,926) | (180,926)             |
| VTR FINANCE BV  | 6.875 % 15 Jan 2024 | 350,000   | 369,250               |
| <b>Total : EXHIBIT J - Emerging Markets Debt Fund</b> |                     |           | <b>\$ 139,814,476</b> |

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n / a - Cost is not applicable

Table of Contents**EXHIBIT K - Long Credit Fund****(Managed by Western Asset Management Company)****IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a)    | (e) Fair<br>value |
|-----|---|---|----------------------|-------------------|
|     |   |   | Shares/<br>Par Value |                   |
|     | 21ST CENTURY FOX AMERICA                                  | 6.4% 15 Dec 2035  | 140,000              | \$ 186,054        |
|     | 21ST CENTURY FOX AMERICA                                  | 6.15% 01 Mar 2037   | 800,000              | 1,047,714         |
|     | 21ST CENTURY FOX AMERICA                                  | 6.2% 15 Dec 2034  | 90,000               | 116,221           |
|     | 21ST CENTURY FOX AMERICA                                  | 6.65% 15 Nov 2037   | 240,000              | 330,097           |
|     | 21ST CENTURY FOX AMERICA                                  | 5.4% 01 Oct 2043  | 180,000              | 222,633           |
|     | 21ST CENTURY FOX AMERICA                                  | 4.95% 15 Oct 2045   | 50,000               | 58,847            |
|     | 3M COMPANY  | 3.625% 15 Oct 2047  | 600,000              | 615,762           |
|     | ABBOTT LABORATORIES                                       | 4.9% 30 Nov 2046  | 990,000              | 1,135,032         |
|     | ABBVIE INC  | 4.7% 14 May 2045  | 400,000              | 448,510           |
|     | ABU DHABI GOVT INT L                                      | 4.125% 11 Oct 2047  | 890,000              | 880,317           |
|     | AETNA INC   | 3.875% 15 Aug 2047  | 460,000              | 453,338           |
|     | AHS HOSPITAL CORP   | 5.024% 01 Jul 2045  | 160,000              | 193,636           |
|     | ALLERGAN FUNDING SCS                                      | 4.55% 15 Mar 2035   | 1,095,000            | 1,158,692         |
|     | ALLSTATE CORP   | 4.2% 15 Dec 2046  | 565,000              | 616,460           |
|     | ALTRIA GROUP INC  | 5.375% 31 Jan 2044  | 370,000              | 450,094           |
|     | ALTRIA GROUP INC  | 3.875% 16 Sep 2046  | 70,000               | 69,462            |
|     | AMAZON.COM INC  | 3.875% 22 Aug 2037  | 420,000              | 445,662           |
|     | AMAZON.COM INC  | 4.05% 22 Aug 2047   | 580,000              | 625,076           |
|     | AMERICA MOVIL SAB DE CV                                   | 6.125% 30 Mar 2040  | 250,000              | 317,678           |
|     | AMERICAN INTL GROUP                                       | 6.25% 01 May 2036   | 330,000              | 425,948           |
|     | AMERICAN MUNI PWR OHIO INC OHR                            | 6.27% 15 Feb 2050   | 600,000              | 784,986           |
|     | AMERISOURCEBERGEN CORP                                    | 3.45% 15 Dec 2027   | 60,000               | 59,501            |
|     | AMERISOURCEBERGEN CORP                                    | 4.3% 15 Dec 2047  | 140,000              | 140,500           |
|     | AMGEN INC   | 4.663% 15 Jun 2051  | 806,000              | 901,515           |
|     | ANADARKO FINANCE CO                                       | 7.5% 01 May 2031  | 90,000               | 115,524           |
|     | ANADARKO PETROLEUM CORP                                   | 4.5% 15 Jul 2044  | 1,850,000            | 1,843,550         |
|     | ANADARKO PETROLEUM CORP                                   | 6.2% 15 Mar 2040  | 1,825,000            | 2,212,910         |
|     | ANALOG DEVICES INC  | 3.5% 05 Dec 2026  | 110,000              | 111,318           |
|     | ANGLO AMERICAN CAPITAL                                    | 4% 11 Sep 2027  | 230,000              | 228,463           |
|     | ANGLO AMERICAN CAPITAL                                    | 4.75% 10 Apr 2027   | 500,000              | 523,311           |
|     | ANHEUSER BUSCH INBEV FIN                                  | 4.9% 01 Feb 2046  | 2,860,000            | 3,314,709         |
|     | ANHEUSER BUSCH INBEV FIN                                  | 4.7% 01 Feb 2036  | 565,000              | 631,754           |
|     | ANHEUSER BUSCH INBEV WOR                                  | 4.439% 06 Oct 2048  | 280,000              | 305,028           |
|     | ANTHEM INC  | 5.1% 15 Jan 2044  | 210,000              | 245,098           |
|     | ANTHEM INC  | 5.85% 15 Jan 2036   | 145,000              | 178,063           |
|     | ANTHEM INC  | 4.375% 01 Dec 2047  | 720,000              | 765,534           |
|     | APACHE CORP   | 4.75% 15 Apr 2043   | 1,645,000            | 1,690,627         |
|     | APACHE CORP   | 4.25% 15 Jan 2044   | 640,000              | 620,016           |
|     | APACHE CORP   | 5.1% 01 Sep 2040  | 220,000              | 234,385           |
|     | APACHE CORP   | 5.25% 01 Feb 2042   | 200,000              | 216,545           |

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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| APPLE INC                | 4.375% 13 May 2045 | 1,240,000 | 1,396,944 |
| ARCHER DANIELS MIDLAND C | 2.5% 11 Aug 2026   | 320,000   | 305,231   |
| ARGENTINE PESO           | FOREIGN CURRENCY   | 769,830   | 40,894    |
| AT+T INC                 | 4.75% 15 May 2046  | 280,000   | 273,853   |
| AT+T INC                 | 4.8% 15 Jun 2044   | 135,000   | 133,526   |
| AT+T INC                 | 5.15% 14 Feb 2050  | 1,350,000 | 1,366,827 |
| AT+T INC                 | 4.9% 14 Aug 2037   | 3,120,000 | 3,159,295 |
| BANCO MERCANTIL DE NORTE | 1% 31 Dec 2099     | 400,000   | 438,000   |
| BANCO SANTANDER SA       | 3.8% 23 Feb 2028   | 200,000   | 200,028   |
| BANK OF AMERICA CORP     | 6.11% 29 Jan 2037  | 1,285,000 | 1,642,815 |
| BANK OF AMERICA CORP     | 1% 21 Jul 2028     | 800,000   | 813,163   |
| BANK OF AMERICA CORP     | 1% 20 Dec 2028     | 1,459,000 | 1,459,314 |
| BARCLAYS PLC             | 4.337% 10 Jan 2028 | 410,000   | 424,336   |
| BARCLAYS PLC             | 4.836% 09 May 2028 | 360,000   | 374,702   |
| BARRICK NA FINANCE LLC   | 5.75% 01 May 2043  | 1,050,000 | 1,318,560 |
| BARRICK PD AU FIN PTY LT | 5.95% 15 Oct 2039  | 1,055,000 | 1,316,060 |
| BAT CAPITAL CORP         | 4.39% 15 Aug 2037  | 450,000   | 472,546   |
| BAT CAPITAL CORP         | 4.54% 15 Aug 2047  | 540,000   | 568,570   |

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Table of Contents

|                          |                       |           |           |
|--------------------------|-----------------------|-----------|-----------|
| BECTON DICKINSON AND CO  | 4.685% 15 Dec 2044    | 425,000   | 464,736   |
| BECTON DICKINSON AND CO  | 4.669% 06 Jun 2047    | 630,000   | 682,106   |
| BERKSHIRE HATHAWAY ENERG | 6.125% 01 Apr 2036    | 1,055,000 | 1,410,032 |
| BHP BILLITON FIN USA LTD | 4.125% 24 Feb 2042    | 485,000   | 522,236   |
| BHP BILLITON FIN USA LTD | 5% 30 Sep 2043        | 1,140,000 | 1,397,693 |
| BNP PARIBAS              | 4.625% 13 Mar 2027    | 1,030,000 | 1,098,785 |
| BOEING CO                | 3.5% 01 Mar 2045      | 230,000   | 223,385   |
| BOEING CO                | 6.875% 15 Mar 2039    | 840,000   | 1,235,355 |
| BP CAPITAL MARKETS PLC   | 3.017% 16 Jan 2027    | 705,000   | 698,696   |
| BRIGHTHOUSE FINANCIAL IN | 4.7% 22 Jun 2047      | 1,160,000 | 1,183,355 |
| BRITISH TELECOM PLC      | 9.125% 15 Dec 2030    | 410,000   | 612,568   |
| BROADCOM CRP / CAYMN FI  | 3.875% 15 Jan 2027    | 120,000   | 118,086   |
| BURLINGTN NORTH SANTA FE | 4.55% 01 Sep 2044     | 660,000   | 755,666   |
| BURLINGTON RESOURCES FIN | 7.4% 01 Dec 2031      | 30,000    | 41,938    |
| CALIFORNIA INSTITUTE OF  | 4.7% 01 Nov 2111      | 200,000   | 221,108   |
| CALIFORNIA ST            | 7.3% 01 Oct 2039      | 1,550,000 | 2,312,383 |
| CANADIAN NATL RESOURCES  | 6.25% 15 Mar 2038     | 490,000   | 611,908   |
| CARDINAL HEALTH INC      | 4.368% 15 Jun 2047    | 310,000   | 308,093   |
| CARLYLE GROUP LP         | PREFERRED STOCK 5.875 | 16,775    | 425,582   |
| CARLYLE HOLDINGS II FIN  | 5.625% 30 Mar 2043    | 370,000   | 423,014   |
| CATERPILLAR INC          | 4.75% 15 May 2064     | 290,000   | 340,781   |
| CATHOLIC HEALTH INITIATI | 4.35% 01 Nov 2042     | 600,000   | 579,225   |
| CELGENE CORP             | 5% 15 Aug 2045        | 605,000   | 686,427   |
| CENOVUS ENERGY INC       | 4.45% 15 Sep 2042     | 480,000   | 443,161   |
| CENTERPOINT ENER HOUSTON | 4.5% 01 Apr 2044      | 600,000   | 697,051   |
| CHARTER COMM OPT LLC/CAP | 6.484% 23 Oct 2045    | 2,405,000 | 2,804,062 |
| CHARTER COMM OPT LLC/CAP | 5.375% 01 May 2047    | 50,000    | 51,267    |
| CHEVRON CORP             | 2.954% 16 May 2026    | 310,000   | 309,900   |
| CHUBB INA HOLDINGS INC   | 4.35% 03 Nov 2045     | 515,000   | 581,484   |
| CIGNA CORP               | 3.875% 15 Oct 2047    | 380,000   | 380,454   |
| CIMAREX ENERGY CO        | 3.9% 15 May 2027      | 530,000   | 541,935   |
| CINTAS CORPORATION NO. 2 | 3.7% 01 Apr 2027      | 180,000   | 187,294   |
| CITIGROUP INC            | 4.125% 25 Jul 2028    | 1,420,000 | 1,463,530 |
| CITIGROUP INC            | 5.3% 06 May 2044      | 795,000   | 938,638   |
| CITIGROUP INC            | 4.65% 30 Jul 2045     | 1,908,000 | 2,171,628 |
| CITY OF HOPE/THE         | 5.623% 15 Nov 2043    | 490,000   | 624,785   |
| CME GROUP INC            | 5.3% 15 Sep 2043      | 350,000   | 449,348   |
| COLGATE PALMOLIVE CO     | 3.7% 01 Aug 2047      | 400,000   | 409,145   |
| COMCAST CORP             | 3.999% 01 Nov 2049    | 2,059,000 | 2,108,459 |
| COMMONWEALTH BANK AUST   | 3.9% 12 Jul 2047      | 230,000   | 235,120   |
| COMMONWEALTH EDISON CO   | 3.75% 15 Aug 2047     | 20,000    | 20,783    |
| COMMONWEALTH EDISON CO   | 4.35% 15 Nov 2045     | 1,165,000 | 1,306,888 |
| CONNECTICUT LIGHT + PWR  | 4.3% 15 Apr 2044      | 130,000   | 146,618   |
| CONOCOPHILLIPS           | 5.9% 15 May 2038      | 250,000   | 328,528   |
| CONOCOPHILLIPS           | 6.5% 01 Feb 2039      | 550,000   | 769,687   |
| CONSOLIDATED EDISON CO O | 3.95% 01 Mar 2043     | 330,000   | 347,507   |
| CONTINENTAL RESOURCES    | 4.375% 15 Jan 2028    | 450,000   | 444,240   |
| COOPERATIEVE RABOBANK UA | 5.25% 04 Aug 2045     | 770,000   | 926,711   |
| COSTCO WHOLESALE CORP    | 3% 18 May 2027        | 400,000   | 400,582   |
| CRED SUIS GP FUN LTD     | 4.875% 15 May 2045    | 870,000   | 1,001,405 |
| CREDIT AGRICOLE SA       | 1% 29 Dec 2049        | 510,000   | 611,598   |
| CVS HEALTH CORP          | 5.125% 20 Jul 2045    | 765,000   | 876,762   |
| DAE FUNDING LLC          | 4.5% 01 Aug 2022      | 230,000   | 225,975   |
| DAE FUNDING LLC          | 5% 01 Aug 2024        | 230,000   | 227,125   |
| DELL INT LLC / EMC CORP  | 8.35% 15 Jul 2046     | 450,000   | 579,845   |
| DEUTSCHE TELEKOM INT FIN | 8.75% 15 Jun 2030     | 260,000   | 384,694   |
| DEVON ENERGY CORPORATION | 5% 15 Jun 2045        | 810,000   | 903,593   |
| DEVON FINANCING CORP LLC | 7.875% 30 Sep 2031    | 1,350,000 | 1,853,286 |
| DOMINION ENERGY INC      | 5.95% 15 Jun 2035     | 1,785,000 | 2,254,497 |
| DTE ELECTRIC CO          | 3.75% 15 Aug 2047     | 350,000   | 364,103   |
| DUKE ENERGY CAROLINAS    | 5.3% 15 Feb 2040      | 555,000   | 697,675   |
| DUKE ENERGY CORP         | 3.75% 01 Sep 2046     | 2,105,000 | 2,081,658 |
| DUKE UNIVERSITY HEALTH   | 3.92% 01 Jun 2047     | 130,000   | 136,002   |



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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| EATON CORP               | 4.15% 02 Nov 2042  | 580,000   | 603,947   |
| ECOPETROL SA             | 5.375% 26 Jun 2026 | 880,000   | 950,136   |
| ECOPETROL SA             | 5.875% 28 May 2045 | 510,000   | 520,710   |
| ELI LILLY + CO           | 3.95% 15 May 2047  | 260,000   | 279,154   |
| ENSCO PLC                | 5.75% 01 Oct 2044  | 530,000   | 363,050   |
| ENTERPRISE PRODUCTS OPER | 4.85% 15 Mar 2044  | 600,000   | 653,125   |
| ENTERPRISE PRODUCTS OPER | 7.55% 15 Apr 2038  | 880,000   | 1,232,479 |
| EXXON MOBIL CORPORATION  | 4.114% 01 Mar 2046 | 500,000   | 559,618   |
| FIRSTENERGY CORP         | 7.375% 15 Nov 2031 | 2,050,000 | 2,764,836 |
| FIRSTENERGY CORP         | 4.85% 15 Jul 2047  | 590,000   | 658,433   |

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Table of Contents

|                              |                    |           |           |
|------------------------------|--------------------|-----------|-----------|
| FORD MOTOR COMPANY           | 5.291% 08 Dec 2046 | 655,000   | 712,777   |
| GENERAL ELECTRIC CO          | 5.875% 14 Jan 2038 | 2,936,000 | 3,796,795 |
| GENERAL ELECTRIC CO          | 6.875% 10 Jan 2039 | 430,000   | 619,626   |
| GENERAL ELECTRIC CO          | 4.5% 11 Mar 2044   | 430,000   | 476,341   |
| GENERAL MOTORS CO            | 5.2% 01 Apr 2045   | 1,230,000 | 1,299,666 |
| GENERAL MOTORS CO            | 6.75% 01 Apr 2046  | 560,000   | 705,079   |
| GILEAD SCIENCES INC          | 4.8% 01 Apr 2044   | 80,000    | 92,826    |
| GILEAD SCIENCES INC          | 4.75% 01 Mar 2046  | 1,230,000 | 1,422,790 |
| GLAXOSMITHKLINE CAP INC      | 6.375% 15 May 2038 | 110,000   | 155,180   |
| GLENCORE FINANCE CANADA      | 6% 15 Nov 2041     | 1,570,000 | 1,838,784 |
| GLENCORE FINANCE CANADA      | 5.55% 25 Oct 2042  | 240,000   | 265,186   |
| GLENCORE FUNDING LLC         | 3.875% 27 Oct 2027 | 270,000   | 266,425   |
| GLENCORE FUNDING LLC         | 4% 27 Mar 2027     | 410,000   | 411,647   |
| GOLDMAN SACHS GROUP INC      | 6.75% 01 Oct 2037  | 1,420,000 | 1,900,874 |
| GOLDMAN SACHS GROUP INC      | 4.75% 21 Oct 2045  | 280,000   | 320,744   |
| GRUPO TELEVISIA SAB          | 5% 13 May 2045     | 250,000   | 255,589   |
| GUARDIAN LIFE INSURANCE      | 4.85% 24 Jan 2077  | 350,000   | 384,343   |
| HACKENSACK MERIDIAN HLTH     | 4.5% 01 Jul 2057   | 200,000   | 223,272   |
| HALLIBURTON CO               | 5% 15 Nov 2045     | 1,520,000 | 1,745,506 |
| HARRIS CORPORATION           | 5.054% 27 Apr 2045 | 270,000   | 317,554   |
| HARRIS CORPORATION           | 4.854% 27 Apr 2035 | 660,000   | 737,608   |
| HCA INC                      | 5.5% 15 Jun 2047   | 860,000   | 857,850   |
| HESS CORP                    | 5.6% 15 Feb 2041   | 600,000   | 647,018   |
| HESS CORP                    | 4.3% 01 Apr 2027   | 420,000   | 421,028   |
| HOME DEPOT INC               | 4.2% 01 Apr 2043   | 640,000   | 704,902   |
| HOME DEPOT INC               | 4.25% 01 Apr 2046  | 260,000   | 290,367   |
| HSBC HOLDINGS PLC            | 6.5% 15 Sep 2037   | 890,000   | 1,170,422 |
| HSBC HOLDINGS PLC            | 5.25% 14 Mar 2044  | 1,720,000 | 2,016,925 |
| HUMANA INC                   | 4.8% 15 Mar 2047   | 1,200,000 | 1,353,049 |
| HUNTINGTON INGALLS INDUS     | 3.483% 01 Dec 2027 | 330,000   | 329,175   |
| ILLINOIS ST                  | 5.1% 01 Jun 2033   | 540,000   | 539,104   |
| INTEL CORP                   | 4.1% 19 May 2046   | 135,000   | 148,868   |
| INTESA SANPAOLO SPA          | 3.875% 14 Jul 2027 | 1,070,000 | 1,069,499 |
| INTESA SANPAOLO SPA          | 5.71% 15 Jan 2026  | 1,260,000 | 1,327,389 |
| ITAU UNIBANCO HLDG SA/KY     | 1% 31 Dec 2099     | 650,000   | 650,000   |
| JOHNSON + JOHNSON            | 3.7% 01 Mar 2046   | 1,450,000 | 1,528,287 |
| JOHNSON + JOHNSON            | 3.5% 15 Jan 2048   | 380,000   | 388,733   |
| JOHNSON + JOHNSON            | 3.4% 15 Jan 2038   | 250,000   | 256,066   |
| * JPMORGAN CHASE + CO        | 4.95% 01 Jun 2045  | 800,000   | 929,805   |
| * JPMORGAN CHASE + CO        | 3.625% 01 Dec 2027 | 908,000   | 917,784   |
| * JPMORGAN CHASE + CO        | 1% 22 Feb 2048     | 755,000   | 817,180   |
| KAISER FOUNDATION HOSPIT     | 4.15% 01 May 2047  | 430,000   | 464,633   |
| KIMBERLY CLARK CORP          | 6.625% 01 Aug 2037 | 315,000   | 448,392   |
| KINDER MORGAN INC/DELAWA     | 5.3% 01 Dec 2034   | 1,055,000 | 1,125,436 |
| KKR GROUP FINANCE CO III     | 5.125% 01 Jun 2044 | 1,280,000 | 1,418,884 |
| KONINKLIJKE KPN NV           | 8.375% 01 Oct 2030 | 140,000   | 192,311   |
| KRAFT HEINZ FOODS CO         | 5.2% 15 Jul 2045   | 1,225,000 | 1,347,522 |
| KROGER CO                    | 4.65% 15 Jan 2048  | 200,000   | 204,726   |
| KROGER CO                    | 3.7% 01 Aug 2027   | 270,000   | 273,398   |
| LLOYDS BANKING GROUP PLC     | 5.3% 01 Dec 2045   | 250,000   | 296,282   |
| LLOYDS BANKING GROUP PLC     | 1% 07 Nov 2028     | 480,000   | 475,485   |
| LOCKHEED MARTIN CORP         | 4.09% 15 Sep 2052  | 779,000   | 815,462   |
| LOS ANGELES CA DEPT OF WTR P | 6.008% 01 Jul 2039 | 100,000   | 130,207   |
| LYB INTL FINANCE BV          | 5.25% 15 Jul 2043  | 150,000   | 174,454   |
| MAGELLAN MIDSTREAM PARTN     | 4.25% 15 Sep 2046  | 310,000   | 313,757   |
| MAGELLAN MIDSTREAM PARTN     | 4.2% 03 Oct 2047   | 470,000   | 473,906   |
| MARATHON PETROLEUM CORP      | 4.75% 15 Sep 2044  | 370,000   | 386,587   |
| MASS INSTITUTE OF TECH       | 4.678% 31 Dec 2099 | 240,000   | 280,262   |
| * MASS MUTUAL LIFE INS CO    | 4.9% 01 Apr 2077   | 440,000   | 500,233   |
| MCDONALD S CORP              | 6.3% 15 Oct 2037   | 305,000   | 409,632   |
| MCDONALD S CORP              | 4.6% 26 May 2045   | 340,000   | 379,548   |
| MEDTRONIC INC                | 4.625% 15 Mar 2044 | 835,000   | 956,386   |
| * METLIFE INC                | 6.5% 15 Dec 2032   | 385,000   | 504,206   |

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|                              |                    |           |           |
|------------------------------|--------------------|-----------|-----------|
| MEXICO CITY ARPT TRUST       | 5.5% 31 Oct 2046   | 650,000   | 641,875   |
| MICROSOFT CORP               | 3.7% 08 Aug 2046   | 1,240,000 | 1,292,714 |
| MICROSOFT CORP               | 4.25% 06 Feb 2047  | 695,000   | 794,573   |
| MICROSOFT CORP               | 4.45% 03 Nov 2045  | 2,635,000 | 3,088,474 |
| MID AMERICA APARTMENTS       | 3.6% 01 Jun 2027   | 470,000   | 470,802   |
| MISSOURI ST HLTH EDUCTNL FAC | 3.652% 15 Aug 2057 | 330,000   | 335,396   |
| MORGAN STANLEY               | 3.95% 23 Apr 2027  | 910,000   | 924,087   |
| MPT OPER PARTNERSP/FINL      | 5% 15 Oct 2027     | 400,000   | 407,500   |
| MYRIAD INTL HOLDINGS BV      | 4.85% 06 Jul 2027  | 430,000   | 445,874   |
| NBK SPC LTD                  | 2.75% 30 May 2022  | 980,000   | 963,340   |

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Table of Contents

|                               |                         |           |           |
|-------------------------------|-------------------------|-----------|-----------|
| NEW JERSEY ST TURNPIKE AUTH   | 7.102% 01 Jan 2041      | 700,000   | 1,045,751 |
| NEW YORK CITY NY MUNI WTR FIN | 5.79% 15 Jun 2041       | 90,000    | 97,299    |
| NEWELL BRANDS INC             | 5.5% 01 Apr 2046        | 320,000   | 381,529   |
| NGPL PIPECO LLC               | 4.375% 15 Aug 2022      | 60,000    | 61,013    |
| NGPL PIPECO LLC               | 4.875% 15 Aug 2027      | 60,000    | 62,250    |
| NOBLE ENERGY INC              | 5.25% 15 Nov 2043       | 805,000   | 890,945   |
| NOBLE ENERGY INC              | 4.95% 15 Aug 2047       | 590,000   | 631,393   |
| NORDSTROM INC                 | 5% 15 Jan 2044          | 40,000    | 38,563    |
| NORFOLK SOUTHERN CORP         | 4.8% 15 Aug 2043        | 120,000   | 137,130   |
| NORFOLK SOUTHERN CORP         | 3.942% 01 Nov 2047      | 205,000   | 210,400   |
| NORTHERN STATES PWR MINN      | 3.6% 15 Sep 2047        | 400,000   | 407,016   |
| NORTHROP GRUMMAN CORP         | 4.03% 15 Oct 2047       | 1,160,000 | 1,212,320 |
| NORTHWELL HEALTHCARE INC      | 4.26% 01 Nov 2047       | 280,000   | 286,335   |
| NORTHWESTERN MUTUAL LIFE      | 3.85% 30 Sep 2047       | 960,000   | 973,205   |
| NY + PRESBYTERIAN HOSPIT      | 4.063% 01 Aug 2056      | 290,000   | 304,606   |
| OCCIDENTAL PETROLEUM COR      | 4.625% 15 Jun 2045      | 665,000   | 753,857   |
| OCCIDENTAL PETROLEUM COR      | 4.4% 15 Apr 2046        | 270,000   | 298,878   |
| OCCIDENTAL PETROLEUM COR      | 4.1% 15 Feb 2047        | 690,000   | 733,456   |
| OHIO ST UNIV                  | 4.8% 31 Dec 2099        | 50,000    | 56,163    |
| ORACLE CORP                   | 4% 15 Jul 2046          | 1,425,000 | 1,516,216 |
| PACIFIC GAS + ELECTRIC        | 6.05% 01 Mar 2034       | 490,000   | 617,616   |
| PACIFIC GAS + ELECTRIC        | 4.75% 15 Feb 2044       | 1,455,000 | 1,612,982 |
| PACIFIC GAS + ELECTRIC        | 3.95% 01 Dec 2047       | 870,000   | 864,688   |
| PEPSICO INC                   | 4.25% 22 Oct 2044       | 740,000   | 816,659   |
| PEPSICO INC                   | 4.45% 14 Apr 2046       | 335,000   | 380,674   |
| PETROBRAS GLOBAL FINANCE      | 7.375% 17 Jan 2027      | 540,000   | 594,540   |
| PETROLEOS MEXICANOS           | 5.5% 27 Jun 2044        | 260,000   | 239,190   |
| PETROLEOS MEXICANOS           | 6.5% 13 Mar 2027        | 2,375,000 | 2,595,875 |
| PFIZER INC                    | 4.125% 15 Dec 2046      | 500,000   | 555,065   |
| PHILIP MORRIS INTL INC        | 6.375% 16 May 2038      | 365,000   | 493,941   |
| PHILIP MORRIS INTL INC        | 3.125% 02 Mar 2028      | 260,000   | 259,198   |
| PORT AUTH OF NEW YORK NEW JE  | 4.458% 01 Oct 2062      | 670,000   | 773,669   |
| PORT AUTH OF NEW YORK NEW JE  | 4.96% 01 Aug 2046       | 805,000   | 997,701   |
| PROCTER + GAMBLE CO/THE       | 3.5% 25 Oct 2047        | 290,000   | 292,828   |
| PROVINCIA DE BUENOS AIRE      | 9.125% 16 Mar 2024      | 560,000   | 655,200   |
| * PRUDENTIAL FINANCIAL INC    | 4.6% 15 May 2044        | 1,180,000 | 1,339,817 |
| RAYMOND JAMES FINANCIAL       | 4.95% 15 Jul 2046       | 290,000   | 327,861   |
| REPUBLIC OF ARGENTINA         | 21.2% 19 Sep 2018       | 90,000    | 4,936     |
| REPUBLIC OF ARGENTINA         | 6.875% 26 Jan 2027      | 880,000   | 961,400   |
| REPUBLIC OF ARGENTINA         | 1% 21 Jun 2020          | 8,710,000 | 495,070   |
| REPUBLIC OF COLOMBIA          | 5% 15 Jun 2045          | 830,000   | 877,725   |
| REPUBLIC OF COLOMBIA          | 5.625% 26 Feb 2044      | 610,000   | 698,450   |
| REPUBLIC OF ECUADOR           | 10.75% 28 Mar 2022      | 940,000   | 1,098,625 |
| REPUBLIC OF INDONESIA         | 3.5% 11 Jan 2028        | 280,000   | 279,040   |
| REPUBLIC OF INDONESIA         | 4.35% 11 Jan 2048       | 720,000   | 730,463   |
| REPUBLIC OF PANAMA            | 4.5% 15 May 2047        | 860,000   | 925,790   |
| REYNOLDS AMERICAN INC         | 6.15% 15 Sep 2043       | 40,000    | 51,412    |
| REYNOLDS AMERICAN INC         | 8.125% 01 May 2040      | 730,000   | 1,091,584 |
| RIO TINTO FIN USA LTD         | 5.2% 02 Nov 2040        | 305,000   | 374,559   |
| SAN DIEGO G + E               | 4.5% 15 Aug 2040        | 470,000   | 547,856   |
| SAN DIEGO G + E               | 3.75% 01 Jun 2047       | 100,000   | 105,069   |
| SANTANDER UK GROUP HLDGS      | 5.625% 15 Sep 2045      | 1,300,000 | 1,566,006 |
| SHELL INTERNATIONAL FIN       | 4.55% 12 Aug 2043       | 275,000   | 312,782   |
| SHELL INTERNATIONAL FIN       | 4% 10 May 2046          | 2,340,000 | 2,492,219 |
| SOUTHERN CAL EDISON           | 4.05% 15 Mar 2042       | 850,000   | 912,701   |
| SOUTHERN CAL EDISON           | 3.6% 01 Feb 2045        | 555,000   | 559,551   |
| SOUTHERN COPPER CORP          | 5.25% 08 Nov 2042       | 1,030,000 | 1,150,540 |
| SOUTHERN NATURAL GAS          | 8% 01 Mar 2032          | 690,000   | 935,463   |
| SOUTHWESTERN PUBLIC SERV      | 3.7% 15 Aug 2047        | 260,000   | 266,053   |
| SSGA                          | G STIFF ERISA QUALIFIED | 2,011,821 | 2,011,821 |
| TARGET CORP                   | 4% 01 Jul 2042          | 355,000   | 367,285   |
| TEACHERS INSUR + ANNUITY      | 4.27% 15 May 2047       | 300,000   | 317,262   |
| TELEFONICA EMISIONES SAU      | 5.213% 08 Mar 2047      | 1,035,000 | 1,174,571 |



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Table of Contents

|   |                    |              |                       |
|---|--------------------|--------------|-----------------------|
| TEVA PHARMACEUTICALS NE                     | 2.2% 21 Jul 2021   | 240,000      | 219,233               |
| TEVA PHARMACEUTICALS NE                     | 1.7% 19 Jul 2019   | 320,000      | 310,911               |
| TIME WARNER CABLE LLC                       | 6.55% 01 May 2037  | 925,000      | 1,087,869             |
| TIME WARNER CABLE LLC                       | 7.3% 01 Jul 2038   | 300,000      | 376,039               |
| TIME WARNER INC                             | 5.35% 15 Dec 2043  | 845,000      | 931,926               |
| TRANSCONT GAS PIPE LINE                     | 7.85% 01 Feb 2026  | 690,000      | 881,937               |
| TRAVELERS COS INC                           | 4.6% 01 Aug 2043   | 935,000      | 1,079,504             |
| UBS GROUP FUNDING SWITZE                    | 4.253% 23 Mar 2028 | 420,000      | 442,549               |
| UNION PACIFIC CORP                          | 3.6% 15 Sep 2037   | 40,000       | 41,443                |
| UNION PACIFIC CORP                          | 4.1% 15 Sep 2067   | 170,000      | 177,361               |
| UNION PACIFIC CORP                          | 4.05% 15 Nov 2045  | 520,000      | 562,044               |
| UNITED MEXICAN STATES                       | 4.75% 08 Mar 2044  | 3,445,000    | 3,482,895             |
| UNITED TECHNOLOGIES CORP                    | 4.5% 01 Jun 2042   | 705,000      | 781,397               |
| UNITEDHEALTH GROUP INC                      | 4.25% 15 Mar 2043  | 470,000      | 515,318               |
| UNITEDHEALTH GROUP INC                      | 6.5% 15 Jun 2037   | 810,000      | 1,130,632             |
| UNIV OF CALIFORNIA CA REVENUES              | 4.858% 15 May 2112 | 265,000      | 295,804               |
| UNIV OF CALIFORNIA CA REVENUES              | 4.131% 15 May 2045 | 445,000      | 470,717               |
| UNIV OF SOUTHERN CALIFOR                    | 5.25% 01 Oct 2111  | 20,000       | 25,187                |
| UNIV OF VIRGINIA VA UNIV REVEN              | 4.179% 01 Sep 2117 | 490,000      | 510,982               |
| US 10YR NOTE (CBT)MAR18                     | XCBT 20180320      | (3,500,000)  | 19,141                |
| US 2YR NOTE (CBT) MAR18                     | XCBT 20180329      | (200,000)    | 234                   |
| US 5YR NOTE (CBT) MAR18                     | XCBT 20180329      | (200,000)    | 438                   |
| US DOLLAR                                   |                    | 407,137      | 407,137               |
| US LONG BOND(CBT) MAR18                     | XCBT 20180320      | 19,700,000   | (1,156)               |
| US TREASURY N/B                             | 2.75% 15 Aug 2047  | 920,000      | 921,150               |
| US TREASURY N/B                             | 2.25% 15 Nov 2027  | 2,120,000    | 2,090,105             |
| US TREASURY N/B                             | 2.75% 15 Nov 2047  | 2,540,000    | 2,544,167             |
| US ULTRA BOND CBT MAR18                     | XCBT 20180320      | (12,000,000) | (217,542)             |
| VALE SA                                     | 5.625% 11 Sep 2042 | 1,180,000    | 1,292,100             |
| VALEANT PHARMACEUTICALS                     | 9% 15 Dec 2025     | 610,000      | 635,742               |
| VERIZON COMMUNICATIONS                      | 3.85% 01 Nov 2042  | 110,000      | 99,501                |
| VERIZON COMMUNICATIONS                      | 4.862% 21 Aug 2046 | 1,500,000    | 1,562,435             |
| VERIZON COMMUNICATIONS                      | 4.522% 15 Sep 2048 | 3,267,000    | 3,216,845             |
| VERIZON COMMUNICATIONS                      | 5.25% 16 Mar 2037  | 520,000      | 571,835               |
| VERIZON COMMUNICATIONS                      | 5.012% 15 Apr 2049 | 148,000      | 155,221               |
| VISA INC                                    | 4.3% 14 Dec 2045   | 1,300,000    | 1,479,309             |
| VOYA FINANCIAL INC                          | 5.7% 15 Jul 2043   | 295,000      | 361,301               |
| WALGREENS BOOTS ALLIANCE                    | 4.8% 18 Nov 2044   | 390,000      | 419,892               |
| WALMART INC                                 | 4% 11 Apr 2043     | 1,540,000    | 1,693,518             |
| WALMART INC                                 | 4.3% 22 Apr 2044   | 190,000      | 221,585               |
| WASHINGTON PG LP                            | 5.95% 15 Aug 2024  | 330,000      | 337,240               |
| WASTE MANAGEMENT INC                        | 6.125% 30 Nov 2039 | 222,000      | 292,549               |
| WEA FINANCE LLC/WESTFIEL                    | 4.75% 17 Sep 2044  | 410,000      | 447,011               |
| WELLS FARGO + CO                            | 6.55% 15 Oct 2035  | 540,000      | 684,613               |
| WELLS FARGO + CO                            | 5.5% 01 Aug 2035   | 680,000      | 813,805               |
| WELLS FARGO + COMPANY                       | 5.375% 02 Nov 2043 | 5,000        | 5,954                 |
| WELLS FARGO + COMPANY                       | 4.65% 04 Nov 2044  | 1,275,000    | 1,390,379             |
| WELLS FARGO + COMPANY                       | 4.3% 22 Jul 2027   | 1,025,000    | 1,091,425             |
| WELLS FARGO + COMPANY                       | 5.606% 15 Jan 2044 | 1,750,000    | 2,157,567             |
| WELLS FARGO + COMPANY                       | 4.9% 17 Nov 2045   | 290,000      | 328,217               |
| WESLEYAN UNIVERSITY                         | 4.781% 01 Jul 2116 | 170,000      | 180,462               |
| WESTERN GAS PARTNERS LP                     | 5.45% 01 Apr 2044  | 590,000      | 626,942               |
| WILLIAMS COS INC                            | 8.75% 15 Mar 2032  | 730,000      | 963,600               |
| WILLIAMS PARTNERS LP                        | 4.9% 15 Jan 2045   | 1,015,000    | 1,076,785             |
| WYETH LLC                                   | 5.95% 01 Apr 2037  | 835,000      | 1,119,433             |
| YAMANA GOLD INC                             | 4.95% 15 Jul 2024  | 410,000      | 428,915               |
| YAMANA GOLD INC                             | 4.625% 15 Dec 2027 | 610,000      | 613,180               |
| ZF NA CAPITAL                               | 4.75% 29 Apr 2025  | 310,000      | 328,213               |
| <b>Total : EXHIBIT K - Long Credit Fund</b> |                    |              | <b>\$ 239,722,727</b> |

n / a - Cost is not applicable

Table of Contents**EXHIBIT L - Long Credit Fund**

(Managed by Loomis, Sayles and Company)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | 21ST CENTURY FOX AMERICA                                  | 6.4% 15 Dec 2035  | 2,166,000         | \$ 2,878,515      |
|     | 21ST CENTURY FOX AMERICA                                  | 6.15% 15 Feb 2041   | 476,000           | 631,909           |
|     | 21ST CENTURY FOX AMERICA                                  | 6.2% 15 Dec 2034  | 229,000           | 295,719           |
|     | ABBOTT LABORATORIES                                       | 4.75% 30 Nov 2036   | 1,586,000         | 1,782,031         |
|     | ABBVIE INC  | 4.5% 14 May 2035  | 2,474,000         | 2,717,297         |
|     | ABBVIE INC  | 4.45% 14 May 2046   | 505,000           | 548,935           |
|     | ABBVIE INC  | 4.3% 14 May 2036  | 603,000           | 646,132           |
|     | ABU DHABI CRUDE OIL                                       | 4.6% 02 Nov 2047  | 604,000           | 621,232           |
|     | AETNA INC   | 6.75% 15 Dec 2037   | 391,000           | 536,248           |
|     | AFLAC INC   | 4% 15 Oct 2046  | 594,000           | 621,570           |
|     | ALABAMA POWER CO  | 4.15% 15 Aug 2044   | 1,345,000         | 1,451,409         |
|     | ALIBABA GROUP HOLDING                                     | 4.2% 06 Dec 2047  | 1,099,000         | 1,144,264         |
|     | ALIBABA GROUP HOLDING                                     | 4% 06 Dec 2037  | 1,358,000         | 1,405,329         |
|     | ALIMENTATION COUCHE TARD                                  | 4.5% 26 Jul 2047  | 625,000           | 650,497           |
|     | ALLERGAN FUNDING SCS                                      | 4.85% 15 Jun 2044   | 1,192,000         | 1,275,946         |
|     | AMAZON.COM INC  | 4.25% 22 Aug 2057   | 1,496,000         | 1,631,978         |
|     | AMEREN ILLINOIS CO  | 3.7% 01 Dec 2047  | 664,000           | 679,418           |
|     | AMEREN ILLINOIS CO  | 4.15% 15 Mar 2046   | 882,000           | 971,819           |
|     | AMERICA MOVIL SAB DE CV                                   | 6.125% 30 Mar 2040  | 481,000           | 611,212           |
|     | AMERICA MOVIL SAB DE CV                                   | 6.375% 01 Mar 2035  | 539,000           | 680,894           |
|     | AMERICAN INTL GROUP                                       | 3.875% 15 Jan 2035  | 730,000           | 732,753           |
|     | AMERICAN INTL GROUP                                       | 4.5% 16 Jul 2044  | 1,320,000         | 1,421,774         |
|     | AMGEN INC   | 4.663% 15 Jun 2051  | 957,000           | 1,070,409         |
|     | AMGEN INC   | 5.15% 15 Nov 2041   | 343,000           | 411,636           |
|     | ANADARKO PETROLEUM CORP                                   | 6.45% 15 Sep 2036   | 1,688,000         | 2,067,482         |
|     | ANDEAVOR  | 4.5% 01 Apr 2048  | 854,000           | 863,678           |
|     | ANGLO AMERICAN CAPITAL                                    | 4.75% 10 Apr 2027   | 998,000           | 1,044,528         |
|     | ANHEUSER BUSCH INBEV FIN                                  | 4.9% 01 Feb 2046  | 2,252,000         | 2,610,043         |
|     | ANHEUSER BUSCH INBEV FIN                                  | 4.7% 01 Feb 2036  | 4,110,000         | 4,595,594         |
|     | ANTHEM INC  | 4.375% 01 Dec 2047  | 868,000           | 922,894           |
|     | AON PLC   | 4.75% 15 May 2045   | 722,000           | 802,787           |
|     | APPALACHIAN POWER CO                                      | 4.45% 01 Jun 2045   | 772,000           | 856,751           |
|     | APPALACHIAN POWER CO                                      | 4.4% 15 May 2044  | 703,000           | 774,945           |
|     | APPALACHIAN POWER CO                                      | 7% 01 Apr 2038  | 830,000           | 1,181,615         |
|     | APPLE INC   | 3.85% 04 Aug 2046   | 2,209,000         | 2,302,151         |
|     | APPLE INC   | 4.65% 23 Feb 2046   | 2,678,000         | 3,136,031         |
|     | ASTRAZENECA PLC   | 6.45% 15 Sep 2037   | 482,000           | 654,916           |
|     | AT+T INC  | 5.25% 01 Mar 2037   | 5,950,000         | 6,292,862         |
|     | AT+T INC  | 4.9% 14 Aug 2037  | 2,982,000         | 3,019,557         |
|     | AT+T INC  | 6% 15 Aug 2040  | 950,000           | 1,075,108         |



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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| AT+T INC                 | 6.375% 01 Mar 2041 | 555,000   | 654,676   |
| AT+T INC                 | 4.35% 15 Jun 2045  | 1,560,000 | 1,439,257 |
| BAKER HUGHES LLC/CO OBL  | 4.08% 15 Dec 2047  | 1,216,000 | 1,236,751 |
| BANK OF AMERICA CORP     | 1% 20 Dec 2028     | 1,550,000 | 1,550,333 |
| BANK OF AMERICA CORP     | 6.11% 29 Jan 2037  | 2,277,000 | 2,911,042 |
| BANK OF AMERICA NA       | 6% 15 Oct 2036     | 270,000   | 352,100   |
| BARCLAYS PLC             | 4.95% 10 Jan 2047  | 709,000   | 786,753   |
| BARRICK PD AU FIN PTY LT | 5.95% 15 Oct 2039  | 639,000   | 797,121   |
| BAT CAPITAL CORP         | 4.39% 15 Aug 2037  | 1,096,000 | 1,150,913 |
| BAT CAPITAL CORP         | 4.54% 15 Aug 2047  | 1,234,000 | 1,299,288 |
| BECTON DICKINSON AND CO  | 4.669% 06 Jun 2047 | 976,000   | 1,056,723 |
| BERKSHIRE HATHAWAY ENERG | 6.125% 01 Apr 2036 | 2,850,000 | 3,809,090 |
| BERKSHIRE HATHAWAY FIN   | 4.3% 15 May 2043   | 699,000   | 781,472   |
| BNP PARIBAS              | 3.5% 16 Nov 2027   | 1,736,000 | 1,727,940 |
| BRIGHTHOUSE FINANCIAL IN | 4.7% 22 Jun 2047   | 825,000   | 841,611   |
| BROOKLYN UNION GAS CO    | 4.504% 10 Mar 2046 | 669,000   | 762,449   |
| BURLINGTN NORTH SANTA FE | 4.375% 01 Sep 2042 | 755,000   | 843,295   |
| BURLINGTN NORTH SANTA FE | 4.45% 15 Mar 2043  | 1,320,000 | 1,487,489 |
| CALIFORNIA ST            | 7.5% 01 Apr 2034   | 1,535,000 | 2,273,059 |
| CALIFORNIA ST            | 7.3% 01 Oct 2039   | 2,060,000 | 3,073,232 |
| CANADIAN NATL RESOURCES  | 4.95% 01 Jun 2047  | 77,000    | 86,174    |
| CANADIAN NATL RESOURCES  | 6.45% 30 Jun 2033  | 660,000   | 807,146   |
| CANADIAN NATL RESOURCES  | 6.75% 01 Feb 2039  | 638,000   | 821,447   |
| CANADIAN PACIFIC RR CO   | 6.125% 15 Sep 2115 | 773,000   | 1,032,080 |
| CBS CORP                 | 3.375% 15 Feb 2028 | 1,900,000 | 1,829,741 |
| CELGENE CORP             | 5% 15 Aug 2045     | 338,000   | 383,491   |
| CENOVUS ENERGY INC       | 6.75% 15 Nov 2039  | 364,000   | 435,884   |

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Table of Contents

|                            |                    |           |           |
|----------------------------|--------------------|-----------|-----------|
| CHARTER COMM OPT LLC/CAP   | 6.384% 23 Oct 2035 | 762,000   | 889,730   |
| CHARTER COMM OPT LLC/CAP   | 6.484% 23 Oct 2045 | 353,000   | 411,573   |
| CHARTER COMM OPT LLC/CAP   | 5.375% 01 May 2047 | 697,000   | 714,669   |
| CISCO SYSTEMS INC          | 5.5% 15 Jan 2040   | 1,120,000 | 1,481,985 |
| CITIGROUP INC              | 4.65% 30 Jul 2045  | 866,000   | 985,655   |
| CITIGROUP INC              | 4.45% 29 Sep 2027  | 2,219,000 | 2,349,261 |
| CITIGROUP INC              | 4.75% 18 May 2046  | 850,000   | 936,997   |
| CLEVELAND CLINIC FOUND     | 4.858% 01 Jan 2114 | 685,000   | 770,297   |
| CMS ENERGY CORP            | 4.875% 01 Mar 2044 | 340,000   | 397,262   |
| COMCAST CORP               | 4.049% 01 Nov 2052 | 1,639,000 | 1,677,072 |
| COMCAST CORP               | 7.05% 15 Mar 2033  | 610,000   | 848,743   |
| COMCAST CORP               | 6.5% 15 Nov 2035   | 978,000   | 1,322,201 |
| COMCAST CORP               | 6.4% 15 May 2038   | 233,000   | 314,639   |
| COMMONWEALTH EDISON CO     | 4.6% 15 Aug 2043   | 207,000   | 238,170   |
| CONOCOPHILLIPS             | 6.5% 01 Feb 2039   | 899,000   | 1,258,089 |
| CONSOLIDATED EDISON CO O   | 4% 15 Nov 2057     | 980,000   | 1,026,039 |
| CONSOLIDATED EDISON CO O   | 4.625% 01 Dec 2054 | 340,000   | 389,195   |
| CONSOLIDATED EDISON CO O   | 6.3% 15 Aug 2037   | 1,150,000 | 1,565,608 |
| CONSOLIDATED EDISON CO O   | 6.75% 01 Apr 2038  | 466,000   | 669,133   |
| COOPERATIEVE RABOBANK UA   | 5.25% 04 Aug 2045  | 460,000   | 553,620   |
| COX COMMUNICATIONS INC     | 4.6% 15 Aug 2047   | 582,000   | 587,403   |
| CSX CORP                   | 6.22% 30 Apr 2040  | 446,000   | 593,526   |
| CSX CORP                   | 4.75% 30 May 2042  | 721,000   | 808,039   |
| CSX CORP                   | 6.15% 01 May 2037  | 781,000   | 1,024,758 |
| CVS HEALTH CORP            | 5.125% 20 Jul 2045 | 640,000   | 733,500   |
| CVS PASS THROUGH TR 2014   | 4.163% 11 Aug 2036 | 702,478   | 708,140   |
| DELL INT LLC / EMC CORP    | 8.1% 15 Jul 2036   | 1,049,000 | 1,324,668 |
| DELMARVA PWR + LIGHT CO    | 4.15% 15 May 2045  | 848,000   | 928,229   |
| DENVER CO PUBLIC SCHS COPS | 7.017% 15 Dec 2037 | 450,000   | 618,228   |
| DEUTSCHE TELEKOM INT FIN   | 8.75% 15 Jun 2030  | 860,000   | 1,272,448 |
| DEVON ENERGY CORPORATION   | 5% 15 Jun 2045     | 347,000   | 387,095   |
| DISCOVERY COMMUNICATIONS   | 5.2% 20 Sep 2047   | 606,000   | 632,494   |
| DOMINION ENERGY GAS HLDG   | 4.6% 15 Dec 2044   | 800,000   | 880,145   |
| DOMINION ENERGY INC        | 5.95% 15 Jun 2035  | 1,385,000 | 1,749,288 |
| DOW CHEMICAL CO/THE        | 7.375% 01 Nov 2029 | 2,026,000 | 2,701,898 |
| DP WORLD LTD               | 6.85% 02 Jul 2037  | 350,000   | 430,523   |
| DUKE ENERGY CAROLINAS      | 3.7% 01 Dec 2047   | 657,000   | 676,800   |
| DUKE ENERGY CORP           | 3.75% 01 Sep 2046  | 996,000   | 984,955   |
| DUKE ENERGY PROGRESS INC   | 4.15% 01 Dec 2044  | 908,000   | 990,396   |
| EMERA US FINANCE LP        | 4.75% 15 Jun 2046  | 1,000,000 | 1,094,824 |
| ENERGY TRANSFER PARTNERS   | 6.125% 15 Dec 2045 | 850,000   | 923,029   |
| ENERGY TRANSFER PARTNERS   | 6.625% 15 Oct 2036 | 1,359,000 | 1,565,456 |
| ENTERPRISE PRODUCTS OPER   | 5.1% 15 Feb 2045   | 1,410,000 | 1,608,904 |
| EQT CORP                   | 3.9% 01 Oct 2027   | 1,741,000 | 1,730,784 |
| EXELON CORP                | 5.1% 15 Jun 2045   | 260,000   | 306,887   |
| EXELON CORP                | 5.625% 15 Jun 2035 | 1,360,000 | 1,671,431 |
| FEDEX CORP                 | 4.55% 01 Apr 2046  | 2,184,000 | 2,398,492 |
| FIRSTENERGY TRANSMISSION   | 5.45% 15 Jul 2044  | 1,595,000 | 1,894,573 |
| FLORIDA POWER + LIGHT CO   | 3.7% 01 Dec 2047   | 1,495,000 | 1,558,253 |
| FORD MOTOR COMPANY         | 7.45% 16 Jul 2031  | 1,855,000 | 2,424,880 |
| FORTIS INC                 | 3.055% 04 Oct 2026 | 2,517,000 | 2,430,276 |
| GE CAPITAL INTL FUNDING    | 4.418% 15 Nov 2035 | 3,793,000 | 4,104,999 |
| GENERAL ELECTRIC CO        | 6.15% 07 Aug 2037  | 755,000   | 997,079   |
| GENERAL ELECTRIC CO        | 5.875% 14 Jan 2038 | 455,000   | 588,400   |
| GENERAL MOTORS CO          | 5.15% 01 Apr 2038  | 1,668,000 | 1,778,344 |
| GENERAL MOTORS CO          | 6.25% 02 Oct 2043  | 749,000   | 887,167   |
| GILEAD SCIENCES INC        | 4% 01 Sep 2036     | 825,000   | 872,791   |
| GILEAD SCIENCES INC        | 4.6% 01 Sep 2035   | 1,259,000 | 1,418,609 |
| GILEAD SCIENCES INC        | 4.75% 01 Mar 2046  | 1,221,000 | 1,412,380 |
| GOLDMAN SACHS GROUP INC    | 6.25% 01 Feb 2041  | 901,000   | 1,214,186 |
| GOLDMAN SACHS GROUP INC    | 6.125% 15 Feb 2033 | 576,000   | 734,145   |
| GOLDMAN SACHS GROUP INC    | 6.75% 01 Oct 2037  | 2,260,000 | 3,025,334 |
| GRUPO TELEVISIVA SAB       | 5% 13 May 2045     | 257,000   | 262,746   |

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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| HALLIBURTON CO           | 4.75% 01 Aug 2043  | 605,000   | 660,555   |
| HARTFORD FINL SVCS GRP   | 6.1% 01 Oct 2041   | 350,000   | 464,328   |
| HESS CORP                | 7.3% 15 Aug 2031   | 890,000   | 1,079,352 |
| HOME DEPOT INC           | 4.25% 01 Apr 2046  | 2,889,000 | 3,226,425 |
| HSBC HOLDINGS PLC        | 1% 13 Mar 2028     | 436,000   | 454,373   |
| HSBC HOLDINGS PLC        | 6.5% 15 Sep 2037   | 2,750,000 | 3,616,473 |
| HUNTINGTON INGALLS INDUS | 3.483% 01 Dec 2027 | 1,499,000 | 1,495,253 |
| ILLINOIS ST              | 5.1% 01 Jun 2033   | 2,925,000 | 2,920,145 |
| INTEL CORP               | 3.734% 08 Dec 2047 | 920,000   | 955,365   |
| INTERNATIONAL PAPER CO   | 7.3% 15 Nov 2039   | 572,000   | 805,774   |
| ITC HOLDINGS CORP        | 5.3% 01 Jul 2043   | 135,000   | 162,872   |
| JOHNSON + JOHNSON        | 3.75% 03 Mar 2047  | 1,557,000 | 1,662,584 |
| JOHNSON + JOHNSON        | 3.4% 15 Jan 2038   | 1,641,000 | 1,680,815 |
| * JPMORGAN CHASE + CO    | 1% 22 Feb 2048     | 679,000   | 734,921   |
| * JPMORGAN CHASE + CO    | 1% 24 Jul 2038     | 484,000   | 497,536   |
| * JPMORGAN CHASE + CO    | 1% 15 Nov 2048     | 1,372,000 | 1,416,627 |
| * JPMORGAN CHASE + CO    | 4.25% 01 Oct 2027  | 770,000   | 818,396   |
| * JPMORGAN CHASE + CO    | 5.4% 06 Jan 2042   | 1,125,000 | 1,412,738 |
| * JPMORGAN CHASE + CO    | 6.4% 15 May 2038   | 1,120,000 | 1,541,053 |

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Table of Contents

|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| KAISER FOUNDATION HOSPIT       | 4.15% 01 May 2047  | 800,000   | 864,433   |
| KINDER MORGAN ENER PART        | 6.5% 01 Feb 2037   | 1,190,000 | 1,392,627 |
| KINDER MORGAN ENER PART        | 6.95% 15 Jan 2038  | 200,000   | 248,669   |
| KINDER MORGAN INC/DELAWA       | 5.55% 01 Jun 2045  | 704,000   | 770,453   |
| KRAFT HEINZ FOODS CO           | 5.2% 15 Jul 2045   | 570,000   | 627,010   |
| KRAFT HEINZ FOODS CO           | 6.875% 26 Jan 2039 | 680,000   | 895,148   |
| LOCKHEED MARTIN CORP           | 4.09% 15 Sep 2052  | 2,166,000 | 2,267,383 |
| LOS ANGELES CA DEPT WTR PWR    | 6.574% 01 Jul 2045 | 675,000   | 1,015,889 |
| LOWE S COS INC                 | 4.05% 03 May 2047  | 1,638,000 | 1,743,680 |
| LYONDELLBASELL IND NV          | 4.625% 26 Feb 2055 | 892,000   | 943,960   |
| MARATHON PETROLEUM CORP        | 4.75% 15 Sep 2044  | 174,000   | 181,800   |
| MARATHON PETROLEUM CORP        | 5% 15 Sep 2054     | 1,046,000 | 1,059,342 |
| MCDONALD S CORP                | 4.6% 26 May 2045   | 918,000   | 1,024,780 |
| MEDTRONIC INC                  | 4.625% 15 Mar 2045 | 1,780,000 | 2,073,792 |
| MERCK + CO INC                 | 4.15% 18 May 2043  | 1,560,000 | 1,744,343 |
| MET TRANSPRTN AUTH NY REVENUE  | 6.814% 15 Nov 2040 | 1,000,000 | 1,429,210 |
| * METLIFE INC                  | 4.721% 15 Dec 2044 | 1,090,000 | 1,267,161 |
| * METLIFE INC                  | 6.4% 15 Dec 2066   | 1,015,000 | 1,167,565 |
| MEXICHEM SAB DE CV             | 5.5% 15 Jan 2048   | 684,000   | 666,045   |
| MICROSOFT CORP                 | 3.7% 08 Aug 2046   | 2,919,000 | 3,043,090 |
| MICROSOFT CORP                 | 3.75% 12 Feb 2045  | 3,387,000 | 3,568,188 |
| MORGAN STANLEY                 | 1% 22 Jul 2038     | 2,037,000 | 2,109,302 |
| MORGAN STANLEY                 | 4.3% 27 Jan 2045   | 899,000   | 969,641   |
| MOSAIC CO                      | 5.625% 15 Nov 2043 | 133,000   | 143,303   |
| MPLX LP                        | 5.2% 01 Mar 2047   | 442,000   | 485,062   |
| NBCUNIVERSAL MEDIA LLC         | 5.95% 01 Apr 2041  | 1,705,000 | 2,222,424 |
| NEW JERSEY ST TRANSPRTN TRUST  | 5.754% 15 Dec 2028 | 265,000   | 304,228   |
| NEW JERSEY ST TURNPIKE AUTH    | 7.102% 01 Jan 2041 | 650,000   | 971,055   |
| NEW YORK CITY NY MUNI WTR FIN  | 5.724% 15 Jun 2042 | 225,000   | 304,972   |
| * NEW YORK LIFE INSURANCE      | 6.75% 15 Nov 2039  | 679,000   | 981,625   |
| NEW YORK NY                    | 5.985% 01 Dec 2036 | 1,000,000 | 1,291,150 |
| NEW YORK ST DORM AUTH ST PERSO | 5.427% 15 Mar 2039 | 600,000   | 737,994   |
| NEXEN ENERGY ULC               | 6.4% 15 May 2037   | 1,135,000 | 1,480,352 |
| NISOURCE INC                   | 5.95% 15 Jun 2041  | 574,000   | 735,997   |
| NISOURCE INC                   | 5.8% 01 Feb 2042   | 441,000   | 546,408   |
| NISOURCE INC                   | 5.25% 15 Feb 2043  | 554,000   | 663,383   |
| NOBLE ENERGY INC               | 4.95% 15 Aug 2047  | 1,732,000 | 1,853,513 |
| NORFOLK SOUTHERN CORP          | 4.45% 15 Jun 2045  | 822,000   | 916,428   |
| NORTHROP GRUMMAN CORP          | 4.03% 15 Oct 2047  | 2,482,000 | 2,593,947 |
| NORTHWELL HEALTHCARE INC       | 4.26% 01 Nov 2047  | 772,000   | 789,466   |
| NORTHWESTERN MUTUAL LIFE       | 3.85% 30 Sep 2047  | 685,000   | 694,423   |
| NOVARTIS CAPITAL CORP          | 4% 20 Nov 2045     | 1,546,000 | 1,679,401 |
| NY + PRESBYTERIAN HOSPIT       | 4.763% 01 Aug 2116 | 740,000   | 787,848   |
| OHIO ST UNIV                   | 4.8% 31 Dec 2099   | 430,000   | 482,998   |
| ONCOR ELECTRIC DELIVERY        | 3.8% 30 Sep 2047   | 990,000   | 1,028,509 |
| ONEOK PARTNERS LP              | 6.85% 15 Oct 2037  | 847,000   | 1,056,645 |
| ORACLE CORP                    | 4% 15 Jul 2046     | 1,229,000 | 1,307,669 |
| ORACLE CORP                    | 3.8% 15 Nov 2037   | 2,782,000 | 2,917,680 |
| ORACLE CORP                    | 6.125% 08 Jul 2039 | 687,000   | 943,474   |
| ORACLE CORP                    | 5.375% 15 Jul 2040 | 1,333,000 | 1,685,348 |
| ORANGE SA                      | 9% 01 Mar 2031     | 674,000   | 1,011,199 |
| PACIFIC GAS + ELECTRIC         | 6.05% 01 Mar 2034  | 1,874,000 | 2,362,066 |
| PARTNERS HEALTHCARE SYST       | 3.765% 01 Jul 2048 | 836,000   | 830,262   |
| PETROLEOS MEXICANOS            | 5.625% 23 Jan 2046 | 1,345,000 | 1,244,798 |
| PETROLEOS MEXICANOS            | 6.5% 02 Jun 2041   | 2,650,000 | 2,725,525 |
| PFIZER INC                     | 4.4% 15 May 2044   | 585,000   | 671,477   |
| PFIZER INC                     | 7.2% 15 Mar 2039   | 475,000   | 728,431   |
| PHILLIPS 66                    | 4.875% 15 Nov 2044 | 525,000   | 601,328   |
| PLAINS ALL AMER PIPELINE       | 4.9% 15 Feb 2045   | 1,150,000 | 1,104,322 |
| PORT AUTH OF NEW YORK NEW JE   | 4.926% 01 Oct 2051 | 1,185,000 | 1,464,210 |
| PPL CAPITAL FUNDING INC        | 5% 15 Mar 2044     | 424,000   | 491,287   |
| PROCTER + GAMBLE CO/THE        | 3.5% 25 Oct 2047   | 965,000   | 974,410   |
| PROGRESS ENERGY INC            | 7.75% 01 Mar 2031  | 1,781,000 | 2,492,795 |

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|                            |                    |           |           |
|----------------------------|--------------------|-----------|-----------|
| PROGRESS ENERGY INC        | 7% 30 Oct 2031     | 476,000   | 636,073   |
| * PRUDENTIAL FINANCIAL INC | 3.935% 07 Dec 2049 | 1,228,000 | 1,255,521 |
| * PRUDENTIAL FINANCIAL INC | 5.7% 14 Dec 2036   | 600,000   | 755,429   |
| PUBLIC SERVICE ELECTRIC    | 3.6% 01 Dec 2047   | 1,290,000 | 1,320,877 |

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## Table of Contents

|                                |                         |             |           |
|--------------------------------|-------------------------|-------------|-----------|
| REPUBLIC OF CHILE              | 3.86% 21 Jun 2047       | 820,000     | 842,140   |
| REPUBLIC OF COLOMBIA           | 5% 15 Jun 2045          | 2,219,000   | 2,346,593 |
| REPUBLIC OF PANAMA             | 4.5% 15 May 2047        | 822,000     | 884,883   |
| REPUBLIC OF PHILIPPINES        | 3.95% 20 Jan 2040       | 1,655,000   | 1,703,659 |
| REPUBLICA ORIENT URUGUAY       | 5.1% 18 Jun 2050        | 1,562,000   | 1,733,820 |
| REYNOLDS AMERICAN INC          | 5.7% 15 Aug 2035        | 770,000     | 917,829   |
| SEMPRA ENERGY                  | 6% 15 Oct 2039          | 1,608,000   | 2,074,835 |
| SHELL INTERNATIONAL FIN        | 4% 10 May 2046          | 3,395,000   | 3,615,848 |
| SHELL INTERNATIONAL FIN        | 6.375% 15 Dec 2038      | 246,000     | 342,955   |
| SIMON PROPERTY GROUP LP        | 3.375% 01 Dec 2027      | 4,108,000   | 4,127,027 |
| SOUTHERN CAL EDISON            | 4% 01 Apr 2047          | 982,000     | 1,054,735 |
| SOUTHERN COPPER CORP           | 7.5% 27 Jul 2035        | 545,000     | 740,671   |
| SSGA                           | G STIFF ERISA QUALIFIED | 2,115,749   | 2,115,749 |
| SUNCOR ENERGY INC              | 4% 15 Nov 2047          | 625,000     | 639,649   |
| SUNCOR ENERGY INC              | 6.8% 15 May 2038        | 571,000     | 786,971   |
| SUNOCO LOGISTICS PARTNER       | 5.4% 01 Oct 2047        | 250,000     | 251,688   |
| TARGET CORP                    | 3.9% 15 Nov 2047        | 1,781,000   | 1,812,840 |
| TELEFONICA EMISIONES SAU       | 5.213% 08 Mar 2047      | 130,000     | 147,531   |
| TELEFONICA EMISIONES SAU       | 7.045% 20 Jun 2036      | 1,014,000   | 1,360,401 |
| TENNESSEE GAS PIPELINE         | 7.625% 01 Apr 2037      | 145,000     | 186,978   |
| TEXAS ST TRANSPRTN COMMISSION  | 5.178% 01 Apr 2030      | 675,000     | 810,972   |
| TIME WARNER CABLE LLC          | 5.5% 01 Sep 2041        | 1,845,000   | 1,923,021 |
| TIME WARNER INC                | 5.375% 15 Oct 2041      | 617,000     | 682,454   |
| TRANSCANADA PIPELINES          | 7.25% 15 Aug 2038       | 483,000     | 704,944   |
| TRANSCANADA PIPELINES          | 7.625% 15 Jan 2039      | 825,000     | 1,242,981 |
| TRAVELERS COS INC              | 4% 30 May 2047          | 552,000     | 587,793   |
| TRAVELERS COS INC              | 6.25% 15 Jun 2037       | 250,000     | 340,645   |
| TREASURY BILL                  | 0.01% 26 Apr 2018       | 500,000     | 498,235   |
| UNION PACIFIC CORP             | 3.6% 15 Sep 2037        | 1,887,000   | 1,955,051 |
| UNION PACIFIC CORP             | 4.375% 15 Nov 2065      | 1,100,000   | 1,201,254 |
| UNITED MEXICAN STATES          | 4.6% 10 Feb 2048        | 419,000     | 413,763   |
| UNITED MEXICAN STATES          | 6.75% 27 Sep 2034       | 3,895,000   | 5,063,500 |
| UNITED MEXICAN STATES          | 6.05% 11 Jan 2040       | 1,000,000   | 1,178,000 |
| UNITED PARCEL SERVICE          | 3.75% 15 Nov 2047       | 2,576,000   | 2,659,737 |
| UNITED TECHNOLOGIES CORP       | 3.75% 01 Nov 2046       | 696,000     | 697,108   |
| UNITED TECHNOLOGIES CORP       | 6.125% 15 Jul 2038      | 1,040,000   | 1,378,739 |
| UNITEDHEALTH GROUP INC         | 3.75% 15 Oct 2047       | 1,086,000   | 1,108,011 |
| UNITEDHEALTH GROUP INC         | 5.95% 15 Feb 2041       | 846,000     | 1,127,385 |
| UNIV OF CALIFORNIA CA REVENUES | 4.767% 15 May 2115      | 551,000     | 602,458   |
| UNIV OF CALIFORNIA CA REVENUES | 5.946% 15 May 2045      | 400,000     | 523,876   |
| UNIV OF CALIFORNIA CA RGTS MED | 6.548% 15 May 2048      | 1,000,000   | 1,417,790 |
| UNIV OF VIRGINIA VA UNIV REVEN | 4.179% 01 Sep 2117      | 782,000     | 815,485   |
| US 10YR NOTE (CBT)MAR18        | XCBT 20180320           | (3,600,000) | 5,930     |
| US 10YR ULTRA FUT MAR18        | XCBT 20180320           | (3,300,000) | 24,234    |
| US DOLLAR                      |                         | 2,902,322   | 2,902,322 |
| US LONG BOND(CBT) MAR18        | XCBT 20180320           | 1,700,000   | (4,781)   |
| US TREASURY N/B                | 2.75% 15 Aug 2047       | 1,644,000   | 1,646,055 |
| US TREASURY N/B                | 2.25% 15 Nov 2027       | 3,158,000   | 3,113,467 |
| US ULTRA BOND CBT MAR18        | XCBT 20180320           | 1,600,000   | 20,344    |
| VALE OVERSEAS LIMITED          | 8.25% 17 Jan 2034       | 956,000     | 1,263,115 |
| VALE OVERSEAS LIMITED          | 6.875% 21 Nov 2036      | 1,522,000   | 1,864,450 |
| VALERO ENERGY CORP             | 6.625% 15 Jun 2037      | 820,000     | 1,080,689 |
| VERIZON COMMUNICATIONS         | 5.25% 16 Mar 2037       | 1,040,000   | 1,143,669 |
| VERIZON COMMUNICATIONS         | 4.272% 15 Jan 2036      | 1,340,000   | 1,333,035 |
| VERIZON COMMUNICATIONS         | 4.522% 15 Sep 2048      | 2,900,000   | 2,855,479 |
| VERIZON COMMUNICATIONS         | 4.672% 15 Mar 2055      | 1,283,000   | 1,238,665 |
| VERIZON COMMUNICATIONS         | 4.75% 01 Nov 2041       | 2,410,000   | 2,456,889 |
| VIACOM INC                     | 4.375% 15 Mar 2043      | 615,000     | 532,397   |
| VODAFONE GROUP PLC             | 4.375% 19 Feb 2043      | 250,000     | 257,687   |
| VULCAN MATERIALS CO            | 4.5% 15 Jun 2047        | 1,055,000   | 1,077,164 |
| WALGREENS BOOTS ALLIANCE       | 4.8% 18 Nov 2044        | 520,000     | 559,856   |
| WALMART INC                    | 3.625% 15 Dec 2047      | 784,000     | 821,356   |
| WASHINGTON ST                  | 5.481% 01 Aug 2039      | 650,000     | 836,102   |

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|   |                    |           |                       |
|---|--------------------|-----------|-----------------------|
| WELLS FARGO + COMPANY                       | 4.75% 07 Dec 2046  | 2,089,000 | 2,334,748             |
| WELLS FARGO + COMPANY                       | 4.9% 17 Nov 2045   | 1,900,000 | 2,150,388             |
| WESLEYAN UNIVERSITY                         | 4.781% 01 Jul 2116 | 915,000   | 971,309               |
| WEYERHAEUSER CO                             | 7.375% 15 Mar 2032 | 590,000   | 814,955               |
| WEYERHAEUSER CO                             | 6.875% 15 Dec 2033 | 330,000   | 433,967               |
| WILLIAMS PARTNERS LP                        | 6.3% 15 Apr 2040   | 1,837,000 | 2,259,399             |
| WYETH LLC                                   | 5.95% 01 Apr 2037  | 131,000   | 175,624               |
| XCEL ENERGY INC                             | 6.5% 01 Jul 2036   | 852,000   | 1,150,976             |
| <b>Total : EXHIBIT L - Long Credit Fund</b> |                    |           | <b>\$ 362,480,767</b> |

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n / a - Cost is not applicable

Table of Contents**EXHIBIT M - Interest Income Fund**

(Managed by various investment companies)

**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2017****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/<br>Par Value  |                |                |
|     | 21ST CENTURY FOX AMERICA                                  | 7.75% 20 Jan 2024   | 100,000        | \$ 123,722     |
|     | 90DAY EUR FUTR DEC18                                      | XCME 20181217   | 26,500,000     | (11,233)       |
|     | 90DAY EUR FUTR DEC19                                      | XCME 20191216   | (26,500,000)   | 12,558         |
|     | ABBVIE INC  | 3.6% 14 May 2025  | 150,000        | 154,211        |
|     | AEP TEXAS INC   | 2.4% 01 Oct 2022  | 110,000        | 108,365        |
|     | AETNA INC   | 2.8% 15 Jun 2023  | 30,000         | 29,525         |
|     | AETNA INC   | 3.5% 15 Nov 2024  | 68,000         | 69,035         |
|     | AETNA INC   | 2.75% 15 Nov 2022   | 120,000        | 118,838        |
|     | AIR LEASE CORP  | 3.625% 01 Apr 2027  | 20,000         | 19,984         |
|     | AIR LIQUIDE FINANCE                                       | 1.75% 27 Sep 2021   | 210,000        | 203,653        |
|     | ALABAMA POWER CO  | 5.2% 01 Jun 2041  | 47,000         | 56,538         |
|     | ALIBABA GROUP HOLDING                                     | 3.4% 06 Dec 2027  | 450,000        | 449,887        |
|     | ALLERGAN FUNDING SCS                                      | 2.35% 12 Mar 2018   | 1,115,000      | 1,115,883      |
|     | ALLERGAN FUNDING SCS                                      | 3.8% 15 Mar 2025  | 470,000        | 478,482        |
|     | ALLERGAN FUNDING SCS                                      | 3.85% 15 Jun 2024   | 70,000         | 71,732         |
|     | ALLERGAN SALES LLC  | 5% 15 Dec 2021  | 140,000        | 149,727        |
|     | ALTRIA GROUP INC  | 2.85% 09 Aug 2022   | 65,000         | 65,427         |
|     | AMAZON.COM INC  | 3.15% 22 Aug 2027   | 70,000         | 70,105         |
|     | AMERICAN EXPRESS CREDIT ACCOUN                            | 2.04% 15 May 2023   | 1,468,000      | 1,460,929      |
|     | ANADARKO PETROLEUM CORP                                   | 5.55% 15 Mar 2026   | 400,000        | 448,794        |
|     | ANDEAVOR LOGIS LP/CORP                                    | 3.5% 01 Dec 2022  | 45,000         | 44,915         |
|     | ANDEAVOR LOGIS LP/CORP                                    | 4.25% 01 Dec 2027   | 25,000         | 25,215         |
|     | ANDEAVOR LOGIS LP/CORP                                    | 6.25% 15 Oct 2022   | 104,000        | 110,341        |
|     | ANHEUSER BUSCH INBEV FIN                                  | 2.65% 01 Feb 2021   | 655,000        | 658,287        |
|     | ANTHEM INC  | 2.95% 01 Dec 2022   | 100,000        | 100,042        |
|     | ANTHEM INC  | 3.65% 01 Dec 2027   | 225,000        | 229,349        |
|     | ANTHEM INC  | 2.5% 21 Nov 2020  | 40,000         | 39,916         |
|     | AON PLC   | 3.875% 15 Dec 2025  | 180,000        | 188,199        |
|     | APPLE INC   | 2.1% 12 Sep 2022  | 5,000          | 4,906          |
|     | APPLE INC   | 3.2% 11 May 2027  | 105,000        | 106,334        |
|     | APPLE INC   | 3.35% 09 Feb 2027   | 195,000        | 199,753        |
|     | APPLIED MATERIALS INC                                     | 3.9% 01 Oct 2025  | 10,000         | 10,614         |
|     | AT+T INC  | 4.3% 15 Feb 2030  | 2,403,000      | 2,396,283      |
|     | AUSTRALIAN DOLLAR   | FOREIGN CURRENCY  | 205            | 161            |
|     | AUTODESK INC  | 3.5% 15 Jun 2027  | 30,000         | 29,428         |
|     | AVIATION CAPITAL GROUP                                    | 2.875% 17 Sep 2018  | 420,000        | 421,409        |



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|                                |                    |             |             |
|--------------------------------|--------------------|-------------|-------------|
| AVNET INC                      | 4.625% 15 Apr 2026 | 30,000      | 30,941      |
| BAE SYSTEMS HOLDINGS INC       | 3.85% 15 Dec 2025  | 65,000      | 67,409      |
| BANC OF AMERICA MERRILL LYNCH  | 1% 15 Nov 2032     | 1,130,000   | 1,130,000   |
| BANK                           | 3.435% 15 Sep 2060 | 370,000     | 378,377     |
| BANK OF AMERICA CORP           | 1% 01 Oct 2025     | 520,000     | 518,808     |
| BANK OF AMERICA CORP           | 1% 24 Apr 2023     | 180,000     | 180,265     |
| BANK OF AMERICA CORP           | 2.503% 21 Oct 2022 | 920,000     | 910,212     |
| BANK OF AMERICA CORP           | 4% 22 Jan 2025     | 55,000      | 57,220      |
| BANK OF AMERICA CORP           | 1.95% 12 May 2018  | 213,000     | 213,017     |
| BANK OF AMERICA CORP           | 2% 11 Jan 2018     | 277,000     | 277,006     |
| BANK OF AMERICA CORP           | 3.3% 11 Jan 2023   | 460,000     | 470,580     |
| BANK OF AMERICA CORP           | 6.875% 25 Apr 2018 | 97,000      | 98,482      |
| BANK OF AMERICA CORP           | 5.65% 01 May 2018  | 340,000     | 344,057     |
| BANK OF NEW YORK MELLON        | 3.4% 15 May 2024   | 245,000     | 254,232     |
| BANK OF NY MELLON CORP         | 3.3% 23 Aug 2029   | 50,000      | 49,842      |
| BANK OF NY MELLON CORP         | 1% 07 Feb 2028     | 644,000     | 658,262     |
| BANK OF NY MELLON CORP         | 3% 30 Oct 2028     | 85,000      | 82,629      |
| BARCLAYS BANK PLC              | 5.14% 14 Oct 2020  | 180,000     | 190,612     |
| BARCLAYS PLC                   | 4.836% 09 May 2028 | 200,000     | 208,168     |
| BARCLAYS PLC                   | 3.2% 10 Aug 2021   | 200,000     | 201,076     |
| BARCLAYS PLC                   | 4.375% 12 Jan 2026 | 200,000     | 208,044     |
| BARCLAYS PLC                   | 5.2% 12 May 2026   | 280,000     | 298,581     |
| BAT CAPITAL CORP               | 3.557% 15 Aug 2027 | 120,000     | 120,156     |
| BAYER US FINANCE LLC           | 3% 08 Oct 2021     | 380,000     | 383,901     |
| BECTON DICKINSON AND CO        | 2.675% 15 Dec 2019 | 61,000      | 61,220      |
| BECTON DICKINSON AND CO        | 3.734% 15 Dec 2024 | 47,000      | 48,137      |
| BERKSHIRE HATHAWAY INC         | 3.125% 15 Mar 2026 | 70,000      | 70,792      |
| BERKSHIRE HATHAWAY INC         | 2.75% 15 Mar 2023  | 100,000     | 100,653     |
| BLACK HILLS CORP               | 3.15% 15 Jan 2027  | 40,000      | 38,980      |
| BNK OF TKYO-MTBSHI L           | 1.7% 25 Jan 2018   | 2,470,000   | 2,470,000   |
| BNP PARIBAS                    | 4.625% 13 Mar 2027 | 200,000     | 213,356     |
| BOSTON PROPERTIES LP           | 2.75% 01 Oct 2026  | 100,000     | 94,336      |
| BPCE SA                        | 3.5% 23 Oct 2027   | 250,000     | 245,998     |
| BPCE SA                        | 3% 22 May 2022     | 250,000     | 249,862     |
| BRANCH BANKING + TRUST         | 3.625% 16 Sep 2025 | 250,000     | 259,169     |
| BROADCOM CRP / CAYMN FI        | 3.125% 15 Jan 2025 | 325,000     | 310,689     |
| BROADCOM CRP / CAYMN FI        | 3.625% 15 Jan 2024 | 220,000     | 218,765     |
| BROADCOM CRP / CAYMN FI        | 3% 15 Jan 2022     | 530,000     | 525,511     |
| BRSRKFNM2 IRS USD P F 2.39500  | 2.395% 09 Feb 2046 | (1,135,000) | (1,109,022) |
| BRSRKFNM2 IRS USD R V 03MLIBOR | 1% 09 Feb 2046     | 1,135,000   | 1,135,000   |
| BRT48SMC1 IRS USD P F 1.80000  | 1.8% 19 Aug 2046   | (742,000)   | (623,932)   |
| BRT48SMC1 IRS USD R V 03MLIBOR | 1% 19 Aug 2046     | 742,000     | 742,000     |
| BRTDCHBU2 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (435,000)   | (435,000)   |
| BRTDCHBU2 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 435,000     | 447,156     |
| BRTDCHBW8 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (65,000)    | (65,000)    |
| BRTDCHBW8 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 65,000      | 67,337      |
| BRTDD19G0 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (140,000)   | (140,000)   |
| BRTDD19G0 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 140,000     | 145,685     |
| BRTDD19K1 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (100,000)   | (100,000)   |
| BRTDD19K1 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 100,000     | 104,172     |
| BRTDD19N5 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (135,000)   | (135,000)   |
| BRTDD19N5 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 135,000     | 140,341     |
| BRTDD19R6 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (40,000)    | (40,000)    |
| BRTDD19R6 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 40,000      | 41,552      |
| BRTDD19U9 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (65,000)    | (65,000)    |
| BRTDD19U9 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 65,000      | 66,241      |
| BRTDD9U87 CDS USD P V 03MEVENT | 1% 20 Dec 2022     | (200,000)   | (200,000)   |

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Table of Contents

|                                |                    |             |             |
|--------------------------------|--------------------|-------------|-------------|
| BRTDD9U87 CDS USD R F 1.00000  | 1% 20 Dec 2022     | 200,000     | 204,538     |
| BRTDSD457 IRS USD P F 1.87500  | 1.875% 31 May 2022 | (5,490,000) | (5,462,933) |
| BRTDSD457 IRS USD R V 12MFEDL  | 1% 31 May 2022     | 5,490,000   | 5,490,000   |
| BRTEAWE69 IRS USD P F 2.60160  | 2.601% 15 Nov 2043 | (1,350,000) | (1,354,526) |
| BRTEAWE69 IRS USD R V 03MLIBOR | 1% 15 Nov 2043     | 1,350,000   | 1,350,000   |
| BUCKEYE PARTNERS LP            | 4.125% 01 Dec 2027 | 10,000      | 9,888       |
| BWAY MORTGAGE TRUST            | 2.809% 10 Mar 2033 | 1,032,935   | 1,033,706   |
| CANADIAN DOLLAR                | FOREIGN CURRENCY   | 63,526      | 50,701      |
| CAPITAL ONE BANK USA NA        | 2.15% 21 Nov 2018  | 950,000     | 950,025     |
| CAPITAL ONE BANK USA NA        | 2.25% 13 Feb 2019  | 515,000     | 514,323     |
| CAPITAL ONE FINANCIAL CO       | 3.75% 28 Jul 2026  | 75,000      | 74,685      |
| CAPITAL ONE NA                 | 2.35% 31 Jan 2020  | 760,000     | 757,712     |
| CBS CORP                       | 3.7% 01 Jun 2028   | 95,000      | 93,687      |
| CC HOLDINGS GS V LLC/CRO       | 3.849% 15 Apr 2023 | 609,000     | 628,298     |
| CD COMMERCIAL MORTGAGE TRUST   | 3.431% 15 Aug 2050 | 280,000     | 287,165     |
| CGDBB COMMERCIAL MORTGAGE TRUS | 1% 15 Jul 2032     | 1,120,000   | 1,119,999   |
| CGRBS COMMERCIAL MORTGAGE TRUS | 1% 13 Mar 2035     | 500,000     | 510,823     |
| CHARTER COMM OPT LLC/CAP       | 3.75% 15 Feb 2028  | 410,000     | 392,865     |
| CHARTER COMM OPT LLC/CAP       | 4.2% 15 Mar 2028   | 340,000     | 337,474     |
| CHARTER COMM OPT LLC/CAP       | 4.908% 23 Jul 2025 | 120,000     | 127,582     |
| CHEVRON CORP                   | 2.895% 03 Mar 2024 | 95,000      | 95,844      |
| CHUBB INA HOLDINGS INC         | 3.35% 15 May 2024  | 250,000     | 257,501     |
| CIGNA CORP                     | 3.25% 15 Apr 2025  | 200,000     | 200,975     |
| CIMAREX ENERGY CO              | 3.9% 15 May 2027   | 230,000     | 235,179     |
| CIMAREX ENERGY CO              | 4.375% 01 Jun 2024 | 258,000     | 273,784     |
| CISCO SYSTEMS INC              | 2.2% 20 Sep 2023   | 35,000      | 34,300      |
| CITIBANK CREDIT CARD ISSUANCE  | 1% 22 Apr 2026     | 800,000     | 809,167     |
| CITIBANK NA                    | 1.85% 18 Sep 2019  | 510,000     | 506,864     |
| CITIGROUP COMMERCIAL MORTGAGE  | 1% 15 Sep 2048     | 765,000     | 782,128     |
| CITIGROUP INC                  | 1% 24 Jul 2023     | 190,000     | 189,048     |
| CITIGROUP INC                  | 1.8% 05 Feb 2018   | 1,395,000   | 1,394,854   |
| CITIGROUP INC                  | 2.05% 07 Dec 2018  | 353,000     | 352,631     |
| CITIGROUP INC                  | 2.5% 29 Jul 2019   | 415,000     | 416,274     |
| CITIZENS BANK NA/RI            | 2.2% 26 May 2020   | 250,000     | 248,256     |
| CITIZENS FINANCIAL GROUP       | 2.375% 28 Jul 2021 | 30,000      | 29,607      |
| CMS ENERGY CORP                | 3% 15 May 2026     | 60,000      | 58,909      |
| CNH EQUIPMENT TRUST            | 1.63% 15 Aug 2021  | 430,000     | 427,794     |
| COMCAST CORP                   | 3.15% 15 Feb 2028  | 290,000     | 290,927     |
| COMCAST CORP                   | 3.3% 01 Feb 2027   | 40,000      | 40,808      |
| COMCAST CORP                   | 2.35% 15 Jan 2027  | 77,000      | 72,719      |
| COMM MORTGAGE TRUST            | 3.63% 10 Oct 2048  | 555,000     | 577,858     |
| COMM MORTGAGE TRUST            | 3.528% 10 Dec 2047 | 600,000     | 619,522     |
| COMM MORTGAGE TRUST            | 3.178% 10 Feb 2035 | 980,000     | 987,028     |
| COMM MORTGAGE TRUST            | 3.445% 10 Jul 2048 | 630,000     | 647,857     |
| COMM MORTGAGE TRUST            | 1% 10 Aug 2049     | 1,235,000   | 1,281,599   |
| COMM MORTGAGE TRUST            | 1% 13 Feb 2032     | 1,520,000   | 1,521,408   |
| COMM MORTGAGE TRUST            | 3.961% 10 Mar 2047 | 890,000     | 938,752     |
| CONCHO RESOURCES INC           | 3.75% 01 Oct 2027  | 445,000     | 450,810     |
| CONSTELLATION BRANDS INC       | 3.5% 09 May 2027   | 65,000      | 66,321      |
| CORE INDUSTRIAL TRUST          | 3.04% 10 Feb 2034  | 100,000     | 101,583     |
| CORE INDUSTRIAL TRUST          | 3.077% 10 Feb 2034 | 930,000     | 944,972     |
| CORP FINANCIERA DE DESAR       | 4.75% 15 Jul 2025  | 320,000     | 340,640     |
| COX COMMUNICATIONS INC         | 3.15% 15 Aug 2024  | 330,000     | 325,012     |
| CRED SUIS GP FUN LTD           | 2.75% 26 Mar 2020  | 500,000     | 501,949     |
| CREDIT ACCEPTANCE AUTO LOAN TR | 2.4% 15 Feb 2023   | 0           |             |
| CREDIT AGRICOLE LONDON         | 3.25% 04 Oct 2024  | 270,000     | 268,184     |

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|                              |                    |            |            |
|------------------------------|--------------------|------------|------------|
| CREDIT AGRICOLE LONDON       | 3.375% 10 Jan 2022 | 290,000    | 294,524    |
| CREDIT SUISSE MORTGAGE TRUST | 3.639% 15 Nov 2034 | 1,100,000  | 1,144,664  |
| CROWN CASTLE INTL CORP       | 4% 01 Mar 2027     | 105,000    | 107,355    |
| CROWN CASTLE INTL CORP       | 2.25% 01 Sep 2021  | 110,000    | 108,145    |
| CROWN CASTLE INTL CORP       | 3.4% 15 Feb 2021   | 20,000     | 20,425     |
| CROWN CASTLE INTL CORP       | 3.7% 15 Jun 2026   | 25,000     | 24,983     |
| CSX CORP                     | 3.25% 01 Jun 2027  | 190,000    | 189,815    |
| CSX CORP                     | 2.6% 01 Nov 2026   | 70,000     | 66,799     |
| CURRENCY CONTRACT            | USD/EUR            |            | (343,971)  |
| CURRENCY CONTRACT            | USD/JPY            |            | 30,306     |
| DELPHI CORP                  | 4.15% 15 Mar 2024  | 98,000     | 103,490    |
| DEUTSCHE BANK AG LONDON      | 1.875% 13 Feb 2018 | 109,000    | 108,984    |
| DEUTSCHE BANK NY             | 1% 01 Dec 2032     | 240,000    | 239,160    |
| DEUTSCHE TELEKOM INT FIN     | 1.95% 19 Sep 2021  | 430,000    | 418,143    |
| DISCOVER BANK                | 2.6% 13 Nov 2018   | 330,000    | 331,120    |
| DISCOVER BANK                | 3.1% 04 Jun 2020   | 250,000    | 252,967    |
| DISCOVER FINANCIAL SVS       | 3.75% 04 Mar 2025  | 45,000     | 45,297     |
| DISCOVERY COMMUNICATIONS     | 3.95% 20 Mar 2028  | 185,000    | 184,011    |
| DISCOVERY COMMUNICATIONS     | 2.95% 20 Mar 2023  | 420,000    | 415,664    |
| DISCOVERY COMMUNICATIONS     | 2.2% 20 Sep 2019   | 70,000     | 69,677     |
| DOMINION ENERGY INC          | 2.579% 01 Jul 2020 | 70,000     | 70,029     |
| DORIC NIMROD 2013 1 CL A     | 5.25% 30 May 2025  | 333,025    | 350,625    |
| DTE ENERGY CO                | 3.3% 15 Jun 2022   | 500,000    | 507,376    |
| DUKE ENERGY CAROLINAS        | 2.95% 01 Dec 2026  | 40,000     | 39,700     |
| DUKE ENERGY CORP             | 2.4% 15 Aug 2022   | 345,000    | 338,960    |
| DUKE ENERGY CORP             | 3.15% 15 Aug 2027  | 20,000     | 19,855     |
| DUKE ENERGY CORP             | 3.75% 15 Apr 2024  | 110,000    | 114,885    |
| DUKE ENERGY CORP             | 3.55% 15 Sep 2021  | 380,000    | 392,172    |
| DUKE ENERGY FLORIDA LLC      | 2.1% 15 Dec 2019   | 60,000     | 59,951     |
| DXC TECHNOLOGY CO            | 2.875% 27 Mar 2020 | 35,000     | 35,170     |
| E.I. DU PONT DE NEMOURS      | 2.2% 01 May 2020   | 90,000     | 89,921     |
| EASTMAN CHEMICAL CO          | 3.8% 15 Mar 2025   | 174,000    | 181,410    |
| ECOPETROL SA                 | 4.125% 16 Jan 2025 | 295,000    | 296,475    |
| EMERA US FINANCE LP          | 2.15% 15 Jun 2019  | 30,000     | 29,883     |
| ENEL FINANCE INTL NV         | 2.875% 25 May 2022 | 255,000    | 254,307    |
| ENERGY TRANSFER PARTNERS     | 4.05% 15 Mar 2025  | 9,000      | 8,993      |
| ENERGY TRANSFER PARTNERS     | 4.75% 15 Jan 2026  | 90,000     | 93,373     |
| ENERGY TRANSFER PARTNERS     | 4.9% 01 Feb 2024   | 30,000     | 31,725     |
| ENLINK MIDSTREAM PARTNER     | 2.7% 01 Apr 2019   | 80,000     | 79,928     |
| ENTERGY CORP                 | 2.95% 01 Sep 2026  | 70,000     | 68,106     |
| ENTERGY CORP                 | 4% 15 Jul 2022     | 285,000    | 297,524    |
| ENTERGY TEXAS INC            | 3.45% 01 Dec 2027  | 120,000    | 121,603    |
| EOG RESOURCES INC            | 4.15% 15 Jan 2026  | 116,000    | 123,459    |
| EQUIFAX INC                  | 2.3% 01 Jun 2021   | 40,000     | 39,044     |
| EURO BUND FUTURE MAR18       | XEUR 20180308      | (800,000)  | 17,580     |
| EURO CURRENCY                | FOREIGN CURRENCY   | 21,755,485 | 26,123,991 |
| EURO OAT FUTURE MAR18        | XEUR 20180308      | (800,000)  | 22,863     |
| EVERSOURCE ENERGY            | 2.9% 01 Oct 2024   | 115,000    | 114,125    |
| EXELON CORP                  | 2.45% 15 Apr 2021  | 10,000     | 9,955      |
| EXELON CORP                  | 3.4% 15 Apr 2026   | 25,000     | 25,008     |
| EXELON CORP                  | 2.85% 15 Jun 2020  | 100,000    | 100,932    |

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Table of Contents

|                          |                   |           |           |
|--------------------------|-------------------|-----------|-----------|
| FANNIE MAE               | 1% 25 Aug 2046    | 1,137,780 | 1,143,025 |
| FANNIE MAE               | 4.5% 25 Jan 2041  | 1,540,000 | 1,695,438 |
| FANNIE MAE               | 4% 25 Feb 2041    | 2,708,737 | 2,840,587 |
| FANNIE MAE               | 0.01% 15 May 2030 | 1,350,000 | 930,759   |
| FANNIEMAE ACES           | 1% 25 Dec 2026    | 290,000   | 284,192   |
| FANNIEMAE ACES           | 1% 25 May 2027    | 500,000   | 505,916   |
| FANNIEMAE STRIPS         | 0.01% 15 May 2029 | 1,155,000 | 824,113   |
| FED HM LN PC POOL A32162 | 5% 01 Mar 2035    | 47,805    | 51,371    |
| FED HM LN PC POOL A90196 | 4.5% 01 Dec 2039  | 36,777    | 39,245    |
| FED HM LN PC POOL A93534 | 4% 01 Aug 2040    | 41,184    | 43,235    |
| FED HM LN PC POOL A93851 | 4% 01 Sep 2040    | 109,123   | 115,352   |
| FED HM LN PC POOL A94779 | 4% 01 Nov 2040    | 53,676    | 56,876    |
| FED HM LN PC POOL A94977 | 4% 01 Nov 2040    | 50,775    | 53,802    |
| FED HM LN PC POOL A95144 | 4% 01 Nov 2040    | 50,073    | 53,058    |
| FED HM LN PC POOL A95923 | 4% 01 Oct 2040    | 52,847    | 55,999    |
| FED HM LN PC POOL C00748 | 6% 01 Apr 2029    | 417       | 472       |
| FED HM LN PC POOL C03608 | 3.5% 01 Dec 2040  | 167,421   | 172,770   |
| FED HM LN PC POOL C03811 | 3.5% 01 Apr 2042  | 431,438   | 446,885   |
| FED HM LN PC POOL C04320 | 3% 01 Dec 2042    | 374,760   | 376,826   |
| FED HM LN PC POOL G01838 | 5% 01 Jul 2035    | 640,112   | 694,405   |
| FED HM LN PC POOL G01840 | 5% 01 Jul 2035    | 496,207   | 538,309   |
| FED HM LN PC POOL G07106 | 3.5% 01 Aug 2042  | 96,589    | 99,816    |
| FED HM LN PC POOL G07613 | 6% 01 Apr 2039    | 262,829   | 301,848   |
| FED HM LN PC POOL G07642 | 5% 01 Oct 2041    | 127,715   | 139,554   |
| FED HM LN PC POOL G07786 | 4% 01 Aug 2044    | 794,048   | 842,667   |
| FED HM LN PC POOL G07848 | 3.5% 01 Apr 2044  | 414,713   | 429,534   |
| FED HM LN PC POOL G07962 | 5% 01 Nov 2041    | 712,755   | 779,431   |
| FED HM LN PC POOL G08624 | 4% 01 Jan 2045    | 0         |           |
| FED HM LN PC POOL G08655 | 4% 01 Jul 2045    | 0         |           |
| FED HM LN PC POOL G08672 | 4% 01 Oct 2045    | 0         |           |
| FED HM LN PC POOL G08688 | 4% 01 Jan 2046    | 0         |           |
| FED HM LN PC POOL G08728 | 4% 01 Oct 2046    | 0         |           |
| FED HM LN PC POOL G08738 | 3.5% 01 Dec 2046  | 0         |           |
| FED HM LN PC POOL G08741 | 3% 01 Jan 2047    | 1,347,086 | 1,348,394 |
| FED HM LN PC POOL G08742 | 3.5% 01 Jan 2047  | 0         |           |
| FED HM LN PC POOL G08747 | 3% 01 Feb 2047    | 2,718,465 | 2,720,731 |
| FED HM LN PC POOL G08756 | 3% 01 Apr 2047    | 964,093   | 964,980   |
| FED HM LN PC POOL G14989 | 2.5% 01 Feb 2024  | 13,503    | 13,552    |
| FED HM LN PC POOL G15520 | 3% 01 Jul 2030    | 191,139   | 194,940   |
| FED HM LN PC POOL G60018 | 4.5% 01 Dec 2043  | 281,988   | 301,832   |
| FED HM LN PC POOL G60138 | 3.5% 01 Aug 2045  | 156,600   | 162,203   |
| FED HM LN PC POOL G60148 | 4.5% 01 Jul 2045  | 0         |           |
| FED HM LN PC POOL G60198 | 4.5% 01 Sep 2044  | 0         |           |
| FED HM LN PC POOL G60250 | 3.5% 01 Oct 2045  | 0         |           |
| FED HM LN PC POOL G60393 | 3.5% 01 Jan 2046  | 136,702   | 141,002   |
| FED HM LN PC POOL G60561 | 3.5% 01 May 2046  | 112,102   | 115,609   |
| FED HM LN PC POOL G60658 | 3.5% 01 Jul 2046  | 585,397   | 606,345   |
| FED HM LN PC POOL G60718 | 3% 01 Sep 2046    | 165,001   | 165,325   |
| FED HM LN PC POOL G60729 | 4% 01 Sep 2046    | 6,032     | 6,365     |
| FED HM LN PC POOL G60968 | 3.5% 01 Mar 2047  | 292,031   | 302,358   |
| FED HM LN PC POOL G61177 | 3% 01 Aug 2043    | 299,474   | 301,798   |
| FED HM LN PC POOL G61178 | 3.5% 01 Oct 2047  | 199,547   | 206,927   |
| FED HM LN PC POOL G67702 | 4% 01 Jan 2047    | 2,481,768 | 2,622,211 |
| FED HM LN PC POOL G67704 | 4% 01 Aug 2047    | 732,178   | 776,543   |
| FED HM LN PC POOL J00625 | 5% 01 Dec 2020    | 6,971     | 7,190     |
| FED HM LN PC POOL J12438 | 4.5% 01 Jun 2025  | 300,486   | 314,614   |

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|                          |                  |         |         |
|--------------------------|------------------|---------|---------|
| FED HM LN PC POOL J31418 | 2.5% 01 May 2030 | 113,342 | 113,269 |
| FED HM LN PC POOL J31689 | 3% 01 May 2030   | 221,362 | 225,974 |
| FED HM LN PC POOL J32181 | 3% 01 Jul 2030   | 22,640  | 23,112  |
| FED HM LN PC POOL J32204 | 2.5% 01 Jul 2030 | 41,685  | 41,651  |
| FED HM LN PC POOL J32209 | 2.5% 01 Jul 2030 | 38,379  | 38,354  |
| FED HM LN PC POOL J32436 | 3% 01 Aug 2030   | 26,787  | 27,320  |
| FED HM LN PC POOL J32491 | 2.5% 01 Jul 2030 | 9,126   | 9,116   |
| FED HM LN PC POOL Q00093 | 4% 01 Apr 2041   | 2,669   | 2,803   |
| FED HM LN PC POOL Q00804 | 4.5% 01 May 2041 | 104,730 | 111,659 |
| FED HM LN PC POOL Q00959 | 4.5% 01 May 2041 | 115,169 | 122,889 |
| FED HM LN PC POOL Q03841 | 4% 01 Oct 2041   | 52,062  | 54,854  |
| FED HM LN PC POOL Q04022 | 4% 01 Oct 2041   | 50,043  | 53,027  |
| FED HM LN PC POOL Q07417 | 3.5% 01 Apr 2042 | 91,402  | 94,456  |
| FED HM LN PC POOL Q07896 | 3.5% 01 May 2042 | 7,113   | 7,340   |
| FED HM LN PC POOL Q10724 | 3.5% 01 Aug 2042 | 192,698 | 198,855 |
| FED HM LN PC POOL Q11750 | 3.5% 01 Oct 2042 | 56,839  | 58,657  |
| FED HM LN PC POOL Q11909 | 3.5% 01 Oct 2042 | 19,507  | 20,094  |
| FED HM LN PC POOL Q12162 | 3.5% 01 Aug 2042 | 38,391  | 39,674  |
| FED HM LN PC POOL Q13134 | 3.5% 01 Nov 2042 | 218,401 | 225,386 |
| FED HM LN PC POOL Q14866 | 3% 01 Jan 2043   | 399,098 | 401,339 |
| FED HM LN PC POOL Q16403 | 3% 01 Mar 2043   | 265,203 | 266,733 |
| FED HM LN PC POOL Q16673 | 3% 01 Mar 2043   | 647,369 | 651,105 |
| FED HM LN PC POOL Q17039 | 3% 01 Mar 2043   | 308,065 | 309,842 |
| FED HM LN PC POOL Q17095 | 3% 01 Apr 2043   | 200,584 | 201,742 |
| FED HM LN PC POOL Q17122 | 3% 01 Apr 2043   | 195,463 | 196,571 |
| FED HM LN PC POOL Q18718 | 3.5% 01 Jun 2043 | 44,708  | 46,215  |
| FED HM LN PC POOL Q20206 | 3.5% 01 Jul 2043 | 270,380 | 280,058 |
| FED HM LN PC POOL Q21579 | 4% 01 Sep 2043   | 61,914  | 65,708  |
| FED HM LN PC POOL Q24368 | 3.5% 01 Jan 2044 | 29,018  | 30,056  |
| FED HM LN PC POOL Q24894 | 4.5% 01 Feb 2044 | 0       |         |
| FED HM LN PC POOL Q25643 | 4% 01 Apr 2044   | 123,553 | 130,872 |
| FED HM LN PC POOL Q25812 | 3.5% 01 Apr 2044 | 24,322  | 25,192  |
| FED HM LN PC POOL Q25988 | 3.5% 01 May 2044 | 21,030  | 21,782  |
| FED HM LN PC POOL Q26218 | 3.5% 01 May 2044 | 37,722  | 39,123  |
| FED HM LN PC POOL Q26452 | 3.5% 01 May 2044 | 27,810  | 28,804  |
| FED HM LN PC POOL Q26707 | 3.5% 01 Jun 2044 | 32,749  | 33,920  |
| FED HM LN PC POOL Q27319 | 3.5% 01 Jul 2044 | 30,345  | 31,472  |
| FED HM LN PC POOL Q27375 | 4.5% 01 Jul 2044 | 0       |         |
| FED HM LN PC POOL Q27843 | 3.5% 01 Aug 2044 | 62,753  | 64,996  |
| FED HM LN PC POOL Q28604 | 3.5% 01 Sep 2044 | 26,555  | 27,541  |
| FED HM LN PC POOL Q28605 | 3.5% 01 Sep 2044 | 69,675  | 72,165  |
| FED HM LN PC POOL Q28764 | 3.5% 01 Jun 2044 | 47,535  | 49,120  |
| FED HM LN PC POOL Q36302 | 3.5% 01 Sep 2045 | 23,925  | 24,815  |
| FED HM LN PC POOL Q36965 | 3.5% 01 Oct 2045 | 0       |         |
| FED HM LN PC POOL Q36972 | 4% 01 Oct 2045   | 249,942 | 263,739 |
| FED HM LN PC POOL Q37955 | 4% 01 Dec 2045   | 36,908  | 38,873  |
| FED HM LN PC POOL Q37957 | 4% 01 Dec 2045   | 43,159  | 45,393  |
| FED HM LN PC POOL Q38076 | 4% 01 Jan 2046   | 0       |         |
| FED HM LN PC POOL Q38643 | 3.5% 01 Feb 2046 | 0       |         |
| FED HM LN PC POOL Q38938 | 3.5% 01 Feb 2046 | 0       |         |
| FED HM LN PC POOL Q39250 | 3.5% 01 Mar 2046 | 100,074 | 103,206 |

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Table of Contents

|                                |                    |             |             |
|--------------------------------|--------------------|-------------|-------------|
| FED HM LN PC POOL Q44665       | 3% 01 Nov 2046     | 1,205,227   | 1,206,895   |
| FED HM LN PC POOL Q44853       | 3% 01 Dec 2046     | 163,131     | 163,673     |
| FED HM LN PC POOL Q45064       | 3% 01 Dec 2046     | 158,967     | 159,279     |
| FED HM LN PC POOL Q45079       | 3% 01 Dec 2046     | 67,851      | 68,137      |
| FED HM LN PC POOL Q45080       | 3% 01 Dec 2046     | 80,053      | 80,353      |
| FED HM LN PC POOL Q45083       | 3% 01 Dec 2046     | 40,583      | 40,812      |
| FED HM LN PC POOL Q46441       | 3% 01 Feb 2047     | 495,049     | 495,488     |
| FED HM LN PC POOL Q52321       | 4.5% 01 Nov 2047   | 1,133,129   | 1,206,671   |
| FED HM LN PC POOL V60696       | 3% 01 Jan 2030     | 49,279      | 50,258      |
| FED HM LN PC POOL V60724       | 3% 01 Jan 2030     | 68,974      | 70,344      |
| FED HM LN PC POOL V60770       | 2.5% 01 Mar 2030   | 99,792      | 99,756      |
| FED HM LN PC POOL V60796       | 2.5% 01 May 2030   | 156,357     | 156,204     |
| FED HM LN PC POOL V60840       | 3% 01 Jun 2030     | 426,121     | 434,746     |
| FED HM LN PC POOL V60886       | 2.5% 01 Aug 2030   | 172,824     | 172,716     |
| FED HM LN PC POOL V60902       | 2.5% 01 Aug 2030   | 128,906     | 128,823     |
| FED HM LN PC POOL V60903       | 2.5% 01 Sep 2030   | 126,922     | 126,818     |
| FED HM LN PC POOL V60904       | 2.5% 01 Sep 2030   | 262,605     | 262,348     |
| FED HM LN PC POOL V60905       | 2.5% 01 Jul 2030   | 13,060      | 13,047      |
| FED HM LN PC POOL V60908       | 3% 01 Aug 2030     | 0           |             |
| FED HM LN PC POOL V60909       | 3% 01 Aug 2030     | 41,346      | 42,183      |
| FED HM LN PC POOL V82528       | 4% 01 Jul 2046     | 69,244      | 73,069      |
| FED HM LN PC POOL V82553       | 4% 01 Aug 2046     | 40,596      | 42,839      |
| FED HM LN PC POOL V82661       | 4% 01 Oct 2046     | 11,383      | 12,015      |
| FED HM LN PC POOL V82781       | 3% 01 Dec 2046     | 389,244     | 389,828     |
| FED HM LN PC POOL V82848       | 3% 01 Dec 2046     | 640,030     | 642,428     |
| FED HM LN PC POOL V82929       | 4% 01 Feb 2047     | 159,701     | 168,545     |
| FEDERAL HOME LOAN BANK         | 4% 01 Sep 2028     | 1,380,000   | 1,527,983   |
| FEDEX CORP                     | 3.3% 15 Mar 2027   | 190,000     | 191,274     |
| FHLMC MULTIFAMILY STRUCTURED P | 3.281% 25 Aug 2027 | 420,000     | 433,082     |
| FHLMC MULTIFAMILY STRUCTURED P | 3.117% 25 Jun 2027 | 470,000     | 479,599     |
| FHLMC MULTIFAMILY STRUCTURED P | 3.062% 25 Dec 2024 | 785,000     | 804,698     |
| FHLMC TBA 15 YR 2.5            | 2.5% 23 Jan 2033   | (217,000)   | (216,627)   |
| FHLMC TBA 15 YR 3              | 3% 23 Jan 2033     | (1,033,000) | (1,051,802) |
| FHLMC TBA 30 YR 3              | 3% 18 Jan 2048     | 7,965,000   | 7,963,752   |
| FHLMC TBA 30 YR 3              | 3% 18 Jan 2048     | (8,622,734) | (8,621,383) |
| FHLMC TBA 30 YR 3.5            | 3.5% 18 Jan 2048   | 4,244,873   | 4,359,176   |
| FHLMC TBA 30 YR 4              | 4% 18 Jan 2048     | 906,000     | 947,407     |
| FHLMC TBA 30 YR 4.5            | 4.5% 18 Jan 2048   | 2,640,000   | 2,806,238   |
| FHLMC TBA 30 YR 4.5            | 4.5% 18 Jan 2048   | (1,616,000) | (1,717,758) |
| FHLMC TBA 30 YR 5              | 5% 18 Jan 2048     | (1,900,000) | (2,041,090) |
| FHLMC TBA 30 YR 5.5            | 5.5% 18 Jan 2048   | 2,700,000   | 2,952,043   |
| FIDELITY NATIONAL INFORM       | 5% 15 Oct 2025     | 21,000      | 23,207      |
| FIDELITY NATIONAL INFORM       | 3.5% 15 Apr 2023   | 35,000      | 35,779      |
| FIFTH THIRD BANK               | 2.15% 20 Aug 2018  | 206,000     | 206,241     |
| FMS WERTMANAGEMENT             | 1.625% 20 Nov 2018 | 3,017,000   | 3,009,520   |
| FNMA POOL 254693               | 5.5% 01 Apr 2033   | 172,293     | 190,809     |
| FNMA POOL 257369               | 5.5% 01 Sep 2018   | 6,399       | 6,427       |
| FNMA POOL 305049               | 9.5% 01 Feb 2025   | 3,517       | 3,529       |
| FNMA POOL 305113               | 9.5% 01 Mar 2025   | 469         | 470         |
| FNMA POOL 306419               | 9.5% 01 Mar 2025   | 15,288      | 15,517      |
| FNMA POOL 316338               | 9.5% 01 Jul 2025   | 1,375       | 1,380       |
| FNMA POOL 324556               | 9.5% 01 Aug 2025   | 643         | 645         |
| FNMA POOL 555424               | 1% 01 May 2033     | 488,017     | 540,505     |
| FNMA POOL 677377               | 5.5% 01 Jan 2033   | 766,738     | 848,070     |
| FNMA POOL 695460               | 5.5% 01 Apr 2018   | 7,787       | 7,790       |
| FNMA POOL 725206               | 1% 01 Feb 2034     | 274,377     | 304,519     |



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|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL 725424 | 1% 01 Apr 2034   | 7,182   | 7,969   |
| FNMA POOL 725946 | 1% 01 Nov 2034   | 124,981 | 138,657 |
| FNMA POOL 735989 | 1% 01 Feb 2035   | 376,629 | 417,382 |
| FNMA POOL 819967 | 5.5% 01 Apr 2035 | 129,779 | 144,588 |
| FNMA POOL 889183 | 1% 01 Sep 2021   | 38,038  | 38,849  |
| FNMA POOL 889466 | 1% 01 May 2038   | 158,693 | 179,845 |
| FNMA POOL 889529 | 1% 01 Mar 2038   | 48,815  | 55,174  |
| FNMA POOL 889974 | 1% 01 Sep 2035   | 32,125  | 34,895  |
| FNMA POOL 889983 | 1% 01 Oct 2038   | 81,375  | 91,751  |
| FNMA POOL 890629 | 1% 01 Aug 2044   | 231,420 | 246,082 |
| FNMA POOL 995113 | 1% 01 Sep 2036   | 21,141  | 23,452  |
| FNMA POOL AB0686 | 4% 01 Jan 2036   | 194,038 | 204,198 |
| FNMA POOL AB1226 | 4.5% 01 Jul 2040 | 60,815  | 65,124  |
| FNMA POOL AB1614 | 4% 01 Oct 2040   | 737,748 | 780,569 |
| FNMA POOL AB3314 | 4.5% 01 Jul 2041 | 33,901  | 36,341  |
| FNMA POOL AB4054 | 4% 01 Dec 2041   | 127,692 | 135,972 |
| FNMA POOL AB4307 | 4% 01 Jan 2042   | 328,853 | 347,123 |
| FNMA POOL AB4530 | 4% 01 Feb 2042   | 147,794 | 155,220 |
| FNMA POOL AB6512 | 3.5% 01 Oct 2042 | 142,859 | 147,453 |
| FNMA POOL AB7271 | 3% 01 Dec 2042   | 278,047 | 279,811 |
| FNMA POOL AB7425 | 3% 01 Dec 2042   | 233,433 | 234,913 |
| FNMA POOL AB7755 | 3% 01 Jan 2043   | 400,986 | 403,530 |
| FNMA POOL AB7762 | 3% 01 Feb 2043   | 256,779 | 258,616 |
| FNMA POOL AB8558 | 3% 01 Feb 2043   | 253,076 | 254,887 |
| FNMA POOL AB8701 | 3% 01 Mar 2043   | 764,014 | 768,860 |
| FNMA POOL AB8712 | 3% 01 Mar 2043   | 90,267  | 90,839  |
| FNMA POOL AB8830 | 3% 01 Mar 2043   | 273,172 | 274,905 |
| FNMA POOL AB8923 | 3% 01 Apr 2043   | 269,141 | 270,540 |
| FNMA POOL AB8924 | 3% 01 Apr 2043   | 185,289 | 186,271 |
| FNMA POOL AB9016 | 3% 01 Apr 2043   | 707,512 | 712,000 |
| FNMA POOL AB9033 | 3% 01 Apr 2043   | 60,866  | 61,252  |
| FNMA POOL AB9173 | 3% 01 May 2043   | 539,072 | 542,930 |
| FNMA POOL AB9462 | 3% 01 May 2043   | 329,733 | 332,827 |
| FNMA POOL AB9564 | 3% 01 Jun 2043   | 37,796  | 38,151  |
| FNMA POOL AB9662 | 3% 01 Jun 2043   | 410,960 | 414,808 |
| FNMA POOL AC9312 | 4% 01 Oct 2041   | 39,065  | 41,027  |
| FNMA POOL AD4059 | 5% 01 Apr 2040   | 194,666 | 212,510 |
| FNMA POOL AD6391 | 4.5% 01 May 2025 | 524,597 | 553,598 |
| FNMA POOL AD7992 | 4.5% 01 Jul 2040 | 126,267 | 135,221 |
| FNMA POOL AD8036 | 4.5% 01 Aug 2040 | 659,434 | 706,942 |
| FNMA POOL AD9136 | 4% 01 Aug 2040   | 4,299   | 4,516   |
| FNMA POOL AE0028 | 1% 01 Oct 2039   | 646,308 | 730,197 |
| FNMA POOL AE0113 | 1% 01 Jul 2040   | 159,393 | 167,448 |
| FNMA POOL AE0216 | 1% 01 Aug 2040   | 284,840 | 299,290 |
| FNMA POOL AE0823 | 1% 01 Sep 2040   | 51,305  | 57,676  |
| FNMA POOL AE2873 | 4.5% 01 Aug 2040 | 54,688  | 58,599  |
| FNMA POOL AE7535 | 4% 01 Oct 2040   | 14,956  | 15,710  |
| FNMA POOL AE8407 | 4% 01 Nov 2040   | 51,868  | 54,485  |
| FNMA POOL AH0006 | 4% 01 Dec 2040   | 36,328  | 38,159  |
| FNMA POOL AH0946 | 4% 01 Dec 2040   | 230,694 | 242,327 |
| FNMA POOL AH6958 | 1% 01 Feb 2041   | 0       |         |

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Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AH7036 | 4.5% 01 Mar 2041 | 56,859    | 61,220    |
| FNMA POOL AI1186 | 4% 01 Apr 2041   | 24,708    | 25,946    |
| FNMA POOL AJ1541 | 4% 01 Sep 2041   | 622,049   | 653,252   |
| FNMA POOL AJ3120 | 4.5% 01 Oct 2041 | 20,748    | 22,385    |
| FNMA POOL AJ7684 | 4% 01 Dec 2041   | 42,954    | 45,739    |
| FNMA POOL AK7510 | 3.5% 01 Apr 2042 | 20,273    | 20,934    |
| FNMA POOL AK9225 | 3.5% 01 Jun 2042 | 12,497    | 12,904    |
| FNMA POOL AL1472 | 1% 01 May 2039   | 110,345   | 119,064   |
| FNMA POOL AL1704 | 1% 01 May 2040   | 483,367   | 540,356   |
| FNMA POOL AL1938 | 1% 01 Dec 2026   | 448,907   | 467,604   |
| FNMA POOL AL2003 | 1% 01 Jun 2042   | 87,368    | 91,750    |
| FNMA POOL AL2168 | 1% 01 Jun 2042   | 53,693    | 55,611    |
| FNMA POOL AL2242 | 1% 01 Aug 2042   | 47,090    | 49,451    |
| FNMA POOL AL2482 | 1% 01 Sep 2042   | 224,533   | 239,778   |
| FNMA POOL AL2607 | 1% 01 Jul 2042   | 60,817    | 63,847    |
| FNMA POOL AL2683 | 1% 01 Sep 2026   | 557,128   | 583,099   |
| FNMA POOL AL2901 | 1% 01 Sep 2042   | 87,135    | 91,514    |
| FNMA POOL AL2935 | 1% 01 Feb 2043   | 184,342   | 190,645   |
| FNMA POOL AL3162 | 1% 01 Feb 2043   | 1,533,022 | 1,543,992 |
| FNMA POOL AL3300 | 1% 01 Mar 2043   | 58,184    | 61,425    |
| FNMA POOL AL3759 | 1% 01 May 2043   | 180,392   | 181,678   |
| FNMA POOL AL4009 | 1% 01 Jul 2043   | 1,756,608 | 1,820,603 |
| FNMA POOL AL4010 | 1% 01 Jul 2043   | 580,419   | 600,288   |
| FNMA POOL AL4142 | 1% 01 Jun 2041   | 113,886   | 128,692   |
| FNMA POOL AL4244 | 1% 01 Jul 2042   | 1,862,869 | 1,983,504 |
| FNMA POOL AL4245 | 1% 01 Sep 2028   | 1,051,858 | 1,092,095 |
| FNMA POOL AL4682 | 1% 01 Dec 2043   | 606,575   | 628,650   |
| FNMA POOL AL4750 | 1% 01 Jan 2044   | 199,609   | 206,873   |
| FNMA POOL AL4903 | 1% 01 Sep 2025   | 27,090    | 27,547    |
| FNMA POOL AL5097 | 1% 01 Sep 2043   | 1,225,647 | 1,313,828 |
| FNMA POOL AL5231 | 1% 01 Sep 2042   | 344,721   | 369,074   |
| FNMA POOL AL5554 | 1% 01 May 2044   | 253,258   | 262,475   |
| FNMA POOL AL5601 | 1% 01 Aug 2044   | 1,476,449 | 1,569,116 |
| FNMA POOL AL5778 | 1% 01 Jul 2043   | 178,420   | 179,374   |
| FNMA POOL AL5956 | 1% 01 May 2027   | 397,679   | 413,029   |
| FNMA POOL AL6055 | 1% 01 Dec 2042   | 202,380   | 215,473   |
| FNMA POOL AL6144 | 1% 01 Jan 2030   | 752,216   | 768,437   |
| FNMA POOL AL6161 | 1% 01 Dec 2029   | 1,265,469 | 1,314,787 |
| FNMA POOL AL6302 | 1% 01 Oct 2041   | 568,988   | 610,726   |
| FNMA POOL AL6583 | 1% 01 Mar 2030   | 151,518   | 154,931   |
| FNMA POOL AL6584 | 1% 01 Apr 2030   | 131,786   | 134,627   |
| FNMA POOL AL6626 | 1% 01 Dec 2042   | 107,435   | 112,829   |
| FNMA POOL AL6761 | 1% 01 May 2030   | 73,753    | 75,414    |
| FNMA POOL AL6887 | 1% 01 Apr 2044   | 1,425,859 | 1,528,463 |
| FNMA POOL AL6918 | 1% 01 Sep 2025   | 8,662     | 8,745     |
| FNMA POOL AL7139 | 1% 01 Jul 2030   | 100,809   | 102,930   |
| FNMA POOL AL7167 | 1% 01 Jan 2041   | 62,820    | 66,296    |
| FNMA POOL AL7225 | 1% 01 Aug 2030   | 187,895   | 191,851   |
| FNMA POOL AL7227 | 1% 01 Aug 2030   | 171,515   | 175,070   |
| FNMA POOL AL7369 | 1% 01 Jan 2043   | 140,667   | 147,719   |
| FNMA POOL AL7430 | 1% 01 Aug 2030   | 194,405   | 201,844   |
| FNMA POOL AL7442 | 1% 01 Oct 2045   | 89,517    | 95,238    |
| FNMA POOL AL7443 | 1% 01 Oct 2045   | 120,412   | 127,758   |
| FNMA POOL AL7521 | 1% 01 Jun 2039   | 424,805   | 461,233   |
| FNMA POOL AL7531 | 1% 01 Sep 2028   | 0         |           |
| FNMA POOL AL7577 | 1% 01 Oct 2043   | 103,765   | 108,965   |



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|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AL7661 | 1% 01 Oct 2045   | 0         |           |
| FNMA POOL AL7747 | 1% 01 Nov 2045   | 0         |           |
| FNMA POOL AL7936 | 1% 01 Sep 2045   | 98,411    | 106,758   |
| FNMA POOL AL8045 | 1% 01 Dec 2042   | 121,445   | 125,402   |
| FNMA POOL AL8132 | 1% 01 Jan 2043   |           | 0         |
| FNMA POOL AL8521 | 1% 01 Apr 2046   | 66,897    | 69,243    |
| FNMA POOL AL8570 | 1% 01 May 2046   | 95,696    | 98,749    |
| FNMA POOL AL8776 | 1% 01 Jul 2046   | 0         |           |
| FNMA POOL AL8803 | 1% 01 Jun 2046   | 0         |           |
| FNMA POOL AL8857 | 1% 01 Jul 2046   | 1,213,782 | 1,282,970 |
| FNMA POOL AL8952 | 1% 01 Aug 2046   | 228,344   | 235,645   |
| FNMA POOL AL9031 | 1% 01 Aug 2046   | 12,432    | 12,498    |
| FNMA POOL AL9045 | 1% 01 Sep 2046   | 166,794   | 167,388   |
| FNMA POOL AL9093 | 1% 01 Jun 2046   | 549,159   | 577,999   |
| FNMA POOL AL9214 | 1% 01 Sep 2046   | 229,632   | 230,170   |
| FNMA POOL AL9215 | 1% 01 Oct 2046   | 480,700   | 482,299   |
| FNMA POOL AL9227 | 1% 01 Oct 2036   | 16,768    | 17,040    |
| FNMA POOL AL9230 | 1% 01 Dec 2029   | 674,394   | 700,664   |
| FNMA POOL AL9266 | 1% 01 Oct 2046   | 372,244   | 373,117   |
| FNMA POOL AL9325 | 1% 01 Nov 2046   | 486,312   | 487,929   |
| FNMA POOL AL9376 | 1% 01 Aug 2031   | 810,663   | 827,090   |
| FNMA POOL AL9405 | 1% 01 Jun 2044   | 1,454,634 | 1,502,024 |
| FNMA POOL AL9422 | 1% 01 Jan 2044   | 207,396   | 214,950   |
| FNMA POOL AL9481 | 1% 01 Nov 2046   | 84,096    | 84,437    |
| FNMA POOL AL9501 | 1% 01 Nov 2045   | 59,597    | 64,622    |
| FNMA POOL AL9511 | 1% 01 Sep 2046   | 198,717   | 205,248   |
| FNMA POOL AL9725 | 1% 01 Jan 2047   | 553,552   | 573,817   |
| FNMA POOL AL9745 | 1% 01 Nov 2043   | 309,815   | 319,910   |
| FNMA POOL AO0777 | 3.5% 01 Apr 2042 | 66,822    | 69,002    |
| FNMA POOL AO2114 | 4% 01 May 2042   | 77,567    | 81,465    |
| FNMA POOL AO2881 | 3.5% 01 May 2042 | 6,536     | 6,737     |
| FNMA POOL AO2961 | 4% 01 May 2042   | 243,626   | 255,868   |
| FNMA POOL AO3048 | 3.5% 01 Jun 2042 | 7,403     | 7,645     |
| FNMA POOL AO3107 | 3.5% 01 Jun 2042 | 55,608    | 57,534    |
| FNMA POOL AO7152 | 3.5% 01 Aug 2042 | 25,157    | 25,977    |
| FNMA POOL AO9707 | 3.5% 01 Jul 2042 | 15,923    | 16,443    |
| FNMA POOL AP4100 | 3.5% 01 Sep 2042 | 183,586   | 189,530   |
| FNMA POOL AQ0393 | 3.5% 01 Oct 2042 | 72,420    | 75,072    |
| FNMA POOL AQ7127 | 3.5% 01 Dec 2042 | 29,761    | 30,729    |
| FNMA POOL AR6909 | 3.5% 01 Mar 2043 | 6,612     | 6,824     |
| FNMA POOL AR7145 | 3.5% 01 Jul 2043 | 80,996    | 83,399    |
| FNMA POOL AR7568 | 3% 01 Mar 2043   | 145,816   | 146,573   |
| FNMA POOL AR7576 | 3% 01 Mar 2043   | 182,325   | 183,262   |
| FNMA POOL AR8128 | 3.5% 01 Mar 2043 | 14,615    | 15,032    |
| FNMA POOL AR8630 | 3% 01 Apr 2043   | 316,528   | 318,189   |
| FNMA POOL AR9194 | 3% 01 Mar 2043   | 781,372   | 786,964   |
| FNMA POOL AR9218 | 3% 01 Mar 2043   | 292,770   | 294,345   |
| FNMA POOL AS0209 | 3.5% 01 Aug 2043 | 740,359   | 765,704   |
| FNMA POOL AS0331 | 3% 01 Aug 2043   | 146,012   | 146,771   |
| FNMA POOL AS1453 | 3.5% 01 Jan 2044 | 119,785   | 124,151   |
| FNMA POOL AS1539 | 3.5% 01 Jan 2044 | 195,273   | 202,157   |

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Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AS2591 | 3.5% 01 Jun 2044 | 16,259    | 16,831    |
| FNMA POOL AS2676 | 3% 01 Jun 2029   | 478,082   | 488,445   |
| FNMA POOL AS3031 | 3.5% 01 Aug 2044 | 0         |           |
| FNMA POOL AS3034 | 3.5% 01 Aug 2044 | 0         |           |
| FNMA POOL AS3220 | 3% 01 Sep 2029   | 291,104   | 297,385   |
| FNMA POOL AS3355 | 3% 01 Sep 2029   | 102,681   | 104,993   |
| FNMA POOL AS3753 | 3.5% 01 Nov 2029 | 1,288,113 | 1,337,412 |
| FNMA POOL AS3988 | 3.5% 01 Dec 2029 | 117,856   | 122,573   |
| FNMA POOL AS4308 | 4% 01 Feb 2045   | 144,517   | 153,009   |
| FNMA POOL AS5017 | 4% 01 May 2045   | 184,192   | 196,048   |
| FNMA POOL AS5453 | 3.5% 01 Jul 2045 | 343,823   | 354,779   |
| FNMA POOL AS5459 | 3.5% 01 Jul 2045 | 166,336   | 172,371   |
| FNMA POOL AS5548 | 2.5% 01 Aug 2030 | 80,699    | 80,854    |
| FNMA POOL AS5614 | 2.5% 01 Aug 2030 | 104,116   | 104,317   |
| FNMA POOL AS5616 | 2.5% 01 Aug 2030 | 197,979   | 198,361   |
| FNMA POOL AS5622 | 3% 01 Aug 2030   | 138,713   | 141,636   |
| FNMA POOL AS5623 | 3% 01 Aug 2030   | 144,797   | 147,805   |
| FNMA POOL AS5707 | 3.5% 01 Aug 2030 | 24,968    | 25,894    |
| FNMA POOL AS5708 | 3.5% 01 Aug 2030 | 109,820   | 114,109   |
| FNMA POOL AS5714 | 3% 01 Sep 2030   | 98,269    | 100,341   |
| FNMA POOL AS5728 | 3% 01 Sep 2030   | 132,202   | 135,088   |
| FNMA POOL AS5786 | 2.5% 01 Sep 2030 | 97,148    | 97,336    |
| FNMA POOL AS5872 | 2.5% 01 Sep 2030 | 116,330   | 116,554   |
| FNMA POOL AS5949 | 4% 01 Oct 2045   | 423,246   | 448,755   |
| FNMA POOL AS6008 | 4% 01 Oct 2045   | 0         |           |
| FNMA POOL AS6009 | 4% 01 Oct 2045   | 0         |           |
| FNMA POOL AS6115 | 2.5% 01 Nov 2030 | 107,639   | 107,847   |
| FNMA POOL AS6116 | 2.5% 01 Nov 2030 | 113,634   | 113,513   |
| FNMA POOL AS6141 | 2.5% 01 Nov 2030 | 111,611   | 111,826   |
| FNMA POOL AS6142 | 2.5% 01 Nov 2030 | 101,100   | 101,295   |
| FNMA POOL AS6195 | 3.5% 01 Nov 2045 | 59,797    | 61,964    |
| FNMA POOL AS6233 | 4.5% 01 Nov 2045 | 14,853    | 15,907    |
| FNMA POOL AS6347 | 4% 01 Dec 2045   | 381,991   | 404,268   |
| FNMA POOL AS6662 | 4% 01 Feb 2046   | 240,236   | 254,257   |
| FNMA POOL AS6823 | 3.5% 01 Mar 2046 | 150,112   | 154,896   |
| FNMA POOL AS6879 | 3.5% 01 Mar 2046 | 0         |           |
| FNMA POOL AS7320 | 2.5% 01 Jun 2031 | 117,477   | 117,405   |
| FNMA POOL AS7353 | 3.5% 01 Jun 2046 | 396,671   | 409,369   |
| FNMA POOL AS7362 | 3% 01 Jun 2046   | 66,973    | 67,244    |
| FNMA POOL AS7365 | 3% 01 Jun 2046   | 7,896     | 7,915     |
| FNMA POOL AS7370 | 3% 01 Jun 2046   | 36,971    | 37,167    |
| FNMA POOL AS7383 | 3.5% 01 Jun 2046 | 502,424   | 518,489   |
| FNMA POOL AS7495 | 2.5% 01 Jul 2031 | 63,966    | 63,986    |
| FNMA POOL AS7605 | 2.5% 01 Jul 2031 | 143,534   | 143,446   |
| FNMA POOL AS7617 | 2.5% 01 Jul 2031 | 217,617   | 217,484   |
| FNMA POOL AS7729 | 3% 01 Aug 2046   | 950,199   | 952,425   |
| FNMA POOL AS7847 | 3% 01 Sep 2046   | 713,443   | 715,114   |
| FNMA POOL AS7878 | 3% 01 Sep 2046   | 115,451   | 115,919   |
| FNMA POOL AS7889 | 3% 01 Sep 2046   | 59,361    | 59,673    |
| FNMA POOL AS7999 | 3% 01 Sep 2046   | 112,361   | 112,768   |
| FNMA POOL AS8009 | 2.5% 01 Oct 2031 | 204,827   | 204,673   |
| FNMA POOL AS8193 | 2.5% 01 Oct 2031 | 275,005   | 274,809   |
| FNMA POOL AS8195 | 2.5% 01 Oct 2031 | 47,694    | 47,678    |
| FNMA POOL AS8208 | 2.5% 01 Oct 2031 | 350,247   | 350,049   |
| FNMA POOL AS8240 | 2.5% 01 Nov 2031 | 199,394   | 199,281   |
| FNMA POOL AS8241 | 2.5% 01 Nov 2031 | 181,761   | 181,631   |

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|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL AS8245 | 2.5% 01 Nov 2031 | 149,166 | 149,126 |
| FNMA POOL AS8247 | 2.5% 01 Nov 2031 | 0       |         |
| FNMA POOL AS8348 | 3% 01 Nov 2036   | 117,841 | 120,007 |
| FNMA POOL AS8349 | 3% 01 Nov 2036   | 49,225  | 50,100  |
| FNMA POOL AS8371 | 3.5% 01 Nov 2046 | 186,972 | 193,810 |
| FNMA POOL AS8387 | 2.5% 01 Nov 2031 | 95,056  | 94,954  |
| FNMA POOL AS8391 | 2.5% 01 Nov 2031 | 0       |         |
| FNMA POOL AS8461 | 3.5% 01 Dec 2046 | 0       |         |
| FNMA POOL AS8486 | 3% 01 Dec 2046   | 503,577 | 505,401 |
| FNMA POOL AS8493 | 3.5% 01 Dec 2046 | 366,842 | 379,454 |
| FNMA POOL AS8499 | 4% 01 Dec 2046   | 366,870 | 389,310 |
| FNMA POOL AS8553 | 3% 01 Dec 2036   | 143,368 | 146,138 |
| FNMA POOL AS8589 | 3% 01 Jan 2047   | 58,392  | 58,630  |
| FNMA POOL AS8653 | 3.5% 01 Jan 2047 | 216,799 | 224,743 |
| FNMA POOL AS8657 | 4% 01 Jan 2047   | 316,071 | 335,404 |
| FNMA POOL AS8678 | 2.5% 01 Jan 2032 | 324,282 | 323,935 |
| FNMA POOL AS8711 | 2.5% 01 Jan 2032 | 0       |         |
| FNMA POOL AS8714 | 2.5% 01 Feb 2032 | 0       |         |
| FNMA POOL AS8792 | 3% 01 Feb 2047   | 291,791 | 292,852 |
| FNMA POOL AS8925 | 3% 01 Mar 2047   | 192,751 | 193,398 |
| FNMA POOL AS8936 | 3% 01 Mar 2047   | 167,531 | 167,926 |
| FNMA POOL AS9316 | 2.5% 01 Mar 2032 | 92,072  | 92,020  |
| FNMA POOL AS9317 | 2.5% 01 Mar 2032 | 73,597  | 73,544  |
| FNMA POOL AS9318 | 2.5% 01 Mar 2032 | 141,194 | 141,072 |
| FNMA POOL AS9319 | 2.5% 01 Mar 2032 | 148,582 | 148,423 |
| FNMA POOL AS9321 | 2.5% 01 Mar 2032 | 115,491 | 115,460 |
| FNMA POOL AT0310 | 3.5% 01 Mar 2043 | 9,105   | 9,399   |
| FNMA POOL AT2037 | 3% 01 Apr 2043   | 114,921 | 115,542 |
| FNMA POOL AT2040 | 3% 01 Apr 2043   | 336,579 | 338,371 |
| FNMA POOL AT2043 | 3% 01 Apr 2043   | 203,412 | 204,489 |
| FNMA POOL AT2719 | 3% 01 May 2043   | 797,469 | 803,169 |
| FNMA POOL AT3019 | 3.5% 01 Apr 2043 | 9,916   | 10,238  |
| FNMA POOL AT3121 | 3% 01 Apr 2028   | 42,773  | 43,702  |
| FNMA POOL AT3906 | 3.5% 01 Jul 2043 | 22,562  | 23,306  |
| FNMA POOL AT4957 | 3.5% 01 May 2043 | 290,064 | 300,631 |
| FNMA POOL AT6033 | 3% 01 May 2028   | 54,071  | 55,238  |
| FNMA POOL AT6144 | 4% 01 May 2042   | 111,934 | 119,198 |
| FNMA POOL AT6654 | 3% 01 May 2043   | 310,658 | 312,881 |
| FNMA POOL AT7267 | 3.5% 01 Sep 2043 | 23,298  | 24,119  |
| FNMA POOL AT7333 | 3.5% 01 Aug 2043 | 18,906  | 19,572  |
| FNMA POOL AT7676 | 3% 01 Jun 2043   | 118,185 | 119,028 |
| FNMA POOL AT7940 | 3.5% 01 Jul 2043 | 469,796 | 486,918 |
| FNMA POOL AT8464 | 3.5% 01 Jul 2043 | 313,565 | 324,619 |
| FNMA POOL AT9667 | 3.5% 01 Jul 2043 | 117,640 | 121,249 |
| FNMA POOL AU0570 | 3.5% 01 Aug 2043 | 133,801 | 138,382 |
| FNMA POOL AU0613 | 3.5% 01 Aug 2043 | 205,674 | 212,714 |
| FNMA POOL AU0918 | 3.5% 01 Jul 2043 | 233,043 | 241,257 |
| FNMA POOL AU1633 | 3.5% 01 Jul 2043 | 747,453 | 773,781 |
| FNMA POOL AU3032 | 3.5% 01 Aug 2043 | 16,353  | 16,930  |
| FNMA POOL AU3267 | 3.5% 01 Aug 2043 | 70,116  | 72,672  |
| FNMA POOL AU3270 | 3.5% 01 Aug 2043 | 128,731 | 133,138 |

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Table of Contents

|                  |                  |         |         |
|------------------|------------------|---------|---------|
| FNMA POOL AU7247 | 3.5% 01 Oct 2043 | 26,225  | 27,181  |
| FNMA POOL AU8774 | 3% 01 Oct 2028   | 99,750  | 101,788 |
| FNMA POOL AV6577 | 4% 01 Mar 2044   | 75,788  | 80,226  |
| FNMA POOL AV8080 | 3.5% 01 Jun 2044 | 0       |         |
| FNMA POOL AV8711 | 3.5% 01 Mar 2029 | 736,424 | 764,516 |
| FNMA POOL AW0937 | 3% 01 Apr 2029   | 342,279 | 349,698 |
| FNMA POOL AW1247 | 3% 01 May 2029   | 258,907 | 264,767 |
| FNMA POOL AW7055 | 4% 01 Jul 2044   | 30,923  | 32,523  |
| FNMA POOL AW7541 | 4% 01 Aug 2046   | 7,070   | 7,502   |
| FNMA POOL AW8154 | 3.5% 01 Jan 2042 | 13,611  | 14,059  |
| FNMA POOL AW8166 | 3% 01 Feb 2027   | 0       |         |
| FNMA POOL AW9217 | 3.5% 01 Aug 2044 | 0       |         |
| FNMA POOL AX1321 | 3.5% 01 Sep 2029 | 256,593 | 266,392 |
| FNMA POOL AX3298 | 3% 01 Aug 2030   | 25,369  | 25,923  |
| FNMA POOL AX6255 | 4% 01 Dec 2044   | 19,183  | 20,413  |
| FNMA POOL AX8713 | 4% 01 Jan 2045   | 158,276 | 167,975 |
| FNMA POOL AX9372 | 4% 01 Dec 2044   | 153,876 | 163,289 |
| FNMA POOL AX9700 | 3% 01 Jul 2030   | 35,803  | 36,584  |
| FNMA POOL AX9701 | 3% 01 Jul 2030   | 114,695 | 117,113 |
| FNMA POOL AY0299 | 4% 01 Dec 2044   | 18,847  | 19,832  |
| FNMA POOL AY0828 | 2.5% 01 May 2030 | 51,231  | 51,330  |
| FNMA POOL AY1866 | 4% 01 Feb 2045   | 36,592  | 38,935  |
| FNMA POOL AY2693 | 4% 01 Feb 2045   | 71,174  | 74,965  |
| FNMA POOL AY2953 | 3.5% 01 May 2045 | 0       |         |
| FNMA POOL AY3416 | 2.5% 01 Apr 2030 | 102,605 | 102,803 |
| FNMA POOL AY8218 | 4% 01 May 2045   | 37,003  | 38,929  |
| FNMA POOL AZ0625 | 4% 01 May 2045   | 71,924  | 76,533  |
| FNMA POOL AZ2170 | 2.5% 01 Jul 2030 | 46,980  | 47,071  |
| FNMA POOL AZ2297 | 3% 01 Jul 2030   | 20,093  | 20,502  |
| FNMA POOL AZ4777 | 3.5% 01 Oct 2045 | 0       |         |
| FNMA POOL AZ5719 | 3% 01 Sep 2030   | 56,998  | 58,158  |
| FNMA POOL AZ7833 | 3% 01 Aug 2030   | 29,917  | 30,571  |
| FNMA POOL AZ8597 | 3% 01 Aug 2030   | 13,318  | 13,609  |
| FNMA POOL AZ9243 | 4% 01 Oct 2045   | 38,296  | 40,739  |
| FNMA POOL AZ9244 | 4% 01 Oct 2045   | 40,323  | 42,778  |
| FNMA POOL BA2877 | 4% 01 Oct 2045   | 45,341  | 47,744  |
| FNMA POOL BA2878 | 4% 01 Oct 2045   | 42,087  | 44,606  |
| FNMA POOL BA2879 | 4% 01 Oct 2045   | 43,875  | 46,238  |
| FNMA POOL BA2889 | 4% 01 Nov 2045   | 0       |         |
| FNMA POOL BA2904 | 4% 01 Nov 2045   | 131,076 | 138,582 |
| FNMA POOL BA2905 | 4% 01 Nov 2045   | 197,835 | 209,713 |
| FNMA POOL BA2924 | 4% 01 Dec 2045   | 56,402  | 59,427  |
| FNMA POOL BA4736 | 4% 01 Dec 2045   | 107,780 | 114,641 |
| FNMA POOL BA4737 | 4% 01 Dec 2045   | 126,526 | 134,217 |
| FNMA POOL BA4781 | 4% 01 Jan 2046   | 146,046 | 155,340 |
| FNMA POOL BC1154 | 3.5% 01 Jun 2046 | 39,919  | 41,366  |
| FNMA POOL BC1450 | 3% 01 Jul 2046   | 819,147 | 821,067 |
| FNMA POOL BC1486 | 3% 01 Aug 2046   | 861,809 | 863,828 |
| FNMA POOL BC2628 | 2.5% 01 Nov 2031 | 19,348  | 19,342  |
| FNMA POOL BC2629 | 2.5% 01 Nov 2031 | 20,096  | 20,084  |
| FNMA POOL BC2631 | 2.5% 01 Nov 2031 | 39,770  | 39,736  |
| FNMA POOL BC5646 | 3.5% 01 Jul 2046 | 0       |         |
| FNMA POOL BC5660 | 3.5% 01 Jul 2046 | 0       |         |
| FNMA POOL BC7299 | 3.5% 01 Nov 2046 | 8,201   | 8,454   |
| FNMA POOL BC9012 | 4% 01 Nov 2046   | 81,446  | 86,661  |
| FNMA POOL BC9041 | 2.5% 01 Nov 2031 | 0       |         |
| FNMA POOL BC9084 | 3.5% 01 Dec 2046 | 597,167 | 617,935 |
| FNMA POOL BD0734 | 4% 01 Jun 2046   | 8,240   | 8,664   |
| FNMA POOL BD2439 | 4% 01 Jan 2047   | 112,617 | 119,405 |
| FNMA POOL BD5049 | 3% 01 Feb 2047   | 106,288 | 106,643 |
| FNMA POOL BD5056 | 3% 01 Feb 2047   | 30,652  | 30,777  |
| FNMA POOL BD8477 | 3.5% 01 Nov 2046 | 30,401  | 31,377  |
| FNMA POOL BD8531 | 3.5% 01 Jan 2047 | 65,881  | 68,029  |

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|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL BD8962 | 3% 01 Nov 2046   | 30,012    | 30,101    |
| FNMA POOL BD8963 | 3% 01 Nov 2046   | 21,801    | 21,860    |
| FNMA POOL BD9583 | 4% 01 Dec 2046   | 15,046    | 15,966    |
| FNMA POOL BE0547 | 3.5% 01 Sep 2046 | 5,039     | 5,200     |
| FNMA POOL BE1896 | 3% 01 Dec 2036   | 116,332   | 118,183   |
| FNMA POOL BE1932 | 3.5% 01 Nov 2046 | 13,713    | 14,153    |
| FNMA POOL BE2862 | 4% 01 Dec 2046   | 10,698    | 11,352    |
| FNMA POOL BE3141 | 4% 01 Dec 2046   | 6,869     | 7,289     |
| FNMA POOL BE3188 | 3.5% 01 Feb 2047 | 13,429    | 13,904    |
| FNMA POOL BE3963 | 2.5% 01 Jan 2032 | 0         |           |
| FNMA POOL BE4913 | 3.5% 01 Jan 2047 | 36,141    | 37,301    |
| FNMA POOL BE5312 | 4% 01 Jan 2047   | 9,442     | 10,019    |
| FNMA POOL BE7553 | 3% 01 Feb 2047   | 0         |           |
| FNMA POOL BF0056 | 6% 01 Jul 2039   | 136,493   | 150,941   |
| FNMA POOL BH0914 | 3.5% 01 Apr 2032 | 81,977    | 85,188    |
| FNMA POOL BH2998 | 3.5% 01 Jul 2032 | 18,495    | 19,200    |
| FNMA POOL BH5780 | 3.5% 01 Nov 2032 | 52,805    | 55,030    |
| FNMA POOL BH5785 | 3.5% 01 Nov 2032 | 115,091   | 120,082   |
| FNMA POOL BH7067 | 4.5% 01 Dec 2047 | 262,000   | 283,040   |
| FNMA POOL BH7482 | 3.5% 01 Sep 2032 | 17,708    | 18,454    |
| FNMA POOL BH7484 | 3.5% 01 Sep 2032 | 15,744    | 16,346    |
| FNMA POOL BH7543 | 3% 01 Oct 2032   | 24,717    | 25,260    |
| FNMA POOL BH7855 | 3.5% 01 Oct 2032 | 10,868    | 11,304    |
| FNMA POOL BH8456 | 3% 01 Oct 2032   | 24,734    | 25,276    |
| FNMA POOL BH8696 | 3% 01 Oct 2032   | 24,711    | 25,253    |
| FNMA POOL BH9555 | 3.5% 01 Sep 2032 | 12,872    | 13,352    |
| FNMA POOL BJ1473 | 3% 01 Oct 2032   | 23,553    | 24,070    |
| FNMA POOL BJ1979 | 3% 01 Oct 2032   | 24,720    | 25,263    |
| FNMA POOL BJ3910 | 3% 01 Nov 2032   | 13,936    | 14,241    |
| FNMA POOL BJ3912 | 3% 01 Nov 2032   | 11,927    | 12,179    |
| FNMA POOL BM1100 | 1% 01 Feb 2045   | 135,619   | 139,962   |
| FNMA POOL BM1124 | 1% 01 Nov 2045   | 599,815   | 620,887   |
| FNMA POOL BM1155 | 1% 01 Mar 2047   | 788,941   | 833,918   |
| FNMA POOL BM1174 | 1% 01 May 2047   | 196,817   | 203,336   |
| FNMA POOL BM1272 | 1% 01 May 2032   | 250,312   | 259,711   |
| FNMA POOL BM1494 | 1% 01 Jan 2032   | 721,174   | 748,608   |
| FNMA POOL BM1502 | 1% 01 Oct 2043   | 614,958   | 645,617   |
| FNMA POOL BM1600 | 1% 01 Sep 2031   | 137,867   | 143,100   |
| FNMA POOL BM1619 | 1% 01 Aug 2047   | 306,738   | 323,782   |
| FNMA POOL BM1756 | 1% 01 Dec 2045   | 197,461   | 212,494   |
| FNMA POOL BM1791 | 1% 01 Jun 2032   | 1,625,407 | 1,660,688 |
| FNMA POOL BM1822 | 1% 01 Sep 2047   | 99,770    | 103,196   |
| FNMA POOL BM1890 | 1% 01 Jan 2032   | 43,190    | 43,174    |
| FNMA POOL BM1896 | 1% 01 Nov 2031   | 192,972   | 192,916   |

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Table of Contents

|                                |                    |              |              |
|--------------------------------|--------------------|--------------|--------------|
| FNMA POOL BM1920               | 1% 01 Jul 2046     | 494,187      | 536,111      |
| FNMA POOL BM1937               | 1% 01 May 2047     | 60,577       | 62,791       |
| FNMA POOL BM1938               | 1% 01 Nov 2046     | 169,861      | 175,878      |
| FNMA POOL BM1952               | 1% 01 Oct 2047     | 496,232      | 513,810      |
| FNMA POOL BM1994               | 1% 01 Nov 2032     | 58,650       | 61,120       |
| FNMA POOL BM3031               | 1% 01 Jul 2043     | 499,156      | 504,152      |
| FNMA POOL BM3052               | 1% 01 Oct 2047     | 204,236      | 222,636      |
| FNMA POOL BM3053               | 1% 01 Jul 2046     | 328,030      | 357,404      |
| FNMA POOL CA0689               | 3.5% 01 Nov 2047   | 234,489      | 243,177      |
| FNMA POOL CA0784               | 3% 01 Nov 2032     | 201,690      | 206,115      |
| FNMA POOL CA0789               | 3.5% 01 Nov 2032   | 139,291      | 144,986      |
| FNMA POOL CA0792               | 3.5% 01 Dec 2032   | 129,238      | 134,842      |
| FNMA POOL MA1440               | 3.5% 01 May 2043   | 17,655       | 18,204       |
| FNMA POOL MA2578               | 3.5% 01 Apr 2046   | 0            |              |
| FNMA POOL MA2803               | 2.5% 01 Nov 2031   | 0            |              |
| FNMA POOL MA3088               | 4% 01 Aug 2047     | 17,046,838   | 17,842,537   |
| FNMA POOL MA3121               | 4% 01 Sep 2047     | 15,218,752   | 15,929,914   |
| FNMA TBA 15 YR 2               | 2% 23 Jan 2033     | 1,100,000    | 1,071,297    |
| FNMA TBA 15 YR 2.5             | 2.5% 23 Jan 2033   | 2,075,000    | 2,071,758    |
| FNMA TBA 15 YR 3               | 3% 18 Dec 2032     | 292,000      | 297,576      |
| FNMA TBA 15 YR 3               | 3% 18 Dec 2032     | (292,000)    | (297,576)    |
| FNMA TBA 15 YR 3               | 3% 23 Jan 2033     | (368,000)    | (374,828)    |
| FNMA TBA 15 YR 3.5             | 3.5% 23 Jan 2033   | (7,056,048)  | (7,283,020)  |
| FNMA TBA 15 YR 4.5             | 4.5% 23 Jan 2033   | (300,000)    | (304,306)    |
| FNMA TBA 30 YR 2.5             | 2.5% 18 Jan 2048   | 1,000,000    | 965,042      |
| FNMA TBA 30 YR 3               | 3% 13 Dec 2047     | 1,239,251    | 1,239,881    |
| FNMA TBA 30 YR 3               | 3% 13 Dec 2047     | (1,239,251)  | (1,239,881)  |
| FNMA TBA 30 YR 3               | 3% 18 Jan 2048     | 4,125,000    | 4,125,000    |
| FNMA TBA 30 YR 3               | 3% 18 Jan 2048     | (4,625,000)  | (4,625,000)  |
| FNMA TBA 30 YR 3               | 3% 13 Feb 2048     | (1,239,251)  | (1,237,629)  |
| FNMA TBA 30 YR 3.5             | 3.5% 13 Dec 2047   | 6,390,000    | 6,564,250    |
| FNMA TBA 30 YR 3.5             | 3.5% 13 Dec 2047   | (6,390,000)  | (6,564,250)  |
| FNMA TBA 30 YR 3.5             | 3.5% 18 Jan 2048   | (4,068,804)  | (4,177,518)  |
| FNMA TBA 30 YR 4               | 4% 18 Jan 2048     | 35,082,000   | 36,686,612   |
| FNMA TBA 30 YR 4               | 4% 18 Jan 2048     | (35,082,000) | (36,686,612) |
| FNMA TBA 30 YR 4               | 4% 13 Feb 2048     | (35,082,000) | (36,637,278) |
| FNMA TBA 30 YR 4               | 4% 13 Dec 2047     | 36,302,000   | 37,967,442   |
| FNMA TBA 30 YR 4               | 4% 13 Dec 2047     | (36,302,000) | (37,967,442) |
| FNMA TBA 30 YR 4.5             | 4.5% 13 Feb 2048   | (1,282,000)  | (1,362,325)  |
| FNMA TBA 30 YR 4.5             | 4.5% 13 Dec 2047   | 1,358,000    | 1,445,945    |
| FNMA TBA 30 YR 4.5             | 4.5% 13 Dec 2047   | (1,358,000)  | (1,445,945)  |
| FNMA TBA 30 YR 4.5             | 4.5% 18 Jan 2048   | 2,640,000    | 2,808,712    |
| FNMA TBA 30 YR 4.5             | 4.5% 18 Jan 2048   | (2,640,000)  | (2,808,712)  |
| FNMA TBA 30 YR 5               | 5% 18 Jan 2048     | 857,000      | 921,091      |
| FNMA TBA 30 YR 5.5             | 5.5% 18 Jan 2048   | (1,200,000)  | (1,314,884)  |
| FNMA TBA 30 YR 6               | 6% 18 Jan 2048     | 107,000      | 119,669      |
| FORD CREDIT FLOORPLAN MASTER O | 1.76% 15 Feb 2021  | 1,605,000    | 1,599,607    |
| FORD CREDIT FLOORPLAN MASTER O | 1.77% 15 Aug 2020  | 1,260,000    | 1,259,280    |
| FORD MOTOR COMPANY             | 4.346% 08 Dec 2026 | 140,000      | 145,962      |
| FORD MOTOR CREDIT CO LLC       | 4.389% 08 Jan 2026 | 280,000      | 293,775      |
| FREDDIE MAC                    | 1% 15 Aug 2046     | 634,107      | 638,092      |
| FREDDIE MAC                    | 1% 15 May 2041     | 468,607      | 471,084      |
| FREDDIE MAC                    | 6.75% 15 Mar 2031  | 204,000      | 291,729      |
| FREDDIE MAC                    | 6.25% 15 Jul 2032  | 734,000      | 1,029,643    |
| GE CAPITAL INTL FUNDING        | 3.373% 15 Nov 2025 | 350,000      | 355,973      |
| GENERAL MOTORS CO              | 4.2% 01 Oct 2027   | 320,000      | 331,587      |
| GENERAL MOTORS FINL CO         | 2.45% 06 Nov 2020  | 140,000      | 138,947      |
| GENERAL MOTORS FINL CO         | 3.15% 30 Jun 2022  | 90,000       | 89,930       |
| GENERAL MOTORS FINL CO         | 4.35% 17 Jan 2027  | 180,000      | 187,209      |
| GENERAL MOTORS FINL CO         | 3.45% 10 Apr 2022  | 175,000      | 177,333      |
| GEORGIA PACIFIC LLC            | 5.4% 01 Nov 2020   | 42,000       | 45,298       |
| GEORGIA POWER CO               | 2% 30 Mar 2020     | 150,000      | 149,033      |
| GEORGIA POWER CO               | 3.25% 30 Mar 2027  | 180,000      | 180,595      |

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|                      |                   |             |             |
|----------------------|-------------------|-------------|-------------|
| GILEAD SCIENCES INC  | 2.5% 01 Sep 2023  | 30,000      | 29,617      |
| GILEAD SCIENCES INC  | 2.95% 01 Mar 2027 | 80,000      | 78,683      |
| GNMA I TBA 30 YR 4.5 | 4.5% 24 Jan 2048  | (1,500,000) | (1,578,047) |
| GNMA I TBA 30 YR 5   | 5% 24 Jan 2048    | (2,700,000) | (2,901,920) |
| GNMA II POOL 004223  | 6.5% 20 Aug 2038  | 151,219     | 173,255     |
| GNMA II POOL 004292  | 6.5% 20 Nov 2038  | 90,939      | 103,285     |
| GNMA II POOL 004422  | 4% 20 Apr 2039    | 9,710       | 10,219      |
| GNMA II POOL 004494  | 4% 20 Jul 2039    | 55,957      | 58,890      |
| GNMA II POOL 004598  | 4.5% 20 Dec 2039  | 11,654      | 12,361      |
| GNMA II POOL 004617  | 4.5% 20 Jan 2040  | 14,466      | 15,343      |
| GNMA II POOL 004636  | 4.5% 20 Feb 2040  | 11,464      | 12,159      |
| GNMA II POOL 004696  | 4.5% 20 May 2040  | 735         | 779         |
| GNMA II POOL 004771  | 4.5% 20 Aug 2040  | 27,520      | 29,188      |
| GNMA II POOL 004800  | 4% 20 Sep 2040    | 14,724      | 15,496      |
| GNMA II POOL 004833  | 4% 20 Oct 2040    | 164,557     | 173,208     |
| GNMA II POOL 004838  | 6.5% 20 Oct 2040  | 188,568     | 214,241     |
| GNMA II POOL 004853  | 4% 20 Nov 2040    | 92,256      | 97,098      |
| GNMA II POOL 004882  | 4% 20 Dec 2040    | 353,279     | 371,846     |
| GNMA II POOL 004922  | 4% 20 Jan 2041    | 304,856     | 320,848     |
| GNMA II POOL 004945  | 4% 20 Feb 2041    | 6,531       | 6,874       |
| GNMA II POOL 005018  | 5% 20 Apr 2041    | 40,806      | 44,361      |
| GNMA II POOL 005056  | 5% 20 May 2041    | 7,643       | 8,310       |
| GNMA II POOL 005083  | 5% 20 Jun 2041    | 92,414      | 100,464     |
| GNMA II POOL 005115  | 4.5% 20 Jul 2041  | 840,019     | 889,900     |
| GNMA II POOL 005116  | 5% 20 Jul 2041    | 42,470      | 46,178      |
| GNMA II POOL 005258  | 3.5% 20 Dec 2041  | 536,973     | 558,097     |
| GNMA II POOL 783584  | 4.5% 20 Jul 2041  | 189,277     | 200,517     |
| GNMA II POOL 783590  | 4.5% 20 Jun 2041  | 271,683     | 287,923     |
| GNMA II POOL AI4166  | 4% 20 Aug 2044    | 17,206      | 18,249      |
| GNMA II POOL AI4167  | 4% 20 Aug 2044    | 19,750      | 20,612      |
| GNMA II POOL AJ2723  | 4% 20 Aug 2044    | 18,931      | 20,040      |
| GNMA II POOL AJ4687  | 4% 20 Aug 2044    | 20,352      | 21,515      |
| GNMA II POOL AQ0542  | 4% 20 Oct 2046    | 22,372      | 23,422      |
| GNMA II POOL AX4341  | 3.5% 20 Oct 2046  | 49,692      | 51,788      |
| GNMA II POOL AX4342  | 3.5% 20 Oct 2046  | 46,824      | 48,651      |
| GNMA II POOL AX4343  | 3.5% 20 Oct 2046  | 40,488      | 42,079      |
| GNMA II POOL AX4344  | 3.5% 20 Oct 2046  | 118,128     | 122,570     |
| GNMA II POOL AX4345  | 3.5% 20 Oct 2046  | 98,968      | 102,582     |
| GNMA II POOL MA0023  | 4% 20 Apr 2042    | 198,892     | 209,327     |
| GNMA II POOL MA0392  | 3.5% 20 Sep 2042  | 34,187      | 35,532      |
| GNMA II POOL MA0462  | 3.5% 20 Oct 2042  | 50,443      | 52,428      |
| GNMA II POOL MA0699  | 3.5% 20 Jan 2043  | 84,164      | 87,475      |
| GNMA II POOL MA0934  | 3.5% 20 Apr 2043  | 47,697      | 49,574      |
| GNMA II POOL MA1158  | 4% 20 Jul 2043    | 44,001      | 46,281      |



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Table of Contents

|                                |                         |            |            |
|--------------------------------|-------------------------|------------|------------|
| GNMA II POOL MA2076            | 5% 20 Jul 2044          | 47,613     | 50,823     |
| GNMA II POOL MA2373            | 4.5% 20 Nov 2044        | 35,209     | 37,178     |
| GNMA II POOL MA3454            | 3.5% 20 Feb 2046        | 0          |            |
| GNMA II POOL MA4263            | 4% 20 Feb 2047          | 507,171    | 529,078    |
| GNMA II TBA 30 YR 3            | 3% 24 Jan 2048          | 11,730,000 | 11,836,303 |
| GNMA II TBA 30 YR 3.5          | 3.5% 24 Jan 2048        | 15,698,567 | 16,228,394 |
| GNMA II TBA 30 YR 4            | 4% 24 Jan 2048          | 4,503,000  | 4,694,026  |
| GNMA II TBA 30 YR 4            | 4% 21 Feb 2048          | 1,050,000  | 1,094,194  |
| GNMA II TBA 30 YR 4.5          | 4.5% 24 Jan 2048        | (91,000)   | (95,450)   |
| GNMA II TBA 30 YR 5            | 5% 24 Jan 2048          | 1,516,000  | 1,616,109  |
| GNMA POOL 351469               | 6% 15 Mar 2024          | 2,761      | 3,087      |
| GNMA POOL 355176               | 6% 15 Dec 2023          | 4,135      | 4,623      |
| GNMA POOL 462265               | 6% 15 Dec 2028          | 2,813      | 3,145      |
| GNMA POOL 492131               | 6% 15 Jan 2029          | 3,226      | 3,607      |
| GNMA POOL 492133               | 6% 15 Jan 2029          | 247        | 277        |
| GNMA POOL 492165               | 6% 15 Feb 2029          | 637        | 712        |
| GNMA POOL 553461               | 3.5% 15 Jan 2042        | 89,594     | 92,918     |
| GNMA POOL 615272               | 4.5% 15 Jul 2033        | 60,917     | 65,669     |
| GNMA POOL 616411               | 4.5% 15 May 2034        | 56,081     | 59,066     |
| GNMA POOL 646609               | 4.5% 15 Jul 2040        | 249,344    | 264,123    |
| GNMA POOL 671489               | 6.5% 15 Aug 2037        | 11,514     | 12,774     |
| GNMA POOL 685496               | 6.5% 15 Sep 2038        | 38,564     | 42,831     |
| GNMA POOL 691858               | 6.5% 15 Jul 2038        | 32,585     | 36,150     |
| GNMA POOL 697656               | 6.5% 15 Oct 2038        | 33,524     | 37,938     |
| GNMA POOL 701684               | 6.5% 15 Feb 2039        | 16,282     | 18,063     |
| GNMA POOL 728627               | 4.5% 15 Jan 2040        | 87,778     | 92,757     |
| GNMA POOL 732087               | 4.5% 15 May 2040        | 14,906     | 15,786     |
| GNMA POOL 745793               | 4.5% 15 Jul 2040        | 277,003    | 292,697    |
| GNMA POOL 759138               | 4% 15 Jan 2041          | 176,999    | 185,693    |
| GNMA POOL 762838               | 4% 15 Mar 2041          | 118,285    | 123,612    |
| GNMA POOL 780914               | 6% 15 Nov 2028          | 20,168     | 22,617     |
| GNMA POOL 782557               | 5% 15 Jan 2039          | 1,296,466  | 1,406,209  |
| GNMA POOL 782619               | 5% 15 Apr 2039          | 766,333    | 831,090    |
| GNMA POOL 782695               | 6.5% 15 Jun 2039        | 79,119     | 87,776     |
| GNMA POOL 782696               | 5% 15 Jun 2039          | 160,110    | 174,027    |
| GNMA POOL 782958               | 5% 15 May 2040          | 308,618    | 334,668    |
| GNMA POOL 783289               | 4.5% 15 Apr 2041        | 33,359     | 35,319     |
| GNMA POOL 783571               | 5% 15 Dec 2033          | 287,324    | 311,530    |
| GNMA POOL 783609               | 4.5% 15 Oct 2040        | 741,118    | 784,833    |
| GNMA POOL 783610               | 4.5% 15 Nov 2041        | 520,934    | 551,695    |
| GNMA POOL AD2334               | 3.5% 15 Apr 2043        | 139,106    | 144,095    |
| GOLDMAN SACHS GROUP INC        | 1% 31 Oct 2022          | 545,000    | 545,708    |
| GOLDMAN SACHS GROUP INC        | 2.6% 27 Dec 2020        | 830,000    | 829,909    |
| GOLDMAN SACHS GROUP INC        | 2.3% 13 Dec 2019        | 100,000    | 99,936     |
| GOLDMAN SACHS GROUP INC        | 4.25% 21 Oct 2025       | 4,000      | 4,181      |
| GOLDMAN SACHS GROUP INC        | 2.375% 22 Jan 2018      | 136,000    | 136,028    |
| GOLDMAN SACHS GROUP INC        | 1% 30 Apr 2018          | 365,000    | 366,087    |
| GOLDMAN SACHS GROUP INC        | 2.9% 19 Jul 2018        | 644,000    | 646,928    |
| SSGA                           | G STIFF ERISA QUALIFIED | 19,736,134 | 19,736,134 |
| GREYSTONE COMMERCIAL REAL ESTA | 1% 15 Mar 2027          | 410,000    | 413,168    |
| GS MORTGAGE SECURITIES TRUST   | 3.931% 10 Sep 2047      | 360,000    | 381,504    |
| HARRIS CORPORATION             | 2.7% 27 Apr 2020        | 65,000     | 65,261     |
| HCA INC                        | 6.5% 15 Feb 2020        | 460,000    | 487,600    |
| HONEYWELL INTERNATIONAL        | 2.5% 01 Nov 2026        | 80,000     | 77,376     |
| HOST HOTELS + RESORTS LP       | 3.875% 01 Apr 2024      | 120,000    | 122,089    |
| HP ENTERPRISE CO               | 2.85% 05 Oct 2018       | 375,000    | 376,807    |
| HSBC HOLDINGS PLC              | 1% 13 Mar 2023          | 355,000    | 359,942    |
| HSBC HOLDINGS PLC              | 3.4% 08 Mar 2021        | 200,000    | 204,419    |
| HSBC USA INC                   | 2.35% 05 Mar 2020       | 530,000    | 529,933    |
| HSBC USA INC                   | 1.7% 05 Mar 2018        | 101,000    | 100,969    |
| HSBC USA INC                   | 5% 27 Sep 2020          | 100,000    | 105,861    |
| HUNTINGTON INGALLS INDUS       | 3.483% 01 Dec 2027      | 320,000    | 319,200    |
| HYUNDAI CAPITAL AMERICA        | 2.55% 03 Apr 2020       | 85,000     | 84,306     |



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|                                |                    |               |            |
|--------------------------------|--------------------|---------------|------------|
| HYUNDAI CAPITAL AMERICA        | 1.75% 27 Sep 2019  | 300,000       | 294,286    |
| HYUNDAI CAPITAL AMERICA        | 2.5% 18 Mar 2019   | 60,000        | 59,854     |
| HYUNDAI CAPITAL AMERICA        | 3% 30 Oct 2020     | 427,000       | 426,313    |
| HYUNDAI CAPITAL AMERICA        | 2.4% 30 Oct 2018   | 165,000       | 164,841    |
| HYUNDAI CAPITAL SERVICES       | 3% 29 Aug 2022     | 230,000       | 226,160    |
| ING GROEP NV                   | 3.95% 29 Mar 2027  | 200,000       | 208,505    |
| ING GROEP NV                   | 3.15% 29 Mar 2022  | 200,000       | 202,392    |
| INTESA SANPAOLO SPA            | 3.125% 14 Jul 2022 | 200,000       | 198,558    |
| INVITATION HOMES TRUST         | 1% 17 Aug 2032     | 634,462       | 638,428    |
| IPALCO ENTERPRISES INC         | 3.7% 01 Sep 2024   | 110,000       | 109,900    |
| ITC HOLDINGS CORP              | 2.7% 15 Nov 2022   | 95,000        | 94,828     |
| JAPANESE YEN                   | FOREIGN CURRENCY   | 2,898,929,777 | 25,733,953 |
| JOHN DEERE CAPITAL CORP        | 2.8% 06 Mar 2023   | 100,000       | 100,390    |
| JP MORGAN CHASE COMMERCIAL MOR | 1% 06 Oct 2038     | 650,000       | 636,685    |
| JP MORGAN CHASE COMMERCIAL MOR | 1% 15 Jun 2045     | 1,190,000     | 1,226,758  |
| JP MORGAN CHASE COMMERCIAL MOR | 3.905% 05 May 2030 | 531,205       | 547,294    |
| * JPMORGAN CHASE + CO          | 1% 01 Mar 2025     | 240,000       | 241,871    |
| * JPMORGAN CHASE + CO          | 1% 01 Feb 2028     | 600,000       | 621,750    |
| * JPMORGAN CHASE + CO          | 1% 24 Oct 2023     | 180,000       | 184,660    |
| * JPMORGAN CHASE + CO          | 2.972% 15 Jan 2023 | 332,000       | 334,784    |
| * JPMORGAN CHASE + CO          | 2.25% 23 Jan 2020  | 262,000       | 261,825    |
| * JPMORGAN CHASE + CO          | 1.7% 01 Mar 2018   | 680,000       | 679,934    |
| * JPMORGAN CHASE + CO          | 2.75% 23 Jun 2020  | 1,100,000     | 1,109,605  |
| * JPMORGAN CHASE + CO          | 3.9% 15 Jul 2025   | 166,000       | 174,025    |
| * JPMORGAN CHASE + CO          | 2.2% 22 Oct 2019   | 665,000       | 664,372    |
| JUNIPER NETWORKS INC           | 4.35% 15 Jun 2025  | 35,000        | 36,100     |
| KEYCORP                        | 2.9% 15 Sep 2020   | 150,000       | 151,404    |
| KFW                            | 1.5% 06 Feb 2019   | 771,000       | 767,512    |
| KINDER MORGAN INC/DELAWA       | 3.05% 01 Dec 2019  | 90,000        | 90,788     |
| KLA TENCOR CORP                | 4.65% 01 Nov 2024  | 13,000        | 14,101     |
| KRAFT HEINZ FOODS CO           | 5.375% 10 Feb 2020 | 130,000       | 137,735    |
| LAM RESEARCH CORP              | 2.8% 15 Jun 2021   | 89,000        | 89,559     |
| LAM RESEARCH CORP              | 3.8% 15 Mar 2025   | 130,000       | 135,144    |
| LATITUDE MANAGEMENT REAL ESTAT | 1% 24 Nov 2031     | 550,000       | 555,500    |
| LEAR CORP                      | 3.8% 15 Sep 2027   | 85,000        | 85,073     |
| LEHMAN BROS CAP TR VII         | 1% 29 Nov 2049     | 330,000       | 33         |
| LLOYDS BANKING GROUP PLC       | 1% 07 Nov 2023     | 200,000       | 198,286    |
| LLOYDS BANKING GROUP PLC       | 3% 11 Jan 2022     | 200,000       | 200,998    |
| LOCKHEED MARTIN CORP           | 3.55% 15 Jan 2026  | 245,000       | 254,402    |
| MARSH + MCLENNAN COS INC       | 2.75% 30 Jan 2022  | 70,000        | 70,141     |
| MARSH + MCLENNAN COS INC       | 3.75% 14 Mar 2026  | 243,000       | 253,784    |
| MARSH + MCLENNAN COS INC       | 3.5% 10 Mar 2025   | 12,000        | 12,363     |
| MCDONALD S CORP                | 2.75% 09 Dec 2020  | 5,000         | 5,052      |
| MCDONALD S CORP                | 3.5% 15 Jul 2020   | 120,000       | 123,561    |

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Table of Contents

|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| MERCEDES BENZ MASTER OWNER TRU | 1% 15 May 2020     | 1,393,000 | 1,395,501 |
| MERRILL LYNCH MORTGAGE TRUST   | 1% 12 Sep 2042     | 800,291   | 831,557   |
| MERRILL LYNCH MORTGAGE TRUST   | 1% 12 Jun 2050     | 0         |           |
| MEXICAN PESO (NEW)             | FOREIGN CURRENCY   | 623       | 32        |
| MICHAEL KORS USA INC           | 4% 01 Nov 2024     | 35,000    | 35,317    |
| MICROSOFT CORP                 | 3.3% 06 Feb 2027   | 270,000   | 278,505   |
| MICROSOFT CORP                 | 2.4% 08 Aug 2026   | 320,000   | 308,597   |
| MICROSOFT CORP                 | 3.125% 03 Nov 2025 | 185,000   | 188,874   |
| MITSUBISHI UFJ FIN GRP         | 2.665% 25 Jul 2022 | 240,000   | 237,733   |
| MITSUBISHI UFJ FIN GRP         | 2.998% 22 Feb 2022 | 190,000   | 191,207   |
| MIZUHO FINANCIAL GROUP         | 2.953% 28 Feb 2022 | 730,000   | 730,714   |
| MOLSON COORS BREWING CO        | 1.9% 15 Mar 2019   | 295,000   | 293,684   |
| MOLSON COORS BREWING CO        | 2.25% 15 Mar 2020  | 175,000   | 174,117   |
| MONSANTO CO                    | 3.375% 15 Jul 2024 |           | 0         |
| MORGAN STANLEY                 | 2.75% 19 May 2022  | 230,000   | 229,156   |
| MORGAN STANLEY                 | 1.875% 05 Jan 2018 | 427,000   | 426,992   |
| MORGAN STANLEY                 | 2.2% 07 Dec 2018   | 185,000   | 185,212   |
| MORGAN STANLEY                 | 2.8% 16 Jun 2020   | 210,000   | 211,895   |
| MORGAN STANLEY                 | 2.125% 25 Apr 2018 | 209,000   | 209,109   |
| MORGAN STANLEY                 | 2.5% 24 Jan 2019   | 260,000   | 260,662   |
| MORGAN STANLEY BAML TRUST      | 3.732% 15 May 2048 | 680,000   | 713,010   |
| MORGAN STANLEY BAML TRUST      | 3.892% 15 Jun 2047 | 760,000   | 800,201   |
| MOTOROLA SOLUTIONS INC         | 4% 01 Sep 2024     | 53,000    | 54,360    |
| MOTOROLA SOLUTIONS INC         | 3.5% 01 Sep 2021   | 90,000    | 91,356    |
| NATIONAL AUSTRALIA BK/NY       | 2.125% 22 May 2020 | 275,000   | 273,377   |
| NAVIENT STUDENT LOAN TRUST     | 3.91% 15 Dec 2045  | 404,500   | 415,634   |
| NBCUNIVERSAL ENTERPRISE        | 1% 01 Apr 2021     | 450,000   | 451,412   |
| NBCUNIVERSAL MEDIA LLC         | 5.15% 30 Apr 2020  | 80,000    | 85,233    |
| NEW YORK ST URBAN DEV CORP REV | 5% 15 Mar 2024     | 860,000   | 997,394   |
| NEW ZEALAND DOLLAR             | FOREIGN CURRENCY   | 4,090     | 2,909     |
| NEXTERA ENERGY CAPITAL         | 3.55% 01 May 2027  | 100,000   | 101,864   |
| NISOURCE INC                   | 3.49% 15 May 2027  | 680,000   | 692,132   |
| NOMURA HOLDINGS INC            | 2.75% 19 Mar 2019  | 70,000    | 70,523    |
| NORFOLK SOUTHERN CORP          | 2.9% 15 Jun 2026   | 70,000    | 68,857    |
| NORTHROP GRUMMAN CORP          | 2.93% 15 Jan 2025  | 110,000   | 109,346   |
| NORTHROP GRUMMAN CORP          | 3.25% 15 Jan 2028  | 205,000   | 205,299   |
| NORTHROP GRUMMAN CORP          | 2.08% 15 Oct 2020  | 160,000   | 158,696   |
| NORTHROP GRUMMAN CORP          | 3.25% 01 Aug 2023  | 160,000   | 163,270   |
| NORTHWEST FLORIDA TIMBER       | 4.75% 04 Mar 2029  | 365,000   | 345,592   |
| NOVARTIS CAPITAL CORP          | 3.1% 17 May 2027   | 30,000    | 30,587    |
| NSTAR ELECTRIC CO              | 3.2% 15 May 2027   | 100,000   | 101,211   |
| NXP BV/NXP FUNDING LLC         | 4.125% 01 Jun 2021 | 1,126,000 | 1,148,520 |
| ONEMAIN FINANCIAL ISSUANCE TRU | 3.19% 18 Mar 2026  | 1,620,000 | 1,628,282 |
| ONEMAIN FINANCIAL ISSUANCE TRU | 2.57% 18 Jul 2025  | 554,595   | 554,235   |
| ONEMAIN FINANCIAL ISSUANCE TRU | 2.47% 18 Sep 2024  | 23,737    | 23,741    |
| ORIX CORP                      | 2.9% 18 Jul 2022   | 80,000    | 79,720    |
| PENSKE TRUCK LEASING/PTL       | 3.4% 15 Nov 2026   | 175,000   | 172,791   |
| PEPSICO INC                    | 3% 15 Oct 2027     | 25,000    | 24,912    |
| PETROLEOS MEXICANOS            | 6.5% 02 Jun 2041   | 225,000   | 231,413   |
| PFS FINANCING CORP             | 1% 15 Mar 2021     | 2,270,000 | 2,274,880 |
| PFS FINANCING CORP             | 1% 18 Feb 2020     | 1,700,000 | 1,702,104 |
| PIONEER NATURAL RESOURCE       | 4.45% 15 Jan 2026  | 252,000   | 270,103   |
| PIONEER NATURAL RESOURCE       | 3.95% 15 Jul 2022  | 108,000   | 112,568   |
| PITNEY BOWES INC               | 4.7% 01 Apr 2023   | 350,000   | 321,122   |
| PITNEY BOWES INC               | 3.625% 15 Sep 2020 | 268,000   | 265,320   |
| PNC BANK NA                    | 2.15% 29 Apr 2021  | 250,000   | 247,776   |
| POUND STERLING                 | FOREIGN CURRENCY   | 101,466   | 137,259   |
| PRINCIPAL FINANCIAL GROU       | 3.1% 15 Nov 2026   | 50,000    | 49,382    |
| PRINCIPAL FINANCIAL GROU       | 3.125% 15 May 2023 | 65,000    | 65,350    |
| PROGRESS RESIDENTIAL TRUST     | 1% 17 Sep 2033     | 1,223,927 | 1,237,692 |
| QUALCOMM INC                   | 3.45% 20 May 2025  | 51,000    | 51,116    |
| REALTY INCOME CORP             | 3% 15 Jan 2027     | 100,000   | 95,691    |
| REALTY INCOME CORP             | 4.125% 15 Oct 2026 | 140,000   | 145,553   |

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|                                |                    |             |             |
|--------------------------------|--------------------|-------------|-------------|
| REPUBLIC OF COLOMBIA           | 3.875% 25 Apr 2027 | 500,000     | 509,000     |
| REPUBLIC OF COLOMBIA           | 4.5% 28 Jan 2026   | 305,000     | 325,283     |
| REPUBLIC OF SOUTH AFRICA       | 5.875% 16 Sep 2025 | 200,000     | 217,682     |
| REPUBLIC SERVICES INC          | 2.9% 01 Jul 2026   | 45,000      | 44,063      |
| REPUBLIC SERVICES INC          | 3.2% 15 Mar 2025   | 260,000     | 261,430     |
| REYNOLDS AMERICAN INC          | 3.25% 12 Jun 2020  | 68,000      | 69,094      |
| REYNOLDS AMERICAN INC          | 4.45% 12 Jun 2025  | 210,000     | 223,912     |
| REYNOLDS AMERICAN INC          | 4% 12 Jun 2022     | 120,000     | 125,380     |
| ROCKWELL COLLINS INC           | 2.8% 15 Mar 2022   | 445,000     | 445,627     |
| ROYAL BANK OF CANADA           | 2.15% 26 Oct 2020  | 170,000     | 168,902     |
| ROYAL BANK OF CANADA           | 2.125% 02 Mar 2020 | 230,000     | 229,309     |
| ROYAL BANK OF CANADA           | 2.2% 23 Sep 2019   | 1,605,000   | 1,604,119   |
| ROYAL BK SCOTLND GRP PLC       | 1% 15 May 2023     | 200,000     | 200,436     |
| RPM INTERNATIONAL INC          | 3.75% 15 Mar 2027  | 50,000      | 50,594      |
| SABINE PASS LIQUEFACTION       | 5.625% 01 Mar 2025 | 410,000     | 452,234     |
| SABINE PASS LIQUEFACTION       | 6.25% 15 Mar 2022  | 260,000     | 289,284     |
| SABINE PASS LIQUEFACTION       | 5.75% 15 May 2024  | 310,000     | 344,559     |
| SABINE PASS LIQUEFACTION       | 5.625% 01 Feb 2021 | 100,000     | 107,206     |
| SANTANDER DRIVE AUTO RECEIVABL | 1.62% 16 Mar 2020  | 0           |             |
| SANTANDER UK GROUP HLDGS       | 2.875% 05 Aug 2021 | 268,000     | 267,343     |
| SANTANDER UK GROUP HLDGS       | 2.875% 16 Oct 2020 | 55,000      | 55,182      |
| SANTANDER UK PLC               | 5% 07 Nov 2023     | 380,000     | 406,052     |
| SCHOLAR FUNDING TRUST          | 1% 28 Oct 2043     | 997,239     | 987,929     |
| SHERWIN WILLIAMS CO            | 3.45% 01 Jun 2027  | 250,000     | 253,999     |
| SHIRE ACQ INV IRELAND DA       | 1.9% 23 Sep 2019   | 310,000     | 307,193     |
| SLM STUDENT LOAN TRUST         | 2.95% 15 Feb 2046  | 158,597     | 158,690     |
| SMB PRIVATE EDUCATION LOAN TRU | 2.82% 15 Oct 2035  | 500,000     | 498,101     |
| SMB PRIVATE EDUCATION LOAN TRU | 1% 15 Oct 2035     | 290,000     | 291,066     |
| SMB PRIVATE EDUCATION LOAN TRU | 1% 15 Sep 2034     | 1,010,000   | 1,022,579   |
| SMB PRIVATE EDUCATION LOAN TRU | 1% 15 May 2023     | 66,018      | 66,050      |
| SMB PRIVATE EDUCATION LOAN TRU | 2.7% 15 May 2031   | 170,000     | 169,140     |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.84% 25 Jan 2041  | 1,470,000   | 1,471,960   |
| SOCIAL PROFESSIONAL LOAN PROGR | 1.48% 26 May 2031  | 372,412     | 370,995     |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.51% 27 Sep 2032  | 555,081     | 551,730     |
| SOUTHWEST AIRLINES CO          | 2.75% 16 Nov 2022  | 320,000     | 319,655     |
| SOUTHWESTERN PUBLIC SERV       | 3.3% 15 Jun 2024   | 400,000     | 409,534     |
| SPECTRA ENERGY PARTNERS        | 3.375% 15 Oct 2026 | 270,000     | 266,827     |
| SRSRKFNM2 IRS USD P V 03MLIBOR | 1% 09 Feb 2046     | (1,135,000) | (1,135,000) |
| SRSRKFNM2 IRS USD R F 2.39500  | 2.395% 09 Feb 2046 | 1,135,000   | 1,109,022   |
| SRTEHSEJ3 IRS USD P V 03MLIBOR | 1% 15 Nov 2043     | (440,000)   | (440,000)   |
| SRTEHSEJ3 IRS USD R F 2.60582  | 2.605% 15 Nov 2043 | 440,000     | 441,837     |
| SRTEJBUK7 IRS USD P V 03MLIBOR | 1% 15 Nov 2043     | (450,000)   | (450,000)   |
| SRTEJBUK7 IRS USD R F 2.59424  | 2.594% 15 Nov 2043 | 450,000     | 450,863     |
| * STATE STREET CORP            | 2.55% 18 Aug 2020  | 255,000     | 256,691     |

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Table of Contents

|                                |                           |             |            |
|--------------------------------|---------------------------|-------------|------------|
| STRYKER CORP                   | 3.5% 15 Mar 2026          | 35,000      | 36,115     |
| SUMITOMO MITSUI BANKING        | 1% 18 Oct 2019            | 495,000     | 495,054    |
| SUMITOMO MITSUI TR BK LT       | 1.95% 19 Sep 2019         | 440,000     | 436,485    |
| SWAP BANK OF AMERICA BOC       | SWAP CASH COLLATERAL USD  | 140,000     | 140,000    |
| SWAP BANK OF AMERICA BOC       | SWAP CASH COLLATERAL USD  | (140,000)   | (140,000)  |
| SWAP CCPC GOLDMAN SACHS COC    | SWAP CCPC CASH COLLATERAL | 157,000     | 157,000    |
| SWAP CITIBANK BOC              | SWAP CASH COLLATERAL USD  | (20,000)    | (20,000)   |
| SWAP GOLDMAN SACHS BOC         | SWAP CASH COLLATERAL USD  | (20,000)    | (20,000)   |
| SYNCHRONY CREDIT CARD MASTER N | 2.04% 15 Mar 2022         | 1,615,000   | 1,614,461  |
| SYNCHRONY FINANCIAL            | 2.7% 03 Feb 2020          | 215,000     | 215,537    |
| SYNGENTA FINANCE NV            | 3.125% 28 Mar 2022        | 200,000     | 194,460    |
| SYNOVUS FINANCIAL CORP         | 3.125% 01 Nov 2022        | 110,000     | 109,087    |
| TAPESTRY INC                   | 4.125% 15 Jul 2027        | 65,000      | 65,494     |
| * TBA JP MORGAN BOC            | TBA CASH COLLATERAL       | (12,000)    | (12,000)   |
| TELECOM ITALIA SPA             | 5.303% 30 May 2024        | 410,000     | 437,675    |
| TEVA PHARMACEUTICALS NE        | 1.4% 20 Jul 2018          | 260,000     | 258,269    |
| TEVA PHARMACEUTICALS NE        | 2.2% 21 Jul 2021          | 350,000     | 319,715    |
| TEVA PHARMACEUTICALS NE        | 1.7% 19 Jul 2019          | 260,000     | 252,615    |
| THERMO FISHER SCIENTIFIC       | 2.95% 19 Sep 2026         | 55,000      | 53,444     |
| THERMO FISHER SCIENTIFIC       | 3% 15 Apr 2023            | 60,000      | 60,370     |
| TIME WARNER INC                | 3.875% 15 Jan 2026        | 101,000     | 101,963    |
| TYCO ELECTRONICS GROUP S       | 3.45% 01 Aug 2024         | 30,000      | 30,840     |
| UBS AG LONDON                  | 2.2% 08 Jun 2020          | 490,000     | 486,856    |
| UBS GROUP FUNDING SWITZE       | 3.491% 23 May 2023        | 625,000     | 634,946    |
| UBS GROUP FUNDING SWITZE       | 4.125% 24 Sep 2025        | 200,000     | 209,891    |
| UNION PACIFIC RR 2014 1        | 3.227% 14 May 2026        | 349,753     | 356,654    |
| UNITED MEXICAN STATES          | 4.15% 28 Mar 2027         | 403,000     | 417,911    |
| UNITED TECHNOLOGIES CORP       | 1% 04 May 2018            | 1,080,000   | 1,078,348  |
| UNITEDHEALTH GROUP INC         | 2.875% 15 Dec 2021        | 235,000     | 237,992    |
| UNITEDHEALTH GROUP INC         | 2.7% 15 Jul 2020          | 115,000     | 116,330    |
| UNITEDHEALTH GROUP INC         | 3.35% 15 Jul 2022         | 75,000      | 77,447     |
| US 10YR NOTE (CBT)MAR18        | XCBT 20180320             | 19,700,000  | (30,825)   |
| US 10YR ULTRA FUT MAR18        | XCBT 20180320             | (1,600,000) | (3,650)    |
| US 2YR NOTE (CBT) MAR18        | XCBT 20180329             | 77,000,000  | (107,016)  |
| US 5YR NOTE (CBT) MAR18        | XCBT 20180329             | 7,700,000   | (45,119)   |
| US BANCORP                     | 3.15% 27 Apr 2027         | 220,000     | 220,403    |
| US BANCORP                     | 3.1% 27 Apr 2026          | 60,000      | 59,577     |
| US DOLLAR                      |                           | 85,952      | 85,952     |
| US LONG BOND(CBT) MAR18        | XCBT 20180320             | (6,100,000) | 17,182     |
| US TREASURY N/B                | 2% 31 Oct 2022            | 3,425,000   | 3,395,165  |
| US TREASURY N/B                | 2.125% 30 Sep 2024        | 3,040,000   | 3,001,763  |
| US TREASURY N/B                | 2.125% 30 Nov 2024        | 1,760,000   | 1,736,900  |
| US TREASURY N/B                | 1.875% 15 Dec 2020        | 13,090,000  | 13,052,162 |
| US TREASURY N/B                | 1.875% 31 Dec 2019        | 6,470,000   | 6,467,978  |
| US TREASURY N/B                | 2.125% 31 Jul 2024        | 8,202,000   | 8,104,601  |
| US TREASURY N/B                | 1.875% 31 Jul 2022        | 2,390,000   | 2,357,604  |
| US TREASURY N/B                | 2.25% 15 Aug 2027         | 12,435,000  | 12,260,133 |
| US TREASURY N/B                | 2.75% 15 Aug 2047         | 855,000     | 856,069    |
| US TREASURY N/B                | 1.25% 31 Aug 2019         | 1,660,000   | 1,643,076  |
| US TREASURY N/B                | 1.625% 31 Aug 2022        | 4,070,000   | 3,969,363  |
| US TREASURY N/B                | 2.25% 15 Nov 2027         | 20,000      | 19,718     |
| US TREASURY N/B                | 2.75% 15 Nov 2047         | 620,000     | 621,017    |
| US TREASURY N/B                | 1.75% 15 Nov 2020         | 2,593,300   | 2,578,409  |
| US TREASURY N/B                | 3% 15 May 2047            | 635,000     | 667,618    |
| US TREASURY N/B                | 2.375% 15 May 2027        | 3,053,000   | 3,044,294  |
| US TREASURY N/B                | 2% 31 May 2024            | 13,175,000  | 12,928,998 |
| US TREASURY N/B                | 2% 30 Jun 2024            | 1,065,000   | 1,044,615  |
| US TREASURY N/B                | 1.75% 30 Jun 2022         | 1,946,000   | 1,910,805  |
| US TREASURY N/B                | 2% 31 Dec 2021            | 6,445,000   | 6,412,272  |
| US TREASURY N/B                | 1.625% 15 Mar 2020        | 2,906,000   | 2,888,292  |
| US TREASURY N/B                | 2% 15 Nov 2026            | 1,596,000   | 1,544,566  |
| US TREASURY N/B                | 1.375% 31 May 2021        | 6,640,000   | 6,490,600  |
| US TREASURY N/B                | 1.125% 30 Jun 2021        | 15,160,000  | 14,681,513 |

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|                                |                    |             |            |
|--------------------------------|--------------------|-------------|------------|
| US TREASURY N/B                | 1.125% 31 Jul 2021 | 6,660,000   | 6,440,428  |
| US TREASURY N/B                | 2% 30 Nov 2022     | 19,310,000  | 19,134,249 |
| US TREASURY N/B                | 2% 30 Sep 2020     | 1,865,000   | 1,867,550  |
| US TREASURY N/B                | 2.75% 15 Feb 2024  | 2,895,000   | 2,970,994  |
| US ULTRA BOND CBT MAR18        | XCBT 20180320      | (1,200,000) | (6,125)    |
| VERIZON COMMUNICATIONS         | 4.125% 16 Mar 2027 | 720,000     | 750,753    |
| VERIZON COMMUNICATIONS         | 1% 22 May 2020     | 530,000     | 533,082    |
| VIACOM INC                     | 4.25% 01 Sep 2023  | 130,000     | 132,728    |
| VIRGINIA ELEC + POWER CO       | 2.75% 15 Mar 2023  | 200,000     | 199,069    |
| WALDORF ASTORIA BOCA RATON TRU | 1% 15 Jun 2029     | 110,000     | 110,170    |
| WALGREENS BOOTS ALLIANCE       | 3.45% 01 Jun 2026  | 70,000      | 69,220     |
| WELLS FARGO + COMPANY          | 2.625% 22 Jul 2022 | 670,000     | 666,396    |
| WELLS FARGO + COMPANY          | 3% 23 Oct 2026     | 334,000     | 327,372    |
| WELLS FARGO + COMPANY          | 4.3% 22 Jul 2027   | 150,000     | 159,721    |
| WELLS FARGO + COMPANY          | 2.6% 22 Jul 2020   | 211,000     | 212,299    |
| WELLS FARGO COMMERCIAL MORTGAG | 1% 15 Dec 2048     | 525,000     | 543,288    |
| WELLS FARGO COMMERCIAL MORTGAG | 1% 15 Dec 2059     | 7,951,482   | 504,238    |
| WELLS FARGO COMMERCIAL MORTGAG | 1% 15 Dec 2048     | 0           |            |
| WESTROCK RKT CO                | 4.9% 01 Mar 2022   | 76,000      | 81,957     |
| WF RBS COMMERCIAL MORTGAGE TRU | 3.752% 15 Sep 2057 | 395,000     | 412,770    |
| WF RBS COMMERCIAL MORTGAGE TRU | 1% 15 Mar 2044     | 1,520,406   | 1,523,669  |
| WILLIS NORTH AMERICA INC       | 3.6% 15 May 2024   | 70,000      | 71,162     |
| WISCONSIN POWER + LIGHT        | 3.05% 15 Oct 2027  | 105,000     | 105,025    |
| XEROX CORPORATION              | 3.625% 15 Mar 2023 | 90,000      | 87,797     |
| XILINX INC                     | 2.95% 01 Jun 2024  | 220,000     | 218,626    |

**Sub-Total: Fund 5710 1 of 16** **Total \$ 507,612,671**

| (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/<br>Par Value  |                |                |
|     | 90DAY EUR FUTR MAR18                                      | XCME 20180319   | 68,250,000     | \$ (6,825)     |
|     | ABBEY NAT L TREASURY                                      | 1.37% 02 Feb 2018   | 6,800,000      | 6,791,719      |
|     | ABBVIE INC  | 2.9% 06 Nov 2022  | 900,000        | 902,617        |
|     | ALBA PLC  | 1% 15 Dec 2038  | 721,920        | 836,195        |
|     | ALLERGAN FUNDING SCS                                      | 3.45% 15 Mar 2022   | 1,900,000      | 1,930,503      |
|     | ARROW ELECTRONICS INC                                     | 3.875% 12 Jan 2028  | 1,000,000      | 997,002        |

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Table of Contents

|                                |                                 |              |              |
|--------------------------------|---------------------------------|--------------|--------------|
| AT+T INC                       | 1% 15 Jul 2021                  | 2,400,000    | 2,432,889    |
| AUBURN SECURITIES PLC          | 1% 01 Dec 2041                  | 346,818      | 462,242      |
| AUSTRALIAN DOLLAR              | FOREIGN CURRENCY                | 990          | 774          |
| BANK OF AMERICA CORP           | 1% 20 Dec 2028                  | 2,222,000    | 2,222,478    |
| BANK OF AMERICA CORP           | 4% 01 Apr 2024                  | 2,000,000    | 2,114,252    |
| BANK OF AMERICA CORP           | 2.503% 21 Oct 2022              | 2,800,000    | 2,770,212    |
| BANK OF AMERICA CORP           | 1% 24 Apr 2023                  | 1,400,000    | 1,402,059    |
| BANK OF AMERICA CORP           | 1% 20 Jan 2023                  | 3,400,000    | 3,448,971    |
| BANK OF NOVA SCOTIA            | 1.875% 26 Apr 2021              | 1,400,000    | 1,372,752    |
| BANK TOKYO MIT UFJ NY          | 1.49% 25 May 2018               | 6,800,000    | 6,759,472    |
| BANK TOKYO MIT UFJ NY          | 1.39% 01 Feb 2018               | 6,800,000    | 6,791,861    |
| BARCLAYS BANK PLC              | 1% 10 Apr 2023                  | 1,100,000    | 1,116,500    |
| BARCLAYS CAPITAL REPO          | 1.75% 02 Jan 2018               | 51,700,000   | 51,700,000   |
| BARCLAYS PLC                   | 1% 10 Aug 2021                  | 2,100,000    | 2,197,243    |
| BARCLAYS PLC                   | 3.25% 12 Feb 2027               | 1,200,000    | 1,695,926    |
| BARCLAYS PLC                   | 3.684% 10 Jan 2023              | 1,400,000    | 1,420,689    |
| BBCRE TRUST                    | 3.966% 10 Aug 2033              | 2,200,000    | 2,237,697    |
| BNP PARIBAS NEW YORK           | 1.42% 05 Feb 2018               | 6,800,000    | 6,790,612    |
| BONOS Y OBLIG DEL ESTADO       | 4.5% 31 Jan 2018                | 3,000,000    | 3,615,369    |
| BOSTON GAS COMPANY             | 3.15% 01 Aug 2027               | 300,000      | 299,035      |
| BRAZILIAN REAL                 | FOREIGN CURRENCY                | 426,112      | 128,459      |
| BRIXMOR OPERATING PART         | 3.25% 15 Sep 2023               | 1,200,000    | 1,175,674    |
| BROADCOM CRP / CAYMN FI        | 3.625% 15 Jan 2024              | 1,100,000    | 1,093,823    |
| BWU00L9Q5 IRS USD P F 2.50000  | 2.5% 20 Dec 2027                | (52,500,000) | (52,889,116) |
| BWU00L9Q5 IRS USD R V 03MLIBOR | 1% 20 Dec 2027                  | 52,500,000   | 52,500,000   |
| BWU00L9U6 IRS USD P F 2.75000  | 2.75% 20 Dec 2047               | (1,300,000)  | (1,350,812)  |
| BWU00L9U6 IRS USD R V 03MLIBOR | 1% 20 Dec 2047                  | 1,300,000    | 1,300,000    |
| BX TRUST                       | 1% 15 Jul 2034                  | 1,400,000    | 1,403,940    |
| CADILLAC FAIRVIEW PRP TR       | 3.875% 20 Mar 2027              | 700,000      | 715,638      |
| CALIFORNIA ST                  | 7.5% 01 Apr 2034                | 800,000      | 1,184,656    |
| CAN 10YR BOND FUT MAR18        | XMOD 20180320                   | (600,000)    | 6,393        |
| CANADIAN DOLLAR                | FOREIGN CURRENCY                | 1,296,312    | 1,034,608    |
| CAPITAL ONE MULTI ASSET EXECUT | 1% 15 Feb 2022                  | 1,200,000    | 1,205,683    |
| CATERPLR FIN SRV CO.           | 1.42% 26 Feb 2018               | 3,400,000    | 3,392,490    |
| CBL + ASSOCIATES LP            | 5.95% 15 Dec 2026               | 1,000,000    | 930,277      |
| CCBPGTUS0 FWCC BNP USD         | FORWARDS CASH COLLATERAL<br>USD | 251,000      | 251,000      |
| CCTORIUS6 TD BANK COC SWCC     | CCTORIUS6 TD BANK COC SWCC      | 250,000      | 250,000      |
| CHASE ISSUANCE TRUST           | 1% 18 Jan 2022                  | 1,200,000    | 1,204,271    |
| CITIGROUP COMMERCIAL MORTGAGE  | 3.431% 10 Jun 2048              | 3,500,000    | 3,602,297    |
| CITIGROUP INC                  | 2.75% 25 Apr 2022               | 3,400,000    | 3,393,120    |
| CITIGROUP INC                  | 1% 25 Apr 2022                  | 1,000,000    | 1,010,368    |
| CITIGROUP INC                  | 1% 10 Jan 2020                  | 1,400,000    | 1,408,323    |
| COMM MORTGAGE TRUST            | 3.178% 10 Feb 2035              | 1,130,000    | 1,138,104    |
| CONSTELLATION BRANDS INC       | 3.75% 01 May 2021               | 1,500,000    | 1,550,542    |
| CRED SUIS GP FUN LTD           | 3.125% 10 Dec 2020              | 1,000,000    | 1,012,026    |
| CRED SUIS GP FUN LTD           | 3.8% 15 Sep 2022                | 2,500,000    | 2,578,849    |
| CREDIT AGRICOLE                | 1.39% 05 Feb 2018               | 5,100,000    | 5,093,108    |
| CREDIT SUISSE MORTGAGE TRUST   | 3.565% 15 Dec 2049              | 900,000      | 928,876      |
| CSAIL COMMERCIAL MORTGAGE TRUS | 3.448% 15 Aug 2048              | 1,300,000    | 1,336,339    |
| CURRENCY CONTRACT              | BRL/USD                         |              | (23,776)     |
| CURRENCY CONTRACT              | CAD/USD                         |              | 14,369       |
| CURRENCY CONTRACT              | CAD/USD                         |              | 18,088       |
| CURRENCY CONTRACT              | CAD/USD                         |              | 40,023       |
| CURRENCY CONTRACT              | CAD/USD                         |              | 117,337      |
| CURRENCY CONTRACT              | CAD/USD                         |              | 11,314       |
| CURRENCY CONTRACT              | DKK/USD                         |              | 1,304,980    |
| CURRENCY CONTRACT              | DKK/USD                         |              | 215,861      |
| CURRENCY CONTRACT              | DKK/USD                         |              | 56,683       |
| CURRENCY CONTRACT              | EUR/USD                         |              | 14,194       |
| CURRENCY CONTRACT              | MXN/USD                         |              | (38,286)     |
| CURRENCY CONTRACT              | USD/BRL                         |              | (23,846)     |
| CURRENCY CONTRACT              | USD/CAD                         |              | (252,669)    |



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|                          |                    |             |             |
|--------------------------|--------------------|-------------|-------------|
| CURRENCY CONTRACT        | USD/CAD            |             | (48,528)    |
| CURRENCY CONTRACT        | USD/CAD            |             | (45,007)    |
| CURRENCY CONTRACT        | USD/DKK            |             | (40,108)    |
| CURRENCY CONTRACT        | USD/DKK            |             | (42,099)    |
| CURRENCY CONTRACT        | USD/DKK            |             | (272,835)   |
| CURRENCY CONTRACT        | USD/DKK            |             | (535,688)   |
| CURRENCY CONTRACT        | USD/DKK            |             | (340,721)   |
| CURRENCY CONTRACT        | USD/DKK            |             | (1,119,760) |
| CURRENCY CONTRACT        | USD/DKK            |             | (32,108)    |
| CURRENCY CONTRACT        | USD/DKK            |             | (295,993)   |
| CURRENCY CONTRACT        | USD/EUR            |             | (52,381)    |
| CURRENCY CONTRACT        | USD/EUR            |             | (60,124)    |
| CURRENCY CONTRACT        | USD/GBP            |             | (37,718)    |
| CURRENCY CONTRACT        | USD/MXN            |             | (33,982)    |
| DANISH KRONE             | FOREIGN CURRENCY   | 1,950       | 315         |
| DELL INT LLC / EMC CORP  | 5.45% 15 Jun 2023  | 500,000     | 540,320     |
| DELL INT LLC / EMC CORP  | 4.42% 15 Jun 2021  | 3,000,000   | 3,126,058   |
| DEUTSCHE BANK AG         | 1% 10 May 2019     | 2,300,000   | 2,342,833   |
| DEUTSCHE BANK AG         | 4.25% 14 Oct 2021  | 700,000     | 728,256     |
| DEVELOPMENT BK OF JAPAN  | 1.625% 01 Sep 2021 | 2,400,000   | 2,299,154   |
| DIGITAL REALTY TRUST LP  | 3.95% 01 Jul 2022  | 1,100,000   | 1,149,131   |
| ENBRIDGE INC             | 3.7% 15 Jul 2027   | 2,700,000   | 2,711,384   |
| ENERGY TRANSFER PARTNERS | 4.15% 01 Oct 2020  | 1,000,000   | 1,032,646   |
| ENTERGY ARKANSAS INC     | 3.5% 01 Apr 2026   | 2,200,000   | 2,270,194   |
| ENTERGY LOUISIANA LLC    | 3.12% 01 Sep 2027  | 2,200,000   | 2,194,385   |
| ENTERGY MISSISSIPPI INC  | 2.85% 01 Jun 2028  | 1,700,000   | 1,645,983   |
| ESSEX PORTFOLIO LP       | 3.625% 01 May 2027 | 1,200,000   | 1,208,687   |
| EURO BUXL 30Y BND MAR18  | XEUR 20180308      | 700,000     | (4,203)     |
| EURO CURRENCY            | FOREIGN CURRENCY   | 56,492      | 67,836      |
| EURO OAT FUTURE MAR18    | XEUR 20180308      | (8,700,000) | 167,211     |
| EURO-BTP FUTURE MAR18    | XEUR 20180308      | (2,300,000) | 87,274      |
| FANNIE MAE               | 7% 25 Jul 2039     | 363,687     | 393,916     |
| FANNIE MAE               | 2.75% 25 May 2020  | 4,181       | 4,181       |
| FANNIE MAE               | 6.5% 25 Sep 2029   | 722,156     | 775,029     |
| FANNIE MAE               | 7% 25 Oct 2022     | 55,400      | 59,524      |
| FANNIE MAE               | 6.5% 25 Feb 2023   | 60,823      | 64,517      |
| FANNIE MAE               | 6.5% 25 Jul 2029   | 605,489     | 677,865     |
| FANNIE MAE               | 7.5% 20 Sep 2027   | 371,822     | 414,480     |
| FANNIEMAE WHOLE LOAN     | 6.5% 25 Jun 2028   | 39,282      | 42,961      |
| FED HM LN PC POOL 1J1214 | 1% 01 Sep 2035     | 73,832      | 76,354      |
| FED HM LN PC POOL 1J1219 | 1% 01 Oct 2035     | 357,154     | 373,315     |
| FED HM LN PC POOL 781923 | 1% 01 Sep 2034     | 967,969     | 1,018,944   |
| FED HM LN PC POOL 785867 | 1% 01 Dec 2026     | 19,537      | 19,844      |
| FED HM LN PC POOL 789758 | 1% 01 Sep 2032     | 26,000      | 27,351      |
| FED HM LN PC POOL 789777 | 1% 01 Sep 2032     | 19,850      | 20,891      |

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## Table of Contents

|                                |                     |           |            |
|--------------------------------|---------------------|-----------|------------|
| FED HM LN PC POOL 848812       | 1 % 01 Oct 2039     | 1,919,950 | 2,024,346  |
| FED HM LN PC POOL A96488       | 5 % 01 Jan 2041     | 532,432   | 576,274    |
| FED HM LN PC POOL C91256       | 5 % 01 Jun 2029     | 53,154    | 57,201     |
| FED HM LN PC POOL E01479       | 3.5 % 01 Sep 2018   | 113,546   | 117,348    |
| FED HM LN PC POOL G01827       | 4.5 % 01 Jun 2035   | 163,573   | 174,566    |
| FED HM LN PC POOL G08767       | 4 % 01 Jun 2047     | 4,196,902 | 4,389,186  |
| FHA 221 D4                     | 7.43 % 01 Dec 2020  | 36,123    | 35,215     |
| FHA 221/D4 GMAC 56 P8/01       | 7.43 % 25 Oct 2022  | 0         | 0          |
| FHA INSD 23RD MTG              | 7.43 % 01 Mar 2022  | 5,044     | 4,918      |
| FHA INSD MTG P/T               | 7.43 % 01 Jul 2024  | 4,259     | 4,206      |
| FHA INSD MTG POOL 56 GMAC      | 7.43 % 25 Oct 2022  | 0         | 0          |
| FHA PROJ LN CTF SER POOL 5     | 7.43 % 01 Feb 2022  | 3,172     | 3,092      |
| FHLMC MULTIFAMILY STRUCTURED P | 5.105 % 25 May 2019 | 5,475,000 | 5,637,470  |
| FHLMC MULTIFAMILY STRUCTURED P | 2.864 % 25 Oct 2026 | 9,915,861 | 10,026,201 |
| FHLMC TBA 30 YR 3.5            | 3.5 % 13 Feb 2048   | 5,000,000 | 5,126,239  |
| FHLMC TBA 30 YR 4              | 4 % 13 Feb 2048     | 3,000,000 | 3,132,656  |
| FIRSTENERGY CORP               | 4.25 % 15 Mar 2023  | 1,000,000 | 1,044,457  |
| FNMA POOL 190639               | 1 % 01 Jan 2024     | 1,315     | 1,440      |
| FNMA POOL 251890               | 6.5 % 01 Aug 2018   | 1,883     | 2,088      |
| FNMA POOL 255075               | 5.5 % 01 Feb 2024   | 179,788   | 196,794    |
| FNMA POOL 256158               | 1 % 01 Feb 2036     | 8,174     | 8,606      |
| FNMA POOL 257238               | 5 % 01 Jun 2028     | 114,690   | 123,213    |
| FNMA POOL 429715               | 6.5 % 01 Apr 2018   | 1,992     | 2,208      |
| FNMA POOL 450838               | 5.5 % 01 Dec 2028   | 2,224     | 2,434      |
| FNMA POOL 457274               | 1 % 01 Oct 2028     | 5,202     | 5,212      |
| FNMA POOL 544502               | 1 % 01 Jul 2030     | 40,214    | 40,662     |
| FNMA POOL 559810               | 1 % 01 Aug 2040     | 53,366    | 53,424     |
| FNMA POOL 735764               | 1 % 01 Jul 2035     | 518,250   | 549,500    |
| FNMA POOL 735965               | 1 % 01 Oct 2035     | 234,008   | 247,647    |
| FNMA POOL 745390               | 1 % 01 Feb 2036     | 2,268,480 | 2,375,611  |
| FNMA POOL 745393               | 1 % 01 Sep 2020     | 0         |            |
| FNMA POOL 783610               | 1 % 01 Jun 2035     | 415,887   | 437,386    |
| FNMA POOL 814000               | 6 % 01 Jun 2035     | 56,744    | 63,391     |
| FNMA POOL 822101               | 1 % 01 May 2035     | 552,636   | 582,416    |
| FNMA POOL 825157               | 1 % 01 Aug 2035     | 173,013   | 179,846    |
| FNMA POOL 826129               | 1 % 01 Jul 2035     | 391,422   | 406,784    |
| FNMA POOL 874959               | 6.2 % 01 Nov 2037   | 552,083   | 624,343    |
| FNMA POOL 874960               | 6.2 % 01 Nov 2037   | 454,606   | 514,108    |
| FNMA POOL 890362               | 1 % 01 Aug 2041     | 1,488,631 | 1,614,936  |
| FNMA POOL 897717               | 1 % 01 Aug 2036     | 80,925    | 84,236     |
| FNMA POOL 898318               | 6 % 01 Nov 2036     | 29,295    | 32,726     |
| FNMA POOL 899601               | 5.5 % 01 Jul 2047   | 1,330,708 | 1,415,218  |
| FNMA POOL 902551               | 6 % 01 Nov 2036     | 6,491     | 7,334      |
| FNMA POOL 995797               | 1 % 01 Mar 2021     | 89,119    | 90,500     |
| FNMA POOL AA6435               | 6 % 01 May 2040     | 23,793    | 26,580     |
| FNMA POOL AA7916               | 4 % 01 Mar 2039     | 21,272    | 22,380     |



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|                              |                     |              |              |
|------------------------------|---------------------|--------------|--------------|
| FNMA POOL AB4049             | 4 % 01 Dec 2041     | 563,565      | 598,418      |
| FNMA POOL AB6244             | 4 % 01 Sep 2042     | 1,680,653    | 1,783,467    |
| FNMA POOL AB6535             | 4 % 01 Oct 2042     | 3,885,166    | 4,119,017    |
| FNMA POOL AB9136             | 2.5 % 01 Apr 2043   | 115,136      | 111,642      |
| FNMA POOL AB9589             | 4 % 01 Jun 2043     | 3,015,898    | 3,205,312    |
| FNMA POOL AC1254             | 4 % 01 Aug 2039     | 53,496       | 56,854       |
| FNMA POOL AE0715             | 1 % 01 Dec 2040     | 2,345,571    | 2,492,207    |
| FNMA POOL AE8349             | 6 % 01 Aug 2037     | 12,871       | 14,385       |
| FNMA POOL AK0730             | 1 % 01 Feb 2042     | 582,304      | 607,294      |
| FNMA POOL AK2411             | 4 % 01 Feb 2042     | 356,388      | 378,427      |
| FNMA POOL AK6297             | 4 % 01 Mar 2042     | 154,637      | 164,684      |
| FNMA POOL AK9808             | 4 % 01 Apr 2042     | 12,378       | 13,145       |
| FNMA POOL AL0300             | 1 % 01 Jun 2026     | 0            |              |
| FNMA POOL AL2815             | 1 % 01 May 2035     | 194,259      | 205,866      |
| FNMA POOL AL5548             | 1 % 01 May 2038     | 1,607,477    | 1,688,589    |
| FNMA POOL AL6447             | 1 % 01 Jan 2026     | 70,373       | 71,464       |
| FNMA POOL AL7183             | 1 % 01 Jan 2036     | 542,696      | 573,286      |
| FNMA POOL AL8092             | 1 % 01 Jul 2042     | 2,252,017    | 2,392,635    |
| FNMA POOL AL8922             | 1 % 01 May 2030     | 1,867,985    | 1,907,846    |
| FNMA POOL AL9380             | 1 % 01 Apr 2031     | 2,121,318    | 2,167,582    |
| FNMA POOL AM3528             | 2.69 % 01 Oct 2023  | 5,000,000    | 5,041,549    |
| FNMA POOL AR5180             | 3 % 01 Jul 2043     | 2,703,238    | 2,716,872    |
| FNMA POOL AS1410             | 3 % 01 Jan 2029     | 628,236      | 641,270      |
| FNMA POOL AS4168             | 4 % 01 Dec 2044     | 252,719      | 264,537      |
| FNMA POOL AS5715             | 3 % 01 Sep 2030     | 724,873      | 739,913      |
| FNMA POOL AS7603             | 4 % 01 Jul 2046     | 5,049,476    | 5,282,527    |
| FNMA POOL AX7911             | 3 % 01 Jan 2045     | 347,583      | 348,679      |
| FNMA POOL AZ8086             | 3.5 % 01 Jul 2045   | 1,384,228    | 1,426,724    |
| FNMA POOL BE2092             | 3.5 % 01 Dec 2046   | 1,071,048    | 1,100,254    |
| FNMA POOL BE4547             | 2.5 % 01 Jan 2032   | 25,187       | 25,165       |
| FNMA POOL MA0184             | 5 % 01 Sep 2029     | 922,106      | 991,375      |
| FNMA POOL MA0357             | 4 % 01 Mar 2020     | 362,023      | 372,580      |
| FNMA POOL MA0430             | 4 % 01 Jun 2020     | 343,084      | 353,088      |
| FNMA POOL MA1524             | 3 % 01 Aug 2043     | 0            |              |
| FNMA TBA 15 YR 2.5           | 2.5 % 16 Feb 2033   | 1,000,000    | 997,600      |
| FNMA TBA 30 YR 3             | 3 % 18 Jan 2048     | 27,000,000   | 27,000,000   |
| FNMA TBA 30 YR 3             | 3 % 13 Feb 2048     | 31,000,000   | 30,959,434   |
| FNMA TBA 30 YR 3.5           | 3.5 % 18 Jan 2048   | 32,000,000   | 32,855,002   |
| FNMA TBA 30 YR 3.5           | 3.5 % 13 Feb 2048   | 19,000,000   | 19,477,228   |
| FNMA TBA 30 YR 3.5           | 3.5 % 13 Mar 2048   | 8,000,000    | 8,188,438    |
| FNMA TBA 30 YR 4             | 4 % 18 Jan 2048     | 15,000,000   | 15,686,084   |
| FNMA TBA 30 YR 4             | 4 % 18 Jan 2048     | (15,000,000) | (15,686,084) |
| FNMA TBA 30 YR 4             | 4 % 13 Feb 2048     | 42,000,000   | 43,861,971   |
| FNMA TBA 30 YR 4             | 4 % 13 Mar 2048     | 5,000,000    | 5,214,046    |
| FNMA TBA 30 YR 4             | 4 % 13 Dec 2047     | 7,000,000    | 7,321,142    |
| FNMA TBA 30 YR 4             | 4 % 13 Dec 2047     | (7,000,000)  | (7,321,142)  |
| FNMA TBA 30 YR 4.5           | 4.5 % 13 Feb 2048   | 16,000,000   | 17,002,499   |
| FORD CREDIT AUTO LEASE TRUST | 1.56 % 15 Nov 2019  | 606,317      | 605,492      |
| FORD CREDIT AUTO LEASE TRUST | 1 % 15 Nov 2019     | 1,212,634    | 1,212,513    |
| FORD MOTOR CREDIT CO LLC     | 2.459 % 27 Mar 2020 | 1,200,000    | 1,196,146    |
| FORD MOTOR CREDIT CO LLC     | 3.2 % 15 Jan 2021   | 1,200,000    | 1,216,796    |

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|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| FREDDIE MAC                    | 6.5 % 15 Feb 2026  | 463,117   | 512,898   |
| FREDDIE MAC                    | 6 % 15 Jul 2023    | 267,356   | 283,690   |
| FREDDIE MAC                    | 6 % 15 Dec 2028    | 329,593   | 362,096   |
| FREDDIE MAC                    | 1 % 15 May 2037    | 718,482   | 717,001   |
| FREDDIE MAC                    | 7 % 15 May 2022    | 27,345    | 28,651    |
| FREDDIE MAC                    | 5.5 % 15 Nov 2032  | 1,590,697 | 1,722,658 |
| FUTURES USD CITI CASH          | COLLATERAL         | 129,000   | 129,000   |
| GENERAL MOTORS FINL CO         | 3.2 % 13 Jul 2020  | 1,400,000 | 1,419,002 |
| GEORGIA PACIFIC LLC            | 5.4 % 01 Nov 2020  | 2,100,000 | 2,264,887 |
| GM FINANCIAL AUTOMOBILE LEASIN | 1.67 % 20 Sep 2019 | 1,146,481 | 1,145,030 |

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Table of Contents

|                                |                     |                 |           |
|--------------------------------|---------------------|-----------------|-----------|
| GNMA I TBA 30 YR 4             | 4 % 21 Feb 2048     | 1,000,000       | 1,043,119 |
| GNMA II POOL 002910            | 8.5 % 20 Apr 2030   | 1,094           | 1,250     |
| GNMA II POOL 002947            | 8.5 % 20 Jul 2030   | 542             | 619       |
| GNMA II POOL 003029            | 8.5 % 20 Jan 2031   | 3,174           | 3,643     |
| GNMA II POOL 780840            | 8.5 % 20 Jul 2028   | 8,144           | 9,432     |
| GNMA II TBA 30 YR 4            | 4 % 21 Feb 2048     | 1,000,000       | 1,042,090 |
| GNMA POOL 783473               | 3.5 % 15 Nov 2041   | 989,697         | 1,026,412 |
| GNMA POOL AL1543               | 3 % 15 May 2045     | 841,385         | 848,574   |
| GOLDEN CREDIT CARD TRUST       | 1 % 15 Feb 2021     | 1,200,000       | 1,203,354 |
| GOLDMAN SACHS GROUP INC        | 5.75 % 24 Jan 2022  | 5,000,000       | 5,544,153 |
| GOLDMAN SACHS GROUP INC        | 1 % 26 Apr 2022     | 3,300,000       | 3,338,383 |
| GOODMAN US FIN FOUR            | 4.5 % 15 Oct 2037   | 700,000         | 723,422   |
| GOVERNMENT NATIONAL MORTGAGE A | 4.5 % 20 Nov 2034   | 464,309         | 474,067   |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 20 Jul 2065     | 0               |           |
| GS MORTGAGE SECURITIES TRUST   | 3.467 % 10 Jun 2047 | 2,300,000       | 2,367,064 |
| GS MORTGAGE SECURITIES TRUST   | 2.855 % 10 May 2034 | 1,000,000       | 1,001,143 |
| HCA INC                        | 5 % 15 Mar 2024     | 2,700,000       | 2,808,000 |
| HEINEKEN NV                    | 3.5 % 29 Jan 2028   | 2,700,000       | 2,754,557 |
| HOST HOTELS + RESORTS LP       | 3.875 % 01 Apr 2024 | 900,000         | 915,668   |
| HSBC BANK CANADA.              | 1 % 08 Jan 2018     | 2,200,000       | 1,755,435 |
| HSBC HOLDINGS PLC              | 1 % 05 Jan 2022     | 1,400,000       | 1,447,401 |
| HSBC HOLDINGS PLC              | 3.4 % 08 Mar 2021   | 1,300,000       | 1,328,726 |
| IMM EUR FUT OPT MAR18C 98.75   | EXP 03/19/2018      | (575,000)       | (1,438)   |
| IMM EUR FUT OPT MAR18P 98.25   | EXP 03/19/2018      | 575,000         | 30,188    |
| ING GROEP NV                   | 3.15 % 29 Mar 2022  | 1,100,000       | 1,113,154 |
| ING US FUNDING LLC             | 1 % 23 Jul 2018     | 6,800,000       | 6,800,000 |
| ING US FUNDING LLC             | 1.52 % 25 May 2018  | 6,800,000       | 6,758,656 |
| INTERCONTINENTALEXCHANGE       | 2.35 % 15 Sep 2022  | 1,700,000       | 1,687,416 |
| INTL LEASE FINANCE CORP        | 8.25 % 15 Dec 2020  | 800,000         | 918,923   |
| IPALCO ENTERPRISES INC         | 3.45 % 15 Jul 2020  | 1,700,000       | 1,717,000 |
| J.P. MORGAN SECURITIES         | 1.43 % 06 Feb 2018  | 6,800,000       | 6,790,276 |
| J.P. MORGAN SECURITIES         | 1.54 % 29 May 2018  | 6,800,000       | 6,756,948 |
| JAPAN FIN ORG MUNICIPAL        | 2.125 % 13 Apr 2021 | 1,300,000       | 1,277,476 |
| JAPANESE YEN                   | FOREIGN CURRENCY    | 22,525,824      | 199,963   |
| JP MORGAN CHASE COMMERCIAL MOR | 4.387 % 15 Feb 2046 | 2,333,968       | 2,345,995 |
| JP MORGAN CHASE COMMERCIAL MOR | 1 % 15 Jan 2033     | 1,119,173       | 1,119,972 |
| JP MORGAN MORTGAGE TRUST       | 1 % 25 Feb 2035     | 0               |           |
| JP MORGAN MORTGAGE TRUST       | 6 % 25 Aug 2022     | 0               |           |
| JPMBB COMMERCIAL MORTGAGE SECU | 3.017 % 15 Feb 2048 | 1,900,000       | 1,922,802 |
| * JPMORGAN CHASE + CO          | 3.25 % 23 Sep 2022  | 500,000         | 511,926   |
| * JPMORGAN CHASE + CO          | 2.4 % 07 Jun 2021   | 1,100,000       | 1,094,095 |
| * JPMORGAN CHASE + CO          | 1 % 25 Apr 2023     | 3,400,000       | 3,403,295 |
| * JPMORGAN CHASE + CO          | 1 % 25 Apr 2023     | 1,000,000       | 1,011,233 |
| JPN 10Y BOND(OSE) MAR18        | XOSE 20180313       | (1,000,000,000) | 7,989     |
| JPN BANK FOR INT L COOP        | 2.875 % 21 Jul 2027 | 1,000,000       | 1,006,282 |
| KENNEDY WILSON EUROPE RE       | 3.95 % 30 Jun 2022  | 1,300,000       | 1,847,770 |
| KILROY REALTY LP               | 4.375 % 01 Oct 2025 | 2,300,000       | 2,412,866 |

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|                                |                           |              |             |
|--------------------------------|---------------------------|--------------|-------------|
| LONG GILT FUTURE MAR18         | IFLL 20180327             | (10,700,000) | (121,585)   |
| MERRILL LYNCH MORTGAGE INVESTO | 1 % 25 Feb 2036           | 0            |             |
| MEXICAN PESO (NEW)             | FOREIGN CURRENCY          | 315          | 16          |
| MID AMERICA APARTMENTS         | 3.6 % 01 Jun 2027         | 1,900,000    | 1,903,241   |
| MLCC MORTGAGE INVESTORS INC    | 1 % 25 Nov 2035           | 0            |             |
| MONONGAHELA POWER CO           | 3.55 % 15 May 2027        | 2,000,000    | 2,038,991   |
| MOODY S CORPORATION            | 4.5 % 01 Sep 2022         | 2,200,000    | 2,357,233   |
| MORGAN STANLEY                 | 7.3 % 13 May 2019         | 1,100,000    | 1,172,721   |
| MORGAN STANLEY                 | 2.5 % 21 Apr 2021         | 1,000,000    | 998,326     |
| MORGAN STANLEY                 | 3.125 % 27 Jul 2026       | 700,000      | 690,431     |
| MORGAN STANLEY                 | 2.625 % 17 Nov 2021       | 3,400,000    | 3,384,507   |
| MORGAN STANLEY                 | 2.75 % 19 May 2022        | 1,000,000    | 996,329     |
| MORGAN STANLEY                 | TBA CASH COLLATERAL       | (36,000)     | (36,000)    |
| MORGAN STANLEY                 | 1 % 20 Jan 2022           | 1,400,000    | 1,423,159   |
| MORGAN STANLEY                 | 1 % 14 Feb 2020           | 300,000      | 301,196     |
| MORGAN STANLEY CAPITAL I TRUST | 1 % 13 Jul 2029           | 1,100,000    | 1,114,269   |
| MYLAN NV                       | 3.15 % 15 Jun 2021        | 900,000      | 905,024     |
| NATIONAL AUSTRALIA BANK        | 2.4 % 07 Dec 2021         | 2,700,000    | 2,689,294   |
| NATIONAL RETAIL PROP INC       | 3.5 % 15 Oct 2027         | 1,500,000    | 1,473,783   |
| * NATIXIS NY                   | 1.41 % 31 Jan 2018        | 6,800,000    | 6,792,010   |
| NAVIENT STUDENT LOAN TRUST     | 1 % 16 Jan 2035           | 512,901      | 516,054     |
| NAVIENT STUDENT LOAN TRUST     | 1 % 25 Mar 2066           | 2,209,045    | 2,260,554   |
| NEW YORK CITY NY TRANSITIONAL  | 4.905 % 01 Nov 2024       | 1,900,000    | 2,134,517   |
| NEW ZEALAND DOLLAR             | FOREIGN CURRENCY          | 467          | 332         |
| PENNSYLVANIA ST HGR EDU ASSIST | 1 % 25 Jul 2029           | 827,456      | 829,541     |
| PFP III                        | 1 % 14 Jan 2035           | 1,128,437    | 1,129,848   |
| POUND STERLING                 | FOREIGN CURRENCY          | 176,353      | 238,562     |
| RESOURCE CAPITAL CORP LTD      | 1 % 15 Aug 2032           | 601,761      | 601,255     |
| RMAC SECURITIES PLC            | 1 % 12 Jun 2044           | 1,266,852    | 1,658,078   |
| ROCHESTER GAS + ELECTRIC       | 3.1 % 01 Jun 2027         | 1,000,000    | 989,882     |
| SABINE PASS LIQUEFACTION       | 5.875 % 30 Jun 2026       | 1,200,000    | 1,348,162   |
| SANTANDER UK GROUP HLDGS       | 3.125 % 08 Jan 2021       | 3,400,000    | 3,431,980   |
| SINGAPORE DOLLAR               | FOREIGN CURRENCY          | 283          | 212         |
| SLM STUDENT LOAN TRUST         | 1 % 27 Apr 2026           | 1,558,724    | 1,564,350   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Jan 2027           | 1,504,385    | 1,497,464   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Apr 2023           | 7,217,496    | 7,385,439   |
| SLM STUDENT LOAN TRUST         | 1 % 27 Oct 2025           | 844,230      | 843,634     |
| SLM STUDENT LOAN TRUST         | 1 % 25 Apr 2027           | 312,141      | 311,418     |
| SMALL BUSINESS ADMINISTRATION  | 5.6 % 01 Sep 2028         | 0            |             |
| SMBC AVIATION CAPITAL FI       | 3 % 15 Jul 2022           | 3,400,000    | 3,367,045   |
| SOFI CONSUMER LOAN PROGRAM TRU | 2.14 % 25 Sep 2026        | 1,408,722    | 1,405,043   |
| SOFI CONSUMER LOAN PROGRAM TRU | 2.2 % 25 Nov 2026         | 1,606,381    | 1,603,397   |
| SOUTH CAROLINA STUDENT LOAN CO | 1 % 01 Dec 2023           | 435,586      | 435,560     |
| SOUTHWESTERN ELEC POWER        | 2.75 % 01 Oct 2026        | 700,000      | 674,160     |
| SPRINT SPECTRUM / SPEC I       | 3.36 % 20 Mar 2023        | 937,500      | 943,359     |
| SSGA                           | G STIFF ERISA QUALIFIED   | 744,009      | 744,009     |
| STANDARD CHARTERED BANK        | 1.6 % 05 Feb 2018         | 3,000,000    | 2,995,333   |
| SUMITOMO MITSUI TR BK LT       | 1 % 18 Oct 2019           | 1,200,000    | 1,210,177   |
| SWAP BNP PARIBAS COC           | SWAP CASH COLLATERAL USD  | 330,000      | 330,000     |
| SWAP CCPC CITIBANK COC         | SWAP CCPC CASH COLLATERAL | 7,000        | 7,000       |
| SWAP CITIBANK BOC              | SWAP CASH COLLATERAL USD  | (1,050,000)  | (1,050,000) |
| SWAP HSBC COC                  | SWAP CASH COLLATERAL USD  | 30,000       | 30,000      |
| SWAP JP MORGAN COC             | SWAP CASH COLLATERAL USD  | 330,000      | 330,000     |
| SWAP RBC COCF CANADA           | SWAP CASH COLLATERAL USD  | 1,020,000    | 1,020,000   |

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|                                |                           |              |              |
|--------------------------------|---------------------------|--------------|--------------|
| SWAPS CCNGFIUS2 COC USD        | SWAPS CASH COLLATERAL USD | 39,000       | 39,000       |
| SWCC CCSCXIUS6 COC             | SWCC CASH COLLATERAL USD  | 250,000      | 250,000      |
| SWISS FRANC                    | FOREIGN CURRENCY          | 374          | 383          |
| SWPC0F962 CDS USD P V 03MEVENT | 1 % 20 Jun 2022           | (1,200,000)  | (1,200,000)  |
| SWPC0F962 CDS USD R F 1.00000  | 1 % 20 Jun 2022           | 1,200,000    | 1,222,100    |
| SWPC0FA52 CDS USD P V 03MEVENT | 1 % 20 Jun 2022           | (30,200,000) | (30,200,000) |

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Table of Contents

|                                |                     |             |             |
|--------------------------------|---------------------|-------------|-------------|
| SWPC0FA52 CDS USD R F 1.00000  | 1 % 20 Jun 2022     | 30,200,000  | 30,873,913  |
| SWPC0G796 CDS USD P V 03MEVENT | 1 % 20 Dec 2022     | (1,600,000) | (1,600,000) |
| SWPC0G796 CDS USD R F 1.00000  | 1 % 20 Dec 2022     | 1,600,000   | 1,638,139   |
| TECH DATA CORP                 | 3.7 % 15 Feb 2022   | 2,000,000   | 2,006,202   |
| THAILAND BAHT                  | FOREIGN CURRENCY    | 760         | 23          |
| THE BANK OF NOVA SCOTIA REPO   | 1.75 % 02 Jan 2018  | 67,700,000  | 67,700,000  |
| TOKYO METROPOLITAN GOVT        | 2.5 % 08 Jun 2022   | 1,000,000   | 989,566     |
| TORONTO DOMINION BANK          | 1 % 05 Jan 2018     | 2,600,000   | 2,074,824   |
| TRANSURBAN FINANCE CO          | 4.125 % 02 Feb 2026 | 1,000,000   | 1,040,496   |
| UBS AG                         | 1 % 22 May 2023     | 1,600,000   | 1,610,973   |
| UBS AG                         | 5.125 % 15 May 2024 | 1,200,000   | 1,266,144   |
| UBS AG LONDON                  | 1 % 08 Jun 2020     | 1,600,000   | 1,606,979   |
| UBS AG STAMFORD CT             | 7.625 % 17 Aug 2022 | 1,000,000   | 1,168,200   |
| UBS GROUP FUNDING SWITZE       | 3 % 15 Apr 2021     | 1,000,000   | 1,007,020   |
| UBS GROUP FUNDING SWITZE       | 2.65 % 01 Feb 2022  | 3,400,000   | 3,361,500   |
| US 10YR NOTE (CBT)MAR18        | XCBT 20180320       | 69,400,000  | (467,961)   |
| US 5YR NOTE (CBT) MAR18        | XCBT 20180329       | 44,700,000  | (286,359)   |
| US DOLLAR                      |                     | 980,095     | 980,095     |
| US LONG BOND(CBT) MAR18        | XCBT 20180320       | (1,300,000) | (3,832)     |
| US TREASURY N/B                | 3 % 15 May 2042     | 6,900,000   | 7,262,520   |
| US TREASURY N/B                | 2.75 % 15 Aug 2042  | 400,000     | 402,781     |
| US TREASURY N/B                | 2.75 % 15 Nov 2042  | 5,300,000   | 5,333,539   |
| US TREASURY N/B                | 3.125 % 15 Feb 2043 | 900,000     | 966,902     |
| US TREASURY N/B                | 5.25 % 15 Feb 2029  | 8,700,000   | 11,079,586  |
| US TREASURY N/B                | 2 % 31 Oct 2022     | 200,000     | 198,258     |
| US TREASURY N/B                | 4.375 % 15 May 2040 | 100,000     | 128,938     |
| US TREASURY N/B                | 4.375 % 15 May 2041 | 2,700,000   | 3,493,230   |
| US TREASURY N/B                | 2.875 % 15 May 2043 | 2,400,000   | 2,467,781   |
| US TREASURY N/B                | 3.625 % 15 Aug 2043 | 5,500,000   | 6,419,102   |
| US TREASURY N/B                | 3.75 % 15 Nov 2043  | 3,600,000   | 4,289,484   |
| US TREASURY N/B                | 3.125 % 15 Aug 2044 | 7,600,000   | 8,168,516   |
| US TREASURY N/B                | 1.625 % 15 May 2026 | 10,600,000  | 9,983,875   |
| US TREASURY N/B                | 2.125 % 31 Mar 2024 | 2,800,000   | 2,771,453   |
| US TREASURY N/B                | 3 % 15 May 2047     | 2,000,000   | 2,102,734   |
| US TREASURY N/B                | 2.375 % 15 May 2027 | 10,100,000  | 10,071,199  |
| US TREASURY N/B                | 1.875 % 31 Jul 2022 | 200,000     | 197,289     |
| US TREASURY N/B                | 2.125 % 31 Jul 2024 | 16,600,000  | 16,402,875  |
| US TREASURY N/B                | 2.25 % 15 Aug 2027  | 20,730,000  | 20,438,484  |
| US TREASURY N/B                | 3 % 15 Nov 2044     | 800,000     | 840,281     |
| US TREASURY N/B                | 2 % 15 Feb 2025     | 2,200,000   | 2,150,586   |
| US TREASURY N/B                | 2.5 % 15 Feb 2045   | 8,700,000   | 8,293,887   |
| US TREASURY N/B                | 2.875 % 15 Aug 2045 | 6,700,000   | 6,871,164   |
| US TREASURY N/B                | 1.875 % 31 Aug 2022 | 1,900,000   | 1,873,281   |
| US TREASURY N/B                | 2.5 % 15 Feb 2046   | 700,000     | 666,121     |
| US TREASURY N/B                | 2.25 % 31 Jan 2024  | 600,000     | 598,711     |
| US TREASURY N/B                | 1.875 % 28 Feb 2022 | 33,300,000  | 32,939,684  |
| VEREIT OPERATING PARTNER       | 3.95 % 15 Aug 2027  | 400,000     | 395,429     |

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|                                     |                     |                 |                    |
|-------------------------------------|---------------------|-----------------|--------------------|
| VERIZON COMMUNICATIONS              | 3.376 % 15 Feb 2025 | 1,992,000       | 1,999,524          |
| VERIZON COMMUNICATIONS              | 4.125 % 16 Mar 2027 | 2,100,000       | 2,189,697          |
| VESTEDA FINANCE BV                  | 2.5 % 27 Oct 2022   | 1,500,000       | 1,942,355          |
| VMWARE INC                          | 3.9 % 21 Aug 2027   | 2,700,000       | 2,725,601          |
| WALDORF ASTORIA BOCA RATON TRU      | 1 % 15 Jun 2029     | 1,100,000       | 1,101,698          |
| WEA FINANCE LLC/WESTFIEL            | 3.25 % 05 Oct 2020  | 1,100,000       | 1,119,262          |
| WELLS FARGO + COMPANY               | 2.1 % 26 Jul 2021   | 900,000         | 884,931            |
| WELLS FARGO + COMPANY               | 1 % 31 Oct 2023     | 800,000         | 821,271            |
| WELLS FARGO + COMPANY               | 2.5 % 04 Mar 2021   | 1,800,000       | 1,799,176          |
| YUAN RENMINBI                       | FOREIGN CURRENCY    | 401             | 62                 |
| ZIMMER BIOMET HOLDINGS              | 3.375 % 30 Nov 2021 | 1,030,000       | 1,043,603          |
| ZIMMER BIOMET HOLDINGS              | 3.15 % 01 Apr 2022  | 2,000,000       | 2,004,898          |
| <b>Sub-Total: Fund 5711 2 of 16</b> |                     | <b>Total \$</b> | <b>873,973,948</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/<br>Par Value  |                    |                |
|                                     | SSGA  | G STIFF ERISA QUALIFIED   | 121,933,579        | \$ 121,933,579 |
| <b>Sub-Total: Fund 5725 3 of 16</b> |   | <b>Total \$</b>   | <b>121,933,579</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/<br>Par Value  |                |                |
|     | 21ST CENTURY FOX AMERICA                                  | 6.75 % 09 Jan 2038  | 1,060,000      | \$ 1,446,964   |
|     | 21ST CENTURY FOX AMERICA                                  | 6.2 % 15 Dec 2034   | 60,000         | 77,481         |
|     | 90DAY EUR FUTR DEC18                                      | XCME 20181217   | (49,750,000)   | 55,900         |
|     | 90DAY EUR FUTR DEC19                                      | XCME 20191216   | (68,750,000)   | (62,463)       |
|     | 90DAY EUR FUTR JUN18                                      | XCME 20180618   | (98,000,000)   | 96,088         |
|     | 90DAY EUR FUTR MAR18                                      | XCME 20180319   | (169,750,000)  | 251,063        |
|     | 90DAY EUR FUTR SEP18                                      | XCME 20180917   | (14,250,000)   | 59,813         |
|     | ABB FINANCE USA INC                                       | 4.375 % 08 May 2042   | 120,000        | 129,433        |
|     | ABBOTT LABORATORIES                                       | 4.75 % 30 Nov 2036  | 250,000        | 280,900        |
|     | ABBOTT LABORATORIES                                       | 3.75 % 30 Nov 2026  | 490,000        | 503,164        |
|     | ABBOTT LABORATORIES                                       | 4.9 % 30 Nov 2046   | 420,000        | 481,529        |
|     | ABBVIE INC  | 3.6 % 14 May 2025   | 30,000         | 30,842         |
|     | ABN AMRO BANK NV  | 4.75 % 28 Jul 2025  | 470,000        | 498,905        |
|     | ABU DHABI GOVT INT L                                      | 2.5 % 11 Oct 2022   | 2,430,000      | 2,381,400      |
|     | AERCAP IRELAND CAP/GLOBA                                  | 3.75 % 15 May 2019  | 830,000        | 843,136        |
|     | AETNA INC   | 2.8 % 15 Jun 2023   | 110,000        | 108,260        |
|     | ALLERGAN FUNDING SCS                                      | 4.55 % 15 Mar 2035  | 80,000         | 84,653         |
|     | ALLERGAN FUNDING SCS                                      | 3.8 % 15 Mar 2025   | 1,530,000      | 1,557,612      |
|     | ALLERGAN FUNDING SCS                                      | 4.75 % 15 Mar 2045  | 54,000         | 57,486         |
|     | ALLERGAN FUNDING SCS                                      | 3.45 % 15 Mar 2022  | 240,000        | 243,853        |
|     | ALTRIA GROUP INC  | 2.85 % 09 Aug 2022  | 10,000         | 10,066         |

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### Table of Contents

|                          |                     |           |           |
|--------------------------|---------------------|-----------|-----------|
| ALTRIA GROUP INC         | 9.25 % 06 Aug 2019  | 1,650,000 | 1,829,274 |
| AMAZON.COM INC           | 3.875 % 22 Aug 2037 | 260,000   | 275,886   |
| AMAZON.COM INC           | 4.05 % 22 Aug 2047  | 320,000   | 344,869   |
| AMAZON.COM INC           | 3.15 % 22 Aug 2027  | 610,000   | 610,919   |
| AMAZON.COM INC           | 4.95 % 05 Dec 2044  | 370,000   | 449,759   |
| AMERICA MOVIL SAB DE CV  | 3.125 % 16 Jul 2022 | 200,000   | 202,382   |
| AMERICA MOVIL SAB DE CV  | 5 % 30 Mar 2020     | 670,000   | 706,140   |
| AMGEN INC                | 3.625 % 22 May 2024 | 120,000   | 124,679   |
| ANADARKO PETROLEUM CORP  | 4.85 % 15 Mar 2021  | 230,000   | 242,888   |
| ANADARKO PETROLEUM CORP  | 6.6 % 15 Mar 2046   | 70,000    | 90,039    |
| ANADARKO PETROLEUM CORP  | 6.45 % 15 Sep 2036  | 420,000   | 514,421   |
| ANGLO AMERICAN CAPITAL   | 3.625 % 11 Sep 2024 | 1,150,000 | 1,144,491 |
| ANHEUSER BUSCH INBEV FIN | 4.9 % 01 Feb 2046   | 1,200,000 | 1,390,787 |
| ANHEUSER BUSCH INBEV FIN | 3.3 % 01 Feb 2023   | 890,000   | 910,731   |
| ANHEUSER BUSCH INBEV FIN | 3.65 % 01 Feb 2026  | 630,000   | 650,146   |
| ANHEUSER BUSCH INBEV FIN | 2.65 % 01 Feb 2021  | 490,000   | 492,459   |
| ANHEUSER BUSCH INBEV WOR | 2.5 % 15 Jul 2022   | 400,000   | 396,966   |
| ANHEUSER BUSCH INBEV WOR | 5.375 % 15 Jan 2020 | 450,000   | 477,364   |
| ANHEUSER BUSCH INBEV WOR | 5 % 15 Apr 2020     | 940,000   | 997,413   |
| ANTHEM INC               | 2.95 % 01 Dec 2022  | 230,000   | 230,096   |
| ANTHEM INC               | 3.65 % 01 Dec 2027  | 290,000   | 295,605   |
| ANTHEM INC               | 3.35 % 01 Dec 2024  | 140,000   | 142,033   |
| ANTHEM INC               | 3.7 % 15 Aug 2021   | 620,000   | 639,094   |
| APACHE CORP              | 4.25 % 15 Jan 2044  | 60,000    | 58,126    |
| APACHE CORP              | 5.1 % 01 Sep 2040   | 940,000   | 1,001,462 |
| APACHE CORP              | 3.25 % 15 Apr 2022  | 690,000   | 695,212   |
| APACHE CORP              | 6 % 15 Jan 2037     | 70,000    | 82,795    |
| APPLE INC                | 2 % 13 Nov 2020     | 410,000   | 407,409   |
| APPLE INC                | 2.45 % 04 Aug 2026  | 850,000   | 814,680   |
| APPLE INC                | 2.4 % 03 May 2023   | 960,000   | 950,121   |
| AT+T INC                 | 3.9 % 14 Aug 2027   | 1,490,000 | 1,499,956 |
| AT+T INC                 | 4.9 % 14 Aug 2037   | 230,000   | 232,897   |
| AT+T INC                 | 4.25 % 01 Mar 2027  | 270,000   | 275,242   |
| AT+T INC                 | 3.4 % 15 May 2025   | 980,000   | 963,487   |
| AT+T INC                 | 4.35 % 15 Jun 2045  | 283,000   | 261,096   |
| AT+T INC                 | 4.45 % 15 May 2021  | 150,000   | 158,219   |
| AT+T INC                 | 3 % 15 Feb 2022     | 230,000   | 230,469   |
| AT+T INC                 | 5.5 % 01 Feb 2018   | 440,000   | 441,260   |
| BANK OF AMERICA CORP     | 1 % 20 Dec 2023     | 2,715,000 | 2,721,971 |
| BANK OF AMERICA CORP     | 1 % 20 Dec 2028     | 1,403,000 | 1,403,302 |
| BANK OF AMERICA CORP     | 1 % 21 Jul 2028     | 1,670,000 | 1,697,478 |
| BANK OF AMERICA CORP     | 4.45 % 03 Mar 2026  | 130,000   | 138,763   |
| BANK OF AMERICA CORP     | 4.2 % 26 Aug 2024   | 950,000   | 1,000,417 |
| BANK OF AMERICA CORP     | 4 % 22 Jan 2025     | 1,050,000 | 1,092,380 |
| BANK OF AMERICA CORP     | 2.6 % 15 Jan 2019   | 152,000   | 152,520   |
| BANK OF AMERICA CORP     | 5 % 21 Jan 2044     | 1,120,000 | 1,352,938 |



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|                                |                      |              |              |
|--------------------------------|----------------------|--------------|--------------|
| BANK OF AMERICA CORP           | 4 % 01 Apr 2024      | 1,410,000    | 1,490,548    |
| BANK OF AMERICA CORP           | 3.3 % 11 Jan 2023    | 330,000      | 337,590      |
| BARCLAYS BANK PLC              | 10.179 % 12 Jun 2021 | 350,000      | 426,557      |
| BARRICK GOLD CORP              | 5.25 % 01 Apr 2042   | 360,000      | 415,044      |
| BARRICK NA FINANCE LLC         | 5.75 % 01 May 2043   | 90,000       | 113,019      |
| BARRICK NA FINANCE LLC         | 4.4 % 30 May 2021    | 409,000      | 432,931      |
| BARRICK NA FINANCE LLC         | 5.7 % 30 May 2041    | 240,000      | 294,899      |
| BAT CAPITAL CORP               | 4.54 % 15 Aug 2047   | 810,000      | 852,855      |
| BAT CAPITAL CORP               | 3.557 % 15 Aug 2027  | 1,890,000    | 1,892,451    |
| BEAR STEARNS ALT A TRUST       | 1 % 25 Jan 2035      | 703,689      | 704,289      |
| BEAR STEARNS ALT A TRUST       | 1 % 25 Jun 2034      | 0            |              |
| BECTON DICKINSON AND CO        | 3.363 % 06 Jun 2024  | 1,400,000    | 1,403,911    |
| BECTON DICKINSON AND CO        | 3.734 % 15 Dec 2024  | 181,000      | 185,380      |
| BECTON DICKINSON AND CO        | 4.685 % 15 Dec 2044  | 160,000      | 174,959      |
| BHARTI AIRTEL LTD              | 4.375 % 10 Jun 2025  | 500,000      | 508,758      |
| BHP BILLITON FIN USA LTD       | 5 % 30 Sep 2043      | 430,000      | 527,200      |
| BHP BILLITON FIN USA LTD       | 2.875 % 24 Feb 2022  | 44,000       | 44,508       |
| BNP PARIBAS                    | 4.625 % 13 Mar 2027  | 200,000      | 213,356      |
| BOEING CAPITAL CORP            | 4.7 % 27 Oct 2019    | 590,000      | 616,393      |
| BOEING CO                      | 6 % 15 Mar 2019      | 590,000      | 617,133      |
| BP CAPITAL MARKETS PLC         | 3.119 % 04 May 2026  | 80,000       | 80,858       |
| BP CAPITAL MARKETS PLC         | 3.216 % 28 Nov 2023  | 690,000      | 704,845      |
| BP CAPITAL MARKETS PLC         | 3.506 % 17 Mar 2025  | 880,000      | 910,292      |
| BP CAPITAL MARKETS PLC         | 3.814 % 10 Feb 2024  | 1,180,000    | 1,240,489    |
| BPCE SA                        | 5.15 % 21 Jul 2024   | 310,000      | 336,135      |
| BRIGHTHOUSE FINANCIAL IN       | 4.7 % 22 Jun 2047    | 480,000      | 489,664      |
| BRIGHTHOUSE FINANCIAL IN       | 3.7 % 22 Jun 2027    | 200,000      | 196,694      |
| BROADCOM CRP / CAYMN FI        | 3.125 % 15 Jan 2025  | 330,000      | 315,468      |
| BROADCOM CRP / CAYMN FI        | 3.875 % 15 Jan 2027  | 40,000       | 39,362       |
| BWS025841 IRS USD P F 2.47440  | 2.474 % 15 Nov 2043  | (18,513,000) | (18,155,219) |
| BWS025841 IRS USD R V 03MLIBOR | 1 % 15 Nov 2043      | 18,513,000   | 18,513,000   |
| BX TRUST                       | 1 % 15 Jul 2034      | 760,000      | 760,953      |
| CARDINAL HEALTH INC            | 3.079 % 15 Jun 2024  | 1,080,000    | 1,063,165    |
| CARDINAL HEALTH INC            | 2.616 % 15 Jun 2022  | 230,000      | 226,156      |
| CATHOLIC HEALTH INITIATI       | 4.35 % 01 Nov 2042   | 150,000      | 144,806      |
| CELGENE CORP                   | 3.875 % 15 Aug 2025  | 220,000      | 227,719      |
| CELGENE CORP                   | 3.55 % 15 Aug 2022   | 320,000      | 329,609      |
| CELGENE CORP                   | 5 % 15 Aug 2045      | 290,000      | 329,031      |
| CHARTER COMM OPT LLC/CAP       | 4.2 % 15 Mar 2028    | 30,000       | 29,777       |
| CHARTER COMM OPT LLC/CAP       | 4.908 % 23 Jul 2025  | 1,020,000    | 1,084,449    |
| CHEVRON CORP                   | 2.954 % 16 May 2026  | 890,000      | 889,711      |
| CHUBB INA HOLDINGS INC         | 3.35 % 03 May 2026   | 240,000      | 244,934      |
| CHUBB INA HOLDINGS INC         | 2.3 % 03 Nov 2020    | 180,000      | 179,713      |
| CIMAREX ENERGY CO              | 3.9 % 15 May 2027    | 810,000      | 828,240      |
| CINTAS CORPORATION NO. 2       | 2.9 % 01 Apr 2022    | 320,000      | 322,865      |
| CINTAS CORPORATION NO. 2       | 3.7 % 01 Apr 2027    | 330,000      | 343,373      |
| CITIGROUP COMMERCIAL MORTGAGE  | 1 % 10 May 2047      | 5,252,532    | 314,331      |
| CITIGROUP INC                  | 4.4 % 10 Jun 2025    | 1,030,000    | 1,087,200    |
| CITIGROUP INC                  | 4.65 % 30 Jul 2045   | 881,000      | 1,002,728    |
| CITIGROUP INC                  | 4.45 % 29 Sep 2027   | 960,000      | 1,016,354    |
| CITIGROUP INC                  | 4.75 % 18 May 2046   | 80,000       | 88,188       |

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|                        |                     |           |           |
|------------------------|---------------------|-----------|-----------|
| CITIGROUP INC          | 4.125 % 25 Jul 2028 | 410,000   | 422,569   |
| CITIGROUP INC          | 4.3 % 20 Nov 2026   | 230,000   | 240,516   |
| CITIGROUP INC          | 6.675 % 13 Sep 2043 | 210,000   | 290,632   |
| CITIGROUP INC          | 5.5 % 13 Sep 2025   | 940,000   | 1,058,950 |
| CITIGROUP INC          | 5.3 % 06 May 2044   | 47,000    | 55,492    |
| CITIGROUP INC          | 3.5 % 15 May 2023   | 560,000   | 570,018   |
| CITIGROUP INC          | 8.125 % 15 Jul 2039 | 40,000    | 63,957    |
| CITIGROUP INC          | 6.625 % 15 Jun 2032 | 160,000   | 203,892   |
| CNH EQUIPMENT TRUST    | 1.59 % 16 Nov 2020  | 1,330,000 | 1,326,099 |
| CNOOC FINANCE 2014 ULC | 4.25 % 30 Apr 2024  | 580,000   | 611,450   |

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### Table of Contents

|                              |                     |           |           |
|------------------------------|---------------------|-----------|-----------|
| CNOOC FINANCE 2015 US        | 3.5 % 05 May 2025   | 930,000   | 937,354   |
| CODELCO INC                  | 3.625 % 01 Aug 2027 | 1,540,000 | 1,541,679 |
| COMCAST CORP                 | 4.25 % 15 Jan 2033  | 410,000   | 446,886   |
| COMCAST CORP                 | 6.55 % 01 Jul 2039  | 20,000    | 27,624    |
| COMCAST CORP                 | 5.65 % 15 Jun 2035  | 280,000   | 349,122   |
| COMISION FED DE ELECTRIC     | 4.875 % 15 Jan 2024 | 600,000   | 639,750   |
| COMISION FEDERAL DE ELEC     | 4.75 % 23 Feb 2027  | 830,000   | 868,388   |
| COMM MORTGAGE TRUST          | 3.987 % 10 Dec 2047 | 2,890,000 | 3,020,246 |
| COMM MORTGAGE TRUST          | 3.62 % 10 Jul 2050  | 390,000   | 403,967   |
| COMM MORTGAGE TRUST          | 3.528 % 10 Dec 2047 | 3,670,000 | 3,789,410 |
| COMM MORTGAGE TRUST          | 4.3 % 10 Oct 2046   | 180,000   | 191,188   |
| COMM MORTGAGE TRUST          | 1 % 10 Jun 2047     | 7,005,870 | 369,033   |
| COMM MORTGAGE TRUST          | 3.424 % 10 Mar 2031 | 163,000   | 169,064   |
| COMM MORTGAGE TRUST          | 1 % 15 May 2045     | 7,042,060 | 470,250   |
| COMMONWEALTH BANK AUST       | 3.9 % 12 Jul 2047   | 670,000   | 684,915   |
| COMMONWEALTH BANK AUST       | 5 % 15 Oct 2019     | 420,000   | 439,356   |
| COMPASS BANK                 | 3.875 % 10 Apr 2025 | 290,000   | 290,924   |
| CONSTELLATION BRANDS INC     | 4.75 % 15 Nov 2024  | 450,000   | 493,111   |
| CONTL AIRLINES 2001 1        | 6.703 % 15 Dec 2022 | 79,442    | 86,195    |
| CONTL AIRLINES 2007 1        | 5.983 % 19 Oct 2023 | 1,020,902 | 1,113,090 |
| COOPERATIEVE RABOBANK UA     | 4.375 % 04 Aug 2025 | 840,000   | 886,708   |
| COOPERATIEVE RABOBANK UA     | 4.625 % 01 Dec 2023 | 1,750,000 | 1,875,918 |
| CRED SUIS GP FUN LTD         | 4.875 % 15 May 2045 | 1,120,000 | 1,289,165 |
| CREDIT SUISSE MORTGAGE TRUST | 2.76 % 05 Apr 2033  | 1,010,000 | 1,012,422 |
| CREDIT SUISSE MORTGAGE TRUST | 1 % 15 Feb 2029     | 2,260,000 | 2,269,888 |
| CREDIT SUISSE MORTGAGE TRUST | 3.953 % 15 Sep 2037 | 160,000   | 165,112   |
| CURRENCY CONTRACT            | USD/EUR             |           | (8,274)   |
| CVS HEALTH CORP              | 5.125 % 20 Jul 2045 | 230,000   | 263,602   |
| CVS HEALTH CORP              | 3.875 % 20 Jul 2025 | 286,000   | 294,542   |
| CVS HEALTH CORP              | 2.75 % 01 Dec 2022  | 1,920,000 | 1,891,360 |
| DELL INT LLC / EMC CORP      | 4.42 % 15 Jun 2021  | 1,930,000 | 2,011,097 |
| DELL INT LLC / EMC CORP      | 3.48 % 01 Jun 2019  | 1,440,000 | 1,458,039 |
| DELTA AIR LINES 2007 1 A     | 6.821 % 10 Feb 2024 | 285,724   | 325,011   |
| DEVON ENERGY CORPORATION     | 5.85 % 15 Dec 2025  | 512,000   | 597,850   |
| DEVON ENERGY CORPORATION     | 5 % 15 Jun 2045     | 590,000   | 658,172   |
| DEVON ENERGY CORPORATION     | 3.25 % 15 May 2022  | 260,000   | 264,471   |
| DEVON ENERGY CORPORATION     | 5.6 % 15 Jul 2041   | 450,000   | 530,402   |
| DEVON FINANCING CORP LLC     | 7.875 % 30 Sep 2031 | 340,000   | 466,754   |
| DIAGEO CAPITAL PLC           | 4.828 % 15 Jul 2020 | 1,540,000 | 1,636,529 |
| DUKE ENERGY CAROLINAS        | 5.3 % 15 Feb 2040   | 1,220,000 | 1,533,627 |
| EATON CORP                   | 2.75 % 02 Nov 2022  | 730,000   | 732,135   |
| EATON CORP                   | 4.15 % 02 Nov 2042  | 590,000   | 614,360   |
| ECOLAB INC                   | 4.35 % 08 Dec 2021  | 253,000   | 269,295   |
| ECOPETROL SA                 | 5.875 % 28 May 2045 | 2,800,000 | 2,858,800 |
| EL PASO NATURAL GAS          | 8.375 % 15 Jun 2032 | 760,000   | 998,288   |
| ELI LILLY + CO               | 3.1 % 15 May 2027   | 250,000   | 253,760   |

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|                          |                     |             |            |
|--------------------------|---------------------|-------------|------------|
| ENRGY TRANS PT/REG FIN   | 4.5 % 01 Nov 2023   | 80,000      | 82,715     |
| ENRGY TRANS PT/REG FIN   | 5.875 % 01 Mar 2022 | 600,000     | 655,953    |
| EOG RESOURCES INC        | 4.15 % 15 Jan 2026  | 280,000     | 298,004    |
| EQUATE PETROCHEMICAL BV  | 4.25 % 03 Nov 2026  | 860,000     | 875,050    |
| EURO BUND FUTURE MAR18   | XEUR 20180308       | (8,800,000) | 92,522     |
| EURO CURRENCY            | FOREIGN CURRENCY    | 699,750     | 840,260    |
| EXPORT IMPORT BK INDIA   | 3.375 % 05 Aug 2026 | 780,000     | 765,849    |
| EXXON MOBIL CORPORATION  | 3.043 % 01 Mar 2026 | 1,220,000   | 1,238,841  |
| EXXON MOBIL CORPORATION  | 4.114 % 01 Mar 2046 | 200,000     | 223,847    |
| FANNIE MAE               | 0.01 % 25 Mar 2042  | 67,429      | 61,413     |
| FANNIE MAE               | 0.01 % 25 Mar 2042  | 33,715      | 30,706     |
| FANNIE MAE               | 1 % 25 Dec 2042     | 400,423     | 84,787     |
| FANNIE MAE               | 3 % 25 Sep 2032     | 3,531,634   | 370,236    |
| FANNIE MAE               | 1 % 25 Sep 2041     | 1,059,661   | 143,682    |
| FANNIE MAE               | 1 % 25 Sep 2046     | 855,812     | 136,356    |
| FANNIE MAE               | 1 % 25 May 2034     | 225,478     | 225,690    |
| FANNIE MAE               | 1 % 25 Apr 2042     | 723,712     | 137,819    |
| FANNIE MAE               | 1 % 25 Oct 2057     | 2,662,109   | 487,473    |
| FANNIE MAE               | 1 % 25 Nov 2047     | 673,034     | 121,210    |
| FANNIE MAE               | 1 % 25 Jun 2043     | 856,045     | 169,343    |
| FANNIE MAE               | 1 % 25 Aug 2044     | 1,120,540   | 66,703     |
| FANNIE MAE               | 1 % 25 Mar 2042     | 775,438     | 116,392    |
| FANNIE MAE               | 1 % 25 Apr 2040     | 2,199,135   | 250,182    |
| FANNIE MAE               | 3 % 25 Apr 2032     | 910,252     | 74,697     |
| FANNIE MAE               | 7 % 25 May 2042     | 854,633     | 1,001,710  |
| FANNIE MAE               | 6.5 % 25 Jun 2039   | 340,184     | 369,001    |
| FANNIE MAE               | 6 % 25 May 2042     | 642,844     | 727,242    |
| FANNIE MAE               | 0.01 % 09 Oct 2019  | 11,790,000  | 11,354,966 |
| FANNIE MAE               | 6.625 % 15 Nov 2030 | 5,460,000   | 7,678,431  |
| FANNIEMAE ACES           | 1 % 25 Oct 2024     | 25,238,410  | 534,380    |
| FANNIEMAE ACES           | 2.944 % 25 Jul 2039 | 674,955     | 662,705    |
| FANNIEMAE ACES           | 1 % 25 Jan 2025     | 52,901,756  | 532,128    |
| FANNIEMAE ACES           | 2.499 % 25 Sep 2026 | 170,000     | 165,592    |
| FANNIEMAE STRIP          | 3 % 25 Apr 2027     | 1,214,286   | 108,574    |
| FANNIEMAE STRIP          | 3 % 25 Nov 2026     | 1,706,000   | 134,848    |
| FANNIEMAE STRIP          | 3.5 % 25 Nov 2041   | 857,072     | 149,052    |
| FANNIEMAE STRIP          | 1 % 25 Jan 2039     | 10,150      | 1,856      |
| FANNIEMAE STRIP          | 5 % 25 Jan 2039     | 26,622      | 5,243      |
| FANNIEMAE STRIP          | 5 % 25 Jan 2038     | 15,190      | 2,798      |
| FANNIEMAE STRIP          | 1 % 25 Jan 2039     | 18,851      | 3,592      |
| FANNIEMAE STRIP          | 6 % 25 Jan 2038     | 185,149     | 41,724     |
| FANNIEMAE STRIP          | 6 % 25 Jul 2038     | 381,861     | 81,715     |
| FED HM LN PC POOL A39586 | 5.5 % 01 Nov 2035   | 135,152     | 148,769    |
| FED HM LN PC POOL A74793 | 5 % 01 Mar 2038     | 1,848,283   | 2,011,620  |
| FED HM LN PC POOL C00860 | 7 % 01 Sep 2029     | 1,906       | 2,172      |
| FED HM LN PC POOL G01737 | 5 % 01 Dec 2034     | 9,207       | 9,987      |
| FED HM LN PC POOL G06172 | 5.5 % 01 Dec 2038   | 321,367     | 355,372    |
| FED HM LN PC POOL G06669 | 6.5 % 01 Sep 2039   | 145,802     | 163,451    |
| FED HM LN PC POOL G06875 | 5.5 % 01 Dec 2038   | 658,436     | 732,310    |
| FED HM LN PC POOL G07117 | 6 % 01 Oct 2036     | 974,997     | 1,101,240  |
| FED HM LN PC POOL G07335 | 7 % 01 Mar 2039     | 103,141     | 115,391    |

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|                          |                   |           |           |
|--------------------------|-------------------|-----------|-----------|
| FED HM LN PC POOL G08771 | 4 % 01 Jul 2047   | 2,377,435 | 2,487,843 |
| FED HM LN PC POOL G08793 | 4 % 01 Dec 2047   | 4,089,780 | 4,282,252 |
| FED HM LN PC POOL G14492 | 4 % 01 Oct 2025   | 135,105   | 140,401   |
| FED HM LN PC POOL G60397 | 4 % 01 Dec 2045   | 762,519   | 797,411   |
| FED HM LN PC POOL Q12752 | 3.5 % 01 Nov 2042 | 52,724    | 54,410    |
| FED HM LN PC POOL Q18473 | 4 % 01 May 2043   | 64,626    | 68,836    |
| FED HM LN PC POOL Q19131 | 4 % 01 Jun 2043   | 70,666    | 75,270    |
| FED HM LN PC POOL Q19134 | 4 % 01 Jun 2043   | 108,119   | 114,292   |
| FED HM LN PC POOL Q19135 | 4 % 01 Jun 2043   | 63,851    | 67,763    |
| FED HM LN PC POOL Q19236 | 4 % 01 Jun 2043   | 57,356    | 60,630    |

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## Table of Contents

|                                |                     |            |            |
|--------------------------------|---------------------|------------|------------|
| FED HM LN PC POOL Q19254       | 4 % 01 Jun 2043     | 58,429     | 62,009     |
| FED HM LN PC POOL Q19611       | 4 % 01 Jul 2043     | 384,639    | 409,700    |
| FED HM LN PC POOL Q19615       | 4 % 01 Jul 2043     | 506,655    | 537,699    |
| FED HM LN PC POOL Q37878       | 4 % 01 Dec 2045     | 2,635,606  | 2,756,227  |
| FED HM LN PC POOL U90245       | 3.5 % 01 Oct 2042   | 197,999    | 203,993    |
| FED HM LN PC POOL U90316       | 4 % 01 Oct 2042     | 237,389    | 250,338    |
| FED HM LN PC POOL U91254       | 4 % 01 Apr 2043     | 785,042    | 828,161    |
| FED HM LN PC POOL U92272       | 4.5 % 01 Dec 2043   | 218,316    | 234,917    |
| FED HM LN PC POOL U95137       | 4 % 01 Aug 2043     | 445,591    | 469,889    |
| FED HM LN PC POOL U99045       | 3.5 % 01 Mar 2043   | 267,149    | 275,237    |
| FED HM LN PC POOL U99084       | 4.5 % 01 Feb 2044   | 2,020,015  | 2,173,732  |
| FED HM LN PC POOL U99091       | 4.5 % 01 Mar 2044   | 604,339    | 649,929    |
| FED HM LN PC POOL U99114       | 3.5 % 01 Feb 2044   | 72,791     | 74,994     |
| FED HM LN PC POOL U99124       | 3.5 % 01 Mar 2045   | 2,487,580  | 2,562,994  |
| FED HOME LN DISCOUNT NT        | 0.01 % 22 Feb 2018  | 3,720,000  | 3,710,426  |
| FED HOME LN DISCOUNT NT        | 0.01 % 17 Jan 2018  | 2,230,000  | 2,228,772  |
| FED HOME LN DISCOUNT NT        | 0.01 % 22 Jan 2018  | 2,930,000  | 2,927,949  |
| FED HOME LN DISCOUNT NT        | 0.01 % 13 Feb 2018  | 6,650,000  | 6,635,352  |
| FED HOME LN DISCOUNT NT        | 0.01 % 24 Jan 2018  | 3,380,000  | 3,373,480  |
| FED HOME LN DISCOUNT NT        | 0.01 % 09 Feb 2018  | 4,180,000  | 4,174,340  |
| FED HOME LN DISCOUNT NT        | 0.01 % 27 Apr 2018  | 2,380,000  | 2,368,274  |
| FED HOME LN DISCOUNT NT        | 0.01 % 28 Feb 2018  | 3,270,000  | 3,263,941  |
| FED HOME LN DISCOUNT NT        | 0.01 % 25 Apr 2018  | 8,730,000  | 8,684,708  |
| FED HOME LN DISCOUNT NT        | 0.01 % 26 Jan 2018  | 3,120,000  | 3,117,552  |
| FHLMC MULTIFAMILY STRUCTURED P | 1 % 25 Apr 2020     | 137,668    | 2,708      |
| FHLMC MULTIFAMILY STRUCTURED P | 1 % 25 Jul 2021     | 2,605,512  | 123,455    |
| FHLMC TBA 30 YR 3              | 3 % 18 Jan 2048     | 6,000,000  | 5,999,060  |
| FHLMC TBA 30 YR 3.5            | 3.5 % 18 Jan 2048   | 12,300,000 | 12,631,207 |
| FHLMC TBA 30 YR 4              | 4 % 18 Jan 2048     | 6,100,000  | 6,378,789  |
| FICO STRIP PRIN                | 0.01 % 11 May 2018  | 1,720,000  | 1,709,787  |
| FICO STRIP PRIN                | 0.01 % 02 Nov 2018  | 1,620,000  | 1,595,027  |
| FIRSTENERGY CORP               | 3.9 % 15 Jul 2027   | 890,000    | 911,935    |
| FIRSTENERGY CORP               | 4.25 % 15 Mar 2023  | 950,000    | 992,234    |
| FIRSTENERGY CORP               | 7.375 % 15 Nov 2031 | 2,010,000  | 2,710,888  |
| FMG RESOURCES AUG 2006         | 9.75 % 01 Mar 2022  | 370,000    | 409,405    |
| FNMA POOL 254793               | 5 % 01 Jul 2033     | 118,510    | 128,701    |
| FNMA POOL 313046               | 1 % 01 Aug 2026     | 4,731      | 5,237      |
| FNMA POOL 555743               | 1 % 01 Sep 2033     | 146,717    | 159,398    |
| FNMA POOL 725162               | 1 % 01 Feb 2034     | 15,066     | 17,119     |
| FNMA POOL 745000               | 1 % 01 Oct 2035     | 34,689     | 39,255     |
| FNMA POOL 880622               | 5.5 % 01 Apr 2036   | 484,744    | 535,892    |
| FNMA POOL 888560               | 1 % 01 Nov 2035     | 185,752    | 211,313    |
| FNMA POOL 889117               | 1 % 01 Oct 2035     | 426,041    | 462,789    |
| FNMA POOL 890248               | 1 % 01 Aug 2037     | 364,587    | 414,663    |
| FNMA POOL 890604               | 1 % 01 Oct 2044     | 1,572,524  | 1,696,980  |
| FNMA POOL 892570               | 6.5 % 01 Jul 2036   | 81,302     | 90,119     |

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|                  |                    |           |           |
|------------------|--------------------|-----------|-----------|
| FNMA POOL 894044 | 6.5 % 01 Oct 2036  | 58,209    | 64,522    |
| FNMA POOL 898835 | 6.5 % 01 Nov 2036  | 92,395    | 102,415   |
| FNMA POOL 903858 | 6.5 % 01 Oct 2036  | 6,051     | 6,708     |
| FNMA POOL 904000 | 6 % 01 Jan 2037    | 90,067    | 101,264   |
| FNMA POOL 918357 | 6 % 01 May 2037    | 423,104   | 477,500   |
| FNMA POOL 922285 | 6.5 % 01 Dec 2036  | 18,860    | 20,906    |
| FNMA POOL 924874 | 7 % 01 Oct 2037    | 1,783     | 1,957     |
| FNMA POOL 928938 | 7 % 01 Dec 2037    | 3,411     | 3,843     |
| FNMA POOL 934648 | 7 % 01 Nov 2038    | 6,636     | 7,808     |
| FNMA POOL 942478 | 6 % 01 Aug 2037    | 172,002   | 193,459   |
| FNMA POOL 946585 | 6.5 % 01 Sep 2037  | 77,960    | 86,414    |
| FNMA POOL 948696 | 6 % 01 Aug 2037    | 94,842    | 106,027   |
| FNMA POOL 950189 | 6.5 % 01 Sep 2037  | 126,266   | 139,960   |
| FNMA POOL 974963 | 4.5 % 01 Apr 2038  | 239,111   | 255,173   |
| FNMA POOL 984867 | 5 % 01 Jun 2038    | 72,708    | 78,704    |
| FNMA POOL 985626 | 6 % 01 Apr 2033    | 84,596    | 95,893    |
| FNMA POOL 985867 | 7 % 01 Aug 2038    | 337       | 371       |
| FNMA POOL 995072 | 1 % 01 Aug 2038    | 238,879   | 264,429   |
| FNMA POOL AA5781 | 5 % 01 Apr 2039    | 95,507    | 102,947   |
| FNMA POOL AA7717 | 4.5 % 01 Jul 2039  | 443,561   | 474,386   |
| FNMA POOL AB0133 | 5 % 01 Jan 2039    | 709,241   | 772,162   |
| FNMA POOL AB6201 | 3 % 01 Sep 2042    | 887,176   | 891,970   |
| FNMA POOL AB9594 | 4 % 01 Jun 2043    | 53,799    | 57,033    |
| FNMA POOL AB9597 | 4 % 01 Jun 2043    | 53,978    | 56,920    |
| FNMA POOL AB9683 | 4 % 01 Jun 2043    | 672,140   | 708,765   |
| FNMA POOL AC4700 | 5 % 01 Oct 2039    | 76,217    | 81,879    |
| FNMA POOL AD0217 | 1 % 01 Aug 2037    | 20,795    | 23,643    |
| FNMA POOL AE0758 | 1 % 01 Feb 2039    | 611,203   | 694,621   |
| FNMA POOL AH0057 | 4.5 % 01 Feb 2041  | 28,317    | 30,561    |
| FNMA POOL AH9406 | 4.5 % 01 Apr 2041  | 164,525   | 176,235   |
| FNMA POOL AJ5905 | 4.5 % 01 Nov 2041  | 41,098    | 44,002    |
| FNMA POOL AK8441 | 4 % 01 Apr 2042    | 164,663   | 172,936   |
| FNMA POOL AL0069 | 1 % 01 Nov 2040    | 313,203   | 338,031   |
| FNMA POOL AL0215 | 1 % 01 Apr 2041    | 2,786,408 | 2,987,647 |
| FNMA POOL AL0814 | 1 % 01 Jun 2040    | 483,049   | 544,781   |
| FNMA POOL AL1176 | 1 % 01 Oct 2039    | 268,934   | 302,559   |
| FNMA POOL AL2491 | 1 % 01 Sep 2039    | 455,795   | 523,154   |
| FNMA POOL AL3508 | 1 % 01 Apr 2043    | 182,539   | 193,513   |
| FNMA POOL AL3519 | 1 % 01 Nov 2041    | 20,182    | 21,636    |
| FNMA POOL AL4741 | 1 % 01 Jan 2044    | 331,931   | 355,382   |
| FNMA POOL AL5110 | 1 % 01 Mar 2044    | 374,878   | 399,502   |
| FNMA POOL AL5540 | 1 % 01 Jul 2044    | 243,027   | 262,798   |
| FNMA POOL AM8674 | 2.81 % 01 Apr 2025 | 80,000    | 80,626    |
| FNMA POOL AO2711 | 4 % 01 May 2042    | 104,130   | 109,363   |
| FNMA POOL AO4170 | 4 % 01 Jun 2042    | 59,485    | 62,474    |
| FNMA POOL AO6086 | 4 % 01 Jun 2042    | 51,921    | 54,530    |
| FNMA POOL AO6908 | 4 % 01 Jun 2042    | 61,413    | 64,499    |
| FNMA POOL AO7501 | 4 % 01 Jun 2042    | 57,468    | 60,355    |
| FNMA POOL AO9859 | 4 % 01 Jul 2042    | 45,482    | 47,767    |
| FNMA POOL AP0692 | 4 % 01 Jul 2042    | 84,452    | 88,695    |
| FNMA POOL AP2530 | 4 % 01 Aug 2042    | 83,665    | 87,638    |

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|                  |                 |           |           |
|------------------|-----------------|-----------|-----------|
| FNMA POOL AP2958 | 4 % 01 Aug 2042 | 74,495    | 78,238    |
| FNMA POOL AP4532 | 4 % 01 Sep 2042 | 78,121    | 82,047    |
| FNMA POOL AP4781 | 3 % 01 Sep 2042 | 403,966   | 406,147   |
| FNMA POOL AP4903 | 4 % 01 Sep 2042 | 104,168   | 109,253   |
| FNMA POOL AP7399 | 4 % 01 Sep 2042 | 284,218   | 298,500   |
| FNMA POOL AP9229 | 4 % 01 Oct 2042 | 90,822    | 95,135    |
| FNMA POOL AP9766 | 4 % 01 Oct 2042 | 1,104,554 | 1,164,107 |
| FNMA POOL AP9862 | 4 % 01 Oct 2042 | 45,294    | 47,433    |
| FNMA POOL AQ0100 | 4 % 01 Oct 2042 | 60,431    | 63,468    |
| FNMA POOL AQ1641 | 4 % 01 Oct 2042 | 67,314    | 70,697    |



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## Table of Contents

|                  |                   |           |           |
|------------------|-------------------|-----------|-----------|
| FNMA POOL AQ3599 | 4 % 01 Nov 2042   | 76,335    | 80,171    |
| FNMA POOL AQ4078 | 4 % 01 Jun 2043   | 237,669   | 251,955   |
| FNMA POOL AQ4080 | 4 % 01 Jun 2043   | 289,464   | 305,762   |
| FNMA POOL AQ4555 | 4 % 01 Dec 2042   | 507,583   | 533,089   |
| FNMA POOL AQ4573 | 4 % 01 Dec 2042   | 97,510    | 104,695   |
| FNMA POOL AQ5137 | 4 % 01 Nov 2042   | 30,694    | 32,236    |
| FNMA POOL AQ6744 | 4 % 01 Nov 2042   | 35,669    | 37,614    |
| FNMA POOL AQ7003 | 4 % 01 Dec 2042   | 230,740   | 242,334   |
| FNMA POOL AQ7048 | 4 % 01 Dec 2042   | 50,746    | 54,516    |
| FNMA POOL AQ7082 | 4 % 01 Jan 2043   | 305,920   | 321,293   |
| FNMA POOL AQ7661 | 4 % 01 Dec 2042   | 144,970   | 152,071   |
| FNMA POOL AS0070 | 4 % 01 Aug 2043   | 347,085   | 365,960   |
| FNMA POOL AS4271 | 4.5 % 01 Jan 2045 | 138,002   | 150,014   |
| FNMA POOL AS6328 | 3.5 % 01 Dec 2045 | 680,121   | 698,667   |
| FNMA POOL AS6340 | 3.5 % 01 Dec 2045 | 84,548    | 87,242    |
| FNMA POOL AS6541 | 3.5 % 01 Jan 2046 | 85,321    | 88,125    |
| FNMA POOL AS6562 | 3.5 % 01 Jan 2046 | 85,523    | 88,248    |
| FNMA POOL AS8359 | 3 % 01 Nov 2046   | 2,187,468 | 2,188,580 |
| FNMA POOL AT3870 | 4 % 01 Jun 2043   | 61,424    | 65,117    |
| FNMA POOL AT3874 | 4 % 01 Jun 2043   | 126,353   | 133,469   |
| FNMA POOL AT4281 | 4 % 01 Jun 2043   | 68,752    | 72,886    |
| FNMA POOL AT6546 | 4 % 01 Jun 2043   | 68,696    | 73,010    |
| FNMA POOL AT6549 | 4 % 01 Jun 2043   | 114,769   | 121,669   |
| FNMA POOL AT7208 | 4 % 01 Jun 2043   | 63,492    | 67,309    |
| FNMA POOL AT7698 | 4 % 01 Jun 2043   | 177,623   | 187,884   |
| FNMA POOL AT8394 | 4 % 01 Jun 2043   | 483,688   | 512,620   |
| FNMA POOL AT9627 | 4 % 01 Jul 2043   | 68,470    | 72,326    |
| FNMA POOL AT9637 | 4 % 01 Jul 2043   | 1,013,726 | 1,070,813 |
| FNMA POOL AT9653 | 4 % 01 Jul 2043   | 699,502   | 741,559   |
| FNMA POOL AT9657 | 4 % 01 Jul 2043   | 533,763   | 562,282   |
| FNMA POOL AT9839 | 4 % 01 Jun 2043   | 64,947    | 68,852    |
| FNMA POOL AU6939 | 4.5 % 01 Oct 2043 | 82,908    | 88,355    |
| FNMA POOL AV4892 | 4.5 % 01 Dec 2043 | 25,481    | 27,131    |
| FNMA POOL AV6366 | 4.5 % 01 Jan 2044 | 230,706   | 245,687   |
| FNMA POOL AV7116 | 4.5 % 01 Mar 2044 | 72,431    | 77,509    |
| FNMA POOL BF0141 | 5.5 % 01 Sep 2056 | 1,625,598 | 1,805,635 |
| FNMA POOL BF0145 | 3.5 % 01 Mar 2057 | 4,816,461 | 4,939,034 |
| FNMA POOL BF0148 | 4.5 % 01 Apr 2056 | 648,541   | 697,460   |
| FNMA POOL BH2623 | 4 % 01 Aug 2047   | 7,631,997 | 7,988,629 |
| FNMA POOL MA0706 | 4.5 % 01 Apr 2031 | 250,895   | 267,766   |
| FNMA POOL MA0734 | 4.5 % 01 May 2031 | 861,347   | 919,461   |
| FNMA POOL MA0776 | 4.5 % 01 Jun 2031 | 292,911   | 312,674   |
| FNMA POOL MA0913 | 4.5 % 01 Nov 2031 | 372,481   | 397,621   |
| FNMA POOL MA0939 | 4.5 % 01 Dec 2031 | 438,127   | 467,697   |
| FNMA POOL MA0968 | 4.5 % 01 Dec 2031 | 70,890    | 75,664    |
| FNMA POOL MA1177 | 3.5 % 01 Sep 2042 | 123,022   | 126,796   |

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|                                |                     |            |            |
|--------------------------------|---------------------|------------|------------|
| FNMA POOL MA1213               | 3.5 % 01 Oct 2042   | 63,321     | 65,266     |
| FNMA POOL MA1221               | 4.5 % 01 Sep 2042   | 54,413     | 58,238     |
| FNMA POOL MA1253               | 4 % 01 Nov 2042     | 60,552     | 63,796     |
| FNMA POOL MA1547               | 4 % 01 Aug 2043     | 362,080    | 381,911    |
| FNMA POOL MA1591               | 4.5 % 01 Sep 2043   | 665,604    | 712,768    |
| FNMA POOL MA1629               | 4.5 % 01 Oct 2043   | 625,107    | 669,202    |
| FNMA POOL MA1664               | 4.5 % 01 Nov 2043   | 433,414    | 464,138    |
| FNMA POOL MA1711               | 4.5 % 01 Dec 2043   | 557,569    | 596,935    |
| FNMA POOL MA3008               | 4.5 % 01 May 2047   | 6,179,624  | 6,580,950  |
| FNMA TBA 15 YR 3               | 3 % 23 Jan 2033     | 14,500,000 | 14,769,043 |
| FNMA TBA 15 YR 3.5             | 3.5 % 23 Jan 2033   | 600,000    | 619,300    |
| FNMA TBA 30 YR 3               | 3 % 18 Jan 2048     | 28,400,000 | 28,400,000 |
| FNMA TBA 30 YR 3.5             | 3.5 % 18 Jan 2048   | 23,000,000 | 23,614,532 |
| FNMA TBA 30 YR 4               | 4 % 18 Jan 2048     | 2,700,000  | 2,823,495  |
| FORD MOTOR COMPANY             | 4.75 % 15 Jan 2043  | 260,000    | 263,674    |
| FORD MOTOR CREDIT CO LLC       | 3.2 % 15 Jan 2021   | 610,000    | 618,538    |
| FORD MOTOR CREDIT CO LLC       | 2.459 % 27 Mar 2020 | 380,000    | 378,779    |
| FORD MOTOR CREDIT CO LLC       | 5.875 % 02 Aug 2021 | 200,000    | 219,621    |
| FREDDIE MAC                    | 1 % 15 Dec 2041     | 1,059,553  | 201,942    |
| FREDDIE MAC                    | 1 % 15 Jan 2040     | 474,917    | 74,399     |
| FREDDIE MAC REFERENCE REMIC    | 6 % 15 May 2036     | 867,074    | 963,484    |
| FREMF MORTGAGE TRUST           | 0.2 % 25 May 2045   | 24,373,204 | 171,395    |
| GE CAPITAL INTL FUNDING        | 2.342 % 15 Nov 2020 | 2,820,000  | 2,806,998  |
| GENERAL ELECTRIC CO            | 4.5 % 11 Mar 2044   | 380,000    | 420,953    |
| GENERAL ELECTRIC CO            | 3.15 % 07 Sep 2022  | 20,000     | 20,316     |
| GENERAL ELECTRIC CO            | 4.625 % 07 Jan 2021 | 393,000    | 416,914    |
| GENERAL ELECTRIC CO            | 5.3 % 11 Feb 2021   | 232,000    | 250,512    |
| GENERAL ELECTRIC CO            | 6.875 % 10 Jan 2039 | 527,000    | 759,402    |
| GENERAL ELECTRIC CO            | 6 % 07 Aug 2019     | 10,000     | 10,596     |
| GENERAL ELECTRIC CO            | 4.375 % 16 Sep 2020 | 373,000    | 391,809    |
| GENERAL MOTORS CO              | 6.25 % 02 Oct 2043  | 130,000    | 153,981    |
| GENERAL MOTORS FINL CO         | 4.35 % 17 Jan 2027  | 290,000    | 301,614    |
| GENERAL MOTORS FINL CO         | 4.375 % 25 Sep 2021 | 190,000    | 199,859    |
| GENERAL MOTORS FINL CO         | 3.45 % 10 Apr 2022  | 140,000    | 141,866    |
| GENERAL MOTORS FINL CO         | 4.25 % 15 May 2023  | 170,000    | 177,823    |
| GENERAL MOTORS FINL CO         | 3.25 % 15 May 2018  | 90,000     | 90,338     |
| GILEAD SCIENCES INC            | 1.85 % 20 Sep 2019  | 630,000    | 627,382    |
| GILEAD SCIENCES INC            | 3.65 % 01 Mar 2026  | 290,000    | 300,846    |
| GILEAD SCIENCES INC            | 4.75 % 01 Mar 2046  | 300,000    | 347,022    |
| GILEAD SCIENCES INC            | 3.7 % 01 Apr 2024   | 650,000    | 680,023    |
| GLAXOSMITHKLINE CAPITAL        | 2.85 % 08 May 2022  | 570,000    | 578,560    |
| GLENCORE FUNDING LLC           | 4 % 27 Mar 2027     | 1,570,000  | 1,576,308  |
| GLENCORE FUNDING LLC           | 4.125 % 30 May 2023 | 70,000     | 72,415     |
| GMRF MORTGAGE ACQUISITION CO., | 1 % 25 Jul 2056     | 1,880,385  | 1,877,373  |
| GNMA II POOL 003474            | 6 % 20 Nov 2033     | 23,397     | 26,543     |
| GNMA II POOL 004006            | 6 % 20 Jul 2037     | 141,925    | 161,491    |
| GNMA II POOL 004040            | 6.5 % 20 Oct 2037   | 359,219    | 425,673    |
| GNMA II POOL 004245            | 6 % 20 Sep 2038     | 757,756    | 846,295    |
| GNMA II POOL 004617            | 4.5 % 20 Jan 2040   | 380,675    | 403,772    |
| GNMA II POOL 004717            | 6 % 20 Jun 2040     | 144,171    | 163,133    |
| GNMA II POOL 004747            | 5 % 20 Jul 2040     | 48,668     | 52,907     |

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|                     |                   |           |           |
|---------------------|-------------------|-----------|-----------|
| GNMA II POOL 004801 | 4.5 % 20 Sep 2040 | 19,919    | 21,133    |
| GNMA II POOL 004802 | 5 % 20 Sep 2040   | 173,187   | 189,833   |
| GNMA II POOL 004837 | 6 % 20 Oct 2040   | 72,009    | 81,542    |
| GNMA II POOL 004855 | 5 % 20 Nov 2040   | 272,951   | 297,669   |
| GNMA II POOL 004923 | 4.5 % 20 Jan 2041 | 89,421    | 94,850    |
| GNMA II POOL 004978 | 4.5 % 20 Mar 2041 | 3,585,518 | 3,802,968 |
| GNMA II POOL 004991 | 6 % 20 Mar 2041   | 650,501   | 722,050   |
| GNMA II POOL 005085 | 6 % 20 Jun 2041   | 695,987   | 783,152   |
| GNMA II POOL 005189 | 6 % 20 Sep 2041   | 297,599   | 330,498   |
| GNMA II POOL 005240 | 6 % 20 Nov 2041   | 7,474     | 8,303     |

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## Table of Contents

|                                |                     |            |            |
|--------------------------------|---------------------|------------|------------|
| GNMA II POOL 783050            | 5 % 20 Jul 2040     | 1,024,072  | 1,123,577  |
| GNMA II POOL BC4732            | 3.5 % 20 Oct 2047   | 996,794    | 1,032,856  |
| GNMA II POOL BD0384            | 3.5 % 20 Oct 2047   | 795,610    | 824,616    |
| GNMA II POOL MA4837            | 3.5 % 20 Nov 2047   | 199,567    | 206,510    |
| GNMA II TBA 30 YR 3            | 3 % 24 Jan 2048     | 11,800,000 | 11,906,938 |
| GNMA II TBA 30 YR 3.5          | 3.5 % 24 Jan 2048   | 23,400,000 | 24,189,750 |
| GNMA II TBA 30 YR 4            | 4 % 24 Jan 2048     | 600,000    | 625,453    |
| GNMA POOL 486470               | 6.5 % 15 Aug 2028   | 1,793      | 1,989      |
| GNMA POOL 486516               | 6.5 % 15 Sep 2028   | 3,799      | 4,291      |
| GNMA POOL 617327               | 6 % 15 Dec 2036     | 102,108    | 114,159    |
| GNMA POOL 617567               | 6 % 15 Jun 2037     | 2,983      | 3,336      |
| GNMA POOL 661534               | 6 % 15 Dec 2036     | 46,364     | 51,902     |
| GNMA POOL 662583               | 6 % 15 Sep 2037     | 232,717    | 261,888    |
| GNMA POOL 780851               | 7.5 % 15 Dec 2027   | 5,581      | 6,152      |
| GNMA POOL 781001               | 7.5 % 15 Mar 2029   | 8,349      | 9,720      |
| GOLDMAN SACHS GROUP INC        | 2.375 % 22 Jan 2018 | 100,000    | 100,020    |
| GOLDMAN SACHS GROUP INC        | 3.5 % 16 Nov 2026   | 470,000    | 472,751    |
| GOLDMAN SACHS GROUP INC        | 4.75 % 21 Oct 2045  | 460,000    | 526,936    |
| GOLDMAN SACHS GROUP INC        | 4.25 % 21 Oct 2025  | 620,000    | 647,981    |
| GOLDMAN SACHS GROUP INC        | 3.85 % 08 Jul 2024  | 490,000    | 508,261    |
| GOLDMAN SACHS GROUP INC        | 5.15 % 22 May 2045  | 690,000    | 800,155    |
| GOLDMAN SACHS GROUP INC        | 4 % 03 Mar 2024     | 30,000     | 31,474     |
| GOLDMAN SACHS GROUP INC        | 2.9 % 19 Jul 2018   | 100,000    | 100,455    |
| GOLDMAN SACHS GROUP INC        | 6.25 % 01 Feb 2041  | 1,810,000  | 2,439,153  |
| GOLDMAN SACHS GROUP INC        | 5.25 % 27 Jul 2021  | 2,310,000  | 2,503,556  |
| GOLDMAN SACHS GROUP INC        | 5.75 % 24 Jan 2022  | 100,000    | 110,883    |
| GOLDMAN SACHS GROUP INC        | 5.375 % 15 Mar 2020 | 490,000    | 519,562    |
| GOLDMAN SACHS GROUP INC        | 6 % 15 Jun 2020     | 1,970,000  | 2,129,995  |
| GOLDMAN SACHS GROUP INC        | 6.15 % 01 Apr 2018  | 30,000     | 30,316     |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 16 Feb 2054     | 12,325,851 | 583,757    |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 16 Jun 2043     | 171,144    | 20,359     |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 16 Mar 2057     | 979,436    | 976,244    |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 16 Mar 2060     | 7,440,000  | 485,025    |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 20 Aug 2031     | 24,229     | 24,345     |
| GOVERNMENT NATIONAL MORTGAGE A | 4.5 % 20 Oct 2039   | 1,223,387  | 1,277,118  |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 16 Oct 2046     | 356,071    | 73,395     |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 20 Aug 2044     | 886,353    | 116,790    |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 16 Aug 2042     | 548,317    | 92,939     |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 16 Oct 2054     | 20,067,652 | 688,973    |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 16 Mar 2047     | 8,518,009  | 364,157    |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 20 Apr 2040     | 76,965     | 11,474     |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 20 Jan 2040     | 130,680    | 14,448     |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 20 Mar 2039     | 114,684    | 6,085      |
| GS MORTGAGE SECURITIES TRUST   | 3.964 % 10 Nov 2047 | 910,000    | 940,981    |
| HALLIBURTON CO                 | 5 % 15 Nov 2045     | 120,000    | 137,803    |
| HALLIBURTON CO                 | 3.8 % 15 Nov 2025   | 630,000    | 654,738    |

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|                                |                     |           |           |
|--------------------------------|---------------------|-----------|-----------|
| HALLIBURTON CO                 | 4.85 % 15 Nov 2035  | 70,000    | 78,529    |
| HARRIS CORPORATION             | 5.054 % 27 Apr 2045 | 220,000   | 258,748   |
| HCA INC                        | 4.5 % 15 Feb 2027   | 10,000    | 10,050    |
| HELOC SUMMIT PELS TRUST        | 1 % 12 Aug 2047     | 1,647,128 | 1,562,062 |
| HERTZ VEHICLE FINANCING LLC    | 2.96 % 25 Oct 2021  | 2,570,000 | 2,565,248 |
| HSBC FINANCE CORP              | 6.676 % 15 Jan 2021 | 517,000   | 574,804   |
| HSBC HOLDINGS PLC              | 4.3 % 08 Mar 2026   | 470,000   | 499,695   |
| HSBC HOLDINGS PLC              | 3.4 % 08 Mar 2021   | 410,000   | 419,060   |
| HSBC HOLDINGS PLC              | 4.25 % 18 Aug 2025  | 840,000   | 871,102   |
| HSBC HOLDINGS PLC              | 4.25 % 14 Mar 2024  | 860,000   | 898,338   |
| HUDSON YARDS                   | 2.835 % 10 Aug 2038 | 720,000   | 702,988   |
| HUMANA INC                     | 3.95 % 15 Mar 2027  | 30,000    | 31,062    |
| HUMANA INC                     | 4.8 % 15 Mar 2047   | 20,000    | 22,551    |
| HUMANA INC                     | 4.625 % 01 Dec 2042 | 390,000   | 425,539   |
| HUMANA INC                     | 3.15 % 01 Dec 2022  | 760,000   | 765,049   |
| ING BANK NV                    | 5.8 % 25 Sep 2023   | 1,450,000 | 1,627,242 |
| INTEL CORP                     | 3.734 % 08 Dec 2047 | 206,000   | 213,919   |
| INTEL CORP                     | 3.7 % 29 Jul 2025   | 120,000   | 126,689   |
| INTESA SANPAOLO SPA            | 3.875 % 14 Jul 2027 | 610,000   | 609,715   |
| INTESA SANPAOLO SPA            | 3.125 % 14 Jul 2022 | 500,000   | 496,394   |
| INTESA SANPAOLO SPA            | 5.017 % 26 Jun 2024 | 2,110,000 | 2,160,477 |
| JOHN DEERE CAPITAL CORP        | 1.7 % 15 Jan 2020   | 270,000   | 267,368   |
| JOHN DEERE CAPITAL CORP        | 2.25 % 17 Apr 2019  | 450,000   | 450,540   |
| JOHNSON + JOHNSON              | 3.625 % 03 Mar 2037 | 350,000   | 369,768   |
| JOHNSON + JOHNSON              | 2.45 % 01 Mar 2026  | 1,250,000 | 1,218,969 |
| JP MORGAN CHASE COMMERCIAL MOR | 4.171 % 15 Aug 2046 | 41,032    | 42,979    |
| JPMBB COMMERCIAL MORTGAGE SECU | 4.065 % 15 Nov 2047 | 880,000   | 920,055   |
| JPMDB COMMERCIAL MORTGAGE SECU | 3.693 % 15 Mar 2050 | 1,350,000 | 1,411,957 |
| * JPMORGAN CHASE + CO          | 4.25 % 01 Oct 2027  | 170,000   | 180,685   |
| * JPMORGAN CHASE + CO          | 3.875 % 10 Sep 2024 | 1,060,000 | 1,105,710 |
| * JPMORGAN CHASE + CO          | 4.95 % 01 Jun 2045  | 810,000   | 941,428   |
| * JPMORGAN CHASE + CO          | 4.35 % 15 Aug 2021  | 810,000   | 859,099   |
| * JPMORGAN CHASE + CO          | 4.4 % 22 Jul 2020   | 750,000   | 787,901   |
| * JPMORGAN CHASE + CO          | 4.25 % 15 Oct 2020  | 80,000    | 83,882    |
| KAZMUNAYGAS NATIONAL CO        | 5.75 % 19 Apr 2047  | 770,000   | 820,435   |
| KERR MCGEE CORP                | 7.875 % 15 Sep 2031 | 1,230,000 | 1,634,247 |
| KERR MCGEE CORP                | 6.95 % 01 Jul 2024  | 160,000   | 188,604   |
| KINDER MORGAN INC/DELAWA       | 6.7 % 15 Feb 2027   | 650,000   | 678,716   |
| KINDER MORGAN INC/DELAWA       | 7.8 % 01 Aug 2031   | 1,190,000 | 1,534,895 |
| KKR GROUP FIN CO II            | 5.5 % 01 Feb 2043   | 70,000    | 81,344    |
| KRAFT HEINZ FOODS CO           | 3 % 01 Jun 2026     | 50,000    | 48,114    |
| KRAFT HEINZ FOODS CO           | 3.95 % 15 Jul 2025  | 50,000    | 51,644    |
| KRAFT HEINZ FOODS CO           | 5 % 15 Jul 2035     | 170,000   | 185,601   |
| KRAFT HEINZ FOODS CO           | 3.5 % 15 Jul 2022   | 530,000   | 542,058   |
| KRAFT HEINZ FOODS CO           | 5.2 % 15 Jul 2045   | 140,000   | 154,003   |
| KRAFT HEINZ FOODS CO           | 3.5 % 06 Jun 2022   | 270,000   | 276,280   |
| KRAFT HEINZ FOODS CO           | 5 % 04 Jun 2042     | 80,000    | 85,842    |
| KRAFT HEINZ FOODS CO           | 5.375 % 10 Feb 2020 | 405,000   | 429,096   |
| KUWAIT INTL BOND               | 3.5 % 20 Mar 2027   | 1,000,000 | 1,015,612 |
| LEHMAN BROS CAP TR VII         | 1 % 29 Nov 2049     | 1,400,000 | 140       |
| LLOYDS BANKING GROUP PLC       | 1 % 07 Nov 2023     | 910,000   | 902,202   |

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|                          |                    |         |           |
|--------------------------|--------------------|---------|-----------|
| LLOYDS BANKING GROUP PLC | 4.5 % 04 Nov 2024  | 760,000 | 797,458   |
| LOCKHEED MARTIN CORP     | 3.55 % 15 Jan 2026 | 640,000 | 664,560   |
| LOCKHEED MARTIN CORP     | 4.5 % 15 May 2036  | 100,000 | 112,130   |
| LOCKHEED MARTIN CORP     | 3.1 % 15 Jan 2023  | 60,000  | 60,965    |
| LYONDELLBASELL IND NV    | 5 % 15 Apr 2019    | 365,000 | 374,755   |
| MADISON AVENUE TRUST     | 1 % 15 Aug 2034    | 750,000 | 754,681   |
| MCDONALD S CORP          | 3.5 % 01 Mar 2027  | 420,000 | 431,939   |
| MCDONALD S CORP          | 3.7 % 30 Jan 2026  | 190,000 | 198,053   |
| MEDTRONIC GLOBAL HLDINGS | 3.35 % 01 Apr 2027 | 460,000 | 471,992   |
| MEDTRONIC INC            | 3.5 % 15 Mar 2025  | 980,000 | 1,016,600 |

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Table of Contents

|                               |                     |            |           |
|-------------------------------|---------------------|------------|-----------|
| MEDTRONIC INC                 | 3.125 % 15 Mar 2022 | 160,000    | 163,523   |
| MERCK + CO INC                | 2.75 % 10 Feb 2025  | 290,000    | 288,826   |
| * METLIFE INC                 | 4.75 % 08 Feb 2021  | 750,000    | 802,988   |
| MEXICAN PESO (NEW)            | FOREIGN CURRENCY    | 14,016,320 | 716,379   |
| MEXICO CITY ARPT TRUST        | 5.5 % 31 Oct 2046   | 1,010,000  | 997,375   |
| MICROSOFT CORP                | 2.4 % 08 Aug 2026   | 2,050,000  | 1,976,949 |
| MICROSOFT CORP                | 3.45 % 08 Aug 2036  | 30,000     | 30,930    |
| MICROSOFT CORP                | 3.3 % 06 Feb 2027   | 1,350,000  | 1,392,527 |
| MICROSOFT CORP                | 4.1 % 06 Feb 2037   | 70,000     | 78,156    |
| MICROSOFT CORP                | 2.875 % 06 Feb 2024 | 850,000    | 862,305   |
| MICROSOFT CORP                | 2.7 % 12 Feb 2025   | 210,000    | 209,677   |
| MITSUBISHI UFJ FIN GRP        | 2.998 % 22 Feb 2022 | 310,000    | 311,969   |
| MOLSON COORS BREWING CO       | 3.5 % 01 May 2022   | 160,000    | 164,337   |
| MORGAN STANLEY                | 6.625 % 01 Apr 2018 | 2,010,000  | 2,032,021 |
| MPLX LP                       | 4.875 % 01 Jun 2025 | 460,000    | 492,991   |
| MPLX LP                       | 4.875 % 01 Dec 2024 | 490,000    | 528,171   |
| MSCG TRUST                    | 1 % 07 Jun 2035     | 1,500,000  | 1,478,461 |
| MYRIAD INTL HOLDINGS BV       | 4.85 % 06 Jul 2027  | 720,000    | 746,580   |
| NAVIENT STUDENT LOAN TRUST    | 1 % 25 Mar 2066     | 3,000,000  | 3,031,934 |
| NEW RESIDENTIAL MORTGAGE LOAN | 1 % 25 May 2057     | 4,737,291  | 4,947,840 |
| NEW RESIDENTIAL MORTGAGE LOAN | 1 % 27 Aug 2057     | 2,443,291  | 2,507,351 |
| NEW RESIDENTIAL MORTGAGE LOAN | 1 % 25 Feb 2057     | 1,730,040  | 1,781,473 |
| NEW RESIDENTIAL MORTGAGE LOAN | 1 % 25 Sep 2056     | 1,385,159  | 1,395,966 |
| NEW RESIDENTIAL MORTGAGE LOAN | 1 % 26 Nov 2035     | 4,821,975  | 4,929,384 |
| NEWELL BRANDS INC             | 3.85 % 01 Apr 2023  | 410,000    | 424,252   |
| NEWELL BRANDS INC             | 3.15 % 01 Apr 2021  | 220,000    | 222,461   |
| NEWELL BRANDS INC             | 4.2 % 01 Apr 2026   | 310,000    | 323,767   |
| NOBLE ENERGY INC              | 4.95 % 15 Aug 2047  | 180,000    | 192,628   |
| NOBLE ENERGY INC              | 3.85 % 15 Jan 2028  | 370,000    | 371,131   |
| NORDEA BANK AB                | 4.875 % 13 May 2021 | 1,890,000  | 2,004,841 |
| NORTHROP GRUMMAN CORP         | 2.55 % 15 Oct 2022  | 650,000    | 645,369   |
| NORTHROP GRUMMAN CORP         | 2.93 % 15 Jan 2025  | 810,000    | 805,187   |
| NORTHROP GRUMMAN CORP         | 3.25 % 15 Jan 2028  | 280,000    | 280,409   |
| OCCIDENTAL PETROLEUM COR      | 4.4 % 15 Apr 2046   | 110,000    | 121,765   |
| OCCIDENTAL PETROLEUM COR      | 3.4 % 15 Apr 2026   | 430,000    | 440,371   |
| OCCIDENTAL PETROLEUM COR      | 4.1 % 15 Feb 2047   | 400,000    | 425,192   |
| OCCIDENTAL PETROLEUM COR      | 3 % 15 Feb 2027     | 300,000    | 298,246   |
| OCCIDENTAL PETROLEUM COR      | 4.625 % 15 Jun 2045 | 40,000     | 45,345    |
| OCCIDENTAL PETROLEUM COR      | 3.125 % 15 Feb 2022 | 450,000    | 461,342   |
| OFFICE CHERIFIEN DES PHO      | 4.5 % 22 Oct 2025   | 600,000    | 600,428   |
| PACIFIC GAS + ELECTRIC        | 8.25 % 15 Oct 2018  | 405,000    | 423,781   |
| PACIFIC GAS + ELECTRIC        | 6.05 % 01 Mar 2034  | 1,250,000  | 1,575,551 |
| PEPSICO INC                   | 4 % 05 Mar 2042     | 90,000     | 95,404    |
| PERNOD RICARD SA              | 4.45 % 15 Jan 2022  | 570,000    | 605,470   |
| PERTAMINA PERSERO PT          | 6 % 03 May 2042     | 680,000    | 771,970   |
| PERUSAHAAN LISTRIK NEGAR      | 4.125 % 15 May 2027 | 1,510,000  | 1,512,628 |

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|                                |                     |           |           |
|--------------------------------|---------------------|-----------|-----------|
| PETROLEOS DEL PERU SA          | 4.75 % 19 Jun 2032  | 1,820,000 | 1,840,475 |
| PETROLEOS MEXICANOS            | 5.625 % 23 Jan 2046 | 1,050,000 | 971,775   |
| PETROLEOS MEXICANOS            | 6.875 % 04 Aug 2026 | 400,000   | 453,500   |
| PETROLEOS MEXICANOS            | 6.375 % 23 Jan 2045 | 400,000   | 402,140   |
| PETROLEOS MEXICANOS            | 5.5 % 27 Jun 2044   | 800,000   | 735,968   |
| PETROLEOS MEXICANOS            | 6.625 % 15 Jun 2035 | 121,000   | 129,269   |
| PHILIP MORRIS INTL INC         | 2.5 % 02 Nov 2022   | 590,000   | 584,750   |
| PHILIP MORRIS INTL INC         | 2.5 % 22 Aug 2022   | 600,000   | 594,492   |
| PHILIP MORRIS INTL INC         | 2.9 % 15 Nov 2021   | 820,000   | 829,979   |
| POTASH CORP SASKATCHEWAN       | 4.875 % 30 Mar 2020 | 90,000    | 94,230    |
| POUND STERLING                 | FOREIGN CURRENCY    | 482       | 651       |
| PROVINCE OF QUEBEC             | 1 % 22 Jul 2036     | 280,000   | 447,458   |
| QVC INC                        | 5.95 % 15 Mar 2043  | 40,000    | 40,313    |
| RAYTHEON COMPANY               | 3.125 % 15 Oct 2020 | 480,000   | 491,029   |
| REPUBLIC OF COLOMBIA           | 3.875 % 25 Apr 2027 | 960,000   | 977,280   |
| REPUBLIC OF COLOMBIA           | 5.625 % 26 Feb 2044 | 1,510,000 | 1,728,950 |
| REPUBLIC OF INDONESIA          | 3.85 % 18 Jul 2027  | 680,000   | 697,456   |
| REPUBLIC OF INDONESIA          | 4.75 % 18 Jul 2047  | 200,000   | 213,215   |
| REPUBLIC OF INDONESIA          | 5.25 % 08 Jan 2047  | 760,000   | 859,491   |
| REPUBLIC OF INDONESIA          | 5.125 % 15 Jan 2045 | 1,030,000 | 1,138,462 |
| REPUBLIC OF INDONESIA          | 5.875 % 15 Jan 2024 | 864,000   | 982,461   |
| REPUBLIC OF INDONESIA          | 5.875 % 13 Mar 2020 | 130,000   | 139,551   |
| REPUBLIC OF INDONESIA          | 3.75 % 25 Apr 2022  | 300,000   | 308,877   |
| REPUBLIC OF INDONESIA          | 3.75 % 25 Apr 2022  | 850,000   | 875,151   |
| REPUBLIC OF KAZAKHSTAN         | 4.875 % 14 Oct 2044 | 1,490,000 | 1,601,905 |
| REPUBLIC OF PANAMA             | 4.5 % 15 May 2047   | 1,460,000 | 1,571,690 |
| REPUBLIC OF PERU               | 6.55 % 14 Mar 2037  | 1,080,000 | 1,460,700 |
| REPUBLIC OF POLAND             | 4 % 22 Jan 2024     | 3,100,000 | 3,305,778 |
| REYNOLDS AMERICAN INC          | 8.125 % 23 Jun 2019 | 400,000   | 432,666   |
| REYNOLDS AMERICAN INC          | 3.25 % 12 Jun 2020  | 151,000   | 153,430   |
| REYNOLDS AMERICAN INC          | 5.85 % 15 Aug 2045  | 270,000   | 337,168   |
| ROSSLYN PORTFOLIO TRUST 20172) | 1 % 15 Jun 2033     | 990,000   | 975,621   |
| ROYAL BK SCOTLND GRP PLC       | 6 % 19 Dec 2023     | 1,440,000 | 1,586,047 |
| ROYAL BK SCOTLND GRP PLC       | 5.125 % 28 May 2024 | 860,000   | 912,176   |
| ROYAL BK SCOTLND GRP PLC       | 6.1 % 10 Jun 2023   | 850,000   | 935,988   |
| SABINE PASS LIQUEFACTION       | 5.75 % 15 May 2024  | 320,000   | 355,674   |
| SANTANDER HOLDINGS USA         | 4.5 % 17 Jul 2025   | 100,000   | 104,306   |
| SAUDI INTERNATIONAL BOND       | 2.875 % 04 Mar 2023 | 2,260,000 | 2,221,630 |
| SCHLUMBERGER HLDGS CORP        | 4 % 21 Dec 2025     | 390,000   | 409,828   |
| SCHLUMBERGER HLDGS CORP        | 3 % 21 Dec 2020     | 500,000   | 506,476   |
| SHELL INTERNATIONAL FIN        | 3.75 % 12 Sep 2046  | 40,000    | 40,797    |
| SHELL INTERNATIONAL FIN        | 4 % 10 May 2046     | 90,000    | 95,855    |
| SHELL INTERNATIONAL FIN        | 2.875 % 10 May 2026 | 690,000   | 690,006   |
| SHELL INTERNATIONAL FIN        | 4.375 % 11 May 2045 | 510,000   | 573,430   |
| SHELL INTERNATIONAL FIN        | 4.55 % 12 Aug 2043  | 220,000   | 250,225   |
| SHELL INTERNATIONAL FIN        | 6.375 % 15 Dec 2038 | 260,000   | 362,473   |
| SHELL INTERNATIONAL FIN        | 4.375 % 25 Mar 2020 | 300,000   | 313,704   |
| SINOPEC GRP OVERSEA 2014       | 4.375 % 10 Apr 2024 | 650,000   | 689,529   |
| SLM STUDENT LOAN TRUST         | 1 % 15 Dec 2032     | 757,508   | 751,167   |
| SLM STUDENT LOAN TRUST         | 1 % 15 Mar 2033     | 751,521   | 748,351   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Mar 2026     | 1,669,672 | 1,675,771 |



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|                                |                         |              |              |
|--------------------------------|-------------------------|--------------|--------------|
| SLM STUDENT LOAN TRUST         | 1 % 15 Jun 2039         | 2,000,000    | 1,915,111    |
| SMALL BUSINESS ADMINISTRATION  | 2.507 % 10 Mar 2026     | 783,729      | 785,104      |
| SMALL BUSINESS ADMINISTRATION  | 2.517 % 10 Mar 2025     | 112,930      | 113,185      |
| SOUTHERN COPPER CORP           | 5.25 % 08 Nov 2042      | 2,600,000    | 2,904,276    |
| SOUTHERN NATURAL GAS           | 8 % 01 Mar 2032         | 500,000      | 677,872      |
| SSGA                           | G STIFF ERISA QUALIFIED | 126,557,137  | 126,557,137  |
| STANDARD CHARTERED PLC         | 5.7 % 26 Mar 2044       | 1,460,000    | 1,770,823    |
| STRUCTURED ASSET INVESTMENT LO | 1 % 25 Sep 2034         | 0            |              |
| SUMITOMO MITSUI FINL GRP       | 2.058 % 14 Jul 2021     | 450,000      | 441,006      |
| SWS026724 IRS USD P V 03MLIBOR | 1 % 31 May 2022         | (61,480,000) | (61,480,000) |

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Table of Contents

|                               |                     |              |            |
|-------------------------------|---------------------|--------------|------------|
| SWS026724 IRS USD R F 2.25000 | 2.25 % 31 May 2022  | 61,480,000   | 61,439,146 |
| TELEFONICA EMISIONES SAU      | 5.213 % 08 Mar 2047 | 180,000      | 204,273    |
| TELEFONICA EMISIONES SAU      | 5.877 % 15 Jul 2019 | 250,000      | 262,825    |
| TELEFONICA EMISIONES SAU      | 5.134 % 27 Apr 2020 | 370,000      | 391,686    |
| TEVA PHARMACEUT FIN BV        | 2.95 % 18 Dec 2022  | 150,000      | 134,272    |
| TEVA PHARMACEUTICALS NE       | 3.15 % 01 Oct 2026  | 150,000      | 123,847    |
| TEVA PHARMACEUTICALS NE       | 2.2 % 21 Jul 2021   | 20,000       | 18,269     |
| TEVA PHARMACEUTICALS NE       | 2.8 % 21 Jul 2023   | 60,000       | 52,249     |
| TIME WARNER CABLE LLC         | 5.875 % 15 Nov 2040 | 120,000      | 130,199    |
| TIME WARNER CABLE LLC         | 7.3 % 01 Jul 2038   | 600,000      | 752,078    |
| TIME WARNER CABLE LLC         | 8.25 % 01 Apr 2019  | 1,110,000    | 1,186,354  |
| TIME WARNER CABLE LLC         | 6.75 % 15 Jun 2039  | 340,000      | 407,958    |
| TIME WARNER CABLE LLC         | 5 % 01 Feb 2020     | 160,000      | 166,977    |
| TIME WARNER ENTERTAINMEN      | 8.375 % 15 Jul 2033 | 240,000      | 330,216    |
| TIME WARNER INC               | 4.75 % 29 Mar 2021  | 250,000      | 266,100    |
| TIME WARNER INC               | 6.1 % 15 Jul 2040   | 190,000      | 230,211    |
| TOWD POINT MORTGAGE TRUST     | 1 % 25 Jun 2057     | 5,325,635    | 5,303,506  |
| TOWD POINT MORTGAGE TRUST     | 1 % 25 Apr 2056     | 1,274,581    | 1,262,396  |
| TOWD POINT MORTGAGE TRUST     | 1 % 25 Oct 2056     | 4,548,361    | 4,542,524  |
| TOWD POINT MORTGAGE TRUST     | 1 % 25 May 2055     | 3,095,275    | 3,095,983  |
| TRANSCONT GAS PIPE LINE       | 7.85 % 01 Feb 2026  | 710,000      | 907,500    |
| TSY INFL IX N/B               | 0.375 % 15 Jul 2027 | 7,290,587    | 7,251,770  |
| TSY INFL IX N/B               | 0.625 % 15 Jan 2024 | 4,492,930    | 4,571,598  |
| TSY INFL IX N/B               | 1.375 % 15 Feb 2044 | 2,593,056    | 2,993,538  |
| TSY INFL IX N/B               | 0.75 % 15 Feb 2042  | 1,222,637    | 1,234,536  |
| UBM PLC                       | 5.75 % 03 Nov 2020  | 810,000      | 840,995    |
| UBS COMMERCIAL MORTGAGE TRUST | 3.487 % 15 Aug 2050 | 740,000      | 758,618    |
| UBS GROUP FUNDING SWITZE      | 3.491 % 23 May 2023 | 1,910,000    | 1,940,396  |
| UBS GROUP FUNDING SWITZE      | 4.253 % 23 Mar 2028 | 1,010,000    | 1,064,225  |
| UBS GROUP FUNDING SWITZE      | 4.125 % 24 Sep 2025 | 580,000      | 608,683    |
| UNITED MEXICAN STATES         | 4.75 % 08 Mar 2044  | 7,580,000    | 7,663,380  |
| UNITED PARCEL SERVICE         | 2.5 % 01 Apr 2023   | 180,000      | 178,999    |
| UNITED PARCEL SERVICE         | 3.05 % 15 Nov 2027  | 130,000      | 130,010    |
| UNITED TECHNOLOGIES CORP      | 4.5 % 01 Jun 2042   | 240,000      | 266,008    |
| UNITEDHEALTH GROUP INC        | 3.375 % 15 Nov 2021 | 340,000      | 350,513    |
| UNITEDHEALTH GROUP INC        | 6 % 15 Feb 2018     | 840,000      | 844,143    |
| US 10YR NOTE (CBT)MAR18       | XCBT 20180320       | (19,800,000) | 128,842    |
| US 10YR ULTRA FUT MAR18       | XCBT 20180320       | (11,600,000) | 13,595     |
| US 2YR NOTE (CBT) MAR18       | XCBT 20180329       | (21,400,000) | 41,797     |
| US 5YR NOTE (CBT) MAR18       | XCBT 20180329       | 86,700,000   | (468,923)  |
| US DOLLAR                     |                     | 1,146,858    | 1,146,858  |
| US LONG BOND(CBT) MAR18       | XCBT 20180320       | (27,800,000) | 32,641     |
| US TREASURY N/B               | 2.25 % 15 Nov 2027  | 730,000      | 719,706    |
| US TREASURY N/B               | 2.75 % 15 Nov 2047  | 7,350,000    | 7,362,059  |
| US TREASURY N/B               | 2.25 % 31 Dec 2024  | 25,880,000   | 25,740,491 |
| US TREASURY N/B               | 2.75 % 15 Aug 2047  | 8,710,000    | 8,720,888  |
| US TREASURY N/B               | 1.875 % 30 Sep 2022 | 5,840,000    | 5,755,366  |
| US TREASURY N/B               | 2 % 31 Oct 2022     | 60,000       | 59,477     |

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|                                |                     |            |            |
|--------------------------------|---------------------|------------|------------|
| US TREASURY N/B                | 1.875 % 31 Mar 2022 | 40,000     | 39,548     |
| US TREASURY N/B                | 1.875 % 30 Apr 2022 | 1,930,000  | 1,906,930  |
| US TREASURY N/B                | 2 % 31 May 2024     | 1,580,000  | 1,550,498  |
| US TREASURY N/B                | 2 % 30 Jun 2024     | 11,070,000 | 10,858,113 |
| US TREASURY N/B                | 1.75 % 30 Jun 2022  | 6,030,000  | 5,920,942  |
| US TREASURY N/B                | 1.875 % 31 Jan 2022 | 10,990,000 | 10,875,807 |
| US TREASURY N/B                | 3 % 15 Feb 2047     | 4,950,000  | 5,205,814  |
| US TREASURY N/B                | 1.375 % 30 Jun 2023 | 1,080,000  | 1,031,738  |
| US TREASURY N/B                | 1.125 % 30 Jun 2021 | 1,610,000  | 1,559,184  |
| US TREASURY N/B                | 1.25 % 31 Jul 2023  | 3,000,000  | 2,843,086  |
| US TREASURY N/B                | 2.5 % 15 Feb 2045   | 4,960,000  | 4,728,469  |
| US TREASURY N/B                | 3.75 % 15 Nov 2043  | 34,290,000 | 40,857,339 |
| US ULTRA BOND CBT MAR18        | XCBT 20180320       | 15,900,000 | 207,051    |
| VALE OVERSEAS LIMITED          | 6.875 % 21 Nov 2036 | 3,251,000  | 3,982,475  |
| VERIZON COMMUNICATIONS         | 3.376 % 15 Feb 2025 | 1,259,000  | 1,263,755  |
| VERIZON COMMUNICATIONS         | 5.25 % 16 Mar 2037  | 10,000     | 10,997     |
| VERIZON COMMUNICATIONS         | 5.5 % 16 Mar 2047   | 210,000    | 239,277    |
| VERIZON COMMUNICATIONS         | 4.125 % 16 Mar 2027 | 1,070,000  | 1,115,703  |
| VERIZON COMMUNICATIONS         | 2.625 % 15 Aug 2026 | 640,000    | 602,809    |
| VERIZON COMMUNICATIONS         | 5.15 % 15 Sep 2023  | 1,050,000  | 1,168,276  |
| VERIZON COMMUNICATIONS         | 3.85 % 01 Nov 2042  | 90,000     | 81,410     |
| VIACOM INC                     | 4.25 % 01 Sep 2023  | 120,000    | 122,518    |
| VIACOM INC                     | 3.875 % 01 Apr 2024 | 130,000    | 129,704    |
| VISA INC                       | 3.15 % 14 Dec 2025  | 1,240,000  | 1,267,649  |
| VISA INC                       | 4.3 % 14 Dec 2045   | 710,000    | 807,930    |
| VNO MORTGAGE TRUST             | 2.995 % 15 Nov 2030 | 220,000    | 222,027    |
| VOYA FINANCIAL INC             | 2.9 % 15 Feb 2018   | 46,000     | 46,045     |
| WALGREENS BOOTS ALLIANCE       | 3.45 % 01 Jun 2026  | 580,000    | 573,536    |
| WASTE MANAGEMENT INC           | 3.5 % 15 May 2024   | 330,000    | 341,677    |
| WASTE MANAGEMENT INC           | 4.6 % 01 Mar 2021   | 190,000    | 201,764    |
| WASTE MANAGEMENT INC           | 7.375 % 15 May 2029 | 290,000    | 383,648    |
| WEA FINANCE LLC/WESTFIEL       | 3.75 % 17 Sep 2024  | 1,170,000  | 1,206,750  |
| WELLS FARGO + CO               | 5.75 % 01 Feb 2018  | 560,000    | 561,736    |
| WELLS FARGO + COMPANY          | 3 % 23 Oct 2026     | 810,000    | 793,927    |
| WELLS FARGO + COMPANY          | 4.75 % 07 Dec 2046  | 490,000    | 547,643    |
| WELLS FARGO + COMPANY          | 4.3 % 22 Jul 2027   | 1,730,000  | 1,842,113  |
| WELLS FARGO + COMPANY          | 4.9 % 17 Nov 2045   | 760,000    | 860,155    |
| WELLS FARGO + COMPANY          | 4.4 % 14 Jun 2046   | 120,000    | 126,557    |
| WELLS FARGO + COMPANY          | 4.65 % 04 Nov 2044  | 370,000    | 403,483    |
| WELLS FARGO + COMPANY          | 5.375 % 02 Nov 2043 | 360,000    | 428,685    |
| WELLS FARGO + COMPANY          | 5.606 % 15 Jan 2044 | 800,000    | 986,316    |
| WELLS FARGO + COMPANY          | 4.48 % 16 Jan 2024  | 92,000     | 98,880     |
| WELLS FARGO + COMPANY          | 3.45 % 13 Feb 2023  | 530,000    | 540,095    |
| WELLS FARGO + COMPANY          | 4.6 % 01 Apr 2021   | 260,000    | 276,303    |
| WELLS FARGO COMMERCIAL MORTGAG | 1 % 15 Aug 2049     | 5,376,194  | 637,345    |
| WELLS FARGO COMMERCIAL MORTGAG | 3.184 % 15 Apr 2050 | 910,000    | 919,308    |
| WELLS FARGO COMMERCIAL MORTGAG | 3.406 % 15 May 2048 | 670,000    | 667,473    |
| WELLS FARGO COMMERCIAL MORTGAG | 3.54 % 15 May 2048  | 2,110,000  | 2,180,275  |
| WELLS FARGO DEALER FLOORPLAN M | 1 % 20 Jan 2022     | 4,920,000  | 4,953,313  |
| WESTLAKE CHEMICAL CORP         | 4.625 % 15 Feb 2021 | 90,000     | 92,250     |
| WESTLAKE CHEMICAL CORP         | 4.875 % 15 May 2023 | 180,000    | 185,400    |

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|                                     |                     |                 |                    |
|-------------------------------------|---------------------|-----------------|--------------------|
| WESTROCK RKT CO                     | 3.5 % 01 Mar 2020   | 260,000         | 264,518            |
| WESTROCK RKT CO                     | 4 % 01 Mar 2023     | 270,000         | 279,789            |
| WF RBS COMMERCIAL MORTGAGE TRU      | 1 % 15 Mar 2047     | 7,715,956       | 367,491            |
| WF RBS COMMERCIAL MORTGAGE TRU      | 3.311 % 15 Mar 2045 | 600,000         | 608,492            |
| WF RBS COMMERCIAL MORTGAGE TRU      | 1 % 15 Mar 2044     | 10,746,791      | 332,077            |
| WM WRIGLEY JR CO                    | 2.9 % 21 Oct 2019   | 660,000         | 666,136            |
| WM WRIGLEY JR CO                    | 2.4 % 21 Oct 2018   | 240,000         | 240,682            |
| WPP FINANCE 2010                    | 5.125 % 07 Sep 2042 | 40,000          | 43,115             |
| WYETH LLC                           | 5.95 % 01 Apr 2037  | 360,000         | 482,630            |
| <b>Sub-Total: Fund 5728 4 of 16</b> |                     | <b>Total \$</b> | <b>926,895,591</b> |

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Table of Contents

| (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/<br>Par Value  |                |                |
|     | 280 PARK AVENUE MORTGAGE TRUST                            | 1 % 15 Sep 2034   | 5,000,000      | \$ 5,006,226   |
|     | 90DAY EUR FUTR DEC18                                      | XCME 20181217   | 325,500,000    | 16,275         |
|     | 90DAY EUR FUTR DEC19                                      | XCME 20191216   | (325,500,000)  | (545,575)      |
|     | 90DAY EUR FUTR JUN18                                      | XCME 20180618   | 388,000,000    | (192,375)      |
|     | 90DAY EUR FUTR JUN19                                      | XCME 20190617   | (388,000,000)  | (19,400)       |
|     | 90DAY EUR FUTR MAR18                                      | XCME 20180319   | 130,000,000    | 19,500         |
|     | ABBVIE INC  | 2.3 % 14 May 2021   | 7,400,000      | 7,345,929      |
|     | ABBVIE INC  | 2.85 % 14 May 2023  | 2,000,000      | 1,995,617      |
|     | ABN AMRO BANK NV  | 1.8 % 20 Sep 2019   | 1,700,000      | 1,683,884      |
|     | ADCB FINANCE CAYMAN LTD                                   | 3 % 04 Mar 2019   | 3,500,000      | 3,507,910      |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.625 % 30 Oct 2020   | 4,700,000      | 4,926,924      |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.25 % 01 Jul 2020  | 4,350,000      | 4,513,845      |
|     | AIG GLOBAL FUNDING  | 1 % 02 Jul 2020   | 2,000,000      | 2,006,788      |
|     | AIR LEASE CORP  | 2.125 % 15 Jan 2018   | 200,000        | 199,987        |
|     | ALLERGAN SALES LLC  | 5 % 15 Dec 2021   | 1,000,000      | 1,069,476      |
|     | AMERICAN TOWER CORP                                       | 5.05 % 01 Sep 2020  | 500,000        | 530,143        |
|     | AMERICAN TOWER CORP                                       | 2.25 % 15 Jan 2022  | 4,000,000      | 3,895,849      |
|     | AMERICAN TOWER CORP                                       | 2.8 % 01 Jun 2020   | 5,000,000      | 5,031,150      |
|     | AMGEN INC   | 1 % 22 May 2019   | 4,965,000      | 4,995,371      |
|     | AMGEN INC   | 2.25 % 19 Aug 2023  | 1,000,000      | 969,872        |
|     | ANHEUSER BUSCH INBEV FIN                                  | 2.65 % 01 Feb 2021  | 4,650,000      | 4,673,332      |
|     | ANHEUSER BUSCH INBEV WOR                                  | 3.75 % 15 Jan 2022  | 2,200,000      | 2,299,399      |
|     | ANTHEM INC  | 1.875 % 15 Jan 2018   | 1,800,000      | 1,799,878      |
|     | AP MOLLER MAERSK A/S                                      | 2.875 % 28 Sep 2020   | 2,900,000      | 2,920,201      |
|     | APTIV PLC   | 3.15 % 19 Nov 2020  | 6,400,000      | 6,498,848      |
|     | ASCIANO FINANCE LTD                                       | 4.625 % 23 Sep 2020   | 285,000        | 294,581        |
|     | AT+T INC  | 1 % 15 Jul 2021   | 7,400,000      | 7,501,407      |
|     | AT+T INC  | 2.85 % 14 Feb 2023  | 5,600,000      | 5,622,204      |
|     | ATHENE GLOBAL FUNDING                                     | 2.75 % 20 Apr 2020  | 2,765,000      | 2,766,394      |
|     | ATHENE GLOBAL FUNDING                                     | 3 % 01 Jul 2022   | 8,900,000      | 8,808,983      |
|     | AUSTRALIAN DOLLAR AVENUE OF AMERICAS                      | FOREIGN CURRENCY  | 234            | 183            |
|     | AVIATION CAPITAL GROUP                                    | 2.957 % 13 Dec 2029   | 2,300,000      | 2,314,134      |
|     | AVIATION CAPITAL GROUP                                    | 2.875 % 20 Jan 2022   | 400,000        | 399,672        |
|     | AVIATION CAPITAL GROUP                                    | 6.75 % 06 Apr 2021  | 1,113,000      | 1,243,908      |
|     | AVIATION CAPITAL GROUP                                    | 2.875 % 17 Sep 2018   | 110,000        | 110,369        |
|     | BANC OF AMERICA MERRILL LYNCH                             | 1 % 15 Jan 2028   | 1,600,000      | 1,603,032      |
|     | BANK OF AMERICA CORP                                      | 5.65 % 01 May 2018  | 1,600,000      | 1,619,093      |
|     | BANK OF AMERICA CORP                                      | 6.875 % 15 Nov 2018   | 5,000,000      | 5,206,971      |
|     | BANK OF AMERICA CORP                                      | 1 % 21 Jul 2021   | 300,000        | 301,426        |
|     | BANK OF AMERICA CREDIT CARD TR                            | 1 % 15 Jun 2020   | 8,000,000      | 8,001,221      |
|     | BANQUES POPULAIRES CB                                     | 3.875 % 31 Jan 2018   | 7,000,000      | 8,432,836      |
|     | BARCLAYS BANK PLC   | 1.82656 % 17 May 2018   | 1,700,000      | 1,700,000      |
|     | BAT INTL FINANCE PLC                                      | 2.75 % 15 Jun 2020  | 600,000        | 602,935        |
|     | BG ENERGY CAPITAL PLC                                     | 4 % 15 Oct 2021   | 3,390,000      | 3,554,509      |

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|                                |                                   |              |              |
|--------------------------------|-----------------------------------|--------------|--------------|
| BG ENERGY CAPITAL PLC          | 4 % 09 Dec 2020                   | 300,000      | 312,720      |
| BK TOKYO MITSUBISHI UFJ        | 2.15 % 14 Sep 2018                | 800,000      | 800,804      |
| BK TOKYO MITSUBISHI UFJ        | 1 % 14 Sep 2018                   | 2,800,000    | 2,815,403    |
| BMW US CAPITAL LLC             | 1.5 % 11 Apr 2019                 | 4,500,000    | 4,468,916    |
| BOC AVIATION LTD               | 2.75 % 18 Sep 2022                | 2,000,000    | 1,957,554    |
| BOSTON SCIENTIFIC CORP         | 2.65 % 01 Oct 2018                | 1,767,000    | 1,773,974    |
| BOSTON SCIENTIFIC CORP         | 3.375 % 15 May 2022               | 7,200,000    | 7,311,354    |
| BP CAPITAL MARKETS PLC         | 2.315 % 13 Feb 2020               | 2,000,000    | 2,004,862    |
| BRAZILIAN REAL                 | FOREIGN CURRENCY                  | 3,235        | 975          |
| BRITISH TRA INTL FINANCE       | 0.01 % 04 Nov 2021                | 1,500,000    | 1,350,212    |
| BSPRT 2017 FL1 ISSUER, LTD.    | 1 % 15 Oct 2034                   | 1,000,000    | 1,000,033    |
| BWU00KLL4 IRS USD P F 1.50000  | 1.5 % 21 Jun 2027                 | (28,900,000) | (26,658,200) |
| BWU00KLL4 IRS USD R V 03MLIBOR | 1 % 21 Jun 2027                   | 28,900,000   | 28,900,000   |
| CALIFORNIA ST                  | 1 % 01 Apr 2047                   | 5,800,000    | 5,854,172    |
| CALIFORNIA ST EARTHQUAKE AUTH  | 2.805 % 01 Jul 2019               | 2,688,000    | 2,690,204    |
| CANADIAN DOLLAR                | FOREIGN CURRENCY                  | 53,809       | 42,946       |
| CCDRXUS9 RBC COC USD           | CCDRXUS9 RBC COC USD              | 2,485,000    | 2,485,000    |
| CCWFSCUS3 WELLS FARGO CCPC COC | CCWFSCUS3 WELLS FARGO<br>CCPC COC | 69,000       | 69,000       |
| CENTRAL NIPPON EXPRESSWY       | 2.369 % 10 Sep 2018               | 15,550,000   | 15,546,268   |
| CENTRAL NIPPON EXPRESSWY       | 2.293 % 23 Apr 2021               | 1,400,000    | 1,379,190    |
| CFCRE COMMERCIAL MORTGAGE TRUS | 3.367 % 15 Jun 2050               | 5,000,000    | 5,123,257    |
| CHARTER COMM OPT LLC/CAP       | 4.464 % 23 Jul 2022               | 5,000,000    | 5,216,746    |
| CHASE ISSUANCE TRUST           | 1 % 17 May 2021                   | 5,000,000    | 5,020,030    |
| CHEVRON CORP                   | 2.1 % 16 May 2021                 | 5,000,000    | 4,959,068    |
| CHEVRON CORP                   | 1 % 15 Nov 2021                   | 2,825,000    | 2,859,743    |
| CITIGROUP COMMERCIAL MORTGAGE  | 3.522 % 10 Sep 2058               | 500,000      | 516,463      |
| CITIGROUP INC                  | 1 % 26 Oct 2020                   | 6,000,000    | 6,124,833    |
| CITIGROUP INC                  | 2.75 % 25 Apr 2022                | 4,300,000    | 4,291,299    |
| CITIGROUP INC                  | 1 % 24 Jul 2023                   | 4,000,000    | 4,032,626    |
| CITIGROUP INC                  | 1 % 02 Aug 2021                   | 2,000,000    | 2,037,275    |
| CITIGROUP INC                  | 2.7 % 30 Mar 2021                 | 2,000,000    | 2,006,075    |
| CNOOC FINANCE 2013 LTD         | 1.75 % 09 May 2018                | 3,400,000    | 3,392,925    |
| CNPC GENERAL CAPITAL LTD       | 2.75 % 14 May 2019                | 3,000,000    | 3,005,387    |
| COMM MORTGAGE TRUST            | 3.373 % 10 Oct 2048               | 4,500,000    | 4,641,363    |
| COMM MORTGAGE TRUST            | 3.142 % 10 Feb 2048               | 4,800,000    | 4,879,180    |
| COMM MORTGAGE TRUST            | 1.906 % 10 Jan 2046               | 492,761      | 492,509      |
| CONOCOPHILLIPS COMPANY         | 1 % 15 May 2022                   | 3,600,000    | 3,678,273    |
| CREDIT SUISSE FIRST BOSTON MOR | 5.75 % 22 Apr 2033                | 0            |              |
| CROWN CASTLE TOWERS LLC        | 6.113 % 15 Jan 2040               | 1,100,000    | 1,159,557    |
| CROWN CASTLE TOWERS LLC        | 4.883 % 15 Aug 2040               | 200,000      | 209,174      |
| CURRENCY CONTRACT              | DKK/USD                           |              | 834,626      |
| CURRENCY CONTRACT              | MXN/USD                           |              | (1,540)      |
| CURRENCY CONTRACT              | USD/DKK                           |              | (1,354,996)  |
| CURRENCY CONTRACT              | USD/EUR                           |              | (129,098)    |
| CURRENCY CONTRACT              | USD/EUR                           |              | (64,964)     |
| CURRENCY CONTRACT              | USD/GBP                           |              | 224          |
| CURRENCY CONTRACT              | USD/GBP                           |              | (206,953)    |
| CURRENCY CONTRACT              | USD/JPY                           |              | 27,062       |
| CURRENCY CONTRACT              | USD/JPY                           |              | 19,676       |
| CURRENCY CONTRACT              | USD/JPY                           |              | (1,816)      |
| CURRENCY CONTRACT              | USD/JPY                           |              | (149,357)    |
| CURRENCY CONTRACT              | USD/MXN                           |              | 41,489       |



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Table of Contents

|                              |                     |            |            |
|------------------------------|---------------------|------------|------------|
| CURRENCY CONTRACT            | USD/MXN             |            | 12,455     |
| D.R. HORTON INC              | 3.75 % 01 Mar 2019  | 2,000,000  | 2,026,876  |
| D.R. HORTON INC              | 4 % 15 Feb 2020     | 4,500,000  | 4,628,876  |
| DAIMLER FINANCE NA LLC       | 1 % 30 Oct 2019     | 3,000,000  | 3,014,312  |
| DANISH KRONE                 | FOREIGN CURRENCY    | 3,967,666  | 639,905    |
| DBC G MORTGAGE TRUST         | 1 % 15 Jun 2034     | 10,000,000 | 9,999,991  |
| DBUBS MORTGAGE TRUST         | 4.537 % 10 Jul 2044 | 630,000    | 663,505    |
| DBUBS MORTGAGE TRUST         | 4.551 % 10 Aug 2044 | 2,500,000  | 2,623,213  |
| DELL INT LLC / EMC CORP      | 4.42 % 15 Jun 2021  | 7,100,000  | 7,398,336  |
| DELL INT LLC / EMC CORP      | 3.48 % 01 Jun 2019  | 800,000    | 810,022    |
| DENVER CITY CNTY CO ARPT REV | 1 % 15 Nov 2031     | 2,970,000  | 2,978,524  |
| DEUTSCHE TELEKOM INT FIN     | 1 % 17 Jan 2020     | 1,500,000  | 1,503,871  |
| DISCOVER BANK                | 2.6 % 13 Nov 2018   | 1,500,000  | 1,505,090  |
| DOMINION ENERGY GAS HLDG     | 2.5 % 15 Dec 2019   | 3,300,000  | 3,305,185  |
| DUQUESNE LIGHT HOLDINGS      | 6.4 % 15 Sep 2020   | 500,000    | 546,771    |
| E.ON INTL FINANCE BV         | 5.8 % 30 Apr 2018   | 2,600,000  | 2,630,789  |
| ECOLAB INC                   | 1.55 % 12 Jan 2018  | 1,625,000  | 1,624,819  |
| ENERGY TRANSFER PARTNERS     | 9.7 % 15 Mar 2019   | 2,000,000  | 2,164,580  |
| ENGIE SA                     | 2.875 % 10 Oct 2022 | 1,100,000  | 1,106,747  |
| ENRGY TRANS PT/REG FIN       | 5.75 % 01 Sep 2020  | 2,000,000  | 2,128,586  |
| ENTERPRISE PRODUCTS OPER     | 1.65 % 07 May 2018  | 1,000,000  | 998,666    |
| EURO CURRENCY                | FOREIGN CURRENCY    | 253,207    | 304,052    |
| EUROPEAN INVESTMENT BANK     | 1.375 % 15 Jan 2018 | 12,900,000 | 17,456,580 |
| EXELON CORP                  | 2.45 % 15 Apr 2021  | 1,300,000  | 1,294,106  |
| EXPORT IMPORT BK INDIA       | 3.875 % 02 Oct 2019 | 1,000,000  | 1,018,730  |
| FANNIE MAE                   | 1 % 25 Jun 2041     | 2,219,445  | 2,243,819  |
| FANNIE MAE                   | 6 % 25 Sep 2031     | 1,439,570  | 1,612,926  |
| FANNIE MAE                   | 5.5 % 25 Aug 2035   | 2,361,800  | 2,650,122  |
| FANNIE MAE                   | 1 % 25 Oct 2042     | 0          |            |
| FANNIE MAE                   | 1 % 25 Apr 2044     | 1,400,748  | 1,396,306  |
| FANNIE MAE                   | 3 % 25 Oct 2040     | 4,102,494  | 4,132,493  |
| FANNIE MAE                   | 1 % 25 Dec 2044     | 7,799,881  | 7,801,075  |
| FANNIE MAE                   | 1 % 25 Jul 2046     | 1,838,694  | 1,831,807  |
| FANNIE MAE                   | 1 % 25 Feb 2047     | 7,711,960  | 7,698,356  |
| FANNIE MAE                   | 1 % 25 Jul 2046     | 10,135,784 | 10,121,878 |
| FANNIEMAE ACES               | 1.785 % 25 Jun 2019 | 1,074,656  | 1,072,603  |
| FANNIEMAE ACES               | 1 % 25 Nov 2022     | 523,904    | 524,009    |
| FANNIEMAE ACES               | 1 % 25 Jun 2031     | 628,703    | 640,409    |
| FANNIEMAE WHOLE LOAN         | 1 % 25 Aug 2037     | 628,184    | 667,466    |
| FED HM LN PC POOL 1Q0184     | 1 % 01 Nov 2036     | 289,822    | 304,067    |
| FED HM LN PC POOL 840291     | 1 % 01 Nov 2041     | 454,513    | 475,454    |
| FED HM LN PC POOL A43389     | 5.5 % 01 Feb 2036   | 23,253     | 25,403     |
| FED HM LN PC POOL A93101     | 5 % 01 Jul 2040     | 243,071    | 263,226    |
| FED HM LN PC POOL B14914     | 5 % 01 Jun 2019     | 1,131      | 1,154      |
| FED HM LN PC POOL B15130     | 5 % 01 Jun 2019     | 32,164     | 32,798     |
| FED HM LN PC POOL B15170     | 5 % 01 Jul 2019     | 7,962      | 8,119      |
| FED HM LN PC POOL C91030     | 5.5 % 01 May 2027   | 94,627     | 103,362    |



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|                                |                     |            |            |
|--------------------------------|---------------------|------------|------------|
| FED HM LN PC POOL G01838       | 5 % 01 Jul 2035     | 465,400    | 504,874    |
| FED HM LN PC POOL G01912       | 5 % 01 Sep 2035     | 16,779     | 18,200     |
| FED HM LN PC POOL G02123       | 5.5 % 01 Mar 2036   | 16,246     | 18,040     |
| FED HM LN PC POOL G02254       | 5.5 % 01 Mar 2036   | 12,060     | 13,376     |
| FED HM LN PC POOL G04092       | 5.5 % 01 Mar 2038   | 35,641     | 39,296     |
| FED HM LN PC POOL G05267       | 5.5 % 01 Dec 2038   | 203,570    | 225,053    |
| FED HM LN PC POOL G06193       | 5.5 % 01 May 2040   | 171,258    | 189,216    |
| FED HM LN PC POOL G06872       | 5.5 % 01 Sep 2039   | 354,005    | 393,731    |
| FED HM LN PC POOL G07786       | 4 % 01 Aug 2044     | 2,987,107  | 3,170,004  |
| FED HM LN PC POOL G08105       | 5.5 % 01 Jan 2036   | 5,566      | 6,180      |
| FED HM LN PC POOL G30547       | 5.5 % 01 Jun 2024   | 161,832    | 176,771    |
| FED HM LN PC POOL H09069       | 6.5 % 01 Sep 2037   | 131,704    | 143,827    |
| FED HM LN PC POOL H09070       | 6.5 % 01 Sep 2037   | 72,745     | 78,592     |
| FED HM LN PC POOL L00007       | 5.5 % 01 Mar 2035   | 31,799     | 35,247     |
| FED HM LN PC POOL L10219       | 5 % 01 Jan 2034     | 593,321    | 626,567    |
| FED HM LN PC POOL M30034       | 4 % 01 Dec 2020     | 12,997     | 13,146     |
| FED HM LN PC POOL N30127       | 4.5 % 01 Sep 2033   | 63,726     | 67,049     |
| FED HM LN PC POOL N30926       | 5 % 01 Nov 2032     | 114,035    | 115,679    |
| FED HM LN PC POOL N31031       | 4.5 % 01 Sep 2033   | 55,597     | 55,761     |
| FED HM LN PC POOL N31490       | 5 % 01 Jan 2038     | 43,834     | 44,479     |
| FED HM LN PC POOL P50425       | 5 % 01 Nov 2034     | 155,474    | 160,577    |
| FED HM LN PC POOL U90133       | 4 % 01 Aug 2042     | 241,399    | 254,652    |
| FED HM LN PC POOL Z60009       | 5 % 01 Apr 2024     | 84,111     | 90,385     |
| FHLMC MULTIFAMILY STRUCTURED P | 1.78 % 25 Jul 2019  | 796,495    | 792,942    |
| FHLMC MULTIFAMILY STRUCTURED P | 1 % 25 Sep 2021     | 16,153,816 | 16,018,153 |
| FHLMC MULTIFAMILY STRUCTURED P | 1 % 25 Nov 2021     | 22,606,276 | 22,394,614 |
| FIRSTENERGY CORP               | 2.85 % 15 Jul 2022  | 570,000    | 564,818    |
| FNMA POOL 254634               | 5.5 % 01 Feb 2023   | 226,674    | 248,116    |
| FNMA POOL 256339               | 5.5 % 01 Jul 2036   | 985        | 1,044      |
| FNMA POOL 256370               | 5.5 % 01 Jun 2036   | 68,891     | 73,849     |
| FNMA POOL 256687               | 5.5 % 01 Apr 2037   | 9,136      | 9,628      |
| FNMA POOL 256808               | 5.5 % 01 Jul 2037   | 882        | 919        |
| FNMA POOL 256900               | 5.5 % 01 Sep 2037   | 786        | 812        |
| FNMA POOL 357985               | 4.5 % 01 Sep 2020   | 4,213      | 4,292      |
| FNMA POOL 499479               | 6.5 % 01 Jun 2029   | 10,626     | 11,778     |
| FNMA POOL 526993               | 1 % 01 Nov 2028     | 195,836    | 199,995    |
| FNMA POOL 555887               | 1 % 01 Nov 2018     | 995,849    | 1,011,279  |
| FNMA POOL 629058               | 5.5 % 01 May 2032   | 39,670     | 40,871     |
| FNMA POOL 657494               | 4.75 % 01 Aug 2033  | 33,304     | 33,450     |
| FNMA POOL 724068               | 4.465 % 01 Feb 2034 | 79,914     | 81,505     |
| FNMA POOL 725352               | 1 % 01 Apr 2019     | 1,263      | 1,282      |
| FNMA POOL 734384               | 5.5 % 01 Jul 2033   | 146,183    | 158,215    |
| FNMA POOL 745017               | 1 % 01 Jul 2020     | 1,035      | 1,051      |
| FNMA POOL 745150               | 1 % 01 Jun 2020     | 151,322    | 153,666    |
| FNMA POOL 745393               | 1 % 01 Sep 2020     | 53,746     | 54,579     |
| FNMA POOL 750148               | 4.465 % 01 May 2033 | 126,064    | 131,309    |
| FNMA POOL 750149               | 4.465 % 01 Sep 2033 | 18,854     | 18,875     |
| FNMA POOL 756833               | 4.5 % 01 Jan 2019   | 41,712     | 42,358     |
| FNMA POOL 773398               | 4.5 % 01 May 2019   | 1,510      | 1,533      |
| FNMA POOL 775227               | 4.5 % 01 May 2019   | 1,436      | 1,458      |
| FNMA POOL 776014               | 4.465 % 01 Sep 2033 | 68,934     | 70,019     |

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|                  |                     |        |        |
|------------------|---------------------|--------|--------|
| FNMA POOL 777651 | 4.49 % 01 Feb 2034  | 57,008 | 57,880 |
| FNMA POOL 777652 | 4.465 % 01 Aug 2034 | 48,190 | 48,700 |
| FNMA POOL 777654 | 4.465 % 01 Oct 2034 | 59,934 | 60,837 |
| FNMA POOL 777655 | 4.465 % 01 Nov 2034 | 50,997 | 51,745 |
| FNMA POOL 780316 | 4.5 % 01 Jun 2019   | 45,823 | 46,533 |
| FNMA POOL 782012 | 4.465 % 01 Jan 2035 | 78,386 | 79,967 |
| FNMA POOL 785677 | 5 % 01 Jul 2019     | 6,798  | 6,927  |
| FNMA POOL 785721 | 5 % 01 Jul 2019     | 74,422 | 75,763 |
| FNMA POOL 818985 | 4.465 % 01 Jul 2035 | 30,721 | 30,891 |

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Table of Contents

|                    |                     |            |            |
|--------------------|---------------------|------------|------------|
| FNMA POOL 822771   | 4.465 % 01 May 2035 | 27,825     | 27,881     |
| FNMA POOL 835361   | 4.5 % 01 Sep 2035   | 53,517     | 56,329     |
| FNMA POOL 878661   | 5.5 % 01 Feb 2036   | 15,936     | 16,621     |
| FNMA POOL 880871   | 5.5 % 01 Apr 2036   | 2,672      | 2,827      |
| FNMA POOL 888737   | 1 % 01 Oct 2037     | 1,228,395  | 1,282,043  |
| FNMA POOL 899303   | 5.5 % 01 Mar 2037   | 828        | 868        |
| FNMA POOL 916389   | 5 % 01 May 2027     | 42,932     | 45,191     |
| FNMA POOL 922386   | 5.5 % 01 Jan 2037   | 3,465      | 3,621      |
| FNMA POOL 930784   | 4.5 % 01 Jan 2020   | 231,559    | 235,147    |
| FNMA POOL 931884   | 4 % 01 Sep 2039     | 41,679     | 42,855     |
| FNMA POOL 944052   | 5.5 % 01 Jul 2037   | 2,738      | 2,831      |
| FNMA POOL 959407   | 6.5 % 01 Dec 2037   | 26,672     | 28,676     |
| FNMA POOL 962745   | 5 % 01 Apr 2038     | 97,456     | 100,993    |
| FNMA POOL 994397   | 5.5 % 01 Nov 2038   | 66,573     | 70,656     |
| FNMA POOL AB6113   | 4 % 01 Aug 2042     | 112,194    | 115,368    |
| FNMA POOL AC3943   | 4 % 01 Jan 2040     | 663,229    | 693,135    |
| FNMA POOL AC4532   | 5 % 01 Jan 2034     | 1,973,987  | 2,073,177  |
| FNMA POOL AC5635   | 4 % 01 Mar 2040     | 182,074    | 185,813    |
| FNMA POOL AH0995   | 3.5 % 01 Dec 2040   | 536,025    | 550,687    |
| FNMA POOL AL4287   | 1 % 01 Nov 2040     | 952,206    | 1,080,450  |
| FNMA POOL AL7090   | 1 % 01 Oct 2037     | 11,096,444 | 11,703,128 |
| FNMA POOL AL7271   | 1 % 01 Sep 2041     | 642,564    | 674,692    |
| FNMA POOL AL7824   | 1 % 01 Aug 2034     | 4,219,627  | 4,359,196  |
| FNMA POOL AL8835   | 1 % 01 Jan 2042     | 1,149,491  | 1,242,933  |
| FNMA POOL AL9066   | 1 % 01 Aug 2025     | 423,301    | 431,384    |
| FNMA POOL AM3528   | 2.69 % 01 Oct 2023  | 7,000,000  | 7,058,169  |
| FNMA POOL AS8509   | 3 % 01 Dec 2046     | 2,840,116  | 2,851,647  |
| FNMA POOL AS9487   | 4 % 01 May 2047     | 10,918,097 | 11,423,638 |
| FNMA POOL AV4429   | 5 % 01 Jan 2044     | 255,100    | 274,355    |
| FNMA POOL AX2491   | 4 % 01 Oct 2044     | 541,938    | 567,303    |
| FNMA POOL AY5630   | 4 % 01 Jun 2045     | 837,737    | 876,541    |
| FNMA POOL AZ5735   | 4 % 01 Sep 2045     | 491,575    | 515,916    |
| FNMA POOL BC5068   | 2.5 % 01 Mar 2044   | 287,707    | 278,979    |
| FNMA POOL BC8086   | 4 % 01 Jun 2046     | 29,946     | 31,331     |
| FNMA POOL BE4147   | 3.5 % 01 Sep 2046   | 215,916    | 221,804    |
| FNMA POOL BE4664   | 3.5 % 01 May 2047   | 1,951,672  | 2,004,900  |
| FNMA POOL MA0213   | 5 % 01 Oct 2039     | 23,336     | 24,526     |
| FNMA POOL MA0235   | 4 % 01 Nov 2019     | 68,268     | 70,259     |
| FNMA POOL MA0445   | 5 % 01 Jun 2040     | 50,298     | 52,898     |
| FNMA POOL MA0476   | 4.5 % 01 Jul 2020   | 3,642      | 3,699      |
| FNMA POOL MA0565   | 5.5 % 01 Sep 2040   | 61,761     | 68,914     |
| FNMA POOL MA0600   | 4.5 % 01 Dec 2040   | 52,134     | 54,423     |
| FNMA POOL MA0741   | 4 % 01 May 2021     | 10,355     | 10,657     |
| FNMA POOL MA3904   | 4 % 01 Sep 2021     | 130,108    | 133,902    |
| FNMA POOL MB0150   | 4 % 01 Jun 2042     | 19,845     | 21,123     |
| FNMA TBA 15 YR 4.5 | 4.5 % 23 Jan 2033   | 2,000,000  | 2,028,709  |

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|                                |                    |            |            |
|--------------------------------|--------------------|------------|------------|
| FNMA TBA 30 YR 3.5             | 3.5 % 13 Mar 2048  | 2,000,000  | 2,047,109  |
| FORD CREDIT AUTO OWNER TRUST/F | 2.62 % 15 Aug 2028 | 4,000,000  | 4,002,391  |
| FORD MOTOR CREDIT CO LLC       | 1 % 09 Jan 2020    | 15,800,000 | 15,956,449 |
| FORD MOTOR CREDIT CO LLC       | 1 % 12 Mar 2019    | 1,400,000  | 1,407,049  |
| FORT CRE LLC                   | 1 % 21 May 2036    | 365,251    | 365,463    |
| FREDDIE MAC                    | 5.5 % 15 Apr 2036  | 1,465,530  | 1,626,292  |
| FREDDIE MAC                    | 2 % 15 May 2026    | 1,354,445  | 1,343,275  |
| FREDDIE MAC                    | 1.8 % 13 Apr 2020  | 10,000,000 | 9,930,870  |
| FREDDIEMAC STRIP               | 1 % 15 Sep 2040    | 15,274,778 | 15,331,957 |
| FREDDIEMAC STRIP               | 1 % 15 Oct 2037    | 7,970,067  | 7,964,077  |
| GENERAL MOTORS CO              | 3.5 % 02 Oct 2018  | 400,000    | 404,161    |
| GENERAL MOTORS FINL CO         | 3.25 % 15 May 2018 | 1,750,000  | 1,756,576  |
| GENERAL MOTORS FINL CO         | 1 % 15 Jan 2020    | 5,500,000  | 5,611,448  |
| GNMA II POOL 004113            | 5 % 20 Apr 2038    | 1,491,366  | 1,621,456  |
| GNMA II POOL 004215            | 5.5 % 20 Aug 2038  | 40,637     | 42,272     |
| GNMA II POOL 004314            | 5 % 20 Dec 2038    | 627,330    | 681,974    |
| GNMA II POOL 004462            | 5 % 20 Jun 2039    | 29,420     | 30,990     |
| GNMA II POOL 004593            | 5 % 20 Dec 2039    | 57,130     | 60,135     |
| GNMA II POOL 004932            | 3.5 % 20 Jan 2041  | 30,914     | 31,634     |
| GNMA II POOL 004952            | 3.5 % 20 Feb 2041  | 31,820     | 32,561     |
| GNMA II POOL 004994            | 3.5 % 20 Mar 2041  | 76,737     | 78,527     |
| GNMA II POOL 005105            | 3.5 % 20 Apr 2041  | 35,941     | 36,753     |
| GNMA II POOL 005278            | 3.5 % 20 Jan 2042  | 6,223      | 6,368      |
| GNMA II POOL 005302            | 3.5 % 20 Feb 2042  | 67,500     | 69,074     |
| GNMA II POOL 627122            | 5.5 % 20 Mar 2034  | 213,073    | 223,968    |
| GNMA II POOL 634924            | 5.5 % 20 Nov 2034  | 43,732     | 44,369     |
| GNMA II POOL 737242            | 5.5 % 20 Nov 2037  | 93,996     | 97,981     |
| GNMA II POOL 763305            | 4.5 % 20 May 2041  | 98,221     | 103,163    |
| GNMA II POOL 799902            | 3.74 % 20 Mar 2042 | 158,055    | 163,188    |
| GNMA II POOL AA0711            | 3.74 % 20 Jul 2042 | 171,797    | 177,376    |
| GNMA II POOL AH5878            | 3.75 % 20 Mar 2044 | 64,190     | 67,285     |
| GNMA II POOL AU8923            | 4.5 % 20 Aug 2046  | 1,011,076  | 1,079,332  |
| GNMA II POOL AX8408            | 4.5 % 20 Feb 2041  | 664,217    | 699,241    |
| GNMA II POOL BC3090            | 5 % 20 Jun 2035    | 1,005,609  | 1,079,395  |
| GNMA II POOL MA0214            | 3.5 % 20 Jul 2042  | 162,175    | 165,956    |
| GNMA II POOL MA0456            | 3.5 % 20 Oct 2042  | 197,136    | 201,733    |
| GNMA II POOL MA0528            | 3.5 % 20 Nov 2042  | 53,501     | 54,749     |
| GNMA II POOL MA0619            | 3.5 % 20 Dec 2042  | 42,827     | 43,826     |
| GNMA II POOL MA0776            | 3.5 % 20 Feb 2043  | 34,340     | 35,140     |
| GNMA II POOL MA1150            | 3.5 % 20 Jul 2043  | 35,702     | 36,535     |
| GNMA II POOL MA1218            | 3.5 % 20 Aug 2043  | 18,704     | 19,140     |
| GNMA II POOL MA1279            | 3.5 % 20 Sep 2043  | 17,079     | 17,477     |
| GNMA II POOL MA1367            | 3.5 % 20 Oct 2043  | 16,474     | 16,859     |
| GNMA II POOL MA1440            | 3.5 % 20 Nov 2043  | 34,384     | 35,186     |
| GNMA II POOL MA1512            | 3.5 % 20 Dec 2043  | 16,989     | 17,387     |
| GNMA II POOL MA1829            | 3.5 % 20 Apr 2044  | 2,146      | 2,196      |
| GNMA II POOL MA1910            | 3.5 % 20 May 2044  | 55,387     | 56,679     |
| GNMA II POOL MA2064            | 3.5 % 20 Jul 2044  | 11,013     | 11,270     |
| GNMA II POOL MA2667            | 3.5 % 20 Mar 2045  | 148,745    | 152,215    |
| GNMA II POOL MA2744            | 3.5 % 20 Apr 2045  | 29,658     | 30,350     |
| GNMA II POOL MA2756            | 4.5 % 20 Apr 2045  | 1,781,780  | 1,881,427  |

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|---------------------|--------------------|-----------|-----------|
| GNMA II POOL MA2816 | 3.5 % 20 May 2045  | 63,539    | 65,021    |
| GNMA II POOL MA2883 | 3.5 % 20 Jun 2045  | 55,156    | 56,443    |
| GNMA II POOL MA4187 | 4.5 % 20 Jan 2047  | 158,186   | 163,912   |
| GNMA II POOL MA4772 | 5 % 20 Oct 2047    | 517,514   | 541,301   |
| GNMA POOL 678858    | 5 % 15 Mar 2038    | 12,018    | 13,042    |
| GNMA POOL 738317    | 5 % 15 May 2041    | 20,651    | 22,399    |
| GNMA POOL 782386    | 5 % 15 Aug 2038    | 1,009,123 | 1,094,065 |
| GNMA POOL 790468    | 4.5 % 15 Nov 2039  | 517,114   | 544,659   |
| GNMA POOL 799863    | 3.75 % 15 Apr 2042 | 291,531   | 304,156   |
| GNMA POOL AA0060    | 3.7 % 15 Apr 2042  | 207,767   | 215,796   |

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Table of Contents

|                                |                          |               |            |
|--------------------------------|--------------------------|---------------|------------|
| GNMA POOL AB1552               | 3.75 % 15 Sep 2042       | 2,806,622     | 2,932,132  |
| GNMA POOL AC1428               | 2.69 % 15 Jun 2033       | 13,339,763    | 12,982,274 |
| GNMA POOL AK0485               | 3 % 15 Oct 2044          | 344,013       | 346,952    |
| GNMA POOL AK4648               | 3 % 15 Oct 2045          | 455,547       | 459,439    |
| GOLDMAN SACHS BANK USA BOC     | SWAP CASH COLLATERAL USD | (770,000)     | (770,000)  |
| GOLDMAN SACHS GROUP INC        | 1 % 15 Sep 2020          | 9,898,000     | 10,085,424 |
| GOLDMAN SACHS GROUP INC        | 1 % 25 Feb 2021          | 200,000       | 207,008    |
| GOVERNMENT NATIONAL MORTGAGE A | 1 % 20 Oct 2066          | 0             |            |
| GOVERNMENT NATIONAL MORTGAGE A | 6 % 16 Jun 2032          | 2,429,204     | 2,722,164  |
| GS MORTGAGE SECURITIES TRUST   | 3.467 % 10 Jun 2047      | 5,138,000     | 5,287,814  |
| GS MORTGAGE SECURITIES TRUST   | 3.419 % 10 Oct 2032      | 6,000,000     | 6,128,079  |
| GS MORTGAGE SECURITIES TRUST   | 3.119 % 10 May 2050      | 4,000,000     | 4,037,215  |
| GS MORTGAGE SECURITIES TRUST   | 2.905 % 10 Nov 2049      | 5,800,000     | 5,851,306  |
| HEATHROW FUNDING LTD           | 4.875 % 15 Jul 2021      | 4,650,000     | 4,963,638  |
| HP ENTERPRISE CO               | 2.85 % 05 Oct 2018       | 2,250,000     | 2,260,843  |
| HP INC                         | 1 % 14 Jan 2019          | 1,800,000     | 1,806,526  |
| HSBC HOLDINGS PLC              | 3.6 % 25 May 2023        | 1,700,000     | 1,749,058  |
| HSBC HOLDINGS PLC              | 1 % 25 May 2021          | 1,100,000     | 1,141,523  |
| HSBC USA INC                   | 1 % 13 Nov 2019          | 1,500,000     | 1,508,481  |
| HUMANA INC                     | 2.625 % 01 Oct 2019      | 2,000,000     | 2,008,449  |
| IBERDROLA FIN IRELAND          | 5 % 11 Sep 2019          | 2,540,000     | 2,644,072  |
| ICICI BANK LTD/DUBAI           | 4.8 % 22 May 2019        | 2,500,000     | 2,565,800  |
| IMPERIAL BRANDS FIN PLC        | 2.05 % 11 Feb 2018       | 1,100,000     | 1,099,857  |
| IMPERIAL BRANDS FIN PLC        | 2.95 % 21 Jul 2020       | 5,200,000     | 5,250,199  |
| IMPERIAL BRANDS FIN PLC        | 2.05 % 11 Feb 2018       | 4,000,000     | 3,999,480  |
| INTEL CORP                     | 2.875 % 11 May 2024      | 2,000,000     | 2,018,344  |
| INTESA SANPAOLO SPA            | 3.875 % 16 Jan 2018      | 2,000,000     | 2,001,338  |
| INTL LEASE FINANCE CORP        | 5.875 % 01 Apr 2019      | 2,100,000     | 2,185,678  |
| INTL LEASE FINANCE CORP        | 8.25 % 15 Dec 2020       | 500,000       | 574,327    |
| INTL LEASE FINANCE CORP        | 6.25 % 15 May 2019       | 2,100,000     | 2,200,600  |
| JACKSON NATL LIFE GLOBAL       | 1 % 27 Jun 2022          | 7,000,000     | 7,079,292  |
| JAPAN FIN ORG MUNICIPAL        | 2.5 % 12 Sep 2018        | 7,400,000     | 7,398,490  |
| JAPAN TREASURY DISC BILL       | 0.01 % 10 Jan 2018       | 2,100,000,000 | 18,642,202 |
| JAPAN TREASURY DISC BILL       | 0.01 % 15 Jan 2018       | 390,000,000   | 3,462,186  |
| JAPAN TREASURY DISC BILL       | 0.01 % 22 Jan 2018       | 740,000,000   | 6,569,479  |
| JAPAN TREASURY DISC BILL       | 0.01 % 05 Feb 2018       | 33,900,000    | 300,972    |
| JAPANESE YEN                   | FOREIGN CURRENCY         | 9,241,164     | 82,034     |
| JP MORGAN CHASE COMMERCIAL MOR | 3.483 % 15 Jun 2045      | 930,000       | 956,892    |
| JP MORGAN CHASE COMMERCIAL MOR | 2.933 % 05 Sep 2032      | 390,000       | 393,495    |
| JP MORGAN CHASE COMMERCIAL MOR | 3.378 % 15 Sep 2050      | 7,000,000     | 7,167,805  |
| JP MORGAN CHASE COMMERCIAL MOR | 1 % 15 Jul 2034          | 2,500,000     | 2,501,578  |
| JPMBB COMMERCIAL MORTGAGE SECU | 3.288 % 15 Jan 2048      | 10,650,000    | 10,898,084 |
| * JPMORGAN CHASE + CO          | 1 % 09 Mar 2021          | 2,700,000     | 2,706,284  |
| * JPMORGAN CHASE + CO          | 1 % 01 Mar 2025          | 4,000,000     | 4,031,190  |
| JPN BANK FOR INT L COOP        | 1.75 % 31 Jul 2018       | 7,510,000     | 7,503,795  |
| JPN BANK FOR INT L COOP        | 1.75 % 13 Nov 2018       | 5,000,000     | 4,982,777  |
| KANSAS CITY SOUTHERN           | 3 % 15 May 2023          | 4,025,000     | 3,990,125  |

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|                                |                     |              |            |
|--------------------------------|---------------------|--------------|------------|
| KINDER MORGAN INC/DELAWA       | 7.25 % 01 Jun 2018  | 7,400,000    | 7,555,877  |
| KLA TENCOR CORP                | 3.375 % 01 Nov 2019 | 500,000      | 508,244    |
| KOMATSU FINANCE AMERICA        | 2.118 % 11 Sep 2020 | 1,300,000    | 1,284,488  |
| KOMATSU FINANCE AMERICA        | 2.437 % 11 Sep 2022 | 2,300,000    | 2,263,837  |
| KOREA EAST WEST POWER CO       | 2.625 % 27 Nov 2018 | 1,700,000    | 1,700,726  |
| KOREA SOUTHERN POWER           | 1.875 % 05 Feb 2018 | 3,000,000    | 2,997,639  |
| LBI POST DISTRIBUTION CLAIM    | 0.01 % 31 Dec 2060  | 745,897      | 294,629    |
| LBI POST DISTRIBUTION CLAIM    | 0.01 % 31 Dec 2060  | (637,501)    | (251,813)  |
| LEASEPLAN CORPORATION NV       | 2.875 % 22 Jan 2019 | 400,000      | 400,271    |
| LEASEPLAN CORPORATION NV       | 2.5 % 16 May 2018   | 7,207,000    | 7,207,842  |
| LONG GILT FUTURE MAR18         | IFLL 20180327       | (24,000,000) | 58,439     |
| LSI OPEN POSITION NET ASSET    | 0.01 % 31 Dec 2060  | 102,460      | 7,428      |
| MACQUARIE GROUP LTD            | 3 % 03 Dec 2018     | 9,000,000    | 9,066,141  |
| MARRIOTT INTERNATIONAL         | 3.125 % 15 Oct 2021 | 300,000      | 303,643    |
| MARSH + MCLENNAN COS INC       | 2.75 % 30 Jan 2022  | 3,000,000    | 3,006,045  |
| MASCO CORP                     | 7.125 % 15 Mar 2020 | 129,000      | 140,665    |
| MASSACHUSETTS EDUCATIONAL FINA | 1 % 25 Apr 2038     | 474,381      | 477,066    |
| MASTER CREDIT CARD TRUST       | 2.26 % 21 Jul 2021  | 6,000,000    | 5,999,615  |
| MCCORMICK + CO                 | 2.7 % 15 Aug 2022   | 1,000,000    | 999,242    |
| MEXICAN PESO (NEW)             | FOREIGN CURRENCY    | 37,048,064   | 1,893,540  |
| MINERA Y METALURGICA DEL       | 2.875 % 07 May 2019 | 7,000,000    | 6,994,897  |
| MINERA Y METALURGICA DEL       | 2.875 % 07 May 2019 | 1,200,000    | 1,199,125  |
| MITSUBISHI UFJ FIN GRP         | 1 % 01 Mar 2021     | 5,000,000    | 5,201,505  |
| MITSUBISHI UFJ LEASE+FIN       | 2.75 % 21 Oct 2020  | 1,250,000    | 1,248,190  |
| MORGAN STANLEY                 | 1 % 22 Jul 2022     | 10,000,000   | 10,080,313 |
| MORGAN STANLEY BAML TRUST      | 3.401 % 15 May 2050 | 6,000,000    | 6,124,928  |
| MORGAN STANLEY CAPITAL I TRUST | 3.35 % 13 Jul 2029  | 5,000,000    | 5,114,614  |
| MOTOROLA SOLUTIONS INC         | 3.5 % 01 Sep 2021   | 1,100,000    | 1,116,568  |
| MYLAN INC                      | 2.6 % 24 Jun 2018   | 3,504,000    | 3,509,822  |
| MYLAN NV                       | 3.15 % 15 Jun 2021  | 6,000,000    | 6,033,496  |
| NATIONAL BANK OF CANADA        | 1 % 17 Jan 2020     | 4,000,000    | 4,020,238  |
| NATIONWIDE BLDG SOCIETY        | 1 % 20 Mar 2023     | 2,100,000    | 2,543,064  |
| NATIONWIDE BLDG SOCIETY        | 2.45 % 27 Jul 2021  | 4,000,000    | 3,967,764  |
| NAVIENT STUDENT LOAN TRUST     | 1 % 26 Jul 2066     | 3,000,000    | 3,032,367  |
| NAVIENT STUDENT LOAN TRUST     | 1 % 25 Jun 2065     | 418,557      | 427,453    |
| NAVIENT STUDENT LOAN TRUST     | 1 % 25 Mar 2066     | 618,533      | 632,955    |
| NAVIENT STUDENT LOAN TRUST     | 1 % 26 Jul 2066     | 4,855,157    | 4,871,700  |
| NEW YORK ST URBAN DEV CORP REV | 2.1 % 15 Mar 2022   | 5,000,000    | 4,978,900  |
| NISSAN MOTOR ACCEPTANCE        | 1 % 13 Sep 2019     | 1,600,000    | 1,605,688  |
| NISSAN MOTOR ACCEPTANCE        | 2 % 08 Mar 2019     | 4,800,000    | 4,788,348  |
| NISSAN MOTOR ACCEPTANCE        | 1 % 28 Sep 2022     | 800,000      | 803,658    |
| NORTH CAROLINA ST EDU ASSISTAN | 1 % 26 Jan 2026     | 379,358      | 380,056    |
| NTT FINANCE CORP               | 1.9 % 21 Jul 2021   | 400,000      | 389,952    |
| PENNSYLVANIA ELECTRIC CO       | 5.2 % 01 Apr 2020   | 1,300,000    | 1,372,106  |
| PENSKE TRUCK LEASING/PTL       | 4.875 % 11 Jul 2022 | 225,000      | 242,903    |
| PETROLEOS MEXICANOS            | 8 % 03 May 2019     | 3,000,000    | 3,204,000  |
| PETRONAS CAPITAL LTD           | 5.25 % 12 Aug 2019  | 3,100,000    | 3,231,660  |
| PHILIP MORRIS INTL INC         | 2.5 % 02 Nov 2022   | 2,000,000    | 1,982,204  |
| PIONEER NATURAL RESOURCE       | 6.875 % 01 May 2018 | 1,300,000    | 1,320,001  |
| PLAINS ALL AMER PIPELINE       | 2.6 % 15 Dec 2019   | 1,900,000    | 1,889,199  |
| POUND STERLING                 | FOREIGN CURRENCY    | 178,060      | 240,871    |
| PRIVATE EXPORT FUNDING         | 2.1 % 19 Dec 2019   | 17,300,000   | 17,276,887 |

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|-------------------------|---------------------|-----------|-----------|
| PROTECTIVE LIFE GLOBAL  | 1.722 % 15 Apr 2019 | 2,200,000 | 2,188,385 |
| PROTECTIVE LIFE GLOBAL  | 2.615 % 22 Aug 2022 | 4,000,000 | 3,942,870 |
| QBE INSURANCE GROUP LTD | 3 % 21 Oct 2022     | 2,000,000 | 1,965,220 |
| QNB FINANCE LTD         | 2.125 % 14 Feb 2018 | 4,200,000 | 4,193,700 |
| QUALCOMM INC            | 3 % 20 May 2022     | 1,100,000 | 1,101,004 |
| RECKITT BENCKISER TSY   | 1 % 24 Jun 2022     | 1,500,000 | 1,499,465 |
| RELIANCE STAND LIFE II  | 2.15 % 15 Oct 2018  | 1,600,000 | 1,601,318 |
| RELX CAPITAL INC        | 8.625 % 15 Jan 2019 | 500,000   | 530,068   |



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Table of Contents

|                                |                          |               |              |
|--------------------------------|--------------------------|---------------|--------------|
| REYNOLDS AMERICAN INC          | 3.25 % 12 Jun 2020       | 2,207,000     | 2,242,522    |
| REYNOLDS AMERICAN INC          | 2.3 % 12 Jun 2018        | 2,000,000     | 2,002,345    |
| ROYAL BK OF SCOTLAND PLC       | 6.934 % 09 Apr 2018      | 400,000       | 489,077      |
| ROYAL BK SCOTLND GRP PLC       | 1 % 15 May 2023          | 6,000,000     | 6,013,082    |
| S+P GLOBAL INC                 | 3.3 % 14 Aug 2020        | 2,500,000     | 2,546,504    |
| SABINE PASS LIQUEFACTION       | 5.625 % 15 Apr 2023      | 300,000       | 329,468      |
| SAN FRANCISCO CITY CNTY CA R   | 2.526 % 01 Aug 2020      | 4,500,000     | 4,502,970    |
| SANTANDER UK GROUP HLDGS       | 2.875 % 05 Aug 2021      | 6,300,000     | 6,284,565    |
| SANTANDER UK PLC               | 2.35 % 10 Sep 2019       | 5,300,000     | 5,302,099    |
| SANTANDER UK PLC               | 3.05 % 23 Aug 2018       | 300,000       | 302,053      |
| SEMPRA ENERGY                  | 1 % 15 Mar 2021          | 2,000,000     | 2,003,080    |
| SHELL INTERNATIONAL FIN        | 2.25 % 10 Nov 2020       | 300,000       | 299,919      |
| SHIRE ACQ INV IRELAND DA       | 1.9 % 23 Sep 2019        | 1,000,000     | 990,947      |
| SHIRE ACQ INV IRELAND DA       | 2.4 % 23 Sep 2021        | 3,000,000     | 2,952,783    |
| SHIRE ACQ INV IRELAND DA       | 2.875 % 23 Sep 2023      | 3,200,000     | 3,145,838    |
| SIEMENS FINANCIERINGSMAT       | 2.9 % 27 May 2022        | 4,100,000     | 4,145,848    |
| SINOPEC GRP OVERSEAS DEV       | 1.75 % 29 Sep 2019       | 896,000       | 881,480      |
| SK TELECOM CO LTD              | 2.125 % 01 May 2018      | 1,428,000     | 1,426,103    |
| SKY PLC                        | 3.125 % 26 Nov 2022      | 2,000,000     | 2,011,596    |
| SL GREEN REALTY CORP           | 5 % 15 Aug 2018          | 3,100,000     | 3,137,981    |
| SLC STUDENT LOAN TRUST         | 1 % 15 Sep 2026          | 1,338,162     | 1,334,960    |
| SLC STUDENT LOAN TRUST         | 1 % 15 Jun 2029          | 4,975,531     | 4,935,840    |
| SLC STUDENT LOAN TRUST         | 1 % 15 Jun 2021          | 5,600,000     | 5,623,964    |
| SLM STUDENT LOAN TRUST         | 1 % 25 Apr 2023          | 6,974,891     | 7,137,189    |
| SLM STUDENT LOAN TRUST         | 1 % 25 Jan 2022          | 2,337,009     | 2,307,529    |
| SLM STUDENT LOAN TRUST         | 1 % 25 Jan 2024          | 3,959,734     | 4,736,372    |
| SLM STUDENT LOAN TRUST         | 1 % 25 Jan 2028          | 3,531,704     | 3,547,779    |
| SLM STUDENT LOAN TRUST         | 1 % 25 Sep 2043          | 574,946       | 575,931      |
| SLM STUDENT LOAN TRUST         | 1 % 25 Oct 2028          | 4,000,000     | 3,974,288    |
| SMBC AVIATION CAPITAL FI       | 2.65 % 15 Jul 2021       | 2,800,000     | 2,753,705    |
| SMBC AVIATION CAPITAL FI       | 3 % 15 Jul 2022          | 2,100,000     | 2,079,646    |
| SMBC AVIATION CAPITAL FI       | 2.65 % 15 Jul 2021       | 5,083,000     | 4,998,958    |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.65 % 25 Sep 2040       | 3,000,000     | 2,981,796    |
| SSGA                           | G STIFF ERISA QUALIFIED  | 17,982        | 17,982       |
| STATE BANK INDIA/LONDON        | 3.622 % 17 Apr 2019      | 2,000,000     | 2,021,030    |
| STATE BANK INDIA/LONDON        | 3.25 % 18 Apr 2018       | 1,500,000     | 1,502,937    |
| SUMITOMO MITSUI FINL GRP       | 1 % 18 Oct 2022          | 2,000,000     | 2,000,780    |
| SUMITOMO MITSUI TR BK LT       | 2.05 % 06 Mar 2019       | 3,400,000     | 3,391,191    |
| SUNCORP METWAY LTD             | 2.1 % 03 May 2019        | 2,700,000     | 2,690,361    |
| SUNCORP METWAY LTD             | 2.8 % 04 May 2022        | 1,400,000     | 1,393,815    |
| SVENSKA HANDELSBANKEN AB       | 1 % 30 Mar 2021          | 2,000,000     | 2,054,456    |
| SWAP BNP PARIBAS COC           | SWAP CASH COLLATERAL USD | 1,190,000     | 1,190,000    |
| SWAP HSBC BOC                  | SWAP CASH COLLATERAL USD | (40,000)      | (40,000)     |
| SWAP UBS COC                   | SWAP CASH COLLATERAL USD | 70,000        | 70,000       |
| SWU00JQ24 IRS MXN P V 01MTIIE  | 1 % 06 Sep 2021          | (445,800,000) | (22,785,004) |
| SWU00JQ24 IRS MXN R F 5.79750  | 5.797 % 06 Sep 2021      | 445,800,000   | 21,258,809   |
| SWU00KIA2 IRS MXN P V 01MTIIE  | 1 % 03 Dec 2021          | (18,000,000)  | (919,987)    |

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|                                     |                     |                 |                      |
|-------------------------------------|---------------------|-----------------|----------------------|
| SWU00KIA2 IRS MXN R F 7.19900       | 7.199 % 03 Dec 2021 | 18,000,000      | 899,138              |
| SWU00KMY5 IRS USD P V 03MLIBOR      | 1 % 28 Dec 2018     | (67,700,000)    | (67,700,000)         |
| SWU00KMY5 IRS USD R F 1.35000       | 1.35 % 28 Dec 2018  | 67,700,000      | 67,340,837           |
| SWU00M561 IRS MXN P V 01MTIE        | 1 % 11 Jun 2027     | (22,200,000)    | (1,134,650)          |
| SWU00M561 IRS MXN R F 7.15000       | 7.15 % 11 Jun 2027  | 22,200,000      | 1,071,928            |
| SYNCHRONY FINANCIAL                 | 1 % 03 Feb 2020     | 2,075,000       | 2,104,202            |
| TELECOM ITALIA CAPITAL              | 6.999 % 04 Jun 2018 | 800,000         | 814,760              |
| TELEFONICA EMISIONES SAU            | 3.192 % 27 Apr 2018 | 2,600,000       | 2,609,234            |
| TELENOR ASA                         | 1.75 % 22 May 2018  | 5,250,000       | 5,242,524            |
| TELSTRA CORP LTD                    | 3.125 % 07 Apr 2025 | 3,700,000       | 3,706,905            |
| TIME WARNER CABLE LLC               | 6.75 % 01 Jul 2018  | 3,500,000       | 3,577,578            |
| TOYOTA MOTOR CREDIT CORP            | 1 % 17 May 2018     | 1,200,000       | 1,200,130            |
| TOYOTA MOTOR CREDIT CORP            | 1 % 11 Jan 2022     | 2,000,000       | 2,020,172            |
| TSY INFL IX N/B                     | 0.125 % 15 Apr 2021 | 28,620,900      | 28,502,951           |
| TSY INFL IX N/B                     | 0.125 % 15 Apr 2022 | 19,068,464      | 18,934,182           |
| TSY INFL IX N/B                     | 0.125 % 15 Apr 2020 | 23,173,040      | 23,125,518           |
| UBS BARCLAYS COMMERCIAL MORTGA      | 3.525 % 10 May 2063 | 7,000,000       | 7,229,712            |
| UBS CITIGROUP COMMERCIAL MORTG      | 1 % 10 Jan 2045     | 0               |                      |
| UBS GROUP FUNDING SWITZE            | 2.95 % 24 Sep 2020  | 200,000         | 202,084              |
| US 10YR NOTE (CBT)MAR18             | XCBT 20180320       | 15,500,000      | 9,688                |
| US 2YR NOTE (CBT) MAR18             | XCBT 20180329       | 505,200,000     | 5                    |
| US 5YR NOTE (CBT) MAR18             | XCBT 20180329       | (125,400,000)   | (29,391)             |
| US DOLLAR                           |                     | 5,822,000       | 5,822,000            |
| US TREASURY N/B                     | 1.5 % 31 Oct 2019   | 174,400,000     | 173,201,000          |
| US ULTRA BOND CBT MAR18             | XCBT 20180320       | (15,500,000)    | (33,906)             |
| VENTAS REALTY LP/CAP CRP            | 2 % 15 Feb 2018     | 1,800,000       | 1,799,898            |
| VEREIT OPERATING PARTNER            | 3 % 06 Feb 2019     | 1,507,000       | 1,514,243            |
| VERIZON COMMUNICATIONS              | 1 % 16 Mar 2022     | 1,900,000       | 1,937,405            |
| VMWARE INC                          | 2.95 % 21 Aug 2022  | 4,600,000       | 4,587,145            |
| WASHINGTON ST HLTH CARE FACS A      | 1 % 01 Jan 2042     | 2,500,000       | 2,505,450            |
| WEA FINANCE LLC/WESTFIEL            | 2.7 % 17 Sep 2019   | 4,390,000       | 4,413,702            |
| WELLS FARGO + COMPANY               | 1 % 22 Apr 2019     | 625,000         | 626,385              |
| WELLS FARGO COMMERCIAL MORTGAG      | 1 % 15 Jan 2059     | 3,000,000       | 3,162,027            |
| WESFARMERS LTD                      | 1.874 % 20 Mar 2018 | 500,000         | 499,983              |
| WOODSIDE FINANCE LTD                | 8.75 % 01 Mar 2019  | 750,000         | 801,200              |
| WOODSIDE FINANCE LTD                | 4.6 % 10 May 2021   | 3,300,000       | 3,455,415            |
| WOODSIDE FINANCE LTD                | 3.65 % 05 Mar 2025  | 1,100,000       | 1,106,671            |
| <b>Sub-Total: Fund 5736 6 of 16</b> |                     | <b>Total \$</b> | <b>1,309,231,935</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/<br>Par Value  |                 |                |
|                                     | SSGA  | G STIFF ERISA QUALIFIED   | 535,739         | \$ 535,739     |
| <b>Sub-Total: Fund 5738 7 of 16</b> |   |   | <b>Total \$</b> | <b>535,739</b> |

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Table of Contents

|                          |                     | Par Value |              |
|--------------------------|---------------------|-----------|--------------|
| 21ST CENTURY FOX AMERICA | 3 % 15 Sep 2022     | 1,002,000 | \$ 1,016,646 |
| 21ST CENTURY FOX AMERICA | 6.9 % 01 Mar 2019   | 1,310,000 | 1,378,816    |
| ABB FINANCE USA INC      | 2.875 % 08 May 2022 | 165,000   | 167,760      |
| ABBOTT LABORATORIES      | 2.9 % 30 Nov 2021   | 895,000   | 905,361      |
| ABBOTT LABORATORIES      | 3.25 % 15 Apr 2023  | 390,000   | 395,456      |
| ABBOTT LABORATORIES      | 2.55 % 15 Mar 2022  | 500,000   | 494,840      |
| ABBVIE INC               | 3.6 % 14 May 2025   | 1,500,000 | 1,542,114    |
| AETNA INC                | 2.75 % 15 Nov 2022  | 520,000   | 514,964      |
| AGRIUM INC               | 3.5 % 01 Jun 2023   | 650,000   | 666,831      |
| ALLERGAN FUNDING SCS     | 3.8 % 15 Mar 2025   | 1,580,000 | 1,608,514    |
| ALTRIA GROUP INC         | 4 % 31 Jan 2024     | 775,000   | 822,183      |
| ALTRIA GROUP INC         | 2.85 % 09 Aug 2022  | 440,000   | 442,887      |
| AMAZON.COM INC           | 2.8 % 22 Aug 2024   | 400,000   | 398,784      |
| AMER AIRLINE 16 2 AA PTT | 3.2 % 15 Dec 2029   | 94,800    | 94,522       |
| AMER AIRLN 14 1 A PTT    | 3.7 % 01 Apr 2028   | 186,908   | 191,113      |
| AMEREN ILLINOIS CO       | 2.7 % 01 Sep 2022   | 420,000   | 421,279      |
| AMERICA MOVIL SAB DE CV  | 5 % 30 Mar 2020     | 1,455,000 | 1,533,483    |
| AMERICAN AIRLINES 2013 2 | 4.95 % 15 Jul 2024  | 583,584   | 621,065      |
| AMERICAN EXPRESS CREDIT  | 2.2 % 03 Mar 2020   | 1,680,000 | 1,674,914    |
| AMERICAN INTL GROUP      | 4.125 % 15 Feb 2024 | 1,265,000 | 1,336,603    |
| AMERICAN WATER CAPITAL C | 2.95 % 01 Sep 2027  | 425,000   | 420,606      |
| AMGEN INC                | 2.65 % 11 May 2022  | 1,220,000 | 1,216,717    |
| AMGEN INC                | 3.625 % 22 May 2024 | 245,000   | 254,552      |
| AMGEN INC                | 4.1 % 15 Jun 2021   | 305,000   | 318,584      |
| AMGEN INC                | 3.45 % 01 Oct 2020  | 615,000   | 632,000      |
| ANADARKO PETROLEUM CORP  | 5.55 % 15 Mar 2026  | 200,000   | 224,397      |
| ANHEUSER BUSCH INBEV FIN | 3.3 % 01 Feb 2023   | 610,000   | 624,209      |
| ANHEUSER BUSCH INBEV WOR | 5 % 15 Apr 2020     | 480,000   | 509,317      |
| ANHEUSER BUSCH INBEV WOR | 5.375 % 15 Jan 2020 | 2,325,000 | 2,466,382    |
| ANTHEM INC               | 3.3 % 15 Jan 2023   | 840,000   | 852,319      |
| ANTHEM INC               | 3.125 % 15 May 2022 | 1,685,000 | 1,699,886    |
| APACHE CORP              | 3.25 % 15 Apr 2022  | 525,000   | 528,966      |
| APPALACHIAN POWER CO     | 3.3 % 01 Jun 2027   | 220,000   | 220,671      |
| APPLE INC                | 2.85 % 11 May 2024  | 1,610,000 | 1,617,212    |
| APPLE INC                | 3.35 % 09 Feb 2027  | 160,000   | 163,900      |
| APPLE INC                | 3.25 % 23 Feb 2026  | 1,825,000 | 1,862,529    |
| APPLE INC                | 2.4 % 03 May 2023   | 935,000   | 925,378      |
| ARCH CAPITAL FINANCE LLC | 4.011 % 15 Dec 2026 | 95,000    | 98,907       |
| AT+T INC                 | 4.45 % 01 Apr 2024  | 2,195,000 | 2,321,897    |
| AT+T INC                 | 3.9 % 14 Aug 2027   | 1,170,000 | 1,177,818    |
| AT+T INC                 | 3.6 % 17 Feb 2023   | 180,000   | 184,135      |
| AT+T INC                 | 3.4 % 15 May 2025   | 1,110,000 | 1,091,297    |

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|                                |                     |           |           |
|--------------------------------|---------------------|-----------|-----------|
| AT+T INC                       | 3.875 % 15 Aug 2021 | 135,000   | 139,864   |
| AXIS SPECIALTY FINANCE         | 5.875 % 01 Jun 2020 | 650,000   | 695,679   |
| BAKER HUGHES LLC/CO OBL        | 3.337 % 15 Dec 2027 | 2,640,000 | 2,635,568 |
| BALTIMORE GAS + ELECTRIC       | 3.35 % 01 Jul 2023  | 120,000   | 123,017   |
| BANK OF AMERICA CORP           | 1 % 20 Dec 2028     | 1,031,000 | 1,031,222 |
| BANK OF AMERICA CORP           | 4 % 22 Jan 2025     | 650,000   | 676,235   |
| BANK OF AMERICA CORP           | 4 % 01 Apr 2024     | 115,000   | 121,569   |
| BANK OF AMERICA CORP           | 3.95 % 21 Apr 2025  | 800,000   | 827,295   |
| BANK OF AMERICA CORP           | 4.125 % 22 Jan 2024 | 2,080,000 | 2,212,195 |
| BANK OF AMERICA CORP           | 3.3 % 11 Jan 2023   | 3,735,000 | 3,820,905 |
| BANK OF AMERICA CREDIT CARD TR | 1.95 % 15 Aug 2022  | 500,000   | 497,764   |
| BANK OF NEW YORK MELLON        | 3.4 % 15 May 2024   | 500,000   | 518,842   |
| BARCLAYS PLC                   | 4.337 % 10 Jan 2028 | 905,000   | 936,643   |
| BARCLAYS PLC                   | 4.375 % 12 Jan 2026 | 720,000   | 748,958   |
| BARCLAYS PLC                   | 2.75 % 08 Nov 2019  | 920,000   | 921,978   |
| BAT CAPITAL CORP               | 3.222 % 15 Aug 2024 | 1,335,000 | 1,334,947 |
| BAXALTA INC                    | 4 % 23 Jun 2025     | 930,000   | 961,227   |
| BECTON DICKINSON AND CO        | 3.734 % 15 Dec 2024 | 843,000   | 863,397   |
| BERKSHIRE HATHAWAY INC         | 2.75 % 15 Mar 2023  | 2,700,000 | 2,717,644 |
| BNP PARIBAS                    | 2.375 % 21 May 2020 | 640,000   | 640,797   |
| BOSTON PROPERTIES LP           | 3.85 % 01 Feb 2023  | 725,000   | 755,284   |
| BP CAPITAL MARKETS PLC         | 3.245 % 06 May 2022 | 1,360,000 | 1,393,972 |
| BP CAPITAL MARKETS PLC         | 4.75 % 10 Mar 2019  | 250,000   | 257,760   |
| BRITISH TELECOM PLC            | 5.95 % 15 Jan 2018  | 1,250,000 | 1,251,672 |
| BUCKEYE PARTNERS LP            | 2.65 % 15 Nov 2018  | 205,000   | 205,593   |
| BURLINGTN NORTH SANTA FE       | 3.4 % 01 Sep 2024   | 465,000   | 481,633   |
| CA INC                         | 3.6 % 01 Aug 2020   | 515,000   | 526,441   |
| CALIFORNIA ST                  | 6.2 % 01 Mar 2019   | 170,000   | 178,231   |
| CALIFORNIA ST                  | 6.2 % 01 Oct 2019   | 1,350,000 | 1,446,863 |
| CANADIAN NATL RAILWAY          | 5.55 % 01 Mar 2019  | 455,000   | 472,327   |
| CANADIAN NATL RAILWAY          | 6.8 % 15 Jul 2018   | 350,000   | 359,018   |
| CAPITAL ONE BANK USA NA        | 3.375 % 15 Feb 2023 | 620,000   | 626,119   |
| CAPITAL ONE NA                 | 2.95 % 23 Jul 2021  | 575,000   | 578,425   |
| CARDINAL HEALTH INC            | 4.625 % 15 Dec 2020 | 635,000   | 669,504   |
| CATERPILLAR INC                | 2.6 % 26 Jun 2022   | 240,000   | 240,057   |
| CATERPILLAR INC                | 3.9 % 27 May 2021   | 910,000   | 956,984   |
| CBS CORP                       | 4.3 % 15 Feb 2021   | 210,000   | 219,420   |
| CELGENE CORP                   | 3.625 % 15 May 2024 | 935,000   | 961,594   |
| CENOVUS ENERGY INC             | 4.25 % 15 Apr 2027  | 180,000   | 179,566   |
| CENTERPOINT ENER HOUSTON       | 2.25 % 01 Aug 2022  | 305,000   | 300,594   |
| CFCRE COMMERCIAL MORTGAGE TRUS | 3.585 % 10 Dec 2054 | 2,250,000 | 2,307,111 |
| CHARTER COMM OPT LLC/CAP       | 4.908 % 23 Jul 2025 | 1,515,000 | 1,610,726 |
| CHASE ISSUANCE TRUST           | 2.16 % 16 Sep 2024  | 900,000   | 888,562   |
| CHEVRON CORP                   | 3.191 % 24 Jun 2023 | 365,000   | 375,083   |
| CHEVRON CORP                   | 2.355 % 05 Dec 2022 | 655,000   | 649,808   |
| CHUBB INA HOLDINGS INC         | 3.35 % 15 May 2024  | 1,125,000 | 1,158,753 |
| CHUBB INA HOLDINGS INC         | 2.7 % 13 Mar 2023   | 1,250,000 | 1,241,790 |
| CIGNA CORP                     | 4 % 15 Feb 2022     | 510,000   | 532,623   |
| CIGNA CORP                     | 4.375 % 15 Dec 2020 | 395,000   | 413,808   |
| CINTAS CORPORATION NO. 2       | 3.7 % 01 Apr 2027   | 550,000   | 572,289   |
| CISCO SYSTEMS INC              | 1.85 % 20 Sep 2021  | 385,000   | 377,844   |

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|                               |                     |           |           |
|-------------------------------|---------------------|-----------|-----------|
| CISCO SYSTEMS INC             | 2.2 % 28 Feb 2021   | 400,000   | 398,731   |
| CISCO SYSTEMS INC             | 3 % 15 Jun 2022     | 390,000   | 397,543   |
| CITIBANK CREDIT CARD ISSUANCE | 2.15 % 15 Jul 2021  | 900,000   | 900,932   |
| CITIBANK CREDIT CARD ISSUANCE | 2.88 % 23 Jan 2023  | 2,300,000 | 2,341,302 |
| CITIGROUP COMMERCIAL MORTGAGE | 3.314 % 10 Apr 2049 | 3,000,000 | 3,042,460 |
| CITIGROUP COMMERCIAL MORTGAGE | 3.197 % 15 Aug 2050 | 5,000,000 | 5,037,047 |
| CITIGROUP COMMERCIAL MORTGAGE | 3.717 % 15 Sep 2048 | 4,500,000 | 4,705,443 |
| CITIGROUP COMMERCIAL MORTGAGE | 2.79 % 10 Mar 2047  | 1,500,000 | 1,508,632 |
| CITIGROUP INC                 | 2.9 % 08 Dec 2021   | 1,975,000 | 1,987,997 |
| CITIGROUP INC                 | 4.6 % 09 Mar 2026   | 1,140,000 | 1,213,213 |

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Table of Contents

|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| CITIGROUP INC            | 3.4% 01 May 2026   | 740,000   | 744,420   |
| CITIGROUP INC            | 4.125% 25 Jul 2028 | 1,280,000 | 1,319,239 |
| CITIGROUP INC            | 3.7% 12 Jan 2026   | 1,165,000 | 1,199,379 |
| CNOOC FINANCE 2013 LTD   | 1.75% 09 May 2018  | 235,000   | 234,511   |
| COCA COLA CO/THE         | 3.15% 15 Nov 2020  | 540,000   | 554,733   |
| COMCAST CORP             | 3% 01 Feb 2024     | 1,510,000 | 1,519,995 |
| COMCAST CORP             | 3.6% 01 Mar 2024   | 1,310,000 | 1,365,676 |
| COMCAST CORP             | 5.7% 01 Jul 2019   | 369,000   | 388,420   |
| COMM MORTGAGE TRUST      | 3.42% 10 Aug 2047  | 1,500,000 | 1,542,200 |
| COMM MORTGAGE TRUST      | 3.546% 10 Jun 2047 | 1,800,000 | 1,860,780 |
| COMM MORTGAGE TRUST      | 3.819% 10 Jun 2047 | 200,000   | 209,832   |
| COMM MORTGAGE TRUST      | 3.35% 10 Feb 2048  | 5,000,000 | 5,090,400 |
| COMMONWEALTH BK AUSTR NY | 2.3% 12 Mar 2020   | 1,035,000 | 1,035,595 |
| COMMONWEALTH EDISON CO   | 2.95% 15 Aug 2027  | 330,000   | 326,262   |
| COMMONWEALTH EDISON CO   | 2.55% 15 Jun 2026  | 640,000   | 618,914   |
| CONCHO RESOURCES INC     | 3.75% 01 Oct 2027  | 500,000   | 506,528   |
| CONOCOPHILLIPS COMPANY   | 2.4% 15 Dec 2022   | 995,000   | 983,432   |
| CONTL AIRLINES 2012 1 A  | 4.15% 11 Oct 2025  | 420,399   | 439,316   |
| CONTL AIRLINES 2012 2 A  | 4% 29 Apr 2026     | 410,679   | 428,071   |
| CORP ANDINA DE FOMENTO   | 2% 10 May 2019     | 645,000   | 642,736   |
| COVENTRY HEALTH CARE INC | 5.45% 15 Jun 2021  | 1,100,000 | 1,190,824 |
| CRED SUIS GP FUN LTD     | 4.55% 17 Apr 2026  | 545,000   | 583,523   |
| CRED SUIS GP FUN LTD     | 3.75% 26 Mar 2025  | 755,000   | 770,393   |
| CREDIT SUISSE NEW YORK   | 6% 15 Feb 2018     | 1,165,000 | 1,170,280 |
| CREDIT SUISSE NEW YORK   | 4.375% 05 Aug 2020 | 260,000   | 272,435   |
| CVS HEALTH CORP          | 3.875% 20 Jul 2025 | 1,432,000 | 1,474,772 |
| DELL INT LLC / EMC CORP  | 3.48% 01 Jun 2019  | 2,110,000 | 2,136,433 |
| DELTA AIR LINES 2007 1 A | 6.821% 10 Feb 2024 | 215,504   | 245,136   |
| DISCOVER BANK            | 8.7% 18 Nov 2019   | 467,000   | 513,501   |
| DISCOVER FINANCIAL SVS   | 4.1% 09 Feb 2027   | 290,000   | 297,056   |
| DISCOVER FINANCIAL SVS   | 3.85% 21 Nov 2022  | 1,048,000 | 1,076,446 |
| DISCOVERY COMMUNICATIONS | 3.95% 20 Mar 2028  | 570,000   | 566,954   |
| DISCOVERY COMMUNICATIONS | 5.625% 15 Aug 2019 | 175,000   | 183,568   |
| DOMINION ENERGY GAS HLDG | 3.55% 01 Nov 2023  | 265,000   | 270,492   |
| DOMINION ENERGY INC      | 4.45% 15 Mar 2021  | 760,000   | 802,505   |
| DOW CHEMICAL CO/THE      | 3% 15 Nov 2022     | 1,365,000 | 1,372,235 |
| DOW CHEMICAL CO/THE      | 8.55% 15 May 2019  | 565,000   | 611,997   |
| DUKE ENERGY CAROLINAS    | 2.95% 01 Dec 2026  | 795,000   | 789,029   |
| DUKE ENERGY INDIANA INC  | 3.75% 15 Jul 2020  | 280,000   | 290,411   |
| E.I. DU PONT DE NEMOURS  | 2.8% 15 Feb 2023   | 620,000   | 618,628   |
| E.I. DU PONT DE NEMOURS  | 4.625% 15 Jan 2020 | 375,000   | 393,167   |
| EASTMAN CHEMICAL CO      | 3.8% 15 Mar 2025   | 748,000   | 779,856   |
| ECOLAB INC               | 4.35% 08 Dec 2021  | 632,000   | 672,706   |
| ECOPETROL SA             | 4.125% 16 Jan 2025 | 185,000   | 185,925   |
| EMERA US FINANCE LP      | 3.55% 15 Jun 2026  | 435,000   | 436,246   |
| ENTERGY CORP             | 5.125% 15 Sep 2020 | 975,000   | 1,030,066 |
| ENTERGY LOUISIANA LLC    | 2.4% 01 Oct 2026   | 380,000   | 359,717   |
| ENTERPRISE PRODUCTS OPER | 3.35% 15 Mar 2023  | 1,890,000 | 1,927,250 |
| EOG RESOURCES INC        | 3.15% 01 Apr 2025  | 420,000   | 418,439   |
| EOG RESOURCES INC        | 4.1% 01 Feb 2021   | 490,000   | 510,912   |
| EQUIFAX INC              | 3.3% 15 Dec 2022   | 430,000   | 427,209   |
| EXELON CORP              | 3.497% 01 Jun 2022 | 500,000   | 509,550   |
| EXELON GENERATION CO LLC | 2.95% 15 Jan 2020  | 550,000   | 555,596   |
| EXPORT IMPORT BK KOREA   | 5.125% 29 Jun 2020 | 945,000   | 995,887   |
| EXPRESS SCRIPTS HOLDING  | 4.5% 25 Feb 2026   | 460,000   | 488,155   |
| EXXON MOBIL CORPORATION  | 3.043% 01 Mar 2026 | 1,460,000 | 1,482,547 |
| EXXON MOBIL CORPORATION  | 2.397% 06 Mar 2022 | 440,000   | 439,294   |
| FANNIE MAE               | 1.125% 19 Oct 2018 | 305,000   | 303,469   |
| FANNIE MAE               | 2% 05 Oct 2022     | 265,000   | 261,691   |
| FANNIE MAE               | 0.875% 21 May 2018 | 1,045,000 | 1,042,257 |
| FED HM LN PC POOL A47038 | 5% 01 Sep 2035     | 45,715    | 49,417    |
| FED HM LN PC POOL A56599 | 6% 01 Jan 2037     | 87,126    | 98,127    |
| FED HM LN PC POOL A63809 | 6% 01 Aug 2037     | 71,331    | 80,272    |

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|                          |                  |           |           |
|--------------------------|------------------|-----------|-----------|
| FED HM LN PC POOL A69654 | 6% 01 Dec 2037   | 30,034    | 33,633    |
| FED HM LN PC POOL A85726 | 5% 01 Apr 2039   | 120,949   | 131,866   |
| FED HM LN PC POOL A92478 | 4.5% 01 Jun 2040 | 534,410   | 570,176   |
| FED HM LN PC POOL A93318 | 5% 01 Aug 2040   | 494,916   | 539,258   |
| FED HM LN PC POOL A93713 | 5% 01 Sep 2040   | 375,802   | 409,475   |
| FED HM LN PC POOL A94069 | 5% 01 Sep 2040   | 119,429   | 129,393   |
| FED HM LN PC POOL A94113 | 5% 01 Oct 2040   | 116,050   | 125,823   |
| FED HM LN PC POOL A94898 | 4.5% 01 Nov 2040 | 202,585   | 216,167   |
| FED HM LN PC POOL A95085 | 4% 01 Nov 2040   | 963,639   | 1,011,698 |
| FED HM LN PC POOL A95519 | 4.5% 01 Dec 2040 | 113,313   | 120,910   |
| FED HM LN PC POOL A95575 | 4% 01 Dec 2040   | 537,856   | 567,912   |
| FED HM LN PC POOL A95960 | 4% 01 Dec 2040   | 496,132   | 520,862   |
| FED HM LN PC POOL A97040 | 4% 01 Feb 2041   | 645,399   | 677,592   |
| FED HM LN PC POOL C03469 | 4.5% 01 May 2040 | 692,514   | 738,945   |
| FED HM LN PC POOL C03517 | 4.5% 01 Sep 2040 | 55,217    | 58,918    |
| FED HM LN PC POOL C03520 | 4% 01 Sep 2040   | 712,436   | 747,922   |
| FED HM LN PC POOL C03545 | 5% 01 Aug 2040   | 336,128   | 366,242   |
| FED HM LN PC POOL C03792 | 3.5% 01 Apr 2042 | 2,189,796 | 2,259,450 |
| FED HM LN PC POOL C04272 | 3% 01 Oct 2042   | 1,279,076 | 1,286,193 |
| FED HM LN PC POOL C04422 | 3% 01 Dec 2042   | 1,008,306 | 1,013,960 |
| FED HM LN PC POOL C09004 | 3.5% 01 Jul 2042 | 1,216,187 | 1,255,081 |
| FED HM LN PC POOL C09022 | 3% 01 Jan 2043   | 5,736,763 | 5,769,272 |
| FED HM LN PC POOL C09029 | 3% 01 Mar 2043   | 698,872   | 702,869   |
| FED HM LN PC POOL C09031 | 2.5% 01 Feb 2043 | 391,632   | 378,282   |
| FED HM LN PC POOL C09055 | 4% 01 Dec 2043   | 232,298   | 243,272   |
| FED HM LN PC POOL C91176 | 5.5% 01 May 2028 | 79,867    | 87,240    |
| FED HM LN PC POOL C91908 | 3% 01 Jan 2037   | 2,424,628 | 2,461,351 |
| FED HM LN PC POOL E04113 | 2.5% 01 Nov 2027 | 1,663,097 | 1,671,708 |
| FED HM LN PC POOL E97335 | 5% 01 Jul 2018   | 10,373    | 10,578    |
| FED HM LN PC POOL G01843 | 6% 01 Jun 2035   | 199,657   | 225,393   |
| FED HM LN PC POOL G02031 | 5.5% 01 Feb 2036 | 341,479   | 379,242   |
| FED HM LN PC POOL G02408 | 5.5% 01 Dec 2036 | 129,093   | 142,896   |
| FED HM LN PC POOL G02427 | 5.5% 01 Dec 2036 | 294,003   | 325,818   |
| FED HM LN PC POOL G02794 | 6% 01 May 2037   | 227,526   | 256,497   |
| FED HM LN PC POOL G03695 | 5.5% 01 Nov 2037 | 89,165    | 98,653    |
| FED HM LN PC POOL G03737 | 6.5% 01 Nov 2037 | 127,226   | 140,924   |
| FED HM LN PC POOL G03781 | 6% 01 Jan 2038   | 6,827     | 7,649     |
| FED HM LN PC POOL G03812 | 5.5% 01 Feb 2038 | 405,833   | 448,219   |
| FED HM LN PC POOL G03819 | 6% 01 Jan 2038   | 24,556    | 27,530    |
| FED HM LN PC POOL G03926 | 6% 01 Feb 2038   | 67,084    | 75,558    |
| FED HM LN PC POOL G04585 | 5.5% 01 Feb 2038 | 82,045    | 90,709    |
| FED HM LN PC POOL G04588 | 5.5% 01 Aug 2038 | 33,403    | 36,918    |
| FED HM LN PC POOL G04688 | 5.5% 01 Sep 2038 | 60,263    | 66,597    |
| FED HM LN PC POOL G05179 | 5.5% 01 Jan 2039 | 73,944    | 81,726    |



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## Table of Contents

|                          |                  |           |           |
|--------------------------|------------------|-----------|-----------|
| FED HM LN PC POOL G05472 | 4.5% 01 Jun 2039 | 106,712   | 113,864   |
| FED HM LN PC POOL G05676 | 4% 01 Nov 2039   | 686,796   | 721,086   |
| FED HM LN PC POOL G05726 | 5% 01 Aug 2039   | 232,274   | 253,063   |
| FED HM LN PC POOL G05741 | 4.5% 01 Dec 2039 | 85,279    | 90,989    |
| FED HM LN PC POOL G05927 | 4.5% 01 Jul 2040 | 798,174   | 862,364   |
| FED HM LN PC POOL G06087 | 5% 01 Sep 2040   | 64,622    | 70,357    |
| FED HM LN PC POOL G06231 | 4% 01 Dec 2040   | 490,882   | 515,378   |
| FED HM LN PC POOL G06499 | 4% 01 Mar 2041   | 587,918   | 622,963   |
| FED HM LN PC POOL G06506 | 4% 01 Dec 2040   | 1,318,110 | 1,383,853 |
| FED HM LN PC POOL G06507 | 4% 01 Feb 2041   | 244,533   | 256,734   |
| FED HM LN PC POOL G06601 | 4.5% 01 Dec 2040 | 1,971,135 | 2,125,737 |
| FED HM LN PC POOL G07032 | 3% 01 Jun 2042   | 1,837,416 | 1,847,069 |
| FED HM LN PC POOL G07129 | 3.5% 01 Sep 2042 | 1,515,932 | 1,564,412 |
| FED HM LN PC POOL G07388 | 3.5% 01 May 2043 | 826,221   | 852,635   |
| FED HM LN PC POOL G08273 | 5.5% 01 Jun 2038 | 42,267    | 46,719    |
| FED HM LN PC POOL G08368 | 4.5% 01 Oct 2039 | 325,835   | 347,617   |
| FED HM LN PC POOL G08372 | 4.5% 01 Nov 2039 | 234,077   | 249,780   |
| FED HM LN PC POOL G08479 | 3.5% 01 Mar 2042 | 652,686   | 673,557   |
| FED HM LN PC POOL G08521 | 3% 01 Jan 2043   | 645,877   | 649,537   |
| FED HM LN PC POOL G08567 | 4% 01 Jan 2044   | 2,889,685 | 3,024,610 |
| FED HM LN PC POOL G08577 | 4% 01 Mar 2044   | 301,333   | 315,325   |
| FED HM LN PC POOL G08601 | 4% 01 Aug 2044   | 395,864   | 414,105   |
| FED HM LN PC POOL G08624 | 4% 01 Jan 2045   | 336,355   | 351,765   |
| FED HM LN PC POOL G08627 | 3.5% 01 Feb 2045 | 974,652   | 1,002,402 |
| FED HM LN PC POOL G08654 | 3.5% 01 Jul 2045 | 2,521,446 | 2,593,187 |
| FED HM LN PC POOL G08676 | 3.5% 01 Nov 2045 | 3,393,752 | 3,490,320 |
| FED HM LN PC POOL G08677 | 4% 01 Nov 2045   | 758,673   | 793,419   |
| FED HM LN PC POOL G08681 | 3.5% 01 Dec 2045 | 1,600,149 | 1,645,680 |
| FED HM LN PC POOL G08707 | 4% 01 May 2046   | 2,452,106 | 2,564,535 |
| FED HM LN PC POOL G08732 | 3% 01 Nov 2046   | 954,723   | 955,749   |
| FED HM LN PC POOL G08735 | 4.5% 01 Oct 2046 | 941,467   | 1,000,669 |
| FED HM LN PC POOL G08737 | 3% 01 Dec 2046   | 3,801,345 | 3,805,233 |
| FED HM LN PC POOL G08739 | 4% 01 Dec 2046   | 498,840   | 521,730   |
| FED HM LN PC POOL G08741 | 3% 01 Jan 2047   | 6,170,275 | 6,176,267 |
| FED HM LN PC POOL G12403 | 5% 01 Oct 2021   | 142,341   | 147,358   |
| FED HM LN PC POOL G13300 | 4.5% 01 May 2023 | 52,639    | 55,150    |
| FED HM LN PC POOL G13492 | 5% 01 Feb 2024   | 62,317    | 65,425    |
| FED HM LN PC POOL G13868 | 4.5% 01 Jul 2025 | 199,156   | 208,678   |
| FED HM LN PC POOL G14239 | 4% 01 Sep 2026   | 73,322    | 76,531    |
| FED HM LN PC POOL G16177 | 2% 01 Jan 2032   | 715,694   | 697,770   |
| FED HM LN PC POOL G18401 | 3.5% 01 Sep 2026 | 133,870   | 138,371   |
| FED HM LN PC POOL G18475 | 2.5% 01 Aug 2028 | 268,424   | 269,729   |
| FED HM LN PC POOL J09212 | 5% 01 Jan 2024   | 49,908    | 50,962    |
| FED HM LN PC POOL J12398 | 4.5% 01 Jun 2025 | 197,106   | 206,711   |
| FED HM LN PC POOL J12439 | 4.5% 01 Jun 2025 | 174,683   | 183,199   |
| FED HM LN PC POOL J13721 | 3.5% 01 Dec 2025 | 264,948   | 275,164   |
| FED HM LN PC POOL J15031 | 4% 01 Apr 2026   | 514,104   | 536,695   |
| FED HM LN PC POOL J15719 | 4% 01 Jun 2026   | 482,516   | 505,302   |
| FED HM LN PC POOL J15847 | 4% 01 Jun 2026   | 233,328   | 244,529   |
| FED HM LN PC POOL J16059 | 4% 01 Jul 2026   | 289,408   | 302,176   |
| FED HM LN PC POOL J16432 | 3.5% 01 Aug 2026 | 995,252   | 1,033,431 |
| FED HM LN PC POOL J18912 | 2.5% 01 Apr 2027 | 477,721   | 480,375   |
| FED HM LN PC POOL J23935 | 3% 01 May 2028   | 507,191   | 517,192   |
| FED HM LN PC POOL J24887 | 3% 01 Jul 2028   | 3,401,525 | 3,472,308 |
| FED HM LN PC POOL J27464 | 3.5% 01 Feb 2029 | 1,111,105 | 1,152,494 |
| FED HM LN PC POOL J27964 | 3% 01 Apr 2029   | 602,823   | 614,738   |
| FED HM LN PC POOL J28440 | 3% 01 Jun 2029   | 817,946   | 834,085   |
| FED HM LN PC POOL J29007 | 3% 01 Aug 2029   | 643,813   | 656,833   |
| FED HM LN PC POOL J29036 | 3% 01 Aug 2029   | 657,121   | 670,411   |
| FED HM LN PC POOL J29049 | 3% 01 Aug 2029   | 657,349   | 670,647   |
| FED HM LN PC POOL Q02171 | 5% 01 Jul 2041   | 201,634   | 218,590   |
| FED HM LN PC POOL Q02606 | 5% 01 Aug 2041   | 967,439   | 1,047,413 |
| FED HM LN PC POOL Q04673 | 4% 01 Nov 2041   | 1,210,052 | 1,279,496 |



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|                                |                    |            |            |
|--------------------------------|--------------------|------------|------------|
| FED HM LN PC POOL Q10241       | 3.5% 01 Aug 2042   | 461,292    | 477,153    |
| FED HM LN PC POOL Q10448       | 3.5% 01 Aug 2042   | 579,486    | 598,015    |
| FED HM LN PC POOL Q11288       | 3.5% 01 Sep 2042   | 486,575    | 501,946    |
| FED HM LN PC POOL Q11788       | 3% 01 Oct 2042     | 304,991    | 306,672    |
| FED HM LN PC POOL Q12520       | 3% 01 Oct 2042     | 133,336    | 134,078    |
| FED HM LN PC POOL Q12841       | 3.5% 01 Nov 2042   | 1,226,958  | 1,265,982  |
| FED HM LN PC POOL Q13630       | 3% 01 Nov 2042     | 320,096    | 321,877    |
| FED HM LN PC POOL Q14326       | 2.5% 01 Jan 2043   | 1,113,398  | 1,075,448  |
| FED HM LN PC POOL Q15062       | 3% 01 Feb 2043     | 1,513,171  | 1,521,668  |
| FED HM LN PC POOL Q24141       | 4% 01 Jan 2044     | 548,670    | 574,710    |
| FED HM LN PC POOL V60298       | 3% 01 Oct 2028     | 587,778    | 599,392    |
| FED HM LN PC POOL V60564       | 3% 01 Jun 2029     | 1,113,219  | 1,135,765  |
| FED HM LN PC POOL V60869       | 2.5% 01 Jul 2030   | 1,910,322  | 1,909,125  |
| FEDERAL HOME LOAN BANK         | 1.375% 28 Sep 2020 | 1,210,000  | 1,188,915  |
| FEDEX CORP                     | 3.3% 15 Mar 2027   | 125,000    | 125,838    |
| FHLMC MULTIFAMILY STRUCTURED P | 1% 25 Sep 2027     | 2,985,000  | 3,045,834  |
| FHLMC MULTIFAMILY STRUCTURED P | 1% 25 May 2025     | 3,000,000  | 3,121,533  |
| FHLMC MULTIFAMILY STRUCTURED P | 3.49% 25 Jan 2024  | 245,000    | 257,220    |
| FHLMC MULTIFAMILY STRUCTURED P | 1% 25 Apr 2023     | 1,255,000  | 1,304,631  |
| FHLMC TBA 30 YR 3.5            | 3.5% 18 Jan 2048   | 10,500,000 | 10,782,738 |
| FIDELITY NATIONAL INFORM       | 4.5% 15 Oct 2022   | 346,000    | 370,368    |
| FIDELITY NATIONAL INFORM       | 3.875% 05 Jun 2024 | 140,000    | 146,139    |
| FISERV INC                     | 3.85% 01 Jun 2025  | 825,000    | 860,626    |
| FLORIDA POWER + LIGHT CO       | 2.75% 01 Jun 2023  | 120,000    | 120,292    |
| FNMA POOL 257281               | 5% 01 Jul 2028     | 17,752     | 19,066     |
| FNMA POOL 257595               | 5% 01 Mar 2029     | 2,345      | 2,518      |
| FNMA POOL 555800               | 1% 01 Oct 2033     | 798,704    | 884,678    |
| FNMA POOL 655687               | 6.5% 01 Aug 2032   | 292,334    | 324,037    |
| FNMA POOL 660662               | 6.5% 01 Sep 2032   | 2,592      | 2,873      |
| FNMA POOL 725690               | 1% 01 Aug 2034     | 29,200     | 33,185     |
| FNMA POOL 735061               | 1% 01 Nov 2034     | 793,090    | 899,015    |
| FNMA POOL 735271               | 1% 01 Jan 2035     | 175,599    | 198,810    |
| FNMA POOL 735288               | 1% 01 Mar 2035     | 179,183    | 195,160    |
| FNMA POOL 735382               | 1% 01 Apr 2035     | 1,016,687  | 1,104,434  |
| FNMA POOL 735484               | 1% 01 May 2035     | 455,436    | 494,694    |
| FNMA POOL 735500               | 1% 01 May 2035     | 607,394    | 673,889    |
| FNMA POOL 735578               | 1% 01 Jun 2035     | 84,104     | 91,358     |
| FNMA POOL 735580               | 1% 01 Jun 2035     | 386,774    | 419,020    |
| FNMA POOL 735591               | 1% 01 Jun 2035     | 358,636    | 389,564    |
| FNMA POOL 735667               | 1% 01 Jul 2035     | 360,145    | 391,216    |
| FNMA POOL 735676               | 1% 01 Jul 2035     | 1,245,814  | 1,353,231  |
| FNMA POOL 735989               | 1% 01 Feb 2035     | 693,541    | 768,585    |
| FNMA POOL 745355               | 1% 01 Mar 2036     | 328,686    | 357,084    |
| FNMA POOL 745412               | 1% 01 Dec 2035     | 399,511    | 443,159    |

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Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL 745418 | 1% 01 Apr 2036   | 194,225   | 215,343   |
| FNMA POOL 745515 | 1% 01 May 2036   | 65,819    | 71,475    |
| FNMA POOL 745885 | 1% 01 Oct 2036   | 397,500   | 450,111   |
| FNMA POOL 745950 | 1% 01 Nov 2036   | 292,685   | 331,560   |
| FNMA POOL 826495 | 5.5% 01 Jul 2035 | 3,439     | 3,777     |
| FNMA POOL 831400 | 6% 01 Apr 2036   | 29,810    | 33,754    |
| FNMA POOL 832690 | 5% 01 Sep 2035   | 196,652   | 213,446   |
| FNMA POOL 832799 | 5% 01 Sep 2035   | 258,914   | 281,427   |
| FNMA POOL 872482 | 5.5% 01 Apr 2036 | 632,601   | 694,947   |
| FNMA POOL 888102 | 1% 01 May 2036   | 25,310    | 28,039    |
| FNMA POOL 888129 | 1% 01 Feb 2037   | 144,076   | 159,418   |
| FNMA POOL 888131 | 1% 01 Feb 2037   | 53,293    | 58,978    |
| FNMA POOL 888286 | 1% 01 Apr 2037   | 490,853   | 542,516   |
| FNMA POOL 888637 | 1% 01 Sep 2037   | 84,358    | 95,182    |
| FNMA POOL 889072 | 1% 01 Dec 2037   | 87,492    | 98,825    |
| FNMA POOL 889190 | 1% 01 Mar 2038   | 146,814   | 164,937   |
| FNMA POOL 889579 | 1% 01 May 2038   | 298,175   | 336,117   |
| FNMA POOL 889691 | 1% 01 Jul 2038   | 101,037   | 114,112   |
| FNMA POOL 889705 | 1% 01 Jun 2038   | 178,347   | 197,118   |
| FNMA POOL 889983 | 1% 01 Oct 2038   | 526,915   | 594,103   |
| FNMA POOL 898832 | 5.5% 01 Nov 2036 | 26,577    | 29,148    |
| FNMA POOL 899172 | 6.5% 01 Feb 2037 | 55,526    | 61,548    |
| FNMA POOL 902669 | 5% 01 Nov 2036   | 66,433    | 71,798    |
| FNMA POOL 916398 | 6.5% 01 May 2037 | 4,950     | 5,486     |
| FNMA POOL 928075 | 6% 01 Feb 2037   | 86,368    | 97,424    |
| FNMA POOL 933478 | 5% 01 Mar 2023   | 26,811    | 27,334    |
| FNMA POOL 938446 | 5.5% 01 Jul 2022 | 15,586    | 16,207    |
| FNMA POOL 943699 | 6.5% 01 Aug 2037 | 5,453     | 6,048     |
| FNMA POOL 946924 | 6.5% 01 Sep 2037 | 30,182    | 33,455    |
| FNMA POOL 948227 | 6.5% 01 Aug 2037 | 90,813    | 100,662   |
| FNMA POOL 954804 | 6.5% 01 Dec 2037 | 801       | 887       |
| FNMA POOL 959604 | 6.5% 01 Nov 2037 | 11,510    | 13,013    |
| FNMA POOL 968546 | 6.5% 01 Feb 2038 | 39,093    | 43,333    |
| FNMA POOL 969014 | 6.5% 01 Feb 2038 | 73,340    | 81,293    |
| FNMA POOL 969230 | 5.5% 01 May 2037 | 165,859   | 183,426   |
| FNMA POOL 995930 | 1% 01 Apr 2039   | 8,540     | 9,213     |
| FNMA POOL AA0472 | 4% 01 Mar 2039   | 153,479   | 161,333   |
| FNMA POOL AB1047 | 4.5% 01 May 2040 | 620,616   | 669,659   |
| FNMA POOL AB1141 | 4.5% 01 Jun 2040 | 527,473   | 569,192   |
| FNMA POOL AB2801 | 3.5% 01 Apr 2026 | 640,207   | 660,990   |
| FNMA POOL AB3693 | 4% 01 Oct 2041   | 632,271   | 663,900   |
| FNMA POOL AB4058 | 4% 01 Dec 2041   | 645,191   | 677,613   |
| FNMA POOL AB4689 | 3.5% 01 Mar 2042 | 969,437   | 1,001,059 |
| FNMA POOL AB5593 | 3.5% 01 Jul 2042 | 678,708   | 700,569   |
| FNMA POOL AB6017 | 3.5% 01 Aug 2042 | 1,044,895 | 1,078,708 |
| FNMA POOL AB6136 | 2.5% 01 Sep 2027 | 3,417,830 | 3,434,835 |
| FNMA POOL AB6229 | 3.5% 01 Sep 2042 | 3,277,313 | 3,383,041 |
| FNMA POOL AB6238 | 3.5% 01 Sep 2042 | 544,290   | 562,257   |
| FNMA POOL AB6390 | 3% 01 Oct 2042   | 330,978   | 332,767   |
| FNMA POOL AB6832 | 3.5% 01 Nov 2042 | 1,373,216 | 1,417,337 |
| FNMA POOL AB7272 | 3% 01 Dec 2042   | 1,792,469 | 1,802,863 |
| FNMA POOL AB7410 | 3% 01 Dec 2042   | 2,377,160 | 2,389,969 |
| FNMA POOL AB7426 | 3% 01 Dec 2042   | 1,562,343 | 1,571,406 |
| FNMA POOL AB7568 | 3% 01 Jan 2043   | 2,190,352 | 2,202,188 |
| FNMA POOL AB7570 | 3% 01 Jan 2043   | 3,685,735 | 3,705,653 |
| FNMA POOL AB7716 | 2.5% 01 Jan 2028 | 2,830,054 | 2,843,359 |
| FNMA POOL AB7741 | 3% 01 Jan 2043   | 1,924,192 | 1,934,590 |
| FNMA POOL AB8499 | 3% 01 Feb 2043   | 661,832   | 666,030   |
| FNMA POOL AB8923 | 3% 01 Apr 2043   | 25,554    | 25,687    |
| FNMA POOL AB9361 | 3.5% 01 May 2043 | 608,355   | 629,180   |
| FNMA POOL AB9944 | 3% 01 Jul 2043   | 784,053   | 791,406   |
| FNMA POOL AC1889 | 4% 01 Sep 2039   | 298,714   | 313,851   |
| FNMA POOL AC2953 | 4.5% 01 Sep 2039 | 3,054,727 | 3,259,742 |

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|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AC8568 | 4.5% 01 Jan 2040 | 282,635   | 302,926   |
| FNMA POOL AC9564 | 4.5% 01 Feb 2040 | 390,054   | 420,884   |
| FNMA POOL AD0567 | 1% 01 Sep 2039   | 34,558    | 39,080    |
| FNMA POOL AD5479 | 5% 01 Jun 2040   | 62,202    | 67,116    |
| FNMA POOL AD9713 | 5% 01 Aug 2040   | 119,931   | 129,464   |
| FNMA POOL AD9870 | 4% 01 Oct 2040   | 69,470    | 72,759    |
| FNMA POOL AE0113 | 1% 01 Jul 2040   | 437,902   | 460,032   |
| FNMA POOL AE0967 | 1% 01 Jun 2039   | 517,527   | 534,223   |
| FNMA POOL AH0210 | 4.5% 01 Dec 2040 | 1,170,300 | 1,263,035 |
| FNMA POOL AH0921 | 4% 01 Dec 2040   | 1,377,604 | 1,447,007 |
| FNMA POOL AH0943 | 4% 01 Dec 2040   | 847,812   | 896,964   |
| FNMA POOL AH2899 | 4.5% 01 Jan 2041 | 1,751,171 | 1,900,738 |
| FNMA POOL AH3324 | 3.5% 01 Feb 2026 | 58,043    | 59,927    |
| FNMA POOL AH3765 | 4% 01 Jan 2041   | 2,370,435 | 2,489,574 |
| FNMA POOL AH4404 | 4% 01 Jan 2041   | 1,876,066 | 1,970,688 |
| FNMA POOL AH5616 | 3.5% 01 Feb 2026 | 42,125    | 43,493    |
| FNMA POOL AH5929 | 3.5% 01 Feb 2026 | 97,193    | 100,348   |
| FNMA POOL AH5984 | 4.5% 01 Mar 2041 | 686,244   | 740,567   |
| FNMA POOL AH6210 | 3.5% 01 Feb 2026 | 57,562    | 59,434    |
| FNMA POOL AH6438 | 3.5% 01 Feb 2026 | 100,546   | 103,810   |
| FNMA POOL AI1051 | 4% 01 Jun 2026   | 250,337   | 260,701   |
| FNMA POOL AI8382 | 3.5% 01 Sep 2026 | 317,297   | 327,615   |
| FNMA POOL AK0968 | 3% 01 Feb 2027   | 597,538   | 610,285   |
| FNMA POOL AK1140 | 3% 01 Feb 2027   | 373,968   | 381,944   |
| FNMA POOL AK1608 | 3% 01 Jan 2027   | 395,217   | 403,649   |
| FNMA POOL AK5567 | 3% 01 Apr 2027   | 546,702   | 558,381   |
| FNMA POOL AK6966 | 3% 01 Mar 2027   | 621,029   | 634,276   |
| FNMA POOL AK7088 | 3.5% 01 Apr 2042 | 387,043   | 399,664   |
| FNMA POOL AK8311 | 2.5% 01 Dec 2027 | 236,621   | 237,735   |
| FNMA POOL AK8660 | 3% 01 Apr 2027   | 571,061   | 583,261   |
| FNMA POOL AL1895 | 1% 01 Jun 2042   | 519,907   | 537,267   |
| FNMA POOL AL1945 | 1% 01 Jun 2042   | 1,446,119 | 1,493,430 |
| FNMA POOL AL2151 | 1% 01 Mar 2042   | 2,012,144 | 2,078,966 |
| FNMA POOL AL2389 | 1% 01 Sep 2042   | 887,144   | 916,335   |
| FNMA POOL AL2890 | 1% 01 Dec 2042   | 832,021   | 836,518   |
| FNMA POOL AL3039 | 1% 01 Oct 2027   | 523,319   | 543,333   |
| FNMA POOL AL3218 | 1% 01 Feb 2043   | 562,547   | 581,109   |
| FNMA POOL AL3454 | 1% 01 Apr 2043   | 292,692   | 294,786   |
| FNMA POOL AL6851 | 1% 01 Oct 2043   | 399,290   | 387,171   |
| FNMA POOL AL8352 | 1% 01 Oct 2044   | 640,193   | 643,614   |
| FNMA POOL AO0454 | 3.5% 01 Aug 2042 | 599,405   | 619,193   |
| FNMA POOL AO0527 | 3% 01 May 2027   | 785,888   | 802,709   |
| FNMA POOL AO1967 | 3% 01 Jun 2027   | 59,206    | 60,393    |
| FNMA POOL AO3110 | 3.5% 01 Jun 2042 | 1,110,404 | 1,146,623 |

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## Table of Contents

|                    |                  |           |           |
|--------------------|------------------|-----------|-----------|
| FNMA POOL AO7185   | 4% 01 Sep 2042   | 1,318,742 | 1,385,006 |
| FNMA POOL AP0457   | 3% 01 Jul 2027   | 143,944   | 147,017   |
| FNMA POOL AP1110   | 2.5% 01 Sep 2027 | 216,072   | 216,296   |
| FNMA POOL AP2611   | 3.5% 01 Sep 2042 | 535,786   | 553,554   |
| FNMA POOL AP3308   | 3.5% 01 Sep 2042 | 499,411   | 515,898   |
| FNMA POOL AP3902   | 3% 01 Oct 2042   | 480,834   | 483,623   |
| FNMA POOL AP4539   | 3.5% 01 Sep 2042 | 1,132,497 | 1,168,857 |
| FNMA POOL AP5143   | 3% 01 Sep 2042   | 622,357   | 625,716   |
| FNMA POOL AP6032   | 3% 01 Apr 2043   | 1,343,396 | 1,350,656 |
| FNMA POOL AP8615   | 2.5% 01 Nov 2027 | 286,501   | 287,937   |
| FNMA POOL AP8903   | 3.5% 01 Oct 2042 | 1,116,868 | 1,153,240 |
| FNMA POOL AP9998   | 3.5% 01 Oct 2042 | 132,921   | 137,202   |
| FNMA POOL AQ3956   | 2.5% 01 Jun 2028 | 165,196   | 165,967   |
| FNMA POOL AQ8684   | 3% 01 Dec 2042   | 186,083   | 187,088   |
| FNMA POOL AR0190   | 3% 01 Apr 2043   | 227,457   | 228,656   |
| FNMA POOL AR2626   | 2.5% 01 Feb 2043 | 685,158   | 664,363   |
| FNMA POOL AR2638   | 3.5% 01 Feb 2043 | 611,589   | 633,928   |
| FNMA POOL AR4756   | 2.5% 01 Feb 2028 | 130,289   | 130,902   |
| FNMA POOL AR6858   | 3% 01 Feb 2043   | 31,182    | 31,350    |
| FNMA POOL AR9161   | 3% 01 May 2043   | 392,630   | 394,635   |
| FNMA POOL AR9203   | 3.5% 01 Mar 2043 | 2,385,298 | 2,463,982 |
| FNMA POOL AR9218   | 3% 01 Mar 2043   | 22,194    | 22,313    |
| FNMA POOL AS4155   | 3% 01 Sep 2044   | 208,623   | 209,706   |
| FNMA POOL AS5133   | 3.5% 01 Jun 2045 | 6,498,497 | 6,675,706 |
| FNMA POOL AS5263   | 3.5% 01 Jun 2045 | 1,365,312 | 1,402,543 |
| FNMA POOL AS5384   | 4% 01 Jul 2045   | 820,816   | 858,848   |
| FNMA POOL AS6286   | 4% 01 Dec 2045   | 1,614,242 | 1,688,709 |
| FNMA POOL AS6304   | 4% 01 Dec 2045   | 811,803   | 849,261   |
| FNMA POOL AS6515   | 4% 01 Jan 2046   | 2,058,738 | 2,153,733 |
| FNMA POOL AS7248   | 4% 01 May 2046   | 836,867   | 875,506   |
| FNMA POOL AS7693   | 2% 01 Aug 2031   | 1,415,412 | 1,379,070 |
| FNMA POOL AS7877   | 2.5% 01 Sep 2046 | 956,015   | 923,133   |
| FNMA POOL AS8115   | 3% 01 Oct 2046   | 475,120   | 475,362   |
| FNMA POOL AS8249   | 3% 01 Nov 2036   | 3,140,222 | 3,190,196 |
| FNMA POOL AS8386   | 2.5% 01 Nov 2031 | 2,206,444 | 2,204,086 |
| FNMA POOL AS8461   | 3.5% 01 Dec 2046 | 1,922,546 | 1,974,972 |
| FNMA POOL AS8650   | 3% 01 Jan 2047   | 3,974,305 | 3,976,326 |
| FNMA POOL AS9394   | 4.5% 01 Apr 2047 | 481,354   | 512,613   |
| FNMA POOL AT2040   | 3% 01 Apr 2043   | 62,371    | 62,703    |
| FNMA POOL AT2745   | 3% 01 May 2043   | 63,984    | 64,329    |
| FNMA POOL AT2894   | 2.5% 01 May 2028 | 49,562    | 49,795    |
| FNMA POOL AU1279   | 2.5% 01 Jul 2028 | 293,269   | 294,645   |
| FNMA POOL AU5904   | 3.5% 01 Sep 2033 | 600,739   | 626,034   |
| FNMA POOL AU9300   | 3% 01 Sep 2028   | 676,926   | 690,632   |
| FNMA POOL AV2223   | 4% 01 Dec 2043   | 148,674   | 155,756   |
| FNMA POOL AZ4775   | 3.5% 01 Oct 2045 | 4,088,037 | 4,199,515 |
| FNMA POOL BC2008   | 3% 01 May 2046   | 2,603,869 | 2,605,193 |
| FNMA POOL BC9096   | 3.5% 01 Dec 2046 | 2,352,413 | 2,416,561 |
| FNMA POOL MA0243   | 5% 01 Nov 2029   | 378,508   | 406,736   |
| FNMA POOL MA0318   | 4.5% 01 Feb 2030 | 85,706    | 91,463    |
| FNMA POOL MA0648   | 3.5% 01 Feb 2026 | 69,976    | 72,247    |
| FNMA POOL MA0918   | 4% 01 Dec 2041   | 2,130,472 | 2,237,348 |
| FNMA POOL MA1035   | 3% 01 Apr 2027   | 76,435    | 78,066    |
| FNMA POOL MA1062   | 3% 01 May 2027   | 38,781    | 39,608    |
| FNMA POOL MA1272   | 3% 01 Dec 2042   | 689,729   | 693,456   |
| FNMA POOL MA2220   | 3% 01 Mar 2030   | 462,108   | 471,664   |
| FNMA POOL MA2495   | 3.5% 01 Jan 2046 | 1,951,744 | 2,004,966 |
| FNMA POOL MA2833   | 3% 01 Dec 2046   | 1,427,829 | 1,428,555 |
| FNMA POOL MA2863   | 3% 01 Jan 2047   | 1,938,797 | 1,939,783 |
| FNMA TBA 15 YR 3   | 3% 16 Feb 2033   | 1,500,000 | 1,526,279 |
| FNMA TBA 30 YR 3   | 3% 18 Jan 2048   | 4,500,000 | 4,500,000 |
| FNMA TBA 30 YR 3.5 | 3.5% 18 Jan 2048 | 6,000,000 | 6,160,313 |
| FNMA TBA 30 YR 3.5 | 3.5% 13 Feb 2048 | 6,000,000 | 6,150,703 |

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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| FNMA TBA 30 YR 4         | 4% 18 Jan 2048     | 2,750,000 | 2,875,782 |
| FNMA TBA 30 YR 4.5       | 4.5% 13 Feb 2048   | 500,000   | 531,328   |
| FORD MOTOR CREDIT CO LLC | 3.81% 09 Jan 2024  | 1,595,000 | 1,628,273 |
| FORD MOTOR CREDIT CO LLC | 4.134% 04 Aug 2025 | 1,045,000 | 1,080,757 |
| FORD MOTOR CREDIT CO LLC | 2.551% 05 Oct 2018 | 605,000   | 606,757   |
| FORTIVE CORPORATION      | 3.15% 15 Jun 2026  | 220,000   | 218,523   |
| FORTUNE BRANDS HOME + SE | 3% 15 Jun 2020     | 375,000   | 378,383   |
| FREDDIE MAC              | 1.375% 20 Apr 2020 | 645,000   | 635,883   |
| FREDDIE MAC              | 1.875% 17 Nov 2020 | 260,000   | 258,637   |
| FREDDIE MAC              | 1.625% 29 Sep 2020 | 5,275,000 | 5,214,738 |
| FREDDIE MAC              | 1.5% 17 Jan 2020   | 1,850,000 | 1,832,495 |
| FREDDIE MAC              | 1.375% 15 Aug 2019 | 4,405,000 | 4,367,201 |
| GE CAPITAL INTL FUNDING  | 3.373% 15 Nov 2025 | 1,279,000 | 1,300,826 |
| GENERAL DYNAMICS CORP    | 2.25% 15 Nov 2022  | 885,000   | 873,571   |
| GENERAL ELECTRIC CO      | 3.45% 15 May 2024  | 1,025,000 | 1,057,431 |
| GENERAL ELECTRIC CO      | 3.15% 07 Sep 2022  | 388,000   | 394,134   |
| GENERAL ELECTRIC CO      | 2.7% 09 Oct 2022   | 340,000   | 339,480   |
| GENERAL ELECTRIC CO      | 4.65% 17 Oct 2021  | 240,000   | 258,392   |
| GENERAL ELECTRIC CO      | 5.55% 04 May 2020  | 185,000   | 198,001   |
| GENERAL MOTORS CO        | 4.875% 02 Oct 2023 | 2,245,000 | 2,429,479 |
| GILEAD SCIENCES INC      | 3.5% 01 Feb 2025   | 835,000   | 863,565   |
| GILEAD SCIENCES INC      | 4.5% 01 Apr 2021   | 595,000   | 634,047   |
| GILEAD SCIENCES INC      | 4.4% 01 Dec 2021   | 265,000   | 282,634   |
| GLAXOSMITHKLINE CAP INC  | 2.8% 18 Mar 2023   | 290,000   | 292,526   |
| GLAXOSMITHKLINE CAPITAL  | 2.85% 08 May 2022  | 355,000   | 360,331   |
| GNMA II POOL 004520      | 5% 20 Aug 2039     | 353,295   | 384,069   |
| GNMA II POOL 004746      | 4.5% 20 Jul 2040   | 2,100,721 | 2,228,112 |
| GNMA II POOL 004747      | 5% 20 Jul 2040     | 811,125   | 881,778   |
| GNMA II POOL 004833      | 4% 20 Oct 2040     | 2,692,713 | 2,834,264 |
| GNMA II POOL 004922      | 4% 20 Jan 2041     | 328,331   | 345,553   |
| GNMA II POOL 004923      | 4.5% 20 Jan 2041   | 228,114   | 241,965   |
| GNMA II POOL 004945      | 4% 20 Feb 2041     | 797,840   | 839,773   |
| GNMA II POOL 004978      | 4.5% 20 Mar 2041   | 679,471   | 720,678   |
| GNMA II POOL 004979      | 5% 20 Mar 2041     | 980,583   | 1,066,549 |
| GNMA II POOL 004984      | 5.5% 20 Mar 2041   | 268,443   | 294,208   |
| GNMA II POOL 005017      | 4.5% 20 Apr 2041   | 743,245   | 788,286   |
| GNMA II POOL 005115      | 4.5% 20 Jul 2041   | 406,605   | 430,749   |
| GNMA II POOL 005140      | 4.5% 20 Aug 2041   | 1,454,780 | 1,540,722 |
| GNMA II POOL 005326      | 3% 20 Mar 2027     | 443,186   | 454,611   |
| GNMA II POOL 005332      | 4% 20 Mar 2042     | 1,178,169 | 1,240,144 |
| GNMA II POOL MA0023      | 4% 20 Apr 2042     | 550,297   | 579,169   |
| GNMA II POOL MA0317      | 3% 20 Aug 2042     | 1,988,065 | 2,014,892 |
| GNMA II POOL MA0318      | 3.5% 20 Aug 2042   | 4,021,768 | 4,180,000 |
| GNMA II POOL MA0391      | 3% 20 Sep 2042     | 2,007,384 | 2,034,677 |

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Table of Contents

|                       |                  |           |           |
|-----------------------|------------------|-----------|-----------|
| GNMA II POOL MA0392   | 3.5% 20 Sep 2042 | 2,079,805 | 2,161,633 |
| GNMA II POOL MA0462   | 3.5% 20 Oct 2042 | 3,922,247 | 4,076,567 |
| GNMA II POOL MA0624   | 3% 20 Dec 2042   | 769,330   | 780,028   |
| GNMA II POOL MA0626   | 4% 20 Dec 2042   | 436,349   | 458,964   |
| GNMA II POOL MA0698   | 3% 20 Jan 2043   | 1,038,109 | 1,052,652 |
| GNMA II POOL MA0783   | 3.5% 20 Feb 2043 | 2,418,563 | 2,513,724 |
| GNMA II POOL MA0851   | 3% 20 Mar 2043   | 443,837   | 450,101   |
| GNMA II POOL MA0933   | 3% 20 Apr 2043   | 435,712   | 441,861   |
| GNMA II POOL MA1997   | 4.5% 20 Jun 2044 | 1,315,096 | 1,389,992 |
| GNMA II POOL MA2303   | 3.5% 20 Oct 2044 | 3,300,135 | 3,418,995 |
| GNMA II POOL MA2304   | 4% 20 Oct 2044   | 1,262,942 | 1,326,071 |
| GNMA II POOL MA2372   | 4% 20 Nov 2044   | 434,645   | 456,338   |
| GNMA II POOL MA2445   | 3.5% 20 Dec 2044 | 1,305,689 | 1,351,844 |
| GNMA II POOL MA2446   | 4% 20 Dec 2044   | 730,526   | 765,674   |
| GNMA II POOL MA2678   | 3.5% 20 Mar 2045 | 2,494,123 | 2,582,291 |
| GNMA II POOL MA2754   | 3.5% 20 Apr 2045 | 1,409,917 | 1,459,497 |
| GNMA II POOL MA2891   | 3% 20 Jun 2045   | 1,104,503 | 1,115,669 |
| GNMA II POOL MA2960   | 3% 20 Jul 2045   | 1,107,039 | 1,118,159 |
| GNMA II POOL MA3033   | 3% 20 Aug 2045   | 2,261,934 | 2,284,655 |
| GNMA II POOL MA3245   | 4% 20 Nov 2045   | 1,011,915 | 1,060,491 |
| GNMA II POOL MA3311   | 4% 20 Dec 2045   | 2,579,674 | 2,707,850 |
| GNMA II POOL MA3737   | 4% 20 Jun 2046   | 849,577   | 888,656   |
| GNMA II POOL MA3803   | 3.5% 20 Jul 2046 | 6,159,723 | 6,374,019 |
| GNMA II POOL MA3936   | 3% 20 Sep 2046   | 4,146,704 | 4,188,359 |
| GNMA II POOL MA3939   | 4.5% 20 Sep 2046 | 420,521   | 442,619   |
| GNMA II POOL MA4003   | 3% 20 Oct 2046   | 1,362,505 | 1,376,192 |
| GNMA II POOL MA4005   | 4% 20 Oct 2046   | 463,640   | 483,884   |
| GNMA II POOL MA4069   | 3.5% 20 Nov 2046 | 221,703   | 229,416   |
| GNMA II POOL MA4070   | 4% 20 Nov 2046   | 1,296,043 | 1,352,449 |
| GNMA II POOL MA4071   | 4.5% 20 Nov 2046 | 1,267,564 | 1,332,066 |
| GNMA II POOL MA4125   | 2.5% 20 Dec 2046 | 1,123,356 | 1,097,717 |
| GNMA II POOL MA4126   | 3% 20 Dec 2046   | 6,997,396 | 7,067,687 |
| GNMA II POOL MA4127   | 3.5% 20 Dec 2046 | 5,756,751 | 5,957,028 |
| GNMA II POOL MA4198   | 4.5% 20 Jan 2047 | 472,644   | 497,981   |
| GNMA II POOL MA4261   | 3% 20 Feb 2047   | 1,892,671 | 1,911,684 |
| GNMA II POOL MA4263   | 4% 20 Feb 2047   | 1,439,352 | 1,501,526 |
| GNMA II POOL MA4322   | 4% 20 Mar 2047   | 2,572,699 | 2,685,410 |
| GNMA II POOL MA4381   | 3% 20 Apr 2047   | 939,590   | 949,028   |
| GNMA II TBA 30 YR 3.5 | 3.5% 24 Jan 2048 | 1,500,000 | 1,550,625 |
| GNMA POOL 391705      | 5.5% 15 Jan 2038 | 31,730    | 35,079    |
| GNMA POOL 561294      | 5.5% 15 Feb 2033 | 20,836    | 22,853    |
| GNMA POOL 603325      | 5.5% 15 Dec 2032 | 731       | 812       |
| GNMA POOL 672676      | 5.5% 15 Apr 2038 | 88,982    | 97,593    |
| GNMA POOL 676389      | 5.5% 15 Jan 2038 | 1,010     | 1,119     |
| GNMA POOL 676515      | 5.5% 15 Feb 2038 | 287,931   | 319,031   |
| GNMA POOL 676754      | 5.5% 15 Mar 2038 | 179,747   | 199,201   |
| GNMA POOL 677222      | 5.5% 15 Aug 2038 | 295,538   | 324,990   |
| GNMA POOL 677228      | 6% 15 Aug 2038   | 718       | 803       |
| GNMA POOL 683957      | 5.5% 15 Feb 2038 | 132,039   | 145,258   |
| GNMA POOL 684721      | 5.5% 15 Mar 2038 | 93,691    | 102,774   |
| GNMA POOL 687179      | 5.5% 15 Apr 2038 | 115,206   | 126,740   |
| GNMA POOL 697463      | 6% 15 Sep 2038   | 76,236    | 85,249    |
| GNMA POOL 700829      | 5.5% 15 Oct 2038 | 2,750     | 3,024     |
| GNMA POOL 700978      | 6% 15 Nov 2038   | 179,447   | 200,766   |
| GNMA POOL 723344      | 4% 15 Sep 2039   | 508,650   | 531,142   |
| GNMA POOL 723430      | 4.5% 15 Nov 2039 | 537,817   | 570,942   |
| GNMA POOL 737111      | 4.5% 15 Apr 2040 | 842,596   | 890,288   |
| GNMA POOL 738882      | 4% 15 Oct 2041   | 255,512   | 268,108   |
| GNMA POOL 745243      | 4% 15 Jul 2040   | 371,435   | 388,771   |
| GNMA POOL 771561      | 4% 15 Aug 2041   | 252,059   | 264,787   |
| GNMA POOL 782495      | 5.5% 15 Dec 2038 | 54,020    | 59,810    |
| GNMA POOL 782528      | 5% 15 Jan 2039   | 482,803   | 522,302   |
| GNMA POOL 783851      | 6% 15 Mar 2041   | 130,628   | 146,045   |



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|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| GNMA POOL AA5821               | 3% 15 Nov 2042     | 1,497,229 | 1,514,444 |
| GNMA POOL AB3031               | 3% 15 Oct 2042     | 281,059   | 284,291   |
| GNMA POOL AB9110               | 3% 15 Oct 2042     | 1,215,407 | 1,229,382 |
| GNMA POOL AD2413               | 3.5% 15 May 2043   | 306,296   | 317,601   |
| GNMA POOL AD2414               | 3.5% 15 May 2043   | 569,251   | 589,624   |
| GNMA POOL AD8784               | 3% 15 Mar 2043     | 597,172   | 606,069   |
| GNMA POOL AN6808               | 3.5% 15 Jul 2045   | 1,202,400 | 1,244,280 |
| GOLDMAN SACHS GROUP INC        | 3.5% 16 Nov 2026   | 600,000   | 603,512   |
| GOLDMAN SACHS GROUP INC        | 3.85% 26 Jan 2027  | 2,085,000 | 2,140,580 |
| GOLDMAN SACHS GROUP INC        | 4% 03 Mar 2024     | 2,795,000 | 2,932,339 |
| GOLDMAN SACHS GROUP INC        | 3.75% 22 May 2025  | 795,000   | 819,050   |
| GOLDMAN SACHS GROUP INC        | 3.625% 22 Jan 2023 | 1,158,000 | 1,196,251 |
| GOLDMAN SACHS GROUP INC        | 5.75% 24 Jan 2022  | 250,000   | 277,208   |
| GOLDMAN SACHS GROUP INC        | 6% 15 Jun 2020     | 115,000   | 124,340   |
| GOLDMAN SACHS GROUP INC        | 6.15% 01 Apr 2018  | 410,000   | 414,315   |
| GOVERNMENT PROPERTIES IN       | 3.75% 15 Aug 2019  | 310,000   | 312,605   |
| GS MORTGAGE SECURITIES TRUST   | 3.68% 10 Apr 2047  | 3,410,005 | 3,487,683 |
| GS MORTGAGE SECURITIES TRUST   | 4.074% 10 Jan 2047 | 4,065,000 | 4,314,508 |
| HALLIBURTON CO                 | 3.8% 15 Nov 2025   | 365,000   | 379,332   |
| HARTFORD FINL SVCS GRP         | 5.125% 15 Apr 2022 | 595,000   | 649,309   |
| HARTFORD FINL SVCS GRP         | 5.5% 30 Mar 2020   | 820,000   | 873,966   |
| HOME DEPOT INC                 | 2.625% 01 Jun 2022 | 895,000   | 899,994   |
| HOME DEPOT INC                 | 3.75% 15 Feb 2024  | 1,378,000 | 1,452,861 |
| HP ENTERPRISE CO               | 2.85% 05 Oct 2018  | 940,000   | 944,530   |
| HP INC                         | 4.3% 01 Jun 2021   | 700,000   | 733,911   |
| HSBC HOLDINGS PLC              | 1% 13 Mar 2028     | 505,000   | 526,281   |
| HSBC HOLDINGS PLC              | 5.1% 05 Apr 2021   | 1,990,000 | 2,138,114 |
| HYDRO QUEBEC                   | 8.05% 07 Jul 2024  | 310,000   | 400,578   |
| INGERSOLL RAND GL HLD CO       | 6.875% 15 Aug 2018 | 775,000   | 797,446   |
| INGERSOLL RAND GL HLD CO       | 4.25% 15 Jun 2023  | 565,000   | 602,068   |
| INTERNATIONAL PAPER CO         | 3.65% 15 Jun 2024  | 2,685,000 | 2,773,840 |
| INTERNATIONAL PAPER CO         | 4.75% 15 Feb 2022  | 1,113,000 | 1,197,148 |
| JM SMUCKER CO                  | 3.5% 15 Mar 2025   | 365,000   | 372,877   |
| JOHN DEERE CAPITAL CORP        | 2.8% 06 Mar 2023   | 1,520,000 | 1,525,931 |
| JOHN DEERE CAPITAL CORP        | 2.8% 27 Jan 2023   | 420,000   | 422,525   |
| JOHNSON + JOHNSON              | 2.45% 01 Mar 2026  | 2,045,000 | 1,994,234 |
| JP MORGAN CHASE COMMERCIAL MOR | 3.07% 15 Dec 2046  | 431,291   | 433,528   |
| JP MORGAN CHASE COMMERCIAL MOR | 2.875% 15 Dec 2047 | 1,179,591 | 1,189,394 |
| JPMBB COMMERCIAL MORTGAGE SECU | 3.362% 15 Jul 2045 | 2,000,000 | 2,058,878 |
| * JPMORGAN CHASE + CO          | 3.3% 01 Apr 2026   | 575,000   | 579,533   |
| * JPMORGAN CHASE + CO          | 3.2% 15 Jun 2026   | 300,000   | 299,839   |
| * JPMORGAN CHASE + CO          | 3.125% 23 Jan 2025 | 2,841,000 | 2,856,666 |
| * JPMORGAN CHASE + CO          | 3.9% 15 Jul 2025   | 1,210,000 | 1,268,495 |
| * JPMORGAN CHASE + CO          | 3.875% 10 Sep 2024 | 695,000   | 724,970   |

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Table of Contents

|                           |                    |           |           |
|---------------------------|--------------------|-----------|-----------|
| * JPMORGAN CHASE + CO     | 3.625% 13 May 2024 | 690,000   | 717,468   |
| * JPMORGAN CHASE + CO     | 3.875% 01 Feb 2024 | 1,930,000 | 2,028,320 |
| * JPMORGAN CHASE + CO     | 3.2% 25 Jan 2023   | 2,060,000 | 2,101,203 |
| JPN BANK FOR INT L COOP   | 2.25% 24 Feb 2020  | 1,200,000 | 1,194,792 |
| KAISER FOUNDATION HOSPIT  | 3.15% 01 May 2027  | 685,000   | 685,645   |
| KEY BANK NA               | 2.25% 16 Mar 2020  | 390,000   | 388,857   |
| KEYCORP                   | 5.1% 24 Mar 2021   | 235,000   | 253,253   |
| KINDER MORGAN ENER PART   | 4.15% 01 Feb 2024  | 535,000   | 554,857   |
| KINDER MORGAN ENER PART   | 4.15% 01 Mar 2022  | 633,000   | 657,073   |
| KRAFT HEINZ FOODS CO      | 3% 01 Jun 2026     | 130,000   | 125,096   |
| KRAFT HEINZ FOODS CO      | 3.95% 15 Jul 2025  | 1,385,000 | 1,430,527 |
| KRAFT HEINZ FOODS CO      | 5.375% 10 Feb 2020 | 287,000   | 304,076   |
| KROGER CO                 | 2.3% 15 Jan 2019   | 190,000   | 190,157   |
| LABORATORY CORP OF AMER   | 3.25% 01 Sep 2024  | 210,000   | 210,327   |
| LABORATORY CORP OF AMER   | 3.6% 01 Feb 2025   | 910,000   | 924,319   |
| LG+E AND KU ENERGY LLC    | 3.75% 15 Nov 2020  | 495,000   | 510,695   |
| LOCKHEED MARTIN CORP      | 3.1% 15 Jan 2023   | 255,000   | 259,102   |
| LOCKHEED MARTIN CORP      | 4.25% 15 Nov 2019  | 642,000   | 666,424   |
| LYB INTERNATIONAL FINANC  | 3.5% 02 Mar 2027   | 275,000   | 276,392   |
| LYONDELLBASELL IND NV     | 6% 15 Nov 2021     | 1,025,000 | 1,138,573 |
| LYONDELLBASELL IND NV     | 5.75% 15 Apr 2024  | 810,000   | 923,148   |
| MARRIOTT INTERNATIONAL    | 3.125% 15 Jun 2026 | 675,000   | 663,964   |
| MARSH + MCLENNAN COS INC  | 3.5% 03 Jun 2024   | 570,000   | 588,942   |
| MASTERCARD INC            | 3.375% 01 Apr 2024 | 615,000   | 638,660   |
| MCDONALD S CORP           | 3.7% 30 Jan 2026   | 365,000   | 380,471   |
| MCDONALD S CORP           | 2.625% 15 Jan 2022 | 610,000   | 611,255   |
| MCDONALD S CORP           | 1.875% 29 May 2019 | 440,000   | 438,248   |
| MCKESSON CORP             | 4.75% 01 Mar 2021  | 575,000   | 609,402   |
| MEDTRONIC INC             | 3.5% 15 Mar 2025   | 1,355,000 | 1,405,605 |
| MEDTRONIC INC             | 3.625% 15 Mar 2024 | 465,000   | 486,977   |
| MERCK + CO INC            | 2.75% 10 Feb 2025  | 870,000   | 866,478   |
| MERCK + CO INC            | 2.8% 18 May 2023   | 505,000   | 509,204   |
| MERCK + CO INC            | 3.875% 15 Jan 2021 | 695,000   | 725,742   |
| * METLIFE INC             | 4.368% 15 Sep 2023 | 45,000    | 48,587    |
| MICROSOFT CORP            | 2.4% 08 Aug 2026   | 2,465,000 | 2,377,160 |
| MICROSOFT CORP            | 3.125% 03 Nov 2025 | 360,000   | 367,539   |
| MICROSOFT CORP            | 1.85% 12 Feb 2020  | 75,000    | 74,709    |
| MONSANTO CO               | 3.375% 15 Jul 2024 | 400,000   | 405,994   |
| MORGAN STANLEY            | 4% 23 Jul 2025     | 3,255,000 | 3,408,150 |
| MORGAN STANLEY            | 3.875% 27 Jan 2026 | 2,680,000 | 2,793,542 |
| MORGAN STANLEY            | 3.875% 29 Apr 2024 | 770,000   | 803,938   |
| MORGAN STANLEY            | 5.75% 25 Jan 2021  | 425,000   | 463,138   |
| MORGAN STANLEY BAML TRUST | 3.719% 15 Jul 2050 | 3,500,000 | 3,658,540 |
| MORGAN STANLEY BAML TRUST | 3.451% 15 Jul 2050 | 1,134,000 | 1,167,368 |
| MPLX LP                   | 4.125% 01 Mar 2027 | 310,000   | 317,514   |
| MPLX LP                   | 4.5% 15 Jul 2023   | 470,000   | 496,565   |
| MYLAN INC                 | 2.55% 28 Mar 2019  | 250,000   | 250,005   |
| MYLAN NV                  | 3.15% 15 Jun 2021  | 845,000   | 849,717   |
| NATIONAL RURAL UTIL COOP  | 2.3% 15 Nov 2019   | 535,000   | 536,475   |
| NEWELL BRANDS INC         | 4.2% 01 Apr 2026   | 300,000   | 313,322   |
| NISOURCE INC              | 6.8% 15 Jan 2019   | 61,000    | 63,752    |
| NOBLE ENERGY INC          | 4.15% 15 Dec 2021  | 475,000   | 494,959   |
| NOMURA HOLDINGS INC       | 2.75% 19 Mar 2019  | 1,080,000 | 1,088,077 |
| NORFOLK SOUTHERN CORP     | 3% 01 Apr 2022     | 735,000   | 744,230   |
| NORFOLK SOUTHERN CORP     | 5.9% 15 Jun 2019   | 695,000   | 730,638   |
| NORTHERN STATES PWR MINN  | 2.2% 15 Aug 2020   | 460,000   | 459,599   |
| NORTHROP GRUMMAN CORP     | 5.05% 01 Aug 2019  | 1,500,000 | 1,567,379 |
| NOVARTIS CAPITAL CORP     | 3.4% 06 May 2024   | 160,000   | 166,394   |
| NOVARTIS CAPITAL CORP     | 2.4% 21 Sep 2022   | 1,195,000 | 1,188,329 |
| OCCIDENTAL PETROLEUM COR  | 2.6% 15 Apr 2022   | 395,000   | 395,850   |
| OCCIDENTAL PETROLEUM COR  | 4.1% 01 Feb 2021   | 950,000   | 994,970   |
| ONCOR ELECTRIC DELIVERY   | 2.95% 01 Apr 2025  | 480,000   | 478,905   |
| ONEOK INC                 | 4% 13 Jul 2027     | 480,000   | 486,494   |



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|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| ONEOK PARTNERS LP        | 3.375% 01 Oct 2022 | 495,000   | 498,469   |
| ONEOK PARTNERS LP        | 8.625% 01 Mar 2019 | 535,000   | 571,041   |
| ORACLE CORP              | 1.9% 15 Sep 2021   | 760,000   | 748,006   |
| ORACLE CORP              | 2.65% 15 Jul 2026  | 1,055,000 | 1,028,570 |
| ORACLE CORP              | 2.95% 15 May 2025  | 1,450,000 | 1,456,276 |
| ORACLE CORP              | 2.5% 15 Oct 2022   | 245,000   | 244,664   |
| ORACLE CORP              | 5% 08 Jul 2019     | 1,215,000 | 1,268,115 |
| PACIFIC GAS + ELECTRIC   | 3.4% 15 Aug 2024   | 930,000   | 947,732   |
| PACIFIC GAS + ELECTRIC   | 3.3% 15 Mar 2027   | 200,000   | 198,484   |
| PACIFIC GAS + ELECTRIC   | 3.85% 15 Nov 2023  | 895,000   | 933,360   |
| PEOPLES UNITED BANK      | 4% 15 Jul 2024     | 475,000   | 479,738   |
| PEPSICO INC              | 3.1% 17 Jul 2022   | 140,000   | 143,354   |
| PEPSICO INC              | 2.75% 05 Mar 2022  | 1,505,000 | 1,522,933 |
| PEPSICO INC              | 3.6% 01 Mar 2024   | 230,000   | 241,192   |
| PETROLEOS MEXICANOS      | 6.5% 13 Mar 2027   | 1,075,000 | 1,174,975 |
| PETROLEOS MEXICANOS      | 4.25% 15 Jan 2025  | 270,000   | 268,380   |
| PFIZER INC               | 3% 15 Dec 2026     | 476,000   | 478,869   |
| PHILIP MORRIS INTL INC   | 2.625% 06 Mar 2023 | 540,000   | 534,067   |
| PHILIP MORRIS INTL INC   | 4.5% 26 Mar 2020   | 520,000   | 544,245   |
| PHILLIPS 66 PARTNERS LP  | 3.75% 01 Mar 2028  | 170,000   | 170,078   |
| PNC BANK NA              | 1.95% 04 Mar 2019  | 1,585,000 | 1,582,221 |
| PNC BANK NA              | 3.25% 01 Jun 2025  | 365,000   | 370,449   |
| PNC FINANCIAL SERVICES   | 3.9% 29 Apr 2024   | 90,000    | 94,239    |
| PNC FINANCIAL SERVICES   | 4.375% 11 Aug 2020 | 265,000   | 278,454   |
| PROCTER + GAMBLE CO/THE  | 3.1% 15 Aug 2023   | 275,000   | 283,246   |
| PROGRESS ENERGY INC      | 4.875% 01 Dec 2019 | 1,295,000 | 1,354,549 |
| PROV ST JOSEPH HLTH OBL  | 2.746% 01 Oct 2026 | 190,000   | 184,056   |
| PROVINCE OF QUEBEC       | 7.125% 09 Feb 2024 | 1,140,000 | 1,408,415 |
| PROVINCE OF QUEBEC       | 7.5% 15 Jul 2023   | 350,000   | 431,945   |
| PSEG POWER LLC           | 3% 15 Jun 2021     | 715,000   | 721,287   |
| PUBLIC SERVICE COLORADO  | 2.5% 15 Mar 2023   | 150,000   | 149,070   |
| PUBLIC SERVICE ELECTRIC  | 2.25% 15 Sep 2026  | 95,000    | 89,361    |
| PUGET ENERGY INC         | 3.65% 15 May 2025  | 350,000   | 358,810   |
| RAYTHEON COMPANY         | 3.15% 15 Dec 2024  | 575,000   | 587,886   |
| RAYTHEON COMPANY         | 3.125% 15 Oct 2020 | 380,000   | 388,732   |
| REALTY INCOME CORP       | 3% 15 Jan 2027     | 563,000   | 538,738   |
| REPUBLIC OF CHILE        | 3.25% 14 Sep 2021  | 1,085,000 | 1,116,465 |
| REPUBLIC OF COLOMBIA     | 4% 26 Feb 2024     | 860,000   | 891,820   |
| REPUBLIC OF INDONESIA    | 3.5% 11 Jan 2028   | 1,000,000 | 996,572   |
| REPUBLIC SERVICES INC    | 5.5% 15 Sep 2019   | 495,000   | 520,532   |
| RIO TINTO FIN USA LTD    | 3.75% 15 Jun 2025  | 240,000   | 251,576   |
| ROCKWELL COLLINS INC     | 3.5% 15 Mar 2027   | 960,000   | 977,450   |
| ROGERS COMMUNICATIONS IN | 3% 15 Mar 2023     | 320,000   | 319,435   |
| ROGERS COMMUNICATIONS IN | 6.8% 15 Aug 2018   | 365,000   | 375,723   |

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Table of Contents

|                                |                          |             |            |
|--------------------------------|--------------------------|-------------|------------|
| SAN DIEGO G + E                | 3.6% 01 Sep 2023         | 285,000     | 295,846    |
| SANTANDER UK GROUP HLDGS       | 2.875% 16 Oct 2020       | 495,000     | 496,636    |
| SANTANDER UK PLC               | 2.35% 10 Sep 2019        | 540,000     | 540,214    |
| SCHLUMBERGER INVESTMENT        | 3.65% 01 Dec 2023        | 285,000     | 300,037    |
| SCRIPPS NETWORKS INTERAC       | 3.95% 15 Jun 2025        | 745,000     | 755,361    |
| SCRIPPS NETWORKS INTERAC       | 3.5% 15 Jun 2022         | 725,000     | 732,308    |
| SELECT INCOME REIT             | 2.85% 01 Feb 2018        | 245,000     | 245,000    |
| SHELL INTERNATIONAL FIN        | 2% 15 Nov 2018           | 3,055,000   | 3,056,707  |
| SHELL INTERNATIONAL FIN        | 4.3% 22 Sep 2019         | 855,000     | 885,695    |
| SHIRE ACQ INV IRELAND DA       | 2.875% 23 Sep 2023       | 1,340,000   | 1,317,320  |
| SIMON PROPERTY GROUP LP        | 3.75% 01 Feb 2024        | 1,990,000   | 2,071,033  |
| SOUTHERN CAL EDISON            | 3.5% 01 Oct 2023         | 855,000     | 885,452    |
| SOUTHERN CO GAS CAPITAL        | 3.5% 15 Sep 2021         | 725,000     | 741,491    |
| SOUTHERN COPPER CORP           | 3.875% 23 Apr 2025       | 800,000     | 829,624    |
| SSGA                           | G STIFF ERISA QUALIFIED  | 62,262,557  | 62,262,557 |
| STATE OF ISRAEL                | 4% 30 Jun 2022           | 655,000     | 693,845    |
| STRYKER CORP                   | 3.5% 15 Mar 2026         | 400,000     | 412,740    |
| STRYKER CORP                   | 3.375% 15 May 2024       | 190,000     | 195,123    |
| SUMITOMO MITSUI BANKING        | 3.95% 19 Jul 2023        | 510,000     | 533,606    |
| SUNTRUST BANK                  | 3.3% 15 May 2026         | 815,000     | 807,169    |
| SUNTRUST BANKS INC             | 2.7% 27 Jan 2022         | 285,000     | 284,990    |
| SVENSKA HANDELSBANKEN AB       | 2.5% 25 Jan 2019         | 1,125,000   | 1,129,331  |
| SWAP JP MORGAN COC             | SWAP CASH COLLATERAL USD | (7,625)     | (7,625)    |
| TENN VALLEY AUTHORITY          | 2.875% 01 Feb 2027       | 795,000     | 810,134    |
| TEVA PHARMACEUTICALS NE        | 2.8% 21 Jul 2023         | 860,000     | 748,897    |
| THERMO FISHER SCIENTIFIC       | 3% 15 Apr 2023           | 415,000     | 417,559    |
| THERMO FISHER SCIENTIFIC       | 3.15% 15 Jan 2023        | 400,000     | 404,997    |
| TIME WARNER CABLE LLC          | 8.75% 14 Feb 2019        | 515,000     | 549,107    |
| TIME WARNER INC                | 3.8% 15 Feb 2027         | 90,000      | 89,915     |
| TIME WARNER INC                | 3.55% 01 Jun 2024        | 435,000     | 439,780    |
| TIME WARNER INC                | 4.75% 29 Mar 2021        | 1,260,000   | 1,341,145  |
| TOTAL CAPITAL INTL SA          | 2.7% 25 Jan 2023         | 460,000     | 462,637    |
| TOTAL SYSTEM SERVICES INC      | 4.8% 01 Apr 2026         | 35,000      | 37,866     |
| TRAVELERS COS INC              | 5.8% 15 May 2018         | 1,360,000   | 1,379,153  |
| TYSON FOODS INC                | 3.95% 15 Aug 2024        | 590,000     | 620,486    |
| UBS AG STAMFORD CT             | 2.375% 14 Aug 2019       | 380,000     | 380,313    |
| UBS BARCLAYS COMMERCIAL MORTGA | 2.92% 10 Mar 2046        | 2,036,680   | 2,050,732  |
| UNILEVER CAPITAL CORP          | 4.25% 10 Feb 2021        | 900,000     | 949,125    |
| UNION PACIFIC CORP             | 4% 01 Feb 2021           | 1,045,000   | 1,093,879  |
| UNITED MEXICAN STATES          | 4% 02 Oct 2023           | 703,000     | 735,690    |
| UNITED MEXICAN STATES          | 3.625% 15 Mar 2022       | 914,000     | 949,646    |
| UNITED PARCEL SERVICE          | 3.125% 15 Jan 2021       | 560,000     | 573,784    |
| UNITED PARCEL SERVICE          | 5.125% 01 Apr 2019       | 145,000     | 150,391    |
| UNITED TECHNOLOGIES CORP       | 3.1% 01 Jun 2022         | 730,000     | 743,553    |
| UNITEDHEALTH GROUP INC         | 2.95% 15 Oct 2027        | 865,000     | 862,477    |
| UNITEDHEALTH GROUP INC         | 3.1% 15 Mar 2026         | 370,000     | 372,734    |
| UNITEDHEALTH GROUP INC         | 3.75% 15 Jul 2025        | 305,000     | 321,478    |
| UNITEDHEALTH GROUP INC         | 4.7% 15 Feb 2021         | 365,000     | 388,123    |
| UNITEDHEALTH GROUP INC         | 2.75% 15 Feb 2023        | 450,000     | 450,891    |
| UNITEDHEALTH GROUP INC         | 6% 15 Feb 2018           | 495,000     | 497,442    |
| UNIV OF CALIFORNIA CA REVENUES | 3.063% 01 Jul 2025       | 2,320,000   | 2,345,265  |
| US 10YR NOTE (CBT)MAR18        | XCBT 20180320            | 10,900,000  | (67,156)   |
| US 5YR NOTE (CBT) MAR18        | XCBT 20180329            | 18,300,000  | (99,537)   |
| US BANCORP                     | 2.625% 24 Jan 2022       | 2,075,000   | 2,086,915  |
| US BANCORP                     | 3.7% 30 Jan 2024         | 460,000     | 483,110    |
| US DOLLAR                      |                          | 935,357     | 935,357    |
| US LONG BOND(CBT) MAR18        | XCBT 20180320            | (7,900,000) | (26,352)   |
| US TREASURY N/B                | 1.875% 30 Apr 2022       | 16,075,000  | 15,882,854 |
| US TREASURY N/B                | 2.25% 15 Nov 2027        | 1,090,000   | 1,074,629  |
| US TREASURY N/B                | 2.125% 30 Nov 2024       | 3,710,000   | 3,661,306  |
| US TREASURY N/B                | 1.875% 15 Dec 2020       | 3,190,000   | 3,180,779  |
| US TREASURY N/B                | 1% 15 Nov 2019           | 7,900,000   | 7,772,859  |
| US TREASURY N/B                | 1.25% 31 Dec 2018        | 23,120,000  | 22,991,756 |

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|                                     |                    |                 |                      |
|-------------------------------------|--------------------|-----------------|----------------------|
| US TREASURY N/B                     | 1.375% 30 Apr 2021 | 4,425,000       | 4,329,240            |
| US TREASURY N/B                     | 1.375% 31 May 2021 | 8,245,000       | 8,059,488            |
| US TREASURY N/B                     | 1.25% 30 Jun 2019  | 1,550,000       | 1,536,256            |
| US TREASURY N/B                     | 1.375% 30 Sep 2019 | 21,155,000      | 20,972,373           |
| US TREASURY N/B                     | 1.875% 30 Sep 2022 | 4,453,000       | 4,388,466            |
| US TREASURY N/B                     | 2.25% 15 Nov 2025  | 22,380,000      | 22,183,301           |
| US TREASURY N/B                     | 2% 30 Nov 2022     | 23,190,000      | 22,978,935           |
| US TREASURY N/B                     | 2.125% 31 Dec 2022 | 3,585,000       | 3,570,156            |
| US TREASURY N/B                     | 1.625% 30 Jun 2020 | 30,700,000      | 30,473,348           |
| US TREASURY N/B                     | 2.125% 30 Jun 2022 | 26,045,000      | 25,997,183           |
| US TREASURY N/B                     | 2.125% 30 Jun 2021 | 9,265,000       | 9,283,096            |
| US TREASURY N/B                     | 2.375% 15 Aug 2024 | 1,720,000       | 1,725,509            |
| US TREASURY N/B                     | 2.125% 30 Sep 2021 | 32,515,000      | 32,535,322           |
| US TREASURY N/B                     | 1.625% 30 Apr 2019 | 21,425,000      | 21,358,884           |
| US TREASURY N/B                     | 2% 15 Feb 2025     | 26,745,000      | 26,144,282           |
| US TREASURY N/B                     | 1.75% 31 Mar 2022  | 14,815,000      | 14,571,941           |
| US TREASURY N/B                     | 2.125% 15 May 2025 | 5,935,000       | 5,844,352            |
| US TREASURY N/B                     | 2% 30 Nov 2020     | 32,665,000      | 32,695,623           |
| US TREASURY N/B                     | 1.5% 31 Jan 2019   | 36,055,000      | 35,922,610           |
| US TREASURY N/B                     | 2.625% 15 Nov 2020 | 19,580,000      | 19,933,358           |
| US ULTRA BOND CBT MAR18             | XCBT 20180320      | (28,400,000)    | (798,281)            |
| VENTAS REALTY LP                    | 3.85% 01 Apr 2027  | 540,000         | 549,946              |
| VERIZON COMMUNICATIONS              | 3.376% 15 Feb 2025 | 1,921,000       | 1,928,255            |
| VERIZON COMMUNICATIONS              | 4.6% 01 Apr 2021   | 885,000         | 941,513              |
| VIACOM INC                          | 3.875% 01 Apr 2024 | 330,000         | 329,248              |
| VIACOM INC                          | 3.125% 15 Jun 2022 | 280,000         | 276,994              |
| VIACOM INC                          | 5.625% 15 Sep 2019 | 590,000         | 617,343              |
| WALT DISNEY COMPANY/THE             | 1.85% 30 Jul 2026  | 615,000         | 563,209              |
| WALT DISNEY COMPANY/THE             | 2.75% 16 Aug 2021  | 660,000         | 669,938              |
| WASTE MANAGEMENT INC                | 2.9% 15 Sep 2022   | 475,000         | 477,688              |
| WASTE MANAGEMENT INC                | 4.6% 01 Mar 2021   | 260,000         | 276,098              |
| WELLS FARGO + COMPANY               | 2.1% 26 Jul 2021   | 980,000         | 963,591              |
| WELLS FARGO COMMERCIAL MORTGAG      | 2.925% 15 Apr 2050 | 3,500,000       | 3,483,542            |
| WESTERN GAS PARTNERS                | 4% 01 Jul 2022     | 400,000         | 408,071              |
| WESTROCK RKT CO                     | 4.9% 01 Mar 2022   | 285,000         | 307,339              |
| WILLIAMS PARTNERS LP                | 3.75% 15 Jun 2027  | 445,000         | 445,925              |
| WILLIAMS PARTNERS LP                | 4.3% 04 Mar 2024   | 880,000         | 921,671              |
| WYETH LLC                           | 6.45% 01 Feb 2024  | 1,230,000       | 1,483,167            |
| XTO ENERGY INC                      | 5.5% 15 Jun 2018   | 975,000         | 991,207              |
| XYLEM INC                           | 4.875% 01 Oct 2021 | 690,000         | 744,188              |
| ZIMMER BIOMET HOLDINGS              | 2.7% 01 Apr 2020   | 510,000         | 510,248              |
| ZOETIS INC                          | 3% 12 Sep 2027     | 140,000         | 136,757              |
| <b>Sub-Total: Fund 5739 8 of 16</b> |                    | <b>Total \$</b> | <b>1,207,224,319</b> |

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Table of Contents

| (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/<br>Par Value |                       |
|     | PRUDENTIAL INVESTMENT CORP                                | PRU INVEST CORP   | 13,757               | \$ 471,015,406        |
|     | <b>Sub-Total: Fund 5740 9 of 16</b>                       |   | <b>Total</b>         | <b>\$ 471,015,406</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/<br>Par Value |                  |
|     | SSGA  | G STIFF ERISA QUALIFIED   | 15,227               | \$ 15,227        |
|     | <b>Sub-Total: Fund 5741 10 of 16</b>                      |   | <b>Total</b>         | <b>\$ 15,227</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/<br>Par Value |                |
|     | ABN AMRO BANK NV  | 2.1% 18 Jan 2019  | 4,575,000            | \$ 4,569,016   |
|     | AMERICAN EXPRESS CREDIT                                   | 1% 18 Mar 2019  | 1,250,000            | 1,254,926      |
|     | AMERICAN EXPRESS CREDIT                                   | 2.25% 05 May 2021   | 2,750,000            | 2,728,300      |
|     | AMPHENOL CORP   | 3.125% 15 Sep 2021  | 1,800,000            | 1,828,597      |
|     | ANADARKO PETROLEUM CORP                                   | 4.85% 15 Mar 2021   | 1,600,000            | 1,689,658      |
|     | ANGLO AMERICAN CAPITAL                                    | 4.875% 14 May 2025  | 1,050,000            | 1,112,649      |
|     | ANHEUSER BUSCH INBEV FIN                                  | 3.65% 01 Feb 2026   | 2,000,000            | 2,063,955      |
|     | ANHEUSER BUSCH INBEV FIN                                  | 2.65% 01 Feb 2021   | 2,750,000            | 2,763,799      |
|     | ANTHEM INC  | 3.65% 01 Dec 2027   | 1,700,000            | 1,732,857      |
|     | AT+T INC  | 3.95% 15 Jan 2025   | 700,000              | 716,705        |
|     | AT+T INC  | 3.9% 14 Aug 2027  | 4,500,000            | 4,530,068      |
|     | BANK OF AMERICA CORP                                      | 4.45% 03 Mar 2026   | 3,100,000            | 3,308,953      |
|     | BANK OF AMERICA CORP                                      | 1% 21 Jul 2023  | 1,975,000            | 1,971,143      |
|     | BANK OF NOVA SCOTIA                                       | 2.45% 22 Mar 2021   | 2,501,000            | 2,502,619      |
|     | BAYER US FINANCE LLC                                      | 2.375% 08 Oct 2019  | 1,250,000            | 1,250,694      |
|     | BCC FUNDING CORP  | 2.2% 20 Dec 2021  | 1,423,284            | 1,419,982      |
|     | BECTON DICKINSON AND CO                                   | 2.894% 06 Jun 2022  | 1,250,000            | 1,242,181      |
|     | CAL FUNDING III LTD                                       | 3.62% 25 Jun 2042   | 1,235,000            | 1,230,686      |
|     | CAPITAL AUTOMOTIVE REIT                                   | 3.87% 15 Apr 2047   | 695,333              | 705,061        |
|     | CAPITAL ONE NA  | 2.65% 08 Aug 2022   | 2,325,000            | 2,300,657      |
|     | CARPENTER TECHNOLOGY                                      | 4.45% 01 Mar 2023   | 750,000              | 764,631        |
|     | CD COMMERCIAL MORTGAGE TRUST                              | 3.03% 10 May 2050   | 1,800,000            | 1,827,062      |
|     | CENOVUS ENERGY INC  | 4.25% 15 Apr 2027   | 1,600,000            | 1,596,146      |
|     | CHARTER COMM OPT LLC/CAP                                  | 3.579% 23 Jul 2020  | 1,250,000            | 1,273,301      |
|     | CITIGROUP COMMERCIAL MORTGAGE                             | 3.855% 10 May 2047  | 500,000              | 526,576        |
|     | CITIGROUP COMMERCIAL MORTGAGE                             | 2.4% 10 Oct 2049  | 2,100,000            | 2,086,500      |
|     | CITIGROUP COMMERCIAL MORTGAGE                             | 2.505% 15 Nov 2049  | 1,000,000            | 996,322        |
|     | CITIGROUP INC   | 4.6% 09 Mar 2026  | 1,500,000            | 1,596,332      |
|     | CITIGROUP INC   | 1% 24 Jul 2023  | 1,500,000            | 1,492,484      |
|     | COMM MORTGAGE TRUST                                       | 3.977% 10 May 2047  | 1,000,000            | 1,057,196      |
|     | COMM MORTGAGE TRUST                                       | 3.009% 10 Aug 2046  | 1,300,000            | 1,306,667      |
|     | COMM MORTGAGE TRUST                                       | 2.499% 10 Oct 2049  | 1,000,000            | 993,183        |
|     | CRED SUIS GP FUN LTD                                      | 3.8% 15 Sep 2022  | 2,300,000            | 2,372,541      |
|     | CREDIT AGRICOLE LONDON                                    | 3.25% 04 Oct 2024   | 1,625,000            | 1,614,067      |
|     | CREDIT SUISSE GROUP AG                                    | 4.282% 09 Jan 2028  | 1,250,000            | 1,303,250      |
|     | DAIMLER FINANCE NA LLC                                    | 2.85% 06 Jan 2022   | 1,075,000            | 1,079,604      |
|     | DEUTSCHE TELEKOM INT FIN                                  | 2.82% 19 Jan 2022   | 2,000,000            | 2,002,538      |

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|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| DISCOVER BANK                  | 3.2% 09 Aug 2021   | 1,675,000 | 1,699,183 |
| DISCOVER FINANCIAL SVS         | 5.2% 27 Apr 2022   | 125,000   | 134,545   |
| DISCOVER FINANCIAL SVS         | 3.85% 21 Nov 2022  | 1,075,000 | 1,104,179 |
| DISCOVERY COMMUNICATIONS       | 3.95% 20 Mar 2028  | 1,500,000 | 1,491,983 |
| ELARA HGV TIMESHARE ISSUER     | 2.69% 25 Mar 2030  | 578,520   | 574,105   |
| ELECTRICITE DE FRANCE SA       | 2.35% 13 Oct 2020  | 1,850,000 | 1,847,672 |
| EMERA US FINANCE LP            | 2.7% 15 Jun 2021   | 1,300,000 | 1,296,834 |
| ENRGY TRANS PT/REG FIN         | 5.875% 01 Mar 2022 | 3,475,000 | 3,799,064 |
| ENTERGY CORP                   | 4% 15 Jul 2022     | 2,125,000 | 2,218,378 |
| ENTERPRISE FLEET FINANCING LLC | 1.83% 20 Sep 2021  | 385,550   | 385,342   |
| EXELON CORP                    | 3.497% 01 Jun 2022 | 1,375,000 | 1,401,263 |
| EXPORT IMPORT BK KOREA         | 1.75% 27 Feb 2018  | 250,000   | 249,770   |
| FANNIE MAE                     | 1.875% 24 Sep 2026 | 3,700,000 | 3,487,757 |
| FANNIE MAE                     | 1% 24 Oct 2019     | 1,000,000 | 983,694   |
| FANNIE MAE                     | 1.5% 28 Feb 2020   | 2,150,000 | 2,127,689 |
| FED HM LN PC POOL A32438       | 4.5% 01 Apr 2035   | 1,075,017 | 1,147,327 |
| FED HM LN PC POOL A71410       | 6% 01 Jan 2038     | 420,444   | 471,199   |
| FED HM LN PC POOL A75437       | 5.5% 01 Mar 2038   | 66,823    | 73,845    |
| FED HM LN PC POOL C91161       | 5% 01 Feb 2028     | 474,661   | 510,065   |
| FED HM LN PC POOL C91967       | 3% 01 Dec 2037     | 597,447   | 605,953   |
| FED HM LN PC POOL D99066       | 3.5% 01 Apr 2032   | 753,200   | 783,907   |
| FED HM LN PC POOL G04576       | 6% 01 Sep 2038     | 164,538   | 184,345   |
| FED HM LN PC POOL G04913       | 5% 01 Mar 2038     | 485,558   | 527,354   |
| FED HM LN PC POOL G05205       | 5% 01 Jan 2039     | 61,304    | 66,750    |
| FED HM LN PC POOL G05671       | 5.5% 01 Aug 2038   | 284,711   | 314,821   |
| FED HM LN PC POOL G06385       | 5.5% 01 Aug 2040   | 190,995   | 211,011   |
| FED HM LN PC POOL G07224       | 5% 01 Sep 2040     | 154,287   | 167,891   |
| FED HM LN PC POOL G07924       | 3.5% 01 Jan 2045   | 903,298   | 933,456   |
| FED HM LN PC POOL G08447       | 4.5% 01 May 2041   | 1,036,932 | 1,105,936 |

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## Table of Contents

|                          |                    |           |           |
|--------------------------|--------------------|-----------|-----------|
| FED HM LN PC POOL G08487 | 4% 01 Apr 2042     | 1,169,374 | 1,227,737 |
| FED HM LN PC POOL G08540 | 3% 01 Aug 2043     | 3,604,627 | 3,619,847 |
| FED HM LN PC POOL G08542 | 4% 01 Aug 2043     | 2,950,590 | 3,092,694 |
| FED HM LN PC POOL G08568 | 4.5% 01 Jan 2044   | 366,005   | 389,481   |
| FED HM LN PC POOL G08595 | 4% 01 Jul 2044     | 284,890   | 298,042   |
| FED HM LN PC POOL G08597 | 3.5% 01 Jul 2044   | 195,634   | 201,653   |
| FED HM LN PC POOL G08624 | 4% 01 Jan 2045     | 92,045    | 96,262    |
| FED HM LN PC POOL G08628 | 4% 01 Feb 2045     | 182,486   | 190,848   |
| FED HM LN PC POOL G08635 | 3% 01 Apr 2045     | 461,112   | 461,571   |
| FED HM LN PC POOL G08640 | 3% 01 May 2045     | 387,553   | 387,954   |
| FED HM LN PC POOL G08655 | 4% 01 Jul 2045     | 23,602    | 24,683    |
| FED HM LN PC POOL G08659 | 3.5% 01 Aug 2045   | 340,379   | 350,060   |
| FED HM LN PC POOL G08660 | 4% 01 Aug 2045     | 170,768   | 178,582   |
| FED HM LN PC POOL G08669 | 4% 01 Sep 2045     | 263,131   | 275,171   |
| FED HM LN PC POOL G08671 | 3.5% 01 Oct 2045   | 285,002   | 293,110   |
| FED HM LN PC POOL G08672 | 4% 01 Oct 2045     | 216,560   | 226,478   |
| FED HM LN PC POOL G08675 | 3% 01 Nov 2045     | 237,562   | 237,882   |
| FED HM LN PC POOL G08693 | 3.5% 01 Mar 2046   | 763,042   | 784,741   |
| FED HM LN PC POOL G08702 | 3.5% 01 Apr 2046   | 598,910   | 615,958   |
| FED HM LN PC POOL G08721 | 3% 01 Sep 2046     |           |           |
| FED HM LN PC POOL G08732 | 3% 01 Nov 2046     |           |           |
| FED HM LN PC POOL G08741 | 3% 01 Jan 2047     | 660,427   | 661,068   |
| FED HM LN PC POOL G08752 | 4% 01 Mar 2047     | 225,432   | 235,763   |
| FED HM LN PC POOL G08758 | 4% 01 Apr 2047     | 269,904   | 282,255   |
| FED HM LN PC POOL G08761 | 3.5% 01 May 2047   | 373,658   | 384,272   |
| FED HM LN PC POOL G08762 | 4% 01 May 2047     | 96,148    | 100,549   |
| FED HM LN PC POOL G08766 | 3.5% 01 Jun 2047   | 799,920   | 822,675   |
| FED HM LN PC POOL G08767 | 4% 01 Jun 2047     | 967,696   | 1,012,031 |
| FED HM LN PC POOL G08770 | 3.5% 01 Jul 2047   | 289,676   | 297,929   |
| FED HM LN PC POOL G08771 | 4% 01 Jul 2047     | 300,000   | 313,932   |
| FED HM LN PC POOL G08779 | 3.5% 01 Sep 2047   | 400,000   | 411,396   |
| FED HM LN PC POOL G08796 | 3.5% 01 Jan 2048   | 300,000   | 308,547   |
| FED HM LN PC POOL G15095 | 3% 01 Apr 2024     | 197,957   | 201,950   |
| FED HM LN PC POOL G18569 | 3% 01 Sep 2030     | 1,814,602 | 1,848,687 |
| FED HM LN PC POOL G18581 | 2.5% 01 Jan 2031   | 525,422   | 524,799   |
| FED HM LN PC POOL G18622 | 2.5% 01 Dec 2031   | 535,445   | 534,810   |
| FED HM LN PC POOL G18632 | 3% 01 Feb 2032     | 179,444   | 182,815   |
| FED HM LN PC POOL G18640 | 2.5% 01 Apr 2032   | 185,858   | 185,638   |
| FED HM LN PC POOL G30584 | 3.5% 01 Apr 2032   | 532,011   | 554,063   |
| FED HM LN PC POOL G30662 | 3% 01 Sep 2033     | 534,663   | 545,006   |
| FED HM LN PC POOL G60727 | 3.5% 01 Feb 2044   | 1,082,718 | 1,117,307 |
| FED HM LN PC POOL G60919 | 4.5% 01 Sep 2046   | 191,464   | 203,484   |
| FED HM LN PC POOL J11562 | 4.5% 01 Jan 2025   | 138,179   | 144,793   |
| FED HM LN PC POOL J12679 | 4% 01 Aug 2025     | 220,685   | 229,447   |
| FED HM LN PC POOL J13585 | 3.5% 01 Nov 2025   | 183,288   | 189,442   |
| FED HM LN PC POOL J18100 | 3% 01 Feb 2027     | 214,938   | 219,161   |
| FED HM LN PC POOL J24302 | 2.5% 01 Jun 2028   | 2,141,344 | 2,151,883 |
| FED HM LN PC POOL J28115 | 3.5% 01 May 2029   | 465,141   | 481,199   |
| FED HM LN PC POOL J29001 | 3.5% 01 Aug 2029   | 160,130   | 165,818   |
| FED HM LN PC POOL J33117 | 3% 01 Nov 2030     | 131,591   | 134,063   |
| FED HM LN PC POOL J36298 | 2.5% 01 Feb 2032   | 272,147   | 271,824   |
| FED HM LN PC POOL J36579 | 2.5% 01 Mar 2032   | 289,686   | 289,342   |
| FED HM LN PC POOL Q36040 | 3.5% 01 Sep 2045   | 5,438,447 | 5,593,355 |
| FED HM LN PC POOL Q36071 | 3.5% 01 Sep 2045   | 269,274   | 276,935   |
| FED HM LN PC POOL Q36893 | 3.5% 01 Oct 2045   | 162,507   | 167,136   |
| FED HM LN PC POOL Q37204 | 3.5% 01 Nov 2045   | 156,841   | 161,301   |
| FED HM LN PC POOL Q42947 | 3.5% 01 Sep 2046   | 278,934   | 286,881   |
| FED HM LN PC POOL Q44452 | 3% 01 Nov 2046     | 378,903   | 379,310   |
| FED HM LN PC POOL Q45511 | 3% 01 Jan 2047     | 178,870   | 179,099   |
| FED HM LN PC POOL V81888 | 3.5% 01 Aug 2045   | 249,068   | 256,162   |
| FED HM LN PC POOL V82821 | 4% 01 Nov 2045     | 274,189   | 286,755   |
| FEDERAL HOME LOAN BANK   | 2.5% 10 Dec 2027   | 3,100,000 | 3,026,549 |
| FEDERAL HOME LOAN BANK   | 1.375% 18 Mar 2019 | 450,000   | 447,397   |

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|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| FEDERAL HOME LOAN BANK         | 1.5% 21 Oct 2019   | 2,800,000 | 2,779,577 |
| FEDERAL HOME LOAN BANK         | 1.7% 15 May 2020   | 1,600,000 | 1,587,357 |
| FEDERAL HOME LOAN BANK         | 1.375% 28 Sep 2020 | 1,800,000 | 1,768,633 |
| FHLMC MULTIFAMILY STRUCTURED P | 1% 25 Apr 2023     | 1,100,000 | 1,143,501 |
| FHLMC MULTIFAMILY STRUCTURED P | 3.303% 25 Jul 2024 | 800,000   | 832,451   |
| FIBRIA OVERSEAS FINANCE        | 5.5% 17 Jan 2027   | 950,000   | 1,018,875 |
| FIBRIA OVERSEAS FINANCE        | 4% 14 Jan 2025     | 1,000,000 | 990,000   |
| FIDELITY NATIONAL INFORM       | 2.25% 15 Aug 2021  | 700,000   | 688,198   |
| FIFTH THIRD BANCORP            | 4.3% 16 Jan 2024   | 2,500,000 | 2,653,392 |
| FIRSTENERGY TRANSMISSION       | 4.35% 15 Jan 2025  | 2,500,000 | 2,637,433 |
| FISERV INC                     | 4.75% 15 Jun 2021  | 500,000   | 533,774   |
| FNMA POOL 310104               | 1% 01 Aug 2037     | 153,420   | 170,217   |
| FNMA POOL 734696               | 4% 01 Sep 2018     | 22,029    | 22,671    |
| FNMA POOL 735402               | 1% 01 Apr 2035     | 873,720   | 949,075   |
| FNMA POOL 735893               | 1% 01 Oct 2035     | 741,388   | 805,354   |
| FNMA POOL 889842               | 1% 01 Dec 2036     | 259,378   | 279,668   |
| FNMA POOL 889897               | 1% 01 Feb 2038     | 147,752   | 160,601   |
| FNMA POOL 890529               | 1% 01 Sep 2041     | 268,796   | 297,385   |
| FNMA POOL 961203               | 5% 01 Jan 2038     | 154,204   | 166,161   |
| FNMA POOL 972509               | 6% 01 Feb 2038     | 246,288   | 277,323   |
| FNMA POOL 973288               | 5% 01 Mar 2038     | 245,621   | 264,488   |
| FNMA POOL 985612               | 5.5% 01 May 2033   | 481,658   | 533,654   |
| FNMA POOL 995692               | 1% 01 May 2024     | 20,330    | 21,446    |
| FNMA POOL 995763               | 1% 01 Nov 2035     | 189,446   | 202,436   |
| FNMA POOL 995865               | 1% 01 Jul 2024     | 109,606   | 115,637   |
| FNMA POOL 995937               | 1% 01 Jun 2039     | 574,923   | 635,759   |
| FNMA POOL AA4333               | 4.5% 01 Apr 2029   | 104,095   | 110,965   |
| FNMA POOL AB1786               | 4% 01 Nov 2025     | 264,302   | 275,322   |
| FNMA POOL AB3907               | 3.5% 01 Nov 2026   | 579,253   | 598,057   |
| FNMA POOL AB5199               | 4% 01 May 2042     | 934,375   | 981,325   |
| FNMA POOL AB8447               | 2.5% 01 Feb 2028   | 534,165   | 536,677   |
| FNMA POOL AC8512               | 4.5% 01 Dec 2039   | 603,572   | 645,168   |
| FNMA POOL AD0119               | 1% 01 Jul 2038     | 252,463   | 284,645   |
| FNMA POOL AE0218               | 1% 01 Aug 2040     | 403,130   | 431,688   |
| FNMA POOL AE0443               | 1% 01 Oct 2039     | 176,154   | 198,612   |
| FNMA POOL AE0982               | 1% 01 Mar 2026     | 234,925   | 247,850   |
| FNMA POOL AH1416               | 3.5% 01 Jan 2026   | 106,843   | 110,312   |
| FNMA POOL AH6486               | 4% 01 Mar 2041     | 425,978   | 447,398   |
| FNMA POOL AH6827               | 4% 01 Mar 2026     | 530,158   | 554,873   |
| FNMA POOL AI2067               | 3.5% 01 May 2026   | 187,905   | 194,005   |
| FNMA POOL AI4593               | 4.5% 01 Jun 2041   | 311,131   | 331,280   |
| FNMA POOL AI5085               | 3.5% 01 Aug 2026   | 111,192   | 114,802   |
| FNMA POOL AJ2452               | 1% 01 Jan 2042     | 0         |           |
| FNMA POOL AL0058               | 1% 01 Jan 2018     | 110       | 111       |



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Table of Contents

|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL AL0160 | 1% 01 May 2041   | 325,892   | 349,361   |
| FNMA POOL AL0851 | 1% 01 Oct 2040   | 94,826    | 106,964   |
| FNMA POOL AL0913 | 1% 01 Jul 2041   | 64,048    | 72,089    |
| FNMA POOL AL3593 | 1% 01 Nov 2042   | 1,287,578 | 1,360,078 |
| FNMA POOL AL3652 | 1% 01 Oct 2040   | 186,504   | 209,819   |
| FNMA POOL AL5259 | 1% 01 May 2029   | 153,329   | 158,387   |
| FNMA POOL AL6223 | 1% 01 Aug 2044   | 1,698,285 | 1,809,638 |
| FNMA POOL AL8874 | 1% 01 Feb 2045   | 843,249   | 870,272   |
| FNMA POOL AL8960 | 1% 01 May 2046   | 353,906   | 376,826   |
| FNMA POOL AL9027 | 1% 01 Sep 2046   | 221,999   | 232,243   |
| FNMA POOL AL9319 | 1% 01 Oct 2046   | 440,388   | 455,284   |
| FNMA POOL AL9549 | 1% 01 Sep 2046   | 397,808   | 416,157   |
| FNMA POOL AL9612 | 1% 01 Nov 2043   | 1,513,067 | 1,561,627 |
| FNMA POOL AL9733 | 1% 01 Jan 2044   | 973,890   | 1,005,621 |
| FNMA POOL AL9745 | 1% 01 Nov 2043   | 874,779   | 903,281   |
| FNMA POOL AO5096 | 1% 01 Jun 2042   | 0         |           |
| FNMA POOL AS0232 | 4% 01 Aug 2043   | 622,726   | 652,238   |
| FNMA POOL AS3906 | 4% 01 Nov 2044   | 1,886,214 | 1,974,085 |
| FNMA POOL AS4482 | 3% 01 Mar 2035   | 607,411   | 618,940   |
| FNMA POOL AS5018 | 4% 01 May 2045   | 246,914   | 258,380   |
| FNMA POOL AS5056 | 3.5% 01 May 2045 | 2,224,818 | 2,285,487 |
| FNMA POOL AS5240 | 3% 01 Jun 2030   | 335,682   | 342,650   |
| FNMA POOL AS5521 | 3.5% 01 Jul 2045 | 242,506   | 249,119   |
| FNMA POOL AS5628 | 3% 01 Aug 2030   | 1,662,408 | 1,696,912 |
| FNMA POOL AS5696 | 3.5% 01 Aug 2045 | 0         |           |
| FNMA POOL AS5722 | 3.5% 01 Sep 2045 | 352,035   | 361,635   |
| FNMA POOL AS5839 | 4% 01 Sep 2045   | 145,736   | 152,468   |
| FNMA POOL AS5906 | 3.5% 01 Oct 2045 | 351,573   | 361,160   |
| FNMA POOL AS6203 | 3.5% 01 Nov 2045 | 401,101   | 412,038   |
| FNMA POOL AS6393 | 3.5% 01 Dec 2045 | 451,648   | 463,964   |
| FNMA POOL AS6621 | 3.5% 01 Feb 2046 | 366,264   | 376,251   |
| FNMA POOL AS6802 | 3.5% 01 Mar 2046 | 268,205   | 275,518   |
| FNMA POOL AS6856 | 4.5% 01 Mar 2046 | 200,000   | 213,539   |
| FNMA POOL AS6879 | 3.5% 01 Mar 2046 | 322,503   | 331,298   |
| FNMA POOL AS7386 | 3.5% 01 Jun 2046 | 0         |           |
| FNMA POOL AS7949 | 4% 01 Sep 2046   | 295,228   | 308,780   |
| FNMA POOL AS7960 | 4.5% 01 Sep 2046 | 311,754   | 331,943   |
| FNMA POOL AS8282 | 3.5% 01 Nov 2046 | 499,951   | 513,584   |
| FNMA POOL AS8483 | 3% 01 Dec 2046   | 1,133,125 | 1,133,701 |
| FNMA POOL AS8574 | 4% 01 Dec 2046   | 274,507   | 287,224   |
| FNMA POOL AS8576 | 4.5% 01 Dec 2046 | 185,442   | 197,583   |
| FNMA POOL AS9456 | 4% 01 Feb 2047   | 500,203   | 523,195   |
| FNMA POOL AS9509 | 3% 01 Apr 2032   | 187,287   | 190,863   |
| FNMA POOL AS9579 | 3.5% 01 May 2047 | 283,199   | 290,922   |
| FNMA POOL AT2717 | 2.5% 01 May 2043 | 428,480   | 415,485   |
| FNMA POOL AT4242 | 2.5% 01 May 2028 | 1,683,276 | 1,691,181 |
| FNMA POOL AU0333 | 2.5% 01 Jun 2028 | 23,830    | 23,942    |
| FNMA POOL AU1628 | 3% 01 Jul 2043   | 584,963   | 588,065   |
| FNMA POOL AU4279 | 3% 01 Sep 2043   | 350,954   | 352,779   |
| FNMA POOL AU6657 | 4% 01 Sep 2043   | 180,325   | 189,191   |
| FNMA POOL AU6739 | 3.5% 01 Oct 2043 | 286,894   | 295,510   |
| FNMA POOL AU7885 | 2.5% 01 Sep 2028 | 27,509    | 27,639    |
| FNMA POOL AV5063 | 3% 01 Feb 2029   | 663,445   | 677,152   |
| FNMA POOL AY1394 | 3% 01 Apr 2045   | 152,843   | 153,109   |
| FNMA POOL AY9148 | 4% 01 May 2045   | 44,180    | 46,207    |
| FNMA POOL AZ0497 | 2.5% 01 Jun 2030 | 357,000   | 357,688   |
| FNMA POOL AZ2319 | 4% 01 Jul 2045   | 171,973   | 179,877   |
| FNMA POOL AZ2351 | 2.5% 01 Jun 2030 | 167,056   | 167,377   |
| FNMA POOL AZ7362 | 4% 01 Nov 2045   | 146,832   | 153,610   |
| FNMA POOL AZ8503 | 3% 01 Sep 2030   | 117,045   | 119,280   |
| FNMA POOL AZ8874 | 4% 01 Sep 2045   | 255,284   | 267,084   |
| FNMA POOL BA4735 | 4% 01 Dec 2045   | 321,371   | 336,180   |
| FNMA POOL BA4745 | 2.5% 01 Jan 2031 | 147,621   | 147,463   |



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|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL BA4849 | 3% 01 Feb 2031   | 279,199   | 284,531   |
| FNMA POOL BA4879 | 3.5% 01 Apr 2046 | 351,513   | 361,098   |
| FNMA POOL BA5048 | 2.5% 01 Feb 2031 | 220,686   | 220,450   |
| FNMA POOL BA6554 | 4% 01 Nov 2045   | 142,900   | 149,498   |
| FNMA POOL BC0822 | 3.5% 01 Apr 2046 | 263,745   | 270,937   |
| FNMA POOL BC1100 | 3.5% 01 Jan 2046 | 409,044   | 420,199   |
| FNMA POOL BC1171 | 3.5% 01 Jun 2046 | 0         |           |
| FNMA POOL BC1760 | 3.5% 01 Feb 2046 | 263,212   | 270,389   |
| FNMA POOL BC2666 | 3.5% 01 Feb 2046 | 357,277   | 367,019   |
| FNMA POOL BC4437 | 3.5% 01 Apr 2046 | 500,001   | 513,635   |
| FNMA POOL BC5745 | 3% 01 Mar 2031   | 274,858   | 280,107   |
| FNMA POOL BC5886 | 4% 01 May 2046   | 417,731   | 437,008   |
| FNMA POOL BC7500 | 4% 01 Nov 2046   | 300,000   | 313,867   |
| FNMA POOL BC8140 | 3% 01 Sep 2046   | 463,201   | 463,436   |
| FNMA POOL BC8296 | 3% 01 Mar 2046   | 239,402   | 239,665   |
| FNMA POOL BC9482 | 3% 01 Jul 2046   | 445,562   | 445,788   |
| FNMA POOL BD0134 | 3% 01 Jun 2036   | 741,459   | 753,258   |
| FNMA POOL BD0448 | 4% 01 Jun 2046   | 2,334,018 | 2,442,360 |
| FNMA POOL BD1748 | 3% 01 Jun 2046   | 357,990   | 358,172   |
| FNMA POOL BD6126 | 2.5% 01 Sep 2031 | 264,466   | 264,184   |
| FNMA POOL BD7351 | 3% 01 Sep 2046   | 69,266    | 69,301    |
| FNMA POOL BD8228 | 3% 01 Sep 2046   | 641,236   | 641,562   |
| FNMA POOL BE1976 | 3% 01 Jan 2047   | 580,735   | 581,030   |
| FNMA POOL BE3032 | 2.5% 01 Jan 2032 | 919,956   | 918,973   |
| FNMA POOL BE3767 | 3.5% 01 Jul 2047 | 399,999   | 410,918   |
| FNMA POOL BE5646 | 3% 01 Feb 2037   | 651,695   | 662,072   |
| FNMA POOL BM2001 | 1% 01 Dec 2046   | 370,449   | 380,551   |
| FNMA POOL MA0577 | 3.5% 01 Nov 2020 | 234,148   | 241,749   |
| FNMA POOL MA0658 | 3% 01 Feb 2021   | 67,383    | 68,670    |
| FNMA POOL MA0976 | 3.5% 01 Feb 2032 | 165,914   | 172,532   |
| FNMA POOL MA0977 | 4% 01 Feb 2032   | 115,770   | 122,392   |
| FNMA POOL MA1181 | 3% 01 Sep 2022   | 61,844    | 63,024    |
| FNMA POOL MA1278 | 2.5% 01 Dec 2022 | 183,772   | 184,661   |
| FNMA POOL MA1341 | 2.5% 01 Feb 2023 | 263,662   | 265,127   |
| FNMA POOL MA1568 | 2.5% 01 Sep 2028 | 484,350   | 486,620   |
| FNMA POOL MA2046 | 3.5% 01 Oct 2034 | 304,590   | 316,911   |
| FNMA POOL MA2120 | 3% 01 Dec 2024   | 202,350   | 206,266   |
| FNMA POOL MA2230 | 3% 01 Apr 2035   | 330,513   | 336,785   |
| FNMA POOL MA2386 | 3% 01 Sep 2045   | 909,758   | 910,636   |
| FNMA POOL MA2830 | 2.5% 01 Dec 2031 | 632,793   | 632,117   |
| FNMA POOL MA2931 | 3% 01 Mar 2032   | 274,621   | 279,865   |
| FNMA POOL MA2956 | 3% 01 Apr 2047   | 382,343   | 382,537   |
| FNMA POOL MA2960 | 4% 01 Apr 2047   | 474,729   | 496,787   |
| FNMA POOL MA2995 | 4% 01 May 2047   | 474,638   | 496,720   |

# Edgar Filing: INTERNATIONAL BUSINESS MACHINES CORP - Form 11-K

## Table of Contents

|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| FNMA POOL MA3027               | 4% 01 Jun 2047     | 386,606   | 404,611   |
| FNMA POOL MA3029               | 3% 01 Jun 2032     | 493,867   | 503,297   |
| FNMA POOL MA3182               | 3.5% 01 Nov 2047   | 800,000   | 821,880   |
| FNMA POOL MA3218               | 3% 01 Dec 2032     | 300,000   | 305,728   |
| FORD CREDIT AUTO OWNER TRUST/F | 2.62% 15 Aug 2028  | 4,000,000 | 4,002,391 |
| FORD CREDIT FLOORPLAN MASTER O | 1% 15 Jun 2020     | 750,000   | 751,515   |
| FORD MOTOR CREDIT CO LLC       | 4.25% 20 Sep 2022  | 2,985,000 | 3,130,044 |
| FORD MOTOR CREDIT CO LLC       | 2.681% 09 Jan 2020 | 1,125,000 | 1,127,714 |
| FORTUNE BRANDS HOME + SE       | 4% 15 Jun 2025     | 2,525,000 | 2,639,783 |
| FREDDIE MAC                    | 1.25% 01 Aug 2019  | 400,000   | 396,088   |
| FREDDIE MAC                    | 1.25% 02 Oct 2019  | 2,500,000 | 2,470,228 |
| FREDDIE MAC                    | 1.5% 17 Jan 2020   | 1,300,000 | 1,287,699 |
| FREDDIE MAC                    | 1.875% 17 Nov 2020 | 6,050,000 | 6,018,292 |
| FREDDIE MAC                    | 0.75% 09 Apr 2018  | 800,000   | 798,527   |
| FREDDIE MAC                    | 1.25% 15 Aug 2019  | 1,600,000 | 1,582,934 |
| GE CAPITAL INTL FUNDING        | 2.342% 15 Nov 2020 | 2,500,000 | 2,488,474 |
| GENERAL ELECTRIC CO            | 4.375% 16 Sep 2020 | 172,000   | 180,673   |
| GENERAL MOTORS CO              | 4.875% 02 Oct 2023 | 2,625,000 | 2,840,705 |
| GNMA II POOL 004715            | 5% 20 Jun 2040     | 497,660   | 545,935   |
| GNMA II POOL 004804            | 6% 20 Sep 2040     | 109,896   | 124,544   |
| GNMA II POOL 005056            | 5% 20 May 2041     | 428,180   | 465,554   |
| GNMA II POOL 005057            | 5.5% 20 May 2041   | 172,936   | 189,532   |
| GNMA II POOL 005175            | 4.5% 20 Sep 2041   | 743,188   | 787,092   |
| GNMA II POOL 005280            | 4% 20 Jan 2042     | 703,763   | 740,730   |
| GNMA II POOL 005281            | 4.5% 20 Jan 2042   | 764,101   | 809,641   |
| GNMA II POOL 005305            | 4% 20 Feb 2042     | 551,019   | 579,936   |
| GNMA II POOL AF5097            | 4% 20 Aug 2043     | 1,447,794 | 1,518,726 |
| GNMA II POOL MA0154            | 3.5% 20 Jun 2042   | 1,263,467 | 1,314,335 |
| GNMA II POOL MA0465            | 5% 20 Oct 2042     | 215,350   | 232,833   |
| GNMA II POOL MA1156            | 3% 20 Jul 2043     | 168,563   | 170,942   |
| GNMA II POOL MA1223            | 3% 20 Aug 2043     | 612,958   | 621,609   |
| GNMA II POOL MA1224            | 3.5% 20 Aug 2043   | 2,133,958 | 2,217,929 |
| GNMA II POOL MA1285            | 3.5% 20 Sep 2043   | 141,741   | 147,319   |
| GNMA II POOL MA1374            | 3% 20 Oct 2043     | 177,757   | 180,266   |
| GNMA II POOL MA1448            | 3.5% 20 Nov 2043   | 87,418    | 90,858    |
| GNMA II POOL MA1762            | 4.5% 20 Mar 2044   | 243,975   | 257,876   |
| GNMA II POOL MA1920            | 4% 20 May 2044     | 76,851    | 80,722    |
| GNMA II POOL MA1996            | 4% 20 Jun 2044     | 151,036   | 158,643   |
| GNMA II POOL MA2149            | 4% 20 Aug 2044     | 778,926   | 817,980   |
| GNMA II POOL MA2225            | 4.5% 20 Sep 2044   | 66,048    | 69,780    |
| GNMA II POOL MA2446            | 4% 20 Dec 2044     | 189,082   | 198,180   |
| GNMA II POOL MA2522            | 4% 20 Jan 2045     | 347,057   | 363,755   |
| GNMA II POOL MA2678            | 3.5% 20 Mar 2045   | 265,812   | 275,208   |
| GNMA II POOL MA2753            | 3% 20 Apr 2045     | 139,694   | 141,124   |
| GNMA II POOL MA2754            | 3.5% 20 Apr 2045   | 899,608   | 931,244   |
| GNMA II POOL MA2755            | 4% 20 Apr 2045     | 161,906   | 169,677   |
| GNMA II POOL MA2826            | 3.5% 20 May 2045   | 324,301   | 335,766   |
| GNMA II POOL MA2960            | 3% 20 Jul 2045     | 4,293,867 | 4,337,001 |
| GNMA II POOL MA2961            | 3.5% 20 Jul 2045   | 541,505   | 560,649   |
| GNMA II POOL MA3034            | 3.5% 20 Aug 2045   | 378,345   | 391,720   |
| GNMA II POOL MA3035            | 4% 20 Aug 2045     | 220,727   | 231,041   |
| GNMA II POOL MA3104            | 3% 20 Sep 2045     | 222,234   | 224,467   |
| GNMA II POOL MA3106            | 4% 20 Sep 2045     | 424,390   | 444,762   |
| GNMA II POOL MA3173            | 3.5% 20 Oct 2045   | 323,480   | 334,916   |
| GNMA II POOL MA3243            | 3% 20 Nov 2045     | 147,376   | 148,856   |
| GNMA II POOL MA3310            | 3.5% 20 Dec 2045   | 3,253,233 | 3,367,995 |
| GNMA II POOL MA3376            | 3.5% 20 Jan 2046   | 358,267   | 370,878   |
| GNMA II POOL MA3453            | 3% 20 Feb 2046     | 361,094   | 364,722   |
| GNMA II POOL MA3454            | 3.5% 20 Feb 2046   | 765,967   | 792,929   |
| GNMA II POOL MA3455            | 4% 20 Feb 2046     | 126,978   | 133,219   |
| GNMA II POOL MA3597            | 3.5% 20 Apr 2046   | 249,305   | 258,042   |
| GNMA II POOL MA3736            | 3.5% 20 Jun 2046   | 439,266   | 454,559   |
| GNMA II POOL MA3737            | 4% 20 Jun 2046     | 237,605   | 248,534   |

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|                     |                  |           |           |
|---------------------|------------------|-----------|-----------|
| GNMA II POOL MA3873 | 3% 20 Aug 2046   | 3,800,712 | 3,838,891 |
| GNMA II POOL MA3876 | 4.5% 20 Aug 2046 | 229,992   | 242,614   |
| GNMA II POOL MA3936 | 3% 20 Sep 2046   | 816,781   | 824,985   |
| GNMA II POOL MA3937 | 3.5% 20 Sep 2046 | 259,051   | 268,063   |
| GNMA II POOL MA4003 | 3% 20 Oct 2046   | 278,406   | 281,203   |
| GNMA II POOL MA4004 | 3.5% 20 Oct 2046 | 983,021   | 1,017,221 |
| GNMA II POOL MA4068 | 3% 20 Nov 2046   | 285,423   | 288,290   |
| GNMA II POOL MA4069 | 3.5% 20 Nov 2046 | 1,209,352 | 1,251,425 |
| GNMA II POOL MA4126 | 3% 20 Dec 2046   | 1,579,829 | 1,595,699 |
| GNMA II POOL MA4128 | 4% 20 Dec 2046   | 275,343   | 287,255   |
| GNMA II POOL MA4194 | 2.5% 20 Jan 2047 | 565,608   | 552,700   |
| GNMA II POOL MA4196 | 3.5% 20 Jan 2047 | 1,354,249 | 1,401,363 |
| GNMA II POOL MA4197 | 4% 20 Jan 2047   | 568,546   | 593,070   |
| GNMA II POOL MA4263 | 4% 20 Feb 2047   | 247,390   | 258,076   |
| GNMA II POOL MA4322 | 4% 20 Mar 2047   | 616,899   | 643,925   |
| GNMA II POOL MA4383 | 4% 20 Apr 2047   | 187,326   | 195,411   |
| GNMA II POOL MA4384 | 4.5% 20 Apr 2047 | 178,765   | 187,729   |
| GNMA II POOL MA4451 | 3.5% 20 May 2047 | 2,199,781 | 2,276,311 |
| GNMA II POOL MA4452 | 4% 20 May 2047   | 300,000   | 312,942   |
| GNMA II POOL MA4510 | 3.5% 20 Jun 2047 | 500,000   | 517,395   |
| GNMA II POOL MA4585 | 3% 20 Jul 2047   | 199,981   | 201,990   |
| GNMA II POOL MA4586 | 3.5% 20 Jul 2047 | 499,999   | 517,394   |
| GNMA POOL 487698    | 4.5% 15 Mar 2039 | 99,752    | 105,164   |
| GNMA POOL 487825    | 4.5% 15 Apr 2039 | 124,177   | 130,915   |
| GNMA POOL 615516    | 4.5% 15 Sep 2033 | 13,352    | 14,183    |
| GNMA POOL 616540    | 6% 15 Jul 2034   | 242,532   | 273,872   |
| GNMA POOL 658499    | 6% 15 Jul 2037   | 154,722   | 172,983   |
| GNMA POOL 666391    | 3% 15 Aug 2043   | 325,547   | 330,373   |
| GNMA POOL 666405    | 3% 15 Sep 2043   | 373,459   | 378,996   |
| GNMA POOL 677101    | 5.5% 15 Jul 2038 | 70,741    | 77,732    |
| GNMA POOL 697974    | 5% 15 Jun 2040   | 309,974   | 334,866   |
| GNMA POOL 702785    | 5.5% 15 Jan 2039 | 106,478   | 118,405   |
| GNMA POOL 719256    | 4.5% 15 Jul 2040 | 318,762   | 337,474   |
| GNMA POOL 733736    | 4.5% 15 Jun 2040 | 93,262    | 99,313    |
| GNMA POOL 737286    | 4.5% 15 May 2040 | 234,124   | 250,465   |
| GNMA POOL 738538    | 4% 15 Jul 2041   | 942,556   | 988,799   |
| GNMA POOL 748483    | 4.5% 15 Aug 2040 | 275,060   | 290,688   |
| GNMA POOL 758027    | 4.5% 15 Feb 2041 | 8,614     | 9,116     |
| GNMA POOL 782640    | 5% 15 Apr 2039   | 86,849    | 93,955    |
| GNMA POOL 782934    | 5.5% 15 Feb 2040 | 141,420   | 155,478   |
| GNMA POOL AA3313    | 3.5% 15 Jun 2042 | 123,034   | 127,565   |
| GNMA POOL AB3053    | 3% 15 Nov 2042   | 256,238   | 259,353   |
| GNMA POOL AL5247    | 3.5% 15 Jan 2045 | 516,589   | 534,582   |
| GNMA POOL AL5269    | 3.5% 15 Feb 2045 | 10,676    | 11,048    |

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Table of Contents

|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| GNMA POOL AM2842               | 3.5% 15 Apr 2045   | 88,516    | 91,599    |
| GOLDMAN SACHS GROUP INC        | 3.85% 26 Jan 2027  | 725,000   | 744,326   |
| GOLDMAN SACHS GROUP INC        | 1% 24 Jul 2023     | 3,750,000 | 3,723,813 |
| GRACE MORTGAGE TRUST           | 3.368% 10 Jun 2028 | 800,000   | 820,541   |
| GS MORTGAGE SECURITIES TRUST   | 3.862% 10 Jun 2047 | 1,300,000 | 1,369,528 |
| GS MORTGAGE SECURITIES TRUST   | 2.484% 10 Oct 2049 | 600,000   | 597,413   |
| GS MORTGAGE SECURITIES TRUST   | 2.905% 10 Nov 2049 | 1,600,000 | 1,614,153 |
| HELMERICH + PAYNE INTL         | 4.65% 15 Mar 2025  | 1,450,000 | 1,526,342 |
| HERTZ VEHICLE FINANCING LLC    | 2.32% 25 Mar 2020  | 900,000   | 896,972   |
| HILTON GRAND VACATIONS TRUST   | 2.28% 25 Jan 2026  | 435,833   | 432,757   |
| HILTON GRAND VACATIONS TRUST   | 2.66% 26 Dec 2028  | 921,242   | 914,751   |
| HONDA AUTO RECEIVABLES OWNER T | 1.23% 23 Sep 2019  | 448,438   | 446,843   |
| HOST HOTELS + RESORTS LP       | 6% 01 Oct 2021     | 500,000   | 549,646   |
| HSBC BANK PLC                  | 4.75% 19 Jan 2021  | 500,000   | 531,631   |
| HSBC USA INC                   | 1% 24 Sep 2018     | 600,000   | 603,121   |
| HUNTINGTON NATIONAL BANK       | 2.875% 20 Aug 2020 | 2,125,000 | 2,142,550 |
| ING BANK NV                    | 1% 01 Oct 2019     | 750,000   | 755,154   |
| INGREDION INC                  | 4.625% 01 Nov 2020 | 1,000,000 | 1,050,448 |
| INTL BK RECON + DEVELOP        | 2% 30 Oct 2020     | 2,000,000 | 1,987,274 |
| JP MORGAN CHASE COMMERCIAL MOR | 2.434% 15 Aug 2049 | 600,000   | 595,582   |
| JP MORGAN CHASE COMMERCIAL MOR | 3.239% 15 Mar 2050 | 1,800,000 | 1,843,139 |
| JP MORGAN MORTGAGE TRUST       | 1% 25 Jun 2029     | 827,661   | 832,673   |
| JP MORGAN MORTGAGE TRUST       | 1% 25 Oct 2045     | 761,295   | 772,447   |
| JPMBB COMMERCIAL MORTGAGE SECU | 3.019% 15 Aug 2046 | 945,359   | 951,812   |
| JPMBB COMMERCIAL MORTGAGE SECU | 3.774% 15 Aug 2047 | 400,000   | 418,901   |
| * JPMORGAN CHASE + CO          | 3.875% 10 Sep 2024 | 1,000,000 | 1,043,123 |
| * JPMORGAN CHASE + CO          | 2.25% 23 Jan 2020  | 750,000   | 749,498   |
| KINDER MORGAN INC              | 5% 15 Feb 2021     | 2,250,000 | 2,387,260 |
| KOREA DEVELOPMENT BANK         | 1.5% 22 Jan 2018   | 500,000   | 499,754   |
| LABORATORY CORP OF AMER        | 3.25% 01 Sep 2024  | 1,700,000 | 1,702,645 |
| MASCO CORP                     | 4.45% 01 Apr 2025  | 1,600,000 | 1,696,480 |
| MASCO CORP                     | 3.5% 01 Apr 2021   | 1,900,000 | 1,929,735 |
| MCCORMICK + CO                 | 3.15% 15 Aug 2024  | 2,300,000 | 2,312,187 |
| MINITUBISHI UFJ FIN GRP        | 2.95% 01 Mar 2021  | 2,665,000 | 2,689,321 |
| MMAF EQUIPMENT FINANCE LLC     | 2.04% 16 Feb 2022  | 800,000   | 795,869   |
| MORGAN STANLEY                 | 5.75% 25 Jan 2021  | 775,000   | 844,545   |
| MORGAN STANLEY                 | 4.35% 08 Sep 2026  | 1,252,000 | 1,311,919 |
| MORGAN STANLEY                 | 1% 22 Jul 2028     | 2,100,000 | 2,119,328 |
| MORGAN STANLEY BAML TRUST      | 1% 15 Oct 2046     | 1,300,000 | 1,391,425 |
| MORGAN STANLEY BAML TRUST      | 2.936% 15 Nov 2046 | 600,000   | 604,108   |
| MORGAN STANLEY BAML TRUST      | 4.039% 15 Nov 2046 | 1,200,000 | 1,271,574 |
| MORGAN STANLEY BAML TRUST      | 2.505% 15 Nov 2049 | 700,000   | 696,496   |
| MORGAN STANLEY CAPITAL I TRUST | 2.416% 15 Aug 2049 | 500,000   | 496,467   |
| MORGAN STANLEY CAPITAL I TRUST | 2.454% 15 Nov 2049 | 1,000,000 | 992,689   |
| MOSAIC CO                      | 4.05% 15 Nov 2027  | 950,000   | 952,491   |
| MVW OWNER TRUST                | 2.25% 22 Sep 2031  | 233,718   | 230,454   |
| MVW OWNER TRUST                | 2.25% 20 Dec 2033  | 68,537    | 67,766    |
| MVW OWNER TRUST                | 2.52% 20 Dec 2032  | 514,562   | 512,015   |
| NABORS INDUSTRIES INC          | 5% 15 Sep 2020     | 2,085,000 | 2,079,788 |
| NATIONAL AUSTRALIA BK/NY       | 2.625% 23 Jul 2020 | 865,000   | 869,565   |
| NATIONAL AUSTRALIA BK/NY       | 2.125% 22 May 2020 | 1,000,000 | 994,097   |
| NATIONAL RURAL UTIL COOP       | 2.95% 07 Feb 2024  | 2,500,000 | 2,518,751 |
| NATIONWIDE FINANCIAL SER       | 5.375% 25 Mar 2021 | 2,763,000 | 2,976,834 |
| NEWMARKET CORP                 | 4.1% 15 Dec 2022   | 2,275,000 | 2,379,201 |
| NEXTGEAR FLOORPLAN MASTER OWNE | 2.56% 17 Oct 2022  | 400,000   | 398,781   |
| NISSAN AUTO RECEIVABLES OWNER  | 1.37% 15 May 2020  | 255,647   | 254,830   |
| ORACLE CORP                    | 2.4% 15 Sep 2023   | 1,675,000 | 1,654,053 |
| PETROLEOS MEXICANOS            | 4.875% 24 Jan 2022 | 270,000   | 281,408   |
| PETROLEOS MEXICANOS            | 3.5% 30 Jan 2023   | 750,000   | 734,250   |
| PNC BANK NA                    | 2.3% 01 Jun 2020   | 450,000   | 449,556   |
| PRICOA GLOBAL FUNDING 1        | 2.2% 03 Jun 2021   | 600,000   | 594,264   |

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|                                      |                         |              |                       |
|--------------------------------------|-------------------------|--------------|-----------------------|
| REALTY INCOME CORP                   | 3.25% 15 Oct 2022       | 2,000,000    | 2,032,231             |
| REGENCY CENTERS LP                   | 4.8% 15 Apr 2021        | 500,000      | 528,193               |
| RELIANCE STEEL + ALUM                | 4.5% 15 Apr 2023        | 1,150,000    | 1,212,207             |
| RIO TINTO FIN USA LTD                | 3.75% 15 Jun 2025       | 1,000,000    | 1,048,235             |
| SANTANDER UK GROUP HLDGS             | 1% 03 Nov 2028          | 1,675,000    | 1,678,885             |
| SHELL INTERNATIONAL FIN              | 2.25% 10 Nov 2020       | 900,000      | 899,757               |
| SIEMENS FINANCIERINGSMAT             | 2.7% 16 Mar 2022        | 2,000,000    | 2,011,746             |
| SIERRA RECEIVABLES FUNDING CO        | 2.07% 20 Mar 2030       | 180,965      | 180,542               |
| SIERRA RECEIVABLES FUNDING CO        | 2.91% 20 Mar 2034       | 665,989      | 666,781               |
| SIERRA RECEIVABLES FUNDING CO        | 2.58% 20 Sep 2032       | 398,111      | 397,524               |
| SIERRA RECEIVABLES FUNDING CO        | 2.33% 20 Jul 2033       | 381,304      | 378,432               |
| SIMON PROPERTY GROUP LP              | 2.625% 15 Jun 2022      | 1,575,000    | 1,571,219             |
| SSGA                                 | G STIFF ERISA QUALIFIED | 10,153,060   | 10,153,060            |
| * STATE STREET CORP                  | 4.375% 07 Mar 2021      | 1,535,000    | 1,628,414             |
| TELEFONICA EMISIONES SAU             | 4.103% 08 Mar 2027      | 3,450,000    | 3,566,933             |
| TEXAS EASTERN TRANSMISSI             | 2.8% 15 Oct 2022        | 900,000      | 894,246               |
| TEXTAINER MARINE CONTAINERS LI       | 3.52% 20 Jun 2042       | 1,922,168    | 1,922,990             |
| UBS GROUP FUNDING SWITZE             | 3.491% 23 May 2023      | 1,300,000    | 1,320,688             |
| US 10YR NOTE (CBT)MAR18              | XCBT 20180320           | 4,100,000    | (15,841)              |
| US 10YR ULTRA FUT MAR18              | XCBT 20180320           | (900,000)    | 570                   |
| US 2YR NOTE (CBT) MAR18              | XCBT 20180329           | (2,400,000)  | 4,687                 |
| US 5YR NOTE (CBT) MAR18              | XCBT 20180329           | 2,100,000    | (8,859)               |
| US DOLLAR                            |                         | 132,495      | 132,495               |
| US LONG BOND(CBT) MAR18              | XCBT 20180320           | 2,700,000    | 9,100                 |
| US TREASURY N/B                      | 1% 15 Sep 2018          | 8,650,000    | 8,608,102             |
| US TREASURY N/B                      | 1.625% 31 May 2023      | 790,000      | 765,251               |
| US TREASURY N/B                      | 2.125% 31 Dec 2022      | 2,725,000    | 2,713,717             |
| US TREASURY N/B                      | 1.5% 31 Oct 2019        | 45,600,000   | 45,286,500            |
| US TREASURY N/B                      | 1.375% 30 Sep 2023      | 18,180,000   | 17,317,870            |
| US TREASURY N/B                      | 0.75% 30 Sep 2018       | 5,000,000    | 4,964,453             |
| US TREASURY N/B                      | 0.75% 31 Jul 2018       | 1,000,000    | 995,078               |
| US TREASURY N/B                      | 1.5% 15 Jun 2020        | 9,200,000    | 9,107,281             |
| US TREASURY N/B                      | 2% 30 Jun 2024          | 1,400,000    | 1,373,203             |
| US TREASURY N/B                      | 2.125% 30 Nov 2023      | 2,400,000    | 2,380,406             |
| US TREASURY N/B                      | 2.25% 31 Oct 2024       | 3,710,000    | 3,692,899             |
| US TREASURY N/B                      | 2.25% 15 Nov 2027       | 5,000,000    | 4,929,492             |
| US TREASURY N/B                      | 1.75% 15 Nov 2020       | 12,200,000   | 12,129,945            |
| US TREASURY N/B                      | 1.875% 31 Aug 2024      | 4,740,000    | 4,612,427             |
| US TREASURY N/B                      | 2.125% 29 Feb 2024      | 7,000,000    | 6,930,820             |
| VEREIT OPERATING PARTNER             | 4.875% 01 Jun 2026      | 2,050,000    | 2,169,492             |
| VOLVO FINANCIAL EQUIPMENT LLC        | 1.67% 18 Feb 2020       | 400,000      | 399,477               |
| WELK RESORTS LLC                     | 2.82% 15 Jun 2033       | 627,969      | 624,546               |
| WELLS FARGO COMMERCIAL MORTGAG       | 2.501% 15 Oct 2049      | 1,600,000    | 1,592,810             |
| WELLS FARGO COMMERCIAL MORTGAG       | 2.399% 15 Nov 2049      | 1,000,000    | 990,878               |
| WELLS FARGO COMMERCIAL MORTGAG       | 2.504% 15 Nov 2059      | 1,500,000    | 1,491,886             |
| WELLS FARGO COMMERCIAL MORTGAG       | 2.983% 15 Dec 2059      | 1,600,000    | 1,616,834             |
| WELLS FARGO COMMERCIAL MORTGAG       | 3.749% 15 Mar 2059      | 300,000      | 306,528               |
| WESTLAKE CHEMICAL CORP               | 3.6% 15 Aug 2026        | 1,625,000    | 1,634,384             |
| <b>Sub-Total: Fund 5743 11 of 16</b> |                         | <b>Total</b> | <b>\$ 530,543,646</b> |

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Table of Contents

| (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<br>(n/a) | (e) Fair<br>value |
|-----|---|---|-------------------|-------------------|
|     |   | Shares/<br>Par Value  |                   |                   |
|     | AIR LEASE CORP  | 2.75% 15 Jan 2023   | 835,000           | \$ 822,806.10     |
|     | ALIMENTATION COUCHE TARD                                  | 2.7% 26 Jul 2022  | 1,170,000         | 1,159,245         |
|     | ALIMENTATION COUCHE TARD                                  | 2.35% 13 Dec 2019   | 615,000           | 614,963           |
|     | ALTRIA GROUP INC  | 2.85% 09 Aug 2022   | 1,085,000         | 1,092,120         |
|     | ALTRIA GROUP INC  | 4% 31 Jan 2024  | 267,000           | 283,255           |
|     | AMAZON.COM INC  | 2.8% 22 Aug 2024  | 2,375,000         | 2,367,781         |
|     | AMER AIRLINE 17 1 AA PTT                                  | 3.65% 15 Feb 2029   | 2,890,000         | 2,953,002         |
|     | ANDEAVOR  | 5.125% 15 Dec 2026  | 2,165,000         | 2,379,170         |
|     | ANDEAVOR LOGIS LP/CORP                                    | 4.25% 01 Dec 2027   | 390,000           | 393,347           |
|     | ANGLO AMERICAN CAPITAL                                    | 4.875% 14 May 2025  | 1,185,000         | 1,255,704         |
|     | ANHEUSER BUSCH INBEV FIN                                  | 3.65% 01 Feb 2026   | 4,535,000         | 4,680,018         |
|     | AT+T INC  | 4.45% 01 Apr 2024   | 2,210,000         | 2,337,764         |
|     | ATMOS ENERGY CORP   | 3% 15 Jun 2027  | 1,715,000         | 1,706,413         |
|     | BANK OF AMERICA CORP                                      | 8.57% 15 Nov 2024   | 620,000           | 795,206           |
|     | BANK OF AMERICA CORP                                      | 1% 01 Oct 2025  | 2,025,000         | 2,020,356         |
|     | BANK OF AMERICA CORP                                      | 1% 20 Dec 2023  | 1,888,000         | 1,892,847         |
|     | BOOKING HOLDINGS INC                                      | 3.6% 01 Jun 2026  | 2,345,000         | 2,355,043         |
|     | BXP TRUST   | 3.379% 13 Jun 2039  | 1,240,000         | 1,266,556         |
|     | CELGENE CORP  | 3.875% 15 Aug 2025  | 2,125,000         | 2,199,559         |
|     | CHEVRON CORP  | 4.95% 03 Mar 2019   | 722,000           | 746,171           |
|     | CHEVRON CORP  | 1.961% 03 Mar 2020  | 3,760,000         | 3,746,780         |
|     | CHEVRON PHILLIPS CHEM CO                                  | 3.4% 01 Dec 2026  | 845,000           | 866,636           |
|     | CHUBB INA HOLDINGS INC                                    | 2.875% 03 Nov 2022  | 2,965,000         | 3,005,373         |
|     | CISCO SYSTEMS INC   | 3% 15 Jun 2022  | 4,425,000         | 4,510,583         |
|     | CITIGROUP INC   | 3.7% 12 Jan 2026  | 3,350,000         | 3,448,857         |
|     | CITIZENS BANK NA/RI                                       | 2.55% 13 May 2021   | 835,000           | 831,909           |
|     | CITIZENS FINANCIAL GROUP                                  | 4.3% 03 Dec 2025  | 850,000           | 891,550           |
|     | CITIZENS FINANCIAL GROUP                                  | 2.375% 28 Jul 2021  | 680,000           | 671,099           |
|     | CK HUTCH INTL 17 II LTD                                   | 2.75% 29 Mar 2023   | 2,255,000         | 2,211,998         |
|     | CNA FINANCIAL CORP  | 4.5% 01 Mar 2026  | 1,830,000         | 1,947,708         |
|     | COLUMBIA PIPELINE GROUP                                   | 3.3% 01 Jun 2020  | 1,815,000         | 1,840,924         |
|     | COMMONWEALTH EDISON CO                                    | 2.95% 15 Aug 2027   | 1,815,000         | 1,794,442         |
|     | CONSTELLATION BRANDS INC                                  | 3.5% 09 May 2027  | 735,000           | 749,935           |
|     | DELTA AIR LINES 2007 1 A                                  | 6.821% 10 Feb 2024  | 731,260           | 831,808           |
|     | DIGITAL REALTY TRUST LP                                   | 2.75% 01 Feb 2023   | 355,000           | 351,880           |
|     | DIGITAL REALTY TRUST LP                                   | 3.7% 15 Aug 2027  | 1,290,000         | 1,299,388         |
|     | DOLLAR GENERAL CORP                                       | 3.25% 15 Apr 2023   | 2,400,000         | 2,432,365         |
|     | DOW CHEMICAL CO/THE                                       | 4.125% 15 Nov 2021  | 3,425,000         | 3,591,221         |
|     | ESTEE LAUDER CO INC                                       | 1.7% 10 May 2021  | 1,580,000         | 1,546,754         |
|     | FANNIE MAE  | 0.01% 09 Oct 2019   | 6,940,000         | 6,683,924         |
|     | FED HM LN PC POOL A90710                                  | 4.5% 01 Jan 2040  | 1,178,911         | 1,273,712         |
|     | FED HM LN PC POOL A95289                                  | 4% 01 Dec 2040  | 2,074,872         | 2,190,819         |
|     | FED HM LN PC POOL A96411                                  | 4% 01 Jan 2041  | 614,867           | 652,774           |
|     | FED HM LN PC POOL C03517                                  | 4.5% 01 Sep 2040  | 1,537,908         | 1,640,991         |
|     | FED HM LN PC POOL C91385                                  | 4% 01 Aug 2031  | 1,112,319         | 1,175,221         |
|     | FED HM LN PC POOL D98903                                  | 3.5% 01 Jan 2032  | 3,557,920         | 3,708,430         |
|     | FED HM LN PC POOL G06607                                  | 4.5% 01 Jun 2041  | 6,280,876         | 6,772,895         |
|     | FED HM LN PC POOL G08737                                  | 3% 01 Dec 2046  | 4,623,258         | 4,627,986         |
|     | FED HM LN PC POOL G08747                                  | 3% 01 Feb 2047  | 2,326,388         | 2,328,327         |
|     | FED HM LN PC POOL G08750                                  | 3% 01 Mar 2047  | 2,834,363         | 2,836,725         |
|     | FED HM LN PC POOL G08787                                  | 3% 01 Nov 2047  | 2,355,004         | 2,356,807         |
|     | FED HM LN PC POOL J36173                                  | 2.5% 01 Jan 2032  | 4,377,489         | 4,372,298         |
|     | FED HM LN PC POOL Q04651                                  | 4% 01 Nov 2041  | 2,539,512         | 2,696,090         |
|     | FED HM LN PC POOL Q05263                                  | 4% 01 Dec 2041  | 2,709,999         | 2,887,810         |
|     | FED HM LN PC POOL Q14034                                  | 3.5% 01 Dec 2042  | 3,640,615         | 3,776,012         |
|     | FED HM LN PC POOL Q14790                                  | 3.5% 01 Jan 2043  | 1,701,962         | 1,765,240         |
|     | FED HM LN PC POOL Q26141                                  | 4% 01 May 2044  | 2,067,122         | 2,185,060         |
|     | FNMA POOL 190346  | 1% 01 Dec 2033  | 576,794           | 639,943           |



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|                  |                  |           |           |
|------------------|------------------|-----------|-----------|
| FNMA POOL 555531 | 1% 01 Jun 2033   | 207,892   | 231,063   |
| FNMA POOL 555592 | 1% 01 Jul 2033   | 509,541   | 565,015   |
| FNMA POOL 725027 | 1% 01 Nov 2033   | 679,342   | 737,941   |
| FNMA POOL 725231 | 1% 01 Feb 2034   | 380,362   | 413,153   |
| FNMA POOL 725425 | 1% 01 Apr 2034   | 490,519   | 544,241   |
| FNMA POOL 735036 | 1% 01 Dec 2034   | 486,146   | 539,420   |
| FNMA POOL 735484 | 1% 01 May 2035   | 580,681   | 630,735   |
| FNMA POOL 735579 | 1% 01 Jun 2035   | 169,845   | 184,496   |
| FNMA POOL 735580 | 1% 01 Jun 2035   | 544,567   | 589,968   |
| FNMA POOL 735676 | 1% 01 Jul 2035   | 651,511   | 707,685   |
| FNMA POOL 745140 | 1% 01 Nov 2035   | 1,443,069 | 1,567,862 |
| FNMA POOL 745418 | 1% 01 Apr 2036   | 612,765   | 679,392   |
| FNMA POOL 745515 | 1% 01 May 2036   | 485,445   | 527,159   |
| FNMA POOL 931755 | 4.5% 01 Aug 2039 | 1,947,907 | 2,112,168 |
| FNMA POOL AA7666 | 4.5% 01 Jun 2039 | 876,199   | 945,310   |
| FNMA POOL AA9295 | 4.5% 01 Jun 2039 | 391,903   | 424,991   |
| FNMA POOL AB3853 | 4% 01 Nov 2041   | 2,385,850 | 2,527,137 |
| FNMA POOL AC1878 | 4.5% 01 Sep 2039 | 1,605,268 | 1,740,838 |
| FNMA POOL AD0394 | 1% 01 Oct 2039   | 1,465,500 | 1,589,091 |
| FNMA POOL AE0701 | 1% 01 Dec 2040   | 2,063,845 | 2,226,982 |
| FNMA POOL AE0835 | 1% 01 Jan 2041   | 3,390,767 | 3,602,610 |
| FNMA POOL AE0994 | 1% 01 Feb 2041   | 697,027   | 742,766   |
| FNMA POOL AH6788 | 4.5% 01 Mar 2041 | 640,422   | 689,745   |
| FNMA POOL AJ0794 | 4% 01 Sep 2041   | 1,858,600 | 1,965,161 |
| FNMA POOL AJ5442 | 4.5% 01 Nov 2041 | 2,927,238 | 3,159,394 |
| FNMA POOL AJ7685 | 4% 01 Dec 2041   | 2,425,303 | 2,575,286 |
| FNMA POOL AJ9325 | 3.5% 01 Jan 2042 | 1,131,880 | 1,173,824 |
| FNMA POOL AK0765 | 4% 01 Mar 2042   | 548,481   | 579,140   |
| FNMA POOL AK9785 | 3.5% 01 May 2042 | 2,816,830 | 2,908,684 |
| FNMA POOL AL1711 | 1% 01 Aug 2041   | 5,575,309 | 6,016,740 |
| FNMA POOL AO5527 | 4% 01 Jul 2042   | 775,285   | 816,762   |
| FNMA POOL AO8106 | 4% 01 Aug 2042   | 1,525,261 | 1,607,865 |
| FNMA POOL AO8167 | 4% 01 Sep 2042   | 1,292,739 | 1,362,730 |
| FNMA POOL AP3142 | 3.5% 01 Dec 2042 | 3,558,707 | 3,688,408 |

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Table of Contents

|                          |                         |           |           |
|--------------------------|-------------------------|-----------|-----------|
| FNMA POOL AQ4597         | 3.5% 01 Dec 2042        | 2,133,852 | 2,209,070 |
| FNMA POOL AR6482         | 3.5% 01 Feb 2043        | 3,383,272 | 3,506,574 |
| FNMA POOL AR6483         | 4% 01 Feb 2043          | 2,692,325 | 2,861,407 |
| FNMA POOL AR6485         | 3.5% 01 Feb 2043        | 7,714,057 | 7,985,968 |
| FNMA POOL AS0356         | 4% 01 Sep 2043          | 3,470,415 | 3,669,868 |
| FNMA POOL AT6545         | 4% 01 Jun 2043          | 2,555,941 | 2,699,871 |
| FNMA POOL AZ7336         | 3.5% 01 Nov 2045        | 3,758,576 | 3,871,943 |
| FNMA POOL MA2705         | 3% 01 Aug 2046          | 2,794,141 | 2,795,562 |
| FOUR TIMES SQUARE TRUST  | 5.401% 13 Dec 2028      | 2,635,034 | 2,825,381 |
| GE CAPITAL INTL FUNDING  | 2.342% 15 Nov 2020      | 2,361,000 | 2,350,114 |
| GENERAL ELECTRIC CO      | 4.65% 17 Oct 2021       | 735,000   | 791,327   |
| GENERAL MOTORS FINL CO   | 3.7% 09 May 2023        | 2,205,000 | 2,248,930 |
| GNMA II POOL 004883      | 4.5% 20 Dec 2040        | 656,018   | 696,120   |
| GNMA II POOL 004947      | 5% 20 Feb 2041          | 1,185,710 | 1,288,825 |
| GNMA II POOL 005017      | 4.5% 20 Apr 2041        | 1,103,325 | 1,170,188 |
| GNMA II POOL AB2921      | 4% 20 Sep 2042          | 4,954,592 | 5,198,903 |
| GNMA II POOL AB9233      | 4% 20 Nov 2042          | 4,965,616 | 5,233,867 |
| GNMA II POOL MA3725      | 3% 20 Jun 2046          | 1,079,598 | 1,080,815 |
| GNMA II POOL MA3937      | 3.5% 20 Sep 2046        | 2,342,071 | 2,423,551 |
| GNMA II POOL MA4502      | 4% 20 Jun 2047          | 3,581,442 | 3,684,922 |
| GNMA II POOL MA4586      | 3.5% 20 Jul 2047        | 2,278,384 | 2,357,649 |
| GNMA POOL 470009         | 4% 15 Sep 2041          | 2,402,511 | 2,525,976 |
| GNMA POOL 479494         | 4% 15 Oct 2041          | 4,031,440 | 4,235,928 |
| GNMA POOL 711675         | 3.5% 15 Sep 2042        | 2,657,017 | 2,758,748 |
| GOLDMAN SACHS GROUP INC  | 3.85% 26 Jan 2027       | 2,500,000 | 2,566,643 |
| GOLDMAN SACHS GROUP INC  | 5.25% 27 Jul 2021       | 2,045,000 | 2,216,352 |
| HASBRO INC               | 3.5% 15 Sep 2027        | 830,000   | 811,156   |
| HSBC FINANCE CORP        | 6.676% 15 Jan 2021      | 528,000   | 587,034   |
| HUNTINGTON BANCSHARES    | 3.15% 14 Mar 2021       | 2,170,000 | 2,204,135 |
| JOHNSON + JOHNSON        | 2.625% 15 Jan 2025      | 1,500,000 | 1,492,383 |
| * JPMORGAN CHASE + CO    | 1% 01 Feb 2028          | 3,500,000 | 3,626,876 |
| * JPMORGAN CHASE + CO    | 2.95% 01 Oct 2026       | 550,000   | 540,232   |
| KRAFT HEINZ FOODS CO     | 2.8% 02 Jul 2020        | 3,220,000 | 3,238,564 |
| LABORATORY CORP OF AMER  | 3.25% 01 Sep 2024       | 1,895,000 | 1,897,949 |
| LIBERTY MUTUAL GROUP INC | 5% 01 Jun 2021          | 2,625,000 | 2,807,469 |
| MARATHON PETROLEUM CORP  | 3.625% 15 Sep 2024      | 2,325,000 | 2,371,103 |
| MARRIOTT INTERNATIONAL   | 2.3% 15 Jan 2022        | 1,645,000 | 1,615,026 |
| MARRIOTT INTERNATIONAL   | 3.125% 15 Jun 2026      | 940,000   | 924,632   |
| MCKESSON CORP            | 3.796% 15 Mar 2024      | 2,070,000 | 2,144,092 |
| MERCK + CO INC           | 2.4% 15 Sep 2022        | 3,385,000 | 3,372,846 |
| MET LIFE GLOB FUNDING I  | 1.75% 19 Sep 2019       | 1,145,000 | 1,136,767 |
| MICROSOFT CORP           | 2% 08 Aug 2023          | 4,665,000 | 4,531,629 |
| MORGAN STANLEY           | 3.125% 27 Jul 2026      | 2,700,000 | 2,663,091 |
| MPLX LP                  | 4.125% 01 Mar 2027      | 2,040,000 | 2,089,446 |
| NISOURCE INC             | 3.49% 15 May 2027       | 2,200,000 | 2,239,250 |
| NSTAR ELECTRIC CO        | 3.2% 15 May 2027        | 895,000   | 905,839   |
| PEPSICO INC              | 2% 15 Apr 2021          | 2,375,000 | 2,347,984 |
| PRINCIPAL LFE GLB FND II | 2.375% 21 Nov 2021      | 2,725,000 | 2,704,805 |
| PRIVATE EXPORT FUNDING   | 2.05% 15 Nov 2022       | 4,710,000 | 4,637,263 |
| PROTECTIVE LIFE CORP     | 7.375% 15 Oct 2019      | 2,278,000 | 2,468,991 |
| PUBLIC SERVICE ELECTRIC  | 1.9% 15 Mar 2021        | 2,210,000 | 2,176,370 |
| REPUBLIC SERVICES INC    | 3.375% 15 Nov 2027      | 825,000   | 831,168   |
| REYNOLDS AMERICAN INC    | 4.45% 12 Jun 2025       | 1,720,000 | 1,833,942 |
| ROCHE HOLDINGS INC       | 2.875% 29 Sep 2021      | 4,160,000 | 4,221,235 |
| ROCKWELL COLLINS INC     | 3.5% 15 Mar 2027        | 1,140,000 | 1,160,721 |
| SAN DIEGO G + E          | 2.5% 15 May 2026        | 3,820,000 | 3,680,638 |
| SANTANDER HOLDINGS USA   | 3.7% 28 Mar 2022        | 2,305,000 | 2,332,738 |
| SKY PLC                  | 3.75% 16 Sep 2024       | 1,090,000 | 1,136,823 |
| SOUTHERN CO              | 2.95% 01 Jul 2023       | 3,390,000 | 3,391,661 |
| SOUTHERN COPPER CORP     | 3.875% 23 Apr 2025      | 1,555,000 | 1,612,581 |
| SPRINT SPECTRUM / SPEC I | 3.36% 20 Mar 2023       | 1,982,813 | 1,995,205 |
| SSGA                     | G STIFF ERISA QUALIFIED | 8,364,057 | 8,364,057 |
| STARBUCKS CORP           | 2.1% 04 Feb 2021        | 4,055,000 | 4,028,967 |



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|                                      |                    |                 |                    |
|--------------------------------------|--------------------|-----------------|--------------------|
| STRYKER CORP                         | 2.625% 15 Mar 2021 | 2,030,000       | 2,034,788          |
| SYNCHRONY FINANCIAL                  | 4.5% 23 Jul 2025   | 1,940,000       | 2,027,308          |
| SYSCO CORPORATION                    | 3.3% 15 Jul 2026   | 1,010,000       | 1,016,335          |
| SYSCO CORPORATION                    | 3.75% 01 Oct 2025  | 560,000         | 582,297            |
| TYSON FOODS INC                      | 4.5% 15 Jun 2022   | 2,430,000       | 2,595,516          |
| UNILEVER CAPITAL CORP                | 2% 28 Jul 2026     | 1,165,000       | 1,075,135          |
| US 2YR NOTE (CBT) MAR18              | XCBT 20180329      | 3,400,000       | (8,234)            |
| US 5YR NOTE (CBT) MAR18              | XCBT 20180329      | (5,600,000)     | 32,399             |
| US DOLLAR                            |                    | 4,582           | 4,582              |
| US TREASURY N/B                      | 1.375% 15 Jan 2020 | 15,655,000      | 15,493,558         |
| US TREASURY N/B                      | 2.375% 15 May 2027 | 7,235,000       | 7,214,369          |
| US TREASURY N/B                      | 1.75% 30 Sep 2022  | 4,710,000       | 4,615,616          |
| US TREASURY N/B                      | 1.75% 30 Jun 2022  | 2,095,000       | 2,057,110          |
| US TREASURY N/B                      | 1.25% 31 Jul 2023  | 13,670,000      | 12,954,995         |
| US TREASURY N/B                      | 0.875% 31 Jul 2019 | 14,830,000      | 14,606,391         |
| US TREASURY N/B                      | 2.75% 15 Feb 2024  | 1,595,000       | 1,636,869          |
| US TREASURY N/B                      | 2.5% 15 May 2024   | 3,885,000       | 3,928,858          |
| US TREASURY N/B                      | 1.75% 30 Sep 2019  | 28,180,000      | 28,116,155         |
| US TREASURY N/B                      | 1.25% 31 Jan 2020  | 19,030,000      | 18,778,001         |
| VALERO ENERGY CORP                   | 3.4% 15 Sep 2026   | 1,825,000       | 1,832,420          |
| VOYA FINANCIAL INC                   | 3.65% 15 Jun 2026  | 1,135,000       | 1,147,830          |
| WALGREENS BOOTS ALLIANCE             | 3.3% 18 Nov 2021   | 2,170,000       | 2,206,220          |
| WALMART INC                          | 3.25% 25 Oct 2020  | 1,065,000       | 1,097,214          |
| WALMART INC                          | 3.3% 22 Apr 2024   | 1,910,000       | 1,984,351          |
| WASTE MANAGEMENT INC                 | 3.125% 01 Mar 2025 | 535,000         | 539,178            |
| WELLS FARGO + COMPANY                | 3% 22 Apr 2026     | 3,745,000       | 3,674,217          |
| WYNDHAM WORLDWIDE CORP               | 4.15% 01 Apr 2024  | 670,000         | 673,133            |
| XLIT LTD                             | 4.45% 31 Mar 2025  | 1,600,000       | 1,636,485          |
| <b>Sub-Total: Fund 5744 12 of 16</b> |                    | <b>Total \$</b> | <b>473,769,625</b> |

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Table of Contents

| (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/<br>Par Value |                |
|     | 90DAY EUR FUTR JUN18                                      | XCME 20180618   | 30,000,000           | \$ (54,000)    |
|     | ABBVIE INC  | 2.85% 14 May 2023   | 1,800,000            | 1,796,055      |
|     | ABBVIE INC  | 3.2% 06 Nov 2022  | 2,000,000            | 2,030,899      |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.625% 30 Oct 2020  | 1,700,000            | 1,782,079      |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.25% 01 Jul 2020   | 1,100,000            | 1,141,432      |
|     | AIR LEASE CORP  | 2.625% 04 Sep 2018  | 574,000              | 575,692        |
|     | ALLERGAN FUNDING SCS                                      | 3.8% 15 Mar 2025  | 1,250,000            | 1,272,558      |
|     | ALLERGAN SALES LLC  | 5% 15 Dec 2021  | 600,000              | 641,686        |
|     | ALLY AUTO RECEIVABLES TRUST                               | 1.49% 15 Nov 2019   | 2,056,321            | 2,053,875      |
|     | ALLY AUTO RECEIVABLES TRUST                               | 1.38% 15 Oct 2019   | 4,472,588            | 4,466,750      |
|     | AMERICA MOVIL SAB DE CV                                   | 5% 16 Oct 2019  | 200,000              | 209,040        |
|     | AMERICAN INTL GROUP                                       | 3.9% 01 Apr 2026  | 600,000              | 622,205        |
|     | AMERICAN INTL GROUP                                       | 4.125% 15 Feb 2024  | 600,000              | 633,962        |
|     | ANTHEM INC  | 2.5% 21 Nov 2020  | 2,600,000            | 2,594,572      |
|     | APPLE INC   | 2.85% 06 May 2021   | 4,500,000            | 4,572,193      |
|     | APTIV PLC   | 3.15% 19 Nov 2020   | 1,500,000            | 1,523,168      |
|     | AT+T INC  | 4.3% 15 Feb 2030  | 5,211,000            | 5,196,434      |
|     | AUST + NZ BANKING GROUP                                   | 1% 23 Sep 2019  | 3,300,000            | 3,326,017      |
|     | AUSTRALIAN DOLLAR   | FOREIGN CURRENCY  | 214,309              | 167,622        |
|     | AVIATION CAPITAL GROUP                                    | 6.75% 06 Apr 2021   | 3,308,000            | 3,697,079      |
|     | AVIATION CAPITAL GROUP                                    | 7.125% 15 Oct 2020  | 2,000,000            | 2,229,204      |
|     | BANK  | 3.265% 15 Sep 2060  | 2,300,000            | 2,340,990      |
|     | BANK OF AMERICA CORP                                      | 1% 20 Dec 2028  | 676,000              | 676,145        |
|     | BANK OF AMERICA CORP                                      | 2.65% 01 Apr 2019   | 300,000              | 301,703        |
|     | BANK OF AMERICA CORP                                      | 3.3% 11 Jan 2023  | 6,625,000            | 6,777,375      |
|     | BANK OF NY MELLON CORP                                    | 2.05% 03 May 2021   | 800,000              | 790,279        |
|     | BANK OF NY MELLON CORP                                    | 2.45% 27 Nov 2020   | 1,200,000            | 1,204,465      |
|     | BANQUE FED CRED MUTUEL                                    | 2.2% 20 Jul 2020  | 2,000,000            | 1,987,167      |
|     | BANQUE FED CRED MUTUEL                                    | 2% 12 Apr 2019  | 2,000,000            | 1,992,635      |
|     | BAT CAPITAL CORP  | 2.297% 14 Aug 2020  | 1,300,000            | 1,292,849      |
|     | BNP PARIBAS   | 5% 15 Jan 2021  | 4,000,000            | 4,299,574      |
|     | BP CAPITAL MARKETS PLC                                    | 2.5% 06 Nov 2022  | 1,500,000            | 1,492,262      |
|     | BPCE SA   | 4% 15 Apr 2024  | 2,400,000            | 2,534,942      |
|     | BRAZILIAN REAL  | FOREIGN CURRENCY  | 0                    |                |
|     | BWU00M7Q5 IRS USD P F 2.00000                             | 2% 12 Jul 2023  | (28,100,000)         | (27,701,448)   |
|     | BWU00M7Q5 IRS USD R V 03MLIBOR                            | 1% 12 Jul 2023  | 28,100,000           | 28,100,000     |
|     | CALIFORNIA ST   | 6.65% 01 Mar 2022   | 1,650,000            | 1,873,014      |
|     | CALIFORNIA ST EDUCTNL FACS AUT                            | 1.966% 01 Apr 2018  | 1,000,000            | 998,720        |
|     | CALIFORNIA ST EDUCTNL FACS AUT                            | 2.286% 01 Apr 2019  | 1,250,000            | 1,244,588      |
|     | CAPITAL ONE FINANCIAL CO                                  | 2.5% 12 May 2020  | 1,500,000            | 1,498,122      |
|     | CAPITAL ONE MULTI ASSET EXECUT                            | 1% 15 Feb 2022  | 3,800,000            | 3,817,996      |
|     | CCBPGTUS0 FWCC BNP USD                                    | FORWARDS CASH<br>COLLATERAL USD   | 257,000              | 257,000        |
|     | CCPC CSFB CCFOBCUS1                                       | CCPC CASH COLLATERAL<br>USD   | 177,000              | 177,000        |
|     | CCPC CSFB CCFOBZUS0 COC                                   | CCPC CASH COLLATERAL<br>USD   | 1,690,000            | 1,690,000      |
|     | CHASE ISSUANCE TRUST                                      | 1.36% 15 Apr 2020   | 1,600,000            | 1,598,273      |
|     | CITIBANK CREDIT CARD ISSUANCE                             | 1% 10 Sep 2020  | 2,148,000            | 2,153,328      |
|     | CITIGROUP   | TBA CASH COLLATERAL   | (8,000)              | (8,000)        |
|     | CITIGROUP COMMERCIAL MORTGAGE                             | 3.268% 15 Sep 2050  | 2,500,000            | 2,545,021      |
|     | CITIGROUP COMMERCIAL MORTGAGE                             | 2.984% 10 Apr 2048  | 2,000,000            | 2,020,285      |
|     | CITIGROUP INC   | 4.5% 14 Jan 2022  | 4,500,000            | 4,786,930      |
|     | CNOOC FINANCE 2012 LTD                                    | 3.875% 02 May 2022  | 4,500,000            | 4,638,429      |
|     | COMM MORTGAGE TRUST                                       | 3.142% 10 Feb 2048  | 1,150,000            | 1,168,970      |
|     | COMM MORTGAGE TRUST                                       | 3.257% 10 May 2048  | 1,500,000            | 1,535,474      |
|     | COMM MORTGAGE TRUST                                       | 3.04% 10 Feb 2048   | 1,650,000            | 1,670,539      |
|     | COMM MORTGAGE TRUST                                       | 3.421% 10 Jul 2048  | 400,000              | 412,014        |

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|                                |                                  |            |            |
|--------------------------------|----------------------------------|------------|------------|
| COMMONWEALTH BANK AUST         | 1.75% 07 Nov 2019                | 2,000,000  | 1,979,596  |
| COOPERAT RABOBANK UA/NY        | 2.5% 19 Jan 2021                 | 2,000,000  | 2,009,154  |
| CRED SUIS GP FUN LTD           | 3.8% 09 Jun 2023                 | 1,900,000  | 1,959,459  |
| CRED SUIS GP FUN LTD           | 3.8% 15 Sep 2022                 | 3,600,000  | 3,713,542  |
| CREDIT SUISSE SEC LLC COC      | CREDIT SUISSE SEC<br>FUTURES COC | 128,000    | 128,000    |
| CROWN CASTLE TOWERS LLC        | 4.883% 15 Aug 2040               | 3,700,000  | 3,869,719  |
| CSAIL COMMERCIAL MORTGAGE TRUS | 3.256% 15 Sep 2050               | 900,000    | 917,699    |
| CSAIL COMMERCIAL MORTGAGE TRUS | 3.616% 15 Nov 2048               | 2,891,000  | 2,996,860  |
| CSAIL COMMERCIAL MORTGAGE TRUS | 3.351% 15 Apr 2050               | 200,000    | 205,635    |
| CURRENCY CONTRACT              | USD/DKK                          |            | (84)       |
| CURRENCY CONTRACT              | USD/DKK                          |            | (443,412)  |
| CURRENCY CONTRACT              | USD/DKK                          |            | (303)      |
| CURRENCY CONTRACT              | USD/JPY                          |            | 11         |
| CURRENCY CONTRACT              | USD/JPY                          |            | 129,483    |
| CURRENCY CONTRACT              | DKK/USD                          |            | 84         |
| DAIMLER FINANCE NA LLC         | 2.3% 06 Jan 2020                 | 3,300,000  | 3,292,562  |
| DANISH KRONE                   | FOREIGN CURRENCY                 | 3,268      | 527        |
| DBS GROUP HOLDINGS LTD         | 1% 16 Jul 2019                   | 3,000,000  | 3,003,720  |
| DEUTSCHE BANK AG               | 4.25% 14 Oct 2021                | 2,100,000  | 2,184,767  |
| DOMINION ENERGY GAS HLDG       | 2.8% 15 Nov 2020                 | 2,075,000  | 2,090,935  |
| DUKE ENERGY CAROLINAS          | 2.5% 15 Mar 2023                 | 2,850,000  | 2,824,539  |
| ELECTRICITE DE FRANCE SA       | 6.5% 26 Jan 2019                 | 900,000    | 941,343    |
| ENBRIDGE INC                   | 1% 10 Jan 2020                   | 500,000    | 500,689    |
| ENBRIDGE INC                   | 1% 15 Jun 2020                   | 3,000,000  | 3,027,865  |
| ENERGY TRANSFER PARTNERS       | 2.5% 15 Jun 2018                 | 1,850,000  | 1,852,758  |
| ENTERPRISE PRODUCTS OPER       | 2.55% 15 Oct 2019                | 700,000    | 702,204    |
| EURO CURRENCY                  | FOREIGN CURRENCY                 | 278,021    | 333,847    |
| EUROPEAN INVESTMENT BANK       | 2% 15 Mar 2021                   | 3,400,000  | 3,377,439  |
| FANNIE MAE                     | 5.5% 25 Aug 2035                 | 1,012,200  | 1,135,766  |
| FANNIE MAE                     | 1.25% 23 Aug 2019                | 2,700,000  | 2,669,509  |
| FANNIE MAE                     | 1.75% 26 Nov 2019                | 10,000,000 | 9,966,170  |
| FANNIEMAE ACES                 | 2.944% 25 Jul 2039               | 2,324,844  | 2,282,652  |
| FED HM LN PC POOL A43389       | 5.5% 01 Feb 2036                 | 7,751      | 8,468      |
| FED HM LN PC POOL B15591       | 5% 01 Jul 2019                   | 8,574      | 8,772      |
| FED HM LN PC POOL G01818       | 5% 01 May 2035                   | 118,048    | 128,041    |
| FED HM LN PC POOL G01838       | 5% 01 Jul 2035                   | 155,133    | 168,291    |
| FED HM LN PC POOL G02123       | 5.5% 01 Mar 2036                 | 5,415      | 6,013      |
| FED HM LN PC POOL G02254       | 5.5% 01 Mar 2036                 | 4,020      | 4,459      |
| FED HM LN PC POOL G04092       | 5.5% 01 Mar 2038                 | 11,880     | 13,099     |
| FED HM LN PC POOL G05267       | 5.5% 01 Dec 2038                 | 67,857     | 75,018     |
| FED HM LN PC POOL G06193       | 5.5% 01 May 2040                 | 57,086     | 63,072     |
| FED HM LN PC POOL G06872       | 5.5% 01 Sep 2039                 | 118,002    | 131,244    |
| FED HM LN PC POOL G07021       | 5% 01 Sep 2039                   | 310,424    | 337,933    |
| FED HM LN PC POOL G08105       | 5.5% 01 Jan 2036                 | 1,855      | 2,060      |
| FED HM LN PC POOL G08693       | 3.5% 01 Mar 2046                 | 4,017,598  | 4,131,847  |
| FED HM LN PC POOL G08716       | 3.5% 01 Aug 2046                 | 2,040,189  | 2,098,307  |
| FED HM LN PC POOL Q17641       | 3% 01 Apr 2043                   | 640,583    | 644,246    |
| FED HM LN PC POOL Q20537       | 3% 01 Jul 2043                   | 701,916    | 704,879    |
| FEDERAL HOME LOAN BANK         | 0.875% 05 Aug 2019               | 3,500,000  | 3,443,087  |
| FHLMC MULTIFAMILY STRUCTURED P | 1.78% 25 Jul 2019                | 185,849    | 185,020    |
| FHLMC MULTIFAMILY STRUCTURED P | 5.105% 25 May 2019               | 1,825,000  | 1,879,157  |
| FHLMC TBA 30 YR 3.5            | 3.5% 13 Feb 2048                 | 6,800,000  | 6,971,684  |
| FHLMC TBA 30 YR 4              | 4% 13 Feb 2048                   | 12,800,000 | 13,366,000 |
| FNMA POOL 251890               | 6.5% 01 Aug 2018                 | 628        | 696        |
| FNMA POOL 254634               | 5.5% 01 Feb 2023                 | 75,558     | 82,705     |
| FNMA POOL 256101               | 5.5% 01 Feb 2036                 | 29,080     | 32,156     |

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## Table of Contents

|                  |                    |           |           |
|------------------|--------------------|-----------|-----------|
| FNMA POOL 257371 | 5 % 01 Sep 2028    | 129,928   | 139,484   |
| FNMA POOL 429715 | 6.5 % 01 Apr 2018  | 664       | 736       |
| FNMA POOL 468551 | 3.98 % 01 Jul 2021 | 1,687,500 | 1,771,377 |
| FNMA POOL 469086 | 3.15 % 01 Sep 2018 | 3,825,000 | 3,847,066 |
| FNMA POOL 469616 | 3.5 % 01 Nov 2021  | 1,113,732 | 1,154,690 |
| FNMA POOL 499479 | 6.5 % 01 Jun 2029  | 3,542     | 3,926     |
| FNMA POOL 691210 | 6 % 01 Jan 2037    | 15,953    | 17,978    |
| FNMA POOL 735734 | 1 % 01 Jul 2025    | 34,206    | 37,447    |
| FNMA POOL 793029 | 1 % 01 Jul 2034    | 1,064,686 | 1,103,927 |
| FNMA POOL 804558 | 5.5 % 01 Dec 2034  | 506,771   | 558,134   |
| FNMA POOL 829329 | 5.5 % 01 Sep 2035  | 12,534    | 13,775    |
| FNMA POOL 831368 | 6 % 01 Apr 2036    | 60,553    | 68,176    |
| FNMA POOL 850752 | 5.5 % 01 Dec 2035  | 397,616   | 440,420   |
| FNMA POOL 852336 | 5.5 % 01 Feb 2036  | 2,119     | 2,342     |
| FNMA POOL 869944 | 5.5 % 01 Apr 2036  | 1,369     | 1,498     |
| FNMA POOL 878104 | 5.5 % 01 Apr 2036  | 1,073     | 1,187     |
| FNMA POOL 878528 | 5.5 % 01 Feb 2036  | 24,943    | 27,576    |
| FNMA POOL 881398 | 5.5 % 01 May 2036  | 11,698    | 12,804    |
| FNMA POOL 888637 | 1 % 01 Sep 2037    | 803,146   | 906,201   |
| FNMA POOL 889334 | 1 % 01 Feb 2038    | 66,540    | 74,881    |
| FNMA POOL 890365 | 1 % 01 Jul 2041    | 512,397   | 565,916   |
| FNMA POOL 891386 | 5.5 % 01 Oct 2035  | 491,333   | 543,185   |
| FNMA POOL 891580 | 6 % 01 Jul 2036    | 288       | 326       |
| FNMA POOL 898318 | 6 % 01 Nov 2036    | 9,765     | 10,909    |
| FNMA POOL 904266 | 5.5 % 01 Nov 2036  | 1,916     | 2,097     |
| FNMA POOL 928031 | 6 % 01 Jan 2037    | 46,611    | 52,513    |
| FNMA POOL 938016 | 5.5 % 01 Jul 2037  | 257,678   | 283,902   |
| FNMA POOL 938224 | 6 % 01 Jul 2037    | 9,604     | 10,837    |
| FNMA POOL 940765 | 5.5 % 01 Jun 2037  | 599,879   | 659,102   |
| FNMA POOL 961440 | 5.5 % 01 Feb 2038  | 22,508    | 24,827    |
| FNMA POOL 961655 | 5 % 01 Feb 2038    | 7,786     | 8,384     |
| FNMA POOL 962958 | 5.5 % 01 May 2038  | 38,229    | 41,955    |
| FNMA POOL 995018 | 1 % 01 Jun 2038    | 539,507   | 596,473   |
| FNMA POOL 995738 | 1 % 01 Dec 2038    | 153,765   | 169,633   |
| FNMA POOL 995759 | 1 % 01 Nov 2038    | 151,376   | 166,180   |
| FNMA POOL 995838 | 1 % 01 May 2039    | 43,420    | 47,854    |
| FNMA POOL AA6435 | 6 % 01 May 2040    | 7,931     | 8,860     |
| FNMA POOL AB0534 | 5.5 % 01 Nov 2038  | 995,067   | 1,101,336 |
| FNMA POOL AB8613 | 3 % 01 Mar 2043    | 319,377   | 321,087   |
| FNMA POOL AB9187 | 3 % 01 Apr 2043    | 421,528   | 423,763   |
| FNMA POOL AD7406 | 5 % 01 Jul 2040    | 4,103     | 4,458     |
| FNMA POOL AD8950 | 5 % 01 Jul 2040    | 13,300    | 14,357    |
| FNMA POOL AE8287 | 4 % 01 Nov 2040    | 615,366   | 646,360   |
| FNMA POOL AE8349 | 6 % 01 Aug 2037    | 4,290     | 4,795     |
| FNMA POOL AH1747 | 4 % 01 Dec 2040    | 120,253   | 126,170   |
| FNMA POOL AL1606 | 1 % 01 Apr 2042    | 6,106     | 6,579     |

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|                              |                     |              |              |
|------------------------------|---------------------|--------------|--------------|
| FNMA POOL AL2692             | 1 % 01 Oct 2042     | 5,400,259    | 5,576,402    |
| FNMA POOL AL3040             | 1 % 01 Jan 2043     | 1,726,457    | 1,813,104    |
| FNMA POOL AL3072             | 1 % 01 Feb 2043     | 107,446      | 108,127      |
| FNMA POOL AL3223             | 1 % 01 Sep 2041     | 819,868      | 904,567      |
| FNMA POOL AL5616             | 1 % 01 Sep 2041     | 2,760,057    | 3,048,995    |
| FNMA POOL AL7090             | 1 % 01 Oct 2037     | 1,151,935    | 1,214,916    |
| FNMA POOL AO4597             | 4 % 01 Jun 2042     | 244,360      | 256,638      |
| FNMA POOL AR7106             | 3 % 01 May 2043     | 63,143       | 63,481       |
| FNMA POOL AR7414             | 3 % 01 Jul 2043     | 620,748      | 624,006      |
| FNMA POOL AS0837             | 5 % 01 Oct 2043     | 770,413      | 828,475      |
| FNMA POOL AS1338             | 5 % 01 Dec 2043     | 1,886,572    | 2,028,839    |
| FNMA POOL AS6007             | 3.5 % 01 Oct 2045   | 7,665,431    | 7,874,461    |
| FNMA POOL AT0681             | 3 % 01 Mar 2043     | 3,890,399    | 3,911,401    |
| FNMA POOL AT0682             | 3 % 01 Apr 2043     | 113,765      | 114,380      |
| FNMA POOL AT1572             | 3 % 01 May 2043     | 650,503      | 653,952      |
| FNMA POOL AT3526             | 3 % 01 May 2043     | 62,918       | 63,252       |
| FNMA POOL AT4506             | 3 % 01 May 2043     | 29,387       | 29,546       |
| FNMA POOL AT4827             | 3 % 01 Jul 2043     | 29,238       | 29,396       |
| FNMA POOL AT5895             | 3 % 01 Jun 2043     | 523,416      | 526,191      |
| FNMA POOL AT5898             | 3 % 01 Jun 2043     | 65,014       | 65,362       |
| FNMA POOL AT8026             | 3 % 01 Jul 2043     | 480,043      | 482,513      |
| FNMA POOL AT8341             | 3 % 01 Jul 2043     | 26,166       | 26,294       |
| FNMA POOL AT8489             | 3 % 01 Aug 2043     | 17,624       | 17,716       |
| FNMA POOL AT8912             | 3 % 01 Jul 2043     | 21,525       | 21,637       |
| FNMA POOL AU1631             | 3 % 01 Jul 2043     | 2,228,081    | 2,239,778    |
| FNMA POOL AU5341             | 3 % 01 Jun 2043     | 27,647       | 27,786       |
| FNMA POOL AX5306             | 3.5 % 01 Jan 2027   | 1,887,829    | 1,949,114    |
| FNMA POOL MA2705             | 3 % 01 Aug 2046     | 2,613,874    | 2,615,203    |
| FNMA TBA 15 YR 3             | 3 % 23 Jan 2033     | 8,200,000    | 8,352,149    |
| FNMA TBA 15 YR 3.5           | 3.5 % 15 Mar 2033   | 4,400,000    | 4,532,854    |
| FNMA TBA 30 YR 3             | 3 % 18 Jan 2048     | 7,650,000    | 7,650,000    |
| FNMA TBA 30 YR 3             | 3 % 13 Feb 2048     | 32,150,000   | 32,107,929   |
| FNMA TBA 30 YR 3.5           | 3.5 % 13 Mar 2048   | 5,000,000    | 5,117,774    |
| FNMA TBA 30 YR 3.5           | 3.5 % 18 Jan 2048   | 9,500,000    | 9,753,829    |
| FNMA TBA 30 YR 3.5           | 3.5 % 13 Feb 2048   | 42,900,000   | 43,977,530   |
| FNMA TBA 30 YR 4             | 4 % 18 Jan 2048     | 35,000,000   | 36,600,862   |
| FNMA TBA 30 YR 4             | 4 % 18 Jan 2048     | (35,000,000) | (36,600,862) |
| FNMA TBA 30 YR 4             | 4 % 13 Feb 2048     | 35,000,000   | 36,551,643   |
| FNMA TBA 30 YR 4             | 4 % 13 Mar 2048     | 4,600,000    | 4,796,922    |
| FORD CREDIT AUTO LEASE TRUST | 1 % 15 Nov 2019     | 2,771,734    | 2,771,459    |
| FORD MOTOR CREDIT CO LLC     | 1 % 03 Aug 2022     | 1,500,000    | 1,514,191    |
| FORD MOTOR CREDIT CO LLC     | 5 % 15 May 2018     | 2,600,000    | 2,626,465    |
| FORD MOTOR CREDIT CO LLC     | 5.875 % 02 Aug 2021 | 2,250,000    | 2,470,738    |
| FREDDIE MAC                  | 5 % 15 Aug 2023     | 1,527,978    | 1,600,796    |
| FREDDIE MAC                  | 1.625 % 29 Sep 2020 | 4,000,000    | 3,954,304    |
| FREDDIE MAC                  | 2.375 % 13 Jan 2022 | 11,800,000   | 11,906,094   |
| GNMA II POOL 004113          | 5 % 20 Apr 2038     | 212,042      | 230,539      |
| GNMA II POOL 004314          | 5 % 20 Dec 2038     | 209,110      | 227,325      |
| GNMA II POOL 005116          | 5 % 20 Jul 2041     | 58,941       | 64,086       |
| GNMA II POOL 080594          | 1 % 20 Apr 2032     | 158,406      | 164,548      |
| GNMA II TBA 30 YR 4          | 4 % 24 Jan 2048     | 12,900,000   | 13,447,243   |

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|                     |                    |            |            |
|---------------------|--------------------|------------|------------|
| GNMA II TBA 30 YR 4 | 4 % 21 Feb 2048    | 13,000,000 | 13,547,168 |
| GNMA POOL 678858    | 5 % 15 Mar 2038    | 4,006      | 4,347      |
| GNMA POOL 720069    | 4.5 % 15 Jun 2039  | 186,660    | 196,593    |
| GNMA POOL 726316    | 5 % 15 Sep 2039    | 1,235,793  | 1,353,226  |
| GNMA POOL 736500    | 5 % 15 Apr 2040    | 13,160     | 14,395     |
| GNMA POOL 737183    | 5 % 15 Apr 2040    | 443,392    | 485,428    |
| GNMA POOL 738317    | 5 % 15 May 2041    | 6,883      | 7,466      |
| GNMA POOL 782386    | 5 % 15 Aug 2038    | 336,374    | 364,688    |
| GNMA POOL 782428    | 5 % 15 Oct 2038    | 1,322      | 1,434      |
| GNMA POOL AC1428    | 2.69 % 15 Jun 2033 | 4,446,588  | 4,327,425  |

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Table of Contents

|                                |                          |               |            |
|--------------------------------|--------------------------|---------------|------------|
| GNMA POOL AL5247               | 3.5 % 15 Jan 2045        | 267,910       | 277,242    |
| GNMA POOL AL5414               | 3.5 % 15 Feb 2045        | 271,620       | 281,081    |
| GOLDMAN SACHS BANK USA COC     | SWAP CASH COLLATERAL USD | 270,000       | 270,000    |
| GOLDMAN SACHS GROUP INC        | 5.25 % 27 Jul 2021       | 9,000,000     | 9,754,115  |
| GOVERNMENT NATIONAL MORTGAGE A | 4.5 % 20 Nov 2034        | 464,309       | 474,067    |
| GS MORTGAGE SECURITIES TRUST   | 3.12 % 10 May 2050       | 2,200,000     | 2,233,522  |
| HONDA AUTO RECEIVABLES OWNER T | 1.04 % 18 Apr 2019       | 451,623       | 450,770    |
| HSBC HOLDINGS PLC              | 3.6 % 25 May 2023        | 900,000       | 925,972    |
| HSBC HOLDINGS PLC              | 4 % 30 Mar 2022          | 4,200,000     | 4,387,181  |
| IDAHO ENERGY RESOURCES AUTH TR | 2.447 % 01 Sep 2024      | 2,500,000     | 2,443,550  |
| IMPERIAL BRANDS FIN PLC        | 2.95 % 21 Jul 2020       | 1,400,000     | 1,413,515  |
| ING BANK NV                    | 2.625 % 05 Dec 2022      | 2,250,000     | 2,251,388  |
| INTL LEASE FINANCE CORP        | 5.875 % 01 Apr 2019      | 300,000       | 312,240    |
| JACKSON NATL LIFE GLOBAL       | 2.25 % 29 Apr 2021       | 1,400,000     | 1,385,070  |
| JACKSON NATL LIFE GLOBAL       | 1.875 % 15 Oct 2018      | 2,100,000     | 2,097,894  |
| JAPAN TREASURY DISC BILL       | 0.01 % 22 Jan 2018       | 1,540,000,000 | 13,671,618 |
| JAPANESE YEN                   |                          | 20,800        | 185        |
| JPMBB COMMERCIAL MORTGAGE SECU | 3.042 % 15 Oct 2048      | 1,500,000     | 1,519,622  |
| JPMDB COMMERCIAL MORTGAGE SECU | 2.994 % 15 Dec 2049      | 2,200,000     | 2,204,048  |
| * JPMORGAN CHASE + CO          | 1 % 25 Apr 2023          | 9,300,000     | 9,309,014  |
| JPN BANK FOR INT L COOP        | 2.5 % 01 Jun 2022        | 1,100,000     | 1,095,364  |
| KFW                            | 1.5 % 06 Feb 2019        | 2,250,000     | 2,239,820  |
| KRAFT HEINZ FOODS CO           | 1 % 10 Feb 2021          | 2,000,000     | 2,005,025  |
| KRAFT HEINZ FOODS CO           | 3.5 % 15 Jul 2022        | 1,500,000     | 1,534,128  |
| LLOYDS BANKING GROUP PLC       | 1 % 07 Nov 2023          | 2,900,000     | 2,875,149  |
| LOS ANGELES CA MUNI IMPT CORPL | 2.846 % 01 Nov 2019      | 1,300,000     | 1,315,457  |
| LOS ANGELES CNTY CA REDEV REFU | 2 % 01 Sep 2022          | 700,000       | 681,303    |
| LOS ANGELES CNTY CA REDEV REFU | 2 % 01 Sep 2023          | 1,800,000     | 1,729,530  |
| MEXICAN PESO (NEW)             | FOREIGN CURRENCY         | 1,015,250     | 51,890     |
| MIZUHO FINANCIAL GROUP         | 1 % 13 Sep 2021          | 2,400,000     | 2,439,051  |
| MIZUHO FINANCIAL GROUP         | 2.632 % 12 Apr 2021      | 1,500,000     | 1,495,767  |
| MORGAN STANLEY                 | 1 % 20 Jan 2022          | 2,100,000     | 2,134,739  |
| MORGAN STANLEY                 | 3.875 % 29 Apr 2024      | 1,500,000     | 1,566,114  |
| MORGAN STANLEY                 | 1 % 27 Jan 2020          | 1,500,000     | 1,521,615  |
| MORGAN STANLEY                 | 3.75 % 25 Feb 2023       | 1,250,000     | 1,295,452  |
| MORGAN STANLEY                 | 7.3 % 13 May 2019        | 600,000       | 639,666    |
| MORGAN STANLEY BAML TRUST      | 3.04 % 15 Apr 2048       | 2,000,000     | 2,028,805  |
| MORGAN STANLEY BAML TRUST      | 3.326 % 15 Dec 2047      | 6,700,000     | 6,878,633  |
| MORGAN STANLEY BAML TRUST      | 3.069 % 15 Feb 2048      | 1,525,000     | 1,546,097  |
| MUFG AMERICAS HLDGS CORP       | 2.25 % 10 Feb 2020       | 3,200,000     | 3,182,623  |
| NATIONAL AUSTRALIA BK/NY       | 2.625 % 23 Jul 2020      | 1,850,000     | 1,859,764  |
| NAVIENT STUDENT LOAN TRUST     | 1 % 26 Sep 2022          | 227,601       | 227,690    |
| NAVIENT STUDENT LOAN TRUST     | 1 % 25 Jul 2030          | 320,920       | 321,069    |
| NELNET STUDENT LOAN TRUST      | 1 % 24 Dec 2035          | 3,165,824     | 3,129,056  |
| NORDEA BANK AB                 | 1 % 17 Sep 2018          | 1,900,000     | 1,909,584  |
| ORACLE CORP                    | 2.95 % 15 Nov 2024       | 1,000,000     | 1,007,166  |
| PARIBAS REPO                   | 1.85 % 02 Jan 2018       | 57,900,000    | 57,900,000 |



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|                                |                          |             |             |
|--------------------------------|--------------------------|-------------|-------------|
| PENSKE TRUCK LEASING/PTL       | 2.5 % 15 Jun 2019        | 2,000,000   | 2,003,865   |
| PHILIP MORRIS INTL INC         | 4.5 % 26 Mar 2020        | 2,609,000   | 2,730,644   |
| PNC BANK NA                    | 2.45 % 05 Nov 2020       | 1,600,000   | 1,602,397   |
| PRIVATE EXPORT FUNDING         | 2.1 % 19 Dec 2019        | 2,100,000   | 2,097,194   |
| QUALCOMM INC                   | 3 % 20 May 2022          | 1,300,000   | 1,301,187   |
| REALKREDIT DANMARK             | 1 % 01 Apr 2018          | 48,400,000  | 7,829,413   |
| RECKITT BENCKISER TSY          | 2.375 % 24 Jun 2022      | 1,000,000   | 980,387     |
| REPUBLIC OF SLOVENIA           | 5.25 % 18 Feb 2024       | 2,212,000   | 2,529,891   |
| REPUBLIC OF SLOVENIA           | 5.85 % 10 May 2023       | 530,000     | 611,249     |
| SANTANDER HOLDINGS USA         | 4.5 % 17 Jul 2025        | 2,650,000   | 2,764,100   |
| SBA TOWER TRUST                | 2.877 % 10 Jul 2046      | 2,000,000   | 1,985,000   |
| SHELL INTERNATIONAL FIN        | 1 % 11 May 2020          | 6,200,000   | 6,256,729   |
| SIEMENS FINANCIERINGSMAT       | 2.9 % 27 May 2022        | 1,800,000   | 1,820,128   |
| SINOPEC GRP OVERSEAS DEV       | 2.5 % 13 Sep 2022        | 1,000,000   | 973,984     |
| SINOPEC GRP OVERSEAS DEV       | 2.25 % 13 Sep 2020       | 3,000,000   | 2,960,379   |
| SLC STUDENT LOAN TRUST         | 1 % 15 Feb 2025          | 1,338,866   | 1,337,899   |
| SLC STUDENT LOAN TRUST         | 1 % 15 Mar 2027          | 1,525,116   | 1,523,928   |
| SLC STUDENT LOAN TRUST         | 1 % 15 Mar 2027          | 568,497     | 565,686     |
| SLC STUDENT LOAN TRUST         | 1 % 25 Nov 2042          | 2,629,264   | 2,662,896   |
| SLC STUDENT LOAN TRUST         | 1 % 15 Sep 2026          | 3,981,032   | 3,971,507   |
| SLM STUDENT LOAN TRUST         | 1 % 27 Jan 2025          | 1,881,729   | 1,881,442   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Oct 2024          | 871,832     | 871,005     |
| SLM STUDENT LOAN TRUST         | 1 % 25 Jan 2027          | 2,381,942   | 2,370,984   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Oct 2028          | 4,600,000   | 4,570,431   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Oct 2029          | 802,319     | 797,290     |
| SLM STUDENT LOAN TRUST         | 1 % 27 Jul 2026          | 256,259     | 256,264     |
| SLM STUDENT LOAN TRUST         | 1 % 25 Jan 2028          | 6,123,974   | 6,151,850   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Jul 2023          | 734,315     | 734,128     |
| SLM STUDENT LOAN TRUST         | 1 % 25 Apr 2023          | 384,865     | 384,967     |
| SLM STUDENT LOAN TRUST         | 1 % 27 Oct 2025          | 744,909     | 744,383     |
| SLM STUDENT LOAN TRUST         | 1 % 25 Jan 2027          | 752,273     | 751,390     |
| SLM STUDENT LOAN TRUST         | 1 % 26 Jan 2026          | 1,113,579   | 1,113,905   |
| SOCIETE GENERALE               | 2.625 % 16 Sep 2020      | 3,500,000   | 3,509,166   |
| SOLVAY FINANCE (AMERICA)       | 3.4 % 03 Dec 2020        | 2,698,000   | 2,754,948   |
| SOUTH CAROLINA STUDENT LOAN CO | 1 % 01 Dec 2023          | 622,266     | 622,228     |
| SOUTHERN POWER CO              | 1 % 20 Dec 2020          | 2,600,000   | 2,605,462   |
| SPRINT SPECTRUM / SPEC I       | 3.36 % 20 Mar 2023       | 1,781,250   | 1,792,383   |
| SSGA                           | G STIFF ERISA QUALIFIED  | 541,830     | 541,830     |
| STATE BOARD OF REGENTS OF THE  | 1 % 25 Jan 2057          | 4,562,417   | 4,560,911   |
| STATE BOARD OF REGENTS OF THE  | 1 % 25 Sep 2056          | 5,426,409   | 5,425,378   |
| * STATE STREET CORP            | 1 % 18 Aug 2020          | 3,100,000   | 3,156,379   |
| SUMITOMO MITSUI BANKING        | 1 % 16 Jan 2018          | 1,550,000   | 1,550,122   |
| SVENSKA HANDELSBANKEN AB       | 2.4 % 01 Oct 2020        | 4,000,000   | 4,004,164   |
| SWAP CITIBANK BOC              | SWAP CASH COLLATERAL USD | (110,000)   | (110,000)   |
| SWAP HSBC BOC                  | SWAP CASH COLLATERAL USD | (30,000)    | (30,000)    |
| SWPC06ZO4 CDS USD P V 03MEVENT | 1 % 20 Dec 2019          | (700,000)   | (700,000)   |
| SWPC06ZO4 CDS USD R F 1.00000  | 1 % 20 Dec 2019          | 700,000     | 711,168     |
| SWPC0D3B2 CDS USD P V 03MEVENT | 1 % 20 Jun 2021          | (3,000,000) | (3,000,000) |
| SWPC0D3B2 CDS USD R F 1.00000  | 1 % 20 Jun 2021          | 3,000,000   | 3,069,312   |
| SWPC0DBM9 CDS USD P V 03MEVENT | 1 % 20 Jun 2021          | (2,700,000) | (2,700,000) |
| SWPC0DBM9 CDS USD R F 1.00000  | 1 % 20 Jun 2021          | 2,700,000   | 2,760,593   |
| SWPC0DQ35 CDS USD P V 03MEVENT | 1 % 20 Jun 2021          | (600,000)   | (600,000)   |



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|                                |                 |             |             |
|--------------------------------|-----------------|-------------|-------------|
| SWPC0DQ35 CDS USD R F 1.00000  | 1 % 20 Jun 2021 | 600,000     | 614,409     |
| SWPC0DQR2 CDS USD P V 03MEVENT | 1 % 20 Dec 2021 | (1,250,000) | (1,250,000) |
| SWPC0DQR2 CDS USD R F 1.00000  | 1 % 20 Dec 2021 | 1,250,000   | 1,281,099   |
| SWPC0DTX6 CDS USD P V 03MEVENT | 1 % 20 Dec 2021 | (2,200,000) | (2,200,000) |
| SWPC0DTX6 CDS USD R F 1.00000  | 1 % 20 Dec 2021 | 2,200,000   | 2,216,032   |
| SWPC0DU30 CDS USD P V 03MEVENT | 1 % 20 Dec 2021 | (350,000)   | (350,000)   |
| SWPC0DU30 CDS USD R F 1.00000  | 1 % 20 Dec 2021 | 350,000     | 358,121     |
| SWPC0DZ35 CDS USD P V 03MEVENT | 1 % 20 Dec 2021 | (500,000)   | (500,000)   |

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## Table of Contents

|                                |                     |             |             |
|--------------------------------|---------------------|-------------|-------------|
| SWPC0DZ35 CDS USD R F 1.00000  | 1 % 20 Dec 2021     | 500,000     | 508,138     |
| SWPC0E6W1 CDS USD P V 03MEVENT | 1 % 20 Jun 2021     | (3,900,000) | (3,900,000) |
| SWPC0E6W1 CDS USD R F 1.00000  | 1 % 20 Jun 2021     | 3,900,000   | 3,972,010   |
| SWPC0EAY2 CDS USD P V 03MEVENT | 1 % 20 Jun 2022     | (150,000)   | (150,000)   |
| SWPC0EAY2 CDS USD R F 1.00000  | 1 % 20 Jun 2022     | 150,000     | 153,469     |
| SWPC0FAP8 CDS USD P V 03MEVENT | 1 % 20 Jun 2022     | (450,000)   | (450,000)   |
| SWPC0FAP8 CDS USD R F 1.00000  | 1 % 20 Jun 2022     | 450,000     | 461,115     |
| SWPC0GA27 CDS USD P V 03MEVENT | 1 % 20 Dec 2022     | (500,000)   | (500,000)   |
| SWPC0GA27 CDS USD R F 1.00000  | 1 % 20 Dec 2022     | 500,000     | 511,916     |
| SYDNEY AIRPORT FINANCE         | 3.9 % 22 Mar 2023   | 2,300,000   | 2,367,094   |
| SYNCHRONY FINANCIAL            | 3.75 % 15 Aug 2021  | 100,000     | 102,541     |
| SYNCHRONY FINANCIAL            | 3 % 15 Aug 2019     | 100,000     | 100,695     |
| SYNCHRONY FINANCIAL            | 1 % 03 Feb 2020     | 2,900,000   | 2,940,813   |
| TELEFONICA EMISIONES SAU       | 5.877 % 15 Jul 2019 | 1,750,000   | 1,839,771   |
| TORONTO DOMINION BANK          | 2.125 % 07 Apr 2021 | 1,900,000   | 1,881,904   |
| TOTAL CAPITAL CANADA LTD       | 1.45 % 15 Jan 2018  | 2,700,000   | 2,699,375   |
| UBS COMMERCIAL MORTGAGE TRUST  | 3.586 % 15 Dec 2050 | 2,000,000   | 2,068,497   |
| UBS GROUP FUNDING SWITZE       | 1 % 15 Aug 2023     | 4,750,000   | 4,695,694   |
| UBS GROUP FUNDING SWITZE       | 3 % 15 Apr 2021     | 500,000     | 503,510     |
| UNITEDHEALTH GROUP INC         | 3.35 % 15 Jul 2022  | 2,850,000   | 2,942,999   |
| US 5YR NOTE (CBT) MAR18        | XCBT 20180329       | 38,300,000  | (245,359)   |
| US DOLLAR                      |                     | (98,215)    | (98,215)    |
| US TREASURY N/B                | 1.875 % 31 Aug 2024 | 11,720,000  | 11,404,567  |
| US TREASURY N/B                | 2.25 % 31 Oct 2024  | 11,800,000  | 11,745,609  |
| US TREASURY N/B                | 2.25 % 15 Feb 2027  | 6,100,000   | 6,019,938   |
| US TREASURY N/B                | 2 % 30 Apr 2024     | 10,300,000  | 10,114,117  |
| US TREASURY N/B                | 2.375 % 15 May 2027 | 9,600,000   | 9,572,625   |
| US TREASURY N/B                | 2 % 31 May 2024     | 9,000,000   | 8,831,953   |
| US TREASURY N/B                | 1.25 % 31 Jul 2023  | 3,000,000   | 2,843,086   |
| US TREASURY N/B                | 1.125 % 31 Jul 2021 | 2,665,000   | 2,577,138   |
| US TREASURY N/B                | 1.75 % 30 Sep 2022  | 3,350,000   | 3,282,869   |
| US TREASURY N/B                | 1.125 % 28 Feb 2021 | 12,150,000  | 11,815,400  |
| US TREASURY N/B                | 1.75 % 31 Mar 2022  | 9,700,000   | 9,540,859   |
| US TREASURY N/B                | 1.75 % 30 Apr 2022  | 2,700,000   | 2,653,488   |
| US TREASURY N/B                | 2.125 % 31 Dec 2021 | 14,800,000  | 14,802,891  |
| US TREASURY N/B                | 2 % 31 Jul 2022     | 200,000     | 198,477     |
| US TREASURY N/B                | 1.875 % 31 Aug 2022 | 3,400,000   | 3,352,188   |
| US TREASURY N/B                | 2.125 % 30 Jun 2022 | 9,250,000   | 9,233,018   |
| US ULTRA BOND CBT MAR18        | XCBT 20180320       | (2,100,000) | (18,375)    |
| UTAH ST                        | 3.539 % 01 Jul 2025 | 1,700,000   | 1,771,995   |
| VERIZON COMMUNICATIONS         | 3.376 % 15 Feb 2025 | 5,677,000   | 5,698,441   |
| VOLKSWAGEN GROUP AMERICA       | 1.65 % 22 May 2018  | 950,000     | 949,051     |
| VOLKSWAGEN INTL FIN NV         | 2.125 % 20 Nov 2018 | 200,000     | 199,833     |
| WELLS FARGO + COMPANY          | 3.069 % 24 Jan 2023 | 1,800,000   | 1,813,508   |
| WELLS FARGO + COMPANY          | 1 % 24 Jan 2023     | 2,100,000   | 2,141,721   |
| WELLS FARGO + COMPANY          | 3.55 % 29 Sep 2025  | 4,000,000   | 4,105,862   |
| WELLS FARGO + COMPANY          | 4.6 % 01 Apr 2021   | 600,000     | 637,623     |

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|                                      |                     |              |                       |
|--------------------------------------|---------------------|--------------|-----------------------|
| WELLS FARGO COMMERCIAL MORTGAG       | 3.488 % 15 Dec 2050 | 2,000,000    | 2,060,853             |
| WELLS FARGO COMMERCIAL MORTGAG       | 2.788 % 15 Jul 2048 | 1,800,000    | 1,789,028             |
| <b>Sub-Total: Fund 5745 13 of 16</b> |                     | <b>Total</b> | <b>\$ 881,092,339</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/<br>Par Value |
|                                      | METLIFE BLACKROCK   | MUTUAL FUND   |                | 6,177,146            |
|                                      | METLIFE JP MORGAN   | MUTUAL FUND   |                | 5,200,000            |
|                                      | DODGE COX   | MUTUAL FUND   |                | 4,000,000            |
| <b>Sub-Total: Fund 5747 14 of 16</b> |   | <b>Total</b>  | <b>\$</b>      | <b>1,663,056,648</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/<br>Par Value |
|     | 321 HENDERSON RECEIVABLES LLC                             | 1 % 15 Mar 2042   |                | 612,675              |
|     | 321 HENDERSON RECEIVABLES LLC                             | 1 % 15 Jun 2041   |                | 364,763              |
|     | 321 HENDERSON RECEIVABLES LLC                             | 3.26 % 15 Sep 2072  |                | 511,309              |
|     | 321 HENDERSON RECEIVABLES LLC                             | 3.87 % 15 Mar 2058  |                | 189,240              |
|     | ABBOTT LABORATORIES                                       | 2.35 % 22 Nov 2019  |                | 1,690,000            |
|     | ABBOTT LABORATORIES                                       | 3.75 % 30 Nov 2026  |                | 1,115,000            |
|     | ACCESS GROUP INC  | 1 % 01 Jul 2039   |                | 894,712              |
|     | AERCAP IRELAND CAP/GLOBA                                  | 4.5 % 15 May 2021   |                | 2,000,000            |
|     | AFFILIATED MANAGERS GROU                                  | 3.5 % 01 Aug 2025   |                | 950,000              |
|     | AIMCO   | 1 % 20 Jul 2026   |                | 1,500,000            |
|     | AIR LEASE CORP  | 3.375 % 01 Jun 2021   |                | 2,245,000            |
|     | ALLERGAN FUNDING SCS                                      | 3 % 12 Mar 2020   |                | 550,000              |
|     | AMER AIRLN 14 1 A PTT                                     | 3.7 % 01 Apr 2028   |                | 37,382               |
|     | AMEREN CORP   | 3.65 % 15 Feb 2026  |                | 295,000              |
|     | AMEREN CORP   | 0 % 04 Jan 2018   |                | 2,000,000            |
|     | AMERICAN INTL GROUP                                       | 6.4 % 15 Dec 2020   |                | 1,070,000            |
|     | AMERICAN INTL GROUP                                       | 3.9 % 01 Apr 2026   |                | 970,000              |
|     | AMERICAN TOWER CORP                                       | 4.4 % 15 Feb 2026   |                | 300,000              |
|     | AMERICAN TOWER CORP                                       | 3.55 % 15 Jul 2027  |                | 1,570,000            |
|     | AMERICAN TOWER TRUSTE I                                   | 3.07 % 15 Mar 2048  |                | 610,000              |
|     | AMGEN INC   | 3.45 % 01 Oct 2020  |                | 130,000              |
|     | AMGEN INC   | 4.1 % 15 Jun 2021   |                | 60,000               |
|     | ANADARKO PETROLEUM CORP                                   | 5.55 % 15 Mar 2026  |                | 365,000              |
|     | ANDEAVOR  | 3.8 % 01 Apr 2028   |                | 570,000              |
|     | ANGLO AMERICAN CAPITAL                                    | 3.625 % 11 Sep 2024   |                | 475,000              |
|     | ANHEUSER BUSCH INBEV WOR                                  | 7.75 % 15 Jan 2019  |                | 850,000              |
|     | APIDOS CLO  | 1 % 15 Apr 2025   |                | 564,111              |
|     | APPALACHIAN POWER CO                                      | 3.4 % 01 Jun 2025   |                | 700,000              |
|     | ARES CAPITAL CORP   | 3.875 % 15 Jan 2020   |                | 905,000              |
|     | ARES CAPITAL CORP   | 3.625 % 19 Jan 2022   |                | 1,310,000            |



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Table of Contents

|                                |                                   |           |           |
|--------------------------------|-----------------------------------|-----------|-----------|
| ARL LLC                        | 1 % 15 Dec 2042                   | 476,081   | 477,509   |
| ARROW ELECTRONICS INC          | 3.5 % 01 Apr 2022                 | 465,000   | 471,229   |
| ARROW ELECTRONICS INC          | 3.25 % 08 Sep 2024                | 560,000   | 548,735   |
| ASSOC BANC CORP                | 4.25 % 15 Jan 2025                | 1,228,000 | 1,264,411 |
| AT+T INC                       | 3 % 30 Jun 2022                   | 4,275,000 | 4,282,594 |
| AT+T INC                       | 1.75 % 15 Jan 2018                | 2,000,000 | 1,999,434 |
| ATHENE GLOBAL FUNDING          | 4 % 25 Jan 2022                   | 2,210,000 | 2,280,504 |
| AUTONATION INC                 | 4.5 % 01 Oct 2025                 | 245,000   | 256,406   |
| AVERY POINT CLO LTD            | 1 % 05 Aug 2027                   | 1,120,000 | 1,122,671 |
| AVERY POINT CLO LTD            | 1 % 18 Jan 2025                   | 1,100,000 | 1,103,067 |
| AVIS BUDGET RENTAL CAR FUNDING | 2.97 % 20 Mar 2024                | 410,000   | 410,476   |
| AXIS SPECIALTY FINAN PLC       | 4 % 06 Dec 2027                   | 1,115,000 | 1,120,028 |
| AXIS SPECIALTY FINANCE         | 5.875 % 01 Jun 2020               | 135,000   | 144,487   |
| BAIN CAPITAL CREDIT CLO, LIMIT | 1 % 20 Jul 2030                   | 1,460,000 | 1,468,195 |
| BANK OF AMERICA CORP           | 8.57 % 15 Nov 2024                | 140,000   | 179,563   |
| BANK OF AMERICA CORP           | 6.875 % 25 Apr 2018               | 1,867,000 | 1,895,523 |
| BANK OF AMERICA CORP           | 4.125 % 22 Jan 2024               | 450,000   | 478,600   |
| BANK OF AMERICA CORP           | 3.3 % 11 Jan 2023                 | 525,000   | 537,075   |
| BANK OF AMERICA CORP           | 1 % 20 Dec 2023                   | 1,546,000 | 1,549,969 |
| BANK OF MONTREAL               | 1 % 15 Dec 2032                   | 1,080,000 | 1,067,720 |
| BANK OF NOVA SCOTIA            | 4.5 % 16 Dec 2025                 | 495,000   | 520,719   |
| BAXALTA INC                    | 4 % 23 Jun 2025                   | 575,000   | 594,307   |
| BAXALTA INC                    | 3.6 % 23 Jun 2022                 | 215,000   | 219,890   |
| BECTON DICKINSON AND CO        | 2.894 % 06 Jun 2022               | 1,080,000 | 1,073,244 |
| BECTON DICKINSON AND CO        | 3.7 % 06 Jun 2027                 | 1,080,000 | 1,088,327 |
| BLUEMOUNTAIN CLO LTD           | 1 % 18 Jul 2027                   | 1,095,000 | 1,100,157 |
| BM1068766                      | BCM SWAPTION USD PAY<br>OPTION 20 | 2,622,000 | 248,413   |
| BM1074012 SWAPTION             | JULY27 2.87 CALL                  | 3,710,000 | 234,101   |
| BOOKING HOLDINGS INC           | 3.55 % 15 Mar 2028                | 1,390,000 | 1,376,877 |
| BRAMBLES USA INC               | 4.125 % 23 Oct 2025               | 269,000   | 278,972   |
| BRAZOS TX HGR EDU AUTH         | 1 % 25 Jun 2026                   | 400,000   | 387,836   |
| BRE GRAND ISLANDER TIMESHARE I | 2.94 % 25 May 2029                | 418,430   | 415,696   |
| BROADRIDGE FINANCIAL SOL       | 3.4 % 27 Jun 2026                 | 370,000   | 366,972   |
| BUNGE LTD FINANCE CORP         | 3.5 % 24 Nov 2020                 | 335,000   | 341,989   |
| BUNGE LTD FINANCE CORP         | 3.25 % 15 Aug 2026                | 370,000   | 353,598   |
| CAPITAL AUTOMOTIVE REIT        | 3.87 % 15 Apr 2047                | 456,933   | 463,326   |
| CAPITAL ONE FINANCIAL CO       | 2.5 % 12 May 2020                 | 665,000   | 664,167   |
| CARLYLE GLOBAL MARKET STRATEGI | 1 % 14 Aug 2030                   | 1,100,000 | 1,104,452 |
| CARLYLE GLOBAL MARKET STRATEGI | 1 % 15 Oct 2025                   | 750,000   | 749,789   |
| CARNIVAL CORP                  | 0 % 14 Mar 2018                   | 4,000,000 | 3,984,960 |
| CBAM CLO MANAGEMENT            | 1 % 17 Oct 2029                   | 1,970,000 | 1,976,300 |
| CENOVUS ENERGY INC             | 3 % 15 Aug 2022                   | 2,250,000 | 2,235,965 |
| CENTERPOINT ENGY INC           | 0 % 04 Jan 2018                   | 4,000,000 | 3,999,483 |
| CHARTER COMM OPT LLC/CAP       | 3.579 % 23 Jul 2020               | 540,000   | 550,066   |
| CHARTER COMM OPT LLC/CAP       | 3.75 % 15 Feb 2028                | 1,230,000 | 1,178,596 |
| CHUBB INA HOLDINGS INC         | 2.7 % 13 Mar 2023                 | 225,000   | 223,522   |

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|                                |                     |           |           |
|--------------------------------|---------------------|-----------|-----------|
| CHUBB INA HOLDINGS INC         | 3.35 % 03 May 2026  | 365,000   | 372,503   |
| CHURCH + DWIGHT CO INC         | 3.15 % 01 Aug 2027  | 375,000   | 369,461   |
| CIFC FUNDING LTD               | 1 % 16 Nov 2030     | 500,000   | 500,000   |
| CIGNA CORP                     | 4.375 % 15 Dec 2020 | 165,000   | 172,856   |
| CIGNA CORP                     | 4 % 15 Feb 2022     | 90,000    | 93,992    |
| CIT EDUCATION LOAN TRUST       | 1 % 15 Mar 2026     | 103,361   | 103,216   |
| CIT EDUCATION LOAN TRUST       | 1 % 25 Jun 2042     | 434,618   | 391,354   |
| CITIGROUP INC                  | 3.375 % 01 Mar 2023 | 1,705,000 | 1,729,892 |
| CITIGROUP INC                  | 6.125 % 15 May 2018 | 1,800,000 | 1,827,275 |
| CKE RESTAURANTS HOLDINGS INC   | 4.474 % 20 Mar 2043 | 283,597   | 284,198   |
| CLI FUNDING LLC                | 3.62 % 18 May 2042  | 655,874   | 658,831   |
| CNA FINANCIAL CORP             | 3.45 % 15 Aug 2027  | 865,000   | 852,421   |
| CONCHO RESOURCES INC           | 3.75 % 01 Oct 2027  | 1,705,000 | 1,727,261 |
| CONOCOPHILLIPS COMPANY         | 2.4 % 15 Dec 2022   | 320,000   | 316,280   |
| CONOCOPHILLIPS COMPANY         | 2.875 % 15 Nov 2021 | 1,077,000 | 1,089,519 |
| CONOCOPHILLIPS COMPANY         | 4.2 % 15 Mar 2021   | 336,000   | 353,327   |
| CONTL AIRLINES 2012 1 A        | 4.15 % 11 Oct 2025  | 89,529    | 93,558    |
| CONTL AIRLINES 2012 2 A        | 4 % 29 Apr 2026     | 83,731    | 87,277    |
| CPS AUTO TRUST                 | 2.07 % 15 Nov 2019  | 78,972    | 78,987    |
| CPS AUTO TRUST                 | 1.53 % 15 Jul 2019  | 19,601    | 19,595    |
| CROWN CASTLE INTL CORP         | 3.65 % 01 Sep 2027  | 1,200,000 | 1,197,062 |
| DB MASTER FINANCE LLC          | 3.98 % 20 Feb 2045  | 194,500   | 198,528   |
| DBUBS MORTGAGE TRUST           | 5.002 % 10 Nov 2046 | 1,500,000 | 1,582,092 |
| DELL INT LLC / EMC CORP        | 6.02 % 15 Jun 2026  | 171,000   | 188,548   |
| DELL INT LLC / EMC CORP        | 4.42 % 15 Jun 2021  | 855,000   | 890,926   |
| DELTA AIR LINES 2007 1 A       | 6.821 % 10 Feb 2024 | 41,164    | 46,824    |
| DELTA AIR LINES INC            | 3.625 % 15 Mar 2022 | 1,400,000 | 1,424,189 |
| DIAMOND RESORTS OWNER TRUST    | 2.27 % 20 May 2026  | 0         | 0         |
| DIAMOND RESORTS OWNER TRUST    | 3.08 % 20 Nov 2028  | 719,976   | 720,658   |
| DIAMOND RESORTS OWNER TRUST    | 1.95 % 20 Jan 2025  | 387,630   | 386,580   |
| DIAMOND RESORTS OWNER TRUST    | 2.73 % 20 Jul 2027  | 0         | 0         |
| DISCOVER FINANCIAL SVS         | 5.2 % 27 Apr 2022   | 530,000   | 570,472   |
| DISCOVERY COMMUNICATIONS       | 3.95 % 20 Mar 2028  | 865,000   | 860,377   |
| DISCOVERY COMMUNICATIONS       | 2.95 % 20 Mar 2023  | 710,000   | 702,670   |
| DOMINION RESOURCES             | 0 % 09 Apr 2018     | 2,500,000 | 2,488,431 |
| DOMINION RESOURCES             | 0 % 02 Jan 2018     | 1,500,000 | 1,499,937 |
| DOMINOS PIZZA MASTER ISSUER LL | 3.484 % 25 Oct 2045 | 1,014,550 | 1,018,081 |
| DOW CHEMICAL CO/THE            | 4.25 % 15 Nov 2020  | 250,000   | 261,093   |
| DOW CHEMICAL CO/THE            | 8.55 % 15 May 2019  | 115,000   | 124,566   |
| DOW CHEMICAL CO/THE            | 4.125 % 15 Nov 2021 | 410,000   | 429,898   |
| DRB PRIME STUDENT LOAN TRUST   | 3.17 % 25 Jul 2031  | 263,587   | 265,453   |
| DRB PRIME STUDENT LOAN TRUST   | 2.89 % 25 Jun 2040  | 0         | 0         |
| DRB PRIME STUDENT LOAN TRUST   | 1 % 25 Apr 2040     | 312,604   | 324,009   |
| DRUG ROYALTY CORPORATION, INC. | 1 % 15 Jul 2024     | 81,577    | 82,365    |
| DRUG ROYALTY II LP 1           | 3.484 % 15 Jul 2023 | 96,493    | 96,266    |
| DUKE ENERGY CORP               | 2.65 % 01 Sep 2026  | 840,000   | 804,861   |
| DUKE ENERGY INDIANA INC        | 3.75 % 15 Jul 2020  | 55,000    | 57,045    |
| DUKE REALTY LP                 | 3.25 % 30 Jun 2026  | 270,000   | 267,599   |
| EARNEST STUDENT LOAN PROGRAM L | 2.72 % 25 Jan 2041  | 625,235   | 623,481   |
| ECMC GROUP STUDENT LOAN TRUST  | 1 % 26 Jul 2066     | 1,246,627 | 1,267,496 |
| ECMC GROUP STUDENT LOAN TRUST  | 1 % 27 Dec 2066     | 1,893,045 | 1,917,712 |

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|                                |                     |           |           |
|--------------------------------|---------------------|-----------|-----------|
| EDP FINANCE BV                 | 3.625 % 15 Jul 2024 | 1,560,000 | 1,571,113 |
| EDUCATION LOAN ASSET BACKED TR | 1 % 25 Jun 2026     | 356,419   | 356,635   |
| EDUCATIONAL SERVICES OF AMERIC | 1 % 25 Jul 2023     | 0         | 0         |
| EDUCATIONAL SERVICES OF AMERIC | 1 % 25 Jun 2048     | 300,000   | 272,552   |
| ELARA HGV TIMESHARE ISSUER     | 2.73 % 25 Apr 2028  | 274,779   | 273,073   |
| ELEMENT RAIL LEASING LLC       | 2.707 % 19 Feb 2045 | 296,097   | 293,477   |
| ENEL FINANCE INTL NV           | 2.875 % 25 May 2022 | 1,450,000 | 1,446,059 |
| ENEL FINANCE INTL NV           | 3.625 % 25 May 2027 | 1,160,000 | 1,152,522 |
| ENLINK MIDSTREAM PARTNER       | 4.85 % 15 Jul 2026  | 165,000   | 172,898   |
| ENSTAR GROUP LTD               | 4.5 % 10 Mar 2022   | 670,000   | 682,368   |

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Table of Contents

|                                |                     |           |           |
|--------------------------------|---------------------|-----------|-----------|
| ENTERGY ARKANSAS INC           | 3.5 % 01 Apr 2026   | 150,000   | 154,786   |
| ENTERGY NEW ORLEANS STORE RECO | 2.67 % 01 Jun 2027  | 287,467   | 286,820   |
| ENTERPRISE PRODS OPER LLC      | 0 % 18 Jan 2018     | 1,500,000 | 1,498,902 |
| ENTERPRISE PRODUCTS OPER       | 3.35 % 15 Mar 2023  | 350,000   | 356,898   |
| ENTERPRISE PRODUCTS OPER       | 6.5 % 31 Jan 2019   | 90,000    | 94,047    |
| ENTERPRISE PRODUCTS OPER       | 3.75 % 15 Feb 2025  | 40,000    | 41,244    |
| ENTERPRISE PRODUCTS OPER       | 3.7 % 15 Feb 2026   | 515,000   | 527,330   |
| EXPEDIA INC                    | 7.456 % 15 Aug 2018 | 2,370,000 | 2,444,350 |
| EXPERIAN FINANCE PLC           | 0 % 24 Jan 2018     | 4,000,000 | 3,996,116 |
| EXPORT IMPORT BK KOREA         | 5.125 % 29 Jun 2020 | 190,000   | 200,231   |
| EXXON MOBIL CORPORATION        | 2.397 % 06 Mar 2022 | 145,000   | 144,767   |
| FANNIE MAE                     | 1.875 % 18 Sep 2018 | 540,000   | 540,472   |
| FANNIE MAE                     | 4 % 25 Nov 2043     | 303,093   | 316,541   |
| FANNIE MAE                     | 4 % 25 Apr 2027     | 764,592   | 806,041   |
| FED HM LN PC POOL C03537       | 4.5 % 01 Aug 2040   | 429,162   | 462,774   |
| FED HM LN PC POOL G06057       | 4.5 % 01 Oct 2040   | 446,648   | 480,645   |
| FED HM LN PC POOL G06601       | 4.5 % 01 Dec 2040   | 405,101   | 436,874   |
| FED HM LN PC POOL G08711       | 3.5 % 01 Jun 2046   | 0         | 0         |
| FED HM LN PC POOL G60172       | 4.5 % 01 Sep 2043   | 628,580   | 677,835   |
| FED HM LN PC POOL G60485       | 4.5 % 01 Oct 2041   | 557,932   | 600,362   |
| FED HM LN PC POOL Q05106       | 4 % 01 Dec 2041     | 132,524   | 140,130   |
| FED HM LN PC POOL Q37467       | 3.5 % 01 Nov 2045   | 0         | 0         |
| FED HM LN PC POOL Q41916       | 3.5 % 01 Jul 2046   | 693,742   | 716,586   |
| FED HM LN PC POOL Q42045       | 3.5 % 01 Jul 2046   | 283,938   | 293,289   |
| FED HM LN PC POOL Q44275       | 3.5 % 01 Nov 2046   | 553,895   | 572,134   |
| FED HM LN PC POOL Q44277       | 3.5 % 01 Nov 2046   | 239,798   | 247,313   |
| FED HM LN PC POOL Q45741       | 3.5 % 01 Jan 2047   | 0         | 0         |
| FED HM LN PC POOL Q47730       | 4 % 01 Apr 2047     | 597,289   | 631,232   |
| FED HM LN PC POOL Q47742       | 4 % 01 Apr 2047     | 484,367   | 511,892   |
| FED HM LN PC POOL Q48208       | 4.5 % 01 May 2047   | 453,978   | 482,600   |
| FED HM LN PC POOL Q48869       | 4.5 % 01 Jun 2047   | 4,281,003 | 4,550,448 |
| FED HM LN PC POOL Q52216       | 3.5 % 01 Nov 2047   | 1,767,424 | 1,817,777 |
| FED HM LN PC POOL Q52834       | 4 % 01 Dec 2047     | 570,000   | 596,122   |
| FED HM LN PC POOL Q52868       | 3.5 % 01 Dec 2047   | 2,100,000 | 2,159,830 |
| FED HM LN PC POOL V83655       | 3.5 % 01 Dec 2047   | 4,192,491 | 4,311,935 |
| FED HM LN PC POOL V83763       | 3.5 % 01 Dec 2047   | 5,868,668 | 6,035,864 |
| FED HM LN PC POOL V83764       | 4 % 01 Dec 2047     | 3,196,976 | 3,343,492 |
| FED HM LN PC POOL V83796       | 4 % 01 Dec 2047     | 6,225,000 | 6,510,287 |
| FHLMC TBA 30 YR 3.5            | 3.5 % 18 Jan 2048   | 3,425,000 | 3,517,226 |
| FIRST FRANKLIN MTG LOAN ASSET  | 1 % 25 Apr 2035     | 69,383    | 69,534    |
| FIRST HORIZON NATIONAL         | 3.5 % 15 Dec 2020   | 1,250,000 | 1,276,476 |
| FIRST INVESTORS AUTO OWNER TRU | 1.87 % 15 Nov 2021  | 540,000   | 537,744   |
| FLAGSHIP CREDIT AUTO TRUST     | 1.98 % 15 Oct 2020  | 65,612    | 65,610    |
| FLAGSHIP CREDIT AUTO TRUST     | 2.05 % 15 Nov 2020  | 900,000   | 900,026   |
| FLAGSHIP CREDIT AUTO TRUST     | 1.63 % 15 Jun 2020  | 21,874    | 21,861    |
| FLIR SYSTEMS INC               | 3.125 % 15 Jun 2021 | 435,000   | 438,218   |



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|                                |                     |            |            |
|--------------------------------|---------------------|------------|------------|
| FLORIDA PWR & LGT CO           | 0 % 24 Jan 2018     | 4,000,000  | 3,996,167  |
| FNMA POOL 735382               | 1 % 01 Apr 2035     | 209,390    | 227,462    |
| FNMA POOL 735676               | 1 % 01 Jul 2035     | 256,416    | 278,525    |
| FNMA POOL AB4051               | 4 % 01 Dec 2041     | 0          |            |
| FNMA POOL AD6437               | 5 % 01 Jun 2040     | 266,747    | 291,272    |
| FNMA POOL AD6996               | 5 % 01 Jul 2040     | 1,680,344  | 1,813,727  |
| FNMA POOL AH6787               | 4.5 % 01 Mar 2041   | 467,093    | 504,132    |
| FNMA POOL AI2632               | 4.5 % 01 Jun 2041   | 101,471    | 109,281    |
| FNMA POOL AL8173               | 1 % 01 Feb 2044     | 680,451    | 735,746    |
| FNMA POOL AS1304               | 3.5 % 01 Dec 2028   | 711,063    | 736,540    |
| FNMA POOL AS6475               | 3.5 % 01 Jan 2046   | 0          |            |
| FNMA POOL AV1897               | 3.5 % 01 Dec 2028   | 119,477    | 123,752    |
| FNMA POOL AV2325               | 3.5 % 01 Dec 2028   | 402,143    | 415,880    |
| FNMA POOL BE4046               | 3.5 % 01 Dec 2046   | 0          |            |
| FNMA POOL BF0094               | 4 % 01 May 2056     | 3,000,447  | 3,154,262  |
| FNMA POOL BF0105               | 4 % 01 Jun 2056     | 2,369,558  | 2,490,739  |
| FNMA POOL BH4875               | 3.5 % 01 Jun 2047   | 0          |            |
| FNMA POOL BH5155               | 3.5 % 01 Sep 2047   | 6,900,483  | 7,089,215  |
| FNMA POOL BH9008               | 4 % 01 Aug 2047     | 124,356    | 130,174    |
| FNMA POOL BH9011               | 4 % 01 Sep 2047     | 373,430    | 390,901    |
| FNMA POOL CA0181               | 4 % 01 Aug 2047     | 3,969,580  | 4,155,079  |
| FNMA POOL CA0185               | 4.5 % 01 Aug 2047   | 2,458,907  | 2,619,226  |
| FNMA POOL CA0620               | 4 % 01 Oct 2047     | 13,606,269 | 14,242,787 |
| FNMA POOL CA0770               | 3.5 % 01 Nov 2047   | 5,688,318  | 5,843,897  |
| FNMA POOL MA3027               | 4 % 01 Jun 2047     | 0          |            |
| FNMA POOL MA3210               | 3.5 % 01 Dec 2047   | 747,614    | 768,061    |
| FNMA TBA 30 YR 3.5             | 3.5 % 18 Jan 2048   | 8,900,000  | 9,137,797  |
| FNMA TBA 30 YR 4               | 4 % 18 Jan 2048     | 3,350,000  | 3,503,225  |
| FORD MOTOR CREDIT CO LLC       | 2.375 % 12 Mar 2019 | 4,325,000  | 4,326,551  |
| FORTIVE CORPORATION            | 0 % 16 Jan 2018     | 4,000,000  | 3,997,367  |
| FREDDIE MAC                    | 0.875 % 07 Mar 2018 | 520,000    | 519,550    |
| FREDDIE MAC                    | 0.75 % 12 Jan 2018  | 690,000    | 689,887    |
| FREDDIE MAC                    | 2.375 % 13 Jan 2022 | 505,000    | 509,540    |
| FREDDIE MAC                    | 5.5 % 15 Mar 2038   | 330,360    | 363,359    |
| FREDDIE MAC                    | 4 % 15 Mar 2040     | 1,046,762  | 1,082,383  |
| FREDDIE MAC                    | 4 % 15 Jun 2033     | 881,851    | 923,725    |
| FREDDIE MAC                    | 3.5 % 15 Jun 2026   | 879,464    | 909,103    |
| FREDDIE MAC STACR              | 1 % 25 Oct 2027     | 60,821     | 60,889     |
| GALAXY CLO LTD                 | 1 % 20 Jul 2027     | 1,095,000  | 1,096,140  |
| GCCFC COMMERCIAL MORTGAGE TRUS | 1 % 10 Jul 2038     | 371,812    | 374,040    |
| GENERAL MOTORS CO              | 4.2 % 01 Oct 2027   | 985,000    | 1,020,667  |
| GENERAL MOTORS FINL CO         | 3.2 % 13 Jul 2020   | 655,000    | 663,890    |
| GENERAL MOTORS FINL CO         | 3.1 % 15 Jan 2019   | 547,000    | 549,928    |
| GENERAL MOTORS FINL CO         | 3.7 % 09 May 2023   | 610,000    | 622,153    |
| GLENCORE FUNDING LLC           | 0 % 10 Jan 2018     | 4,200,000  | 4,198,320  |
| GLOBAL SC FINANCE SRL          | 3.85 % 15 Apr 2037  | 611,825    | 621,941    |
| GNMA II POOL 004979            | 5 % 20 Mar 2041     | 202,451    | 220,200    |
| GNMA II POOL AC2985            | 4 % 20 Oct 2047     | 324,112    | 340,613    |
| GNMA II POOL BC4641            | 3.5 % 20 Sep 2047   | 1,194,507  | 1,236,089  |
| GNMA II POOL BC4885            | 3.5 % 20 Nov 2047   | 1,797,124  | 1,863,797  |
| GNMA II POOL BD6940            | 3.5 % 20 Dec 2047   | 950,000    | 983,015    |

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|                            |                    |           |           |
|----------------------------|--------------------|-----------|-----------|
| GNMA II POOL MA4382        | 3.5 % 20 Apr 2047  | 0         |           |
| GNMA II POOL MA4510        | 3.5 % 20 Jun 2047  | 0         |           |
| GNMA II POOL MA4778        | 3.5 % 20 Oct 2047  | 6,294,405 | 6,513,387 |
| GNMA II TBA 30 YR 3.5      | 3.5 % 24 Jan 2048  | 7,950,000 | 8,218,313 |
| GNMA II TBA 30 YR 4        | 4 % 24 Jan 2048    | 6,800,000 | 7,088,469 |
| GNMA POOL BF1053           | 3.5 % 15 Dec 2047  | 625,000   | 647,344   |
| GOAL CAPITAL FUNDING TRUST | 1 % 25 Aug 2048    | 445,910   | 445,994   |
| GOAL CAPITAL FUNDING TRUST | 1 % 25 Sep 2043    | 200,000   | 180,373   |
| GOLDMAN SACHS GROUP INC    | 5.95 % 18 Jan 2018 | 470,000   | 470,741   |
| GOLDMAN SACHS GROUP INC    | 6.15 % 01 Apr 2018 | 685,000   | 692,209   |

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### Table of Contents

|                               |                     |           |           |
|-------------------------------|---------------------|-----------|-----------|
| GOLDMAN SACHS GROUP INC       | 7.5 % 15 Feb 2019   | 810,000   | 856,037   |
| GOLDMAN SACHS GROUP INC       | 5.25 % 27 Jul 2021  | 560,000   | 606,923   |
| GOLDMAN SACHS GROUP INC       | 5.75 % 24 Jan 2022  | 1,050,000 | 1,164,272 |
| GOLDMAN SACHS GROUP INC       | 5.375 % 15 Mar 2020 | 25,000    | 26,508    |
| GS MORTGAGE SECURITIES TRUST  | 4.074 % 10 Jan 2047 | 935,000   | 992,390   |
| HEALTHCARE TRUST OF AMER      | 3.5 % 01 Aug 2026   | 445,000   | 438,137   |
| HELMERICH + PAYNE INTL        | 4.65 % 15 Mar 2025  | 350,000   | 368,427   |
| HERCULES CAPITAL INC          | 4.625 % 23 Oct 2022 | 2,025,000 | 2,053,225 |
| HERTZ FLEET LEASE FUNDING LP  | 1.96 % 10 Apr 2030  | 338,733   | 338,672   |
| HEWLETT PACKARD ENTERPRISE CO | 0 % 03 Jan 2018     | 3,500,000 | 3,499,697 |
| HEXCEL CORP                   | 3.95 % 15 Feb 2027  | 145,000   | 147,821   |
| HILTON GRAND VACATIONS TRUST  | 1 % 26 Dec 2028     | 569,495   | 565,773   |
| HOST HOTELS + RESORTS LP      | 3.75 % 15 Oct 2023  | 325,000   | 330,828   |
| HP INC                        | 0 % 08 Jan 2018     | 3,700,000 | 3,698,892 |
| HYUNDAI CAPITAL AMERICA       | 0 % 17 Jan 2018     | 2,000,000 | 1,998,604 |
| HYUNDAI CAPITAL AMERICA       | 0 % 04 Jan 2018     | 2,500,000 | 2,499,692 |
| IMPERIAL BRANDS FIN PLC       | 2.95 % 21 Jul 2020  | 755,000   | 762,289   |
| INGREDION INC                 | 3.2 % 01 Oct 2026   | 495,000   | 485,990   |
| INTL LEASE FINANCE CORP       | 7.125 % 01 Sep 2018 | 348,000   | 359,090   |
| IPALCO ENTERPRISES INC        | 3.45 % 15 Jul 2020  | 1,595,000 | 1,610,950 |
| ISRAEL ELECTRIC CORP LTD      | 7.25 % 15 Jan 2019  | 445,000   | 463,637   |
| JP MORGAN MORTGAGE TRUST      | 1 % 25 Jan 2047     | 1,205,438 | 1,211,628 |
| * JPMORGAN CHASE + CO         | 3.2 % 25 Jan 2023   | 2,315,000 | 2,361,303 |
| * JPMORGAN CHASE + CO         | 6.3 % 23 Apr 2019   | 745,000   | 784,334   |
| * JPMORGAN CHASE + CO         | 3.25 % 23 Sep 2022  | 190,000   | 194,532   |
| * JPMORGAN CHASE + CO         | 4.35 % 15 Aug 2021  | 220,000   | 233,336   |
| KEYCORP STUDENT LOAN TRUST    | 1 % 25 May 2029     | 147,000   | 146,196   |
| KEYCORP STUDENT LOAN TRUST    | 1 % 27 Jan 2042     | 317,181   | 317,215   |
| KEYCORP STUDENT LOAN TRUST    | 1 % 27 Sep 2035     | 493,867   | 493,263   |
| LAM RESEARCH CORP             | 3.8 % 15 Mar 2025   | 800,000   | 831,654   |
| LAM RESEARCH CORP             | 2.75 % 15 Mar 2020  | 620,000   | 624,389   |
| LAZARD GROUP LLC              | 4.25 % 14 Nov 2020  | 1,240,000 | 1,291,558 |
| LCM LTD PARTNERSHIP           | 1 % 20 Oct 2029     | 760,000   | 772,638   |
| LEAR CORP                     | 5.375 % 15 Mar 2024 | 220,000   | 232,704   |
| * LEGG MASON INC              | 4.75 % 15 Mar 2026  | 355,000   | 380,372   |
| LEIDOS HOLDINGS INC           | 4.45 % 01 Dec 2020  | 1,555,000 | 1,613,313 |
| LENNAR CORP                   | 4.5 % 15 Nov 2019   | 943,000   | 967,754   |
| LG+E AND KU ENERGY LLC        | 3.75 % 15 Nov 2020  | 105,000   | 108,329   |
| LIBERTY MUTUAL GROUP INC      | 5 % 01 Jun 2021     | 700,000   | 748,658   |
| MAGELLAN MIDSTREAM PARTN      | 5 % 01 Mar 2026     | 1,120,000 | 1,244,098 |
| MARBLE POINT CLO XI LTD       | 1 % 18 Dec 2030     | 1,000,000 | 1,000,396 |
| MARRIOTT INTERNATION          | 0 % 16 Jan 2018     | 3,000,000 | 2,998,038 |
| MARSH + MCLENNAN COS INC      | 3.3 % 14 Mar 2023   | 155,000   | 158,854   |
| MCKESSON CORP                 | 4.75 % 01 Mar 2021  | 120,000   | 127,180   |
| MILOS CLO, LTD                | 1 % 20 Oct 2030     | 1,180,000 | 1,184,433 |
| MIRAMAX LLC                   | 3.34 % 20 Jul 2026  | 403,056   | 403,385   |

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|                                |                     |           |           |
|--------------------------------|---------------------|-----------|-----------|
| MISSISSIPPI HIGHER EDUCATION A | 1 % 25 Oct 2035     | 505,203   | 506,060   |
| MOLSON COORS BREWING CO        | 2.1 % 15 Jul 2021   | 390,000   | 382,251   |
| MORGAN STANLEY CAPITAL I TRUST | 1 % 12 Feb 2044     | 0         |           |
| MPLX LP                        | 4.125 % 01 Mar 2027 | 1,215,000 | 1,244,450 |
| MVW OWNER TRUST                | 2.42 % 20 Dec 2034  | 173,033   | 171,470   |
| MYLAN NV                       | 3.15 % 15 Jun 2021  | 615,000   | 618,433   |
| MYLAN NV                       | 3.95 % 15 Jun 2026  | 1,555,000 | 1,568,010 |
| NABORS INDUSTRIES INC          | 5.5 % 15 Jan 2023   | 1,235,000 | 1,197,950 |
| NASDAQ INC                     | 0 % 20 Feb 2018     | 3,500,000 | 3,491,979 |
| NASDAQ INC                     | 0 % 24 Jan 2018     | 600,000   | 599,379   |
| NAVIENT STUDENT LOAN TRUST     | 1 % 26 Jul 2066     | 1,800,000 | 1,842,990 |
| NAVIENT STUDENT LOAN TRUST     | 1 % 25 Jun 2065     | 1,004,538 | 1,025,887 |
| NAVIENT STUDENT LOAN TRUST     | 1 % 26 Jul 2066     | 650,000   | 667,107   |
| NAVIENT STUDENT LOAN TRUST     | 1 % 27 Sep 2066     | 950,000   | 959,094   |
| NAVIENT STUDENT LOAN TRUST     | 1 % 26 Jul 2066     | 757,405   | 759,985   |
| NAVIENT STUDENT LOAN TRUST     | 1 % 25 Mar 2066     | 4,950,000 | 5,091,355 |
| NELNET STUDENT LOAN TRUST      | 1 % 25 Jan 2037     | 411,396   | 409,294   |
| NELNET STUDENT LOAN TRUST      | 1 % 25 Oct 2033     | 560,570   | 550,153   |
| NELNET STUDENT LOAN TRUST      | 1 % 25 Apr 2031     | 680,000   | 681,883   |
| NEW RESIDENTIAL ADVANCE RECEIV | 3.106 % 15 Dec 2050 | 1,100,000 | 1,095,102 |
| NEW RESIDENTIAL ADVANCE RECEIV | 2.575 % 15 Oct 2049 | 1,300,000 | 1,287,585 |
| * NEW YORK LIFE GLOBAL FDG     | 2.35 % 14 Jul 2026  | 805,000   | 768,323   |
| NEWELL BRANDS INC              | 3.85 % 01 Apr 2023  | 725,000   | 750,201   |
| NEWELL BRANDS INC              | 4.7 % 15 Aug 2020   | 50,000    | 52,571    |
| NOVASTAR HOME EQUITY LOAN      | 1 % 25 Mar 2035     | 1,573,340 | 1,577,256 |
| O REILLY AUTOMOTIVE INC        | 3.6 % 01 Sep 2027   | 1,580,000 | 1,585,809 |
| ONDECK ASSET SECURITIZATION TR | 4.21 % 17 May 2020  | 300,000   | 301,179   |
| ONEMAIN FINANCIAL ISSUANCE TRU | 2.47 % 18 Sep 2024  | 6,161     | 6,162     |
| ORANGE LAKE TIMESHARE TRUST    | 2.61 % 08 Mar 2029  | 480,402   | 476,733   |
| OSCAR US FUNDING TRUST         | 2.73 % 15 Dec 2020  | 1,800,000 | 1,796,665 |
| PANHANDLE PLAINS STUDENT FINAN | 1 % 01 Dec 2031     | 600,000   | 565,550   |
| PENNSYLVANIA HIGHER EDUCATION  | 1 % 25 Nov 2065     | 1,149,453 | 1,152,373 |
| PIONEER NATURAL RESOURCE       | 4.45 % 15 Jan 2026  | 655,000   | 702,053   |
| PITNEY BOWES INC               | 3.625 % 15 Sep 2020 | 615,000   | 608,850   |
| PITNEY BOWES INC               | 3.625 % 01 Oct 2021 | 1,060,000 | 985,800   |
| PITNEY BOWES INC               | 6.25 % 15 Mar 2019  | 710,000   | 731,300   |
| PLAINS ALL AMER PIPELINE       | 4.5 % 15 Dec 2026   | 2,320,000 | 2,351,784 |
| PROGRESS ENERGY INC            | 4.875 % 01 Dec 2019 | 320,000   | 334,715   |
| PROLOGIS LP                    | 3.75 % 01 Nov 2025  | 325,000   | 340,740   |
| PUGET ENERGY INC               | 3.65 % 15 May 2025  | 685,000   | 702,243   |
| QUALCOMM INC                   | 3.45 % 20 May 2025  | 332,000   | 332,754   |
| REGIONS BANK                   | 2.25 % 14 Sep 2018  | 995,000   | 996,085   |
| REGIONS FINANCIAL CORP         | 3.2 % 08 Feb 2021   | 600,000   | 610,476   |
| REINSURANCE GRP OF AMER        | 4.7 % 15 Sep 2023   | 760,000   | 815,255   |
| REINSURANCE GRP OF AMER        | 5 % 01 Jun 2021     | 610,000   | 652,274   |
| REINSURANCE GRP OF AMER        | 3.95 % 15 Sep 2026  | 795,000   | 812,499   |
| REYNOLDS AMERICAN INC          | 3.25 % 12 Jun 2020  | 260,000   | 264,185   |
| RPM INTERNATIONAL INC          | 3.75 % 15 Mar 2027  | 260,000   | 263,090   |
| SABINE PASS LIQUEFACTION       | 4.2 % 15 Mar 2028   | 435,000   | 440,124   |
| SANTANDER DRIVE AUTO RECEIVABL | 3.1 % 16 Nov 2020   | 500,000   | 504,769   |
| SENECA PARK CLO LTD            | 1 % 17 Jul 2026     | 1,300,000 | 1,313,562 |

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|                                |                     |           |           |
|--------------------------------|---------------------|-----------|-----------|
| SHELLPOINT CO ORIGINATOR TRUST | 1 % 25 Oct 2031     | 1,543,353 | 1,540,641 |
| SHIRE ACQ INV IRELAND DA       | 2.875 % 23 Sep 2023 | 875,000   | 860,190   |
| SIERRA RECEIVABLES FUNDING CO  | 2.91 % 20 Mar 2034  | 484,356   | 484,932   |
| SLC STUDENT LOAN TRUST         | 1 % 15 Feb 2045     | 766,232   | 720,404   |
| SLC STUDENT LOAN TRUST         | 1 % 15 Mar 2055     | 600,000   | 575,405   |
| SLC STUDENT LOAN TRUST         | 1 % 15 Jul 2036     | 800,000   | 797,133   |
| SLM STUDENT LOAN TRUST         | 1 % 15 Dec 2039     | 1,350,000 | 1,349,073 |
| SLM STUDENT LOAN TRUST         | 1 % 25 Oct 2028     | 680,000   | 675,629   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Mar 2044     | 769,318   | 712,149   |
| SLM STUDENT LOAN TRUST         | 1 % 25 Oct 2064     | 1,700,000 | 1,688,385 |

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Table of Contents

|                                |                          |            |            |
|--------------------------------|--------------------------|------------|------------|
| SLM STUDENT LOAN TRUST         | 1 % 25 Oct 2040          | 507,743    | 478,661    |
| SLM STUDENT LOAN TRUST         | 1 % 15 Jun 2038          | 163,396    | 156,689    |
| SLM STUDENT LOAN TRUST         | 1 % 15 Jan 2043          | 530,000    | 549,860    |
| SMB PRIVATE EDUCATION LOAN TRU | 1 % 15 May 2023          | 203,132    | 203,231    |
| SMB PRIVATE EDUCATION LOAN TRU | 2.7 % 15 May 2031        | 1,000,000  | 994,939    |
| SMB PRIVATE EDUCATION LOAN TRU | 1 % 17 Feb 2032          | 360,000    | 372,341    |
| SOCIAL PROFESSIONAL LOAN PROGR | 1 % 25 Aug 2032          | 0          |            |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.42 % 25 Mar 2030       | 0          |            |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.74 % 25 Oct 2032       | 720,000    | 719,509    |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.36 % 27 Dec 2032       | 200,000    | 197,470    |
| SOCIAL PROFESSIONAL LOAN PROGR | 1 % 25 Jan 2039          | 245,829    | 248,235    |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.49 % 25 Jan 2036       | 570,000    | 564,320    |
| SOCIAL PROFESSIONAL LOAN PROGR | 1 % 26 Mar 2040          | 440,000    | 434,135    |
| SOUTH TEXAS HIGHER EDUCATION A | 1 % 01 Oct 2046          | 600,000    | 600,882    |
| SPECTRA ENERGY PARTNERS        | 0 % 25 Jan 2018          | 2,500,000  | 2,496,967  |
| SPIRIT AEROSYSTEMS INC         | 3.85 % 15 Jun 2026       | 320,000    | 324,942    |
| SPIRIT AIR 2015 1 PTT A        | 4.1 % 01 Oct 2029        | 609,854    | 632,967    |
| SPRINGLEAF FUNDING TRUST       | 3.16 % 15 Nov 2024       | 180,000    | 180,715    |
| SPS SERVICER ADVANCE RECEIVABL | 2.53 % 16 Nov 2048       | 1,520,000  | 1,506,659  |
| SSGA                           | G STIFF ERISA QUALIFIED  | 224,066    | 224,066    |
| STORE MASTER FUNDING LLC       | 3.75 % 20 Apr 2045       | 0          |            |
| SVO VOI MORTGAGE CORP          | 2 % 20 Sep 2029          | 0          |            |
| SWAP BARCLAYS BANK BOC         | TBA CASH COLLATERALL USD | (874,000)  | (874,000)  |
| TACO BELL FUNDING, LLC         | 3.832 % 25 May 2046      | 612,250    | 620,558    |
| TAL ADVANTAGE LLC              | 4.5 % 20 Apr 2042        | 843,623    | 869,322    |
| TECH DATA CORP                 | 3.7 % 15 Feb 2022        | 620,000    | 621,923    |
| TENCENT HOLDINGS LTD           | 2.875 % 11 Feb 2020      | 385,000    | 387,194    |
| TEVA PHARMACEUTICALS NE        | 3.15 % 01 Oct 2026       | 815,000    | 672,902    |
| TEVA PHARMACEUTICALS NE        | 2.2 % 21 Jul 2021        | 585,000    | 534,380    |
| TOWD POINT MORTGAGE TRUST      | 1 % 25 May 2055          | 270,689    | 270,751    |
| TRINITY ACQUISITION PLC        | 3.5 % 15 Sep 2021        | 790,000    | 805,406    |
| TRINITY ACQUISITION PLC        | 4.4 % 15 Mar 2026        | 155,000    | 163,926    |
| TRIP RAIL MASTER FUNDING LLC   | 2.709 % 15 Aug 2047      | 321,386    | 320,130    |
| TRITON CONTAINER FINANCE LLC   | 3.62 % 20 Aug 2042       | 1,183,622  | 1,184,204  |
| UNITED TECHNOLOGIES            | 0 % 11 Jan 2018          | 2,900,000  | 2,898,429  |
| UNUM GROUP                     | 3 % 15 May 2021          | 345,000    | 347,409    |
| US 10YR ULTRA FUT MAR18        | XCBT 20180320            | (800,000)  | (1,000)    |
| US 2YR NOTE (CBT) MAR18        | XCBT 20180329            | 28,600,000 | (73,797)   |
| US 5YR NOTE (CBT) MAR18        | XCBT 20180329            | 15,600,000 | (83,996)   |
| US DOLLAR                      |                          | 1,303,013  | 1,303,013  |
| US TREASURY N/B                | 1.625 % 15 Nov 2022      | 10,100,000 | 9,842,766  |
| US TREASURY N/B                | 0.875 % 15 Jul 2018      | 200,000    | 199,281    |
| US TREASURY N/B                | 1.625 % 30 Nov 2020      | 2,800,000  | 2,771,891  |
| US TREASURY N/B                | 2.25 % 15 Aug 2027       | 13,000,000 | 12,817,188 |
| US TREASURY N/B                | 1.625 % 31 Aug 2022      | 7,850,000  | 7,655,897  |
| US TREASURY N/B                | 1.875 % 31 Mar 2022      | 55,550,000 | 54,922,893 |
| US ULTRA BOND CBT MAR18        | XCBT 20180320            | (300,000)  | (5,000)    |
| VERIZON COMMUNICATIONS         | 4.6 % 01 Apr 2021        | 380,000    | 404,265    |

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|                                      |                     |              |                       |
|--------------------------------------|---------------------|--------------|-----------------------|
| VERIZON COMMUNICATIONS               | 4.125 % 16 Mar 2027 | 480,000      | 500,502               |
| WALGREENS BOOTS ALLIANCE             | 3.3 % 18 Nov 2021   | 590,000      | 599,848               |
| WAVE 2017 1 LLC                      | 3.844 % 15 Nov 2042 | 1,391,040    | 1,393,961             |
| WEINGARTEN REALTY INVEST             | 3.25 % 15 Aug 2026  | 190,000      | 182,360               |
| WELK RESORTS LLC                     | 2.79 % 16 Jun 2031  | 210,020      | 208,995               |
| WELK RESORTS LLC                     | 3.41 % 15 Jun 2033  | 583,104      | 577,362               |
| WELLS FARGO COMMERCIAL MORTGAG       | 3.349 % 15 Nov 2043 | 209,913      | 212,848               |
| WENDYS FUNDING LLC                   | 4.497 % 15 Jun 2045 | 830,875      | 849,969               |
| WENDYS FUNDING LLC                   | 3.371 % 15 Jun 2045 | 904,188      | 906,611               |
| WILLIS NORTH AMERICA INC             | 3.6 % 15 May 2024   | 125,000      | 127,075               |
| WILLIS TOWERS WATSON PLC             | 5.75 % 15 Mar 2021  | 580,000      | 631,134               |
| XCEL ENERGY INC                      | 3.3 % 01 Jun 2025   | 530,000      | 537,198               |
| XLIT LTD                             | 6.375 % 15 Nov 2024 | 660,000      | 768,842               |
| XLIT LTD                             | 5.75 % 01 Oct 2021  | 360,000      | 395,114               |
| XLIT LTD                             | 4.45 % 31 Mar 2025  | 315,000      | 322,183               |
| <b>Sub-Total: Fund 5748 15 of 16</b> |                     | <b>Total</b> | <b>\$ 497,596,443</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/<br>Par Value  |                |                |
|     | ABBVIE INC  | 1.8% 14 May 2018  | 3,060,000      | \$ 3,058,503   |
|     | AIG GLOBAL FUNDING  | 2.15% 02 Jul 2020   | 175,000        | 173,450        |
|     | ALLY AUTO RECEIVABLES TRUST                               | 1.75% 15 Dec 2021   | 2,740,000      | 2,718,073      |
|     | AMAZON.COM INC  | 2.4% 22 Feb 2023  | 2,050,000      | 2,028,715      |
|     | AMERICAN EXPRESS CO                                       | 2.2% 30 Oct 2020  | 2,085,000      | 2,067,894      |
|     | AMERICREDIT AUTOMOBILE RECEIVA                            | 1.54% 09 Mar 2020   | 706,870        | 706,510        |
|     | AMERICREDIT AUTOMOBILE RECEIVA                            | 2.4% 18 May 2022  | 985,000        | 982,882        |
|     | AMERICREDIT AUTOMOBILE RECEIVA                            | 2.24% 08 Apr 2022   | 865,000        | 859,788        |
|     | AMERICREDIT AUTOMOBILE RECEIVA                            | 1.53% 08 Jul 2021   | 310,000        | 307,980        |
|     | AMERICREDIT AUTOMOBILE RECEIVA                            | 2.24% 19 Jun 2023   | 350,000        | 347,002        |
|     | AMERICREDIT AUTOMOBILE RECEIVA                            | 2.3% 18 Feb 2022  | 490,000        | 489,129        |
|     | AMPHENOL CORP   | 2.2% 01 Apr 2020  | 2,000,000      | 1,990,115      |
|     | ANDEAVOR LOGIS LP/CORP                                    | 5.5% 15 Oct 2019  | 1,340,000      | 1,390,947      |
|     | APTIV PLC   | 3.15% 19 Nov 2020   | 200,000        | 203,089        |
|     | AT+T INC  | 3.2% 01 Mar 2022  | 2,020,000      | 2,041,798      |
|     | ATHENE GLOBAL FUNDING                                     | 2.75% 20 Apr 2020   | 1,260,000      | 1,260,635      |
|     | ATHENE GLOBAL FUNDING                                     | 3% 01 Jul 2022  | 1,255,000      | 1,242,166      |
|     | AUST + NZ BANKING GRP NY                                  | 2.625% 09 Nov 2022  | 2,090,000      | 2,076,351      |
|     | AUTONATION INC  | 3.5% 15 Nov 2024  | 1,465,000      | 1,449,044      |
|     | AVIS BUDGET RENTAL CAR FUNDING                            | 2.63% 20 Dec 2021   | 1,875,000      | 1,871,480      |
|     | BAKER HUGHES LLC/CO OBL                                   | 2.773% 15 Dec 2022  | 1,800,000      | 1,797,741      |
|     | BANC OF AMERICA COMMERCIAL MOR                            | 3.116% 15 Feb 2050  | 1,610,000      | 1,635,207      |
|     | BANCO SANTANDER SA  | 3.125% 23 Feb 2023  | 1,400,000      | 1,392,876      |
|     | BANK OF AMERICA CORP                                      | 1% 20 Jan 2023  | 2,105,000      | 2,135,319      |
|     | BANK OF AMERICA CORP                                      | 1% 21 Jul 2021  | 2,020,000      | 2,016,462      |
|     | BANK OF AMERICA CREDIT CARD TR                            | 1.95% 15 Aug 2022   | 1,465,000      | 1,458,448      |
|     | BANK OF AMERICA NA  | 2.05% 07 Dec 2018   | 1,960,000      | 1,959,439      |
|     | BANK OF AMERICA NA  | 1.75% 05 Jun 2018   | 2,185,000      | 2,184,068      |
|     | BANK OF MONTREAL  | 1.8% 31 Jul 2018  | 2,410,000      | 2,408,608      |
|     | BANK OF MONTREAL  | 2.1% 15 Jun 2020  | 590,000        | 586,319        |
|     | BANK OF MONTREAL  | 2.1% 12 Dec 2019  | 1,030,000      | 1,027,146      |
|     | BANK OF NOVA SCOTIA                                       | 1.7% 11 Jun 2018  | 795,000        | 794,587        |

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Table of Contents

|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| BANK OF NY MELLON CORP         | 2.2% 16 Aug 2023   | 2,000,000 | 1,938,418 |
| BARCLAYS COMMERCIAL MORTGAGE S | 3.189% 15 Feb 2050 | 1,000,000 | 1,019,852 |
| BARCLAYS PLC                   | 3.25% 12 Jan 2021  | 835,000   | 843,019   |
| BAYVIEW OPPORTUNITY MASTER FUN | 4% 28 Apr 2055     | 992,324   | 1,018,477 |
| BB+T CORPORATION               | 2.15% 01 Feb 2021  | 2,065,000 | 2,045,466 |
| BNZ INTL FUNDING/LONDON        | 2.4% 21 Feb 2020   | 1,155,000 | 1,153,703 |
| BOSTON SCIENTIFIC CORP         | 2.85% 15 May 2020  | 2,385,000 | 2,403,909 |
| BP CAPITAL MARKETS PLC         | 4.75% 10 Mar 2019  | 1,280,000 | 1,319,730 |
| BP CAPITAL MARKETS PLC         | 3.224% 14 Apr 2024 | 2,025,000 | 2,074,883 |
| BP CAPITAL MARKETS PLC         | 2.52% 19 Sep 2022  | 1,455,000 | 1,447,767 |
| BRIXMOR OPERATING PART         | 3.65% 15 Jun 2024  | 1,080,000 | 1,074,359 |
| CADILLAC FAIRVIEW PRP TR       | 3.125% 20 Mar 2022 | 2,085,000 | 2,112,808 |
| CALIFORNIA REPUBLIC AUTO RECEI | 2.28% 15 Jun 2022  | 1,550,000 | 1,544,558 |
| CANADIAN IMPERIAL BANK         | 2.1% 05 Oct 2020   | 2,085,000 | 2,068,938 |
| CAPITAL AUTO RECEIVABLES ASSET | 2.02% 20 Aug 2021  | 205,000   | 204,445   |
| CAPITAL ONE FINANCIAL CO       | 2.5% 12 May 2020   | 1,445,000 | 1,443,191 |
| CAPITAL ONE FINANCIAL CO       | 3.3% 30 Oct 2024   | 2,090,000 | 2,079,032 |
| CAPITAL ONE MULTI ASSET EXECUT | 2.08% 15 Mar 2023  | 1,185,000 | 1,181,938 |
| CARDINAL HEALTH INC            | 1.95% 15 Jun 2018  | 1,995,000 | 1,993,873 |
| CARDINAL HEALTH INC            | 1.948% 14 Jun 2019 | 1,370,000 | 1,361,576 |
| CARDTRONICS INC / USA          | 5.5% 01 May 2025   | 130,000   | 117,325   |
| CARMAX AUTO OWNER TRUST        | 1.93% 15 Mar 2022  | 2,310,000 | 2,297,330 |
| CARMAX AUTO OWNER TRUST        | 1.97% 15 Apr 2022  | 880,000   | 875,241   |
| CARMAX AUTO OWNER TRUST        | 2.11% 17 Oct 2022  | 400,000   | 398,035   |
| CATERPILLAR FINL SERVICE       | 2.4% 06 Jun 2022   | 735,000   | 730,517   |
| CBOE GLOBAL MARKETS INC        | 1.95% 28 Jun 2019  | 760,000   | 755,196   |
| CBS CORP                       | 2.9% 01 Jun 2023   | 940,000   | 924,172   |
| CHEVRON CORP                   | 1.961% 03 Mar 2020 | 1,405,000 | 1,400,060 |
| CHRYSLER CAPITAL AUTO RECEIVAB | 1.64% 15 Jul 2021  | 810,000   | 806,510   |
| CHURCH + DWIGHT CO INC         | 2.45% 01 Aug 2022  | 220,000   | 217,306   |
| CIG AUTO RECEIVABLES TRUST     | 2.71% 15 May 2023  | 276,228   | 275,533   |
| CITIGROUP COMMERCIAL MORTGAGE  | 3.259% 10 Oct 2047 | 3,000,000 | 3,045,899 |
| CITIGROUP INC                  | 1.7% 27 Apr 2018   | 3,205,000 | 3,201,810 |
| CITIGROUP INC                  | 2.75% 25 Apr 2022  | 995,000   | 992,987   |
| CITIGROUP INC                  | 2.9% 08 Dec 2021   | 215,000   | 216,415   |
| CITIGROUP INC                  | 2.45% 10 Jan 2020  | 2,175,000 | 2,176,003 |
| CNH EQUIPMENT TRUST            | 1.86% 15 Sep 2022  | 740,000   | 734,299   |
| COLONY AMERICAN FINANCE LTD    | 2.896% 15 Oct 2047 | 1,000,570 | 1,003,060 |
| COMM MORTGAGE TRUST            | 3.35% 10 Feb 2048  | 2,025,000 | 2,061,612 |
| COMM MORTGAGE TRUST            | 3.399% 05 Oct 2030 | 1,305,000 | 1,294,013 |
| CONAGRA BRANDS INC             | 1% 09 Oct 2020     | 2,045,000 | 2,048,252 |
| COREVEST AMERICAN FINANCE      | 2.968% 15 Oct 2049 | 319,262   | 318,382   |
| CORNING INC                    | 1.5% 08 May 2018   | 1,995,000 | 1,991,869 |
| COX COMMUNICATIONS INC         | 3.15% 15 Aug 2024  | 1,500,000 | 1,477,327 |
| CPS AUTO TRUST                 | 4.2% 17 May 2021   | 860,000   | 872,837   |
| CPS AUTO TRUST                 | 3.18% 15 Sep 2020  | 515,000   | 518,768   |
| CPS AUTO TRUST                 | 1.78% 15 Sep 2020  | 147,693   | 147,460   |
| CREDIT ACCEPTANCE AUTO LOAN TR | 3.04% 15 Aug 2023  | 1,965,000 | 1,974,387 |
| CREDIT ACCEPTANCE AUTO LOAN TR | 2.56% 15 Oct 2025  | 330,000   | 329,487   |
| CREDIT ACCEPTANCE AUTO LOAN TR | 2.65% 15 Jun 2026  | 790,000   | 789,251   |
| CREDIT AGRICOLE LONDON         | 3.25% 04 Oct 2024  | 1,460,000 | 1,450,178 |
| CREDIT SUISSE MORTGAGE TRUST   | 3.953% 15 Sep 2037 | 965,000   | 995,832   |
| CREDIT SUISSE NEW YORK         | 2.3% 28 May 2019   | 1,175,000 | 1,176,137 |
| CVS HEALTH CORP                | 4.125% 15 May 2021 | 1,265,000 | 1,314,290 |
| DAIMLER FINANCE NA LLC         | 2.85% 06 Jan 2022  | 2,000,000 | 2,008,566 |
| DBUBS MORTGAGE TRUST           | 4.537% 10 Jul 2044 | 1,520,000 | 1,600,837 |
| DELL INT LLC / EMC CORP        | 4.42% 15 Jun 2021  | 2,230,000 | 2,323,703 |
| DEUTSCHE BANK NY               | 2.7% 13 Jul 2020   | 1,945,000 | 1,935,474 |
| DEUTSCHE BANK NY               | 3.3% 16 Nov 2022   | 1,145,000 | 1,139,164 |
| DISCOVERY COMMUNICATIONS       | 2.95% 20 Mar 2023  | 1,435,000 | 1,420,186 |
| DISH DBS CORP                  | 5.875% 15 Jul 2022 | 1,210,000 | 1,216,050 |
| DRIVE AUTO RECEIVABLES TRUST   | 2.37% 16 Nov 2020  | 1,200,000 | 1,201,619 |
| DRIVE AUTO RECEIVABLES TRUST   | 2.8% 15 Jul 2022   | 435,000   | 435,050   |



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|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| DRIVE AUTO RECEIVABLES TRUST   | 2.76% 15 Jul 2021  | 530,300   | 532,023   |
| DT AUTO OWNER TRUST            | 4.53% 17 Oct 2022  | 1,395,000 | 1,425,883 |
| DT AUTO OWNER TRUST            | 2.74% 17 Oct 2022  | 1,005,000 | 1,004,012 |
| DT AUTO OWNER TRUST            | 4.25% 15 Feb 2022  | 540,000   | 549,091   |
| DTE ENERGY CO                  | 1.5% 01 Oct 2019   | 1,010,000 | 993,979   |
| DXC TECHNOLOGY CO              | 2.875% 27 Mar 2020 | 2,100,000 | 2,110,216 |
| E.I. DU PONT DE NEMOURS        | 2.2% 01 May 2020   | 1,005,000 | 1,004,114 |
| EBAY INC                       | 1% 01 Aug 2019     | 2,500,000 | 2,506,672 |
| EBAY INC                       | 2.15% 05 Jun 2020  | 2,070,000 | 2,055,462 |
| ENBRIDGE INC                   | 3.5% 10 Jun 2024   | 350,000   | 353,915   |
| ENERGY TRANSFER PARTNERS       | 2.5% 15 Jun 2018   | 1,500,000 | 1,502,236 |
| ENTERPRISE PRODUCTS OPER       | 1.65% 07 May 2018  | 1,155,000 | 1,153,459 |
| ENTERPRISE PRODUCTS OPER       | 6.5% 31 Jan 2019   | 1,220,000 | 1,274,865 |
| EQT CORP                       | 3% 01 Oct 2022     | 1,045,000 | 1,033,864 |
| EXETER AUTOMOBILE RECEIVABLES  | 2.82% 16 May 2022  | 685,000   | 680,422   |
| EXPRESS SCRIPTS HOLDING        | 3% 15 Jul 2023     | 260,000   | 258,192   |
| FANNIE MAE                     | 7% 25 Mar 2045     | 1,259,698 | 1,442,836 |
| FANNIE MAE                     | 1% 25 Nov 2033     | 1,015,198 | 1,015,948 |
| FANNIE MAE                     | 1% 25 Sep 2041     | 535,505   | 539,679   |
| FANNIE MAE                     | 1% 25 Sep 2041     | 984,234   | 993,960   |
| FANNIE MAE                     | 5% 25 Jun 2040     | 1,125,000 | 1,217,843 |
| FANNIE MAE                     | 1% 25 May 2040     | 1,343,152 | 1,353,091 |
| FANNIE MAE                     | 1% 25 Oct 2040     | 234,615   | 235,049   |
| FANNIE MAE                     | 1% 25 Dec 2040     | 538,746   | 541,123   |
| FANNIEMAE WHOLE LOAN           | 6.5% 25 Dec 2045   | 1,204,362 | 1,357,824 |
| FHLMC STRUCTURED PASS THROUGH  | 1% 25 Jul 2044     | 1,494,482 | 1,509,579 |
| FIFTH THIRD BANK               | 2.3% 15 Mar 2019   | 1,395,000 | 1,396,055 |
| FIRST INVESTORS AUTO OWNER TRU | 2.27% 15 Jul 2022  | 1,215,000 | 1,211,622 |
| FLAGSHIP CREDIT AUTO TRUST     | 3.08% 15 Dec 2021  | 1,235,000 | 1,243,482 |
| FLAGSHIP CREDIT AUTO TRUST     | 2.43% 15 Jun 2021  | 475,000   | 475,080   |
| FLAGSHIP CREDIT AUTO TRUST     | 2.83% 15 Mar 2023  | 175,000   | 175,448   |
| FNMA POOL 735697               | 1% 01 Jun 2035     | 2,936,227 | 3,035,844 |
| FNMA POOL 795297               | 1% 01 Jul 2044     | 132,012   | 134,245   |
| FORD MOTOR CREDIT CO LLC       | 3.219% 09 Jan 2022 | 1,815,000 | 1,826,182 |
| FORD MOTOR CREDIT CO LLC       | 2.24% 15 Jun 2018  | 2,200,000 | 2,202,081 |
| FORD MOTOR CREDIT CO LLC       | 2.979% 03 Aug 2022 | 1,455,000 | 1,449,865 |
| FORTIS INC                     | 2.1% 04 Oct 2021   | 1,030,000 | 1,005,407 |
| FORTUNE BRANDS HOME + SE       | 3% 15 Jun 2020     | 560,000   | 565,052   |
| GE CAPITAL INTL FUNDING        | 2.342% 15 Nov 2020 | 717,000   | 713,694   |
| GENERAL ELECTRIC CO            | 2.2% 09 Jan 2020   | 280,000   | 279,715   |
| GENERAL MILLS INC              | 2.2% 21 Oct 2019   | 1,400,000 | 1,399,646 |
| GENERAL MOTORS FINL CO         | 3.45% 14 Jan 2022  | 1,530,000 | 1,550,647 |
| GENERAL MOTORS FINL CO         | 3.5% 07 Nov 2024   | 1,465,000 | 1,462,006 |
| GENPACT LUXEMBOURG SARL        | 3.7% 01 Apr 2022   | 1,020,000 | 1,013,764 |

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Table of Contents

|                                |                    |           |           |
|--------------------------------|--------------------|-----------|-----------|
| GLOBAL SC FINANCE SRL          | 3.19% 17 Jul 2029  | 1,138,917 | 1,130,685 |
| GNMA II POOL 710074            | 1% 20 Apr 2061     | 383,750   | 388,545   |
| GNMA II POOL 765230            | 1% 20 Dec 2062     | 1,698,330 | 1,749,340 |
| GNMA II POOL 766549            | 1% 20 Jul 2062     | 1,383,834 | 1,422,822 |
| GNMA II POOL 791932            | 1% 20 Jan 2063     | 1,701,485 | 1,753,670 |
| GNMA II POOL AE0471            | 1% 20 May 2064     | 1,508,234 | 1,630,985 |
| GNMA II POOL AU3150            | 1% 20 Sep 2066     | 2,762,803 | 3,024,369 |
| GNMA II POOL AW1855            | 1% 20 Nov 2066     | 1,200,366 | 1,315,814 |
| GOLDMAN SACHS GROUP INC        | 2.6% 23 Apr 2020   | 1,590,000 | 1,592,165 |
| GOLDMAN SACHS GROUP INC        | 1% 15 Sep 2020     | 2,000,000 | 2,037,871 |
| GOLDMAN SACHS GROUP INC        | 1% 31 Oct 2022     | 3,925,000 | 3,913,751 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Mar 2065     | 1,248,660 | 1,249,708 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Aug 2058     | 53,827    | 53,382    |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Nov 2060     | 84,821    | 84,701    |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 May 2067     | 1,807,563 | 1,804,859 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Dec 2067     | 1,050,000 | 1,049,385 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Jun 2061     | 689,798   | 688,845   |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 16 Sep 2042     | 661,329   | 658,393   |
| GOVERNMENT NATIONAL MORTGAGE A | 6% 16 Jun 2034     | 2,448,000 | 2,766,977 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Apr 2065     | 691,133   | 690,725   |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 May 2065     | 2,974,436 | 2,952,415 |
| GOVERNMENT NATIONAL MORTGAGE A | 1% 20 Jul 2065     | 917,380   | 917,150   |
| HANESBRANDS INC                | 4.625% 15 May 2024 | 220,000   | 224,400   |
| HARRIS CORPORATION             | 1.999% 27 Apr 2018 | 1,405,000 | 1,403,532 |
| HILTON GRAND VACA LLC/IN       | 6.125% 01 Dec 2024 | 170,000   | 185,725   |
| HP INC                         | 4.3% 01 Jun 2021   | 1,290,000 | 1,352,493 |
| HSBC USA INC                   | 2% 07 Aug 2018     | 1,990,000 | 1,990,275 |
| HYUNDAI AUTO RECEIVABLES TRUST | 1.77% 18 Jan 2022  | 1,625,000 | 1,612,291 |
| ISTAR INC                      | 4.625% 15 Sep 2020 | 435,000   | 441,525   |
| JM SMUCKER CO                  | 1.75% 15 Mar 2018  | 1,400,000 | 1,400,432 |
| JOHN DEERE CAPITAL CORP        | 1.95% 22 Jun 2020  | 785,000   | 779,432   |
| JOHN DEERE CAPITAL CORP        | 1.25% 09 Oct 2019  | 1,025,000 | 1,009,633 |
| JOHN DEERE CAPITAL CORP        | 2.65% 06 Jan 2022  | 1,050,000 | 1,056,114 |
| JOHN DEERE OWNER TRUST         | 1.82% 15 Oct 2021  | 590,000   | 585,597   |
| JP MORGAN CHASE COMMERCIAL MOR | 1% 15 Jul 2036     | 1,501,134 | 1,506,751 |
| JP MORGAN CHASE COMMERCIAL MOR | 1% 15 Aug 2027     | 3,000,000 | 3,000,003 |
| * JPMORGAN CHASE + CO          | 2.25% 23 Jan 2020  | 3,585,000 | 3,582,601 |
| * JPMORGAN CHASE + CO          | 2.75% 23 Jun 2020  | 2,300,000 | 2,320,083 |
| JUNIPER NETWORKS INC           | 3.125% 26 Feb 2019 | 1,980,000 | 1,995,508 |
| KEY BANK NA                    | 3.18% 15 Oct 2027  | 875,000   | 881,543   |
| KRAFT HEINZ FOODS CO           | 1% 10 Feb 2021     | 2,080,000 | 2,085,226 |
| LINCOLN NATIONAL CORP          | 6.25% 15 Feb 2020  | 184,000   | 198,138   |
| MARATHON PETROLEUM CORP        | 2.7% 14 Dec 2018   | 1,945,000 | 1,951,987 |
| MARINER FINANCE ISSUANCE TRUST | 2.92% 20 Dec 2029  | 1,160,000 | 1,157,653 |
| MARTIN MARIETTA MATERIAL       | 1% 22 May 2020     | 1,155,000 | 1,161,146 |
| MASCO CORP                     | 3.5% 01 Apr 2021   | 135,000   | 137,113   |
| MATTEL INC                     | 6.75% 31 Dec 2025  | 375,000   | 380,044   |
| MILL CITY MORTGAGE TRUST       | 1% 25 Apr 2057     | 443,638   | 440,915   |
| MITSUBISHI UFJ FIN GRP         | 2.665% 25 Jul 2022 | 1,430,000 | 1,416,495 |
| MIZUHO FINANCIAL GROUP         | 2.601% 11 Sep 2022 | 2,010,000 | 1,978,368 |
| MORGAN STANLEY                 | 2.8% 16 Jun 2020   | 1,810,000 | 1,826,331 |
| MORGAN STANLEY                 | 1% 14 Feb 2020     | 1,210,000 | 1,214,823 |
| NATIONAL AUSTRALIA BK/NY       | 1.875% 23 Jul 2018 | 2,355,000 | 2,354,246 |
| NAVIENT CORP                   | 6.625% 26 Jul 2021 | 1,270,000 | 1,339,850 |
| NEXTGEAR FLOORPLAN MASTER OWNE | 2.74% 15 Apr 2021  | 190,000   | 190,532   |
| NEXTGEAR FLOORPLAN MASTER OWNE | 2.19% 15 Sep 2021  | 245,000   | 244,185   |
| NEXTGEAR FLOORPLAN MASTER OWNE | 2.54% 18 Apr 2022  | 1,170,000 | 1,167,146 |
| NEXTGEAR FLOORPLAN MASTER OWNE | 2.56% 17 Oct 2022  | 325,000   | 324,010   |
| NGPL PIPECO LLC                | 4.375% 15 Aug 2022 | 135,000   | 137,278   |
| NOKIA OYJ                      | 3.375% 12 Jun 2022 | 90,000    | 89,442    |
| NRG ENERGY INC                 | 5.75% 15 Jan 2028  | 1,075,000 | 1,085,750 |
| OI EUROPEAN GROUP BV           | 4% 15 Mar 2023     | 1,460,000 | 1,461,971 |
| ONEMAIN FINANCIAL ISSUANCE TRU | 2.57% 18 Jul 2025  | 436,549   | 436,265   |

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|                                |                         |           |           |
|--------------------------------|-------------------------|-----------|-----------|
| ONEMAIN FINANCIAL ISSUANCE TRU | 3.66% 20 Feb 2029       | 660,000   | 670,613   |
| ORACLE CORP                    | 2.95% 15 Nov 2024       | 965,000   | 971,915   |
| ORANGE SA                      | 1.625% 03 Nov 2019      | 2,000,000 | 1,975,086 |
| ORIX CORP                      | 2.9% 18 Jul 2022        | 450,000   | 448,425   |
| ORIX CORP                      | 3.25% 04 Dec 2024       | 1,020,000 | 1,016,748 |
| PENTAIR FINANCE SARL           | 2.9% 15 Sep 2018        | 434,000   | 435,708   |
| PETROLEOS MEXICANOS            | 6.375% 04 Feb 2021      | 1,120,000 | 1,217,440 |
| PHILIP MORRIS INTL INC         | 1.875% 15 Jan 2019      | 2,335,000 | 2,330,637 |
| PHILIP MORRIS INTL INC         | 1.875% 01 Nov 2019      | 2,050,000 | 2,037,466 |
| PITNEY BOWES INC               | 4.125% 15 May 2022      | 490,000   | 450,188   |
| PITNEY BOWES INC               | 4.7% 01 Apr 2023        | 1,000,000 | 917,490   |
| PLAINS ALL AMER PIPELINE       | 3.85% 15 Oct 2023       | 420,000   | 418,005   |
| PRESTIGE AUTO RECEIVABLES TRUS | 1.76% 15 Jan 2021       | 2,045,000 | 2,034,812 |
| RELIANCE STAND LIFE II         | 2.15% 15 Oct 2018       | 715,000   | 715,589   |
| ROCKWELL COLLINS INC           | 2.8% 15 Mar 2022        | 1,745,000 | 1,747,458 |
| ROYAL BANK OF CANADA           | 2.15% 26 Oct 2020       | 2,050,000 | 2,036,763 |
| RYDER SYSTEM INC               | 2.5% 11 May 2020        | 3,000,000 | 3,002,927 |
| S JETS LIMITED                 | 3.967% 15 Aug 2042      | 767,556   | 770,020   |
| S+P GLOBAL INC                 | 2.5% 15 Aug 2018        | 380,000   | 381,098   |
| SANTANDER DRIVE AUTO RECEIVABL | 1.56% 15 May 2020       | 633,166   | 632,795   |
| SANTANDER DRIVE AUTO RECEIVABL | 1.5% 17 Aug 2020        | 725,000   | 723,809   |
| SANTANDER DRIVE AUTO RECEIVABL | 2.1% 15 Jun 2021        | 205,000   | 204,426   |
| SANTANDER HOLDINGS USA         | 3.7% 28 Mar 2022        | 1,025,000 | 1,037,335 |
| SANTANDER UK GROUP HLDGS       | 2.875% 05 Aug 2021      | 1,230,000 | 1,226,987 |
| SCHLUMBERGER FIN CA            | 2.65% 20 Nov 2022       | 730,000   | 726,638   |
| SCRIPPS NETWORKS INTERAC       | 2.8% 15 Jun 2020        | 1,985,000 | 1,984,712 |
| SEAGATE HDD CAYMAN             | 4.875% 01 Mar 2024      | 1,310,000 | 1,317,285 |
| SELECT INCOME REIT             | 4.25% 15 May 2024       | 555,000   | 550,479   |
| SHELL INTERNATIONAL FIN        | 2.125% 11 May 2020      | 2,960,000 | 2,953,844 |
| SHIRE ACQ INV IRELAND DA       | 1.9% 23 Sep 2019        | 2,040,000 | 2,021,531 |
| SMITHFIELD FOODS INC           | 3.35% 01 Feb 2022       | 330,000   | 330,669   |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.74% 25 Oct 2032       | 335,000   | 334,771   |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.36% 27 Dec 2032       | 145,000   | 143,165   |
| SOCIAL PROFESSIONAL LOAN PROGR | 1% 25 Jan 2039          | 132,369   | 133,665   |
| SOCIAL PROFESSIONAL LOAN PROGR | 3.02% 25 Oct 2027       | 614,099   | 617,329   |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.4% 26 Mar 2040        | 150,000   | 147,665   |
| SOCIAL PROFESSIONAL LOAN PROGR | 2.72% 26 Nov 2040       | 230,000   | 228,395   |
| SOCIETE GENERALE               | 3.25% 12 Jan 2022       | 2,025,000 | 2,043,549 |
| SOUTHERN CALIF GAS CO          | 1.55% 15 Jun 2018       | 2,525,000 | 2,518,997 |
| SSGA                           | G STIFF ERISA QUALIFIED | 4,689,558 | 4,689,558 |
| STARWOOD PROPERTY TRUST        | 4.75% 15 Mar 2025       | 1,270,000 | 1,260,475 |
| * STATE STREET CORP            | 1% 15 May 2023          | 1,150,000 | 1,150,332 |
| SUMITOMO MITSUI FINL GRP       | 2.784% 12 Jul 2022      | 1,035,000 | 1,029,087 |
| SVENSKA HANDELSBANKEN AB       | 1.5% 06 Sep 2019        | 1,435,000 | 1,417,995 |

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Table of Contents

|                                      |                    |              |                       |
|--------------------------------------|--------------------|--------------|-----------------------|
| TAKEDA PHARMACEUTICAL                | 2.45% 18 Jan 2022  | 1,450,000    | 1,440,188             |
| TAL ADVANTAGE LLC                    | 3.33% 20 May 2039  | 1,539,754    | 1,526,378             |
| TCF AUTO RECEIVABLES OWNER TRU       | 1.49% 16 Dec 2019  | 87,323       | 87,299                |
| TOWD POINT MORTGAGE TRUST            | 1% 25 Nov 2060     | 722,313      | 720,928               |
| TOYOTA MOTOR CREDIT CORP             | 2.1% 17 Jan 2019   | 1,380,000    | 1,383,162             |
| TRANSCANADA PIPELINES                | 1.875% 12 Jan 2018 | 1,390,000    | 1,389,972             |
| UBS AG LONDON                        | 2.45% 01 Dec 2020  | 1,635,000    | 1,630,072             |
| UBS BARCLAYS COMMERCIAL MORTGA       | 3.184% 10 Mar 2046 | 2,040,000    | 2,076,820             |
| UNICREDIT SPA                        | 3.75% 12 Apr 2022  | 1,025,000    | 1,042,933             |
| UNION PACIFIC CORP                   | 2.25% 19 Jun 2020  | 2,400,000    | 2,403,000             |
| UNITED PARCEL SERVICE                | 2.8% 15 Nov 2024   | 2,040,000    | 2,049,065             |
| UNITED TECHNOLOGIES CORP             | 1.9% 04 May 2020   | 2,050,000    | 2,029,801             |
| UNITEDHEALTH GROUP INC               | 1.7% 15 Feb 2019   | 1,040,000    | 1,036,225             |
| US DOLLAR                            |                    | 795,228      | 795,228               |
| US TREASURY N/B                      | 1.125% 30 Sep 2021 | 3,395,000    | 3,275,777             |
| US TREASURY N/B                      | 1.25% 31 Oct 2021  | 12,125,000   | 11,746,094            |
| US TREASURY N/B                      | 1.75% 30 Nov 2021  | 2,590,000    | 2,553,882             |
| US TREASURY N/B                      | 2% 31 Dec 2021     | 4,125,000    | 4,104,053             |
| US TREASURY N/B                      | 1.875% 31 Jan 2022 | 5,345,000    | 5,289,462             |
| US TREASURY N/B                      | 1.625% 31 Aug 2022 | 4,260,000    | 4,154,665             |
| US TREASURY N/B                      | 1.875% 28 Feb 2022 | 10,440,000   | 10,327,036            |
| US TREASURY N/B                      | 1.75% 15 Nov 2020  | 16,150,000   | 16,057,264            |
| US TREASURY N/B                      | 1.375% 15 Sep 2020 | 6,760,000    | 6,663,617             |
| US TREASURY N/B                      | 1.625% 15 Oct 2020 | 3,780,000    | 3,746,482             |
| VERIZON COMMUNICATIONS               | 3.125% 16 Mar 2022 | 1,990,000    | 2,017,673             |
| VOYA FINANCIAL INC                   | 3.125% 15 Jul 2024 | 665,000      | 659,018               |
| WALT DISNEY COMPANY/THE              | 1.95% 04 Mar 2020  | 935,000      | 931,961               |
| WELLS FARGO + COMPANY                | 2.5% 04 Mar 2021   | 1,845,000    | 1,844,156             |
| WELLS FARGO + COMPANY                | 2.625% 22 Jul 2022 | 1,445,000    | 1,437,228             |
| WESTERN UNION CO/THE                 | 3.6% 15 Mar 2022   | 1,405,000    | 1,422,352             |
| WESTPAC BANKING CORP                 | 2.75% 11 Jan 2023  | 1,465,000    | 1,462,015             |
| WORLD FINANCIAL NETWORK CREDIT       | 3.14% 17 Jan 2023  | 1,835,000    | 1,857,415             |
| WORLD FINANCIAL NETWORK CREDIT       | 2.15% 17 Apr 2023  | 1,000,000    | 999,058               |
| WORLD OMNI AUTO RECEIVABLES TR       | 1.95% 15 Feb 2023  | 595,000      | 589,839               |
| XEROX CORPORATION                    | 6.35% 15 May 2018  | 138,000      | 140,007               |
| XEROX CORPORATION                    | 3.625% 15 Mar 2023 | 1,065,000    | 1,038,927             |
| ZIMMER BIOMET HOLDINGS               | 3.375% 30 Nov 2021 | 1,365,000    | 1,383,028             |
| <b>Sub-Total: Fund 5749 16 of 16</b> |                    | <b>Total</b> | <b>\$ 416,284,669</b> |

|   |  |           |                      |
|---|--|-----------|----------------------|
| <b>Sub-Total: Investment Income Fund-Underling Investments at Fair Value (16 funds)</b> |  | <b>\$</b> | <b>9,880,781,787</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/<br>Par Value  |                |                      |
|  | Royal Bank of Canada                                      | Synthetic GIC, 3.29%  | \$             |                      |
| *  | State Street Bank and Trust Company                       | Synthetic GIC, 3.29%  | \$             |                      |
| *  | The Prudential Insurance Company of America               | Synthetic GIC, 3.04%  | \$             |                      |
| *  | Mass Mutual Life Insurance Company                        | Synthetic GIC, 3.00%  | \$             |                      |
| *  | New York Life Insurance company                           | Synthetic GIC, 2.74%  | \$             |                      |
| *  | Metropolitan Life Insurance Company                       | Synthetic GIC, 2.63%  | \$             |                      |
| <b>Sub-Total : Synthetic GICs at Fair Value</b>    |   |   | <b>\$</b>      |                      |
| <b>TOTAL : Interest Income Fund- at Fair Value</b> |   |   | <b>\$</b>      | <b>9,880,781,787</b> |
|  |   |   | <b>\$</b>      | <b>(202,286,055)</b> |

Adjustment from fair value to contract value for fully benefit-responsive investment contracts

|                                       |                  |
|---------------------------------------|------------------|
| Stable Value Fund - at Contract Value | \$ 9,678,495,732 |
|---------------------------------------|------------------|

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n / a - Cost is not applicable

Table of Contents

**EXHIBIT INDEX**

| <b>Exhibit<br/>Number</b> | <b>Description</b>  |
|---------------------------|---|
| 23                        | <u>Consent of Independent Registered Public Accounting Firm</u> |

220

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Table of Contents

**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 15, 2018

By:

/s/ Robert F. Del Bene  
Robert F. Del Bene  
Vice President and Controller