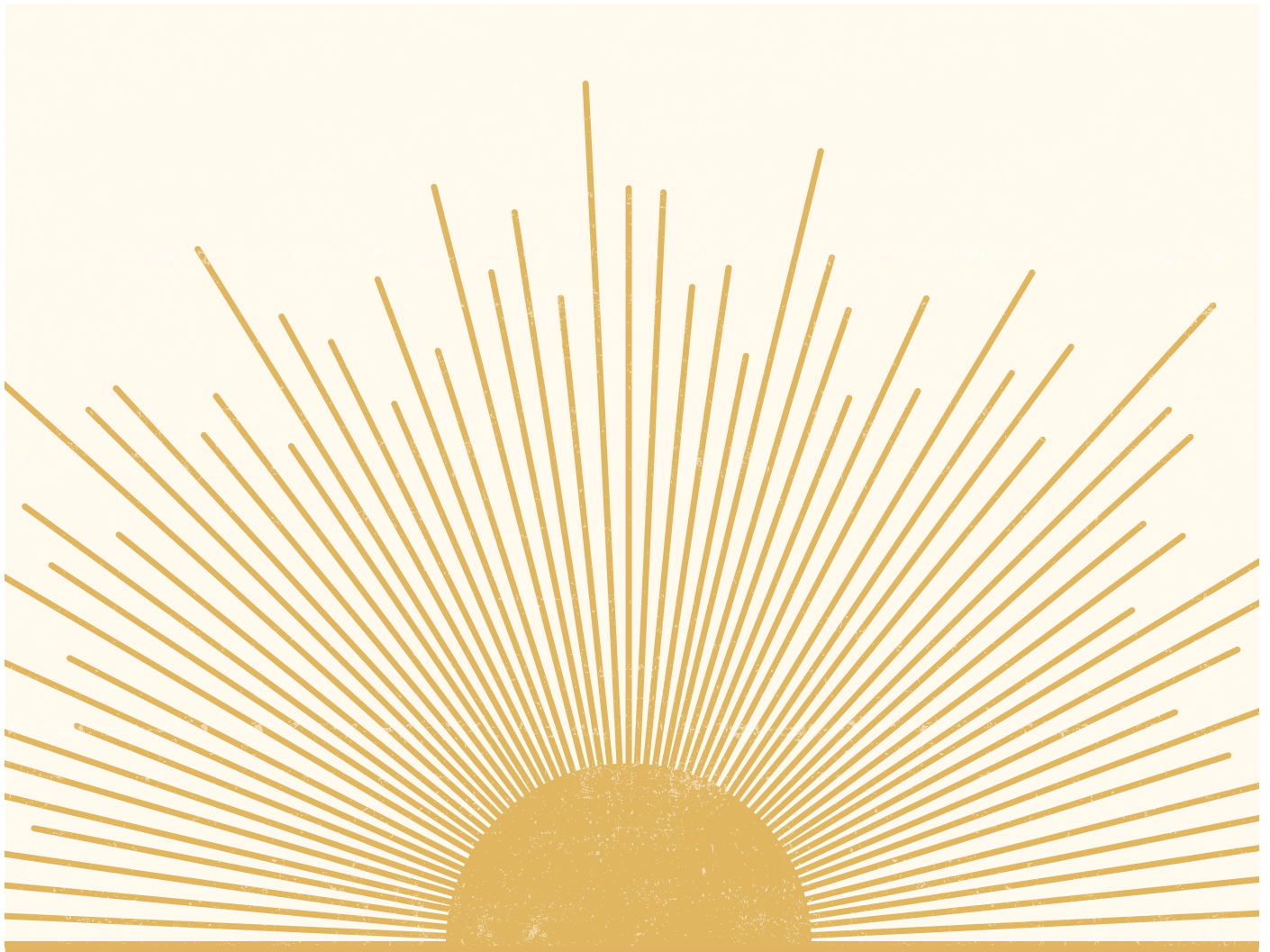


2020-21

Annual Investment Report
Fiscal Year Ended June 30, 2021



Summary of Investments

as of June 30, 2021

Introduction

Chief Investment Officer's Letter

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Investment Section

CHIEF INVESTMENT OFFICER'S LETTER

November 19, 2021

On behalf of the CalPERS Investment Office, I am pleased to report on CalPERS' investment performance, operations, and initiatives for the one-year period ending on June 30, 2021. The CalPERS Public Employees' Retirement Fund (PERF) earned a time-weighted net rate of return of 21.3 percent this fiscal year, with the ending fair value of investments at \$485 billion. Drivers of the returns included the private equity program, which generated a 43.8 percent net return, followed by public equity with a net return of 36.3 percent. CalPERS claims compliance with the Global Investment Performance Standards (GIPS).¹ These strong fiscal year returns are reflective of our investment strategy and our talented and dedicated team. Team members, working from their home offices during these unprecedented times, managed current holdings and identified new investment opportunities. We capitalized on the growth in the public markets and deployed capital into private markets including private equity and opportunistic strategies.

In response to the pandemic and state's financial hardship, we also worked to reduce costs related to investment operations. We implemented one-off cost cuts with several of our vendors, which resulted in approximately \$1.1 million in savings to the fund.

Our strong investment returns triggered the CalPERS Funding Risk Mitigation Policy. This policy, approved by the CalPERS Board of Administration in 2015, is triggered automatically when returns exceed the current discount rate by more than two percentage points. The goal of the policy is to lower the discount rate in years of strong investment returns. The long-term goal is to reduce the volatility of investment returns and thereby increase the long-term sustainability of the fund. This marks the first time the policy has been triggered since its adoption and results in the discount rate moving from 7 percent to 6.8 percent.

While the Funding Risk Mitigation Policy was triggered, which would automatically reduce the discount rate to 6.8 percent, we also began the Asset Liability Management process during the second half of this fiscal year. This process, which takes place every four years, will continue throughout Fiscal Year 2021-22. It is an integrated review of CalPERS' assets (investments) and liabilities (retirement obligations) to inform decisions on how to achieve the discount rate and long-term sustainability of the Fund. Based on the Capital Market Assumptions, which project the expectations of future investment returns, the CalPERS Board will set the new asset

allocation for our portfolio. This portfolio, and the coinciding discount rate, will set a course for our investment portfolio for the next four years.

In addition to investment and portfolio work, our team was also very active on the engagement front. As active owners, we regularly engage with the companies in which we invest to increase their chances of success and mitigate risks, which improves our investment returns. Notable wins during the 2021 proxy season included board refreshment at Exxon Mobil that resulted in three new board members added to the company's board, winning climate-related proposals at numerous companies, and continuing to advocate for pay-for-performance alignment, which ensures corporate executives aren't overpaid when their companies are underperforming. CalPERS also continued to collaborate with other institutional investors on improving corporate board diversity and asking companies for disclosure of data around their diversity efforts, an important step beyond simply asking companies to adopt diversity, equity, and inclusion policies.

This year, CalPERS, along with CalSTRS, hosted a Diversity Forum on June 22, 2021. The forum featured exceptional speakers within the investment field, including Securities and Exchange Commission (SEC) Commissioner Allison Herren Lee and New York Stock Exchange President Stacey Cunningham.

CalPERS is committed to the success and sustainability of our system. The Investment Office continues to implement our vision to work as one team, with a culture of trust, respect, and accountability, to effectively manage one total fund. We are pleased with our accomplishments throughout the 2020-21 fiscal year and look forward to building on this success and staying focused on our mission to manage the CalPERS investment portfolio in an efficient and risk aware manner to generate returns to sustainably pay benefits.

Our Investment Office staff, the Board's pension consultant Wilshire Associates, and State Street Bank & Trust, our master custodian, compiled the investment data presented on the following pages.

Dan Bienvenue
Interim Chief Investment Officer

¹ GIPS® is a registered trademark of CFA Institute. CFA Institute does not endorse or promote this organization, nor does it warrant the accuracy or quality of the content contained herein. Asset Owner reports are made available to the Board and public at the first Investment Committee meeting following fiscal year end. <https://www.calpers.ca.gov/page/about/board/board-meetings>

**CalPERS 2020-2021 Annual Investment Report
Cash Equivalents**

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
AUSTRALIA AND NEW ZEALAND BANK	0.00	8/31/2021	75,000,000	74,978,396	74,990,958
AUSTRALIA AND NEW ZEALAND BANK	0.07	7/15/2021	150,000,000	150,000,000	150,000,000
AUSTRALIA AND NEW ZEALAND BANK	0.08	7/1/2021	375,000,000	375,000,000	375,000,000
AUSTRALIA AND NEW ZEALAND BANK	0.08	7/2/2021	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	0.09	7/2/2021	300,000,000	300,000,000	300,000,000
AUSTRALIA AND NEW ZEALAND BANK	0.09	7/7/2021	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	0.09	7/14/2021	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	0.09	7/23/2021	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	0.10	7/9/2021	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	0.10	7/19/2021	100,000,000	100,000,000	100,000,000
BANK OF AMERICA	0.00	12/7/2021	100,000,000	99,942,583	99,936,444
BANK OF AMERICA	0.01	9/1/2021	50,000,000	49,986,222	49,991,163
BANK OF AMERICA	0.01	11/1/2021	170,000,000	169,937,475	169,923,293
BANK OF AMERICA	0.01	11/8/2021	30,000,000	29,990,250	29,985,372
BANK OF AMERICA	0.01	12/1/2021	50,000,000	49,978,750	49,969,842
BANK OF MONTREAL	0.00	8/3/2021	100,000,000	99,994,500	99,991,406
BANK OF MONTREAL	0.00	8/5/2021	50,000,000	49,993,194	49,995,400
BANK OF MONTREAL	0.00	9/7/2021	200,000,000	199,963,167	199,960,516
BANK OF MONTREAL	0.00	9/17/2021	150,000,000	149,959,917	149,965,109
BANQUE NATIONALE DU CANADA	0.10	7/15/2021	150,000,000	150,000,000	150,000,000
BANQUE NATIONALE DU CANADA	0.11	7/1/2021	100,000,000	100,000,000	100,000,000
BANQUE NATIONALE DU CANADA	0.11	7/8/2021	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	0.11	7/9/2021	100,000,000	100,000,000	100,000,000
BANQUE NATIONALE DU CANADA	0.12	7/19/2021	300,000,000	300,000,000	300,000,000
BANQUE NATIONALE DU CANADA	0.12	7/21/2021	300,000,000	300,000,000	300,000,000
BANQUE NATIONALE DU CANADA	0.12	7/23/2021	100,000,000	100,000,000	100,000,000
BNP PARIBAS	0.00	7/1/2021	100,000,000	100,000,000	99,999,778
BNP PARIBAS	0.00	7/6/2021	50,000,000	49,998,958	49,999,334
BNP PARIBAS	0.00	7/8/2021	100,000,000	99,998,250	99,998,222
BNP PARIBAS	0.00	7/19/2021	50,000,000	49,996,250	49,997,889
BNP PARIBAS	0.00	8/4/2021	50,000,000	49,992,444	49,996,111
BNP PARIBAS	0.00	8/17/2021	50,000,000	49,989,556	49,994,667
BNP PARIBAS	0.00	9/8/2021	50,000,000	49,983,708	49,991,931
BNP PARIBAS	0.00	9/20/2021	50,000,000	49,980,875	49,990,092
CANADA T BILL	0.01	7/8/2021	550,000,000	449,655,099	444,139,546
CANADA T BILL	0.01	7/15/2021	150,000,000	121,148,217	121,125,333
CANADA T BILL	0.01	7/22/2021	825,000,000	673,461,042	666,122,709
CANADA T BILL	0.01	8/5/2021	245,000,000	199,142,333	197,818,259
CANADA T BILL	0.01	8/12/2021	200,000,000	162,784,432	161,484,293
CANADA T BILL	0.01	8/19/2021	225,000,000	183,128,758	181,653,477
CANADIAN IMPERIAL BK	0.00	7/6/2021	50,000,000	49,998,958	49,999,334
CANADIAN IMPERIAL BK	0.00	8/4/2021	50,000,000	49,992,444	49,996,111
CANADIAN IMPERIAL BK	0.00	8/17/2021	100,000,000	99,989,556	99,989,333
CANADIAN IMPERIAL BK	0.00	9/8/2021	50,000,000	49,982,750	49,991,542
CANADIAN IMPERIAL BK	0.00	9/16/2021	50,000,000	49,980,750	49,990,034
CANADIAN IMPERIAL BK	0.00	9/17/2021	100,000,000	99,978,333	99,979,592
CITIGROUP GLOBAL MKTS INC	0.00	10/25/2021	201,000,000	200,902,850	200,922,917
CITIGROUP GLOBAL MKTS INC	0.00	12/2/2021	100,000,000	99,952,944	99,943,167
COOPERATIVE RABOBANK	0.00	8/12/2021	50,000,000	49,991,250	49,995,820
COOPERATIVE RABOBANK	0.00	8/19/2021	50,000,000	49,989,792	49,995,139
COOPERATIVE RABOBANK	0.00	9/16/2021	50,000,000	49,982,889	49,991,767
CREDIT AGRICOLE	0.00	7/26/2021	100,000,000	99,990,972	99,994,944
CREDIT AGRICOLE	0.00	8/9/2021	50,000,000	49,991,875	49,996,111

**CalPERS 2020-2021 Annual Investment Report
Cash Equivalents**

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
CREDIT AGRICOLE	0.00	9/8/2021	50,000,000	49,984,667	49,992,903
DENMARK TREASURY BILL	0.01	9/1/2021	1,000,000,000	160,326,040	159,617,577
DNB NOR BANK ASA	0.00	7/6/2021	250,000,000	249,996,528	249,997,043
DNB NOR BANK ASA	0.00	7/7/2021	100,000,000	99,998,500	99,998,639
DNB NOR BANK ASA	0.00	7/26/2021	100,000,000	99,991,667	99,994,944
DNB NOR BANK ASA	0.00	7/27/2021	100,000,000	99,995,667	99,994,750
DNB NOR BANK ASA	0.00	7/28/2021	200,000,000	199,991,000	199,989,112
DNB NOR BANK ASA	0.00	8/2/2021	50,000,000	49,993,778	49,996,792
DNB NOR BANK ASA	0.01	9/22/2021	100,000,000	99,979,250	99,983,667
FRENCH DISCOUNT T BILL	0.01	7/7/2021	89,900,000	107,267,448	106,622,015
FRENCH DISCOUNT T BILL	0.01	7/14/2021	97,400,000	116,746,561	115,531,557
FRENCH DISCOUNT T BILL	0.01	7/21/2021	160,000,000	191,284,945	189,808,708
GOLDMAN SACHS INTL	0.00	7/2/2021	50,000,000	49,999,778	49,999,806
GOLDMAN SACHS INTL	0.00	7/7/2021	150,000,000	149,995,750	149,997,959
GOLDMAN SACHS INTL	0.00	7/14/2021	125,000,000	124,992,326	124,996,160
GOLDMAN SACHS INTL	0.00	7/15/2021	50,000,000	49,996,694	49,998,334
GOLDMAN SACHS INTL	0.00	8/10/2021	100,000,000	99,987,333	99,987,472
GOLDMAN SACHS INTL	0.00	8/17/2021	100,000,000	99,983,811	99,985,333
GOLDMAN SACHS INTL	0.00	8/23/2021	60,000,000	59,989,400	59,990,100
GOLDMAN SACHS INTL	0.00	8/24/2021	110,000,000	109,977,650	109,981,513
GOLDMAN SACHS INTL	0.00	8/25/2021	60,000,000	59,987,167	59,989,733
GOLDMAN SACHS INTL	0.01	8/9/2021	60,000,000	59,993,500	59,992,667
GOLDMAN SACHS INTL	0.01	8/16/2021	60,000,000	59,991,567	59,991,383
J.P. MORGAN SECURITIES	0.00	7/14/2021	150,000,000	149,991,333	149,995,392
JAPAN TREASURY DISC BILL	0.00	7/26/2021	18,000,000,000	163,151,502	162,188,065
JAPAN TREASURY DISC BILL	0.00	8/10/2021	42,000,000,000	383,830,927	378,454,848
JAPAN TREASURY DISC BILL	0.00	8/16/2021	26,800,000,000	243,119,549	241,494,324
JAPAN TREASURY DISC BILL	0.00	8/25/2021	4,590,000,000	41,458,728	41,361,461
JAPAN TREASURY DISC BILL	0.01	7/12/2021	38,950,000,000	356,431,221	350,943,139
JAPAN TREASURY DISC BILL	0.01	7/19/2021	36,600,000,000	335,444,820	329,775,870
JAPAN TREASURY DISC BILL	0.01	8/23/2021	19,340,000,000	174,620,138	174,275,845
LLOYDS BANK PLC	0.00	7/2/2021	50,000,000	49,999,806	49,999,806
LLOYDS BANK PLC	0.00	7/6/2021	200,000,000	199,997,778	199,997,666
LLOYDS BANK PLC	0.00	7/20/2021	50,000,000	49,996,042	49,997,695
LLOYDS BANK PLC	0.00	7/22/2021	100,000,000	99,992,417	99,994,806
LLOYDS BANK PLC	0.00	7/26/2021	150,000,000	149,991,320	149,990,576
LLOYDS BANK PLC	0.00	8/4/2021	50,000,000	49,992,917	49,995,625
LLOYDS BANK PLC	0.00	8/16/2021	150,000,000	149,982,111	149,982,375
LLOYDS BANK PLC	0.00	8/19/2021	50,000,000	49,989,111	49,993,750
LLOYDS BANK PLC	0.00	9/3/2021	50,000,000	49,983,111	49,991,604
LLOYDS BANK PLC	0.00	9/23/2021	100,000,000	99,976,666	99,976,861
MIZUHO BANK LTD	0.05	7/27/2021	100,000,000	100,000,000	99,997,000
MIZUHO BANK LTD	0.14	7/22/2021	100,000,000	100,000,000	100,003,054
MIZUHO BANK LTD	0.14	7/26/2021	150,000,000	150,000,000	150,005,414
MIZUHO BANK LTD	0.17	7/6/2021	50,000,000	50,000,000	50,000,583
MIZUHO BANK LTD	0.17	7/12/2021	50,000,000	50,000,000	50,001,166
MIZUHO BANK LTD	0.18	8/4/2021	50,000,000	50,000,000	50,003,886
MIZUHO BANK LTD	0.18	8/12/2021	50,000,000	50,000,000	50,004,774
MIZUHO BANK LTD	0.19	9/7/2021	50,000,000	50,000,000	50,008,330
NATIONAL BANK OF CANADA	0.00	7/2/2021	50,000,000	49,999,806	49,999,806
NATIONAL BANK OF CANADA	0.00	7/19/2021	50,000,000	49,996,250	49,997,810
NATIONAL BANK OF CANADA	0.00	8/3/2021	50,000,000	49,993,125	49,995,750
NATIONAL BANK OF CANADA	0.00	8/18/2021	50,000,000	49,989,333	49,993,875

**CalPERS 2020-2021 Annual Investment Report
Cash Equivalents**

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
NATIONAL BANK OF CANADA	0.00	9/3/2021	50,000,000	49,985,778	49,991,695
NATIONAL BANK OF CANADA	0.00	9/17/2021	50,000,000	49,980,500	49,989,467
NATIONAL BANK OF CANADA	0.19	12/31/2049	100,000,000	100,000,000	100,000,000
NATIXIS NY	0.00	9/1/2021	50,000,000	49,984,500	49,993,000
NATIXIS NY	0.00	9/13/2021	50,000,000	49,980,472	49,991,667
NATL AUSTRALIA BK LT	0.00	9/7/2021	150,000,000	149,980,167	149,978,150
NORDEA BK AB PUBL	0.00	9/15/2021	50,000,000	49,983,111	49,991,445
NORDEA BK AB PUBL	0.01	9/7/2021	150,000,000	149,980,167	149,977,001
REPO BANK AMERICA	0.03	7/1/2021	1,000,000,000	1,000,000,000	1,000,000,000
ROYAL BANK OF CANADA	0.00	9/13/2021	50,000,000	49,982,528	49,991,146
ROYAL BANK OF CANADA	0.08	7/2/2021	150,000,000	150,000,000	150,000,000
ROYAL BANK OF CANADA	0.08	7/6/2021	200,000,000	200,000,000	200,000,000
ROYAL BANK OF CANADA	0.08	7/15/2021	150,000,000	150,000,000	150,000,000
ROYAL BANK OF CANADA	0.09	7/2/2021	100,000,000	100,000,000	100,000,000
ROYAL BANK OF CANADA	0.10	7/1/2021	250,000,000	250,000,000	250,000,000
ROYAL BANK OF CANADA	0.10	7/19/2021	300,000,000	300,000,000	300,000,000
ROYAL BANK OF CANADA	0.10	7/23/2021	100,000,000	100,000,000	100,000,000
SKANDIN ENS BANKEN AG	0.00	7/1/2021	50,000,000	50,000,000	49,999,903
SKANDIN ENS BANKEN AG	0.00	8/3/2021	50,000,000	49,993,125	49,996,647
SKANDIN ENS BANKEN AG	0.00	8/16/2021	50,000,000	49,989,778	49,995,039
SKANDIN ENS BANKEN AG	0.00	9/1/2021	50,000,000	49,984,931	49,992,825
SKANDIN ENS BANKEN AG	0.00	9/13/2021	50,000,000	49,981,500	49,990,625
SOCIETE GENERALE	0.00	7/6/2021	100,000,000	99,999,167	99,998,833
SOCIETE GENERALE	0.00	8/3/2021	100,000,000	99,993,583	99,994,050
SOCIETE GENERALE	0.00	8/16/2021	100,000,000	99,988,500	99,990,731
SOCIETE GENERALE	0.00	8/17/2021	200,000,000	199,984,333	199,980,800
SOCIETE GENERALE	0.00	9/1/2021	100,000,000	99,984,500	99,985,650
SOCIETE GENERALE	0.00	9/15/2021	200,000,000	199,966,222	199,961,072
SOCIETE GENERALE	0.00	10/1/2021	100,000,000	99,970,611	99,973,908
STATE STREET INSTITUTIONAL TREASURY	0.00	12/31/2030	34,272,883	34,272,883	34,272,883
STIF CALPERS	0.09	12/31/2060	7,144,142,477	7,144,142,477	7,144,142,477
SUMITOMO MITSUI BKG CORP	0.07	8/4/2021	100,000,000	100,000,000	99,999,027
SUMITOMO MITSUI BKG CORP	0.10	9/23/2021	100,000,000	100,000,000	100,002,832
SUMITOMO MITSUI BKG CORP	0.12	7/26/2021	100,000,000	100,000,000	100,002,887
SUMITOMO MITSUI BKG CORP	0.14	7/22/2021	100,000,000	100,000,000	100,003,665
SUMITOMO MITSUI BKG CORP	0.16	7/2/2021	50,000,000	50,000,000	50,000,222
SUMITOMO MITSUI BKG CORP	0.17	7/12/2021	50,000,000	50,000,000	50,001,500
SUMITOMO MITSUI BKG CORP	0.17	8/2/2021	50,000,000	50,000,000	50,004,123
SUMITOMO MITSUI BKG CORP	0.18	8/12/2021	50,000,000	50,000,000	50,005,969
SUMITOMO MITSUI BKG CORP	0.18	9/2/2021	50,000,000	50,000,000	50,008,795
SVENSKA HANDLSBNKN A	0.00	9/7/2021	50,000,000	49,983,944	49,993,004
SWEDBANK	0.00	7/1/2021	50,000,000	50,000,000	49,999,889
SWEDBANK	0.00	7/26/2021	100,000,000	99,995,833	99,994,222
SWEDBANK	0.00	8/2/2021	88,500,000	88,487,071	88,493,510
SWEDBANK	0.00	9/7/2021	50,000,000	49,983,944	49,992,046
SWEDBANK	0.00	9/13/2021	100,000,000	99,986,639	99,982,292
SWEDBANK	0.01	8/16/2021	100,000,000	99,989,778	99,989,556
SWEDBANK	0.01	8/24/2021	61,000,000	60,991,765	60,992,545
SWEDBANK	0.01	9/20/2021	140,000,000	139,968,500	139,972,256
SWEDISH T BILL	0.01	7/21/2021	3,250,000,000	382,149,727	380,055,600
TORONTO DOMINION BANK	0.00	7/12/2021	50,000,000	49,997,708	49,998,634
TORONTO DOMINION BANK	0.00	7/16/2021	50,000,000	49,997,083	49,998,156
TORONTO DOMINION BANK	0.00	7/28/2021	200,000,000	199,992,500	199,986,156

**CalPERS 2020-2021 Annual Investment Report
Cash Equivalents**

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
TORONTO DOMINION BANK	0.00	8/23/2021	100,000,000	99,986,750	99,986,500
TORONTO DOMINION BANK	0.00	9/7/2021	50,000,000	49,983,944	49,991,088
TORONTO DOMINION BANK	0.00	9/23/2021	100,000,000	99,976,667	99,976,861
TORONTO DOMINION BANK	0.01	7/6/2021	200,000,000	199,998,889	199,997,334
TORONTO DOMINION BANK	0.01	8/17/2021	100,000,000	99,986,944	99,988,000
TORONTO DOMINION BANK	0.01	9/8/2021	100,000,000	99,978,917	99,981,917
TORONTO DOMINION BANK	0.01	9/15/2021	50,000,000	49,993,667	49,989,734
TORONTO DOMINION BANK	0.09	7/1/2021	50,000,000	50,000,000	50,000,000
TORONTO DOMINION BANK	0.09	7/8/2021	100,000,000	100,000,000	100,000,000
TREASURY BILL	0.01	8/3/2021	800,000,000	799,990,835	799,965,680
TREASURY CERTIFICATES	0.01	7/15/2021	500,000,000	602,970,084	593,089,283
TRI-PARTY BARCLAYS CAPITAL/XIS	0.05	7/1/2021	52,500,000	52,500,000	52,500,000
TRI-PARTY CANADIAN IMPERIAL BA	0.04	7/1/2021	525,000,000	525,000,000	525,000,000
TRI-PARTY CITIGROUP GLOBAL MAR	0.05	7/1/2021	500,000,000	500,000,000	500,000,000
TRI-PARTY DEUTSCHE BANK SECURI	0.04	7/1/2021	1,500,000,000	1,500,000,000	1,500,000,000
TRI-PARTY GOLDMAN SACHS CO/X	0.05	7/1/2021	250,000,000	250,000,000	250,000,000
TRI-PARTY RBC DOMINION SECURIT	0.04	7/1/2021	1,000,000,000	1,000,000,000	1,000,000,000
TRI-PARTY STATE STREET BANK	0.02	7/1/2021	1,400,000,000	1,400,000,000	1,400,000,000
TRI-PARTY TRUIST SECURITIES, I	0.06	7/1/2021	300,000,000	300,000,000	300,000,000
UK TREASURY BILL GBP	0.01	8/2/2021	24,500,000	34,064,374	33,844,105
TOTAL				34,002,153,174	33,949,632,662

CalPERS 2020-2021 Annual Investment Report
International Currency

Security Name	Par Value	Book Value	Market Value
AUSTRALIAN DOLLAR	1,457,999	1,113,840	1,094,593
BRAZILIAN REAL	29,546,676	5,939,737	5,888,314
BRITISH POUND STERLING	1,176,878	1,625,573	1,625,799
CANADIAN DOLLAR	5,059,770	4,118,573	4,086,062
CHILEAN PESO	6,622,521,728	9,028,387	9,095,496
CHINA YUAN RENMINBI	35,520,269	5,481,224	5,497,770
COLOMBIAN PESO	88,841,468	25,454	23,793
CZECH KORUNA	612,738	26,816	28,488
DANISH KRONE	1,074,466	172,035	171,351
EGYPTIAN POUND	15,433,161	984,857	983,317
EURO CURRENCY	39,093,365	46,743,268	46,360,844
HONG KONG DOLLAR	42,213,126	5,435,806	5,435,738
HUNGARIAN FORINT	7,550,598	25,615	25,509
INDIAN RUPEE	105,116,024	1,415,009	1,414,180
INDONESIAN RUPIAH	1,943,982,292	134,637	134,068
JAPANESE YEN	3,615,801,616	32,708,555	32,577,724
KUWAITI DINAR	6,213	20,627	20,620
MALAYSIAN RINGGIT	889,577	214,516	214,278
MEXICAN PESO (NEW)	4,434,734	220,062	222,733
MOROCCAN DIRHAM	2	0	0
NEW ISRAELI SHEQEL	417,913	127,929	128,253
NEW TAIWAN DOLLAR	69,965,724	2,510,193	2,511,107
NEW ZEALAND DOLLAR	258,389	181,067	180,549
NORWEGIAN KRONE	1,681,543	195,589	195,410
PAKISTAN RUPEE	53,041,215	346,478	336,556
PERUVIAN SOL	125,307	31,503	32,696
PHILIPPINE PESO	6,640,090	136,354	136,026
POLISH ZLOTY	156,976	39,635	41,234
QATARI RIAL	300,841	82,626	82,626
RUSSIAN RUBLE	191,589,819	2,653,589	2,622,587
SAUDI RIYAL	615,081	164,010	164,004
SINGAPORE DOLLAR	465,904	346,746	346,603
SOUTH AFRICAN RAND	2,387,915	167,580	167,236
SOUTH KOREAN WON	2,270,055,677	2,018,125	2,015,767
SWEDISH KRONA	1,798,742	210,947	210,326
SWISS FRANC	409,249	447,461	442,742
THAILAND BAHT	3,830,494	120,585	119,516
TURKISH LIRA	44,079	5,068	5,074
UAE DIRHAM	253,421	68,993	68,993
US DOLLAR	359,320,430	359,320,430	359,320,430
TOTAL		484,609,501	484,028,413

Currency balances are in absolute values

**CalPERS 2020-2021 Annual Investment Report
U.S. Treasuries and Agencies**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	0.63	5/15/2030	200,000,000	196,116,440	186,968,750
US TREASURY N/B	0.63	8/15/2030	484,900,000	482,243,243	451,866,188
US TREASURY N/B	0.88	11/15/2030	1,754,700,000	1,754,817,547	1,668,884,203
US TREASURY N/B	1.13	2/15/2031	836,100,000	809,033,183	811,931,484
US TREASURY N/B	1.13	5/15/2040	495,000,000	460,012,426	427,401,563
US TREASURY N/B	1.13	8/15/2040	770,300,000	675,658,244	662,698,719
US TREASURY N/B	1.25	3/31/2028	820,400,000	819,816,128	823,732,875
US TREASURY N/B	1.25	5/15/2050	478,000,000	391,116,589	390,242,188
US TREASURY N/B	1.38	11/15/2040	1,525,000,000	1,467,952,008	1,369,878,906
US TREASURY N/B	1.38	8/15/2050	601,300,000	499,937,593	506,783,156
US TREASURY N/B	1.50	2/15/2030	60,600,000	64,965,611	61,206,000
US TREASURY N/B	1.63	8/15/2029	100,050,000	99,967,263	102,332,391
US TREASURY N/B	1.63	5/15/2031	3,138,400,000	3,143,113,248	3,187,437,500
US TREASURY N/B	1.63	11/15/2050	1,523,500,000	1,522,103,171	1,367,817,344
US TREASURY N/B	1.88	2/15/2041	1,008,400,000	976,465,886	987,444,188
US TREASURY N/B	1.88	2/15/2051	970,500,000	903,224,839	926,069,297
US TREASURY N/B	2.00	2/15/2050	316,000,000	307,056,341	310,371,250
US TREASURY N/B	2.25	5/15/2041	3,112,310,000	3,136,355,077	3,238,747,594
US TREASURY N/B	2.25	8/15/2046	590,400,000	618,635,694	610,233,750
US TREASURY N/B	2.25	8/15/2049	767,500,000	802,642,513	794,842,188
US TREASURY N/B	2.38	5/15/2029	176,130,000	182,772,665	190,082,798
US TREASURY N/B	2.38	11/15/2049	306,100,000	311,154,183	325,853,016
US TREASURY N/B	2.38	5/15/2051	2,580,000,000	2,637,410,320	2,754,553,125
US TREASURY N/B	2.50	2/15/2045	335,745,000	350,258,967	363,076,741
US TREASURY N/B	2.50	2/15/2046	804,500,000	880,063,413	871,248,359
US TREASURY N/B	2.50	5/15/2046	688,900,000	738,798,525	746,057,172
US TREASURY N/B	2.63	2/15/2029	52,000,000	58,801,960	57,021,250
US TREASURY N/B	2.75	8/15/2042	49,600,000	59,324,991	55,854,250
US TREASURY N/B	2.75	11/15/2042	83,800,000	99,696,213	94,314,281
US TREASURY N/B	2.75	8/15/2047	596,000,000	706,960,441	677,577,500
US TREASURY N/B	2.75	11/15/2047	642,900,000	610,711,905	731,499,656
US TREASURY N/B	2.88	5/15/2028	554,600,000	553,205,659	616,125,938
US TREASURY N/B	2.88	8/15/2028	638,640,000	646,089,018	710,187,638
US TREASURY N/B	2.88	5/15/2043	100,000,000	129,582,723	114,921,875
US TREASURY N/B	2.88	8/15/2045	533,900,000	542,294,485	617,071,609
US TREASURY N/B	2.88	11/15/2046	752,000,000	892,755,620	872,320,000
US TREASURY N/B	2.88	5/15/2049	478,520,000	523,025,720	560,167,475
US TREASURY N/B	3.00	5/15/2042	50,000,000	61,885,271	58,492,188
US TREASURY N/B	3.00	11/15/2044	320,600,000	381,703,843	377,256,031
US TREASURY N/B	3.00	5/15/2045	511,500,000	621,557,324	603,010,547
US TREASURY N/B	3.00	11/15/2045	784,920,000	977,572,771	927,677,325
US TREASURY N/B	3.00	2/15/2047	565,060,000	563,013,920	671,008,750
US TREASURY N/B	3.00	5/15/2047	469,600,000	560,445,671	558,090,250
US TREASURY N/B	3.00	2/15/2048	659,950,000	652,399,119	786,268,555
US TREASURY N/B	3.00	8/15/2048	358,500,000	429,375,581	427,847,344
US TREASURY N/B	3.00	2/15/2049	621,955,000	685,486,436	744,305,210
US TREASURY N/B	3.13	11/15/2028	237,000,000	272,272,939	268,106,250
US TREASURY N/B	3.13	2/15/2043	10,000,000	13,403,027	11,940,625

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	3.13	8/15/2044	329,900,000	332,449,622	395,725,359
US TREASURY N/B	3.13	5/15/2048	512,978,000	518,154,994	625,432,396
US TREASURY N/B	3.38	5/15/2044	220,000,000	277,749,845	274,175,000
US TREASURY N/B	3.38	11/15/2048	361,500,000	461,752,252	461,364,375
US TREASURY N/B	3.63	2/15/2044	54,600,000	74,402,875	70,527,844
US TREASURY N/B	3.75	11/15/2043	43,200,000	59,817,789	56,679,750
US TREASURY N/B	4.38	11/15/2039	557,700,000	736,379,183	775,028,719
US TREASURY N/B	4.38	5/15/2040	750,800,000	1,073,344,033	1,048,304,500
US TREASURY N/B	4.50	2/15/2036	16,000,000	21,932,843	21,950,000
US TREASURY N/B	4.50	8/15/2039	595,300,000	814,460,459	838,256,813
US TREASURY N/B	4.63	2/15/2040	562,400,000	738,394,470	806,516,750
US TREASURY N/B	5.25	2/15/2029	3,200,000	3,710,698	4,121,000
US TREASURY N/B	6.25	5/15/2030	50,000,000	74,328,966	70,492,188
TOTAL				39,460,133,782	40,127,399,982

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Foreign Issued Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BONOS DE TESORERIA	5.35	8/12/2040	70,000,000	19,223,457	16,165,925
BONOS DE TESORERIA	6.15	8/12/2032	75,000,000	23,749,032	20,515,590
BRITISH COLUMBIA PROV OF	1.30	1/29/2031	20,000,000	19,799,902	19,402,400
FIN DEPT GOVT SHARJAH	3.63	3/10/2033	8,000,000	8,000,000	8,091,440
FIN DEPT GOVT SHARJAH	4.00	7/28/2050	9,000,000	9,102,548	8,254,170
FIN DEPT GOVT SHARJAH	4.38	3/10/2051	20,000,000	18,506,074	19,294,600
HUNGARY	7.63	3/29/2041	18,000,000	25,556,699	29,532,600
HYDRO QUEBEC	9.38	4/15/2030	1,000	1,369	1,575
ITALY GOV T INT BOND	2.88	10/17/2029	39,000,000	39,413,354	40,602,510
ITALY GOV T INT BOND	3.88	5/6/2051	30,000,000	30,140,706	32,295,600
ITALY GOV T INT BOND	4.00	10/17/2049	25,000,000	25,174,227	27,493,250
ITALY GOV T INT BOND	5.38	6/15/2033	20,000,000	21,574,009	25,188,800
JPN BANK FOR INT L COOP	1.25	1/21/2031	25,000,000	24,338,297	24,101,750
JPN BANK FOR INT L COOP	1.88	4/15/2031	40,000,000	40,024,602	40,725,600
JPN BANK FOR INT L COOP	2.00	10/17/2029	30,000,000	30,676,327	31,053,300
JPN BANK FOR INT L COOP	3.50	10/31/2028	15,000,000	16,000,412	17,127,150
PROVINCE OF ALBERTA	1.30	7/22/2030	25,000,000	25,107,354	24,027,250
PROVINCE OF ONTARIO	1.13	10/7/2030	30,000,000	29,795,521	28,529,400
PROVINCE OF ONTARIO	1.60	2/25/2031	25,000,000	24,683,050	24,683,250
PROVINCE OF ONTARIO	2.00	10/2/2029	45,000,000	45,985,068	46,476,450
PROVINCE OF QUEBEC	1.35	5/28/2030	30,000,000	30,399,177	29,343,600
PROVINCE OF QUEBEC	1.90	4/21/2031	25,000,000	25,021,749	25,464,500
PROVINCE OF QUEBEC	7.50	9/15/2029	12,000,000	16,861,277	17,264,040
REPUBLIC OF CHILE	2.45	1/31/2031	10,000,000	10,043,510	10,187,800
REPUBLIC OF CHILE	2.55	1/27/2032	35,000,000	35,868,948	35,766,500
REPUBLIC OF CHILE	3.10	5/7/2041	20,000,000	19,451,301	20,075,000
REPUBLIC OF CHILE	3.10	1/22/2061	28,000,000	27,372,819	26,803,280
REPUBLIC OF CHILE	3.50	1/25/2050	31,000,000	32,204,855	32,561,470
REPUBLIC OF COLOMBIA	3.00	1/30/2030	55,000,000	54,678,682	53,892,850
REPUBLIC OF COLOMBIA	3.13	4/15/2031	55,000,000	55,854,015	53,812,550
REPUBLIC OF COLOMBIA	3.25	4/22/2032	35,000,000	34,288,809	34,246,800
REPUBLIC OF COLOMBIA	3.88	2/15/2061	35,000,000	32,578,982	31,298,750
REPUBLIC OF COLOMBIA	4.13	2/22/2042	42,000,000	40,733,797	40,788,720
REPUBLIC OF COLOMBIA	4.13	5/15/2051	35,000,000	36,283,849	33,163,200
REPUBLIC OF COLOMBIA	4.50	3/15/2029	29,000,000	30,612,396	31,631,460
REPUBLIC OF COLOMBIA	5.00	6/15/2045	80,000,000	79,702,131	85,004,000
REPUBLIC OF COLOMBIA	5.20	5/15/2049	35,000,000	38,886,282	38,263,400
REPUBLIC OF INDONESIA	1.85	3/12/2031	13,000,000	12,602,874	12,724,660
REPUBLIC OF INDONESIA	3.05	3/12/2051	12,000,000	11,956,255	11,897,040
REPUBLIC OF INDONESIA	3.35	3/12/2071	10,000,000	9,880,519	10,010,100
REPUBLIC OF INDONESIA	3.70	10/30/2049	12,000,000	11,900,014	12,581,760
REPUBLIC OF INDONESIA	3.85	10/15/2030	50,000,000	53,876,158	55,693,500
REPUBLIC OF INDONESIA	4.20	10/15/2050	40,000,000	41,844,519	45,532,800
REPUBLIC OF INDONESIA	4.45	4/15/2070	24,000,000	24,495,645	28,352,880

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Foreign Issued Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF INDONESIA	4.75	2/11/2029	15,000,000	15,492,426	17,629,050
REPUBLIC OF INDONESIA	5.35	2/11/2049	42,000,000	47,158,320	54,559,260
REPUBLIC OF KOREA	1.00	9/16/2030	20,000,000	19,657,152	18,958,800
REPUBLIC OF KOREA	2.50	6/19/2029	20,000,000	20,002,784	21,297,400
REPUBLIC OF KOREA	3.88	9/20/2048	11,925,000	14,095,797	15,074,870
REPUBLIC OF PANAMA	2.25	9/29/2032	55,000,000	54,747,014	52,790,100
REPUBLIC OF PANAMA	3.16	1/23/2030	35,000,000	35,613,538	36,670,900
REPUBLIC OF PANAMA	3.87	7/23/2060	50,000,000	53,820,758	51,074,500
REPUBLIC OF PANAMA	4.30	4/29/2053	15,000,000	16,872,349	16,629,300
REPUBLIC OF PANAMA	4.50	4/16/2050	35,000,000	37,070,705	39,832,450
REPUBLIC OF PANAMA	4.50	4/1/2056	35,000,000	36,894,366	39,702,600
REPUBLIC OF PANAMA	6.70	1/26/2036	35,000,000	40,656,010	47,583,900
REPUBLIC OF PERU	1.86	12/1/2032	26,000,000	25,211,610	24,152,440
REPUBLIC OF PERU	2.78	12/1/2060	45,000,000	42,446,159	40,095,450
REPUBLIC OF PERU	2.78	1/23/2031	65,000,000	66,014,546	66,150,500
REPUBLIC OF PERU	2.84	6/20/2030	20,000,000	20,566,654	20,602,800
REPUBLIC OF PERU	3.23	7/28/2121	15,000,000	14,791,808	13,203,900
REPUBLIC OF PERU	3.30	3/11/2041	25,000,000	24,102,659	25,278,250
REPUBLIC OF PERU	3.55	3/10/2051	25,000,000	24,315,609	25,974,500
REPUBLIC OF PERU	5.63	11/18/2050	15,000,000	19,466,376	20,674,650
REPUBLIC OF PERU	8.75	11/21/2033	5,000,000	6,400,318	7,841,100
REPUBLIC OF PHILIPPINES	1.65	6/10/2031	40,000,000	39,589,823	38,607,600
REPUBLIC OF PHILIPPINES	1.95	1/6/2032	15,000,000	14,816,850	14,812,800
REPUBLIC OF PHILIPPINES	2.46	5/5/2030	35,000,000	35,580,572	36,444,800
REPUBLIC OF PHILIPPINES	2.65	12/10/2045	37,000,000	36,154,233	34,270,510
REPUBLIC OF PHILIPPINES	2.95	5/5/2045	25,000,000	25,278,301	24,155,250
REPUBLIC OF PHILIPPINES	3.20	7/6/2046	15,000,000	14,872,350	15,060,750
REPUBLIC OF PHILIPPINES	3.70	2/2/2042	62,000,000	66,117,836	66,915,360
REPUBLIC OF PHILIPPINES	3.75	1/14/2029	30,000,000	32,415,083	34,062,300
REPUBLIC OF PHILIPPINES	5.00	1/13/2037	40,000,000	44,539,716	50,374,000
REPUBLIC OF PHILIPPINES	6.38	10/23/2034	37,000,000	44,466,040	52,170,370
REPUBLICA ORIENT URUGUAY	4.38	1/23/2031	45,018,980	49,156,400	52,475,924
REPUBLICA ORIENT URUGUAY	4.98	4/20/2055	35,000,000	39,771,974	45,242,750
REPUBLICA ORIENT URUGUAY	5.10	6/18/2050	60,000,000	68,903,766	78,586,200
REPUBLICA ORIENT URUGUAY	7.63	3/21/2036	12,000,000	14,402,212	18,315,960
SAUDI INTERNATIONAL BOND	2.25	2/2/2033	10,000,000	9,913,543	9,720,000
SAUDI INTERNATIONAL BOND	3.45	2/2/2061	20,000,000	19,803,285	19,959,800
STATE OF ISRAEL	2.50	1/15/2030	22,000,000	22,274,683	23,076,680
STATE OF ISRAEL	2.75	7/3/2030	40,000,000	41,648,457	42,768,800
STATE OF ISRAEL	3.38	1/15/2050	33,000,000	33,876,021	35,333,430
STATE OF ISRAEL	3.88	7/3/2050	46,000,000	50,473,974	53,257,880
STATE OF ISRAEL	4.13	1/17/2048	15,000,000	15,278,545	18,088,800
STATE OF ISRAEL	4.50	12/31/2099	15,000,000	15,000,000	18,968,250
UNITED MEXICAN STATES	2.66	5/24/2031	90,000,000	89,284,747	88,002,000

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
UNITED MEXICAN STATES	3.25	4/16/2030	50,000,000	50,288,197	51,681,000
UNITED MEXICAN STATES	3.77	5/24/2061	66,000,000	65,631,504	61,499,460
UNITED MEXICAN STATES	4.28	8/14/2041	70,000,000	70,852,188	73,565,100
UNITED MEXICAN STATES	4.50	4/22/2029	50,000,000	52,249,712	56,579,000
UNITED MEXICAN STATES	4.50	1/31/2050	70,000,000	71,997,708	74,487,000
UNITED MEXICAN STATES	4.60	2/10/2048	50,000,000	48,307,429	53,733,000
UNITED MEXICAN STATES	4.75	4/27/2032	55,000,000	56,896,138	62,970,600
UNITED MEXICAN STATES	4.75	3/8/2044	60,000,000	62,369,227	66,331,800
UNITED MEXICAN STATES	5.00	4/27/2051	50,000,000	48,647,968	56,915,000
UNITED MEXICAN STATES	5.75	10/12/2099	45,000,000	46,581,097	53,696,250
TOTAL				3,277,087,106	3,397,828,413

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BANC OF AMERICA COMMERCIAL MOR	2.02	7/15/2049	69,506,106	8,584,467	4,821,432
BANK 2017-BNK4 XA	1.55	5/15/2050	43,710,589	3,659,054	2,515,802
BANK 2017-BNK7 XA	0.91	9/15/2060	113,789,067	6,836,333	4,004,434
BANK 2017-BNK9 XA	0.94	11/15/2054	61,137,835	3,901,694	2,509,092
BANK 2019-BN16 XA	1.12	2/15/2052	49,012,110	3,617,682	2,900,422
BANK 2019-BN17 XA	1.18	4/15/2052	86,286,896	7,258,204	5,813,010
BANK 2019-BN21 XA	0.99	10/17/2052	139,696,578	9,937,037	8,441,589
BANK 2019-BN22 XA	0.72	11/15/2062	48,685,809	2,484,339	2,054,329
BANK 2019-BN23 XA	0.81	12/15/2052	71,205,519	4,211,315	3,732,514
BANK 2019-BN24 A2	2.71	11/15/2062	10,000,000	10,095,694	10,492,184
BANK 2019-BN24 A3	2.96	11/15/2062	40,000,000	41,155,231	43,064,876
BANK 2019-BN24-XA	0.76	11/15/2062	81,168,086	4,458,076	3,797,104
BANK 2020-BN30 A3	1.65	12/15/2053	15,000,000	15,146,692	14,556,383
BANK 2020-BN30 A4	1.93	12/15/2053	8,510,000	8,761,093	8,441,784
BANK 2021-BN31 A4	2.04	2/15/2054	5,000,000	5,147,883	5,003,288
BANK 2021-BN31 XA	1.44	2/15/2054	111,353,910	11,905,960	11,177,190
BANK 2021-BN32 A2	1.99	4/15/2054	5,000,000	5,148,683	5,013,694
BANK 2021-BN33 A2	1.94	5/15/2064	3,000,000	3,089,649	3,019,453
BANK 2021-BN34 XA	0.98	6/15/2063	51,000,000	3,990,036	4,037,645
BARCLAYS COMMERCIAL MORTGAGE S	1.02	11/15/2052	79,964,721	5,292,785	4,305,967
BARCLAYS COMMERCIAL MORTGAGE S	1.50	5/15/2052	132,703,315	13,929,734	11,710,636
BARCLAYS COMMERCIAL MORTGAGE S	1.74	8/15/2052	56,407,404	6,971,563	5,389,992
BARCLAYS COMMERCIAL MORTGAGE S	1.97	10/15/2053	105,240,726	14,974,177	14,069,500
BEAR STEARNS COMMERCIAL MORTGAGE	2.05	5/11/2039	674,457	4,943	2,664
BENCHMARK MORTGAGE TRUST	0.59	10/10/2051	93,606,270	2,969,753	2,000,179
BENCHMARK MORTGAGE TRUST	0.64	7/15/2051	90,610,290	3,453,068	2,439,697
BENCHMARK MORTGAGE TRUST	0.65	1/15/2051	59,149,497	2,471,960	1,591,382
BENCHMARK MORTGAGE TRUST	0.94	12/15/2072	139,068,473	8,890,800	7,440,675
BENCHMARK MORTGAGE TRUST	1.00	6/15/2054	73,509,301	5,100,040	5,058,381
BENCHMARK MORTGAGE TRUST	1.20	5/15/2052	129,828,764	10,503,355	8,226,478
BENCHMARK MORTGAGE TRUST	1.21	3/15/2052	98,414,359	8,182,416	6,421,008
BENCHMARK MORTGAGE TRUST	1.23	4/15/2054	68,321,119	6,002,830	5,920,093
BENCHMARK MORTGAGE TRUST	1.26	8/15/2057	115,292,375	9,928,674	8,309,998
BENCHMARK MORTGAGE TRUST	1.39	2/15/2054	35,456,634	3,423,781	3,358,174
BENCHMARK MORTGAGE TRUST	1.89	9/15/2053	81,270,700	10,002,375	9,000,462
BENCHMARK MORTGAGE TRUST	1.95	3/15/2054	10,000,000	10,297,496	10,249,955
BENCHMARK MORTGAGE TRUST	1.96	6/15/2054	3,000,000	3,089,710	3,041,297
BENCHMARK MORTGAGE TRUST	1.98	4/15/2054	5,000,000	5,149,081	5,108,681
CANTOR COMMERCIAL REAL ESTATE	1.37	11/15/2052	160,307,151	14,867,190	12,242,601
CANTOR COMMERCIAL REAL ESTATE	3.01	1/15/2053	10,000,000	10,286,096	10,772,704
CD COMMERCIAL MORTGAGE TRUST	0.00	7/15/2044	5,562,379	217	217
CD COMMERCIAL MORTGAGE TRUST	1.02	8/15/2050	176,472,451	11,783,613	6,718,915
CD COMMERCIAL MORTGAGE TRUST	1.06	11/13/2050	70,857,029	4,786,315	2,691,180
CD COMMERCIAL MORTGAGE TRUST	1.15	2/10/2050	58,357,845	4,582,585	2,605,366
CD COMMERCIAL MORTGAGE TRUST	1.55	8/15/2057	105,581,174	12,227,090	9,870,961
CD COMMERCIAL MORTGAGE TRUST	3.25	11/10/2049	3,000,000	3,261,343	3,219,073
CD COMMERCIAL MORTGAGE TRUST	3.53	11/10/2049	1,845,000	2,086,257	2,027,796
CITIGROUP COMMERCIAL MORTGAGE	0.90	12/10/2049	108,751,587	4,844,165	2,606,498
CITIGROUP COMMERCIAL MORTGAGE	0.93	11/10/2048	51,809,768	3,149,397	1,367,794
CITIGROUP COMMERCIAL MORTGAGE	0.95	11/10/2051	69,150,823	4,275,879	3,370,193

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CITIGROUP COMMERCIAL MORTGAGE	0.96	8/15/2050	60,997,945	3,889,790	2,397,151
CITIGROUP COMMERCIAL MORTGAGE	1.00	12/15/2072	122,749,838	8,628,724	7,329,381
CITIGROUP COMMERCIAL MORTGAGE	1.00	9/10/2046	57,063,059	4,150,376	873,563
CITIGROUP COMMERCIAL MORTGAGE	1.03	9/10/2058	95,533,835	6,855,756	3,084,027
CITIGROUP COMMERCIAL MORTGAGE	1.11	2/15/2053	115,701,534	9,246,427	8,077,219
CITIGROUP COMMERCIAL MORTGAGE	1.19	8/10/2056	103,632,961	8,460,833	6,669,958
CITIGROUP COMMERCIAL MORTGAGE	1.38	2/10/2049	119,949,212	11,383,012	5,650,295
CITIGROUP COMMERCIAL MORTGAGE	1.85	4/10/2049	55,162,476	7,174,001	3,583,593
CITIGROUP COMMERCIAL MORTGAGE	2.01	5/10/2049	134,647,608	18,593,367	10,086,412
CITIGROUP COMMERCIAL MORTGAGE	2.86	12/15/2072	10,000,000	10,096,768	10,649,734
CITIGROUP COMMERCIAL MORTGAGE	3.10	12/15/2072	40,000,000	41,163,831	43,502,719
CITIGROUP COMMERCIAL MORTGAGE	3.33	4/15/2049	5,000,000	5,524,827	5,406,870
CITIGROUP COMMERCIAL MORTGAGE	3.78	9/10/2058	1,000,000	1,124,297	1,099,115
COMM MORTGAGE TRUST	0.77	8/15/2057	183,987,700	8,941,195	7,340,403
COMM MORTGAGE TRUST	1.00	12/10/2047	88,403,200	6,226,251	2,130,484
COMM MORTGAGE TRUST	1.08	8/10/2050	78,888,492	6,453,866	1,363,018
COMM MORTGAGE TRUST	1.12	2/10/2049	105,101,199	7,754,284	3,862,830
COMM MORTGAGE TRUST	1.15	3/10/2046	127,353,165	11,047,990	1,157,933
COMM MORTGAGE TRUST	1.26	2/10/2048	164,431,446	14,700,049	5,552,314
COMM MORTGAGE TRUST	1.31	9/10/2050	83,528,545	7,637,760	5,024,790
COMM MORTGAGE TRUST	1.46	1/10/2046	49,424,730	4,475,395	689,698
COMM MORTGAGE TRUST	1.53	10/10/2049	61,693,240	6,331,300	3,189,590
COMM MORTGAGE TRUST	1.78	8/15/2045	17,271,253	2,201,287	166,377
COMM MORTGAGE TRUST	1.98	3/10/2039	290,372	4,575	17,510
COMM MORTGAGE TRUST	2.04	5/15/2045	52,840,926	7,324,265	435,039
COMM MORTGAGE TRUST	3.35	2/10/2048	8,610,000	9,294,325	9,251,283
COMM MORTGAGE TRUST	3.61	10/10/2048	950,000	1,060,756	1,038,084
COMM MORTGAGE TRUST	3.64	12/10/2047	29,503,000	32,353,874	31,859,396
COMM MORTGAGE TRUST	3.70	8/10/2048	2,370,000	2,641,398	2,591,654
COMM MORTGAGE TRUST	3.71	7/10/2048	34,538,000	35,717,491	37,682,736
COMM MORTGAGE TRUST	3.76	8/10/2048	25,000,000	25,616,427	27,477,032
COMM MORTGAGE TRUST	3.77	2/10/2049	48,718,000	54,834,755	53,576,624
COMM MORTGAGE TRUST	3.80	8/10/2047	1,050,000	1,155,351	1,136,573
COMM MORTGAGE TRUST	3.84	9/10/2047	34,880,000	38,286,556	37,816,399
COMM MORTGAGE TRUST	3.90	7/10/2050	15,630,000	17,393,005	17,145,834
COMM MORTGAGE TRUST	3.92	10/10/2047	1,700,000	1,883,283	1,846,318
COMM MORTGAGE TRUST	4.24	2/10/2047	2,095,000	2,294,235	2,258,871
CREDIT SUISSE FIRST BOSTON MORTGAGE	0.08	10/15/2039	213,502	7	0
CSAIL COMMERCIAL MORTGAGE TRUST	0.85	8/15/2048	93,234,333	5,364,739	2,228,839
CSAIL COMMERCIAL MORTGAGE TRUST	0.85	11/15/2050	70,275,966	3,962,440	2,484,504
CSAIL COMMERCIAL MORTGAGE TRUST	0.89	6/15/2057	136,851,984	8,732,115	3,196,149
CSAIL COMMERCIAL MORTGAGE TRUST	0.98	4/15/2051	216,000,975	13,498,117	9,383,169
CSAIL COMMERCIAL MORTGAGE TRUST	1.00	9/15/2050	82,058,229	4,412,763	1,961,175
CSAIL COMMERCIAL MORTGAGE TRUST	1.08	11/15/2048	145,943,468	10,051,710	4,890,425
CSAIL COMMERCIAL MORTGAGE TRUST	1.21	3/15/2052	109,349,439	8,554,297	6,367,388
CSAIL COMMERCIAL MORTGAGE TRUST	1.51	9/15/2052	76,477,221	8,027,890	6,476,382
DEUTSCHE BANK COMMERCIAL MORTGAGE	1.11	6/10/2050	92,167,541	7,005,334	3,806,419
DEUTSCHE BANK COMMERCIAL MORTGAGE	1.83	9/15/2053	20,456,239	2,349,500	2,079,299
DEUTSCHE BANK COMMERCIAL MORTGAGE	2.89	8/10/2049	3,260,000	3,556,865	3,467,926
FANNIE MAE	0.00	9/25/2023	35,218	29,958	34,980

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FANNIE MAE	3.00	8/25/2031	7,272,155	7,422,703	7,387,355
FANNIE MAE	5.50	2/25/2033	840,383	847,679	956,969
FANNIE MAE	6.50	9/25/2023	25,584	25,712	26,659
FANNIE MAE	6.50	8/18/2028	52,216	51,788	58,048
FANNIE MAE	6.50	11/25/2031	994,321	1,011,545	1,151,382
FANNIE MAE	7.00	11/25/2029	527,745	557,661	603,445
FED HM LN PC POOL 2B0649	2.73	7/1/2042	7,874,291	8,154,776	8,347,646
FED HM LN PC POOL 2B0893	2.24	11/1/2042	513,154	529,636	526,606
FED HM LN PC POOL 2B1771	2.11	10/1/2043	380,896	386,681	386,407
FED HM LN PC POOL 2B1985	1.98	12/1/2043	1,929,035	1,994,702	2,010,697
FED HM LN PC POOL 2B2161	2.01	1/1/2044	1,315,002	1,363,475	1,370,526
FED HM LN PC POOL 2B2622	3.35	5/1/2044	2,020,480	2,102,325	2,108,428
FED HM LN PC POOL 2B2821	3.25	7/1/2044	2,126,810	2,212,050	2,223,848
FED HM LN PC POOL 2B3169	3.11	9/1/2044	1,795,058	1,867,518	1,872,601
FED HM LN PC POOL 2B3249	3.16	9/1/2044	3,614,566	3,763,258	3,770,849
FED HM LN PC POOL 2B3271	3.06	8/1/2044	504,775	507,174	508,038
FED HM LN PC POOL 2B3309	3.11	10/1/2044	7,094,179	7,400,581	7,407,567
FED HM LN PC POOL 2B3317	3.13	10/1/2044	4,094,828	4,268,441	4,279,874
FED HM LN PC POOL 2B3403	3.40	11/1/2044	856,257	890,626	888,320
FED HM LN PC POOL 2B3878	2.72	3/1/2045	1,657,703	1,721,155	1,728,341
FED HM LN PC POOL 849316	2.54	7/1/2043	2,051,364	2,125,233	2,175,955
FED HM LN PC POOL 849345	3.12	5/1/2044	4,034,308	4,190,450	4,203,602
FED HM LN PC POOL 849433	3.16	8/1/2044	2,697,462	2,804,879	2,813,341
FED HM LN PC POOL 849473	3.18	5/1/2044	2,431,141	2,520,590	2,545,313
FED HM LN PC POOL 849628	2.76	10/1/2044	1,113,480	1,154,343	1,158,404
FED HM LN PC POOL A11314	6.00	7/1/2033	880	997	1,002
FED HM LN PC POOL A11732	5.00	8/1/2033	1,310	1,359	1,491
FED HM LN PC POOL A12739	5.00	8/1/2033	40,952	44,607	44,908
FED HM LN PC POOL A12885	5.00	8/1/2033	422	482	482
FED HM LN PC POOL A13679	6.00	9/1/2033	260	271	298
FED HM LN PC POOL A13715	5.00	9/1/2033	871,471	987,285	989,928
FED HM LN PC POOL A13890	5.00	9/1/2033	554	621	633
FED HM LN PC POOL A13973	5.50	10/1/2033	683	791	781
FED HM LN PC POOL A18698	6.00	2/1/2034	276,764	280,499	313,713
FED HM LN PC POOL A19680	5.00	3/1/2034	2,046	2,337	2,325
FED HM LN PC POOL A23348	6.50	6/1/2034	23,068	26,035	25,838
FED HM LN PC POOL A24457	6.00	7/1/2034	644,104	652,951	762,781
FED HM LN PC POOL A25467	6.50	8/1/2034	2,810	2,867	3,148
FED HM LN PC POOL A25557	6.00	8/1/2034	324,718	380,442	376,892
FED HM LN PC POOL A25914	6.00	8/1/2034	206,384	209,217	233,908
FED HM LN PC POOL A27926	6.00	10/1/2034	462	483	544
FED HM LN PC POOL A30638	7.00	3/1/2032	690	775	773
FED HM LN PC POOL A32056	4.50	4/1/2035	4,381	4,273	4,718
FED HM LN PC POOL A36085	6.00	7/1/2035	510	566	573
FED HM LN PC POOL A44350	6.00	4/1/2036	173	192	194
FED HM LN PC POOL A44755	7.00	4/1/2036	9,533	9,857	9,548
FED HM LN PC POOL A46250	4.50	7/1/2035	93,546	92,395	103,017
FED HM LN PC POOL A51249	6.00	8/1/2036	494,694	567,691	587,327
FED HM LN PC POOL A53990	7.00	11/1/2036	40,929	42,105	42,111
FED HM LN PC POOL A55597	7.00	12/1/2036	1,944	2,289	2,264

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A56815	6.00	1/1/2037	81,200	90,123	91,146
FED HM LN PC POOL A58000	5.00	3/1/2037	920	1,048	1,049
FED HM LN PC POOL A58297	6.00	3/1/2037	29,050	28,871	32,651
FED HM LN PC POOL A61946	6.00	6/1/2037	10,062	11,274	11,467
FED HM LN PC POOL A61969	6.00	6/1/2037	1,368	1,721	1,620
FED HM LN PC POOL A62176	6.00	6/1/2037	8,276	9,180	9,289
FED HM LN PC POOL A62582	6.00	6/1/2037	518	544	596
FED HM LN PC POOL A62725	6.00	7/1/2037	19,687	22,368	22,114
FED HM LN PC POOL A62853	6.00	7/1/2037	4,789	4,759	5,579
FED HM LN PC POOL A62906	6.00	6/1/2037	62,004	68,878	69,567
FED HM LN PC POOL A63098	6.00	7/1/2037	1,424	1,657	1,687
FED HM LN PC POOL A63205	6.00	7/1/2037	12,958	15,061	15,345
FED HM LN PC POOL A63312	7.00	7/1/2037	72,917	77,978	78,134
FED HM LN PC POOL A63860	6.00	7/1/2037	3,476	3,853	3,900
FED HM LN PC POOL A64107	6.50	8/1/2037	115,328	116,678	131,669
FED HM LN PC POOL A64161	6.00	8/1/2037	14,679	14,588	16,471
FED HM LN PC POOL A64249	6.00	8/1/2037	7,351	8,159	8,250
FED HM LN PC POOL A64281	6.00	8/1/2037	16,374	18,717	19,239
FED HM LN PC POOL A64381	7.00	8/1/2037	102,737	109,440	109,641
FED HM LN PC POOL A64472	7.00	8/1/2037	11,317	13,298	13,263
FED HM LN PC POOL A64843	7.00	8/1/2037	35,233	35,729	39,377
FED HM LN PC POOL A65572	6.50	9/1/2037	4,129	4,178	4,626
FED HM LN PC POOL A66302	6.00	10/1/2037	171,145	171,670	202,754
FED HM LN PC POOL A66825	6.00	10/1/2037	2,035	2,370	2,408
FED HM LN PC POOL A67052	6.00	10/1/2037	94,451	94,750	112,091
FED HM LN PC POOL A67245	6.00	10/1/2037	4,614	4,845	5,260
FED HM LN PC POOL A67492	6.50	11/1/2037	14,356	14,525	16,313
FED HM LN PC POOL A67530	6.00	11/1/2037	281	328	334
FED HM LN PC POOL A68726	6.50	11/1/2037	386	433	447
FED HM LN PC POOL A68739	6.50	10/1/2037	7,965	8,058	8,921
FED HM LN PC POOL A68762	6.00	11/1/2037	527	614	624
FED HM LN PC POOL A69521	6.50	12/1/2037	116,228	117,601	130,187
FED HM LN PC POOL A69659	7.00	12/1/2037	10,477	10,983	10,985
FED HM LN PC POOL A69748	6.50	12/1/2037	28,632	28,971	32,071
FED HM LN PC POOL A69764	6.50	12/1/2037	39,847	40,318	44,633
FED HM LN PC POOL A69830	6.00	12/1/2037	18,159	19,070	21,494
FED HM LN PC POOL A70570	6.50	1/1/2038	14,070	14,237	15,997
FED HM LN PC POOL A71410	6.00	1/1/2038	12,095	12,703	14,323
FED HM LN PC POOL A72251	7.00	2/1/2038	29,772	33,912	33,468
FED HM LN PC POOL A74528	4.50	3/1/2038	27,387	27,584	30,566
FED HM LN PC POOL A74611	6.00	3/1/2038	734	814	823
FED HM LN PC POOL A77428	6.00	5/1/2038	22,451	25,061	25,170
FED HM LN PC POOL A77989	7.00	6/1/2038	71,253	84,668	76,209
FED HM LN PC POOL A77997	7.00	5/1/2038	69,413	71,565	71,624
FED HM LN PC POOL A78238	7.00	6/1/2038	18,887	18,966	18,961
FED HM LN PC POOL A78312	5.00	1/1/2034	6,451	7,035	7,076
FED HM LN PC POOL A79564	5.50	6/1/2038	3,970	4,364	4,419
FED HM LN PC POOL A81046	6.00	8/1/2038	1,609	1,872	1,896
FED HM LN PC POOL A81420	6.00	9/1/2038	24,416	28,213	28,245
FED HM LN PC POOL A82358	6.00	10/1/2038	20,171	23,531	23,938

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A82557	6.00	10/1/2038	14,585	15,331	17,287
FED HM LN PC POOL A83617	6.00	12/1/2038	1,706	1,767	1,954
FED HM LN PC POOL A84001	6.00	1/1/2039	804	846	906
FED HM LN PC POOL A84051	5.00	1/1/2039	128,228	139,407	146,344
FED HM LN PC POOL A85053	5.00	3/1/2039	18,501	21,125	20,676
FED HM LN PC POOL A85767	5.00	4/1/2039	1,025	1,118	1,125
FED HM LN PC POOL A87100	4.50	6/1/2039	417,074	462,298	460,591
FED HM LN PC POOL A87388	5.00	7/1/2039	6,320	7,102	7,031
FED HM LN PC POOL A87530	6.00	7/1/2039	24,869	27,646	27,911
FED HM LN PC POOL A87700	5.00	8/1/2039	717,869	780,994	822,807
FED HM LN PC POOL A87842	4.50	8/1/2039	3,135,972	3,352,661	3,463,149
FED HM LN PC POOL A87957	5.00	8/1/2039	7,316	8,378	8,371
FED HM LN PC POOL A88406	4.50	9/1/2039	639,810	680,517	714,058
FED HM LN PC POOL A88559	6.00	9/1/2039	1,591	1,773	1,785
FED HM LN PC POOL A88622	5.00	9/1/2039	100,553	115,209	115,248
FED HM LN PC POOL A88904	6.00	9/1/2039	2,149	2,490	2,451
FED HM LN PC POOL A89165	4.50	10/1/2039	77,620	82,565	86,613
FED HM LN PC POOL A89214	4.50	10/1/2039	30,087	32,003	32,819
FED HM LN PC POOL A89243	5.00	10/1/2039	182,172	198,229	207,459
FED HM LN PC POOL A89279	6.00	10/1/2039	74,007	82,254	83,061
FED HM LN PC POOL A89300	5.00	10/1/2039	53,589	61,419	61,420
FED HM LN PC POOL A89303	5.00	10/1/2039	23,939	24,986	27,162
FED HM LN PC POOL A89503	4.50	10/1/2039	101,174	107,618	112,915
FED HM LN PC POOL A89658	5.00	11/1/2039	48,843	53,153	55,409
FED HM LN PC POOL A89989	4.50	11/1/2039	113,310	120,536	122,064
FED HM LN PC POOL A90032	4.50	12/1/2039	38,249	40,691	41,565
FED HM LN PC POOL A90112	4.50	12/1/2039	230,740	245,473	257,504
FED HM LN PC POOL A90175	4.50	12/1/2039	288,967	307,417	322,491
FED HM LN PC POOL A90316	4.50	12/1/2039	41,978	44,658	46,688
FED HM LN PC POOL A90365	4.50	12/1/2039	1,725,181	1,835,334	1,925,412
FED HM LN PC POOL A90388	4.50	12/1/2039	396,966	422,312	441,479
FED HM LN PC POOL A90421	4.50	12/1/2039	1,450,130	1,542,721	1,618,540
FED HM LN PC POOL A90563	5.00	1/1/2040	113,474	118,459	128,766
FED HM LN PC POOL A90660	4.50	1/1/2040	62,730	66,740	69,275
FED HM LN PC POOL A90768	5.00	1/1/2040	12,696	14,541	14,538
FED HM LN PC POOL A90893	5.00	1/1/2040	106,940	122,013	122,946
FED HM LN PC POOL A91025	5.00	2/1/2040	58,161	65,576	66,661
FED HM LN PC POOL A91109	4.50	2/1/2040	499,086	531,029	551,146
FED HM LN PC POOL A91182	4.50	2/1/2040	331,449	351,723	369,943
FED HM LN PC POOL A91373	4.50	3/1/2040	49,325	52,485	55,047
FED HM LN PC POOL A91435	4.50	2/1/2040	1,180,225	1,255,761	1,317,311
FED HM LN PC POOL A91531	6.00	3/1/2040	25,353	28,326	28,451
FED HM LN PC POOL A91548	5.50	3/1/2040	572,062	650,495	663,163
FED HM LN PC POOL A91699	5.00	4/1/2040	41,628	47,653	47,713
FED HM LN PC POOL A91796	5.00	4/1/2040	39,752	45,348	45,557
FED HM LN PC POOL A91942	4.50	4/1/2040	331,371	351,694	369,858
FED HM LN PC POOL A91947	5.00	4/1/2040	3,303	3,784	3,785
FED HM LN PC POOL A92350	5.00	6/1/2040	51,097	58,443	57,986
FED HM LN PC POOL A92465	4.50	6/1/2040	5,311	5,313	5,926
FED HM LN PC POOL A92543	5.00	6/1/2040	2,213,410	2,545,514	2,537,004

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FED HM LN PC POOL A92789	5.00	7/1/2040	3,779	4,320	4,330
FED HM LN PC POOL A92955	5.00	7/1/2040	34,956	40,077	40,058
FED HM LN PC POOL A93093	4.50	7/1/2040	15,978	16,961	17,833
FED HM LN PC POOL A93101	5.00	7/1/2040	128,631	147,482	147,421
FED HM LN PC POOL A93108	6.00	7/1/2040	29,887	33,649	34,390
FED HM LN PC POOL A93486	5.00	8/1/2040	105,267	115,352	115,856
FED HM LN PC POOL A93497	4.50	8/1/2040	286,703	304,380	320,006
FED HM LN PC POOL A93505	4.50	8/1/2040	1,457,526	1,551,442	1,620,876
FED HM LN PC POOL A93588	5.00	8/1/2040	146,153	161,657	160,374
FED HM LN PC POOL A93658	4.50	9/1/2040	57,215	60,906	61,738
FED HM LN PC POOL A93692	4.50	9/1/2040	898,357	946,296	1,002,448
FED HM LN PC POOL A93784	4.50	9/1/2040	39,455	41,560	43,566
FED HM LN PC POOL A93792	3.50	9/1/2040	42,971	45,159	46,118
FED HM LN PC POOL A93795	5.00	9/1/2040	7,607	8,488	8,376
FED HM LN PC POOL A93948	4.50	9/1/2040	139,146	148,122	153,623
FED HM LN PC POOL A94055	4.00	9/1/2040	4,356,801	4,787,425	4,747,749
FED HM LN PC POOL A94177	4.00	10/1/2040	1,001,965	1,101,794	1,102,213
FED HM LN PC POOL A94585	4.00	10/1/2040	1,555,751	1,710,801	1,695,292
FED HM LN PC POOL A94616	5.00	10/1/2040	7,206	7,873	7,903
FED HM LN PC POOL A94819	5.00	11/1/2040	54,988	63,050	60,312
FED HM LN PC POOL A94862	4.50	11/1/2040	1,355,746	1,428,282	1,512,998
FED HM LN PC POOL A94944	4.50	11/1/2040	392,750	432,033	437,887
FED HM LN PC POOL A95062	4.50	11/1/2040	238,076	260,199	258,607
FED HM LN PC POOL A95085	4.00	11/1/2040	18,123,120	18,630,767	19,841,569
FED HM LN PC POOL A95313	4.50	12/1/2040	252,645	266,180	278,368
FED HM LN PC POOL A95493	4.50	12/1/2040	387,477	434,088	428,823
FED HM LN PC POOL A95763	5.00	12/1/2040	105,603	115,446	115,878
FED HM LN PC POOL A95834	5.00	12/1/2040	1,988,506	2,166,529	2,264,586
FED HM LN PC POOL A95836	5.00	12/1/2040	199,807	229,119	228,983
FED HM LN PC POOL A96174	4.00	1/1/2041	729,449	800,103	802,396
FED HM LN PC POOL A96236	4.50	1/1/2041	234,008	248,347	259,542
FED HM LN PC POOL A96421	5.00	1/1/2041	504,635	572,591	566,090
FED HM LN PC POOL A96587	4.50	2/1/2041	63,287	67,218	68,143
FED HM LN PC POOL A96672	5.00	6/1/2040	30,181	32,951	33,046
FED HM LN PC POOL A96731	4.50	2/1/2041	2,391,282	2,537,993	2,668,977
FED HM LN PC POOL A96766	4.50	2/1/2041	382,691	406,171	421,813
FED HM LN PC POOL A96783	4.50	2/1/2041	276,963	293,955	309,078
FED HM LN PC POOL A96876	4.50	2/1/2041	408,068	433,104	455,466
FED HM LN PC POOL A97014	5.00	2/1/2041	13,751	15,117	15,160
FED HM LN PC POOL A97043	4.50	2/1/2041	107,397	114,070	119,871
FED HM LN PC POOL A97151	4.50	2/1/2041	127,776	135,615	139,853
FED HM LN PC POOL A97152	4.50	2/1/2041	359,399	381,449	396,852
FED HM LN PC POOL A97169	5.00	2/1/2041	19,129	21,574	21,896
FED HM LN PC POOL A97220	4.00	3/1/2041	389,465	422,306	424,340
FED HM LN PC POOL A97248	4.50	3/1/2041	383,490	407,045	428,002
FED HM LN PC POOL A97255	4.50	2/1/2041	1,935,378	2,155,676	2,137,197
FED HM LN PC POOL A97260	4.50	2/1/2041	16,265,704	18,083,843	18,150,788
FED HM LN PC POOL A97323	5.00	3/1/2041	424,514	470,609	476,217
FED HM LN PC POOL A97328	4.00	3/1/2041	253,805	276,092	273,129
FED HM LN PC POOL A97528	4.50	3/1/2041	309,242	328,236	343,935

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FED HM LN PC POOL A97661	4.50	3/1/2041	1,589,883	1,687,537	1,774,546
FED HM LN PC POOL A97942	4.50	4/1/2041	165,819	184,671	184,391
FED HM LN PC POOL C00909	7.00	1/1/2030	2,592	2,623	2,964
FED HM LN PC POOL C01367	7.00	5/1/2032	1,041	1,215	1,209
FED HM LN PC POOL C03424	6.00	10/1/2039	39,651	45,923	46,152
FED HM LN PC POOL C03427	5.50	10/1/2039	6,992,386	8,007,502	8,119,115
FED HM LN PC POOL C03479	5.00	6/1/2040	45,246	51,875	51,345
FED HM LN PC POOL C03533	5.00	10/1/2040	55,765	63,936	63,916
FED HM LN PC POOL C03552	4.50	8/1/2040	905,465	1,013,952	999,951
FED HM LN PC POOL C03993	4.00	6/1/2042	13,999,505	14,776,947	15,302,290
FED HM LN PC POOL C09005	4.00	7/1/2042	43,762	46,099	47,682
FED HM LN PC POOL C09021	4.50	11/1/2042	142,038	149,856	152,851
FED HM LN PC POOL C33003	7.50	11/1/2029	1,262	1,278	1,267
FED HM LN PC POOL C35511	7.00	1/1/2030	5,383	6,057	6,022
FED HM LN PC POOL C35716	7.50	1/1/2030	14,329	14,515	14,389
FED HM LN PC POOL C37060	7.00	3/1/2030	3,721	3,736	3,736
FED HM LN PC POOL C43084	7.50	7/1/2030	655	664	738
FED HM LN PC POOL C46835	7.50	1/1/2031	9,057	9,183	9,371
FED HM LN PC POOL C46897	6.00	1/1/2025	102	111	114
FED HM LN PC POOL C48025	7.50	2/1/2031	3,749	3,801	3,814
FED HM LN PC POOL C50565	7.50	4/1/2031	2,434	2,469	2,445
FED HM LN PC POOL C51850	7.50	5/1/2031	10,050	10,193	10,254
FED HM LN PC POOL C67539	6.00	1/1/2029	288	318	323
FED HM LN PC POOL C76133	5.00	2/1/2033	1,008	1,123	1,118
FED HM LN PC POOL C77128	5.00	3/1/2033	693	754	759
FED HM LN PC POOL C90613	5.00	1/1/2023	17,855	18,163	19,522
FED HM LN PC POOL C90703	4.00	7/1/2023	28,030	28,511	29,804
FED HM LN PC POOL C90706	5.00	9/1/2023	26,862	27,434	29,371
FED HM LN PC POOL C91028	5.00	2/1/2027	34,648	35,742	37,959
FED HM LN PC POOL C91137	5.00	11/1/2027	953	1,032	1,044
FED HM LN PC POOL C91154	5.00	1/1/2028	1,649	1,693	1,816
FED HM LN PC POOL C91164	5.00	3/1/2028	42,055	43,451	46,089
FED HM LN PC POOL C91167	5.00	4/1/2028	771	843	845
FED HM LN PC POOL C91222	5.00	12/1/2028	4,786	4,931	5,248
FED HM LN PC POOL C91227	5.00	10/1/2028	10,135	10,440	11,117
FED HM LN PC POOL D97638	5.00	3/1/2028	1,408	1,440	1,543
FED HM LN PC POOL D97830	5.00	6/1/2028	26,032	28,237	28,524
FED HM LN PC POOL D98316	5.00	1/1/2030	13,390	13,808	14,678
FED HM LN PC POOL G00616	7.00	6/1/2026	80	86	86
FED HM LN PC POOL G01324	7.00	10/1/2031	6,703	6,777	7,639
FED HM LN PC POOL G01649	5.00	2/1/2034	161,625	184,527	184,446
FED HM LN PC POOL G01740	5.50	12/1/2034	1,709,290	1,990,806	1,979,617
FED HM LN PC POOL G01770	5.50	1/1/2035	4,397,135	5,118,418	5,096,217
FED HM LN PC POOL G01981	5.00	12/1/2035	9,314	10,663	10,491
FED HM LN PC POOL G02319	6.50	8/1/2036	79,458	80,361	91,607
FED HM LN PC POOL G02366	6.50	10/1/2036	3,350	3,875	3,981
FED HM LN PC POOL G02496	6.00	12/1/2036	98,040	114,783	116,396
FED HM LN PC POOL G02611	6.00	2/1/2037	32,909	34,526	39,071
FED HM LN PC POOL G02735	7.00	3/1/2037	115,414	117,039	135,412
FED HM LN PC POOL G02789	6.00	4/1/2037	523,279	614,019	614,407

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FED HM LN PC POOL G02985	6.00	6/1/2037	11,158	11,711	13,247
FED HM LN PC POOL G02996	6.00	5/1/2037	125,133	124,359	148,561
FED HM LN PC POOL G03120	6.00	8/1/2037	24,051	28,173	28,555
FED HM LN PC POOL G03158	6.00	8/1/2037	39,423	39,512	46,403
FED HM LN PC POOL G03202	5.50	9/1/2037	192,733	200,617	224,328
FED HM LN PC POOL G03218	6.00	9/1/2037	15,612	18,232	18,503
FED HM LN PC POOL G03362	6.00	9/1/2037	220,361	258,369	261,624
FED HM LN PC POOL G03521	6.50	7/1/2037	122,663	143,667	146,247
FED HM LN PC POOL G03550	6.00	11/1/2037	12,839	13,481	15,022
FED HM LN PC POOL G03617	6.50	12/1/2037	66,611	67,398	75,683
FED HM LN PC POOL G03618	6.50	12/1/2037	221,855	248,424	249,442
FED HM LN PC POOL G03698	6.00	12/1/2037	14,787	17,293	17,541
FED HM LN PC POOL G03781	6.00	1/1/2038	218,911	229,917	258,784
FED HM LN PC POOL G03973	6.00	1/1/2038	712,411	718,913	845,087
FED HM LN PC POOL G04015	6.00	2/1/2038	155,901	182,297	185,094
FED HM LN PC POOL G04214	5.50	5/1/2038	216,274	225,260	251,779
FED HM LN PC POOL G04445	5.50	6/1/2038	21,722	22,626	25,283
FED HM LN PC POOL G04477	6.00	8/1/2038	25,688	29,819	30,327
FED HM LN PC POOL G04570	6.00	11/1/2037	11,366	11,935	13,448
FED HM LN PC POOL G04610	6.00	7/1/2038	11,787	12,386	13,879
FED HM LN PC POOL G04765	6.00	9/1/2038	6,921	7,167	8,192
FED HM LN PC POOL G04953	4.50	9/1/2038	8,204	8,246	9,132
FED HM LN PC POOL G05227	6.00	2/1/2039	5,601	5,802	6,432
FED HM LN PC POOL G05228	6.00	1/1/2039	17,266	20,041	20,367
FED HM LN PC POOL G05354	5.00	3/1/2039	31,771	34,547	36,414
FED HM LN PC POOL G05380	6.00	4/1/2039	1,459	1,511	1,682
FED HM LN PC POOL G05535	4.50	7/1/2039	2,721,947	2,907,815	3,027,320
FED HM LN PC POOL G05661	5.00	9/1/2039	56,357	61,319	64,596
FED HM LN PC POOL G05749	6.00	3/1/2038	1,566	1,829	1,858
FED HM LN PC POOL G05774	5.00	1/1/2040	188,744	205,439	216,336
FED HM LN PC POOL G05830	6.00	12/1/2039	302,113	343,989	348,169
FED HM LN PC POOL G05832	5.00	3/1/2040	8,931	10,238	10,236
FED HM LN PC POOL G05929	5.00	7/1/2040	447,501	487,348	512,935
FED HM LN PC POOL G05958	5.00	8/1/2040	154,301	176,918	175,825
FED HM LN PC POOL G05978	6.00	5/1/2040	4,189	4,854	4,928
FED HM LN PC POOL G06024	4.50	8/1/2040	22,750	24,135	25,100
FED HM LN PC POOL G06025	4.50	9/1/2040	5,411,301	5,904,179	6,034,243
FED HM LN PC POOL G06231	4.00	12/1/2040	693,478	762,017	757,695
FED HM LN PC POOL G06395	5.00	4/1/2040	66,717	74,391	74,188
FED HM LN PC POOL G06492	4.50	5/1/2041	165,302	175,609	184,460
FED HM LN PC POOL G06503	4.50	9/1/2040	61,294	65,077	68,411
FED HM LN PC POOL G06506	4.00	12/1/2040	471,464	518,138	514,919
FED HM LN PC POOL G06719	4.50	9/1/2041	1,963,972	2,085,485	2,192,100
FED HM LN PC POOL G06782	4.00	10/1/2041	5,438	5,584	5,953
FED HM LN PC POOL G06875	5.50	12/1/2038	123,459	143,440	142,891
FED HM LN PC POOL G07044	4.00	6/1/2042	5,772,537	6,333,681	6,349,427
FED HM LN PC POOL G07249	4.00	12/1/2042	509,816	557,556	560,867
FED HM LN PC POOL G07319	3.50	3/1/2043	24,803,156	26,241,895	26,813,943
FED HM LN PC POOL G07348	3.50	3/1/2043	9,954,404	9,938,258	10,761,472
FED HM LN PC POOL G07396	4.50	7/1/2041	2,695,693	2,993,351	3,006,299

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FED HM LN PC POOL G07399	5.00	7/1/2041	4,733,418	5,420,769	5,395,088
FED HM LN PC POOL G07459	3.50	8/1/2043	1,078,081	1,165,961	1,165,488
FED HM LN PC POOL G07477	4.00	1/1/2041	45,585,737	49,431,154	49,814,938
FED HM LN PC POOL G07642	5.00	10/1/2041	275,582	315,613	315,319
FED HM LN PC POOL G07805	4.50	5/1/2042	1,430,386	1,594,277	1,595,237
FED HM LN PC POOL G07810	4.50	5/1/2042	6,009,754	6,691,728	6,678,596
FED HM LN PC POOL G07996	4.00	1/1/2040	11,415,106	12,315,786	12,553,425
FED HM LN PC POOL G08003	6.00	7/1/2034	619,339	727,143	735,160
FED HM LN PC POOL G08068	5.50	7/1/2035	215,998	250,882	250,356
FED HM LN PC POOL G08148	7.00	8/1/2036	70,448	71,412	81,853
FED HM LN PC POOL G08163	7.00	11/1/2036	90,462	105,378	107,733
FED HM LN PC POOL G08193	6.00	4/1/2037	32,115	33,700	38,129
FED HM LN PC POOL G08210	6.00	7/1/2037	13,236	15,468	15,701
FED HM LN PC POOL G08227	6.00	10/1/2037	1,389	1,621	1,647
FED HM LN PC POOL G08232	6.00	11/1/2037	488	512	578
FED HM LN PC POOL G08309	5.50	12/1/2038	107,096	111,790	124,613
FED HM LN PC POOL G08364	4.50	9/1/2039	776,345	817,099	863,451
FED HM LN PC POOL G08368	4.50	10/1/2039	2,089,857	2,222,977	2,324,338
FED HM LN PC POOL G08372	4.50	11/1/2039	2,123,969	2,259,427	2,345,568
FED HM LN PC POOL G08417	5.00	8/1/2040	2,706	3,037	3,052
FED HM LN PC POOL G08435	4.50	2/1/2041	1,989,377	2,069,563	2,212,028
FED HM LN PC POOL G08457	4.50	8/1/2041	822,337	916,602	907,940
FED HM LN PC POOL G08501	4.00	7/1/2042	163,655	172,355	178,321
FED HM LN PC POOL G08504	4.00	8/1/2042	527,845	557,811	580,493
FED HM LN PC POOL G08619	3.00	12/1/2044	29,177	30,935	30,744
FED HM LN PC POOL G08624	4.00	1/1/2045	187,468	203,803	204,149
FED HM LN PC POOL G08658	3.00	8/1/2045	62,900	66,605	66,279
FED HM LN PC POOL G08669	4.00	9/1/2045	665,440	695,434	722,214
FED HM LN PC POOL G08672	4.00	10/1/2045	25,618	26,665	27,775
FED HM LN PC POOL G08677	4.00	11/1/2045	399,096	418,821	432,753
FED HM LN PC POOL G08680	3.00	12/1/2045	125,271	132,468	131,993
FED HM LN PC POOL G08682	4.00	12/1/2045	87,710	95,193	95,002
FED HM LN PC POOL G08697	3.00	3/1/2046	32,822	34,639	34,582
FED HM LN PC POOL G08699	4.00	3/1/2046	61,608	66,452	66,655
FED HM LN PC POOL G08707	4.00	5/1/2046	1,600,845	1,667,646	1,729,475
FED HM LN PC POOL G08710	3.00	6/1/2046	890,884	941,255	938,972
FED HM LN PC POOL G08715	3.00	8/1/2046	4,934,630	5,207,402	5,197,208
FED HM LN PC POOL G08717	4.00	8/1/2046	349,341	373,930	377,877
FED HM LN PC POOL G08721	3.00	9/1/2046	756,735	798,500	796,894
FED HM LN PC POOL G08726	3.00	10/1/2046	807,037	852,529	854,279
FED HM LN PC POOL G08732	3.00	11/1/2046	63,691	67,290	67,440
FED HM LN PC POOL G08737	3.00	12/1/2046	14,267,466	15,050,850	15,016,908
FED HM LN PC POOL G08741	3.00	1/1/2047	12,552,389	13,237,049	13,277,767
FED HM LN PC POOL G08747	3.00	2/1/2047	12,788,507	13,471,060	13,548,516
FED HM LN PC POOL G08750	3.00	3/1/2047	9,011,875	9,504,142	9,473,113
FED HM LN PC POOL G08752	4.00	3/1/2047	49,834	51,907	53,912
FED HM LN PC POOL G08767	4.00	6/1/2047	134,803	138,213	144,705
FED HM LN PC POOL G08785	4.00	10/1/2047	40,484	43,247	43,407
FED HM LN PC POOL G08789	4.00	11/1/2047	148,717	159,158	159,547
FED HM LN PC POOL G08792	3.50	12/1/2047	933,494	906,623	987,307

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FED HM LN PC POOL G08797	4.00	1/1/2048	60,398	64,661	64,795
FED HM LN PC POOL G12769	5.00	8/1/2022	1,001	1,007	1,042
FED HM LN PC POOL G12832	5.00	10/1/2022	1,777	1,835	1,850
FED HM LN PC POOL G12869	5.00	9/1/2022	219	221	228
FED HM LN PC POOL G13004	5.00	3/1/2023	13,000	13,108	13,542
FED HM LN PC POOL G13006	5.00	2/1/2023	81	81	84
FED HM LN PC POOL G13081	5.00	4/1/2023	1,286	1,297	1,340
FED HM LN PC POOL G13174	5.00	6/1/2023	26,105	27,093	27,200
FED HM LN PC POOL G13178	5.00	6/1/2023	10,554	10,641	10,998
FED HM LN PC POOL G13202	5.00	7/1/2023	10,902	11,011	11,360
FED HM LN PC POOL G13232	5.00	6/1/2023	59,259	59,810	61,746
FED HM LN PC POOL G13240	5.00	8/1/2023	3,334	3,367	3,474
FED HM LN PC POOL G13255	5.00	7/1/2023	9,593	9,686	9,996
FED HM LN PC POOL G13369	5.00	11/1/2023	52,437	53,028	54,652
FED HM LN PC POOL G13379	5.00	12/1/2023	38,715	39,146	40,360
FED HM LN PC POOL G13408	5.00	1/1/2024	21,758	22,000	22,674
FED HM LN PC POOL G13488	5.00	1/1/2024	49,550	50,135	51,644
FED HM LN PC POOL G13512	5.00	12/1/2022	91	94	94
FED HM LN PC POOL G13586	5.00	4/1/2024	9,816	9,942	10,228
FED HM LN PC POOL G13601	5.00	6/1/2024	6,658	6,942	6,942
FED HM LN PC POOL G13644	5.00	7/1/2024	52,749	53,460	54,971
FED HM LN PC POOL G13656	5.00	2/1/2024	8,425	8,515	8,778
FED HM LN PC POOL G13689	5.00	10/1/2024	10,247	10,397	10,680
FED HM LN PC POOL G13729	5.00	10/1/2024	382	388	398
FED HM LN PC POOL G13748	5.00	12/1/2024	1,963	2,051	2,047
FED HM LN PC POOL G13756	5.00	1/1/2025	4,367	4,559	4,551
FED HM LN PC POOL G13827	5.00	3/1/2025	8,129	8,260	8,475
FED HM LN PC POOL G13888	5.00	6/1/2025	435,839	455,773	454,264
FED HM LN PC POOL G13911	5.00	6/1/2025	53,183	54,083	55,426
FED HM LN PC POOL G18156	5.00	12/1/2021	139	141	144
FED HM LN PC POOL G18247	5.00	4/1/2023	9,993	10,360	10,412
FED HM LN PC POOL G18304	5.00	3/1/2024	75,719	76,644	78,957
FED HM LN PC POOL G30302	5.00	7/1/2025	8,299	8,533	9,075
FED HM LN PC POOL G30359	5.00	8/1/2027	1,019	1,104	1,120
FED HM LN PC POOL G30419	5.00	11/1/2028	4,523	4,633	4,999
FED HM LN PC POOL G30795	5.00	7/1/2032	49,724	51,572	54,938
FED HM LN PC POOL G31077	5.00	9/1/2031	190,956	207,513	208,858
FED HM LN PC POOL G31106	5.00	9/1/2031	25,894	28,172	28,460
FED HM LN PC POOL G60440	3.50	3/1/2046	85,078	92,298	92,383
FED HM LN PC POOL G60661	4.00	7/1/2046	278,004	291,237	300,083
FED HM LN PC POOL G60713	3.50	9/1/2046	25,156	27,393	27,149
FED HM LN PC POOL G60856	4.50	7/1/2042	4,346,669	4,836,258	4,844,994
FED HM LN PC POOL G60959	4.50	7/1/2045	5,753,374	6,158,516	6,393,994
FED HM LN PC POOL G61075	4.00	7/1/2044	17,282,112	19,011,879	18,902,661
FED HM LN PC POOL G61195	3.50	8/1/2044	41,625,095	44,378,133	44,980,802
FED HM LN PC POOL G61319	4.00	1/1/2046	6,161,770	6,754,978	6,769,238
FED HM LN PC POOL G61321	4.50	7/1/2045	3,348,008	3,723,359	3,718,495
FED HM LN PC POOL G61417	3.50	5/1/2048	150,001,174	162,503,209	161,609,960
FED HM LN PC POOL G61553	4.50	8/1/2048	127,143,058	131,511,456	138,335,905
FED HM LN PC POOL G61554	4.50	8/1/2048	41,978,313	43,275,620	45,806,949

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FED HM LN PC POOL G61581	4.00	8/1/2048	440,843,723	460,195,783	476,434,015
FED HM LN PC POOL G61646	4.00	10/1/2048	187,685,916	192,485,536	201,759,867
FED HM LN PC POOL G61693	3.50	6/1/2048	57,394,806	57,543,120	61,914,547
FED HM LN PC POOL G61748	3.50	11/1/2048	138,433,917	139,396,504	149,988,639
FED HM LN PC POOL G61844	3.50	8/1/2046	23,011,279	24,758,959	24,601,812
FED HM LN PC POOL G61932	3.50	6/1/2048	97,432,503	102,992,142	103,159,347
FED HM LN PC POOL G61942	3.50	3/1/2048	11,111,770	11,352,396	11,974,712
FED HM LN PC POOL G61949	4.00	2/1/2049	19,388,065	21,805,026	21,514,761
FED HM LN PC POOL G67710	3.50	3/1/2048	164,233,328	176,517,711	177,196,237
FED HM LN PC POOL G67719	4.50	1/1/2049	34,381,969	36,161,601	37,985,248
FED HM LN PC POOL J03958	5.00	12/1/2021	340	341	354
FED HM LN PC POOL J04178	5.00	1/1/2022	541	542	563
FED HM LN PC POOL J04229	5.00	2/1/2022	45	45	47
FED HM LN PC POOL J04324	5.00	2/1/2022	351	352	365
FED HM LN PC POOL J04508	5.00	3/1/2022	456	467	475
FED HM LN PC POOL J05659	5.00	9/1/2022	10,097	10,413	10,516
FED HM LN PC POOL J06770	5.00	12/1/2022	204	210	212
FED HM LN PC POOL J06787	5.00	1/1/2023	8,480	8,545	8,829
FED HM LN PC POOL J06806	5.00	2/1/2023	1,926	1,940	2,006
FED HM LN PC POOL J06832	5.00	1/1/2023	112	113	117
FED HM LN PC POOL J06857	5.00	1/1/2023	453	457	472
FED HM LN PC POOL J07005	5.00	2/1/2023	3,148	3,169	3,279
FED HM LN PC POOL J07046	5.00	2/1/2023	1,091	1,100	1,136
FED HM LN PC POOL J07161	5.00	3/1/2023	18,526	19,192	19,306
FED HM LN PC POOL J07567	5.00	4/1/2023	8,639	9,023	9,012
FED HM LN PC POOL J07575	5.00	4/1/2023	6,058	6,112	6,317
FED HM LN PC POOL J07704	5.00	4/1/2023	3,051	3,162	3,179
FED HM LN PC POOL J07844	5.00	5/1/2023	351	365	366
FED HM LN PC POOL J07891	5.00	5/1/2023	16,596	16,746	17,296
FED HM LN PC POOL J07926	5.00	5/1/2023	6,048	6,104	6,303
FED HM LN PC POOL J08023	5.00	7/1/2023	111,644	112,720	116,353
FED HM LN PC POOL J08112	5.00	6/1/2023	1,497	1,511	1,561
FED HM LN PC POOL J08160	5.00	12/1/2022	2,597	2,684	2,703
FED HM LN PC POOL J08248	5.00	12/1/2022	742	747	772
FED HM LN PC POOL J08266	5.00	7/1/2023	16,406	16,564	17,099
FED HM LN PC POOL J08657	5.00	9/1/2023	13,721	13,860	14,303
FED HM LN PC POOL J09312	5.00	2/1/2024	19,425	19,663	20,243
FED HM LN PC POOL J11138	5.00	11/1/2024	2,622	2,738	2,735
FED HM LN PC POOL J11372	5.00	12/1/2024	1,522	1,545	1,588
FED HM LN PC POOL J12421	5.00	6/1/2025	35,534	37,154	37,071
FED HM LN PC POOL J16528	4.00	8/1/2026	266,068	279,759	282,848
FED HM LN PC POOL K39023	6.50	1/1/2048	723,877	737,565	784,400
FED HM LN PC POOL Q00054	5.00	4/1/2041	1,481	1,670	1,642
FED HM LN PC POOL Q00265	4.50	4/1/2041	5,327,857	6,009,089	5,946,854
FED HM LN PC POOL Q00284	4.50	4/1/2041	726,584	771,268	810,939
FED HM LN PC POOL Q00627	5.00	5/1/2041	7,988	8,787	8,842
FED HM LN PC POOL Q00704	4.50	5/1/2041	191,772	213,642	214,001
FED HM LN PC POOL Q01226	5.00	6/1/2041	6,698	7,517	7,489
FED HM LN PC POOL Q01300	4.50	6/1/2036	1,283,367	1,427,854	1,429,972
FED HM LN PC POOL Q01559	4.50	6/1/2041	18,255	19,241	20,187

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FED HM LN PC POOL Q01561	4.50	6/1/2041	778,588	826,587	859,796
FED HM LN PC POOL Q01722	5.00	7/1/2041	2,826,090	3,147,315	3,190,663
FED HM LN PC POOL Q01919	4.50	7/1/2041	637,736	708,069	712,714
FED HM LN PC POOL Q01982	4.50	7/1/2041	23,523	24,993	26,254
FED HM LN PC POOL Q02239	5.00	7/1/2041	69,067	75,473	75,690
FED HM LN PC POOL Q02376	4.50	8/1/2041	281,849	299,486	313,466
FED HM LN PC POOL Q02459	4.50	8/1/2041	618,961	688,927	686,126
FED HM LN PC POOL Q02481	4.50	7/1/2041	250,122	272,306	270,454
FED HM LN PC POOL Q02546	4.50	8/1/2041	239,420	263,321	263,154
FED HM LN PC POOL Q02570	4.50	8/1/2041	420,898	463,811	464,902
FED HM LN PC POOL Q02592	4.50	8/1/2041	341,487	362,857	381,151
FED HM LN PC POOL Q02645	5.00	8/1/2041	620,074	706,465	706,731
FED HM LN PC POOL Q02662	4.50	8/1/2041	143,086	152,040	159,705
FED HM LN PC POOL Q02663	4.50	8/1/2041	30,714	32,612	34,278
FED HM LN PC POOL Q02674	4.50	8/1/2041	579,592	646,042	636,679
FED HM LN PC POOL Q02716	4.50	8/1/2036	1,035,926	1,152,963	1,150,094
FED HM LN PC POOL Q02718	4.50	8/1/2036	2,346,686	2,611,805	2,614,787
FED HM LN PC POOL Q02775	4.50	8/1/2041	43,017	45,709	48,014
FED HM LN PC POOL Q02776	4.50	8/1/2041	7,116	7,556	7,915
FED HM LN PC POOL Q02791	4.50	8/1/2041	189,098	203,691	203,517
FED HM LN PC POOL Q02833	4.50	8/1/2041	16,503	18,147	17,849
FED HM LN PC POOL Q02930	4.50	8/1/2041	1,106,108	1,232,873	1,221,056
FED HM LN PC POOL Q02982	5.00	8/1/2041	264,743	290,740	291,810
FED HM LN PC POOL Q03009	4.50	9/1/2041	808,788	859,461	904,689
FED HM LN PC POOL Q03039	4.50	9/1/2041	460,120	506,903	508,131
FED HM LN PC POOL Q03089	4.50	9/1/2041	1,858,913	2,072,020	2,074,286
FED HM LN PC POOL Q03090	4.50	9/1/2041	506,813	538,566	565,664
FED HM LN PC POOL Q03147	5.00	9/1/2041	175,900	192,290	192,871
FED HM LN PC POOL Q03232	4.50	9/1/2041	715,812	791,076	797,742
FED HM LN PC POOL Q03240	4.50	9/1/2041	125,424	133,184	135,039
FED HM LN PC POOL Q03339	4.00	9/1/2041	707,932	778,460	771,418
FED HM LN PC POOL Q03457	4.50	9/1/2041	769,205	816,797	858,448
FED HM LN PC POOL Q03516	4.50	9/1/2041	2,438,977	2,715,705	2,722,299
FED HM LN PC POOL Q03550	4.50	9/1/2041	197,098	212,944	212,204
FED HM LN PC POOL Q03580	4.50	9/1/2041	102,392	107,939	114,565
FED HM LN PC POOL Q03643	4.50	10/1/2041	2,339,637	2,486,392	2,614,329
FED HM LN PC POOL Q03645	4.50	9/1/2036	2,248,394	2,502,516	2,498,685
FED HM LN PC POOL Q03779	4.50	7/1/2041	695,429	763,891	773,762
FED HM LN PC POOL Q03805	4.50	10/1/2041	13,369,963	14,902,842	14,937,105
FED HM LN PC POOL Q04141	4.50	10/1/2041	1,806,055	2,013,169	2,019,547
FED HM LN PC POOL Q04220	4.50	10/1/2041	19,700	20,769	21,209
FED HM LN PC POOL Q04296	4.50	11/1/2041	72,822	77,339	80,626
FED HM LN PC POOL Q04368	4.00	11/1/2041	14,472	15,922	15,412
FED HM LN PC POOL Q04441	4.00	11/1/2041	2,743,212	3,019,404	3,003,403
FED HM LN PC POOL Q04442	4.50	11/1/2041	7,674,393	8,554,370	8,583,216
FED HM LN PC POOL Q04448	5.00	11/1/2041	338,603	372,345	373,817
FED HM LN PC POOL Q04643	5.00	11/1/2041	616,971	672,824	695,806
FED HM LN PC POOL Q04660	4.50	11/1/2041	230,726	245,034	248,534
FED HM LN PC POOL Q04663	5.00	11/1/2041	94,836	104,097	103,931
FED HM LN PC POOL Q04674	4.00	12/1/2041	202,168	219,724	221,331

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FED HM LN PC POOL Q04741	4.50	11/1/2041	1,824,138	2,033,307	2,041,723
FED HM LN PC POOL Q04789	4.50	11/1/2041	1,260,890	1,329,355	1,406,754
FED HM LN PC POOL Q05168	4.00	12/1/2041	5,893,687	6,475,806	6,482,822
FED HM LN PC POOL Q05451	4.00	1/1/2042	5,067,093	5,576,250	5,521,020
FED HM LN PC POOL Q05535	3.50	1/1/2042	1,029,343	1,147,661	1,129,027
FED HM LN PC POOL Q05599	4.00	1/1/2042	4,059,169	4,270,324	4,422,562
FED HM LN PC POOL Q05601	4.00	1/1/2042	2,796,149	3,033,919	3,046,764
FED HM LN PC POOL Q05692	4.00	1/1/2042	3,640,385	4,007,474	3,985,376
FED HM LN PC POOL Q05711	4.50	1/1/2042	504,399	535,753	557,442
FED HM LN PC POOL Q05717	3.50	1/1/2042	521,304	573,544	567,847
FED HM LN PC POOL Q05942	4.00	2/1/2042	1,924,249	2,118,327	2,116,752
FED HM LN PC POOL Q05962	4.00	1/1/2042	1,475,670	1,623,451	1,615,252
FED HM LN PC POOL Q07480	4.00	4/1/2042	9,838,712	10,383,809	10,720,663
FED HM LN PC POOL Q08126	4.50	5/1/2042	417,621	449,157	453,887
FED HM LN PC POOL Q08550	3.50	5/1/2042	352,151	342,248	376,261
FED HM LN PC POOL Q08862	3.50	6/1/2042	11,990	12,535	12,960
FED HM LN PC POOL Q09850	4.00	8/1/2042	766,334	843,698	835,167
FED HM LN PC POOL Q10056	4.50	8/1/2042	753,547	810,642	839,179
FED HM LN PC POOL Q10392	3.50	8/1/2042	19,650,418	20,470,610	21,184,320
FED HM LN PC POOL Q10670	4.00	8/1/2042	428,932	466,816	465,174
FED HM LN PC POOL Q10971	3.50	9/1/2042	1,288,654	1,286,577	1,389,085
FED HM LN PC POOL Q11004	4.00	9/1/2042	2,328,024	2,563,109	2,536,590
FED HM LN PC POOL Q11005	3.50	9/1/2042	4,576,052	4,568,674	4,933,296
FED HM LN PC POOL Q11207	3.50	9/1/2042	725,425	776,170	784,675
FED HM LN PC POOL Q11218	3.50	9/1/2042	506,511	497,130	546,049
FED HM LN PC POOL Q12191	3.50	10/1/2042	233,610	251,495	246,545
FED HM LN PC POOL Q12276	3.50	10/1/2042	2,549,662	2,757,026	2,761,182
FED HM LN PC POOL Q12858	3.50	11/1/2042	471,727	508,391	502,797
FED HM LN PC POOL Q13268	4.50	10/1/2042	958,865	1,031,676	1,070,950
FED HM LN PC POOL Q13756	4.50	10/1/2042	170,831	180,223	183,947
FED HM LN PC POOL Q14010	3.50	12/1/2042	1,382,877	1,496,473	1,499,064
FED HM LN PC POOL Q14672	3.50	1/1/2043	845,093	914,499	916,190
FED HM LN PC POOL Q14864	3.50	1/1/2043	8,795	9,517	9,534
FED HM LN PC POOL Q15105	3.50	2/1/2043	1,007,811	1,006,178	1,085,830
FED HM LN PC POOL Q15287	3.50	1/1/2043	284,631	284,170	300,334
FED HM LN PC POOL Q15499	3.50	2/1/2043	2,136,830	2,312,281	2,316,153
FED HM LN PC POOL Q16336	3.50	3/1/2043	2,011,717	2,176,909	2,180,643
FED HM LN PC POOL Q16644	3.50	3/1/2043	14,504	15,695	15,723
FED HM LN PC POOL Q16849	4.00	4/1/2043	1,230,522	1,338,627	1,353,702
FED HM LN PC POOL Q17192	3.50	4/1/2043	3,271,621	3,540,449	3,546,360
FED HM LN PC POOL Q17550	3.50	4/1/2043	1,164,620	1,258,054	1,261,898
FED HM LN PC POOL Q17648	3.50	4/1/2043	8,690	8,591	9,421
FED HM LN PC POOL Q18134	3.50	5/1/2043	5,374,297	5,628,802	5,824,537
FED HM LN PC POOL Q18479	4.00	5/1/2043	1,604,796	1,766,639	1,765,084
FED HM LN PC POOL Q18499	4.00	5/1/2043	1,698,390	1,844,458	1,867,301
FED HM LN PC POOL Q19289	4.00	6/1/2043	1,363,580	1,480,866	1,500,090
FED HM LN PC POOL Q20131	3.50	7/1/2043	3,362	3,632	3,620
FED HM LN PC POOL Q21243	3.50	8/1/2043	217,679	228,870	234,567
FED HM LN PC POOL Q22089	4.00	10/1/2043	1,072,713	1,178,984	1,168,718
FED HM LN PC POOL Q22593	4.00	10/1/2043	4,097,592	4,511,104	4,506,267

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FED HM LN PC POOL Q22663	4.00	10/1/2043	169,761	181,069	180,894
FED HM LN PC POOL Q23277	4.00	12/1/2043	259,606	276,397	277,175
FED HM LN PC POOL Q23332	4.00	12/1/2043	1,347,501	1,483,533	1,482,348
FED HM LN PC POOL Q23341	4.00	11/1/2043	1,054,026	1,158,771	1,159,403
FED HM LN PC POOL Q24189	4.00	1/1/2039	1,291,985	1,420,772	1,420,807
FED HM LN PC POOL Q24519	4.00	1/1/2044	1,079,701	1,186,831	1,187,475
FED HM LN PC POOL Q24521	4.00	1/1/2044	886,748	958,218	960,072
FED HM LN PC POOL Q24754	4.00	2/1/2039	416,533	457,147	449,271
FED HM LN PC POOL Q25223	4.00	3/1/2039	777,189	854,698	853,538
FED HM LN PC POOL Q26024	4.00	5/1/2039	637,313	692,709	692,681
FED HM LN PC POOL Q29009	4.00	10/1/2039	374,697	402,800	400,849
FED HM LN PC POOL Q29056	4.00	10/1/2044	83,808	87,239	91,700
FED HM LN PC POOL Q29974	4.00	11/1/2039	467,736	514,325	502,623
FED HM LN PC POOL Q30023	3.50	11/1/2044	65,284	68,873	68,765
FED HM LN PC POOL Q30380	4.00	12/1/2039	532,636	576,366	572,712
FED HM LN PC POOL Q31111	3.50	1/1/2045	226,274	238,287	238,415
FED HM LN PC POOL Q32954	3.00	4/1/2045	69,271	73,295	72,552
FED HM LN PC POOL Q33094	3.50	5/1/2045	282	302	303
FED HM LN PC POOL Q33538	4.00	5/1/2045	1,762,656	1,897,800	1,916,954
FED HM LN PC POOL Q33712	3.50	5/1/2045	225,530	237,329	237,459
FED HM LN PC POOL Q33839	3.50	6/1/2045	12,642,475	13,527,164	13,533,258
FED HM LN PC POOL Q33925	4.00	6/1/2045	102,656	111,822	111,600
FED HM LN PC POOL Q34077	3.50	6/1/2041	866,596	927,080	929,759
FED HM LN PC POOL Q34167	4.00	6/1/2045	301,403	328,860	330,524
FED HM LN PC POOL Q34469	4.00	6/1/2045	1,198,766	1,292,994	1,302,327
FED HM LN PC POOL Q34781	4.00	7/1/2045	3,078,285	3,354,499	3,348,901
FED HM LN PC POOL Q34871	3.50	7/1/2045	1,529,264	1,647,537	1,645,486
FED HM LN PC POOL Q34896	3.50	7/1/2040	2,069,898	2,229,092	2,229,971
FED HM LN PC POOL Q34954	3.50	7/1/2045	1,218,846	1,308,409	1,312,177
FED HM LN PC POOL Q34967	4.00	7/1/2045	206,885	216,932	224,613
FED HM LN PC POOL Q35069	4.00	8/1/2045	3,473	3,787	3,795
FED HM LN PC POOL Q35511	3.50	8/1/2040	9,223,946	9,957,272	9,922,270
FED HM LN PC POOL Q36624	3.50	10/1/2045	4,077,755	4,365,696	4,382,691
FED HM LN PC POOL Q36970	4.00	10/1/2045	399,946	434,517	435,837
FED HM LN PC POOL Q37418	3.50	11/1/2045	13,968,083	14,869,575	14,897,266
FED HM LN PC POOL Q37485	3.00	11/1/2045	39,233	41,477	41,200
FED HM LN PC POOL Q37993	4.00	12/1/2045	888,725	931,586	965,013
FED HM LN PC POOL Q38945	4.00	2/1/2046	69,800	75,077	75,369
FED HM LN PC POOL Q39499	4.00	3/1/2046	72,048	78,294	78,542
FED HM LN PC POOL Q40366	3.50	5/1/2046	377,593	400,993	403,527
FED HM LN PC POOL Q40927	4.00	6/1/2046	1,095,615	1,140,788	1,178,961
FED HM LN PC POOL Q41537	3.00	7/1/2046	4,757,743	5,025,633	5,013,118
FED HM LN PC POOL Q41898	3.50	7/1/2046	438,260	463,745	462,257
FED HM LN PC POOL Q42089	4.00	7/1/2046	103,740	108,027	110,511
FED HM LN PC POOL Q42278	3.50	8/1/2046	138,632	146,802	146,749
FED HM LN PC POOL Q43428	3.00	8/1/2046	3,254,428	3,439,893	3,426,609
FED HM LN PC POOL Q43618	3.00	10/1/2046	469,452	496,064	494,143
FED HM LN PC POOL Q43734	3.00	10/1/2046	659,553	696,968	693,405
FED HM LN PC POOL Q44033	3.00	11/1/2046	5,367,386	5,653,383	5,632,139
FED HM LN PC POOL Q44452	3.00	11/1/2046	721,837	761,585	758,630

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FED HM LN PC POOL Q44569	3.00	11/1/2046	176,302	185,791	185,925
FED HM LN PC POOL Q44652	3.00	12/1/2046	3,187,766	3,369,937	3,358,022
FED HM LN PC POOL Q44655	3.00	12/1/2046	415,741	439,144	437,487
FED HM LN PC POOL Q44663	3.00	11/1/2046	7,867,913	8,311,789	8,281,973
FED HM LN PC POOL Q44665	3.00	11/1/2046	1,186,253	1,251,181	1,248,436
FED HM LN PC POOL Q44813	3.00	12/1/2046	43,319	45,757	45,608
FED HM LN PC POOL Q45094	3.00	12/1/2046	135,278	142,903	142,567
FED HM LN PC POOL Q45176	3.00	1/1/2047	99,032	104,646	104,621
FED HM LN PC POOL Q45199	4.00	1/1/2047	86,795	93,836	93,875
FED HM LN PC POOL Q45252	3.00	1/1/2047	1,560,757	1,649,126	1,643,123
FED HM LN PC POOL Q45511	3.00	1/1/2047	71,442	75,447	75,414
FED HM LN PC POOL Q45638	3.00	1/1/2047	417,767	441,057	439,842
FED HM LN PC POOL Q45644	3.00	1/1/2047	6,781,782	7,161,438	7,116,638
FED HM LN PC POOL Q45735	3.00	1/1/2047	25,661,163	27,070,041	26,975,215
FED HM LN PC POOL Q45872	3.00	1/1/2047	601,739	634,674	633,163
FED HM LN PC POOL Q45878	3.00	12/1/2046	3,943,726	4,160,385	4,144,707
FED HM LN PC POOL Q45930	3.00	2/1/2047	35,218	37,178	37,185
FED HM LN PC POOL Q46241	3.00	1/1/2047	210,401	223,075	222,375
FED HM LN PC POOL Q46272	3.00	2/1/2047	12,833,026	13,543,212	13,500,515
FED HM LN PC POOL Q46441	3.00	2/1/2047	2,711,603	2,862,671	2,853,220
FED HM LN PC POOL Q47342	3.50	4/1/2047	2,688,294	2,893,362	2,878,310
FED HM LN PC POOL Q48181	4.00	5/1/2047	16,841	18,000	18,094
FED HM LN PC POOL Q49356	3.50	7/1/2047	16,977,744	18,273,997	18,173,560
FED HM LN PC POOL Q49485	3.50	7/1/2047	6,427,653	6,894,637	6,882,306
FED HM LN PC POOL Q49504	3.50	7/1/2047	22,890,359	23,998,351	24,777,022
FED HM LN PC POOL Q49901	3.50	8/1/2047	15,746,039	16,222,582	16,845,132
FED HM LN PC POOL Q50827	3.50	9/1/2047	19,037,610	20,493,394	20,470,075
FED HM LN PC POOL Q50920	3.50	9/1/2047	6,878,535	7,405,792	7,407,433
FED HM LN PC POOL Q51044	3.50	9/1/2047	844,489	898,589	900,617
FED HM LN PC POOL Q51109	3.50	10/1/2047	1,090,409	1,058,884	1,153,276
FED HM LN PC POOL Q51334	4.00	10/1/2047	91,405	92,760	97,786
FED HM LN PC POOL Q51789	4.00	11/1/2047	6,697,910	7,289,461	7,285,605
FED HM LN PC POOL Q51914	3.50	11/1/2047	325,968	316,541	344,878
FED HM LN PC POOL Q52081	3.50	11/1/2047	355,584	345,351	376,589
FED HM LN PC POOL Q52189	3.50	11/1/2047	474,346	460,628	504,443
FED HM LN PC POOL Q52315	4.00	11/1/2047	12,365,240	13,909,901	13,726,691
FED HM LN PC POOL Q52554	4.00	11/1/2047	1,527,746	1,635,106	1,634,539
FED HM LN PC POOL Q52562	3.50	12/1/2047	1,049,122	1,018,773	1,109,423
FED HM LN PC POOL Q52890	3.50	12/1/2047	8,778,043	9,068,935	9,306,821
FED HM LN PC POOL Q53286	3.50	1/1/2048	1,783,360	1,825,556	1,901,559
FED HM LN PC POOL Q53313	3.50	1/1/2048	33,634,292	35,744,445	36,137,266
FED HM LN PC POOL Q53499	4.00	1/1/2048	6,092,882	6,604,629	6,626,857
FED HM LN PC POOL Q53500	3.50	1/1/2048	24,303,787	26,169,917	25,999,474
FED HM LN PC POOL Q53571	3.50	1/1/2048	470,358	456,748	498,377
FED HM LN PC POOL Q53987	3.50	2/1/2048	22,612,928	24,317,749	24,186,165
FED HM LN PC POOL Q53996	3.50	2/1/2048	3,107,021	3,343,749	3,345,339
FED HM LN PC POOL Q54231	3.50	2/1/2048	11,204,313	11,952,783	11,983,825
FED HM LN PC POOL Q54233	3.50	2/1/2048	3,625,915	3,901,992	3,878,169
FED HM LN PC POOL Q54554	3.50	2/1/2048	8,790,276	9,432,852	9,464,589
FED HM LN PC POOL Q54556	3.50	3/1/2048	5,213,885	5,612,988	5,601,429

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FED HM LN PC POOL Q54646	3.50	3/1/2048	183,978	178,730	194,735
FED HM LN PC POOL Q54667	4.00	3/1/2048	1,389,840	1,482,635	1,485,368
FED HM LN PC POOL Q54740	3.50	3/1/2048	281,764	273,607	297,747
FED HM LN PC POOL Q54743	3.50	3/1/2048	5,423,558	5,267,312	5,740,332
FED HM LN PC POOL Q54748	3.50	3/1/2048	9,862,244	10,604,578	10,595,319
FED HM LN PC POOL Q54754	3.50	3/1/2048	5,835,672	6,276,246	6,283,311
FED HM LN PC POOL Q54783	3.50	3/1/2048	5,655,044	6,079,048	6,088,837
FED HM LN PC POOL Q54812	3.50	3/1/2048	36,723,413	39,398,813	39,278,313
FED HM LN PC POOL Q54832	3.50	3/1/2048	6,758,352	6,563,652	7,147,078
FED HM LN PC POOL Q54925	4.00	3/1/2048	4,222,562	4,557,208	4,549,748
FED HM LN PC POOL Q55052	3.50	4/1/2048	1,716,097	1,666,400	1,814,598
FED HM LN PC POOL Q55220	3.50	4/1/2048	485,658	471,594	515,937
FED HM LN PC POOL Q55303	4.00	4/1/2048	39,568,207	42,791,087	42,767,717
FED HM LN PC POOL Q55650	3.50	4/1/2048	422,287	410,058	446,124
FED HM LN PC POOL Q56064	4.00	5/1/2048	99,123	105,627	105,529
FED HM LN PC POOL Q56195	4.00	5/1/2048	1,670,121	1,694,939	1,781,357
FED HM LN PC POOL Q56225	3.50	5/1/2048	1,535,461	1,490,983	1,628,643
FED HM LN PC POOL Q56369	3.50	5/1/2048	10,942,296	10,626,890	11,583,075
FED HM LN PC POOL Q57797	4.00	8/1/2048	1,363,958	1,384,244	1,454,074
FED HM LN PC POOL Q57834	4.00	8/1/2048	64,127,633	68,952,754	69,090,810
FED HM LN PC POOL Q58277	3.50	9/1/2048	1,801,194	1,748,962	1,913,407
FED HM LN PC POOL Q58413	4.00	9/1/2048	19,302,292	19,626,317	20,857,759
FED HM LN PC POOL Q58478	4.00	9/1/2048	36,537,762	39,285,343	39,489,380
FED HM LN PC POOL Q58648	4.00	9/1/2048	4,393,275	4,466,402	4,747,893
FED HM LN PC POOL Q58741	4.00	9/1/2048	2,321,260	2,496,304	2,501,054
FED HM LN PC POOL Q58806	4.00	8/1/2048	705,947	713,604	764,122
FED HM LN PC POOL Q58974	4.00	10/1/2048	2,529,111	2,539,953	2,723,002
FED HM LN PC POOL Q59044	4.50	9/1/2048	24,755,426	25,520,685	27,002,327
FED HM LN PC POOL Q59065	4.00	10/1/2048	36,724,265	36,881,695	39,550,942
FED HM LN PC POOL Q59077	4.00	10/1/2048	5,813,759	5,838,682	6,321,021
FED HM LN PC POOL Q59367	4.00	10/1/2048	10,392,662	10,434,127	11,232,519
FED HM LN PC POOL Q59742	4.00	11/1/2048	42,705,615	42,978,289	46,138,211
FED HM LN PC POOL Q59962	3.50	7/1/2048	43,320,976	44,807,915	46,105,150
FED HM LN PC POOL Q63540	3.50	5/1/2049	3,729,605	3,857,680	3,995,940
FED HM LN PC POOL QA0958	3.00	7/1/2049	3,206,870	3,408,166	3,379,791
FED HM LN PC POOL QA1204	3.00	7/1/2049	13,480,595	13,595,743	14,235,911
FED HM LN PC POOL QA1207	3.00	7/1/2049	9,563,860	9,656,724	10,117,975
FED HM LN PC POOL QA4907	3.00	6/1/2049	4,839,975	5,024,217	5,081,320
FED HM LN PC POOL QA5410	3.00	12/1/2049	901,845	913,971	943,391
FED HM LN PC POOL QB2765	2.50	9/1/2050	23,283,009	24,543,695	24,111,221
FED HM LN PC POOL QB6834	2.50	12/1/2050	16,642,031	17,538,131	17,228,958
FED HM LN PC POOL QB7011	2.50	12/1/2050	10,028,543	10,390,037	10,382,228
FED HM LN PC POOL QB7592	2.50	1/1/2051	37,104,414	38,925,446	38,425,580
FED HM LN PC POOL QB7982	2.50	1/1/2051	130,929,614	137,879,193	135,587,481
FED HM LN PC POOL QB8063	2.50	1/1/2051	11,590,631	12,178,207	12,002,938
FED HM LN PC POOL QB8670	2.50	2/1/2051	29,970,610	31,553,994	31,037,862
FED HM LN PC POOL QC0462	2.00	4/1/2051	21,765,484	21,900,549	22,045,085
FED HM LN PC POOL QC1643	2.50	4/1/2051	1,308,797	1,361,256	1,368,999
FED HM LN PC POOL QC1698	2.50	3/1/2051	1,026,055	1,067,181	1,074,522
FED HM LN PC POOL QC1899	1.50	5/1/2046	22,395,666	22,118,095	22,241,702

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FED HM LN PC POOL QC2170	1.50	5/1/2051	4,159,282	4,092,482	4,079,084
FED HM LN PC POOL QC2177	1.50	5/1/2051	2,422,598	2,383,878	2,375,886
FED HM LN PC POOL QK0571	2.00	12/1/2040	35,107,591	36,516,913	35,839,899
FED HM LN PC POOL QK0575	2.00	12/1/2040	26,152,974	27,202,831	26,698,503
FED HM LN PC POOL QK0599	2.00	1/1/2041	32,657,359	33,968,454	33,338,547
FED HM LN PC POOL QK0839	2.00	6/1/2041	29,575,031	30,229,235	30,192,527
FED HM LN PC POOL QN0410	2.50	8/1/2034	11,099,713	11,657,091	11,692,604
FED HM LN PC POOL QN0421	2.50	8/1/2034	7,539,908	7,902,631	7,886,275
FED HM LN PC POOL QN0571	2.00	9/1/2034	954,375	990,996	985,173
FED HM LN PC POOL QN2507	2.00	6/1/2035	752,204	778,652	776,478
FED HM LN PC POOL QN2792	2.00	7/1/2035	682,617	711,322	704,645
FED HM LN PC POOL QN4224	2.00	11/1/2035	23,798,656	24,672,229	24,566,651
FED HM LN PC POOL QN4326	2.00	11/1/2035	883,499	913,716	912,904
FED HM LN PC POOL QN4409	2.00	12/1/2035	283,487	295,421	293,116
FED HM LN PC POOL QN4543	2.00	12/1/2035	1,034,299	1,077,840	1,068,850
FED HM LN PC POOL QN4544	2.00	12/1/2035	1,025,963	1,069,153	1,060,789
FED HM LN PC POOL QN6010	2.00	4/1/2036	13,582,348	14,030,724	14,020,658
FED HM LN PC POOL QN6059	2.00	5/1/2036	16,363,735	16,903,953	16,891,801
FED HM LN PC POOL QN6062	2.00	4/1/2036	42,526,605	43,987,445	43,898,961
FED HM LN PC POOL QN6360	2.00	5/1/2036	49,627,862	51,183,547	51,229,381
FED HM LN PC POOL QN6373	2.00	6/1/2036	11,597,168	11,980,045	11,971,415
FED HM LN PC POOL QN6414	2.00	6/1/2036	10,721,608	11,075,579	11,067,601
FED HM LN PC POOL QN6427	2.00	5/1/2036	2,077,233	2,142,429	2,144,267
FED HM LN PC POOL RA2643	2.50	6/1/2050	126,855,318	131,570,696	131,383,418
FED HM LN PC POOL RA3808	2.00	10/1/2050	82,660,307	83,147,545	83,721,259
FED HM LN PC POOL RA3952	2.00	11/1/2050	56,184,775	56,515,961	56,889,204
FED HM LN PC POOL RA5247	2.00	5/1/2051	198,848,258	201,083,019	201,071,465
FED HM LN PC POOL RB5100	2.00	2/1/2041	76,984,374	79,804,087	78,195,017
FED HM LN PC POOL RB5111	2.00	5/1/2041	97,243,028	98,986,170	99,234,687
FED HM LN PC POOL SB8065	1.50	7/1/2035	39,924,912	40,404,252	40,430,612
FED HM LN PC POOL SB8079	2.00	12/1/2035	927,647	961,804	957,583
FED HM LN PC POOL SB8084	2.00	1/1/2036	1,345,101	1,394,726	1,388,508
FED HM LN PC POOL SD0007	3.00	3/1/2049	356,464,290	361,784,430	372,548,340
FED HM LN PC POOL SD0018	3.00	6/1/2049	81,401,068	85,684,548	85,206,749
FED HM LN PC POOL SD0039	4.00	2/1/2046	6,952,713	7,703,263	7,589,394
FED HM LN PC POOL SD0120	3.00	10/1/2049	17,900,822	18,368,859	19,152,575
FED HM LN PC POOL SD0121	3.00	10/1/2049	14,838,092	15,184,405	15,828,115
FED HM LN PC POOL SD0145	3.00	8/1/2047	82,775,376	87,380,671	87,026,818
FED HM LN PC POOL SD7502	3.50	7/1/2049	119,721,135	125,321,936	128,243,413
FED HM LN PC POOL SD7503	3.50	8/1/2049	193,863,037	201,118,125	208,049,462
FED HM LN PC POOL SD7504	3.50	8/1/2049	436,481,013	451,047,969	465,694,015
FED HM LN PC POOL SD7515	3.00	5/1/2050	82,788,444	89,435,447	88,564,950
FED HM LN PC POOL SD7537	2.00	3/1/2051	484,555,119	489,820,221	490,040,637
FED HM LN PC POOL SD8005	3.50	8/1/2049	442,236	452,563	465,167
FED HM LN PC POOL SD8016	3.00	10/1/2049	36,569	38,295	38,156
FED HM LN PC POOL SD8030	3.00	12/1/2049	508,797	523,651	530,226
FED HM LN PC POOL V61367	2.50	1/1/2023	180,550	186,256	188,324
FED HM LN PC POOL V61368	2.50	8/1/2023	141,252	146,212	147,335
FED HM LN PC POOL V81760	4.00	5/1/2045	9,515	10,282	10,369
FED HM LN PC POOL V81932	3.50	10/1/2045	58,370,797	63,044,738	62,994,534

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL V81990	4.00	10/1/2045	301,871	328,014	328,617
FED HM LN PC POOL V83155	4.50	4/1/2047	10,461,133	11,472,754	11,438,874
FED HM LN PC POOL V84064	3.50	12/1/2047	472,532	458,862	497,546
FED HM LN PC POOL V84479	4.50	7/1/2048	185,606,728	192,361,051	202,512,559
FED HM LN PC POOL V84887	4.50	11/1/2048	79,771,500	86,697,298	87,019,495
FED HM LN PC POOL V84888	4.50	11/1/2048	74,323,817	81,169,385	81,073,977
FED HM LN PC POOL V84889	4.50	11/1/2048	75,002,969	81,911,045	81,819,482
FED HM LN PC POOL Z60007	5.00	4/1/2023	8,277	8,801	9,051
FED HM LN PC POOL Z60008	5.00	5/1/2023	25,481	27,117	27,860
FED HM LN PC POOL Z60026	5.00	11/1/2024	38,192	41,050	41,759
FED HM LN PC POOL Z60045	5.00	1/1/2025	75,312	81,014	82,367
FED HM LN PC POOL ZA5285	3.50	3/1/2048	44,854,462	49,563,516	48,925,874
FED HM LN PC POOL ZA5405	3.00	1/1/2047	8,915,717	9,414,919	9,332,915
FED HM LN PC POOL ZA5430	3.50	5/1/2048	20,096,775	22,207,188	21,921,075
FED HM LN PC POOL ZJ1003	4.50	1/1/2041	1,263,231	1,404,667	1,409,152
FED HM LN PC POOL ZJ1049	4.50	1/1/2041	773,019	861,085	856,884
FED HM LN PC POOL ZK9110	3.00	12/1/2032	3,938,718	4,010,319	4,157,302
FED HM LN PC POOL ZK9223	3.00	1/1/2033	4,127,397	4,202,495	4,359,735
FED HM LN PC POOL ZL1861	4.50	8/1/2041	1,816,995	2,024,639	2,020,008
FED HM LN PC POOL ZL2183	4.50	10/1/2041	272,692	300,435	295,105
FED HM LN PC POOL ZL3023	4.00	4/1/2042	651,521	717,070	708,155
FED HM LN PC POOL ZL3122	4.00	5/1/2042	1,978,221	2,177,271	2,155,001
FED HM LN PC POOL ZL3305	4.00	7/1/2042	529,012	579,508	576,789
FED HM LN PC POOL ZL3368	4.00	7/1/2042	326,417	355,583	349,213
FED HM LN PC POOL ZL3541	4.50	8/1/2042	129,541	139,796	139,352
FED HM LN PC POOL ZL4493	3.00	12/1/2042	13,629	13,573	14,524
FED HM LN PC POOL ZL5134	3.00	3/1/2043	183,668	177,807	196,655
FED HM LN PC POOL ZM0434	3.00	11/1/2045	45,271	45,375	48,077
FED HM LN PC POOL ZM0496	3.00	11/1/2045	469,489	470,584	492,861
FED HM LN PC POOL ZM0578	3.00	12/1/2045	379,435	376,911	397,481
FED HM LN PC POOL ZM0811	3.50	2/1/2046	3,068,643	3,113,614	3,272,651
FED HM LN PC POOL ZM1274	3.50	5/1/2046	2,010,245	2,152,872	2,150,532
FED HM LN PC POOL ZM1348	3.00	7/1/2046	115,302	110,812	121,463
FED HM LN PC POOL ZM1779	3.00	9/1/2046	51,893,088	54,286,686	54,795,507
FED HM LN PC POOL ZM1825	3.00	8/1/2046	1,284,838	1,278,612	1,352,339
FED HM LN PC POOL ZM1991	3.00	10/1/2046	10,338	10,363	10,879
FED HM LN PC POOL ZM2089	3.00	11/1/2046	355,259	356,092	373,235
FED HM LN PC POOL ZM2161	3.00	12/1/2046	20,515,537	20,415,977	21,581,002
FED HM LN PC POOL ZM2168	3.00	11/1/2046	14,072,827	14,004,559	14,812,424
FED HM LN PC POOL ZM2195	3.00	12/1/2046	2,124,689	2,110,509	2,236,153
FED HM LN PC POOL ZM2285	3.00	12/1/2046	18,057,385	17,969,753	19,023,620
FED HM LN PC POOL ZM2296	3.50	12/1/2046	41,962	44,525	44,528
FED HM LN PC POOL ZM2428	3.00	1/1/2047	20,013	20,060	21,145
FED HM LN PC POOL ZM2429	3.00	1/1/2047	9,618,065	10,351,724	10,261,608
FED HM LN PC POOL ZM2443	3.00	1/1/2047	7,237,133	7,254,115	7,591,787
FED HM LN PC POOL ZM2542	3.00	2/1/2047	445,178	427,616	469,877
FED HM LN PC POOL ZM2558	3.00	1/1/2047	47,052	47,163	49,612
FED HM LN PC POOL ZM2778	3.00	3/1/2047	18,638	17,902	19,600
FED HM LN PC POOL ZM3309	3.50	5/1/2047	7,311,969	7,631,629	7,844,506
FED HM LN PC POOL ZM3806	3.50	8/1/2047	28,633,425	30,701,795	30,646,492

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FED HM LN PC POOL ZM4703	3.00	11/1/2047	3,632,888	3,489,176	3,812,465
FED HM LN PC POOL ZM5169	3.50	9/1/2047	11,749,546	12,985,476	12,847,646
FED HM LN PC POOL ZM5587	3.50	2/1/2048	6,768,842	7,341,799	7,307,993
FED HM LN PC POOL ZM6545	3.50	5/1/2048	3,609,052	3,988,020	3,936,637
FED HM LN PC POOL ZM7659	4.00	8/1/2048	20,296,961	22,022,899	21,988,510
FED HM LN PC POOL ZM8299	4.00	9/1/2048	16,793	16,891	17,901
FED HM LN PC POOL ZN4430	3.50	1/1/2049	3,891,148	3,944,715	4,148,655
FED HM LN PC POOL ZN4636	3.00	10/1/2048	12,679,959	13,354,534	13,252,256
FED HM LN PC POOL ZN4664	3.00	4/1/2047	66,332,671	69,969,611	69,813,121
FED HM LN PC POOL ZN5108	3.00	4/1/2049	283,091	285,531	295,493
FED HM LN PC POOL ZS2543	5.00	2/1/2033	4,364,230	4,904,738	4,917,480
FED HM LN PC POOL ZS2728	4.50	7/1/2039	11,179,426	12,438,417	12,428,214
FED HM LN PC POOL ZS2793	5.00	4/1/2035	14,907,348	17,031,114	17,002,308
FED HM LN PC POOL ZS3635	4.50	6/1/2041	4,828,184	5,445,568	5,384,112
FED HM LN PC POOL ZS3659	3.00	12/1/2042	12,467	12,812	13,287
FED HM LN PC POOL ZS3686	3.00	11/1/2042	32,415	32,283	34,826
FED HM LN PC POOL ZS4038	4.00	5/1/2042	3,937,252	4,361,339	4,300,274
FED HM LN PC POOL ZS4609	3.00	4/1/2045	45,348	45,453	47,769
FED HM LN PC POOL ZS4625	3.00	8/1/2045	11,664	11,691	12,287
FED HM LN PC POOL ZS4650	3.00	2/1/2046	62,444	62,590	65,771
FED HM LN PC POOL ZS4652	4.00	2/1/2046	31,532,533	34,253,017	34,107,892
FED HM LN PC POOL ZS4655	3.50	3/1/2046	10,464,408	11,188,571	11,266,768
FED HM LN PC POOL ZS4658	3.00	4/1/2046	8,228	8,461	8,666
FED HM LN PC POOL ZS4662	3.00	5/1/2046	3,129,207	3,305,457	3,296,038
FED HM LN PC POOL ZS4667	3.00	6/1/2046	4,980,003	4,946,900	5,246,971
FED HM LN PC POOL ZS4669	4.00	6/1/2046	34,058,518	36,997,611	36,763,606
FED HM LN PC POOL ZS4671	3.00	8/1/2046	53,341	51,263	56,159
FED HM LN PC POOL ZS4672	3.50	8/1/2046	8,654,122	8,781,150	9,272,665
FED HM LN PC POOL ZS4677	3.00	9/1/2046	8,129,678	8,054,121	8,558,109
FED HM LN PC POOL ZS4682	3.00	10/1/2046	23,209	22,304	24,559
FED HM LN PC POOL ZS4688	3.00	11/1/2046	297,722	297,375	315,140
FED HM LN PC POOL ZS4693	3.00	12/1/2046	26,507	26,378	27,890
FED HM LN PC POOL ZS4697	3.00	1/1/2047	2,512,119	2,522,387	2,656,358
FED HM LN PC POOL ZS4703	3.00	2/1/2047	13,058,052	13,800,146	13,829,242
FED HM LN PC POOL ZS4706	3.00	3/1/2047	665,738	665,702	699,565
FED HM LN PC POOL ZS4712	3.00	4/1/2047	49,623,539	51,119,612	52,076,736
FED HM LN PC POOL ZS4721	3.00	6/1/2047	897,870	946,610	942,853
FED HM LN PC POOL ZS4734	3.00	9/1/2047	14,598,187	14,755,165	15,302,087
FED HM LN PC POOL ZS4750	3.00	1/1/2048	28,244,885	28,647,394	29,498,549
FED HM LN PC POOL ZS4758	3.00	3/1/2048	7,110,002	7,389,980	7,420,954
FED HM LN PC POOL ZS4779	3.00	6/1/2048	6,118,760	6,359,504	6,390,615
FED HM LN PC POOL ZT0049	4.00	4/1/2044	14,365,977	15,797,374	15,704,486
FED HM LN PC POOL ZT0230	3.00	11/1/2046	14,581	14,013	15,306
FED HM LN PC POOL ZT0326	3.50	3/1/2048	38,636,634	42,692,790	42,157,971
FED HM LN PC POOL ZT0504	3.00	4/1/2047	114,068,802	109,626,420	120,044,439
FED HM LN PC POOL ZT0520	3.00	4/1/2047	59,973,566	63,322,226	63,059,075
FED HM LN PC POOL ZT0540	4.00	6/1/2048	28,168,873	31,369,659	31,242,453
FED HM LN PC POOL ZT1548	3.00	11/1/2048	371,922	376,912	388,649
FED HM LN PC POOL ZT1682	3.00	1/1/2047	112,616,090	115,537,079	118,354,362
FED HM LN PC POOL ZT2101	3.00	4/1/2048	55,549,562	56,655,513	57,985,396

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FHLMC GNMA	7.00	3/25/2024	23,993	24,091	25,482
FHLMC MULTIFAMILY STRUCTURED P	3.28	8/25/2027	19,479,000	21,751,363	21,749,011
FHLMC MULTIFAMILY STRUCTURED P	3.51	3/25/2029	8,060,000	9,408,862	9,223,668
FHLMC MULTIFAMILY STRUCTURED P	3.77	12/25/2028	10,870,000	12,850,039	12,594,140
FHLMC MULTIFAMILY STRUCTURED P	3.78	10/25/2028	18,814,939	22,604,374	21,659,177
FHLMC MULTIFAMILY STRUCTURED P	3.85	5/25/2028	9,536,000	11,164,165	11,028,257
FHLMC MULTIFAMILY STRUCTURED P	3.85	6/25/2028	6,000,000	7,031,136	6,950,191
FHLMC MULTIFAMILY STRUCTURED P	3.93	7/25/2028	1,546,000	1,824,722	1,801,650
FHLMC MULTIFAMILY STRUCTURED P	4.06	10/25/2028	9,706,000	11,634,811	11,370,275
FNMA POOL 050639	7.50	9/1/2022	308	310	317
FNMA POOL 050656	7.50	11/1/2022	37	37	38
FNMA POOL 050775	7.50	8/1/2023	470	474	490
FNMA POOL 050996	7.50	2/1/2024	103	104	109
FNMA POOL 124422	7.50	8/1/2022	43	43	43
FNMA POOL 136053	8.50	10/1/2021	2,621	2,626	2,631
FNMA POOL 152777	7.50	3/1/2022	54	54	54
FNMA POOL 190396	4.50	6/1/2039	3,973	4,415	4,429
FNMA POOL 190400	4.50	11/1/2039	14,966,637	16,289,561	16,670,845
FNMA POOL 190404	4.50	5/1/2040	8,395	9,342	9,319
FNMA POOL 190405	4.00	10/1/2040	60,243	66,173	65,789
FNMA POOL 250549	6.00	4/1/2026	56,356	61,961	63,095
FNMA POOL 254198	6.00	2/1/2032	4,366	5,074	5,166
FNMA POOL 254229	6.50	2/1/2022	10	10	11
FNMA POOL 254305	6.50	5/1/2022	15	15	17
FNMA POOL 254740	6.00	3/1/2033	20,135	22,308	22,563
FNMA POOL 254763	6.00	5/1/2023	2,631	2,679	2,945
FNMA POOL 254981	6.00	11/1/2033	1,202	1,214	1,426
FNMA POOL 254984	6.00	12/1/2033	28,087	32,900	33,323
FNMA POOL 254998	4.50	11/1/2023	1,216	1,286	1,305
FNMA POOL 255070	6.00	1/1/2034	5,689	5,745	6,750
FNMA POOL 255217	4.50	4/1/2024	5,919	6,274	6,353
FNMA POOL 255267	6.00	6/1/2034	21,760	25,495	25,809
FNMA POOL 255311	6.00	7/1/2034	85,349	100,106	101,267
FNMA POOL 255364	6.00	9/1/2034	5,772	5,832	6,848
FNMA POOL 255898	5.00	10/1/2035	2,347	2,462	2,688
FNMA POOL 256393	6.00	9/1/2036	1,397	1,487	1,656
FNMA POOL 256672	5.00	4/1/2037	885	929	1,013
FNMA POOL 256749	6.00	6/1/2037	1,640	1,748	1,924
FNMA POOL 256887	5.50	9/1/2022	185	188	188
FNMA POOL 256956	5.00	10/1/2037	3,183	3,341	3,489
FNMA POOL 257009	6.00	12/1/2022	1,446	1,481	1,480
FNMA POOL 257043	6.00	1/1/2038	369	394	437
FNMA POOL 257047	5.50	1/1/2028	66,824	69,589	74,852
FNMA POOL 257062	5.00	1/1/2038	1,981	2,079	2,268
FNMA POOL 257079	5.50	1/1/2023	1,105	1,106	1,132
FNMA POOL 257081	4.50	1/1/2023	8,590	8,857	8,994
FNMA POOL 257126	6.00	3/1/2028	28,495	29,738	31,927
FNMA POOL 257230	5.00	6/1/2038	1,046	1,101	1,197
FNMA POOL 257252	6.00	6/1/2028	35,315	36,888	39,573
FNMA POOL 257325	5.50	8/1/2028	47,859	49,937	53,383

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FNMA POOL 257372	6.00	9/1/2028	18,737	19,589	20,998
FNMA POOL 257452	6.00	11/1/2028	5,359	5,605	6,005
FNMA POOL 257500	6.00	11/1/2028	37,592	39,323	42,126
FNMA POOL 276644	7.50	6/1/2024	740	748	755
FNMA POOL 310098	4.50	6/1/2036	104,909	116,278	116,211
FNMA POOL 323541	6.00	2/1/2029	55,217	61,833	62,891
FNMA POOL 323881	6.00	7/1/2029	45,985	51,518	52,360
FNMA POOL 333499	6.00	11/1/2025	12,912	13,013	12,969
FNMA POOL 333641	6.00	2/1/2026	14,410	15,795	16,132
FNMA POOL 339175	6.00	3/1/2026	24,015	26,507	26,889
FNMA POOL 339832	6.00	3/1/2026	29,888	32,768	33,459
FNMA POOL 345830	6.00	5/1/2026	1,872	2,055	2,097
FNMA POOL 346285	6.00	5/1/2026	226	248	254
FNMA POOL 353235	6.00	12/1/2023	3,263	3,538	3,653
FNMA POOL 357263	6.00	9/1/2032	24,471	28,002	28,095
FNMA POOL 357604	6.00	8/1/2034	18,495	18,681	21,925
FNMA POOL 357641	5.00	11/1/2034	981,943	1,119,103	1,123,712
FNMA POOL 357746	6.00	4/1/2035	3,762	4,385	4,461
FNMA POOL 357778	6.00	5/1/2035	808	920	917
FNMA POOL 368933	6.00	3/1/2025	4,531	4,952	5,072
FNMA POOL 428297	6.00	5/1/2028	8,071	8,901	9,046
FNMA POOL 450835	6.00	12/1/2028	6,036	6,099	6,765
FNMA POOL 452481	6.00	11/1/2028	813	896	910
FNMA POOL 453107	6.00	1/1/2029	181	181	203
FNMA POOL 453862	6.00	12/1/2028	6,019	6,645	6,744
FNMA POOL 456078	6.00	12/1/2028	2,137	2,393	2,437
FNMA POOL 481451	6.00	2/1/2029	27,516	31,453	31,452
FNMA POOL 481570	6.00	2/1/2029	12,414	13,904	14,130
FNMA POOL 481623	6.00	1/1/2029	66,095	73,194	74,827
FNMA POOL 481892	6.00	2/1/2029	9,931	10,958	11,128
FNMA POOL 486203	6.00	2/1/2029	13,201	13,267	14,942
FNMA POOL 535899	6.00	4/1/2031	1,103	1,220	1,236
FNMA POOL 545993	6.00	11/1/2032	15,271	17,736	18,096
FNMA POOL 555178	6.00	1/1/2033	2,427	2,818	2,878
FNMA POOL 555417	6.00	5/1/2033	580	674	687
FNMA POOL 589083	6.00	10/1/2031	103,333	114,565	116,020
FNMA POOL 589085	6.50	9/1/2031	33,188	36,716	37,158
FNMA POOL 625146	6.00	2/1/2032	5,341	6,205	6,312
FNMA POOL 626935	6.00	1/1/2032	63,856	70,724	71,596
FNMA POOL 627002	6.50	7/1/2032	48,428	53,605	54,221
FNMA POOL 630176	6.00	2/1/2032	21,978	24,358	24,670
FNMA POOL 635141	6.00	7/1/2032	15,633	15,775	18,464
FNMA POOL 657023	6.00	9/1/2032	62,272	68,936	69,817
FNMA POOL 660677	6.00	10/1/2032	2,443	2,714	2,737
FNMA POOL 663224	6.00	10/1/2032	7,082	7,166	7,987
FNMA POOL 664020	6.00	3/1/2033	16,197	17,927	18,150
FNMA POOL 666501	6.00	11/1/2032	53,902	59,709	60,468
FNMA POOL 670401	6.00	6/1/2032	3,154	3,658	3,659
FNMA POOL 671872	6.00	12/1/2032	55,956	61,971	62,729
FNMA POOL 678122	6.00	1/1/2033	13,102	14,579	14,792

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FNMA POOL 678914	6.00	1/1/2033	9,654	9,747	10,830
FNMA POOL 679539	6.00	3/1/2033	18,499	20,512	20,739
FNMA POOL 682302	4.50	7/1/2033	146,697	157,537	157,768
FNMA POOL 682321	4.50	8/1/2033	800,978	874,202	876,795
FNMA POOL 682322	4.50	8/1/2033	39,324	42,910	43,136
FNMA POOL 682337	4.50	9/1/2033	671,320	731,910	735,717
FNMA POOL 682360	4.50	9/1/2033	104,150	111,861	111,995
FNMA POOL 684025	6.00	2/1/2033	2,513	2,537	2,815
FNMA POOL 686225	6.00	2/1/2033	75,568	87,444	88,142
FNMA POOL 693856	6.00	3/1/2033	471	476	531
FNMA POOL 701202	6.00	4/1/2033	40,896	45,592	46,104
FNMA POOL 702039	6.00	5/1/2033	9,542	10,627	10,756
FNMA POOL 707281	6.00	5/1/2033	50,546	58,703	57,976
FNMA POOL 720001	6.00	6/1/2033	53,642	59,902	60,743
FNMA POOL 721130	6.00	8/1/2034	1,119	1,240	1,254
FNMA POOL 725027	5.00	11/1/2033	4,418,239	5,037,982	5,036,708
FNMA POOL 725237	6.00	3/1/2034	5,538	6,469	6,557
FNMA POOL 725690	6.00	8/1/2034	725,358	850,649	838,610
FNMA POOL 725703	6.00	8/1/2034	14,622	14,773	17,321
FNMA POOL 725938	6.00	11/1/2034	18,633	18,827	22,092
FNMA POOL 730570	6.00	8/1/2033	13,998	15,508	15,694
FNMA POOL 733462	6.00	8/1/2033	28,746	32,647	32,901
FNMA POOL 733868	6.00	12/1/2032	5,052	5,099	5,893
FNMA POOL 735036	5.50	12/1/2034	8,176,979	9,514,116	9,471,449
FNMA POOL 735061	6.00	11/1/2034	4,168	4,211	4,943
FNMA POOL 735271	6.00	1/1/2035	29,138	34,121	34,553
FNMA POOL 735288	5.00	3/1/2035	145,212	165,716	165,931
FNMA POOL 735502	6.00	4/1/2035	684,333	802,946	791,664
FNMA POOL 735503	6.00	4/1/2035	2,417,105	2,835,634	2,788,673
FNMA POOL 735580	5.00	6/1/2035	183,046	208,887	209,083
FNMA POOL 735669	5.00	4/1/2035	15,433,644	17,113,649	17,586,718
FNMA POOL 735676	5.00	7/1/2035	4,375,631	4,994,731	5,002,191
FNMA POOL 735894	5.50	9/1/2035	12,747	13,509	14,762
FNMA POOL 738492	6.00	10/1/2033	19,162	19,349	22,348
FNMA POOL 741388	6.00	9/1/2033	11,487	12,759	12,914
FNMA POOL 741858	6.00	9/1/2033	6,673	6,737	7,500
FNMA POOL 742265	6.00	11/1/2033	23,376	25,932	26,249
FNMA POOL 743045	6.00	10/1/2033	1,109	1,233	1,250
FNMA POOL 743466	6.00	10/1/2033	62,137	70,011	69,789
FNMA POOL 745230	6.00	5/1/2035	5,672	6,032	6,725
FNMA POOL 745736	5.50	12/1/2035	17,791	18,861	20,582
FNMA POOL 745755	5.00	12/1/2035	131,088	149,661	149,689
FNMA POOL 747330	6.00	10/1/2033	25,895	30,303	30,711
FNMA POOL 747417	6.00	10/1/2033	60,750	70,613	71,628
FNMA POOL 748422	6.00	8/1/2033	8,658	9,722	9,904
FNMA POOL 748807	6.00	12/1/2033	205,452	240,527	243,162
FNMA POOL 749047	6.00	10/1/2033	5,270	5,849	5,923
FNMA POOL 750502	6.00	12/1/2033	56,438	64,287	65,826
FNMA POOL 753098	6.00	12/1/2033	32,314	37,788	38,314
FNMA POOL 754140	6.00	12/1/2033	21,240	23,835	24,199

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 756798	6.00	11/1/2033	95,672	105,886	107,249
FNMA POOL 757257	5.50	10/1/2034	51,766	56,919	57,665
FNMA POOL 757266	5.50	10/1/2034	664,863	771,914	766,828
FNMA POOL 757748	6.00	9/1/2034	1,851	2,062	2,090
FNMA POOL 759001	6.00	1/1/2034	21,438	24,149	24,536
FNMA POOL 759090	6.00	1/1/2034	3,791	3,829	4,371
FNMA POOL 759282	6.00	1/1/2034	1,829	2,051	2,071
FNMA POOL 762875	6.00	9/1/2033	38,802	43,030	43,488
FNMA POOL 763857	6.00	2/1/2034	2,737	3,110	3,079
FNMA POOL 767402	6.00	1/1/2034	16,641	16,809	18,906
FNMA POOL 769017	6.00	12/1/2031	2,986	3,305	3,347
FNMA POOL 772540	6.00	4/1/2034	23,589	26,143	26,443
FNMA POOL 773133	6.00	6/1/2034	15,283	16,965	17,170
FNMA POOL 776798	6.00	8/1/2034	4,715	4,763	5,560
FNMA POOL 776837	6.00	9/1/2034	13,924	16,283	16,516
FNMA POOL 777504	6.00	8/1/2034	14,226	15,842	16,044
FNMA POOL 779451	6.00	6/1/2034	15,053	17,629	17,838
FNMA POOL 781662	6.00	2/1/2035	872	976	998
FNMA POOL 781752	6.00	9/1/2034	244	284	287
FNMA POOL 781753	6.00	9/1/2034	3,231	3,764	3,705
FNMA POOL 781776	6.00	10/1/2034	6,211	6,274	7,361
FNMA POOL 784326	6.00	11/1/2034	1,867	2,073	2,097
FNMA POOL 787591	6.00	8/1/2034	7,545	8,365	8,471
FNMA POOL 788049	6.00	10/1/2034	60,311	67,767	68,228
FNMA POOL 789249	6.00	10/1/2034	63,998	72,122	73,234
FNMA POOL 789712	6.00	9/1/2034	825	833	927
FNMA POOL 789716	6.00	9/1/2034	10,454	11,774	11,965
FNMA POOL 789722	6.00	9/1/2034	18,483	20,496	20,750
FNMA POOL 789800	6.00	9/1/2034	45,471	50,561	51,057
FNMA POOL 790212	6.00	8/1/2034	2,516	2,827	2,832
FNMA POOL 790218	6.00	8/1/2034	2,633	2,989	2,981
FNMA POOL 790431	6.00	9/1/2034	5,139	6,018	6,093
FNMA POOL 790912	6.00	9/1/2034	5,681	6,035	6,371
FNMA POOL 790915	6.00	9/1/2034	21,354	23,723	24,067
FNMA POOL 791239	6.00	8/1/2034	14,367	14,512	16,644
FNMA POOL 791324	6.00	9/1/2034	9,347	9,442	10,535
FNMA POOL 791552	6.00	9/1/2034	5,350	5,926	5,999
FNMA POOL 791655	6.00	9/1/2034	53,745	61,035	60,661
FNMA POOL 791665	6.00	9/1/2034	1,161	1,287	1,301
FNMA POOL 792196	6.00	9/1/2034	9,992	10,093	11,198
FNMA POOL 792218	6.00	10/1/2034	7,600	7,680	8,519
FNMA POOL 792232	6.00	10/1/2034	11,818	13,120	13,267
FNMA POOL 793111	6.00	8/1/2034	5,128	5,687	5,746
FNMA POOL 793187	6.00	7/1/2034	22,873	26,803	27,119
FNMA POOL 793671	6.00	9/1/2034	18,409	20,422	20,637
FNMA POOL 793675	6.00	9/1/2034	13,226	15,417	15,593
FNMA POOL 793964	6.00	10/1/2034	671	744	752
FNMA POOL 794000	6.00	9/1/2034	22,676	25,554	25,807
FNMA POOL 794050	6.00	9/1/2034	5,882	6,525	6,593
FNMA POOL 794051	6.00	9/1/2034	76,910	85,334	86,326

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 794338	6.00	9/1/2034	13,652	15,984	15,985
FNMA POOL 794564	6.00	10/1/2034	49,082	54,364	55,006
FNMA POOL 794749	6.00	9/1/2034	94,332	110,444	109,616
FNMA POOL 795871	6.00	9/1/2034	1,866	2,067	2,090
FNMA POOL 795875	6.00	9/1/2034	4,132	4,174	4,730
FNMA POOL 795892	6.00	9/1/2034	7,750	8,586	8,685
FNMA POOL 796147	6.00	10/1/2034	4,292	4,337	5,011
FNMA POOL 796243	6.00	11/1/2034	4,451	4,497	4,988
FNMA POOL 796430	6.00	9/1/2034	2,367	2,622	2,654
FNMA POOL 796460	6.00	9/1/2034	9,060	10,118	10,257
FNMA POOL 796565	6.00	9/1/2034	14,604	14,751	16,712
FNMA POOL 796893	6.00	9/1/2034	18,206	18,391	21,579
FNMA POOL 796940	6.00	10/1/2034	26,257	29,269	29,652
FNMA POOL 797163	6.00	1/1/2035	15,028	17,086	17,416
FNMA POOL 797590	6.00	6/1/2035	688	763	772
FNMA POOL 797959	6.00	11/1/2034	218	231	244
FNMA POOL 799133	6.00	4/1/2035	1,925	2,170	2,191
FNMA POOL 799694	6.00	11/1/2034	29,541	32,744	33,104
FNMA POOL 799695	6.00	11/1/2034	9,067	9,162	10,225
FNMA POOL 800078	6.00	10/1/2034	78,120	91,519	92,610
FNMA POOL 800153	6.00	12/1/2034	491	544	550
FNMA POOL 800330	6.00	11/1/2034	13,692	15,179	15,341
FNMA POOL 800903	6.00	10/1/2034	26,422	29,471	29,835
FNMA POOL 801000	6.00	12/1/2034	270	273	303
FNMA POOL 801059	6.00	11/1/2034	718	795	805
FNMA POOL 801213	6.00	11/1/2034	25,125	27,842	28,152
FNMA POOL 801455	6.00	11/1/2034	33,022	38,388	38,932
FNMA POOL 801538	6.00	9/1/2034	12,180	13,998	14,441
FNMA POOL 802069	6.00	10/1/2034	13,990	14,132	15,706
FNMA POOL 802182	6.00	11/1/2034	10,530	11,799	11,832
FNMA POOL 802191	6.00	12/1/2034	21,372	21,591	23,989
FNMA POOL 802398	6.00	10/1/2034	5,121	5,682	5,750
FNMA POOL 802672	6.00	12/1/2034	13,048	14,452	14,632
FNMA POOL 802791	6.00	11/1/2034	10,350	11,474	11,602
FNMA POOL 804029	6.00	9/1/2034	53,345	60,433	62,221
FNMA POOL 804259	6.00	12/1/2034	30,085	33,386	33,787
FNMA POOL 804389	6.00	12/1/2034	6,150	6,843	6,930
FNMA POOL 804865	6.00	1/1/2035	510	566	572
FNMA POOL 804993	6.00	1/1/2035	3,304	3,664	3,703
FNMA POOL 806544	6.00	12/1/2034	7,530	7,607	8,492
FNMA POOL 807835	6.00	12/1/2034	36,927	42,095	43,094
FNMA POOL 809953	6.00	3/1/2035	2,437	2,451	2,733
FNMA POOL 819244	6.00	4/1/2035	633	639	710
FNMA POOL 819972	6.00	4/1/2035	3,359	3,822	3,824
FNMA POOL 820030	6.00	4/1/2035	3,656	4,052	4,099
FNMA POOL 821037	6.00	5/1/2035	409	435	459
FNMA POOL 828175	6.00	7/1/2035	3,021	3,444	3,404
FNMA POOL 828285	5.00	3/1/2035	298,994	329,294	331,436
FNMA POOL 828303	5.00	5/1/2035	109,142	118,753	119,556
FNMA POOL 828315	5.50	9/1/2035	127,446	140,293	142,027

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 829377	6.00	6/1/2035	2,523	2,795	2,830
FNMA POOL 831063	5.50	10/1/2025	89,803	92,659	99,909
FNMA POOL 831287	6.00	1/1/2036	8,534	9,084	10,114
FNMA POOL 832198	5.00	7/1/2035	1,161	1,215	1,328
FNMA POOL 832270	6.00	8/1/2035	3,409	3,622	3,834
FNMA POOL 833565	6.00	10/1/2035	907	964	1,035
FNMA POOL 835753	5.00	8/1/2035	6,593	6,809	7,446
FNMA POOL 837564	6.00	6/1/2035	769	817	862
FNMA POOL 840852	6.00	1/1/2036	222	236	249
FNMA POOL 845193	6.00	11/1/2035	3,663	3,898	4,338
FNMA POOL 850512	5.50	11/1/2035	62,366	68,490	69,394
FNMA POOL 850534	6.00	2/1/2036	204,286	226,756	229,432
FNMA POOL 850632	6.00	1/1/2036	621	661	727
FNMA POOL 851895	5.00	11/1/2035	1,356	1,423	1,552
FNMA POOL 852522	5.00	2/1/2036	426	446	482
FNMA POOL 867659	6.00	5/1/2036	12,351	13,156	13,844
FNMA POOL 870782	6.00	7/1/2036	4,776	5,082	5,570
FNMA POOL 871137	6.00	1/1/2037	3,292	3,510	3,691
FNMA POOL 880305	6.00	4/1/2036	3,523	3,748	4,175
FNMA POOL 880500	6.00	7/1/2036	846	901	956
FNMA POOL 880926	6.00	5/1/2036	5,032	5,353	5,961
FNMA POOL 883278	6.00	7/1/2036	154	164	172
FNMA POOL 883560	6.00	5/1/2036	5,889	6,265	6,599
FNMA POOL 886959	6.00	6/1/2036	13,678	14,570	16,177
FNMA POOL 888209	5.50	5/1/2036	1,152	1,222	1,335
FNMA POOL 888334	6.00	4/1/2037	6,519	6,953	7,736
FNMA POOL 888677	5.50	8/1/2022	53	53	54
FNMA POOL 889040	5.00	6/1/2037	1,994	2,096	2,278
FNMA POOL 889117	5.00	10/1/2035	5,932,271	6,771,004	6,755,990
FNMA POOL 889164	6.00	2/1/2038	4,969	5,299	5,878
FNMA POOL 889338	6.00	12/1/2037	16,420	17,528	19,486
FNMA POOL 889527	5.50	5/1/2023	3,451	3,491	3,540
FNMA POOL 889574	6.00	8/1/2037	1,328	1,417	1,576
FNMA POOL 889624	5.50	5/1/2038	16,555	17,607	19,264
FNMA POOL 889697	6.00	7/1/2038	830	887	978
FNMA POOL 889762	5.00	9/1/2037	4,117	4,330	4,709
FNMA POOL 890289	4.50	2/1/2041	5,587	6,217	6,159
FNMA POOL 890310	4.50	12/1/2040	67,999	75,703	74,961
FNMA POOL 891281	6.00	9/1/2036	25,741	27,431	30,361
FNMA POOL 892369	6.00	7/1/2036	2,709	2,882	3,037
FNMA POOL 892780	6.00	11/1/2036	81,732	87,119	92,741
FNMA POOL 893299	6.00	8/1/2036	2,148	2,289	2,433
FNMA POOL 893511	6.00	9/1/2036	5,826	6,209	6,904
FNMA POOL 894976	7.00	9/1/2036	24,109	25,760	25,808
FNMA POOL 896873	5.50	5/1/2022	889	900	895
FNMA POOL 897205	6.00	8/1/2036	6,872	7,314	8,142
FNMA POOL 898415	6.00	10/1/2036	197	210	234
FNMA POOL 899396	5.00	4/1/2037	8,546	8,964	9,504
FNMA POOL 899514	5.00	5/1/2037	10,944	11,505	12,477
FNMA POOL 899743	6.00	7/1/2037	7,052	7,515	8,366

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FNMA POOL 899794	5.50	8/1/2022	6,175	6,205	6,217
FNMA POOL 899948	6.50	12/1/2037	209,765	234,906	240,722
FNMA POOL 900291	6.00	9/1/2036	6,022	6,410	6,747
FNMA POOL 900301	6.00	9/1/2036	520	554	583
FNMA POOL 900562	6.00	9/1/2036	1,531	1,629	1,714
FNMA POOL 900999	5.50	9/1/2021	16	16	16
FNMA POOL 902172	5.00	11/1/2036	4,388	4,840	4,880
FNMA POOL 902792	6.00	12/1/2036	503	536	596
FNMA POOL 904453	6.00	11/1/2036	449	478	503
FNMA POOL 906092	5.50	1/1/2022	455	458	456
FNMA POOL 906561	5.00	1/1/2037	6,204	6,520	7,100
FNMA POOL 906667	5.50	12/1/2021	214	216	215
FNMA POOL 907399	5.50	1/1/2022	375	377	377
FNMA POOL 907706	5.50	2/1/2022	315	316	317
FNMA POOL 908596	6.00	2/1/2037	1,791	1,908	2,123
FNMA POOL 908724	6.00	1/1/2037	11,154	11,892	13,013
FNMA POOL 909481	5.00	2/1/2037	2,180	2,291	2,445
FNMA POOL 910390	5.00	3/1/2037	1,950	2,050	2,231
FNMA POOL 912531	6.00	2/1/2037	37,383	39,815	44,302
FNMA POOL 914024	5.00	3/1/2037	248	260	278
FNMA POOL 914072	5.00	3/1/2037	481	504	550
FNMA POOL 914386	5.00	3/1/2037	24,020	26,953	27,485
FNMA POOL 914725	6.00	4/1/2037	555	592	647
FNMA POOL 915344	5.50	10/1/2022	1,269	1,285	1,271
FNMA POOL 915352	4.50	4/1/2023	49,433	51,054	51,756
FNMA POOL 915445	5.50	4/1/2027	138,598	143,776	154,196
FNMA POOL 915811	6.00	12/1/2036	25,434	27,082	29,475
FNMA POOL 915939	5.50	3/1/2022	529	534	533
FNMA POOL 916916	6.00	5/1/2037	630	672	747
FNMA POOL 917142	6.00	6/1/2037	5,800	6,180	6,872
FNMA POOL 917809	5.00	5/1/2037	4,672	4,717	5,345
FNMA POOL 917988	6.00	5/1/2037	1,033	1,101	1,167
FNMA POOL 918332	6.00	5/1/2037	2,142	2,285	2,400
FNMA POOL 918363	5.00	5/1/2037	470	536	537
FNMA POOL 918561	6.00	5/1/2037	1,202	1,282	1,353
FNMA POOL 920202	5.50	1/1/2022	7,501	7,556	7,530
FNMA POOL 920424	6.00	11/1/2036	225	240	257
FNMA POOL 923878	6.00	4/1/2037	4,197	4,471	4,741
FNMA POOL 924952	6.00	8/1/2037	148,920	158,902	176,411
FNMA POOL 928345	5.50	5/1/2022	1,888	1,913	1,913
FNMA POOL 929200	6.00	3/1/2038	2,811	3,002	3,210
FNMA POOL 929400	5.00	5/1/2023	23,667	24,536	24,658
FNMA POOL 930030	5.00	10/1/2038	4,127	4,345	4,727
FNMA POOL 930260	6.00	12/1/2038	302,166	335,156	339,314
FNMA POOL 930334	5.50	1/1/2024	269	273	280
FNMA POOL 930594	5.00	2/1/2039	1,060	1,116	1,192
FNMA POOL 930610	4.50	2/1/2039	11,881	13,204	13,254
FNMA POOL 930862	5.50	3/1/2024	1,346	1,367	1,356
FNMA POOL 931148	5.00	5/1/2039	284,366	325,010	325,760
FNMA POOL 931331	5.00	6/1/2039	312,519	357,062	358,009

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FNMA POOL 931487	4.50	7/1/2039	2,060	2,290	2,273
FNMA POOL 931639	4.50	7/1/2039	8,806	9,772	9,716
FNMA POOL 931693	5.50	4/1/2023	895	905	912
FNMA POOL 931790	4.50	8/1/2039	708,449	788,073	787,468
FNMA POOL 932044	4.50	9/1/2039	2,260	2,507	2,512
FNMA POOL 932122	4.00	5/1/2035	37,432	40,204	40,620
FNMA POOL 932385	4.50	1/1/2040	33,772	37,922	37,691
FNMA POOL 932391	4.50	1/1/2040	2,676	2,973	2,952
FNMA POOL 932474	4.50	2/1/2040	38,923	43,169	42,947
FNMA POOL 933342	5.00	1/1/2038	323	339	368
FNMA POOL 933433	5.00	3/1/2038	1,441	1,513	1,650
FNMA POOL 933521	5.00	1/1/2038	190	200	218
FNMA POOL 933800	5.00	5/1/2038	4,030	4,232	4,614
FNMA POOL 934076	5.00	6/1/2038	3,156	3,315	3,510
FNMA POOL 934412	6.00	9/1/2038	1,619	1,728	1,903
FNMA POOL 934505	5.50	10/1/2023	1,542	1,588	1,565
FNMA POOL 934650	6.00	11/1/2038	14,387	15,376	17,017
FNMA POOL 935051	6.00	3/1/2039	2,494	2,663	2,839
FNMA POOL 937282	5.00	5/1/2037	5,911	6,200	6,763
FNMA POOL 938077	5.50	7/1/2022	101	102	103
FNMA POOL 938134	6.00	7/1/2037	584	623	689
FNMA POOL 939458	5.50	6/1/2022	614	615	622
FNMA POOL 940624	6.00	8/1/2037	2,009	2,144	2,381
FNMA POOL 940664	6.00	9/1/2037	8,736	9,323	10,317
FNMA POOL 940698	6.00	10/1/2037	2,043	2,178	2,413
FNMA POOL 940730	6.00	10/1/2037	470	501	553
FNMA POOL 941274	6.00	7/1/2037	2,645	2,819	3,130
FNMA POOL 941280	6.00	6/1/2037	13,229	14,096	15,635
FNMA POOL 941404	5.50	7/1/2022	111	113	113
FNMA POOL 941524	5.50	6/1/2022	436	438	437
FNMA POOL 942347	6.00	8/1/2037	12,517	12,745	14,822
FNMA POOL 942700	6.00	8/1/2037	2,442	2,606	2,891
FNMA POOL 942987	6.00	9/1/2037	23,963	24,402	27,906
FNMA POOL 943597	6.00	7/1/2037	3,389	3,612	4,016
FNMA POOL 943983	5.50	7/1/2022	2,834	2,853	2,852
FNMA POOL 944215	6.00	7/1/2037	89,528	91,161	106,037
FNMA POOL 944340	6.00	6/1/2037	910	971	1,055
FNMA POOL 944358	5.50	6/1/2022	804	816	814
FNMA POOL 944901	5.50	7/1/2022	2,650	2,662	2,664
FNMA POOL 945896	6.00	8/1/2022	196	199	199
FNMA POOL 946391	6.00	9/1/2037	17,406	18,575	20,577
FNMA POOL 947052	6.00	10/1/2037	4,748	5,067	5,626
FNMA POOL 947217	4.50	10/1/2022	294	302	308
FNMA POOL 947821	6.00	10/1/2037	308	328	344
FNMA POOL 948226	6.00	8/1/2037	3,791	4,040	4,245
FNMA POOL 950873	5.50	9/1/2022	21,913	22,083	22,247
FNMA POOL 950903	5.50	10/1/2022	965	970	972
FNMA POOL 952007	5.00	11/1/2037	2,120	2,230	2,335
FNMA POOL 952459	6.00	9/1/2037	18,119	19,317	21,361
FNMA POOL 952513	6.00	9/1/2037	1,796	1,914	2,014

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 952727	5.50	9/1/2022	36,377	36,989	36,848
FNMA POOL 952730	6.00	9/1/2037	987	1,052	1,170
FNMA POOL 953419	6.00	11/1/2022	1,719	1,756	1,758
FNMA POOL 953513	5.50	10/1/2022	60	61	61
FNMA POOL 953927	6.00	12/1/2037	3,164	3,374	3,739
FNMA POOL 955944	5.50	10/1/2022	2,029	2,045	2,066
FNMA POOL 956230	6.00	11/1/2037	11,587	12,354	13,239
FNMA POOL 959891	6.00	11/1/2037	22,966	24,514	26,785
FNMA POOL 959983	6.00	11/1/2037	114	122	135
FNMA POOL 960128	6.00	11/1/2037	4,110	4,382	4,808
FNMA POOL 961427	6.00	2/1/2038	4,898	5,224	5,728
FNMA POOL 961578	5.00	2/1/2038	329	346	371
FNMA POOL 962343	5.00	3/1/2038	2,860	3,009	3,273
FNMA POOL 963706	5.00	6/1/2023	63,797	66,202	66,487
FNMA POOL 964530	6.00	7/1/2038	4,316	4,606	4,871
FNMA POOL 964794	6.00	8/1/2038	14,817	15,813	16,603
FNMA POOL 964844	6.00	8/1/2038	64	68	71
FNMA POOL 965521	5.50	12/1/2022	3,432	3,433	3,510
FNMA POOL 965547	5.50	1/1/2023	10,224	10,342	10,313
FNMA POOL 966326	6.00	12/1/2037	2,108	2,247	2,386
FNMA POOL 966482	7.00	1/1/2038	7,817	7,992	7,979
FNMA POOL 966510	5.50	4/1/2037	304,402	334,186	339,113
FNMA POOL 966525	5.50	10/1/2037	52,082	57,338	58,034
FNMA POOL 966526	6.00	9/1/2037	91,261	101,126	102,328
FNMA POOL 966594	6.00	1/1/2038	3,068	3,272	3,504
FNMA POOL 966727	5.50	1/1/2023	11,311	11,570	11,500
FNMA POOL 966762	5.00	1/1/2038	393	413	431
FNMA POOL 966853	7.00	12/1/2037	745	807	808
FNMA POOL 967986	6.00	1/1/2038	4,022	4,289	4,737
FNMA POOL 968927	6.00	1/1/2038	361	384	427
FNMA POOL 969446	5.50	1/1/2023	20,372	20,569	20,622
FNMA POOL 969756	5.00	2/1/2038	4,940	5,187	5,611
FNMA POOL 969816	5.50	2/1/2023	3,864	3,950	3,951
FNMA POOL 970012	5.50	7/1/2023	1,731	1,781	1,750
FNMA POOL 970673	6.00	10/1/2038	1,779	1,899	2,003
FNMA POOL 970769	5.00	11/1/2038	581	610	665
FNMA POOL 970785	6.00	11/1/2038	1,100	1,176	1,250
FNMA POOL 972448	6.00	3/1/2038	1,890	2,016	2,212
FNMA POOL 972451	5.00	3/1/2038	309	325	347
FNMA POOL 972504	6.00	3/1/2038	16,821	17,942	19,837
FNMA POOL 973023	5.00	3/1/2038	493	519	564
FNMA POOL 973126	5.50	12/1/2037	227,962	251,993	254,102
FNMA POOL 973127	6.00	11/1/2037	113,991	126,433	127,835
FNMA POOL 973243	6.00	3/1/2038	28,432	30,327	33,500
FNMA POOL 973717	6.00	4/1/2038	402	429	451
FNMA POOL 973770	5.00	3/1/2038	1,420	1,491	1,626
FNMA POOL 973994	5.50	2/1/2023	6,628	6,711	6,681
FNMA POOL 974152	6.00	2/1/2038	13,502	14,401	15,856
FNMA POOL 974385	5.00	4/1/2038	2,298	2,414	2,598
FNMA POOL 974435	6.00	3/1/2038	1,793	1,915	2,110

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 974532	5.00	4/1/2038	822	865	941
FNMA POOL 974640	5.00	3/1/2038	324	340	366
FNMA POOL 974700	5.00	4/1/2038	936	983	1,041
FNMA POOL 974789	4.50	5/1/2023	5,742	5,749	6,013
FNMA POOL 976435	6.00	3/1/2038	29,169	31,112	32,745
FNMA POOL 976896	6.00	1/1/2038	86,984	92,760	102,925
FNMA POOL 976913	5.00	4/1/2038	589	619	665
FNMA POOL 977143	5.50	8/1/2023	514	521	532
FNMA POOL 979505	5.00	4/1/2038	1,763	1,856	2,018
FNMA POOL 981445	6.00	9/1/2038	3,329	3,553	3,738
FNMA POOL 981689	5.00	6/1/2038	8,563	9,012	9,708
FNMA POOL 982033	5.00	4/1/2038	1,600	1,683	1,831
FNMA POOL 982665	6.00	7/1/2038	14,823	15,818	16,754
FNMA POOL 982894	5.50	5/1/2023	5,803	5,870	5,959
FNMA POOL 983475	6.00	5/1/2038	2,845	3,037	3,351
FNMA POOL 984834	5.00	7/1/2038	2,857	3,001	3,169
FNMA POOL 984937	6.00	6/1/2038	1,114	1,188	1,303
FNMA POOL 984977	6.00	8/1/2038	1,303	1,392	1,461
FNMA POOL 985560	6.00	6/1/2038	1,717	1,832	1,979
FNMA POOL 985771	5.50	11/1/2022	22,355	22,640	22,534
FNMA POOL 986092	5.50	9/1/2023	7,344	7,388	7,405
FNMA POOL 986199	5.50	7/1/2023	90,115	91,230	92,907
FNMA POOL 986496	5.50	8/1/2023	13,598	13,773	13,712
FNMA POOL 987905	6.00	10/1/2038	1,686	1,801	1,890
FNMA POOL 987914	5.00	11/1/2038	9,524	10,006	10,881
FNMA POOL 988301	5.50	9/1/2023	23,450	23,635	23,653
FNMA POOL 988714	6.00	10/1/2038	1,260	1,346	1,465
FNMA POOL 988841	6.00	8/1/2038	1,375	1,469	1,544
FNMA POOL 988842	6.00	8/1/2038	642	685	735
FNMA POOL 990040	6.00	9/1/2038	10,656	11,374	12,023
FNMA POOL 990274	6.00	10/1/2038	1,325	1,414	1,485
FNMA POOL 990406	6.00	11/1/2038	1,078	1,152	1,209
FNMA POOL 990523	6.00	9/1/2038	1,168	1,247	1,314
FNMA POOL 990895	5.50	10/1/2023	100,236	101,605	103,718
FNMA POOL 991092	5.50	11/1/2023	12,634	12,812	12,753
FNMA POOL 991160	6.00	9/1/2038	8,850	9,446	10,351
FNMA POOL 991397	5.50	10/1/2023	40,079	41,397	41,405
FNMA POOL 991435	5.00	12/1/2038	1,640	1,727	1,854
FNMA POOL 991472	6.00	10/1/2038	422	450	473
FNMA POOL 991860	6.00	10/1/2038	2,955	3,155	3,467
FNMA POOL 992144	6.00	10/1/2038	7,295	7,792	8,592
FNMA POOL 992490	5.50	11/1/2023	7,698	7,806	7,798
FNMA POOL 992630	6.00	11/1/2038	9,632	10,283	10,867
FNMA POOL 992695	6.00	10/1/2038	51,950	58,836	60,754
FNMA POOL 992910	5.50	11/1/2023	24,366	24,708	24,560
FNMA POOL 992959	5.50	12/1/2023	74,099	76,916	77,024
FNMA POOL 993075	6.00	12/1/2038	1,803	1,839	2,022
FNMA POOL 995002	5.00	7/1/2037	841,380	960,965	956,709
FNMA POOL 995039	5.00	4/1/2038	2,879	3,030	3,291
FNMA POOL 995050	6.00	9/1/2037	507	541	602

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FNMA POOL 995069	6.00	10/1/2038	2,844	3,039	3,363
FNMA POOL 995196	6.00	7/1/2038	72,450	84,928	85,977
FNMA POOL 995238	5.00	1/1/2024	39,292	40,876	40,954
FNMA POOL 995245	5.00	1/1/2039	5,145	5,419	5,807
FNMA POOL 995253	5.50	12/1/2023	137	139	139
FNMA POOL 995442	6.00	12/1/2038	35,764	38,225	42,424
FNMA POOL 995461	5.50	12/1/2023	154	156	158
FNMA POOL 995477	5.50	1/1/2029	19,113	19,968	21,316
FNMA POOL 995672	4.50	4/1/2039	54,132	60,131	60,333
FNMA POOL 995789	5.00	4/1/2036	531,593	606,695	607,858
FNMA POOL 995872	5.00	6/1/2039	5,270	5,539	6,024
FNMA POOL 995876	6.00	11/1/2038	9,078	9,700	10,760
FNMA POOL 995883	6.00	6/1/2039	24,591	26,300	29,182
FNMA POOL 995917	5.00	7/1/2039	832	876	951
FNMA POOL 995951	5.00	4/1/2039	1,498	1,578	1,712
FNMA POOL AA0587	4.50	2/1/2039	48,658	54,048	53,842
FNMA POOL AA0601	4.50	2/1/2039	124,486	138,330	137,951
FNMA POOL AA0708	5.50	1/1/2024	1,740	1,766	1,810
FNMA POOL AA0890	6.00	12/1/2038	595	635	701
FNMA POOL AA2040	4.50	2/1/2039	51,249	55,994	55,138
FNMA POOL AA2180	4.50	2/1/2039	1,345	1,355	1,471
FNMA POOL AA2441	4.50	2/1/2039	92,676	99,677	99,744
FNMA POOL AA2778	5.00	10/1/2039	9,477	9,987	10,544
FNMA POOL AA4433	4.50	3/1/2039	679	753	757
FNMA POOL AA4434	5.00	3/1/2039	357	376	409
FNMA POOL AA4463	4.50	4/1/2039	6,776	7,521	7,558
FNMA POOL AA5781	5.00	4/1/2039	242	254	277
FNMA POOL AA7999	5.00	5/1/2024	1,052	1,096	1,097
FNMA POOL AA8741	4.50	7/1/2039	8,602	9,562	9,558
FNMA POOL AA9055	4.50	7/1/2039	32,304	35,951	35,657
FNMA POOL AA9372	4.50	7/1/2039	1,102,032	1,225,446	1,224,791
FNMA POOL AB0293	6.00	11/1/2038	6,435	6,870	7,547
FNMA POOL AB1080	4.50	5/1/2040	1,453,916	1,550,108	1,615,806
FNMA POOL AB1248	4.50	7/1/2040	2,343	2,604	2,586
FNMA POOL AB1335	4.50	8/1/2040	1,629	1,806	1,817
FNMA POOL AB1387	4.50	8/1/2040	20,648	22,941	22,783
FNMA POOL AB1501	4.00	9/1/2040	9,903,167	10,968,511	10,787,337
FNMA POOL AB1565	5.00	10/1/2040	456,697	515,095	510,811
FNMA POOL AB1957	4.00	12/1/2040	1,267,841	1,404,258	1,387,274
FNMA POOL AB1969	4.50	12/1/2040	3,470,346	3,662,019	3,830,178
FNMA POOL AB2086	4.00	1/1/2041	696,623	764,650	758,770
FNMA POOL AB2189	4.50	2/1/2041	960,704	1,072,388	1,071,783
FNMA POOL AB3032	4.50	5/1/2041	65,141	69,490	72,649
FNMA POOL AB3315	4.50	3/1/2041	3,209	3,527	3,579
FNMA POOL AB3354	5.00	6/1/2037	1,649	1,730	1,817
FNMA POOL AB3754	5.00	6/1/2041	236,104	248,610	259,577
FNMA POOL AB3844	5.00	11/1/2041	373,915	413,549	415,605
FNMA POOL AB4003	4.50	12/1/2041	794,473	873,544	881,809
FNMA POOL AB4115	4.00	12/1/2041	2,298	2,525	2,503
FNMA POOL AB4312	4.00	1/1/2042	13,315,748	14,640,710	14,504,657

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FNMA POOL AB4316	4.00	1/1/2042	73,609	80,596	80,550
FNMA POOL AB4751	3.50	3/1/2042	8,306	8,917	8,950
FNMA POOL AB5297	4.50	6/1/2042	738,497	817,975	815,803
FNMA POOL AB5666	3.50	7/1/2042	957,326	1,006,382	1,031,653
FNMA POOL AB7505	3.00	1/1/2043	33,185	35,414	35,154
FNMA POOL AB8251	4.00	4/1/2042	553,781	597,704	596,864
FNMA POOL AB8457	3.50	2/1/2028	593,761	613,117	641,610
FNMA POOL AB8897	3.00	4/1/2043	6,120,167	6,531,278	6,507,992
FNMA POOL AB8931	3.00	4/1/2043	3,005,513	3,207,402	3,195,730
FNMA POOL AB9715	3.50	6/1/2033	225,901	242,967	243,301
FNMA POOL AB9716	3.50	6/1/2033	78,561	84,496	84,232
FNMA POOL AC0380	4.50	7/1/2039	63,857	68,046	70,944
FNMA POOL AC1092	4.50	7/1/2039	159,527	177,527	177,958
FNMA POOL AC1258	4.00	8/1/2039	586,931	655,826	653,244
FNMA POOL AC1541	4.50	9/1/2039	4,617	5,080	5,136
FNMA POOL AC1877	4.50	9/1/2039	8,525	9,460	9,473
FNMA POOL AC1892	4.50	9/1/2039	39,098	43,497	43,541
FNMA POOL AC2749	4.50	8/1/2039	39,753	42,781	42,783
FNMA POOL AC3414	4.50	11/1/2039	880,856	977,768	972,058
FNMA POOL AC3657	4.50	10/1/2039	19,443,942	21,612,775	21,646,119
FNMA POOL AC3668	4.50	10/1/2039	115,997	128,984	129,384
FNMA POOL AC4563	4.50	2/1/2039	357,177	387,094	387,929
FNMA POOL AC5047	4.50	10/1/2039	1,442	1,602	1,608
FNMA POOL AC5400	4.50	10/1/2039	2,013	2,238	2,237
FNMA POOL AC5518	5.00	12/1/2039	7,714	8,112	8,833
FNMA POOL AC5566	4.50	2/1/2040	5,924	6,594	6,536
FNMA POOL AC5585	5.00	2/1/2040	124,866	143,089	143,029
FNMA POOL AC6048	5.00	5/1/2040	2,574	2,708	2,822
FNMA POOL AC6118	4.50	11/1/2039	31,411	34,860	34,905
FNMA POOL AC6213	5.00	11/1/2039	151,260	173,186	172,164
FNMA POOL AC6263	4.50	12/1/2039	3,091	3,438	3,406
FNMA POOL AC6608	4.50	11/1/2039	6,890	7,658	7,683
FNMA POOL AC6648	5.00	12/1/2039	1,852,176	2,120,729	2,121,801
FNMA POOL AC6753	5.00	12/1/2039	38,782	44,444	43,850
FNMA POOL AC7311	4.50	11/1/2039	366,662	403,018	401,762
FNMA POOL AC7330	4.50	12/1/2039	4,013	4,445	4,475
FNMA POOL AC7870	4.50	2/1/2040	16,105	17,924	17,895
FNMA POOL AC8634	4.50	1/1/2040	2,928,008	3,260,232	3,266,501
FNMA POOL AC9288	4.50	3/1/2041	3,765	4,144	4,200
FNMA POOL AC9294	4.50	5/1/2041	2,842	3,164	3,170
FNMA POOL AC9302	4.50	7/1/2041	1,104,527	1,216,401	1,232,279
FNMA POOL AC9313	4.50	11/1/2041	392,376	432,292	430,037
FNMA POOL AC9518	4.50	1/1/2040	2,508	2,773	2,767
FNMA POOL AD0127	6.00	7/1/2039	1,519	1,623	1,784
FNMA POOL AD0213	6.00	9/1/2039	2,748	2,936	3,261
FNMA POOL AD0245	5.00	8/1/2038	1,868	1,967	2,139
FNMA POOL AD0308	5.00	3/1/2035	5,807,309	6,601,982	6,605,667
FNMA POOL AD0496	6.00	10/1/2039	3,403	3,637	4,039
FNMA POOL AD0526	6.00	12/1/2038	15,951	17,049	18,840
FNMA POOL AD0569	5.00	1/1/2040	115,023	131,789	131,774

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FNMA POOL AD0640	6.00	3/1/2039	3,596	3,845	4,252
FNMA POOL AD0890	6.00	5/1/2024	169	172	170
FNMA POOL AD1075	4.50	3/1/2040	989	1,099	1,103
FNMA POOL AD2004	4.50	3/1/2040	2,142	2,383	2,363
FNMA POOL AD2341	4.50	3/1/2040	36,022	40,016	39,748
FNMA POOL AD3072	4.50	4/1/2040	2,401	2,672	2,678
FNMA POOL AD3101	5.00	4/1/2040	540,222	619,117	618,896
FNMA POOL AD3125	4.50	5/1/2040	3,973	4,406	4,415
FNMA POOL AD3651	5.00	3/1/2040	187,819	204,842	205,996
FNMA POOL AD3795	4.50	4/1/2040	5,365	5,970	5,974
FNMA POOL AD3907	3.50	10/1/2025	103,548	105,665	110,517
FNMA POOL AD4452	4.50	4/1/2040	494,909	545,070	545,799
FNMA POOL AD6041	4.50	7/1/2040	37,830	40,337	40,877
FNMA POOL AD6049	5.00	7/1/2040	85,634	93,430	94,718
FNMA POOL AD6495	5.00	5/1/2040	95,848	104,740	105,110
FNMA POOL AD6960	4.50	7/1/2040	14,424	16,048	16,086
FNMA POOL AD7887	4.50	6/1/2040	11,267,039	12,541,830	12,566,341
FNMA POOL AD7916	4.50	7/1/2040	4,214,773	4,688,683	4,701,296
FNMA POOL AD7952	5.50	9/1/2024	26,866	27,348	27,315
FNMA POOL AD8035	4.50	8/1/2040	4,495	4,969	5,013
FNMA POOL AD8037	4.50	8/1/2040	700,891	747,374	781,706
FNMA POOL AD8918	5.00	6/1/2040	122,180	128,547	134,890
FNMA POOL AD9687	4.00	8/1/2040	1,628	1,783	1,789
FNMA POOL AD9808	4.50	7/1/2040	2,187	2,401	2,409
FNMA POOL AD9966	4.50	8/1/2040	83,093	88,751	89,395
FNMA POOL AE0217	4.50	8/1/2040	229,786	255,727	255,054
FNMA POOL AE0218	4.50	8/1/2040	47,640	53,015	52,875
FNMA POOL AE0374	6.00	11/1/2039	1,128	1,207	1,334
FNMA POOL AE0550	5.00	9/1/2040	178,448	204,489	204,439
FNMA POOL AE0674	4.50	11/1/2040	20,888,127	22,896,717	23,220,584
FNMA POOL AE0698	4.50	12/1/2040	5,220	5,813	5,797
FNMA POOL AE0803	4.50	10/1/2040	4,646,968	4,955,627	5,156,314
FNMA POOL AE0822	4.50	2/1/2041	568,707	609,455	627,198
FNMA POOL AE0826	4.50	1/1/2041	30,402	33,633	33,544
FNMA POOL AE0949	4.00	2/1/2041	10,517	11,555	11,486
FNMA POOL AE0954	4.50	2/1/2041	3,696	4,114	4,103
FNMA POOL AE0984	4.50	2/1/2041	10,240	11,378	11,295
FNMA POOL AE1308	4.50	8/1/2040	7,019	7,712	7,827
FNMA POOL AE1837	4.50	8/1/2040	8,126,041	8,708,635	8,968,108
FNMA POOL AE1971	4.00	9/1/2040	1,745,304	1,915,750	1,907,181
FNMA POOL AE2100	4.50	8/1/2040	243	269	267
FNMA POOL AE2546	4.50	9/1/2040	273,876	292,053	305,399
FNMA POOL AE2851	4.50	10/1/2040	52,206	58,109	56,622
FNMA POOL AE3026	4.50	9/1/2040	7,926,540	8,692,154	8,822,886
FNMA POOL AE3382	4.00	11/1/2040	7,302	7,925	7,951
FNMA POOL AE3389	4.50	11/1/2040	728,177	821,078	804,993
FNMA POOL AE3470	4.50	10/1/2040	12,292	13,689	13,377
FNMA POOL AE3695	4.50	11/1/2040	1,644,029	1,753,313	1,813,415
FNMA POOL AE3824	4.50	9/1/2040	477,313	531,507	525,652
FNMA POOL AE4414	4.00	11/1/2040	1,705,257	1,874,022	1,857,204

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FNMA POOL AE4486	4.00	9/1/2030	94,863	97,591	101,487
FNMA POOL AE4588	4.50	9/1/2040	30,948	34,447	34,085
FNMA POOL AE4935	4.50	9/1/2040	68,963	75,775	75,947
FNMA POOL AE5637	4.50	6/1/2041	96,882	104,364	104,269
FNMA POOL AE6062	4.50	10/1/2040	645,155	688,007	719,245
FNMA POOL AE6120	4.00	10/1/2040	2,765	3,033	3,021
FNMA POOL AE6393	4.50	3/1/2041	2,153,028	2,427,204	2,402,028
FNMA POOL AE7323	4.00	11/1/2040	503,585	553,461	550,006
FNMA POOL AE7536	4.50	10/1/2040	1,262	1,406	1,408
FNMA POOL AE7620	4.50	11/1/2040	51,765	56,877	57,738
FNMA POOL AE7731	4.50	11/1/2040	3,601,328	3,840,719	4,002,687
FNMA POOL AE8184	4.50	10/1/2040	34,099	37,901	37,451
FNMA POOL AE8289	4.00	12/1/2040	792,333	877,587	865,828
FNMA POOL AE9274	4.50	2/1/2041	41,051	45,710	44,918
FNMA POOL AE9292	4.50	11/1/2040	319,970	356,416	353,158
FNMA POOL AE9761	4.50	12/1/2040	6,587,760	7,040,204	7,269,853
FNMA POOL AH0055	4.50	2/1/2041	940,085	1,060,110	1,037,732
FNMA POOL AH0353	4.50	2/1/2041	231,721	255,010	258,420
FNMA POOL AH0426	4.50	4/1/2041	80,966	89,194	89,691
FNMA POOL AH1338	4.00	12/1/2040	52,606	53,023	57,172
FNMA POOL AH1504	4.50	12/1/2040	626,644	697,901	690,176
FNMA POOL AH1620	4.50	1/1/2041	337,515	367,475	364,792
FNMA POOL AH2159	4.50	3/1/2041	28,475	31,700	31,759
FNMA POOL AH2182	4.00	11/1/2040	511,772	562,692	557,429
FNMA POOL AH2367	4.00	1/1/2041	7,518	8,262	8,229
FNMA POOL AH2714	4.50	1/1/2041	7,365,487	7,900,743	8,126,695
FNMA POOL AH2727	4.50	1/1/2041	13,449,401	14,973,397	14,978,850
FNMA POOL AH2755	4.50	4/1/2041	54,294	57,917	60,571
FNMA POOL AH2899	4.50	1/1/2041	84,436	94,336	93,146
FNMA POOL AH3519	4.00	2/1/2041	1,985,326	2,156,506	2,182,466
FNMA POOL AH3526	4.50	2/1/2041	74,028	82,442	82,553
FNMA POOL AH3645	4.00	2/1/2041	71,244	78,306	77,609
FNMA POOL AH3853	4.50	7/1/2041	75,033	80,050	83,703
FNMA POOL AH3865	4.50	9/1/2041	184,490	205,579	205,920
FNMA POOL AH4471	4.00	2/1/2041	899,204	995,969	982,694
FNMA POOL AH4493	4.50	2/1/2041	90,672	95,490	101,117
FNMA POOL AH4546	4.50	2/1/2041	859,180	956,366	958,416
FNMA POOL AH4987	4.00	1/1/2041	5,361	5,891	5,856
FNMA POOL AH5448	4.50	6/1/2041	12,524	13,497	13,476
FNMA POOL AH5457	4.50	6/1/2041	586,207	653,185	643,949
FNMA POOL AH5850	4.50	2/1/2041	10,155,998	11,322,161	11,330,387
FNMA POOL AH5980	4.50	3/1/2041	55,240	60,783	61,608
FNMA POOL AH6151	4.50	3/1/2041	744,910	820,034	820,726
FNMA POOL AH6169	4.50	2/1/2041	420,514	468,170	468,971
FNMA POOL AH6220	4.50	3/1/2041	70,238	74,920	78,330
FNMA POOL AH6690	4.00	3/1/2041	2,833	3,072	3,020
FNMA POOL AH6910	4.50	4/1/2041	90,338	96,365	97,177
FNMA POOL AH6912	4.50	4/1/2041	80,742	86,129	89,729
FNMA POOL AH6932	4.50	4/1/2041	51,192	54,608	55,086
FNMA POOL AH7284	4.00	3/1/2041	4,236,126	4,656,289	4,629,467

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FNMA POOL AH7373	5.00	5/1/2041	90,132	99,422	98,758
FNMA POOL AH7549	4.50	3/1/2041	500,988	557,943	558,769
FNMA POOL AH7614	4.50	3/1/2041	120,644	134,291	133,159
FNMA POOL AH7620	4.50	5/1/2041	85,732	95,492	94,605
FNMA POOL AH7621	4.50	6/1/2041	681,943	759,627	752,723
FNMA POOL AH7628	4.50	7/1/2041	612,347	682,260	683,074
FNMA POOL AH7633	4.50	8/1/2041	447,331	497,432	498,926
FNMA POOL AH7642	4.50	10/1/2041	1,091,337	1,216,119	1,220,664
FNMA POOL AH7780	4.50	4/1/2041	55,588	60,329	60,412
FNMA POOL AH8040	5.00	4/1/2041	57,175	60,195	62,630
FNMA POOL AH8319	4.50	4/1/2041	105,310	112,336	117,808
FNMA POOL AH8382	4.50	3/1/2041	23,626	25,201	25,959
FNMA POOL AH8924	4.50	4/1/2041	1,628,333	1,739,998	1,810,026
FNMA POOL AH9388	4.50	3/1/2041	2,040,229	2,271,059	2,275,129
FNMA POOL AH9708	4.50	4/1/2041	30,755	34,266	34,311
FNMA POOL AH9719	4.50	4/1/2041	5,353	5,962	5,962
FNMA POOL AI0309	4.50	8/1/2041	518,072	566,924	567,236
FNMA POOL AI0788	4.50	6/1/2041	141,522	157,572	157,294
FNMA POOL AI0814	4.50	8/1/2041	558,866	622,539	621,375
FNMA POOL AI0818	4.00	9/1/2041	1,330,266	1,457,179	1,448,914
FNMA POOL AI0915	4.50	4/1/2041	15,778	17,558	17,533
FNMA POOL AI0964	4.50	4/1/2041	196,540	209,653	219,114
FNMA POOL AI0987	4.50	7/1/2041	555,159	611,431	616,645
FNMA POOL AI1019	4.50	5/1/2041	162,406	179,691	181,142
FNMA POOL AI1116	4.50	4/1/2041	154,906	165,544	173,093
FNMA POOL AI1616	4.50	4/1/2041	32,765	35,283	35,236
FNMA POOL AI1859	4.50	5/1/2041	1,079,652	1,151,738	1,191,579
FNMA POOL AI2090	4.50	4/1/2041	52,758	56,278	57,488
FNMA POOL AI2123	4.50	5/1/2041	24,476	27,262	27,304
FNMA POOL AI2404	4.50	5/1/2041	700,501	770,180	772,198
FNMA POOL AI2463	4.50	5/1/2041	16,773	18,689	18,643
FNMA POOL AI2468	4.50	5/1/2041	22,578	25,127	25,100
FNMA POOL AI2472	4.50	5/1/2041	208,550	222,475	230,098
FNMA POOL AI2504	4.50	5/1/2041	94,146	100,432	101,329
FNMA POOL AI2572	4.50	5/1/2041	31,716	34,668	34,767
FNMA POOL AI2574	5.00	5/1/2041	4,848	5,104	5,319
FNMA POOL AI2828	4.50	6/1/2041	37,382	41,641	41,155
FNMA POOL AI2898	4.50	5/1/2041	826,567	920,563	923,737
FNMA POOL AI3051	4.50	7/1/2041	1,789,411	1,993,722	1,975,101
FNMA POOL AI3097	5.00	6/1/2041	202,917	222,210	222,770
FNMA POOL AI3653	4.50	5/1/2041	2,744,847	3,054,990	3,059,929
FNMA POOL AI4162	5.00	6/1/2041	740,385	844,494	842,155
FNMA POOL AI4291	4.50	6/1/2041	10,130	11,247	11,297
FNMA POOL AI4835	4.50	6/1/2041	1,920,320	2,054,391	2,147,131
FNMA POOL AI4890	4.50	6/1/2041	3,230,636	3,593,700	3,603,446
FNMA POOL AI4895	4.50	2/1/2040	253,358	277,735	280,090
FNMA POOL AI4918	4.50	8/1/2041	1,166,311	1,294,751	1,287,435
FNMA POOL AI4931	4.50	9/1/2041	1,510,905	1,661,257	1,682,362
FNMA POOL AI4937	4.50	10/1/2041	310,873	338,671	335,694
FNMA POOL AI4951	4.50	11/1/2041	112,932	123,039	121,619

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FNMA POOL AI5011	4.50	6/1/2041	63,282	67,510	69,832
FNMA POOL AI5048	4.50	7/1/2041	36,776	40,948	41,011
FNMA POOL AI5074	4.50	7/1/2041	118,504	130,489	132,210
FNMA POOL AI5595	5.00	7/1/2041	469,493	534,417	534,028
FNMA POOL AI5710	5.00	6/1/2041	53,428	56,258	58,525
FNMA POOL AI5868	4.50	7/1/2041	397,425	442,510	441,719
FNMA POOL AI6092	4.00	6/1/2031	6,479	6,672	6,961
FNMA POOL AI6515	4.50	7/1/2041	10,151	11,311	11,268
FNMA POOL AI6581	4.50	7/1/2041	429,715	478,816	479,426
FNMA POOL AI7004	4.50	7/1/2041	282,461	314,666	311,238
FNMA POOL AI7190	4.50	7/1/2041	258,936	276,771	285,169
FNMA POOL AI7294	4.50	8/1/2041	196,748	216,302	219,465
FNMA POOL AI7417	4.50	9/1/2041	1,501,545	1,606,697	1,681,687
FNMA POOL AI7569	4.50	9/1/2041	453,261	484,545	500,443
FNMA POOL AI7578	4.50	9/1/2041	145,205	159,636	159,262
FNMA POOL AI7662	4.50	7/1/2041	304,636	339,229	340,286
FNMA POOL AI7951	4.50	8/1/2036	290,648	320,758	318,343
FNMA POOL AI8483	4.50	7/1/2041	4,220,958	4,702,559	4,708,424
FNMA POOL AI8501	5.00	7/1/2036	561,659	642,768	632,401
FNMA POOL AI8772	4.50	8/1/2041	19,671	21,664	21,651
FNMA POOL AI8842	4.50	8/1/2041	90,157	100,461	100,636
FNMA POOL AI9522	4.50	9/1/2041	945,646	1,008,966	1,044,778
FNMA POOL AI9736	4.50	9/1/2041	115,616	128,565	129,272
FNMA POOL AI9834	4.00	9/1/2041	4,251	4,674	4,673
FNMA POOL AJ0087	4.50	8/1/2041	8,226	8,864	8,854
FNMA POOL AJ0222	4.50	9/1/2041	1,622,261	1,783,648	1,809,933
FNMA POOL AJ0276	4.50	9/1/2041	2,672,655	2,859,820	2,949,738
FNMA POOL AJ0277	4.50	9/1/2041	1,693,882	1,812,503	1,897,289
FNMA POOL AJ0761	4.50	9/1/2041	69,009	76,894	77,084
FNMA POOL AJ0767	4.50	9/1/2041	949,349	1,057,871	1,059,175
FNMA POOL AJ1413	4.50	9/1/2041	275,020	306,316	306,832
FNMA POOL AJ1589	4.00	10/1/2041	931,136	1,023,553	1,014,143
FNMA POOL AJ1672	4.50	9/1/2041	8,694,344	9,493,478	9,698,101
FNMA POOL AJ1693	4.50	9/1/2041	1,729,350	1,937,182	1,929,377
FNMA POOL AJ1921	4.50	9/1/2041	449,131	496,511	501,084
FNMA POOL AJ1949	4.00	10/1/2041	68,615	75,132	75,073
FNMA POOL AJ1968	5.00	10/1/2041	119,324	125,677	130,926
FNMA POOL AJ2084	5.00	11/1/2041	440,686	495,474	491,510
FNMA POOL AJ2227	4.50	9/1/2041	181,285	202,008	202,241
FNMA POOL AJ2665	4.00	10/1/2041	2,616	2,787	2,787
FNMA POOL AJ3051	4.00	10/1/2041	5,124,851	5,626,616	5,598,847
FNMA POOL AJ3130	4.50	10/1/2041	2,521,352	2,804,937	2,777,405
FNMA POOL AJ3145	4.50	10/1/2041	63,256	70,488	69,956
FNMA POOL AJ3146	4.50	10/1/2041	30,283	33,746	33,902
FNMA POOL AJ4563	4.50	11/1/2041	1,195,218	1,277,875	1,339,787
FNMA POOL AJ4748	3.50	12/1/2041	640,122	672,862	693,449
FNMA POOL AJ4994	4.50	11/1/2041	3,631,720	4,042,578	4,043,421
FNMA POOL AJ5303	4.00	11/1/2041	21,793	23,960	23,809
FNMA POOL AJ5572	4.00	1/1/2042	939,493	1,029,414	1,028,005
FNMA POOL AJ5822	4.50	11/1/2041	1,976,822	2,202,873	2,211,836

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FNMA POOL AJ6087	3.50	12/1/2026	5,173	5,273	5,529
FNMA POOL AJ6180	4.50	11/1/2041	377,441	410,111	410,240
FNMA POOL AJ6522	4.50	11/1/2041	669,883	743,017	747,228
FNMA POOL AJ8365	3.50	1/1/2042	9,653,951	10,015,961	10,356,193
FNMA POOL AJ8463	4.00	12/1/2041	3,890,294	4,279,764	4,237,317
FNMA POOL AJ8636	4.00	1/1/2042	5,422	5,936	5,779
FNMA POOL AJ9199	4.00	1/1/2042	17,814	19,359	19,584
FNMA POOL AJ9279	4.00	12/1/2041	73,673,886	79,651,150	80,241,469
FNMA POOL AJ9300	4.00	1/1/2042	17,595,741	19,349,904	19,346,646
FNMA POOL AK0001	4.50	1/1/2042	362,771	404,185	404,402
FNMA POOL AK0188	3.50	2/1/2042	435,970	458,281	469,811
FNMA POOL AK0372	5.00	2/1/2042	270,001	296,125	297,462
FNMA POOL AK0843	4.50	1/1/2042	1,521,551	1,675,641	1,693,596
FNMA POOL AK1120	5.00	2/1/2042	114,214	125,417	125,187
FNMA POOL AK1378	4.00	3/1/2042	556,886	602,349	595,433
FNMA POOL AK2415	4.00	2/1/2042	29,467,750	31,225,352	32,249,107
FNMA POOL AK2427	4.50	2/1/2042	2,388,172	2,630,066	2,641,803
FNMA POOL AK3420	5.00	1/1/2042	274,334	299,984	301,691
FNMA POOL AK3658	4.00	2/1/2042	360,153	389,595	385,988
FNMA POOL AK3971	4.50	2/1/2042	9,783	10,617	10,524
FNMA POOL AK4726	4.50	3/1/2042	1,908,797	2,077,906	2,127,856
FNMA POOL AK5920	4.50	2/1/2037	401,667	438,561	441,975
FNMA POOL AK6766	4.00	3/1/2042	11,459,856	11,719,283	12,482,813
FNMA POOL AK7438	4.00	3/1/2042	3,435,716	3,780,267	3,741,892
FNMA POOL AK9116	4.50	6/1/2040	1,377	1,533	1,535
FNMA POOL AK9445	4.00	3/1/2042	26,243,496	28,847,894	28,853,924
FNMA POOL AK9490	4.00	4/1/2042	12,274,625	13,032,956	13,434,838
FNMA POOL AK9733	4.50	4/1/2042	568,319	607,810	636,105
FNMA POOL AL0004	5.00	2/1/2041	8,206,569	9,397,738	9,389,354
FNMA POOL AL0054	4.50	2/1/2041	9,403	10,466	10,472
FNMA POOL AL0065	4.50	4/1/2041	35,284	39,275	39,175
FNMA POOL AL0071	5.00	5/1/2040	2,476	2,611	2,830
FNMA POOL AL0095	6.00	7/1/2038	10,096	10,773	11,941
FNMA POOL AL0145	4.50	8/1/2040	15,374	17,090	17,057
FNMA POOL AL0160	4.50	5/1/2041	12,273	13,658	13,628
FNMA POOL AL0763	6.00	7/1/2040	20,981	22,467	24,826
FNMA POOL AL0846	3.50	10/1/2026	172	176	184
FNMA POOL AL0920	5.00	7/1/2037	1,661,328	1,897,155	1,891,568
FNMA POOL AL0933	5.00	10/1/2041	3,699,177	4,143,747	4,205,335
FNMA POOL AL1054	5.50	1/1/2038	35,307	37,534	40,740
FNMA POOL AL1338	5.00	7/1/2041	1,659	1,751	1,820
FNMA POOL AL1465	3.50	2/1/2027	34,374	35,222	36,743
FNMA POOL AL1503	3.34	1/1/2042	1,720,521	1,785,827	1,820,794
FNMA POOL AL1505	4.00	3/1/2042	61,056	66,987	66,827
FNMA POOL AL1779	5.50	12/1/2038	11,604	12,349	13,389
FNMA POOL AL1947	4.00	4/1/2042	4,846,851	5,305,165	5,291,552
FNMA POOL AL2070	4.00	7/1/2042	9,174,442	10,097,799	9,993,085
FNMA POOL AL2071	5.50	3/1/2040	3,607,749	4,205,704	4,173,620
FNMA POOL AL2117	4.00	3/1/2042	781,975	859,706	854,138
FNMA POOL AL2243	4.00	3/1/2042	1,677,403	1,843,854	1,831,904

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AL2278	6.00	5/1/2041	516,821	608,502	612,272
FNMA POOL AL2463	4.00	7/1/2042	17,062,860	18,778,763	18,675,781
FNMA POOL AL2482	4.50	9/1/2042	1,292	1,437	1,436
FNMA POOL AL2694	3.50	11/1/2042	19,102,881	19,846,517	20,644,869
FNMA POOL AL2845	4.50	7/1/2042	7,026,568	7,500,255	7,805,463
FNMA POOL AL2846	4.50	6/1/2042	3,361,198	3,770,646	3,746,784
FNMA POOL AL2869	4.50	1/1/2042	5,137,795	5,723,617	5,724,805
FNMA POOL AL2901	4.00	9/1/2042	6,269,781	6,901,026	6,894,835
FNMA POOL AL3519	4.50	11/1/2041	2,315	2,577	2,552
FNMA POOL AL3811	4.00	9/1/2042	11,627,934	12,789,855	12,706,326
FNMA POOL AL3967	4.50	8/1/2042	13,496	15,026	14,984
FNMA POOL AL4163	4.00	5/1/2023	60	63	64
FNMA POOL AL4242	5.00	10/1/2041	1,394,342	1,586,609	1,574,913
FNMA POOL AL4301	4.50	4/1/2042	768,478	855,502	856,274
FNMA POOL AL4338	4.00	10/1/2043	229,124	252,049	250,780
FNMA POOL AL4626	2.05	8/1/2043	485,634	501,075	508,504
FNMA POOL AL4809	5.00	5/1/2042	1,439,168	1,647,868	1,646,557
FNMA POOL AL5097	4.50	9/1/2043	2,432	2,709	2,700
FNMA POOL AL5231	4.50	9/1/2042	12,693	14,129	14,082
FNMA POOL AL5400	4.50	1/1/2043	1,919,105	2,048,980	2,137,954
FNMA POOL AL5537	4.50	4/1/2044	4,076	4,537	4,533
FNMA POOL AL5707	4.50	11/1/2043	18,200,807	20,277,779	20,282,913
FNMA POOL AL5749	4.50	7/1/2042	42,252	47,080	46,915
FNMA POOL AL5876	4.50	1/1/2042	8,653	9,615	9,536
FNMA POOL AL5889	4.50	6/1/2044	2,395	2,665	2,658
FNMA POOL AL5930	4.50	1/1/2043	33,549	37,349	37,244
FNMA POOL AL5955	5.00	1/1/2042	18,371,875	21,007,470	21,130,066
FNMA POOL AL6001	4.00	10/1/2044	8,115,431	8,932,032	8,836,516
FNMA POOL AL6127	2.85	12/1/2044	1,155,142	1,199,082	1,201,591
FNMA POOL AL6214	4.50	9/1/2042	13,335,007	14,235,159	14,721,151
FNMA POOL AL6274	5.00	9/1/2044	27,844,347	31,225,665	31,547,463
FNMA POOL AL6818	4.50	8/1/2044	37,657	41,921	41,775
FNMA POOL AL6949	4.50	6/1/2044	7,462,949	7,973,089	8,284,977
FNMA POOL AL7318	4.50	1/1/2043	11,212,803	11,971,627	12,492,016
FNMA POOL AL7363	4.50	10/1/2041	2,151,610	2,295,782	2,388,142
FNMA POOL AL7364	4.50	9/1/2043	1,869,519	1,996,654	2,077,389
FNMA POOL AL7767	4.50	6/1/2044	199,378	221,600	221,305
FNMA POOL AL8206	4.50	1/1/2043	38,488	42,850	42,725
FNMA POOL AL8383	4.50	10/1/2045	35,688	39,752	39,333
FNMA POOL AL8516	4.00	6/1/2042	17,037,917	18,730,143	18,593,002
FNMA POOL AL9128	4.50	2/1/2046	40,912	45,560	45,281
FNMA POOL AL9246	4.50	8/1/2044	5,693,249	6,335,332	6,319,119
FNMA POOL AL9405	3.50	6/1/2044	4,486,091	4,868,055	4,837,662
FNMA POOL AL9565	3.50	9/1/2046	51,551	57,476	56,638
FNMA POOL AL9635	3.50	12/1/2045	27,412	30,559	30,119
FNMA POOL AL9725	3.50	1/1/2047	105,896	118,019	116,316
FNMA POOL AL9774	3.50	1/1/2047	27,736	30,911	30,465
FNMA POOL AL9949	3.50	2/1/2047	3,119,045	3,360,061	3,353,306
FNMA POOL AO1748	4.00	5/1/2042	5,356,907	5,892,171	5,833,299
FNMA POOL AO2102	4.50	5/1/2042	477,950	514,042	532,803

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FNMA POOL AO2106	4.50	5/1/2042	446,929	491,526	491,626
FNMA POOL AO4143	4.00	6/1/2042	11,271	12,223	12,278
FNMA POOL AO5257	4.50	6/1/2042	349,067	379,273	379,193
FNMA POOL AO6731	4.00	6/1/2042	652,635	709,846	710,874
FNMA POOL AO8629	3.50	7/1/2042	11,731,349	12,211,134	12,642,118
FNMA POOL AO8647	4.00	7/1/2042	464,918	505,817	499,645
FNMA POOL AO8954	4.00	7/1/2042	163,984	180,485	180,329
FNMA POOL AO9369	4.00	7/1/2042	2,037,820	2,235,370	2,226,955
FNMA POOL AP0005	2.67	7/1/2042	7,371,685	7,638,100	7,800,278
FNMA POOL AP3683	4.00	10/1/2042	3,193,468	3,371,833	3,488,671
FNMA POOL AP6021	3.00	4/1/2043	39,271	41,909	41,563
FNMA POOL AP9889	3.50	10/1/2042	5,475	5,903	5,844
FNMA POOL AQ4601	4.00	12/1/2042	3,318,364	3,441,273	3,648,514
FNMA POOL AQ5034	3.00	12/1/2042	42,633	45,496	45,170
FNMA POOL AQ5175	3.00	12/1/2042	680,471	726,166	720,898
FNMA POOL AQ6654	3.50	1/1/2043	12,241	12,927	12,929
FNMA POOL AQ7192	3.00	7/1/2043	243,858	260,242	255,947
FNMA POOL AQ8254	3.50	12/1/2042	693,634	750,406	745,702
FNMA POOL AQ8429	3.50	12/1/2042	6,373,499	6,885,799	6,906,615
FNMA POOL AR2462	3.00	1/1/2043	113,893	121,542	121,130
FNMA POOL AR4865	3.00	1/1/2043	103,830	110,803	110,001
FNMA POOL AR4878	3.50	1/1/2043	702,868	734,170	761,411
FNMA POOL AR4943	3.00	1/1/2043	111,406	118,888	117,887
FNMA POOL AR6707	2.00	2/1/2028	337,318	350,935	348,396
FNMA POOL AR7032	3.50	2/1/2043	856,295	929,380	927,983
FNMA POOL AR8316	3.00	5/1/2043	3,129,096	3,339,303	3,325,440
FNMA POOL AR8609	3.00	7/1/2043	36,580	39,038	38,756
FNMA POOL AR8929	3.00	1/1/2043	11,245	12,001	11,959
FNMA POOL AR8948	3.50	3/1/2028	487,780	503,787	523,402
FNMA POOL AR9900	3.50	4/1/2043	4,415,516	4,834,079	4,684,179
FNMA POOL AR9927	3.50	4/1/2033	1,068,495	1,149,388	1,151,141
FNMA POOL AS0018	3.00	7/1/2043	2,615,509	2,791,242	2,779,277
FNMA POOL AS0026	3.50	7/1/2043	31,545	34,066	34,186
FNMA POOL AS0044	3.00	7/1/2043	4,125,402	4,402,583	4,364,772
FNMA POOL AS0317	4.00	8/1/2043	4,186	4,542	4,560
FNMA POOL AS0518	3.00	9/1/2043	1,355,838	1,446,950	1,442,089
FNMA POOL AS1075	3.00	11/1/2043	4,825,056	5,149,347	5,129,720
FNMA POOL AS4774	3.00	4/1/2045	15,094	15,042	15,901
FNMA POOL AS4805	3.50	4/1/2045	816	870	874
FNMA POOL AS5319	3.50	7/1/2045	725	771	773
FNMA POOL AS5459	3.50	7/1/2045	23,231	25,894	25,523
FNMA POOL AS5474	4.00	7/1/2045	6,171,022	6,663,514	6,703,800
FNMA POOL AS5696	3.50	8/1/2045	4,608	4,902	4,929
FNMA POOL AS5812	3.50	9/1/2045	14,354,119	15,400,295	15,439,096
FNMA POOL AS5943	4.00	10/1/2045	19,964	21,664	21,616
FNMA POOL AS6101	3.50	11/1/2045	3,669,296	3,981,072	3,958,899
FNMA POOL AS7245	3.50	5/1/2046	1,908,828	1,937,390	2,033,636
FNMA POOL AS8269	3.00	11/1/2046	167,831,305	174,489,389	176,179,254
FNMA POOL AS8371	3.50	11/1/2046	474,470	529,014	521,349
FNMA POOL AS8483	3.00	12/1/2046	6,896	6,820	7,284

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FNMA POOL AS8493	3.50	12/1/2046	3,274,832	3,603,101	3,570,383
FNMA POOL AS8600	2.50	1/1/2032	7,444	7,794	7,799
FNMA POOL AS8963	4.00	10/1/2043	467,143	500,657	498,929
FNMA POOL AS9587	4.00	5/1/2047	85,247,017	91,179,209	92,126,980
FNMA POOL AS9619	4.50	5/1/2047	17,369,665	19,121,957	18,859,114
FNMA POOL AS9938	3.50	7/1/2047	12,413,245	13,718,776	13,559,405
FNMA POOL AT1572	3.00	5/1/2043	3,194,491	3,409,092	3,379,987
FNMA POOL AT2476	3.50	5/1/2033	488,939	522,992	520,165
FNMA POOL AT2478	3.50	5/1/2033	375,767	399,935	397,378
FNMA POOL AT2482	3.50	5/1/2033	578,921	619,518	617,051
FNMA POOL AT2722	3.00	5/1/2043	8,209,379	8,760,872	8,695,442
FNMA POOL AT2724	3.00	5/1/2043	2,832,956	3,023,269	3,000,658
FNMA POOL AT2858	3.50	5/1/2033	69,177	72,680	72,817
FNMA POOL AT2934	3.50	5/1/2033	954,035	1,026,297	1,027,824
FNMA POOL AT2958	3.50	5/1/2033	957,561	1,025,268	1,031,348
FNMA POOL AT2960	3.50	5/1/2033	1,151,104	1,238,287	1,239,945
FNMA POOL AT3107	3.00	4/1/2043	370,027	394,883	393,601
FNMA POOL AT3164	3.00	4/1/2043	8,211	8,762	8,734
FNMA POOL AT3179	3.00	5/1/2043	298,377	318,421	317,382
FNMA POOL AT3359	3.00	6/1/2043	216,543	231,091	229,132
FNMA POOL AT4187	3.50	5/1/2033	831,760	894,770	891,542
FNMA POOL AT4336	3.00	6/1/2043	205,203	218,990	217,769
FNMA POOL AT4943	3.50	5/1/2043	2,833,086	2,984,987	3,052,885
FNMA POOL AT5419	3.50	5/1/2033	439,601	469,378	466,716
FNMA POOL AT5421	3.50	5/1/2033	910,204	979,155	980,206
FNMA POOL AT5898	3.00	6/1/2043	3,173,942	3,387,179	3,361,662
FNMA POOL AT7585	3.50	6/1/2043	5,057,328	5,279,553	5,442,876
FNMA POOL AT7589	3.50	6/1/2043	4,772,969	4,991,415	5,165,273
FNMA POOL AT7590	4.00	5/1/2043	780,744	833,263	852,716
FNMA POOL AT7602	3.50	5/1/2043	742,329	797,273	798,665
FNMA POOL AT7893	2.27	8/1/2043	7,440,962	7,688,765	7,708,657
FNMA POOL AT8004	3.00	6/1/2043	133,832	142,824	140,925
FNMA POOL AT8064	3.00	7/1/2043	3,213,268	3,429,164	3,399,459
FNMA POOL AT8292	3.00	6/1/2043	357,133	381,126	377,902
FNMA POOL AT8326	3.00	6/1/2043	405,246	432,472	426,590
FNMA POOL AT8446	3.50	6/1/2033	425,257	455,994	451,368
FNMA POOL AT8620	4.50	6/1/2043	434,472	474,387	473,264
FNMA POOL AT8624	3.50	6/1/2043	348,101	375,751	376,153
FNMA POOL AT8750	3.50	5/1/2033	543,005	579,727	580,564
FNMA POOL AT9528	3.00	7/1/2043	2,882,666	3,076,349	3,063,156
FNMA POOL AT9878	3.00	6/1/2043	1,073,240	1,145,345	1,141,277
FNMA POOL AU1632	3.00	7/1/2043	32,433,169	34,659,476	34,631,840
FNMA POOL AU1636	3.50	7/1/2043	11,726,819	12,482,138	12,636,652
FNMA POOL AU1650	3.50	7/1/2043	34,253,660	35,921,323	36,911,294
FNMA POOL AU1724	4.00	7/1/2043	905,118	1,017,976	1,007,411
FNMA POOL AU2107	3.00	8/1/2043	4,658	4,971	4,856
FNMA POOL AU2553	3.50	7/1/2033	778,041	837,027	833,311
FNMA POOL AU2554	3.50	7/1/2033	995,081	1,070,525	1,067,166
FNMA POOL AU2593	3.00	8/1/2043	12,772	13,631	13,585
FNMA POOL AU2594	4.00	7/1/2043	482,019	530,503	516,483

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FNMA POOL AU3195	3.00	8/1/2043	2,979,684	3,179,902	3,155,776
FNMA POOL AU3353	3.00	8/1/2043	3,412,579	3,641,884	3,627,958
FNMA POOL AU3374	3.00	8/1/2043	3,850,493	4,109,224	4,073,179
FNMA POOL AU4585	3.00	8/1/2043	83,834	89,467	87,621
FNMA POOL AU4977	3.00	8/1/2043	1,151,856	1,229,254	1,212,350
FNMA POOL AU5161	3.00	8/1/2043	229,505	244,927	244,075
FNMA POOL AU6066	3.00	7/1/2043	3,340,229	3,564,656	3,515,594
FNMA POOL AU6145	3.00	8/1/2043	399,807	426,671	425,056
FNMA POOL AU6155	3.00	8/1/2043	204,572	218,318	216,412
FNMA POOL AU6240	4.00	10/1/2043	216,274	224,339	236,327
FNMA POOL AU6973	2.02	11/1/2043	1,296,268	1,340,665	1,352,363
FNMA POOL AU7007	4.00	11/1/2043	936,365	1,030,033	1,029,574
FNMA POOL AU7195	3.00	9/1/2043	34,096	36,387	36,069
FNMA POOL AU7276	4.00	10/1/2038	2,768,660	3,043,023	3,043,260
FNMA POOL AU8150	3.00	8/1/2043	172,436	184,022	180,372
FNMA POOL AU9432	5.00	10/1/2043	127,530	141,054	139,760
FNMA POOL AU9782	2.12	9/1/2043	374,071	375,835	377,124
FNMA POOL AV0022	4.00	11/1/2043	6,454,611	7,037,964	7,062,295
FNMA POOL AV0662	4.00	12/1/2043	605,243	665,933	661,404
FNMA POOL AV1095	4.50	9/1/2043	746,853	821,354	824,669
FNMA POOL AV2334	1.96	1/1/2044	2,251,911	2,330,238	2,345,321
FNMA POOL AV2348	4.00	1/1/2044	1,298,700	1,429,212	1,421,217
FNMA POOL AV3538	4.00	12/1/2038	1,624,794	1,786,535	1,786,130
FNMA POOL AV5373	5.00	12/1/2043	472,963	518,480	520,867
FNMA POOL AV6610	4.00	4/1/2039	2,711,034	2,959,872	2,958,254
FNMA POOL AV6685	4.50	1/1/2044	183,511	198,526	197,414
FNMA POOL AV6735	4.50	3/1/2044	197,156	212,435	212,093
FNMA POOL AV9206	4.00	3/1/2039	3,077,617	3,383,198	3,351,653
FNMA POOL AV9631	1.96	3/1/2044	669,070	693,099	690,724
FNMA POOL AW0966	2.37	6/1/2044	3,851,847	3,992,253	4,000,482
FNMA POOL AW2234	3.29	5/1/2044	899,818	928,940	935,238
FNMA POOL AW6278	3.04	7/1/2044	1,424,675	1,484,713	1,481,971
FNMA POOL AX1040	3.03	10/1/2044	441,874	447,480	447,988
FNMA POOL AX2377	2.93	9/1/2044	763,643	797,849	785,730
FNMA POOL AX2763	4.00	9/1/2044	46,287	48,881	50,839
FNMA POOL AX5302	4.00	1/1/2042	76,598,921	81,422,841	83,821,871
FNMA POOL AX6039	3.02	10/1/2044	342,354	353,174	353,656
FNMA POOL AX7770	4.00	2/1/2045	2,753,121	2,999,481	3,026,773
FNMA POOL AX9530	3.50	2/1/2045	1,095,877	1,166,930	1,173,565
FNMA POOL AY0089	2.82	12/1/2044	1,997,789	2,071,973	2,081,410
FNMA POOL AY1306	3.50	3/1/2045	541	565	580
FNMA POOL AY1814	4.00	1/1/2045	1,782,930	1,956,692	1,960,081
FNMA POOL AY4200	3.00	5/1/2045	9,469,510	9,654,852	9,975,804
FNMA POOL AY5654	2.67	6/1/2045	4,404,049	4,567,501	4,603,347
FNMA POOL AY5790	4.00	3/1/2045	6,195,989	6,770,797	6,812,132
FNMA POOL AZ0439	2.80	5/1/2045	2,467,417	2,566,085	2,577,165
FNMA POOL AZ0489	3.50	5/1/2045	1,824,184	1,979,117	1,972,363
FNMA POOL AZ2111	3.50	10/1/2045	2,001,677	2,144,121	2,151,004
FNMA POOL AZ2626	3.00	8/1/2045	1,600,077	1,603,715	1,685,698
FNMA POOL AZ2899	3.50	9/1/2045	44,982,747	46,476,550	48,153,009

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FNMA POOL AZ3732	3.00	10/1/2045	2,102,281	2,107,067	2,222,615
FNMA POOL AZ3737	3.00	11/1/2045	205,198	221,420	217,245
FNMA POOL AZ4775	3.50	10/1/2045	2,116,667	2,251,444	2,264,888
FNMA POOL AZ4815	3.50	7/1/2045	2,974,288	3,200,296	3,206,796
FNMA POOL AZ5321	4.00	8/1/2045	3,150,370	3,433,555	3,457,976
FNMA POOL AZ5640	4.00	7/1/2045	2,092,152	2,286,330	2,285,122
FNMA POOL AZ6650	3.50	1/1/2046	3,518,473	3,571,065	3,773,100
FNMA POOL AZ7353	3.50	11/1/2045	7,334,817	7,739,186	7,846,052
FNMA POOL AZ7903	4.00	6/1/2041	2,241,195	2,482,436	2,452,355
FNMA POOL BA0898	3.50	2/1/2046	2,979,424	3,178,706	3,185,993
FNMA POOL BA1136	3.50	3/1/2046	4,536,981	4,852,739	4,852,314
FNMA POOL BA1141	3.50	3/1/2046	585,127	646,824	627,834
FNMA POOL BA1147	3.50	3/1/2046	2,075,326	2,213,403	2,212,833
FNMA POOL BA1565	3.00	10/1/2045	4,256,090	4,265,778	4,499,173
FNMA POOL BA2696	3.50	10/1/2045	21,083	21,950	22,482
FNMA POOL BA4384	3.50	11/1/2045	1,972,461	2,001,928	2,076,385
FNMA POOL BA4388	3.50	11/1/2045	5,201,260	5,323,541	5,548,601
FNMA POOL BA4390	3.50	11/1/2045	6,284,682	6,432,435	6,702,614
FNMA POOL BA5343	3.50	12/1/2045	2,825,976	2,910,144	3,044,626
FNMA POOL BA6587	3.50	1/1/2046	1,186,999	1,204,742	1,269,546
FNMA POOL BC0089	4.00	12/1/2045	25,159,204	26,527,646	27,213,299
FNMA POOL BC0448	3.50	12/1/2045	2,156,573	2,308,023	2,304,321
FNMA POOL BC0767	3.50	12/1/2045	2,488,521	2,525,707	2,662,028
FNMA POOL BC0843	3.50	4/1/2046	303,620	338,496	333,618
FNMA POOL BC1154	3.50	6/1/2046	7,930,496	8,841,643	8,714,007
FNMA POOL BC1809	3.50	5/1/2046	2,727,369	2,915,626	2,914,022
FNMA POOL BC2891	3.50	2/1/2046	815,364	827,555	872,107
FNMA POOL BC6408	3.50	4/1/2046	6,532,836	6,984,623	6,981,260
FNMA POOL BD2170	3.50	8/1/2047	184,968	204,426	201,840
FNMA POOL BD4485	3.50	7/1/2045	15,772	16,586	16,991
FNMA POOL BD5425	3.00	12/1/2046	262,727	277,765	277,640
FNMA POOL BD6965	3.00	10/1/2046	8,676	8,646	9,133
FNMA POOL BD7107	2.50	3/1/2032	430,210	430,210	450,708
FNMA POOL BD9522	3.00	10/1/2046	19,247,518	20,307,016	20,259,724
FNMA POOL BE0518	3.00	11/1/2046	32,932,324	34,794,987	34,659,476
FNMA POOL BE1566	3.50	4/1/2047	1,984,238	2,119,141	2,139,045
FNMA POOL BE2378	3.00	4/1/2047	198,590	196,532	209,600
FNMA POOL BE2848	3.00	12/1/2046	50,542	53,405	53,347
FNMA POOL BE3188	3.50	2/1/2047	222,766	246,181	243,585
FNMA POOL BE3319	3.00	1/1/2047	340,504	359,886	358,195
FNMA POOL BE3321	3.50	1/1/2047	590,120	652,539	639,936
FNMA POOL BE3695	3.50	6/1/2047	4,825,218	5,094,993	5,108,914
FNMA POOL BE4057	3.00	1/1/2047	186,370	196,788	196,026
FNMA POOL BE4247	3.00	12/1/2046	204,330	215,972	214,996
FNMA POOL BE4479	3.50	12/1/2046	815,275	827,496	871,315
FNMA POOL BE4595	3.00	4/1/2047	535,895	530,340	564,963
FNMA POOL BE5008	4.00	2/1/2045	7,719,643	8,462,727	8,432,966
FNMA POOL BE6826	3.50	3/1/2047	538,662	595,657	584,289
FNMA POOL BE7083	3.50	1/1/2047	292,773	310,685	309,027
FNMA POOL BE7961	3.50	2/1/2047	337,282	327,601	359,595

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FNMA POOL BE8340	4.50	9/1/2047	551,035	567,413	599,556
FNMA POOL BE8348	4.50	12/1/2047	806,656	846,570	876,975
FNMA POOL BE8781	4.00	6/1/2047	11,441,887	12,440,542	12,391,589
FNMA POOL BE8824	3.50	7/1/2047	3,740,786	4,024,907	3,988,753
FNMA POOL BE9210	3.00	3/1/2047	615,559	649,064	649,191
FNMA POOL BE9407	4.00	7/1/2047	1,585,514	1,724,229	1,713,575
FNMA POOL BE9447	3.50	11/1/2047	1,244,938	1,375,921	1,361,278
FNMA POOL BH0975	3.00	4/1/2047	375,377	395,308	393,832
FNMA POOL BH1224	3.50	4/1/2047	379,937	408,583	402,520
FNMA POOL BH1374	3.00	7/1/2047	226,828	238,739	236,585
FNMA POOL BH1421	3.00	4/1/2047	82,026	81,176	86,569
FNMA POOL BH1731	3.50	6/1/2047	729,907	813,523	800,404
FNMA POOL BH2557	3.00	5/1/2047	705,707	715,970	742,155
FNMA POOL BH2558	3.00	5/1/2047	302,526	299,389	317,397
FNMA POOL BH2606	3.50	8/1/2047	95,368,051	99,808,477	102,530,882
FNMA POOL BH2759	3.00	6/1/2047	616,492	651,573	651,809
FNMA POOL BH2829	3.00	9/1/2047	1,116,824	1,176,756	1,173,264
FNMA POOL BH3889	3.50	7/1/2047	357,424	376,869	376,868
FNMA POOL BH3897	3.50	8/1/2047	2,176,166	2,342,692	2,329,514
FNMA POOL BH4152	3.50	11/1/2047	102,637	113,437	110,539
FNMA POOL BH4158	3.50	12/1/2047	556,171	606,977	600,482
FNMA POOL BH4226	3.00	6/1/2047	221,616	233,479	232,261
FNMA POOL BH4271	4.00	6/1/2047	16,263,914	17,516,932	17,575,432
FNMA POOL BH4333	3.50	6/1/2047	771,088	830,412	822,068
FNMA POOL BH4410	4.00	6/1/2047	12,743,114	13,627,915	13,674,673
FNMA POOL BH4466	3.00	11/1/2047	118,287	124,500	123,406
FNMA POOL BH5113	3.50	8/1/2047	3,422,203	3,654,657	3,662,237
FNMA POOL BH5642	3.00	7/1/2047	337,910	337,492	354,764
FNMA POOL BH5750	3.50	11/1/2047	1,978,880	2,162,824	2,136,949
FNMA POOL BH5801	3.50	7/1/2047	539,072	596,134	584,738
FNMA POOL BH5810	3.50	7/1/2047	2,481,116	2,667,921	2,644,731
FNMA POOL BH5955	3.50	8/1/2047	643,641	717,392	695,939
FNMA POOL BH6452	3.50	7/1/2047	5,772,185	6,213,600	6,203,303
FNMA POOL BH7342	3.50	7/1/2047	2,431,374	2,616,331	2,602,109
FNMA POOL BH7348	3.50	8/1/2047	5,334,106	5,742,796	5,687,011
FNMA POOL BH7494	3.50	9/1/2047	747,969	833,685	815,300
FNMA POOL BH7671	3.50	11/1/2047	820,021	906,297	896,650
FNMA POOL BH8113	3.00	10/1/2047	68,884	72,584	72,449
FNMA POOL BH8224	4.00	8/1/2047	9,733,411	10,495,561	10,463,704
FNMA POOL BH8657	3.50	9/1/2047	386,541	422,649	412,939
FNMA POOL BH8794	3.00	10/1/2047	319,261	336,030	332,966
FNMA POOL BH9215	3.50	1/1/2048	83,339	80,939	87,851
FNMA POOL BH9285	3.50	2/1/2048	17,667,478	19,522,066	19,271,067
FNMA POOL BH9843	3.00	10/1/2047	492,761	519,056	516,687
FNMA POOL BH9854	3.50	11/1/2047	873,438	965,340	953,103
FNMA POOL BJ0056	3.50	10/1/2047	3,816,469	4,110,671	4,081,670
FNMA POOL BJ0175	3.50	1/1/2048	880,209	972,590	960,095
FNMA POOL BJ0186	3.50	2/1/2048	206,411	228,078	225,148
FNMA POOL BJ0641	3.50	3/1/2048	14,964,043	16,534,983	16,322,258
FNMA POOL BJ0650	3.50	3/1/2048	1,709,300	1,660,057	1,807,318

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FNMA POOL BJ0812	3.00	10/1/2047	1,497,117	1,565,382	1,567,927
FNMA POOL BJ0813	3.00	10/1/2047	1,209,317	1,274,341	1,269,569
FNMA POOL BJ0957	3.50	11/1/2047	35,861	35,524	37,936
FNMA POOL BJ1003	3.50	12/1/2047	3,446,579	3,414,164	3,643,110
FNMA POOL BJ1163	3.50	1/1/2048	893,292	987,052	975,040
FNMA POOL BJ2015	3.50	12/1/2047	698,982	779,103	762,989
FNMA POOL BJ2070	3.50	12/1/2047	183,827	204,899	201,452
FNMA POOL BJ2193	3.50	1/1/2048	71,536	79,064	76,655
FNMA POOL BJ2508	3.50	10/1/2047	5,758,440	6,103,019	6,104,491
FNMA POOL BJ2554	3.00	11/1/2047	187,009	196,981	195,539
FNMA POOL BJ2965	3.00	11/1/2047	94,018	93,902	98,357
FNMA POOL BJ3139	3.50	11/1/2047	678,183	755,909	740,277
FNMA POOL BJ3420	3.50	2/1/2048	743,993	829,066	814,605
FNMA POOL BJ3611	3.50	1/1/2048	17,620,122	18,006,069	18,970,908
FNMA POOL BJ3619	3.50	1/1/2048	321,175	318,153	339,905
FNMA POOL BJ3653	3.50	2/1/2048	9,090,661	9,787,371	9,719,307
FNMA POOL BJ3655	3.50	2/1/2048	9,886,970	10,578,512	10,549,223
FNMA POOL BJ3667	3.50	2/1/2048	5,441,597	6,012,807	5,935,505
FNMA POOL BJ3671	3.50	2/1/2048	3,548,617	3,954,420	3,887,226
FNMA POOL BJ3728	3.50	12/1/2047	803,555	795,997	854,001
FNMA POOL BJ3793	3.50	12/1/2047	1,031,219	1,055,822	1,110,265
FNMA POOL BJ3828	3.50	1/1/2048	11,741,984	12,022,239	12,642,096
FNMA POOL BJ3844	3.50	1/1/2048	2,748,161	3,063,238	3,011,672
FNMA POOL BJ3937	3.50	1/1/2048	2,989,546	2,961,422	3,158,840
FNMA POOL BJ3960	3.50	1/1/2048	244,654	242,353	258,701
FNMA POOL BJ3995	3.50	2/1/2048	3,435,105	3,402,780	3,630,092
FNMA POOL BJ3997	3.50	2/1/2048	256,095	253,685	271,584
FNMA POOL BJ4289	3.50	1/1/2048	864,015	962,814	946,464
FNMA POOL BJ4290	3.50	1/1/2048	137,966	149,962	150,145
FNMA POOL BJ4343	3.50	1/1/2048	912,165	1,016,463	999,204
FNMA POOL BJ4746	3.50	2/1/2048	3,373,814	3,727,971	3,686,352
FNMA POOL BJ4768	3.50	2/1/2048	2,271,055	2,530,753	2,491,565
FNMA POOL BJ4769	3.50	1/1/2048	1,116,755	1,233,969	1,218,116
FNMA POOL BJ4816	3.50	2/1/2048	1,269,313	1,366,665	1,366,151
FNMA POOL BJ4830	3.50	2/1/2048	6,338,799	6,825,638	6,777,152
FNMA POOL BJ4882	3.50	3/1/2048	251,586	249,218	266,030
FNMA POOL BJ4916	3.50	3/1/2048	11,374	11,047	12,025
FNMA POOL BJ5001	3.00	12/1/2047	1,679,919	1,750,554	1,757,104
FNMA POOL BJ5244	3.50	12/1/2047	988,670	1,102,007	1,083,466
FNMA POOL BJ5251	3.50	12/1/2047	709,356	702,685	751,795
FNMA POOL BJ5460	3.50	3/1/2048	8,011,352	8,468,550	8,495,362
FNMA POOL BJ5879	3.50	1/1/2048	66,109	73,048	72,258
FNMA POOL BJ5917	3.50	3/1/2048	1,006,982	1,112,705	1,098,387
FNMA POOL BJ5950	3.50	4/1/2048	833,762	921,312	909,451
FNMA POOL BJ5955	3.50	4/1/2048	513,282	498,491	541,558
FNMA POOL BJ6416	3.50	3/1/2048	859,723	949,985	937,762
FNMA POOL BJ6691	3.50	3/1/2048	1,407,729	1,494,289	1,515,129
FNMA POOL BJ7038	3.50	8/1/2048	747,647	824,206	802,015
FNMA POOL BJ7216	4.00	10/1/2048	15,649,928	15,716,657	16,979,713
FNMA POOL BJ7398	3.50	11/1/2048	2,172,181	2,116,342	2,289,826

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FNMA POOL BJ8120	3.50	1/1/2048	42,547	47,412	46,607
FNMA POOL BJ8558	3.50	3/1/2048	71,199	70,529	75,080
FNMA POOL BJ8650	3.50	1/1/2048	12,813	14,158	13,990
FNMA POOL BJ8878	3.50	3/1/2048	49,888	48,451	52,729
FNMA POOL BJ8879	3.50	3/1/2048	1,749,524	1,933,202	1,908,329
FNMA POOL BJ9379	3.50	1/1/2048	4,011,039	4,320,750	4,317,038
FNMA POOL BJ9380	3.50	1/1/2048	1,202,080	1,328,247	1,313,883
FNMA POOL BJ9906	3.50	3/1/2048	1,217,602	1,356,852	1,333,784
FNMA POOL BK0161	3.50	2/1/2048	80,066	79,312	84,588
FNMA POOL BK0766	3.50	3/1/2048	220,844	214,482	233,962
FNMA POOL BK1193	3.50	2/1/2048	174,554	172,912	184,349
FNMA POOL BK1791	3.50	3/1/2048	92,151	89,496	97,441
FNMA POOL BK1793	3.50	3/1/2048	266,913	264,401	282,541
FNMA POOL BK2780	2.50	7/1/2050	15,424,654	16,253,402	15,973,339
FNMA POOL BK4810	4.00	9/1/2048	93,562,043	95,311,587	101,088,613
FNMA POOL BK5705	2.00	10/1/2035	77,015,667	79,569,292	79,501,005
FNMA POOL BK7146	3.50	6/1/2048	639,134	697,036	675,486
FNMA POOL BK7274	4.00	12/1/2048	3,680,165	3,920,220	3,923,488
FNMA POOL BK7466	3.00	9/1/2048	235,158	233,677	244,849
FNMA POOL BK8166	2.00	10/1/2035	18,759,300	19,381,306	19,364,673
FNMA POOL BK8365	2.00	12/1/2035	43,416	45,244	44,818
FNMA POOL BK8439	2.00	1/1/2041	19,619,065	20,387,972	20,028,651
FNMA POOL BM1096	4.00	4/1/2044	27,956,867	30,719,929	30,502,466
FNMA POOL BM1456	3.50	6/1/2047	6,917,346	7,400,026	7,447,945
FNMA POOL BM1617	3.50	7/1/2047	4,912,613	5,294,414	5,253,993
FNMA POOL BM1630	4.00	4/1/2046	31,824,307	34,973,522	34,778,776
FNMA POOL BM1822	3.50	9/1/2047	927,158	1,024,692	1,012,420
FNMA POOL BM1937	3.50	5/1/2047	15,246	16,992	16,745
FNMA POOL BM1938	3.50	11/1/2046	964,119	1,065,420	1,054,215
FNMA POOL BM1952	3.50	10/1/2047	1,356,570	1,499,280	1,483,352
FNMA POOL BM1957	3.50	11/1/2047	72,710	72,026	76,746
FNMA POOL BM3122	3.50	10/1/2047	28,005,567	29,315,576	30,358,391
FNMA POOL BM3282	3.50	12/1/2047	230,712	257,157	253,416
FNMA POOL BM3326	3.50	12/1/2047	210,195	234,290	230,349
FNMA POOL BM3327	3.50	12/1/2047	11,944	13,201	13,034
FNMA POOL BM3548	4.00	4/1/2046	11,893,811	12,757,958	12,996,258
FNMA POOL BM3663	3.00	4/1/2047	45,788,008	48,310,408	48,076,481
FNMA POOL BM3788	3.50	3/1/2048	17,773,620	19,451,936	19,249,002
FNMA POOL BM4029	3.50	5/1/2048	19,535,940	19,573,793	21,090,693
FNMA POOL BM4596	3.50	3/1/2048	13,522,108	14,804,884	14,639,804
FNMA POOL BM4737	3.50	6/1/2048	24,589,071	26,911,652	26,630,236
FNMA POOL BM4752	4.00	6/1/2045	35,866,600	39,737,086	39,190,443
FNMA POOL BM4858	4.00	8/1/2048	29,179,775	30,104,241	32,413,474
FNMA POOL BM5024	3.00	11/1/2048	95,796,509	97,651,486	100,103,306
FNMA POOL BM5126	3.50	1/1/2048	33,423,057	35,151,392	36,217,385
FNMA POOL BM5221	3.50	9/1/2046	1,830,779	1,858,203	1,948,686
FNMA POOL BM5312	4.00	6/1/2045	4,658,379	5,161,081	5,115,418
FNMA POOL BM5340	3.50	2/1/2034	17,609,337	18,868,568	19,005,375
FNMA POOL BM5388	3.50	1/1/2047	34,821,523	37,466,832	37,068,377
FNMA POOL BM5457	4.00	11/1/2045	4,214,993	4,669,947	4,598,399

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FNMA POOL BM5575	3.50	3/1/2046	17,528,336	19,021,748	18,892,195
FNMA POOL BM5742	3.50	5/1/2049	19,011,610	20,632,981	20,491,010
FNMA POOL BM5830	3.50	4/1/2034	16,229,183	17,505,567	17,582,421
FNMA POOL BM5843	3.50	1/1/2048	3,719,488	4,017,364	4,003,784
FNMA POOL BM5915	3.00	11/1/2046	85,114,667	86,689,618	89,577,637
FNMA POOL BN2530	3.50	2/1/2049	200,037	204,476	211,312
FNMA POOL BN2844	3.50	11/1/2048	398,751	387,238	423,576
FNMA POOL BN6890	2.00	2/1/2041	19,143,786	19,878,705	19,543,463
FNMA POOL BN7575	2.50	6/1/2034	1,525,178	1,600,018	1,603,789
FNMA POOL BN7748	3.50	9/1/2049	43,838,556	46,951,739	46,962,425
FNMA POOL BO0556	3.00	7/1/2049	7,906,678	8,071,304	8,329,725
FNMA POOL BO1838	2.50	7/1/2034	3,672,968	3,890,995	3,862,092
FNMA POOL BO2650	3.50	6/1/2049	9,107,746	9,637,458	9,587,286
FNMA POOL BO5253	3.50	9/1/2049	5,085,195	5,446,323	5,447,577
FNMA POOL BO5626	3.50	8/1/2049	8,761,973	9,271,583	9,302,738
FNMA POOL BO6683	2.00	4/1/2036	29,298,792	30,272,805	30,244,280
FNMA POOL BO6716	2.00	4/1/2036	9,841,162	10,148,876	10,158,741
FNMA POOL BO6767	2.00	4/1/2041	28,920,780	29,542,260	29,524,589
FNMA POOL BP3356	2.00	5/1/2041	98,245,489	100,345,863	100,296,707
FNMA POOL BP3419	2.00	6/1/2041	53,525,751	54,645,242	54,643,291
FNMA POOL BP3454	2.00	5/1/2036	117,310,373	121,084,830	121,096,043
FNMA POOL BP3489	2.00	6/1/2041	26,823,138	27,389,358	27,383,172
FNMA POOL BP6586	2.00	8/1/2035	2,723,324	2,819,029	2,811,208
FNMA POOL BP6716	2.50	9/1/2050	179,385,109	188,573,845	185,711,625
FNMA POOL BP6719	2.50	9/1/2050	37,675,743	39,876,689	39,265,755
FNMA POOL BP7646	2.00	11/1/2040	39,491,193	41,076,330	40,314,926
FNMA POOL BP7661	2.00	12/1/2040	39,744,999	41,340,480	40,574,036
FNMA POOL BQ4342	2.50	12/1/2050	32,048,160	33,788,604	33,188,203
FNMA POOL BQ4428	2.50	1/1/2051	21,721,465	22,822,615	22,495,674
FNMA POOL BQ4668	2.00	11/1/2035	453,883	469,407	468,530
FNMA POOL BQ4793	2.50	10/1/2050	59,228,334	62,408,128	61,335,164
FNMA POOL BR0968	2.00	4/1/2036	44,903,260	46,409,949	46,352,313
FNMA POOL BR3181	2.50	2/1/2051	15,295,261	16,116,894	15,840,428
FNMA POOL BR6332	2.00	4/1/2036	34,493,352	35,640,053	35,606,471
FNMA POOL BR8410	2.50	4/1/2051	1,235,524	1,285,046	1,287,390
FNMA POOL BR8600	2.00	4/1/2036	8,377,530	8,639,479	8,647,877
FNMA POOL BR9026	2.50	4/1/2051	1,115,457	1,159,950	1,161,248
FNMA POOL BR9715	1.50	4/1/2036	5,022,379	5,069,666	5,086,050
FNMA POOL BR9722	2.00	4/1/2036	67,446,536	69,665,218	69,623,072
FNMA POOL BT0906	2.00	6/1/2051	26,985,899	27,239,111	27,265,651
FNMA POOL BT0915	2.50	6/1/2051	20,484,371	21,218,908	21,214,512
FNMA POOL CA0105	3.50	8/1/2047	61,026,029	65,476,841	65,286,289
FNMA POOL CA0532	3.50	10/1/2047	4,482,933	4,558,001	4,741,217
FNMA POOL CA0681	3.50	11/1/2047	25,176	27,825	27,482
FNMA POOL CA0689	3.50	11/1/2047	150,099	167,303	164,680
FNMA POOL CA0833	3.50	12/1/2047	236,388	234,164	250,303
FNMA POOL CA0905	3.50	12/1/2047	3,308,763	3,656,926	3,610,532
FNMA POOL CA0907	3.50	12/1/2047	5,624,340	5,862,412	6,074,484
FNMA POOL CA0917	3.50	12/1/2047	8,757,859	8,904,852	9,408,301
FNMA POOL CA0996	3.50	1/1/2048	78,097,405	78,047,017	84,135,051

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FNMA POOL CA0998	3.50	1/1/2048	84,226,190	90,721,460	90,078,203
FNMA POOL CA1058	3.50	1/1/2048	416,949	464,622	456,908
FNMA POOL CA1176	3.50	2/1/2048	50,884,608	56,226,157	55,503,293
FNMA POOL CA1178	3.50	2/1/2048	13,384,387	14,648,155	14,495,451
FNMA POOL CA1184	3.50	2/1/2048	109,411,453	111,002,959	116,977,918
FNMA POOL CA1524	3.50	4/1/2048	7,213,053	7,894,256	7,811,838
FNMA POOL CA1630	3.50	5/1/2033	7,651,141	8,066,733	8,238,414
FNMA POOL CA1694	4.00	5/1/2048	45,278,320	48,679,181	48,920,479
FNMA POOL CA1867	3.50	6/1/2048	3,133,536	3,462,608	3,405,974
FNMA POOL CA2189	4.00	8/1/2048	34,515,111	39,184,679	38,340,252
FNMA POOL CA2430	4.00	10/1/2048	49,856,435	52,230,912	54,011,437
FNMA POOL CA2623	4.00	11/1/2048	6,740,454	7,470,794	7,446,019
FNMA POOL CA2781	3.00	9/1/2048	5,169,861	5,140,386	5,400,007
FNMA POOL CA2785	4.00	12/1/2048	22,956,479	25,807,915	25,461,673
FNMA POOL CA2922	3.00	12/1/2048	6,451,488	6,418,000	6,742,234
FNMA POOL CA3064	3.00	2/1/2049	9,011,837	8,932,145	9,418,653
FNMA POOL CA3198	4.00	3/1/2049	40,839,248	42,744,756	45,299,948
FNMA POOL CA3317	3.00	1/1/2049	1,888,323	1,874,577	1,970,751
FNMA POOL CA3332	4.00	4/1/2049	18,215,816	20,684,518	20,236,491
FNMA POOL CA3427	3.50	4/1/2034	10,186,243	11,052,750	11,040,873
FNMA POOL CA3440	3.50	4/1/2034	18,837,077	20,329,394	20,314,437
FNMA POOL CA3613	3.50	6/1/2034	10,784,865	11,388,643	11,598,274
FNMA POOL CA3614	3.50	5/1/2034	18,743,531	20,357,183	20,471,343
FNMA POOL CA3635	3.50	6/1/2049	10,779,830	11,143,674	11,503,297
FNMA POOL CA3865	3.50	7/1/2049	138,587,288	145,577,744	147,888,381
FNMA POOL CA3971	3.50	8/1/2049	238,129,426	249,985,094	254,629,097
FNMA POOL CA4027	4.00	8/1/2049	47,505,445	49,867,153	51,217,422
FNMA POOL CA4089	3.50	8/1/2034	52,259,041	56,285,769	56,427,599
FNMA POOL CA4091	3.50	8/1/2034	44,476,027	47,289,289	47,876,820
FNMA POOL CA4225	2.50	9/1/2034	12,667,875	12,776,770	13,375,217
FNMA POOL CA4226	2.50	9/1/2034	21,230,354	21,386,832	22,374,740
FNMA POOL CA4227	2.50	9/1/2034	29,917,110	30,118,271	31,501,715
FNMA POOL CA4228	3.00	9/1/2034	10,956,473	11,256,745	11,753,435
FNMA POOL CA4229	3.00	9/1/2034	10,405,993	10,684,806	11,136,606
FNMA POOL CA4230	3.00	9/1/2034	22,059,661	22,628,207	23,561,351
FNMA POOL CA4231	3.00	9/1/2034	23,542,798	25,017,129	25,099,606
FNMA POOL CA4232	3.00	9/1/2034	23,221,239	24,455,346	24,610,247
FNMA POOL CA4233	3.00	9/1/2034	7,408,052	7,621,157	7,971,143
FNMA POOL CA4234	3.50	9/1/2034	10,181,492	10,634,274	11,029,639
FNMA POOL CA4235	3.50	9/1/2034	11,758,020	12,248,931	12,760,857
FNMA POOL CA4236	3.50	9/1/2034	11,877,825	12,341,881	12,874,671
FNMA POOL CA4237	3.50	9/1/2034	10,971,492	11,383,337	11,807,018
FNMA POOL CA4238	3.50	9/1/2034	7,102,303	7,433,588	7,768,416
FNMA POOL CA4253	2.50	9/1/2034	19,810,537	21,059,758	20,951,632
FNMA POOL CA4254	2.50	10/1/2034	18,705,105	18,868,560	19,774,986
FNMA POOL CA4255	2.50	10/1/2034	34,851,491	35,151,293	36,776,032
FNMA POOL CA4256	2.50	9/1/2034	38,456,974	38,740,426	40,528,966
FNMA POOL CA4257	2.50	9/1/2034	53,681,633	54,042,608	56,407,874
FNMA POOL CA4258	2.50	10/1/2034	12,685,805	13,516,256	13,456,214
FNMA POOL CA4261	3.00	10/1/2034	30,001,106	30,823,945	32,149,899

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FNMA POOL CA4262	3.00	10/1/2034	28,229,369	28,986,323	30,188,959
FNMA POOL CA4263	3.00	10/1/2034	46,278,315	47,472,010	49,261,754
FNMA POOL CA4264	3.00	9/1/2034	44,625,977	47,415,654	47,399,847
FNMA POOL CA4265	3.00	10/1/2034	52,622,221	55,426,079	55,704,317
FNMA POOL CA4266	3.00	10/1/2034	23,119,718	23,785,281	24,877,349
FNMA POOL CA4314	3.00	10/1/2049	48,460,276	49,539,728	51,651,576
FNMA POOL CA4321	2.50	10/1/2034	18,113,082	18,300,990	19,113,139
FNMA POOL CA4322	2.50	10/1/2034	19,280,558	19,464,681	20,306,987
FNMA POOL CA4323	2.50	10/1/2034	27,197,520	27,427,353	28,637,713
FNMA POOL CA4325	3.00	10/1/2034	14,416,227	14,788,515	15,484,142
FNMA POOL CA4326	3.00	10/1/2034	20,865,760	21,375,973	22,307,564
FNMA POOL CA6729	3.00	8/1/2050	202,559,775	221,199,162	217,086,489
FNMA POOL CA7230	2.50	10/1/2050	162,094,639	171,094,750	168,585,589
FNMA POOL CA7293	2.50	10/1/2050	164,572,451	174,325,176	171,518,045
FNMA POOL CA7294	2.50	10/1/2050	146,259,559	154,436,221	152,103,560
FNMA POOL CA8487	2.50	12/1/2050	94,662,528	99,774,253	98,029,927
FNMA POOL CB0314	1.50	4/1/2036	125,324,521	126,761,849	126,915,967
FNMA POOL CB0322	2.00	4/1/2036	18,746,851	19,363,537	19,351,822
FNMA POOL CB0405	2.00	5/1/2036	79,802,084	82,430,418	82,412,707
FNMA POOL CB0423	1.50	5/1/2036	41,734,396	42,185,571	42,302,974
FNMA POOL CB0435	2.00	5/1/2051	198,916,320	201,360,701	201,171,122
FNMA POOL CB0478	2.00	5/1/2036	124,261,123	128,180,410	128,329,227
FNMA POOL CB0581	2.00	5/1/2051	250,501,721	253,336,473	253,341,285
FNMA POOL CB0595	1.50	5/1/2036	119,510,289	120,918,042	121,249,799
FNMA POOL FM1000	3.00	4/1/2047	183,101,942	186,206,853	192,068,307
FNMA POOL FM1074	3.50	6/1/2034	77,679,998	81,043,709	84,317,964
FNMA POOL FM1076	3.50	6/1/2034	68,549,378	73,814,096	74,244,666
FNMA POOL FM1199	3.00	11/1/2048	24,652,292	24,896,674	25,838,539
FNMA POOL FM1325	3.00	8/1/2034	6,745,560	6,909,996	7,197,476
FNMA POOL FM1354	3.50	7/1/2033	32,900,937	35,416,149	35,625,247
FNMA POOL FM1382	3.50	8/1/2049	38,623,529	41,236,095	41,095,663
FNMA POOL FM1425	3.50	8/1/2034	119,840,208	125,165,070	130,312,859
FNMA POOL FM1445	3.00	8/1/2049	4,146,015	4,247,036	4,422,647
FNMA POOL FM1477	4.00	6/1/2045	17,254,739	18,931,241	18,858,487
FNMA POOL FM1510	3.00	11/1/2048	12,781,883	13,053,296	13,444,421
FNMA POOL FM1552	3.00	12/1/2047	24,075,226	24,562,706	25,282,035
FNMA POOL FM1602	3.00	10/1/2049	11,808,295	12,096,104	12,596,184
FNMA POOL FM1730	3.00	10/1/2049	82,190,173	88,248,390	87,925,437
FNMA POOL FM1911	3.50	7/1/2048	9,006,929	9,691,726	9,610,534
FNMA POOL FM2048	4.00	1/1/2045	3,778,058	4,185,670	4,129,342
FNMA POOL FM2213	3.00	11/1/2048	24,993,775	25,707,491	26,158,194
FNMA POOL FM2440	2.50	2/1/2050	62,577,335	64,815,704	64,795,383
FNMA POOL FM2457	4.50	2/1/2050	60,016,375	64,348,266	65,142,557
FNMA POOL FM2725	3.00	2/1/2050	125,620,302	134,787,236	134,534,548
FNMA POOL FM2749	4.00	6/1/2048	6,794,471	7,528,721	7,412,606
FNMA POOL FM2834	3.00	11/1/2046	99,309,034	106,430,507	105,536,276
FNMA POOL FM2836	4.00	9/1/2046	79,615,147	88,212,095	86,999,406
FNMA POOL FM2843	4.00	9/1/2046	8,015,338	8,880,845	8,760,485
FNMA POOL FM3127	3.00	10/1/2047	41,176,355	43,359,813	43,181,130
FNMA POOL FM3812	3.50	7/1/2047	16,117,827	17,491,668	17,322,562

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FNMA POOL FM3824	4.00	4/1/2044	11,016,630	12,204,701	12,037,790
FNMA POOL FM3874	4.00	2/1/2046	22,851,986	25,318,873	24,968,882
FNMA POOL FM3879	2.50	7/1/2050	30,391,104	32,133,803	31,658,603
FNMA POOL FM3880	2.50	7/1/2050	51,134,837	53,864,275	53,173,509
FNMA POOL FM3991	2.50	8/1/2050	35,992,161	37,772,496	37,272,491
FNMA POOL FM4070	2.50	8/1/2050	55,261,716	58,304,353	57,464,771
FNMA POOL FM4071	2.50	5/1/2050	8,993,291	9,488,346	9,351,058
FNMA POOL FM4150	2.50	9/1/2050	46,752,638	49,198,596	48,462,945
FNMA POOL FM4231	2.50	9/1/2050	68,573,524	71,857,764	71,012,691
FNMA POOL FM4232	2.00	9/1/2035	436,244	451,593	450,809
FNMA POOL FM4257	2.50	9/1/2050	100,011,081	105,395,906	104,007,098
FNMA POOL FM4344	2.50	9/1/2050	27,140,051	28,497,844	28,105,446
FNMA POOL FM4685	2.00	10/1/2035	20,538,800	21,391,067	21,263,605
FNMA POOL FM4915	2.50	11/1/2050	53,431,847	56,255,365	55,316,270
FNMA POOL FM4929	3.50	3/1/2048	56,872,584	61,454,284	60,466,503
FNMA POOL FM5108	3.50	11/1/2048	18,756,174	20,247,481	19,911,810
FNMA POOL FM5311	2.50	12/1/2050	155,062,743	163,221,348	160,578,651
FNMA POOL FM5695	2.00	1/1/2036	16,923,660	17,490,128	17,469,795
FNMA POOL FM6732	2.00	4/1/2051	19,009,654	19,127,618	19,253,839
FNMA POOL FM6928	2.00	4/1/2051	42,226,126	42,745,015	42,706,405
FNMA POOL FM7095	2.50	4/1/2051	32,431,151	33,630,510	33,574,926
FNMA POOL MA0052	6.00	3/1/2029	2,485	2,606	2,785
FNMA POOL MA0115	4.50	7/1/2029	14,351	15,501	15,435
FNMA POOL MA0171	4.50	9/1/2029	2,892	3,131	3,118
FNMA POOL MA0562	4.50	11/1/2040	29,903	33,314	33,362
FNMA POOL MA0583	4.00	12/1/2040	259,810	285,046	283,018
FNMA POOL MA0614	4.00	1/1/2041	81,448	89,501	88,724
FNMA POOL MA0640	4.50	2/1/2041	688,217	766,781	759,693
FNMA POOL MA0706	4.50	4/1/2031	3,282,091	3,588,877	3,579,598
FNMA POOL MA0790	4.50	7/1/2041	2,313,797	2,571,074	2,554,124
FNMA POOL MA0816	4.50	8/1/2031	11,381,661	12,454,704	12,413,705
FNMA POOL MA1260	4.00	10/1/2042	2,133,773	2,348,651	2,346,441
FNMA POOL MA1430	3.00	5/1/2043	3,285,958	3,506,703	3,493,718
FNMA POOL MA1472	3.50	6/1/2033	591,058	635,842	636,768
FNMA POOL MA1475	2.00	6/1/2023	395,621	406,577	400,739
FNMA POOL MA1512	3.50	7/1/2033	884,266	951,142	952,650
FNMA POOL MA1524	3.00	8/1/2043	2,698,984	2,880,340	2,871,447
FNMA POOL MA1614	4.50	10/1/2043	2,043,241	2,274,269	2,274,349
FNMA POOL MA2190	4.00	2/1/2045	10,954,658	11,681,169	11,985,064
FNMA POOL MA2487	3.00	12/1/2045	29,530	29,428	31,110
FNMA POOL MA2806	3.00	11/1/2046	45,113,545	47,555,331	47,715,665
FNMA POOL MA2833	3.00	12/1/2046	117,693,595	124,316,473	124,557,030
FNMA POOL MA2896	3.50	2/1/2047	2,093,095	2,213,379	2,220,885
FNMA POOL MA3071	4.00	7/1/2037	32,844,440	35,340,762	35,607,589
FNMA POOL MA3147	3.00	10/1/2047	78,621	82,296	82,260
FNMA POOL MA3209	3.00	12/1/2047	56,660	59,637	59,303
FNMA POOL MA3210	3.50	12/1/2047	48,866,316	50,454,488	51,685,234
FNMA POOL MA3237	3.00	1/1/2048	3,395,030	3,524,466	3,550,394
FNMA POOL MA3238	3.50	1/1/2048	109,723,623	114,235,589	116,005,832
FNMA POOL MA3281	4.00	2/1/2038	100,975,255	104,415,484	108,785,867

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FNMA POOL MA3331	3.00	4/1/2048	8,099,804	8,418,401	8,465,253
FNMA POOL MA3530	3.00	10/1/2048	1,264,083	1,254,013	1,320,644
FNMA POOL MA3568	3.00	11/1/2048	2,397,274	2,380,116	2,507,403
FNMA POOL MA3577	3.00	1/1/2049	3,694,554	3,672,284	3,861,316
FNMA POOL MA4206	2.00	12/1/2035	765,345	795,415	790,043
FNMA POOL MC0444	4.50	3/1/2041	10,272	11,438	11,339
FNMA POOL MC0473	4.50	5/1/2041	124,925	133,266	137,415
FNMA TBA 15 YR 1.5	1.50	7/19/2036	101,585,000	102,362,760	102,809,178
FNMA TBA 15 YR 2	2.00	7/19/2036	474,305,000	488,840,577	489,210,405
FNMA TBA 30 YR 1.5	1.50	7/14/2051	464,450,000	453,730,289	455,161,005
FNMA TBA 30 YR 2	2.00	7/14/2051	3,907,348,000	3,934,588,752	3,945,200,473
FNMA TBA 30 YR 2.5	2.50	7/14/2051	1,409,475,000	1,456,103,303	1,457,815,595
FNMA TBA 30 YR 3	3.00	7/14/2051	225,125,000	235,084,048	234,662,033
FREDDIE MAC	0.01	10/17/2027	245,928	220,186	236,923
FREDDIE MAC	6.25	6/15/2028	1,356,416	1,371,852	1,522,395
FREDDIE MAC	6.50	4/15/2028	997,211	1,013,938	1,127,434
GCCFC COMMERCIAL MORTGAGE TRUST	0.84	3/10/2039	2,174,855	85	85
GNMA II POOL 003248	5.50	6/20/2032	1,233	1,377	1,381
GNMA II POOL 003284	5.50	9/20/2032	672	789	767
GNMA II POOL 003320	5.50	12/20/2032	808	949	940
GNMA II POOL 003652	5.50	12/20/2034	1,719	2,019	2,017
GNMA II POOL 003702	5.50	4/20/2035	1,514	1,778	1,732
GNMA II POOL 003807	5.50	1/20/2036	1,292	1,519	1,515
GNMA II POOL 003965	5.50	3/20/2037	1,519	1,787	1,759
GNMA II POOL 003997	5.50	6/20/2037	13,879	16,334	16,279
GNMA II POOL 004048	5.50	11/20/2037	1,743	2,052	2,044
GNMA II POOL 004072	5.50	1/20/2038	1,448	1,705	1,656
GNMA II POOL 004098	5.50	3/20/2038	702	827	803
GNMA II POOL 004194	5.50	7/20/2038	60,564	71,316	68,671
GNMA II POOL 004221	5.50	8/20/2038	673	793	790
GNMA II POOL 004244	5.50	9/20/2038	68,171	80,278	80,013
GNMA II POOL 004315	5.50	12/20/2038	50,401	59,360	59,121
GNMA II POOL 004462	5.00	6/20/2039	34,064	35,577	36,932
GNMA II POOL 004521	5.50	8/20/2039	162,194	189,131	189,432
GNMA II POOL 004559	5.00	10/20/2039	534,430	605,894	608,039
GNMA II POOL 004600	5.50	12/20/2039	23,583	27,411	27,490
GNMA II POOL 004635	4.00	2/20/2040	87,956	97,005	96,242
GNMA II POOL 004715	5.00	6/20/2040	4,689,855	5,320,966	5,310,691
GNMA II POOL 004748	5.50	7/20/2040	14,141	16,369	16,445
GNMA II POOL 004770	4.00	8/20/2040	672,410	741,057	735,771
GNMA II POOL 004772	5.00	8/20/2040	1,569,107	1,780,338	1,776,830
GNMA II POOL 004800	4.00	9/20/2040	231,627	254,373	253,432
GNMA II POOL 004803	5.50	9/20/2040	1,648,048	1,945,270	1,933,107
GNMA II POOL 004833	4.00	10/20/2040	1,043,023	1,145,545	1,141,185
GNMA II POOL 004834	4.50	10/20/2040	14,791,520	16,379,385	16,358,402
GNMA II POOL 004836	5.50	10/20/2040	172,197	202,912	201,977
GNMA II POOL 004853	4.00	11/20/2040	8,481,030	9,313,920	9,278,674
GNMA II POOL 004882	4.00	12/20/2040	2,634,432	2,893,321	2,881,966
GNMA II POOL 004885	5.50	12/20/2040	53,181	62,763	62,438
GNMA II POOL 004925	5.50	1/20/2041	79,586	93,837	93,465

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GNMA II POOL 004945	4.00	2/20/2041	1,824,758	2,003,705	2,000,080
GNMA II POOL 004949	4.00	2/20/2041	110,543	116,046	117,332
GNMA II POOL 004950	5.50	2/20/2041	171,304	201,878	201,079
GNMA II POOL 004952	3.50	2/20/2041	1,976	2,085	2,053
GNMA II POOL 005081	4.00	6/20/2041	773,515	849,740	847,931
GNMA II POOL 005117	5.50	7/20/2041	746,014	846,803	876,169
GNMA II POOL 005140	4.50	8/20/2041	3,406,627	3,773,034	3,767,558
GNMA II POOL 005177	5.50	9/20/2041	40,926	48,072	48,062
GNMA II POOL 005206	5.50	10/20/2041	1,334,400	1,572,936	1,565,067
GNMA II POOL 080152	2.00	1/20/2028	1,224	1,244	1,263
GNMA II POOL 080169	2.00	2/20/2028	915	930	945
GNMA II POOL 080174	2.00	3/20/2028	1,994	2,027	2,021
GNMA II POOL 080178	2.00	3/20/2028	3,516	3,573	3,612
GNMA II POOL 080180	2.00	3/20/2028	861	875	877
GNMA II POOL 080186	2.88	4/20/2028	1,628	1,657	1,665
GNMA II POOL 080197	2.88	5/20/2028	1,517	1,544	1,569
GNMA II POOL 080198	2.88	5/20/2028	4,788	4,872	4,904
GNMA II POOL 080204	2.88	6/20/2028	3,001	3,054	3,056
GNMA II POOL 080205	2.88	6/20/2028	2,943	2,995	2,988
GNMA II POOL 080207	2.88	6/20/2028	4,133	4,206	4,185
GNMA II POOL 080221	2.25	8/20/2028	4,982	5,064	5,023
GNMA II POOL 080311	2.25	8/20/2029	1,659	1,688	1,718
GNMA II POOL 080317	2.25	9/20/2029	2,465	2,508	2,497
GNMA II POOL 783038	5.50	7/20/2040	45,448	52,492	51,754
GNMA II POOL 783377	4.50	5/20/2041	4,651,196	5,155,383	5,143,968
GNMA II POOL MA0393	4.00	9/20/2042	108,539	119,191	118,942
GNMA II POOL MA2892	3.50	6/20/2045	3,427	3,648	3,652
GNMA II POOL MA3105	3.50	9/20/2045	4,539	4,839	4,836
GNMA II POOL MA3106	4.00	9/20/2045	169	183	183
GNMA II POOL MA3172	3.00	10/20/2045	25,730	27,157	27,237
GNMA II POOL MA3662	3.00	5/20/2046	27,260,543	26,104,204	28,818,147
GNMA II POOL MA3735	3.00	6/20/2046	316,946,056	321,689,209	335,224,516
GNMA II POOL MA3802	3.00	7/20/2046	95,378,981	100,528,977	100,655,484
GNMA II POOL MA3873	3.00	8/20/2046	13,089,565	13,796,356	13,805,205
GNMA II POOL MA4003	3.00	10/20/2046	40,973,963	42,721,810	43,060,053
GNMA II POOL MA4068	3.00	11/20/2046	36,772,828	38,758,582	38,828,929
GNMA II POOL MA4195	3.00	1/20/2047	50,131,776	52,839,057	52,851,682
GNMA II POOL MA4963	4.00	1/20/2048	16,547,413	17,744,073	17,609,015
GNMA II POOL MA5530	5.00	10/20/2048	7,294,016	7,588,199	7,878,533
GNMA II POOL MA5652	4.50	12/20/2048	61,664,094	66,407,394	65,867,562
GNMA II POOL MA5653	5.00	12/20/2048	13,450,763	14,595,342	14,493,391
GNMA II POOL MA5712	5.00	1/20/2049	5,187,046	5,622,501	5,595,333
GNMA II POOL MA5819	5.00	3/20/2049	22,270,582	24,015,111	24,011,157
GNMA II POOL MA6089	3.00	8/20/2049	114,808,329	120,662,422	119,839,622
GNMA II POOL MA6474	3.00	2/20/2050	25,059,748	26,248,674	26,194,659
GNMA II POOL MA6710	3.00	6/20/2050	56,964,191	59,704,525	59,471,276
GNMA II POOL MA6766	3.00	7/20/2050	29,922,529	31,144,739	31,275,059
GNMA II POOL MA6932	3.00	10/20/2050	16,413,238	17,310,466	17,136,311
GNMA II POOL MA7136	2.50	1/20/2051	244,220,275	257,187,354	253,411,884
GNMA II POOL MA7137	3.00	1/20/2051	141,568,127	150,575,320	148,073,550

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GNMA II POOL MA7193	2.50	2/20/2051	629,581,616	662,038,735	651,845,064
GNMA II POOL MA7419	3.00	6/20/2051	391,336,383	410,331,151	411,055,839
GNMA II TBA 30 YR 2	2.00	7/21/2051	837,625,000	848,995,552	853,068,719
GNMA II TBA 30 YR 2.5	2.50	7/21/2051	440,970,000	455,746,184	456,335,053
GNMA II TBA 30 YR 3	3.00	7/21/2051	168,750,000	176,372,455	176,070,191
GNMA II TBA 30 YR 3	3.00	8/19/2051	372,550,000	388,558,008	388,565,284
GNMA POOL 353933	6.50	10/15/2023	2,630	2,649	2,931
GNMA POOL 375958	6.50	12/15/2023	708	713	789
GNMA POOL 393403	6.50	4/15/2026	271	275	302
GNMA POOL 412570	6.50	3/15/2026	368	373	410
GNMA POOL 415053	6.50	2/15/2026	77	78	86
GNMA POOL 417374	6.50	4/15/2026	197	199	219
GNMA POOL 426034	6.50	4/15/2026	12	12	13
GNMA POOL 444136	5.00	8/15/2040	220,744	241,984	249,185
GNMA POOL 562291	5.50	12/15/2033	2,444	2,814	2,850
GNMA POOL 603567	5.50	4/15/2033	31,096	31,418	36,258
GNMA POOL 603829	5.50	12/15/2032	12,417	13,881	14,071
GNMA POOL 604183	5.50	4/15/2033	1,262	1,273	1,470
GNMA POOL 604370	5.50	6/15/2033	41,748	47,974	48,681
GNMA POOL 604382	5.50	6/15/2033	9,769	11,307	11,492
GNMA POOL 604872	5.50	12/15/2033	22,817	26,198	26,579
GNMA POOL 604949	5.50	1/15/2034	3,405	3,959	4,007
GNMA POOL 606739	5.00	7/15/2040	671,570	768,035	775,773
GNMA POOL 609460	5.50	8/15/2033	2,531	2,555	2,827
GNMA POOL 611879	5.50	5/15/2033	1,427	1,623	1,652
GNMA POOL 619120	5.50	10/15/2034	423	428	473
GNMA POOL 622145	5.50	10/15/2033	2,811	3,177	3,219
GNMA POOL 622611	5.50	10/15/2033	13,830	15,233	15,472
GNMA POOL 636834	5.50	11/15/2034	2,905	3,213	3,259
GNMA POOL 696976	5.00	6/15/2040	143,339	159,134	164,708
GNMA POOL 696990	5.00	8/15/2040	387,741	433,342	441,393
GNMA POOL 706805	5.00	6/15/2040	383,091	432,096	433,773
GNMA POOL 711520	5.00	6/15/2040	615,716	703,811	712,253
GNMA POOL 716861	4.50	4/15/2039	588	645	663
GNMA POOL 718536	5.00	6/15/2040	408,139	463,808	467,795
GNMA POOL 719226	5.00	7/15/2040	1,460,782	1,656,053	1,677,286
GNMA POOL 723807	5.00	6/15/2040	210,436	232,454	239,520
GNMA POOL 726872	5.00	6/15/2040	42,101	46,193	47,495
GNMA POOL 730927	5.00	7/15/2040	447,634	497,428	509,385
GNMA POOL 732153	5.00	6/15/2040	192,084	211,085	216,847
GNMA POOL 732516	5.00	7/15/2040	330,511	366,558	376,111
GNMA POOL 733352	5.00	7/15/2040	322,064	363,564	367,677
GNMA POOL 736055	5.00	6/15/2040	529,142	604,719	612,224
GNMA POOL 736107	5.00	7/15/2040	385,750	436,837	441,482
GNMA POOL 739192	5.00	7/15/2040	363,439	403,511	417,735
GNMA POOL 739669	5.00	8/15/2040	303,557	341,328	342,719
GNMA POOL 740478	5.00	7/15/2040	602,870	677,646	691,385
GNMA POOL 740494	5.00	7/15/2040	527,719	592,676	606,053
GNMA POOL 741230	5.00	8/15/2040	44,212	48,596	49,888
GNMA POOL 741313	5.00	6/15/2040	5,042	5,536	5,690

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GNMA POOL 742413	5.00	7/15/2040	60,632	66,516	68,375
GNMA POOL 743691	5.00	6/15/2040	237,587	267,977	271,899
GNMA POOL 743742	5.00	6/15/2040	1,032,563	1,180,411	1,194,694
GNMA POOL 743744	5.00	7/15/2040	546,828	621,257	631,643
GNMA POOL 743802	5.00	6/15/2040	240,947	270,485	271,872
GNMA POOL 743817	5.00	7/15/2040	231,906	255,157	261,779
GNMA POOL 744484	5.00	7/15/2040	721,102	824,206	830,425
GNMA POOL 745790	5.00	7/15/2040	35,343	38,813	39,897
GS MORTGAGE SECURITIES TRUST	0.88	5/10/2050	74,744,878	4,624,525	1,866,639
GS MORTGAGE SECURITIES TRUST	0.93	9/1/2052	113,502,262	7,501,818	6,337,942
GS MORTGAGE SECURITIES TRUST	0.95	3/10/2050	95,343,953	6,350,079	4,025,081
GS MORTGAGE SECURITIES TRUST	0.96	11/10/2052	127,493,463	8,731,135	7,294,561
GS MORTGAGE SECURITIES TRUST	1.11	11/10/2050	123,911,707	9,397,526	5,828,195
GS MORTGAGE SECURITIES TRUST	1.19	11/10/2046	68,704,498	6,110,111	1,356,884
GS MORTGAGE SECURITIES TRUST	1.27	11/10/2039	12,562,998	24,696	31,054
GS MORTGAGE SECURITIES TRUST	1.29	5/10/2052	96,217,295	8,076,287	6,332,530
GS MORTGAGE SECURITIES TRUST	2.01	12/12/2053	3,000,000	3,088,500	2,990,598
GS MORTGAGE SECURITIES TRUST	2.08	11/10/2045	45,321,847	6,990,863	786,129
JP MORGAN CHASE COMMERCIAL MORTGAGE	1.01	7/15/2047	50,303,355	3,375,827	940,076
JP MORGAN CHASE COMMERCIAL MORTGAGE	1.07	1/15/2049	57,631,143	4,003,174	1,950,632
JP MORGAN CHASE COMMERCIAL MORTGAGE	1.08	12/15/2046	67,206,633	5,140,971	1,193,225
JP MORGAN CHASE COMMERCIAL MORTGAGE	1.16	3/15/2050	178,867,395	12,067,807	7,251,316
JP MORGAN CHASE COMMERCIAL MORTGAGE	1.28	7/15/2050	57,207,333	4,747,694	2,623,088
JP MORGAN CHASE COMMERCIAL MORTGAGE	1.29	3/10/2052	130,985,510	11,419,801	9,080,987
JP MORGAN CHASE COMMERCIAL MORTGAGE	1.56	8/15/2049	96,711,420	7,816,791	5,303,353
JP MORGAN CHASE COMMERCIAL MORTGAGE	3.91	1/15/2049	1,384,000	1,566,409	1,533,300
JPMBB COMMERCIAL MORTGAGE SECU	0.83	4/15/2047	40,880,210	2,592,304	575,369
JPMBB COMMERCIAL MORTGAGE SECU	0.96	2/15/2047	66,761,749	4,835,821	1,171,989
JPMBB COMMERCIAL MORTGAGE SECU	0.98	8/15/2048	142,406,555	9,664,991	4,284,219
JPMBB COMMERCIAL MORTGAGE SECU	1.05	11/15/2047	102,187,834	7,234,899	2,000,691
JPMBB COMMERCIAL MORTGAGE SECU	1.06	12/15/2048	72,964,546	5,392,153	2,588,850
JPMBB COMMERCIAL MORTGAGE SECU	1.11	10/15/2048	58,929,462	4,527,033	1,630,768
JPMBB COMMERCIAL MORTGAGE SECU	1.13	8/15/2047	221,481,851	8,764,928	5,347,128
JPMBB COMMERCIAL MORTGAGE SECU	1.22	11/15/2045	42,834,578	3,619,565	843,323
JPMBB COMMERCIAL MORTGAGE SECU	1.36	11/15/2048	81,085,780	6,764,095	2,325,048
JPMBB COMMERCIAL MORTGAGE SECU	1.42	3/15/2049	187,507,657	17,340,708	8,012,407
JPMBB COMMERCIAL MORTGAGE SECU	3.80	8/15/2048	45,000,000	46,109,379	49,050,728
LB UBS COMMERCIAL MORTGAGE TRUST	0.00	8/15/2036	453,293	18	18
LB UBS COMMERCIAL MORTGAGE TRUST	0.63	11/15/2038	2,435,783	22,008	365
LB UBS COMMERCIAL MORTGAGE TRUST	0.63	11/15/2038	2,495,286	57,169	374
LB UBS COMMERCIAL MORTGAGE TRUST	0.78	9/15/2039	12,654,951	494	494
MASTR ALTERNATIVE LOANS TRUST	6.50	5/25/2033	90,399	95,300	90,399
ML CFC COMMERCIAL MORTGAGE TRUST	0.54	8/12/2048	2,298,293	90	90
ML CFC COMMERCIAL MORTGAGE TRUST	0.98	7/12/2046	1,703,655	24,807	22,122
ML CFC COMMERCIAL MORTGAGE TRUST	1.39	12/12/2049	182,081	115	6
MORGAN STANLEY BAML TRUST	0.84	10/15/2047	68,769,820	3,965,598	1,111,364
MORGAN STANLEY BAML TRUST	1.03	12/15/2047	69,794,990	4,996,205	2,045,961
MORGAN STANLEY BAML TRUST	1.10	12/15/2048	117,188,744	9,412,311	1,232,603
MORGAN STANLEY BAML TRUST	1.14	6/15/2047	88,597,628	7,216,330	1,902,707
MORGAN STANLEY BAML TRUST	1.16	5/15/2046	148,351,736	11,022,306	2,033,665

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MORGAN STANLEY BAML TRUST	1.16	2/15/2047	96,735,454	7,211,555	1,895,746
MORGAN STANLEY BAML TRUST	1.16	10/15/2048	112,519,909	8,960,444	3,760,885
MORGAN STANLEY BAML TRUST	1.20	10/15/2048	76,075,517	6,200,398	2,625,702
MORGAN STANLEY BAML TRUST	1.23	8/15/2047	54,613,316	4,474,627	1,226,128
MORGAN STANLEY BAML TRUST	1.42	2/15/2048	101,072,923	10,084,713	3,617,979
MORGAN STANLEY BAML TRUST	1.43	5/15/2050	71,946,659	6,964,473	4,078,173
MORGAN STANLEY BAML TRUST	1.54	8/15/2045	73,320,553	7,821,540	531,330
MORGAN STANLEY BAML TRUST	1.72	5/15/2049	57,962,331	6,680,356	3,302,357
MORGAN STANLEY BAML TRUST	1.75	11/15/2045	35,382,305	4,596,851	417,981
MORGAN STANLEY BAML TRUST	2.86	9/15/2049	4,580,000	5,002,024	4,865,947
MORGAN STANLEY BAML TRUST	3.33	5/15/2049	10,000,000	10,252,719	10,795,811
MORGAN STANLEY CAPITAL I TRUST	0.92	12/15/2050	72,033,947	4,612,161	2,953,837
MORGAN STANLEY CAPITAL I TRUST	0.99	7/15/2051	93,394,440	5,879,712	4,190,874
MORGAN STANLEY CAPITAL I TRUST	1.20	2/15/2053	110,968,292	10,207,707	8,587,950
MORGAN STANLEY CAPITAL I TRUST	1.26	7/15/2049	10,729,755	515,608	419
MORGAN STANLEY CAPITAL I TRUST	1.31	3/15/2049	73,071,191	6,186,397	3,079,458
MORGAN STANLEY CAPITAL I TRUST	1.43	5/15/2054	73,439,817	7,263,543	7,167,203
MORGAN STANLEY CAPITAL I TRUST	1.52	5/15/2054	3,000,000	2,999,898	2,948,424
MORGAN STANLEY CAPITAL I TRUST	2.78	8/15/2049	1,290,000	1,396,548	1,366,011
RESI FINANCE LIMITED PARTNERSH	1.48	9/10/2035	430,908	121,669	116,100
SALOMON BROTHERS MORTGAGE SECU	2.48	9/25/2032	136,035	136,035	136,035
SG COMMERCIAL MORTGAGE SECURIT	2.10	10/10/2048	45,134,953	5,979,832	2,817,463
STRUCTURED ASSET SECURITIES CO	2.62	11/25/2032	138,583	139,831	138,583
UBS BARCLAYS COMMERCIAL MORTGA	1.24	4/10/2046	106,079,701	9,441,658	1,445,474
UBS BARCLAYS COMMERCIAL MORTGA	1.74	12/10/2045	57,261,658	7,473,468	797,718
UBS COMMERCIAL MORTGAGE TRUST	1.15	11/15/2050	78,824,459	5,715,688	3,430,570
UBS COMMERCIAL MORTGAGE TRUST	1.19	10/15/2050	63,848,625	5,278,487	3,321,346
UBS COMMERCIAL MORTGAGE TRUST	1.63	10/15/2052	102,320,267	11,832,111	9,507,643
UBS COMMERCIAL MORTGAGE TRUST	3.04	12/15/2052	68,185,000	70,263,767	73,490,745
VENDEE MORTGAGE TRUST	6.50	10/15/2029	2,922,820	2,941,261	3,388,393
WACHOVIA BANK COMMERCIAL MORTGAGE	0.25	12/15/2043	488,625	42	241
WAMU COMMERCIAL MORTGAGE SECUR	0.05	12/27/2049	5,422,721	1,508	1,266
WAMU COMMERCIAL MORTGAGE SECUR	0.58	11/23/2043	2,757,042	31,880	37,457
WELLS FARGO COMMERCIAL MORTGAGE	0.78	9/15/2061	192,814,336	9,359,881	7,149,058
WELLS FARGO COMMERCIAL MORTGAGE	0.93	9/15/2058	63,254,304	4,066,619	1,713,113
WELLS FARGO COMMERCIAL MORTGAGE	1.02	12/15/2050	54,316,509	3,929,311	2,570,248
WELLS FARGO COMMERCIAL MORTGAGE	1.10	8/15/2051	51,515,095	3,350,233	2,355,497
WELLS FARGO COMMERCIAL MORTGAGE	1.12	11/15/2048	65,341,066	5,254,075	2,384,433
WELLS FARGO COMMERCIAL MORTGAGE	1.15	10/15/2052	112,155,322	8,930,928	7,521,451
WELLS FARGO COMMERCIAL MORTGAGE	1.18	12/15/2047	94,821,658	2,990,309	2,671,952
WELLS FARGO COMMERCIAL MORTGAGE	1.40	11/15/2059	78,651,685	7,493,303	3,994,037
WELLS FARGO COMMERCIAL MORTGAGE	1.44	2/15/2053	78,848,813	8,281,018	7,110,320
WELLS FARGO COMMERCIAL MORTGAGE	1.44	3/15/2052	122,850,552	11,851,147	9,418,096
WELLS FARGO COMMERCIAL MORTGAGE	1.59	1/15/2059	56,593,456	5,704,111	2,975,086
WELLS FARGO COMMERCIAL MORTGAGE	1.65	1/15/2060	59,054,870	6,478,083	3,325,575
WELLS FARGO COMMERCIAL MORTGAGE	1.76	8/15/2052	48,610,564	5,922,565	4,809,919
WELLS FARGO COMMERCIAL MORTGAGE	1.89	10/15/2045	49,275,805	6,685,523	680,024
WELLS FARGO COMMERCIAL MORTGAGE	2.29	6/15/2049	98,401,182	14,152,747	6,278,457
WELLS FARGO COMMERCIAL MORTGAGE	2.67	7/15/2048	12,800,000	13,589,432	13,440,034
WELLS FARGO COMMERCIAL MORTGAGE	3.41	12/15/2047	10,000,000	10,947,311	10,770,516

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Mortgage-Backed Securities**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WELLS FARGO COMMERCIAL MORTGAGE	3.50	7/15/2058	20,000,000	20,171,548	21,355,947
WELLS FARGO COMMERCIAL MORTGAGE	3.54	5/15/2048	8,875,000	9,809,687	9,650,065
WELLS FARGO COMMERCIAL MORTGAGE	3.56	1/15/2059	5,909,463	6,483,881	6,473,347
WELLS FARGO COMMERCIAL MORTGAGE	3.64	12/15/2059	14,956,430	17,000,249	16,552,093
WELLS FARGO COMMERCIAL MORTGAGE	3.70	11/15/2048	1,160,000	1,298,127	1,274,261
WELLS FARGO COMMERCIAL MORTGAGE	3.77	7/15/2058	9,000,000	10,051,269	9,866,227
WELLS FARGO COMMERCIAL MORTGAGE	3.81	12/15/2048	18,500,000	18,961,577	20,434,684
WF RBS COMMERCIAL MORTGAGE TRUST	0.80	9/15/2046	96,499,707	6,124,450	1,118,302
WF RBS COMMERCIAL MORTGAGE TRUST	0.81	6/15/2046	107,757,090	7,093,218	1,021,357
WF RBS COMMERCIAL MORTGAGE TRUST	0.95	9/15/2057	74,133,291	4,853,284	1,541,902
WF RBS COMMERCIAL MORTGAGE TRUST	1.00	11/15/2047	77,369,630	5,446,822	1,846,982
WF RBS COMMERCIAL MORTGAGE TRUST	1.28	3/15/2045	92,299,017	7,269,932	1,191,736
WF RBS COMMERCIAL MORTGAGE TRUST	2.29	4/15/2045	35,877,958	5,766,857	151,856
TOTAL				31,851,623,957	31,683,470,982

**CalPERS 2020-2021 Annual Investment Report
Mortgage Loans**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DEFAULT MHLP	8.00	1/31/2050	2,161,110	2,126,013	2,161,110
JUMBO MHLP 885	1.00	12/14/2036	815,291	813,697	849,495
JUMBO MHLP 30 YEAR 890	6.09	6/15/2037	1,035,094	1,031,977	1,066,359
JUMBO MHLP 30 YEAR 892	6.23	9/20/2037	672,707	670,915	739,386
JUMBO MHLP 30 YEAR 895	6.15	12/20/2037	1,327,433	1,322,748	1,407,650
JUMBO MHLP 30 YEAR 897	6.02	3/20/2038	803,787	802,915	857,155
JUMBO MHLP 30 YEAR 898	6.21	6/20/2038	924,716	922,003	959,786
JUMBO MHLP 30 YEAR 901	5.90	8/19/2038	1,185,444	1,185,444	1,275,628
JUMBO MHLP 30 YEAR 904	6.28	12/12/2038	1,211,654	1,210,636	1,249,714
JUMBO MHLP 30 YEAR 908	5.58	6/18/2039	28,447	28,444	30,611
JUMBO MHLP 30 YEAR 913	1.00	12/10/2039	907,254	906,412	918,532
JUMBO MHLP 30 YEAR 915	4.27	3/12/2040	208,082	207,705	212,844
JUMBO MHLP 30 YR 888	1.00	3/15/2037	673,927	672,344	701,966
JUMBO MHLP 854	6.21	2/1/2033	422,614	422,359	437,359
JUMBO MHLP 856	5.93	6/1/2033	673,054	673,011	723,438
JUMBO MHLP 858	5.64	9/1/2033	1,398,989	1,397,539	1,475,753
JUMBO MHLP 860	1.00	12/15/2033	424,460	423,806	438,179
JUMBO MHLP 866	5.30	9/24/2034	70,272	70,259	73,194
JUMBO MHLP 868	5.55	12/30/2030	636,706	636,319	618,985
JUMBO MHLP 870	3.50	3/25/2035	250,480	250,292	265,166
JUMBO MHLP 872	1.00	7/25/2034	857,896	856,956	904,803
JUMBO MHLP 874	5.81	7/25/2034	258,936	258,848	274,630
JUMBO MHLP 876	1.00	12/19/2035	438,136	437,250	465,814
JUMBO MHLP 879	5.72	3/24/2036	187,672	186,929	198,915
JUMBO MHLP 882	1.00	9/19/2036	126,693	126,368	133,781
PERSONAL LOAN MHLP	6.75	1/31/2050	869,121	898,604	882,045
TOTAL				18,539,792	19,322,297

CalPERS 2020-2021 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AAMES MORTGAGE INVESTMENT TRUST	0.00	10/25/2035	580,000	0	23
AIG CLO, LTD	1.60	4/15/2032	305,000,000	305,000,000	304,664,500
ALM LOAN FUNDING	1.83	10/15/2027	35,000,000	35,000,000	34,916,000
ANTARES CLO	1.44	4/20/2031	399,000,000	399,000,000	397,882,800
ANTARES CLO	1.87	7/20/2031	290,000,000	290,000,000	290,050,460
APIDOS CLO	1.32	1/20/2031	435,000,000	435,000,000	434,478,000
ARES CLO, LTD	1.85	1/15/2029	50,000,000	50,000,000	49,880,000
ASSET BACKED FUNDING CORPORATION	6.00	7/26/2035	314,228	0	3
AUBURN CLO, LTD.	1.44	10/20/2030	240,000,000	240,000,000	239,880,000
BEAR STEARNS ASSET BACKED SECURITIES	5.50	12/25/2035	87,300	0	1
BLUEMOUNTAIN CLO, LTD	1.39	10/20/2030	200,000,000	200,000,000	199,780,000
BLUEMOUNTAIN CLO, LTD	2.24	7/18/2027	5,000,000	5,000,000	4,974,000
BURNHAM PARK CLO, LTD.	1.69	10/20/2029	16,000,000	16,000,000	15,939,200
CARLYLE GLOBAL MARKET STRATEGIES	1.28	10/15/2030	51,333,047	51,333,047	51,245,781
CARLYLE GLOBAL MARKET STRATEGIES	1.49	4/20/2031	41,361,181	41,286,466	41,340,501
CARLYLE GLOBAL MARKET STRATEGIES	1.49	1/18/2029	43,537,500	43,537,500	43,093,418
CATAMARAN CLO, LTD	2.24	10/18/2026	30,234,786	30,234,786	30,168,270
CBAM CLO MANAGEMENT	1.38	1/15/2031	181,000,000	181,000,000	180,782,800
CBAM CLO MANAGEMENT	1.42	10/17/2029	325,000,000	325,000,000	325,032,500
CBAM CLO MANAGEMENT	1.63	1/15/2031	51,750,000	51,750,000	51,154,875
CBAM CLO MANAGEMENT	1.89	10/17/2029	85,000,000	85,000,000	84,830,000
CHURCHILL MIDDLE MARKET CLO, LTD	1.72	10/20/2030	109,000,000	109,000,000	108,869,200
CITIBANK CREDIT CARD ISSUANCE	6.15	6/15/2039	187,179,000	223,411,897	266,764,198
COUNTRYWIDE ASSET BACKED CERTI	0.27	3/25/2034	80,000,000	0	1
COVENANT CREDIT PARTNERS CLO, LTD	1.46	10/15/2029	256,500,000	256,500,000	256,217,850
COVENANT CREDIT PARTNERS CLO, LTD	2.03	10/15/2029	10,000,000	10,000,000	9,976,000
CUMBERLAND PARK CLO, LTD	1.59	7/20/2028	25,000,000	25,000,000	24,912,500
CUMBERLAND PARK CLO, LTD	1.99	7/20/2028	5,000,000	5,000,000	4,988,500
DORCHESTER PARK CLO, LTD	1.64	4/20/2028	45,500,000	45,500,000	45,349,850
DRYDEN SENIOR LOAN FUND	1.41	11/15/2028	12,600,000	12,600,000	12,456,360
ELEVATION CLO, LTD	1.40	7/15/2030	60,000,000	60,000,000	59,868,000
ELEVATION CLO, LTD	1.78	7/15/2030	25,000,000	25,000,000	24,932,500
FBR SECURITIZATION TRUST	3.53	9/25/2035	300,000	0	12
FBR SECURITIZATION TRUST	3.53	11/25/2035	570,753	0	22
FIRST FRANKLIN MORTGAGE LOAN	5.68	12/25/2035	42,874	0	0
FIRST FRANKLIN MORTGAGE LOAN	6.50	9/25/2035	198,940	0	0
GALAXY CLO, LTD	1.30	1/15/2031	213,500,000	213,500,000	213,243,800
GE WMCMSN	5.50	1/25/2036	103,549	0	1
GILBERT PARK CLO, LTD	1.37	10/15/2030	435,000,000	435,000,000	434,521,500
GOLUB CAPITAL BDC, LLC	1.67	1/20/2031	218,000,000	218,000,000	216,857,026
GOLUB CAPITAL PARTNERS CLO, LTD	1.91	10/20/2031	236,000,000	236,000,000	236,000,000
GOLUB CAPITAL PARTNERS CLO, LTD	2.24	7/20/2029	32,700,000	32,700,000	32,631,330
GSAMP NIM TRUST	5.50	11/25/2035	539,975	0	5
HEAT EQUITY ASSET TRUST NIM	6.00	1/27/2036	419,282	136,699	4
HEAT EQUITY ASSET TRUST NIM	6.50	5/27/2036	131,313	0	0
HIGHBRIDGE LOAN MANAGEMENT, LTD	1.24	7/18/2031	287,500,000	287,500,000	287,155,000
JAMESTOWN CLO, LTD	1.48	4/22/2030	22,500,000	22,500,000	22,266,000
JAMESTOWN CLO, LTD	1.94	1/17/2027	28,000,000	28,000,000	27,932,800
L.A. ARENA FUNDING, LLC	7.66	12/15/2026	2,955,144	2,865,997	2,949,669
LCM, LTD PARTNERSHIP	1.93	7/15/2027	51,000,000	51,000,000	50,877,600
MAGNETITE CLO, LTD	1.12	4/20/2031	334,400,000	334,400,000	333,998,720

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Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MAGNETITE CLO, LTD	1.54	4/20/2031	57,475,000	57,475,000	56,997,958
MAGNETITE CLO, LTD	1.68	4/15/2031	8,500,000	8,500,000	8,477,050
MERCER FIELD CLO, LP	1.51	4/15/2029	371,216,009	371,216,009	370,807,671
NZCG FUNDING, LTD	1.26	2/26/2031	249,000,000	249,000,000	248,751,000
OCP CLO, LTD	1.31	11/20/2030	210,600,000	210,600,000	210,347,280
OCTAGON INVESTMENT PARTNERS XV	1.18	1/25/2031	74,050,000	74,050,000	73,968,545
OPTION ONE MORTGAGE SECURITIES	5.44	8/26/2035	213,614	0	2
OWNIT MORTGAGE LOAN NIM	5.00	8/25/2036	939,567	0	0
OZLM, LTD	1.34	1/20/2031	254,000,000	254,000,000	253,720,600
PALMER SQUARE CLO, LTD	1.22	4/18/2031	225,000,000	225,000,000	224,707,500
PALMER SQUARE CLO, LTD	1.88	7/15/2031	125,000,000	125,000,000	125,035,375
PARALLEL, LTD	1.32	4/20/2031	260,000,000	260,000,000	259,688,000
PARALLEL, LTD	1.44	10/20/2031	20,000,000	20,000,000	19,978,000
PARALLEL, LTD	1.49	7/20/2027	47,000,000	47,000,000	46,661,600
PARALLEL, LTD	1.55	7/20/2032	124,000,000	124,000,000	124,000,992
PARALLEL, LTD	2.01	7/20/2031	88,000,000	88,000,000	88,000,000
POWDERHOUND	1.00	3/31/2028	253,534,842	352,998,860	356,786,506
REGATTA X FUNDING, LTD	1.31	1/17/2031	224,000,000	224,000,000	223,753,600
RRAM	1.27	1/15/2030	490,000,000	490,000,000	489,167,000
SAIL NET INTEREST MARGIN NOTES	7.35	11/27/2033	89,124	1	199,427
SB FINANCE NIM TRUST	7.50	6/25/2036	111,419	0	1
SHARPS SP I LLC NET INTEREST	5.00	5/25/2035	428,624	0	4
SOUND POINT CLO, LTD	1.34	4/18/2031	40,000,000	40,000,000	39,976,000
SOUND POINT CLO, LTD	1.44	10/20/2031	260,000,000	260,000,000	259,558,000
SOUND POINT CLO, LTD	1.58	7/20/2032	227,500,000	227,383,916	227,249,750
SOUND POINT CLO, LTD	1.84	7/20/2028	37,500,000	37,500,000	37,410,000
SYMPHONY CLO, LTD	1.50	7/16/2032	261,000,000	261,000,000	260,686,800
TEACHERS INSURANCE AND ANNUITY	1.33	1/16/2031	87,000,000	87,000,000	86,904,300
TIAA CLO, LTD	1.42	1/20/2032	175,000,000	175,000,000	174,807,500
TICP CLO, LTD	1.83	1/15/2031	26,800,000	26,800,000	26,735,680
TICP CLO, LTD	2.38	4/26/2028	5,000,000	5,000,000	4,996,500
VOYA CLO 2017 4, LTD	1.31	10/15/2030	55,000,000	55,000,000	54,934,000
VOYA CLO, LTD	1.14	4/19/2031	32,000,000	31,492,003	31,968,000
WELLFLEET CLO, LTD	2.03	7/15/2031	20,000,000	20,000,000	20,042,000
WELLFLEET CLO, LTD	2.58	7/15/2031	30,000,000	29,889,467	30,028,200
TOTAL				9,854,661,648	9,889,206,420

CalPERS 2020-2021 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
1011778 BC / NEW RED FIN	3.88	1/15/2028	30,139,000	30,250,175	30,515,738
1011778 BC / NEW RED FIN	4.00	10/15/2030	47,600,000	47,723,397	46,061,092
1011778 BC / NEW RED FIN	4.25	5/15/2024	12,164,000	11,888,937	12,301,575
1011778 BC / NEW RED FIN	4.38	1/15/2028	13,625,000	13,601,383	13,827,740
1011778 BC / NEW RED FIN	5.75	4/15/2025	938,000	938,000	993,361
ABBOTT LABORATORIES	4.90	11/30/2046	64,212,000	68,148,898	87,630,116
ABBVIE INC	3.20	11/21/2029	32,600,000	32,663,127	35,382,410
ABBVIE INC	4.05	11/21/2039	62,300,000	63,868,824	72,320,955
ABBVIE INC	4.25	11/21/2049	49,598,000	50,965,496	59,467,506
ABBVIE INC	4.30	5/14/2036	28,600,000	29,228,105	33,928,466
ABBVIE INC	4.40	11/6/2042	9,566,000	9,848,110	11,626,421
ABBVIE INC	4.45	5/14/2046	43,690,000	43,538,036	52,919,949
ABBVIE INC	4.50	5/14/2035	41,699,000	44,300,017	50,370,307
ABBVIE INC	4.55	3/15/2035	38,300,000	44,386,311	46,418,068
ABBVIE INC	4.70	5/14/2045	9,100,000	9,149,222	11,353,706
ABBVIE INC	4.75	3/15/2045	27,724,000	31,609,218	34,742,331
ABBVIE INC	4.85	6/15/2044	2,000,000	2,455,925	2,541,720
ABBVIE INC	4.88	11/14/2048	9,130,000	9,094,780	11,838,597
ABC SUPPLY CO INC	4.00	1/15/2028	17,748,000	17,740,214	18,180,164
ABERCROMBIE + FITCH MANA	8.75	7/15/2025	750,000	749,593	831,683
ACADIA HEALTHCARE CO INC	5.00	4/15/2029	1,504,000	1,505,199	1,575,320
ACADIA HEALTHCARE CO INC	5.50	7/1/2028	2,441,000	2,485,203	2,612,456
ACCO BRANDS CORP	4.25	3/15/2029	10,990,000	10,813,994	10,883,067
ACE CAPITAL TRUST II	9.70	4/1/2030	26,995,000	31,572,213	40,737,345
ACRISURE LLC / FIN INC	4.25	2/15/2029	11,000,000	10,958,831	10,858,100
ACRISURE LLC / FIN INC	7.00	11/15/2025	2,395,000	2,347,258	2,449,007
ACRISURE LLC / FIN INC	10.13	8/1/2026	575,000	575,000	650,130
ACUITY BRANDS LIGHTING	2.15	12/15/2030	9,600,000	9,591,907	9,518,016
ACURIS FIN US/ACURIS FIN	5.00	5/1/2028	700,000	700,000	698,432
ADAMS HOMES INC	7.50	2/15/2025	1,000,000	1,005,864	1,048,450
ADAPTHEALTH LLC	4.63	8/1/2029	8,183,000	8,320,257	8,291,588
ADIENT GLOBAL HOLDINGS	4.88	8/15/2026	16,014,000	14,507,757	16,474,082
ADIENT US LLC	9.00	4/15/2025	9,375,000	9,662,468	10,316,625
ADT SEC CORP	3.50	7/15/2022	10,520,000	10,350,009	10,731,031
ADT SEC CORP	4.13	6/15/2023	13,005,000	12,698,135	13,684,771
ADT SEC CORP	4.88	7/15/2032	12,780,000	10,847,936	13,474,465
ADTALEM GLOBAL EDUCATION	5.50	3/1/2028	14,325,000	14,382,766	14,575,544
ADVANCE AUTO PARTS	3.90	4/15/2030	2,500,000	2,721,064	2,795,275
ADVANCED DRAINAGE SYSTEM	5.00	9/30/2027	500,000	500,000	522,180
ADVANTAGE SALES + MARKET	6.50	11/15/2028	12,000,000	12,007,014	12,686,520
ADVISOR GROUP HOLDINGS I	10.75	8/1/2027	663,000	703,320	735,473
ADVOCATE HEALTH CORP	3.01	6/15/2050	18,850,000	18,925,169	19,436,989
AECOM	5.13	3/15/2027	17,240,000	16,576,188	19,208,636
AEGON NV	5.50	4/11/2048	9,085,000	10,278,634	10,311,929
AEP TRANSMISSION CO LLC	3.15	9/15/2049	21,800,000	21,613,778	22,730,206
AEP TRANSMISSION CO LLC	3.65	4/1/2050	22,776,000	23,790,440	25,913,394
AEP TRANSMISSION CO LLC	3.75	12/1/2047	2,000,000	2,135,409	2,289,280

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Corporate Bonds**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AEP TRANSMISSION CO LLC	3.80	6/15/2049	1,500,000	1,605,192	1,736,295
AETHON UN/AETHIN UN FIN	8.25	2/15/2026	12,650,000	12,937,338	13,701,342
AETNA INC	3.88	8/15/2047	33,281,000	30,162,111	37,384,880
AETNA INC	4.50	5/15/2042	12,325,000	12,821,236	14,756,599
AETNA INC	6.63	6/15/2036	26,278,000	31,865,931	38,286,783
AETNA INC	6.75	12/15/2037	13,446,000	16,585,216	19,860,414
AFFILIATED MANAGERS GROU	3.30	6/15/2030	31,800,000	32,120,134	34,305,840
AFFINITY GAMING	6.88	12/15/2027	8,525,000	8,994,801	9,064,036
AG ISSUER LLC	6.25	3/1/2028	10,557,000	10,721,402	11,115,254
AGILENT TECHNOLOGIES INC	2.30	3/12/2031	2,000,000	1,955,282	2,001,340
AGILENT TECHNOLOGIES INC	2.75	9/15/2029	28,000,000	27,881,146	29,370,880
AGREE LP	2.60	6/15/2033	26,000,000	25,782,441	25,916,800
AGREE LP	2.90	10/1/2030	20,100,000	20,278,323	20,975,556
AHEAD DB HOLDINGS LLC	6.63	5/1/2028	875,000	875,000	908,460
AHERN RENTALS INC	7.38	5/15/2023	3,275,000	2,570,135	2,967,609
AHP HEALTH PARTN	5.75	7/15/2029	700,000	700,000	710,850
AIR LEASE CORP	3.00	2/1/2030	21,000,000	20,692,984	21,275,940
AIR LEASE CORP	3.13	12/1/2030	78,127,000	78,630,065	79,439,534
AIR LEASE CORP	3.25	10/1/2029	10,257,000	10,579,159	10,671,383
AIR LEASE CORP	3.63	12/1/2027	19,290,000	19,007,218	20,739,644
AIR LEASE CORP	4.63	10/1/2028	21,700,000	22,104,641	24,523,387
AIR METHODS CORP	8.00	5/15/2025	1,850,000	1,573,248	1,748,287
AIRCASTLE LTD	2.85	1/26/2028	10,000,000	9,863,192	10,058,700
AKER BP ASA	3.75	1/15/2030	41,700,000	41,928,496	44,916,738
AKER BP ASA	4.00	1/15/2031	48,100,000	49,487,198	52,802,256
ALASKA AIRLINES 2020 TR	4.80	2/15/2029	13,899,728	14,066,589	15,386,443
ALBERTSONS COS/SAFEWAY	3.25	3/15/2026	7,438,000	7,451,108	7,573,148
ALBERTSONS COS/SAFEWAY	3.50	2/15/2023	1,300,000	1,287,737	1,336,140
ALBERTSONS COS/SAFEWAY	3.50	3/15/2029	25,849,000	25,762,379	25,541,914
ALBERTSONS COS/SAFEWAY	4.63	1/15/2027	27,223,000	27,255,121	28,461,919
ALBERTSONS COS/SAFEWAY	4.88	2/15/2030	18,555,000	18,851,068	19,788,536
ALBERTSONS COS/SAFEWAY	5.75	3/15/2025	200,000	198,696	204,874
ALBERTSONS COS/SAFEWAY	5.88	2/15/2028	17,393,000	17,647,845	18,739,566
ALBERTSONS COS/SAFEWAY	7.50	3/15/2026	946,000	974,845	1,037,516
ALCOA NEDERLAND HOLDING	4.13	3/31/2029	10,616,000	10,697,805	11,059,536
ALCOA NEDERLAND HOLDING	5.50	12/15/2027	9,500,000	10,046,450	10,291,445
ALCOA NEDERLAND HOLDING	6.13	5/15/2028	12,579,000	12,769,512	13,758,281
ALCOA NEDERLAND HOLDING	7.00	9/30/2026	10,750,000	11,107,147	11,253,960
ALEXANDRIA REAL ESTATE E	1.88	2/1/2033	17,400,000	17,018,259	16,468,578
ALEXANDRIA REAL ESTATE E	2.00	5/18/2032	25,000,000	24,925,252	24,369,750
ALEXANDRIA REAL ESTATE E	2.75	12/15/2029	9,100,000	8,999,728	9,515,051
ALEXANDRIA REAL ESTATE E	4.00	2/1/2050	26,772,000	27,476,727	30,878,557
ALEXANDRIA REAL ESTATE E	4.85	4/15/2049	5,192,000	5,514,231	6,676,185
ALEXANDRIA REAL ESTATE E	4.90	12/15/2030	18,850,000	19,085,415	23,063,729
ALLEGHENY TECHNOLOGIES	5.88	12/1/2027	1,025,000	1,027,999	1,076,588
ALLEGHENY TECHNOLOGIES	7.88	8/15/2023	7,600,000	7,855,442	8,365,852
ALLEGION PLC	3.50	10/1/2029	15,100,000	15,246,271	16,407,207

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ALLEN MEDIA LLC/CO ISSR	10.50	2/15/2028	1,075,000	1,066,653	1,140,500
ALLIANT HOLD / CO ISSUER	4.25	10/15/2027	11,357,000	11,373,049	11,524,629
ALLIANT HOLD / CO ISSUER	6.75	10/15/2027	4,159,000	4,175,014	4,372,897
ALLIANZ SE	3.50	12/31/2099	10,000,000	10,021,187	10,351,700
ALLIED UNIVERSAL	6.00	6/1/2029	1,550,000	1,566,354	1,570,507
ALLIED UNIVERSAL	6.63	7/15/2026	35,672,000	37,071,700	37,823,735
ALLIED UNIVERSAL	9.75	7/15/2027	2,750,000	2,708,659	3,029,263
ALLISON TRANSMISSION INC	3.75	1/30/2031	16,112,000	16,272,783	15,809,739
ALLISON TRANSMISSION INC	5.88	6/1/2029	13,718,000	14,007,934	15,071,006
ALLSTATE CORP	3.85	8/10/2049	4,758,000	4,956,939	5,653,598
ALLY FINANCIAL INC	5.75	11/20/2025	18,945,000	19,396,804	21,730,294
ALLY FINANCIAL INC	8.00	11/1/2031	57,214,000	79,343,445	82,287,463
ALPINE FIN MERGER SUB LLC	0.00	7/12/2024	428,166	422,345	427,721
ALTA EQUIPMENT GROUP	5.63	4/15/2026	575,000	575,000	590,772
ALTERA INFRA/TEEKAY OFC	8.50	7/15/2023	10,900,000	10,884,138	9,974,808
ALTICE FRANCE HOLDING SA	6.00	2/15/2028	1,050,000	1,033,266	1,043,732
ALTICE FRANCE SA	5.13	1/15/2029	400,000	400,000	402,272
ALTICE FRANCE SA	5.13	7/15/2029	3,425,000	3,426,769	3,464,148
ALTICE FRANCE SA	5.50	1/15/2028	1,150,000	1,173,119	1,190,250
AMAZON.COM INC	2.88	5/12/2041	3,000,000	3,052,189	3,097,170
AMAZON.COM INC	3.10	5/12/2051	121,000,000	119,964,189	127,195,200
AMAZON.COM INC	3.88	8/22/2037	29,300,000	29,834,960	34,879,013
AMAZON.COM INC	4.05	8/22/2047	32,406,000	33,988,386	39,509,719
AMAZON.COM INC	4.25	8/22/2057	38,600,000	41,125,984	49,389,472
AMAZON.COM INC	4.95	12/5/2044	6,192,000	7,301,228	8,406,012
AMBIENCE MERGER	4.88	7/15/2028	300,000	300,000	301,299
AMBIENCE MERGER	7.13	7/15/2029	850,000	850,000	859,843
AMC ENTERTAINMENT HLDGS	10.50	4/24/2026	223,000	213,481	242,243
AMC ENTERTAINMENT HLDGS	12.00	6/15/2026	1,337,576	1,604,450	1,369,263
AMC NETWORKS INC	4.25	2/15/2029	17,925,000	17,804,203	18,110,345
AMC NETWORKS INC	4.75	8/1/2025	11,600,000	11,291,352	11,906,820
AMCOR FLEXIBLES NORTH AM	2.69	5/25/2031	15,000,000	14,993,467	15,292,350
AMER AIRLN 15 1 A PTT	3.38	11/1/2028	701,642	684,689	696,064
AMEREN ILLINOIS	2.90	6/15/2051	10,000,000	9,958,308	10,122,300
AMEREN ILLINOIS CO	3.70	12/1/2047	23,868,000	24,312,359	27,302,367
AMEREN ILLINOIS CO	4.15	3/15/2046	6,882,000	7,197,159	8,365,415
AMEREN ILLINOIS CO	4.50	3/15/2049	2,846,000	3,494,515	3,658,903
AMERICA MOVIL SAB DE CV	4.38	7/16/2042	32,534,000	33,866,851	39,181,998
AMERICA MOVIL SAB DE CV	6.13	3/30/2040	24,096,000	29,912,887	34,157,767
AMERICAN AIRLINES GROUP	3.75	3/1/2025	1,886,000	1,352,043	1,737,270
AMERICAN AIRLINES INC	11.75	7/15/2025	45,982,000	44,880,507	57,698,673
AMERICAN AIRLINES/AADVAN	5.50	4/20/2026	54,355,000	56,280,805	57,705,442
AMERICAN AIRLINES/AADVAN	5.75	4/20/2029	42,550,854	44,806,601	46,015,345
AMERICAN AXLE + MFG INC	6.25	4/1/2025	13,989,000	13,843,149	14,469,382
AMERICAN AXLE + MFG INC	6.25	3/15/2026	1,879,000	1,929,515	1,937,775
AMERICAN AXLE + MFG INC	6.50	4/1/2027	1,104,000	1,148,474	1,169,412
AMERICAN CAMPUS CMNTYS	2.85	2/1/2030	17,972,000	17,822,356	18,511,879

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AMERICAN CAMPUS CMNTYS	3.88	1/30/2031	40,253,000	43,198,618	44,751,675
AMERICAN FINANCIAL GROUP	5.25	4/2/2030	10,600,000	10,808,278	13,013,726
AMERICAN HOMES 4 RENT	4.90	2/15/2029	15,300,000	16,183,527	17,830,926
AMERICAN HONDA FINANCE	1.80	1/13/2031	5,000,000	4,987,411	4,933,750
AMERICAN INTL GROUP	3.40	6/30/2030	49,400,000	52,219,112	54,185,872
AMERICAN INTL GROUP	3.88	1/15/2035	3,000,000	3,265,688	3,390,930
AMERICAN INTL GROUP	4.25	3/15/2029	15,135,000	15,385,098	17,468,666
AMERICAN INTL GROUP	4.50	7/16/2044	11,895,000	12,398,169	14,438,508
AMERICAN TOWER CORP	1.88	10/15/2030	24,200,000	23,802,963	23,400,432
AMERICAN TOWER CORP	2.70	4/15/2031	40,000,000	39,924,778	41,323,600
AMERICAN TOWER CORP	2.90	1/15/2030	47,900,000	48,003,289	50,356,312
AMERICAN TOWER CORP	2.95	1/15/2051	47,410,000	46,939,483	45,147,595
AMERICAN TOWER CORP	3.10	6/15/2050	49,164,000	49,057,990	48,070,101
AMERICAN TOWER CORP	3.70	10/15/2049	10,462,000	10,507,050	11,338,297
AMERICAN TOWER CORP	3.80	8/15/2029	22,000,000	22,175,596	24,537,480
AMERICAN TOWER CORP	3.95	3/15/2029	34,900,000	34,846,915	39,225,855
AMERICAN WATER CAP CORP	6.59	10/15/2037	50,800,000	56,205,604	75,264,264
AMERICAN WATER CAPITAL C	3.25	6/1/2051	100,000,000	99,714,255	104,635,000
AMERICAN WATER CAPITAL C	3.45	5/1/2050	15,001,000	15,171,532	16,221,331
AMERICAN WATER CAPITAL C	3.75	9/1/2047	8,183,000	8,561,296	9,237,543
AMERICAN WATER CAPITAL C	4.00	12/1/2046	1,000,000	1,093,295	1,168,620
AMERICAN WATER CAPITAL C	4.15	6/1/2049	28,100,000	28,926,265	33,933,560
AMERICAN WATER CAPITAL C	4.20	9/1/2048	12,105,000	13,831,345	14,709,996
AMERICAN WATER CAPITAL C	4.30	12/1/2042	2,000,000	2,266,980	2,454,020
AMERIGAS PART/FIN CORP	5.50	5/20/2025	10,725,000	10,533,553	11,803,721
AMERIGAS PART/FIN CORP	5.63	5/20/2024	8,850,000	8,772,141	9,686,768
AMERIGAS PART/FIN CORP	5.75	5/20/2027	9,510,000	9,148,452	10,627,996
AMERIGAS PART/FIN CORP	5.88	8/20/2026	12,325,000	12,094,782	13,800,303
AMFAM HOLDINGS INC	2.81	3/11/2031	6,500,000	6,488,202	6,640,920
AMGEN INC	2.30	2/25/2031	4,000,000	3,948,893	4,050,880
AMGEN INC	3.38	2/21/2050	49,700,000	50,979,563	52,373,363
AMGEN INC	4.40	5/1/2045	70,350,000	74,029,146	85,309,928
AMGEN INC	4.56	6/15/2048	5,450,000	6,318,752	6,852,231
AMGEN INC	4.66	6/15/2051	21,750,000	22,934,621	28,089,690
AMGEN INC	4.95	10/1/2041	7,250,000	8,690,749	9,376,353
AMGEN INC	6.38	6/1/2037	1,000,000	1,366,904	1,429,680
AMKOR TECHNOLOGY INC	6.63	9/15/2027	9,305,000	9,408,332	10,033,675
AMN HEALTHCARE INC	4.00	4/15/2029	1,200,000	1,204,074	1,211,952
AMN HEALTHCARE INC	4.63	10/1/2027	7,500,000	7,714,359	7,788,975
AMS AG	7.00	7/31/2025	2,200,000	2,182,279	2,368,410
AMSTED INDUSTRIES	5.63	7/1/2027	500,000	500,000	527,115
AMWINS GROUP INC	7.75	7/1/2026	8,900,000	9,593,882	9,443,345
ANGI GROUP LLC	3.88	8/15/2028	9,350,000	9,418,644	9,312,226
ANGLOGOLD HOLDINGS PLC	3.75	10/1/2030	5,000,000	5,020,837	5,190,800
ANHEUSER BUSCH CO/INBEV	4.70	2/1/2036	88,900,000	91,706,650	109,033,183
ANHEUSER BUSCH CO/INBEV	4.90	2/1/2046	80,630,000	85,300,732	101,989,693
ANHEUSER BUSCH INBEV FIN	4.00	1/17/2043	13,549,000	13,833,718	15,193,036

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ANHEUSER BUSCH INBEV WOR	4.35	6/1/2040	31,600,000	34,453,035	37,604,316
ANHEUSER BUSCH INBEV WOR	4.38	4/15/2038	26,773,000	26,956,725	31,906,455
ANHEUSER BUSCH INBEV WOR	4.90	1/23/2031	4,000,000	4,765,595	4,919,240
ANHEUSER BUSCH INBEV WOR	5.45	1/23/2039	45,000,000	48,636,392	59,365,800
ANHEUSER BUSCH INBEV WOR	5.55	1/23/2049	10,000,000	12,445,411	13,749,600
ANHEUSER BUSCH INBEV WOR	5.80	1/23/2059	16,400,000	18,459,525	23,700,952
ANTERO MIDSTREAM PART/FI	5.38	6/15/2029	12,421,000	12,661,909	12,971,499
ANTERO MIDSTREAM PART/FI	5.75	3/1/2027	12,050,000	10,924,835	12,533,446
ANTERO MIDSTREAM PART/FI	5.75	1/15/2028	11,549,000	10,430,300	12,151,973
ANTERO MIDSTREAM PART/FI	7.88	5/15/2026	9,850,000	9,843,178	11,007,277
ANTERO RESOURCES CORP	5.00	3/1/2025	11,041,000	9,862,163	11,311,505
ANTERO RESOURCES CORP	5.38	3/1/2030	11,268,000	11,363,421	11,498,994
ANTERO RESOURCES CORP	7.63	2/1/2029	11,350,000	11,742,403	12,620,292
ANTERO RESOURCES CORP	8.38	7/15/2026	8,386,000	8,487,026	9,536,475
ANTHEM INC	2.88	9/15/2029	25,100,000	24,922,860	26,705,145
ANTHEM INC	3.13	5/15/2050	11,676,000	11,734,610	11,943,614
ANTHEM INC	3.60	3/15/2051	20,000,000	19,927,904	21,978,400
ANTHEM INC	3.70	9/15/2049	33,781,000	33,287,578	37,557,040
ANTHEM INC	4.38	12/1/2047	19,342,000	20,047,285	23,596,079
ANTHEM INC	4.55	3/1/2048	6,727,000	6,957,118	8,431,622
ANTHEM INC	4.63	5/15/2042	15,396,000	17,339,914	19,159,090
AON PLC	4.60	6/14/2044	36,715,000	43,091,808	45,886,774
AON PLC	4.75	5/15/2045	20,184,000	22,297,865	26,018,387
APACHE CORP	4.25	1/15/2030	4,825,000	4,558,058	5,100,122
APACHE CORP	4.25	1/15/2044	10,326,000	7,913,243	10,141,784
APACHE CORP	4.38	10/15/2028	15,100,000	13,898,361	16,081,651
APACHE CORP	4.63	11/15/2025	2,457,000	2,486,306	2,647,589
APACHE CORP	4.75	4/15/2043	22,880,000	19,192,963	23,785,133
APACHE CORP	4.88	11/15/2027	12,910,000	13,001,114	13,996,764
APACHE CORP	5.10	9/1/2040	28,557,000	24,263,920	29,987,135
APACHE CORP	5.25	2/1/2042	1,297,000	1,107,985	1,372,680
APACHE CORP	5.35	7/1/2049	1,650,000	1,491,844	1,739,843
API GROUP DE INC	4.13	7/15/2029	1,450,000	1,451,433	1,446,810
APOLLO CMMRL REAL EST FI	4.63	6/15/2029	7,000,000	6,921,304	6,912,710
APPLE INC	3.75	9/12/2047	7,366,000	8,382,480	8,643,927
APPLE INC	3.75	11/13/2047	9,078,000	9,827,427	10,636,239
APPLE INC	3.85	5/4/2043	99,238,000	99,344,049	118,115,052
APPLE INC	4.25	2/9/2047	33,280,000	34,797,596	41,909,171
APPLE INC	4.38	5/13/2045	22,576,000	24,556,616	28,778,530
APPLE INC	4.45	5/6/2044	6,372,000	7,085,041	8,212,871
APPLE INC	4.65	2/23/2046	46,440,000	53,992,536	61,620,307
APX GROUP INC	6.75	2/15/2027	8,900,000	8,884,401	9,486,599
APX GROUP INC	7.63	9/1/2023	1,611,000	1,516,066	1,655,141
APX GROUP INC	7.88	12/1/2022	13,169,000	13,118,721	13,217,989
APX GROUP INC	8.50	11/1/2024	1,821,000	1,848,456	1,904,730
ARAMARK SERVICES INC	5.00	4/1/2025	10,750,000	10,777,854	11,022,405
ARAMARK SERVICES INC	5.00	2/1/2028	19,358,000	18,980,072	20,238,402

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ARAMARK SERVICES INC	6.38	5/1/2025	25,328,000	26,039,593	26,905,175
ARCHES BUYER INC	4.25	6/1/2028	13,411,000	13,540,096	13,333,484
ARCHES BUYER INC	6.13	12/1/2028	2,731,000	2,790,419	2,822,925
ARCHROCK PARTNERS LP/FIN	6.25	4/1/2028	16,445,000	16,639,643	17,154,437
ARCHROCK PARTNERS LP/FIN	6.88	4/1/2027	8,925,000	9,025,910	9,473,531
ARCONIC CORP	6.13	2/15/2028	14,907,000	15,427,373	15,985,521
ARCOSA INC	4.38	4/15/2029	425,000	425,000	432,790
ARD FINANCE SA	6.50	6/30/2027	950,000	954,268	996,816
ARDAGH METAL PACKAGING	3.25	9/1/2028	8,875,000	8,774,980	8,875,888
ARDAGH METAL PACKAGING	4.00	9/1/2029	22,747,000	22,678,695	22,575,488
ARDAGH PKG FIN/HLDGS USA	4.13	8/15/2026	11,942,000	11,913,492	12,328,204
ARDAGH PKG FIN/HLDGS USA	5.25	4/30/2025	11,382,000	11,604,714	11,934,824
ARDAGH PKG FIN/HLDGS USA	5.25	8/15/2027	38,248,000	38,273,070	39,048,862
ARDAGH PKG FIN/HLDGS USA	6.00	2/15/2025	21,552,000	21,775,371	22,238,000
ARES CAPITAL CORP	2.88	6/15/2028	10,000,000	9,953,782	10,161,300
ARES FINANCE CO	4.13	6/30/2051	20,000,000	20,000,000	20,032,400
ARETEC ESCROW ISSUER INC	7.50	4/1/2029	1,389,000	1,395,216	1,433,781
ASBURY AUTOMOTIVE GROUP	4.50	3/1/2028	567,000	569,683	586,533
ASBURY AUTOMOTIVE GROUP	4.75	3/1/2030	300,000	304,812	313,617
ASCEND LEARNING LLC	6.88	8/1/2025	4,289,000	4,320,667	4,368,225
ASCENT RESOURCES/ARU FIN	5.88	6/30/2029	1,200,000	1,200,000	1,202,364
ASCENT RESOURCES/ARU FIN	7.00	11/1/2026	8,650,000	7,865,125	9,024,545
ASCENT RESOURCES/ARU FIN	8.25	12/31/2028	975,000	975,000	1,072,539
ASCENT RESOURCES/ARU FIN	9.00	11/1/2027	1,001,000	951,525	1,382,721
ASGN INCORPORATED	4.63	5/15/2028	13,226,000	13,289,318	13,844,977
ASHTEAD CAPITAL INC	4.25	11/1/2029	5,200,000	5,257,864	5,622,968
ASHTON WOODS USA/FINANCE	6.63	1/15/2028	700,000	700,000	749,084
ASHTON WOODS USA/FINANCE	6.75	8/1/2025	525,000	522,546	543,716
ASSURANT INC	2.65	1/15/2032	25,000,000	24,960,674	24,998,250
ASSURANT INC	3.70	2/22/2030	34,200,000	34,580,314	37,151,460
ASSURED GUARANTY US HLDG	3.15	6/15/2031	10,000,000	9,971,977	10,388,200
ASSUREDPARTNERS INC	5.63	1/15/2029	3,101,000	3,110,703	3,107,326
ASSUREDPARTNERS INC	7.00	8/15/2025	525,000	525,000	535,999
ASTRAZENECA FINANCE LLC	2.25	5/28/2031	5,000,000	4,993,808	5,069,700
ASTRAZENECA PLC	6.45	9/15/2037	5,052,000	6,927,713	7,530,461
AT+T INC	3.50	6/1/2041	24,700,000	24,765,171	25,711,465
AT+T INC	3.65	9/15/2059	10,409,000	10,397,351	10,545,566
AT+T INC	3.80	12/1/2057	72,718,000	71,788,035	75,990,310
AT+T INC	4.75	5/15/2046	2,027,000	2,059,020	2,462,562
AT+T INC	4.90	8/15/2037	46,800,000	48,171,856	57,592,548
AT+T INC	6.00	8/15/2040	38,400,000	41,721,250	52,520,064
ATHENE GLOBAL FUNDING	2.55	11/19/2030	42,864,000	42,621,985	43,098,895
ATHENE GLOBAL FUNDING	2.67	6/7/2031	25,000,000	25,000,000	25,333,500
ATHENE HOLDING LTD	6.15	4/3/2030	9,100,000	9,273,465	11,493,300
ATKORE INC	4.25	6/1/2031	875,000	875,000	886,331
ATLANTICA SUSTAIN INFRA	4.13	6/15/2028	400,000	400,000	407,796
ATLAS LUXCO 4 / ALL UNI	4.63	6/1/2028	33,193,000	33,224,968	33,310,435

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AUST + NZ BANKING GROUP	2.57	11/25/2035	41,689,000	41,347,108	40,493,776
AUTONATION INC	4.75	6/1/2030	15,800,000	17,655,747	18,705,304
AUTOZONE INC	1.65	1/15/2031	1,500,000	1,382,356	1,427,505
AUTOZONE INC	4.00	4/15/2030	29,200,000	29,566,716	33,217,336
AVALONBAY COMMUNITIES	4.35	4/15/2048	11,984,000	12,722,453	15,006,245
AVANTOR FUNDING INC	4.63	7/15/2028	29,367,000	30,340,300	30,992,757
AVAYA INC	6.13	9/15/2028	14,850,000	15,177,170	15,894,401
AVIENT CORP	5.25	3/15/2023	8,810,000	8,865,386	9,428,550
AVIENT CORP	5.75	5/15/2025	10,850,000	11,099,495	11,480,494
AVIS BUDGET CAR/FINANCE	4.75	4/1/2028	9,500,000	9,696,687	9,736,740
AVIS BUDGET CAR/FINANCE	5.25	3/15/2025	329,000	250,548	334,863
AVIS BUDGET CAR/FINANCE	5.38	3/1/2029	10,716,000	10,921,102	11,158,249
AVIS BUDGET CAR/FINANCE	5.75	7/15/2027	1,909,000	1,954,712	2,003,400
AVNET INC	3.00	5/15/2031	5,000,000	4,961,597	4,988,550
AXALTA COAT/DUTCH HLD BV	4.75	6/15/2027	13,245,000	13,574,341	13,886,058
AXALTA COATING SYSTEMS	3.38	2/15/2029	13,613,000	13,653,207	13,306,708
B+G FOODS INC	5.25	4/1/2025	14,150,000	13,788,932	14,548,464
B+G FOODS INC	5.25	9/15/2027	9,455,000	9,553,863	9,851,448
BAE SYSTEMS PLC	1.90	2/15/2031	18,100,000	17,973,473	17,484,057
BAE SYSTEMS PLC	3.40	4/15/2030	19,450,000	19,540,041	21,134,954
BAE SYSTEMS PLC	5.80	10/11/2041	43,964,000	47,570,086	61,168,432
BAFFINLAND IRON CORP/LP	8.75	7/15/2026	9,375,000	9,355,110	9,938,063
BAIN CAPITAL SPECIALTY F	2.95	3/10/2026	10,000,000	9,924,575	10,242,400
BALL CORP	2.88	8/15/2030	18,350,000	17,808,717	17,996,396
BALL CORP	4.00	11/15/2023	7,600,000	7,530,174	8,055,620
BALL CORP	4.88	3/15/2026	16,850,000	17,326,122	18,775,955
BALL CORP	5.25	7/1/2025	16,100,000	16,363,927	18,220,048
BALLY S CORP	6.75	6/1/2027	575,000	573,831	613,117
BALTIMORE GAS + ELECTRIC	2.90	6/15/2050	17,900,000	17,732,215	17,884,069
BALTIMORE GAS + ELECTRIC	3.50	8/15/2046	500,000	511,787	549,535
BANCO SANTANDER SA	2.75	12/3/2030	11,000,000	10,696,664	10,901,990
BANCO SANTANDER SA	2.96	3/25/2031	21,000,000	21,009,379	21,647,010
BANFF MERGER SUB INC	9.75	9/1/2026	5,113,000	5,139,473	5,389,920
BANK OF AMERICA CORP	1.92	10/24/2031	76,500,000	76,500,000	74,563,020
BANK OF AMERICA CORP	2.68	6/19/2041	31,006,000	31,079,012	30,168,838
BANK OF AMERICA CORP	2.69	4/22/2032	55,000,000	55,125,977	56,654,400
BANK OF AMERICA CORP	2.88	10/22/2030	29,400,000	29,504,574	30,949,674
BANK OF AMERICA CORP	3.31	4/22/2042	50,000,000	50,000,000	52,882,000
BANK OF AMERICA CORP	4.08	4/23/2040	17,250,000	17,662,345	20,172,323
BANK OF AMERICA CORP	4.24	4/24/2038	14,400,000	16,189,729	17,114,112
BANK OF AMERICA CORP	4.75	4/21/2045	1,550,000	1,882,154	1,981,257
BANK OF AMERICA CORP	5.00	1/21/2044	30,318,000	33,528,273	40,377,512
BANK OF AMERICA CORP	5.88	2/7/2042	27,700,000	30,499,811	39,824,013
BANK OF AMERICA CORP	6.11	1/29/2037	3,500,000	4,471,740	4,803,225
BANK OF AMERICA CORP	7.75	5/14/2038	41,500,000	48,958,876	65,745,545
BANNER HEALTH	1.90	1/1/2031	4,900,000	4,900,000	4,828,166
BANNER HEALTH	2.91	1/1/2051	3,746,000	3,753,403	3,792,525

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BARCLAYS PLC	2.65	6/24/2031	4,000,000	3,948,344	4,048,480
BARCLAYS PLC	2.67	3/10/2032	5,000,000	4,935,423	5,033,850
BARCLAYS PLC	3.56	9/23/2035	10,000,000	10,209,303	10,417,700
BARCLAYS PLC	3.81	3/10/2042	5,000,000	4,990,676	5,276,550
BARCLAYS PLC	4.34	1/10/2028	8,700,000	8,751,114	9,723,468
BARCLAYS PLC	4.84	5/9/2028	22,262,000	22,146,116	24,984,643
BARCLAYS PLC	4.95	1/10/2047	4,000,000	4,642,911	5,163,680
BARCLAYS PLC	5.09	6/20/2030	3,000,000	3,469,160	3,486,960
BARCLAYS PLC	6.13	12/31/2099	15,000,000	15,528,264	16,659,600
BARCLAYS PLC	7.75	12/31/2099	1,100,000	1,089,851	1,212,662
BATH + BODY WORKS INC	5.25	2/1/2028	13,434,000	12,278,366	15,065,022
BATH + BODY WORKS INC	5.63	10/15/2023	456,000	458,281	500,825
BATH + BODY WORKS INC	6.63	10/1/2030	19,116,000	19,948,446	22,111,477
BATH + BODY WORKS INC	6.75	7/1/2036	15,891,000	14,211,642	19,926,361
BATH + BODY WORKS INC	6.88	11/1/2035	18,148,000	16,267,058	23,001,320
BATH + BODY WORKS INC	7.50	6/15/2029	7,798,000	7,863,231	9,182,379
BATH + BODY WORKS INC	9.38	7/1/2025	1,432,000	1,432,000	1,849,843
BAUSCH HEALTH AMERICAS	8.50	1/31/2027	20,212,000	20,862,621	21,968,827
BAUSCH HEALTH COS INC	4.88	6/1/2028	28,347,000	28,589,151	28,989,343
BAUSCH HEALTH COS INC	5.00	1/30/2028	13,108,000	13,112,321	12,455,615
BAUSCH HEALTH COS INC	5.00	2/15/2029	2,132,000	2,132,000	1,987,472
BAUSCH HEALTH COS INC	5.25	1/30/2030	11,163,000	11,183,987	10,414,856
BAUSCH HEALTH COS INC	5.25	2/15/2031	2,271,000	2,242,102	2,119,456
BAUSCH HEALTH COS INC	5.50	11/1/2025	34,336,000	34,065,938	35,227,706
BAUSCH HEALTH COS INC	5.75	8/15/2027	1,865,000	1,963,858	1,959,686
BAUSCH HEALTH COS INC	6.13	4/15/2025	78,284,000	75,563,972	80,216,049
BAUSCH HEALTH COS INC	6.25	2/15/2029	5,923,000	5,923,710	5,857,314
BAUSCH HEALTH COS INC	7.00	1/15/2028	14,030,000	14,042,237	14,485,975
BAUSCH HEALTH COS INC	9.00	12/15/2025	6,550,000	6,737,649	7,021,535
BAYCARE HEALTH SYSTEM	3.83	11/15/2050	9,438,000	9,568,111	11,459,903
BAYTEX ENERGY CORP	8.75	4/1/2027	8,800,000	8,363,249	8,888,440
BCPE EMPIRE HOLDINGS INC	7.63	5/1/2027	1,975,000	1,963,630	2,021,946
BCPE ULYSSES INTERMEDIAT	7.75	4/1/2027	800,000	795,260	820,896
BEACON ROOFING SUPPLY IN	4.13	5/15/2029	3,411,000	3,411,000	3,394,525
BEACON ROOFING SUPPLY IN	4.50	11/15/2026	2,553,000	2,508,290	2,677,586
BEAZER HOMES USA	5.88	10/15/2027	651,000	679,242	683,830
BEAZER HOMES USA	6.75	3/15/2025	1,475,000	1,473,023	1,523,719
BEAZER HOMES USA	7.25	10/15/2029	1,025,000	1,025,000	1,135,731
BECTON DICKINSON AND CO	4.67	6/6/2047	4,569,000	5,434,742	5,693,751
BECTON DICKINSON AND CO	4.69	12/15/2044	4,450,000	5,232,766	5,549,061
BED BATH + BEYOND INC	5.17	8/1/2044	9,514,000	6,796,971	8,841,265
BERKLEY (WR) CORPORATION	4.00	5/12/2050	14,130,000	14,230,847	16,177,296
BERKSHIRE HATHAWAY ENERG	2.85	5/15/2051	20,668,000	20,670,740	20,067,595
BERKSHIRE HATHAWAY FIN	2.85	10/15/2050	7,876,000	7,896,202	7,851,821
BERKSHIRE HATHAWAY FIN	4.20	8/15/2048	117,486,000	123,024,879	145,055,265
BERKSHIRE HATHAWAY FIN	4.25	1/15/2049	18,750,000	20,409,908	23,286,000
BERKSHIRE HATHAWAY FIN	4.40	5/15/2042	6,992,000	8,274,374	8,782,511

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BERKSHIRE HATHAWAY INC	4.50	2/11/2043	5,792,000	6,481,283	7,414,745
BERRY GLOBAL INC	4.50	2/15/2026	210,000	210,385	214,752
BERRY GLOBAL INC	5.13	7/15/2023	297,000	296,530	297,318
BERRY GLOBAL INC	5.63	7/15/2027	7,900,000	7,988,808	8,352,038
BEST BUY CO INC	1.95	10/1/2030	29,504,000	29,317,432	28,577,279
BIDFAIR HOLDINGS INC	5.88	6/1/2029	600,000	600,000	606,996
BIG RIVER STEEL/BRS FIN	6.63	1/31/2029	15,110,000	15,341,834	16,686,124
BIOGEN INC	3.25	2/15/2051	33,415,000	32,919,058	33,426,695
BLACK KNIGHT INFOSERV LL	3.63	9/1/2028	18,371,000	18,524,767	18,300,823
BLACKSTONE HOLDINGS FINA	1.60	3/30/2031	9,000,000	8,984,711	8,569,260
BLACKSTONE HOLDINGS FINA	2.80	9/30/2050	9,438,000	9,399,743	9,393,830
BLACKSTONE SECURED LEND	2.75	9/16/2026	22,000,000	21,766,968	22,301,180
BLACKSTONE SECURED LEND	3.63	1/15/2026	6,600,000	6,797,551	7,009,200
BLOCK FINANCIAL	2.50	7/15/2028	15,000,000	14,930,712	15,061,650
BLOCK FINANCIAL LLC	3.88	8/15/2030	18,400,000	18,555,222	19,896,104
BLOOMIN BRANDS INC/OSI	5.13	4/15/2029	425,000	425,000	436,726
BLUE OWL FINANCE LLC	3.13	6/10/2031	25,000,000	24,684,326	24,963,500
BLUE RACER MID LLC/FINAN	7.63	12/15/2025	10,821,000	11,214,450	11,722,714
BMW US CAPITAL LLC	2.55	4/1/2031	10,000,000	9,960,704	10,451,000
BNP PARIBAS	2.59	8/12/2035	21,800,000	21,616,189	21,263,720
BNP PARIBAS	2.87	4/19/2032	20,000,000	20,000,000	20,518,800
BNP PARIBAS	4.63	12/31/2099	22,500,000	22,489,752	23,386,050
BOEING CO	3.20	3/1/2029	26,158,000	24,232,268	27,474,794
BOEING CO	3.25	2/1/2035	17,800,000	17,765,937	18,094,412
BOEING CO	3.55	3/1/2038	11,052,000	10,827,097	11,321,116
BOEING CO	3.60	5/1/2034	4,000,000	3,985,171	4,214,800
BOEING CO	3.63	2/1/2031	113,000,000	119,707,193	121,546,190
BOEING CO	3.90	5/1/2049	16,105,000	14,501,430	16,926,033
BOEING CO	5.15	5/1/2030	57,618,000	62,674,318	68,280,211
BOEING CO	5.71	5/1/2040	33,376,000	39,021,134	43,063,718
BOEING CO	5.81	5/1/2050	63,470,000	78,779,831	85,639,436
BOEING CO	5.88	2/15/2040	6,710,000	8,066,783	8,622,686
BOEING CO	5.93	5/1/2060	23,768,000	30,424,060	32,784,153
BOMBARDIER INC	6.00	10/15/2022	6,452,000	6,386,518	6,461,549
BOMBARDIER INC	7.50	12/1/2024	3,158,000	2,856,888	3,304,815
BOMBARDIER INC	7.50	3/15/2025	2,605,000	2,638,214	2,682,525
BOMBARDIER INC	7.88	4/15/2027	7,049,000	6,643,229	7,307,275
BON SECOURS MERCY	2.10	6/1/2031	4,866,000	4,869,008	4,832,279
BON SECOURS MERCY	3.46	6/1/2030	3,958,000	4,386,932	4,355,264
BOOKING HOLDINGS INC	4.63	4/13/2030	17,900,000	17,873,899	21,413,054
BOOZ ALLEN HAMILTON INC	3.88	9/1/2028	12,795,000	13,020,201	13,046,806
BOOZ ALLEN HAMILTON INC	4.00	7/1/2029	9,339,000	9,456,574	9,558,467
BORGWARNER INC	4.38	3/15/2045	2,000,000	2,278,390	2,316,100
BOSTON SCIENTIFIC CORP	4.00	3/1/2029	5,700,000	5,732,569	6,486,714
BOSTON SCIENTIFIC CORP	4.55	3/1/2039	32,311,000	34,111,893	39,461,101
BOSTON SCIENTIFIC CORP	4.70	3/1/2049	8,188,000	9,961,308	10,480,476
BOSTON SCIENTIFIC CORP	7.00	11/15/2035	3,000,000	4,118,562	4,239,750

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BOSTON SCIENTIFIC CORP	7.38	1/15/2040	12,650,000	14,841,938	20,023,432
BOXER PARENT CO INC	7.13	10/2/2025	11,428,000	11,848,777	12,231,274
BOXER PARENT CO INC	9.13	3/1/2026	1,139,000	1,139,000	1,201,588
BOYD GAMING CORP	0.00	9/15/2023	226,957	225,535	226,587
BOYD GAMING CORP	4.75	12/1/2027	17,621,000	17,408,878	18,235,797
BOYD GAMING CORP	4.75	6/15/2031	21,648,000	21,951,335	22,506,127
BOYD GAMING CORP	8.63	6/1/2025	7,992,000	8,276,187	8,802,069
BOYNE USA INC	4.75	5/15/2029	10,263,000	10,478,177	10,630,108
BP CAP MARKETS AMERICA	3.63	4/6/2030	13,400,000	13,400,000	15,034,666
BPCE SA	2.28	1/20/2032	50,000,000	50,000,000	49,029,500
BRAND INDUSTRIAL SERVICE	8.50	7/15/2025	1,950,000	1,887,627	1,987,986
BRIGHTSTAR ESCROW CORP	9.75	10/15/2025	775,000	775,000	835,628
BRINK S CO/THE	4.63	10/15/2027	9,600,000	9,198,267	10,020,384
BRINK S CO/THE	5.50	7/15/2025	500,000	500,000	530,830
BRISTOL MYERS SQUIBB CO	2.35	11/13/2040	28,950,000	28,992,131	27,863,507
BRISTOL MYERS SQUIBB CO	2.55	11/13/2050	16,000,000	15,954,261	15,322,880
BRISTOL MYERS SQUIBB CO	4.13	6/15/2039	18,940,000	20,422,597	22,898,649
BRISTOL MYERS SQUIBB CO	4.25	10/26/2049	12,100,000	13,032,810	15,282,784
BRISTOL MYERS SQUIBB CO	4.35	11/15/2047	1,524,000	1,801,522	1,931,883
BRISTOL MYERS SQUIBB CO	5.00	8/15/2045	18,729,000	23,775,417	25,628,014
BRISTOW GROUP INC	6.88	3/1/2028	2,025,000	2,031,656	2,063,050
BRITANNIA INDUSTRIES LTD	5.50	6/3/2024	16,959,374	233,046	230,755
BRITISH TELECOMMUNICATIO	9.63	12/15/2030	13,100,000	15,327,239	20,314,301
BRIXMOR OPERATING PART	4.05	7/1/2030	13,240,000	13,707,199	14,845,218
BROADCOM INC	2.45	2/15/2031	81,000,000	79,286,019	79,712,910
BROADCOM INC	2.60	2/15/2033	100,000,000	98,216,090	98,032,000
BROADCOM INC	3.47	4/15/2034	87,250,000	89,588,589	92,345,400
BROADCOM INC	3.50	2/15/2041	63,952,000	63,426,276	65,628,821
BROADCOM INC	4.30	11/15/2032	14,700,000	14,900,209	16,737,714
BROADCOM INC	4.75	4/15/2029	14,751,000	15,777,977	17,159,396
BROADRIDGE FINANCIAL SOL	2.60	5/1/2031	35,000,000	34,985,136	35,670,600
BROADRIDGE FINANCIAL SOL	2.90	12/1/2029	22,700,000	22,680,525	23,994,127
BROADSTREET PARTNERS INC	5.88	4/15/2029	3,887,000	3,934,174	3,963,457
BROOKFIELD FINANCE INC	2.72	4/15/2031	10,000,000	10,000,000	10,312,700
BROOKFIELD FINANCE INC	3.50	3/30/2051	12,768,000	12,730,121	13,369,500
BROOKFIELD FINANCE INC	4.35	4/15/2030	43,925,000	49,389,351	50,756,216
BROOKFIELD FINANCE INC	4.85	3/29/2029	26,045,000	26,454,717	30,679,708
BROOKFIELD FINANCE LLC	3.45	4/15/2050	12,000,000	12,385,165	12,369,000
BROOKFIELD PPTY REIT INC	5.75	5/15/2026	14,800,000	14,705,219	15,550,804
BROOKFIELD RESID PROPERT	4.88	2/15/2030	8,375,000	8,308,445	8,310,680
BROOKFIELD RESID PROPERT	5.00	6/15/2029	1,275,000	1,275,000	1,286,781
BROOKFIELD RESID PROPERT	6.25	9/15/2027	8,900,000	8,886,884	9,423,587
BROWN + BROWN INC	2.38	3/15/2031	31,683,000	30,890,606	31,676,347
BROWN FORMAN CORP	4.50	7/15/2045	7,048,000	7,701,238	9,096,713
BUCKEYE PARTNERS LP	3.95	12/1/2026	10,350,000	9,800,429	10,557,828
BUCKEYE PARTNERS LP	4.13	3/1/2025	9,283,000	9,201,490	9,641,045
BUCKEYE PARTNERS LP	4.15	7/1/2023	7,870,000	7,864,030	8,156,783

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BUCKEYE PARTNERS LP	4.35	10/15/2024	644,000	576,908	675,846
BUCKEYE PARTNERS LP	4.50	3/1/2028	7,550,000	7,565,376	7,738,826
BUFFALO THUNDER DEV AUTH	11.00	12/9/2022	986,754	947,507	496,594
BUILDERS FIRSTSOURCE INC	5.00	3/1/2030	10,035,000	10,231,796	10,536,951
BUILDERS FIRSTSOURCE INC	6.75	6/1/2027	13,050,000	13,317,799	14,009,306
BUNGE LTD FINANCE CORP	2.75	5/14/2031	20,000,000	19,911,232	20,229,400
BURFORD CAPITAL GLBL FIN	6.25	4/15/2028	800,000	800,000	839,944
BURLINGTN NORTH SANTA FE	4.15	4/1/2045	37,536,000	38,190,921	45,475,990
BURLINGTN NORTH SANTA FE	4.55	9/1/2044	9,438,000	10,420,571	12,029,675
BURLINGTN NORTH SANTA FE	4.70	9/1/2045	31,506,000	32,758,251	41,019,552
BURLINGTN NORTH SANTA FE	4.90	4/1/2044	17,076,000	18,983,678	22,759,917
BURLINGTON RESOURCES LLC	7.20	8/15/2031	28,660,000	30,671,867	41,434,049
BWAY HLDG CO	0.00	4/3/2024	127,754	127,116	124,581
BWX TECHNOLOGIES INC	4.13	6/30/2028	2,097,000	2,097,000	2,137,116
BWX TECHNOLOGIES INC	4.13	4/15/2029	850,000	850,000	864,671
BWX TECHNOLOGIES INC	5.38	7/15/2026	3,014,000	3,105,843	3,095,016
BY CROWN PARENT LLC	7.38	10/15/2024	1,200,000	1,206,126	1,221,228
BY CROWN PARENT/BY BOND	4.25	1/31/2026	11,883,000	12,035,706	12,443,046
C+S GROUP ENTERPRISES LL	5.00	12/15/2028	925,000	925,000	918,460
CABLE ONE INC	4.00	11/15/2030	11,450,000	11,685,889	11,499,350
CABLEVISION LIGHTPATH	3.88	9/15/2027	2,440,000	2,450,347	2,422,578
CABLEVISION LIGHTPATH	5.63	9/15/2028	2,353,000	2,399,994	2,400,060
CADILLAC FAIRVIEW PRP TR	4.13	2/1/2029	8,700,000	8,848,522	9,921,045
CAESARS ENTERTAIN INC	6.25	7/1/2025	57,182,000	57,624,342	60,654,091
CAESARS ENTERTAIN INC	8.13	7/1/2027	4,903,000	5,061,114	5,456,205
CAESARS RESORT / FINCO	5.25	10/15/2025	6,470,000	6,223,160	6,553,269
CAESARS RESORT / FINCO	5.75	7/1/2025	18,419,000	18,703,260	19,409,021
CALIFORNIA RESOURCES CRP	7.13	2/1/2026	9,750,000	9,825,540	10,274,453
CALLON PETROLEUM	8.00	8/1/2028	4,460,000	4,460,000	4,517,757
CALLON PETROLEUM CO	6.13	10/1/2024	2,475,000	2,412,684	2,439,162
CALLON PETROLEUM CO	6.38	7/1/2026	8,515,000	7,162,067	8,217,997
CALPERS MARINER FIXED FUND LLC	0.00	12/31/2030	2,282	2,282	0
CALPINE CORP	3.75	3/1/2031	12,500,000	12,440,115	11,906,375
CALPINE CORP	4.50	2/15/2028	25,100,000	25,238,620	25,596,227
CALPINE CORP	4.63	2/1/2029	7,125,000	7,257,503	7,039,286
CALPINE CORP	5.00	2/1/2031	14,275,000	14,595,109	14,198,058
CALPINE CORP	5.13	3/15/2028	26,589,000	26,688,883	27,031,175
CALPINE CORP	5.25	6/1/2026	15,661,000	15,388,684	16,108,278
CALRIV SCI HLD CORP	3.88	6/30/2028	18,536,000	18,547,219	18,667,050
CALRIV SCI HLD CORP	4.88	6/30/2029	4,421,000	4,428,138	4,541,251
CALUMET SPECIALTY PROD	11.00	4/15/2025	8,200,000	8,211,725	8,939,312
CAMELOT FINANCE SA	4.50	11/1/2026	14,398,000	14,591,954	15,054,693
CAMPBELL SOUP CO	4.80	3/15/2048	10,988,000	11,517,599	13,546,446
CANADIAN NATL RAILWAY	4.45	1/20/2049	20,972,000	22,073,429	26,097,557
CANADIAN NATL RESOURCES	2.95	7/15/2030	15,900,000	15,926,835	16,492,434
CANADIAN NATL RESOURCES	6.25	3/15/2038	3,800,000	3,980,686	5,080,714
CANADIAN NATL RESOURCES	6.75	2/1/2039	16,600,000	17,921,873	23,298,930

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CARGO AIRCRAFT MANAGEMEN	4.75	2/1/2028	12,200,000	12,384,191	12,491,702
CARLISLE COS INC	2.75	3/1/2030	11,138,000	11,100,010	11,619,941
CARLSON TRAVEL INC	6.75	12/15/2025	300,000	298,747	275,808
CARLSON TRAVEL INC	11.50	12/15/2026	603,799	603,800	302,733
CARNIVAL CORP	5.75	3/1/2027	63,817,000	64,218,304	67,130,379
CARNIVAL CORP	6.65	1/15/2028	1,500,000	1,438,483	1,624,620
CARNIVAL CORP	7.63	3/1/2026	26,817,000	28,329,715	29,220,071
CARNIVAL CORP	9.88	8/1/2027	20,529,000	21,371,119	23,967,813
CARNIVAL CORP	10.50	2/1/2026	14,185,000	14,671,053	16,546,519
CARNIVAL CORP	11.50	4/1/2023	60,516,000	65,299,934	68,331,641
CARPENTER TECHNOLOGY	6.38	7/15/2028	1,250,000	1,250,000	1,371,213
CARRIAGE SERVICES INC	4.25	5/15/2029	875,000	875,000	873,574
CARRIER GLOBAL CORP	2.72	2/15/2030	30,100,000	30,297,341	31,206,175
CARRIER GLOBAL CORP	3.38	4/5/2040	27,426,000	27,721,603	28,860,380
CARROLS RESTAURANT GROUP	5.88	7/1/2029	700,000	700,000	694,540
CASCADES INC/USA INC	5.13	1/15/2026	525,000	554,033	558,196
CASCADES INC/USA INC	5.38	1/15/2028	11,750,000	12,269,320	12,352,423
CASTLE US HOLDING CORP	9.50	2/15/2028	2,400,000	2,400,000	2,506,968
CATALENT PHARMA SOLUTION	3.13	2/15/2029	10,837,000	10,596,739	10,503,329
CATALENT PHARMA SOLUTION	5.00	7/15/2027	10,889,000	11,070,854	11,382,598
CB144A APPCION ESC	9.00	6/1/2025	1,975,000	1,771,737	0
CCL INDUSTRIES INC	3.05	6/1/2030	7,890,000	7,916,147	8,280,318
CCM MERGER INC	6.38	5/1/2026	1,182,000	1,189,484	1,242,069
CCO HLDGS LLC/CAP CORP	4.25	2/1/2031	48,375,000	50,007,735	49,303,316
CCO HLDGS LLC/CAP CORP	4.50	8/15/2030	50,551,000	52,622,090	52,730,254
CCO HLDGS LLC/CAP CORP	4.50	5/1/2032	58,000,000	60,314,629	60,043,920
CCO HLDGS LLC/CAP CORP	4.50	6/1/2033	4,500,000	4,484,194	4,596,885
CCO HLDGS LLC/CAP CORP	4.75	3/1/2030	49,462,000	50,276,077	52,265,506
CCO HLDGS LLC/CAP CORP	5.00	2/1/2028	663,000	675,831	695,659
CCO HLDGS LLC/CAP CORP	5.13	5/1/2027	65,318,000	64,013,291	68,501,599
CCO HLDGS LLC/CAP CORP	5.38	6/1/2029	6,167,000	6,318,960	6,738,989
CD+R SMOKEY BUYER INC	6.75	7/15/2025	14,031,000	14,589,334	15,032,673
CDK GLOBAL INC	4.88	6/1/2027	11,748,000	11,461,555	12,445,361
CDK GLOBAL INC	5.00	10/15/2024	7,100,000	7,139,909	7,876,030
CDK GLOBAL INC	5.25	5/15/2029	8,133,000	8,259,394	8,871,883
CDW LLC/CDW FINANCE	3.25	2/15/2029	7,773,000	7,860,271	7,863,089
CDW LLC/CDW FINANCE	4.25	4/1/2028	10,000,000	10,437,370	10,495,100
CEC ENTERTAINMENT LLC	6.75	5/1/2026	500,000	500,000	512,800
CEDAR FAIR LP	5.25	7/15/2029	650,000	669,081	670,046
CEDAR FAIR LP/CANADA S W	5.38	6/1/2024	2,386,000	2,385,976	2,411,315
CEDAR FAIR/CAN/MAGNUM/MI	5.38	4/15/2027	8,650,000	8,514,192	8,930,693
CEDAR FAIR/CAN/MAGNUM/MI	5.50	5/1/2025	21,000,000	21,205,726	21,957,600
CEDAR FAIR/CAN/MAGNUM/MI	6.50	10/1/2028	2,006,000	2,006,130	2,164,454
CEMEX SAB DE CV	5.13	12/31/2099	800,000	800,000	827,448
CEMEX SAB DE CV	7.38	6/5/2027	600,000	609,559	676,548
CENGAGE LEARNING ACQUISITIONS	0.00	6/7/2023	1,143,887	1,105,258	1,144,505
CENGAGE LEARNING INC	9.50	6/15/2024	2,681,000	2,744,528	2,746,068

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CENOVUS ENERGY INC	5.25	6/15/2037	8,210,000	8,218,141	9,825,071
CENOVUS ENERGY INC	5.40	6/15/2047	425,000	293,636	527,706
CENTENE CORP	2.50	3/1/2031	77,000,000	76,538,050	76,015,170
CENTENE CORP	3.00	10/15/2030	23,675,000	24,410,541	24,331,508
CENTENE CORP	3.38	2/15/2030	53,997,000	54,796,590	56,433,885
CENTENE CORP	4.63	12/15/2029	16,596,000	16,860,001	18,269,209
CENTENE CORP	5.38	6/1/2026	824,000	862,001	861,064
CENTENNIAL RESOURCE PROD	5.38	1/15/2026	1,075,000	1,060,580	1,053,823
CENTERPOINT ENER HOUSTON	3.55	8/1/2042	2,000,000	2,086,012	2,250,320
CENTERPOINT ENER HOUSTON	3.95	3/1/2048	11,584,000	11,812,974	13,827,705
CENTERPOINT ENER HOUSTON	4.25	2/1/2049	15,804,000	16,358,831	19,729,081
CENTERPOINT ENER HOUSTON	4.50	4/1/2044	22,250,000	24,170,698	28,780,820
CENTERPOINT ENERGY INC	2.65	6/1/2031	20,000,000	19,961,718	20,408,000
CENTERPOINT ENERGY RESOU	6.63	11/1/2037	36,198,000	39,933,582	50,257,303
CENTRAL GARDEN + PET CO	4.13	10/15/2030	10,125,000	10,305,095	10,344,308
CENTRAL GARDEN + PET CO	4.13	4/30/2031	900,000	900,000	910,377
CENTURY COMMUNITIES	5.88	7/15/2025	1,325,000	1,338,525	1,369,613
CENTURY COMMUNITIES	6.75	6/1/2027	8,775,000	8,809,430	9,308,169
CF INDUSTRIES INC	3.45	6/1/2023	12,100,000	11,857,044	12,652,728
CF INDUSTRIES INC	4.95	6/1/2043	10,100,000	8,698,663	11,916,788
CF INDUSTRIES INC	5.15	3/15/2034	14,840,000	13,899,831	18,048,260
CF INDUSTRIES INC	5.38	3/15/2044	10,200,000	9,441,764	12,622,806
CHAMPIONX CORP	6.38	5/1/2026	2,535,000	2,457,952	2,658,404
CHANGE HEALTH / FIN INC	5.75	3/1/2025	20,100,000	19,811,945	20,419,791
CHAPARRAL ENERGY INC CO	9.00	2/14/2025	222,544	222,544	211,417
CHARLES RIVER LABORATORI	3.75	3/15/2029	10,247,000	10,276,002	10,382,568
CHARLES RIVER LABORATORI	4.00	3/15/2031	10,367,000	10,516,954	10,771,520
CHARLES RIVER LABORATORI	4.25	5/1/2028	8,930,000	8,999,952	9,247,729
CHARLES SCHWAB CORP	4.00	12/31/2099	50,000,000	50,000,000	52,145,000
CHARLES SCHWAB CORP	5.38	12/31/2099	30,716,000	31,938,249	34,023,806
CHARTER COMM OPT LLC/CAP	2.80	4/1/2031	18,512,000	18,766,437	18,937,776
CHARTER COMM OPT LLC/CAP	3.50	6/1/2041	20,000,000	19,357,913	20,135,600
CHARTER COMM OPT LLC/CAP	3.85	4/1/2061	40,000,000	39,953,470	39,320,000
CHARTER COMM OPT LLC/CAP	4.40	12/1/2061	20,000,000	19,981,237	21,511,000
CHARTER COMM OPT LLC/CAP	4.80	3/1/2050	44,200,000	49,212,798	50,923,262
CHARTER COMM OPT LLC/CAP	5.05	3/30/2029	5,757,000	6,439,881	6,805,350
CHARTER COMM OPT LLC/CAP	5.13	7/1/2049	3,771,000	4,052,432	4,504,497
CHARTER COMM OPT LLC/CAP	5.38	4/1/2038	10,153,000	12,615,461	12,505,044
CHARTER COMM OPT LLC/CAP	5.38	5/1/2047	3,000,000	3,585,003	3,678,660
CHARTER COMM OPT LLC/CAP	5.75	4/1/2048	19,922,000	23,077,160	25,423,460
CHARTER COMM OPT LLC/CAP	6.38	10/23/2035	92,052,000	107,733,826	123,358,885
CHARTER COMM OPT LLC/CAP	6.48	10/23/2045	94,030,000	102,601,802	129,781,146
CHARTER COMM OPT LLC/CAP	6.83	10/23/2055	6,841,000	8,224,691	10,087,670
CHEMOURS CO	5.38	5/15/2027	7,100,000	6,871,001	7,696,471
CHEMOURS CO	5.75	11/15/2028	11,711,000	11,862,732	12,530,536
CHEMOURS CO	7.00	5/15/2025	13,956,000	14,209,644	14,396,451
CHENIERE CORP CHRISTI HD	3.70	11/15/2029	65,000,000	67,560,766	70,990,400

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CHENIERE ENERGY INC	4.63	10/15/2028	36,902,000	38,071,231	38,929,396
CHENIERE ENERGY PARTNERS	4.00	3/1/2031	27,508,000	28,111,571	28,762,090
CHENIERE ENERGY PARTNERS	4.50	10/1/2029	31,273,000	31,510,462	33,620,351
CHENIERE ENERGY PARTNERS	5.63	10/1/2026	24,313,000	24,536,013	25,224,738
CHEPLAPHARM ARZNEIMITTEL	5.50	1/15/2028	400,000	400,000	410,124
CHESAPEAKE ENERGY CORP	5.50	2/1/2026	8,750,000	9,080,481	9,233,088
CHESAPEAKE ENERGY CORP	5.88	2/1/2029	6,250,000	6,627,752	6,758,938
CHEVRON USA INC	4.95	8/15/2047	6,700,000	9,081,558	8,976,191
CHEVRON USA INC	5.05	11/15/2044	500,000	658,898	671,000
CHEVRON USA INC	6.00	3/1/2041	22,330,000	32,653,250	32,660,751
CHOICE HOTELS INTL INC	3.70	12/1/2029	5,086,000	5,427,383	5,512,359
CHOICE HOTELS INTL INC	3.70	1/15/2031	47,814,000	49,584,154	51,760,089
CHS/COMMUNITY HEALTH SYS	4.75	2/15/2031	23,861,000	23,778,095	23,947,138
CHS/COMMUNITY HEALTH SYS	5.63	3/15/2027	25,484,000	26,474,160	27,194,486
CHS/COMMUNITY HEALTH SYS	6.00	1/15/2029	14,675,000	15,494,297	15,707,386
CHS/COMMUNITY HEALTH SYS	6.13	4/1/2030	4,493,000	4,495,979	4,560,305
CHS/COMMUNITY HEALTH SYS	6.63	2/15/2025	27,949,000	28,281,134	29,540,975
CHS/COMMUNITY HEALTH SYS	6.88	4/1/2028	1,027,000	686,486	1,015,816
CHS/COMMUNITY HEALTH SYS	6.88	4/15/2029	4,241,000	4,268,106	4,453,432
CHS/COMMUNITY HEALTH SYS	8.00	3/15/2026	37,414,000	37,200,522	40,317,701
CHS/COMMUNITY HEALTH SYS	8.00	12/15/2027	7,326,000	7,380,095	8,146,072
CHURCHILL DOWNS INC	4.75	1/15/2028	10,900,000	10,477,903	11,280,628
CHURCHILL DOWNS INC	5.50	4/1/2027	12,175,000	12,251,230	12,703,882
CI FINANCIAL CORP	3.20	12/17/2030	19,000,000	19,138,296	19,506,540
CI FINANCIAL CORP	4.10	6/15/2051	15,000,000	14,992,217	15,669,600
CIGNA CORP	3.20	3/15/2040	15,000,000	15,315,508	15,569,850
CIGNA CORP	4.80	8/15/2038	60,525,000	65,319,417	75,385,098
CIGNA CORP	4.80	7/15/2046	12,500,000	13,870,846	15,823,375
CIGNA CORP	4.90	12/15/2048	21,556,000	25,675,144	27,861,130
CIMAREX ENERGY CO	4.38	3/15/2029	1,374,000	1,443,652	1,562,183
CINCINNATI BELL INC	7.00	7/15/2024	11,400,000	10,845,921	11,696,286
CINEMARK USA INC	5.25	7/15/2028	18,955,000	19,035,125	19,468,301
CINEMARK USA INC	5.88	3/15/2026	1,325,000	1,325,000	1,389,779
CINEMARK USA INC	8.75	5/1/2025	2,453,000	2,632,860	2,683,876
CITIGROUP INC	2.56	5/1/2032	75,000,000	75,000,000	76,407,000
CITIGROUP INC	3.88	12/31/2099	21,000,000	20,996,053	21,581,490
CITIGROUP INC	3.98	3/20/2030	10,600,000	11,361,575	12,028,986
CITIGROUP INC	4.00	12/31/2099	425,000	425,000	439,259
CITIGROUP INC	8.13	7/15/2039	26,900,000	31,682,485	46,460,873
CITRIX SYSTEMS INC	3.30	3/1/2030	55,838,000	58,527,801	58,775,637
CLARIOS GLOBAL LP	0.00	4/30/2026	628,338	628,338	622,055
CLARIOS GLOBAL LP	6.75	5/15/2025	1,643,000	1,701,521	1,752,982
CLARIOS GLOBAL LP/US FIN	6.25	5/15/2026	19,549,000	19,743,377	20,821,053
CLARIOS GLOBAL LP/US FIN	8.50	5/15/2027	7,383,000	7,315,398	8,047,987
CLEAN HARBORS INC	4.88	7/15/2027	9,575,000	9,805,238	10,049,441
CLEAR CHANNEL INTL BV	6.63	8/1/2025	2,230,000	2,255,724	2,335,167
CLEAR CHANNEL OUTDOOR HLDNGS I	0.00	8/21/2026	711,816	708,257	694,320

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CLEAR CHANNEL OUTDOOR HO	7.50	6/1/2029	4,669,000	4,669,000	4,836,477
CLEAR CHANNEL OUTDOOR HO	7.75	4/15/2028	7,643,000	7,721,579	8,005,660
CLEAR CHANNEL WORLDWIDE	5.13	8/15/2027	31,776,000	32,068,857	32,505,895
CLEARWAY ENERGY OP LLC	3.75	2/15/2031	20,661,000	20,371,819	20,487,241
CLEARWAY ENERGY OP LLC	4.75	3/15/2028	16,198,000	16,292,550	16,993,646
CLEARWAY ENERGY OP LLC	5.00	9/15/2026	5,483,000	5,479,841	5,635,537
CLEAVER BROOKS INC	7.88	3/1/2023	125,000	125,000	123,735
CLEVELAND CLIFFS INC	4.63	3/1/2029	10,242,000	10,195,548	10,772,433
CLEVELAND CLIFFS INC	4.88	3/1/2031	9,785,000	9,715,191	10,280,610
CLEVELAND CLIFFS INC	5.88	6/1/2027	11,500,000	11,095,831	12,098,000
CLEVELAND CLIFFS INC	6.75	3/15/2026	10,725,000	9,859,023	11,558,440
CLEVELAND CLIFFS INC	9.88	10/17/2025	9,857,000	9,747,321	11,529,831
CMS ENERGY CORP	4.75	6/1/2050	4,900,000	4,945,550	5,462,961
CNA FINANCIAL CORP	3.90	5/1/2029	2,218,000	2,239,848	2,494,363
CNO FINANCIAL GROUP INC	5.25	5/30/2029	10,500,000	11,107,714	12,506,025
CNX MIDSTREAM PTR/CNX	6.50	3/15/2026	2,650,000	2,600,923	2,770,734
CNX RESOURCES CORP	6.00	1/15/2029	8,585,000	8,637,632	9,281,072
CNX RESOURCES CORP	7.25	3/14/2027	18,776,000	18,521,372	20,132,003
COCA COLA FEMSA SAB CV	1.85	9/1/2032	3,600,000	3,586,730	3,472,416
COCA COLA FEMSA SAB CV	2.75	1/22/2030	9,200,000	9,152,441	9,617,128
COCA COLA FEMSA SAB CV	5.25	11/26/2043	1,500,000	1,875,652	2,015,040
COEUR MINING INC	5.13	2/15/2029	850,000	850,000	838,117
COGENT COMMUNICATIONS GR	3.50	5/1/2026	9,000,000	9,165,962	9,211,770
COLFAX CORP	6.38	2/15/2026	251,000	251,000	265,375
COLGATE ENERGY P	5.88	7/1/2029	8,675,000	8,727,482	9,018,183
COLONIAL ENTERPRISES INC	3.25	5/15/2030	22,300,000	22,289,916	24,143,541
COLUMBIA PIPELINE GROUP	5.80	6/1/2045	51,350,000	54,440,511	70,044,481
COMCAST CORP	3.25	11/1/2039	105,102,000	105,645,814	111,840,089
COMCAST CORP	3.97	11/1/2047	4,501,000	5,174,498	5,250,912
COMCAST CORP	4.20	8/15/2034	8,653,000	9,078,440	10,227,846
COMCAST CORP	4.25	10/15/2030	4,900,000	4,910,868	5,762,253
COMCAST CORP	4.25	1/15/2033	6,257,000	6,745,506	7,449,897
COMCAST CORP	4.40	8/15/2035	22,000,000	23,890,242	26,495,920
COMCAST CORP	4.60	10/15/2038	27,761,000	29,950,759	34,410,592
COMCAST CORP	4.65	7/15/2042	4,000,000	4,809,705	5,054,600
COMCAST CORP	4.70	10/15/2048	26,432,000	29,477,363	34,268,295
COMCAST CORP	4.95	10/15/2058	25,929,000	27,348,994	35,874,068
COMMONWEALTH BANK AUST	2.69	3/11/2031	55,000,000	54,873,292	54,889,450
COMMONWEALTH BANK AUST	3.61	9/12/2034	25,800,000	26,086,532	27,371,220
COMMONWEALTH EDISON CO	3.65	6/15/2046	16,676,000	15,310,842	18,898,744
COMMONWEALTH EDISON CO	3.70	3/1/2045	15,804,000	15,130,714	18,055,912
COMMONWEALTH EDISON CO	3.75	8/15/2047	43,540,000	42,083,009	50,376,215
COMMONWEALTH EDISON CO	4.70	1/15/2044	7,766,000	8,414,066	9,946,926
COMMONWEALTH EDISON CO	5.90	3/15/2036	3,425,000	3,711,123	4,848,738
COMMONWEALTH EDISON CO	6.45	1/15/2038	45,300,000	50,032,855	66,344,568
COMMSCOPE INC	5.50	3/1/2024	18,525,000	18,654,604	19,072,599
COMMSCOPE INC	6.00	3/1/2026	28,108,000	28,396,611	29,678,956

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
COMMSCOPE INC	7.13	7/1/2028	1,575,000	1,614,708	1,710,419
COMMSCOPE INC	8.25	3/1/2027	18,103,000	18,483,053	19,364,055
COMMSCOPE TECH LLC	5.00	3/15/2027	13,807,000	12,866,196	14,120,833
COMMSCOPE TECH LLC	6.00	6/15/2025	26,063,000	25,891,049	26,624,397
COMPASS GROUP DIVERSIFIE	5.25	4/15/2029	14,675,000	15,215,808	15,276,675
COMPASS MINERALS INTERNA	4.88	7/15/2024	1,510,000	1,493,022	1,563,605
COMPASS MINERALS INTERNA	6.75	12/1/2027	7,425,000	7,644,280	7,979,276
COMSTOCK RESOURCES INC	5.88	1/15/2030	18,845,000	18,971,507	19,259,778
COMSTOCK RESOURCES INC	6.75	3/1/2029	23,953,000	24,647,709	25,513,298
COMSTOCK RESOURCES INC	7.50	5/15/2025	3,401,000	3,317,909	3,530,102
CON EDISON CO OF NY INC	3.35	4/1/2030	2,000,000	2,143,178	2,201,940
CON EDISON CO OF NY INC	3.85	6/15/2046	1,500,000	1,574,325	1,664,340
CON EDISON CO OF NY INC	3.88	6/15/2047	2,000,000	2,107,140	2,244,440
CON EDISON CO OF NY INC	3.95	3/1/2043	1,500,000	1,609,027	1,685,910
CON EDISON CO OF NY INC	3.95	4/1/2050	22,600,000	22,518,322	25,702,980
CON EDISON CO OF NY INC	4.13	5/15/2049	27,200,000	28,595,734	31,766,608
CON EDISON CO OF NY INC	4.45	3/15/2044	2,000,000	2,292,772	2,405,480
CON EDISON CO OF NY INC	4.65	12/1/2048	26,300,000	27,116,609	32,635,407
CONAGRA BRANDS INC	5.30	11/1/2038	40,725,000	45,904,588	51,797,720
CONAGRA BRANDS INC	5.40	11/1/2048	3,650,000	4,478,464	4,878,700
CONNECT FINCO SARL/CONNE	6.75	10/1/2026	1,800,000	1,825,742	1,906,884
CONNECTICUT LIGHT + PWR	4.00	4/1/2048	57,232,000	59,182,313	69,283,342
CONNECTICUT LIGHT + PWR	4.15	6/1/2045	25,814,000	26,097,031	31,590,399
CONNECTICUT LIGHT + PWR	4.30	4/15/2044	14,830,000	15,067,171	18,390,683
CONOCOPHILLIPS	4.85	8/15/2048	1,000,000	1,264,954	1,316,710
CONOCOPHILLIPS COMPANY	5.95	3/15/2046	3,646,000	5,110,361	5,414,018
CONSOLIDATED COMMUNICATI	5.00	10/1/2028	575,000	575,000	582,745
CONSOLIDATED COMMUNICATI	6.50	10/1/2028	11,450,000	11,770,554	12,300,392
CONSOLIDATED COMMUNICATION INC	0.00	10/2/2027	1,300,000	1,300,000	1,301,625
CONSOLIDATED ENERGY FIN	6.50	5/15/2026	600,000	600,000	607,284
CONSOLIDATED ENERGY FIN S A	0.00	5/7/2025	702,897	701,140	681,515
CONSTELLATION BRANDS INC	2.88	5/1/2030	10,000,000	10,060,978	10,502,500
CONSTELLATION BRANDS INC	3.15	8/1/2029	15,400,000	15,978,784	16,553,306
CONSTELLATION BRANDS INC	4.50	5/9/2047	13,964,000	14,787,089	16,886,526
CONSTELLATION BRANDS INC	4.65	11/15/2028	14,500,000	14,735,362	17,070,850
CONSTELLATION BRANDS INC	5.25	11/15/2048	13,259,000	14,532,145	17,693,340
CONSTELLIUM SE	3.75	4/15/2029	12,022,000	11,948,219	11,908,753
CONSTELLIUM SE	5.63	6/15/2028	1,907,000	1,908,639	2,048,747
CONSTELLIUM SE	5.88	2/15/2026	13,365,000	13,202,863	13,759,936
CONTINENTAL RESOURCES	4.38	1/15/2028	29,900,000	30,630,616	33,057,141
CONTINENTAL RESOURCES	4.50	4/15/2023	171,000	151,826	178,343
CONTINENTAL RESOURCES	4.90	6/1/2044	3,386,000	3,449,265	3,818,799
CONTINENTAL RESOURCES	5.75	1/15/2031	66,500,000	77,784,242	79,664,340
COOKE OMEGA/ALPHA VESSEL	8.50	12/15/2022	1,475,000	1,470,716	1,513,380
COOPER STANDARD AUTOMOTI	5.63	11/15/2026	675,000	675,000	635,148
COOPERATIEVE RABOBANK UA	5.25	8/4/2045	1,000,000	1,260,051	1,340,660
COOPERATIEVE RABOBANK UA	5.75	12/1/2043	2,500,000	3,352,768	3,533,125

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CORE + MAIN LP	6.13	8/15/2025	4,767,000	4,744,479	4,862,340
CORELOGIC INC	4.50	5/1/2028	10,000,000	9,972,283	9,916,000
CORNERSTONE BUILDING	6.13	1/15/2029	8,400,000	8,524,232	9,024,120
CORNERSTONE CHEMICAL CO	6.75	8/15/2024	850,000	835,609	800,046
CORNING INC	5.45	11/15/2079	6,400,000	6,413,013	8,939,968
CORPORATE OFFICE PROP LP	2.75	4/15/2031	10,000,000	9,898,480	10,077,600
COSTAR GROUP INC	2.80	7/15/2030	29,800,000	29,866,527	30,295,872
COTY INC	5.00	4/15/2026	12,500,000	12,601,725	12,681,125
COTY INC	6.50	4/15/2026	11,200,000	10,752,779	11,340,448
COVANTA HOLDING CORP	5.00	9/1/2030	825,000	825,000	868,123
COX COMMUNICATIONS INC	2.60	6/15/2031	30,000,000	29,885,116	30,457,500
CP ATLAS BUYER INC	7.00	12/1/2028	4,610,000	4,743,346	4,776,974
CQP HOLDCO LP + BIP V CHINOOK	5.50	6/15/2031	4,750,000	4,750,000	4,966,743
CRANE CO	4.20	3/15/2048	7,500,000	7,330,776	8,318,700
CREDIT AGRICOLE SA	2.81	1/11/2041	34,000,000	33,587,397	32,207,520
CREDIT SUISSE GROUP AG	3.09	5/14/2032	32,000,000	32,291,805	32,971,520
CREDIT SUISSE GROUP AG	4.19	4/1/2031	21,000,000	23,090,561	23,599,800
CREDIT SUISSE GROUP AG	4.28	1/9/2028	22,000,000	22,291,678	24,480,280
CREDIT SUISSE GROUP AG	5.10	12/31/2099	200,000	200,000	206,324
CRESTWOOD MID PARTNER LP	5.63	5/1/2027	10,900,000	10,819,920	11,214,792
CRESTWOOD MID PARTNER LP	5.75	4/1/2025	7,860,000	7,820,988	8,079,530
CRESTWOOD MID PARTNER LP	6.00	2/1/2029	12,025,000	11,975,591	12,598,232
CROWDSTRIKE HOLDINGS INC	3.00	2/15/2029	14,244,000	14,127,251	14,255,395
CROWN AMER/CAP CORP IV	4.50	1/15/2023	14,155,000	14,097,826	14,838,687
CROWN AMER/CAP CORP VI	4.75	2/1/2026	14,490,000	14,113,974	15,035,259
CROWN CASTLE INTL CORP	2.50	7/15/2031	15,000,000	14,961,471	15,121,500
CROWN CASTLE INTL CORP	3.30	7/1/2030	24,030,000	24,689,751	25,810,142
CROWN CASTLE INTL CORP	4.30	2/15/2029	15,130,000	15,548,759	17,416,143
CROWNROCK LP/CROWNROCK F	5.00	5/1/2029	3,253,000	3,280,047	3,411,844
CROWNROCK LP/CROWNROCK F	5.63	10/15/2025	25,374,000	24,902,372	26,254,732
CSC HOLDINGS LLC	3.38	2/15/2031	4,184,000	4,083,116	3,952,457
CSC HOLDINGS LLC	4.13	12/1/2030	1,504,000	1,534,146	1,498,932
CSC HOLDINGS LLC	4.50	11/15/2031	24,700,000	24,650,640	24,864,502
CSC HOLDINGS LLC	4.63	12/1/2030	42,775,000	43,203,927	41,955,859
CSC HOLDINGS LLC	5.00	11/15/2031	3,177,000	3,177,000	3,193,965
CSC HOLDINGS LLC	5.38	2/1/2028	785,000	826,674	829,698
CSC HOLDINGS LLC	5.50	4/15/2027	22,305,000	21,828,763	23,408,651
CSC HOLDINGS LLC	5.75	1/15/2030	45,418,000	47,782,477	47,248,800
CSC HOLDINGS LLC	6.50	2/1/2029	38,814,000	41,674,147	42,982,235
CSX CORP	3.35	9/15/2049	25,714,000	25,148,627	27,241,669
CSX CORP	3.80	11/1/2046	4,320,000	4,346,243	4,888,037
CSX CORP	4.10	3/15/2044	11,684,000	11,289,412	13,674,603
CSX CORP	4.30	3/1/2048	7,666,000	7,771,970	9,307,597
CSX CORP	4.50	3/15/2049	16,476,000	17,128,512	20,596,648
CSX CORP	4.75	5/30/2042	1,000,000	1,199,408	1,263,140
CSX CORP	4.75	11/15/2048	26,114,000	27,231,152	33,787,860
CSX CORP	6.15	5/1/2037	7,400,000	9,090,376	10,447,098

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CSX CORP	6.22	4/30/2040	34,183,000	39,140,294	50,143,043
CSX CORP	6.80	12/1/2028	19,600,000	20,321,637	25,280,472
CTR PARTNERSHIP/CARETRST	3.88	6/30/2028	1,450,000	1,450,000	1,488,498
CUBESMART LP	2.00	2/15/2031	12,100,000	11,878,551	11,763,499
CUBESMART LP	3.00	2/15/2030	19,150,000	19,175,122	20,087,967
CUBESMART LP	4.38	2/15/2029	6,200,000	6,330,809	7,092,552
CURO GROUP HOLDINGS CORP	8.25	9/1/2025	9,700,000	9,241,488	10,077,427
CUSHMAN + WAKEFIELD US	6.75	5/15/2028	11,300,000	11,866,445	12,218,351
CVR ENERGY INC	5.25	2/15/2025	9,600,000	9,492,649	9,602,304
CVR PARTNERS/CVR NITROGE	6.13	6/15/2028	8,156,000	8,268,107	8,375,315
CVR PARTNERS/CVR NITROGE	9.25	6/15/2023	2,042,000	2,072,408	2,046,125
CVS HEALTH CORP	1.88	2/28/2031	45,000,000	44,994,886	43,681,500
CVS HEALTH CORP	2.70	8/21/2040	23,664,000	23,658,723	22,946,744
CVS HEALTH CORP	3.25	8/15/2029	21,272,000	21,262,410	23,132,449
CVS HEALTH CORP	3.75	4/1/2030	31,276,000	31,297,854	35,062,273
CVS HEALTH CORP	4.13	4/1/2040	22,050,000	22,303,634	25,561,242
CVS HEALTH CORP	4.78	3/25/2038	132,703,000	148,671,458	163,229,998
CVS HEALTH CORP	5.05	3/25/2048	49,450,000	51,395,306	64,307,747
CVS HEALTH CORP	5.13	7/20/2045	21,272,000	23,917,666	27,609,780
CYRUSONE LP/CYRUSONE FIN	2.15	11/1/2030	16,900,000	16,552,480	16,126,825
CYRUSONE LP/CYRUSONE FIN	3.45	11/15/2029	24,680,000	25,548,382	26,285,434
DANA INC	4.25	9/1/2030	875,000	875,000	899,894
DANAHER CORP	4.38	9/15/2045	1,000,000	1,161,104	1,250,110
DARLING INGREDIENTS INC	5.25	4/15/2027	9,850,000	10,000,338	10,337,871
DAVE + BUSTER S INC	7.63	11/1/2025	7,500,000	7,523,282	8,067,450
DAVITA INC	3.75	2/15/2031	26,064,000	25,818,122	25,024,568
DAVITA INC	4.63	6/1/2030	50,350,000	51,005,817	51,809,143
DCP MIDSTREAM OPERATING	3.88	3/15/2023	8,285,000	8,204,487	8,618,471
DCP MIDSTREAM OPERATING	5.13	5/15/2029	14,860,000	14,583,534	16,430,256
DCP MIDSTREAM OPERATING	5.38	7/15/2025	14,700,000	15,040,778	16,371,537
DCP MIDSTREAM OPERATING	5.63	7/15/2027	9,125,000	9,376,102	10,396,934
DCP MIDSTREAM OPERATING	5.85	5/21/2043	8,500,000	7,764,956	7,884,940
DCP MIDSTREAM OPERATING	6.75	9/15/2037	2,297,000	2,428,959	2,768,942
DEALER TIRE LLC/DT ISSR	8.00	2/1/2028	1,000,000	1,009,720	1,077,370
DEL MONTE FOODS INC	11.88	5/15/2025	3,000,000	3,417,784	3,421,500
DELEK LOG PART/FINANCE	6.75	5/15/2025	1,587,000	1,591,837	1,630,706
DELEK LOG PART/FINANCE	7.13	6/1/2028	1,175,000	1,175,000	1,242,316
DELL INC	6.50	4/15/2038	835,000	802,191	1,068,474
DELL INT LLC / EMC CORP	5.30	10/1/2029	41,545,000	48,513,460	50,106,594
DELL INT LLC / EMC CORP	6.20	7/15/2030	33,500,000	41,591,454	43,071,620
DELL INT LLC / EMC CORP	7.13	6/15/2024	6,390,000	6,599,265	6,554,031
DELL INT LLC / EMC CORP	8.10	7/15/2036	38,000,000	55,739,993	58,120,240
DELMARVA PWR + LIGHT CO	4.15	5/15/2045	36,898,000	36,588,102	44,001,234
DELTA AIR LINES INC	3.75	10/28/2029	85,000	68,093	84,929
DELTA AIR LINES INC	3.80	4/19/2023	675,000	609,263	700,346
DELTA AIR LINES INC	7.38	1/15/2026	2,877,000	2,879,602	3,376,620
DELTA AIR LINES/SKYMILES	4.75	10/20/2028	40,000,000	44,174,840	44,514,800

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DELUXE CORP	8.00	6/1/2029	9,575,000	10,008,332	10,388,875
DENTSPLY SIRONA INC	3.25	6/1/2030	12,700,000	12,937,940	13,591,794
DEUTSCHE BANK AG	6.00	12/31/2099	400,000	400,110	424,888
DEUTSCHE BANK NY	3.55	9/18/2031	51,000,000	52,502,837	54,272,160
DEUTSCHE TELEKOM INT FIN	9.25	6/1/2032	48,013,000	60,221,345	77,904,934
DEVON ENERGY CORPORATION	5.88	6/15/2028	423,000	465,478	470,101
DH EUROPE FINANCE II	3.25	11/15/2039	22,450,000	22,644,339	24,080,544
DIAMOND RESORTS INTL INC	7.75	9/1/2023	9,000,000	9,105,720	9,265,680
DIAMOND SPORTS GR/DIAMON	5.38	8/15/2026	55,889,000	55,983,224	36,212,719
DIAMOND SPORTS GR/DIAMON	6.63	8/15/2027	3,932,000	3,446,744	1,928,528
DIAMOND SPORTS GROUP LLC	0.00	8/24/2026	589,500	586,553	353,040
DIEBOLD NIXDORF INC	8.50	4/15/2024	1,300,000	1,223,109	1,330,407
DIEBOLD NIXDORF INC	9.38	7/15/2025	11,450,000	11,995,115	12,684,425
DIGICEL GROUP HOLDINGS	10.00	4/1/2024	732,067	572,416	714,183
DIGITAL REALTY TRUST LP	3.60	7/1/2029	14,400,000	14,425,320	16,010,064
DISCOVER BANK	4.65	9/13/2028	27,800,000	29,424,126	32,617,740
DISCOVERY COMMUNICATIONS	3.63	5/15/2030	53,400,000	58,061,672	58,297,848
DISCOVERY COMMUNICATIONS	4.13	5/15/2029	8,393,000	8,674,471	9,425,255
DISCOVERY COMMUNICATIONS	5.00	9/20/2037	29,533,000	31,791,205	35,763,577
DISCOVERY COMMUNICATIONS	5.20	9/20/2047	2,000,000	2,332,030	2,491,300
DISH DBS CORP	5.00	3/15/2023	22,300,000	21,284,751	23,371,515
DISH DBS CORP	5.13	6/1/2029	29,566,000	29,433,327	29,221,556
DISH DBS CORP	5.88	7/15/2022	1,500,000	1,472,598	1,564,305
DISH DBS CORP	5.88	11/15/2024	36,335,000	34,095,608	39,020,520
DISH DBS CORP	7.38	7/1/2028	16,050,000	16,144,506	17,275,418
DISH DBS CORP	7.75	7/1/2026	35,357,000	33,132,270	40,023,417
DIVERSIFIED HEALTHCARE T	4.38	3/1/2031	9,425,000	9,393,810	9,042,534
DIVERSIFIED HEALTHCARE T	4.75	2/15/2028	7,750,000	7,060,008	7,680,948
DIVERSIFIED HEALTHCARE T	9.75	6/15/2025	16,075,000	16,878,637	17,838,588
DOLLAR GENERAL CORP	4.13	4/3/2050	14,645,000	17,580,827	17,164,672
DOMINION ENERGY INC	3.30	4/15/2041	30,000,000	29,973,914	31,478,400
DOMINION ENERGY INC	3.38	4/1/2030	67,900,000	69,228,557	74,028,654
DOMINION ENERGY INC	4.70	12/1/2044	11,047,000	12,639,266	13,788,313
DOW CHEMICAL CO/THE	3.60	11/15/2050	37,952,000	37,916,627	40,914,533
DOW CHEMICAL CO/THE	4.38	11/15/2042	3,000,000	3,389,460	3,575,610
DOWNSTREAM DEVELOPMENT	10.50	2/15/2023	1,175,000	1,174,877	1,231,224
DRAX FINCO PLC	6.63	11/1/2025	800,000	811,674	827,336
DT MIDSTREAM INC	4.13	6/15/2029	21,328,000	21,513,176	21,653,039
DT MIDSTREAM INC	4.38	6/15/2031	16,665,000	16,806,160	16,990,801
DTE ELECTRIC CO	3.70	3/15/2045	11,700,000	11,136,422	13,367,367
DUKE ENERGY CAROLINAS	3.70	12/1/2047	10,900,000	10,418,533	12,281,575
DUKE ENERGY CAROLINAS	3.75	6/1/2045	7,100,000	6,839,627	8,043,519
DUKE ENERGY CAROLINAS	3.88	3/15/2046	7,700,000	7,455,472	8,894,424
DUKE ENERGY CORP	3.30	6/15/2041	25,000,000	24,938,178	25,621,500
DUKE ENERGY CORP	3.50	6/15/2051	10,000,000	9,996,307	10,354,100
DUKE ENERGY FLORIDA LLC	3.40	10/1/2046	21,750,000	20,106,530	23,602,665
DUKE ENERGY FLORIDA LLC	3.85	11/15/2042	2,000,000	2,160,291	2,308,200

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DUKE ENERGY FLORIDA LLC	6.35	9/15/2037	7,666,000	8,262,745	11,319,002
DUKE ENERGY OHIO INC	3.70	6/15/2046	500,000	518,751	558,865
DUKE ENERGY OHIO INC	4.30	2/1/2049	1,300,000	1,486,550	1,604,941
DUKE ENERGY PROGRESS LLC	3.60	9/15/2047	35,600,000	31,636,970	39,706,104
DUKE ENERGY PROGRESS LLC	3.70	10/15/2046	24,500,000	22,386,151	27,755,805
DUKE ENERGY PROGRESS LLC	4.20	8/15/2045	21,300,000	21,083,095	25,676,298
DUKE REALTY LP	1.75	2/1/2031	20,000,000	19,856,975	19,239,400
DUKE REALTY LP	2.88	11/15/2029	11,000,000	11,000,549	11,600,820
DUKE REALTY LP	3.05	3/1/2050	3,392,000	3,338,078	3,348,854
DUN + BRADSTREET CORP	6.88	8/15/2026	554,000	554,000	587,434
DUN + BRADSTREET CORP	10.25	2/15/2027	596,000	598,354	657,507
DUPONT DE NEMOURS INC	5.32	11/15/2038	3,000,000	3,723,462	3,964,950
DYCOM INDUSTRIES INC	4.50	4/15/2029	10,854,000	10,960,282	10,964,060
EAGLE INT GLO/RUYI US FI	7.50	5/1/2025	650,000	626,808	625,567
EAGLE MATERIALS	2.50	7/1/2031	5,000,000	4,957,950	4,970,000
EAST OHIO GAS CO/THE	3.00	6/15/2050	20,768,000	20,586,587	20,732,071
EASTERN ENERGY GAS	3.00	11/15/2029	4,900,000	4,901,757	5,162,395
EASTERN ENERGY GAS	3.90	11/15/2049	9,338,000	9,412,019	10,053,851
EASTERN ENERGY GAS	4.80	11/1/2043	2,000,000	2,285,896	2,362,500
EASTMAN CHEMICAL CO	4.65	10/15/2044	13,184,000	13,405,418	16,018,033
EATON CORP	4.15	11/2/2042	4,820,000	5,355,244	5,752,333
EBAY INC	2.60	5/10/2031	33,000,000	32,911,875	33,584,430
EBAY INC	2.70	3/11/2030	20,400,000	20,428,889	21,220,692
EBAY INC	4.00	7/15/2042	6,000,000	6,361,369	6,730,860
EDGEWELL PERSONAL CARE	4.13	4/1/2029	10,792,000	10,744,739	10,894,092
EDGEWELL PERSONAL CARE	5.50	6/1/2028	13,235,000	13,652,429	14,038,232
EG GLOBAL FINANCE PLC	6.75	2/7/2025	1,000,000	1,000,000	1,033,300
EG GLOBAL FINANCE PLC	8.50	10/30/2025	820,000	836,534	866,437
ELANCO ANIMAL HEALTH INC	5.90	8/28/2028	13,950,000	15,710,915	16,332,800
ELEMENT SOLUTIONS INC	3.88	9/1/2028	17,387,000	17,603,459	17,735,609
ELI LILLY + CO	3.95	3/15/2049	8,200,000	8,266,249	9,953,816
EMBARQ CORP	8.00	6/1/2036	26,225,000	25,491,461	29,726,300
EMC CORP	3.38	6/1/2023	14,460,000	14,077,439	15,006,733
EMPIRE COMMUNITIES CORP	7.00	12/15/2025	925,000	932,190	974,913
EMPOWER FINANCE 2020 LP	1.78	3/17/2031	4,300,000	4,300,000	4,126,796
ENABLE MIDSTREAM PARTNER	4.40	3/15/2027	9,338,000	9,411,330	10,324,186
ENABLE MIDSTREAM PARTNER	4.95	5/15/2028	800,000	829,154	916,160
ENACT HOLDINGS INC	6.50	8/15/2025	12,525,000	12,959,412	13,801,548
ENBRIDGE INC	4.50	6/10/2044	2,000,000	2,166,413	2,354,300
ENCINO ACQUISITION PARTN	8.50	5/1/2028	13,310,000	13,173,001	13,583,920
ENCOMPASS HEALTH CORP	4.50	2/1/2028	16,304,000	16,327,582	16,915,400
ENCOMPASS HEALTH CORP	4.75	2/1/2030	14,450,000	14,583,455	15,370,899
ENDEAVOR ENERGY RESOURCE	5.50	1/30/2026	8,575,000	8,433,413	8,903,508
ENDEAVOR ENERGY RESOURCE	5.75	1/30/2028	21,404,000	21,673,573	22,821,587
ENDEAVOR ENERGY RESOURCE	6.63	7/15/2025	8,344,000	8,497,056	8,941,430
ENDO DAC/FIN LLC/FINCO	5.88	10/15/2024	579,000	549,842	569,852
ENDO DAC/FIN LLC/FINCO	6.00	6/30/2028	2,888,000	1,982,661	1,945,674

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ENDO DAC/FIN LLC/FINCO	9.50	7/31/2027	4,205,000	4,354,348	4,301,421
ENDO FINANCE LLC	5.75	1/15/2022	600,000	585,150	551,232
ENDO LUX FIN CO I SARL	6.13	4/1/2029	22,947,000	23,077,701	22,492,420
ENDURE DIGITAL INC	0.00	2/10/2028	625,000	621,875	621,613
ENDURE DIGITAL INC	6.00	2/15/2029	1,325,000	1,325,000	1,311,909
ENERGEAN ISRAEL FINANCE	5.38	3/30/2028	500,000	500,000	513,610
ENERGEAN ISRAEL FINANCE	5.88	3/30/2031	550,000	550,000	566,253
ENERGIZER HOLDINGS INC	4.38	3/31/2029	12,539,000	12,751,149	12,557,056
ENERGIZER HOLDINGS INC	4.75	6/15/2028	10,995,000	10,945,191	11,302,750
ENERGY TRANSFER LP	3.75	5/15/2030	78,100,000	79,540,225	84,908,758
ENERGY TRANSFER LP	4.90	3/15/2035	6,900,000	6,982,747	7,967,706
ENERGY TRANSFER LP	4.95	6/15/2028	8,830,000	9,158,606	10,239,533
ENERGY TRANSFER LP	5.25	4/15/2029	49,400,000	51,304,720	58,352,762
ENERGY TRANSFER LP	5.30	4/15/2047	11,150,000	11,277,090	13,012,496
ENERGY TRANSFER LP	5.35	5/15/2045	8,600,000	7,802,002	9,952,694
ENERGY TRANSFER LP	5.40	10/1/2047	28,500,000	29,035,626	33,733,170
ENERGY TRANSFER LP	6.13	12/15/2045	13,000,000	13,253,761	16,548,870
ENERGY TRANSFER LP	6.25	4/15/2049	8,600,000	9,805,761	11,309,258
ENERGY TRANSFER LP	6.25	12/31/2099	500,000	499,328	448,110
ENERGY TRANSFER LP	6.50	2/1/2042	15,000,000	18,156,351	19,471,950
ENERGY TRANSFER LP	6.63	10/15/2036	16,750,000	17,620,593	22,135,293
ENERGY TRANSFER LP	7.50	7/1/2038	28,847,000	31,648,224	40,633,019
ENLINK MIDSTREAM LLC	5.38	6/1/2029	975,000	827,172	1,018,241
ENLINK MIDSTREAM LLC	5.63	1/15/2028	7,300,000	7,421,233	7,739,095
ENLINK MIDSTREAM PARTNER	4.15	6/1/2025	11,314,000	7,840,970	11,848,813
ENLINK MIDSTREAM PARTNER	4.40	4/1/2024	8,375,000	5,828,791	8,794,420
ENLINK MIDSTREAM PARTNER	4.85	7/15/2026	2,375,000	2,145,035	2,463,303
ENLINK MIDSTREAM PARTNER	5.05	4/1/2045	775,000	638,395	666,516
ENLINK MIDSTREAM PARTNER	5.45	6/1/2047	9,609,000	4,673,059	8,529,141
ENLINK MIDSTREAM PARTNER	5.60	4/1/2044	1,200,000	1,023,436	1,088,184
ENPRO INDUSTRIES INC	5.75	10/15/2026	725,000	725,000	764,215
ENSIGN DRILLING INC	9.25	4/15/2024	1,825,000	1,814,103	1,727,490
ENTERCOM MEDIA CORP	6.75	3/31/2029	9,875,000	10,122,469	10,263,779
ENERGY ARKANSAS LLC	3.35	6/15/2052	15,000,000	14,907,461	16,096,200
ENERGY CORP	3.75	6/15/2050	1,000,000	994,775	1,095,790
ENERGY LOUISIANA LLC	4.00	3/15/2033	16,100,000	16,103,174	18,863,887
ENERGY MISSISSIPPI LLC	3.85	6/1/2049	900,000	989,440	1,041,777
ENTERPRISE PRODUCTS OPER	3.13	7/31/2029	28,100,000	28,145,546	30,318,495
ENTERPRISE PRODUCTS OPER	4.25	2/15/2048	14,300,000	14,299,526	16,448,432
ENTERPRISE PRODUCTS OPER	4.45	2/15/2043	9,962,000	10,193,954	11,774,984
ENTERPRISE PRODUCTS OPER	4.80	2/1/2049	12,050,000	12,318,388	14,839,334
ENTERPRISE PRODUCTS OPER	4.85	3/15/2044	12,034,000	12,774,439	14,764,876
ENTERPRISE PRODUCTS OPER	4.90	5/15/2046	26,245,000	27,392,308	32,476,613
ENTERPRISE PRODUCTS OPER	5.10	2/15/2045	4,500,000	5,297,932	5,710,005
ENTERPRISE PRODUCTS OPER	6.13	10/15/2039	9,158,000	9,929,788	12,839,333
ENTERPRISE PRODUCTS OPER	6.45	9/1/2040	49,896,000	54,229,103	71,433,608
ENTERPRISE PRODUCTS OPER	6.65	10/15/2034	14,496,000	15,760,331	20,378,622

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ENTERPRISE PRODUCTS OPER	6.88	3/1/2033	9,400,000	10,105,489	13,393,026
ENVISION HEALTHCARE CORP	8.75	10/15/2026	1,550,000	1,470,281	1,080,877
EOG RESOURCES INC	4.38	4/15/2030	4,500,000	4,498,418	5,333,760
EOG RESOURCES INC	4.95	4/15/2050	8,500,000	8,452,041	11,355,745
EPICOR SOFTWARE CORPORATION	0.00	7/31/2028	891,000	877,635	919,405
EQM MIDSTREAM PARTNERS L	4.00	8/1/2024	4,600,000	4,318,651	4,715,414
EQM MIDSTREAM PARTNERS L	4.13	12/1/2026	7,300,000	6,437,483	7,470,893
EQM MIDSTREAM PARTNERS L	4.50	1/15/2029	15,843,000	15,801,733	16,121,678
EQM MIDSTREAM PARTNERS L	4.75	7/15/2023	1,575,000	1,565,180	1,644,332
EQM MIDSTREAM PARTNERS L	4.75	1/15/2031	16,773,000	16,769,891	17,283,570
EQM MIDSTREAM PARTNERS L	5.50	7/15/2028	19,730,000	18,123,519	21,314,714
EQM MIDSTREAM PARTNERS L	6.00	7/1/2025	9,242,000	9,341,275	10,050,767
EQM MIDSTREAM PARTNERS L	6.50	7/1/2027	9,106,000	9,302,142	10,151,551
EQM MIDSTREAM PARTNERS L	6.50	7/15/2048	8,425,000	6,897,199	8,993,688
EQT CORP	3.00	10/1/2022	8,462,000	8,002,399	8,636,148
EQT CORP	3.13	5/15/2026	1,850,000	1,850,000	1,895,344
EQT CORP	3.63	5/15/2031	7,807,000	7,932,409	8,166,512
EQT CORP	3.90	10/1/2027	21,237,000	16,348,144	22,754,808
EQT CORP	5.00	1/15/2029	2,027,000	2,038,814	2,261,159
EQT CORP	7.63	2/1/2025	25,225,000	23,517,971	29,398,981
EQT CORP	8.50	2/1/2030	14,599,000	12,906,563	18,995,489
EQUIFAX INC	3.10	5/15/2030	13,700,000	13,704,475	14,744,351
EQUINIX INC	2.15	7/15/2030	9,000,000	8,900,780	8,940,420
EQUINIX INC	2.95	9/15/2051	22,300,000	22,177,635	21,354,703
EQUINIX INC	3.00	7/15/2050	1,000,000	875,351	958,890
EQUINIX INC	3.20	11/18/2029	29,900,000	30,121,258	32,128,746
EQUINOR ASA	3.13	4/6/2030	76,400,000	75,870,976	83,214,116
EQUINOR ASA	3.25	11/18/2049	8,738,000	8,668,172	9,250,571
EQUINOR ASA	3.63	4/6/2040	20,951,000	24,427,158	23,824,220
EQUINOR ASA	3.70	4/6/2050	22,498,000	22,380,434	25,866,176
EQUINOR ASA	4.25	11/23/2041	2,000,000	2,257,994	2,434,660
EQUITABLE FINANCIAL LIFE	1.75	11/15/2030	19,500,000	19,371,342	18,677,490
ESC CB GULFPORT ENERGY	6.38	1/15/2026	1,075,000	69,664	40,313
ESC GCB EXIDE TECHNOLO	11.00	4/30/2020	1,223,864	1,223,864	0
ESC GCB GULFPORT ENERG	6.00	10/15/2024	250,000	18,475	9,375
ESC GCB GULFPORT ENERG	6.38	5/15/2025	1,185,000	81,731	44,438
ESC LEHMAN BRTH HLDH PROD	1.00	9/27/2027	80,000,000	0	140,800
ESC LEHMAN BRTH HLDH PROD	1.00	4/4/2049	575,000	210	1,012
ESC SEVENTYSEVENENERG	6.50	7/15/2022	1,525,000	1,259,020	0
ESCROW GCB DENVER PARENT	12.25	8/15/2018	823,442	823,442	0
ESCROW GENON ENERGY	9.50	10/15/2049	1,150,000	410,811	0
ESH HOSPITALITY INC	5.25	5/1/2025	24,265,000	23,910,171	24,718,028
ESSENTIAL UTILITIES INC	2.40	5/1/2031	15,000,000	14,981,624	15,107,100
ESSENTIAL UTILITIES INC	2.70	4/15/2030	11,900,000	11,954,865	12,363,029
ESSENTIAL UTILITIES INC	3.35	4/15/2050	21,675,000	21,794,893	22,410,216
ESSENTIAL UTILITIES INC	3.57	5/1/2029	9,100,000	9,109,512	10,066,329
ESSENTIAL UTILITIES INC	4.28	5/1/2049	25,823,000	27,551,813	30,783,340

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ESSEX PORTFOLIO LP	3.00	1/15/2030	13,700,000	13,561,129	14,414,592
EVEREST REINSURANCE HLDG	3.50	10/15/2050	14,230,000	14,174,313	15,187,537
EVERI PAYMENTS INC	7.50	12/15/2025	810,000	798,014	842,619
EVERSOURCE ENERGY	3.45	1/15/2050	26,768,000	26,916,872	28,281,195
EXELA INTERMED/EXELA FIN	10.00	7/15/2023	2,250,000	1,843,014	1,619,123
EXELON CORP	4.05	4/15/2030	22,700,000	22,723,692	25,844,631
EXELON CORP	4.45	4/15/2046	2,500,000	2,849,697	3,032,750
EXELON CORP	5.63	6/15/2035	15,802,000	16,623,628	20,797,012
EXPEDIA GROUP INC	2.95	3/15/2031	20,000,000	19,861,949	20,348,000
EXPEDIA GROUP INC	4.63	8/1/2027	14,540,000	14,630,137	16,428,746
EXTERRAN NRG SOLUTIONS/F	8.13	5/1/2025	2,025,000	1,917,598	1,801,967
EXTRA SPACE STORAGE LP	2.55	6/1/2031	15,000,000	14,977,665	15,103,950
EXXON MOBIL CORPORATION	3.10	8/16/2049	26,014,000	26,128,427	26,529,858
EXXON MOBIL CORPORATION	3.45	4/15/2051	18,850,000	18,982,236	20,512,005
EXXON MOBIL CORPORATION	3.48	3/19/2030	28,600,000	28,612,177	32,120,946
EXXON MOBIL CORPORATION	4.23	3/19/2040	28,118,000	32,883,545	33,647,124
EXXON MOBIL CORPORATION	4.33	3/19/2050	98,938,000	108,888,541	122,816,686
F BRASILE SPA/F BRASILE	7.38	8/15/2026	400,000	402,099	411,220
FAGE INTL / FAGE USA	5.63	8/15/2026	3,521,000	3,370,999	3,631,630
FAIRFAX FINL HLDGS LTD	3.38	3/3/2031	17,000,000	17,012,665	17,748,680
FAIRSTONE FINANCIAL INC	7.88	7/15/2024	1,275,000	1,271,031	1,329,366
FEDEX CORP	3.25	5/15/2041	3,000,000	3,052,908	3,088,920
FEDEX CORP	3.88	8/1/2042	1,000,000	1,051,287	1,112,670
FEDEX CORP	3.90	2/1/2035	5,600,000	5,800,020	6,409,760
FEDEX CORP	4.40	1/15/2047	9,038,000	9,570,570	10,793,812
FEDEX CORP	4.75	11/15/2045	11,384,000	11,556,304	14,189,245
FEDEX CORP	4.90	1/15/2034	4,300,000	4,769,858	5,366,658
FELCOR LODGING LP	6.00	6/1/2025	1,300,000	1,312,949	1,328,327
FERRELLGAS LP/FERRELLGAS	5.38	4/1/2026	11,025,000	10,924,809	10,931,177
FERRELLGAS LP/FERRELLGAS	5.88	4/1/2029	14,625,000	14,438,514	14,449,793
FIDELITY NATL FINANCIAL	2.45	3/15/2031	32,100,000	31,925,254	32,014,293
FIDELITY NATL FINANCIAL	4.50	8/15/2028	1,446,000	1,545,849	1,663,666
FIDELITY NATL INFO SERV	2.25	3/1/2031	30,000,000	29,763,651	29,953,500
FIDELITY NATL INFO SERV	3.10	3/1/2041	4,000,000	3,889,772	4,109,480
FIRST AMERICAN FINANCIAL	4.00	5/15/2030	25,150,000	25,393,058	27,942,908
FIRST QUANTUM MINERALS L	6.50	3/1/2024	1,150,000	1,175,860	1,173,219
FIRST QUANTUM MINERALS L	7.50	4/1/2025	600,000	585,622	622,608
FIRSTCASH INC	4.63	9/1/2028	8,850,000	9,038,689	9,252,321
FIRSTENERGY CORP	2.65	3/1/2030	13,800,000	13,639,364	13,724,100
FIRSTENERGY CORP	3.40	3/1/2050	12,750,000	12,285,891	12,463,125
FIRSTENERGY CORP	4.40	7/15/2027	1,000,000	1,098,356	1,089,520
FIRSTENERGY CORP	5.35	7/15/2047	19,678,000	24,078,344	23,612,026
FIRSTENERGY CORP	7.38	11/15/2031	8,481,000	11,569,833	11,599,124
FIRSTENERGY TRANSMISSION	4.55	4/1/2049	14,780,000	16,065,758	17,143,470
FIRSTENERGY TRANSMISSION	5.45	7/15/2044	50,205,000	54,726,839	62,762,275
FISERV INC	3.50	7/1/2029	11,600,000	11,745,836	12,769,512
FISERV INC	4.40	7/1/2049	32,510,000	34,989,277	39,162,521

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FIVE CORNERS FND TR II	2.85	5/15/2030	23,300,000	23,378,968	24,548,414
FIVE POINT OP CO LP/FIVE	7.88	11/15/2025	9,800,000	9,724,920	10,348,114
FLEX ACQUISITION CO INC	6.88	1/15/2025	1,422,000	1,412,126	1,448,691
FLEX ACQUISITION CO INC	7.88	7/15/2026	3,908,000	3,959,366	4,070,885
FLORIDA GAS TRANSMISSION	2.55	7/1/2030	26,800,000	26,861,560	27,143,576
FLORIDA POWER + LIGHT CO	3.95	3/1/2048	25,300,000	24,998,214	30,744,054
FLORIDA POWER + LIGHT CO	4.05	10/1/2044	23,500,000	22,646,920	28,603,260
FLORIDA POWER + LIGHT CO	4.13	6/1/2048	46,100,000	45,345,282	57,339,641
FLORIDA POWER + LIGHT CO	5.65	2/1/2037	34,901,000	36,760,419	47,841,244
FLOWERS FOODS INC	2.40	3/15/2031	7,000,000	6,926,143	7,013,720
FLOWERVE CORPORATION	3.50	10/1/2030	10,800,000	10,797,194	11,397,564
FLY LEASING LTD	5.25	10/15/2024	1,200,000	1,134,189	1,214,316
FMC CORP	3.45	10/1/2029	33,300,000	33,724,910	36,323,307
FMC CORP	4.50	10/1/2049	14,530,000	15,002,078	17,637,095
FMG RESOURCES AUG 2006	4.38	4/1/2031	2,375,000	2,386,653	2,536,120
FOMENTO ECONOMICO MEX	3.50	1/16/2050	70,858,000	70,885,120	74,588,674
FOMENTO ECONOMICO MEX	4.38	5/10/2043	1,750,000	1,973,334	2,090,708
FORD HOLDINGS LLC	9.30	3/1/2030	1,000,000	1,054,605	1,358,850
FORD MOTOR COMPANY	4.35	12/8/2026	1,945,000	1,930,961	2,087,841
FORD MOTOR COMPANY	4.75	1/15/2043	33,050,000	25,950,674	35,198,250
FORD MOTOR COMPANY	5.29	12/8/2046	175,000	185,868	195,456
FORD MOTOR COMPANY	7.45	7/16/2031	29,678,000	30,211,574	39,084,145
FORD MOTOR COMPANY	8.50	4/21/2023	57,889,000	59,291,696	64,601,230
FORD MOTOR COMPANY	9.00	4/22/2025	58,063,000	60,525,028	71,548,712
FORD MOTOR CREDI	3.63	6/17/2031	1,550,000	1,550,000	1,582,380
FORD MOTOR CREDIT CO LLC	2.90	2/16/2028	939,000	939,000	936,962
FORD MOTOR CREDIT CO LLC	3.09	1/9/2023	1,448,000	1,464,618	1,477,308
FORD MOTOR CREDIT CO LLC	3.22	1/9/2022	200,000	194,296	202,046
FORD MOTOR CREDIT CO LLC	3.35	11/1/2022	1,500,000	1,516,348	1,536,660
FORD MOTOR CREDIT CO LLC	3.37	11/17/2023	2,966,000	2,965,739	3,076,750
FORD MOTOR CREDIT CO LLC	3.38	11/13/2025	11,590,000	11,752,135	12,018,366
FORD MOTOR CREDIT CO LLC	4.00	11/13/2030	1,583,000	1,583,170	1,660,567
FORD MOTOR CREDIT CO LLC	4.06	11/1/2024	400,000	362,884	425,356
FORD MOTOR CREDIT CO LLC	4.13	8/17/2027	3,698,000	3,723,609	3,924,909
FORD MOTOR CREDIT CO LLC	4.13	8/4/2025	1,000,000	862,141	1,067,300
FORD MOTOR CREDIT CO LLC	4.14	2/15/2023	600,000	573,820	621,564
FORD MOTOR CREDIT CO LLC	4.27	1/9/2027	2,928,000	3,030,058	3,136,210
FORD MOTOR CREDIT CO LLC	4.54	8/1/2026	725,000	654,979	789,286
FORD MOTOR CREDIT CO LLC	4.69	6/9/2025	200,000	175,700	216,424
FORD MOTOR CREDIT CO LLC	5.11	5/3/2029	5,525,000	4,886,209	6,188,166
FORD MOTOR CREDIT CO LLC	5.13	6/16/2025	24,833,000	25,641,454	27,338,898
FORESTAR GROUP INC	3.85	5/15/2026	1,175,000	1,175,000	1,187,338
FORESTAR GROUP INC	5.00	3/1/2028	600,000	600,000	620,556
FORTERRA FIN LLC/FRTA FI	6.50	7/15/2025	8,145,000	8,385,625	8,785,930
FORTINET INC	2.20	3/15/2031	10,000,000	9,967,096	9,983,200
FORTRESS TRANS + INFRAST	5.50	5/1/2028	8,950,000	9,222,934	9,322,768
FORTRESS TRANS + INFRAST	6.50	10/1/2025	12,700,000	13,122,437	13,187,045

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FORTRESS TRANS + INFRAS	9.75	8/1/2027	1,275,000	1,318,162	1,476,667
FOUNDATION BUILDING M	6.00	3/1/2029	975,000	981,188	966,303
FOUR FINANCE SA	10.75	5/1/2022	300,000	300,000	283,065
FREEDOM MORTGAGE	6.63	1/15/2027	4,550,000	4,550,000	4,586,673
FREEDOM MORTGAGE CORP	7.63	5/1/2026	9,100,000	9,164,121	9,463,909
FREEDOM MORTGAGE CORP	8.25	4/15/2025	10,700,000	10,370,591	11,168,125
FREEPORT MCMORAN INC	3.88	3/15/2023	3,765,000	3,761,720	3,924,109
FREEPORT MCMORAN INC	4.13	3/1/2028	1,350,000	1,350,000	1,407,929
FREEPORT MCMORAN INC	4.25	3/1/2030	2,100,000	2,107,551	2,250,885
FREEPORT MCMORAN INC	4.38	8/1/2028	1,075,000	1,075,000	1,134,480
FREEPORT MCMORAN INC	4.55	11/14/2024	14,800,000	14,499,219	16,152,868
FREEPORT MCMORAN INC	4.63	8/1/2030	15,975,000	16,755,072	17,482,561
FREEPORT MCMORAN INC	5.00	9/1/2027	1,875,000	1,856,046	1,978,688
FREEPORT MCMORAN INC	5.25	9/1/2029	2,837,000	2,864,037	3,129,154
FREEPORT MCMORAN INC	5.40	11/14/2034	14,471,000	13,857,748	17,553,757
FREEPORT MCMORAN INC	5.45	3/15/2043	41,761,000	39,094,346	51,055,328
FRESENIUS MED CARE III	2.38	2/16/2031	12,800,000	12,690,890	12,504,704
FRESENIUS MED CARE III	3.00	12/1/2031	30,000,000	29,761,261	30,660,000
FRESH MARKET INC	9.75	5/1/2023	6,500,000	6,682,197	6,698,185
FRONTIER COMMUNICATIONS	5.00	5/1/2028	26,753,000	27,290,568	27,672,233
FRONTIER COMMUNICATIONS	5.88	10/15/2027	19,380,000	19,696,609	20,772,259
FRONTIER COMMUNICATIONS	5.88	11/1/2029	11,086,991	11,129,900	11,293,985
FRONTIER COMMUNICATIONS	6.75	5/1/2029	17,925,000	18,511,535	19,070,945
FULL HOUSE RESORTS INC	8.25	2/15/2028	1,550,000	1,608,656	1,689,392
FXI HOLDINGS INC	7.88	11/1/2024	10,498,000	10,339,855	10,831,731
FXI HOLDINGS INC	12.25	11/15/2026	14,115,000	14,100,325	16,271,772
GAP INC/THE	8.38	5/15/2023	7,200,000	7,361,523	8,104,536
GAP INC/THE	8.63	5/15/2025	12,450,000	12,748,465	13,653,542
GAP INC/THE	8.88	5/15/2027	16,600,000	17,082,460	19,207,362
GARDA WORLD SECURITY	4.63	2/15/2027	10,625,000	10,801,324	10,666,225
GARDA WORLD SECURITY	6.00	6/1/2029	9,950,000	9,927,648	9,867,117
GARDA WORLD SECURITY COR	9.50	11/1/2027	10,100,000	10,464,880	11,196,658
GARTNER INC	3.63	6/15/2029	6,704,000	6,738,916	6,821,253
GARTNER INC	3.75	10/1/2030	17,668,000	17,935,396	18,075,071
GARTNER INC	4.50	7/1/2028	16,137,000	16,630,215	17,059,230
GATES GLOBAL/GATES CORP	6.25	1/15/2026	14,195,000	14,155,460	14,885,587
GATEWAY CASINOS ENTMT LTD	0.00	12/1/2023	649,182	639,593	644,891
GATEWAY CASINOS + ENTERT	8.25	3/1/2024	1,425,000	1,461,784	1,424,872
GCI LLC	4.75	10/15/2028	10,477,000	10,640,790	10,736,411
GE CAPITAL FUNDING LLC	4.40	5/15/2030	51,000,000	55,557,546	59,446,110
GE CAPITAL INTL FUNDING	4.42	11/15/2035	195,005,000	195,582,061	234,214,655
GEMS MENASA KY LTD/GEMS	7.13	7/31/2026	575,000	576,779	594,585
GENERAL DYNAMICS CORP	4.25	4/1/2050	2,226,000	2,240,590	2,851,105
GENERAL MOTORS CO	5.00	10/1/2028	10,500,000	10,748,320	12,309,360
GENERAL MOTORS CO	5.00	4/1/2035	3,000,000	3,448,415	3,622,230
GENERAL MOTORS CO	5.15	4/1/2038	28,188,000	31,205,788	34,312,407
GENERAL MOTORS CO	5.20	4/1/2045	30,600,000	34,971,560	37,891,980

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GENERAL MOTORS CO	6.60	4/1/2036	14,000,000	19,102,434	19,153,540
GENERAL MOTORS FINL CO	2.35	1/8/2031	47,000,000	46,363,858	46,364,560
GENERAL MOTORS FINL CO	3.60	6/21/2030	58,200,000	59,928,953	63,086,472
GENERAL MOTORS FINL CO	5.65	1/17/2029	24,100,000	26,125,879	29,373,321
GENESIS ENERGY LP/FIN	6.50	10/1/2025	9,500,000	9,198,287	9,610,675
GENESIS ENERGY LP/FIN	7.75	2/1/2028	13,360,000	13,290,630	13,808,896
GENESIS ENERGY LP/FIN	8.00	1/15/2027	15,519,000	15,663,595	16,307,365
GENUINE PARTS CO	1.88	11/1/2030	35,800,000	35,343,704	34,536,260
GENWORTH HOLDINGS INC	4.80	2/15/2024	675,000	660,133	674,879
GENWORTH HOLDINGS INC	4.90	8/15/2023	1,350,000	1,317,070	1,353,969
GFL ENVIRONMENTAL INC	3.50	9/1/2028	13,810,000	13,940,903	13,810,414
GFL ENVIRONMENTAL INC	3.75	8/1/2025	12,482,000	12,521,600	12,823,133
GFL ENVIRONMENTAL INC	4.00	8/1/2028	13,181,000	13,103,957	13,026,519
GFL ENVIRONMENTAL INC	4.25	6/1/2025	11,165,000	11,329,768	11,624,998
GFL ENVIRONMENTAL INC	4.75	6/15/2029	15,931,000	16,239,737	16,573,497
GFL ENVIRONMENTAL INC	5.13	12/15/2026	1,119,000	1,119,000	1,183,678
GILEAD SCIENCES INC	4.15	3/1/2047	24,750,000	26,060,863	29,124,563
GILEAD SCIENCES INC	4.50	2/1/2045	6,450,000	6,764,274	7,876,740
GILEAD SCIENCES INC	4.75	3/1/2046	22,350,000	23,509,880	28,339,800
GILEAD SCIENCES INC	4.80	4/1/2044	3,000,000	3,575,746	3,798,330
GILEAD SCIENCES INC	5.65	12/1/2041	14,651,000	17,583,559	20,162,413
GLOBAL AIR LEASE CO LTD	6.50	9/15/2024	2,001,412	2,001,843	2,007,216
GLOBAL ATLANTIC FIN CO	3.13	6/15/2031	5,000,000	4,990,686	5,050,550
GLOBAL MARINE INC	7.00	6/1/2028	325,000	282,908	234,894
GLOBAL MEDICAL RESPONSE	6.50	10/1/2025	9,965,000	9,962,583	10,242,226
GLOBAL PAYMENTS INC	3.20	8/15/2029	20,900,000	21,017,173	22,324,753
GLOBAL PAYMENTS INC	4.15	8/15/2049	10,100,000	10,122,763	11,623,585
GLP CAPITAL LP / FIN II	4.00	1/15/2030	40,560,000	41,569,614	43,702,183
GLP CAPITAL LP / FIN II	4.00	1/15/2031	34,854,000	36,297,266	37,588,645
GLP CAPITAL LP / FIN II	5.30	1/15/2029	6,762,000	7,644,653	7,895,649
GLP CAPITAL LP / FIN II	5.75	6/1/2028	26,983,000	31,338,569	32,117,865
GO DADDY OPCO/FINCO	3.50	3/1/2029	13,300,000	13,047,370	13,234,298
GO DADDY OPCO/FINCO	5.25	12/1/2027	11,625,000	11,823,070	12,223,106
GOEASY LTD	5.38	12/1/2024	8,900,000	8,922,318	9,215,950
GOLDEN ENTERTAINMENT INC	7.63	4/15/2026	1,850,000	1,832,556	1,969,307
GOLDEN NUGGET INC	0.00	10/4/2023	250,000	250,000	277,500
GOLDEN NUGGET INC	6.75	10/15/2024	7,777,000	7,525,275	7,833,461
GOLDEN NUGGET, INC.	0.00	10/4/2023	1,316,307	1,302,952	1,305,671
GOLDMAN SACHS GROUP INC	4.80	7/8/2044	2,374,000	2,921,534	3,098,664
GOLDMAN SACHS GROUP INC	5.15	5/22/2045	3,471,000	4,257,240	4,629,064
GOLDMAN SACHS GROUP INC	6.25	2/1/2041	16,200,000	18,487,466	23,993,334
GOLDMAN SACHS GROUP INC	6.45	5/1/2036	4,050,000	5,265,524	5,741,159
GOLDMAN SACHS GROUP INC	6.75	10/1/2037	28,996,000	39,182,572	42,225,135
GOLUB CAPITAL BDC	2.50	8/24/2026	14,500,000	14,423,689	14,574,530
GOODYEAR TIRE + RUBBER	4.88	3/15/2027	11,300,000	10,623,052	11,985,571
GOODYEAR TIRE + RUBBER	5.00	5/31/2026	17,900,000	17,328,150	18,391,534
GOODYEAR TIRE + RUBBER	5.00	7/15/2029	13,139,000	13,305,476	13,731,569

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GOODYEAR TIRE + RUBBER	5.25	4/30/2031	9,850,000	9,926,985	10,324,475
GOODYEAR TIRE + RUBBER	5.25	7/15/2031	4,343,000	4,407,689	4,528,403
GOODYEAR TIRE + RUBBER	5.63	4/30/2033	300,000	303,327	316,329
GOODYEAR TIRE + RUBBER	9.50	5/31/2025	15,125,000	15,835,372	16,904,003
GRAFTECH FINANCE INC	4.63	12/15/2028	8,875,000	8,978,790	9,127,405
GRAHAM HOLDINGS CO	5.75	6/1/2026	800,000	800,551	834,744
GRANITE US HOLDINGS CORP	11.00	10/1/2027	575,000	557,206	640,475
GRAY TELEVISION INC	4.75	10/15/2030	14,437,000	14,418,991	14,375,787
GRAY TELEVISION INC	5.88	7/15/2026	12,235,000	12,145,411	12,634,228
GRAY TELEVISION INC	7.00	5/15/2027	16,509,000	16,865,653	17,922,996
GREAT CANADIAN GAMING CORP	0.00	11/1/2026	1,100,000	1,094,500	1,101,375
GREIF INC	6.50	3/1/2027	10,275,000	10,422,175	10,823,377
GREYSTAR REAL ESTATE PAR	5.75	12/1/2025	12,225,000	12,148,797	12,566,200
GRIFFON CORPORATION	5.75	3/1/2028	18,405,000	18,556,056	19,540,220
GRINDING MED/MOLY COP	7.38	12/15/2023	13,400,000	13,504,730	13,701,768
GROUP 1 AUTOMOTIVE INC	4.00	8/15/2028	9,420,000	9,487,230	9,582,966
GRUBHUB HOLDINGS INC	5.50	7/1/2027	8,100,000	8,238,611	8,538,453
GRUPO TELEVISIA SAB	6.13	1/31/2046	8,200,000	8,803,719	11,250,728
GUARDIAN LIFE INSURANCE	3.70	1/22/2070	20,492,000	20,816,257	21,268,032
GUARDIAN LIFE INSURANCE	4.85	1/24/2077	2,346,000	2,992,977	2,995,162
GULFPORT ENERGY OP CORP	8.00	5/17/2026	609,027	657,722	654,759
GYP HOLDINGS III CORP	4.63	5/1/2029	350,000	350,000	351,505
H.B. FULLER CO	4.25	10/15/2028	3,092,000	3,138,185	3,196,139
H+E EQUIPMENT SERVICES	3.88	12/15/2028	21,586,000	21,660,922	21,221,197
HACKENSACK MERIDIAN HLTH	2.68	9/1/2041	9,438,000	9,437,983	9,232,724
HALLIBURTON CO	4.85	11/15/2035	12,484,000	13,141,427	14,703,031
HANESBRANDS INC	4.63	5/15/2024	14,800,000	14,622,397	15,730,328
HANESBRANDS INC	4.88	5/15/2026	17,900,000	17,548,300	19,335,222
HANESBRANDS INC	5.38	5/15/2025	11,113,000	11,419,079	11,761,666
HANOVER INSURANCE GROUP	2.50	9/1/2030	2,920,000	2,925,632	2,933,695
HARDWOOD HOLDINGS	0.00	1/29/2026	159,785	139,812	139,812
HARSCO CORP	5.75	7/31/2027	9,150,000	9,388,144	9,620,493
HARTFORD FINL SVCS GRP	3.60	8/19/2049	22,925,000	22,919,024	25,206,038
HARVEST MIDSTREAM I LP	7.50	9/1/2028	14,400,000	14,802,788	15,661,728
HASBRO INC	3.90	11/19/2029	55,200,000	56,799,076	61,390,680
HASBRO INC	6.35	3/15/2040	9,500,000	12,688,553	13,231,505
HAT HOLDINGS I LLC/HAT	3.38	6/15/2026	15,450,000	15,466,013	15,599,865
HAT HOLDINGS I LLC/HAT	3.75	9/15/2030	350,000	346,795	343,672
HAWAIIAN BRAND INTELLECT	5.75	1/20/2026	23,598,319	24,659,624	25,327,604
HC2 HOLDINGS INC	8.50	2/1/2026	500,000	500,000	497,925
HCA INC	2.38	7/15/2031	12,500,000	12,423,521	12,377,750
HCA INC	3.50	9/1/2030	36,369,000	36,038,107	38,721,711
HCA INC	3.50	7/15/2051	25,000,000	24,875,261	25,060,000
HCA INC	4.13	6/15/2029	29,600,000	30,997,692	33,379,328
HCA INC	5.13	6/15/2039	37,925,000	42,266,478	47,355,810
HCA INC	5.25	6/15/2049	2,100,000	2,422,227	2,680,398
HCA INC	5.38	2/1/2025	10,695,000	10,726,686	12,063,318

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
HCA INC	5.38	9/1/2026	9,000,000	8,978,230	10,361,880
HCA INC	5.50	6/15/2047	30,525,000	33,566,966	39,751,181
HCA INC	5.63	9/1/2028	12,700,000	12,964,010	15,063,470
HCA INC	5.88	5/1/2023	8,600,000	8,759,354	9,338,740
HCA INC	5.88	2/15/2026	21,245,000	21,616,832	24,583,864
HCA INC	7.69	6/15/2025	1,350,000	1,427,027	1,642,397
HEALTH CARE SERVICE CORP	3.20	6/1/2050	26,426,000	26,260,764	27,334,790
HEALTHCARE REALTY TRUST	2.05	3/15/2031	27,800,000	27,521,580	26,960,440
HEALTHCARE REALTY TRUST	2.40	3/15/2030	10,000,000	10,000,383	10,064,600
HEALTHCARE REALTY TRUST	3.63	1/15/2028	6,230,000	6,312,158	6,830,074
HEALTHCARE TRUST OF AMER	2.00	3/15/2031	34,548,000	34,237,625	33,450,410
HEALTHCARE TRUST OF AMER	3.10	2/15/2030	24,500,000	24,590,020	26,014,100
HELIOS SOFT/ION CORP SOL	4.63	5/1/2028	4,642,000	4,642,000	4,553,523
HERBALIFE/HLF FINANCING	7.88	9/1/2025	11,400,000	11,805,697	12,396,474
HERC HOLDINGS INC	5.50	7/15/2027	23,168,000	23,280,887	24,430,193
HERENS HOLDCO SARL	4.75	5/15/2028	3,907,000	3,927,519	3,891,724
HERTZ CORP	5.50	10/15/2024	1,050,000	323,300	1,065,089
HERTZ CORP	6.00	1/15/2028	350,000	321,770	375,498
HERTZ CORP	7.13	8/1/2026	1,350,000	1,254,930	1,441,193
HERTZ CORPORATION	0.00	6/30/2028	75,000	74,625	74,906
HESS CORP	5.60	2/15/2041	7,000,000	7,996,210	8,754,410
HESS CORP	5.80	4/1/2047	2,329,000	2,587,873	3,040,346
HESS CORP	6.00	1/15/2040	8,437,000	10,517,150	10,832,349
HESS CORP	7.30	8/15/2031	15,000,000	20,081,486	20,328,300
HESS MIDSTREAM OPERATION	5.13	6/15/2028	10,300,000	10,265,288	10,802,743
HESS MIDSTREAM OPERATION	5.63	2/15/2026	15,600,000	16,125,561	16,260,660
HIGHTOWER HOLDING LLC	6.75	4/15/2029	3,158,000	3,219,393	3,221,065
HIGHWOODS REALTY LP	2.60	2/1/2031	21,200,000	21,095,043	21,354,760
HIGHWOODS REALTY LP	3.05	2/15/2030	10,800,000	10,569,746	11,304,468
HILCORP ENERGY I/HILCORP	5.75	2/1/2029	11,701,000	11,941,124	12,198,175
HILCORP ENERGY I/HILCORP	6.00	2/1/2031	10,946,000	11,151,376	11,598,382
HILCORP ENERGY I/HILCORP	6.25	11/1/2028	11,164,000	10,905,099	11,862,978
HILLENBRAND INC	3.75	3/1/2031	3,036,000	3,036,000	3,013,230
HILLMAN GROUP INC	6.38	7/15/2022	825,000	825,000	825,800
HILTON DOMESTIC OPERATIN	3.63	2/15/2032	25,950,000	25,925,804	25,632,632
HILTON DOMESTIC OPERATIN	3.75	5/1/2029	14,385,000	14,566,266	14,527,843
HILTON DOMESTIC OPERATIN	4.00	5/1/2031	17,496,000	18,180,307	17,668,686
HILTON DOMESTIC OPERATIN	4.88	1/15/2030	15,400,000	15,730,219	16,476,768
HILTON DOMESTIC OPERATIN	5.38	5/1/2025	1,939,000	1,939,000	2,042,232
HILTON DOMESTIC OPERATIN	5.75	5/1/2028	2,997,000	3,076,028	3,242,484
HILTON GRAND VAC BOR ESC	4.88	7/1/2031	9,225,000	9,214,619	9,221,587
HILTON GRAND VAC BOR ESC	5.00	6/1/2029	15,450,000	15,652,282	15,774,296
HILTON GRAND VACA LLC/IN	6.13	12/1/2024	1,575,000	1,636,171	1,648,427
HILTON WORLDWIDE FIN LLC	4.88	4/1/2027	8,400,000	8,273,658	8,764,224
HLF FIN SARL LLC/HERBALI	4.88	6/1/2029	7,000,000	7,014,241	7,052,990
HOLLY NRG PRTNR/FIN CORP	5.00	2/1/2028	11,453,000	11,513,420	11,743,334
HOLOGIC INC	3.25	2/15/2029	16,988,000	16,783,887	16,895,925

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
HOME DEPOT INC	3.30	4/15/2040	34,756,000	35,077,168	38,105,088
HOME DEPOT INC	3.35	4/15/2050	19,560,000	19,671,855	21,645,487
HOME DEPOT INC	4.25	4/1/2046	10,030,000	10,978,649	12,488,152
HOME DEPOT INC	4.50	12/6/2048	20,934,000	22,789,809	27,211,269
HOME DEPOT INC	4.88	2/15/2044	11,776,000	13,070,555	15,683,866
HOME DEPOT INC	5.88	12/16/2036	23,128,000	25,738,096	33,051,762
HOME DEPOT INC	5.95	4/1/2041	21,506,000	27,673,983	31,443,492
HOME POINT CAPITAL INC	5.00	2/1/2026	7,500,000	7,586,691	6,995,025
HOMER CITY GENERATION LP	8.73	10/1/2026	736,747	464,316	285,489
HORIZON THERAPEUTICS USA	5.50	8/1/2027	9,500,000	9,669,226	10,084,915
HOST HOTELS + RESORTS LP	3.38	12/15/2029	10,700,000	10,768,830	11,237,889
HOWARD HUGHES CORP	4.13	2/1/2029	11,825,000	11,802,293	11,824,172
HOWARD HUGHES CORP	4.38	2/1/2031	11,750,000	11,732,261	11,703,823
HOWARD HUGHES CORP	5.38	8/1/2028	12,225,000	12,422,507	12,972,192
HOWMET AEROSPACE INC	5.13	10/1/2024	850,000	926,230	938,230
HOWMET AEROSPACE INC	5.90	2/1/2027	425,000	384,264	498,891
HOWMET AEROSPACE INC	5.95	2/1/2037	1,400,000	1,472,537	1,693,916
HP ENTERPRISE CO	6.20	10/15/2035	13,000,000	15,369,434	17,642,690
HP ENTERPRISE CO	6.35	10/15/2045	72,717,000	80,198,740	98,192,674
HP INC	2.65	6/17/2031	11,000,000	10,986,257	11,017,710
HP INC	3.40	6/17/2030	15,100,000	15,242,487	16,178,895
HP INC	6.00	9/15/2041	3,031,000	3,291,014	3,986,311
HSBC HOLDINGS PLC	2.36	8/18/2031	11,500,000	11,317,118	11,506,555
HSBC HOLDINGS PLC	2.80	5/24/2032	15,000,000	15,000,000	15,397,500
HSBC HOLDINGS PLC	2.85	6/4/2031	4,000,000	4,005,656	4,150,880
HSBC HOLDINGS PLC	3.97	5/22/2030	23,300,000	23,900,678	26,066,642
HSBC HOLDINGS PLC	4.70	12/31/2099	64,000,000	64,035,096	66,406,400
HUB INTERNATIONAL LTD	7.00	5/1/2026	6,713,000	6,727,762	6,960,441
HUB INTL LTD	0.00	4/25/2025	478,895	468,730	473,335
HUDBAY MINERALS INC	4.50	4/1/2026	650,000	650,000	653,088
HUDBAY MINERALS INC	6.13	4/1/2029	675,000	675,000	719,118
HUDSON PACIFIC PROPRTIE	3.25	1/15/2030	37,100,000	37,050,767	39,163,131
HUGHES SATELLITE SYSTEMS	6.63	8/1/2026	14,440,000	14,404,402	16,184,496
HUMANA INC	3.13	8/15/2029	10,300,000	10,320,205	11,090,628
HUMANA INC	3.95	8/15/2049	2,000,000	2,126,309	2,294,180
HUMANA INC	4.95	10/1/2044	2,000,000	2,388,828	2,583,620
HUNT COS INC	5.25	4/15/2029	9,850,000	9,761,247	9,586,020
HUNTINGTON INGALLS INDUS	4.20	5/1/2030	40,200,000	40,951,849	46,013,322
HUSKY III HOLDING LTD	13.00	2/15/2025	875,000	865,685	949,139
HYATT HOTELS CORP	5.75	4/23/2030	2,000,000	2,369,723	2,427,540
IAA INC	5.50	6/15/2027	12,316,000	12,434,998	12,924,657
IAMGOLD CORP	5.75	10/15/2028	125,000	125,000	130,064
IBM CORP	2.85	5/15/2040	9,000,000	8,952,882	9,099,630
IBM CORP	4.00	6/20/2042	16,600,000	17,385,167	19,449,390
ICAHN ENTERPRISES/FIN	4.38	2/1/2029	10,725,000	10,768,750	10,700,547
ICAHN ENTERPRISES/FIN	4.75	9/15/2024	19,900,000	20,026,709	20,817,987
ICAHN ENTERPRISES/FIN	5.25	5/15/2027	26,293,000	26,697,970	27,216,410

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ICAHN ENTERPRISES/FIN	6.25	5/15/2026	23,250,000	23,517,277	24,664,995
ICAHN ENTERPRISES/FIN	6.38	12/15/2025	16,992,000	17,135,242	17,557,834
ICAHN ENTERPRISES/FIN	6.75	2/1/2024	75,000	75,653	76,611
IDEX CORP	2.63	6/15/2031	10,000,000	9,987,715	10,159,100
IDEX CORP	3.00	5/1/2030	9,300,000	9,315,200	9,831,309
IHEARTCOMMUNICATIONS INC	4.75	1/15/2028	10,751,000	10,732,588	11,081,271
IHEARTCOMMUNICATIONS INC	5.25	8/15/2027	14,678,000	14,669,163	15,363,756
IHEARTCOMMUNICATIONS INC	6.38	5/1/2026	16,215,866	16,625,446	17,252,060
IHEARTCOMMUNICATIONS INC	8.38	5/1/2027	5,176,620	5,444,139	5,553,633
IHO VERWALTUNGS GMBH	4.75	9/15/2026	1,516,000	1,480,723	1,555,825
ILFC E CAPITAL TRUST I	3.66	12/21/2065	500,000	387,180	415,000
ILLUMINATE BUYER/HLDG	9.00	7/1/2028	3,624,000	3,942,415	4,045,507
IMOLA MERGER CORP	4.75	5/15/2029	38,998,000	39,573,163	40,108,663
INDEPENDENCE ENERGY FIN	7.25	5/1/2026	7,500,000	7,559,920	7,906,800
INDIANA MICHIGAN POWER	3.25	5/1/2051	15,000,000	14,883,971	15,705,750
INDIANAPOLIS PWR + LIGHT	4.05	5/1/2046	9,000,000	8,747,119	10,472,760
INDIGO MERGER SUB INC	2.88	7/15/2026	2,680,000	2,680,000	2,731,778
INDIGO NATURAL RES LLC	5.38	2/1/2029	13,197,000	13,155,574	13,838,638
INEOS GROUP HOLDINGS SA	5.63	8/1/2024	2,640,000	2,595,652	2,649,187
ING GROEP NV	2.73	4/1/2032	30,000,000	30,000,000	30,900,300
INGEVITY CORP	3.88	11/1/2028	11,433,000	11,540,072	11,408,991
INGEVITY CORP	4.50	2/1/2026	746,000	735,300	759,152
INGLES MARKETS INC	4.00	6/15/2031	1,375,000	1,375,873	1,377,571
INN OF THE MOUNTAIN GODS	9.25	11/30/2023	584,828	582,433	565,084
INNOPHOS HOLDINGS INC	9.38	2/15/2028	3,959,000	4,063,942	4,279,006
INSTALLED BUILDING PRODU	5.75	2/1/2028	925,000	932,001	973,627
INTEL CORP	3.10	2/15/2060	2,600,000	2,586,130	2,656,108
INTEL CORP	3.73	12/8/2047	21,292,000	21,518,942	24,296,088
INTEL CORP	4.10	5/19/2046	4,000,000	4,492,415	4,805,640
INTEL CORP	4.60	3/25/2040	9,938,000	10,226,806	12,576,837
INTEL CORP	4.75	3/25/2050	27,368,000	30,170,196	36,337,588
INTEL PKG HOLDCO ISSUER	9.00	1/15/2026	625,000	619,437	641,900
INTELLIGENT PACKAGING	6.00	9/15/2028	10,975,000	11,229,990	11,450,108
INTELSAT JACKSON HLDG	8.50	10/15/2024	2,300,000	2,265,479	1,352,377
INTELSAT JACKSON HLDG	9.75	7/15/2025	850,000	845,188	496,290
INTELSAT LUXEMBOURG SA	8.13	6/1/2023	1,170,000	1,079,661	40,587
INTERCONTINENTALEXCHANGE	3.00	6/15/2050	48,250,000	47,818,721	47,500,195
INTERCONTINENTALEXCHANGE	4.25	9/21/2048	18,014,000	18,862,744	21,292,548
INTERFACE INC	5.50	12/1/2028	2,583,000	2,651,004	2,705,073
INTERNATIONAL GAME TECH	4.13	4/15/2026	12,782,000	13,105,096	13,311,430
INTERNATIONAL GAME TECH	5.25	1/15/2029	12,250,000	12,180,078	13,137,390
INTERNATIONAL GAME TECH	6.25	1/15/2027	11,300,000	11,429,573	12,886,859
INTERNATIONAL GAME TECH	6.50	2/15/2025	24,100,000	24,768,263	26,965,008
INTERNATIONAL PAPER CO	4.80	6/15/2044	35,290,000	34,617,584	44,995,809
INTERPUBLIC GROUP COS	4.65	10/1/2028	8,400,000	8,421,868	9,861,600
INTL FLAVOR + FRAGRANCES	2.30	11/1/2030	7,200,000	7,219,876	7,160,904
INTL FLAVOR + FRAGRANCES	3.27	11/15/2040	11,000,000	11,663,865	11,291,500

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ION TRADING TECHNOLOGIES	5.75	5/15/2028	3,200,000	3,200,000	3,324,096
IQVIA INC	5.00	10/15/2026	21,440,000	21,193,182	22,183,968
IQVIA INC	5.00	5/15/2027	19,019,000	19,239,436	19,914,605
IRB HOLDING CORP	6.75	2/15/2026	7,599,000	7,473,749	7,870,892
IRB HOLDING CORP	7.00	6/15/2025	14,740,000	15,215,234	15,915,957
IRB HOLDING CORP.	0.00	2/5/2025	461,485	461,485	460,377
IRIS HOLDINGS INC	8.75	2/15/2026	2,635,000	2,637,552	2,687,700
IRON MOUNTAIN INC	4.50	2/15/2031	10,800,000	10,855,894	10,939,428
IRON MOUNTAIN INC	4.88	9/15/2027	15,350,000	14,660,674	15,914,420
IRON MOUNTAIN INC	4.88	9/15/2029	20,466,000	20,561,020	21,144,243
IRON MOUNTAIN INC	5.00	7/15/2028	2,101,000	2,101,000	2,180,166
IRON MOUNTAIN INC	5.25	3/15/2028	16,200,000	15,780,513	16,964,316
IRON MOUNTAIN INC	5.25	7/15/2030	19,609,000	19,567,348	20,764,951
IRON MOUNTAIN INC	5.63	7/15/2032	7,100,000	7,536,329	7,637,470
ISTAR INC	4.25	8/1/2025	9,750,000	9,768,578	10,023,975
ISTAR INC	4.75	10/1/2024	11,800,000	11,894,084	12,454,192
ITC HOLDINGS CORP	2.95	5/14/2030	18,300,000	18,297,368	19,290,579
ITT HOLDINGS LLC	6.50	8/1/2029	4,125,000	4,125,000	4,213,028
J2 GLOBAL	4.63	10/15/2030	15,300,000	15,530,129	15,835,347
JAB HOLDINGS BV	3.75	5/28/2051	12,000,000	11,933,846	12,819,600
JACOBS ENTERTAINMENT INC	7.88	2/1/2024	1,125,000	1,132,633	1,173,353
JAGUAR HL / PPD	4.63	6/15/2025	9,779,000	10,007,348	10,284,183
JAGUAR HL / PPD	5.00	6/15/2028	11,815,000	12,112,710	12,803,207
JAGUAR LAND ROVER AUTOMO	5.88	1/15/2028	1,000,000	1,000,000	1,051,810
JAGUAR LAND ROVER AUTOMO	7.75	10/15/2025	1,600,000	1,600,000	1,756,368
JAZZ SECURITIES DAC	4.38	1/15/2029	26,050,000	26,719,871	27,027,657
JB POINDEXTER + CO INC	7.13	4/15/2026	8,000,000	8,438,483	8,452,160
JBS FINANCE LUXEMBOURG	3.63	1/15/2032	7,000,000	6,932,650	6,998,950
JBS USA FOOD CO	5.75	1/15/2028	2,154,000	2,144,979	2,288,625
JBS USA FOOD CO	7.00	1/15/2026	1,500,000	1,600,401	1,590,135
JBS USA LUX/JBS USA FIN	6.75	2/15/2028	2,672,000	2,942,568	2,935,860
JBS USA/FOOD/FINANCE	3.75	12/1/2031	7,713,000	7,803,435	7,871,039
JBS USA/FOOD/FINANCE	5.50	1/15/2030	23,143,000	24,389,414	25,699,839
JBS USA/FOOD/FINANCE	6.50	4/15/2029	1,600,000	1,771,220	1,804,112
JEFFERIES FIN LLC / JFIN	6.25	6/3/2026	1,000,000	1,003,641	1,049,360
JEFFERIES GROUP LLC	2.75	10/15/2032	2,500,000	2,465,764	2,512,900
JEFFERIES GROUP LLC	6.25	1/15/2036	1,250,000	1,612,324	1,672,075
JEFFERIES GRP LLC / CAP	4.15	1/23/2030	27,300,000	27,433,953	30,686,292
JELD WEN INC	4.63	12/15/2025	1,514,000	1,515,163	1,547,974
JELD WEN INC	6.25	5/15/2025	2,360,000	2,455,001	2,518,238
JERSEY CENTRAL PWR + LT	2.75	3/1/2032	6,000,000	5,983,648	6,097,260
JETBLUE 2019 1 CLASS AA	2.75	11/15/2033	16,210,574	16,148,974	16,495,555
JETBLUE AIRWAYS CORP	4.00	5/15/2034	5,513,505	5,570,039	6,071,030
JM SMUCKER CO	2.38	3/15/2030	9,500,000	9,510,734	9,685,440
JM SMUCKER CO	4.25	3/15/2035	3,550,000	3,837,385	4,157,973
JM SMUCKER CO	4.38	3/15/2045	1,500,000	1,688,883	1,797,480
JOHNSON + JOHNSON	3.75	3/3/2047	22,096,000	22,540,905	26,561,602

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JOHNSON CONTROLS INTL PL	4.63	7/2/2044	7,666,000	7,564,947	9,524,852
JOHNSON CONTROLS INTL PL	6.00	1/15/2036	18,875,000	21,401,479	26,434,815
JPMORGAN CHASE + CO	2.96	5/13/2031	12,000,000	12,228,536	12,611,880
JPMORGAN CHASE + CO	3.70	5/6/2030	15,400,000	15,559,159	17,223,360
JPMORGAN CHASE + CO	3.88	7/24/2038	31,236,000	33,301,778	35,969,503
JPMORGAN CHASE + CO	3.90	1/23/2049	16,542,000	17,203,811	19,222,300
JPMORGAN CHASE + CO	4.26	2/22/2048	22,830,000	24,039,595	27,766,759
JPMORGAN CHASE + CO	4.85	2/1/2044	31,910,000	35,113,368	41,839,116
JPMORGAN CHASE + CO	4.95	6/1/2045	5,934,000	6,592,614	7,858,396
JPMORGAN CHASE + CO	5.63	8/16/2043	8,711,000	11,583,302	12,301,848
JPW INDUSTRIES HOLD CORP	9.00	10/1/2024	300,000	300,000	313,746
JUNIPER NETWORKS INC	2.00	12/10/2030	23,668,000	23,612,685	22,715,836
JUNIPER NETWORKS INC	3.75	8/15/2029	44,400,000	44,488,027	49,423,416
JUNIPER NETWORKS INC	5.95	3/15/2041	4,468,000	5,053,257	5,947,757
K HOVNIANIAN ENTERPRISES	5.00	2/1/2040	330,000	233,925	231,723
K HOVNIANIAN ENTERPRISES	13.50	2/1/2026	332,000	375,149	301,021
KAISER ALUMINUM CORP	4.50	6/1/2031	13,002,000	13,131,251	13,385,299
KAISER ALUMINUM CORP	4.63	3/1/2028	9,900,000	10,007,480	10,231,254
KANSAS CITY SOUTHERN	4.30	5/15/2043	12,100,000	12,035,669	13,890,316
KANSAS CITY SOUTHERN	4.70	5/1/2048	16,900,000	17,709,875	21,058,921
KAR AUCTION SERVICES INC	5.13	6/1/2025	23,302,000	22,958,138	23,906,221
KB HOME	4.00	6/15/2031	1,175,000	1,175,000	1,184,682
KB HOME	6.88	6/15/2027	1,325,000	1,418,119	1,580,566
KB HOME	7.63	5/15/2023	2,273,000	2,308,586	2,470,569
KEMPER CORP	2.40	9/30/2030	11,850,000	11,766,960	11,845,260
KEN GARFF AUTOMOTIVE LLC	4.88	9/15/2028	575,000	575,000	587,478
KENNAMETAL INC	2.80	3/1/2031	8,000,000	7,968,057	8,074,800
KENNEDY WILSON INC	4.75	3/1/2029	9,252,000	9,475,080	9,530,948
KENNEDY WILSON INC	5.00	3/1/2031	10,100,000	10,388,611	10,411,989
KEURIG DR PEPPER INC	3.20	5/1/2030	5,500,000	5,499,380	5,959,415
KEURIG DR PEPPER INC	4.99	5/25/2038	4,125,000	4,924,241	5,253,146
KFC HLD/PIZZA HUT/TACO	4.75	6/1/2027	15,317,000	14,965,623	16,016,068
KFW	0.00	4/18/2036	11,765,000	6,956,916	8,885,399
KFW	0.75	9/30/2030	55,000,000	54,081,136	51,649,400
KFW	1.75	9/14/2029	73,000,000	75,295,714	75,211,900
KILROY REALTY LP	3.05	2/15/2030	14,700,000	14,436,548	15,357,384
KINDER MORGAN ENER PART	7.50	11/15/2040	23,468,000	24,939,055	34,650,971
KINDER MORGAN INC	5.30	12/1/2034	16,718,000	19,069,279	20,676,990
KINDER MORGAN INC	5.55	6/1/2045	67,750,000	70,560,045	87,629,883
KKR GROUP FINAN CO VIII	3.50	8/25/2050	12,700,000	12,593,145	13,325,094
KLA CORP	5.00	3/15/2049	20,622,000	23,209,198	27,848,980
KONINKIJKE AHOLD DLHAIZE	5.70	10/1/2040	7,109,000	8,222,577	9,740,112
KOPPERS INC	6.00	2/15/2025	7,800,000	7,617,882	8,037,822
KRAFT HEINZ FOODS CO	3.75	4/1/2030	19,256,000	19,920,021	21,126,335
KRAFT HEINZ FOODS CO	4.25	3/1/2031	29,800,000	32,334,962	33,916,274
KRAFT HEINZ FOODS CO	4.38	6/1/2046	56,717,000	55,668,196	64,278,510
KRAFT HEINZ FOODS CO	4.63	10/1/2039	11,425,000	11,933,288	13,318,580

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KRAFT HEINZ FOODS CO	5.00	7/15/2035	1,450,000	1,600,472	1,774,858
KRAFT HEINZ FOODS CO	5.00	6/4/2042	700,000	708,772	853,699
KRAFT HEINZ FOODS CO	5.20	7/15/2045	8,225,000	9,071,488	10,220,796
KRAFT HEINZ FOODS CO	6.88	1/26/2039	925,000	1,091,196	1,328,698
KRAFT HEINZ FOODS CO	7.13	8/1/2039	400,000	437,390	588,300
KRATON POLYMERS LLC/CAP	4.25	12/15/2025	525,000	525,000	535,442
KROGER CO	3.95	1/15/2050	14,050,000	14,178,913	16,041,026
KROGER CO	7.50	4/1/2031	46,500,000	53,245,800	66,717,270
KRONOS ACQ / KIK CUSTOM	5.00	12/31/2026	350,000	350,000	356,934
KRONOS ACQ / KIK CUSTOM	7.00	12/31/2027	625,000	625,000	627,069
L3HARRIS TECH INC	2.90	12/15/2029	7,000,000	6,984,155	7,428,260
L3HARRIS TECH INC	4.85	4/27/2035	9,730,000	11,211,790	12,192,468
L3HARRIS TECH INC	5.05	4/27/2045	3,642,000	4,490,876	4,798,226
L3HARRIS TECH INC	6.15	12/15/2040	3,000,000	3,999,372	4,311,540
LABL INC	6.75	7/15/2026	14,760,000	14,940,752	15,760,433
LABL INC	10.50	7/15/2027	9,145,000	9,876,624	10,073,949
LABORATORY CORP OF AMER	4.70	2/1/2045	1,000,000	1,138,917	1,201,300
LADDER CAP FIN LLLP/CORP	4.25	2/1/2027	13,906,000	13,632,518	13,924,773
LADDER CAP FIN LLLP/CORP	4.75	6/15/2029	14,176,000	14,149,128	14,193,578
LADDER CAP FIN LLLP/CORP	5.25	3/15/2022	731,000	725,387	734,523
LADDER CAP FIN LLLP/CORP	5.25	10/1/2025	4,491,000	4,126,255	4,572,242
LAMAR MEDIA CORP	3.63	1/15/2031	10,375,000	10,347,958	10,145,816
LAMAR MEDIA CORP	3.75	2/15/2028	10,032,000	10,062,084	10,205,253
LAMAR MEDIA CORP	4.00	2/15/2030	10,975,000	11,165,183	11,131,504
LAMB WESTON HLD	4.63	11/1/2024	14,515,000	14,423,975	15,013,155
LAMB WESTON HLD	4.88	11/1/2026	16,597,000	16,626,580	17,156,983
LAMB WESTON HLD	4.88	5/15/2028	8,695,000	9,324,765	9,623,104
LANDSBANKI ISLANDS ESC	0.00	8/25/2016	3,330,000	3,330,000	306,860
LAREDO PETROLEUM INC	9.50	1/15/2025	11,050,000	10,705,143	11,648,026
LAS VEGAS SANDS CORP	3.90	8/8/2029	10,533,000	10,728,617	11,223,122
LAZARD GROUP LLC	4.38	3/11/2029	8,400,000	8,613,830	9,557,184
LBM ACQUISITION LLC	6.25	1/15/2029	1,325,000	1,325,000	1,335,044
LCM INVESTMENTS HOLDINGS	4.88	5/1/2029	11,675,000	11,874,582	11,970,728
LCPR SR SECURED FIN DAC	5.13	7/15/2029	12,350,000	12,603,156	12,760,144
LCPR SR SECURED FIN DAC	6.75	10/15/2027	21,600,000	22,576,576	23,274,216
LD HOLDINGS GROUP LLC	6.13	4/1/2028	10,000,000	10,112,644	9,986,200
LD HOLDINGS GROUP LLC	6.50	11/1/2025	6,500,000	6,675,303	6,645,275
LEAR CORP	3.50	5/30/2030	2,000,000	2,099,954	2,150,500
LEAR CORP	5.25	5/15/2049	3,000,000	3,637,183	3,782,520
LEEWARD RENEWABL	4.25	7/1/2029	1,566,000	1,566,000	1,594,298
LEGACY LIFEPOINT HEALTH	4.38	2/15/2027	11,513,000	11,470,565	11,653,113
LEGACY LIFEPOINT HEALTH	6.75	4/15/2025	8,975,000	9,197,729	9,559,542
LEGENDS HOSPITALITY HOLD	5.00	2/1/2026	425,000	425,000	443,012
LEGGETT + PLATT INC	4.40	3/15/2029	2,000,000	2,230,872	2,288,800
LEHMAN BRTH HLD	6.50	7/19/2017	1,140,000	0	11
LEHMAN BRTH HLD	7.50	5/11/2038	339,000,000	0	3,390
LEHMAN BRTH HLD ESCROW	1.00	11/30/2056	4,950,000	0	0

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
LEIDOS INC	2.30	2/15/2031	33,800,000	33,696,935	33,115,888
LEIDOS INC	4.38	5/15/2030	27,915,000	30,905,451	31,671,801
LEVEL 3 FINANCING INC	3.63	1/15/2029	12,350,000	12,267,092	11,932,817
LEVEL 3 FINANCING INC	3.75	7/15/2029	15,300,000	15,090,465	14,878,485
LEVEL 3 FINANCING INC	4.25	7/1/2028	22,225,000	22,642,918	22,552,597
LEVEL 3 FINANCING INC	4.63	9/15/2027	18,275,000	18,386,683	18,962,323
LEVEL 3 FINANCING INC	5.25	3/15/2026	1,900,000	1,896,507	1,958,862
LEVEL 3 FINANCING INC	5.38	5/1/2025	11,225,000	11,140,341	11,482,389
LEVI STRAUSS + CO	3.50	3/1/2031	8,350,000	8,254,155	8,322,111
LEVIATHAN BOND LTD	6.13	6/30/2025	450,000	450,000	494,019
LEVIATHAN BOND LTD	6.50	6/30/2027	275,000	275,000	306,213
LGI HOMES INC	4.00	7/15/2029	875,000	875,000	881,554
LIBERTY INTERACTIVE LLC	8.25	2/1/2030	8,000,000	8,273,692	9,149,360
LIBERTY MUTUAL GROUP INC	3.95	10/15/2050	25,010,000	25,426,251	27,750,096
LIBERTY MUTUAL GROUP INC	4.30	2/1/2061	20,000,000	20,000,000	18,266,200
LIBERTY UTILITIES FIN	2.05	9/15/2030	14,600,000	14,567,087	14,124,332
LIFE STORAGE LP	2.20	10/15/2030	32,959,000	33,161,071	32,552,616
LIFE STORAGE LP	4.00	6/15/2029	24,052,000	24,531,854	26,952,190
LIFE TIME INC	5.75	1/15/2026	14,450,000	14,699,200	14,972,801
LIFE TIME INC	8.00	4/15/2026	5,875,000	5,947,204	6,284,253
LIFEPOINT HEALTH INC	5.38	1/15/2029	850,000	856,028	827,424
LINCOLN NATIONAL CORP	6.30	10/9/2037	2,800,000	2,919,222	3,930,248
LINCOLN NATIONAL CORP	7.00	6/15/2040	18,000,000	20,249,879	27,637,740
LIONS GATE CAPITAL HOLD	5.50	4/15/2029	14,500,000	14,597,240	15,296,630
LITHIA MOTORS INC	3.88	6/1/2029	13,175,000	13,530,450	13,646,006
LITHIA MOTORS INC	4.38	1/15/2031	9,750,000	9,987,065	10,444,883
LITHIA MOTORS INC	4.63	12/15/2027	800,000	786,660	846,320
LITHIA MOTORS INC	5.25	8/1/2025	250,000	250,000	257,193
LIVE NATION ENTERTAINMEN	3.75	1/15/2028	8,997,000	9,094,096	9,041,265
LIVE NATION ENTERTAINMEN	4.75	10/15/2027	17,992,000	18,309,277	18,643,850
LIVE NATION ENTERTAINMEN	4.88	11/1/2024	12,380,000	12,233,430	12,599,869
LIVE NATION ENTERTAINMEN	5.63	3/15/2026	3,585,000	3,655,154	3,738,546
LIVE NATION ENTERTAINMEN	6.50	5/15/2027	17,917,000	18,764,461	19,883,570
LLOYDS BANKING GROUP PLC	4.34	1/9/2048	2,000,000	2,177,613	2,344,220
LLOYDS BANKING GROUP PLC	5.30	12/1/2045	10,654,000	12,828,644	14,033,236
LOCKHEED MARTIN CORP	2.80	6/15/2050	4,738,000	4,727,757	4,751,551
LOCKHEED MARTIN CORP	4.07	12/15/2042	10,812,000	11,794,557	13,124,579
LOCKHEED MARTIN CORP	4.09	9/15/2052	69,210,000	72,682,422	86,503,503
LOGMEIN INC	5.50	9/1/2027	22,606,000	23,079,084	23,435,188
LONGHORN A	1.00	11/1/2027	2,240,015	2,236,564	6,734,599
LONGHORN B MULTI STRATEGY CRDT	1.00	11/1/2027	32,673,958	32,594,216	66,321,293
LOWE S COS INC	1.70	10/15/2030	27,000,000	26,903,739	25,900,290
LOWE S COS INC	2.63	4/1/2031	20,000,000	19,998,245	20,711,000
LOWE S COS INC	3.00	10/15/2050	36,326,000	36,751,353	35,787,285
LOWE S COS INC	3.70	4/15/2046	22,685,000	22,623,904	24,919,699
LOWE S COS INC	4.05	5/3/2047	38,023,000	38,374,971	43,810,481
LOWE S COS INC	4.38	9/15/2045	1,000,000	1,133,451	1,200,080

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
LOWE S COS INC	4.65	4/15/2042	1,500,000	1,776,994	1,863,270
LPL HOLDINGS INC	4.00	3/15/2029	15,450,000	15,514,650	15,560,159
LSF9 ATL HLDG/VICTRA FIN	7.75	2/15/2026	12,275,000	12,539,101	12,704,748
LUMEN TECHNOLOGIES INC	4.50	1/15/2029	23,700,000	23,663,500	23,080,719
LUMEN TECHNOLOGIES INC	5.13	12/15/2026	32,998,000	33,519,962	34,284,262
LUMEN TECHNOLOGIES INC	5.38	6/15/2029	13,957,000	14,010,999	14,197,479
LUMEN TECHNOLOGIES INC	5.63	4/1/2025	3,015,000	3,047,792	3,269,014
LUMEN TECHNOLOGIES INC	5.80	3/15/2022	4,480,000	4,474,840	4,614,042
LUMEN TECHNOLOGIES INC	6.75	12/1/2023	4,257,000	4,376,162	4,718,885
LUMEN TECHNOLOGIES INC	7.50	4/1/2024	19,293,000	19,740,329	21,663,145
LUNDIN ENERGY FI	3.10	7/15/2031	25,000,000	24,952,603	25,320,250
LYB INTL FINANCE BV	5.25	7/15/2043	7,092,000	7,179,315	9,167,687
MACQUARIE BANK LTD	3.05	3/3/2036	28,500,000	28,396,570	28,375,170
MACY S INC	8.38	6/15/2025	22,906,000	23,293,388	25,220,880
MACY S RETAIL HLDGS LLC	2.88	2/15/2023	5,076,000	4,330,829	5,117,014
MACY S RETAIL HLDGS LLC	4.50	12/15/2034	3,036,000	1,946,683	2,861,430
MACY S RETAIL HLDGS LLC	5.13	1/15/2042	1,600,000	1,428,028	1,479,360
MACY S RETAIL HLDGS LLC	5.88	4/1/2029	9,778,000	9,895,490	10,510,079
MADISON IAQ LLC	4.13	6/30/2028	11,003,000	11,017,014	11,121,172
MADISON IAQ LLC	5.88	6/30/2029	5,214,000	5,243,564	5,313,796
MAGELLAN MIDSTREAM PARTN	3.25	6/1/2030	28,800,000	28,868,412	31,002,048
MAGNOLIA OIL GAS/MAG FIN	6.00	8/1/2026	1,625,000	1,625,243	1,674,481
MAJORDRIVE HOLDINGS IV L	6.38	6/1/2029	1,200,000	1,200,000	1,197,000
MALLINCKRODT FIN/SB	5.63	10/15/2023	2,045,000	1,840,154	1,430,682
MALLINCKRODT FIN/SB	5.75	8/1/2022	800,000	475,916	558,544
MALLINCKRODT FIN/SB	10.00	4/15/2025	1,325,000	1,423,853	1,476,209
MANITOWOC COMPANY INC	9.00	4/1/2026	500,000	500,000	542,555
MARATHON OIL CORP	6.80	3/15/2032	9,783,000	10,393,150	12,849,286
MARATHON PETROLEUM CORP	6.50	3/1/2041	12,334,000	13,649,319	17,145,493
MARKEL CORP	3.35	9/17/2029	18,100,000	18,170,445	19,906,923
MARRIOTT INTERNATIONAL	2.85	4/15/2031	15,000,000	14,971,685	15,243,300
MARRIOTT INTERNATIONAL	3.50	10/15/2032	20,000,000	21,468,675	21,263,800
MARRIOTT INTERNATIONAL	4.63	6/15/2030	16,510,000	18,841,604	19,010,605
MARRIOTT OWNERSHIP RESOR	4.50	6/15/2029	9,868,000	9,920,820	10,015,527
MARRIOTT OWNERSHIP RESOR	6.13	9/15/2025	8,205,000	8,354,959	8,722,900
MARRIOTT OWNERSHIP/ILG	6.50	9/15/2026	13,350,000	13,519,632	13,890,408
MARSH + MCLENNAN COS INC	4.35	1/30/2047	9,638,000	9,955,192	12,075,547
MARSH + MCLENNAN COS INC	4.90	3/15/2049	10,000,000	14,113,815	13,664,100
MARVELL TECHNOLOGY INC	2.95	4/15/2031	10,000,000	9,981,514	10,368,100
MASONITE INTERNATIONAL C	5.38	2/1/2028	9,240,000	9,381,112	9,832,099
MASONITE INTERNATIONAL C	5.75	9/15/2026	600,000	596,730	621,750
MASS MUTUAL LIFE INS CO	3.73	10/15/2070	23,320,000	22,721,089	24,731,793
MASS MUTUAL LIFE INS CO	4.90	4/1/2077	8,466,000	8,981,916	10,978,539
MASS MUTUAL LIFE INS CO	5.08	2/15/2069	42,525,000	43,998,149	52,214,321
MASTEC INC	4.50	8/15/2028	10,950,000	11,369,133	11,536,592
MASTERCARD INC	3.65	6/1/2049	3,694,000	3,741,983	4,299,742
MASTERCARD INC	3.85	3/26/2050	16,468,000	16,816,111	19,946,865

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MASTERCARD INC	3.95	2/26/2048	5,020,000	5,208,795	6,109,240
MATADOR RESOURCES CO	5.88	9/15/2026	22,735,000	22,475,252	23,417,732
MATCH GROUP HLD II LLC	4.13	8/1/2030	8,650,000	8,664,482	8,796,618
MATCH GROUP HLD II LLC	4.63	6/1/2028	9,406,000	9,709,511	9,771,047
MATCH GROUP HLD II LLC	5.00	12/15/2027	2,815,000	2,937,271	2,958,621
MATCH GROUP HLD II LLC	5.63	2/15/2029	1,128,000	1,193,604	1,224,602
MATTAMY GROUP CORP	4.63	3/1/2030	10,875,000	10,701,732	11,129,584
MATTAMY GROUP CORP	5.25	12/15/2027	7,400,000	7,508,701	7,759,492
MATTEL INC	3.38	4/1/2026	1,763,000	1,763,000	1,827,684
MATTEL INC	3.75	4/1/2029	11,592,000	11,758,863	12,051,855
MATTEL INC	5.45	11/1/2041	1,025,000	899,893	1,183,803
MATTEL INC	5.88	12/15/2027	12,729,000	12,953,927	13,878,174
MATTEL INC	6.20	10/1/2040	125,000	132,258	154,011
MATTEL INC	6.75	12/31/2025	3,524,000	3,487,367	3,702,420
MATTHEWS INTERNATIONAL C	5.25	12/1/2025	700,000	690,928	722,386
MAUSER PACKAGING SOLUT	5.50	4/15/2024	31,187,000	31,009,581	31,439,615
MAUSER PACKAGING SOLUT	7.25	4/15/2025	4,834,000	4,819,230	4,749,695
MBIA INC	7.15	7/15/2027	150,000	155,595	153,272
MBIA INSURANCE CO	11.49	1/15/2033	825,000	731,323	245,726
MCDONALD S CORP	4.45	3/1/2047	24,162,000	24,922,080	29,620,196
MCDONALD S CORP	4.45	9/1/2048	6,842,000	7,385,785	8,523,969
MCDONALD S CORP	4.60	5/26/2045	6,642,000	7,368,891	8,274,936
MCDONALD S CORP	4.88	12/9/2045	58,519,000	64,127,886	75,336,775
MCDONALD S CORP	6.30	3/1/2038	3,400,000	4,657,398	4,901,236
MCKESSON CORP	4.88	3/15/2044	2,000,000	2,418,327	2,500,420
MCLAREN FINANCE PLC	5.75	8/1/2022	200,000	200,000	198,612
MDC HOLDINGS INC	2.50	1/15/2031	17,500,000	17,238,136	17,047,800
MEDNAX INC	6.25	1/15/2027	14,700,000	14,890,651	15,567,888
MEG ENERGY CORP	5.88	2/1/2029	9,618,000	9,627,296	10,105,056
MEG ENERGY CORP	7.13	2/1/2027	22,905,000	22,921,349	24,443,071
MELCO RESORTS FINANCE	5.25	4/26/2026	1,800,000	1,885,998	1,870,092
MERCER INTL INC	5.13	2/1/2029	900,000	900,000	925,614
MERCK + CO INC	3.70	2/10/2045	6,400,000	6,516,409	7,400,704
MERCK + CO INC	4.00	3/7/2049	15,700,000	15,859,746	19,199,687
MERITAGE HOMES CORP	3.88	4/15/2029	3,299,000	3,299,000	3,413,871
MERITAGE HOMES CORP	5.13	6/6/2027	250,000	235,056	280,213
MERITAGE HOMES CORP	6.00	6/1/2025	2,205,000	2,219,707	2,514,406
MERLIN ENTERTAINMENTS	5.75	6/15/2026	1,800,000	1,850,944	1,892,448
METHANEX CORP	5.13	10/15/2027	10,525,000	10,577,340	11,365,842
METHANEX CORP	5.25	12/15/2029	10,350,000	9,394,225	11,182,968
METIS MERGER SUB LLC	6.50	5/15/2029	1,625,000	1,625,000	1,599,943
METLIFE INC	4.72	12/15/2044	2,500,000	3,056,994	3,248,950
METLIFE INC	4.88	11/13/2043	3,000,000	3,778,108	3,954,960
METLIFE INC	6.40	12/15/2066	8,000,000	10,094,577	10,253,760
METLIFE INC	9.25	4/8/2068	43,100,000	48,464,749	64,734,476
METLIFE INC	10.75	8/1/2069	45,500,000	56,022,338	77,224,420
MGIC INVESTMENT CORP	5.25	8/15/2028	16,651,000	17,178,936	17,654,223

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MGIC INVESTMENT CORP	5.75	8/15/2023	1,200,000	1,206,796	1,295,988
MGM CHINA HOLDINGS LTD	4.75	2/1/2027	325,000	324,907	332,790
MGM CHINA HOLDINGS LTD	5.38	5/15/2024	1,000,000	1,002,274	1,026,580
MGM GROWTH/MGM FINANCE	3.88	2/15/2029	12,460,000	12,600,431	12,675,433
MGM GROWTH/MGM FINANCE	4.50	9/1/2026	10,725,000	10,320,870	11,454,193
MGM GROWTH/MGM FINANCE	4.50	1/15/2028	740,000	695,910	782,942
MGM GROWTH/MGM FINANCE	4.63	6/15/2025	11,601,000	11,838,765	12,390,216
MGM GROWTH/MGM FINANCE	5.63	5/1/2024	20,800,000	21,137,567	22,548,656
MGM GROWTH/MGM FINANCE	5.75	2/1/2027	14,438,000	14,725,997	16,114,685
MGM RESORTS INTL	4.75	10/15/2028	12,350,000	12,471,839	13,129,162
MGM RESORTS INTL	5.50	4/15/2027	10,089,000	10,187,082	11,076,915
MGM RESORTS INTL	5.75	6/15/2025	14,693,000	14,711,287	16,202,559
MGM RESORTS INTL	6.00	3/15/2023	25,315,000	25,525,411	27,070,595
MGM RESORTS INTL	6.75	5/1/2025	6,625,000	6,535,518	7,093,454
MGM RESORTS INTL	7.75	3/15/2022	2,163,000	2,223,414	2,260,508
MICHAELS COS INC/THE	5.25	5/1/2028	16,600,000	16,768,447	17,044,382
MICHAELS COS INC/THE	7.88	5/1/2029	23,025,000	23,518,999	23,724,730
MICROCHIP TECHNOLOGY INC	4.25	9/1/2025	5,314,000	5,400,480	5,581,241
MICROSOFT CORP	2.53	6/1/2050	46,836,000	47,417,346	46,024,332
MICROSOFT CORP	2.68	6/1/2060	78,959,000	76,429,352	78,614,739
MICROSOFT CORP	3.70	8/8/2046	9,938,000	10,292,952	12,000,036
MICROSTRATEGY INC	6.13	6/15/2028	7,775,000	7,807,882	7,789,850
MID AMERICA APARTMENTS	3.95	3/15/2029	10,000,000	10,738,195	11,356,000
MIDAMERICAN ENERGY CO	3.65	8/1/2048	46,118,000	45,148,290	52,641,391
MIDAMERICAN ENERGY CO	3.95	8/1/2047	17,976,000	17,255,797	21,308,930
MIDAMERICAN ENERGY CO	4.25	5/1/2046	16,204,000	16,085,252	20,024,093
MIDAMERICAN ENERGY CO	4.40	10/15/2044	49,356,000	50,622,596	61,149,616
MIDAS INT HOLDCO II/FIN	7.88	10/1/2022	2,425,000	2,369,316	2,362,944
MIDCAP FINANCIAL	5.63	1/15/2030	800,000	800,000	804,120
MIDCAP FINANCIAL ISSR TR	6.50	5/1/2028	16,500,000	17,121,106	17,265,600
MIDCONTINENT COMM + FIN	5.38	8/15/2027	1,325,000	1,339,493	1,391,104
MIDWEST GMNG BOR/MWG FIN	4.88	5/1/2029	16,088,000	16,108,606	16,115,510
MILEAGE PLUS HLDINGS LLC	6.50	6/20/2027	20,275,000	22,138,894	22,322,978
MINERAL RESOURCES LTD	8.13	5/1/2027	1,225,000	1,228,024	1,350,318
MINERALS TECHNOLOGIES IN	5.00	7/1/2028	750,000	750,000	780,255
MISSISSIPPI POWE	0.35	6/28/2024	10,000,000	9,893,595	10,010,700
MISSISSIPPI POWE	3.10	7/30/2051	10,000,000	9,893,419	10,057,300
MITSUBISHI UFJ FIN GRP	2.05	7/17/2030	23,300,000	23,311,839	23,245,012
MITSUBISHI UFJ FIN GRP	3.20	7/18/2029	23,400,000	23,535,773	25,316,928
MITSUBISHI UFJ FIN GRP	3.74	3/7/2029	18,082,000	18,525,434	20,355,450
MITSUBISHI UFJ FIN GRP	3.75	7/18/2039	39,948,000	42,848,824	45,485,991
MIZUHO FINANCIAL GROUP	1.98	9/8/2031	13,800,000	13,798,535	13,492,674
MIZUHO FINANCIAL GROUP	2.20	7/10/2031	4,000,000	3,874,865	3,994,000
MIZUHO FINANCIAL GROUP	4.25	9/11/2029	36,700,000	36,859,420	42,287,942
MODIVCARE INC	5.88	11/15/2025	7,500,000	7,636,708	8,024,775
MODULAIRE GLOBAL FIN 2	10.00	8/15/2023	600,000	586,117	622,488
MODULAIRE GLOBAL FINANCE	8.00	2/15/2023	400,000	397,394	412,544

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MOHEGAN GAMING + ENT	7.88	10/15/2024	2,850,000	2,885,581	2,984,121
MOHEGAN GAMING + ENT	8.00	2/1/2026	17,375,000	17,471,589	18,150,446
MOLINA HEALTHCARE INC	3.88	11/15/2030	11,875,000	12,137,322	12,359,856
MOLINA HEALTHCARE INC	4.38	6/15/2028	10,850,000	11,107,272	11,333,151
MOLINA HEALTHCARE INC	5.38	11/15/2022	11,000,000	11,037,097	11,521,070
MOLSON COORS BEVERAGE	4.20	7/15/2046	20,262,000	20,801,076	22,552,619
MOLSON COORS BEVERAGE	5.00	5/1/2042	29,133,000	32,678,438	35,733,372
MOODY S CORPORATION	4.88	12/17/2048	15,729,000	17,555,003	20,696,533
MOODY S CORPORATION	5.25	7/15/2044	16,400,000	18,560,459	22,121,960
MOOG INC	4.25	12/15/2027	12,413,000	12,556,827	12,851,303
MORGAN STANLEY	1.79	2/13/2032	27,000,000	27,000,000	25,972,110
MORGAN STANLEY	1.93	4/28/2032	200,000,000	200,000,000	194,514,000
MORGAN STANLEY	3.22	4/22/2042	8,000,000	8,000,000	8,465,040
MORGAN STANLEY	3.62	4/1/2031	67,900,000	68,026,924	75,840,226
MORGAN STANLEY	4.46	4/22/2039	2,400,000	2,802,694	2,961,048
MORGAN STANLEY	6.38	7/24/2042	17,000,000	21,446,710	26,061,000
MOSS CREEK RESOURCES HLD	7.50	1/15/2026	11,225,000	10,718,372	10,472,476
MOSS CREEK RESOURCES HLD	10.50	5/15/2027	8,625,000	8,344,265	8,548,669
MOTION BONDSCO DAC	6.63	11/15/2027	400,000	404,126	407,000
MOTOROLA SOLUTIONS INC	2.30	11/15/2030	14,330,000	14,320,155	14,096,278
MOUNTAIN PROVINCE DIAMON	8.00	12/15/2022	450,000	448,890	402,683
MPH ACQUISITION HOLDINGS	5.75	11/1/2028	22,900,000	22,475,796	23,007,859
MPLX LP	2.65	8/15/2030	17,900,000	17,885,780	18,092,783
MPLX LP	4.70	4/15/2048	4,720,000	4,639,029	5,487,944
MPLX LP	4.80	2/15/2029	16,474,000	17,200,410	19,311,647
MPLX LP	5.20	3/1/2047	3,381,000	3,244,503	4,150,347
MPLX LP	5.20	12/1/2047	7,992,000	8,610,692	9,755,675
MPLX LP	5.50	2/15/2049	24,650,000	25,593,538	31,894,635
MPT OPER PARTNERSP/FINL	3.50	3/15/2031	30,500,000	30,586,369	30,808,660
MPT OPER PARTNERSP/FINL	4.63	8/1/2029	10,326,000	10,932,465	11,071,640
MSCI INC	3.63	9/1/2030	11,500,000	11,658,439	11,779,910
MSCI INC	3.63	11/1/2031	5,975,000	5,975,000	6,143,316
MSCI INC	3.88	2/15/2031	18,350,000	18,764,478	19,026,932
MSCI INC	4.00	11/15/2029	16,325,000	17,071,588	17,222,385
MURPHY OIL CORP	5.75	8/15/2025	9,255,000	9,310,096	9,519,415
MURPHY OIL CORP	5.88	12/1/2027	8,650,000	8,559,602	9,023,075
MURPHY OIL CORP	6.38	7/15/2028	8,975,000	8,907,073	9,468,894
MURPHY OIL CORP	6.38	12/1/2042	975,000	807,773	966,313
MURPHY OIL CORP	6.88	8/15/2024	9,013,000	9,224,847	9,219,217
MURPHY OIL USA INC	3.75	2/15/2031	9,125,000	9,119,607	9,023,165
MURPHY OIL USA INC	4.75	9/15/2029	9,225,000	9,369,161	9,705,254
MURPHY OIL USA INC	5.63	5/1/2027	150,000	151,863	158,586
NABORS INDUSTRIES INC	5.75	2/1/2025	1,700,000	1,553,621	1,563,881
NABORS INDUSTRIES LTD	7.25	1/15/2026	12,665,000	12,218,773	12,414,486
NABORS INDUSTRIES LTD	7.50	1/15/2028	1,200,000	986,098	1,158,192
NARRAGANSETT ELECTRIC	3.40	4/9/2030	15,200,000	15,200,000	16,680,632
NASDAQ INC	1.65	1/15/2031	3,500,000	3,212,300	3,304,980

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NASDAQ INC	2.50	12/21/2040	3,000,000	2,652,327	2,786,310
NASDAQ INC	3.25	4/28/2050	15,896,000	16,220,184	15,950,205
NATHAN S FAMOUS INC	6.63	11/1/2025	1,125,000	1,129,389	1,153,778
NATIONAL AUSTRALIA BANK	2.65	1/14/2041	19,000,000	18,424,912	17,768,230
NATIONAL HEALTH INVESTOR	3.00	2/1/2031	21,637,000	20,864,139	20,962,575
NATIONAL RETAIL PROP INC	3.50	4/15/2051	9,500,000	9,361,355	9,927,310
NATIONSTAR MTG HLD INC	5.13	12/15/2030	12,870,000	13,197,376	12,837,310
NATIONSTAR MTG HLD INC	5.50	8/15/2028	15,581,000	15,896,292	15,704,557
NATIONSTAR MTG HLD INC	6.00	1/15/2027	10,360,000	10,458,838	10,749,432
NATIONWIDE MUTUAL INSURA	9.38	8/15/2039	59,500,000	69,265,178	103,072,445
NATWEST GROUP PLC	2.47	12/31/2099	325,000	280,836	322,312
NATWEST GROUP PLC	3.03	11/28/2035	13,000,000	12,642,678	13,005,850
NATWEST GROUP PLC	4.89	5/18/2029	12,200,000	12,449,983	14,290,226
NATWEST GROUP PLC	5.08	1/27/2030	37,500,000	38,290,940	44,462,625
NAVIENT CORP	4.88	3/15/2028	5,332,000	5,320,775	5,359,886
NAVIENT CORP	5.00	3/15/2027	3,150,000	2,821,564	3,266,424
NAVIENT CORP	5.50	1/25/2023	26,708,000	26,603,389	28,158,244
NAVIENT CORP	5.63	8/1/2033	5,000,000	4,796,081	4,823,350
NAVIENT CORP	5.88	10/25/2024	3,166,000	3,115,882	3,422,731
NAVIENT CORP	6.13	3/25/2024	25,422,000	25,359,503	27,475,335
NAVIENT CORP	6.50	6/15/2022	330,000	332,723	344,108
NAVIENT CORP	6.75	6/25/2025	3,919,000	4,102,765	4,337,706
NAVIENT CORP	6.75	6/15/2026	775,000	776,005	864,923
NAVIENT CORP	7.25	9/25/2023	1,634,000	1,684,374	1,813,871
NAVISTAR INTL CORP	6.63	11/1/2025	17,500,000	17,708,311	18,079,775
NAVISTAR INTL CORP	9.50	5/1/2025	10,300,000	10,772,609	11,033,875
NBCUNIVERSAL MEDIA LLC	4.45	1/15/2043	25,914,000	25,654,288	31,805,289
NBN CO LTD	2.63	5/5/2031	10,000,000	9,994,881	10,247,400
NCL CORPORATION LTD	3.63	12/15/2024	11,098,000	10,881,880	10,711,568
NCL CORPORATION LTD	5.88	3/15/2026	25,884,000	26,311,525	27,114,008
NCL CORPORATION LTD	10.25	2/1/2026	13,206,000	13,362,516	15,453,397
NCL CORPORATION LTD	12.25	5/15/2024	9,200,000	9,543,854	11,107,252
NCL FINANCE LTD	6.13	3/15/2028	10,738,000	10,897,393	11,254,820
NCR CORP	5.00	10/1/2028	14,879,000	14,922,951	15,376,554
NCR CORP	5.13	4/15/2029	20,511,000	20,769,247	21,162,019
NCR CORP	5.25	10/1/2030	2,262,000	2,262,000	2,353,068
NCR CORP	5.75	9/1/2027	13,557,000	13,700,140	14,288,129
NCR CORP	6.13	9/1/2029	13,967,000	14,124,904	15,254,199
NCR CORP	8.13	4/15/2025	2,116,000	2,116,000	2,310,291
NESCO HOLDINGS II INC	5.50	4/15/2029	18,436,000	18,877,521	19,238,519
NETAPP INC	2.70	6/22/2030	22,250,000	22,280,774	23,207,195
NETFLIX INC	3.63	6/15/2025	1,500,000	1,620,264	1,615,125
NETFLIX INC	4.38	11/15/2026	16,400,000	15,765,344	18,640,732
NETFLIX INC	4.88	4/15/2028	28,256,000	27,545,193	32,841,101
NETFLIX INC	4.88	6/15/2030	4,291,000	4,406,775	5,101,699
NETFLIX INC	5.38	11/15/2029	5,625,000	5,903,597	6,833,419
NETFLIX INC	5.88	2/15/2025	3,500,000	3,950,635	4,042,710

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NETFLIX INC	5.88	11/15/2028	40,591,000	41,078,054	49,864,420
NETFLIX INC	6.38	5/15/2029	14,370,000	15,117,232	18,322,469
NEVADA POWER CO	6.75	7/1/2037	26,314,000	29,852,017	38,259,240
NEW ENTERPRISE STONE + L	6.25	3/15/2026	1,675,000	1,690,570	1,727,796
NEW ENTERPRISE STONE + L	9.75	7/15/2028	925,000	950,026	1,036,139
NEW FORTRESS ENERGY INC	6.50	9/30/2026	23,375,000	23,646,027	23,833,384
NEW FORTRESS ENERGY INC	6.75	9/15/2025	17,500,000	17,863,621	17,928,575
NEW RESIDENTIAL INV CORP	6.25	10/15/2025	8,000,000	7,917,322	8,005,360
NEW YORK LIFE INSURANCE	3.75	5/15/2050	19,050,000	19,146,299	21,404,199
NEW YORK LIFE INSURANCE	6.75	11/15/2039	49,900,000	57,135,299	75,330,038
NEWELL BRANDS INC	4.35	4/1/2023	500,000	482,573	525,390
NEWELL BRANDS INC	4.70	4/1/2026	20,590,000	20,579,989	22,956,203
NEWELL BRANDS INC	4.88	6/1/2025	2,506,000	2,601,238	2,776,623
NEWELL BRANDS INC	5.88	4/1/2036	9,853,000	10,031,571	12,177,618
NEWELL BRANDS INC	6.00	4/1/2046	11,500,000	11,966,493	14,623,745
NEWS CORP	3.88	5/15/2029	20,886,000	21,061,618	21,093,398
NEXSTAR MEDIA INC	4.75	11/1/2028	17,657,000	17,929,079	18,150,690
NEXSTAR MEDIA INC	5.63	7/15/2027	34,245,000	35,264,118	36,415,791
NEXTERA ENERGY OPERATING	3.88	10/15/2026	10,625,000	10,641,272	11,228,713
NEXTERA ENERGY OPERATING	4.25	7/15/2024	6,342,000	6,478,910	6,687,766
NEXTERA ENERGY OPERATING	4.25	9/15/2024	48,000	47,279	50,812
NEXTERA ENERGY OPERATING	4.50	9/15/2027	11,539,000	11,092,430	12,502,968
NFP CORP	4.88	8/15/2028	3,264,000	3,266,165	3,317,562
NFP CORP	6.88	8/15/2028	10,217,000	10,361,895	10,794,874
NGL ENRGY OP/FIN CORP	7.50	2/1/2026	35,100,000	35,733,601	36,858,861
NIELSEN CO LUX SARL/THE	5.00	2/1/2025	10,700,000	10,556,306	11,004,736
NIELSEN FINANCE LLC/CO	4.50	7/15/2029	12,420,000	12,461,864	12,446,703
NIELSEN FINANCE LLC/CO	4.75	7/15/2031	12,903,000	12,928,454	12,940,806
NIELSEN FINANCE LLC/CO	5.63	10/1/2028	22,438,000	23,186,152	23,701,933
NIELSEN FINANCE LLC/CO	5.88	10/1/2030	12,744,000	13,109,704	13,877,961
NIKE INC	3.25	3/27/2040	10,130,000	10,187,461	11,114,839
NINE ENERGY SERVICE INC	8.75	11/1/2023	525,000	525,378	268,170
NIPPON LIFE INSURANCE	2.75	1/21/2051	32,000,000	31,917,444	31,370,240
NISOURCE INC	3.60	5/1/2030	27,300,000	27,279,628	30,224,103
NISOURCE INC	4.38	5/15/2047	13,400,000	14,890,239	16,028,812
NISOURCE INC	4.80	2/15/2044	39,885,000	40,447,523	49,458,597
NISOURCE INC	5.65	2/1/2045	25,600,000	25,758,782	35,069,952
NMI HOLDINGS	7.38	6/1/2025	950,000	968,356	1,088,092
NOBLE FINANCE CO	11.00	2/15/2028	176,951	138,730	194,255
NOKIA OF AMERICA CORP	6.45	3/15/2029	2,450,000	2,618,322	2,770,705
NOMURA HOLDINGS INC	2.68	7/16/2030	11,000,000	11,014,363	11,174,570
NORDEA BANK ABP	6.63	12/31/2099	10,200,000	11,090,789	11,717,760
NORDSTROM INC	4.38	4/1/2030	4,092,000	4,085,716	4,260,468
NORFOLK SOUTHERN CORP	3.05	5/15/2050	9,730,000	9,783,786	9,754,228
NORFOLK SOUTHERN CORP	3.40	11/1/2049	11,576,000	11,605,888	12,290,471
NORFOLK SOUTHERN CORP	3.95	10/1/2042	674,000	737,303	775,417
NORFOLK SOUTHERN CORP	4.10	5/15/2049	16,914,000	17,439,534	19,873,443

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NORFOLK SOUTHERN CORP	4.10	5/15/2121	15,000,000	14,960,604	16,414,050
NORTHERN OIL AND GAS INC	8.13	3/1/2028	10,500,000	10,480,915	11,341,155
NORTHERN STATES PWR MINN	3.20	4/1/2052	10,000,000	9,963,205	10,814,000
NORTHERN STATES PWR MINN	3.60	9/15/2047	61,900,000	57,841,564	70,488,625
NORTHERN STATES PWR MINN	4.00	8/15/2045	14,900,000	13,988,751	17,804,159
NORTHERN STATES PWR MINN	4.13	5/15/2044	19,600,000	19,091,653	23,795,576
NORTHRIVER MIDSTREAM FIN	5.63	2/15/2026	7,875,000	7,864,208	8,176,770
NORTHROP GRUMMAN CORP	4.03	10/15/2047	34,150,000	32,970,537	40,564,053
NORTHROP GRUMMAN CORP	4.40	5/1/2030	19,600,000	19,531,306	23,180,724
NORTHROP GRUMMAN CORP	4.75	6/1/2043	10,412,000	12,218,038	13,407,428
NORTHROP GRUMMAN CORP	5.15	5/1/2040	42,198,000	44,111,807	55,401,754
NORTHROP GRUMMAN CORP	5.25	5/1/2050	18,098,000	18,533,795	25,449,046
NORTHWEST ACQ/DOMINION	7.13	11/1/2022	8,525,000	3,896,223	853
NORTHWEST FIBER LLC/NORT	6.00	2/15/2028	1,371,000	1,384,576	1,371,302
NORTHWESTERN MUTUAL LIFE	3.63	9/30/2059	8,066,000	8,099,592	8,803,232
NORTONLIFELOCK INC	5.00	4/15/2025	19,250,000	19,450,652	19,494,475
NOURYON HOLDING BV	8.00	10/1/2026	5,578,000	5,606,612	5,904,090
NOVA CHEMICALS CORP	4.25	5/15/2029	600,000	600,000	606,498
NOVA CHEMICALS CORP	5.25	6/1/2027	561,000	541,968	604,281
NOVELIS CORP	4.75	1/30/2030	29,906,000	29,982,616	31,392,328
NOVELIS CORP	5.88	9/30/2026	33,388,000	33,061,544	34,761,582
NRG ENERGY INC	3.38	2/15/2029	3,640,000	3,648,468	3,565,125
NRG ENERGY INC	3.63	2/15/2031	23,969,000	24,241,003	23,539,236
NRG ENERGY INC	5.25	6/15/2029	13,464,000	13,641,750	14,336,198
NRG ENERGY INC	5.75	1/15/2028	16,643,000	16,882,093	17,749,260
NRG ENERGY INC	6.63	1/15/2027	23,553,000	24,096,748	24,382,537
NRG ENERGY INC	7.25	5/15/2026	16,950,000	17,772,836	17,607,321
NSTAR ELECTRIC CO	4.40	3/1/2044	13,208,000	15,363,645	16,397,072
NUANCE COMMUNICATIONS	5.63	12/15/2026	7,400,000	7,363,224	7,742,324
NUFARM AUSTRALIA/AMERICA	5.75	4/30/2026	275,000	277,811	282,389
NUSTAR LOGISTICS LP	5.63	4/28/2027	10,748,000	10,402,601	11,507,024
NUSTAR LOGISTICS LP	5.75	10/1/2025	10,637,000	10,842,298	11,572,311
NUSTAR LOGISTICS LP	6.00	6/1/2026	12,487,000	12,676,674	13,585,606
NUSTAR LOGISTICS LP	6.38	10/1/2030	10,544,000	10,795,048	11,647,640
NUTRIEN LTD	3.95	5/13/2050	40,966,000	41,581,239	47,144,492
NUTRIEN LTD	4.13	3/15/2035	9,850,000	10,388,140	11,261,604
NUTRIEN LTD	4.90	6/1/2043	3,630,000	4,314,711	4,587,594
NUTRIEN LTD	5.00	4/1/2049	7,037,000	8,414,067	9,276,666
NUTRIEN LTD	7.13	5/23/2036	16,698,000	21,614,033	24,556,079
NVENT FINANCE SARL	4.55	4/15/2028	33,981,000	34,512,407	37,375,702
NVR INC	3.00	5/15/2030	15,300,000	15,434,230	16,213,716
NXP BV/NXP FDG/NXP USA	3.25	5/11/2041	30,000,000	29,778,954	30,761,400
NXP BV/NXP FDG/NXP USA	3.40	5/1/2030	4,000,000	4,213,628	4,360,560
NXP BV/NXP FDG/NXP USA	4.30	6/18/2029	67,445,000	70,035,085	77,401,231
NXP BV/NXP FUNDING LLC	5.55	12/1/2028	24,600,000	25,475,278	30,161,814
O REILLY AUTOMOTIVE INC	1.75	3/15/2031	15,400,000	15,232,129	14,807,254
O REILLY AUTOMOTIVE INC	3.90	6/1/2029	7,700,000	7,825,384	8,704,311

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O REILLY AUTOMOTIVE INC	4.20	4/1/2030	22,300,000	23,107,689	25,730,855
OASIS PETROLEUM INC	6.38	6/1/2026	675,000	675,000	703,229
OCCIDENTAL PETROLEUM COR	2.90	8/15/2024	42,770,000	35,212,829	43,733,608
OCCIDENTAL PETROLEUM COR	3.20	8/15/2026	1,490,000	1,120,164	1,501,637
OCCIDENTAL PETROLEUM COR	3.40	4/15/2026	985,000	897,202	1,007,488
OCCIDENTAL PETROLEUM COR	3.50	8/15/2029	26,317,000	18,659,052	26,412,794
OCCIDENTAL PETROLEUM COR	4.30	8/15/2039	425,000	377,582	405,242
OCCIDENTAL PETROLEUM COR	4.40	4/15/2046	6,000,000	4,925,741	5,792,580
OCCIDENTAL PETROLEUM COR	5.50	12/1/2025	500,000	500,000	552,470
OCCIDENTAL PETROLEUM COR	5.55	3/15/2026	2,550,000	2,327,597	2,820,938
OCCIDENTAL PETROLEUM COR	5.88	9/1/2025	2,000,000	2,000,000	2,226,980
OCCIDENTAL PETROLEUM COR	6.13	1/1/2031	17,429,000	18,719,355	20,493,890
OCCIDENTAL PETROLEUM COR	6.38	9/1/2028	700,000	774,673	814,793
OCCIDENTAL PETROLEUM COR	6.45	9/15/2036	35,390,000	20,506,210	42,290,342
OCCIDENTAL PETROLEUM COR	6.60	3/15/2046	2,661,000	1,732,059	3,160,124
OCCIDENTAL PETROLEUM COR	6.63	9/1/2030	21,372,000	22,777,581	25,707,524
OCCIDENTAL PETROLEUM COR	6.95	7/1/2024	750,000	656,111	844,650
OCCIDENTAL PETROLEUM COR	7.13	10/15/2027	400,000	270,046	452,344
OCCIDENTAL PETROLEUM COR	7.88	9/15/2031	2,266,000	1,593,605	2,918,767
OCCIDENTAL PETROLEUM COR	7.95	6/15/2039	450,000	448,101	578,709
OCCIDENTAL PETROLEUM COR	8.00	7/15/2025	3,575,000	3,564,814	4,287,641
OCCIDENTAL PETROLEUM COR	8.50	7/15/2027	1,050,000	1,096,571	1,321,079
OCCIDENTAL PETROLEUM COR	8.88	7/15/2030	1,475,000	1,559,908	1,974,406
OCEANEERING INTL INC	4.65	11/15/2024	7,600,000	7,194,994	7,653,428
OCI NV	4.63	10/15/2025	450,000	450,000	469,692
OCI NV	5.25	11/1/2024	700,000	700,000	720,881
OGLETHORPE POWER CORP	4.55	6/1/2044	9,500,000	9,074,594	10,830,380
OHIO POWER COMPANY	4.00	6/1/2049	2,000,000	2,221,422	2,367,140
OI EUROPEAN GROUP BV	4.00	3/15/2023	650,000	658,833	669,728
OLIN CORP	5.00	2/1/2030	10,725,000	10,311,517	11,434,995
OLIN CORP	5.13	9/15/2027	10,450,000	10,298,557	10,914,712
OLIN CORP	5.63	8/1/2029	15,200,000	15,503,739	16,743,712
OLIN CORP	9.50	6/1/2025	4,050,000	4,248,800	5,046,057
OMEGA HLTHCARE INVESTORS	3.63	10/1/2029	12,900,000	12,745,284	13,799,517
OMNICOM GROUP INC	2.60	8/1/2031	20,000,000	19,965,158	20,340,800
ON SEMICONDUCTOR CORP	3.88	9/1/2028	13,775,000	14,010,665	14,194,862
ONCOR ELECTRIC DELIVERY	3.70	5/15/2050	17,900,000	17,849,439	20,938,167
ONCOR ELECTRIC DELIVERY	3.75	4/1/2045	42,232,000	40,824,456	48,737,417
ONCOR ELECTRIC DELIVERY	3.80	9/30/2047	3,246,000	3,346,523	3,798,145
ONCOR ELECTRIC DELIVERY	3.80	6/1/2049	21,122,000	21,550,116	25,069,702
ONCOR ELECTRIC DELIVERY	7.00	5/1/2032	23,980,000	26,070,861	34,441,994
ONCOR ELECTRIC DELIVERY	7.50	9/1/2038	17,500,000	18,937,143	28,476,700
ONE GAS INC	4.50	11/1/2048	11,150,000	11,552,554	13,353,575
ONEMAIN FINANCE CORP	4.00	9/15/2030	10,000,000	9,729,872	9,911,400
ONEMAIN FINANCE CORP	5.38	11/15/2029	1,675,000	1,759,411	1,824,795
ONEMAIN FINANCE CORP	5.63	3/15/2023	14,584,000	14,495,442	15,604,442
ONEMAIN FINANCE CORP	6.13	5/15/2022	2,145,000	2,167,325	2,233,438

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ONEMAIN FINANCE CORP	6.13	3/15/2024	24,868,000	25,271,775	26,769,656
ONEMAIN FINANCE CORP	6.63	1/15/2028	1,350,000	1,369,029	1,553,621
ONEMAIN FINANCE CORP	6.88	3/15/2025	26,231,000	26,723,686	29,601,159
ONEMAIN FINANCE CORP	7.13	3/15/2026	31,787,000	31,673,171	37,040,120
ONEMAIN FINANCE CORP	8.25	10/1/2023	675,000	702,168	763,965
ONEMAIN FINANCE CORP	8.88	6/1/2025	2,258,000	2,339,455	2,502,248
ONEOK INC	3.10	3/15/2030	10,550,000	10,349,677	11,030,975
ONEOK INC	3.40	9/1/2029	5,610,000	5,643,008	5,981,270
ONEOK INC	4.35	3/15/2029	21,700,000	21,912,846	24,501,687
ONEOK INC	6.35	1/15/2031	6,000,000	7,551,278	7,760,100
ONEOK PARTNERS LP	6.85	10/15/2037	25,900,000	28,072,361	35,367,745
OPEN TEXT CORP	3.88	2/15/2028	15,850,000	15,830,264	16,105,661
OPEN TEXT CORP	5.88	6/1/2026	13,630,000	13,879,667	14,104,869
OPEN TEXT HOLDINGS INC	4.13	2/15/2030	16,050,000	16,068,838	16,356,074
ORACLE CORP	3.60	4/1/2040	175,710,000	182,239,164	185,356,479
ORACLE CORP	3.60	4/1/2050	56,220,000	56,610,293	57,763,801
ORACLE CORP	3.65	3/25/2041	35,000,000	34,767,297	37,174,900
ORACLE CORP	3.85	4/1/2060	10,000,000	11,540,566	10,588,200
ORACLE CORP	4.00	7/15/2046	15,517,000	17,100,309	16,860,772
ORACLE CORP	4.00	11/15/2047	21,624,000	22,316,283	23,573,836
ORACLE CORP	4.13	5/15/2045	77,400,000	83,072,727	86,183,352
ORACLE CORP	4.50	7/8/2044	27,400,000	29,789,221	32,007,310
ORANGE SA	5.38	1/13/2042	2,000,000	2,592,315	2,699,580
ORANGE SA	5.50	2/6/2044	19,276,000	23,901,066	26,833,349
ORANGE SA	9.00	3/1/2031	7,800,000	10,610,486	12,287,574
ORGANON + CO/ORG	4.13	4/30/2028	38,605,000	39,168,598	39,387,909
ORGANON + CO/ORG	5.13	4/30/2031	41,238,000	42,430,225	42,479,264
ORTHO CLINICAL INC/SA	7.25	2/1/2028	580,000	588,780	634,160
ORTHO CLINICAL INC/SA	7.38	6/1/2025	3,057,000	3,243,087	3,281,139
OSHKOSH CORP	3.10	3/1/2030	7,000,000	7,035,509	7,415,870
OSHKOSH CORP	4.60	5/15/2028	3,000,000	3,227,228	3,464,190
OTIS WORLDWIDE CORP	2.57	2/15/2030	17,900,000	17,898,761	18,549,233
OUTFRONT MEDIA CAP LLC/C	4.25	1/15/2029	9,113,000	9,082,617	9,162,392
OUTFRONT MEDIA CAP LLC/C	4.63	3/15/2030	10,800,000	10,781,303	10,948,284
OUTFRONT MEDIA CAP LLC/C	5.00	8/15/2027	15,151,000	15,214,151	15,698,860
OVINTIV INC	6.63	8/15/2037	425,000	545,004	567,651
OVINTIV INC	8.13	9/15/2030	950,000	1,126,645	1,294,233
OWENS + MINOR INC	4.50	3/31/2029	10,025,000	10,084,634	10,302,592
OWENS BROCKWAY	5.88	8/15/2023	11,720,000	11,861,291	12,628,417
OWENS BROCKWAY	6.38	8/15/2025	100,000	101,317	111,655
OWENS BROCKWAY	6.63	5/13/2027	11,300,000	11,694,027	12,299,033
OWENS CORNING	3.95	8/15/2029	20,300,000	20,517,060	22,944,278
OWL ROCK CAPITAL CORP	2.63	1/15/2027	15,000,000	14,896,427	15,044,400
OWL ROCK CAPITAL CORP	2.88	6/11/2028	25,000,000	24,752,948	24,869,250
OWL ROCK CAPITAL CORP	3.40	7/15/2026	28,000,000	28,141,613	29,199,800
OWL ROCK TECHNOLOGY FINA	2.50	1/15/2027	25,000,000	24,753,074	24,704,750
OXFORD FIN LLC/CO ISS II	6.38	12/15/2022	900,000	901,097	910,368

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P+L DEV LLC/PLD FIN CORP	7.75	11/15/2025	1,350,000	1,350,000	1,428,071
PACIFIC GAS + ELECTRIC	2.50	2/1/2031	32,560,000	32,354,229	30,549,746
PACIFIC GAS + ELECTRIC	3.30	8/1/2040	23,768,000	23,643,102	21,615,332
PACIFIC GAS + ELECTRIC	4.50	7/1/2040	14,600,000	16,261,026	14,600,730
PACIFICORP	3.30	3/15/2051	14,330,000	14,356,891	15,265,319
PACKAGING CORP OF AMERIC	3.00	12/15/2029	4,800,000	4,823,056	5,101,824
PAR PHARMACEUTICAL INC	7.50	4/1/2027	40,511,000	40,570,745	41,428,169
PARK INTERMED HOLDINGS	4.88	5/15/2029	16,563,000	16,978,586	17,146,846
PARK INTERMED HOLDINGS	5.88	10/1/2028	14,553,000	14,663,005	15,486,720
PARK INTERMED HOLDINGS	7.50	6/1/2025	11,900,000	12,210,007	12,895,554
PARK OHIO INDUSTRIES INC	6.63	4/15/2027	1,053,000	1,053,674	1,071,491
PARKER DRILLING CO	0.00	3/26/2024	35,753	35,496	33,250
PARKLAND CORP	5.88	7/15/2027	10,200,000	10,331,035	10,914,408
PARKLAND CORP/CANADA	4.50	10/1/2029	14,950,000	15,114,998	15,182,024
PARTY CITY HOLDINGS INC	8.75	2/15/2026	450,000	450,000	481,626
PATRICK INDUSTRIES INC	4.75	5/1/2029	1,225,000	1,225,061	1,220,149
PATRICK INDUSTRIES INC	7.50	10/15/2027	1,350,000	1,353,163	1,466,019
PATTERN ENERGY OP LP/PAT	4.50	8/15/2028	11,600,000	12,101,954	12,007,276
PAYSAFE FIN PLC/PAYSAFE	4.00	6/15/2029	875,000	875,000	864,684
PBF HOLDING CO LLC	6.00	2/15/2028	17,800,000	17,451,726	11,815,996
PBF HOLDING CO LLC	7.25	6/15/2025	12,325,000	12,313,015	9,355,415
PBF HOLDING CO LLC	9.25	5/15/2025	18,683,000	18,646,889	18,823,309
PBF LOGISTICS LP/FINANCE	6.88	5/15/2023	9,650,000	9,633,818	9,524,550
PDC ENERGY INC	5.75	5/15/2026	12,100,000	11,864,246	12,643,169
PDC ENERGY INC	6.13	9/15/2024	400,000	389,024	408,984
PECO ENERGY CO	3.00	9/15/2049	6,392,000	6,132,512	6,633,426
PECO ENERGY CO	3.70	9/15/2047	20,242,000	19,066,005	23,273,240
PECO ENERGY CO	3.90	3/1/2048	33,098,000	32,814,435	39,439,577
PECO ENERGY CO	4.15	10/1/2044	25,700,000	24,711,066	31,101,626
PENINSULA PACIFIC ENTERT	8.50	11/15/2027	12,750,000	13,503,780	13,683,300
PENN MUTUAL LIFE INS CO	3.80	4/29/2061	15,000,000	15,000,000	15,554,700
PENN NATIONAL GA	4.13	7/1/2029	700,000	700,000	699,895
PENNYMAC FIN SVCS INC	4.25	2/15/2029	12,975,000	12,790,226	12,501,672
PENNYMAC FIN SVCS INC	5.38	10/15/2025	9,500,000	9,758,747	9,998,940
PENSKE AUTOMOTIVE GROUP	3.50	9/1/2025	8,000,000	8,008,605	8,285,520
PENSKE AUTOMOTIVE GROUP	3.75	6/15/2029	6,250,000	6,260,927	6,273,813
PENTAIR FINANCE SARL	4.50	7/1/2029	3,977,000	4,064,398	4,660,169
PEPSICO INC	3.38	7/29/2049	30,100,000	32,818,062	33,650,596
PEPSICO INC	4.60	7/17/2045	27,000,000	29,768,902	35,232,570
PERFORMANCE FOOD GROUP I	5.50	6/1/2024	1,850,000	1,877,550	1,853,256
PERFORMANCE FOOD GROUP I	5.50	10/15/2027	18,782,000	19,348,998	19,764,111
PERFORMANCE FOOD GROUP I	6.88	5/1/2025	639,000	639,000	684,350
PERKINELMER INC	2.55	3/15/2031	21,000,000	20,986,524	21,552,090
PERKINELMER INC	3.30	9/15/2029	55,400,000	57,307,026	59,944,462
PERRIGO FINANCE UNLIMITE	3.15	6/15/2030	54,938,000	56,420,307	56,133,451
PETRA DIAMONDS US TREAS	10.50	3/8/2026	100,000	97,867	97,750
PETRONAS CAPITAL LTD	3.50	4/21/2030	4,500,000	4,449,911	4,922,055

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PETRONAS CAPITAL LTD	4.55	4/21/2050	11,076,000	11,278,997	13,644,857
PETSMART INC/PETSMART FI	4.75	2/15/2028	26,343,000	27,034,538	27,355,625
PETSMART INC/PETSMART FI	7.75	2/15/2029	2,924,000	3,000,137	3,225,055
PFIZER INC	4.20	9/15/2048	4,045,000	4,126,253	5,095,729
PFIZER INC	7.20	3/15/2039	25,700,000	27,697,274	42,094,030
PG+E CORP	5.00	7/1/2028	19,980,000	20,013,479	20,218,961
PG+E CORP	5.25	7/1/2030	18,417,000	18,629,943	18,665,261
PGT INNOVATIONS INC	6.75	8/1/2026	1,550,000	1,576,605	1,633,654
PHILLIPS 66	2.15	12/15/2030	1,000,000	951,190	983,790
PHILLIPS 66	4.65	11/15/2034	1,400,000	1,594,610	1,669,458
PHILLIPS 66	4.88	11/15/2044	28,124,000	32,540,874	35,214,623
PHILLIPS 66 PARTNERS LP	3.15	12/15/2029	53,200,000	52,631,737	55,913,732
PHILLIPS 66 PARTNERS LP	4.68	2/15/2045	8,825,000	9,075,589	10,099,418
PHOTO HOLDINGS MERGER SU	8.50	10/1/2026	13,100,000	12,412,390	14,373,189
PHYSICIANS REALTY LP	3.95	1/15/2028	5,500,000	5,798,211	6,039,880
PICASSO FINANCE SUB INC	6.13	6/15/2025	8,832,000	9,056,674	9,350,792
PIKE CORP	5.50	9/1/2028	7,866,000	7,901,727	8,177,651
PILGRIM S PRIDE CORP	4.25	4/15/2031	31,583,000	31,930,438	32,738,306
PILGRIM S PRIDE CORP	5.88	9/30/2027	19,742,000	19,627,447	21,055,435
PINE STREET TRUST II	5.57	2/15/2049	13,458,000	14,123,755	17,649,360
PIONEER NATURAL RESOURCE	2.15	1/15/2031	25,000,000	24,938,213	24,533,500
PLAINS ALL AMER PIPELINE	3.55	12/15/2029	91,964,000	92,763,796	96,992,592
PLAINS ALL AMER PIPELINE	3.80	9/15/2030	54,148,000	55,545,856	57,988,718
PLAINS ALL AMER PIPELINE	4.70	6/15/2044	21,500,000	20,696,005	22,792,150
PLAINS ALL AMER PIPELINE	4.90	2/15/2045	15,400,000	15,265,547	16,752,274
PLAINS ALL AMERICAN PIPE	6.13	12/31/2099	1,050,000	922,962	929,670
PLANTRONICS INC	4.75	3/1/2029	16,300,000	16,192,230	16,166,829
PLASTIPAK HOLDINGS INC	6.25	10/15/2025	8,800,000	8,390,694	8,998,000
PLAYTIKA HOLDING CORP	4.25	3/15/2029	11,256,000	11,158,947	11,266,918
PM GENERAL PURCHASER LLC	9.50	10/1/2028	10,285,000	10,687,037	10,833,499
PODS, LLC	0.00	3/31/2028	124,688	124,064	124,376
POLAR US BORROWER LLC	6.75	5/15/2026	1,050,000	1,050,000	1,051,407
POST HOLDINGS INC	4.50	9/15/2031	29,506,000	29,430,520	29,450,529
POST HOLDINGS INC	4.63	4/15/2030	28,880,000	28,878,680	29,392,042
POST HOLDINGS INC	5.50	12/15/2029	11,200,000	11,316,208	11,987,136
POST HOLDINGS INC	5.63	1/15/2028	18,724,000	18,358,288	19,893,876
POST HOLDINGS INC	5.75	3/1/2027	32,867,000	32,717,081	34,420,952
POWERTEAM SERVICES LLC	9.03	12/4/2025	14,625,000	15,106,479	16,087,793
PPL CAPITAL FUNDING INC	4.13	4/15/2030	23,786,000	24,044,928	27,547,042
PPL ELECTRIC UTILITIES	3.00	10/1/2049	8,938,000	8,530,915	9,228,574
PPL ELECTRIC UTILITIES	3.95	6/1/2047	40,644,000	40,573,205	48,254,183
PPL ELECTRIC UTILITIES	4.13	6/15/2044	31,506,000	30,923,116	37,643,054
PPL ELECTRIC UTILITIES	4.15	10/1/2045	19,700,000	19,598,116	23,815,921
PPL ELECTRIC UTILITIES	4.75	7/15/2043	500,000	600,907	647,845
PQ CORP	5.75	12/15/2025	2,164,000	2,163,263	2,219,918
PRECISION DRILLING CORP	6.88	1/15/2029	1,675,000	1,684,715	1,738,499
PRECISION DRILLING CORP	7.13	1/15/2026	425,000	425,000	438,192

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PRESIDIO HOLDING INC	4.88	2/1/2027	8,650,000	9,024,660	8,915,382
PRESIDIO HOLDING INC	8.25	2/1/2028	1,750,000	1,770,714	1,906,853
PRESTIGE BRANDS INC	3.75	4/1/2031	12,753,000	12,553,850	12,320,291
PRESTIGE BRANDS INC	5.13	1/15/2028	2,965,000	3,007,513	3,134,628
PRIME HEALTHCARE SERVICE	7.25	11/1/2025	14,625,000	15,052,363	15,839,899
PRIME SECSRVC BRW/FINANC	3.38	8/31/2027	20,046,000	19,861,015	19,446,625
PRIME SECSRVC BRW/FINANC	5.25	4/15/2024	13,856,000	13,890,931	14,845,873
PRIME SECSRVC BRW/FINANC	5.75	4/15/2026	22,400,000	22,601,852	24,778,880
PRIME SECSRVC BRW/FINANC	6.25	1/15/2028	20,575,000	20,537,352	21,925,955
PRIMO WATER HOLDINGS INC	4.38	4/30/2029	14,195,000	14,167,654	14,197,839
PROGRESSIVE CORP	4.20	3/15/2048	16,976,000	17,745,562	21,143,608
PROJECT ALPHA INTERMEDIATE HDG	0.00	4/26/2024	762,870	762,870	763,411
PROLOGIS LP	4.38	9/15/2048	11,984,000	13,260,564	15,114,221
PROTECTIVE LIFE CORP	3.40	1/15/2030	17,700,000	17,867,017	18,833,331
PROVIDENT FDG/PFG FIN	6.38	6/15/2025	4,050,000	3,827,853	4,114,962
PRUDENTIAL FINANCIAL INC	3.91	12/7/2047	2,200,000	2,389,288	2,555,806
PRUDENTIAL FINANCIAL INC	4.60	5/15/2044	2,500,000	2,993,812	3,188,250
PTC INC	3.63	2/15/2025	3,007,000	3,014,904	3,096,789
PTC INC	4.00	2/15/2028	7,850,000	7,966,150	8,106,067
PUB SVC NEW HAMP	3.60	7/1/2049	4,520,000	4,556,370	5,129,612
PUBLIC SERVICE ELECTRIC	3.15	1/1/2050	6,338,000	6,372,020	6,760,681
PUBLIC SERVICE ELECTRIC	4.05	5/1/2045	45,786,000	45,214,266	53,581,982
PUBLIC SERVICE ELECTRIC	4.05	5/1/2048	45,036,000	46,113,416	54,795,301
PUBLIC SERVICE ELECTRIC	4.15	11/1/2045	28,660,000	28,629,607	34,132,914
PUBLIC SERVICE ELECTRIC	5.80	5/1/2037	6,392,000	8,342,987	8,852,409
PUGET SOUND ENERGY INC	4.30	5/20/2045	3,600,000	3,590,291	4,418,100
PUGET SOUND ENERGY INC	6.27	3/15/2037	13,700,000	14,358,566	19,252,747
QORVO INC	3.38	4/1/2031	30,850,000	31,161,820	32,111,457
QORVO INC	4.38	10/15/2029	9,725,000	10,530,139	10,606,960
QTS LP/FINANCE	3.88	10/1/2028	12,262,000	12,311,012	13,111,266
QUALCOMM INC	4.80	5/20/2045	13,365,000	17,741,821	17,761,283
QUANTA SERVICES INC	2.90	10/1/2030	22,300,000	22,883,156	23,132,013
QUEBECOR MEDIA INC	5.75	1/15/2023	12,575,000	12,693,582	13,448,711
QUEST DIAGNOSTICS INC	2.80	6/30/2031	1,000,000	1,019,138	1,044,820
QUEST DIAGNOSTICS INC	2.95	6/30/2030	11,684,000	11,752,987	12,382,002
QUICKEN LOANS INC	5.25	1/15/2028	23,428,000	22,794,083	24,588,389
QUICKEN LOANS LLC/QUICKN	3.63	3/1/2029	14,860,000	14,798,922	14,702,930
QUICKEN LOANS LLC/QUICKN	3.88	3/1/2031	19,416,000	19,378,105	19,566,862
RACKSPACE TECHNOLOGY	3.50	2/15/2028	8,500,000	8,439,121	8,223,495
RACKSPACE TECHNOLOGY	5.38	12/1/2028	8,250,000	8,545,428	8,466,563
RADIAN GROUP INC	4.88	3/15/2027	450,000	449,292	489,677
RADIATE HOLDCO / FINANCE	4.50	9/15/2026	17,601,000	17,793,796	18,214,043
RADIATE HOLDCO / FINANCE	6.50	9/15/2028	5,040,000	5,133,964	5,293,814
RADIOLOGY PARTNERS INC	0.00	7/9/2025	644,000	642,390	643,465
RADIOLOGY PARTNERS INC	9.25	2/1/2028	895,000	999,156	991,902
RAIN CII CARBON LLC/CII	7.25	4/1/2025	10,590,000	10,401,149	10,933,328
RALPH LAUREN CORP	2.95	6/15/2030	9,603,000	9,556,636	10,216,920

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RANGE RESOURCES CORP	4.88	5/15/2025	13,982,000	13,162,869	14,517,371
RANGE RESOURCES CORP	5.00	8/15/2022	1,000,000	986,460	1,024,190
RANGE RESOURCES CORP	5.00	3/15/2023	8,409,000	8,244,934	8,749,312
RANGE RESOURCES CORP	8.25	1/15/2029	10,475,000	10,857,011	11,810,772
RANGE RESOURCES CORP	9.25	2/1/2026	14,300,000	14,089,844	15,770,755
RAPTOR ACQ/RAPTOR CO ISS	4.88	11/1/2026	700,000	703,123	712,726
RAYMOND JAMES FINANCIAL	3.75	4/1/2051	1,000,000	1,024,991	1,098,780
RAYMOND JAMES FINANCIAL	4.65	4/1/2030	23,992,000	25,433,717	28,706,428
RAYONIER AM PROD INC	7.63	1/15/2026	7,000,000	7,265,983	7,297,570
RAYTHEON TECH CORP	3.13	7/1/2050	28,560,000	28,635,755	29,367,677
RAYTHEON TECH CORP	4.05	5/4/2047	7,866,000	8,178,680	9,245,146
RAYTHEON TECH CORP	4.35	4/15/2047	12,615,000	15,107,226	15,451,987
RAYTHEON TECH CORP	4.45	11/16/2038	27,059,000	30,941,531	32,750,049
RAYTHEON TECH CORP	4.50	6/1/2042	35,626,000	38,192,068	44,343,326
RAYTHEON TECH CORP	4.88	10/15/2040	3,000,000	3,778,094	3,820,260
RBS GLOBAL + REXNORD LLC	4.88	12/15/2025	11,400,000	11,133,510	11,662,998
REAL HERO MERGER SUB 2	6.25	2/1/2029	1,647,000	1,666,865	1,708,186
REALOGY GROUP/CO ISSUER	4.88	6/1/2023	300,000	298,452	312,189
REALOGY GROUP/CO ISSUER	5.75	1/15/2029	15,100,000	15,337,846	15,786,899
REALOGY GROUP/CO ISSUER	7.63	6/15/2025	10,225,000	10,306,140	11,093,409
REALOGY GROUP/CO ISSUER	9.38	4/1/2027	8,025,000	8,638,461	8,912,324
REALTY INCOME CORP	1.80	3/15/2033	13,500,000	13,302,637	12,890,205
REALTY INCOME CORP	4.65	3/15/2047	9,784,000	10,863,591	12,709,905
REGENERON PHARMACEUTICAL	1.75	9/15/2030	23,207,000	22,878,652	22,013,928
REGENERON PHARMACEUTICAL	2.80	9/15/2050	6,692,000	6,660,506	6,100,427
REGIONALCARE/LIFEPOINT	9.75	12/1/2026	2,196,000	2,303,583	2,365,356
REINSURANCE GRP OF AMER	3.15	6/15/2030	1,500,000	1,557,089	1,602,840
REINSURANCE GRP OF AMER	3.90	5/15/2029	17,676,000	17,977,275	19,804,721
RELX CAPITAL INC	4.00	3/18/2029	19,300,000	19,394,152	21,921,905
RENEWABLE ENERGY GROUP I	5.88	6/1/2028	8,675,000	9,014,324	9,109,444
RENT A CENTER INC	6.38	2/15/2029	875,000	888,179	938,000
REPUBLIC SERVICES INC	5.70	5/15/2041	1,374,000	1,812,505	1,895,708
RESIDEO FUNDING INC	6.13	11/1/2026	2,159,000	2,211,289	2,277,205
REXFORD INDUSTRIAL REALT	2.13	12/1/2030	33,600,000	33,483,506	32,418,624
REYNOLDS GRP ISS/REYNOLD	4.00	10/15/2027	16,243,000	16,412,258	16,128,324
RGS AEGCO FUNDING CORP	9.81	12/7/2022	292,663	297,125	296,684
RGS I+M FUNDING CORP	9.81	12/7/2022	439,507	446,257	445,546
RHP HOTEL PPTY/RHP FINAN	4.50	2/15/2029	10,128,000	10,095,708	10,178,640
RHP HOTEL PPTY/RHP FINAN	4.75	10/15/2027	14,000,000	14,139,607	14,374,360
RITCHIE BROS AUCTIONEERS	5.38	1/15/2025	10,204,000	10,204,174	10,501,243
RITE AID CORP	7.50	7/1/2025	10,882,000	10,440,989	11,043,489
RITE AID CORP	8.00	11/15/2026	16,141,000	16,314,267	16,383,761
RLJ LODGING TRUST LP	3.75	7/1/2026	10,301,000	10,371,361	10,432,647
ROCKET SOFTWARE INC	6.50	2/15/2029	950,000	950,000	942,039
ROCKIES EXPRESS PIPELINE	3.60	5/15/2025	450,000	421,878	456,921
ROCKIES EXPRESS PIPELINE	4.80	5/15/2030	200,000	182,286	201,130
ROCKIES EXPRESS PIPELINE	4.95	7/15/2029	8,575,000	9,110,730	8,852,659

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ROCKIES EXPRESS PIPELINE	6.88	4/15/2040	8,775,000	9,612,327	9,338,443
ROCKIES EXPRESS PIPELINE	7.50	7/15/2038	225,000	193,948	247,880
ROCKPOINT GAS STORAGE CA	7.00	3/31/2023	3,467,000	3,461,138	3,546,498
ROGERS COMMUNICATIONS IN	5.00	3/15/2044	9,163,000	10,057,784	11,461,264
ROLLS ROYCE PLC	5.75	10/15/2027	800,000	800,000	877,984
ROPER TECHNOLOGIES INC	2.95	9/15/2029	19,300,000	19,264,475	20,640,385
ROYAL CARIBBEAN CRUISES	3.70	3/15/2028	10,644,000	7,892,257	10,195,143
ROYAL CARIBBEAN CRUISES	4.25	7/1/2026	10,204,000	10,204,000	10,204,510
ROYAL CARIBBEAN CRUISES	5.25	11/15/2022	4,935,000	4,596,798	5,090,058
ROYAL CARIBBEAN CRUISES	5.50	4/1/2028	21,311,000	21,713,339	22,357,796
ROYAL CARIBBEAN CRUISES	7.50	10/15/2027	875,000	959,239	1,013,215
ROYAL CARIBBEAN CRUISES	9.13	6/15/2023	19,196,000	19,322,560	21,071,833
ROYAL CARIBBEAN CRUISES	10.88	6/1/2023	15,000,000	16,184,679	17,102,250
ROYAL CARIBBEAN CRUISES	11.50	6/1/2025	41,928,000	47,285,554	48,372,334
ROYALTY PHARMA PLC	2.20	9/2/2030	29,800,000	29,386,198	29,231,416
ROYALTY PHARMA PLC	3.30	9/2/2040	79,930,000	78,709,444	80,358,425
RP ESCROW ISSUER LLC	5.25	12/15/2025	15,964,000	16,426,946	16,675,037
RPM INTERNATIONAL INC	4.55	3/1/2029	11,584,000	11,787,855	13,327,044
SABINE PASS LIQUEFACTION	4.50	5/15/2030	27,700,000	31,712,277	31,959,983
SABRE GLBL INC	7.38	9/1/2025	16,584,000	17,044,147	18,027,140
SABRE GLBL INC	9.25	4/15/2025	15,020,000	15,667,611	17,857,278
SALEM MEDIA GROUP INC.	6.75	6/1/2024	675,000	630,462	657,524
SALESFORCE.COM INC	2.70	7/15/2041	7,000,000	6,961,360	7,053,060
SALESFORCE.COM INC	2.90	7/15/2051	10,000,000	9,972,100	10,112,700
SALESFORCE.COM INC	3.05	7/15/2061	10,000,000	9,967,800	10,167,400
SALLY HOLDINGS/SALLY CAP	5.63	12/1/2025	10,930,000	10,646,942	11,284,679
SAN DIEGO G + E	3.75	6/1/2047	16,900,000	15,554,093	19,315,348
SAN FRANCISCO CA CITY CNTY P	2.83	11/1/2041	12,500,000	12,536,713	12,710,625
SAN FRANCISCO CITY CNTY CA P	3.30	11/1/2039	10,000,000	10,081,304	10,763,500
SANCHEZ ENERGY CORP	6.13	1/15/2023	2,400,000	2,136,078	3,000
SANCHEZ ENERGY CORP	7.75	6/15/2021	3,400,000	3,400,000	68,000
SANDS CHINA LTD	4.38	6/18/2030	11,000,000	11,871,912	11,935,440
SANDS CHINA LTD	5.40	8/8/2028	13,800,000	15,499,345	16,037,394
SANJEL CORP	0.01	12/31/2099	1,000,000	1,000,000	0
SANTANDER UK GROUP HLDGS	2.90	3/15/2032	28,500,000	28,496,417	29,394,900
SBA COMMUNICATIONS CORP	3.13	2/1/2029	24,872,000	24,469,360	24,019,139
SBA COMMUNICATIONS CORP	3.88	2/15/2027	19,750,000	19,840,434	20,321,763
SBA COMMUNICATIONS CORP	4.88	9/1/2024	24,589,000	24,231,227	25,019,553
SCHLUMBERGER HLDGS CORP	4.30	5/1/2029	41,100,000	42,748,152	47,087,037
SCIENCE APPLICATIONS INT	4.88	4/1/2028	1,475,000	1,493,317	1,547,821
SCIENTIFIC GAMES INTERNA	5.00	10/15/2025	26,305,000	25,843,345	27,154,652
SCIENTIFIC GAMES INTERNA	7.00	5/15/2028	15,355,000	15,477,281	16,774,877
SCIENTIFIC GAMES INTERNA	7.25	11/15/2029	10,546,000	10,555,433	11,895,677
SCIENTIFIC GAMES INTERNA	8.25	3/15/2026	21,425,000	21,782,717	23,007,879
SCIENTIFIC GAMES INTERNA	8.63	7/1/2025	8,567,000	8,237,965	9,375,982
SCIH SALT HOLDINGS INC	4.88	5/1/2028	19,225,000	19,190,302	19,299,978
SCIH SALT HOLDINGS INC	6.63	5/1/2029	1,775,000	1,775,000	1,779,296

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SCOTTS MIRACLE GRO CO	4.00	4/1/2031	10,800,000	10,750,631	10,781,640
SCRIPPS ESCROW II INC	3.88	1/15/2029	9,262,000	9,452,183	9,188,830
SCRIPPS ESCROW II INC	5.38	1/15/2031	8,924,000	9,250,209	8,900,084
SCRIPPS ESCROW INC	5.88	7/15/2027	11,261,000	11,391,750	11,659,977
SEAGATE HDD CAYMAN	3.13	7/15/2029	10,600,000	10,466,120	10,267,902
SEAGATE HDD CAYMAN	3.38	7/15/2031	8,350,000	8,341,038	8,084,136
SEAGATE HDD CAYMAN	4.09	6/1/2029	8,000,000	8,334,802	8,209,040
SEAGATE HDD CAYMAN	4.13	1/15/2031	10,750,000	11,407,884	10,991,875
SEALED AIR CORP	4.00	12/1/2027	2,189,000	2,254,826	2,328,002
SEAWORLD PARKS + ENTERTA	9.50	8/1/2025	4,075,000	4,245,470	4,385,271
SEG HLD LLC/SEG FIN CORP	5.63	10/15/2028	2,647,000	2,678,533	2,779,218
SELECT MEDICAL CORP	6.25	8/15/2026	28,338,000	29,397,206	30,187,055
SENSATA TECHNOLOGIES BV	4.00	4/15/2029	19,475,000	19,625,615	19,780,563
SENSATA TECHNOLOGIES BV	5.00	10/1/2025	2,435,000	2,587,318	2,711,957
SENSATA TECHNOLOGIES INC	3.75	2/15/2031	14,097,000	14,274,295	13,945,880
SERTA SIMMONS BEDDING LLC	0.00	11/8/2024	759,467	748,075	512,640
SERVICE CORP INTL	3.38	8/15/2030	14,786,000	14,614,771	14,513,494
SERVICE CORP INTL	4.00	5/15/2031	12,477,000	12,608,261	12,723,421
SERVICE CORP INTL	4.63	12/15/2027	9,420,000	9,232,082	9,980,207
SERVICE CORP INTL	5.13	6/1/2029	14,835,000	15,234,491	16,106,360
SERVICE PROPERTIES TRUST	3.95	1/15/2028	1,725,000	1,501,230	1,627,210
SERVICE PROPERTIES TRUST	4.35	10/1/2024	23,335,000	22,010,749	23,539,181
SERVICE PROPERTIES TRUST	4.38	2/15/2030	275,000	228,914	263,483
SERVICE PROPERTIES TRUST	4.50	6/15/2023	7,600,000	7,278,794	7,779,208
SERVICE PROPERTIES TRUST	4.75	10/1/2026	250,000	244,616	246,693
SERVICE PROPERTIES TRUST	4.95	2/15/2027	1,400,000	1,365,355	1,393,042
SERVICE PROPERTIES TRUST	4.95	10/1/2029	125,000	110,693	123,230
SERVICE PROPERTIES TRUST	5.00	8/15/2022	8,825,000	8,689,043	8,958,611
SERVICE PROPERTIES TRUST	5.25	2/15/2026	975,000	948,324	986,934
SERVICE PROPERTIES TRUST	5.50	12/15/2027	725,000	728,340	773,111
SERVICE PROPERTIES TRUST	7.50	9/15/2025	5,625,000	6,119,791	6,371,775
SHEA HOMES LP/FNDG CP	4.75	2/15/2028	3,975,000	3,747,111	4,082,882
SHEA HOMES LP/FNDG CP	4.75	4/1/2029	1,175,000	1,181,216	1,205,656
SHELF DRILL HOLD LTD	8.25	2/15/2025	1,516,000	1,500,723	1,205,917
SHELF DRILL HOLD LTD	8.88	11/15/2024	800,000	785,775	824,432
SHELL INTERNATIONAL FIN	3.25	4/6/2050	75,000,000	73,738,646	79,840,500
SHELL INTERNATIONAL FIN	3.75	9/12/2046	11,612,000	11,891,734	13,134,798
SHELL INTERNATIONAL FIN	4.38	5/11/2045	8,300,000	9,002,714	10,178,456
SHELL INTERNATIONAL FIN	4.55	8/12/2043	2,500,000	2,936,824	3,120,525
SHIFT4 PAYMENTS LLC/FIN	4.63	11/1/2026	3,388,000	3,456,235	3,540,257
SIEMENS FINANCIERINGSMAT	2.88	3/11/2041	16,369,000	16,104,367	16,906,885
SILGAN HOLDINGS INC	4.13	2/1/2028	10,250,000	10,307,453	10,636,220
SIMMONS FOOD INC/SIMMONS	4.63	3/1/2029	15,475,000	15,595,409	15,620,465
SIMON PROPERTY GROUP LP	2.20	2/1/2031	10,000,000	9,967,494	9,878,100
SIMON PROPERTY GROUP LP	2.65	7/15/2030	8,700,000	8,706,017	9,025,728
SINCLAIR TELEVISION GROU	4.13	12/1/2030	13,350,000	13,428,381	13,129,592
SINCLAIR TELEVISION GROU	5.13	2/15/2027	1,925,000	1,951,724	1,939,476

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SINCLAIR TELEVISION GROU	5.50	3/1/2030	11,375,000	11,353,140	11,589,078
SINCLAIR TELEVISION GROU	5.88	3/15/2026	475,000	479,658	489,393
SIRIUS XM RADIO INC	3.88	8/1/2022	2,256,000	2,238,864	2,259,655
SIRIUS XM RADIO INC	4.00	7/15/2028	30,000,000	30,605,415	30,984,000
SIRIUS XM RADIO INC	4.13	7/1/2030	22,850,000	23,531,683	23,116,431
SIRIUS XM RADIO INC	4.63	7/15/2024	8,783,000	8,871,212	9,018,209
SIRIUS XM RADIO INC	5.00	8/1/2027	33,073,000	32,691,593	34,730,619
SIRIUS XM RADIO INC	5.38	7/15/2026	17,318,000	17,165,800	17,873,042
SIRIUS XM RADIO INC	5.50	7/1/2029	30,525,000	31,647,215	33,256,682
SIX FLAGS ENTERTAINMENT	4.88	7/31/2024	18,468,000	18,120,698	18,648,063
SIX FLAGS ENTERTAINMENT	5.50	4/15/2027	7,200,000	6,984,708	7,465,680
SIX FLAGS THEME PARKS	7.00	7/1/2025	14,423,000	14,998,311	15,543,667
SIZZLING PLATT/FIN CO	8.50	11/28/2025	2,800,000	2,870,580	2,885,400
SKYWORKS SOLUTIONS INC	3.00	6/1/2031	5,000,000	4,980,890	5,122,750
SLM CORP	4.20	10/29/2025	7,500,000	7,533,781	8,060,850
SM ENERGY CO	5.00	1/15/2024	150,000	91,345	149,720
SM ENERGY CO	5.63	6/1/2025	3,199,000	3,062,165	3,167,554
SM ENERGY CO	6.50	7/15/2028	2,743,000	2,754,823	2,822,026
SM ENERGY CO	6.63	1/15/2027	4,237,000	3,692,370	4,351,018
SM ENERGY CO	6.75	9/15/2026	4,230,000	3,912,743	4,302,164
SMITHFIELD FOODS INC	3.00	10/15/2030	7,200,000	7,175,179	7,276,104
SOCIETE GENERALE	2.89	6/9/2032	25,000,000	25,000,000	25,293,500
SOCIETE GENERALE	3.63	3/1/2041	32,500,000	32,389,757	32,731,725
SOLARIS MIDSTREAM HOLDIN	7.63	4/1/2026	1,000,000	1,000,000	1,060,950
SONIC AUTOMOTIVE INC	6.13	3/15/2027	1,500,000	1,492,046	1,573,890
SOTHEBY S	7.38	10/15/2027	10,700,000	10,788,793	11,556,856
SOUTHERN CAL EDISON	4.00	4/1/2047	79,900,000	74,756,500	84,134,700
SOUTHERN CAL EDISON	4.13	3/1/2048	4,600,000	5,210,361	4,920,436
SOUTHERN CAL EDISON	4.65	10/1/2043	3,000,000	3,388,779	3,449,790
SOUTHERN CALIF GAS CO	3.95	2/15/2050	14,500,000	14,618,268	17,191,925
SOUTHERN COPPER CORP	7.50	7/27/2035	10,000,000	14,298,530	14,510,400
SOUTHERN NATURAL GAS	4.80	3/15/2047	38,285,000	41,814,474	46,752,876
SOUTHWEST AIRLINES CO	2.63	2/10/2030	50,646,000	50,918,547	51,945,576
SOUTHWEST GAS CORP	4.15	6/1/2049	19,200,000	19,364,713	21,881,280
SOUTHWESTERN ELEC POWER	3.90	4/1/2045	7,600,000	7,367,296	8,346,928
SOUTHWESTERN ELEC POWER	6.20	3/15/2040	6,100,000	6,360,392	8,529,081
SOUTHWESTERN ENERGY CO	6.45	1/23/2025	14,780,000	14,395,647	16,299,975
SOUTHWESTERN ENERGY CO	7.50	4/1/2026	13,530,000	13,615,009	14,318,528
SOUTHWESTERN ENERGY CO	8.38	9/15/2028	550,000	550,000	621,533
SOUTHWESTERN PUBLIC SERV	3.40	8/15/2046	10,753,000	9,503,694	11,556,249
SPA HOLDINGS 3	4.88	2/4/2028	400,000	400,000	403,856
SPANISH BROADCASTING SYS	9.75	3/1/2026	425,000	425,000	429,684
SPANION INC/OLD	2.25	6/15/2016	3,500,000	0	0
SPCM SA	4.88	9/15/2025	1,000,000	996,772	1,023,600
SPECIALTY BUILDING PRODU	6.38	9/30/2026	9,900,000	10,086,976	10,380,744
SPECTACLE GARY HOLDINGS LLC	0.00	12/23/2025	1,725,000	1,673,250	1,875,938
SPECTRA ENERGY PARTNERS	4.50	3/15/2045	30,705,000	31,762,564	36,065,479

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SPECTRUM BRANDS INC	3.88	3/15/2031	10,328,000	10,254,123	10,145,814
SPECTRUM BRANDS INC	5.50	7/15/2030	400,000	400,000	431,360
SPECTRUM BRANDS INC	5.75	7/15/2025	3,186,000	3,128,957	3,267,530
SPIRIT AEROSYSTEMS INC	3.95	6/15/2023	1,417,000	1,379,006	1,426,239
SPIRIT AEROSYSTEMS INC	4.60	6/15/2028	725,000	703,854	712,421
SPIRIT AEROSYSTEMS INC	5.50	1/15/2025	8,860,000	8,931,686	9,423,319
SPIRIT AEROSYSTEMS INC	7.50	4/15/2025	22,526,000	22,267,249	24,088,403
SPIRIT LOYALTY KY LTD/IP	8.00	9/20/2025	8,039,998	8,407,349	9,112,051
SPIRIT REALTY LP	2.10	3/15/2028	10,000,000	9,939,371	9,964,500
SPIRIT REALTY LP	2.70	2/15/2032	11,000,000	10,892,087	10,907,710
SPIRIT REALTY LP	3.40	1/15/2030	3,700,000	3,725,732	3,943,127
SPRINT CAPITAL CORP	6.88	11/15/2028	45,889,000	46,648,123	58,873,293
SPRINT CAPITAL CORP	8.75	3/15/2032	7,753,000	9,693,567	11,780,916
SPRINT COMMUNICATIONS	6.00	11/15/2022	15,550,000	15,597,115	16,523,586
SPRINT CORP	7.13	6/15/2024	43,511,000	44,429,603	50,287,838
SPRINT CORP	7.25	9/15/2021	975,000	985,297	987,188
SPRINT CORP	7.63	3/1/2026	1,600,000	1,747,376	1,957,344
SPRINT CORP	7.88	9/15/2023	71,955,000	74,119,289	81,798,444
SPX FLOW INC	5.88	8/15/2026	505,000	504,578	521,791
SQUARE INC	2.75	6/1/2026	4,606,000	4,606,000	4,686,144
SQUARE INC	3.50	6/1/2031	17,441,000	17,482,179	17,595,702
SRM ESCROW ISSUER LLC	6.00	11/1/2028	15,250,000	15,788,744	16,162,103
SRS DISTRIBUTION INC	4.63	7/1/2028	12,865,000	13,022,417	13,159,866
SRS DISTRIBUTION INC	6.13	7/1/2029	3,308,000	3,356,426	3,412,268
SS+C TECHNOLOGIES INC	5.50	9/30/2027	37,875,000	38,353,182	40,175,528
SSL ROBOTICS LLC	9.75	12/31/2023	7,147,000	7,410,116	7,883,212
STAGWELL INC	7.50	5/1/2024	13,950,000	13,127,822	14,148,927
STAPLES INC	0.00	4/16/2026	877,658	868,882	854,076
STAPLES INC	7.50	4/15/2026	39,061,000	38,717,450	40,471,493
STAPLES INC	10.75	4/15/2027	1,893,000	1,922,635	1,930,822
STARBUCKS CORP	2.55	11/15/2030	2,500,000	2,511,418	2,589,850
STARBUCKS CORP	3.75	12/1/2047	2,000,000	2,063,633	2,219,540
STARBUCKS CORP	4.30	6/15/2045	4,000,000	4,650,529	4,758,160
STARBUCKS CORP	4.45	8/15/2049	32,160,000	33,465,037	39,907,987
STARBUCKS CORP	4.50	11/15/2048	4,642,000	5,356,041	5,784,303
STARS GRP HLDS/STARS GRP	7.00	7/15/2026	16,920,000	17,211,402	17,548,747
STARWOOD PROPERTY TRUST	3.63	7/15/2026	900,000	900,000	908,469
STARWOOD PROPERTY TRUST	5.00	12/15/2021	1,038,000	1,041,313	1,044,166
STATION CASINOS LLC	4.50	2/15/2028	11,250,000	10,914,989	11,415,375
STERICYCLE INC	3.88	1/15/2029	9,050,000	9,219,064	9,073,440
STERICYCLE INC	5.38	7/15/2024	7,205,000	7,375,238	7,403,498
STERIS PLC	2.70	3/15/2031	28,000,000	27,976,841	28,544,040
STERIS PLC	3.75	3/15/2051	3,000,000	3,131,890	3,186,330
STEVENS HOLDING CO INC	6.13	10/1/2026	1,425,000	1,440,834	1,528,427
STIFEL FINANCIAL CORP	4.00	5/15/2030	5,300,000	5,814,460	5,902,398
STL HOLDING CO LLC	7.50	2/15/2026	1,275,000	1,275,108	1,342,435
STORE CAPITAL CORP	2.75	11/18/2030	18,500,000	18,283,662	18,684,815

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STORE CAPITAL CORP	4.50	3/15/2028	1,500,000	1,599,012	1,697,400
STORE CAPITAL CORP	4.63	3/15/2029	13,000,000	13,374,024	14,822,860
STRYKER CORP	4.10	4/1/2043	1,000,000	1,120,287	1,172,220
STRYKER CORP	4.38	5/15/2044	1,000,000	1,163,796	1,230,220
STRYKER CORP	4.63	3/15/2046	10,075,000	11,660,433	12,900,937
STUDIO CITY FINANCE LTD	5.00	1/15/2029	1,200,000	1,209,252	1,210,512
SUBURBAN PROPANE PARTNRS	5.00	6/1/2031	12,475,000	12,616,612	12,759,555
SUMITOMO MITSUI FINL GRP	2.14	9/23/2030	25,700,000	25,364,691	25,132,287
SUMITOMO MITSUI FINL GRP	3.04	7/16/2029	44,800,000	44,878,456	48,026,496
SUMITOMO MITSUI FINL GRP	3.20	9/17/2029	53,500,000	53,993,926	56,966,800
SUMMER (BC) BIDC	5.50	10/31/2026	400,000	400,000	407,788
SUMMIT MATERIALS LLC/FIN	5.25	1/15/2029	12,450,000	12,937,252	13,192,518
SUMMIT MATERIALS LLC/FIN	6.50	3/15/2027	500,000	500,000	528,650
SUMMIT MID HLDS LLC / FI	5.50	8/15/2022	725,000	515,345	716,394
SUMMIT MID HLDS LLC / FI	5.75	4/15/2025	545,000	452,643	500,326
SUMMIT MIDSTREAM PARTNER	9.50	12/31/2099	400,000	400,000	301,916
SUNCOKE ENERGY INC	4.88	6/30/2029	8,000,000	8,029,968	8,011,840
SUNCOKE ENGY PART FIN CO	7.50	6/15/2025	8,300,000	8,259,815	8,619,052
SUNCOR ENERGY INC	3.75	3/4/2051	25,000,000	24,880,809	27,029,750
SUNCOR ENERGY INC	5.95	12/1/2034	17,200,000	18,220,674	22,743,904
SUNCOR ENERGY INC	5.95	5/15/2035	2,900,000	3,636,770	3,814,283
SUNCOR ENERGY INC	6.80	5/15/2038	1,800,000	2,470,967	2,586,546
SUNCOR ENERGY INC	6.85	6/1/2039	1,000,000	1,360,058	1,460,040
SUNOCO LP/FINANCE CORP	4.50	5/15/2029	12,266,000	12,550,070	12,518,189
SUNOCO LP/FINANCE CORP	5.50	2/15/2026	15,679,000	15,286,315	16,155,798
SUNOCO LP/FINANCE CORP	5.88	3/15/2028	337,000	347,500	358,123
SUNOCO LP/FINANCE CORP	6.00	4/15/2027	12,609,000	12,427,815	13,227,598
SUPERIOR PLUS/GEN PRTNR	4.50	3/15/2029	12,332,000	12,418,920	12,699,864
SURGERY CENTER HOLDINGS	6.75	7/1/2025	2,466,000	2,379,061	2,514,950
SURGERY CENTER HOLDINGS	10.00	4/15/2027	449,000	457,730	493,128
SUZANO AUSTRIA G	3.13	1/15/2032	20,000,000	19,725,400	19,804,400
SVB FINANCIAL GROUP	3.13	6/5/2030	14,530,000	14,651,878	15,508,305
SVB FINANCIAL GROUP	4.10	12/31/2099	70,000,000	70,294,654	71,073,100
SWITCH LTD	3.75	9/15/2028	13,462,000	13,577,269	13,608,063
SWITCH LTD	4.13	6/15/2029	10,215,000	10,284,977	10,499,692
SYNAPTICS INC	4.00	6/15/2029	1,150,000	1,150,000	1,157,326
SYNCHRONY FINANCIAL	5.15	3/19/2029	9,204,000	10,388,743	10,908,029
SYNEOS HEALTH INC	3.63	1/15/2029	11,454,000	11,492,876	11,334,306
SYSCO CORPORATION	3.30	2/15/2050	9,050,000	9,050,120	9,082,309
SYSCO CORPORATION	4.45	3/15/2048	18,750,000	19,198,187	22,390,313
SYSCO CORPORATION	4.50	4/1/2046	12,950,000	13,720,499	15,338,757
SYSCO CORPORATION	4.85	10/1/2045	8,741,000	9,725,785	10,906,146
SYSCO CORPORATION	5.38	9/21/2035	2,250,000	2,754,961	2,915,303
SYSCO CORPORATION	5.95	4/1/2030	3,314,000	4,120,542	4,258,092
SYSCO CORPORATION	6.60	4/1/2050	3,000,000	4,582,730	4,662,090
T MOBILE USA INC	2.25	11/15/2031	46,000,000	46,202,837	45,302,640
T MOBILE USA INC	2.55	2/15/2031	22,000,000	22,260,620	22,250,800

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T MOBILE USA INC	2.63	4/15/2026	6,200,000	6,307,360	6,339,562
T MOBILE USA INC	2.63	2/15/2029	6,141,000	6,109,162	6,066,080
T MOBILE USA INC	2.88	2/15/2031	2,259,000	2,259,000	2,240,341
T MOBILE USA INC	3.00	2/15/2041	51,700,000	51,141,307	51,125,613
T MOBILE USA INC	3.38	4/15/2029	15,000,000	15,311,238	15,510,750
T MOBILE USA INC	3.50	4/15/2031	12,809,000	12,944,750	13,231,308
T MOBILE USA INC	3.88	4/15/2030	26,300,000	27,022,611	29,355,797
T MOBILE USA INC	4.38	4/15/2040	61,915,000	68,996,140	72,571,810
T MOBILE USA INC	4.50	2/1/2026	11,100,000	10,747,414	11,364,957
T MOBILE USA INC	4.50	4/15/2050	4,820,000	5,477,683	5,733,872
T MOBILE USA INC	4.75	2/1/2028	32,270,000	31,274,054	34,556,975
TAKEDA PHARMACEUTICAL	3.03	7/9/2040	37,465,000	37,589,368	37,861,005
TAKEDA PHARMACEUTICAL	3.18	7/9/2050	5,200,000	5,203,314	5,246,956
TALEN ENERGY SUPPLY LLC	6.50	6/1/2025	9,460,000	8,156,422	6,271,034
TALEN ENERGY SUPPLY LLC	6.63	1/15/2028	550,000	550,000	504,218
TALEN ENERGY SUPPLY LLC	7.25	5/15/2027	12,550,000	12,659,110	11,723,206
TALEN ENERGY SUPPLY LLC	10.50	1/15/2026	10,225,000	9,722,578	7,452,389
TALLGRASS NRG PRTNR/FIN	5.50	9/15/2024	7,981,000	7,815,411	8,111,809
TALLGRASS NRG PRTNR/FIN	5.50	1/15/2028	12,821,000	12,363,250	13,020,879
TALLGRASS NRG PRTNR/FIN	6.00	12/31/2030	12,990,000	13,166,233	13,533,242
TALLGRASS NRG PRTNR/FIN	7.50	10/1/2025	11,929,000	12,172,048	12,996,646
TALOS PRODUCTION INC	12.00	1/15/2026	11,375,000	10,956,369	12,070,126
TARGA RESOURCES PARTNERS	4.00	1/15/2032	18,681,000	18,630,454	19,226,859
TARGA RESOURCES PARTNERS	4.88	2/1/2031	16,393,000	16,630,933	17,741,324
TARGA RESOURCES PARTNERS	5.00	1/15/2028	7,993,000	7,797,454	8,442,766
TARGA RESOURCES PARTNERS	5.50	3/1/2030	20,355,000	20,818,284	22,376,659
TARGA RESOURCES PARTNERS	5.88	4/15/2026	20,716,000	20,501,410	21,735,434
TARGA RESOURCES PARTNERS	6.50	7/15/2027	10,379,000	10,748,581	11,292,456
TARGA RESOURCES PARTNERS	6.88	1/15/2029	8,917,000	9,292,800	10,037,689
TASEKO MINES LTD	7.00	2/15/2026	1,075,000	1,075,000	1,123,192
TAYLOR MORR COMM/HLDGS	5.63	3/1/2024	905,000	895,758	984,387
TAYLOR MORR COMM/HLDGS	5.88	4/15/2023	2,118,000	2,159,955	2,261,791
TAYLOR MORRISON COMM	5.13	8/1/2030	7,850,000	8,377,026	8,506,260
TAYLOR MORRISON COMM	5.75	1/15/2028	3,585,000	3,844,891	4,046,282
TAYLOR MORRISON COMM	5.88	6/15/2027	7,300,000	7,348,944	8,274,331
TEACHERS INSUR + ANNUITY	4.27	5/15/2047	37,948,000	39,152,942	45,334,958
TEACHERS INSUR + ANNUITY	4.90	9/15/2044	28,398,000	29,929,064	36,618,937
TEACHERS INSUR + ANNUITY	6.85	12/16/2039	6,202,000	7,967,085	9,371,284
TEAM HEALTH HOLDINGS INC	6.38	2/1/2025	906,000	711,794	862,403
TECHNIPFCM PLC	6.50	2/1/2026	1,375,000	1,375,000	1,483,378
TECK RESOURCES LIMITED	6.13	10/1/2035	4,392,000	4,707,567	5,668,579
TECK RESOURCES LIMITED	6.25	7/15/2041	7,436,000	7,840,289	9,775,143
TEGNA INC	4.63	3/15/2028	18,650,000	18,762,036	19,347,883
TEGNA INC	4.75	3/15/2026	8,000,000	8,119,678	8,523,440
TEGNA INC	5.00	9/15/2029	18,250,000	18,349,471	19,104,465
TEINE ENERGY LTD	6.88	4/15/2029	1,175,000	1,175,000	1,205,820
TELECOM ITALIA CAPITAL	6.38	11/15/2033	425,000	505,311	506,749

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TELECOM ITALIA CAPITAL	7.20	7/18/2036	275,000	307,020	355,402
TELECOM ITALIA SPA	5.30	5/30/2024	275,000	287,993	300,663
TELEFLEX INC	4.25	6/1/2028	10,216,000	10,552,615	10,650,895
TELEFLEX INC	4.63	11/15/2027	8,920,000	8,682,994	9,500,246
TELEFONICA EUROPE BV	8.25	9/15/2030	5,100,000	5,353,860	7,467,114
TELESAT CANADA/TELESAT L	4.88	6/1/2027	775,000	775,000	750,417
TELESAT CANADA/TELESAT L	5.63	12/6/2026	10,250,000	10,292,135	10,284,645
TELESAT CANADA/TELESAT L	6.50	10/15/2027	11,050,000	11,150,028	10,528,440
TELUS CORP	4.30	6/15/2049	10,612,000	10,803,084	12,806,986
TEMPO ACQUISITION LLC/FI	5.75	6/1/2025	1,299,000	1,299,000	1,367,795
TEMPO ACQUISITION LLC/FI	6.75	6/1/2025	2,398,000	2,438,668	2,438,478
TEMPUR SEALY INTL INC	4.00	4/15/2029	13,850,000	13,930,795	14,084,758
TENET HEALTHCARE CORP	4.25	6/1/2029	1,750,000	1,750,000	1,774,203
TENET HEALTHCARE CORP	4.63	7/15/2024	33,392,000	32,805,173	33,881,193
TENET HEALTHCARE CORP	4.63	9/1/2024	775,000	775,000	795,336
TENET HEALTHCARE CORP	4.63	6/15/2028	3,382,000	3,423,335	3,478,962
TENET HEALTHCARE CORP	4.88	1/1/2026	23,449,000	23,635,005	24,289,881
TENET HEALTHCARE CORP	5.13	11/1/2027	22,579,000	22,802,671	23,661,211
TENET HEALTHCARE CORP	6.13	10/1/2028	48,298,000	48,138,518	51,391,970
TENET HEALTHCARE CORP	6.25	2/1/2027	15,157,000	15,495,006	15,838,459
TENET HEALTHCARE CORP	6.75	6/15/2023	28,155,000	28,092,737	30,658,824
TENET HEALTHCARE CORP	6.88	11/15/2031	650,000	546,727	736,301
TENET HEALTHCARE CORP	7.50	4/1/2025	2,200,000	2,231,790	2,373,492
TENNECO INC	5.00	7/15/2026	13,132,000	12,041,334	13,065,289
TENNECO INC	5.13	4/15/2029	15,826,000	15,733,370	16,280,523
TENNECO INC	7.88	1/15/2029	12,850,000	13,787,820	14,510,734
TENNESSEE GAS PIPELINE	2.90	3/1/2030	23,468,000	23,507,321	24,352,744
TEREX CORP	5.00	5/15/2029	12,600,000	12,915,892	13,120,632
TERRAFORM POWER OPERATIN	4.25	1/31/2023	9,275,000	9,227,304	9,550,468
TERRAFORM POWER OPERATIN	4.75	1/15/2030	15,538,000	15,670,224	15,958,769
TERRAFORM POWER OPERATIN	5.00	1/31/2028	13,520,000	12,971,914	14,315,246
TERVITA CORP	11.00	12/1/2025	7,500,000	7,739,463	8,391,750
TESLA INC	5.30	8/15/2025	32,420,000	30,404,098	33,492,778
TEXAS INSTRUMENTS INC	4.15	5/15/2048	7,800,000	7,913,299	9,886,812
TEXTRON INC	2.45	3/15/2031	11,400,000	11,359,172	11,458,482
TIME WARNER CABLE LLC	4.50	9/15/2042	42,500,000	37,271,457	47,383,250
TIME WARNER CABLE LLC	5.50	9/1/2041	81,386,000	83,529,789	101,199,422
TIME WARNER CABLE LLC	6.75	6/15/2039	10,162,000	11,196,392	14,226,800
TITAN ACQ/CO BORROWER	7.75	4/15/2026	1,225,000	1,200,155	1,270,068
TITAN INTERNATIONAL INC	7.00	4/30/2028	850,000	850,000	887,222
TK ELEVATOR US NEWCO INC	5.25	7/15/2027	2,879,000	2,925,532	3,032,767
TKC HOLDINGS INC	10.50	5/15/2029	1,050,000	1,050,000	1,136,709
TMS INTERNATIONAL CORP	6.25	4/15/2029	925,000	925,000	971,380
TOPAZ SOLAR FARMS LLC	5.75	9/30/2039	8,985,169	10,544,897	10,404,556
TOTALENERGIES CAP INTL	2.99	6/29/2041	1,000,000	1,012,552	1,017,260
TOTALENERGIES CAP INTL	3.13	5/29/2050	50,400,000	50,400,000	51,148,440
TOWNSQUARE MEDIA INC	6.88	2/1/2026	8,775,000	9,111,060	9,385,828

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TPC GROUP INC	10.50	8/1/2024	15,775,000	16,107,531	14,816,038
TRACTOR SUPPLY CO	1.75	11/1/2030	12,800,000	12,546,529	12,214,016
TRANSCANADA PIPELINES	4.63	3/1/2034	3,950,000	4,409,043	4,685,332
TRANSCONT GAS PIPE CORP	4.45	8/1/2042	9,630,000	9,948,112	11,502,072
TRANSCONT GAS PIPE LINE	3.25	5/15/2030	26,300,000	26,464,787	28,355,871
TRANSCONT GAS PIPE LINE	3.95	5/15/2050	30,504,000	30,829,359	34,258,127
TRANSCONT GAS PIPE LINE	4.60	3/15/2048	1,596,000	1,744,046	1,941,486
TRANSCONT GAS PIPE LINE	5.40	8/15/2041	18,188,000	19,399,414	23,491,985
TRANSDIGM INC	4.63	1/15/2029	21,840,000	21,689,901	21,907,267
TRANSDIGM INC	4.88	5/1/2029	4,910,000	4,909,695	4,961,506
TRANSDIGM INC	5.50	11/15/2027	51,287,000	51,040,208	53,476,955
TRANSDIGM INC	6.25	3/15/2026	81,269,000	82,683,541	85,723,354
TRANSDIGM INC	6.38	6/15/2026	19,116,000	19,018,248	19,789,266
TRANSDIGM INC	7.50	3/15/2027	3,441,000	3,492,554	3,664,699
TRANSDIGM INC	8.00	12/15/2025	12,034,000	12,359,084	13,000,090
TRANSMONTAIGE PARTNERS	6.13	2/15/2026	2,476,000	2,454,693	2,535,548
TRANSOCEAN GUARDIAN LTD	5.88	1/15/2024	2,201,825	2,217,783	2,144,027
TRANSOCEAN INC	7.50	1/15/2026	2,207,000	2,127,408	1,897,314
TRANSOCEAN INC	8.00	2/1/2027	2,343,000	2,332,906	1,967,113
TRANSOCEAN INC	9.35	12/15/2041	1,275,000	1,015,312	945,094
TRANSOCEAN INC	11.50	1/30/2027	1,329,000	2,025,461	1,420,435
TRANSOCEAN POSEIDON LTD	6.88	2/1/2027	909,000	911,765	913,527
TRANSOCEAN SENTRY LTD	5.38	5/15/2023	4,796,115	4,568,892	4,679,858
TRAVEL + LEISURE CO	4.63	3/1/2030	475,000	475,000	490,324
TRAVEL + LEISURE CO	6.63	7/31/2026	10,550,000	10,899,601	11,949,141
TRAVELERS COS INC	3.75	5/15/2046	12,800,000	12,520,150	14,991,104
TRAVELERS COS INC	4.05	3/7/2048	10,884,000	11,315,162	13,278,698
TRAVELERS COS INC	4.10	3/4/2049	11,984,000	12,575,633	14,800,600
TREEHOUSE FOODS INC	4.00	9/1/2028	8,450,000	8,572,825	8,390,005
TRI POINTE GROUP / HOMES	5.88	6/15/2024	1,639,000	1,634,341	1,822,994
TRI POINTE HOMES INC	5.25	6/1/2027	1,075,000	1,001,383	1,167,461
TRI POINTE HOMES INC	5.70	6/15/2028	1,232,000	1,232,000	1,357,479
TRIDENT TPI HOLDINGS INC	6.63	11/1/2025	200,000	200,000	205,548
TRIDENT TPI HOLDINGS INC	9.25	8/1/2024	1,000,000	993,981	1,051,940
TRIMAS CORP	4.13	4/15/2029	850,000	850,000	861,790
TRIMBLE INC	4.90	6/15/2028	34,729,000	36,626,659	40,720,100
TRINET GROUP INC	3.50	3/1/2029	7,850,000	7,731,883	7,748,186
TRINITY HEALTH CORP	2.63	12/1/2040	4,000,000	4,000,000	3,942,000
TRINSEO OP / TRINSEO FIN	5.13	4/1/2029	2,325,000	2,352,513	2,374,569
TRINSEO OP / TRINSEO FIN	5.38	9/1/2025	11,335,000	10,950,780	11,597,519
TRIPADVISOR INC	7.00	7/15/2025	7,500,000	7,757,539	8,081,475
TRITON WATER HOLDINGS IN	6.25	4/1/2029	3,385,000	3,411,363	3,408,458
TRIUMPH GROUP INC	6.25	9/15/2024	375,000	375,000	380,760
TRIUMPH GROUP INC	7.75	8/15/2025	660,000	663,724	679,312
TRIUMPH GROUP INC	8.88	6/1/2024	9,697,000	9,998,231	10,835,040
TRIVIUM PACKAGING FIN	5.50	8/15/2026	2,523,000	2,534,964	2,649,175
TRIVIUM PACKAGING FIN	8.50	8/15/2027	1,551,000	1,616,416	1,684,184

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TRONOX INC	4.63	3/15/2029	16,700,000	16,810,274	16,886,873
TRONOX INC	6.50	5/1/2025	8,504,000	8,637,163	9,024,530
TTM TECHNOLOGIES INC	4.00	3/1/2029	9,225,000	9,199,228	9,274,907
TUTOR PERINI CORP	6.88	5/1/2025	7,800,000	7,724,896	8,069,724
TWILIO INC	3.63	3/15/2029	7,256,000	7,285,076	7,402,934
TWILIO INC	3.88	3/15/2031	9,306,000	9,480,801	9,558,751
TWITTER INC	3.88	12/15/2027	10,500,000	10,527,001	11,154,045
TYCO ELECTRONICS GROUP S	7.13	10/1/2037	15,080,000	17,220,798	23,088,385
TYSON FOODS INC	4.55	6/2/2047	13,608,000	14,592,244	16,630,065
TYSON FOODS INC	4.88	8/15/2034	5,400,000	6,301,268	6,714,684
TYSON FOODS INC	5.10	9/28/2048	42,274,000	43,875,417	55,771,243
TYSON FOODS INC	5.15	8/15/2044	1,400,000	1,677,532	1,811,334
UBER TECHNOLOGIES INC	6.25	1/15/2028	10,155,000	10,288,410	10,937,849
UBER TECHNOLOGIES INC	7.50	5/15/2025	20,420,000	20,911,852	22,033,793
UBER TECHNOLOGIES INC	7.50	9/15/2027	23,143,000	23,215,273	25,428,834
UBER TECHNOLOGIES INC	8.00	11/1/2026	23,725,000	24,734,663	25,569,619
UBS GROUP AG	4.38	12/31/2099	49,000,000	48,936,805	50,034,880
UDR INC	3.00	8/15/2031	7,266,000	7,282,404	7,635,113
UDR INC	3.20	1/15/2030	28,000,000	28,792,486	30,294,880
UDR INC	4.40	1/26/2029	8,500,000	8,549,934	9,809,850
UNDER ARMOUR INC	3.25	6/15/2026	9,100,000	8,765,237	9,435,699
UNICREDIT SPA	5.46	6/30/2035	4,400,000	4,654,146	4,801,368
UNION PACIFIC CORP	3.20	5/20/2041	38,000,000	38,050,955	40,175,880
UNION PACIFIC CORP	3.55	8/15/2039	15,694,000	16,118,297	17,462,243
UNION PACIFIC CORP	3.60	9/15/2037	1,200,000	1,275,908	1,343,436
UNION PACIFIC CORP	3.84	3/20/2060	4,725,000	4,838,781	5,363,678
UNION PACIFIC CORP	3.95	8/15/2059	13,800,000	13,724,188	16,034,220
UNION PACIFIC CORP	4.00	4/15/2047	5,292,000	5,325,743	6,132,475
UNION PACIFIC CORP	4.05	3/1/2046	11,500,000	11,649,040	13,309,985
UNION PACIFIC CORP	4.10	9/15/2067	11,600,000	11,072,052	13,516,784
UNITED AIR 2018 1 AA PTT	3.50	9/1/2031	5,300,769	5,425,687	5,534,267
UNITED AIR 2019 1 AA PTT	4.15	2/25/2033	1,685,163	1,781,823	1,848,152
UNITED AIR 2019 2 AA PTT	2.70	11/1/2033	12,013,816	11,882,051	11,996,636
UNITED AIR 2020 1 A PTT	5.88	4/15/2029	8,683,806	8,731,513	9,659,432
UNITED AIR 2020 1 B PTT	4.88	7/15/2027	48,791,888	49,762,434	51,745,260
UNITED AIRLINES HOLDINGS	4.25	10/1/2022	1,080,000	1,063,955	1,105,952
UNITED AIRLINES HOLDINGS	4.88	1/15/2025	740,000	722,086	769,489
UNITED AIRLINES HOLDINGS	5.00	2/1/2024	125,000	98,213	130,919
UNITED AIRLINES INC	4.38	4/15/2026	27,736,000	28,600,399	28,713,139
UNITED AIRLINES INC	4.63	4/15/2029	26,495,000	27,289,287	27,443,521
UNITED AIRLINES, INC.	0.00	4/21/2028	900,000	895,500	910,998
UNITED NATURAL FOODS INC	6.75	10/15/2028	7,425,000	7,517,499	7,986,330
UNITED PARCEL SERVICE	3.40	11/15/2046	27,327,000	26,223,385	30,372,321
UNITED RENTALS NORTH AM	3.88	2/15/2031	18,483,000	18,855,646	18,816,988
UNITED RENTALS NORTH AM	4.00	7/15/2030	10,500,000	10,766,854	10,805,865
UNITED RENTALS NORTH AM	4.88	1/15/2028	25,749,000	24,561,895	27,326,899
UNITED RENTALS NORTH AM	5.50	5/15/2027	17,717,000	17,518,349	18,767,618

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UNITED RENTALS NORTH AM	5.88	9/15/2026	15,200,000	15,291,797	15,771,976
UNITED STATES STEEL CORP	6.25	3/15/2026	11,305,000	10,917,072	11,642,793
UNITED STATES STEEL CORP	6.88	8/15/2025	11,700,000	11,573,890	11,967,228
UNITED STATES STEEL CORP	6.88	3/1/2029	14,998,000	15,019,632	16,063,608
UNITED WHOLESALE MTGE LL	5.50	11/15/2025	11,750,000	12,124,384	12,164,188
UNITED WHOLESALE MTGE LL	5.50	4/15/2029	12,975,000	12,959,194	12,983,045
UNITEDHEALTH GROUP INC	2.75	5/15/2040	5,000,000	5,286,902	5,059,750
UNITEDHEALTH GROUP INC	3.70	8/15/2049	3,000,000	3,029,247	3,441,720
UNITEDHEALTH GROUP INC	3.75	10/15/2047	26,000,000	25,880,624	29,969,420
UNITEDHEALTH GROUP INC	4.20	1/15/2047	4,900,000	5,247,762	5,988,682
UNITEDHEALTH GROUP INC	4.25	6/15/2048	9,300,000	9,373,385	11,510,889
UNITEDHEALTH GROUP INC	4.45	12/15/2048	9,200,000	9,287,051	11,774,344
UNITEDHEALTH GROUP INC	4.75	7/15/2045	15,560,000	17,029,124	20,398,849
UNITI GROUP/CSL CAPITAL	4.75	4/15/2028	11,050,000	11,029,892	11,038,840
UNITI GROUP/CSL CAPITAL	6.50	2/15/2029	20,125,000	20,267,067	20,219,588
UNITI GROUP/CSL CAPITAL	7.13	12/15/2024	8,000,000	7,828,202	8,274,640
UNITI GRP/UNITI HLD/CSL	7.88	2/15/2025	35,629,000	36,445,086	38,160,797
UNITYPOINT HEALTH	3.67	2/15/2050	9,630,000	9,737,239	10,717,997
UNIVAR SOLUTIONS USA INC	5.13	12/1/2027	9,550,000	9,669,757	10,038,865
UNIVERSAL HEALTH SVCS	2.65	10/15/2030	34,399,000	34,245,572	34,568,243
UNIVISION COMMUNICATIONS	4.50	5/1/2029	18,276,000	18,458,220	18,413,436
UNIVISION COMMUNICATIONS	5.13	2/15/2025	25,835,000	24,641,403	26,356,867
UNIVISION COMMUNICATIONS	6.63	6/1/2027	25,875,000	25,540,818	28,036,339
UNIVISION COMMUNICATIONS	9.50	5/1/2025	775,000	769,222	854,732
UPC BROADBAND FINCO BV	4.88	7/15/2031	3,000,000	3,000,000	3,011,760
UPC HOLDING BV	5.50	1/15/2028	400,000	400,000	419,376
URBAN ONE INC	7.38	2/1/2028	13,494,000	13,842,625	14,575,409
US ACUTE CARE SOLUTIONS	6.38	3/1/2026	1,989,000	2,021,428	2,055,791
US CELLULAR CORP	6.70	12/15/2033	10,400,000	10,825,930	12,744,888
US CONCRETE INC	5.13	3/1/2029	725,000	725,000	793,846
US FOODS INC	4.75	2/15/2029	20,604,000	20,811,087	21,015,050
US FOODS INC	6.25	4/15/2025	15,309,000	15,657,496	16,243,002
USA COM PART/USA COM FIN	6.88	4/1/2026	14,614,000	14,740,284	15,326,433
USA COM PART/USA COM FIN	6.88	9/1/2027	13,184,000	13,131,984	14,086,313
USI INC/NY	6.88	5/1/2025	2,549,000	2,566,340	2,595,953
UTAH ACQUISITION SUB	5.25	6/15/2046	10,437,000	11,654,141	12,780,733
VAIL RESORTS INC	6.25	5/15/2025	10,000,000	10,331,815	10,701,200
VALE OVERSEAS LIMITED	3.75	7/8/2030	37,500,000	39,665,959	39,883,125
VALERO ENERGY CORP	4.00	4/1/2029	11,600,000	12,253,656	12,952,212
VALERO ENERGY CORP	4.35	6/1/2028	15,200,000	15,744,755	17,319,184
VALERO ENERGY CORP	6.63	6/15/2037	2,808,000	3,339,397	3,846,342
VALERO ENERGY CORP	10.50	3/15/2039	11,684,000	13,001,366	20,543,627
VALVOLINE INC	3.63	6/15/2031	8,350,000	8,493,793	8,347,161
VALVOLINE INC	4.25	2/15/2030	9,150,000	9,216,281	9,450,212
VENTAS REALTY LP	3.00	1/15/2030	25,300,000	25,355,136	26,453,680
VENTAS REALTY LP	4.88	4/15/2049	5,092,000	5,388,126	6,309,039
VEREIT OPERATING PARTNER	2.85	12/15/2032	16,500,000	16,346,464	17,256,030

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VERICAST CORP	8.38	8/15/2022	1,510,000	1,485,511	1,532,106
VERISIGN INC	2.70	6/15/2031	13,000,000	13,029,098	13,193,180
VERISK ANALYTICS INC	3.63	5/15/2050	4,600,000	4,569,097	4,921,126
VERISK ANALYTICS INC	4.13	3/15/2029	14,100,000	15,116,664	16,023,945
VERITAS US INC/BERMUDA L	7.50	9/1/2025	4,760,000	4,803,720	4,954,827
VERIZON COMMUNICATIONS	2.55	3/21/2031	26,000,000	25,918,612	26,601,900
VERIZON COMMUNICATIONS	2.65	11/20/2040	141,860,000	141,676,930	136,869,365
VERIZON COMMUNICATIONS	2.99	10/30/2056	18,603,000	19,161,476	17,491,099
VERIZON COMMUNICATIONS	3.40	3/22/2041	25,000,000	24,985,700	26,480,750
VERIZON COMMUNICATIONS	4.00	3/22/2050	14,230,000	14,382,580	16,376,738
VERSCEND ESCROW CORP	9.75	8/15/2026	5,773,000	5,883,156	6,089,072
VERTICAL HOLDCO GMBH	7.63	7/15/2028	1,978,000	2,056,174	2,144,508
VF CORP	2.95	4/23/2030	9,300,000	9,309,425	9,842,376
VIACOMCBS INC	4.20	6/1/2029	14,800,000	14,885,190	17,027,548
VIACOMCBS INC	4.20	5/19/2032	4,000,000	4,469,611	4,614,960
VIACOMCBS INC	4.38	3/15/2043	4,266,000	4,523,708	4,924,628
VIACOMCBS INC	4.85	7/1/2042	8,583,000	8,884,471	10,530,740
VIACOMCBS INC	5.50	5/15/2033	3,500,000	4,147,195	4,455,465
VIACOMCBS INC	5.85	9/1/2043	32,125,000	33,595,651	44,002,255
VIACOMCBS INC	7.88	7/30/2030	21,700,000	25,112,066	30,980,439
VIASAT INC	5.63	9/15/2025	11,400,000	11,090,778	11,614,434
VIASAT INC	5.63	4/15/2027	9,700,000	9,791,450	10,123,793
VIATRIS INC	2.70	6/22/2030	24,400,000	24,849,529	24,656,932
VIATRIS INC	3.85	6/22/2040	85,862,000	92,736,848	91,643,947
VIATRIS INC	4.00	6/22/2050	46,698,000	49,665,359	49,484,003
VICI PROPERTIES / NOTE	3.50	2/15/2025	8,200,000	7,972,190	8,402,048
VICI PROPERTIES / NOTE	3.75	2/15/2027	19,938,000	20,046,121	20,360,686
VICI PROPERTIES / NOTE	4.13	8/15/2030	18,024,000	18,138,645	18,591,756
VICI PROPERTIES / NOTE	4.25	12/1/2026	23,993,000	24,301,363	24,940,724
VICI PROPERTIES / NOTE	4.63	12/1/2029	17,555,000	17,982,254	18,656,752
VICTORS MERGER CORP	6.38	5/15/2029	1,050,000	1,050,000	1,058,274
VIDEOTRON LTD	3.63	6/15/2029	10,923,000	11,006,901	11,115,463
VIDEOTRON LTD	5.00	7/15/2022	7,800,000	7,823,233	8,113,014
VIDEOTRON LTD	5.38	6/15/2024	11,040,000	11,169,769	12,116,179
VIDEOTRON LTD / LTEE	5.13	4/15/2027	11,535,000	11,418,319	12,061,227
VIKING CRUISES LTD	5.88	9/15/2027	4,522,000	4,206,436	4,467,374
VIKING CRUISES LTD	6.25	5/15/2025	650,000	625,485	649,441
VIKING CRUISES LTD	7.00	2/15/2029	800,000	800,000	834,960
VIKING CRUISES LTD	13.00	5/15/2025	11,290,000	11,902,694	13,277,492
VIKING OCEAN CRUISES SHI	5.63	2/15/2029	1,346,000	1,346,000	1,369,838
VINE ENERGY HOLDINGS LLC	6.75	4/15/2029	17,336,000	17,423,995	18,247,527
VIRGIN AUSTRALIA HOLDING	8.13	11/15/2024	325,000	325,000	29,101
VIRGIN MEDIA FINANCE PLC	5.00	7/15/2030	1,800,000	1,841,545	1,814,670
VIRGIN MEDIA SECURED FIN	5.50	5/15/2029	800,000	806,174	859,752
VIRGIN MEDIA VEND FIN IV	5.00	7/15/2028	400,000	400,000	408,152
VIRGINIA ELEC + POWER CO	6.00	1/15/2036	43,400,000	47,163,974	60,174,100
VISA INC	4.30	12/14/2045	5,700,000	5,998,833	7,329,402

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VISTAJET MALTA/XO MGMT	10.50	6/1/2024	900,000	890,107	980,757
VISTRA CORP	5.00	7/31/2027	27,167,000	27,737,870	27,888,827
VISTRA CORP	5.50	9/1/2026	21,245,000	21,491,018	21,920,166
VISTRA CORP	5.63	2/15/2027	24,556,000	24,977,801	25,518,104
VISTRA OPERATIONS CO LLC	4.38	5/1/2029	22,307,000	22,365,886	22,424,781
VITERRA FINANCE BV	3.20	4/21/2031	31,000,000	30,909,860	31,199,330
VM CONSOLIDATED INC	5.50	4/15/2029	325,000	325,000	331,510
VMED O2 UK FINAN	4.25	1/31/2031	4,430,000	4,391,978	4,357,525
VMED O2 UK FINAN	4.75	7/15/2031	4,564,000	4,564,000	4,656,010
VOC ESCROW LTD	5.00	2/15/2028	12,600,000	12,091,197	12,764,304
VODAFONE GROUP PLC	4.38	2/19/2043	4,000,000	4,434,423	4,667,760
VODAFONE GROUP PLC	4.88	6/19/2049	14,622,000	14,785,585	18,437,465
VODAFONE GROUP PLC	5.00	5/30/2038	35,600,000	45,879,412	44,842,116
VODAFONE GROUP PLC	5.25	5/30/2048	26,426,000	27,771,393	34,640,522
VODAFONE GROUP PLC	6.15	2/27/2037	18,800,000	21,416,972	26,041,572
VODAFONE GROUP PLC	7.00	4/4/2079	1,400,000	1,546,415	1,695,316
VOYA FINANCIAL INC	5.70	7/15/2043	17,915,000	20,205,899	24,619,689
W + T OFFSHORE INC	9.75	11/1/2023	6,000,000	4,643,930	5,818,800
WABASH NATIONAL CORP	5.50	10/1/2025	46,000	45,386	46,896
WALGREENS BOOTS ALLIANCE	3.20	4/15/2030	16,500,000	16,920,335	17,606,820
WALMART INC	3.63	12/15/2047	6,338,000	6,417,670	7,434,728
WALMART INC	4.05	6/29/2048	17,842,000	18,827,163	22,449,161
WALMART INC	4.30	4/22/2044	6,838,000	7,524,187	8,678,243
WALT DISNEY COMPANY/THE	8.45	8/1/2034	36,780,000	52,270,603	58,735,821
WASH MULTIFAM ACQ INC	5.75	4/15/2026	13,500,000	13,895,434	14,097,780
WASHINGTON GAS LIGHT CO	3.65	9/15/2049	3,000,000	3,488,554	3,369,090
WASHINGTON MUTUAL INC COMMON	0.00	9/21/2017	2,460,000	1,710,000	16,457
WASTE PRO USA INC	5.50	2/15/2026	14,814,000	14,575,664	15,299,010
WATCO COS LLC/FINANCE CO	6.50	6/15/2027	8,100,000	8,262,634	8,690,166
WEATHERFORD INTERNATIONA	8.75	9/1/2024	7,000,000	7,131,889	7,320,250
WEATHERFORD INTL LTD	11.00	12/1/2024	36,225,000	38,158,232	37,638,862
WEEKLEY HOMES LLC/ FINAN	4.88	9/15/2028	1,450,000	1,451,694	1,496,893
WELBILT INC	9.50	2/15/2024	379,000	396,866	396,627
WELLS FARGO + COMPANY	2.57	2/11/2031	39,220,000	39,422,973	40,599,367
WELLS FARGO + COMPANY	2.88	10/30/2030	36,100,000	36,155,569	38,237,481
WELLS FARGO + COMPANY	3.90	12/31/2099	50,000,000	50,000,000	51,694,000
WELLS FARGO + COMPANY	4.40	6/14/2046	4,716,000	5,303,991	5,695,136
WELLS FARGO + COMPANY	4.65	11/4/2044	45,208,000	47,809,006	55,707,106
WELLS FARGO + COMPANY	4.75	12/7/2046	20,956,000	23,645,395	26,486,079
WELLS FARGO + COMPANY	5.50	8/1/2035	4,567,000	5,719,825	5,906,364
WELLTOWER INC	2.80	6/1/2031	12,500,000	12,439,148	12,916,500
WELLTOWER INC	3.10	1/15/2030	11,200,000	11,261,008	11,935,952
WELLTOWER INC	4.95	9/1/2048	7,499,000	8,270,972	9,600,220
WERNER FINCO LP/INC	8.75	7/15/2025	1,275,000	1,272,014	1,332,120
WESCO DISTRIBUTION INC	7.13	6/15/2025	28,384,000	29,547,147	30,677,143
WESCO DISTRIBUTION INC	7.25	6/15/2028	28,237,000	29,808,755	31,444,158
WESTERN GLOBAL AIRLINES	10.38	8/15/2025	1,050,000	1,038,053	1,191,750

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WESTERN MIDSTREAM OPERAT	3.95	6/1/2025	500,000	487,666	519,185
WESTERN MIDSTREAM OPERAT	4.00	7/1/2022	475,000	462,554	482,648
WESTERN MIDSTREAM OPERAT	4.35	2/1/2025	24,082,000	19,794,284	25,444,319
WESTERN MIDSTREAM OPERAT	4.50	3/1/2028	1,920,000	1,822,093	2,056,512
WESTERN MIDSTREAM OPERAT	4.65	7/1/2026	603,000	593,608	646,730
WESTERN MIDSTREAM OPERAT	4.75	8/15/2028	1,991,000	1,984,300	2,163,082
WESTERN MIDSTREAM OPERAT	5.30	2/1/2030	17,083,000	14,313,010	19,184,380
WESTERN MIDSTREAM OPERAT	5.30	3/1/2048	16,150,000	9,317,426	17,144,033
WESTERN MIDSTREAM OPERAT	5.45	4/1/2044	10,950,000	5,258,154	11,787,237
WESTERN MIDSTREAM OPERAT	5.50	8/15/2048	500,000	352,603	545,240
WESTERN MIDSTREAM OPERAT	6.50	2/1/2050	13,275,000	10,662,427	15,395,947
WESTINGHOUSE AIR BRAKE	4.95	9/15/2028	25,362,000	25,798,674	29,458,724
WESTLAKE CHEMICAL CORP	3.38	6/15/2030	9,438,000	9,448,374	10,164,065
WESTPAC BANKING CORP	2.67	11/15/2035	25,000,000	24,939,925	24,614,500
WESTPAC BANKING CORP	2.96	11/16/2040	14,596,000	14,660,680	14,330,207
WESTPAC BANKING CORP	4.11	7/24/2034	28,795,000	29,793,664	31,605,392
WEYERHAEUSER CO	7.38	3/15/2032	23,068,000	26,100,556	33,251,138
WHEEL PROS INC	6.50	5/15/2029	1,075,000	1,075,000	1,087,094
WHIRLPOOL CORP	4.50	6/1/2046	8,384,000	8,228,083	10,073,041
WHIRLPOOL CORP	4.60	5/15/2050	15,696,000	16,023,250	19,471,830
WHIRLPOOL CORP	4.75	2/26/2029	10,586,000	11,315,550	12,549,915
WHITE CAP BUYER LLC	6.88	10/15/2028	3,574,000	3,706,560	3,812,636
WILLIAM CARTER	5.50	5/15/2025	7,000,000	7,133,134	7,400,820
WILLIAM CARTER	5.63	3/15/2027	8,950,000	9,127,099	9,413,163
WILLIAMS COMPANIES INC	2.60	3/15/2031	10,000,000	9,964,318	10,137,400
WILLIAMS COMPANIES INC	5.10	9/15/2045	43,800,000	44,858,012	54,379,890
WILLIAMS SCOTSMAN INTL	4.63	8/15/2028	8,475,000	8,541,884	8,751,200
WILLIS NORTH AMERICA INC	2.95	9/15/2029	9,800,000	9,737,643	10,307,346
WILLIS NORTH AMERICA INC	3.88	9/15/2049	13,093,000	13,578,894	14,811,325
WILLIS NORTH AMERICA INC	4.50	9/15/2028	25,500,000	25,560,156	29,509,620
WINDSTREAM ESCROW LLC	7.75	8/15/2028	23,350,000	23,310,777	24,169,819
WINDSTREAM SERVICES LLC	0.00	9/21/2027	523,677	522,368	524,594
WINNEBAGO INDUSTRIES	6.25	7/15/2028	1,575,000	1,602,118	1,702,260
WMG ACQUISITION CORP	3.00	2/15/2031	13,234,000	12,899,321	12,566,742
WMG ACQUISITION CORP	3.88	7/15/2030	9,350,000	9,600,016	9,461,920
WP CAREY INC	3.85	7/15/2029	9,200,000	9,333,057	10,208,136
WR GRACE + CO CONN	4.88	6/15/2027	13,745,000	13,909,443	14,568,326
WRKCO INC	4.20	6/1/2032	16,861,000	17,307,239	19,538,695
WRKCO INC	4.90	3/15/2029	16,800,000	17,207,722	20,148,912
WW GRAINGER INC	4.60	6/15/2045	16,934,000	19,036,994	21,869,245
WW INTERNATIONAL INC	4.50	4/15/2029	9,525,000	9,484,537	9,618,440
WW INTERNATIONAL, INC.	0.00	4/13/2028	375,000	373,125	375,938
WYNDHAM HOTELS + RESORTS	4.38	8/15/2028	10,429,000	10,490,853	10,844,178
WYNN LAS VEGAS LLC/CORP	4.25	5/30/2023	10,442,000	10,245,699	10,763,405
WYNN LAS VEGAS LLC/CORP	5.25	5/15/2027	17,355,000	16,444,868	18,637,014
WYNN LAS VEGAS LLC/CORP	5.50	3/1/2025	34,615,000	34,121,406	37,254,740
WYNN MACAU LTD	4.88	10/1/2024	321,000	315,156	325,622

**CalPERS 2020-2021 Annual Investment Report
Corporate Bonds**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WYNN MACAU LTD	5.63	8/26/2028	1,200,000	1,212,062	1,253,532
WYNN RESORTS FINANCE LLC	5.13	10/1/2029	15,675,000	15,774,363	16,588,853
WYNN RESORTS FINANCE LLC	7.75	4/15/2025	8,417,000	8,528,335	9,069,065
XEROX CORPORATION	4.38	3/15/2023	15,000,000	14,779,062	15,654,450
XEROX HOLDINGS CORP	5.00	8/15/2025	11,750,000	11,889,519	12,414,110
XEROX HOLDINGS CORP	5.50	8/15/2028	12,325,000	12,584,789	12,738,874
XHR LP	4.88	6/1/2029	8,700,000	8,883,472	8,982,750
XHR LP	6.38	8/15/2025	7,975,000	8,039,340	8,487,314
XLIT LTD	5.50	3/31/2045	4,900,000	6,204,137	6,676,005
XPO LOGISTICS INC	6.13	9/1/2023	6,200,000	6,245,010	6,248,298
XPO LOGISTICS INC	6.25	5/1/2025	20,699,000	21,193,270	22,021,666
XPO LOGISTICS INC	6.75	8/15/2024	17,526,000	17,654,763	18,233,875
YARA INTERNATIONAL ASA	3.15	6/4/2030	16,700,000	16,952,514	17,910,416
YUM BRANDS INC	3.63	3/15/2031	18,440,000	18,428,719	18,423,404
YUM BRANDS INC	4.63	1/31/2032	17,000,000	17,504,666	17,865,300
YUM BRANDS INC	4.75	1/15/2030	14,850,000	15,127,718	16,067,255
YUM BRANDS INC	7.75	4/1/2025	7,898,000	8,482,684	8,608,109
ZAYO GROUP HOLDINGS INC	4.00	3/1/2027	28,837,000	28,367,451	28,647,253
ZAYO GROUP HOLDINGS INC	6.13	3/1/2028	3,191,000	3,045,277	3,258,266
ZI TECH LLC/ZI FIN CORP	3.88	2/1/2029	3,595,000	3,632,553	3,568,038
ZIGGO BOND CO BV	5.13	2/28/2030	400,000	400,000	409,152
ZIGGO BOND CO BV	6.00	1/15/2027	1,430,000	1,431,312	1,493,320
ZIGGO BV	5.50	1/15/2027	2,188,000	2,282,135	2,273,748
ZIMMER BIOMET HOLDINGS	3.55	3/20/2030	15,300,000	15,501,252	16,753,806
ZIMMER BIOMET HOLDINGS	4.25	8/15/2035	2,000,000	2,033,224	2,193,020
ZOETIS INC	4.45	8/20/2048	13,980,000	14,923,702	17,811,499
ZOETIS INC	4.70	2/1/2043	58,624,000	62,207,377	75,471,365
TOTAL				41,741,864,369	45,169,494,883

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Domestic Equity

Security Name	Shares	Book Value	Market Value
10X GENOMICS INC CLASS A	186,387	23,069,138	36,498,302
1LIFE HEALTHCARE INC	255,386	7,759,856	8,443,061
1ST SOURCE CORP	8,209	390,584	381,390
2U INC	141,821	4,700,502	5,909,681
3D SYSTEMS CORP	246,812	4,993,449	9,865,076
3M CO	1,567,855	219,911,360	311,423,039
4LICENSING CORP	40,600	0	0
8X8 INC	239,618	5,247,764	6,651,796
AAON INC	20,491	1,434,575	1,282,532
AARON S CO INC/THE	30,248	575,609	967,634
ABBOTT LABORATORIES	5,038,697	361,162,002	584,136,143
ABBVIE INC	4,009,512	252,321,478	451,631,432
ABERCROMBIE + FITCH CO CL A	172,250	2,026,115	7,997,568
ABIOMED INC	100,148	16,551,042	31,257,192
ACADIA HEALTHCARE CO INC	200,083	8,129,716	12,555,208
ACADIA PHARMACEUTICALS INC	241,871	7,147,737	5,899,234
ACCELERON PHARMA INC	108,307	6,618,825	13,591,445
ACHILLION PHARMACE	326,299	0	0
ACI WORLDWIDE INC	262,959	6,106,229	9,766,297
ACNB CORP	4,275	125,258	119,315
ACTIVISION BLIZZARD INC	6,252,661	462,339,241	596,753,966
ACTUA CORP	72,523	0	0
ACUITY BRANDS INC	81,368	8,175,418	15,218,257
ADAMS RESOURCES + ENERGY INC	1,785	49,998	49,427
ADAPTIVE BIOTECHNOLOGIES	214,394	7,483,787	8,760,139
ADEPTUS HEALTH INC	10,800	0	0
ADIENT PLC	408,865	11,942,351	18,480,698
ADOBE INC	2,209,565	699,111,439	1,294,009,647
ADVANCE AUTO PARTS INC	206,170	24,762,839	42,293,714
ADVANCED DRAINAGE SYSTEMS IN	127,564	4,570,841	14,870,135
ADVANCED ENERGY INDUSTRIES	87,454	3,860,492	9,856,940
ADVANCED MICRO DEVICES	2,536,771	85,181,971	238,278,900
AECOM	336,439	12,050,456	21,303,317
AEGLEA BIOTHERAPEUTICS INC	20,841	165,356	145,053
AEROJET ROCKETDYNE HOLDINGS	164,375	5,675,438	7,937,669
AES CORP	1,590,271	23,374,706	41,458,365
AEVI GENOMIC MEDICINE INC	51,000	0	0
AFFILIATED MANAGERS GROUP	104,045	10,017,875	16,044,779
AFLAC INC	1,586,621	54,119,726	85,138,083
AGCO CORP	150,099	9,353,988	19,569,908
AGILENT TECHNOLOGIES INC	690,045	38,866,554	101,995,551
AIR LEASE CORP	248,166	9,518,363	10,358,449
AIR PRODUCTS + CHEMICALS INC	450,518	66,536,317	129,605,018
AIR T INC	3,319	78,893	82,162
AIRBNB INC CLASS A	69,232	9,647,609	10,602,188
AKAMAI TECHNOLOGIES INC	1,238,844	105,889,810	144,449,210
ALAMO GROUP INC	4,755	742,493	725,993

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Security Name	Shares	Book Value	Market Value
ALARM.COM HOLDINGS INC	105,117	5,690,659	8,903,410
ALASKA AIR GROUP INC	274,345	9,787,496	16,545,747
ALBANY INTL CORP CL A	13,966	1,165,742	1,246,605
ALBEMARLE CORP	261,622	21,752,421	44,072,842
ALCOA CORP	446,025	12,168,609	16,431,561
ALDER BIOPHARMACEUTICALS INC	135,910	0	0
ALERUS FINANCIAL CORP	7,197	214,327	208,785
ALEXION PHARMACEUTICALS INC	949,278	125,608,795	174,391,861
ALEXZA PHARMACEUTICALS	26,307	0	0
ALIGN TECHNOLOGY INC	187,081	35,685,414	114,306,491
ALLAKOS INC	75,614	6,904,487	6,455,167
ALLEGHANY CORP	30,727	14,437,156	20,497,060
ALLEGIANCE BANCSHARES INC	9,406	381,319	361,567
ALLEGIANCE TELECOM B	30,700	0	0
ALLETE INC	117,206	8,079,599	8,202,076
ALLIANCE DATA SYSTEMS CORP	160,125	12,098,268	16,683,424
ALLIANCEBERNSTEIN HOLDING LP	36,270	1,450,437	1,688,731
ALLIANT ENERGY CORP	1,920,678	83,828,798	107,097,005
ALLIED MOTION TECHNOLOGIES	4,726	161,724	163,189
ALLISON TRANSMISSION HOLDING	248,807	9,491,486	9,887,590
ALLSTATE CORP	2,456,039	219,041,672	320,365,727
ALLY FINANCIAL INC	1,212,312	34,463,594	60,421,630
ALNYLAM PHARMACEUTICALS INC	317,692	33,979,664	53,855,148
ALPHABET INC CL A	734,427	796,247,515	1,793,316,504
ALPHABET INC CL C	683,998	922,781,835	1,714,317,867
ALTERYX INC CLASS A	118,853	13,246,713	10,223,735
ALTICE USA INC A	870,470	23,896,745	29,717,846
ALTRA INDUSTRIAL MOTION CORP	143,859	4,345,338	9,353,712
AMAZON.COM INC	1,119,216	1,754,887,247	3,850,282,115
AMBARELLA INC	76,342	4,481,867	8,140,347
AMBIT BIOSCIENCES CORP	34,600	0	0
AMC NETWORKS INC A	34,512	820,583	2,305,402
AMDOCS LTD	346,420	18,566,862	26,799,051
AMEDISYS INC	72,831	8,535,236	17,838,497
AMER NATL BNKSHS/DANVILLE VA	4,119	136,215	128,060
AMERCO	84,864	29,427,035	50,018,842
AMEREN CORPORATION	1,908,308	125,781,196	152,740,972
AMERICA FIRST MULTIFAMILY IN	30,541	168,892	205,846
AMERICAN AIRLINES GROUP INC	1,425,087	36,128,790	30,226,095
AMERICAN AXLE + MFG HOLDINGS	124,850	1,230,598	1,292,198
AMERICAN EAGLE ENERGY CORP	96,300	0	0
AMERICAN EAGLE OUTFITTERS	544,659	12,898,407	20,441,052
AMERICAN ELECTRIC POWER	3,816,977	286,484,735	322,878,084
AMERICAN EXPRESS CO	1,536,520	127,315,859	253,879,200
AMERICAN FINANCIAL GROUP INC	164,684	12,406,410	20,539,388
AMERICAN INTERNATIONAL GROUP	1,943,116	96,288,929	92,492,322
AMERICAN RIVER BANKSHRS (CA)	2,349	38,312	42,517
AMERICAN STATES WATER CO	20,931	1,582,802	1,665,270

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Security Name	Shares	Book Value	Market Value
AMERICAN VANGUARD CORP	14,293	291,720	250,270
AMERICAN WATER WORKS CO INC	1,392,198	136,946,026	214,579,478
AMERIPRISE FINANCIAL INC	276,974	27,135,054	68,933,289
AMERISAFE INC	9,553	611,392	570,219
AMERISERV FINANCIAL INC	2,316	9,403	9,102
AMERISOURCEBERGEN CORP	345,818	21,797,568	39,592,703
AMES NATIONAL CORP	4,495	114,982	110,172
AMETEK INC	518,187	32,437,901	69,177,965
AMGEN INC	2,301,128	419,900,010	560,899,950
AMN HEALTHCARE SERVICES INC	107,601	6,410,361	10,435,145
AMPCO PITTSBURGH CORP	6,362	42,944	38,617
AMPHENOL CORP CL A	4,687,728	200,734,359	320,687,472
AMREP CORP	3,281	36,419	38,256
ANALOG DEVICES INC	831,352	69,809,261	143,125,560
ANAPLAN INC	285,383	15,098,582	15,210,914
ANSYS INC	195,243	29,197,396	67,761,036
ANTHEM INC	583,762	109,855,653	222,880,332
AON PLC CLASS A	1,805,710	284,266,671	431,131,320
APA CORP	843,337	31,364,068	18,241,379
APOLLO GLOBAL MANAGEMENT INC	397,734	17,134,421	24,739,055
APOLLO INVESTMENT CORP	395,427	6,851,432	5,397,579
APPIAN CORP	87,094	6,104,751	11,997,199
APPLE INC	35,485,554	1,457,423,085	4,860,101,476
APPLIED INDUSTRIAL TECH INC	21,647	1,973,557	1,971,176
APPLIED MATERIALS INC	2,149,152	85,282,115	306,039,245
APPVION HLDG CORP	1,928	0	0
APPVION HOLDING CORP	1,928	0	0
APTARGROUP INC	146,683	10,891,408	20,658,834
APYX MEDICAL CORP	12,347	119,272	127,298
ARAMARK	516,050	19,279,892	19,222,863
ARCHER DANIELS MIDLAND CO	1,261,532	42,311,428	76,448,839
ARCOSA INC	24,195	1,574,853	1,421,214
ARENA PHARMACEUTICALS INC	138,375	7,583,955	9,437,175
ARES MANAGEMENT CORP A	297,638	11,838,797	18,926,800
ARISTA NETWORKS INC	134,273	28,964,451	48,648,451
ARK RESTAURANTS CORP	1,003	20,200	19,809
ARMSTRONG WORLD INDUSTRIES	107,545	7,857,220	11,535,277
ARROW ELECTRONICS INC	181,307	10,828,161	20,638,176
ARROW FINANCIAL CORP	6,768	225,442	243,310
ARROWHEAD PHARMACEUTICALS IN	203,656	4,953,007	16,866,790
ARTHUR J GALLAGHER + CO	1,538,747	122,135,539	215,547,680
ARTISAN PARTNERS ASSET MA A	114,981	3,695,213	5,843,334
ASBURY AUTOMOTIVE GROUP	5,900	739,622	1,011,083
ASCENT GLOBAL LOGISTICS INC	1,400	0	0
ASGN INC	116,708	6,171,769	11,312,506
ASHLAND GLOBAL HOLDINGS INC	126,728	6,981,032	11,088,700
ASPEN TECHNOLOGY INC	153,298	11,513,962	21,084,607

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Security Name	Shares	Book Value	Market Value
ASSURANT INC	456,145	44,376,488	71,240,726
ASTRONOVA INC	2,436	32,642	33,909
AT+T INC	28,588,206	846,587,058	822,768,569
ATKORE INC	36,600	1,452,039	2,598,600
ATLANTIC CAPITAL BANCSHARES	10,387	250,327	264,453
ATLANTIC UNION BANKSHARES CO	38,793	1,488,430	1,405,082
ATMOS ENERGY CORP	975,587	92,027,890	93,763,667
ATN INTERNATIONAL INC	5,570	273,598	253,379
AUTODESK INC	506,068	59,826,165	147,721,249
AUTOMATIC DATA PROCESSING	2,534,961	312,641,013	503,493,954
AUTONATION INC	197,822	9,278,290	18,755,504
AUTOZONE INC	177,455	153,161,691	264,801,900
AVALARA INC	171,640	18,096,244	27,771,352
AVANTOR INC	1,293,846	28,456,872	45,944,471
AVERY DENNISON CORP	188,424	15,704,354	39,614,262
AVIENT CORP	204,814	5,441,377	10,068,656
AVIS BUDGET GROUP INC	13,293	252,917	1,035,392
AVISTA CORP	38,550	1,840,763	1,644,929
AVNET INC	379,489	13,712,822	15,209,919
AWARE INC/MASS	3,273	11,946	12,143
AXALTA COATING SYSTEMS LTD	470,071	13,468,936	14,332,465
AXION INTERNATIONAL HOLDINGS	35,000	0	0
AXON ENTERPRISE INC	130,381	5,703,722	23,051,361
AXOS FINANCIAL INC	28,994	1,363,008	1,345,032
AZEK CO INC/THE	239,518	9,320,769	10,169,934
BAIN CAPITAL SPECIALTY FINAN	22,234	328,619	340,180
BAKER HUGHES CO	1,737,267	44,488,942	39,731,296
BALCHEM CORP	71,708	4,849,978	9,412,392
BALL CORP	2,531,765	131,132,275	205,123,600
BANDWIDTH INC CLASS A	44,090	4,443,051	6,080,893
BANK FIRST CORP	1,842	137,850	128,516
BANK OF AMERICA CORP	17,134,673	391,943,219	706,462,568
BANK OF HAWAII CORP	89,265	5,847,492	7,517,898
BANK OF MARIN BANCORP/CA	6,572	257,360	209,647
BANK OF NEW YORK MELLON CORP	1,897,858	63,678,331	97,227,265
BANK OF SOUTH CAROLINA CORP	450	10,170	9,225
BANK OZK	288,080	7,876,844	12,145,453
BANKFINANCIAL CORP	10,843	111,900	124,044
BANKUNITED INC	220,854	7,464,301	9,428,257
BANNER CORPORATION	17,327	924,049	939,297
BAR HARBOR BANKSHARES	7,672	225,710	219,573
BARNES GROUP INC	23,865	1,184,167	1,223,081
BARRETT BUSINESS SVCS INC	3,762	259,051	273,159
BATH + BODY WORKS INC	560,509	15,415,093	40,390,279
BATTALION OIL CORP WTS	85	0	0
BATTALION OIL WTS	137	0	0
BAUSCH HEALTH COS INC	676,600	23,211,222	19,877,823
BAXANO SURGICAL INC	66,000	0	0

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Domestic Equity

Security Name	Shares	Book Value	Market Value
BAXTER INTERNATIONAL INC	4,085,554	289,920,611	328,887,097
BAYCOM CORP	5,766	103,903	103,500
BEAM THERAPEUTICS INC	105,386	4,976,127	13,564,232
BECTON DICKINSON AND CO	1,640,898	366,464,458	399,049,985
BED BATH + BEYOND INC	5,459	71,736	181,730
BERKSHIRE HATHAWAY INC CL A	852	178,797,123	356,648,052
BERKSHIRE HATHAWAY INC CL B	3,634,115	673,303,269	1,009,993,241
BERRY GLOBAL GROUP INC	323,031	13,397,083	21,068,082
BEST BUY CO INC	595,272	33,730,607	68,444,375
BEYOND MEAT INC	116,865	12,267,526	18,405,069
BIG LOTS INC	49,458	1,778,382	3,264,723
BIGLARI HOLDINGS INC A	93	62,823	72,447
BILL.COM HOLDINGS INC	167,120	16,567,772	30,613,042
BIO RAD LABORATORIES A	170,104	85,526,267	109,596,306
BIO TECHNE CORP	87,043	13,765,502	39,191,981
BIOGEN INC	486,496	112,926,319	168,458,970
BIOHAVEN PHARMACEUTICAL HOLD	108,081	6,058,800	10,492,503
BIOMARIN PHARMACEUTICAL INC	1,296,440	117,350,102	108,174,954
BIZLINK HOLDING INC	274,444	1,840,764	2,551,135
BJ S WHOLESALE CLUB HOLDINGS	306,714	8,720,827	14,593,452
BLACK HILLS CORP	140,115	9,114,502	9,195,747
BLACK KNIGHT INC	1,251,840	77,319,932	97,618,483
BLACK STONE MINERALS LP	69,289	606,455	744,857
BLACKBAUD INC	108,778	7,248,546	8,329,131
BLACKLINE INC	118,431	7,210,417	13,177,817
BLACKROCK INC	321,427	131,428,591	281,238,982
BLACKSTONE INC	223,816	16,582,407	21,741,486
BLOOMIN BRANDS INC	108,952	1,524,725	2,956,957
BLUEPRINT MEDICINES CORP	130,507	11,217,629	11,479,396
BLUESTEM GROUP INC	6,097	139,520	2,134
BM TECHNOLOGIES INC	10,269	112,724	127,746
BODY CENTRAL CORP	5,850	0	0
BOEING CO/THE	1,088,304	208,239,293	260,714,106
BOK FINANCIAL CORPORATION	15,714	1,403,574	1,360,832
BOOKING HOLDINGS INC	92,416	119,553,731	202,214,525
BOOZ ALLEN HAMILTON HOLDINGS	1,072,192	71,319,471	91,329,315
BORGWARNER INC	543,684	19,477,216	26,390,421
BOSTON SCIENTIFIC CORP	3,267,113	95,309,417	139,701,752
BOWL AMERICA INC CLASS A	1,444	15,148	12,722
BOX SHIPS INC WTS	80,000	0	0
BOYD GAMING CORP	186,164	5,600,617	11,447,224
BRIDGEBIO PHARMA INC	215,756	7,296,506	13,152,486
BRIDGEWATER BANCSHARES INC	10,031	161,991	162,001
BRIDGFORD FOODS CORP	2,448	37,536	32,191
BRIGHT HORIZONS FAMILY SOLUT	135,626	17,177,545	19,951,941
BRIGHTHOUSE FINANCIAL INC	198,331	8,058,768	9,031,994
BRIGHTVIEW HOLDINGS INC	20,328	342,933	327,687

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Security Name	Shares	Book Value	Market Value
BRINK S CO/THE	109,781	6,253,173	8,435,572
BRISTOL MYERS SQUIBB CO	7,924,936	394,793,606	529,544,224
BROADCOM INC	913,414	198,820,925	435,552,332
BROADRIDGE FINANCIAL SOLUTIO	889,176	94,533,509	143,628,599
BROOKDALE SENIOR LIVING INC	282,634	1,017,497	2,232,809
BROOKFIELD PROPERTY PARTNERS	113,900	2,067,994	2,158,405
BROOKFIELD RENEWABLE COR A	274,400	11,773,558	11,540,622
BROOKLINE BANCORP INC	38,482	577,230	575,306
BROOKS AUTOMATION INC	163,317	6,495,565	15,560,844
BROOKSIDE CAP PARTNERS	4,940	1,664	173,359
BROWN + BROWN INC	1,836,800	64,381,510	97,607,552
BROWN FORMAN CORP CLASS A	9,519	606,075	671,090
BRUIN BLOCKER LLC	104,817	94,335	94,335
BRUKER CORP	241,664	7,878,315	18,361,631
BRUNSWICK CORP	342,744	17,612,027	34,144,157
BRYN MAWR BANK CORP	9,895	450,321	417,470
BUILDERS FIRSTSOURCE INC	456,517	8,269,970	19,475,015
BUNGE LTD	316,023	18,052,156	24,697,197
BURLINGTON STORES INC	149,540	27,264,480	48,150,385
BUSINESS FIRST BANCSHARES	9,602	230,567	220,366
BWX TECHNOLOGIES INC	213,715	8,483,913	12,421,116
C + F FINANCIAL CORP	1,686	74,673	85,986
C.H. ROBINSON WORLDWIDE INC	1,040,436	84,673,500	97,457,640
CABLE ONE INC	16,265	21,235,493	31,111,855
CABOT CORP	167,064	6,504,987	9,510,954
CACI INTERNATIONAL INC CL A	54,272	7,878,884	13,845,873
CADENCE DESIGN SYS INC	892,290	51,862,951	122,083,118
CAESARS ENTERTAINMENT INC	447,620	24,962,105	46,440,575
CAGLES INC ESCROW CONTRA	14,000	0	0
CALERES INC	45,227	1,029,605	1,234,245
CALIFORNIA WATER SERVICE GRP	28,324	1,595,774	1,573,115
CALUMET SPECIALTY PRODUCTS	25,765	157,167	177,006
CALYXT INC	19,791	119,142	79,560
CAMBRIDGE BANCORP	3,112	262,404	258,265
CAMDEN NATIONAL CORP	7,427	355,456	354,714
CAMPBELL SOUP CO	1,479,520	58,118,145	67,451,317
CANNAE HOLDINGS INC	196,504	4,842,845	6,663,451
CANO PETROLEUM INC	121,150	0	0
CANTALOUPE INC	33,962	398,035	402,789
CANTERBURY PARK HOLDING CORP	200	2,736	2,996
CAPITAL CITY BANK GROUP INC	5,247	136,527	135,320
CAPITAL ONE FINANCIAL CORP	1,161,362	93,158,423	179,651,088
CAPITOL FEDERAL FINANCIAL IN	65,999	874,157	777,468
CARDINAL HEALTH INC	721,235	31,609,054	41,175,306
CARDLYTICS INC	70,607	5,570,409	8,962,147
CAREDX INC	113,489	3,617,238	10,386,513
CARLISLE COS INC	118,416	9,896,486	22,662,454

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Security Name	Shares	Book Value	Market Value
CARLYLE GROUP INC/THE	352,637	11,004,599	16,390,568
CARMAX INC	406,053	25,933,126	52,441,745
CARNIVAL CORP	1,894,291	56,892,879	49,933,511
CARNIVAL PLC	292,003	3,631,547	6,699,461
CARRIAGE SERVICES INC	8,234	289,754	304,411
CARRIER GLOBAL CORP	2,014,474	36,865,129	97,903,436
CARROLS RESTAURANT GROUP INC	28,700	71,883	172,487
CARTER BANKSHARES INC	11,581	161,671	144,878
CARTER S INC	149,815	12,223,272	15,456,414
CARVANA CO	171,600	26,677,739	51,792,312
CASELLA WASTE SYSTEMS INC A	22,947	1,458,741	1,455,528
CASEY S GENERAL STORES INC	84,977	9,365,948	16,539,923
CASS INFORMATION SYSTEMS INC	7,134	330,090	290,711
CATALENT INC	329,656	17,255,859	35,642,407
CATERPILLAR INC	1,229,866	122,067,863	267,655,738
CATHAY GENERAL BANCORP	46,461	1,894,680	1,828,705
CBIZ INC	25,459	831,491	834,291
CBOE GLOBAL MARKETS INC	828,977	86,785,630	98,689,712
CBRE GROUP INC A	814,233	32,945,151	69,804,195
CBTX INC	5,917	181,790	161,593
CDK GLOBAL INC	280,167	8,823,053	13,921,498
CDW CORP/DE	315,369	27,555,364	55,079,196
CECO ENVIRONMENTAL CORP	15,735	124,779	112,663
CELANESE CORP	282,469	21,943,510	42,822,300
CENTENE CORP	1,397,131	63,632,332	101,892,764
CENTERPOINT ENERGY INC	1,305,541	30,500,950	32,011,865
CENVEO ENTERPRISES, INC.	1,157	121,749	14,752
CERENCE INC	84,238	2,564,878	8,989,037
CERIDIAN HCM HOLDING INC	260,296	17,272,320	24,967,592
CERNER CORP	1,923,526	115,788,547	150,342,792
CF BANKSHARES INC	5,448	108,372	103,784
CF INDUSTRIES HOLDINGS INC	517,123	16,746,289	26,605,978
CHAMPIONX CORP	440,679	6,208,135	11,303,416
CHANGE HEALTHCARE INC	496,626	5,372,800	11,442,263
CHAPARRAL ENERGY INC NEW WTS	818	1,061,197	0
CHARAH SOLUTIONS INC	14,741	71,641	74,442
CHARLES RIVER LABORATORIES	113,367	13,970,201	41,936,721
CHART INDUSTRIES INC	81,441	5,459,355	11,916,447
CHARTER COMMUNICATIONS INC A	317,316	107,997,778	228,927,628
CHASE CORP	3,665	426,569	376,066
CHATHAM EUREKA FUND L P	123,622,450	119,622,021	202,637,964
CHEGG INC	283,737	14,058,672	23,581,382
CHEMED CORP	35,173	9,232,703	16,689,589
CHEMOCENTRYX INC	101,261	4,021,170	1,355,885
CHEMOURS CO/THE	387,369	7,558,927	13,480,441
CHENIERE ENERGY INC	526,875	25,768,718	45,701,138
CHESAPEAKE UTILITIES CORP	7,093	823,355	853,501

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Security Name	Shares	Book Value	Market Value
CHEVRON CORP	4,356,432	415,952,365	456,292,688
CHICAGO RIVET + MACHINE CO	396	10,098	10,246
CHIPOTLE MEXICAN GRILL INC	65,552	40,433,026	101,627,888
CHOICE HOTELS INTL INC	172,293	14,103,384	20,478,746
CHOICEONE FINANCIAL SVCS INC	3,640	87,542	88,161
CHURCH + DWIGHT CO INC	1,996,067	122,102,803	170,104,830
CHURCHILL DOWNS INC	84,156	10,507,751	16,684,769
CIBL INC RSTD	88	0	0
CIENA CORP	346,719	11,521,859	19,724,844
CIGNA CORP	810,616	106,088,593	192,172,735
CIMAREX ENERGY CO	235,980	12,467,032	17,096,751
CINCINNATI FINANCIAL CORP	1,167,182	91,241,004	136,116,765
CINER RESOURCES LP	3,748	48,441	54,346
CINTAS CORP	224,542	36,839,486	85,775,044
CIRRUS LOGIC INC	139,530	5,610,459	11,876,794
CISCO SYSTEMS INC	16,265,211	634,250,635	862,056,183
CIT GROUP INC	220,917	9,062,078	11,397,108
CITIGROUP INC	4,837,519	291,789,284	342,254,469
CITIZENS + NORTHERN CORP	6,694	159,183	164,003
CITIZENS COMMUNITY BANCORP I	1,623	20,141	22,203
CITIZENS FINANCIAL GROUP	1,010,892	32,664,528	46,369,616
CITIZENS INC	22,753	131,740	120,363
CITRIX SYSTEMS INC	976,678	97,608,457	114,535,029
CITY HOLDING CO	7,843	641,401	590,107
CIVEO CORP	4,385	67,134	78,053
CIVISTA BANCSHARES INC	7,164	164,390	158,324
CKX LANDS INC	1,262	16,278	15,699
CLAIRE S STORES	261,340	0	0
CLEAN HARBORS INC	122,028	7,108,391	11,365,688
CLEVELAND CLIFFS INC	1,030,420	13,690,039	22,215,855
CLOROX COMPANY	961,291	138,512,877	172,945,864
CLOUDERA INC	506,942	6,230,428	8,040,100
CLOUDFLARE INC CLASS A	1,537,937	108,459,678	162,775,252
CMC MATERIALS INC	65,490	6,946,277	9,871,963
CME GROUP INC	2,747,717	448,798,520	584,384,452
CMS ENERGY CORP	2,202,177	112,121,149	130,104,617
CNB FINANCIAL CORP/PA	7,452	183,394	170,055
CNO FINANCIAL GROUP INC	693,320	10,608,546	16,376,218
COBALT INTERNATIONAL ENERGY	51,680	1,654	0
COCA COLA CO/THE	21,362,559	925,267,685	1,155,928,067
CODORUS VALLEY BANCORP INC	4,691	86,361	94,008
COGNEX CORP	384,591	14,040,711	32,324,874
COGNIZANT TECH SOLUTIONS A	4,423,494	285,134,711	306,371,194
COHEN + STEERS INC	11,830	772,854	971,125
COHERENT INC	59,299	6,790,088	15,675,098
COLDWATER CREEK INC	54,625	0	0
COLFAX CORP	257,695	10,161,621	11,805,008

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Security Name	Shares	Book Value	Market Value
COLGATE PALMOLIVE CO	5,265,127	328,806,706	428,318,081
COLT CLASS B UNITS	19,105	655,548	0
COLUMBIA BANKING SYSTEM INC	35,756	1,540,726	1,378,751
COLUMBIA FINANCIAL INC	29,782	521,856	512,846
COLUMBIA SPORTSWEAR CO	65,767	5,902,236	6,468,842
COMCAST CORP CLASS A	13,660,158	472,594,898	778,902,209
COMERICA INC	330,965	15,910,391	23,611,043
COMMERCE BANCSHARES INC	239,735	9,863,813	17,874,642
COMMONWEALTH BANKSHARES INC	13,692	0	0
COMMUNICATIONS SYSTEMS INC	4,434	26,427	31,836
COMMUNITY BANK SYSTEM INC	119,564	7,045,451	9,045,017
COMMUNITY TRUST BANCORP INC	7,794	343,170	314,722
COMPASS DIVERSIFIED HOLDINGS	22,769	542,444	580,610
CONAGRA BRANDS INC	1,074,663	29,515,958	39,096,240
CONCENTRIX CORP	126,429	6,923,927	20,329,783
CONMED CORP	64,551	5,714,049	8,871,244
CONNECTONE BANCORP INC	18,569	470,805	485,951
CONOCOPHILLIPS	3,006,156	141,582,264	183,074,900
CONSOLIDATED EDISON INC	2,602,603	203,525,647	186,658,687
CONSTELLATION BRANDS INC A	415,160	57,064,697	97,101,772
CONSUMER PORTFOLIO SERVICES	7,063	28,494	31,784
CONTRA ADURO BIOTECH I	30,757	0	0
CONTRA GTX INC DEL	852	1,747	0
CONTRA INNOCOLL HLDGS PLC	18,300	10,980	0
CONTRA PFENEX INC	72,100	0	0
CONTRA PROTEOSTASIS TH	41,200	0	0
CONTRA ZAGG INC	58,000	0	0
COOPER COS INC/THE	388,650	102,284,900	154,010,336
COOPER STD HLDGS INC	73,200	0	0
COPART INC	518,676	28,658,619	68,377,057
CORINTHIAN COLLEGES INC	214,600	0	0
CORNING INC	1,720,686	39,990,735	70,376,057
CORTEVA INC	1,658,324	43,124,080	73,546,669
CORTLAND BANCORP	1,366	30,230	36,541
COSTAR GROUP INC	799,280	34,244,659	66,196,370
COSTCO WHOLESALE CORP	1,838,438	500,269,978	727,414,763
COTERRA ENERGY INC	902,117	16,862,763	15,750,963
COUPA SOFTWARE INC	148,460	22,073,163	38,912,851
COVETRUS INC	236,313	4,546,817	6,380,451
CRACKER BARREL OLD COUNTRY	54,255	7,226,302	8,054,697
CRANE CO	116,683	6,703,476	10,778,009
CRAWFORD + CO CL B	3,190	30,874	27,434
CREDIT ACCEPTANCE CORP	39,897	14,600,768	18,117,627
CRESCENT CAPITAL BDC INC	8,242	141,538	154,620
CREXENDO INC	2,522	14,628	15,409
CROCS INC	243,910	11,825,119	28,420,393
CROSS TIMBERS ROYALTY TRUST	5,106	43,197	60,404

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Security Name	Shares	Book Value	Market Value
CROSSAMERICA PARTNERS LP	9,529	177,275	181,623
CROSSFIRST BANKSHARES INC	23,822	329,318	327,553
CROWDSTRIKE HOLDINGS INC A	427,262	53,231,674	107,375,213
CROWN CRAFTS INC	5,996	46,355	45,390
CROWN HOLDINGS INC	295,386	15,170,946	30,191,403
CSP INC	7,232	63,061	77,382
CSX CORP	5,132,964	79,774,207	164,665,485
CULLEN/FROST BANKERS INC	126,473	8,528,700	14,164,976
CULP INC	5,913	91,001	96,382
CUMBERLAND PHARMACEUTICALS	10,205	30,971	29,033
CUMMINS INC	331,447	41,410,375	80,810,093
CURTISS WRIGHT CORP	94,234	8,934,641	11,191,230
CVB FINANCIAL CORP	74,184	1,638,725	1,527,449
CVD EQUIPMENT CORP	3,836	16,687	17,262
CVS HEALTH CORP	3,168,629	166,235,691	264,390,404
DAILY JOURNAL CORP	586	185,440	198,361
DAKTRONICS INC	18,178	113,976	119,793
DALLASNEWS CORP	4,085	34,151	30,392
DANAHER CORP	2,609,987	315,324,797	700,416,111
DARDEN RESTAURANTS INC	292,691	25,224,476	42,729,959
DARLING INGREDIENTS INC	363,507	8,455,505	24,536,723
DATA I/O CORP	4,308	23,349	29,337
DATADOG INC CLASS A	505,843	44,054,430	52,648,139
DAVITA INC	182,654	9,345,326	21,997,021
DAWSON GEOPHYSICAL CO	7,422	18,257	19,371
DECKERS OUTDOOR CORP	76,433	11,675,826	29,355,622
DEERE + CO	639,157	83,934,147	225,437,065
DELEK US HOLDINGS INC	387	8,473	8,367
DELL TECHNOLOGIES C	777,781	46,723,868	77,521,432
DELTA AIR LINES INC	1,295,000	44,207,706	56,021,700
DELTA APPAREL INC	2,431	65,953	71,763
DENALI THERAPEUTICS INC	198,661	8,399,876	15,582,969
DENTSPLY SIRONA INC	493,276	20,525,398	31,204,640
DESIGNER BRANDS INC CLASS A	74,175	1,063,440	1,227,596
DEVON ENERGY CORP	1,480,810	40,409,804	43,224,844
DEXCOM INC	195,447	28,339,321	83,455,869
DHI GROUP INC	24,946	83,569	84,317
DIAMOND HILL INVESTMENT GRP	1,385	216,074	231,724
DIAMOND OFFSHORE DRILLING INC	94,926	2,345,484	569,557
DIAMONDBACK ENERGY INC	424,709	38,986,611	39,875,928
DICK S SPORTING GOODS INC	242,719	14,709,986	24,318,017
DIGITAL MEDIA SOLUTIONS A	8,105	99,205	78,456
DIGITAL TURBINE INC	275,763	3,840,927	20,966,261
DIME COMMUNITY BANCSHARES IN	17,537	528,565	589,594
DINE BRANDS GLOBAL INC	18,172	942,745	1,621,851
DIODES INC	97,894	4,261,334	7,809,004
DIRECTBUY HLDGS INC.	5,621	69,965	0

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DISCOVER FINANCIAL SERVICES	682,824	34,339,736	80,771,251
DISCOVERY INC A	369,920	14,303,905	11,349,146
DISCOVERY INC C	721,937	18,848,943	20,921,734
DISCUS NON US SIDE HOLDINGS	89,934	89,934	12,527
DISH NETWORK CORP A	577,220	20,251,468	24,127,796
DIXIE GROUP INC	11,927	35,423	34,946
DLH HOLDINGS CORP	2,462	24,423	28,756
DOCUSIGN INC	448,027	45,628,053	125,254,908
DOLBY LABORATORIES INC CL A	148,185	7,813,550	14,565,104
DOLLAR GENERAL CORP	1,890,425	226,703,345	409,069,066
DOLLAR TREE INC	1,079,518	91,163,036	107,412,041
DOMINION ENERGY INC	6,061,301	431,767,873	445,929,915
DOMINO S PIZZA INC	297,137	98,413,493	138,611,439
DONALDSON CO INC	307,067	12,197,589	19,507,967
DONEGAL GROUP INC CL A	5,424	80,601	79,028
DORAL FINL CORP ESCROW	19,605	1,457	0
DORCHESTER MINERALS LP	15,832	216,265	266,769
DORMAN PRODUCTS INC	13,158	1,350,537	1,364,090
DOUGLAS DYNAMICS INC	11,190	516,419	455,321
DOVER CORP	325,372	19,350,009	49,001,023
DOVER MOTORSPORTS INC	8,446	17,433	19,004
DOW INC	1,748,636	74,799,926	110,653,686
DR HORTON INC	758,700	29,381,533	68,563,719
DRAFTKINGS INC CL A	681,008	28,667,834	35,528,187
DROPBOX INC CLASS A	712,329	17,740,980	21,590,692
DTE ENERGY COMPANY	1,488,689	163,474,071	192,934,094
DUCK CREEK TECHNOLOGIES INC	221,635	10,232,581	9,643,339
DUKE ENERGY CORP	5,768,035	474,725,003	569,420,415
DUN + BRADSTREET HOLDINGS IN	349,401	8,564,082	7,466,699
DUPONT DE NEMOURS INC	1,318,736	82,665,995	102,083,354
DURECT CORPORATION	86,479	171,228	140,961
DXC TECHNOLOGY CO	1,035,404	27,464,912	40,318,632
DYNATRACE INC	411,090	13,377,841	24,015,878
EAGLE HOSPITALITY TRUST	1,719,500	954,227	2
EAGLE MATERIALS INC	100,504	7,350,630	14,282,623
EAST WEST BANCORP INC	319,338	11,891,465	22,893,341
EASTERN CO/THE	3,910	104,788	118,590
EASTMAN CHEMICAL CO	309,730	19,896,731	36,160,978
EATON CORP PLC	903,824	67,292,020	133,928,640
EBAY INC	1,679,797	53,348,544	117,938,547
ECHO GLOBAL LOGISTICS INC	29,127	703,558	895,364
ECHOSTAR CORP A	16,463	654,778	399,886
ECOLAB INC	1,949,824	303,090,708	401,605,249
EDISON INTERNATIONAL	880,943	47,343,464	50,936,124
EDITAS MEDICINE INC	150,245	5,684,224	8,509,877
EDUCATION MGMT CORP NEW	98,577	0	0
EDUCATIONAL DEVELOPMENT CORP	3,762	64,142	46,912

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Security Name	Shares	Book Value	Market Value
EDWARDS LIFESCIENCES CORP	1,385,286	62,272,782	143,474,071
ELANCO ANIMAL HEALTH INC	1,029,233	17,098,180	31,519,265
ELASTIC NV	151,273	14,352,477	22,049,552
ELECTROMED INC	9,362	98,675	105,697
ELECTRONIC ARTS INC	2,228,481	249,186,631	320,522,422
ELEMENT SOLUTIONS INC	523,278	6,920,600	12,234,240
ELI LILLY + CO	4,489,030	481,383,619	1,030,322,166
ELMIRA SAVINGS BANK	316	4,266	4,522
EMCLAIRE FINANCIAL CORP	1,345	37,064	39,099
EMCOR GROUP INC	129,541	8,827,592	15,958,156
EMERGENT BIOSOLUTIONS INC	113,465	6,289,034	7,147,160
EMERSON ELECTRIC CO	1,349,543	67,539,429	129,880,018
ENABLE MIDSTREAM PARTNERS LP	134,100	1,416,523	1,221,651
ENCOMPASS HEALTH CORP	222,934	13,210,946	17,395,540
ENDEAVOUR INTERNATIONAL CORP	72,400	0	0
ENDOLOGIX INC	8,360	0	0
ENER1 INC	3	0	0
ENERGY TRANSFER LP	734,428	7,742,344	7,806,970
ENERPAC TOOL GROUP CORP	25,959	678,049	691,029
ENERSYS	95,064	4,908,640	9,290,605
ENNIS INC	12,729	271,764	273,928
ENPHASE ENERGY INC	299,122	18,028,482	54,927,773
ENSIGN GROUP INC/THE	124,316	6,234,686	10,774,468
ENTEGRIS INC	357,053	17,062,360	43,906,807
ENTERGY CORP	1,535,286	138,860,261	153,068,014
ENTERPRISE BANCORP INC	2,570	83,576	84,168
ENTERPRISE PRODUCTS PARTNERS	756,274	16,653,153	18,248,892
ENVESTNET INC	120,245	8,254,180	9,121,786
ENVISTA HOLDINGS CORP	364,888	8,028,996	15,766,810
EOG RESOURCES INC	1,356,205	84,353,048	113,161,745
EPAM SYSTEMS INC	122,143	18,747,366	62,410,187
EPSILON ENERGY LTD	9,100	35,088	45,500
EQT CORP	647,131	12,174,172	14,405,136
EQUIFAX INC	270,385	28,737,932	64,759,911
EQUITABLE HOLDINGS INC	864,910	19,882,602	26,336,510
EQUITY BANCSHARES INC CL A	7,330	200,864	223,492
ESC ACETO CHEM INC COM	71,900	0	0
ESC DIAMOND RESORTS IN	36,600	0	0
ESC NII HLDGS INC BE	21,400	0	0
ESC RENTECH NITROGEN PARTN	46,300	0	0
ESCALADE INC	5,131	107,289	117,756
ESCROW AMBASSADORS GROUP INC	34,400	0	0
ESCROW CHROMCRAFT REVINGTON	13,900	0	0
ESCROW DESIGN WITHIN REACH	16,361	0	0
ESPERION THERAPEUTICS INC	2,809	170,422	59,410
ESPEY MFG + ELECTRONICS CORP	1,811	27,527	26,839
ESSA BANCORP INC	4,642	74,272	76,082

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Security Name	Shares	Book Value	Market Value
ESSENT GROUP LTD	253,796	10,296,741	11,408,130
ESSENTIAL UTILITIES INC	514,591	18,592,175	23,516,809
ESTEE LAUDER COMPANIES CL A	515,359	72,264,760	163,925,391
ETSY INC	286,708	16,420,890	59,015,975
EURONET WORLDWIDE INC	139,936	13,315,247	18,940,338
EVANS BANCORP INC	2,345	79,472	87,000
EVERBRIDGE INC	75,910	7,147,947	10,329,833
EVERCORE INC A	97,959	7,268,717	13,789,688
EVERGY INC	1,748,895	97,101,532	105,685,725
EVERSOURCE ENERGY	2,626,243	176,029,548	210,729,738
EXACT SCIENCES CORP	345,638	27,495,166	42,966,260
EXELIXIS INC	695,420	12,802,443	12,670,552
EXELON CORP	7,654,849	326,129,599	339,186,359
EXLSERVICE HOLDINGS INC	19,020	1,714,843	2,021,065
EXP WORLD HOLDINGS INC	141,612	2,409,107	5,490,297
EXPEDIA GROUP INC	317,487	31,799,970	51,975,797
EXPEDITORS INTL WASH INC	1,345,776	114,786,534	170,375,242
EXPONENT INC	115,908	4,342,950	10,340,153
EXTRACTION OIL + GAS INC	71,403	2,816,482	3,920,739
EXXON MOBIL CORP	9,537,126	542,391,374	601,601,908
F5 NETWORKS INC	515,625	75,500,981	96,246,563
FACEBOOK INC CLASS A	5,545,709	798,851,101	1,928,298,476
FACTSET RESEARCH SYSTEMS INC	85,374	16,615,177	28,652,368
FAIR ISAAC CORP	62,477	10,165,970	31,405,938
FARMERS + MERCHANTS BANCO/OH	5,131	128,993	111,958
FARMERS NATL BANC CORP	14,774	246,149	229,145
FASTENAL CO	2,626,244	102,650,098	136,564,688
FASTLY INC CLASS A	214,068	12,553,910	12,758,453
FATE THERAPEUTICS INC	178,725	6,754,502	15,511,543
FEDERAL AGRIC MTG CORP CL C	4,544	457,672	449,402
FEDERAL SIGNAL CORP	29,708	1,137,816	1,195,153
FEDERATED HERMES INC	133,485	3,426,400	4,526,476
FEDEX CORP	558,286	75,013,128	166,553,462
FERRELLGAS PARTNERS LP B	2,362	640,863	491,296
FERROGLOBE REP + WRNTY INS TRU	440,900	0	0
FIBROGEN INC	189,494	7,470,471	5,046,225
FIDELITY D+D BANCORP INC	648	39,852	35,057
FIDELITY NATIONAL FINANCIAL	713,958	23,120,830	31,028,615
FIDELITY NATIONAL INFO SERV	4,140,943	438,407,520	586,647,395
FIFTH THIRD BANCORP	1,668,863	36,765,202	63,800,632
FINANCIAL INSTITUTIONS INC	7,940	240,503	238,200
FIRST AMERICAN FINANCIAL	254,002	10,403,471	15,837,025
FIRST BANCORP INC/ME	2,284	66,670	67,264
FIRST BANCSHARES INC/MS	10,262	375,692	384,107
FIRST BUSEY CORP	25,142	644,892	620,002
FIRST BUSINESS FINANCIAL SER	2,120	56,413	57,388
FIRST CAPITAL INC	1,661	80,907	72,021

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Security Name	Shares	Book Value	Market Value
FIRST CHOICE BANCORP	5,253	127,663	159,954
FIRST CITIZENS BC SHS CL A	18,393	7,875,433	15,316,587
FIRST COMMONWEALTH FINL CORP	48,475	696,586	682,043
FIRST COMMUNITY BANKSHARES	6,506	195,115	194,204
FIRST COMMUNITY CORP	3,518	70,184	71,064
FIRST FINANCIAL BANCORP	48,363	1,160,712	1,142,818
FIRST FINL BANKSHARES INC	291,107	6,958,408	14,302,087
FIRST HAWAIIAN INC	297,097	7,867,216	8,419,729
FIRST HORIZON CORP	1,286,028	18,251,144	22,222,564
FIRST INTERNET BANCORP	4,691	165,264	145,327
FIRST INTERSTATE BANC SYS A	21,229	977,383	888,009
FIRST MARINER BANCORP INC	143,653	0	0
FIRST MERCHANTS CORP	32,911	1,530,362	1,371,401
FIRST MID BANCSHARES INC	7,256	318,756	293,941
FIRST NATIONAL CORP/VA	2,661	47,446	53,433
FIRST OF LONG ISLAND CORP	11,312	240,380	240,154
FIRST REGIONAL BANCORP/CAL	12,009	0	1
FIRST REPUBLIC BANK/CA	418,865	34,598,818	78,398,962
FIRST SOLAR INC	235,507	16,874,408	21,315,739
FIRST UNITED CORP	3,319	58,481	57,850
FIRST US BANCSHARES INC	2,590	24,147	27,894
FIRSTCASH INC	20,235	1,328,832	1,546,763
FIRSTENERGY CORP	2,741,704	108,367,204	102,018,806
FIS CALBEAR FUND	10,825	105,891	28,937
FISERV INC	4,117,013	329,275,728	440,067,520
FIVE BELOW	123,017	12,693,361	23,775,496
FIVE POINT HOLDINGS LLC CL A	23,251	175,880	187,868
FIVE9 INC	135,775	9,224,033	24,899,777
FLAGSTAR BANCORP INC	59,105	1,908,428	2,498,368
FLEETCOR TECHNOLOGIES INC	435,378	94,146,950	111,482,891
FLEX LTD	1,101,980	11,016,319	19,692,383
FLOOR + DECOR HOLDINGS INC A	225,482	12,375,876	23,833,447
FLOTEK INDUSTRIES INC	29,278	49,187	50,651
FLOWERS FOODS INC	431,248	7,521,492	10,436,202
FLOWSERVE CORP	293,713	11,381,810	11,842,508
FLUSHING FINANCIAL CORP	13,487	286,329	289,026
FMC CORP	325,785	21,135,083	35,249,937
FNB CORP	769,174	9,093,623	9,483,915
FOOT LOCKER INC	310,259	10,151,292	19,121,262
FORD MOTOR CO	9,141,656	91,382,322	135,845,008
FORMFACTOR INC	176,674	3,672,432	6,441,534
FORRESTER RESEARCH INC	5,424	230,412	248,419
FORTINET INC	300,213	20,155,656	71,507,734
FORTIVE CORP	818,374	45,934,437	57,073,403
FORTUNE BRANDS HOME + SECURI	316,077	13,251,692	31,484,430
FORWARD AIR CORP	16,548	1,469,628	1,485,183
FORWARDS CITIBANK COC	(210,000)	(210,000)	(210,000)

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Security Name	Shares	Book Value	Market Value
FOX CORP CLASS A	761,064	28,665,233	28,258,306
FOX CORP CLASS B	351,065	12,875,953	12,357,488
FOX FACTORY HOLDING CORP	93,232	6,493,457	14,512,493
FRANKLIN COVEY CO	6,328	179,019	204,711
FRANKLIN ELECTRIC CO INC	103,232	4,376,361	8,322,564
FRANKLIN RESOURCES INC	681,192	17,716,393	21,791,332
FREEMPORT MCMORAN INC	3,309,420	57,595,611	122,812,576
FREQUENCY ELECTRONICS INC	3,356	37,889	32,889
FRESHPET INC	84,466	5,741,497	13,764,579
FRIEDMAN INDUSTRIES	13,697	110,809	183,540
FRONTAGE HOLDINGS CORP	1,354,000	708,984	1,438,413
FRONTDOOR INC	193,558	8,045,360	9,643,060
FRONTIER COMMUNICATIONS PARE	28,348	850,410	748,387
FRP HOLDINGS INC	1,576	77,563	87,752
FS BANCORP INC	1,857	124,790	132,348
FS KKR CAPITAL CORP	156,917	3,183,398	3,375,285
FTI CONSULTING INC	77,223	5,652,270	10,549,434
FTS INTERNATIONAL INC CL A	42,876	181,203	1,212,962
FUELCELL ENERGY INC	712,648	4,284,736	6,342,567
G III APPAREL GROUP LTD	73,386	2,033,806	2,411,464
GAP INC/THE	721,626	14,782,741	24,282,715
GARTNER INC	190,665	16,313,742	46,179,063
GATEWAY CASINOS + ENTERTAINMEN	23,241	850,000	104,585
GATX CORP	78,460	4,768,728	6,941,356
GCP APPLIED TECHNOLOGIES	24,335	597,181	566,032
GENERAC HOLDINGS INC	139,194	10,376,907	57,786,389
GENERAL DYNAMICS CORP	567,770	66,903,498	106,888,380
GENERAL ELECTRIC CO	19,601,851	262,142,299	263,840,914
GENERAL MILLS INC	4,566,873	217,301,920	278,259,572
GENERAL MOTORS CO	3,263,399	123,973,283	193,095,319
GENPACT LTD	489,840	15,073,628	22,253,431
GENTEX CORP	545,492	10,637,398	18,050,330
GENTHERM INC	15,913	1,179,312	1,130,619
GENUINE PARTS CO	1,138,115	103,524,900	143,937,404
GEOSPACE TECHNOLOGIES CORP	3,798	34,593	30,726
GERMAN AMERICAN BANCORP	7,303	337,545	271,672
GIBRALTAR INDUSTRIES INC	15,914	1,456,290	1,214,397
GILEAD SCIENCES INC	9,814,719	650,666,147	675,841,550
GLACIER BANCORP INC	216,656	7,327,162	11,933,412
GLAUKOS CORP	101,242	6,943,479	8,588,359
GLEN BURNIE BANCORP	215	2,483	2,791
GLOBAL INDEMNITY GROUP LLC A	2,621	77,603	69,063
GLOBAL PARTNERS LP	42,938	1,073,450	1,174,354
GLOBAL PAYMENTS INC	905,847	93,740,358	169,882,546
GLOBE LIFE INC	241,777	13,839,815	23,029,259
GLOBUS MEDICAL INC A	172,709	8,019,760	13,390,129
GODADDY INC CLASS A	436,821	29,857,409	37,985,954

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Security Name	Shares	Book Value	Market Value
GOLDMAN SACHS GROUP INC	773,603	141,358,572	293,605,547
GOLUB CAPITAL BDC INC	94,080	1,376,825	1,450,714
GOODYEAR TIRE + RUBBER CO	790,879	15,418,626	13,563,575
GORMAN RUPP CO	8,845	292,858	304,622
GRACO INC	376,343	11,866,616	28,489,165
GRAND CANYON EDUCATION INC	103,438	6,204,905	9,306,317
GRAPHIC PACKAGING HOLDING CO	638,005	8,863,980	11,573,411
GRAY TELEVISION INC	15,053	218,919	352,240
GRAY TELEVISION INC A	1,915	33,590	40,770
GREAT ELM GROUP INC	6,986	17,060	15,649
GREAT SOUTHERN BANCORP INC	5,448	308,738	293,647
GREIF INC CL A	66,371	2,942,172	4,018,764
GREIF INC CL B	3,843	219,973	226,737
GROUPON INC	45,949	1,093,531	1,983,159
GSE SYSTEMS INC	15,953	27,120	28,556
GTY TECHNOLOGY HOLDINGS INC	23,162	148,005	164,682
GUARANTY BANCSHARES INC	2,896	106,428	98,667
GUARANTY FEDERAL BNC SHS INC	775	14,979	18,871
GUARDANT HEALTH INC	181,464	16,994,372	22,536,014
GUESS? INC	49,100	1,257,889	1,296,240
GUIDEWIRE SOFTWARE INC	190,285	17,433,851	21,448,925
GULFPORT ENERGY CORP	27,644	1,812,217	1,867,623
GULFSTREAM INTERNATIONAL GRP	600	0	0
GYRODYNE LLC	385	5,914	5,159
H+R BLOCK INC	506,802	12,369,423	11,899,711
HAEMONETICS CORP/MASS	115,052	10,502,559	7,667,065
HAIN CELESTIAL GROUP INC	280,479	7,807,585	11,252,817
HALLIBURTON CO	2,051,276	47,037,258	47,425,501
HALLMARK FINL SERVICES INC	7,584	29,426	33,749
HALOZYME THERAPEUTICS INC	314,959	6,722,977	14,302,288
HANCOCK WHITNEY CORP	43,126	1,811,723	1,916,519
HANESBRANDS INC	896,529	11,112,109	16,738,196
HANGER INC	18,496	422,079	467,579
HANOVER INSURANCE GROUP INC/	80,436	6,893,444	10,910,339
HARDWOOD HOLDINGS CS	2,059	15,443	15,443
HARLEY DAVIDSON INC	385,018	12,415,230	17,641,525
HARSCO CORP	38,849	666,260	793,297
HARTFORD FINANCIAL SVCS GRP	809,062	37,121,412	50,137,572
HARVARD BIOSCIENCE INC	24,296	132,656	202,386
HARVEST NATURAL RESOURCES IN	13,475	0	0
HASBRO INC	297,838	24,072,521	28,151,648
HAWAIIAN ELECTRIC INDS	243,104	8,472,400	10,278,437
HAWKINS INC	9,626	322,664	315,252
HAWTHORN BANCSHARES INC	3,039	62,209	69,682
HBT FINANCIAL INC/DE	3,511	60,110	61,127
HCA HEALTHCARE INC	725,363	74,352,615	149,961,547
HEALTHEQUITY INC	180,429	11,542,428	14,520,926

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Security Name	Shares	Book Value	Market Value
HEALTHSTREAM INC	12,900	288,186	360,426
HEICO CORP	99,977	11,671,363	13,938,793
HEICO CORP CLASS A	174,790	12,547,372	21,705,422
HELEN OF TROY LTD	56,120	6,699,887	12,802,094
HELIOS TECHNOLOGIES INC	15,442	1,125,344	1,205,248
HEMISPHERE MEDIA GROUP INC	7,631	88,901	90,046
HENRY SCHEIN INC	1,094,552	62,663,333	81,204,813
HERBALIFE NUTRITION LTD	266,595	9,343,493	14,057,554
HERCULES OFFSHORE INC ESCROW	65,916	2,607,168	0
HERE MEDIA INC	3,622	0	9
HERE MEDIA INC SPL SHRS	3,622	0	4
HERITAGE COMMERCE CORP	28,782	351,716	320,344
HERITAGE CRYSTAL CLEAN INC	7,623	206,812	226,251
HERITAGE FINANCIAL CORP	17,909	505,750	448,083
HERSHEY CO/THE	1,168,140	133,139,683	203,466,625
HESS CORP	562,008	30,230,957	49,074,539
HEWLETT PACKARD ENTERPRISE	3,071,593	30,939,201	44,783,826
HEXCEL CORP	186,544	9,435,460	11,640,346
HF FOODS GROUP INC	17,714	128,108	93,707
HIGHLAND RESTORATION CAP PTNRS	11,674,290	11,674,290	57,853,331
HILL ROM HOLDINGS INC	207,705	15,661,314	23,593,211
HILLENBRAND INC	175,974	5,189,569	7,756,934
HILTON GRAND VACATIONS INC	196,252	6,631,802	8,122,870
HILTON WORLDWIDE HOLDINGS IN	727,684	63,506,291	87,773,244
HINGHAM INSTITUTION FOR SVGS	362	102,721	105,161
HIPCRICKET INC	120,300	0	0
HMN FINANCIAL INC	1,673	33,748	35,635
HNI CORP	20,636	816,360	907,365
HOLLYFRONTIER CORP	520,341	17,469,216	17,119,219
HOLOGIC INC	578,021	21,646,400	38,565,561
HOME BANCORP INC	3,933	141,785	149,887
HOME BANCSHARES INC	345,801	6,215,517	8,534,369
HOME DEPOT INC	3,215,863	495,044,561	1,025,506,552
HOMETRUST BANCSHARES INC	7,867	191,644	219,489
HONEYWELL INTERNATIONAL INC	1,671,637	196,832,456	366,673,576
HORIZON BANCORP INC/IN	21,257	394,955	370,510
HORIZON THERAPEUTICS PLC	444,798	17,516,996	41,650,885
HORMEL FOODS CORP	2,243,338	85,389,989	107,119,390
HOULIHAN LOKEY INC	119,129	6,230,086	9,743,561
HOWARD BANCORP INC	2,442	40,146	39,389
HOWARD HUGHES CORP/THE	92,987	8,532,865	9,062,513
HOWMET AEROSPACE INC	885,658	19,446,891	30,528,631
HP INC	3,775,124	60,821,811	113,970,994
HQ SUSTAINABLE MARITIME INDU	98,306	0	0
HUB GROUP INC CL A	51,788	2,661,984	3,416,972
HUBBELL INC	123,073	10,922,923	22,994,959
HUBSPOT INC	100,550	17,570,744	58,592,496

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Security Name	Shares	Book Value	Market Value
HUDSON GLOBAL INC	1,624	26,958	28,469
HUMANA INC	293,781	59,537,181	130,062,724
HUNT (JB) TRANSPRT SVCS INC	194,267	14,760,795	31,655,808
HUNTINGTON BANCSHARES INC	3,301,760	37,976,638	47,116,115
HUNTINGTON INGALLS INDUSTRIE	90,525	12,166,718	19,078,144
HUNTSMAN CORP	477,188	10,129,263	12,655,026
IAA INC	301,813	10,821,163	16,460,881
IAC/INTERACTIVECORP	170,453	7,214,089	26,278,739
ICF INTERNATIONAL INC	9,040	790,096	794,254
ICOP DIGITAL INC	950	0	0
ICU MEDICAL INC	44,838	7,617,529	9,227,660
IDACORP INC	116,040	9,621,625	11,313,900
IDEX CORP	207,438	23,200,842	45,646,732
IDEXX LABORATORIES INC	199,599	38,587,132	126,056,748
IEC ELECTRONICS CORP	5,647	67,990	59,350
IES HOLDINGS INC	4,178	210,613	214,582
IF BANCORP INC	517	11,134	11,891
IGNITE RESTAURANT GROUP INC	12,000	0	0
IHEARTMEDIA INC CLASS A	5,677	95,217	107,977
II VI INC	229,718	8,955,486	16,675,230
ILLINOIS TOOL WORKS	708,820	75,640,545	158,463,799
ILLUMINA INC	347,050	75,083,036	164,227,531
INCYTE CORP	1,434,339	131,068,424	120,670,940
INDEPENDENCE HOLDING CO	2,096	83,632	97,087
INDEPENDENT BANK CORP MICH	10,555	249,520	229,149
INDEPENDENT BANK GROUP INC	18,575	1,341,858	1,374,179
INGERSOLL RAND INC	836,726	23,263,139	40,840,596
INGEVITY CORP	46	0	3,743
INGREDION INC	153,659	10,329,687	13,906,140
INNODATA INC	20,476	128,999	143,332
INNOSPEC INC	12,261	1,259,082	1,110,969
INNOVATIVE SOLUTIONS + SUPP	4,761	30,090	29,851
INSMED INC	226,747	5,510,482	6,453,220
INSPIRE MEDICAL SYSTEMS INC	59,766	5,552,582	11,550,377
INSTEEL INDUSTRIES INC	9,211	284,067	296,134
INSULET CORP	134,591	16,404,484	36,946,575
INTEGER HOLDINGS CORP	15,978	1,471,574	1,505,128
INTEGRA LIFESCIENCES HOLDING	164,560	7,779,476	11,229,574
INTEL CORP	10,653,896	395,493,738	598,109,721
INTELLIA THERAPEUTICS INC	143,759	5,177,847	23,276,020
INTER PARFUMS INC	8,820	625,603	635,040
INTERACTIVE BROKERS GRO CL A	180,271	9,129,449	11,849,213
INTERCONTINENTAL EXCHANGE IN	3,030,616	236,332,336	359,734,119
INTERNATIONAL BANCSHARES CRP	41,309	1,875,533	1,773,808
INTERNATIONAL PAPER CO	932,125	38,076,850	57,148,584
INTERPUBLIC GROUP OF COS INC	941,381	17,566,597	30,585,469
INTERSECT ENT INC	16,248	339,258	277,678

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Security Name	Shares	Book Value	Market Value
INTL BUSINESS MACHINES CORP	2,967,355	356,146,315	434,984,569
INTL FLAVORS + FRAGRANCES	557,444	56,181,096	83,282,134
INTUIT INC	597,327	105,524,756	292,791,776
INTUITIVE SURGICAL INC	272,856	110,547,111	250,929,292
INVESCO LTD	791,568	17,391,219	21,158,613
INVESTCORP CREDIT MANAGEMENT	8,942	50,177	49,360
INVESTORS TITLE CO	635	105,410	110,890
INVITAE CORP	378,215	10,403,301	12,757,192
IONIS PHARMACEUTICALS INC	320,680	14,524,881	12,791,925
IOVANCE BIOTHERAPEUTICS INC	299,820	6,392,986	7,801,316
IPG PHOTONICS CORP	79,895	9,461,016	16,839,469
IQVIA HOLDINGS INC	434,418	54,824,049	105,268,170
IRADIMED CORP	2,246	57,879	66,055
IRHYTHM TECHNOLOGIES INC	58,892	5,928,656	3,907,484
IRIDEX CORP	7,843	52,940	55,372
IRIDIUM COMMUNICATIONS INC	269,395	4,879,837	10,773,106
IROBOT CORP	77,177	5,584,552	7,207,560
ISSUER DIRECT CORP	2,608	57,193	70,729
ITRON INC	97,933	6,846,448	9,791,341
ITT INC	197,207	8,451,796	18,062,189
J ALEXANDER S HOLDINGS	6,016	58,161	70,026
JABIL INC	344,249	9,444,996	20,007,752
JACK HENRY + ASSOCIATES INC	579,493	74,287,237	94,752,900
JACOBS ENGINEERING GROUP INC	309,873	24,024,558	41,343,256
JEFFERIES FINANCIAL GROUP IN	915,852	16,495,733	31,322,138
JETBLUE AIRWAYS CORP	640,899	9,715,566	10,754,285
JM SMUCKER CO/THE	858,217	89,028,720	111,199,177
JMP GROUP LLC	8,233	49,233	50,468
JOHN B. SANFILIPPO + SON INC	4,373	395,188	387,317
JOHN BEAN TECHNOLOGIES CORP	70,077	5,864,473	9,994,382
JOHNSON + JOHNSON	11,867,787	1,425,985,740	1,955,099,230
JOHNSON CONTROLS INTERNATION	1,630,154	64,581,458	111,877,469
JONES LANG LASALLE INC	121,453	14,539,777	23,739,203
JPMORGAN CHASE + CO	6,755,698	535,614,994	1,050,781,267
JUNIPER NETWORKS INC	2,557,235	71,594,910	69,940,377
KADANT INC	4,975	920,425	876,048
KAGY HOLDINGS COMPANY INC	343	13,720	0
KAMAN CORP	11,924	611,582	600,970
KANSAS CITY SOUTHERN	205,172	17,932,984	58,139,590
KB HOME	209,635	5,256,834	8,536,337
KBR INC	322,825	7,432,504	12,315,774
KEARNY FINANCIAL CORP/MD	39,948	482,572	477,379
KELLOGG CO	2,016,532	122,600,286	129,723,504
KEMPER CORP	142,032	8,956,868	10,496,165
KENNEDY WILSON HOLDINGS INC	61,363	1,240,146	1,219,283
KENTUCKY FIRST FEDERAL BANCO	734	4,955	5,402
KEURIG DR PEPPER INC	2,295,506	67,732,217	80,893,631

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Security Name	Shares	Book Value	Market Value
KEWAUNEE SCIENTIFIC CP	481	5,936	6,922
KEY TRONIC CORP	3,645	28,103	23,765
KEYCORP	2,302,078	33,286,537	47,537,911
KEYSIGHT TECHNOLOGIES IN	1,421,816	132,420,294	219,542,609
KEZAR LIFE SCIENCES INC	15,564	92,761	84,513
KFORCE INC	9,895	530,372	622,692
KIMBALL ELECTRONICS INC	11,996	309,497	260,793
KIMBELL ROYALTY PARTNERS LP	16,028	162,653	205,960
KIMBERLY CLARK CORP	2,277,852	253,610,303	304,731,041
KINDER MORGAN INC	4,413,232	108,614,425	80,453,219
KINGSTONE COS INC	10,545	89,211	82,251
KINSALE CAPITAL GROUP INC	47,718	5,217,007	7,862,495
KIRBY CORP	133,991	8,322,680	8,125,214
KKR + CO INC	1,239,963	34,185,705	73,455,408
KLA CORP	359,099	39,301,353	116,423,487
KNIGHT SWIFT TRANSPORTATION	1,117,386	47,153,757	50,796,368
KNOWLES CORP	156,329	2,355,267	3,085,934
KODIAK SCIENCES INC	73,794	4,950,964	6,862,842
KOHL'S CORP	690,752	22,776,924	38,067,343
KONTOOR BRANDS INC	846	53,014	47,723
KORN FERRY	28,022	1,747,732	2,032,996
KRAFT HEINZ CO/THE	1,651,966	61,543,630	67,367,173
KRATOS DEFENSE + SECURITY	245,570	4,445,242	6,996,289
KROGER CO	5,723,259	162,113,691	219,258,052
L3HARRIS TECHNOLOGIES INC	1,596,006	246,903,261	344,976,697
LABORATORY CRP OF AMER HLDGS	773,242	119,051,211	213,298,806
LAKE SHORE BANCORP INC	1,276	19,060	19,587
LAKELAND BANCORP INC	24,433	425,867	427,089
LAKELAND FINANCIAL CORP	10,885	753,133	670,951
LAM RESEARCH CORP	330,143	55,972,309	214,824,050
LAMB WESTON HOLDINGS INC	329,326	17,323,147	26,563,435
LANCASTER COLONY CORP	41,727	4,740,899	8,074,592
LANDMARK BANCORP INC	2,660	70,277	71,847
LANDSTAR SYSTEM INC	89,207	8,136,968	14,096,490
LAS VEGAS SANDS CORP	682,844	32,418,309	35,979,050
LATTICE SEMICONDUCTOR CORP	304,495	5,170,455	17,106,529
LAWSON PRODUCTS INC	1,559	80,850	83,422
LAZARD LTD CL A	232,968	8,364,466	10,541,802
LAZARE KAPLAN INTERNATIONAL	45,000	0	0
LCI INDUSTRIES	54,380	4,548,874	7,146,620
LCNB CORPORATION	6,206	108,605	101,592
LEAR CORP	142,763	13,604,346	25,023,499
LEGGETT + PLATT INC	373,895	13,269,373	19,371,500
LEIDOS HOLDINGS INC	1,094,219	73,872,887	110,625,541
LEMONADE INC	84,811	7,590,923	9,279,172
LENDINGTREE INC	24,255	5,045,433	5,139,149
LENNAR CORP A	647,268	31,200,052	64,306,076

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Security Name	Shares	Book Value	Market Value
LENNOX INTERNATIONAL INC	100,797	17,896,074	35,359,588
LENSAR INC	4,301	31,225	37,247
LHC GROUP INC	69,190	6,272,494	13,855,989
LIBERTY BROADBAND A	48,856	5,383,564	8,216,114
LIBERTY BROADBAND C	993,757	96,823,052	172,575,841
LIBERTY LATIN AMERIC CL C	76,729	995,942	1,081,879
LIBERTY MEDIA COR SIRIUSXM A	532,363	20,474,276	24,797,469
LIBERTY MEDIA COR SIRIUSXM C	1,454,933	53,388,494	67,494,342
LIBERTY MEDIA CORP BRAVES A	6,934	198,452	195,677
LIBERTY MEDIA CORP BRAVES C	15,127	420,833	420,077
LIBERTY MEDIA CORP LIBERTY C	447,565	18,284,595	21,577,109
LIFEWAY FOODS INC	1,396	7,538	7,231
LIMONEIRA CO	6,099	106,733	107,037
LINCOLN ELECTRIC HOLDINGS	222,519	18,775,773	29,307,977
LINCOLN NATIONAL CORP	647,843	31,288,239	40,710,454
LINNCO LLC ESCROW CUSIP	2,161,400	0	2
LIONS GATE ENTERTAINMENT A	138,054	953,505	2,857,718
LIONS GATE ENTERTAINMENT B	185,863	1,670,896	3,401,293
LITHIA MOTORS INC	64,999	10,636,080	22,336,256
LITTELFUSE INC	53,887	6,855,716	13,729,869
LIVE NATION ENTERTAINMENT IN	277,932	10,879,707	24,344,064
LIVEPERSON INC	127,354	3,745,710	8,053,867
LIVERAMP HOLDINGS INC	146,352	5,093,787	6,856,591
LKQ CORP	1,010,728	33,858,378	49,748,032
LLGC LEGATO CAPITAL MGMT	42,622,938	408,717,405	606,117,951
LOCKHEED MARTIN CORP	1,267,142	358,457,483	479,423,176
LOEWS CORP	508,271	20,869,063	27,777,010
LONGTOP FINANCIAL SPON ADR	2,100	0	0
LOUISIANA PACIFIC CORP	402,345	9,485,034	24,257,380
LOWE S COS INC	1,704,915	131,336,229	330,702,363
LPL FINANCIAL HOLDINGS INC	180,843	12,470,889	24,410,188
LUBY S INC	7,904	26,083	30,351
LUMEN TECHNOLOGIES INC	2,492,237	51,320,140	33,869,501
LUMENTUM HOLDINGS INC	222,075	15,327,762	18,216,812
LUTHER BURBANK CORP	9,455	111,786	112,136
LYFT INC A	569,106	27,269,869	34,419,531
LYONDELLBASELL INDU CL A	619,012	48,832,302	63,677,764
M + T BANK CORP	341,156	43,840,619	49,573,378
M/I HOMES INC	7,100	487,494	416,557
MACATAWA BANK CORP	13,316	132,494	116,515
MACY S INC	1,119,615	16,839,749	21,227,900
MADISON SQUARE GARDEN SPORTS	62,398	8,520,987	10,768,023
MAGNITE INC	243,975	3,567,476	8,256,114
MALVERN BANCORP INC	1,290	24,020	23,852
MANDIANT INC	538,509	9,265,756	10,888,652
MANHATTAN ASSOCIATES INC	147,624	7,276,185	21,381,860
MANITEX INTERNATIONAL INC	4,400	34,716	32,076

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Security Name	Shares	Book Value	Market Value
MANNING + NAPIER INC	5,928	38,354	46,653
MANPOWERGROUP INC	129,112	8,646,839	15,352,708
MARATHON OIL CORP	1,801,703	25,452,364	24,539,195
MARATHON PETROLEUM CORP	1,456,535	57,457,234	88,003,845
MARCHEX INC CLASS B	10,995	30,990	33,645
MARKEL CORP	113,392	114,780,834	134,563,420
MARKETAXESS HOLDINGS INC	281,353	109,013,462	130,432,437
MARLIN BUSINESS SERVICES INC	5,129	69,960	116,736
MARRIOTT INTERNATIONAL CL A	611,645	54,036,349	83,501,775
MARRIOTT VACATIONS WORLD	93,416	7,652,359	14,881,169
MARSH + MCLENNAN COS	4,053,279	348,922,549	570,215,290
MARTIN MARIETTA MATERIALS	140,890	25,122,505	49,566,511
MARVELL TECHNOLOGY INC	1,967,972	54,953,116	114,791,807
MASCO CORP	575,663	17,613,101	33,912,307
MASIMO CORP	398,063	78,991,842	96,510,374
MASONITE INTERNATIONAL CORP	600	74,751	67,074
MASTEC INC	130,653	5,767,909	13,862,283
MASTERCARD INC A	1,994,866	333,018,937	728,305,628
MATADOR RESOURCES CO	294,013	3,691,491	10,587,408
MATCH GROUP INC	604,548	46,259,829	97,483,365
MATTEL INC	1,258,284	17,355,217	25,291,508
MATTHEWS INTL CORP CLASS A	15,222	602,030	547,383
MAXIM INTEGRATED PRODUCTS	601,711	27,176,312	63,396,271
MAXIMUS INC	139,923	8,431,528	12,309,026
MCCLATCHY CO CLASS A	18,980	0	0
MCCORMICK + CO INC VTG COM	1,719	153,157	151,324
MCDONALD S CORP	4,703,506	770,860,720	1,086,462,851
MCKESSON CORP	439,169	52,743,481	83,986,680
MDU RESOURCES GROUP INC	482,784	11,265,085	15,130,451
MEDALLIA INC	206,137	5,096,821	6,957,124
MEDALLION FINANCIAL CORP	5,282	37,238	46,799
MEDIA GEN INC CVR	132,200	0	0
MEDIFAST INC	11,574	1,933,467	3,275,211
MEDPACE HOLDINGS INC	71,254	5,639,208	12,585,594
MEIRAGTX HOLDINGS PLC	10,311	148,788	159,821
MERCANTILE BANK CORP	7,867	255,441	237,583
MERCK + CO. INC.	14,096,606	919,594,713	1,096,293,049
MERCURY SYSTEMS INC	111,159	7,065,748	7,367,619
MEREDITH CORP	106,896	1,474,727	4,643,562
MERIT MEDICAL SYSTEMS INC	26,872	1,609,095	1,737,544
MESABI TRUST	6,646	199,912	235,268
METHODE ELECTRONICS INC	69,335	2,458,242	3,411,975
METLIFE INC	1,848,474	78,086,538	110,631,169
METROCITY BANKSHARES INC	6,691	102,981	117,159
METROPOLITAN BANK HOLDING CO	3,542	178,375	213,299
METTLER TOLEDO INTERNATIONAL	52,240	23,236,361	72,370,162
MGE ENERGY INC	17,251	1,231,549	1,284,164

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Security Name	Shares	Book Value	Market Value
MGIC INVESTMENT CORP	795,199	8,734,087	10,814,706
MGM RESORTS INTERNATIONAL	922,867	24,828,455	39,360,278
MICROCHIP TECHNOLOGY INC	626,078	50,545,973	93,748,920
MICRON TECHNOLOGY INC	3,323,106	127,260,188	282,397,548
MICROSOFT CORP	19,194,311	2,072,157,075	5,199,738,850
MICROSTRATEGY INC CL A	17,849	3,705,986	11,860,661
MIDDLEBY CORP	203,055	15,931,547	35,181,309
MIDLAND STATES BANCORP INC	10,946	303,642	287,551
MIDWESTONE FINANCIAL GROUP I	6,352	196,721	182,747
MILLER INDUSTRIES INC/TENN	5,522	255,061	217,788
MIMECAST LTD	38,959	1,938,777	2,066,775
MIND TECHNOLOGY INC	8,112	18,252	15,737
MINERALS TECHNOLOGIES INC	16,979	1,278,858	1,335,738
MIRATI THERAPEUTICS INC	81,742	9,336,814	13,203,785
MISONIX INC	7,354	144,065	163,112
MKS INSTRUMENTS INC	124,359	10,802,793	22,129,684
MODERNA INC	752,974	49,864,187	176,933,831
MOHAWK INDUSTRIES INC	142,681	15,663,372	27,421,861
MOLINA HEALTHCARE INC	131,468	15,773,334	33,269,292
MOLSON COORS BEVERAGE CO B	407,830	22,729,647	21,896,393
MONDELEZ INTERNATIONAL INC A	3,510,820	145,843,513	219,215,601
MONGODB INC	105,329	17,781,782	38,078,540
MONOLITHIC POWER SYSTEMS INC	100,906	11,232,770	37,683,346
MONROE CAPITAL CORP	10,300	103,412	110,519
MONSTER BEVERAGE CORP	955,429	46,088,944	87,278,439
MOODY S CORP	387,059	53,810,106	140,258,570
MOOG INC CLASS A	16,486	1,370,811	1,385,813
MORGAN STANLEY	3,135,631	118,101,856	287,506,006
MORNINGSTAR INC	51,328	6,578,283	13,196,942
MOSAIC CO/THE	809,085	25,246,185	25,817,902
MOTORCAR PARTS OF AMERICA IN	9,358	210,555	209,994
MOTOROLA SOLUTIONS INC	1,305,689	176,016,010	283,138,660
MPLX LP	77,429	2,272,352	2,292,673
MRC GLOBAL INC	39,069	352,793	367,249
MSA SAFETY INC	82,034	7,729,559	13,583,190
MSC INDUSTRIAL DIRECT CO A	105,301	6,727,540	9,448,659
MSCI INC	181,425	27,861,188	96,714,039
MUELLER INDUSTRIES INC	25,831	1,068,112	1,118,741
MUELLER WATER PRODUCTS INC A	78,445	1,089,601	1,131,177
MV OIL TRUST	11,152	48,400	94,569
MVB FINANCIAL CORP	4,911	165,992	209,503
MYERS INDUSTRIES INC	18,007	355,818	378,147
N B T BANCORP INC	18,089	721,751	650,661
NANOSTRING TECHNOLOGIES INC	99,711	3,836,036	6,460,276
NASDAQ INC	905,618	80,732,439	159,207,644
NATERA INC	174,455	7,956,219	19,805,876
NATHAN S FAMOUS INC	951	59,999	67,825

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Security Name	Shares	Book Value	Market Value
NATIONAL BANKSHARES INC/VA	3,249	115,372	113,747
NATIONAL BEVERAGE CORP	8,766	283,940	414,018
NATIONAL ENERGY	726,459	0	1
NATIONAL FUEL GAS CO	197,265	8,571,042	10,307,096
NATIONAL HEALTHCARE CORP	6,230	485,379	435,477
NATIONAL INSTRUMENTS CORP	293,123	10,307,422	12,393,240
NATIONAL PRESTO INDS INC	2,541	259,360	258,293
NATIONAL RESEARCH CORP	6,694	314,014	307,255
NATIONAL SECURITY GROUP INC	234	2,470	2,574
NATIONAL VISION HOLDINGS INC	181,259	6,326,157	9,267,773
NATIONAL WESTERN LIFE GROU A	1,295	322,455	290,585
NATURAL ALTERNATIVES INTL	1,938	29,768	32,830
NATURAL GAS SERVICES GROUP	5,635	53,194	57,928
NATURAL HEALTH TRENDS CORP	4,744	32,022	33,161
NATURAL RESOURCE PARTNERS LP	4,017	64,811	85,160
NAVIENT CORP	116,971	1,492,131	2,261,049
NAVIGATOR HOLDINGS LTD	9,223	82,424	100,992
NCINO INC	163,465	11,701,210	9,794,823
NCR CORPORATION	297,688	6,701,813	13,577,550
NEENAH ENTERPRISES INC	96,783	75,439	290,349
NEKTAR THERAPEUTICS	355,535	9,913,996	6,100,981
NELNET INC CL A	8,576	623,818	645,172
NEOGEN CORP	214,968	5,636,871	9,897,127
NEOGENOMICS INC	230,695	6,074,623	10,420,493
NETAPP INC	582,584	27,610,264	47,667,023
NETFLIX INC	1,173,073	333,302,369	619,628,889
NETSCOUT SYSTEMS INC	76,939	1,822,101	2,195,839
NETSOL TECHNOLOGIES INC	13,158	51,711	61,974
NETWORK 1 TECHNOLOGIES INC	26,830	85,165	87,466
NEUROCRINE BIOSCIENCES INC	211,026	14,267,637	20,537,050
NEVRO CORP	69,295	5,867,120	11,488,418
NEW ENGLAND REALTY ASSOC LP	744	41,180	44,647
NEW HOME CO INC/THE	4,633	24,277	27,196
NEW JERSEY RESOURCES CORP	214,600	8,359,749	8,491,722
NEW MOUNTAIN FINANCE CORP	44,500	551,800	586,065
NEW RELIC INC	122,273	8,809,854	8,188,623
NEW YORK COMMUNITY BANCORP	1,077,047	13,341,243	11,869,058
NEW YORK TIMES CO A	376,723	10,616,894	16,406,287
NEWELL BRANDS INC	906,776	19,306,006	24,909,137
NEWMARK GROUP INC CLASS A	104,900	1,412,350	1,259,849
NEWMONT CORP	6,147,751	229,054,338	389,644,458
NEWSSTAR FINANCIAL INCCVR	149,036	0	0
NEXSTAR MEDIA GROUP INC CL A	98,367	8,082,536	14,546,512
NEXTEER AUTOMOTIVE GROUP LTD	1,803,000	2,424,042	2,507,440
NEXTERA ENERGY INC	15,009,128	682,487,206	1,099,868,900
NI HOLDINGS INC	4,642	85,982	88,244
NICHOLAS FINANCIAL INC	4,144	43,709	46,496

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Security Name	Shares	Book Value	Market Value
NICOLET BANKSHARES INC	4,691	391,511	329,965
NIELSEN HOLDINGS PLC	919,023	25,224,137	22,672,297
NIKE INC CL B	2,972,784	199,084,716	459,265,400
NINE POINT ENERGY HLDGS (COM)	9,747	451,024	9,747
NISOURCE INC	2,973,104	74,925,696	72,841,048
NL INDUSTRIES	3,738	27,848	24,297
NORDSON CORP	130,099	15,567,642	28,558,031
NORDSTROM INC	246,291	7,952,853	9,006,862
NORFOLK SOUTHERN CORP	567,546	70,181,776	150,632,384
NORTH EUROPEAN OIL RTY TRUST	3,216	14,311	22,801
NORTHERN TECHNOLOGIES INTL	3,616	54,963	62,918
NORTHERN TRUST CORP	459,994	34,636,383	53,184,506
NORTHFIELD BANCORP INC	23,700	377,304	388,680
NORTHRIM BANCORP INC	3,103	131,909	132,653
NORTHROP GRUMMAN CORP	403,173	90,764,018	146,525,163
NORTHWEST PIPE CO	4,837	161,653	136,645
NORTONLIFELOCK INC	2,766,096	73,614,133	75,293,133
NORWEGIAN CRUISE LINE HOLDIN	829,777	30,544,765	24,403,742
NORWOOD FINANCIAL CORP	2,913	77,515	75,738
NOV INC	868,235	20,420,544	13,301,360
NOVANTA INC	77,270	6,512,142	10,412,905
NOVAVAX INC	162,026	14,984,661	34,399,740
NOW INC	216,205	1,660,687	2,051,785
NRG ENERGY INC	583,436	22,381,389	23,512,471
NTENT INC	2	0	0
NU SKIN ENTERPRISES INC A	122,778	4,033,261	6,955,374
NUANCE COMMUNICATIONS INC	763,814	17,704,834	41,582,034
NUCOR CORP	707,450	34,317,417	67,865,679
NURIX THERAPEUTICS INC	155,382	5,032,939	4,122,284
NUTANIX INC A	386,749	12,735,005	14,781,547
NVIDIA CORP	1,221,056	188,425,689	976,966,906
NVR INC	9,753	23,075,874	48,504,595
O I GLASS INC	321,585	2,677,167	5,251,483
O REILLY AUTOMOTIVE INC	259,976	73,328,950	147,201,011
OAK STREET HEALTH INC	229,954	12,415,414	13,468,406
OASIS PETROLEUM INC	3,425	0	75,350
OCCIDENTAL PETROLEUM CORP	1,869,121	77,846,594	58,447,414
OCEAN GATE LIFE SETTLEMENT	200,514,836	200,514,836	800,400
OCERA THERAPEUTICS INC	30,711	8,292	0
ODP CORP/THE	1,400	59,890	67,214
ODYSSEY MARINE EXPLORATION	7,762	51,850	49,366
OGE ENERGY CORP	461,114	15,211,849	15,516,486
OIL DRI CORP OF AMERICA	2,312	79,625	79,024
OKTA INC	282,429	37,575,474	69,104,728
OLD DOMINION FREIGHT LINE	230,842	18,174,003	58,587,700
OLD REPUBLIC INTL CORP	719,629	14,153,795	17,925,958
OLD SECOND BANCORP INC	14,537	192,034	180,259

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Security Name	Shares	Book Value	Market Value
OLIN CORP	340,770	6,879,796	15,764,020
OLLIE S BARGAIN OUTLET HOLDI	144,227	11,295,300	12,133,818
OMNICELL INC	96,997	5,868,699	14,690,196
OMNICOM GROUP	1,666,301	114,113,134	133,287,417
OMTHERA PHARMACEUTICAL INC	3,900	0	0
ON SEMICONDUCTOR CORP	947,476	15,266,075	36,269,381
ONE GAS INC	118,506	7,016,515	8,783,665
ONEMAIN HOLDINGS INC	313,231	12,315,394	18,765,669
ONEOK INC	991,939	49,646,860	55,191,486
OPEN LENDING CORP CL A	228,796	6,440,325	9,858,820
OPORTUN FINANCIAL CORP	9,773	202,562	195,753
ORACLE CORP	11,038,924	531,770,850	859,269,844
ORCHIDS PAPER PRODUCTS CO	25,100	165,660	108
ORGANON + CO	571,638	14,070,847	17,297,766
ORIGIN BANCORP INC	10,921	463,564	463,706
ORMAT TECHNOLOGIES INC	89,877	5,691,358	6,249,148
ORRSTOWN FINL SERVICES INC	4,973	110,898	114,727
ORTHOFIX MEDICAL INC	9,333	404,586	374,347
OSHKOSH CORP	162,592	9,874,065	20,265,467
OTIS WORLDWIDE CORP	979,164	48,704,879	80,066,240
OTTER TAIL CORP	17,621	813,562	860,081
OVINTIV INC	713,987	8,085,851	22,480,094
OWENS CORNING	250,787	13,450,540	24,552,047
OWL ROCK CAPITAL CORP	174,279	2,401,603	2,486,961
OZ DOMESTIC PARTNERS LP	1,087,898	1,085,245	0
P G + E CORP	3,057,932	47,044,881	31,099,168
PACCAR INC	836,126	45,952,334	74,624,246
PACIFIC BIOSCIENCES OF CALIF	441,380	4,422,565	15,435,059
PACIFIC MERCANTILE BANCORP	4,871	43,352	41,891
PACIFIC PREMIER BANCORP INC	39,847	1,730,954	1,685,130
PACKAGING CORP OF AMERICA	214,558	16,944,908	29,055,444
PACWEST BANCORP	263,041	10,240,362	10,826,768
PAGERDUTY INC	162,165	4,996,581	6,904,986
PALO ALTO NETWORKS INC	254,374	48,604,601	94,385,473
PAPA JOHN S INTL INC	74,544	4,065,603	7,785,375
PARADE TECHNOLOGIES LTD	153,000	6,025,297	7,605,384
PARAGON OFFSHORE PLC	193,566	0	0
PARK AEROSPACE CORP	9,797	129,516	145,975
PARK NATIONAL CORP	7,134	922,426	837,674
PARK OHIO HOLDINGS CORP	4,100	129,109	131,774
PARKE BANCORP INC	5,228	104,508	102,260
PARKER HANNIFIN CORP	292,625	38,628,047	89,868,064
PATRIOT TRANSPORTATION HOLDI	1,696	18,692	19,097
PAYCHEX INC	2,474,183	170,983,496	265,479,836
PAYCOM SOFTWARE INC	113,314	22,389,012	41,186,240
PAYLOCITY HOLDING CORP	83,856	8,743,357	15,999,725
PAYPAL HOLDINGS INC	2,782,851	247,332,850	811,145,409

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Security Name	Shares	Book Value	Market Value
PCSB FINANCIAL CORP	7,550	125,406	137,184
PDL BIOPHARMA INC	252,971	0	0
PEAPACK GLADSTONE FINL CORP	8,876	274,091	275,777
PEGASYSTEMS INC	84,141	4,360,932	11,711,586
PELTON INTERACTIVE INC A	598,618	62,738,927	74,240,604
PENN NATIONAL GAMING INC	350,510	11,977,043	26,810,510
PENNS WOODS BANCORP INC	3,371	81,207	80,297
PENSKE AUTOMOTIVE GROUP INC	5,466	478,593	412,628
PENUMBRA INC	68,893	10,560,410	18,880,816
PEOPLE S UNITED FINANCIAL	1,012,737	14,853,630	17,358,312
PEOPLES BANCORP INC	9,162	303,904	271,378
PEOPLES FINANCIAL SERVICES	3,241	136,900	138,067
PEPSICO INC	10,070,362	1,124,869,826	1,492,125,538
PERFORMANCE FOOD GROUP CO	293,991	10,972,959	14,255,624
PERKINELMER INC	256,870	15,292,500	39,663,297
PERMA FIX ENVIRONMENTAL SVCS	10,228	74,971	73,130
PERMA PIPE INTERNATIONAL HOL	4,631	28,191	30,842
PERMIAN BASIN ROYALTY TRUST	24,555	97,729	137,999
PFIZER INC	19,057,902	612,772,412	746,307,442
PFSWEB INC	10,596	71,523	78,198
PHENIXFIN CORP	1,245	40,985	50,584
PHI GROUP INC	3,301	0	0
PHILLIPS 66	971,356	64,554,775	83,361,772
PINNACLE FINANCIAL PARTNERS	175,674	7,153,691	15,510,257
PINNACLE WEST CAPITAL	971,875	79,846,352	79,664,594
PINTEREST INC CLASS A	1,228,980	53,538,833	97,027,971
PIONEER NATURAL RESOURCES CO	483,390	62,858,649	78,560,543
PIPER SANDLER COS	7,699	844,195	997,482
PLAINS ALL AMER PIPELINE LP	342,176	4,099,104	3,887,119
PLAINS GP HOLDINGS LP CL A	524,360	6,292,345	6,260,858
PLANET FITNESS INC CL A	168,719	10,534,010	12,696,105
PLUG POWER INC	1,133,975	18,694,659	38,770,605
PLUS THERAPEUTICS INC	115	0	0
PNC FINANCIAL SERVICES GROUP	988,220	102,063,611	188,512,847
PNM RESOURCES INC	192,527	7,478,508	9,389,542
POLARIS INC	193,668	18,172,881	26,524,769
POOL CORP	280,923	95,976,611	128,848,143
PORTLAND GENERAL ELECTRIC CO	215,307	9,859,144	9,921,347
POST HOLDINGS INC	140,455	12,015,740	15,235,154
POWELL INDUSTRIES INC	4,495	152,246	139,120
POWER INTEGRATIONS INC	133,986	5,123,674	10,994,891
PPD INC	362,554	10,438,113	16,710,114
PPG INDUSTRIES INC	534,922	42,909,107	90,813,708
PPL CORP	1,754,522	49,504,782	49,073,980
PRA GROUP INC	21,853	810,091	840,685
PRA HEALTH SCIENCES INC	145,599	13,595,714	24,054,411
PREFERRED BANK/LOS ANGELES	6,890	438,755	435,930

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Security Name	Shares	Book Value	Market Value
PREFORMED LINE PRODUCTS CO	1,146	78,788	85,033
PREMIER FINANCIAL BANCORP	5,043	93,749	84,975
PREMIER FINANCIAL CORP	18,496	615,395	525,471
PREMIER INC CLASS A	279,429	9,884,999	9,721,335
PRICESMART INC	11,084	1,072,377	1,008,755
PRIMEENERGY RESOURCES CORP	543	28,448	25,141
PRIMERICA INC	89,172	8,188,463	13,655,800
PRIMIS FINANCIAL CORP	10,115	147,072	154,355
PRIMO WATER CORP	61,204	996,814	1,025,092
PRINCIPAL FINANCIAL GROUP	638,232	27,960,827	40,329,880
PROASSURANCE CORP	26,827	717,891	610,314
PROCTER + GAMBLE CO/THE	10,380,418	958,130,322	1,400,629,801
PROFESSIONAL HOLDING CORP A	4,909	90,388	88,460
PROG HOLDINGS INC	60,496	2,828,427	2,911,672
PROGENIC PHARMACEUTICALS INC.	176,700	0	0
PROGRESSIVE CORP	3,716,788	241,013,754	365,025,749
PROOFPOINT INC	128,759	12,197,879	22,373,164
PROSPERITY BANCSHARES INC	201,764	12,748,660	14,486,655
PROTO LABS INC	54,077	6,188,801	4,964,269
PROVIDENT FINANCIAL HLDGS	2,087	35,270	36,042
PROVIDENT FINANCIAL SERVICES	34,138	760,595	781,419
PRUDENTIAL BANCORP INC	4,349	64,263	60,234
PRUDENTIAL FINANCIAL INC	950,336	70,711,355	97,380,930
PSYCHEMEDICS CORP	8,410	52,142	58,534
PTC INC	236,516	13,565,796	33,410,250
PTC THERAPEUTICS INC	135,506	6,407,798	5,727,839
PUBLIC SERVICE ENTERPRISE GP	3,887,309	201,944,944	232,227,840
PULSE BIOSCIENCES INC	6,824	161,592	111,914
PULTEGROUP INC	626,275	15,546,601	34,175,827
PURE CYCLE CORP	9,920	133,126	137,094
PURE STORAGE INC CLASS A	537,368	9,386,369	10,494,797
PVH CORP	181,426	17,266,260	19,519,623
Q2 HOLDINGS INC	108,503	8,168,360	11,130,238
QAD INC A	5,741	382,930	499,582
QAD INC B	699	30,232	60,261
QCR HOLDINGS INC	7,354	347,256	353,654
QORVO INC	268,905	18,031,019	52,611,263
QUAKER CHEMICAL CORP	29,907	3,372,942	7,093,641
QUALCOMM INC	2,563,055	179,325,523	366,337,451
QUALYS INC	79,585	6,804,980	8,013,414
QUANTA SERVICES INC	317,221	10,516,450	28,730,706
QUEST DIAGNOSTICS INC	1,034,606	94,907,546	136,536,954
QUICKSILVER RESOURCES INC	232,000	0	0
QUIDEL CORP	85,490	6,178,320	10,952,979
QURATE RETAIL INC SERIES A	983,033	10,484,517	12,867,902
RADIAN GROUP INC	461,642	8,481,700	10,271,535
RALPH LAUREN CORP	112,455	10,583,770	13,248,324

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RAPID7 INC	110,000	6,791,028	10,409,300
RAYMOND JAMES FINANCIAL INC	335,588	22,651,487	43,592,881
RAYTHEON TECHNOLOGIES CORP	3,485,357	202,567,853	297,335,806
RBB BANCORP	8,380	169,814	202,964
RBC BEARINGS INC	54,933	6,024,389	10,954,739
REATA PHARMACEUTICALS INC A	56,455	6,447,395	7,990,076
RED RIVER BANCSHARES INC	1,506	84,269	76,068
RED ROCK RESORTS INC CLASS A	140,361	1,546,406	5,965,343
REDFIN CORP	202,872	4,866,383	12,864,114
REGAL REXNORD CORP	92,624	6,770,876	12,366,230
REGENERON PHARMACEUTICALS	805,142	431,719,161	449,704,013
REGIONS FINANCIAL CORP	2,292,100	30,387,815	46,254,578
REINSURANCE GROUP OF AMERICA	162,059	17,312,659	18,474,726
RELAY THERAPEUTICS INC	125,651	4,685,767	4,597,570
RELIANCE STEEL + ALUMINUM	179,434	13,540,616	27,076,591
RELIANCE WORLDWIDE CORP LTD	1,743,004	4,898,134	6,883,029
RELIANT BANCORP INC	5,204	149,459	144,307
RENASANT CORP	27,103	1,121,522	1,084,120
RENEWABLE ENERGY GROUP INC	105,423	2,804,620	6,572,070
REPLIGEN CORP	111,265	6,861,665	22,210,719
REPUBLIC BANCORP INC CLASS A	4,862	215,338	224,284
REPUBLIC FIRST BANCORP INC	21,745	81,979	86,763
REPUBLIC SERVICES INC	1,689,426	121,395,365	185,853,754
RESIDEO TECHNOLOGIES INC	319,958	5,200,640	9,598,740
RESMED INC	323,983	30,657,074	79,868,289
RESOURCES CONNECTION INC	15,173	205,442	217,884
REX AMERICAN RESOURCES CORP	2,809	236,434	253,316
RF INDUSTRIES LTD	16,250	98,475	121,225
RGC RESOURCES INC	3,885	86,169	97,941
RH	39,866	7,458,574	27,069,014
RICHMOND MUTUAL BANCORPORATI	6,084	82,710	90,652
RINGCENTRAL INC CLASS A	163,466	17,278,061	47,499,950
RIVERVIEW BANCORP INC	10,604	73,486	75,182
RIVERVIEW FINANCIAL CORP	5,490	57,422	62,751
RLI CORP	87,915	4,781,803	9,195,030
RMR GROUP INC/THE A	7,550	308,116	291,732
ROBERT HALF INTL INC	266,019	10,163,269	23,667,710
ROCKWELL AUTOMATION INC	260,259	29,929,499	74,439,279
ROCKY MOUNTAIN CHOC FACT INC	4,708	24,866	35,922
ROGERS CORP	41,860	5,115,497	8,405,488
ROKU INC	260,703	43,323,142	119,727,853
ROLLINS INC	1,712,343	39,228,155	58,562,131
ROPER TECHNOLOGIES INC	234,680	55,562,209	110,346,536
ROSS STORES INC	788,717	53,346,135	97,800,908
ROYAL CARIBBEAN CRUISES LTD	488,395	37,188,508	41,650,326
ROYAL GOLD INC	150,990	13,524,464	17,227,959
ROYALTY PHARMA PLC CL A	715,172	32,604,552	29,314,900

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Security Name	Shares	Book Value	Market Value
RPM INTERNATIONAL INC	290,573	14,925,566	25,768,014
RUBICON TECHNOLOGY INC	1,361	14,046	13,011
RUSH ENTERPRISES INC CL B	3,571	161,016	136,198
RYDER SYSTEM INC	126,138	6,416,382	9,375,838
S + T BANCORP INC	19,302	646,617	604,153
S+P GLOBAL INC	599,109	105,515,603	245,904,289
SABINE OIL + GAS HOLDINGS IN	140	6,141	560
SABRE CORP	715,761	13,795,231	8,932,697
SAFETY INSURANCE GROUP INC	7,354	619,575	575,671
SAGE THERAPEUTICS INC	122,783	12,031,689	6,975,302
SAIA INC	59,893	4,291,161	12,546,985
SAILPOINT TECHNOLOGIES HOLDI	199,354	4,987,175	10,181,009
SALESFORCE.COM INC	2,266,700	287,031,938	553,686,809
SALLY BEAUTY HOLDINGS INC	102,239	2,251,396	2,256,415
SAMSONITE INTERNATIONAL SA	3,993,404	7,483,409	8,165,913
SANCHEZ ENERGY CORP	294,800	4,562,755	2,358
SANDRIDGE ENERGY INC	6,764	39	125
SANDRIDGE MISSISSIPPIAN TRUS	129,500	0	0
SANDY SPRING BANCORP INC	19,764	858,351	872,185
SANMINA CORP	103,936	3,166,919	4,049,347
SANTANDER CONSUMER USA HOLDI	2,400	84,059	87,168
SARATOGA INVESTMENT CORP	4,569	115,687	122,769
SAREPTA THERAPEUTICS INC	154,194	12,517,857	11,987,042
SCANSOURCE INC	12,632	378,328	355,338
SCHLUMBERGER LTD	3,200,656	126,923,296	102,452,999
SCHWAB (CHARLES) CORP	3,793,698	144,082,936	276,219,151
SCIENCE APPLICATIONS INTE	131,757	8,274,296	11,559,042
SCOTTS MIRACLE GRO CO	93,806	8,260,212	18,003,248
SEABOARD CORP	113	416,969	437,166
SEACOAST BANKING CORP/FL	24,880	901,651	849,652
SEACOR MARINE HOLDINGS INC	5,990	31,927	26,416
SEAGEN INC	1,016,956	153,502,624	160,557,013
SEALED AIR CORP	349,093	10,180,808	20,683,760
SEELOS THERAPEUTICS INC	860	0	0
SEI INVESTMENTS COMPANY	248,467	9,621,289	15,397,500
SELECT MEDICAL HOLDINGS CORP	125,120	2,507,507	5,287,571
SELECTIVE INSURANCE GROUP	136,589	7,142,869	11,084,197
SEMPRA ENERGY	1,739,674	202,209,662	230,472,012
SEMTECH CORP	213,422	10,751,667	14,683,434
SENECA FOODS CORP CL A	5,204	245,056	265,820
SENSATA TECHNOLOGIES HOLDING	410,418	17,516,685	23,791,931
SENSIENT TECHNOLOGIES CORP	95,439	4,854,759	8,261,200
SERVICE CORP INTERNATIONAL	477,079	18,015,714	25,566,664
SERVICENOW INC	443,100	98,053,736	243,505,605
SERVICOURCE INTERNATIONAL	46,399	68,082	65,423
SERVISFIRST BANCSHARES INC	24,249	1,487,191	1,648,447
SEVERN BANCORP INC/MD	4,916	59,484	58,500
SFX ENTERTAINMENT INC	115,200	0	0

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Security Name	Shares	Book Value	Market Value
SHAKE SHACK INC CLASS A	83,627	6,544,471	8,949,762
SHENANDOAH TELECOMMUNICATION	23,906	1,166,852	1,159,680
SHERWIN WILLIAMS CO/THE	586,309	73,817,488	159,739,887
SHOCKWAVE MEDICAL INC	76,990	6,205,621	14,607,313
SHORE BANCSHARES INC	6,157	104,792	103,130
SIERRA BANCORP	7,012	187,922	178,455
SIGNATURE BANK	126,949	12,972,344	31,185,022
SIGNET JEWELERS LTD	822	50,460	66,409
SILGAN HOLDINGS INC	40,919	1,719,826	1,698,139
SILICON LABORATORIES INC	99,075	8,738,951	15,183,244
SIMMONS FIRST NATL CORP CL A	54,100	1,605,147	1,587,294
SIMPSON MANUFACTURING CO INC	97,592	5,813,756	10,778,060
SIMS LTD	381,535	5,470,672	4,754,862
SINCLAIR BROADCAST GROUP A	42,266	1,422,229	1,404,077
SIRIUS XM HOLDINGS INC	9,153,846	53,264,910	59,866,153
SITEONE LANDSCAPE SUPPLY INC	98,857	8,036,210	16,732,536
SIX FLAGS ENTERTAINMENT CORP	84,500	2,662,855	3,657,160
SJW GROUP	11,667	734,904	738,521
SKECHERS USA INC CL A	353,367	11,925,467	17,608,278
SKYWORKS SOLUTIONS INC	374,789	24,665,272	71,865,791
SLACK TECHNOLOGIES INC CL A	1,158,070	39,590,866	51,302,501
SLEEP NUMBER CORP	58,566	2,839,101	6,439,332
SLM CORP	745,730	5,908,242	15,615,586
SLR INVESTMENT CORP	19,986	355,065	372,539
SLR SENIOR INVESTMENT CORP	7,700	113,190	116,963
SMARTFINANCIAL INC	6,802	147,490	163,316
SMARTSHEET INC CLASS A	243,159	12,207,844	17,585,259
SMITH (A.O.) CORP	305,155	10,469,851	21,989,469
SNAP ON INC	123,362	13,823,267	27,562,772
SNOWFLAKE INC CLASS A	22,293	4,943,573	5,390,447
SOFTBRANDS INC	36,200	0	0
SONOCO PRODUCTS CO	230,394	10,208,467	15,413,359
SONOS INC	273,022	6,611,620	9,618,565
SOUND FINANCIAL BANCORP INC	630	26,227	27,317
SOUTH PLAINS FINANCIAL INC	2,974	67,615	68,789
SOUTHCROSS ENERGY PARTNERS L	18,400	32,016	129
SOUTHERN CO/THE	8,104,254	396,666,378	490,388,410
SOUTHERN FIRST BANCSHARES	3,689	172,940	188,729
SOUTHERN MISSOURI BANCORP	3,933	155,039	176,828
SOUTHSIDE BANCSHARES INC	15,832	609,690	605,257
SOUTHSTATE CORP	155,463	11,742,756	12,710,655
SOUTHWEST AIRLINES CO	1,214,612	38,856,619	64,483,751
SOUTHWEST GAS HOLDINGS INC	130,152	8,561,703	8,614,761
SP PLUS CORP	11,434	374,921	349,766
SPECTRUM BRANDS HOLDINGS INC	146,151	7,648,485	12,428,681
SPIRE INC	113,292	7,271,417	8,187,613
SPIRIT AEROSYSTEMS HOLD CL A	234,486	10,980,167	11,065,394

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SPIRIT AIRLINES INC	198,748	6,938,688	6,049,889
SPIRIT OF TEXAS BANCSHARES I	6,548	146,086	149,556
SPLUNK INC	331,375	35,371,250	47,910,198
SPN COMMON	27,385	835,243	903,705
SPN RO RGITHS RTS	1,272	1,666	41,976
SPORT HALEY HOLDINGS INC	6,900	0	0
SPRAGUE RESOURCES LP	4,564	99,906	115,560
SPS COMMERCE INC	80,202	3,960,668	8,008,170
SPX CORP	20,836	1,214,114	1,272,663
SPX FLOW INC	20,784	1,316,251	1,355,948
SQUARE INC A	878,785	78,583,725	214,247,783
SS+C TECHNOLOGIES HOLDINGS	534,012	22,908,254	38,480,905
STAAR SURGICAL CO	108,063	4,473,894	16,479,608
STAGE STORES INC	38,200	0	0
STAMPS.COM INC	42,233	5,491,303	8,458,848
STANDEX INTERNATIONAL CORP	6,108	583,742	579,710
STANLEY BLACK + DECKER INC	364,672	40,764,888	74,754,113
STAR GROUP LP	13,551	143,505	151,771
STARBUCKS CORP	3,450,034	205,354,355	385,748,302
STARTEK INC	8,256	65,635	58,865
STATE AUTO FINANCIAL CORP	6,152	121,256	105,322
STATE STREET CORP	825,202	43,100,138	67,897,621
STEEL CONNECT INC	17,729	35,166	35,458
STEEL DYNAMICS INC	464,019	13,093,957	27,655,532
STELLUS CAPITAL INVESTMENT C	9,100	115,599	114,569
STEMLINE THERAPEUTICS INC	93,700	0	0
STEPAN CO	10,294	1,308,470	1,238,059
STERICYCLE INC	208,956	11,603,074	14,950,802
STERIS PLC	218,318	26,784,553	45,039,003
STERLING BANCORP/DE	458,442	8,524,663	11,364,777
STIFEL FINANCIAL CORP	242,600	9,431,734	15,735,036
STITCH FIX INC CLASS A	146,537	5,580,101	8,836,181
STOCK YARDS BANCORP INC	10,139	517,801	515,974
STONERIDGE INC	13,047	415,025	384,887
STONEX GROUP INC	8,160	533,501	495,067
STRATTEC SECURITY CORP	1,727	80,996	76,782
STRATUS PROPERTIES INC	4,201	128,131	103,639
STRYKER CORP	1,404,803	227,427,030	364,869,483
SUMMIT FINANCIAL GROUP INC	1,966	52,197	43,272
SUMMIT MIDSTREAM PARTNERS LP	12,000	413,194	364,560
SUMMIT STATE BANK	702	11,457	10,909
SUNRUN INC	403,597	12,251,456	22,512,641
SUPER MICRO COMPUTER INC	22,307	871,311	784,760
SUPERIOR BANCORP	46,325	0	0
SUPERIOR GROUP OF COS INC	5,326	135,387	127,345
SURMODICS INC	6,621	371,239	359,189
SUTTONBROOK EUREKA FUND	1,923,963	1,923,963	458,059

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SVB FINANCIAL GROUP	121,275	21,514,024	67,481,048
SWISHER HYGIENE INC	5,550	0	0
SYKES ENTERPRISES INC	57,858	2,110,846	3,106,975
SYNALLOY CORP	4,304	38,047	42,997
SYNAPTICS INC	77,827	3,577,386	12,108,325
SYNCHRONY FINANCIAL	1,531,202	44,595,362	74,293,921
SYNCREON	17,704	243,428	1,265,836
SYNEOS HEALTH INC	223,374	14,527,517	19,989,739
SYNERGY PHARMACEUTICALS INC	5,895	0	0
SYNNEX CORP	99,869	5,411,507	12,160,049
SYNOPSIS INC	1,179,999	128,574,545	325,431,924
SYNOVUS FINANCIAL CORP	346,192	11,242,972	15,190,905
SYSCO CORP	1,159,699	58,012,778	90,166,597
T MOBILE US INC	4,467,626	461,601,433	647,046,274
T ROWE PRICE GROUP INC	507,511	43,192,225	100,471,953
TAKE TWO INTERACTIVE SOFTWARE	923,247	126,142,240	163,433,184
TALON THERAPEUTICS CVRNEW	9,125	0	0
TANDEM DIABETES CARE INC	124,042	7,289,817	12,081,691
TAPESTRY INC	663,366	19,712,007	28,843,154
TARGA RESOURCES CORP	522,586	19,275,372	23,228,948
TARGANTA THERAPEUTICS	9,000	0	0
TARGET CORP	2,789,102	379,378,559	674,237,517
TAYLOR DEVICES INC	3,195	36,097	37,509
TAYLOR MORRISON HOME CORP	295,729	7,498,251	7,813,160
TCEH CORP TRA	79,445	76,448	83,417
TCG BDC INC	28,196	372,647	372,469
TEGNA INC	532,161	6,930,948	9,983,340
TELADOC HEALTH INC	718,876	111,063,341	119,541,890
TELEDYNE TECHNOLOGIES INC	102,688	23,720,420	43,008,806
TELEFLEX INC	105,029	26,224,050	42,199,602
TEMPUR SEALY INTERNATIONAL I	704,094	13,280,272	27,593,444
TENET HEALTHCARE CORP	247,749	7,775,802	16,596,706
TENNANT CO	9,113	728,038	727,673
TERADATA CORP	256,871	6,793,381	12,835,844
TERADYNE INC	375,499	15,143,588	50,301,846
TERMINIX GLOBAL HOLDINGS INC	294,980	12,209,023	14,073,496
TERRITORIAL BANCORP INC	4,007	106,025	104,062
TESLA INC	1,745,609	226,034,805	1,186,490,437
TESSCO TECHNOLOGIES INC	8,277	59,916	50,904
TETRA TECH INC	122,576	7,290,100	14,959,175
TETRAPHASE PHARMACEUTICALS INC	8,190	0	0
TEXAS CAPITAL BANCSHARES INC	118,994	6,460,447	7,554,929
TEXAS INSTRUMENTS INC	3,490,265	330,927,310	671,177,960
TEXAS ROADHOUSE INC	157,887	6,677,119	15,188,729
TEXTRON INC	535,101	19,336,215	36,798,896
TG THERAPEUTICS INC	284,202	6,190,698	11,024,196
THERMO FISHER SCIENTIFIC INC	1,036,691	245,217,966	522,979,509

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Security Name	Shares	Book Value	Market Value
THERMON GROUP HOLDINGS INC	16,272	317,141	277,275
THOR INDUSTRIES INC	121,199	7,470,278	13,695,487
TIDEWATER INC	20,450	256,239	246,423
TIERONE CORP	77,845	0	0
TIMBERLAND BANCORP INC	3,681	102,369	103,510
TIMKEN CO	146,777	6,152,853	11,828,758
TJX COMPANIES INC	2,976,910	109,868,674	200,703,272
TOBAM VENTURES	38,598	38,598	1,485,145
TOBIRA THERAPEUTICS IN	4,344	0	0
TOLL BROTHERS INC	265,607	8,613,644	15,354,741
TOMPKINS FINANCIAL CORP	7,159	592,049	555,252
TOPBUILD CORP	74,389	5,231,661	14,712,656
TORO CO	246,038	12,185,036	27,034,655
TOWNE BANK	29,007	881,813	882,393
TRACTOR SUPPLY COMPANY	306,778	26,165,009	57,079,115
TRADE DESK INC/THE CLASS A	938,780	24,706,773	72,624,021
TRADEWEB MARKETS INC CLASS A	230,269	14,187,424	19,471,547
TRANSACT TECHNOLOGIES INC	4,166	45,284	57,199
TRANSDIGM GROUP INC	115,705	38,176,153	74,894,689
TRANSUNION	431,953	28,877,957	47,432,759
TRAVEL LEISURE CO	275,111	9,427,370	16,355,349
TRAVELERS COS INC/THE	1,963,993	236,865,793	294,029,392
TREX COMPANY INC	239,716	5,963,993	24,501,372
TRI POINTE HOMES INC	298,783	5,071,723	6,402,920
TRIBUNE CO	2,575,000	23,926	257,500
TRICO BANCSHARES	13,120	621,494	558,650
TRICO MARINE SERVICES INC	35,323	0	0
TRIMAS CORP	18,310	555,159	555,342
TRIMBLE INC	679,864	23,767,419	55,633,271
TRINET GROUP INC	98,143	6,377,188	7,113,405
TRIPADVISOR INC	220,923	8,211,188	8,903,197
TRISTATE CAPITAL HLDGS INC	13,658	314,953	278,487
TRUIST FINANCIAL CORP	3,163,681	127,296,228	175,584,296
TRUSTCO BANK CORP NY	9,470	348,977	325,579
TRUSTMARK CORP	39,333	1,323,949	1,211,456
TTEC HOLDINGS INC	78,071	4,785,997	8,048,339
TURNING POINT THERAPEUTICS I	98,697	7,575,031	7,700,340
TUSA CONVERTIBLE PREFERRED STO	168	168,000	0
TWILIO INC A	329,251	57,886,836	129,777,574
TWIN DISC INC	3,544	33,881	50,431
TWIST BIOSCIENCE CORP	106,255	8,360,433	14,158,479
TWITTER INC	1,747,499	66,739,828	120,245,406
TYLER TECHNOLOGIES INC	310,671	82,205,828	140,538,240
TYSON FOODS INC CL A	1,575,582	95,363,297	116,214,928
U.S. PHYSICAL THERAPY INC	6,328	658,745	733,225
UBER TECHNOLOGIES INC	3,412,928	124,153,028	171,055,951
UBIQUITY INC	379,900	0	0

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Security Name	Shares	Book Value	Market Value
UC HLDGS INC	42,076	0	326,089
UFP INDUSTRIES INC	136,529	5,249,403	10,149,566
UFP TECHNOLOGIES INC	2,737	136,357	157,159
UGI CORP	626,904	25,642,459	29,031,924
ULTA BEAUTY INC	121,001	21,969,347	41,838,516
ULTRAGENYX PHARMACEUTICAL IN	129,356	9,574,623	12,334,095
UMB FINANCIAL CORP	99,024	6,379,623	9,215,173
UMPQUA HOLDINGS CORP	507,497	8,577,683	9,363,320
UNDER ARMOUR INC CLASS A	753,929	14,970,150	15,945,598
UNDER ARMOUR INC CLASS C	455,312	7,882,458	8,455,144
UNIFIRST CORP/MA	33,989	5,720,310	7,975,179
UNION BANKSHARES INC /VT	942	28,260	34,100
UNION PACIFIC CORP	1,498,139	161,313,207	329,485,710
UNIT CORP	2,535	0	0
UNITED AIRLINES HOLDINGS INC	723,211	39,587,146	37,816,703
UNITED BANCORP INC/OHIO	931	13,332	13,648
UNITED BANCSHARES INC/OHIO	360	9,090	12,964
UNITED BANKSHARES INC	279,311	8,699,000	10,194,852
UNITED FIRE GROUP INC	10,482	364,774	290,666
UNITED GUARDIAN INC	3,175	47,995	47,593
UNITED PARCEL SERVICE CL B	2,386,956	307,182,389	496,415,239
UNITED RENTALS INC	171,800	18,807,911	54,805,918
UNITED SECURITY BANCSHARE/CA	11,959	97,944	97,705
UNITED STATES LIME + MINERAL	1,026	137,186	142,706
UNITED STATES STEEL CORP	603,114	10,979,393	14,474,736
UNITED THERAPEUTICS CORP	106,306	9,071,835	19,072,359
UNITEDHEALTH GROUP INC	2,151,397	352,084,177	861,505,415
UNITEK GLOBAL SERVICES INC	35,550	0	0
UNITY SOFTWARE INC	53,641	7,149,050	5,891,391
UNIVAR SOLUTIONS INC	372,780	8,316,951	9,088,376
UNIVERSAL DISPLAY CORP	97,004	12,344,165	21,566,899
UNIVERSAL HEALTH SERVICES B	196,433	19,243,835	28,763,684
UNIVERSAL STAINLESS + ALLOY	10,018	101,688	100,881
UNIVERSAL TECHNICAL INSTITUT	14,684	85,755	95,299
UNIVEST FINANCIAL CORP	14,318	409,352	377,566
UNUM GROUP	931,198	26,822,254	26,446,023
UPWORK INC	262,800	6,729,800	15,318,612
URBAN OUTFITTERS INC	83,100	2,138,877	3,425,382
US BANCORP	4,359,560	181,938,338	248,364,133
US ECOLOGY INC	15,686	654,040	588,539
US FOODS HOLDING CORP	496,397	16,899,283	19,041,789
USD PARTNERS LP	12,209	71,423	92,178
UTAH MEDICAL PRODUCTS INC	1,710	148,086	145,418
VAALCO ENERGY INC	36,727	82,268	119,363
VAIL RESORTS INC	90,182	17,303,575	28,544,407
VALERO ENERGY CORP	909,443	50,196,086	71,009,309
VALHI INC	6,866	141,032	167,050

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Security Name	Shares	Book Value	Market Value
VALLEY NATIONAL BANCORP	954,543	10,450,660	12,819,512
VALMONT INDUSTRIES	48,409	6,513,808	11,426,944
VALVOLINE INC	410,394	6,841,385	13,321,389
VARONIS SYSTEMS INC	234,375	6,118,379	13,504,688
VEEVA SYSTEMS INC CLASS A	384,553	61,142,425	119,576,755
VERACYTE INC	151,478	4,251,354	6,056,090
VERINT SYSTEMS INC	155,580	3,951,903	7,011,991
VERISIGN INC	801,789	132,044,258	182,559,337
VERISK ANALYTICS INC	684,425	83,437,554	119,582,736
VERIZON COMMUNICATIONS INC	27,668,985	1,478,348,626	1,550,293,230
VERTEX PHARMACEUTICALS INC	2,013,196	483,000,398	405,920,709
VERTIV HOLDINGS CO	625,479	9,344,284	17,075,577
VF CORP	728,679	40,849,156	59,780,825
VIASAT INC	133,696	8,199,588	6,663,409
VIATRIS INC	3,521,633	51,997,649	50,324,136
VIAVI SOLUTIONS INC	753,263	12,825,278	13,302,625
VIMEO INC	259,843	2,820,600	12,732,307
VINCE HOLDING CORP	890	9,973	8,989
VIR BIOTECHNOLOGY INC	132,556	5,341,667	6,267,248
VIRCO MFG CORPORATION	7,646	23,703	26,073
VIRGIN GALACTIC HOLDINGS INC	320,422	8,166,385	14,739,412
VISA INC CLASS A SHARES	6,445,553	817,466,821	1,507,099,202
VISHAY INTERTECHNOLOGY INC	87,861	1,541,163	1,981,266
VISHAY PRECISION GROUP	6,206	191,314	211,252
VISTEON CORP	61,821	5,918,427	7,476,632
VISTRA CORP	1,152,101	24,558,366	21,110,802
VMWARE INC CLASS A	215,631	25,436,797	34,494,491
VOBILE GROUP LTD	712,000	2,373,159	3,218,089
VONAGE HOLDINGS CORP	114,262	1,537,082	1,646,515
VONTIER CORP	369,942	10,156,139	12,052,710
VOYA FINANCIAL INC	287,828	13,609,077	17,701,422
VROOM INC	256,621	10,494,877	10,742,155
VULCAN MATERIALS CO	298,119	30,853,835	51,893,574
WABTEC CORP	475,021	30,862,503	39,094,228
WALGREENS BOOTS ALLIANCE INC	1,700,854	72,457,290	89,481,929
WALMART INC	10,949,968	1,193,550,327	1,544,164,487
WALT DISNEY CO/THE	4,098,422	374,813,027	720,379,635
WARREN RES INC	16,898	2,029,132	1,690
WASHINGTON TRUST BANCORP	8,551	441,488	439,094
WASTE CONNECTIONS INC	1,979,072	158,625,676	236,457,690
WASTE MANAGEMENT INC	3,254,321	294,828,279	455,962,915
WATERS CORP	172,815	26,472,785	59,726,592
WATERSTONE FINANCIAL INC	11,312	230,991	222,394
WATSCO INC	74,667	10,779,852	21,402,549
WAVE SYSTEMS CORP CLASS A	3,702	0	0
WAYFAIR INC CLASS A	168,352	24,639,188	53,150,410
WAYSIDE TECHNOLOGY GROUP INC	1,895	47,640	47,451

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WD 40 CO	30,180	3,580,466	7,734,832
WEBSTER FINANCIAL CORP	201,758	7,599,094	10,761,772
WEC ENERGY GROUP INC	2,421,540	173,174,372	215,395,983
WELLS FARGO + CO	9,352,367	347,002,352	423,568,701
WENDY S CO/THE	671,427	13,021,367	15,724,820
WESBANCO INC	40,272	1,452,208	1,434,891
WESCO INTERNATIONAL INC	106,704	5,359,665	10,971,305
WEST BANCORPORATION	8,014	193,057	222,389
WEST PHARMACEUTICAL SERVICES	575,609	134,838,645	206,701,192
WESTAMERICA BANCORPORATION	11,706	734,903	679,299
WESTERN ALLIANCE BANCORP	227,546	8,534,687	21,127,646
WESTERN DIGITAL CORP	707,455	36,235,819	50,349,572
WESTERN MIDSTREAM PARTNERS L	130,560	2,032,430	2,796,595
WESTERN NEW ENGLAND BANCORP	11,288	95,158	91,997
WESTERN UNION CO	3,175,779	59,152,889	72,947,644
WESTLAKE CHEMICAL PARTNERS L	7,349	176,598	197,835
WESTROCK CO	622,358	23,990,520	33,121,893
WESTWOOD HOLDINGS GROUP INC	3,860	55,816	83,994
WET SEAL INC/THE CLASS A	268,800	0	0
WEX INC	98,872	15,316,411	19,171,281
WEYCO GROUP INC	3,029	65,517	67,759
WHIRLPOOL CORP	145,784	17,514,944	31,783,828
WHITE MOUNTAINS INSURANCE GP	9,571	9,674,483	10,987,795
WILEY (JOHN) + SONS CL B	144	7,668	8,627
WILLIAMS COS INC	2,726,842	67,404,224	72,397,655
WILLIAMS SONOMA INC	212,935	15,914,045	33,995,073
WILLIS LEASE FINANCE CORP	901	39,157	38,617
WILLSCOT MOBILE MINI HOLDING	393,880	6,153,256	10,977,436
WINGSTOP INC	67,203	6,528,675	10,593,209
WINMARK CORP	1,490	277,781	286,199
WINTRUST FINANCIAL CORP	133,094	7,707,604	10,065,899
WIRELESS TELECOM GROUP INC	16,515	28,076	67,216
WOLFSPEED INC	233,796	11,417,721	22,895,642
WONDER AUTO TECHNOLOGY INCORPO	65,400	0	0
WOODWARD INC	126,953	9,256,373	15,599,985
WORKDAY INC CLASS A	441,950	73,358,606	105,511,143
WORKIVA INC	94,064	5,942,823	10,472,145
WR BERKLEY CORP	1,084,031	56,034,455	80,684,427
WR GRACE + CO	224,984	10,939,764	15,550,894
WSFS FINANCIAL CORP	30,179	1,502,612	1,406,040
WTS BATTALION OIL WTS	107	0	0
WVS FINANCIAL CORP	254	4,017	4,191
WW GRAINGER INC	104,701	23,439,294	45,859,038
WYNDHAM HOTELS + RESORTS INC	255,811	10,971,232	18,492,577
WYNN RESORTS LTD	236,989	27,497,392	28,983,755
XCEL ENERGY INC	4,069,356	209,970,728	268,089,173
XENCOR INC	27,269	1,174,203	940,508

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Security Name	Shares	Book Value	Market Value
XEROX HOLDINGS CORP	857,549	18,938,926	20,143,826
XILINX INC	628,323	48,908,419	90,880,639
XOMA CORP	2,809	114,635	95,506
XPO LOGISTICS INC	209,516	14,892,556	29,309,193
XYLEM INC	405,554	22,275,239	48,650,258
YELP INC	45,784	1,044,570	1,829,529
YETI HOLDINGS INC	191,578	7,256,991	17,590,692
YORK WATER CO	6,474	317,032	293,272
YUM BRANDS INC	2,283,780	194,420,269	262,703,213
ZEBRA TECHNOLOGIES CORP CL A	119,935	18,317,010	63,504,383
ZENDESK INC	241,392	16,309,754	34,842,521
ZIFF DAVIS INC	177,381	16,052,885	24,398,757
ZILLOW GROUP INC A	136,183	7,294,024	16,686,503
ZILLOW GROUP INC C	366,382	24,526,933	44,779,208
ZIMMER BIOMET HOLDINGS INC	474,682	46,772,177	76,338,359
ZIONS BANCORP NA	387,411	13,557,057	20,478,545
ZOETIS INC	2,483,788	229,221,625	462,878,732
ZOOM VIDEO COMMUNICATIONS A	1,004,912	335,686,530	388,931,091
ZSCALER INC	410,822	60,101,223	88,762,201
ZUMIEZ INC	23,668	787,445	1,159,495
ZURN WATER SOLUTIONS CORP	270,784	7,983,465	13,550,031
ZYNGA INC CL A	2,026,188	12,045,011	21,538,378
TOTAL		77,255,067,903	126,565,605,474

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Security Name	Shares	Book Value	Market Value
1+1 AG	18,959	534,112	580,074
360 DIGITECH INC	295,433	5,176,231	12,360,917
3I GROUP PLC	2,097,101	20,164,738	33,982,285
3M INDIA LTD	5,708	1,782,762	1,868,485
3SBIO INC	2,735,500	4,198,673	3,381,574
51JOB INC ADR	202,523	15,078,035	15,750,214
77 BANK LTD/THE	156,700	2,439,295	1,719,620
888 HOLDINGS PLC	146,719	799,592	777,905
A DATA TECHNOLOGY CO LTD	481,885	824,728	1,928,405
A LIVING SMART CITY SERVICES	726,750	3,212,193	3,616,975
A.G. BARR PLC	21,677	146,847	155,119
A2 MILK CO LTD	1,581,181	13,935,601	7,115,236
A2A SPA	3,415,709	6,153,368	6,983,392
AAC TECHNOLOGIES HOLDINGS IN	1,465,825	6,554,799	10,966,531
AAK AB	378,811	3,789,951	8,495,636
AALBERTS NV	209,980	9,896,393	11,285,378
AARTI INDUSTRIES LIMITED	412,816	3,015,061	4,841,549
AAVAS FINANCIERS LTD	61,950	1,460,310	2,260,637
ABB INDIA LTD	115,355	2,100,513	2,806,201
ABB LTD REG	3,691,793	68,859,952	125,369,592
ABC MART INC	238,600	13,084,952	13,693,864
ABDULLAH AL OTHAIM MARKETS	94,006	2,242,464	3,108,134
ABILITY ENTERPRISE CO LTD	60,000	33,225	34,132
ABN AMRO BANK NV CVA	916,821	19,276,905	11,081,339
ABOITIZ POWER CORP	3,402,740	2,470,678	1,704,333
ABRDN PLC	4,815,825	24,235,049	18,029,148
ABSA GROUP LTD	1,514,067	16,434,717	14,391,258
ABU DHABI COMMERCIAL BANK	6,033,976	11,855,698	11,285,522
ABU DHABI ISLAMIC BANK	481,422	639,598	718,237
ABU DHABI NATIONAL OIL CO FO	14,687,329	17,525,736	17,313,786
ACC LTD	589,048	13,290,146	15,966,822
ACCELL GROUP	7,781	359,856	418,005
ACCENT GROUP LTD	740,722	902,543	1,551,511
ACCENTURE PLC CL A	3,893,176	631,540,425	1,147,669,353
ACCIONA SA	50,182	6,846,546	7,575,733
ACCOR SA	405,154	17,766,364	15,130,075
ACCTON TECHNOLOGY CORP	3,887,000	21,269,923	46,106,900
ACE HARDWARE INDONESIA	15,545,000	1,582,324	1,340,086
ACE TECHNOLOGIES CORP	65,323	1,634,076	1,084,705
ACEA SPA	23,515	515,157	543,507
ACER INC	8,171,788	6,130,214	8,593,392
ACERINOX SA	417,916	3,946,983	5,047,756
ACHILLES CORP	4,500	60,434	55,262
ACKERMANS + VAN HAAREN	48,811	7,052,698	8,242,823

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Security Name	Shares	Book Value	Market Value
ACOM CO LTD	2,381,500	9,994,436	10,385,134
ACS ACTIVIDADES CONS Y SERV	497,867	18,955,558	13,337,605
ACS ACTIVIDADES DE CONSTRUCCIO	497,867	753,122	696,697
ACTER GROUP CORP LTD	22,000	154,593	158,708
ADAMA LTD A	216,235	299,146	310,253
ADANI ENTERPRISES LTD	584,061	1,351,153	11,845,838
ADANI GREEN ENERGY LTD	862,029	7,896,342	13,045,828
ADANI PORTS AND SPECIAL ECON	4,457,210	23,908,995	42,197,480
ADANI POWER LTD	2,064,252	1,734,548	3,150,671
ADANI TOTAL GAS LTD	611,197	6,297,676	8,385,971
ADAPTEO OYJ	14,521	186,587	278,461
ADASTRIA CO LTD	59,200	1,339,742	1,082,764
ADBRI LTD	1,051,891	2,603,700	2,740,285
ADCOCK INGRAM HOLDINGS LTD	22,329	66,702	69,276
ADDSINO CO LTD A	20,900	58,420	61,042
ADDTECH AB B SHARES	425,010	3,344,503	7,056,871
ADECCO GROUP AG REG	336,620	19,484,026	22,891,690
ADECOAGRO SA	1,683,711	15,596,900	16,904,458
ADEKA CORP	224,427	2,935,692	4,215,968
ADEVINTA ASA	511,421	5,701,675	9,806,218
ADIDAS AG	416,900	77,726,653	155,192,774
ADIMMUNE CORP	778,000	1,919,978	1,496,664
ADITYA BIRLA CAPITAL LTD	1,089,903	1,375,179	1,719,240
ADITYA BIRLA FASHION AND RET	749,761	1,905,468	2,176,254
ADLER GROUP SA	198,701	5,977,406	5,226,487
ADLINK TECHNOLOGY INC	57,069	128,007	125,557
ADMIRAL GROUP PLC	1,498,625	39,338,284	65,089,470
ADP	62,104	8,264,129	8,090,361
ADVAN GROUP CO LTD	7,500	69,027	63,181
ADVANCED CERAMIC X CORP	114,000	1,030,202	2,066,218
ADVANCED INFO SERVICE FOR RG	2,401,300	15,778,290	12,811,928
ADVANCED INFO SERVICE NVDR	6,192,700	37,921,087	33,040,615
ADVANCED PETROCHEMICALS CO	234,430	3,182,199	4,519,328
ADVANCED WIRELESS SEMICONDUCT	322,378	868,210	1,799,185
ADVANTECH CO LTD	2,997,658	21,944,726	37,117,703
ADVANTEST CORP	478,200	17,966,687	43,128,048
ADVTECH LTD	189,930	169,912	189,548
ADYEN NV	67,062	63,037,414	163,869,227
AECC AVIATION POWER CO A	39,162	169,147	322,408
AECI LTD	249,935	1,635,643	1,720,817
AECON GROUP INC	30,500	471,508	443,350
AEDAS HOMES SA	4,991	131,397	137,909
AEGEAN AIRLINES	23,305	127,173	146,202
AEGIS LOGISTICS LTD	301,383	990,617	1,394,195

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Security Name	Shares	Book Value	Market Value
AEGON NV	3,840,712	28,636,854	15,936,905
AEM HOLDINGS LTD	454,800	1,240,996	1,295,852
AENA SME SA	500,693	86,144,116	82,118,685
AEON CO LTD	1,532,290	24,960,594	41,209,890
AEON CREDIT SERVICE M BHD	29,200	86,477	81,730
AEON DELIGHT CO LTD	40,700	1,069,527	1,277,948
AEON FINANCIAL SERVICE CO LT	251,200	4,152,792	2,962,616
AEON HOKKAIDO CORP	122,700	1,388,057	1,252,537
AEON MALL CO LTD	267,100	4,968,032	4,117,561
AEON THANA SINSAP THA FOREIG	206,400	1,298,647	1,223,588
AERCAP HOLDINGS NV	309,610	11,263,896	15,855,128
AEROFLOT PJSC	2,288,330	2,335,225	2,141,930
AEROSPACE CH UAV CO LTD	148,000	268,478	500,064
AFFLE INDIA PRIVATE LTD	19,030	1,397,288	1,101,746
AFI PROPERTIES LTD	33,656	707,167	1,457,364
AFREECATV CO LTD	15,335	875,298	1,620,446
AFRICAN RAINBOW MINERALS LTD	237,217	2,547,915	4,242,203
AFRY AB	213,845	3,649,951	7,041,358
AFTERPAY LTD	486,022	12,549,384	43,118,000
AGC INC	443,971	17,698,711	18,640,462
AGEAS	389,863	32,518,422	21,637,454
AGF MANAGEMENT LTD CLASS B	45,000	198,428	288,541
AGFA GEVAERT NV	427,201	1,875,746	1,983,409
AGGREKO PLC	526,172	5,549,617	6,265,709
AGILE GROUP HOLDINGS LTD	3,114,890	3,780,511	4,035,076
AGILITY	568,213	1,240,764	1,731,230
AGL ENERGY LTD	1,399,267	17,982,924	8,614,100
AGNICO EAGLE MINES LTD	1,839,427	84,507,706	111,348,985
AGRANA BETEILIGUNGS AG	4,258	87,678	102,759
AGRICULTURAL BANK OF CHINA A	27,119,346	13,465,992	12,718,391
AGRICULTURAL BANK OF CHINA H	137,390,599	54,030,446	47,767,420
AGRITRADE RESOURCES LTD	5,555,000	0	1
AHLI UNITED BANK B.S.C	3,055,225	2,050,536	2,433,634
AHNLAB INC	13,244	792,844	844,398
AI HOLDINGS CORP	81,400	901,114	1,606,145
AIA ENGINEERING LTD	88,124	2,007,033	2,537,314
AIA GROUP LTD	29,576,048	200,242,894	367,517,868
AIB GROUP PLC	530,506	1,397,894	1,367,094
AICA KOGYO CO LTD	117,300	3,780,073	4,127,007
AICHI CORP	10,600	85,376	77,931
AICHI STEEL CORP	6,000	201,448	164,880
AIDA ENGINEERING LTD	110,600	827,790	985,525
AIER EYE HOSPITAL GROUP CO A	1,762,090	14,473,820	19,358,621
AIFUL CORP	870,800	2,328,945	3,004,923

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AIN HOLDINGS INC	61,500	3,746,612	3,839,941
AIPHONE CO LTD	4,800	80,319	88,613
AIR ARABIA PJSC	913,664	313,414	330,826
AIR CHINA LTD A	76,726	85,397	92,392
AIR CHINA LTD H	3,799,076	3,324,518	2,793,348
AIR LIQUIDE SA	1,015,478	103,130,808	177,820,435
AIR NEW ZEALAND LTD	1,045,480	1,465,402	1,132,320
AIR WATER INC	391,400	5,751,802	6,023,166
AIRBUS SE	1,338,430	113,053,562	172,120,840
AIRPORT CITY LTD	158,509	2,248,694	2,658,919
AIRPORT FACILITIES CO LTD	9,500	50,466	50,500
AIRPORTS OF THAILAND PC NVDR	22,533,840	46,954,692	43,591,204
AIRPORTS OF THAILAND PCL FOR	9,282,940	19,244,334	17,957,637
AIRTAC INTERNATIONAL GROUP	323,000	7,762,998	12,462,091
AIRTEL AFRICA PLC	514,487	562,901	547,624
AISIN CORP	390,883	12,857,552	16,728,482
AIXTRON SE	233,385	3,151,729	6,324,227
AJ BELL PLC	631,812	3,246,650	3,786,279
AJANTA PHARMA LTD	55,970	1,005,891	1,617,957
AJINOMOTO CO INC	3,630,856	59,807,124	94,345,335
AK MEDICAL HOLDINGS LTD	840,000	2,098,167	1,481,873
AKER ASA A SHARES	54,759	3,757,953	4,040,808
AKER BP ASA	239,722	5,288,529	7,644,182
AKESO INC	1,064,000	4,616,367	8,583,684
AKITA BANK LTD/THE	5,000	66,290	62,889
AKKA TECHNOLOGIES	6,301	164,774	175,750
AKR CORPORINDO TBK PT	616,400	136,648	133,908
AKWEL	3,411	119,868	99,510
AKZO NOBEL N.V.	407,701	33,138,850	50,379,956
AL MEERA CONSUMER GOODS CO	218,884	945,460	1,159,646
AL RAJHI BANK	9,229,657	150,315,766	273,168,709
ALAM SUTERA REALTY TBK PT	6,195,400	90,428	68,363
ALAMOS GOLD INC CLASS A	196,400	1,534,509	1,501,985
ALBIOMA SA	10,640	522,717	435,573
ALCHIP TECHNOLOGIES LTD	151,000	1,921,482	3,311,297
ALCON INC	1,911,115	95,151,758	133,934,148
ALCONIX CORP	11,000	164,652	145,193
ALD SA	25,712	377,137	385,417
ALDREES PETROLEUM AND TRANSP	83,145	932,693	1,514,186
ALEMBIC PHARMACEUTICALS LTD	105,801	866,701	1,400,906
ALEXANDER FORBES GROUP HOLDI	217,572	60,411	63,235
ALFA FINANCIAL SOFTWARE HOLD	41,632	77,988	74,479
ALFA LAVAL AB	683,259	12,267,058	24,151,727
ALFA S.A.B. A	4,269,192	3,351,262	3,207,710

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ALFRESA HOLDINGS CORP	371,894	6,755,955	5,558,808
ALGONQUIN POWER + UTILITIES	1,319,076	14,268,402	19,674,823
ALIANSCOE SONAE SHOPPING CENT	277,700	1,395,575	1,607,144
ALIBABA GROUP HOLDING LTD	39,471,976	931,396,341	1,118,207,887
ALIBABA GROUP HOLDING SP ADR	61,989	11,640,674	14,057,865
ALIBABA HEALTH INFORMATION T	10,202,000	13,698,899	22,621,920
ALIBABA PICTURES GROUP LTD	66,240,000	10,596,614	9,212,024
ALIMENTATION COUCHE TARD B	1,763,170	33,918,186	64,856,976
ALINMA BANK	7,646,049	33,723,830	42,894,857
ALIOR BANK SA	53,273	310,512	466,401
ALK ABELLO A/S	14,477	2,082,581	6,907,717
ALKEM LABORATORIES LTD	54,852	1,488,745	2,360,968
ALKERMES PLC	31,385	581,626	769,560
ALLEGION PLC	203,294	14,757,996	28,318,854
ALLEGRO.EU SA	196,676	2,769,712	3,390,039
ALLIANCE BANK MALAYSIA BHD	2,517,700	1,897,638	1,461,558
ALLIANCE GLOBAL GROUP INC	8,636,500	2,150,939	1,797,538
ALLIANZ SE REG	894,957	172,181,361	223,197,706
ALLOT LTD	71,387	925,082	1,399,917
ALLREAL HOLDING AG REG	31,204	4,971,378	6,150,667
ALMARAI CO	1,866,732	24,901,193	31,556,850
ALMIRALL SA	36,609	556,645	638,629
ALONY HETZ PROPERTIES + INV	240,877	2,648,206	3,356,089
ALPARGATAS SA PREF	375,300	2,177,187	3,753,860
ALPEK SA DE CV	211,247	196,891	260,047
ALPHA GROUP A	52	43	52
ALPHA SERVICES AND HOLDINGS	778,070	838,931	994,685
ALPHA SYSTEMS INC	1,400	45,611	45,031
ALPHAMAB ONCOLOGY	1,326,000	2,892,038	4,243,077
ALPS ALPINE CO LTD	423,672	6,064,556	4,477,586
ALROSA PJSC	5,706,060	5,895,224	10,496,112
ALS LTD	1,063,718	8,006,543	10,413,568
ALSEA SAB DE CV	1,183,400	1,118,495	2,108,194
ALSO HOLDING AG REG	1,478	425,584	426,123
ALSTOM	1,707,196	76,536,538	86,226,212
ALTAGAS LTD	614,326	12,559,748	12,908,635
ALTEN SA	64,370	4,222,380	8,534,412
ALTEOGEN INC	60,530	7,101,070	4,498,833
ALTIUM LTD	242,395	5,647,735	6,676,776
ALTRON LTD A	79,580	53,893	47,150
ALUMINA LTD	5,440,564	8,843,673	6,719,010
ALUMINUM CORP OF CHINA LTD A	158,203	112,090	129,778
ALUMINUM CORP OF CHINA LTD H	8,759,000	3,350,655	5,222,116
AMADA CO LTD	702,792	6,569,829	7,110,870

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AMADEUS IT GROUP SA	1,209,366	66,290,179	85,076,023
AMANO CORP	151,000	4,487,810	3,810,713
AMARA RAJA BATTERIES LTD	277,800	3,097,284	2,784,540
AMATA CORP PUBLIC CO LTD FOR	1,892,742	1,205,226	1,080,723
AMBASSADOR HOTEL/THE	81,000	83,688	81,400
AMBER ENTERPRISES INDIA LTD	42,239	1,220,270	1,662,852
AMBEV SA	9,551,775	45,892,119	32,493,757
AMBU A/S B	373,405	9,200,941	14,357,265
AMBUJA CEMENTS LTD	5,354,950	16,212,941	24,541,420
AMCOR PLC	1,149,414	11,876,228	13,172,284
AMCOR PLC CDI	3,355,421	29,134,360	38,113,725
AMICOGEN INC	37,614	1,148,731	1,467,953
AMMB HOLDINGS BHD	4,375,337	4,423,910	3,109,056
AMOREPACIFIC CORP	67,655	7,783,651	15,139,244
AMOREPACIFIC CORP PREF	24,302	2,840,471	1,901,173
AMOREPACIFIC GROUP	62,622	2,641,157	3,558,858
AMOT INVESTMENTS LTD	337,008	1,872,193	2,211,211
AMP LTD	7,256,600	22,943,275	6,128,881
AMPLIFON SPA	281,947	7,413,934	13,922,797
AMPOL LTD	523,700	10,048,565	11,091,266
AMREST HOLDINGS SE	27,171	220,343	184,566
AMS AG	533,129	10,828,545	10,704,684
AMTD INTERNATIONAL INC ADR	5,566	39,865	34,008
AMUNDI SA	124,403	7,528,611	10,968,825
AMUSE INC	5,700	131,384	120,687
ANA HOLDINGS INC	1,003,723	32,331,322	23,621,267
ANDES TECHNOLOGY CORP	73,000	1,296,645	1,320,485
ANDRITZ AG	26,407	1,189,925	1,483,756
ANDROMEDA METALS LTD	4,846,520	1,455,471	545,779
ANEKA TAMBANG TBK	19,025,630	1,115,373	3,017,859
ANEST IWATA CORP	8,200	76,657	74,767
ANGANG STEEL CO LTD A	3,453,700	2,588,961	2,378,784
ANGANG STEEL CO LTD H	3,183,876	1,400,639	2,017,122
ANGEL YEAST CO LTD A	11,573	72,441	97,408
ANGLO AMERICAN PLATINUM LTD	129,188	7,664,724	14,923,154
ANGLO AMERICAN PLC	2,904,172	89,808,382	115,243,806
ANGLOGOLD ASHANTI LTD	906,655	16,257,715	16,857,767
ANHEUSER BUSCH INBEV SA/NV	1,816,588	119,841,160	131,002,544
ANHUI CONCH CEMENT CO LTD A	1,396,626	10,732,099	8,873,677
ANHUI CONCH CEMENT CO LTD H	9,060,830	49,339,379	48,070,230
ANHUI CONSTRUCTION ENG A	140,500	89,203	84,376
ANHUI EXPRESSWAY CO LTD A	122,000	135,495	121,984
ANHUI EXPRESSWAY CO LTD H	1,078,000	649,989	701,005
ANHUI GUJING DISTILLERY CO A	5,604	133,224	207,737

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ANHUI GUJING DISTILLERY CO B	268,209	2,074,510	3,712,725
ANHUI HONGLU STEEL CONSTRU A	74,218	540,399	670,286
ANHUI JINHE INDUSTRIAL CO A	78,300	275,034	420,534
ANHUI XINHUA MEDIA CO LTD A	52	39	38
ANHUI YINGJIA DISTILLERY C A	311,800	2,276,602	2,137,914
ANICOM HOLDINGS INC	179,700	1,447,251	1,439,349
ANIMA HOLDING SA	692,300	1,184,507	1,905,331
ANRITSU CORP	299,100	5,948,664	5,581,008
ANSELL LTD	286,454	4,608,255	9,357,060
ANTA SPORTS PRODUCTS LTD	2,473,000	20,148,463	58,211,838
ANTOFAGASTA PLC	769,568	9,007,492	15,261,085
AO WORLD PLC	93,174	378,586	325,650
AOMORI BANK LTD/THE	4,600	105,113	85,087
AOZORA BANK LTD	264,300	6,339,257	5,917,520
AP MEMORY TECHNOLOGY CORP	134,000	1,824,517	3,049,116
AP MOLLER MAERSK A/S A	9,370	13,867,741	26,030,476
AP MOLLER MAERSK A/S B	12,425	17,287,540	35,716,265
AP THAILAND PCL FOREIGN	5,118,450	1,130,621	1,333,512
APA GROUP	2,587,442	17,155,929	17,288,451
APELOA PHARMACEUTICAL CO A	183,771	434,998	836,247
APERAM	99,545	2,360,260	5,100,961
APEX INTERNATIONAL CO LTD	417,000	1,115,477	905,464
APG SGA SA	392	91,008	96,267
APL APOLLO TUBES LTD	173,162	1,313,476	3,795,679
APOLLO FUTURE MOBILITY GRP L	1,308,000	84,121	70,740
APOLLO HOSPITALS ENTERPRISE	220,915	8,912,752	10,758,498
APOLLO TYRES LTD	812,287	2,071,949	2,458,827
APPEN LTD	236,027	5,458,847	2,409,883
APPLUS SERVICES SA	315,079	3,865,079	3,078,896
APTIV PLC	602,761	41,325,152	94,832,388
ARAB NATIONAL BANK	1,408,985	7,647,113	8,528,146
ARABIAN CEMENT	110,396	875,275	1,336,385
ARABIAN CENTRES CO LTD	348,466	2,404,921	2,434,356
ARABTEC HOLDING CO PJSC	1,775,872	0	0
ARAKAWA CHEMICAL INDUSTRIES	6,600	78,842	70,882
ARATA CORP	27,700	959,837	1,075,655
ARB CORP LTD	150,227	1,603,078	4,871,096
ARBONIA AG	10,527	187,465	201,349
ARC RESOURCES LTD	843,974	5,854,050	7,190,443
ARCA CONTINENTAL SAB DE CV	946,400	5,301,149	5,495,732
ARCADIS NV	159,395	3,646,236	6,525,199
ARCADYAN TECHNOLOGY CORP	362,679	1,059,923	1,386,283
ARCELORMITTAL	1,517,542	58,738,519	46,521,055
ARCH CAPITAL GROUP LTD	879,140	23,295,611	34,233,712

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ARCHOSAUR GAMES INC	597,000	1,299,543	1,140,826
ARCOS DORADOS HOLDINGS INC A	1,295,262	6,335,871	7,732,714
ARCS CO LTD	79,800	1,604,351	1,737,065
ARDENTEC CORP	1,061,513	908,053	1,722,042
AREZZO INDUSTRIA E COMERCIO	121,850	1,612,527	2,294,773
ARGENX SE	110,229	17,581,226	33,346,834
ARGO GRAPHICS INC	6,900	198,258	207,329
ARIAKE JAPAN CO LTD	41,000	2,569,155	2,545,184
ARISTOCRAT LEISURE LTD	1,402,076	18,714,502	45,356,914
ARJO AB B SHARES	513,629	2,409,239	5,297,157
ARKEMA	149,759	13,202,831	18,790,005
ARNOLDO MONDADORI EDITORE	69,831	127,869	133,163
AROUNDTOWN SA	2,630,508	22,372,613	20,526,448
ARTNATURE INC	4,400	28,072	26,601
ARUHI CORP	75,600	1,477,003	975,396
ARVIDA GROUP LTD	1,254,294	1,459,027	1,787,933
AS ONE CORP	26,700	3,765,322	3,490,558
ASAHI DIAMOND INDUSTRIAL CO	25,300	121,577	117,393
ASAHI GROUP HOLDINGS LTD	921,824	30,996,927	43,113,689
ASAHI HOLDINGS INC	163,600	1,680,636	3,340,099
ASAHI INTECC CO LTD	1,513,300	41,629,520	36,213,396
ASAHI KASEI CORP	3,575,335	32,151,638	39,316,122
ASAHI YUKIZAI CORP	6,200	84,163	74,742
ASCENDAS INDIA TRUST	1,833,500	1,633,165	1,895,972
ASCENDIS PHARMA A/S ADR	40,941	5,363,511	5,385,789
ASCENTAGE PHARMA GROUP INTER	323,000	1,787,842	1,954,841
ASCENTIAL PLC	865,867	4,811,732	4,975,993
ASCOM HOLDING AG REG	11,481	177,372	189,787
ASE TECHNOLOGY HOLDING CO LT	25,247,712	56,816,270	101,489,233
ASEER TRADING TOURISM + MANU	73,344	280,871	527,043
ASHMORE GROUP PLC	988,243	5,726,033	5,256,053
ASHOK LEYLAND LTD	3,076,354	3,461,682	5,074,142
ASHTREAD GROUP PLC	983,654	21,946,085	72,889,732
ASHTROM GROUP LTD	81,260	1,532,979	1,845,401
ASIA CEMENT CHINA HOLDINGS	220,500	226,046	172,633
ASIA CEMENT CORP	13,662,925	22,436,002	24,861,742
ASIA OPTICAL CO INC	472,000	1,007,485	1,558,511
ASIA PACIFIC TELECOM CO LTD	3,181,887	1,284,248	994,679
ASIA VITAL COMPONENTS	586,000	693,026	1,697,271
ASIAINFO TECHNOLOGIES LTD	792,000	1,292,378	1,346,202
ASIAN PAINTS LTD	3,067,418	74,404,308	123,501,437
ASIANA AIRLINES	17,983	240,727	274,659
ASICS CORP	377,700	5,604,698	9,569,262
ASKA PHARMACEUTICAL HOLDINGS	13,200	174,369	117,146

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ASKUL CORP	95,000	1,564,850	1,482,476
ASM INTERNATIONAL NV	119,163	12,086,697	39,144,386
ASM PACIFIC TECHNOLOGY	657,700	7,124,068	8,909,526
ASMEDIA TECHNOLOGY INC	84,000	4,276,033	4,054,913
ASML HOLDING NV	920,648	156,847,293	632,587,186
ASML HOLDING NV NY REG SHS	23,720	13,190,535	16,386,725
ASPEED TECHNOLOGY INC	76,000	1,936,607	5,482,638
ASPEN PHARMACARE HOLDINGS LT	821,510	7,405,797	9,325,645
ASR NEDERLAND NV	342,515	13,216,034	13,237,691
ASSA ABLOY AB B	2,353,226	38,601,018	70,936,743
ASSECO POLAND SA	16,157	276,790	327,426
ASSET WORLD CORP PCL FOREIGN	15,637,000	3,254,586	2,117,460
ASSICURAZIONI GENERALI	2,822,259	66,425,302	56,579,659
ASSOCIATED BRITISH FOODS PLC	765,339	18,335,519	23,429,274
ASSURED GUARANTY LTD	19,887	871,190	944,235
ASTELLAS PHARMA INC	11,479,934	162,075,436	200,089,488
ASTON MARTIN LAGONDA GLOBAL	147,342	3,764,690	3,821,569
ASTRA AGRO LESTARI TBK PT	222,905	153,847	116,833
ASTRA INTERNATIONAL TBK PT	44,440,600	21,726,368	15,140,453
ASTRAL FOODS LTD	16,754	166,142	185,554
ASTRAL LTD	191,648	4,424,268	5,129,736
ASTRAZENECA PHARMA INDIA LTD	3,420	140,764	166,155
ASTRAZENECA PLC	3,137,776	226,137,293	376,380,366
ASTRAZENECA PLC SPONS ADR	52,809	1,979,505	3,163,259
ASTRO MALAYSIA HOLDINGS BHD	867,900	200,937	240,416
ASUSTEK COMPUTER INC	5,583,549	43,203,491	74,447,320
ASX LTD	420,666	18,473,848	24,541,990
ASYMCHM LABORATORIES TIAN A	2,770	104,336	159,747
ATACADAO SA	716,505	2,627,153	2,998,616
ATEA ASA	43,856	747,001	853,146
ATEN INTERNATION CO LTD	49,000	152,325	149,132
ATENTO SA	22,013	561,981	564,413
ATHENE HOLDING LTD CLASS A	476,581	18,707,867	32,169,218
ATHENS WATER SUPPLY + SEWAGE	10,781	95,792	105,734
ATLANTIA SPA	1,073,950	25,280,243	19,447,841
ATLAS ARTERIA	2,100,190	8,688,509	10,043,694
ATLAS COPCO AB A SHS	1,378,593	32,647,287	84,467,968
ATLAS COPCO AB B SHS	1,361,576	22,089,940	71,643,879
ATLISSIAN CORP PLC CLASS A	297,476	35,417,038	76,409,685
ATOM CORP	220,900	1,434,664	1,540,469
ATOS SE	205,929	15,167,281	12,528,041
ATRESMEDIA CORP DE MEDIOS DE	42,028	173,773	184,013
ATRIUM LJUNGBERG AB B SHS	17,757	318,621	404,675
ATS AUTOMATION TOOLING SYS	39,900	840,317	1,146,444

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ATTENDO AB	52,345	297,869	239,686
ATUL LTD	37,776	3,448,373	4,562,749
AU OPTRONICS CORP	19,076,615	6,424,362	15,507,773
AU SMALL FINANCE BANK LTD	331,706	3,103,476	4,622,597
AUB GROUP LTD	146,388	1,306,577	2,460,679
AUCKLAND INTL AIRPORT LTD	8,706,068	42,546,168	44,226,064
AUDICODES LTD	48,977	570,596	1,645,844
AURAS TECHNOLOGY CO LTD	156,000	1,061,519	1,052,598
AURELIA METALS LTD	555,973	156,679	171,133
AURIZON HOLDINGS LTD	3,967,203	15,878,287	11,079,568
AUROBINDO PHARMA LTD	587,029	5,047,207	7,622,769
AURUBIS AG	79,668	4,120,011	7,384,426
AUSNET SERVICES	4,090,318	4,530,900	5,373,912
AUSNUTRIA DAIRY CORP LTD	1,395,000	1,862,985	1,868,179
AUST AND NZ BANKING GROUP	6,198,813	119,816,161	131,003,345
AUSTAL LTD	713,493	1,385,718	1,098,093
AUSTEVOLL SEAFOOD ASA	29,363	356,015	364,427
AUSTRALIAN AGRICULTURAL CO	117,030	106,963	120,369
AUSTRALIAN ETHICAL INVT LTD	248,406	1,384,404	1,573,983
AUSTRALIAN PHARMA INDUS LTD	215,730	210,318	180,585
AUTO TRADER GROUP PLC	2,075,002	12,441,772	18,156,486
AUTOBACS SEVEN CO LTD	126,200	1,741,622	1,680,544
AUTOHOME INC ADR	133,680	10,926,587	8,550,173
AUTOLIV INC	200,207	13,288,423	19,572,236
AUTONEUM HOLDING AG	1,625	306,128	303,605
AVANZA BANK HOLDING AB	275,303	2,164,386	8,591,801
AVARY HOLDING SHENZHEN CO A	11,848	77,483	65,797
AVAST PLC	1,185,679	4,597,057	8,022,711
AVENUE SUPERMARTS LTD	1,154,493	30,188,697	51,940,536
AVEVA GROUP PLC	254,847	9,679,173	13,054,327
AVEX INC	117,400	1,656,007	1,735,773
AVI LTD	732,618	4,161,083	3,645,453
AVIC AVIATION HIGH TECHNOL A	21,100	84,755	100,522
AVIC ELECTROMECHANICAL SY A	53,928	65,579	84,053
AVIC INDUSTRY FINANCE HOLD A	129,501	77,946	77,570
AVIC JONHON OPTRONIC TECH A	15,312	92,098	187,275
AVIC SHENYANG AIRCRAFT CO A	27,909	106,847	260,479
AVIC XI AN AIRCRAFT INDUST A	37,778	92,264	153,665
AVICHINA INDUSTRY + TECH H	5,048,000	3,356,987	3,341,131
AVICOPTER PLC A	8,237	54,347	67,239
AVIVA PLC	8,700,776	61,159,314	48,787,915
AVON PROTECTION PLC	11,161	486,603	403,344
AWA BANK LTD/THE	83,100	1,869,771	1,504,919
AXA SA	4,499,966	119,593,504	114,121,316

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Security Name	Shares	Book Value	Market Value
AXFOOD AB	228,802	3,337,185	6,332,610
AXIAL RETAILING INC	27,900	987,155	942,652
AXIATA GROUP BERHAD	9,887,350	10,733,726	8,907,308
AXIS BANK LTD	4,941,577	44,026,713	49,748,178
AXIS CAPITAL HOLDINGS LTD	179,350	8,581,603	8,789,944
AYALA CORPORATION	716,524	11,120,664	11,742,686
AYALA LAND INC	30,719,858	14,797,705	12,590,841
AZ. BGP HOLDINGS	43,616,220	0	52
AZBIL CORP	966,700	40,452,097	40,108,600
AZIMUT HOLDING SPA	270,480	4,157,022	6,569,214
AZRIELI GROUP LTD	79,769	4,355,567	5,618,225
AZUL SA	601,900	2,379,905	5,264,683
B GRIMM POWER PCL FOREIGN	1,561,000	2,243,778	2,045,616
B+M EUROPEAN VALUE RETAIL SA	1,995,182	10,925,826	15,798,793
B+S GROUP SARL	8,856	89,305	90,950
B2GOLD CORP	2,297,792	7,244,178	9,649,131
B3 SA BRASIL BOLSA BALCAO	13,375,433	43,900,056	44,834,896
BABY BUNTING GROUP LTD	278,548	1,235,593	1,175,254
BACHEM HOLDING AG REG B	12,503	1,741,179	7,412,391
BAE SYSTEMS PLC	8,152,665	57,113,937	58,790,252
BAIC MOTOR CORP LTD H	4,923,733	3,244,306	1,832,329
BAIDU INC SPON ADR	598,907	82,896,004	122,117,137
BAJAJ AUTO LTD	542,600	21,566,657	30,176,604
BAJAJ FINANCE LTD	505,806	25,627,074	40,937,078
BAJAJ FINSERV LTD	292,083	27,825,869	47,583,044
BAJAJ HOLDINGS AND INVESTMEN	59,372	2,684,353	2,886,927
BAKKAFROST P/F	111,614	4,687,915	9,222,046
BAKKAVOR GROUP PLC	44,065	71,868	78,649
BALFOUR BEATTY PLC	1,487,979	6,052,361	6,302,374
BALKRISHNA INDUSTRIES LTD	180,311	3,460,984	5,431,890
BALLARD POWER SYSTEMS INC	549,300	9,336,141	9,971,949
BALOISE HOLDING AG REG	220,710	32,541,773	34,454,972
BANCA GENERALI SPA	258,079	8,072,732	11,011,896
BANCA MEDIOLANUM SPA	619,368	4,438,409	6,025,911
BANCO BILBAO VIZCAYA ARGENTA	14,448,330	135,903,236	89,578,032
BANCO BPM SPA	3,301,395	5,736,438	10,621,738
BANCO BRADESCO S.A.	3,016,698	17,825,352	13,142,085
BANCO BRADESCO SA PREF	5,258,298	33,124,360	26,962,943
BANCO BTG PACTUAL SA UNIT	514,012	6,985,449	12,503,424
BANCO DAVIVIENDA SA	31,091	252,761	229,311
BANCO DE CHILE	71,112,703	9,759,726	7,079,919
BANCO DE CREDITO E INVERSION	15,780	836,907	671,871
BANCO DE SABADELL SA	12,304,202	4,949,733	8,378,474
BANCO DEL BAJIO SA	1,589,400	1,239,686	2,854,622

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BANCO DO BRASIL S.A.	1,867,300	19,672,626	11,956,585
BANCO ESPIRITO SANTO REG	9,968,526	0	12
BANCO INTER SA ORD	731,700	887,851	3,740,268
BANCO INTER SA PR	1,775,421	2,296,029	9,255,959
BANCO LATINOAMERICANO COME E	14,803	223,969	227,522
BANCO PAN SA	682,300	761,037	3,271,548
BANCO SANTANDER BRASIL UNIT	806,339	8,769,700	6,508,112
BANCO SANTANDER CHILE	36,023,950	2,318,738	1,796,473
BANCO SANTANDER MEXICO SA IN	1,198,800	1,764,492	1,509,451
BANCO SANTANDER SA	37,156,151	243,072,445	141,862,443
BANCOLOMBIA SA	129,019	1,009,693	912,186
BANCOLOMBIA SA PREF	166,449	1,322,403	1,195,544
BANDAI NAMCO HOLDINGS INC	1,513,479	64,878,890	105,107,633
BANDHAN BANK LTD	1,744,325	8,351,847	7,750,078
BANDO CHEMICAL INDUSTRIES	20,100	136,062	161,539
BANGCHAK CORP PCL FOREIGN	2,312,100	2,085,799	1,781,868
BANGKOK BANK PCL FOREIGN REG	1,698,500	7,018,414	5,988,471
BANGKOK BANK PUBLIC CO NVDR	27,100	113,596	95,548
BANGKOK CHAIN HOSPITAL FOREG	2,401,475	933,283	1,738,353
BANGKOK COMMERCIAL FOREIGN	3,921,000	3,186,617	2,275,526
BANGKOK DUSIT MED SERVI NVDR	50,542,280	39,379,166	36,270,591
BANGKOK DUSIT MED SERVICE F	19,520,000	14,509,754	14,008,112
BANGKOK EXPRESSWAY AND METRO	21,811,120	6,873,491	5,546,353
BANGKOK EXPRESSWAY NVDR	39,165,700	11,592,029	9,959,453
BANK AL JAZIRA	3,355,559	12,800,017	16,552,325
BANK ALBILAD	794,784	5,473,648	7,777,456
BANK BTPN SYARIAH TBK PT	5,115,900	1,252,998	1,016,124
BANK CENTRAL ASIA TBK PT	74,295,000	138,353,024	154,354,267
BANK DANAMON INDONESIA TBK	452,298	85,010	63,634
BANK HANDLOWY W WARSZAWIE SA	12,655	126,006	151,913
BANK HAPOALIM BM	8,767,874	56,830,613	70,390,543
BANK KB BUKOPIN TBK PT	28,937,200	1,045,333	798,268
BANK LEUMI LE ISRAEL	11,080,500	68,563,551	84,196,158
BANK MANDIRI PERSERO TBK PT	40,307,222	19,526,800	16,400,870
BANK MILLENNIUM SA	197,026	188,937	241,172
BANK NEGARA INDONESIA PERSER	16,025,700	8,344,718	5,117,172
BANK OF BARODA	2,140,401	2,802,993	2,473,570
BANK OF BEIJING CO LTD A	353,438	260,567	266,411
BANK OF CHANGSHA CO LTD A	49,781	65,983	68,883
BANK OF CHINA LTD A	4,992,226	2,479,977	2,379,881
BANK OF CHINA LTD H	578,888,324	220,446,183	207,974,455
BANK OF CHONGQING CO LTD H	1,597,500	1,034,540	1,063,512
BANK OF COMMUNICATIONS CO A	15,054,328	11,834,202	11,417,415
BANK OF COMMUNICATIONS CO H	66,394,346	51,700,221	44,628,532

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BANK OF EAST ASIA LTD	2,707,404	8,504,127	5,027,237
BANK OF GEORGIA GROUP PLC	9,539	144,771	177,108
BANK OF HANGZHOU CO LTD A	97,927	171,883	223,566
BANK OF IRELAND GROUP PLC	1,113,421	6,998,042	5,964,277
BANK OF IWATE LTD/THE	6,200	134,043	94,964
BANK OF JIANGSU CO LTD A	69,248	71,445	76,098
BANK OF KAOHSIUNG	141,376	51,778	54,800
BANK OF KYOTO LTD/THE	159,728	7,079,543	7,253,168
BANK OF MONTREAL	1,413,141	90,440,346	145,000,158
BANK OF N.T. BUTTERFIELD+SON	21,927	837,600	777,312
BANK OF NAGOYA LTD/THE	4,300	122,538	95,887
BANK OF NANJING CO LTD A	175,505	224,101	285,769
BANK OF NINGBO CO LTD A	98,598	447,889	594,715
BANK OF NOVA SCOTIA	2,803,446	143,808,943	182,517,099
BANK OF OKINAWA LTD/THE	46,500	1,485,782	1,035,661
BANK OF QINGDAO CO LTD A	88	68	68
BANK OF QUEENSLAND LTD	1,396,369	10,028,105	9,550,234
BANK OF SAGA LTD/THE	6,700	89,495	82,520
BANK OF SHANGHAI CO LTD A	235,841	292,514	299,325
BANK OF THE PHILIPPINE ISLAN	3,844,136	6,824,338	6,985,043
BANK OF ZHENGZHOU CO LTD A	78,800	44,778	44,761
BANK PAN INDONESIA TBK PT	1,241,700	92,327	66,795
BANK PEKAO SA	105,985	1,896,772	2,589,074
BANK RAKYAT INDONESIA PERSER	114,343,100	30,791,973	31,069,780
BANK SYARIAH INDONESIA TBK P	6,317,600	1,128,351	1,002,102
BANKINTER SA	1,501,291	7,477,712	7,547,039
BANQUE CANTONALE VAUDOIS REG	60,126	4,073,924	5,405,388
BANQUE SAUDI FRANSI	1,275,840	10,280,252	13,063,208
BAOSHAN IRON + STEEL CO A	17,302,114	22,989,856	20,459,870
BAOZUN INC SPN ADR	127,613	4,931,274	4,522,605
BAPCOR LTD	739,602	2,760,286	4,719,679
BARCLAYS PLC	36,724,109	139,292,790	86,813,499
BARCO N.V.	149,998	2,135,380	4,105,533
BARITO PACIFIC TBK PT	54,773,400	3,713,708	3,229,742
BARLOWORLD LTD	432,252	3,344,715	3,225,221
BARRATT DEVELOPMENTS PLC	2,203,977	16,247,254	21,166,646
BARRICK GOLD CORP	13,426,399	223,006,527	278,004,418
BARRY CALLEBAUT AG REG	22,533	41,073,226	52,410,829
BARWA REAL ESTATE CO	4,177,049	3,938,321	3,418,733
BASF SE	2,005,874	132,542,756	158,045,290
BASHNEFT PAO PREF	45,263	752,983	675,038
BASIC FIT NV	99,423	2,669,547	4,251,683
BASILEA PHARMACEUTICA REG	5,991	295,619	292,955
BATA INDIA LTD	125,195	2,270,774	2,689,427

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BAVARIAN NORDIC A/S	139,278	3,414,411	5,748,323
BAWAG GROUP AG	24,595	1,273,042	1,309,025
BAYCURRENT CONSULTING INC	29,700	7,120,696	10,676,908
BAYER AG REG	2,164,374	159,674,012	131,442,366
BAYER CROPSCIENCE LTD	27,669	2,339,150	2,154,687
BAYERISCHE MOTOREN WERKE AG	709,959	49,156,565	75,193,733
BAYERISCHE MOTOREN WERKE PRF	125,368	8,639,591	11,269,488
BAYWA BAYERISCHE WARENVERMIT	2,833	125,194	122,291
BB SEGURIDADE PARTICIPACOES	1,475,800	12,421,227	6,793,942
BBMG CORP H	5,231,750	1,752,026	983,583
BBMG CORPORATION A	99	45	41
BCE INC	1,176,947	49,230,584	58,101,244
BCPG PCL FOREIGN	344,087	161,859	141,714
BDO UNIBANK INC	14,893,942	30,923,866	34,538,446
BE SEMICONDUCTOR INDUSTRIES	161,886	4,333,119	13,734,299
BEACH ENERGY LTD	3,740,290	6,311,967	3,481,949
BEAR ELECTRIC APPLIANCE CO A	60	792	617
BEAZLEY PLC	1,313,762	5,243,179	6,032,717
BECHTLE AG	59,592	6,450,827	11,070,485
BECLE SAB DE CV	1,175,000	1,861,345	3,094,699
BEFESA SA	88,432	4,411,789	6,795,677
BEGA CHEESE LTD	661,107	2,792,313	2,923,361
BEIERSDORF AG	738,564	77,220,336	89,119,109
BEIGENE LTD ADR	213,305	71,634,498	73,204,143
BEIJER REF AB	537,210	4,256,073	9,579,407
BEIJING CAPITAL DEVELOPMEN A	35	31	30
BEIJING CAPITAL ECO ENVIRO A	30	15	14
BEIJING CAPITAL INTL AIRPO H	3,945,154	3,687,721	2,616,268
BEIJING CAPITAL LAND LTD H	560,000	70,590	121,867
BEIJING DABEINONG TECHNOLO A	55,621	63,663	58,541
BEIJING ENLIGHT MEDIA CO L A	42,830	67,760	71,661
BEIJING ENTERPRISES CLEAN EN	41,660,000	821,325	600,825
BEIJING ENTERPRISES HLDGS	1,160,039	5,644,219	4,115,335
BEIJING ENTERPRISES WATER GR	12,074,000	6,708,514	4,570,982
BEIJING JINGNENG CLEAN ENE H	3,582,000	765,332	862,538
BEIJING NEW BUILDING MATER A	28,029	111,382	170,278
BEIJING NORTH STAR CO LTD H	240,000	44,762	44,812
BEIJING ORIENTAL YUHONG A	17,180	56,987	147,101
BEIJING ORIGINWATER TECHNO A	63	77	71
BEIJING SHANGHAI HIGH SPE A	17,517,400	15,112,662	14,342,857
BEIJING SHIJI INFORMATION A	21,104	80,243	76,794
BEIJING SHUNXIN AGRICULT A	10,450	82,707	68,223
BEIJING SINNET TECHNOLOGY A	21,300	65,469	47,441
BEIJING STRONG BIOTECHNOLO A	56	166	171

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BEIJING TIANTAN BIOLOGICAL A	19,244	96,236	102,016
BEIJING UNITED INFORMATION A	53,652	447,281	830,168
BEIJING WANTAI BIOLOGICAL A	3,000	89,104	120,346
BEIJING YUANLIU HONGYUAN E A	33,500	639,295	663,275
BEKAERT NV	11,716	491,307	522,137
BELC CO LTD	3,500	195,430	169,024
BELIMO HOLDING AG REG	20,343	3,471,151	9,309,341
BELL FOOD GROUP AG REG	529	159,068	162,245
BELLEVUE GOLD LTD	448,548	266,477	319,910
BELLSYSTEM24 HOLDINGS INC	75,000	864,110	1,181,187
BELLWAY PLC	267,326	10,013,020	11,965,241
BENDIGO AND ADELAIDE BANK	1,147,243	9,224,344	9,034,962
BENEFIT ONE INC	129,600	2,231,288	4,081,016
BENESSE HOLDINGS INC	154,251	5,073,481	3,839,945
BENETEAU	21,164	297,493	334,813
BERGER PAINTS INDIA LTD	1,898,327	12,815,637	20,561,591
BERJAYA SPORTS TOTO BHD	320,188	162,932	152,709
BERKELEY GROUP HOLDINGS/THE	245,423	11,491,691	15,578,872
BERLI JUCKER PUB CO FORGN	2,956,970	4,686,536	3,206,075
BERLI JUCKER PUBLIC CO NVDR	6,243,500	10,102,464	6,769,473
BERMAZ AUTO BHD	344,240	119,548	126,867
BERTRANDT AG	1,511	82,578	101,063
BESALCO SA	93,523	65,972	42,392
BEST INC ADR	423,436	2,632,275	753,716
BEST WORLD INTERNATIONAL LTD	1,663,300	0	1
BETTER LIFE COMMERCIAL CHA A	35	43	40
BEZEQ THE ISRAELI TELECOM CO	4,552,458	5,415,627	4,959,713
BGF RETAIL CO LTD	12,681	2,031,805	2,021,258
BHARAT ELECTRONICS LTD	2,350,191	3,786,358	5,628,064
BHARAT FORGE LTD	1,829,613	12,912,476	18,753,964
BHARAT PETROLEUM CORP LTD	5,705,818	30,923,527	35,932,913
BHARTI AIRTEL LTD	17,600,633	113,668,434	124,468,892
BHP GROUP LTD	6,458,547	173,621,649	235,504,048
BHP GROUP PLC	4,951,045	115,318,191	145,683,947
BIC CAMERA INC	304,200	3,206,300	3,066,941
BID CORP LTD	727,266	15,193,510	15,769,505
BIDVEST GROUP LTD	743,123	9,103,952	9,912,297
BIG SHOPPING CENTERS 2004 LT	20,904	2,249,907	2,675,147
BILFINGER SE	14,817	542,981	443,504
BILIA AB A SHS	32,630	484,417	691,735
BILIBILI INC CLASS Z	7,540	822,635	928,197
BILIBILI INC SPONSORED ADR	538,589	37,035,166	65,621,684
BILLERUDKORSNAS AB	383,021	4,106,139	7,606,990
BINEX CO LTD	51,513	741,259	978,891

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BINGO INDUSTRIES LTD	1,040,412	2,057,689	2,679,137
BIOCON LTD	946,349	4,179,545	5,149,346
BIOMERIEUX	317,309	38,129,874	36,877,099
BIOTAGE AB	20,819	367,831	493,201
BIRLASOFT LTD	356,934	547,916	1,918,886
BKW AG	39,904	4,433,229	4,157,251
BLACK PEONY CO LTD A	703,800	755,119	726,583
BLACKBERRY LTD	1,125,800	9,688,511	13,773,617
BLACKMORES LTD	32,628	3,216,802	1,799,683
BLOOMBERRY RESORTS CORP	7,593,800	1,615,020	1,012,714
BLUE LABEL TELECOMS LTD	204,547	57,903	60,166
BLUE STAR LTD	132,307	1,223,388	1,452,565
BLUEFOCUS INTELLIGENT COMM A	90	88	84
BLUESCOPE STEEL LTD	1,103,522	10,352,364	18,193,187
BLUESTAR ADISSEO CO A	154,420	292,299	285,855
BML INC	44,500	986,162	1,519,551
BNK FINANCIAL GROUP INC	659,424	5,409,597	4,526,349
BNP PARIBAS	2,351,517	150,713,189	147,436,740
BOBST GROUP SA REG	4,482	297,403	358,812
BOC AVIATION LTD	460,300	3,185,396	3,882,337
BOC HONG KONG HOLDINGS LTD	26,954,945	99,754,613	91,459,763
BODYCOTE PLC	417,577	3,042,727	4,883,135
BOE TECHNOLOGY GROUP CO LT A	10,500,798	6,200,179	10,141,851
BOE TECHNOLOGY GROUP CO LT B	2,065,000	766,026	1,015,768
BOIRON SA	786	33,072	36,026
BOLIDEN AB	600,408	10,490,377	23,097,611
BOLLORE	2,195,875	8,701,261	11,770,484
BOLSA MEXICANA DE VALORES SA	1,071,900	2,103,444	2,363,935
BOMBARDIER INC B	1,144,000	882,906	1,080,901
BONAVA AB B SHARES	46,409	538,828	510,913
BONDUELLE SCA	4,595	115,571	115,251
BONHEUR ASA	7,577	200,620	214,405
BORAL LTD	2,667,610	10,012,312	14,719,909
BORALEX INC A	44,300	1,392,955	1,350,501
BORREGAARD ASA	221,238	2,671,185	4,833,443
BOSCH LTD	18,429	4,336,630	3,725,259
BOSIDENG INTL HLDGS LTD	5,775,177	2,005,133	4,127,331
BOSKALIS WESTMINSTER	171,704	3,632,960	5,510,062
BOSSARD HOLDING AG REG A	1,480	326,303	452,318
BOUBYAN BANK K.S.C	379,484	723,425	921,946
BOUBYAN PETROCHEMICALS CO	128,042	358,814	365,470
BOUYGUES SA	475,665	21,601,173	17,594,011
BOYD GROUP SERVICES INC	47,300	5,434,500	8,616,599
BP PLC	43,880,674	338,590,779	190,949,737

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BPD JAWA BARAT DAN BANTEN TB	602,700	60,374	50,294
BPER BANCA	2,291,279	7,143,095	4,987,474
BPOST SA	37,522	359,412	448,978
BR MALLS PARTICIPACOES SA	1,837,396	6,408,718	3,712,984
BRACK CAPITAL PROPERTIES NV	850	72,467	90,726
BRADESPAR SA PREF	489,300	3,941,977	7,248,058
BRAIT PLC	217,732	38,485	43,611
BRAMBLES LTD	3,171,664	24,628,213	27,240,097
BRASKEM SA PREF A	400,800	2,859,191	4,756,547
BRAVIDA HOLDING AB	450,754	3,674,381	6,525,066
BRAVURA SOLUTIONS LTD	533,302	1,403,336	1,405,322
BREMBO SPA	319,230	2,187,102	4,043,181
BRENNTAG SE	338,932	15,799,892	31,520,108
BREVILLE GROUP LTD	307,286	2,844,861	6,900,088
BREWIN DOLPHIN HOLDINGS PLC	75,504	323,457	362,460
BRF SA	260,328	1,510,956	1,417,891
BRICKWORKS LTD	130,923	1,621,079	2,464,142
BRIDGESTONE CORP	4,221,944	150,088,589	192,286,935
BRILLIANCE CHINA AUTOMOTIVE	6,118,000	7,148,971	8
BRITANNIA INDUSTRIES LTD	604,228	26,064,459	29,667,977
BRITISH LAND CO PLC	2,040,532	17,716,492	13,950,703
BRITVIC PLC	587,731	4,934,064	7,607,701
BROADLEAF CO LTD	26,000	127,765	121,110
BROOGE ENERGY LTD	2,551	25,905	21,377
BROOKFIELD ASSET MANAGE CL A	2,912,517	73,666,374	148,742,288
BROOKFIELD ASSET MANAGEMEN A	20,085	1,123,369	1,062,398
BROOKFIELD BUSINESS PT UNIT	3,893	156,841	180,012
BROOKFIELD INFRASTRUCTURE A	16,600	1,269,913	1,252,474
BROOKFIELD INFRASTRUCTURE PA	43,943	2,339,965	2,441,034
BROOKFIELD RENEWABLE PARTNER	48,349	2,060,516	1,864,821
BROTHER INDUSTRIES LTD	570,600	8,926,710	11,397,605
BRUNEL INTERNATIONAL	7,767	100,779	100,583
BRUNELLO CUCINELLI SPA	9,535	410,830	557,689
BT GROUP PLC	23,720,097	72,960,803	63,570,176
BTS GROUP HOLDINGS PCL FORGN	22,696,900	8,507,691	6,621,405
BTS GROUP HOLDINGS PCL NVDR	39,993,800	13,410,216	11,667,458
BTS RAIL MASS TRANSIT FUND F	6,279,429	2,086,417	975,712
BUCHER INDUSTRIES AG REG	14,312	3,703,666	7,490,827
BUDWEISER BREWING CO APAC LT	3,655,521	13,617,852	11,532,577
BUKWANG PHARMACEUTICAL CO	75,923	860,400	1,365,218
BUMI SERPONG DAMAI PT	19,456,400	1,872,687	1,294,857
BUMITAMA AGRI LTD	94,800	33,867	32,089
BUMRUNGRAD HOSPITAL FOREIGN	770,900	3,644,072	3,090,816
BUMRUNGRAD HOSPITAL PCL NVDR	2,302,750	12,041,229	9,232,555

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BUNKA SHUTTER CO LTD	109,300	765,202	1,091,129
BUNZL PLC	1,952,390	51,594,471	64,434,423
BUPA ARABIA FOR COOPERATIVE	123,979	3,489,630	4,105,747
BURBERRY GROUP PLC	1,337,709	25,468,109	38,179,232
BURCKHARDT COMPRESSION HOLDI	851	284,827	344,782
BURE EQUITY AB	121,352	1,603,038	5,247,332
BUREAU VERITAS SA	728,278	15,860,413	23,042,590
BURGAN BANK	428,360	296,945	321,306
BURSA MALAYSIA BHD	1,168,550	1,760,285	2,232,109
BUZZI UNICEM SPA	206,562	4,863,882	5,479,800
BWX LTD	63,123	222,599	257,799
BY HEALTH CO LTD A	25,800	99,695	131,379
BYD CO LTD A	477,026	8,615,533	18,532,163
BYD CO LTD H	1,716,593	16,556,447	51,326,371
BYD ELECTRONIC INTL CO LTD	4,531,500	18,942,111	29,759,331
BYSTRONIC AG	2,859	2,484,254	3,866,230
C+D INTERNATIONAL INVESTMENT	796,000	1,204,775	1,430,901
C+D PROPERTY MANAGEMENT GROU	117,000	46,653	72,467
C+S PAPER CO LTD A	21,500	73,145	91,679
CA IMMOBILIEN ANLAGEN AG	20,485	869,144	853,905
CAC HOLDINGS CORP	3,700	48,117	46,171
CADILA HEALTHCARE LTD	544,208	2,194,669	4,723,840
CAE INC	631,010	9,140,360	19,455,675
CAFE DE CORAL HOLDINGS LTD	790,000	1,906,298	1,623,570
CAIRN ENERGY PLC	178,056	418,120	358,386
CAIRN HOMES PLC	201,279	253,717	254,451
CAIXABANK SA	9,536,295	40,362,751	29,335,800
CAJA DE AHORROS DEL MEDITERR	163,949	0	0
CALBEE INC	159,000	4,257,949	3,670,223
CAMECO CORP	876,100	8,884,065	16,810,253
CAN FIN HOMES LTD	206,030	1,227,975	1,451,191
CAN IMPERIAL BK OF COMMERCE	1,205,688	95,014,016	137,393,712
CANADA GOOSE HOLDINGS INC	28,400	1,114,669	1,242,600
CANADIAN NATL RAILWAY CO	1,414,408	90,434,141	149,390,634
CANADIAN NATURAL RESOURCES	2,676,643	77,402,406	97,260,475
CANADIAN PACIFIC RAILWAY LTD	1,470,225	45,687,962	113,172,775
CANADIAN SOLAR INC	102,945	1,981,579	4,616,054
CANADIAN WESTERN BANK	46,600	1,186,087	1,309,602
CANARA BANK	722,526	1,635,047	1,476,060
CANCOM SE	79,980	4,154,661	4,837,265
CANON ELECTRONICS INC	9,100	141,812	140,694
CANON INC	7,911,201	236,888,287	179,122,877
CANON MARKETING JAPAN INC	119,300	2,357,757	2,776,393
CANOPY GROWTH CORP	505,700	11,710,792	12,243,306

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CANSINO BIOLOGICS INC A	1,143	114,970	137,597
CANSINO BIOLOGICS INC H	158,000	3,705,914	8,394,548
CANVEST ENVIRONMENTAL PROTEC	409,000	188,864	238,053
CAPCOM CO LTD	1,365,900	35,670,103	39,996,171
CAPGEMINI SE	367,351	33,672,857	70,573,966
CAPITA PLC	901,955	541,824	464,885
CAPITAL POWER CORP	57,300	1,659,482	1,894,884
CAPITAL SECURITIES CORP	4,505,785	1,471,731	2,741,070
CAPITALAND LTD	5,745,582	15,236,644	15,857,841
CAPITEA SA	63,066	0	0
CAPITEC BANK HOLDINGS LTD	180,220	13,589,722	21,285,997
CAPRI HOLDINGS LTD	568,608	23,817,808	32,518,692
CAPRICORN METALS LTD	127,793	137,240	182,287
CARABAO GROUP PCL F	571,100	2,105,468	2,521,393
CARABAO GROUP PCL NVDR	13,500	52,788	59,602
CAREER TECHNOLOGY CO LTD	871,424	950,373	975,807
CAREL INDUSTRIES SPA	14,241	290,562	341,990
CARGOTEC OYJ B SHARE	106,209	3,577,352	5,491,565
CARL ZEISS MEDITEC AG BR	80,413	7,074,067	15,539,209
CARLSBERG AS B	263,993	30,461,615	49,215,430
CARLSBERG BREWERY MALAYSIA B	322,600	2,013,428	1,725,092
CARNARVON PETROLEUM LTD	447,913	88,700	84,068
CARREFOUR SA	1,291,327	42,025,919	25,398,028
CARSALES.COM LTD	488,519	7,068,554	7,247,093
CASCADES INC	52,500	657,059	646,976
CASHBUILD LTD	46,953	830,098	910,863
CASINO GUICHARD PERRACHON	120,687	8,254,706	3,828,534
CASIO COMPUTER CO LTD	460,500	6,191,397	7,704,735
CASTELLUM AB	600,864	12,110,202	15,302,372
CASTROL INDIA LTD	1,085,999	2,157,542	2,090,764
CATCHER TECHNOLOGY CO LTD	1,601,260	12,569,783	10,459,554
CATENA AB	13,838	611,226	741,401
CATHAY FINANCIAL HOLDING CO	60,611,507	87,881,661	117,252,947
CATHAY MEDIA AND EDUCATION	1,134,000	1,109,791	788,529
CATHAY PACIFIC AIRWAYS	2,283,806	2,688,680	1,929,186
CATHAY REAL ESTATE DEVELOPME	220,000	152,280	156,339
CCR SA	2,463,200	7,117,465	6,602,437
CDL HOSPITALITY TRUSTS	1,735,260	1,801,141	1,587,836
CEBU AIR INC	101,700	94,393	112,919
CEDAR WOODS PROPERTIES LTD	20,510	105,445	103,320
CELESTICA INC	59,200	494,570	464,689
CELLCOM ISRAEL LTD	45,189	169,342	196,510
CELLIVERY THERAPEUTICS INC	26,720	2,490,535	2,391,667
CELLNEX TELECOM SA	1,917,220	84,220,151	122,139,529

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Security Name	Shares	Book Value	Market Value
CELLTRION HEALTHCARE CO LTD	154,001	7,443,731	15,821,974
CELLTRION INC	224,196	23,184,711	53,453,471
CELLTRION PHARM INC	39,361	4,101,388	5,494,427
CEMBRA MONEY BANK AG	64,448	5,039,034	7,230,224
CEMENTIR HOLDING NV	23,323	239,851	237,865
CEMENTOS ARGOS SA	162,899	228,407	233,398
CEMEX HOLDINGS PHILIPPINES I	1,741,056	40,892	45,296
CEMEX SAB CPO	32,482,607	16,249,356	27,440,669
CENCOSUD SA	693,838	1,487,444	1,392,326
CENCOSUD SHOPPING SA	190,720	398,271	314,588
CENOVUS ENERGY INC	2,737,229	36,708,851	26,216,213
CENTAMIN PLC	2,386,424	5,191,358	3,336,287
CENTER LABORATORIES INC	654,448	1,248,850	1,639,496
CENTERRA GOLD INC	117,800	1,042,237	895,177
CENTRAIS ELETRICAS BRAS PR B	678,900	6,007,585	5,854,301
CENTRAIS ELETRICAS BRASILIER	1,206,000	9,202,375	10,375,563
CENTRAL CHINA MGMT CO LTD	1,757,000	447,242	518,106
CENTRAL CHINA REAL ESTATE	1,719,000	443,378	447,135
CENTRAL CHINA SECURITIES C A	71	49	54
CENTRAL CHINA SECURITIES C H	330,000	63,245	62,891
CENTRAL GLASS CO LTD	92,700	1,925,381	1,777,328
CENTRAL JAPAN RAILWAY CO	1,177,096	217,389,330	178,701,393
CENTRAL PATTANA PCL NVDR	25,700	57,467	42,098
CENTRAL PATTANA PUB CO FOREI	5,355,000	11,087,162	8,771,841
CENTRAL PLAZA HOTEL PCL FRGN	1,429,200	1,558,995	1,471,563
CENTRAL RETAIL CORP FOREIGN	6,101,000	5,581,012	6,377,020
CENTRAL SPORTS CO LTD	3,200	72,543	69,974
CENTRICA PLC	12,671,937	33,286,653	9,008,407
CENTURIA CAPITAL GROUP	1,135,493	1,431,307	2,369,871
CENTURY IRON + STEEL INDUS	355,000	1,633,353	1,707,313
CENTURY PACIFIC FOOD INC	304,400	115,896	145,917
CERVED GROUP SPA	415,841	3,268,741	4,832,832
CEZ LTD	143,978	1,295,335	1,491,304
CEZ AS	44,337	1,097,246	1,315,152
CFE	2,714	273,363	283,231
CGI INC	1,689,802	102,636,031	153,369,011
CGN NEW ENERGY HOLDINGS CO L	2,506,000	456,710	1,035,851
CGN POWER CO LTD H	25,218,412	6,964,641	5,617,911
CGN PWR CO LTD	25	11	10
CH. KARNCHANG PUB CO FORGN	2,263,900	1,753,622	1,327,966
CHABIOTECH CO LTD	92,349	1,115,061	2,357,620
CHACHA FOOD CO LTD A	70,700	382,057	471,636
CHAILEASE HOLDING CO LTD	2,801,052	11,004,357	20,357,578
CHALICE MINING LTD	678,480	2,510,155	3,779,518

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CHALLENGER LTD	1,400,274	5,802,634	5,687,295
CHAMBAL FERTILISERS + CHEM	375,630	910,264	1,549,417
CHAMPION IRON LTD	990,541	1,713,175	4,744,480
CHANG HWA COMMERCIAL BANK	25,060,060	15,099,360	14,525,616
CHANG WAH ELECTROMATERIALS	875,000	1,268,328	1,036,339
CHANGCHUN HIGH + NEW TECH A	130,570	7,167,347	7,821,044
CHANGE INC	71,600	1,036,612	1,925,633
CHANGJIANG SECURITIES CO L A	79,371	82,464	89,926
CHANGZHOU XINGYU AUTOMOTIV A	4,084	69,355	142,681
CHAOWEI POWER HOLDINGS LTD	221,000	83,005	69,153
CHAOZHOU THREE CIRCLE GROU A	28,816	104,715	189,197
CHAROEN POKPHAND ENTERPRISE	519,000	1,040,746	1,501,351
CHAROEN POKPHAND FOOD FORGN	8,058,200	6,984,420	6,662,786
CHAROEN POKPHAND FOODS NVDR	45,600	41,563	37,704
CHAROEN POKPHAND INDONESIA PT	15,936,200	5,763,148	6,869,052
CHARTWELL RETIREMENT RESIDEN	83,000	773,306	888,113
CHC HEALTHCARE GROUP	27,000	36,952	35,855
CHECK POINT SOFTWARE TECH	856,817	88,699,835	99,502,158
CHEIL WORLDWIDE INC	545,034	10,372,720	12,172,095
CHEMRING GROUP PLC	72,319	265,095	287,227
CHENG LOONG CORP	3,593,000	3,057,584	6,254,302
CHENG SHIN RUBBER IND CO LTD	4,701,998	7,046,840	7,889,400
CHENG UEI PRECISION INDUSTRY	887,000	992,040	1,345,025
CHENGDU WINTRUE HOLDING CO A	1,560,473	1,953,493	2,108,535
CHENGZHI CO LTD A	102,199	220,536	201,366
CHIA HSIN CEMENT	117,000	85,496	94,062
CHIBA BANK LTD/THE	1,345,900	8,128,072	8,112,507
CHICONY ELECTRONICS CO LTD	1,291,960	3,516,022	3,728,078
CHICONY POWER TECHNOLOGY CO	413,000	898,943	1,073,170
CHIEF TELECOM INC	12,000	133,109	129,421
CHIFENG JILONG GOLD MINING A	241,200	610,143	559,615
CHILISIN ELECTRONICS CORP	482,697	1,693,338	1,749,750
CHINA AGRITECH INC	24,300	0	0
CHINA AIRLINES LTD	5,820,678	1,862,249	3,979,683
CHINA AOYUAN GROUP LTD	2,717,476	3,255,264	2,292,018
CHINA AVIONICS SYSTEMS CO A	23,241	46,212	59,534
CHINA CINDA ASSET MANAGEME H	19,746,603	5,154,162	3,763,268
CHINA CITIC BANK CORP LTD A	145,200	114,504	114,617
CHINA CITIC BANK CORP LTD H	71,797,557	37,136,707	34,022,677
CHINA COM RICH RENE ENE INVEST	40,094,000	0	5
CHINA COMMUNICATIONS SERVI H	5,305,085	3,239,135	2,650,544
CHINA CONCH VENTURE HOLDINGS	12,518,390	43,636,203	52,711,725
CHINA CONSTRUCTION BANK A	145,090	146,496	149,338
CHINA CONSTRUCTION BANK H	427,555,544	332,751,206	336,391,300

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CHINA CSSC HOLDINGS LTD A	62,900	164,608	160,734
CHINA DEVELOPMENT FINANCIAL	98,320,568	31,606,516	46,403,426
CHINA DONGXIANG GROUP CO	7,606,000	819,702	1,341,800
CHINA EAST EDUCATION HOLDING	911,500	1,734,339	1,431,949
CHINA EASTERN AIRLINES CO A	140,192	96,653	110,229
CHINA EASTERN AIRLINES CO H	3,416,540	1,713,853	1,447,416
CHINA EDUCATION GROUP HOLDIN	1,726,000	3,216,497	3,849,459
CHINA ELECTRIC MANUFACTURING	117,000	52,487	49,341
CHINA EVERBRIGHT BANK CO A	19,462,261	11,428,682	11,386,636
CHINA EVERBRIGHT BANK CO L H	7,012,000	3,149,511	2,862,280
CHINA EVERBRIGHT ENVIRONMENT	23,590,184	21,662,177	13,365,802
CHINA EVERBRIGHT GREENTECH L	293,000	119,093	111,679
CHINA EVERBRIGHT LTD	1,880,525	2,832,973	2,213,280
CHINA EVERGRANDE GROUP	5,240,750	10,985,374	6,829,438
CHINA FANGDA GROUP CO LTD B	79,610	31,426	30,139
CHINA FEIHE LTD	5,926,000	13,402,280	12,789,297
CHINA FISHERY GROUP LTD	3,092,906	0	2
CHINA FOODS LTD	1,612,000	639,530	585,363
CHINA FORESTRY HOLDINGS CO	5,319,000	2,007,092	1
CHINA FORTUNE LAND DEVELOP A	46,645	94,031	37,831
CHINA GALAXY SECURITIES CO A	27,600	45,317	46,051
CHINA GALAXY SECURITIES CO H	8,348,500	5,361,289	4,977,376
CHINA GAS HOLDINGS LTD	8,052,100	29,064,631	24,573,584
CHINA GRAND PHARMACEUTICAL A	3,238,939	2,053,411	3,027,962
CHINA GREAT WALL SECURITIE A	35,616	59,906	61,355
CHINA GREATWALL TECHNOLOGY A	40,277	79,363	91,017
CHINA HARMONY AUTO HOLDING L	1,663,500	675,499	730,446
CHINA HIGH PRECISION AUTOMAT	2,500,000	0	0
CHINA HIGH SPEED RAILWAY A	29	10	10
CHINA HIGH SPEED TRANSMISSIO	768,000	646,271	487,550
CHINA HONGQIAO GROUP LTD	4,930,500	3,790,845	6,679,096
CHINA HONGXING SPORTS LTD	6,008,000	0	4
CHINA HUARONG ASSET MANAGE H	24,225,023	4,930,906	312
CHINA INTERNATIONAL CAPITA H	3,252,800	6,555,704	8,754,163
CHINA INTERNATIONAL MARINE H	1,045,146	1,058,178	2,309,432
CHINA INTL MARINE CONTAIN A	1,283,289	3,143,730	3,611,010
CHINA JINMAO HOLDINGS GROUP	14,172,320	7,867,835	4,744,881
CHINA JUSHI CO LTD A	69,903	114,251	167,810
CHINA KEPEI EDUCATION GROUP	1,472,000	1,159,695	1,061,468
CHINA LESSO GROUP HOLDINGS L	2,087,000	2,487,932	5,149,072
CHINA LIFE INSURANCE CO A	89,027	412,782	466,986
CHINA LIFE INSURANCE CO H	16,450,606	42,464,691	32,622,228
CHINA LIFE INSURANCE CO LTD	14,940,998	12,181,595	14,129,934
CHINA LILANG LTD	862,000	633,137	559,434

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CHINA LITERATURE LTD	2,550,897	23,229,290	28,363,921
CHINA LNG GROUP LTD	703,000	42,499	38,020
CHINA LOGISTICS PROPERTY HOL	3,051,000	1,177,345	1,390,774
CHINA LONGYUAN POWER GROUP H	7,374,252	5,076,867	12,705,305
CHINA LUMENA NEW MATERIALS	131,850	0	0
CHINA MACHINERY ENGINEERIN H	1,840,000	822,399	852,965
CHINA MAPLE LEAF EDUCATIONAL	3,364,074	1,143,161	909,695
CHINA MEDICAL SYSTEM HOLDING	2,766,260	3,493,647	7,284,459
CHINA MEDICAL TECH SPON ADR	142,800	0	0
CHINA MEIDONG AUTO HOLDINGS	1,304,000	3,684,538	7,111,186
CHINA MENGNIU DAIRY CO	6,735,000	31,748,445	40,717,790
CHINA MERCHANTS BANK A	6,281,624	49,424,117	52,686,752
CHINA MERCHANTS BANK H	8,453,327	37,761,253	72,114,825
CHINA MERCHANTS ENERGY A	114,525	81,666	81,894
CHINA MERCHANTS EXPRESSWAY A	15	18	17
CHINA MERCHANTS LAND LTD	554,000	81,235	77,758
CHINA MERCHANTS PORT HOLDING	3,126,871	5,724,468	4,565,980
CHINA MERCHANTS SECURITIES A	2,438,306	8,257,417	7,178,093
CHINA MERCHANTS SECURITIES H	2,611,779	3,146,377	3,632,212
CHINA MERCHANTS SHEKOU IND A	128,474	261,580	217,741
CHINA METAL PRODUCTS CO LTD	77,000	87,436	94,100
CHINA METAL RECYCLING	1,401,600	0	0
CHINA MINSHENG BANKING A	11,420,295	9,755,850	7,795,182
CHINA MINSHENG BANKING COR H	47,897,894	32,591,164	22,944,065
CHINA MODERN DAIRY HOLDINGS	4,330,000	1,015,675	959,019
CHINA MOLYBDENUM CO LTD A	119,732	82,958	95,625
CHINA MOLYBDENUM CO LTD H	8,636,000	2,870,803	5,126,542
CHINA NATIONAL ACCORD MEDI B	15,700	46,548	45,488
CHINA NATIONAL BUILDING MA H	8,418,800	7,290,368	9,886,806
CHINA NATIONAL CHEMICAL A	67,300	81,428	91,249
CHINA NATIONAL MEDICINES A	9,666	48,322	49,461
CHINA NATIONAL NUCLEAR POW A	154,638	102,073	121,109
CHINA NATIONAL SOFTWARE A	6,735	70,924	59,346
CHINA NEW HIGHER EDUCATION G	1,811,000	1,242,799	1,240,627
CHINA NORTHERN RARE EARTH A	56,794	93,283	181,963
CHINA ORIENTAL GROUP CO LTD	5,414,000	2,744,194	1,749,859
CHINA OVERSEAS GRAND OCEANS	2,647,000	1,447,753	1,540,648
CHINA OVERSEAS LAND + INVEST	8,439,645	26,921,923	19,170,514
CHINA OVERSEAS PROPERTY HOLD	2,895,000	1,187,363	3,094,124
CHINA PACIFIC INSURANCE GR A	126,379	586,166	566,675
CHINA PACIFIC INSURANCE GR H	5,742,774	22,297,876	18,080,548
CHINA PETROCHEMICAL DEV CORP	7,101,588	2,653,914	3,555,573
CHINA POWER INTERNATIONAL	9,735,962	2,439,252	2,131,272
CHINA RAILWAY GROUP LTD A	265,100	229,113	215,006

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Security Name	Shares	Book Value	Market Value
CHINA RAILWAY GROUP LTD H	8,654,504	5,786,375	4,513,446
CHINA RAILWAY SIGNAL + COM A	23,293	20,386	20,514
CHINA RAILWAY SIGNAL + COM H	3,445,000	2,234,509	1,273,157
CHINA RARE EARTH HLDGS LTD	610,000	78,758	67,552
CHINA REINSURANCE GROUP CO H	15,147,471	2,740,343	1,540,913
CHINA RESOURCES BEER HOLDING	11,347,186	50,397,715	101,916,239
CHINA RESOURCES CEMENT	16,501,493	16,299,584	15,681,608
CHINA RESOURCES GAS GROUP LT	6,954,000	37,453,307	41,728,388
CHINA RESOURCES LAND LTD	6,095,563	24,087,917	24,685,702
CHINA RESOURCES MEDICAL HOLD	1,300,088	1,222,894	1,578,685
CHINA RESOURCES PHARMACEUTIC	3,772,500	3,841,643	2,351,179
CHINA RESOURCES POWER HOLDIN	4,180,322	6,076,124	5,705,932
CHINA RESOURCES SANJIU MED A	13,400	54,731	55,480
CHINA RISUN GROUP LTD	386,000	295,108	242,559
CHINA SCE GROUP HOLDINGS LTD	3,778,306	1,569,197	1,552,025
CHINA SHENHUA ENERGY CO A	6,463,204	19,361,263	19,527,112
CHINA SHENHUA ENERGY CO H	25,019,273	55,276,250	49,034,341
CHINA SHIPBUILDING INDUSTR A	327,142	206,767	208,614
CHINA SOUTH CITY HOLDINGS	5,476,000	560,389	599,368
CHINA SOUTH PUBLISHING A	66	106	90
CHINA SOUTHERN AIRLINES CO A	154,826	134,316	144,262
CHINA SOUTHERN AIRLINES CO H	3,374,000	2,101,859	2,094,127
CHINA STATE CONSTRUCTION A	21,495,514	16,048,251	15,470,741
CHINA STATE CONSTRUCTION INT	3,889,660	3,960,133	2,654,596
CHINA STEEL CHEMICAL CORP	345,000	1,422,917	1,417,766
CHINA STEEL CORP	91,199,705	71,755,895	129,618,962
CHINA SUNTIEN GREEN ENERGY H	3,892,000	1,091,514	1,909,452
CHINA TAIPING INSURANCE HOLD	3,211,420	7,960,548	5,342,821
CHINA TOBACCO INTERNATIONAL	387,000	966,713	842,187
CHINA TOURISM GROUP DUTY F A	651,442	12,880,045	30,258,827
CHINA TOWER CORP LTD H	344,499,280	70,567,704	47,466,051
CHINA TRADITIONAL CHINESE ME	5,450,000	2,690,203	3,733,526
CHINA VALVES TECHNOLOGY INC	158,400	0	0
CHINA VANKE CO LTD A	186,058	718,294	685,675
CHINA VANKE CO LTD H	4,260,212	14,661,846	13,330,563
CHINA WATER AFFAIRS GROUP	2,060,000	1,414,852	1,586,278
CHINA WORLD TRADE CENTER A	6	11	17
CHINA XLX FERTILISER LTD	149,000	67,006	85,188
CHINA YANGTZE POWER CO LTD A	7,599,885	19,663,766	24,278,791
CHINA YONGDA AUTOMOBILES SER	2,098,000	2,148,869	3,755,185
CHINA YUCHAI INTL LTD	8,502	131,611	136,372
CHINA YUHUA EDUCATION CORP L	2,178,000	1,205,929	1,971,624
CHINA ZHENHUA GROUP SCIENC A	83,200	244,002	786,433
CHINA ZHESHANG BANK CO LTD A	109,900	67,695	67,530

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Security Name	Shares	Book Value	Market Value
CHINA ZHONGWANG HOLDINGS LTD	3,594,400	947,713	837,753
CHINASOFT INTERNATIONAL LTD	4,968,000	2,518,403	9,058,491
CHINESE ESTATES HOLDINGS LTD	123,000	63,917	57,336
CHIPBOND TECHNOLOGY CORP	1,436,000	2,734,691	3,710,794
CHIPMOS TECHNOLOGIES INC	1,348,788	1,418,227	2,304,255
CHIYODA CORP	341,400	926,086	1,356,495
CHIYODA INTEGRE CO LTD	4,400	75,656	70,565
CHLITINA HOLDING LTD	27,050	225,156	199,993
CHOCOLADEFABRIKEN LINDT PC	6,086	41,736,429	60,606,513
CHOCOLADEFABRIKEN LINDT REG	933	69,783,722	97,806,783
CHOFU SEISAKUSHO CO LTD	5,400	106,192	97,306
CHOLAMANDALAM FINANCIAL HOLD	213,368	1,535,540	1,900,878
CHOLAMANDALAM INVESTMENT AND	856,465	4,167,034	5,913,906
CHONG HONG CONSTRUCTION CO	429,218	1,078,190	1,220,065
CHONG KUN DANG PHARMACEUTICA	16,890	936,294	2,054,726
CHONGKUNDANG HOLDINGS CORP	1,738	158,942	165,906
CHONGQING BREWERY CO A	10,600	153,561	324,767
CHONGQING CHANGAN AUTOMOB A	67,700	134,785	275,375
CHONGQING CHANGAN AUTOMOB B	1,855,098	1,100,404	1,903,865
CHONGQING FULING ZHACAI A	11,118	53,784	64,806
CHONGQING RURAL COMMERCIAL H	5,117,000	2,784,039	2,022,855
CHONGQING WATER GROUP A	52	51	42
CHONGQING ZHIFEI BIOLOGICA A	536,724	7,577,906	15,512,274
CHORI CO LTD	4,700	71,670	72,835
CHORUS LTD	957,760	2,220,688	4,283,103
CHOW SANG SANG HLDG	85,000	131,418	147,106
CHOW TAI FOOK JEWELLERY GROU	15,241,200	28,396,642	34,816,393
CHOW TAI SENG JEWELLERY CO A	50	178	153
CHR HANSEN HOLDING A/S	892,318	79,737,538	80,543,491
CHROMA ATE INC	886,921	3,728,744	6,095,841
CHUBB LTD	1,455,935	181,539,713	231,406,309
CHUBU ELECTRIC POWER CO INC	4,570,500	64,205,441	55,921,606
CHUDENKO CORP	58,800	1,146,984	1,208,422
CHUETSU PULP + PAPER CO LTD	5,000	57,376	57,663
CHUGAI PHARMACEUTICAL CO LTD	5,058,200	108,344,707	200,614,437
CHUGOKU BANK LTD/THE	377,900	4,327,611	2,873,661
CHUGOKU ELECTRIC POWER CO	687,500	10,662,128	6,280,971
CHUKYO BANK LTD/THE	5,300	84,320	67,903
CHULARAT HOSPITAL PCL F	12,527,500	927,308	1,555,677
CHUNBO CO LTD	9,170	1,396,865	1,490,130
CHUNG HSIN ELECTRIC + MACHIN	907,625	794,200	1,654,817
CHUNGHWA PRECISION TEST TECH	40,000	1,243,925	934,590
CHUNGHWA TELECOM CO LTD	29,195,290	103,416,665	119,453,138
CI FINANCIAL CORP	105,900	1,529,287	1,945,591

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Security Name	Shares	Book Value	Market Value
CIA BRASILEIRA DE DISTRIBUIC	150,983	655,613	1,163,248
CIA DE DISTRIBUCION INTEGRAL	24,976	496,087	513,594
CIA DE LOCACAO DAS AMERICAS	756,000	1,945,009	4,129,649
CIA DE MINAS BUENAVENTUR ADR	1,162,458	16,406,262	10,520,245
CIA DE SANEAMENTO DO PA UNIT	536,800	2,611,135	2,221,935
CIA DE TRANSMISSAO DE ENE PF	432,019	2,411,793	2,160,160
CIA ENERGETICA DE MINAS GER	476,757	1,209,862	1,385,278
CIA ENERGETICA DE SP PREF B	406,800	2,722,471	1,940,830
CIA ENERGETICA MINAS GER PRF	2,359,238	6,226,509	5,703,151
CIA PARANAENSE DE ENERGI PFB	2,234,220	3,191,422	2,640,359
CIA SANEAMENTO BASICO DE SP	744,440	8,710,344	5,426,949
CIA SANEAMENTO MINAS GERAIS	423,564	2,257,116	1,307,533
CIA SIDERURGICA NACIONAL SA	1,409,967	3,032,194	12,360,762
CIA SUD AMERICANA DE VAPORES	15,864,992	913,527	1,381,440
CIE AUTOMOTIVE SA	114,910	2,072,638	3,401,345
CIE FINANCIERE RICHEMO A REG	1,274,091	74,334,493	154,307,878
CIECH SA	15,136	142,116	192,828
CIELO SA	2,474,237	1,894,063	1,794,837
CIFI HOLDINGS GROUP CO LTD	7,701,719	5,432,670	6,009,956
CIMB GROUP HOLDINGS BHD	50,850,238	59,681,146	56,466,240
CIMC ENRIC HOLDINGS LTD	1,342,000	629,299	1,396,288
CIMIC GROUP LTD	204,471	4,846,789	3,036,361
CIPLA LTD	3,225,457	27,195,746	42,174,380
CIPUTRA DEVELOPMENT TBK PT	31,361,452	2,546,021	2,011,459
CIR SPA COMPAGNIE INDUSTRIAL	255,211	142,326	153,143
CITI PACIFIC SPECIAL STEE A	72,033	185,139	232,348
CITIC LTD	43,095,596	60,915,393	46,448,250
CITIC SECURITIES CO A	3,419,946	11,534,113	13,201,584
CITIC SECURITIES CO LTD H	5,136,410	10,371,742	12,884,265
CITIC TELECOM INTERNATIONAL	624,000	220,723	206,504
CITIZEN WATCH CO LTD	588,100	1,791,510	2,172,457
CITY CEMENT CO	153,226	811,708	1,231,806
CITY DEVELOPMENTS LTD	1,027,554	7,291,222	5,572,734
CITY UNION BANK LTD	806,823	2,168,954	1,808,378
CITYCON OYJ	41,761	347,989	355,833
CJ CGV CO LTD	46,839	1,151,810	1,268,561
CJ CHEILJEDANG CORP	16,951	3,769,992	6,939,050
CJ CORP	30,150	2,061,785	2,864,672
CJ ENM CO LTD	22,161	4,238,253	3,595,271
CJ LOGISTICS	17,120	1,856,736	2,690,796
CK ASSET HOLDINGS LTD	5,628,753	33,036,214	38,849,728
CK HUTCHISON HOLDINGS LTD	20,613,736	200,571,271	160,591,697
CK INFRASTRUCTURE HOLDINGS L	5,175,646	36,852,639	30,857,203
CK POWER LTD FOREIGN	8,116,230	1,291,433	1,392,801

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Security Name	Shares	Book Value	Market Value
CKD CORP	129,400	1,311,476	2,728,138
CLAL INSURANCE ENTERPR HLDGS	142,326	1,909,981	2,825,991
CLARIANT AG REG	494,469	7,631,818	9,842,840
CLARIVATE PLC	821,655	19,129,587	22,620,162
CLARKSON PLC	7,082	268,933	312,091
CLEANAWAY WASTE MANAGEMENT L	3,053,724	4,222,780	6,052,421
CLEANUP CORP	6,300	30,958	30,595
CLEVO COMPANY	1,345,708	1,497,442	1,463,435
CLICKS GROUP LTD	534,132	7,198,230	9,190,643
CLINUVEL PHARMACEUTICALS LTD	86,722	1,815,766	1,998,771
CLOETTA AB B SHS	74,403	218,182	222,196
CLOSE BROTHERS GROUP PLC	330,089	4,815,207	6,908,423
CLP HOLDINGS LTD	12,748,754	134,355,341	126,078,189
CMC MARKETS PLC	52,739	351,450	335,139
CMIC HOLDINGS CO LTD	4,400	61,281	62,478
CMK CORP	18,000	78,190	69,898
CNH INDUSTRIAL NV	2,150,872	21,356,329	35,518,781
CNHTC JINAN TRUCK CO LTD A	123,015	387,860	515,224
CNK INTERNATIONAL CO LTD	158,899	0	0
CNOOC ENERGY TECHNOLOGY + A	724,903	292,900	290,596
CNP ASSURANCES	321,424	6,858,813	5,469,889
CO FOR COOPERATIVE INSURANCE	130,959	2,451,861	2,891,266
COATS GROUP PLC	470,530	368,981	442,659
COCA COLA BOTTLERS JAPAN HOL	298,175	7,733,442	4,663,770
COCA COLA EUROPACIFIC PARTNE	446,600	17,126,114	26,492,312
COCA COLA FEMSA SAB DE CV	1,167,447	7,652,264	6,184,206
COCA COLA HBC AG DI	427,049	12,160,812	15,421,212
COCA COLA ICECEK AS	36,751	305,509	328,908
COCHLEAR LTD	221,120	19,687,422	41,778,700
COCOKARA FINE INC	48,000	1,775,539	3,589,513
CODAN LTD	272,398	1,330,746	3,687,186
COFACE SA	27,973	310,356	339,030
COFCO JOYCOME FOODS LTD	4,798,000	1,847,151	1,921,461
COFORGE LIMITED	41,294	840,503	2,309,586
COGNA EDUCACAO	4,114,774	4,067,807	3,550,718
COLBUN SA	2,454,447	479,000	345,897
COLES GROUP LTD	2,744,936	23,292,981	35,218,409
COLGATE PALMOLIVE (INDIA)	685,422	13,896,894	15,545,330
COLLIERS INTERNATIONAL GROUP	13,000	1,277,193	1,457,369
COLLINS FOODS LTD	240,266	1,170,664	2,068,956
COLOPLAST B	928,443	92,832,505	152,357,903
COLOUR LIFE SERVICES GROUP	134,541	58,839	52,840
COLOWIDE CO LTD	127,193	1,487,791	2,270,199
COLRUYT SA	414,963	25,181,639	23,207,666

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Security Name	Shares	Book Value	Market Value
COM2US CORP	20,971	1,634,843	2,303,523
COM7 PCL F	1,356,400	924,734	2,951,916
COM7 PCL NVDR	10,800	14,198	23,504
COMBA TELECOM SYSTEMS HOLDIN	3,274,716	811,612	856,014
COMET HOLDING AG REG	16,696	2,266,008	4,596,886
COMFORTDELGRO CORP LTD	4,482,656	6,600,964	5,469,094
COMMERCIAL BANK PSQC	4,333,964	5,057,093	6,272,999
COMMERZBANK AG	2,250,530	40,494,124	15,965,389
COMMONWEALTH BANK OF AUSTRAL	3,884,100	192,246,048	291,219,802
COMPAGNIE DE SAINT GOBAIN	1,050,276	49,566,182	69,176,343
COMPAL ELECTRONICS	31,844,901	19,629,911	25,544,497
COMPASS GROUP PLC	4,615,342	72,810,166	97,040,665
COMPEQ MANUFACTURING CO LTD	2,507,000	2,499,721	3,779,058
COMPUGEN LTD	183,349	1,654,065	1,504,041
COMPUGROUP MEDICAL SE + CO K	53,628	2,524,524	4,200,613
COMPUTACENTER PLC	161,389	1,542,921	5,734,296
COMPUTER ENGINEER + CONSULT	13,700	178,162	195,644
COMPUTERSHARE LTD	1,183,497	11,150,632	15,015,829
COMSYS HOLDINGS CORP	241,772	5,114,539	6,698,341
COMTURE CORP	48,500	984,621	1,036,071
CONCENTRIC AB	10,269	203,689	211,092
CONCORD NEW ENERGY GROUP LTD	11,150,000	590,332	847,106
CONCORDIA FINANCIAL GROUP LT	2,464,600	11,920,696	9,037,681
CONEXIO CORP	5,100	64,062	68,925
CONSTELLATION SOFTWARE INC	167,393	141,936,465	253,787,686
CONSTRUCC Y AUX DE FERROCARR	6,830	313,867	287,944
CONSUN PHARMACEUTICAL GROUP	176,000	91,006	114,903
CONTACT ENERGY LTD	1,666,113	7,869,037	9,639,547
CONTAINER CORP OF INDIA LTD	1,888,047	13,888,020	17,738,701
CONTEMPORARY AMPEREX TECHN A	12,374	335,524	1,024,264
CONTINENTAL AG	233,846	28,618,133	34,381,899
CONTRA CLEMENTIA PHARM F	9,646	13,022	0
CONTROLADORA NEMAK SAB DE CV	1,681,592	211,221	274,487
CONTROLADORA VUELA CIA DE A	2,017,600	2,281,066	3,868,912
CONVATEC GROUP PLC	3,450,262	10,961,409	11,467,874
COOPER ENERGY LTD	791,592	162,788	154,515
CORBION NV	130,537	3,216,299	7,461,548
CORETRONIC CORP	855,000	1,081,711	1,881,077
COROMANDEL INTERNATIONAL LTD	224,135	2,448,002	2,716,578
CORONA CORP	4,000	34,498	33,156
CORONADO GLOBAL RESOURCE CDI	1,669,022	2,157,127	1,052,536
CORONATION FUND MANAGERS LTD	557,752	1,798,261	1,894,492
CORP FINANCIERA COLOMBIANA	47,384	422,335	370,544
CORP INMOBILIARIA VESTA SAB	1,428,083	2,391,749	2,781,500

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Security Name	Shares	Book Value	Market Value
CORPORATE TRAVEL MANAGEMENT	231,972	3,230,599	3,742,548
CORTICEIRA AMORIM SA	9,588	114,040	120,526
COSAN SA	3,113,476	14,505,899	14,866,703
COSCO SHIPPING DEVELOPMENT H	8,287,009	1,179,924	1,771,401
COSCO SHIPPING ENERGY TRAN H	2,781,086	1,600,306	1,296,385
COSCO SHIPPING HOLDINGS CO A	4,147,925	17,512,041	19,606,960
COSCO SHIPPING HOLDINGS CO H	5,514,858	2,508,804	13,890,382
COSCO SHIPPING INTERNATIONAL	342,400	71,354	75,144
COSCO SHIPPING PORTS LTD	4,162,778	3,672,267	3,248,380
COSMAX INC	16,082	1,174,587	1,870,747
COSMO ENERGY HOLDINGS CO LTD	278,100	5,482,421	6,381,843
COSMO PHARMACEUTICALS NV	1,810	159,624	167,029
COSMOPOLITAN INTL PARALLEL	444,000	71,959	87,475
COSMOS PHARMACEUTICAL CORP	140,800	18,455,032	20,677,899
COSTA GROUP HOLDINGS LTD	983,874	2,372,372	2,414,441
COUNTRY GARDEN HOLDINGS CO	16,621,880	19,825,015	18,621,317
COUNTRY GARDEN SERVICES HOLD	10,373,028	71,760,600	112,067,198
COUNTRYSIDE PROPERTIES PLC	1,134,554	4,688,951	7,407,201
COVESTRO AG	402,183	24,747,436	25,974,646
COWAY CO LTD	379,973	25,549,258	26,554,078
CP ALL PCL FOREIGN	12,659,300	29,957,916	23,699,158
CP ALL PCL NVDR	8,745,900	21,459,935	16,372,980
CPFL ENERGIA SA	412,800	3,210,902	2,213,786
CPMC HOLDINGS LTD	114,000	64,519	66,792
CRANSWICK PLC	114,846	4,010,190	6,298,565
CREATE RESTAURANTS HOLDINGS	198,100	775,994	1,627,779
CREATE SD HOLDINGS CO	47,400	901,252	1,409,316
CREDICORP LTD	517,955	103,538,356	62,729,530
CREDIT AGRICOLE SA	2,524,656	41,948,057	35,371,010
CREDIT BANK OF MOSCOW PJSC	88,927,400	7,499,866	7,886,804
CREDIT CORP GROUP LTD	124,639	1,818,564	2,781,918
CREDIT SAISON CO LTD	941,078	13,008,946	11,480,490
CREDIT SUISSE GROUP AG REG	5,284,405	105,116,685	55,408,074
CREDITO EMILIANO SPA	34,637	202,730	207,434
CREST NICHOLSON HOLDINGS	93,509	526,379	541,773
CRH PLC	2,296,292	68,322,691	116,007,828
CRISPR THERAPEUTICS AG	137,261	11,221,868	22,221,183
CRODA INTERNATIONAL PLC	643,628	39,757,740	65,511,836
CROMPTON GREAVES CONSUMER EL	1,050,791	3,602,330	6,143,869
CRONOS GROUP INC	88,400	835,575	762,426
CROPENERGIES AG	11,280	158,293	144,739
CROWN RESORTS LTD	770,387	6,509,974	6,888,365
CRRC CORP LTD A	446,500	420,050	420,180
CRYSTAL INTERNATIONAL GROUP	164,000	84,168	84,261

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Security Name	Shares	Book Value	Market Value
CRYSTALGENOMICS INC	132,407	1,343,633	924,139
CS WIND CORP	44,564	2,703,985	3,066,829
CSC FINANCIAL CO LTD A	1,694,027	8,064,217	8,240,908
CSC FINANCIAL CO LTD H	2,432,000	2,125,559	2,946,892
CSG HOLDING CO LTD B	2,571,824	896,565	1,192,215
CSHG LOGISTICA FI IMOBILIARIO	40,945	1,317,974	1,375,754
CSL LTD	1,078,643	109,608,666	230,944,419
CSPC PHARMACEUTICAL GROUP LT	18,283,040	17,622,288	26,462,186
CSR LTD	1,102,913	3,871,263	4,769,350
CSSC OFFSHORE + MARINE ENG H	540,000	567,581	506,216
CSTONE PHARMACEUTICALS	879,000	1,279,298	1,935,513
CT ENVIRONMENTAL GROUP LTD	2,456,000	0	0
CTBC FINANCIAL HOLDING CO LT	135,594,939	90,762,431	110,471,247
CTCI CORP	1,536,417	2,343,712	2,161,599
CTS CO LTD	9,600	74,194	73,347
CTS EVENTIM AG + CO KGAA	127,071	4,492,132	7,941,551
CTT CORREIOS DE PORTUGAL	76,440	302,760	436,934
CUB ELECPARTS INC	169,092	1,292,495	1,253,208
CUMMINS INDIA LTD	288,919	2,732,567	3,496,336
CUREVAC NV	120,808	10,735,495	8,876,972
CURRO HOLDINGS LTD	89,677	66,214	73,670
CURRYS PLC	2,287,572	4,275,936	4,114,537
CURVES HOLDINGS CO LTD	129,000	749,275	1,065,799
CVC BRASIL OPERADORA E AGENC	392,800	1,833,587	2,169,937
CVC BRASIL OPERADORA E AGENCIA	49,022	0	83,725
CYBERAGENT INC	844,600	7,574,239	18,149,122
CYBERARK SOFTWARE LTD/ISRAEL	86,045	8,823,113	11,209,082
CYBOZU INC	53,800	322,457	1,143,474
CYFROWY POLSAT SA	96,400	722,145	758,134
CYIENT LTD FOREIGN	190,981	1,742,767	2,208,627
CYPRUS POPULAR BANK PUBLIC C	10,584,222	0	13
CYRELA BRAZIL REALTY SA EMP	616,700	1,868,978	2,868,515
D IETEREN GROUP	50,034	2,159,786	6,052,206
D LINK CORP	1,321,617	574,868	903,609
D+L INDUSTRIES INC	617,100	89,887	103,282
D+O GREEN TECHNOLOGIES BHD	1,530,528	1,606,624	1,729,056
DAAN GENE CO LTD A	25,152	63,042	82,687
DABUR INDIA LTD	4,075,347	24,046,850	31,183,285
DADA NEXUS LTD ADR	125,806	4,243,924	3,649,632
DAETWYLER HOLDING AG BR	16,433	2,282,440	5,555,593
DAEWOO ENGINEERING + CONSTR	385,684	2,632,887	2,722,717
DAEWOO SHIPBUILDING + MARINE	102,494	2,593,581	3,258,256
DAEWOONG CO LTD	45,776	669,380	1,900,305
DAEWOONG PHARMACEUTICAL CO	10,079	689,029	1,539,394

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Security Name	Shares	Book Value	Market Value
DAH SING FINANCIAL HOLDINGS	95,747	315,279	327,341
DAI DAN CO LTD	3,500	93,851	80,476
DAI ICHI LIFE HOLDINGS INC	2,396,479	37,899,843	43,917,815
DAI NIPPON PRINTING CO LTD	1,068,907	25,449,685	22,622,421
DAI NIPPON TORYO CO LTD	8,000	65,810	60,618
DAIBIRU CORP	98,900	1,020,514	1,249,282
DAICEL CORP	997,463	7,714,710	8,214,084
DAIDO METAL CO LTD	18,200	96,847	98,059
DAIDO STEEL CO LTD	96,400	4,291,481	4,768,321
DAIFUKU CO LTD	210,800	7,582,990	19,163,636
DAIHEN CORP	44,100	1,307,105	1,837,666
DAIHO CORP	37,400	1,228,069	1,356,293
DAIICHI JITSUGYO CO LTD	3,200	121,050	123,543
DAIICHI SANKYO CO LTD	4,432,438	61,989,440	95,625,487
DAIICHIKOSHO CO LTD	87,600	3,732,254	3,366,195
DAIKEN CORP	8,700	173,528	163,512
DAIKIN INDUSTRIES LTD	580,306	51,569,880	108,176,693
DAIKYONISHIKAWA CORP	20,600	144,293	128,066
DAIMLER AG REGISTERED SHARES	1,850,472	106,718,465	165,244,031
DAINICHISEIKA COLOR + CHEM	3,300	73,795	68,147
DAIO PAPER CORP	181,900	3,163,260	3,013,912
DAIRY FARM INTL HLDGS LTD	708,600	5,116,916	3,004,464
DAISEKI CO LTD	86,800	2,045,609	3,902,442
DAISHI HOKUETSU FINANCIAL GR	92,600	2,037,954	2,013,189
DAISHIN SECURITIES CO LTD	18,481	265,356	324,113
DAISHIN SECURITIES CO LTD PF	14,469	179,624	220,989
DAITO PHARMACEUTICAL CO LTD	3,400	110,615	103,235
DAITO TRUST CONSTRUCT CO LTD	502,151	62,863,158	54,970,129
DAIWA HOUSE INDUSTRY CO LTD	1,411,024	33,628,780	42,398,099
DAIWA INDUSTRIES LTD	11,100	110,900	103,509
DAIWA SECURITIES GROUP INC	3,977,200	23,796,086	21,862,237
DAIWABO HOLDINGS CO LTD	200,300	1,238,353	3,441,500
DALATA HOTEL GROUP PLC	53,719	266,749	244,310
DALI FOODS GROUP CO LTD	4,608,289	2,897,541	2,747,462
DALIAN HUARUI HEAVY INDUS A	17	9	10
DALLAH HEALTHCARE CO	78,144	905,614	1,654,392
DALMIA BHARAT LTD	102,491	1,480,517	2,607,640
DANA GAS	1,936,615	419,151	440,242
DANEL (ADIR YEOSHUA) LTD	10,573	1,445,555	2,216,161
DANIELI + CO	6,684	168,505	176,366
DANIELI + CO RSP	17,924	275,123	309,063
DANONE	1,558,798	115,222,021	109,750,163
DANSKE BANK A/S	1,436,903	29,991,216	25,286,816
DAOU TECHNOLOGY INC	53,961	862,550	1,365,616

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Security Name	Shares	Book Value	Market Value
DAQO NEW ENERGY CORP ADR	123,652	3,268,313	8,039,853
DAR AL ARKAN REAL ESTATE DEV	1,191,724	3,365,558	3,355,537
DASSAULT AVIATION SA	5,081	6,623,623	5,977,356
DASSAULT SYSTEMES SE	956,658	125,206,987	232,005,513
DATA 3 LTD	328,548	1,008,764	1,383,748
DATANG INTL POWER GEN CO H	6,240,000	1,505,261	1,044,573
DATATEC LTD	57,792	101,971	111,547
DAVIDE CAMPARI MILANO NV	1,096,265	7,323,273	14,684,193
DAWNING INFORMATION INDUST A	20,300	85,613	86,751
DAZHONG TRANSPORTATION GRP A	4	2	2
DAZHONG TRANSPORTATION GRP B	213,855	63,149	60,735
DB HITEK CO LTD	78,984	1,089,904	4,376,505
DB INSURANCE CO LTD	100,176	4,194,762	4,874,701
DBS GROUP HOLDINGS LTD	5,223,051	78,172,821	115,830,345
DCC PLC	215,513	16,347,961	17,619,097
DCM HOLDINGS CO LTD	221,600	1,963,520	2,112,378
DE GREY MINING LTD	2,692,131	2,990,056	2,496,081
DE LONGHI SPA	143,416	2,682,765	6,248,633
DECHRA PHARMACEUTICALS PLC	234,201	5,183,319	14,138,567
DEEPAK NITRITE LTD	167,705	2,000,188	4,080,491
DELEK AUTOMOTIVE SYSTEMS LTD	115,323	886,450	1,514,754
DELEK GROUP LTD	1	100	42
DELIVERY HERO SE	408,160	30,524,123	53,921,742
DELTA ELECTRONICS INC	15,237,757	69,933,438	165,708,044
DELTA ELECTRONICS THAI FORGN	603,527	1,225,940	10,884,200
DELTA ELECTRONICS THAI NVDR	14,300	90,279	257,891
DELTA GALIL INDUSTRIES	2,833	70,295	117,371
DEMANT A/S	228,806	4,649,682	12,880,611
DENA CO LTD	206,600	3,697,346	4,394,834
DENKA CO LTD	191,600	4,456,048	6,378,611
DENSO CORP	1,396,217	61,279,539	95,341,280
DENTSU GROUP INC	484,900	15,968,585	17,366,227
DENYO CO LTD	4,900	92,767	86,001
DEPO AUTO PARTS IND CO LTD	46,000	100,922	96,912
DERICHEBOURG	52,333	429,011	528,766
DERMAPHARM HOLDING SE	7,245	519,503	577,802
DESCARTES SYSTEMS GRP/THE	185,700	5,226,810	12,856,385
DESCENTE LTD	86,100	788,036	2,400,933
DESPEGAR.COM CORP	314,169	2,728,811	4,150,172
DETERRA ROYALTIES LTD	984,799	2,438,528	3,327,021
DETSKY MIR PJSC	1,252,590	1,921,237	2,592,497
DEUTSCHE BANK AG REGISTERED	4,428,826	104,656,598	57,700,091
DEUTSCHE BETEILIGUNGS AG	2,697	122,037	109,065
DEUTSCHE BOERSE AG	1,581,676	211,772,906	276,104,586

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DEUTSCHE EUROSHOP AG	27,917	582,720	662,136
DEUTSCHE LUFTHANSA REG	651,575	10,916,882	7,332,953
DEUTSCHE PFANDBRIEFBANK AG	67,766	790,082	670,073
DEUTSCHE POST AG REG	2,151,261	65,440,968	146,335,782
DEUTSCHE TELEKOM AG REG	24,917,941	420,737,114	526,348,179
DEUTSCHE WOHNEN SE	2,612,243	111,310,079	159,787,645
DEUTZ AG	45,951	344,019	371,644
DEVRO PLC	42,393	112,900	112,911
DEXERIALS CORP	110,000	1,281,832	2,323,092
DFDS A/S	12,949	664,644	730,615
DFZQ H	1,804,800	1,245,797	1,308,424
DGB FINANCIAL GROUP INC	365,320	3,632,747	3,016,895
DHANI SERVICES LTD	746,931	2,490,135	1,788,193
DHC SOFTWARE CO LTD A	6	7	7
DIAGEO PLC	5,205,709	154,810,428	248,895,307
DIALOG GROUP BHD	32,238,600	25,631,662	22,442,383
DIALOG SEMICONDUCTOR PLC	156,799	5,079,753	12,190,753
DIASORIN SPA	184,265	31,689,218	34,853,936
DIC ASSET AG	16,329	283,650	282,142
DIC CORP	188,300	5,254,052	4,758,821
DIGI.COM BHD	8,087,000	9,095,693	8,045,119
DIGITAL ARTS INC	21,000	920,334	1,600,685
DIGITAL CHINA HOLDINGS LTD	2,882,750	2,010,327	1,904,300
DIGITAL CHINA INFORMATION A	95	213	213
DIGITAL DOMAIN HOLDINGS LTD	4,220,000	48,311	31,517
DIGITAL GARAGE INC	72,400	1,911,195	3,258,294
DIGITAL TELECOMMUNICATIONS F	11,291,011	6,108,792	4,474,129
DINO POLSKA SA	16,892	1,115,574	1,241,941
DIOS FASTIGHETER AB	38,028	313,253	394,191
DIP CORP	125,200	2,799,976	3,874,782
DIPLOMA PLC	266,420	3,832,481	10,688,054
DIRECT LINE INSURANCE GROUP	3,553,170	14,781,776	13,989,303
DIS CHEM PHARMACIES PTY LTD	757,087	1,310,433	1,704,655
DISCO CORP	61,100	7,731,821	18,689,477
DISCOVERY LTD	2,720,623	28,987,896	24,059,043
DISTELL GROUP HOLDINGS LTD	176,749	1,605,622	2,067,204
DIVI S LABORATORIES LTD	769,572	21,235,307	45,640,600
DIXON TECHNOLOGIES INDIA LTD	78,786	2,065,724	4,686,087
DKSH HOLDING AG	77,029	5,087,016	5,899,987
DL E+C CO LTD	30,495	2,500,895	3,845,216
DL HOLDINGS CO LTD	32,433	1,557,723	2,303,991
DLF LTD	1,308,811	3,490,640	4,949,640
DMCI HOLDINGS INC	1,098,700	125,631	141,572
DMG MORI CO LTD	220,800	3,009,414	3,966,801

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DNB ASA	2,418,298	34,383,081	52,720,762
DO + CO AG	3,479	281,314	313,969
DOHA BANK QPSC	3,262,549	2,370,850	2,530,469
DOLLARAMA INC	842,006	29,714,210	38,581,459
DOMAIN HOLDINGS AUSTRALIA LT	545,907	1,450,085	2,114,773
DOMETIC GROUP AB	704,792	6,076,207	12,011,416
DOMINO S PIZZA ENTERPRISES L	137,097	5,578,454	12,403,564
DOMINO S PIZZA GROUP PLC	1,020,800	3,184,867	5,479,976
DONG E E JIAOCO LTD A	8,718	43,991	48,455
DONGFANG ELECTRIC CORP LTD A	36,291	52,149	61,619
DONGFANG ELECTRIC CORP LTD H	743,817	545,231	595,755
DONGJIANG ENVIRONMENTAL H	84,700	58,069	47,226
DONGJIN SEMICHEM CO LTD	65,169	1,198,267	1,657,942
DONGKOOK PHARMACEUTICAL CO L	52,313	607,685	1,309,973
DONGSUH COMPANIES INC	73,754	1,779,629	1,997,511
DONGXING SECURITIES CO LT A	33,687	53,957	56,989
DONGYUE GROUP	2,435,000	1,790,110	2,038,090
DOOSAN BOBCAT INC	90,506	2,335,578	3,857,646
DOOSAN HEAVY INDUSTRIES	493,554	6,659,101	10,452,660
DORMAKABA HOLDING AG	6,799	3,108,373	4,637,604
DOSHISHA CO LTD	8,400	142,230	130,855
DOUBLEGAMES CO LTD	19,911	823,639	1,053,763
DOUYU INTERNATIONAL HOLD ADR	330,562	2,871,321	2,261,044
DOUZONE BIZON CO LTD	39,771	1,038,585	2,931,220
DOVALUE SPA	33,119	404,817	364,480
DOWA HOLDINGS CO LTD	104,100	3,136,970	4,103,410
DOWNER EDI LTD	1,490,080	6,818,851	6,253,409
DR LAL PATHLABS LTD	79,907	1,472,503	3,517,983
DR SULAIMAN AL HABIB MEDICAL	197,718	5,456,420	8,614,313
DR. REDDY S LABORATORIES	891,195	37,819,381	65,020,786
DRAEGERWERK AG PREF	4,568	368,297	432,292
DRAKE + SCULL INTERNATIONAL	583,531	0	0
DRAX GROUP PLC	888,565	3,833,458	5,207,090
DRB HICOM BHD	202,200	93,627	79,390
DRDGOLD LTD	224,337	205,555	234,569
DS SMITH PLC	2,810,316	13,865,436	16,224,180
DSV A/S	546,398	33,165,419	127,438,115
DTS CORP	87,300	1,393,508	2,080,444
DUBAI INVESTMENTS PJSC	776,548	342,487	359,400
DUBAI ISLAMIC BANK	9,485,801	12,701,894	12,447,507
DUERR AG	107,168	3,485,963	4,077,066
DUFY AG REG	120,600	4,678,443	7,149,759
DUNELM GROUP PLC	252,326	2,537,335	4,946,291
DURATEX SA	635,700	1,262,556	3,015,168

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DUSKIN CO LTD	93,800	2,198,978	2,141,537
DWS GROUP GMBH + CO KGAA	13,024	564,449	590,314
DYDO GROUP HOLDINGS INC	3,400	163,692	152,861
DYNAGAS LNG PARTNERS LP	11,164	31,887	37,176
DYNAM JAPAN HOLDINGS CO LTD	59,400	56,615	55,684
DYNAPACK INTERNATIONAL TECH	295,000	677,323	1,180,529
E HOUSE CHINA ENTERPRISE HOL	1,054,500	1,276,200	901,624
E INK HOLDINGS INC	1,993,000	1,937,174	5,336,126
E MART INC	42,916	6,769,077	6,097,376
E.ON SE	4,763,232	106,461,539	55,097,611
E.SUN FINANCIAL HOLDING CO	87,428,291	58,560,498	82,525,403
EAGERS AUTOMOTIVE LTD	425,478	3,559,967	5,289,723
EAGLE HIGH PLANTATIONS TBK P	6,515,400	49,791	38,643
EAGLE INDUSTRY CO LTD	15,200	163,967	153,794
EARTH CORP	32,100	1,326,680	1,865,438
EAST JAPAN RAILWAY CO	2,427,557	212,934,624	173,378,181
EAST MONEY INFORMATION CO A	3,390,068	7,311,076	17,205,218
EASTERN COMMUNICATIONS CO B	118,500	54,510	56,406
EASTERN PROVINCE CEMENT CO	95,186	792,352	1,239,824
EASY VISIBLE SUPPLY CHAIN A	33,214	42,117	30,485
EASYJET PLC	481,125	6,983,857	5,947,290
EBARA CORP	215,200	5,316,629	10,605,856
EBASE CO LTD	11,200	95,783	85,874
EBOS GROUP LTD	208,663	2,716,241	4,709,446
EBRO FOODS SA	166,896	3,298,502	3,507,179
ECHO POLSKA PROPERTIES NV	144,685	98,963	115,008
ECLAT TEXTILE COMPANY LTD	439,882	5,890,679	10,356,665
ECLIPX GROUP LTD	697,423	1,366,114	1,188,550
ECN CAPITAL CORP	84,400	525,800	633,869
ECONOCOM GROUP	45,222	177,785	171,612
ECOPETROL SA	1,299,445	837,041	947,265
ECOPRO BM CO LTD	18,422	819,951	3,469,614
ECOPRO CO LTD	33,718	971,562	1,354,828
ECOPRO HN CO LTD	6,898	477,463	967,184
ECOVACS ROBOTICS CO LTD A	10,800	198,635	381,260
EDENRED	1,014,806	33,991,362	57,826,207
EDF	1,113,780	27,410,202	15,215,989
EDION CORP	199,500	1,837,765	1,950,243
EDP ENERGIAS DO BRASIL SA	648,037	3,000,109	2,283,307
EDP ENERGIAS DE PORTUGAL SA	1,307,421	7,483,296	6,930,607
EFG INTERNATIONAL AG	24,870	191,318	204,212
EGUARANTEE INC	68,600	708,890	1,451,855
EGYPT KUWAIT HOLDING CO SAE	293,130	307,254	291,078
EHIME BANK LTD/THE	12,800	118,733	90,069

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EICHER MOTORS LTD	1,038,616	32,088,039	37,324,084
EIFFAGE	161,766	14,659,838	16,459,734
EIKEN CHEMICAL CO LTD	71,200	881,404	1,378,582
EISAI CO LTD	578,250	28,492,568	56,918,472
EIZO CORP	43,500	1,211,950	1,945,919
ELAN CORP	15,100	191,722	174,278
ELAN MICROELECTRONICS CORP	648,500	1,895,348	4,526,990
ELBIT SYSTEMS LTD	166,262	20,323,233	21,532,166
ELDERS LTD	339,831	1,452,375	2,946,731
ELDORADO GOLD CORP	94,980	1,026,239	944,201
ELECOM CO LTD	103,600	2,432,171	1,943,375
ELECTRA LTD	4,009	1,799,815	2,274,863
ELECTRIC POWER DEVELOPMENT C	741,238	16,648,252	10,585,298
ELECTRICITY GEN PUB CO FOREI	575,900	5,668,207	3,144,540
ELECTRO OPTIC SYSTEMS HOLDIN	263,136	805,410	851,438
ELECTROCOMPONENTS PLC	1,039,310	5,481,211	14,773,919
ELECTROLUX AB SER B	504,243	9,310,481	13,991,437
ELECTROLUX PROFESSIONAL AB B	71,161	369,835	504,658
ELEKTA AB B SHS	773,757	10,488,391	11,218,918
ELEMATEC CORP	13,600	134,462	160,396
ELEMENT FLEET MANAGEMENT COR	980,000	9,278,684	11,443,754
ELEMENTIS PLC	197,284	341,602	410,715
ELIA GROUP SA/NV	76,317	7,190,353	8,054,889
ELIS SA	485,562	6,420,252	9,149,911
ELISA OYJ	1,084,543	48,538,159	64,719,580
ELITE MATERIAL CO LTD	664,000	2,385,049	5,195,227
ELITE SEMICONDUCTOR MICROELE	546,000	599,743	3,194,186
ELLAKTOR SA	72,297	123,632	129,463
EM SYSTEMS CO LTD	11,600	89,021	90,614
EMAAR DEVELOPMENT PJSC	380,763	261,226	383,546
EMAAR ECONOMIC CITY	915,378	2,245,109	3,124,157
EMAAR PROPERTIES PJSC	1,757,374	1,693,669	1,990,301
EMAMI LTD	423,276	2,358,168	3,190,942
EMBRAER SA	395,600	1,049,670	1,487,683
EMECO HOLDINGS LTD	1,201,182	1,553,903	951,386
EMEMORY TECHNOLOGY INC	157,000	2,005,816	7,522,476
EMERA INC	557,676	22,021,931	25,328,029
EMIRATES NBD PJSC	879,873	2,754,731	3,173,929
EMIRATES TELECOM GROUP CO	10,120,334	42,561,790	60,614,826
EML PAYMENTS LTD	660,005	1,748,949	1,724,336
EMMI AG REG	4,224	1,777,738	4,336,643
EMPRESA NACIONAL DE TELECOM	76,831	483,937	426,305
EMPRESAS CMPC SA	508,514	1,633,698	1,222,205
EMPRESAS COPEC SA	148,690	1,841,361	1,476,465

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EMS CHEMIE HOLDING AG REG	56,025	31,739,451	55,094,634
EN JAPAN INC	76,800	2,427,060	2,733,219
ENAGAS SA	543,728	13,212,537	12,564,071
ENAUTA PARTICIPACOES SA	18,900	49,247	67,836
ENBRIDGE INC	4,541,054	156,001,556	181,995,229
ENCAVIS AG	207,576	2,073,275	3,923,862
ENDEAVOUR GROUP LTD/AUSTRALI	6,231,161	30,678,657	29,424,905
ENDEAVOUR MINING PLC	407,419	8,992,338	8,758,373
ENDESA SA	689,997	16,877,773	16,741,760
ENDURANCE TECHNOLOGIES LTD	73,925	1,095,073	1,616,395
ENEA SA	70,596	113,605	157,714
ENEL AMERICAS SA	14,431,467	2,412,609	2,136,644
ENEL CHILE SA	13,236,258	1,032,031	768,060
ENEL SPA	16,924,060	115,793,524	157,190,220
ENEOS HOLDINGS INC	13,588,930	57,793,836	56,919,484
ENERGEAN PLC	53,745	630,144	530,117
ENERGISA SA UNITS	563,600	5,883,116	5,234,066
ENERGIX RENEWABLE ENERGIES	429,558	1,826,267	1,649,155
ENERGY ABSOLUTE PCL FOREIGN	3,580,700	5,464,679	6,815,061
ENEVA SA	1,795,400	3,687,312	6,075,489
ENGHOUSE SYSTEMS LTD	22,100	1,024,950	984,979
ENGIE	3,973,350	100,292,536	54,442,426
ENGIE BRASIL ENERGIA SA	384,073	4,151,061	2,996,594
ENGIE ENERGIA CHILE SA	166,557	190,110	126,050
ENGRO CORPORATION LTD	130,582	237,151	244,104
ENGRO FERTILIZERS LTD	161,195	65,871	71,873
ENI SPA	7,034,602	129,230,476	85,675,818
ENLIGHT RENEWABLE ENERGY LTD	1,860,143	3,622,783	3,993,156
ENN ENERGY HOLDINGS LTD	3,778,700	51,400,559	71,916,385
ENN NATURAL GAS CO LTD A	951,827	2,128,726	2,432,290
ENNOCONN CORP	118,660	948,894	932,671
ENNOSTAR INC	1,316,800	2,896,992	3,709,961
ENPLAS CORP	5,050	189,432	168,121
ENSTAR GROUP LTD	5,995	1,479,146	1,432,325
ENTAIN PLC	1,275,367	14,637,123	30,753,196
ENTRA ASA	373,874	5,139,037	8,550,458
ENZYCHEM LIFESCIENCES CORP	14,228	1,319,658	1,233,098
EO TECHNICS CO LTD	18,178	1,056,347	1,920,865
EOFLOW CO LTD	19,337	1,228,032	940,965
EPIROC AB A	1,360,565	10,289,149	31,022,629
EPIROC AB B	1,881,756	12,302,999	36,954,558
EQT AB	503,766	7,535,313	18,295,951
EQUATORIAL ENERGIA SA ORD	2,008,300	8,868,904	9,925,733
EQUINOR ASA	2,098,170	48,761,366	44,420,189

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Security Name	Shares	Book Value	Market Value
EQUINOX GOLD CORP	106,300	847,457	739,112
EQUITAL LTD	5,307	129,025	143,982
EREX CO LTD	78,800	1,078,923	1,918,349
ERG SPA	125,659	2,365,087	3,725,477
ERICSSON LM A SHS	14,067	191,083	176,986
ERICSSON LM B SHS	21,794,843	201,581,924	274,112,745
ERIS LIFESCIENCES LTD	140,068	1,127,312	1,333,218
ERSTE GROUP BANK AG	168,750	5,735,755	6,191,735
ESC NOVELION THERAPEUT	39,891	0	0
ESCORTS LTD	169,910	1,857,557	2,789,011
ESPEC CORP	7,500	125,498	151,297
ESPRIT HOLDINGS LTD	980,800	98,726	95,985
ESR CAYMAN LTD	3,949,200	10,708,560	13,323,595
ESSENTA PLC	79,986	319,955	341,435
ESSILORLUXOTTICA	1,331,071	158,475,312	245,680,524
ESSITY AKTIEBOLAG B	1,325,175	28,342,649	43,975,452
ESTIA HEALTH LTD	91,314	149,531	169,328
ESTUN AUTOMATION CO LTD A	122,400	204,477	739,797
ETERNAL MATERIALS CO LTD	2,147,287	1,835,482	3,121,225
ETIHAD ETISALAT CO	2,954,043	19,290,200	26,110,955
EUGENE TECHNOLOGY CO LTD	29,116	782,953	1,171,207
EUGLENA CO LTD	169,400	1,888,593	1,395,005
EURAZEO SE	93,020	5,747,398	8,107,967
EUROBANK ERGASIAS SERVICES A	1,146,171	976,643	1,155,358
EUROCASH SA	45,121	164,087	168,419
EUROFINS SCIENTIFIC	266,672	12,099,841	30,486,161
EUROMONEY INSTL INVESTOR PLC	29,210	384,393	410,785
EURONAV NV	449,458	5,214,905	4,178,818
EURONEXT NV	180,906	13,989,066	19,673,000
EUSKALTEL SA	46,648	608,562	607,412
EUTELSAT COMMUNICATIONS	411,458	4,322,910	4,808,242
EVA AIRWAYS CORP	5,227,488	2,373,009	3,780,489
EVE ENERGY CO LTD A	29,728	186,644	478,208
EVENT HOSPITALITY AND ENTERT	234,017	2,121,818	2,220,700
EVER SUNSHINE LIFESTYLE SERV	1,326,000	1,938,761	3,292,013
EVERBRIGHT SECURITIE CO A	53,107	99,836	147,053
EVEREST RE GROUP LTD	301,687	63,187,238	76,028,141
EVERGREEN MARINE CORP LTD	5,784,091	4,132,862	40,896,040
EVERLIGHT ELECTRONICS CO LTD	909,000	1,046,814	1,719,311
EVN AG	8,790	189,675	207,230
EVOLUTION AB	350,014	25,036,152	55,349,700
EVOLUTION MINING LTD	3,502,116	11,357,017	11,831,464
EVONIK INDUSTRIES AG	417,054	12,695,970	13,986,852
EVOTEC SE	317,230	11,344,526	14,382,250

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EVRAZ PLC	1,319,477	7,832,270	10,790,927
EXEDY CORP	122,100	2,151,783	1,792,061
EXEO GROUP INC	211,800	5,411,999	5,219,146
EXIDE INDUSTRIES LTD	903,513	2,357,515	2,216,542
EXOR NV	225,145	10,227,864	18,038,492
EXPERIAN PLC	2,622,632	49,389,528	100,937,766
EZ TEC EMPREENDIMENTOS E PAR	212,500	1,511,534	1,317,472
EZAKI GLICO CO LTD	113,050	3,871,349	4,216,839
EZDAN HOLDING GROUP	3,402,970	881,248	1,545,870
EZION HOLDINGS LTD WARRANT	2,627,801	0	2
EZRA HOLDINGS LTD	3,815,700	0	3
F SECURE OYJ	36,213	172,173	172,854
F+F CO LTD / NEW	6,957	904,641	3,459,504
F+F HOLDINGS CO LTD	7,027	228,361	234,930
FABEGE AB	570,207	4,311,218	9,154,355
FABRINET	18,373	1,660,735	1,761,420
FAES FARMA SA	72,737	312,458	290,347
FAGRON	133,948	2,739,613	2,991,127
FAIRFAX FINANCIAL HLDGS LTD	102,708	45,800,801	45,087,676
FAMOUS BRANDS LTD	22,736	82,097	87,178
FANCL CORP	145,800	3,696,146	4,729,075
FANGDA CARBON NEW MATERIAL A	49,917	53,990	57,482
FANHUA INC SPONSORED ADR	84,947	2,129,606	1,282,700
FANTASIA HOLDINGS GROUP CO	5,507,000	889,313	624,035
FANUC CORP	580,029	99,119,619	140,029,526
FAR EAST CONSORTIUM INTERNAT	288,767	109,201	108,950
FAR EAST HORIZON LTD	4,941,309	4,545,855	5,166,650
FAR EAST HOSPITALITY TRUST	252,200	118,254	108,820
FAR EASTERN DEPARTMENT STORE	2,489,466	1,988,608	2,032,673
FAR EASTERN INTL BANK	4,612,013	1,660,431	1,754,593
FAR EASTERN NEW CENTURY CORP	24,906,569	24,353,147	28,605,122
FAR EASTONE TELECOMM CO LTD	12,092,401	28,442,498	28,036,576
FARADAY TECHNOLOGY CORP	967,000	1,669,560	2,641,138
FARFETCH LTD CLASS A	704,161	22,600,902	35,461,548
FARGLORY LAND DEVELOPMENT CO	643,299	932,156	1,230,609
FAST RETAILING CO LTD	149,800	64,358,407	112,872,998
FASTIGHETS AB BALDER B SHRS	221,380	7,098,408	13,900,722
FATTAL HOLDINGS 1998 LTD	11,471	1,228,707	1,090,951
FAUJI FERTILIZER COMPANY LTD	243,228	166,437	163,747
FAURECIA	255,846	11,794,856	12,551,986
FAW JIEFANG GROUP CO LTD A	34,526	53,985	57,821
FCC CO LTD	75,400	1,330,145	1,099,173
FDM GROUP HOLDINGS PLC	31,925	444,610	449,849
FEDERAL BANK LTD FOREIGN	3,244,239	4,117,113	3,801,604

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FEDERAL GRID CO UNIFIED ENER	606,180,000	1,660,941	1,821,351
FEISHANG ANTHRACITE RESOURCE	10,000	1,450	944
FENG TAY ENTERPRISE CO LTD	972,798	5,209,885	8,536,532
FERGUSON PLC	491,454	27,855,558	68,231,380
FERRARI NV	295,255	28,577,122	60,924,896
FERREXPO PLC	160,310	828,539	947,407
FERROCHINA 12C (DLST)	672,000	0	1
FERROVIAL SA	1,033,104	21,697,651	30,322,676
FF GROUP	39,499	0	0
FGV HOLDINGS BHD	1,692,900	610,187	534,192
FIBERHOME TELECOM TECH CO A	2	6	6
FIBI HOLDINGS	35,190	1,054,795	1,316,453
FIELMANN AG	54,198	3,447,110	4,238,833
FIH MOBILE LTD	1,610,000	227,797	265,367
FILA HOLDINGS CORP	111,960	5,790,517	5,786,149
FILINVEST LAND INC	3,168,000	71,796	71,388
FINABLR PLC	417,996	917,656	1
FINANCIAL STREET HOLDINGS A	88	92	92
FINECOBANK SPA	2,163,768	26,136,154	37,720,402
FINNING INTERNATIONAL INC	364,500	5,943,786	9,551,825
FIRST ABU DHABI BANK PJSC	14,767,038	57,834,050	67,138,433
FIRST CAPITAL REAL ESTATE IN	117,980	1,547,910	1,676,854
FIRST CAPITAL SECURITIES C A	59,229	78,224	65,455
FIRST FINANCIAL HOLDING CO	78,162,528	51,277,286	63,680,193
FIRST GEN CORPORATION	1,721,239	842,438	1,057,814
FIRST INTL BANK ISRAEL	114,530	2,413,583	3,669,459
FIRST MAJESTIC SILVER CORP	481,200	5,729,923	7,608,735
FIRST NATIONAL FINANCIAL COR	8,500	334,583	337,790
FIRST PACIFIC CO	5,656,749	2,820,074	1,930,295
FIRST QUANTUM MINERALS LTD	1,222,900	9,383,658	28,214,692
FIRST RESOURCES LTD	1,137,400	1,253,860	1,133,846
FIRSTGROUP PLC	1,070,206	1,641,649	1,210,839
FIRSTRAND LTD	10,571,362	36,996,918	39,675,692
FIRSTSERVICE CORP	84,035	5,012,937	14,428,395
FISCHER (GEORG) REG	8,950	10,513,350	13,294,044
FISHER + PAYKEL HEALTHCARE C	4,332,089	43,918,328	94,201,709
FITIPOWER INTEGRATED TECH	302,000	3,078,079	3,332,974
FIVERR INTERNATIONAL LTD	68,429	7,720,547	16,593,348
FLAT GLASS GROUP CO LTD H	1,224,000	2,891,076	5,043,620
FLETCHER BUILDING LTD	1,801,526	7,965,587	9,466,299
FLEURY SA	531,700	3,458,091	2,746,528
FLEXIUM INTERCONNECT INC	735,653	2,326,314	3,564,402
FLIGHT CENTRE TRAVEL GROUP L	316,849	4,870,911	3,532,436
FLSMIDTH + CO A/S	109,344	5,186,212	4,546,010

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Security Name	Shares	Book Value	Market Value
FLUGHAFEN WIEN AG	3,240	111,383	112,388
FLUGHAFEN ZURICH AG REG	40,842	7,809,735	6,760,238
FLUIDRA SA	228,584	4,901,417	9,067,556
FLUTTER ENTERTAINMENT PLC DI	402,144	59,324,483	73,025,982
FLYTECH TECHNOLOGY CO LTD	49,523	116,461	117,842
FNAC DARTY SA	9,340	574,661	600,890
FOCALTECH SYSTEMS CO LTD	427,314	695,278	3,466,055
FOCUS MEDIA INFORMATION TE A	4,638,833	7,148,365	6,756,297
FOMENTO ECONOMICO MEXICA UBD	3,968,682	34,710,424	33,512,695
FOOD + LIFE COMPANIES LTD	224,300	3,733,958	9,690,229
FOOSUNG CO LTD	110,389	716,690	1,063,553
FORBO HOLDING AG REG	2,297	2,648,092	4,353,702
FORD OTOMOTIV SANAYI AS	51,768	526,520	1,014,206
FORFARMERS NV	12,958	89,550	76,527
FORMOSA CHEMICALS + FIBRE	26,660,938	88,787,649	81,047,338
FORMOSA PETROCHEMICAL CORP	9,261,780	33,108,587	35,401,689
FORMOSA PLASTICS CORP	32,073,040	105,882,695	118,565,208
FORMOSA TAFFETA CO.	2,261,475	2,453,173	2,645,997
FORMOSAN RUBBER GROUP INC	85,000	73,581	75,657
FORMULA SYSTEMS (1985) LTD	17,151	939,059	1,539,563
FORTESCUE METALS GROUP LTD	3,485,803	19,471,737	61,080,016
FORTIS HEALTHCARE LTD	1,112,494	2,275,454	3,642,958
FORTIS INC	1,014,393	37,363,964	44,948,513
FORTUM OYJ	957,627	25,527,166	26,415,229
FOSHAN HAITIAN FLAVOURING A	24,998	367,543	498,927
FOSUN INTERNATIONAL LTD	4,950,027	6,698,576	7,126,239
FOUNDER SECURITIES CO LTD A	115,715	126,119	167,639
FOURLIS SA	15,148	75,665	80,120
FOX WIZEL LTD	14,996	1,649,211	1,718,431
FOXCONN INDUSTRIAL INTERNE A	58,273	119,009	111,931
FOXCONN TECHNOLOGY CO LTD	2,425,873	5,404,309	5,720,228
FOXSEMICON INTEGRATED TECH	176,200	935,641	1,508,253
FP CORP	101,872	2,595,497	3,786,125
FRANCO NEVADA CORP	1,440,738	113,923,133	209,298,521
FRAPORT AG FRANKFURT AIRPORT	76,223	5,472,647	5,193,976
FRASER + NEAVE HOLDINGS BHD	230,800	1,906,853	1,467,691
FRASERS GROUP PLC	92,900	590,627	773,229
FRASERS PROPERTY THA FOREIGN	3,316,100	1,576,308	1,427,837
FREENET AG	286,483	5,582,211	6,767,628
FREIGHTWAYS LTD	358,076	1,367,400	3,152,591
FRESENIUS MEDICAL CARE AG +	448,750	28,958,300	37,273,389
FRESENIUS SE + CO KGAA	889,848	39,959,555	46,426,659
FRESNILLO PLC	425,087	5,264,527	4,531,117
FRONTKEN CORP BHD	2,287,750	747,521	1,581,559

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FU JIAN ANJOY FOODS CO LTD A	3,000	99,184	117,950
FU SHOU YUAN INTERNATIONAL	2,144,025	1,719,554	2,092,715
FUBON FINANCIAL HOLDING CO	51,994,165	78,464,847	137,904,667
FUCHS PETROLUB SE	78,059	2,963,664	3,031,675
FUCHS PETROLUB SE PREF	155,902	6,510,889	7,583,953
FUDO TETRA CORP	6,910	120,440	110,010
FUFENG GROUP LTD	3,363,999	1,604,772	1,078,614
FUJI CO LTD	6,600	128,357	116,313
FUJI CORP/AICHI	184,400	2,186,699	4,223,307
FUJI ELECTRIC CO LTD	276,800	6,568,557	12,943,436
FUJI KYUKO CO LTD	51,700	2,920,929	2,478,097
FUJI MEDIA HOLDINGS INC	107,500	1,467,647	1,195,198
FUJI OIL HOLDINGS INC	104,100	2,850,122	2,478,929
FUJI SEAL INTERNATIONAL INC	93,500	2,144,966	1,961,992
FUJI SOFT INC	47,000	1,260,866	2,358,681
FUJIAN LONGKING CO LTD A	49	72	65
FUJIAN SUNNER DEVELOPMENT A	16,949	61,615	62,645
FUJIAN TORCH ELECTRON TECH A	65,787	440,385	687,312
FUJIBO HOLDINGS INC	3,700	133,937	129,012
FUJICCO CO LTD	6,500	114,706	111,857
FUJIFILM HOLDINGS CORP	2,794,959	120,214,920	207,475,153
FUJIKURA KASEI CO LTD	6,800	32,738	31,859
FUJIKURA LTD	597,900	1,923,104	2,779,677
FUJIMI INC	43,700	1,191,932	1,992,270
FUJIMORI KOGYO CO LTD	30,600	752,483	1,119,344
FUJIO FOOD GROUP INC	13,700	169,235	153,923
FUJITEC CO LTD	174,800	1,861,643	3,880,595
FUJITSU GENERAL LTD	120,800	2,273,962	3,207,475
FUJITSU LTD	1,561,969	131,388,715	292,719,661
FUJIYA CO LTD	4,300	88,296	82,831
FUKUDA CORP	1,300	62,226	56,456
FUKUI BANK LTD/THE	10,200	180,890	123,973
FUKUI COMPUTER HOLDINGS INC	3,600	129,176	136,228
FUKUOKA FINANCIAL GROUP INC	820,738	16,100,375	14,338,328
FUKUSHIMA GALILEI CO LTD	3,300	130,208	132,755
FUKUYAMA TRANSPORTING CO LTD	73,800	2,253,093	2,742,815
FULLCAST HOLDINGS CO LTD	10,100	182,623	210,390
FULLSHARE HOLDINGS LTD	2,107,500	45,271	36,094
FUNAI SOKEN HOLDINGS INC	199,100	4,229,093	4,319,604
FUNDING CIRCLE HOLDINGS	69,518	147,516	145,014
FURUKAWA CO LTD	18,400	222,465	207,226
FURUKAWA ELECTRIC CO LTD	136,642	4,302,896	3,406,509
FURUNO ELECTRIC CO LTD	8,700	86,055	78,699
FUSHENG PRECISION CO LTD	267,000	1,402,482	2,007,591

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FUSO CHEMICAL CO LTD	41,500	1,179,709	1,533,021
FUSO PHARMACEUTICAL INDUST	2,800	64,489	56,913
FUTABA INDUSTRIAL CO LTD	30,300	162,605	142,778
FUTURE PLC	250,152	4,363,365	10,823,331
FUYAO GLASS INDUSTRY GROUP A	34,486	205,559	298,110
FUYAO GLASS INDUSTRY GROUP H	1,354,400	4,632,977	9,539,932
FUYO GENERAL LEASE CO LTD	41,200	2,523,862	2,605,856
G TEKT CORP	6,200	84,331	86,529
G. WILLI FOOD INTERNATIONAL	1,063	24,279	23,609
G.U.D. HOLDINGS LTD	200,668	1,514,232	1,806,312
G8 EDUCATION LTD	1,832,299	3,859,736	1,382,477
GAIL INDIA LTD	3,805,881	7,206,603	7,662,452
GALAPAGOS NV	103,555	13,483,389	7,181,691
GALAXY ENTERTAINMENT GROUP L	4,709,000	21,457,942	37,686,068
GALAXY RESOURCES LTD	1,085,019	1,560,867	2,989,502
GALENICA AG	105,396	5,524,638	7,445,620
GALP ENERGIA SGPS SA	316,399	3,688,886	3,433,993
GAM HOLDING AG	59,336	156,859	129,026
GAMES WORKSHOP GROUP PLC	72,372	4,293,460	11,397,527
GAMESYS GROUP PLC	181,356	2,884,729	4,619,852
GAMUDA BHD	4,874,997	4,487,200	3,675,476
GAN + LEE PHARMACEUTICALS A	2,800	49,818	46,190
GANFENG LITHIUM CO LTD A	18,081	197,495	338,876
GANFENG LITHIUM CO LTD H	316,200	1,191,487	4,723,140
GAOTU TECHEDU INC	291,651	4,878,306	4,307,685
GARMIN LTD	1,072,162	79,989,524	155,077,512
GAV YAM LANDS CORP LTD	202,185	1,605,892	1,936,533
GAZIT GLOBE LTD	25,427	175,832	183,455
GAZPROM PJSC	12,551,900	33,083,379	48,339,087
GAZPROM PJSC SPON ADR	12,460,764	83,101,485	94,975,943
GAZTRANSPORT ET TECHNIGA SA	56,564	4,190,031	4,568,099
GCC SAB DE CV	370,900	2,535,972	2,998,235
GCL POLY ENERGY HOLDINGS LTD	41,480,000	3,243,789	534
GDS HOLDINGS LTD ADR	242,956	14,832,499	19,069,616
GEA GROUP AG	363,064	10,731,890	14,707,855
GEBERIT AG REG	276,559	111,028,705	207,639,905
GECOSS CORP	4,600	40,089	36,389
GEELY AUTOMOBILE HOLDINGS LT	11,491,000	18,674,018	36,178,261
GEK TERNA HOLDING REAL ESTAT	14,893	181,689	165,136
GEM CO LTD A	76,616	61,293	110,877
GEMDALE CORP A	63,224	116,448	100,206
GEMDALE PROPERTIES AND INVES	12,728,000	2,157,985	1,622,581
GEMVAX + KAEL CO LTD	77,969	1,892,677	1,474,706
GENEONELIFESCIENCE INC	89,194	2,232,277	3,746,283

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GENERAL INS CORP OF INDIA	557,007	1,687,304	1,562,437
GENERAL INTERFACE SOLUTION	522,000	2,275,868	2,313,755
GENERTEC UNIVERSAL MEDICAL G	1,616,000	1,172,666	1,579,407
GENESIS ENERGY LTD	1,143,243	2,096,417	2,716,060
GENEXINE CO LTD	41,016	2,255,100	3,277,929
GENIMOUS TECHNOLOGY CO LT A	79	67	74
GENIUS ELECTRONIC OPTICAL CO	180,000	3,757,869	3,643,607
GENMAB A/S	137,960	24,078,126	56,455,233
GENOMMA LAB INTERNACIONAL B	1,728,800	1,707,057	1,786,063
GENSCRIPT BIOTECH CORP	1,950,000	4,553,626	8,512,268
GENEREA SAB DE CV	557,500	248,771	329,564
GENTING BHD	17,532,600	24,738,101	20,820,358
GENTING MALAYSIA BHD	23,356,200	18,305,284	15,583,927
GENTING PLANTATIONS BHD	887,500	2,204,202	1,526,376
GENTING SINGAPORE LTD	12,778,233	9,965,104	7,937,676
GENUIT GROUP PLC	500,246	2,801,135	4,229,317
GENUS PLC	145,206	3,526,286	9,949,505
GEOPARK LTD	17,763	284,208	224,702
GERDAU SA PREF	2,636,042	10,077,647	15,555,109
GEROVA FINANCIAL GROUP LTD	43,540	0	44
GERRESHEIMER AG	68,640	5,130,174	7,590,570
GESTAMP AUTOMOCION SA	84,899	431,656	449,645
GETAC HOLDINGS CORP	1,302,000	2,124,869	2,570,121
GETINGE AB B SHS	487,273	13,506,616	18,392,068
GETLINK SE	996,694	12,098,752	15,543,037
GF SECURITIES CO LTD A	93,690	198,661	219,548
GF SECURITIES CO LTD H	3,494,000	4,653,526	4,526,181
GFH FINANCIAL GROUP BSC	1,751,861	292,964	360,564
GFL ENVIRONMENTAL INC SUB VT	261,700	6,594,477	8,373,217
GIANT MANUFACTURING	2,418,111	14,635,280	27,641,753
GIBSON ENERGY INC	79,500	1,408,653	1,524,772
GIGABYTE TECHNOLOGY CO LTD	1,120,000	1,831,351	4,321,220
GIGADEVICE SEMICONDUCTOR B A	9,295	180,345	270,325
GIKEN LTD	32,500	886,900	1,326,471
GILDAN ACTIVEWEAR INC	430,000	7,992,600	15,883,227
GILLETTE INDIA LTD	17,236	1,677,133	1,315,517
GIMV NV	6,582	394,527	421,502
GINLONG TECHNOLOGIES CO LT A	38,717	461,583	1,082,255
GIORDANO INTERNATIONAL LTD	424,000	84,533	92,271
GIVAUDAN REG	70,017	168,893,791	325,940,554
GJENSIDIGE FORSIKRING ASA	747,010	13,249,886	16,476,375
GL EVENTS	4,609	76,596	78,161
GLANBIA PLC	119,128	1,779,541	1,934,041
GLAXOSMITHKLINE FOREIGN	92,881	2,150,119	1,877,113

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GLAXOSMITHKLINE PLC	21,143,350	443,446,538	414,585,226
GLENCORE PLC	26,174,221	107,243,424	111,892,113
GLENMARK PHARMACEUTICALS LTD	327,137	2,066,833	2,871,966
GLOBAL BLUE GROUP HOLDING AG	13,045	159,571	129,406
GLOBAL DOMINION ACCESS SA	41,418	209,561	214,644
GLOBAL FASHION GROUP SA	232,112	3,358,877	3,515,093
GLOBAL POWER SYNERGY PCL F	1,462,580	3,302,582	3,331,305
GLOBAL UNICHIP CORP	197,000	1,453,266	2,920,090
GLOBALWAFERS CO LTD	594,000	7,537,728	19,592,140
GLOBANT SA	87,213	8,554,489	19,115,345
GLOBE TELECOM INC	63,175	2,415,362	2,381,276
GLOBE UNION INDUSTRIAL CORP	76,000	45,271	47,189
GLORY LTD	115,600	2,649,071	2,398,656
GLORY SUN FINANCIAL GROUP LT	38,244,000	1,890,109	1,029,249
GMO INTERNET INC	128,000	2,127,885	3,494,369
GMO PAYMENT GATEWAY INC	307,600	33,343,658	40,102,460
GMR INFRASTRUCTURE LTD	4,429,436	1,221,204	1,895,010
GN STORE NORD A/S	284,704	13,764,164	24,871,957
GO AHEAD GROUP PLC	11,760	220,502	181,629
GODREJ CONSUMER PRODUCTS LTD	2,918,633	27,712,435	34,171,134
GODREJ INDUSTRIES LTD	177,727	1,108,464	1,366,128
GODREJ PROPERTIES LTD	180,654	2,683,385	3,397,258
GOERTEK INC A	51,364	182,774	339,785
GOL LINHAS AEREAS INT SA PRE	35,265	175,253	161,362
GOLD CIRCUIT ELECTRONICS LTD	783,000	443,903	1,880,043
GOLD FIELDS LTD	1,898,263	10,475,002	17,069,909
GOLD ROAD RESOURCES LTD	1,863,975	1,025,738	1,763,218
GOLDEN AGRI RESOURCES LTD	15,288,363	4,172,406	2,615,923
GOLDSUN BUILDING MATERIALS C	2,496,353	966,321	2,271,244
GOLDWIN INC	78,500	5,423,012	4,618,479
GOME RETAIL HOLDINGS LTD	29,256,874	3,567,689	3,767,376
GONGNIU GROUP CO LTD A	2,800	74,756	87,543
GOTION HIGH TECH CO LTD A	17,584	62,916	118,554
GPT GROUP	4,359,587	14,551,075	16,037,508
GRACE TECHNOLOGY INC	45,900	1,054,034	664,576
GRAFTON GROUP PLC UTS	482,364	3,260,581	7,643,170
GRAINCORP LTD A	490,489	1,485,762	1,900,091
GRAINGER PLC	1,463,934	3,882,098	5,763,703
GRAND CITY PROPERTIES	215,369	5,097,071	5,818,154
GRAND PACIFIC PETROCHEMICAL	5,854,000	4,477,045	6,292,590
GRANDJOY HOLDINGS GROUP A	65	38	36
GRANDVISION NV	106,718	2,891,738	3,568,906
GRANULES INDIA LTD	305,896	1,526,702	1,368,775
GRAPE KING BIO LTD	255,000	1,521,001	1,578,735

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Security Name	Shares	Book Value	Market Value
GRASIM INDUSTRIES LTD	826,377	10,475,507	16,662,620
GREAT BASIN GOLD LTD	1,664,600	0	1
GREAT CANADIAN GAMING CORP	59,900	2,062,198	2,153,072
GREAT EAGLE HOLDINGS LTD	487,000	1,770,431	1,655,556
GREAT WALL ENTERPRISES	1,458,712	1,620,105	3,146,473
GREAT WALL MOTOR CO LTD A	56,574	297,286	381,693
GREAT WALL MOTOR COMPANY H	6,789,080	5,230,288	21,942,982
GREAT WEST LIFECO INC	596,298	14,791,297	17,730,511
GREATEK ELECTRONICS INC	651,000	886,326	1,841,141
GREATVIEW ASEPTIC PACKAGING	2,392,000	874,820	1,078,053
GREE INC	205,900	966,448	1,090,812
GREEN CROSS CORP	11,890	4,002,274	3,468,335
GREEN CROSS HOLDINGS CORP	60,367	1,242,525	1,827,922
GREENLAND HOLDINGS CORP LT A	92,053	78,799	77,651
GREENLAND HONG KONG HOLDINGS	239,000	86,384	76,939
GREENTOWN CHINA HOLDINGS	1,733,500	1,626,554	2,669,722
GREENTOWN SERVICE GROUP CO L	2,030,000	1,826,706	3,152,495
GREGGS PLC	220,069	2,804,948	7,889,173
GRENKE AG	14,646	555,994	642,642
GRIFOLS SA	957,320	22,899,459	25,929,940
GRIFOLS SA B	169,004	4,160,972	2,966,245
GRIFOLS SA ADR	165,527	3,976,013	2,871,893
GROUPE BRUXELLES LAMBERT SA	834,297	78,339,079	93,339,364
GRUMA S.A.B. B	449,870	4,692,437	5,034,305
GRUPA AZOTY SA	14,984	114,487	129,885
GRUPO AEROPORT DEL PACIFIC B	805,840	7,484,784	8,586,372
GRUPO AEROPORT DEL SURESTE B	432,340	6,955,682	7,988,426
GRUPO AEROPORTUARIO DEL CENT	727,700	4,374,192	4,763,008
GRUPO ARGOS SA	122,018	391,371	326,776
GRUPO AVAL ACCIONES SA PF	1,986,718	618,896	576,223
GRUPO BIMBO SAB SERIES A	4,944,899	9,676,689	10,900,360
GRUPO CARSO SAB DE CV SER A1	1,004,100	3,102,971	3,141,327
GRUPO CATALANA OCCIDENTE SA	114,627	4,773,157	4,424,724
GRUPO COMERCIAL CHEDRAUI SA	1,062,300	1,087,910	1,702,518
GRUPO DE INV SURAMERICANA	91,127	538,361	451,486
GRUPO DE INV SURAMERICANA PF	34,984	180,428	154,777
GRUPO ELEKTRA SAB DE CV	139,049	8,874,681	11,279,587
GRUPO FINANCIERO BANORTE O	6,304,100	33,568,563	40,768,234
GRUPO FINANCIERO INBURSA O	4,717,653	6,380,668	4,672,515
GRUPO HERDEZ SAB SERIES	100,765	217,854	229,815
GRUPO LALA SAB DE CV	298,002	198,809	245,161
GRUPO MEXICO SAB DE CV SER B	6,871,400	35,840,870	32,357,925
GRUPO ROTOPLAS SAB DE CV	74,509	107,655	124,503
GRUPO TELEVISA SAB SER CPO	5,192,315	12,949,722	14,869,833

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GS ENGINEERING + CONSTRUCT	128,728	5,593,631	4,903,815
GS HOLDINGS	154,650	5,982,599	6,351,341
GS RETAIL CO LTD	60,828	2,389,037	2,087,646
GS YUASA CORP	235,200	6,418,408	6,007,676
GT CAPITAL HOLDINGS INC	215,941	3,724,701	2,685,162
GUANGDONG BAOLIHUA NEW A	56	59	44
GUANGDONG ELECTRIC POWER B	196,440	67,211	59,950
GUANGDONG HAID GROUP CO A	24,909	189,640	314,599
GUANGDONG HEC TECHNOLOGY H A	87	66	60
GUANGDONG INVESTMENT LTD	11,639,361	21,020,890	16,726,472
GUANGDONG KINLONG HARDWARE A	4,800	102,654	144,167
GUANGDONG PROVINCIAL EXPR B	93,800	58,637	65,586
GUANGDONG XINBAO ELECTRICA A	11,066	66,455	44,960
GUANGSHEN RAILWAY CO LTD A	64	22	21
GUANGSHEN RAILWAY CO LTD H	3,126,711	1,090,249	607,961
GUANGXI LIUGONG MACHINERY A	36	54	46
GUANGZHOU AUTOMOBILE GROUP A	48,066	82,804	96,343
GUANGZHOU AUTOMOBILE GROUP H	9,098,904	9,269,823	8,166,442
GUANGZHOU BAIYUNSHAN PHAR A	20,591	106,809	107,881
GUANGZHOU BAIYUNSHAN PHARM H	482,000	1,647,184	1,523,735
GUANGZHOU KDT MACHINERY CO A	119,462	726,485	716,493
GUANGZHOU KINGMED DIAGNOST A	7,439	121,939	183,959
GUANGZHOU R+F PROPERTIES H	3,537,795	5,299,745	4,036,244
GUANGZHOU RESTAURANT GROUP A	80	329	318
GUANGZHOU SHIYUAN ELECTRON A	4,193	67,056	80,662
GUANGZHOU TINCI MATERIALS A	17,611	77,663	290,516
GUANGZHOU WONDFO BIOTECH C A	5,740	56,962	57,472
GUANGZHOU YUEXIU FINANCIAL A	92	197	180
GUDENG PRECISION INDUSTRIAL	131,309	1,239,819	1,272,443
GUERBET	1,403	54,663	49,582
GUIZHOU BAILING GROUP PHAR A	18	22	21
GUIZHOU GAS GROUP CORP LTD A	1,815,484	3,013,216	2,585,179
GUJARAT GAS LTD	440,326	2,003,788	3,914,239
GUJARAT STATE PETRONET LTD	633,142	1,873,439	2,839,897
GULF ENERGY DEVELOPM FOREIGN	9,356,830	8,295,336	9,999,109
GUN EI CHEMICAL INDUSTRY CO	2,500	57,240	55,320
GUNGHO ONLINE ENTERTAINMENT	82,570	2,058,013	1,644,853
GUNMA BANK LTD/THE	918,200	4,356,232	2,895,486
GUNZE LTD	37,100	1,315,676	1,545,973
GUOLIAN SECURITIES CO LTD A	23,200	67,044	55,299
GUOSEN SECURITIES CO LTD A	76,370	128,769	127,070
GUOSHENG FINANCIAL HOLDING A	51	79	90
GUOTAI JUNAN INTERNATIONAL	972,000	178,786	155,203
GUOTAI JUNAN SECURITIES CO A	123,797	307,573	328,421

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GUOTAI JUNAN SECURITIES CO H	1,699,831	2,934,851	2,416,495
GUOYUAN SECURITIES CO LTD A	62,341	72,306	76,903
GVS SPA	21,803	343,888	357,074
GWA GROUP LTD	577,282	1,181,426	1,200,503
H I S CO LTD	81,100	1,522,518	1,758,786
H LUNDBECK A/S	132,639	4,081,246	4,219,962
H.U. GROUP HOLDINGS INC	116,700	3,669,953	3,011,342
H2O RETAILING CORP	668,700	5,255,569	5,428,405
HABIB BANK LTD	218,090	165,931	169,338
HACHIJUNI BANK LTD/THE	997,876	5,013,070	3,218,665
HAIDILAO INTERNATIONAL HOLDI	1,993,000	12,468,727	10,496,430
HAIER SMART HOME CO LTD A	94,905	317,070	380,598
HAIER SMART HOME CO LTD H	4,649,842	8,524,353	16,226,262
HAINAN MEILAN INTERNATIONAL H	507,364	2,449,952	2,120,046
HAINAN POLY PHARM CO LTD A	26	169	211
HAITIAN INTERNATIONAL HLDGS	1,294,056	2,837,488	4,340,820
HAITONG INTERNATIONAL SECURI	5,727,756	2,357,342	1,578,372
HAITONG SECURITIES CO LTD A	158,996	298,719	283,005
HAITONG SECURITIES CO LTD H	7,650,000	9,110,366	6,698,558
HAKUHODO DY HOLDINGS INC	541,100	5,907,205	8,404,869
HALFORDS GROUP PLC	108,005	566,255	643,366
HALMA PLC	832,659	15,458,140	30,965,454
HALOWS CO LTD	4,600	121,015	113,808
HAMAKYOREX CO LTD	7,800	229,059	224,182
HAMAMATSU PHOTONICS KK	1,049,803	37,662,448	63,372,197
HAMBURGER HAFEN UND LOGISTIK	9,612	213,287	241,656
HAN S LASER TECHNOLOGY IN A	10,356	55,353	64,741
HANA FINANCIAL GROUP	992,258	36,023,819	40,574,951
HANA MICROELECTRONICS FOREIG	1,321,400	1,430,834	2,937,590
HANA TOUR SERVICE INC	20,427	869,136	1,436,592
HANALL BIOPHARMA CO LTD	81,461	1,510,497	1,569,688
HANG LUNG GROUP LTD	1,935,000	5,278,103	4,933,523
HANG LUNG PROPERTIES LTD	14,040,500	36,413,311	34,098,499
HANG SENG BANK LTD	5,852,222	131,269,865	116,880,912
HANG ZHOU GREAT STAR INDUS A	19,059	59,109	100,533
HANGXIAO STEEL STRUCTURE A	72	46	40
HANGZHOU BINJIANG REAL EST A	20	14	13
HANGZHOU FIRST APPLIED MAT A	9,759	73,333	158,797
HANGZHOU ROBAM APPLIANCES A	12,974	57,674	93,376
HANGZHOU SILAN MICROELECTR A	213,000	518,838	1,857,735
HANGZHOU STEAM TURBINE CO B	641,644	689,228	1,027,014
HANGZHOU TIGERMED CONSULTI A	11,502	195,837	344,124
HANGZHOU TIGERMED CONSULTI H	270,304	5,763,350	6,334,829
HANIL CEMENT CO LTD/NEW	1,351	200,546	191,346

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HANIL HOLDINGS CO LTD	6,059	68,259	73,710
HANJIN KAL CORP	46,527	3,211,663	2,726,797
HANJIN TRANSPORTATION CO	32,927	1,042,619	1,251,410
HANKOOK TIRE + TECHNOLOGY CO	164,051	4,747,888	7,531,356
HANKYU HANSHIN HOLDINGS INC	1,722,666	59,816,902	53,159,123
HANMI PHARM CO LTD	15,131	4,191,839	4,494,356
HANMI SCIENCE CO LTD	29,394	2,049,699	1,996,751
HANMI SEMICONDUCTOR CO LTD	48,671	1,097,758	1,462,961
HANNOVER RUECK SE	130,951	13,843,525	21,912,106
HANNSTAR DISPLAY CORP	5,172,545	1,090,558	4,102,763
HANON SYSTEMS	358,359	2,314,962	5,266,476
HANSEN TECHNOLOGIES LTD	363,275	1,170,761	1,693,646
HANSOH PHARMACEUTICAL GROUP	8,570,000	39,066,991	37,520,684
HANSOL CHEMICAL CO LTD	18,344	1,449,200	3,998,981
HANSSEM CO LTD	22,701	3,578,738	2,066,201
HANWA CO LTD	85,400	2,125,317	2,469,898
HANWHA AEROSPACE CO LTD	76,499	3,989,631	3,192,695
HANWHA CORPORATION	90,731	2,727,707	2,558,016
HANWHA CORPORATION 3P	7,244	91,850	99,383
HANWHA LIFE INSURANCE CO LTD	1,048,212	3,701,779	3,495,126
HANWHA SOLUTIONS CORP	208,935	3,904,411	8,265,377
HANWHA SYSTEMS CO LTD	130,214	2,111,624	1,971,450
HAP SENG CONSOLIDATED	1,450,300	3,295,090	2,724,880
HAPPINET CORP	8,100	112,520	107,718
HAPVIDA PARTICIPACOES E INVE	2,579,200	6,214,997	7,920,817
HARBIN BOSHI AUTOMATION CO A	69	149	136
HAREL INSURANCE INVESTMENTS	264,081	1,755,502	2,617,713
HARGREAVES LANSDOWN PLC	1,597,441	26,346,177	35,065,816
HARMONY GOLD MINING CO LTD	1,129,990	5,038,871	4,175,315
HARTALEGA HOLDINGS BHD	12,783,800	23,081,905	22,633,007
HARVEY NORMAN HOLDINGS LTD	1,313,028	3,758,200	5,401,943
HASEKO CORP	633,500	5,730,523	8,687,152
HAVELLS INDIA LTD	1,741,645	16,518,968	22,967,314
HAW PAR CORP LTD 1	302,900	2,989,211	3,087,137
HAYS PLC	3,469,173	6,052,311	7,600,889
HAZAMA ANDO CORP	409,500	2,244,026	3,018,029
HBIS RESOURCES CO LTD A	536,500	2,207,775	1,583,546
HCL TECHNOLOGIES LTD	8,277,832	60,683,671	109,528,424
HDC HYUNDAI DEVELOPMENT CO E	92,184	2,607,333	2,578,516
HDFC ASSET MANAGEMENT CO LTD	422,529	17,438,349	16,584,249
HDFC LIFE INSURANCE CO LTD	4,900,211	39,340,912	45,244,381
HEALIUS LTD	1,263,120	4,005,977	4,390,571
HEALTH AND HAPPINESS H+H INT	334,147	1,529,736	1,400,553
HEARTLAND GROUP HOLDINGS LTD	979,950	1,119,327	1,417,412

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HEBEI CHENGDE LOLO CO A	60	58	111
HEBEI CONSTRUCTION GROUP C H	122,000	40,800	37,704
HEFEI MEIYA OPTOELECTRONIC A	8,346	57,526	72,030
HEIDELBERGCEMENT AG	331,472	23,646,015	28,436,336
HEILONGJIANG AGRICULTURE A	23,943	53,103	55,440
HEINEKEN HOLDING NV	382,870	23,039,234	38,571,187
HEINEKEN MALAYSIA BHD	320,600	2,039,870	1,822,512
HEINEKEN NV	633,791	53,322,643	76,814,861
HEIWA CORP	120,800	2,118,248	2,140,856
HEIWA REAL ESTATE CO LTD	77,000	1,536,490	2,906,838
HEIWADO CO LTD	60,400	1,077,840	1,207,020
HELICAL PLC	24,853	141,883	149,349
HELIXMITH CO LTD	66,669	6,846,042	1,876,666
HELLA GMBH + CO KGAA	98,042	4,699,940	6,715,643
HELLENIC EXCHANGES ATHENS	13,767	63,508	66,938
HELLENIC PETROLEUM SA	20,072	139,421	146,153
HELLENIC TELECOMMUN ORGANIZA	284,369	4,244,591	4,771,852
HELLO GROUP INC SPN ADR	338,065	9,616,081	5,175,775
HELLOFRESH SE	864,652	55,998,133	84,061,580
HELVETIA HOLDING AG REG	76,932	9,115,184	8,281,207
HENAN SHUANGHUI INVESTMENT A	43,849	242,732	215,823
HENAN ZHONGYUAN EXPRESSWAY A	35	18	18
HENDERSON LAND DEVELOPMENT	9,220,196	43,244,796	43,691,703
HENGAN INTL GROUP CO LTD	1,558,645	11,353,158	10,436,661
HENGDIAN GROUP DMEGC A	60	138	121
HENGLI PETROCHEMICAL CO L A	49,669	122,217	201,725
HENGTEN NETWORKS GROUP LTD	5,062,800	1,932,798	4,048,493
HENGYI PETROCHEMICAL CO A	49,600	88,066	91,740
HENKEL AG + CO KGAA	224,374	16,119,483	20,661,520
HENKEL AG + CO KGAA VOR PREF	386,799	31,077,596	40,843,108
HENNES + MAURITZ AB B SHS	1,899,304	47,270,528	45,083,249
HERA SPA	1,668,362	6,200,842	6,893,134
HERMES INTERNATIONAL	238,662	149,703,282	347,701,626
HERO MOTOCORP LTD	878,758	34,684,450	34,315,660
HEXAGON AB B SHS	3,909,996	19,818,296	57,972,263
HEXPOL AB	544,768	4,087,984	6,733,041
HI SUN TECHNOLOGY CHINA LTD	4,050,000	758,901	683,183
HIAG IMMOBILIEN AG	964	111,646	106,375
HIBIYA ENGINEERING LTD	4,600	80,817	75,264
HIDAY HIDAKA CORP	8,000	130,100	129,886
HIDROVIAS DO BRASIL SA	893,700	965,283	1,145,210
HIGHWEALTH CONSTRUCTION CORP	2,165,264	2,798,996	3,392,150
HIKARI TSUSHIN INC	161,990	27,014,293	28,474,862
HIKMA PHARMACEUTICALS PLC	367,986	9,622,486	12,434,347

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Security Name	Shares	Book Value	Market Value
HILAN LTD	30,589	1,014,286	1,475,707
HILL + SMITH HOLDINGS PLC	20,123	408,702	415,316
HINDALCO INDUSTRIES LTD	3,019,271	9,357,964	15,112,603
HINDUSTAN AERONAUTICS LTD	76,713	1,091,104	1,054,559
HINDUSTAN PETROLEUM CORP	5,267,986	20,525,218	20,779,947
HINDUSTAN UNILEVER LTD	5,723,790	144,957,118	190,302,734
HINDUSTAN ZINC LTD	535,248	1,651,110	2,443,289
HINO MOTORS LTD	604,000	4,819,893	5,316,767
HIOKI E E CORP	3,300	128,267	180,476
HIRATA CORP	17,200	1,422,871	1,025,894
HIROGIN HOLDINGS INC	657,100	4,672,479	3,463,407
HIROSE ELECTRIC CO LTD	252,086	28,042,839	36,907,807
HISAKA WORKS LTD	6,600	50,710	48,167
HISAMITSU PHARMACEUTICAL CO	154,580	6,841,101	7,618,277
HISCOX LTD	716,492	12,735,483	8,231,160
HISENSE HOME APPLIANCES G A	28	71	62
HISENSE HOME APPLIANCES GR H	911,000	814,121	1,257,547
HITACHI CONSTRUCTION MACHINE	227,300	5,527,785	6,952,730
HITACHI LTD	2,240,661	72,882,032	128,415,575
HITACHI METALS LTD	507,700	6,416,946	9,715,783
HITACHI TRANSPORT SYSTEM LTD	75,700	1,695,068	3,140,810
HITACHI ZOSEN CORP	564,988	3,441,700	3,649,846
HITE JINRO CO LTD	69,892	2,067,279	2,339,767
HITHINK ROYALFLUSH INFORMA A	7,632	131,529	133,223
HITO COMMUNICATIONS HOLDINGS	6,200	117,828	127,642
HIWIN TECHNOLOGIES CORP	580,423	5,987,141	8,228,518
HKBN LTD	1,766,000	2,471,897	2,137,615
HKT TRUST AND HKT LTD SS	21,936,430	31,632,169	29,885,644
HLB INC	188,781	6,445,235	5,598,975
HLB LIFE SCIENCE CO LTD	173,087	1,665,913	1,536,980
HMM CO LTD	615,664	13,479,754	24,000,044
HOCHIKI CORP	4,200	52,034	44,426
HOCHTIEF AG	44,060	4,639,268	3,383,761
HOGY MEDICAL CO LTD	48,000	1,339,930	1,476,890
HOKKAIDO ELECTRIC POWER CO	398,200	1,537,696	1,804,618
HOKKAIDO GAS CO LTD	3,200	46,451	44,602
HOKKOKU BANK LTD/THE	49,900	1,411,170	994,943
HOKUETSU CORP	301,500	1,509,246	1,567,398
HOKUHOKU FINANCIAL GROUP INC	282,600	2,968,003	2,064,948
HOKURIKU ELECTRIC POWER CO	400,655	5,426,503	2,187,557
HOKUTO CORP	11,500	217,199	198,833
HOLCIM LTD	1,138,404	65,821,692	68,352,271
HOLDING CO ADMIE IPTO SA	37,141	120,042	114,739
HOLLYSYS AUTOMATION TECHNOLO	135,489	2,197,132	2,018,786

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Security Name	Shares	Book Value	Market Value
HOLMEN AB B SHARES	211,030	8,085,239	9,532,210
HOLY STONE ENTERPRISE CO LTD	297,000	1,063,801	1,545,626
HOME CAPITAL GROUP INC	28,500	699,093	856,174
HOME PRODUCT CENTER PCL FOR	14,327,006	6,971,206	6,437,095
HOME PRODUCT CENTER PCL NVDR	31,578,600	16,140,492	14,188,201
HOMESERVE PLC	594,347	6,187,921	7,845,236
HON HAI PRECISION INDUSTRY	61,043,322	169,859,509	245,378,271
HONDA MOTOR CO LTD	3,738,274	111,415,497	119,568,184
HONEYWELL AUTOMATION INDIA	4,870	2,996,173	2,740,733
HONG KONG + CHINA GAS	85,918,024	138,770,871	133,426,653
HONG KONG EXCHANGES + CLEAR	8,947,341	404,997,949	533,210,069
HONG KONG TECHNOLOGY VENTURE	1,193,910	726,728	1,498,950
HONG LEONG BANK BERHAD	3,447,293	14,872,809	15,544,580
HONG LEONG FINANCIAL GROUP	516,463	2,096,427	2,214,390
HONG PU REAL ESTATE DEVELOP	70,000	55,449	54,392
HONGFA TECHNOLOGY CO LTD A	11,219	59,308	108,876
HONGKONG LAND HOLDINGS LTD	9,225,610	57,244,523	43,913,904
HONGLI CLEAN ENERGY TECHNOLO	5,780	0	578
HOOSIERS HOLDINGS	25,100	167,409	161,469
HOPE EDUCATION GROUP CO LTD	7,342,000	1,828,532	1,767,938
HOPSON DEVELOPMENT HOLDINGS	1,358,300	1,498,503	6,226,682
HORIBA LTD	83,700	4,429,822	5,429,678
HORNBACH BAUMARKT AG	3,786	159,521	166,348
HOSHIZAKI CORP	393,086	29,689,172	33,433,029
HOSIDEN CORP	109,000	1,193,539	977,160
HOSKEN CONS INVESTMENTS LTD	23,101	99,343	90,600
HOSOKAWA MICRON CORP	1,600	97,158	85,773
HOTA INDUSTRIAL MFG CO LTD	512,243	1,714,327	1,976,353
HOTAI FINANCE CO LTD	364,000	1,033,078	1,132,662
HOTAI MOTOR COMPANY LTD	2,324,030	29,240,283	51,214,156
HOTEL SHILLA CO LTD	63,623	5,634,068	5,480,115
HOUSE FOODS GROUP INC	153,100	4,088,232	4,683,075
HOUSING DEVELOPMENT FINANCE	9,187,952	260,717,213	305,966,342
HOWDEN JOINERY GROUP PLC	1,255,462	9,064,129	14,162,769
HOYA CORP	2,351,698	150,086,726	312,104,798
HSBC HOLDINGS PLC	44,407,319	420,116,620	255,998,937
HTC CORP	1,546,781	3,499,028	2,181,731
HUA HONG SEMICONDUCTOR LTD	1,061,000	4,439,438	5,861,161
HUA NAN FINANCIAL HOLDINGS C	67,017,626	37,617,185	44,377,755
HUAAN SECURITIES CO LTD A	33	32	28
HUADIAN POWER INTL CORP H	3,568,000	1,466,991	1,162,402
HUADONG MEDICINE CO LTD A	27,489	111,830	195,759
HUAFON CHEMICAL CO LTD A	64,900	122,433	142,641
HUAIBEI MINING HOLDINGS CO A	29,345	38,934	55,457

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HUAKU DEVELOPMENT CO LTD	519,000	1,290,199	1,583,311
HUALAN BIOLOGICAL ENGINEER A	25,416	149,505	144,294
HUANENG POWER INTL INC A	70,000	46,149	45,722
HUANENG POWER INTL INC H	9,561,602	5,366,334	3,742,961
HUANGSHAN TOURISM DEVELOP B	61,134	45,845	45,239
HUAPONT LIFE SCIENCES CO L A	1,881,134	1,894,043	1,808,097
HUATAI SECURITIES CO LTD A	123,840	330,780	302,851
HUATAI SECURITIES CO LTD H	3,552,602	6,036,826	5,215,097
HUAXI SECURITIES CO LTD A	25	38	37
HUAXIA BANK CO LTD A	274,245	261,096	262,748
HUAXIN CEMENT CO LTD A	764,913	2,702,172	2,080,148
HUAXIN CEMENT CO LTD B	708,341	1,317,625	1,324,598
HUAYU AUTOMOTIVE SYSTEMS A	54,967	182,672	223,497
HUAZHU GROUP LTD ADR	485,820	19,279,416	25,656,154
HUB POWER COMPANY	572,440	304,177	289,380
HUB24 LTD	109,357	1,240,495	2,340,665
HUBEI BIOCAUSE PHARMACEUTI A	21	13	12
HUBER SUHNER AG REG	5,909	459,585	499,262
HUCHEMS FINE CHEMICAL CORP	47,093	842,528	974,352
HUDACO INDUSTRIES LTD	9,378	61,985	83,943
HUFVUDSTADEN AB A SHS	238,762	3,604,080	4,062,121
HUGEL INC	13,435	1,498,131	2,858,434
HUGO BOSS AG ORD	113,206	3,286,523	6,159,439
HUHTAMAKI OYJ	202,514	8,707,308	9,594,451
HUIZHAN DAIRY	7,591,000	0	1
HUIZHOU DESAY SV AUTOMOTIV A	8,500	91,474	144,823
HULIC CO LTD	801,700	6,508,517	9,028,967
HUMANSOFT HOLDING CO KSC	37,313	456,768	465,019
HUMANWELL HEALTHCARE GROUP A	22,800	107,936	99,763
HUMM GROUP LTD	185,204	135,418	137,652
HUNAN VALIN STEEL CO LTD A	1,844,225	2,302,101	1,883,945
HUNDSUN TECHNOLOGIES INC A	14,767	174,561	213,133
HUNG SHENG CONSTRUCTION LTD	87,144	60,167	60,833
HUNTING PLC	45,143	159,447	137,510
HUSQVARNA AB B SHS	903,666	6,918,367	12,014,151
HUTCHISON PORT HOLDINGS TR U	12,072,600	5,275,213	2,716,335
HUTCHISON TELECOMM HONG KONG	550,000	104,702	108,359
HUTCHMED CHINA ADR	7,445	227,127	292,365
HUYA INC ADR	178,857	4,112,921	3,156,826
HYAKUGO BANK LTD/THE	482,400	1,652,781	1,329,979
HYAKUJUSHI BANK LTD/THE	11,900	182,000	156,322
HYDRO ONE LTD	694,000	12,869,891	16,790,955
HYFLUX LTD	1,393,400	0	1
HYGEIA HEALTHCARE HOLDINGS C	544,200	3,532,921	7,147,756

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HYOSUNG ADVANCED MATERIALS C	6,948	1,182,677	2,717,750
HYOSUNG CORPORATION	18,871	1,143,683	1,725,981
HYOSUNG TNC CORP	6,662	1,120,486	5,324,158
HYPERA SA	894,500	7,134,894	6,144,746
HYPOPORT SE	8,867	2,208,104	4,584,706
HYSAN DEVELOPMENT CO	1,328,112	4,797,558	5,293,054
HYTERA COMMUNICATIONS CORP A	7	6	5
HYUNDAI AUTOEVER CORP	9,931	1,115,560	1,194,912
HYUNDAI BIOSCIENCE CO LTD	72,138	798,155	2,322,073
HYUNDAI DEPT STORE CO	77,265	4,925,146	5,996,502
HYUNDAI DOOSAN INFRACORE CO	304,410	2,852,131	3,905,985
HYUNDAI ELEVATOR CO.	52,029	2,566,630	2,453,261
HYUNDAI ENGINEERING + CONST	157,408	7,325,341	8,148,902
HYUNDAI GLOVIS CO LTD	39,607	5,870,650	7,350,587
HYUNDAI HEAVY INDUSTRIES HOL	108,400	6,845,535	6,815,007
HYUNDAI MARINE + FIRE INS CO	132,297	3,527,917	2,995,670
HYUNDAI MIPO DOCKYARD	44,148	2,119,087	3,426,307
HYUNDAI MOBIS CO LTD	139,138	25,341,178	36,077,162
HYUNDAI MOTOR CO	301,514	33,701,054	64,123,432
HYUNDAI MOTOR CO LTD 2ND PRF	83,367	6,860,338	8,513,258
HYUNDAI MOTOR CO LTD PRF	54,222	4,115,771	5,561,107
HYUNDAI ROTEM COMPANY	157,503	3,130,610	3,391,598
HYUNDAI STEEL CO	159,849	7,645,979	7,622,334
HYUNDAI WIA CORP	33,568	2,875,148	3,025,487
IA FINANCIAL CORP INC	241,600	8,533,784	13,167,717
IAMGOLD CORP	256,100	762,075	754,878
IBERDROLA SA	13,033,944	124,572,937	158,897,568
IBF FINANCIAL HOLDINGS CO LT	6,255,523	2,254,835	3,704,482
IBIDEN CO LTD	236,600	5,964,022	12,769,024
IBSTOCK PLC	168,069	510,610	495,470
ICA GRUPPEN AB	840,778	38,213,038	39,157,624
ICHIBANYA CO LTD	36,100	1,186,816	1,655,546
ICHIGO INC	457,900	1,769,833	1,452,210
ICHIKOH INDUSTRIES LTD	21,300	146,498	138,942
ICHIYOSHI SECURITIES CO LTD	19,100	106,130	98,950
ICICI BANK LTD	3,428,952	20,208,204	29,104,343
ICICI LOMBARD GENERAL INSURA	2,083,930	39,394,384	43,932,710
ICICI PRUDENTIAL LIFE INSURA	2,726,021	18,177,693	22,470,511
ICL GROUP LTD	1,536,496	10,741,639	10,425,633
ICOM INC	3,000	74,986	64,736
ICON PLC	120,176	12,868,355	24,841,581
IDEC CORP	12,800	205,611	242,299
IDEMITSU KOSAN CO LTD	727,064	18,236,811	17,575,572
IDFC FIRST BANK LTD	6,386,635	3,884,954	4,657,011

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IDFC LTD	2,795,095	1,439,571	2,026,848
IDI INSURANCE CO LTD	3,445	130,684	115,239
IDORSIA LTD	246,930	5,869,072	6,796,018
IDP EDUCATION LTD	298,817	3,237,615	5,505,228
IEI INTEGRATION CORP	29,000	58,644	51,937
IFLYTEK CO LTD A	30,842	153,924	322,605
IG GROUP HOLDINGS PLC	807,847	5,953,411	9,452,523
IGG INC	1,840,000	1,302,809	2,430,951
IGM FINANCIAL INC	54,774	1,669,129	1,935,646
IGO LTD	1,366,250	6,759,165	7,826,186
IGUATEMI EMP DE SHOPPING	43,300	445,468	349,051
IHH HEALTHCARE BHD	13,018,600	17,791,967	17,153,256
IHI CORP	263,365	6,160,046	6,254,889
IHS MARKIT LTD	844,346	45,951,870	95,124,020
IIDA GROUP HOLDINGS CO LTD	1,125,840	20,301,218	29,010,743
IIFL FINANCE LTD	627,620	2,661,141	2,148,077
IINO KAIUN KAISHA LTD	47,300	226,869	186,660
IJM CORP BHD	7,296,240	4,192,783	3,145,916
ILIAD SA	116,762	20,025,430	17,086,967
ILJIN MATERIALS CO LTD	37,625	1,477,935	2,438,951
ILL INC	6,300	94,015	80,886
ILUKA RESOURCES LTD	913,919	2,963,664	6,278,042
ILYANG PHARMACEUTICAL CO LTD	28,836	783,172	970,461
IMAX CHINA HOLDING INC	33,800	75,126	50,401
IMCD NV	285,244	29,265,637	45,362,145
IMDEX LTD	834,624	1,083,209	1,278,252
IMERYS SA	83,481	4,365,151	3,900,607
IMI PLC	596,468	7,463,968	14,172,642
IMMATICS NV	10,804	121,113	125,434
IMMOFINANZ AG	32,995	675,142	741,491
IMPALA PLATINUM HOLDINGS LTD	1,726,653	12,438,901	28,476,548
IMPERIAL LOGISTICS LTD	392,778	1,387,035	1,304,423
IMPERIAL OIL LTD	483,107	16,708,480	14,739,387
IMPLENIA AG REG	6,200	171,280	161,515
INABA DENKI SANGYO CO LTD	117,800	2,388,145	2,744,669
INABATA + CO LTD	99,500	879,208	1,533,872
INAGEYA CO LTD	8,300	124,387	110,078
INARI AMERTRON BHD	5,068,200	2,104,323	3,869,973
INCHCAPE PLC	881,624	5,366,022	9,359,712
INCITEC PIVOT LTD	4,287,865	11,375,951	7,661,495
IND + COMM BK OF CHINA A	27,773,359	22,752,181	22,224,362
IND + COMM BK OF CHINA H	410,789,870	272,080,691	241,210,145
INDAH KIAT PULP + PAPER TBK	5,826,400	3,915,233	2,993,564
INDIABULLS HOUSING FINANCE L	754,424	5,307,454	2,649,568

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Security Name	Shares	Book Value	Market Value
INDIAMART INTERMESH LTD	18,917	2,120,681	1,779,504
INDIAN ENERGY EXCHANGE LTD	329,638	1,689,983	1,663,712
INDIAN HOTELS CO LTD	1,566,889	2,802,304	2,981,790
INDIAN RAILWAY CATERING + TO	116,022	2,235,902	3,174,645
INDIVIOR PLC	232,513	407,414	496,583
INDOCEMENT TUNGGAL PRAKARSA	2,890,650	3,929,996	2,053,358
INDOFOOD CBP SUKSES MAKMUR T	4,833,100	3,642,075	2,716,536
INDOFOOD SUKSES MAKMUR TBK P	9,709,700	5,118,460	4,134,993
INDORAMA VENTURES FOREIGN	3,906,900	4,501,075	4,967,431
INDRAPRASTHA GAS LTD	2,212,601	14,883,656	16,602,694
INDUS HOLDING AG	6,354	264,362	251,676
INDUS TOWERS LTD	2,769,639	10,735,370	8,892,430
INDUSTRIA DE DISENO TEXTIL	2,779,777	60,573,225	97,940,179
INDUSTRIAL BANK CO LTD A	2,906,231	7,865,285	9,243,837
INDUSTRIAL BANK OF KOREA	536,698	6,041,271	5,004,066
INDUSTRIAL SECURITIES CO A	116,360	115,571	173,977
INDUSTRIAS BACHOCO SER B	362,963	1,609,635	1,372,152
INDUSTRIAS PENOLES SAB DE CV	269,626	3,787,195	3,726,189
INDUSTRIES QATAR	3,442,954	10,297,912	12,529,289
INDUSTRIVARDEN AB A SHS	456,738	9,170,921	17,773,590
INDUSTRIVARDEN AB C SHS	368,630	7,260,739	13,500,104
INDUTRADE AB	615,531	15,014,974	15,762,269
INESA INTELLIGENT TECH INC B	89,400	39,962	40,319
INFICON HOLDING AG REG	4,310	2,765,278	4,989,128
INFINEON TECHNOLOGIES AG	2,831,348	38,878,784	113,557,322
INFO EDGE INDIA LTD	539,175	19,874,824	35,657,870
INFO SERVICES INTL DENTSU	53,300	629,068	2,199,423
INFOCOM CORP	45,700	1,081,688	1,262,010
INFOMART CORP	453,300	1,740,308	3,720,662
INFOMEDIA LTD	845,407	984,862	974,248
INFORE ENVIRONMENT TECHNOL A	490,100	474,775	521,137
INFORMA PLC	3,290,112	28,678,783	22,798,351
INFOSYS LTD	26,297,189	268,618,801	559,270,771
INFRASTRUTTURE WIRELESS ITAL	2,581,677	30,268,031	29,122,056
INFRATIL LTD	1,133,106	5,644,319	6,096,535
ING GROEP NV	8,838,326	124,415,175	116,762,529
INGENIC SEMICONDUCTOR CO A	5,000	43,281	78,101
INGHAMS GROUP LTD	415,933	1,042,847	1,242,802
INNER MONGOLIA BAOTOU STE A	552,147	94,578	132,464
INNER MONGOLIA EERDUOSI RE A	1,156,143	3,648,301	3,201,343
INNER MONGOLIA JUNZHENG EN A	134,100	118,141	105,647
INNER MONGOLIA MENGDIAN HU A	65	27	23
INNER MONGOLIA YILI INDUS A	87,535	400,702	498,992
INNER MONGOLIA YUAN XING A	4,925,710	3,101,861	3,560,378

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INNERGEX RENEWABLE ENERGY	70,400	1,230,607	1,225,164
INNOCARE PHARMA LTD	1,349,000	3,342,727	4,959,399
INNOCEAN WORLDWIDE INC	25,456	1,476,852	1,491,894
INNOLUX CORP	21,365,963	6,647,721	15,911,843
INNOVENT BIOLOGICS INC	8,199,500	32,681,442	95,606,370
INNUOVO TECHNOLOGY CO LTD A	6	5	5
INPEX CORP	2,516,578	28,438,301	18,796,677
INPOST SA	440,555	10,273,006	8,843,064
INSPUR ELECTRONIC INFORMAT A	20,103	100,951	87,527
INSTALCO AB	103,660	3,990,066	4,302,930
INSURANCE AUSTRALIA GROUP	5,384,394	24,696,611	20,858,448
INTACT FINANCIAL CORP	1,082,092	89,268,046	147,165,561
INTAGE HOLDINGS INC	8,400	98,900	117,384
INTCO MEDICAL TECHNOLOGY C A	4,650	65,255	89,821
INTEGRAFIN HOLDINGS PLC	572,302	3,100,512	4,071,624
INTEGRAL DIAGNOSTICS LTD	280,805	720,870	1,096,235
INTEGRATED HOLDING CO KCSC	12,128	14,445	15,095
INTELLECT DESIGN ARENA LTD	202,338	1,881,672	1,970,706
INTER FAR EAST ENERGY CORP F	2,619,700	0	0
INTER PIPELINE LTD	950,400	10,117,704	15,465,202
INTER RAO UES PJSC	78,387,700	5,948,223	5,027,071
INTERCONEXION ELECTRICA SA	213,982	1,310,940	1,269,336
INTERCONTINENTAL HOTELS GROU	398,278	17,568,214	26,464,678
INTERGLOBE AVIATION LTD	730,584	13,402,364	16,875,773
INTERMEDIATE CAPITAL GROUP	607,830	5,558,855	17,834,949
INTERNATIONAL CSRC INVEST	1,879,267	1,799,087	1,810,976
INTERNATIONAL GAMES SYSTEM C	110,000	1,235,379	3,316,285
INTERNATIONAL GENERAL INSURA	8,975	73,313	83,468
INTERNET INITIATIVE JAPAN	122,600	1,628,226	3,810,884
INTERPARFUMS SA	4,282	235,175	278,276
INTERPUMP GROUP SPA	178,009	3,283,588	10,542,383
INTERROLL HOLDING AG REG	1,208	1,935,690	4,796,192
INTERSHOP HOLDING AG	280	185,645	184,173
INTERTEK GROUP PLC	353,863	18,323,781	27,033,079
INTERTRUST NV	25,317	420,141	455,756
INTESA SANPAOLO	35,992,846	111,067,546	99,432,232
INTL CONSOLIDATED AIRLINE DI	2,416,099	6,522,905	5,814,976
INTL CONTAINER TERM SVCS INC	2,397,330	5,664,420	8,039,392
INTOUCH HOLDINGS PCL F	4,539,600	9,499,751	9,206,677
INTOUCH HOLDINGS PCL NVDR	11,351,300	24,221,415	23,021,357
INTRON BIOTECHNOLOGY INC	56,390	1,188,009	1,236,809
INTRUM AB	169,718	4,541,550	5,558,604
INVENTEC CORP	19,056,170	16,465,736	17,953,323
INVERSIONES AGUAS METROPOL	150,445	118,373	82,856

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INVERSIONES LA CONSTRUCCION	10,544	81,476	49,528
INVESTEC LTD	625,334	3,603,070	2,387,689
INVESTEC PLC	1,452,364	2,683,423	5,784,360
INVESTMENT AB LATOUR B SHS	314,574	4,442,147	10,328,675
INVESTMENT AB ORESUND	10,871	173,911	188,892
INVESTOR AB A SHS	1,186,916	14,669,164	27,111,784
INVESTOR AB B SHS	4,056,682	37,274,676	93,564,837
INVOCARE LTD	310,390	2,437,682	2,696,103
IOI CORP BHD	6,937,966	7,325,225	6,283,693
IOI PROPERTIES GROUP BHD	4,299,257	1,470,376	1,159,862
IOOF HOLDINGS LTD	1,301,356	4,738,199	4,171,761
IP GROUP PLC	2,244,770	3,791,823	3,609,608
IPCA LABORATORIES LTD	531,140	15,882,245	14,480,050
IPH LTD	337,820	1,637,360	1,978,224
IPIRANGA REF PETRO	6,150	0	0
IPSEN	74,982	5,591,399	7,800,167
IPSOS	9,080	343,629	382,802
IQIYI INC ADR	637,829	12,423,530	9,937,376
IR JAPAN HOLDINGS LTD	19,600	2,388,187	2,470,529
IRB BRASIL RESSEGUROS SA	947,688	1,331,474	1,089,742
IREN SPA	1,428,148	3,246,689	4,074,902
IRESS LTD	423,397	3,219,223	4,103,642
IRISH CONTINENTAL GROUP PLC	100,140	520,822	513,026
IRISO ELECTRONICS CO LTD	44,500	1,703,127	2,149,022
IRON FORCE INDUSTRIAL CO LTD	27,000	74,308	71,612
IRPC PCL FOREIGN	21,637,600	2,782,710	2,592,461
IS DONGSEO CO LTD	29,208	1,440,941	1,576,918
ISETAN MITSUKOSHI HOLDINGS L	999,086	9,075,046	6,967,227
ISHIHARA SANGYO KAISHA LTD	20,200	173,962	203,656
ISRACARD LTD	420,899	1,326,906	1,725,705
ISRAEL CORP LIMITED/THE	8,393	1,031,168	2,543,786
ISRAEL DISCOUNT BANK A	4,734,460	13,764,633	22,549,890
ISS A/S	414,282	7,836,384	9,725,193
ISUZU MOTORS LTD	1,575,916	15,544,411	20,829,523
ITALGAS SPA	1,086,270	6,102,178	7,100,604
ITALMOBILIARE SPA	4,254	143,492	153,615
ITAU CORPBANCA	67,951,500	260,994	189,545
ITAU UNIBANCO H SPON PRF ADR	2,085,612	13,621,017	12,534,528
ITAU UNIBANCO HOLDING S PEF	10,500,565	85,786,675	62,360,740
ITAU UNIBANCO HOLDING SA	991,800	4,810,835	5,285,278
ITAUSA SA	9,926,201	29,988,792	22,056,686
ITEQ CORP	744,064	2,570,474	3,805,442
ITO EN LTD	122,600	4,123,957	7,279,340
ITOCHEU CORP	9,250,599	190,404,556	266,707,963

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ITOCHU ENEX CO LTD	26,100	257,929	232,570
ITOCHU SHOKUHIN CO LTD	1,800	89,430	85,792
ITOCHU TECHNO SOLUTIONS CORP	752,000	18,782,264	23,307,325
ITOHAM YONEKYU HOLDINGS INC	237,300	1,970,667	1,528,692
ITURAN LOCATION AND CONTROL	9,749	206,971	265,563
ITV PLC	8,176,970	11,569,646	14,182,224
IVANHOE MINES LTD CL A	1,245,200	3,906,940	8,999,871
IWATANI CORP	112,900	6,923,763	6,774,610
IWG PLC	1,582,154	4,219,087	6,570,115
IYO BANK LTD/THE	610,937	4,738,399	3,005,420
IZUMI CO LTD	86,300	2,428,228	3,250,149
J FRONT RETAILING CO LTD	906,736	10,377,919	8,046,986
J OIL MILLS INC	9,100	162,442	154,058
J.B. CHEMICALS + PHARMA LTD	77,044	1,143,255	1,726,001
JA SOLAR TECHNOLOGY CO LTD A	22,600	99,088	171,402
JACQUET METALS SA	4,022	93,690	93,009
JAFCO GROUP CO LTD	67,700	2,664,118	4,214,857
JAFRON BIOMEDICAL CO LTD A	11,869	111,776	158,649
JAMES HARDIE INDUSTRIES CDI	978,789	10,743,758	33,265,574
JANUS HENDERSON GROUP PLC	403,517	11,225,699	15,660,495
JAPAN AIRLINES CO LTD	1,002,405	28,460,896	21,684,606
JAPAN AIRPORT TERMINAL CO	113,500	4,275,400	5,102,847
JAPAN AVIATION ELECTRONICS	237,500	3,927,527	4,200,491
JAPAN CASH MACHINE CO LTD	6,200	34,282	31,282
JAPAN ELEVATOR SERVICE HOLDI	153,900	1,912,670	3,580,231
JAPAN EXCHANGE GROUP INC	4,424,400	86,060,308	98,461,735
JAPAN LIFELINE CO LTD	152,700	1,920,050	1,858,705
JAPAN MATERIAL CO LTD	118,900	930,391	1,447,283
JAPAN MEDICAL DYNAMIC MKT	4,300	88,140	84,574
JAPAN PETROLEUM EXPLORATION	67,000	1,144,443	1,205,505
JAPAN POST BANK CO LTD	3,267,449	35,484,426	27,466,708
JAPAN POST HOLDINGS CO LTD	11,458,415	124,020,560	93,977,792
JAPAN POST INSURANCE CO LTD	738,700	14,814,938	13,670,509
JAPAN PULP + PAPER CO LTD	3,400	112,308	108,136
JAPAN SECURITIES FINANCE CO	27,100	195,709	198,019
JAPAN STEEL WORKS LTD	138,300	2,241,159	3,556,250
JAPAN TRANCITY CORP	15,400	78,185	74,509
JAPAN WOOL TEXTILE CO LTD	124,500	990,414	1,084,706
JAPARA HEALTHCARE LTD	65,672	37,014	63,108
JAPFA COMFEED INDONES TBK PT	15,485,900	1,708,046	1,847,628
JARDINE CYCLE + CARRIAGE LTD	228,568	4,491,510	3,632,058
JARDINE MATHESON HLDGS LTD	1,650,698	96,626,422	105,512,616
JARIR MARKETING CO	129,975	5,472,465	7,319,411
JASA MARGA (PERSERO) TBK PT	4,704,543	1,909,392	1,142,068

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JASMINE BROADBAND INTER F	8,711,474	2,821,419	2,663,727
JASON FURNITURE HANGZHOU C A	8,818	68,512	105,475
JAZZ PHARMACEUTICALS PLC	152,564	17,663,199	27,101,469
JB FINANCIAL GROUP CO LTD	323,964	1,757,933	2,166,185
JB HI FI LTD	248,915	4,298,318	9,452,035
JBS SA	2,059,200	11,013,666	11,941,911
JCDECAUX SA	159,593	4,247,714	4,424,932
JCET GROUP CO LTD A	24,700	129,631	144,052
JCR PHARMACEUTICALS CO LTD	122,400	2,246,369	4,124,480
JCU CORP	45,800	1,007,156	1,477,286
JD HEALTH INTERNATIONAL INC	422,551	8,046,623	6,055,992
JD SPORTS FASHION PLC	1,068,394	7,973,638	13,563,825
JD.COM INC ADR	1,377,760	50,889,769	109,959,026
JDC CORP	10,700	59,552	54,951
JDE PEET S NV	181,742	7,597,143	6,595,155
JENAX INC	7,380	760,350	0
JENOPTIK AG	111,576	2,016,058	3,051,254
JENTECH PRECISION INDUSTRIAL	188,000	832,201	2,037,721
JEOL LTD	82,800	1,257,468	4,849,086
JERONIMO MARTINS	113,784	1,919,029	2,075,324
JFE HOLDINGS INC	1,154,727	26,416,531	13,535,452
JFROG LTD	85,206	5,029,571	3,878,577
JG SUMMIT HOLDINGS INC	6,581,755	8,363,474	8,379,721
JGC HOLDINGS CORP	455,500	7,413,861	4,247,612
JIANGBO PHARMACEUTICALS INC	82,900	0	0
JIANGLING MOTORS CORP LTD A	86	376	312
JIANGSU EASTERN SHENGHONG A	63,215	102,383	204,492
JIANGSU EXPRESS CO LTD H	2,764,306	3,547,676	3,128,859
JIANGSU EXPRESSWAY CO LTD A	19	29	29
JIANGSU HENGLI HYDRAULIC C A	21,391	160,098	284,469
JIANGSU HENGRUI MEDICINE C A	2,091,183	22,970,506	21,999,847
JIANGSU KING S LUCK BREWER A	17,715	89,163	148,501
JIANGSU YANGHE BREWERY A	24,351	454,884	780,939
JIANGSU YANGNONG CHEMICAL A	4,100	75,759	70,928
JIANGSU YOKE TECHNOLOGY A	73,100	362,110	916,458
JIANGSU YUYUE MEDICAL EQU A	14,431	67,112	85,167
JIANGSU ZHANGJIAGANG RURA A	49	42	41
JIANGSU ZHONGNAN CONSTRUCT A	53,926	65,505	49,412
JIANGSU ZHONGTIAN TECHNOLO A	41,608	63,244	64,400
JIANGXI COPPER CO LTD A	37,000	126,285	128,166
JIANGXI COPPER CO LTD H	2,501,000	4,779,780	5,120,611
JIANGXI ZHENGBANG TECH A	42,550	105,966	78,701
JIAYUAN INTERNATIONAL GROUP	2,722,744	2,058,184	1,156,996
JIH SUN FINANCIAL HOLDINGS	1,867,000	674,708	867,749

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JINCHUAN GROUP INTERNATIONAL	10,977,000	1,171,906	1,795,140
JINDAL STEEL + POWER LTD	880,696	2,037,976	4,709,170
JINDUICHENG MOLYBDENUM CO A	80	73	80
JINKE PROPERTIES GROUP CO A	76,694	83,516	68,731
JINKOSOLAR HOLDING CO ADR	77,496	1,556,456	4,341,326
JINS HOLDINGS INC	32,000	1,463,348	2,453,554
JINXIN FERTILITY GROUP LTD	2,974,000	4,327,267	7,505,991
JIUGUI LIQUOR CO LTD A	6,300	140,556	249,237
JIUMAOJIU INTERNATIONAL HOLD	1,412,000	3,326,712	5,772,839
JK CEMENT LTD	73,189	1,678,750	2,807,728
JM AB	153,256	3,843,745	5,302,579
JM HOLDINGS CO LTD	7,600	156,471	150,918
JMT NETWORK SERVICES NVDR	13,229	14,025	17,955
JMT NETWORK SERVICES PCL F	985,400	1,058,565	1,337,438
JNBY DESIGN LTD	461,500	745,846	820,091
JOHN LAING GROUP PLC	1,075,973	4,023,817	5,942,640
JOHN WOOD GROUP PLC	1,746,484	5,630,072	5,300,659
JOHNSON ELECTRIC HOLDINGS	850,575	1,789,276	2,196,029
JOHNSON HEALTH TECH CO LTD	1,078,000	3,220,445	3,261,567
JOHNSON MATTHEY PLC	418,895	14,896,372	17,782,915
JOINCARE PHARMACEUTICAL GR A	23	45	49
JOINN LABORATORIES CHINA C A	33,300	472,009	947,070
JOINTOWN PHARMACEUTICAL A	25,387	59,541	60,394
JOLLIBEE FOODS CORP	904,340	3,773,529	3,957,124
JONJEE HIGH TECH INDUSTRIA A	10,673	79,244	69,415
JOSHIN DENKI CO LTD	40,700	881,555	986,422
JOYFUL HONDA CO LTD	130,900	1,387,291	1,596,888
JOYY INC ADR	114,312	7,952,213	7,541,163
JP HOLDINGS INC	28,400	73,249	68,831
JS GLOBAL LIFESTYLE CO LTD	1,459,948	2,664,086	4,107,711
JSE LTD	185,133	1,085,704	1,378,247
JSP CORP	6,300	106,045	90,535
JSR CORP	480,700	9,206,654	14,552,230
JSW STEEL LTD	2,197,687	7,178,984	20,220,613
JTEKT CORP	1,038,500	11,252,723	10,657,280
JUBILANT FOODWORKS LTD	162,548	3,291,820	6,735,912
JUBILANT PHARMOVA LTD	162,236	1,097,799	1,598,242
JUEWEI FOOD CO LTD A	3,780	39,879	49,315
JULIUS BAER GROUP LTD	620,796	26,829,112	40,551,374
JUMBO INTERACTIVE LTD	110,308	1,783,947	1,471,600
JUMBO SA	35,022	643,352	589,348
JUNGHEINRICH PRFD	106,447	2,388,962	5,203,430
JUPITER FUND MANAGEMENT	955,625	4,090,522	3,722,818
JUPITER MINES LTD	475,414	112,384	103,506

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JUROKU BANK LTD/THE	80,000	1,925,665	1,409,857
JUST EAT TAKEAWAY	342,772	24,550,404	31,688,121
JUST EAT TAKEAWAY SPONS ADR	632,297	11,387,663	11,545,738
JUST GROUP PLC	409,936	571,810	527,514
JUSTSYSTEMS CORP	74,900	2,899,986	4,413,425
JYP ENTERTAINMENT CORP	60,168	1,769,456	2,163,836
JYSKE BANK REG	125,345	3,311,860	6,064,807
K S AG REG	419,695	2,474,372	5,713,786
K S HOLDINGS CORP	378,800	4,035,188	4,358,299
K WAH INTL HOLDINGS	3,070,000	1,520,825	1,490,358
K+O ENERGY GROUP INC	2,800	37,198	33,326
KADOKAWA CORP	93,700	1,646,440	3,807,433
KAGOME CO LTD	174,600	4,062,041	4,610,799
KAIMEI ELECTRONIC CORP	271,000	1,266,764	1,196,339
KAISA GROUP HOLDINGS LTD	5,243,999	2,518,159	1,985,276
KAJARIA CERAMICS LTD	186,356	1,496,995	2,456,876
KAJIMA CORP	974,900	10,196,598	12,358,630
KAKAKU.COM INC	1,015,080	19,440,028	30,683,786
KAKAO CORP	590,772	16,016,563	85,508,890
KAKAO GAMES CORP	59,061	2,829,615	3,031,324
KAKEN PHARMACEUTICAL CO LTD	85,800	3,678,163	3,679,683
KALBE FARMA TBK PT	41,406,900	4,591,735	3,997,908
KAMADA LTD	13,638	83,471	79,940
KAMEDA SEIKA CO LTD	31,700	1,132,155	1,265,258
KAMEI CORP	5,900	66,315	59,696
KAMIGUMI CO LTD	393,200	7,608,324	7,981,616
KANADEN CORP	5,821	63,899	55,068
KANAGAWA CHUO KOTSU CO LTD	1,900	64,883	60,686
KANAMOTO CO LTD	65,100	1,271,632	1,500,368
KANDENKO CO LTD	240,100	1,891,479	1,875,545
KANEKA CORP	134,600	4,548,546	5,426,930
KANEMATSU CORP	449,000	5,291,575	5,975,070
KANEMATSU ELECTRONICS LTD	3,100	104,643	100,270
KANGJI MEDICAL HOLDINGS LTD	653,500	931,938	1,087,224
KANGWON LAND INC	341,405	7,994,912	8,155,037
KANSAI ELECTRIC POWER CO INC	1,597,611	24,688,938	15,250,643
KANSAI NEROLAC PAINTS LTD	288,044	2,049,940	2,229,018
KANSAI PAINT CO LTD	1,204,100	27,890,195	30,712,741
KANSAI SUPER MARKET LTD	4,800	48,782	42,425
KANTO DENKA KOGYO CO LTD	26,200	212,208	233,933
KAO CORP	3,631,061	251,829,732	223,608,451
KAP INDUSTRIAL HOLDINGS LTD	5,578,558	568,355	1,613,548
KAPPA CREATE CO LTD	7,700	103,201	100,803
KARDEMIR KARABUK DEMIR CL D	1	0	0

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Security Name	Shares	Book Value	Market Value
KARDEX HOLDING AG REG	1,566	320,804	362,551
KARO PHARMA AB	25,204	148,339	161,501
KASIKORNBANK PCL FOREIGN	3,296,600	17,302,920	12,137,248
KATAKURA INDUSTRIES CO LTD	12,100	159,326	162,220
KATHMANDU HOLDINGS LTD	1,288,718	1,475,521	1,449,792
KATITAS CO LTD	109,500	2,309,595	3,078,115
KATO SANGYO CO LTD	44,491	1,256,556	1,356,897
KAWAI MUSICAL INSTRUMENTS MF	7,600	206,489	263,970
KAWASAKI HEAVY INDUSTRIES	322,000	8,556,450	6,890,260
KAWASAKI KISEN KAISHA LTD	181,000	2,408,736	6,514,956
KB FINANCIAL GROUP INC	847,615	36,301,911	41,998,772
KBC ANCORA	8,076	346,448	344,592
KBC GROUP NV	606,829	37,102,654	46,272,779
KCC CORP	9,675	2,254,459	2,951,083
KCE ELECTRONICS PCL FOREIGN	1,784,800	1,583,349	4,287,975
KDDI CORP	12,815,725	307,989,668	400,094,487
KE HOLDINGS INC ADR	665,569	29,397,790	31,734,330
KEC INTERNATIONAL LTD	263,668	1,263,701	1,606,200
KEE TAI PROPERTIES CO LTD	138,000	48,365	49,281
KEIHAN HOLDINGS CO LTD	209,400	7,148,856	6,339,166
KEIHANSHIN BUILDING CO LTD	68,900	518,737	845,498
KEIKYU CORP	540,300	9,375,528	6,610,752
KEIO CORP	812,104	43,715,072	47,779,432
KEISEI ELECTRIC RAILWAY CO	1,008,164	31,893,052	32,200,571
KEIYO BANK LTD/THE	43,500	180,299	159,514
KEIYO CO LTD	19,500	129,353	137,918
KELLER GROUP PLC	23,754	263,498	263,176
KEMIRA OYJ	197,727	2,484,237	3,113,955
KENDA RUBBER INDUSTRIAL CO	1,404,000	1,973,506	2,040,808
KENEDIX RETAIL REIT CORP	1,274	3,035,888	3,449,293
KENKO MAYONNAISE CO LTD	6,900	117,831	98,847
KENON HOLDINGS LTD	37,249	806,714	1,284,882
KEPCO PLANT SERVICE + ENGINE	49,037	2,978,274	1,865,858
KEPPEL CORP LTD	3,116,609	16,529,748	12,682,526
KEPPEL INFRASTRUCTURE TRUST	8,338,247	3,208,280	3,442,737
KERING	159,835	54,118,135	139,697,186
KERNEL HOLDING SA	22,066	299,172	317,050
KERRY GROUP PLC A	911,705	101,738,912	127,364,358
KERRY LOGISTICS NETWORK LTD	1,345,042	2,186,835	4,078,850
KERRY PROPERTIES LTD	1,351,585	5,111,389	4,455,478
KESKO OYJ B SHS	595,332	7,963,572	21,992,042
KEWPIE CORP	227,500	4,134,022	5,109,987
KEY COFFEE INC	5,200	100,094	97,731
KEYENCE CORP	1,276,724	476,057,721	644,976,256

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KEYERA CORP	482,600	11,856,720	12,981,835
KFC HOLDINGS JAPAN LTD	6,300	169,273	160,409
KGHM POLSKA MIEDZ SA	85,451	4,118,799	4,211,946
KH NEOCHEM CO LTD	75,800	1,585,210	1,762,680
KIA CORP	561,032	17,156,057	44,637,453
KIATNAKIN PHATRA BAN FOREIGN	1,305,600	2,521,363	2,271,051
KIKKOMAN CORP	398,683	12,762,630	26,329,817
KIMBERLY CLARK DE MEXICO A	1,825,160	3,580,796	3,242,305
KINAXIS INC	58,600	3,948,328	7,716,952
KINDEN CORP	282,400	3,582,095	4,615,493
KINEA INDICE DE PRECOS FII	91,094	1,890,438	1,939,754
KINEPOLIS	7,085	368,053	382,464
KING S TOWN BANK	2,106,000	2,026,446	3,012,081
KING SLIDE WORKS CO LTD	144,000	1,568,333	2,028,533
KING YUAN ELECTRONICS CO LTD	2,526,000	2,540,931	4,070,611
KINGBOARD HOLDINGS LTD	1,630,000	4,652,875	9,046,402
KINGBOARD LAMINATES HLDG LTD	2,292,500	2,168,329	5,142,431
KINGDEE INTERNATIONAL SFTWR	19,046,000	38,385,970	64,624,233
KINGFA SCI.+ TECH CO LTD A	45,100	117,850	145,613
KINGFISHER PLC	4,759,797	15,544,701	23,967,414
KINGSOFT CLOUD HOLDINGS ADR	177,568	7,110,095	6,024,882
KINGSOFT CORP LTD	1,878,845	4,764,806	11,262,159
KINGSPAN GROUP PLC	320,931	13,624,165	30,310,368
KINIK COMPANY	43,000	107,903	104,944
KINNEVIK AB B	529,328	13,603,077	21,204,934
KINPO ELECTRONICS INC	2,945,000	1,002,178	1,368,784
KINROSS GOLD CORP	9,554,170	35,375,015	60,644,251
KINSUS INTERCONNECT TECH	601,030	1,164,361	2,912,124
KINTETSU DEPT STORE CO LTD	3,100	91,176	85,328
KINTETSU GROUP HOLDINGS CO L	1,321,517	57,469,629	46,435,862
KINTETSU WORLD EXPRESS INC	305,000	6,409,623	6,424,813
KION GROUP AG	169,837	10,496,552	18,102,713
KIRIN HOLDINGS CO LTD	2,115,848	40,199,713	41,291,348
KIRKLAND LAKE GOLD LTD	1,992,915	73,410,888	76,880,844
KISOJI CO LTD	6,600	139,466	139,148
KISSEI PHARMACEUTICAL CO LTD	70,100	1,571,033	1,359,810
KITA NIPPON BANK LTD/THE	2,700	48,967	40,139
KITANO CONSTRUCTION CORP	1,600	36,745	33,517
KITZ CORP	34,243	198,640	232,935
KIWOOM SECURITIES CO LTD	26,057	1,628,660	3,031,094
KIYO BANK LTD/THE	140,200	1,972,946	1,815,185
KLABIN SA UNIT	1,520,200	7,145,295	7,979,925
KLOVERN AB B SHS	348,008	608,075	696,655
KLOVERN AB PREF	6,608	240,703	243,391

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KMW CO LTD	63,262	3,967,190	3,039,093
KNORR BREMSE AG	142,807	14,636,250	16,427,426
KOA CORP	15,400	218,109	240,456
KOATSU GAS KOGYO CO LTD	8,400	55,873	49,345
KOBAYASHI PHARMACEUTICAL CO	408,500	32,754,776	34,928,057
KOBE BUSSAN CO LTD	99,200	1,209,847	3,128,210
KOBE STEEL LTD	1,146,269	11,597,794	7,363,635
KOEI TECMO HOLDINGS CO LTD	496,360	18,393,716	24,238,861
KOENIG + BAUER AG	3,809	113,894	127,156
KOGAN.COM LTD	145,499	2,049,204	1,264,923
KOH YOUNG TECHNOLOGY INC	130,135	1,443,048	2,750,267
KOHNAN SHOJI CO LTD	55,600	1,005,478	1,913,614
KOITO MANUFACTURING CO LTD	252,500	8,699,782	15,720,110
KOJAMO OYJ	426,763	9,526,062	9,752,518
KOKUYO CO LTD	397,300	6,366,435	6,210,609
KOLMAR KOREA CO LTD	32,602	1,426,391	1,679,098
KOLON INDUSTRIES INC	41,010	1,953,277	2,942,422
KOMATSU LTD	2,174,009	50,078,573	54,071,104
KOMATSU MATERE CO LTD	11,500	101,262	93,459
KOMAX HOLDING AG REG	1,984	481,902	501,393
KOMEDA HOLDINGS CO LTD	71,300	1,184,937	1,329,768
KOMERCNI BANKA AS	19,371	598,803	681,768
KOMERI CO LTD	60,600	1,440,902	1,429,415
KOMORI CORP	20,900	141,855	153,092
KONAMI HOLDINGS CORP	714,278	30,159,998	42,924,896
KONE OYJ B	2,976,751	194,674,173	242,872,997
KONECRANES OYJ	159,320	5,341,245	6,711,066
KONGSBERG GRUPPEN ASA	167,299	2,873,953	4,308,262
KONICA MINOLTA INC	1,033,700	9,552,180	5,718,459
KONINKLIJKE AHOLD DELHAIZE N	7,740,427	183,344,423	230,126,980
KONINKLIJKE DSM NV	363,446	30,846,607	67,841,104
KONINKLIJKE KPN NV	26,651,894	82,918,864	83,251,513
KONINKLIJKE PHILIPS NV	2,059,285	76,084,458	102,055,664
KONISHI CO LTD	10,500	170,566	152,689
KONOIKE TRANSPORT CO LTD	12,800	140,047	139,775
KOOLEARN TECHNOLOGY HOLDING	598,500	2,408,457	749,873
KOREA AEROSPACE INDUSTRIES	137,528	5,301,510	4,017,823
KOREA ELECTRIC POWER CORP	556,864	14,613,361	12,287,946
KOREA ELECTRIC TERMINAL CO	15,658	691,405	1,404,305
KOREA GAS CORPORATION	61,241	2,480,440	2,006,654
KOREA INVESTMENT HOLDINGS CO	81,298	4,219,126	7,435,683
KOREA PETRO CHEMICAL IND	6,351	1,065,480	1,342,217
KOREA SHIPBUILDING + OFFSHOR	93,134	10,437,565	11,081,966
KOREA ZINC CO LTD	21,663	6,342,524	8,300,479

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Security Name	Shares	Book Value	Market Value
KOREAN AIR LINES CO LTD	380,376	7,638,262	10,639,652
KOREAN REINSURANCE CO	182,425	1,540,771	1,595,601
KORIAN	142,776	4,303,858	5,272,567
KORNIT DIGITAL LTD	87,755	3,862,346	10,910,579
KOSE CORP	63,550	6,059,092	10,008,595
KOSSAN RUBBER INDUSTRIES	2,879,800	1,434,501	2,233,640
KOTOBUKI SPIRITS CO LTD	42,900	1,498,733	2,775,223
KOURAKUEN HOLDINGS CORP	4,441	68,805	61,659
KPJ HEALTHCARE BERHAD	5,443,600	1,265,130	1,324,349
KRESNA GRAHA INVESTAMA TBK P	4,826,300	23,591	44,935
KRONES AG	6,465	525,803	577,697
KRUK SA	5,662	262,868	373,600
KRUNG THAI BANK NVDR	341,900	143,958	114,144
KRUNG THAI BANK PUB CO FOREI	13,614,926	7,519,747	4,545,389
KRUNGTHAI CARD PCL FOREIGN	2,862,700	4,060,036	5,984,427
KUAISHOU TECHNOLOGY	578,900	27,838,954	14,521,233
KUALA LUMPUR KEPONG BHD	1,050,280	5,787,583	5,150,837
KUANG CHI TECHNOLOGIES CO A	43,063	86,328	138,703
KUBOTA CORP	2,403,119	33,238,907	48,651,305
KUEHNE NAGEL INTL AG REG	465,887	66,476,298	159,571,401
KUMAGAI GUMI CO LTD	78,000	2,010,670	1,967,745
KUMBA IRON ORE LTD	179,651	4,901,086	8,059,714
KUMHO PETROCHEMICAL CO LTD	37,872	3,783,320	7,364,887
KUMHO TIRE CO INC	294,049	2,550,836	2,094,102
KUMIAI CHEMICAL INDUSTRY CO	216,841	1,389,210	1,660,644
KUNG LONG BATTERIES INDUSTRI	16,000	82,992	86,424
KUNGSLEDEN AB	418,489	3,171,487	5,069,539
KUNLUN ENERGY CO LTD	6,300,000	6,636,941	5,808,508
KUNLUN TECH CO LTD A	13,680	39,121	34,683
KURA SUSHI INC	43,600	860,277	1,826,651
KURARAY CO LTD	779,800	9,461,626	7,496,591
KUREHA CORP	85,500	5,394,753	4,953,284
KURIMOTO LTD	3,000	47,538	44,653
KURITA WATER INDUSTRIES LTD	701,553	20,329,844	33,690,220
KUSURI NO AOKI HOLDINGS CO L	30,000	1,617,328	2,189,386
KUWAIT FINANCE HOUSE	6,595,591	16,275,744	16,614,848
KUWAIT PROJECTS HOLDING	352,513	190,106	188,366
KWEICHOW MOUTAI CO LTD A	19,258	4,061,337	6,130,452
KWG GROUP HOLDINGS LTD	2,742,144	2,088,533	3,672,270
KWG LIVING GROUP HOLDINGS LT	1,737,473	736,530	2,228,376
KWS SAAT SE + CO KGAA	2,886	249,984	237,522
KYB CORP	42,900	1,306,248	1,453,320
KYOCERA CORP	2,456,692	132,931,535	152,018,746
KYODO PRINTING CO LTD	2,400	64,833	57,302

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Security Name	Shares	Book Value	Market Value
KYOKUTO KAIHATSU KOGYO CO	16,800	256,173	238,703
KYOKUTO SECURITIES	12,000	94,371	87,684
KYOKUYO CO LTD	2,400	66,353	62,600
KYORIN HOLDINGS INC	81,700	1,423,997	1,333,817
KYORITSU MAINTENANCE CO LTD	55,000	2,361,201	1,793,855
KYOSAN ELECTRIC MFG CO LTD	14,500	54,063	55,131
KYOWA KIRIN CO LTD	2,014,480	37,599,417	71,511,408
KYUDENKO CORP	85,800	2,768,646	2,755,897
KYUSHU ELECTRIC POWER CO INC	1,003,600	13,317,271	7,731,129
KYUSHU FINANCIAL GROUP INC	764,800	3,976,736	2,701,159
KYUSHU RAILWAY COMPANY	345,800	10,354,509	7,807,684
L OCCITANE INTERNATIONAL SA	1,067,500	2,374,321	3,903,887
L OREAL	524,483	102,550,689	233,741,850
L+F CO LTD	47,175	1,324,052	3,195,031
L+K ENGINEERING CO LTD	40,000	45,631	42,135
L+T FINANCE HOLDINGS LTD	1,839,899	2,678,013	2,299,564
L+T TECHNOLOGY SERVICES LTD	57,012	1,291,743	2,226,712
LA COMER SAB DE CV	1,113,245	1,378,466	2,361,742
LA FRANCAISE DES JEUX SAEM	193,245	6,718,279	11,362,217
LAGARDERE SA	253,931	2,818,108	6,275,693
LAKSHMI MACHINE WORKS LTD	13,091	1,272,763	1,147,281
LAMDA DEVELOPMENT SA	37,590	325,603	335,227
LANCASHIRE HOLDINGS LTD	533,747	5,023,134	4,516,237
LAND + HOUSES PUB CO FOR REG	14,541,800	4,614,373	3,607,092
LAND MARK OPTOELECTRONICS	157,100	1,509,535	1,494,177
LANDIS GYR GROUP AG	54,363	4,292,670	3,799,264
LANXESS AG	186,349	9,642,589	12,777,722
LAO FENG XIANG CO LTD B	450,834	1,563,009	1,490,908
LAOBAIXING PHARMACY CHAIN A	4,799	41,635	39,130
LAOX CO LTD	14,400	23,718	29,970
LARGAN PRECISION CO LTD	223,694	29,458,081	24,888,341
LARSEN + TOUBRO INFOTECH LTD	94,075	2,950,951	5,152,799
LARSEN + TOUBRO LTD	4,389,949	82,934,365	88,622,871
LASERTEC CORP	167,700	7,384,908	32,621,344
LAURENTIAN BANK OF CANADA	23,200	738,908	818,548
LAURUS LABS LTD	810,478	2,462,853	7,508,888
LAWSON INC	387,416	21,656,511	17,941,420
LB GROUP CO LTD A	39,062	117,036	209,069
LEC INC	9,000	102,869	91,630
LEE + MAN PAPER MANUFACTURIN	3,258,000	2,517,950	2,479,417
LEE S PHARMACEUTICAL HLDGS	59,500	45,614	37,236
LEEJAM SPORTS CO JSC	53,693	978,242	1,113,832
LEENO INDUSTRIAL INC	20,162	934,179	3,142,060
LEG IMMOBILIEN SE	158,328	16,892,618	22,803,606

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LEGAL + GENERAL GROUP PLC	12,895,961	34,379,825	45,891,768
LEGEND HOLDINGS CORP H	1,147,660	2,705,334	1,885,710
LEGOCHEM BIOSCIENCES INC	35,407	1,187,138	1,672,648
LEGRAND SA	586,063	32,952,484	62,036,812
LEM HOLDING SA REG	148	287,147	310,618
LENDLEASE GROUP	1,494,472	14,350,557	12,857,835
LENENERGO PFD	31,420	64,073	66,084
LENOVO GROUP LTD	55,683,261	41,819,130	64,030,534
LENS TECHNOLOGY CO LTD A	1,866,450	7,855,382	8,496,141
LENZING AG	3,619	465,323	442,911
LEO GROUP CO LTD A	59	26	21
LEONARDO SPA	1,205,510	15,966,820	9,738,538
LEONG HUP INTERNATIONAL BHD	490,100	81,555	82,638
LEONTEQ AG	6,151	304,887	367,989
LEPU MEDICAL TECHNOLOGY A	24,788	121,778	123,233
LEROY SEAFOOD GROUP ASA	567,401	3,972,154	4,976,924
LET S GOWEX S.A	86,288	0	0
LEXINFINTech HOLDINGS L ADR	247,760	2,647,181	3,035,060
LG CHEM LTD	105,897	30,214,655	79,929,361
LG CHEM LTD PREFERENCE	16,242	2,662,632	5,531,063
LG CORP	178,752	11,667,515	16,269,662
LG DISPLAY CO LTD	482,250	10,002,469	10,491,609
LG ELECTRONICS INC	234,937	17,855,387	34,109,310
LG ELECTRONICS PREF	41,106	977,161	2,872,657
LG HOUSEHOLD + HEALTH CARE	19,009	12,615,037	29,741,915
LG HOUSEHOLD + HEALTH PREF	4,844	2,465,223	3,290,556
LG INNOTEK CO LTD	30,849	4,372,198	6,108,713
LG UPLUS CORP	1,660,556	16,118,094	22,634,227
LI AUTO INC ADR	983,235	26,990,307	34,354,231
LI NING CO LTD	4,672,840	14,297,075	57,042,723
LIAONING CHENG DA CO LTD A	21,614	58,669	69,617
LIAONING PORT CO LTD A	200,700	53,115	53,119
LIBERBANK SA	696,265	250,406	255,637
LIBERTY GLOBAL PLC C	2,307,114	59,871,966	62,384,363
LIBERTY GLOBAL PLC A	400,731	9,773,420	10,883,854
LIBERTY HOLDINGS LTD	262,373	2,035,665	1,134,844
LIC HOUSING FINANCE LTD	654,774	4,210,446	4,140,237
LIEN HWA INDUSTRIAL HOLDINGS	2,094,578	1,881,096	3,758,776
LIFCO AB B SHS	507,796	8,108,386	11,875,283
LIFE CORP	43,600	1,170,064	1,384,719
LIFE HEALTHCARE GROUP HOLDIN	3,068,775	5,330,849	4,882,960
LIFESTYLE COMMUNITIES LTD	211,709	1,556,807	2,481,062
LIFESTYLE INTL HLDGS LTD	208,500	181,562	160,016
LIFETECH SCIENTIFIC CORP	4,860,000	1,050,038	3,222,957

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Security Name	Shares	Book Value	Market Value
LIGHT SA	833,300	3,571,602	2,534,185
LIGHTSPEED POS INC SUB VOTE	178,900	6,874,252	14,988,997
LINAMAR CORP	24,600	1,450,144	1,544,577
LINDAB INTERNATIONAL AB	150,468	2,042,368	3,513,556
LINDE PLC	1,193,116	219,162,472	344,929,836
LINEA DIRECTA ASEGURADORA SA	1,462,166	2,612,846	3,063,949
LINGYI ITECH GUANGDONG CO A	98,913	144,732	140,695
LINICAL CO LTD	5,900	41,940	44,812
LINK ADMINISTRATION HOLDINGS	1,127,033	6,178,303	4,264,446
LINTEC CORP	116,600	2,205,388	2,531,814
LION CORP	1,789,801	32,227,117	30,348,729
LIPPO KARAWACI TBK PT	130,321,210	3,235,970	1,384,101
LIQUEFIED NATURAL GAS LTD	1,323,316	2,731,694	1
LISI	4,410	128,859	144,082
LITE ON TECHNOLOGY CORP	16,288,275	25,425,183	33,672,665
LIVANOVA PLC	100,767	7,334,494	8,475,512
LIVZON PHARMACEUTICAL GROU H	347,089	955,287	1,709,556
LIXIL CORP	940,100	20,872,708	24,334,691
LLOYDS BANKING GROUP PLC	153,693,153	146,674,291	99,131,943
LOBLAW COMPANIES LTD	1,288,148	67,517,680	79,361,068
LOCALIZA RENT A CAR	1,262,700	11,630,826	16,105,065
LOCAWEB SERVICOS DE INTERNET	913,900	4,085,735	4,928,432
LOCK+LOCK CO LTD	9,254	120,607	112,578
LOGAN GROUP CO LTD	2,297,000	3,226,313	3,436,989
LOGITECH INTERNATIONAL REG	1,248,546	83,267,658	151,416,678
LOGO YAZILIM SANAYI VE TICAR	22,950	107,800	87,758
LOJAS AMERICANAS SA	666,191	2,794,337	2,742,909
LOJAS AMERICANAS SA PREF	1,909,595	9,268,625	8,212,493
LOJAS QUERO QUERO S/A	347,400	1,023,856	1,586,124
LOJAS RENNER S.A.	1,751,567	19,512,292	15,439,244
LONDON STOCK EXCHANGE GROUP	790,971	47,031,718	87,087,155
LONG CHEN PAPER + PACKAGING	1,912,403	1,016,263	1,997,341
LONG4LIFE LTD	212,208	51,161	62,865
LONGFOR GROUP HOLDINGS LTD	4,080,175	15,045,757	22,854,885
LONGI GREEN ENERGY TECHNOL A	1,760,638	4,547,081	24,209,675
LONKING HOLDINGS LTD	4,308,000	1,131,756	1,392,388
LONZA GROUP AG REG	166,236	38,665,424	117,939,708
LOOMIS AB	167,014	3,969,539	5,227,884
LOTES CO LTD	154,903	1,183,027	3,246,778
LOTTE CHEMICAL CORP	39,209	7,196,395	9,139,424
LOTTE CORP	60,293	2,637,087	2,152,270
LOTTE FINE CHEMICAL CO LTD	37,006	1,580,473	2,168,802
LOTTE SHOPPING CO	25,532	4,677,138	2,618,609
LOTTE TOUR DEVELOPMENT CO LT	67,413	694,660	1,206,209

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Security Name	Shares	Book Value	Market Value
LOVISA HOLDINGS LTD	115,707	710,581	1,324,723
LPP SA	349	718,607	1,179,835
LS CORP	51,908	2,836,591	3,263,408
LS ELECTRIC CO LTD	34,465	1,988,690	1,710,779
LSR GROUP PJSC	10,241	114,963	108,643
LSR GROUP PJSC GDR REGS	314,991	497,656	658,331
LT GROUP INC	6,238,100	1,767,551	1,648,499
LUCKY CEMENT	56,608	303,092	310,137
LUFAX HOLDING LTD ADR	1,135,618	14,723,995	12,832,483
LUK FOOK HOLDINGS INTL LTD	725,000	2,091,706	2,501,980
LUKOIL PJSC	214,667	15,731,616	19,855,311
LUKOIL PJSC SPON ADR	970,298	71,940,753	89,869,001
LULULEMON ATHLETICA INC	289,730	50,216,507	105,742,758
LUNDBERGS AB B SHS	159,585	5,802,577	10,304,173
LUNDIN ENERGY AB	413,267	9,275,614	14,632,256
LUNDIN MINING CORP	1,415,000	6,921,263	12,775,337
LUPIN LTD	1,752,484	20,602,385	27,092,417
LUXFER HOLDINGS PLC	13,524	287,791	300,909
LUXI CHEMICAL GROUP CO LT A	1,163,087	2,883,867	3,371,788
LUXSHARE PRECISION INDUSTR A	105,751	610,358	752,927
LUYE PHARMA GROUP LTD	3,974,500	2,918,700	2,615,257
LUZHOU LAOJIAO CO LTD A	22,394	377,141	817,793
LVGEM CHINA REAL ESTATE INVE	2,388,000	820,857	624,225
LVMH MOET HENNESSY LOUIS VUI	545,963	145,751,777	428,163,872
LX HOLDINGS CORP	85,746	591,103	856,584
LX INTERNATIONAL CORP	49,652	1,235,440	1,375,609
LX SEMICON CO LTD	19,128	717,374	2,065,413
LYNAS RARE EARTHS LTD	1,987,712	3,579,989	8,520,891
M+A CAPITAL PARTNERS CO LTD	27,600	835,399	1,347,797
M+G PLC	5,638,669	12,638,968	17,830,258
M3 INC	1,023,300	21,213,512	74,799,828
M6 METROPOLE TELEVISION	22,439	480,508	472,069
MAANSHAN IRON + STEEL A	4,198,300	2,481,996	2,787,668
MABANEE CO KPSC	237,530	538,249	565,247
MABUCHI MOTOR CO LTD	110,400	3,628,361	4,177,674
MACAU LEGEND DEVELOPMENT LTD	304,000	44,577	40,320
MACMAHON HOLDINGS LTD	975,407	148,584	139,135
MACNICA FUJI ELECTRONICS HOL	102,600	1,569,455	2,469,093
MACQUARIE GROUP LTD	713,458	50,972,604	83,788,402
MACRONIX INTERNATIONAL CO	4,006,830	4,976,159	6,571,992
MAEDA CORP	306,200	3,116,871	2,656,731
MAEDA KOSEN CO LTD	46,500	780,094	1,462,159
MAEDA ROAD CONSTRUCTION CO	77,000	1,361,728	1,513,776
MAEZAWA KYUSO INDUSTRIES CO	7,600	78,670	70,529

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MAGAZINE LUIZA SA	6,182,200	14,246,621	26,057,680
MAGELLAN FINANCIAL GROUP LTD	297,821	7,965,484	12,042,513
MAGNA INTERNATIONAL INC	611,472	22,298,406	56,673,376
MAGNIT PJSC SPON GDR REGS	1,206,527	23,964,466	17,500,674
MAGNIT PJSC	5,904	409,247	429,341
MAGNITOGORS SPON GDR REGS	262,103	2,135,765	2,814,986
MAGNITOGORSK IRON + STEEL WO	3,079,650	2,501,795	2,554,229
MAGNUM BHD	270,480	143,535	129,002
MAGYAR TELEKOM TELECOMMUNICA	171,309	226,215	247,122
MAHANAGAR GAS LTD	127,592	1,779,869	1,950,872
MAHARAH HUMAN RESOURCES CO	23,069	472,305	484,705
MAHINDRA + MAHINDRA FIN SECS	1,298,960	3,485,926	2,745,414
MAHINDRA + MAHINDRA LTD	6,361,710	63,044,445	66,561,306
MAISONS DU MONDE SA	13,480	299,117	334,106
MAJESTIC CAPITAL LTD	3,810	0	16
MAKALOT INDUSTRIAL CO LTD	523,316	2,805,325	5,146,293
MAKINO MILLING MACHINE CO	44,000	1,498,837	1,776,016
MAKITA CORP	530,900	13,783,172	25,016,731
MALAKOFF CORP BHD	5,521,300	1,147,239	1,083,912
MALAYAN BANKING BHD	36,954,108	79,138,911	72,190,248
MALAYSIA AIRPORTS HLDGS BHD	1,965,274	3,846,954	2,840,333
MALAYSIAN PACIFIC INDUSTRIES	192,300	1,755,170	1,797,240
MALAYSIAN RESOURCES CORP BHD	709,300	78,688	69,196
MAN GROUP PLC/JERSEY	3,174,754	5,903,169	7,892,183
MAN WAH HOLDINGS LTD	3,347,600	5,043,009	8,043,706
MANAPPURAM FINANCE LTD	1,233,046	2,472,413	2,799,361
MANDO CORP	73,216	2,674,793	4,323,460
MANDOM CORP	80,300	1,476,565	1,497,621
MANGO EXCELLENT MEDIA CO L A	24,611	187,215	261,315
MANI INC	133,400	3,266,329	3,060,063
MANILA ELECTRIC COMPANY	562,500	3,816,198	3,194,203
MANILA WATER COMPANY	406,900	134,802	152,541
MANITOU BF	3,768	126,656	120,649
MANULIFE FINANCIAL CORP	4,329,682	89,703,806	85,313,931
MAOYAN ENTERTAINMENT	537,800	864,712	846,258
MAPELEY LTD	30,416	0	0
MAPFRE SA	2,178,822	7,131,250	4,605,742
MARFRIG GLOBAL FOODS SA	848,700	2,478,656	3,237,267
MARICO LTD	3,885,541	19,426,837	27,747,143
MARIELLA BURANI SPA	28,240	0	0
MARKS + SPENCER GROUP PLC	5,000,986	7,427,358	10,117,664
MARLEY SPOON AG CDI	502,976	1,070,154	1,193,245
MARR SPA	9,227	198,888	219,940
MARSHALLS PLC	434,912	3,079,239	4,121,551

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MARSTON S PLC	338,924	459,664	411,788
MARTINREA INTERNATIONAL INC	41,000	400,263	432,747
MARUBENI CORP	4,291,112	29,944,909	37,351,503
MARUDAI FOOD CO LTD	6,300	97,835	96,211
MARUHA NICHIRO CORP	81,000	1,910,977	1,723,047
MARUI GROUP CO LTD	457,067	7,139,920	8,598,576
MARUICHI STEEL TUBE LTD	154,500	4,059,271	3,631,773
MARUSAN SECURITIES CO LTD	23,500	136,747	127,885
MARUTI SUZUKI INDIA LTD	984,921	99,705,433	99,590,579
MARUWA CO LTD	18,400	998,335	1,855,086
MARUWA UNYU KIKAN CO LTD	84,600	1,548,144	1,203,562
MARUZEN SHOWA UNYU CO LTD	4,200	123,339	126,390
MAS REAL ESTATE INC	207,985	225,571	264,811
MASRAF AL RAYAN	29,601,717	33,716,781	36,252,144
MASSMART HOLDINGS LTD	55,648	207,273	245,527
MATRIX IT LTD	69,642	970,738	1,883,337
MATSUDA SANGYO CO LTD	5,700	105,024	110,261
MATSUI SECURITIES CO LTD	235,000	1,921,864	1,715,019
MATSUKIYOCOCOKARA + CO	164,400	3,947,697	7,265,357
MATSUYA CO LTD	14,200	117,969	119,751
MATSUYAFOODS HOLDINGS CO LTD	2,700	85,520	85,751
MAUREL ET PROM	17,850	42,168	40,220
MAX CO LTD	89,600	1,206,206	1,470,864
MAX FINANCIAL SERVICES LTD	547,161	4,471,742	7,805,859
MAXELL LTD	79,900	1,237,059	894,097
MAXIS BHD	6,009,700	8,111,875	6,354,952
MAXSCEND MICROELECTRONICS A	4,440	184,536	369,379
MAXVALU TOKAI CO LTD	4,300	100,898	96,081
MAYNE PHARMA GROUP LTD	763,386	203,502	183,396
MAYORA INDAH PT	7,662,600	1,448,730	1,220,731
MAYR MELNHOF KARTON AG	2,972	612,670	633,000
MAYTRONICS LTD	97,067	1,767,174	2,022,961
MAZDA MOTOR CORP	1,876,900	18,026,378	17,654,596
MBANK SA	6,220	337,954	530,996
MBK W2 WRTS	36,868	0	0
MCB BANK LTD	177,673	200,304	180,187
MCDONALD S HOLDINGS CO JAPAN	416,400	19,097,206	18,383,278
MCJ CO LTD	138,600	919,002	1,547,215
MCMILLAN SHAKESPEARE LTD	112,385	1,095,468	1,092,631
MCNEX CO LTD	25,671	742,431	1,080,500
MEBUKI FINANCIAL GROUP INC	2,154,900	7,018,113	4,543,171
MECHEL PREF SPON ADR	79,291	36,632	57,882
MEDACTA GROUP SA	2,154	232,531	282,897
MEDIASET ESPANA COMUNICACION	68,543	408,029	429,999

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Security Name	Shares	Book Value	Market Value
MEDIATEK INC	3,474,815	42,263,447	119,973,873
MEDIBANK PRIVATE LTD	6,084,449	12,844,939	14,434,568
MEDICARE GROUP	66,302	176,635	157,515
MEDICLINIC INTERNATIONAL PLC	875,210	3,849,019	3,593,323
MEDIGEN VACCINE BIOLOGICS	332,043	1,324,315	2,943,549
MEDINET NASR HOUSING	218,000	52,012	46,809
MEDIOBANCA SPA	1,612,559	17,400,358	18,836,497
MEDIPAL HOLDINGS CORP	1,322,966	27,565,433	25,293,575
MEDIPOST CO LTD	32,569	1,238,471	906,663
MEDPACTO INC	27,901	1,632,035	1,736,767
MEDPEER INC	35,100	2,179,962	1,393,058
MEDTRONIC PLC	5,221,621	480,413,213	648,159,815
MEDY TOX INC	8,806	3,084,362	1,853,236
MEGA FINANCIAL HOLDING CO LT	82,833,431	75,348,252	97,660,950
MEGA FIRST CORP BHD	1,367,452	1,225,871	1,149,562
MEGA OR HOLDINGS LTD	40,450	1,004,863	1,303,437
MEGACABLE HOLDINGS CPO	668,430	2,732,677	2,368,150
MEGACHIPS CORP	40,700	736,143	1,167,939
MEGAPORT LTD	287,633	2,250,056	3,979,784
MEGAWORLD CORP	24,973,800	2,379,517	1,652,471
MEGGITT PLC	1,692,916	10,711,375	10,785,988
MEGMILK SNOW BRAND CO LTD	95,800	2,704,019	1,824,680
MEIDENSHA CORP	90,000	1,875,171	1,791,242
MEIJI HOLDINGS CO LTD	921,257	62,015,830	55,197,397
MEINIAN ONEHEALTH HEALTHCA A	56,559	105,116	79,750
MEISEI INDUSTRIAL CO LTD	15,000	105,204	98,928
MEITEC CORP	56,100	1,967,777	3,037,760
MEITU INC	4,216,000	894,390	955,486
MEITUAN CLASS B	9,109,847	120,127,575	375,850,033
MEKONOMEN AB	16,562	245,305	273,834
MELCO INTERNATIONAL DEVELOP.	1,710,000	2,837,926	3,139,978
MELEXIS NV	43,317	1,742,233	4,497,413
MELISRON	40,662	1,839,822	2,782,761
MELROSE INDUSTRIES PLC	10,413,864	24,525,727	22,313,049
MENICON CO LTD	56,200	1,511,147	3,949,545
MENORA MIVTACHIM HOLDINGS LT	8,897	184,893	176,111
MERCADOLIBRE INC	102,591	63,071,947	159,815,234
MERCK KGAA	974,843	106,302,674	186,936,016
MERCURIES + ASSOCIATES HOLDI	127,000	93,916	102,785
MERCURIES LIFE INSURANCE CO	552,000	171,599	185,040
MERCURY NZ LTD	1,531,771	4,299,520	7,139,068
MERIDA INDUSTRY CO LTD	548,742	3,104,745	6,164,423
MERIDIAN ENERGY LTD	2,685,247	6,609,871	10,000,766
MERITZ FIRE + MARINE INSURAN	127,544	1,795,088	2,310,436

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Security Name	Shares	Book Value	Market Value
MERITZ SECURITIES CO LTD	663,697	2,315,005	2,790,574
MERLIN PROPERTY GROUP LIMITED	3	72,035	0
MERRY ELECTRONICS CO LTD	430,765	1,964,440	1,631,071
MERSEN	4,289	149,714	167,086
MESAIEED PETROCHEMICAL HOLDI	9,548,824	6,711,919	4,935,701
MESOBLAST LTD	1,247,134	3,368,085	1,853,846
METALLURGICAL CORP OF CHIN A	193,329	73,149	89,171
METALLURGICAL CORP OF CHIN H	6,297,425	1,639,938	1,467,752
METALURGICA GERDAU SA PREF	1,735,000	4,165,657	4,781,938
METCASH LTD	2,094,750	5,457,383	6,274,809
METHANEX CORP	34,100	1,258,079	1,131,526
METRO AG	288,968	5,315,779	3,577,656
METRO INC/CN	1,878,878	66,785,665	90,173,399
METRO PACIFIC INVESTMENTS CO	30,494,800	2,988,705	2,430,089
METROPOLIS HEALTHCARE LTD	56,361	1,456,588	2,150,218
METROPOLITAN BANK + TRUST	3,947,723	4,752,586	3,938,423
METROVACESA SA	14,017	121,909	110,708
METSA BOARD OYJ	382,512	1,724,694	3,935,164
METSO OUTOTEC OYJ	1,324,921	7,393,049	15,391,716
MEZZION PHARMA CO LTD	11,100	1,297,011	1,347,396
MGM CHINA HOLDINGS LTD	1,711,600	2,971,928	2,591,914
MH DEVELOPMENT LTD	734,000	0	0
MICHELIN (CGDE)	382,547	37,227,881	61,017,635
MICHINOKU BANK LTD/THE	6,300	61,974	52,845
MICRO FOCUS INTERNATIONAL	721,564	2,668,024	5,452,522
MICRO STAR INTERNATIONAL CO	5,505,000	19,716,025	31,118,439
MICROBIO CO LTD	833,580	671,094	1,839,934
MICRONICS JAPAN CO LTD	70,800	922,387	982,359
MICROPORT SCIENTIFIC CORP	4,640,016	23,626,878	41,615,163
MIDAS HOLDINGS LTD	2,510,900	0	2
MIDEA GROUP CO LTD A	1,438,540	17,672,890	15,890,881
MIDEA REAL ESTATE HOLDING LT	433,400	1,093,753	917,491
MIE KOTSU GROUP HOLDINGS INC	19,400	89,538	81,627
MILBON CO LTD	41,400	1,454,116	2,342,481
MILESTONE PHARMACEUTICALS IN	8,739	50,912	48,065
MILLAT TRACTORS LTD	11,018	79,352	75,477
MILLICOM INTL CELLULAR S.A.	15,742	602,180	622,911
MIND CTI LTD	3,990	10,574	12,489
MINDA INDUSTRIES LTD	176,739	947,197	1,522,718
MINDTREE LTD	96,961	2,668,384	3,392,265
MINEBEA MITSUMI INC	887,474	11,323,652	23,500,190
MINERAL RESOURCES LTD	313,322	6,117,422	12,638,723
MING YANG SMART ENERGY GRO A	303,083	689,456	759,484
MING YUAN CLOUD GROUP HOLDIN	1,128,000	5,679,693	5,599,439

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Security Name	Shares	Book Value	Market Value
MINOR INTERNATIONAL PCL FOR	8,791,088	9,822,573	8,228,788
MINTH GROUP LTD	1,500,000	5,190,377	7,127,359
MIPS AB	48,780	3,538,996	4,198,018
MIRAE ASSET LIFE INSURANCE	22,703	84,252	86,284
MIRAE ASSET SECURITIES 2P	326,567	1,184,227	1,383,230
MIRAE ASSET SECURITIES CO LT	753,362	6,618,073	6,308,399
MIRAIT HOLDINGS CORP	187,000	2,432,922	3,320,813
MISC BHD	3,534,500	5,884,793	5,772,350
MISUMI GROUP INC	608,500	9,931,607	20,614,109
MITAC HOLDINGS CORP	2,059,191	1,487,271	2,039,791
MITCHELLS + BUTLERS PLC	164,684	731,631	633,823
MITHRA PHARMACEUTICALS	8,576	273,151	241,544
MITIE GROUP PLC	628,383	545,331	590,294
MITRA ADIPERKASA TBK PT	2,252,000	114,733	97,069
MITRA KELUARGA KARYASEHAT TB	12,596,000	1,987,625	2,432,331
MITSUBISHI CHEMICAL HOLDINGS	3,611,577	23,923,215	30,375,774
MITSUBISHI CORP	3,459,087	85,515,831	94,369,902
MITSUBISHI ELECTRIC CORP	4,560,475	52,383,177	66,256,113
MITSUBISHI ESTATE CO LTD	2,631,793	53,628,768	42,598,578
MITSUBISHI GAS CHEMICAL CO	411,100	6,066,445	8,726,476
MITSUBISHI HC CAPITAL INC	1,442,857	6,328,136	7,734,930
MITSUBISHI HEAVY INDUSTRIES	1,996,947	78,867,871	58,816,287
MITSUBISHI LOGISNEXT CO LTD	145,200	1,473,262	1,330,466
MITSUBISHI LOGISTICS CORP	138,400	3,567,696	4,102,496
MITSUBISHI MATERIALS CORP	320,700	9,321,629	6,400,131
MITSUBISHI MOTORS CORP	1,380,200	12,576,654	3,879,831
MITSUBISHI PENCIL CO LTD	92,200	1,173,003	1,194,554
MITSUBISHI SHOKUHIN CO LTD	4,700	131,643	118,950
MITSUBISHI UFJ FINANCIAL GRO	28,297,657	186,757,808	152,999,585
MITSUBOSHI BELTING LTD	5,000	80,588	78,836
MITSUMI + CO LTD	4,089,322	69,582,601	92,128,567
MITSUMI CHEMICALS INC	484,407	11,134,625	16,737,552
MITSUMI DM SUGAR HOLDINGS CO	6,300	111,861	105,974
MITSUMI FUDOSAN CO LTD	2,028,583	46,346,663	47,027,156
MITSUMI HIGH TEC INC	52,400	845,044	3,016,812
MITSUMI MINING + SMELTING CO	125,200	4,928,788	3,474,331
MITSUMI OSK LINES LTD	257,035	13,754,112	12,366,582
MITSUMI SOKO HOLDINGS CO LTD	8,500	166,769	193,450
MITSUUROKO HOLDINGS CO LTD	93,700	853,208	997,024
MIURA CO LTD	684,000	30,626,226	29,673,484
MIVNE REAL ESTATE KD LTD	1,458,324	2,938,292	4,229,297
MIXI INC	312,500	6,911,267	8,249,617
MIZRAHI TEFAHOT BANK LTD	1,073,937	20,329,305	33,089,850
MIZUHO FINANCIAL GROUP INC	20,141,706	335,472,690	288,088,641

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Security Name	Shares	Book Value	Market Value
MIZUHO LEASING CO LTD	94,100	2,268,928	3,175,101
MIZUNO CORP	9,600	188,872	204,299
MMC NORILSK NICKEL PJSC	116,714	36,773,917	39,554,509
MMC NORILSK NICKEL PJSC ADR	295,720	0	10,075,180
MMG LTD	5,092,000	2,006,477	2,242,464
MNC MEDIA INVESTMENT LTD ADR	109,600	0	0
MOBILE TELECOMMUNICATIONS CO	15,456,592	36,131,054	35,437,427
MOBILE TELESYSTEMS PJSC	76,770	332,973	360,081
MOBILE TELESYSTEMS SP ADR	919,973	8,206,264	8,518,950
MOBIMO HOLDING AG REG	14,587	3,089,393	4,797,369
MOCHIDA PHARMACEUTICAL CO	58,750	1,919,727	1,926,750
MODERN TIMES GROUP B SHS	223,867	2,739,995	3,033,879
MOL HUNGARIAN OIL AND GAS PL	179,203	1,300,060	1,427,555
MOMENTUM METROPOLITAN HOLDIN	2,216,143	2,985,824	3,026,511
MOMO.COM INC	103,000	2,569,916	6,968,327
MONADELPHOUS GROUP LTD	195,165	2,312,463	1,531,136
MONCLER SPA	467,949	16,528,194	31,664,933
MONDI PLC	1,230,390	24,390,630	32,311,724
MONETA MONEY BANK AS	294,667	1,099,160	1,119,289
MONEX GROUP INC	394,600	1,238,109	2,659,346
MONEYSUPERMARKET.COM	1,141,786	3,725,862	4,047,404
MONOGATARI CORP	21,200	1,083,741	1,426,831
MONOTARO CO LTD	1,885,500	37,940,756	44,678,485
MONTAGE TECHNOLOGY CO LTD A	15,934	160,229	153,844
MORGAN ADVANCED MATERIALS PL	73,245	315,071	357,181
MORINAGA + CO LTD	85,400	4,048,445	2,731,507
MORINAGA MILK INDUSTRY CO	90,400	3,621,658	4,715,884
MORIROKU HOLDINGS CO LTD	3,700	75,607	72,973
MORITA HOLDINGS CORP	80,700	884,833	1,162,621
MORPHOSYS AG	71,718	4,842,851	5,563,998
MOS FOOD SERVICES INC	70,500	1,642,956	1,927,809
MOSCOW EXCHANGE MICEX RTS PJ	3,253,515	6,325,124	7,601,834
MOSENERGO PJSC	2,890,000	87,252	92,827
MOTHERSON SUMI SYSTEMS LTD	2,615,274	4,984,998	8,518,200
MOTOR OIL (HELLAS) SA	21,101	334,056	357,839
MOTUS HOLDINGS LTD	374,130	964,297	2,445,683
MOUNT GIBSON IRON LTD	1,506,145	1,289,378	1,068,548
MOUWASAT MEDICAL SERVICES CO	103,203	2,494,076	4,958,719
MOWI ASA	933,933	18,026,410	23,768,341
MPHASIS LTD	193,010	2,645,224	5,541,799
MR PRICE GROUP LTD	557,981	6,407,493	8,226,642
MRF LTD	12,612	13,296,033	13,587,551
MRV ENGENHARIA	658,900	2,159,779	2,144,312
MS+AD INSURANCE GROUP HOLDIN	3,514,412	107,368,303	101,578,824

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Security Name	Shares	Book Value	Market Value
MTI LTD	12,400	90,671	75,524
MTN GROUP LTD	3,973,460	30,263,463	28,726,624
MTR CORP	11,959,147	63,708,251	66,603,541
MTU AERO ENGINES AG	115,292	19,590,147	28,561,821
MUANGTHAI CAPITAL PCL FOREIGN	2,362,700	3,953,090	4,238,853
MUANGTHAI CAPITAL PCL NVDR	3,117,670	4,685,944	5,593,324
MUENCHENER RUECKVER AG REG	308,273	65,296,460	84,430,963
MUHIBBAH ENGINEERING (M) BHD	130,100	32,631	28,988
MULLEN GROUP LTD	48,600	470,977	524,345
MULTICHOICE GROUP LTD	942,055	7,001,501	7,741,625
MULTIPLAN EMPREENDIMENTOS	589,041	4,043,373	2,758,644
MUNTERS GROUP AB	30,859	256,677	276,037
MURATA MANUFACTURING CO LTD	1,674,576	79,903,084	127,973,274
MUSASHI SEIMITSU INDUSTRY CO	96,100	1,145,694	2,142,097
MUSASHINO BANK LTD/THE	9,900	163,686	148,959
MUTHOOT FINANCE LTD	214,521	2,082,344	4,276,134
MUYUAN FOODSTUFF CO LTD A	71,635	521,161	674,345
MY EG SERVICES BHD	4,699,662	1,508,609	2,015,030
MYCRONIC AB	151,680	2,131,520	4,579,407
MYER HOLDINGS LTD	384,887	93,808	102,579
MYSTATE LTD	28,099	93,525	98,726
MYTILINEOS S.A.	119,766	1,655,869	2,178,749
NABTESCO CORP	252,600	6,465,060	9,558,699
NACHI FUJIKOSHI CORP	41,500	1,780,452	1,461,979
NAGACORP LTD	3,316,000	4,659,049	3,198,213
NAGAILEBEN CO LTD	55,500	985,900	1,337,621
NAGASE + CO LTD	321,188	4,517,051	4,797,997
NAGATANIEN HOLDINGS CO LTD	3,900	82,412	75,055
NAGOYA RAILROAD CO LTD	426,227	9,800,406	7,933,913
NAN KANG RUBBER TIRE CO LTD	1,548,000	2,163,680	2,133,448
NAN PAO RESINS CHEMICAL CO L	222,000	918,410	1,238,977
NAN YA PLASTICS CORP	41,885,513	101,907,664	125,074,013
NAN YA PRINTED CIRCUIT BOARD	458,000	4,904,765	6,402,548
NANJI E COMMERCE CO LTD A	34,641	67,321	52,384
NANJING HANRUI COBALT CO L A	4,143	40,583	50,556
NANJING IRON + STEEL CO A	20	12	11
NANJING SECURITIES CO LTD A	50,225	95,222	81,780
NANKAI ELECTRIC RAILWAY CO	243,100	5,969,265	5,197,552
NANOSONICS LTD	511,943	1,276,032	2,256,083
NANTEX INDUSTRY CO LTD	1,295,000	3,479,764	6,669,628
NANTO BANK LTD/THE	63,700	1,602,269	1,054,301
NANYA TECHNOLOGY CORP	3,422,478	7,483,318	9,789,915
NAPHTHA ISRAEL PETROLEUM CRP	12,375	57,207	57,650
NARI TECHNOLOGY CO LTD A	84,762	221,560	304,893

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NASPERS LTD N SHS	885,702	155,039,760	185,975,865
NATCO PHARMA LTD	202,202	1,879,659	3,072,203
NATIONAL AGRICULTURAL HOLDIN	2,048,000	0	0
NATIONAL ALUMINIUM CO LTD	3,028,500	2,566,298	3,192,291
NATIONAL AUSTRALIA BANK LTD	7,197,494	146,197,609	141,680,294
NATIONAL BANK OF CANADA	739,620	28,824,676	55,410,278
NATIONAL BANK OF GREECE	304,378	887,184	866,309
NATIONAL BANK OF KUWAIT	38,123,967	102,186,328	107,425,317
NATIONAL BANK OF PAKISTAN	263,500	55,582	61,143
NATIONAL EXPRESS GROUP PLC	1,179,484	4,426,391	4,343,976
NATIONAL GRID PLC	8,541,855	98,971,984	108,655,753
NATIONAL INDUSTRIALIZATION C	725,899	2,570,774	3,739,433
NATIONAL PETROCHEMICAL CO	266,163	1,736,368	3,122,646
NATIXIS	1,849,047	8,340,864	8,771,144
NATURA +CO HOLDING S.A.	2,000,417	19,260,590	22,619,979
NATURGY ENERGY GROUP SA	644,471	15,781,934	16,569,559
NATWEST GROUP PLC	11,376,034	93,686,554	31,933,742
NAURA TECHNOLOGY GROUP CO A	6,800	137,395	291,941
NAVER CORP	334,911	31,272,217	124,162,272
NAVIGATOR GLOBAL INVESTMENTS	66,655	75,136	89,324
NAVIN FLUORINE INTERNATIONAL	78,923	2,252,112	3,980,924
NAVINFO CO LTD A	32,570	71,127	74,105
NAVIOS MARITIME HOLDINGS INC	27,783	243,744	253,659
NCC AB A SHS	3,176	53,417	54,963
NCC AB B SHS	212,706	3,175,395	3,633,747
NCC GROUP PLC	86,321	307,271	350,590
NCC LTD	1,116,999	961,165	1,305,144
NCSOFT CORP	106,425	40,547,546	77,492,785
NEARMAP LTD	878,698	1,743,109	1,227,010
NEC CORP	1,927,888	67,869,712	99,355,972
NEC NETWORKS + SYSTEM INTEGR	155,600	3,075,183	2,460,384
NEDBANK GROUP LTD	768,269	12,025,771	9,193,671
NEINOR HOMES SA	35,911	442,824	483,787
NEL ASA	3,008,553	3,755,151	7,020,377
NELES OYJ	33,126	421,644	477,695
NEMETSCHKE SE	117,398	6,124,770	8,982,627
NEOENERGIA SA	520,400	2,799,049	1,801,438
NEPES CORP	35,617	642,113	1,340,994
NEPI ROCKCASTLE PLC	912,994	7,658,516	6,472,083
NESTE OYJ	1,069,426	24,957,701	65,491,548
NESTLE (MALAYSIA) BERHAD	134,200	4,643,079	4,309,011
NESTLE INDIA LTD	216,654	36,831,980	51,395,937
NESTLE SA REG	12,013,734	994,991,599	1,497,508,986
NET ONE SYSTEMS CO LTD	178,700	4,872,925	5,900,851

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NETCARE LTD	3,222,642	4,312,542	3,213,896
NETCOMPANY GROUP AS	72,848	3,023,004	8,277,456
NETDRAGON WEBSOFT HOLDINGS L	574,500	1,315,261	1,531,339
NETEASE INC ADR	1,757,782	154,038,123	202,584,376
NETLINK NBN TRUST	6,147,100	4,372,925	4,344,402
NETMARBLE CORP	37,272	4,154,378	4,434,976
NETUREN CO LTD	16,000	88,181	80,728
NETWEALTH GROUP LTD	185,304	1,335,068	2,385,857
NETWORK INTERNATIONAL HOLDIN	1,015,725	7,551,237	5,131,405
NEW CENTURY RESOURCES LTD	307,087	37,423	49,567
NEW CHINA LIFE INSURANCE C A	255,910	1,964,914	1,818,465
NEW CHINA LIFE INSURANCE C H	2,102,833	9,069,451	7,175,657
NEW FRONTIER HEALTH CORP	34,563	390,075	386,069
NEW HOPE LIUHE CO LTD A	60,378	235,483	137,094
NEW ORIENTAL EDUCATIO SP ADR	3,269,298	35,381,286	26,775,551
NEW WORK SE	1,030	268,139	323,692
NEW WORLD DEVELOPMENT	7,056,128	37,212,727	36,662,408
NEWCREST MINING LTD	6,173,278	116,742,408	117,162,425
NEWOCEAN ENERGY HLDGS LTD	414,000	33,016	23,990
NEXA RESOURCES SA	22,405	229,651	196,492
NEXANS SA	66,517	3,697,656	6,062,124
NEXI SPA	952,460	14,900,909	20,907,468
NEXITY	298,665	12,703,638	14,939,608
NEXON CO LTD	3,538,475	94,958,821	78,937,419
NEXT PLC	280,364	15,702,875	30,426,987
NEXTAGE CO LTD	79,400	1,034,356	1,346,345
NEXTDC LTD	980,056	8,455,252	8,726,318
NGK INSULATORS LTD	716,700	11,959,561	12,036,479
NGK SPARK PLUG CO LTD	428,339	7,145,581	6,352,338
NH FOODS LTD	214,000	7,958,162	8,329,399
NH HOTEL GROUP SA	6,014	26,859	25,033
NH INVESTMENT + SECURITIES C	298,580	3,423,459	3,420,221
NHK SPRING CO LTD	366,300	2,981,753	3,009,871
NHN CORP	17,211	1,008,269	1,274,606
NHN KCP CORP	27,037	1,424,397	1,394,885
NHPC LTD	5,035,377	1,721,654	1,774,881
NIB HOLDINGS LTD	1,009,325	3,463,318	4,932,959
NIBE INDUSTRIER AB B SHS	2,653,765	9,065,908	27,933,552
NICE HOLDINGS CO LTD	7,507	113,426	126,989
NICE INFORMATION SERVICE CO	73,767	857,435	1,644,143
NICE LTD	469,484	56,097,450	114,716,330
NICHIAS CORP	122,700	1,964,794	3,089,886
NICHIBAN CO LTD	3,400	58,892	53,915
NICHICON CORPORATION	135,500	1,400,446	1,458,893

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NICHIDEN CORP	3,300	65,403	64,044
NICHIHA CORP	62,400	1,220,368	1,587,127
NICHIREI CORP	228,071	3,980,783	5,998,191
NICHIREKI CO LTD	8,800	125,828	103,627
NICKEL ASIA CORP	862,100	88,808	97,310
NICKEL MINES LTD	2,794,856	1,677,229	2,077,256
NIDEC CHAUN CHOUNG TECHNOLOG	12,000	89,791	89,798
NIDEC CORP	1,244,392	56,485,983	144,351,266
NIEN MADE ENTERPRISE CO LTD	358,000	4,409,354	5,312,983
NIFCO INC	183,000	4,100,372	6,916,704
NIHON KOHDEN CORP	154,418	4,298,438	4,410,353
NIHON M+A CENTER HOLDINGS IN	576,332	6,416,344	14,960,019
NIHON NOHYAKU CO LTD	18,000	88,615	81,737
NIHON PARKERIZING CO LTD	205,100	2,026,500	2,049,337
NIHON TOKUSHU TORYO CO LTD	5,400	52,583	53,032
NIHON UNISYS LTD	141,600	4,052,686	4,261,141
NIKKISO CO LTD	402,700	4,170,727	4,052,761
NIKKON HOLDINGS CO LTD	159,700	3,006,988	3,479,184
NIKON CORP	788,500	12,899,600	8,418,529
NILFISK HOLDING A/S	8,981	274,485	314,379
NINE DRAGONS PAPER HOLDINGS	3,497,000	3,225,039	4,485,036
NINE ENTERTAINMENT CO HOLDIN	3,211,550	4,795,302	7,016,219
NINETY ONE LTD	81,674	265,494	244,529
NINETY ONE PLC	81,804	269,522	248,844
NINGBO JOYSON ELECTRONIC A	19,197	55,612	75,827
NINGBO TUOPU GROUP CO LTD A	12,901	43,550	74,740
NINGBO ZHOUSHAN PORT CO LT A	128,239	78,676	78,402
NINGXIA BAOFENG ENERGY GRO A	49,227	82,773	104,232
NINTENDO CO LTD	867,230	414,374,829	504,913,980
NIO INC ADR	2,800,513	43,285,431	148,987,292
NIPPON CORP	111,700	1,607,605	1,579,037
NIPPO CORP	110,100	1,835,279	3,139,621
NIPPON BEET SUGAR MFG CO LTD	3,600	53,462	54,654
NIPPON CERAMIC CO LTD	10,400	251,012	273,704
NIPPON DENSETSU KOGYO CO LTD	76,400	1,164,874	1,242,472
NIPPON ELECTRIC GLASS CO LTD	410,043	11,007,666	9,642,420
NIPPON EXPRESS CO LTD	487,580	34,242,614	37,164,851
NIPPON GAS CO LTD	240,600	2,464,581	4,092,736
NIPPON KANZAI CO LTD	6,100	120,344	136,960
NIPPON KAYAKU CO LTD	368,858	3,841,018	3,489,512
NIPPON KOEI CO LTD	6,100	173,339	169,551
NIPPON LIFE INDIA ASSET MANA	325,460	1,139,338	1,603,437
NIPPON LIGHT METAL HOLDINGS	183,500	3,278,696	3,091,675
NIPPON PAINT HOLDINGS CO LTD	5,644,700	86,151,029	76,693,464

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Security Name	Shares	Book Value	Market Value
NIPPON PAPER INDUSTRIES CO L	479,300	7,736,875	5,372,098
NIPPON REIT INVESTMENT CORP	946	3,445,193	3,890,882
NIPPON ROAD CO LTD	1,600	119,167	111,145
NIPPON SANSO HOLDINGS CORP	590,235	9,948,264	12,108,885
NIPPON SEIKI CO LTD	98,900	1,451,419	1,055,919
NIPPON SHINYAKU CO LTD	335,000	24,125,000	26,591,134
NIPPON SHOKUBAI CO LTD	135,300	7,383,941	6,509,613
NIPPON SIGNAL COMPANY LTD	123,700	1,137,758	1,020,896
NIPPON SODA CO LTD	57,200	1,432,382	1,656,888
NIPPON STEEL CORP	2,245,598	53,342,625	37,905,468
NIPPON STEEL TRADING CORP	32,900	1,048,749	1,295,369
NIPPON SUISAN KAISHA LTD	590,200	2,513,720	2,813,008
NIPPON TELEGRAPH + TELEPHONE	9,863,800	217,128,844	257,237,311
NIPPON THOMPSON CO LTD	158,200	1,011,981	863,764
NIPPON YUSEN KK	400,200	12,172,133	20,300,261
NIPRO CORP	603,300	6,995,581	7,136,975
NISHAT MILLS LTD	127,300	77,130	75,362
NISHI NIPPON FINANCIAL HOLDI	342,700	2,515,453	1,951,405
NISHI NIPPON RAILROAD CO LTD	195,500	4,452,243	4,741,743
NISHIMATSU CONSTRUCTION CO	115,600	2,120,929	3,603,712
NISHIMATSUYA CHAIN CO LTD	100,600	900,374	1,365,927
NISHIO RENT ALL CO LTD	6,700	181,537	187,134
NISSAN CHEMICAL CORP	291,837	8,193,905	14,303,931
NISSAN MOTOR CO LTD	5,165,400	38,198,269	25,657,131
NISSAN SHATAI CO LTD	19,600	141,191	126,617
NISSHA CO LTD	87,200	1,413,633	1,312,832
NISSHIN OILLIO GROUP LTD/THE	46,800	1,322,641	1,294,495
NISSHIN SEIFUN GROUP INC	1,632,983	30,539,074	23,908,437
NISSHINBO HOLDINGS INC	307,000	2,410,966	2,652,608
NISSIN ELECTRIC CO LTD	103,000	880,383	1,302,000
NISSIN FOODS HOLDINGS CO LTD	496,633	31,906,911	35,796,594
NISSIN SUGAR CO LTD	3,400	56,377	52,077
NITORI HOLDINGS CO LTD	599,483	76,548,088	106,188,267
NITTA CORP	5,200	123,953	121,672
NITTO BOSEKI CO LTD	61,400	1,158,091	1,897,486
NITTO DENKO CORP	360,452	19,138,640	26,922,669
NITTO KOGYO CORP	61,000	914,178	1,001,919
NITTO KOHKI CO LTD	2,400	41,767	38,944
NIU TECHNOLOGIES SPONS ADR	92,122	3,428,609	3,007,783
NKMAX CO LTD	60,515	896,485	779,175
NKT A/S	94,991	2,373,406	4,359,811
NMC HEALTH PLC	206,717	7,269,033	0
NMDC LTD	1,934,561	3,036,734	4,791,507
NN GROUP NV	709,987	25,192,582	33,493,726

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NOAH HOLDINGS LTD SPON ADS	75,648	2,096,739	3,570,586
NOBIA AB	37,829	288,612	322,903
NOBLE CORP	2,356	6,283	44,293
NOBLE GROUP LTD	3,130,740	468,182	2
NOEVIR HOLDING CO	35,100	2,112,961	1,783,620
NOF CORP	147,000	4,734,798	7,668,529
NOHMI BOSAI LTD	9,400	182,896	177,515
NOJIMA CO LTD	74,600	1,381,192	1,845,676
NOK CORP	258,400	3,767,302	3,208,174
NOKIA OYJ	41,312,798	268,838,713	221,227,312
NOKIAN RENKAAT OYJ	301,437	8,871,974	12,172,000
NOLATO AB B SHS	385,440	2,934,765	3,794,841
NOMAD FOODS LTD	348,455	7,586,356	9,850,823
NOMURA CO LTD	177,100	1,155,619	1,523,835
NOMURA HOLDINGS INC	9,698,313	62,480,017	49,614,399
NOMURA REAL ESTATE HOLDINGS	304,000	6,628,915	7,718,461
NOMURA RESEARCH INSTITUTE LT	2,408,245	45,251,499	79,739,620
NONGSHIM CO LTD	7,367	1,589,388	2,050,841
NORDEA BANK ABP	7,701,139	60,102,811	85,829,916
NORDEX SE	164,869	2,345,360	4,004,214
NORDIC ENTERTAINMENT GROUP B	165,401	4,377,973	7,291,287
NORDIC SEMICONDUCTOR ASA	346,247	2,218,108	8,779,702
NORITAKE CO LTD	3,800	122,081	144,481
NORITSU KOKI CO LTD	11,600	278,820	248,325
NORITZ CORP	71,700	1,048,000	1,200,276
NORMA GROUP SE	69,846	2,810,755	3,576,617
NORSK HYDRO ASA	2,930,239	17,096,565	18,708,145
NORTH PACIFIC BANK LTD	613,200	1,349,238	1,303,858
NORTH WEST CO INC/THE	25,900	752,364	736,026
NORTHAM PLATINUM LTD	755,780	4,105,773	11,482,192
NORTHERN STAR RESOURCES LTD	2,467,000	20,299,726	18,113,545
NORTHLAND POWER INC	505,657	11,572,607	17,269,026
NORWAY ROYAL SALMON ASA	6,620	156,427	132,628
NORWEGIAN FINANS HOLDING ASA	93,420	1,050,604	1,052,511
NOS SGPS	114,466	417,587	401,263
NOTRE DAME INTERMED PAR SA	1,127,500	15,220,697	19,083,587
NOVA LTD	60,854	5,176,820	6,250,678
NOVAGOLD RESOURCES INC	92,608	807,561	743,377
NOVARTIS AG REG	9,365,057	701,540,104	854,288,534
NOVATEK MICROELECTRONICS COR	4,553,040	25,321,808	81,542,107
NOVATEK PJSC	15,555	283,810	342,256
NOVATEK PJSC SPONS GDR REG S	229,708	42,682,969	50,374,964
NOVO NORDISK A/S B	11,835,968	657,332,850	991,718,045
NOVOCURE LTD	231,337	17,969,679	51,315,173

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NOVOLIPETSK STEEL PJSC	309,900	918,691	974,661
NOVOLIPETSK STEEL PJSC GDR	233,893	5,180,181	7,367,630
NOVOZYMES A/S B SHARES	1,888,662	97,940,199	142,375,155
NRW HOLDINGS LTD	961,859	1,281,565	1,057,900
NS SOLUTIONS CORP	72,600	1,459,378	2,341,724
NSD CO LTD	157,800	1,662,099	2,638,767
NSK LTD	1,109,900	9,621,833	9,390,000
NTN CORP	1,446,800	3,731,366	3,780,268
NTPC LTD	9,339,146	13,756,243	14,625,005
NTT DATA CORP	4,817,740	54,833,671	75,224,285
NUFARM LTD	735,914	4,123,891	2,530,393
NUTRIEN LTD	1,254,642	66,291,932	76,101,236
NVENT ELECTRIC PLC	366,832	6,860,004	11,459,832
NWS HOLDINGS LTD	3,059,227	5,272,401	3,253,889
NXP SEMICONDUCTORS NV	636,076	56,612,498	130,853,555
NYFOSA AB	388,480	2,265,008	5,255,653
O2 CZECH REPUBLIC AS	18,184	211,916	223,194
OBARA GROUP INC	4,900	167,842	168,204
OBAYASHI CORP	1,477,572	11,419,541	11,755,078
OBEROI REALTY LTD	300,514	2,038,378	2,545,859
OBI PHARMA INC	289,523	1,639,162	1,179,394
OBIC BUSINESS CONSULTANTS	34,000	1,121,933	1,966,664
OBIC CO LTD	526,791	49,583,766	98,295,717
OC OERLIKON CORP AG REG	398,251	5,710,543	4,420,463
OCADO GROUP PLC	3,504,971	86,402,630	96,984,114
OCEAN YIELD ASA	41,350	142,413	143,004
OCEANAGOLD CORP	317,600	472,540	602,730
OCEANIA HEALTHCARE LTD	211,117	189,255	219,802
OCEANWIDE HOLDINGS CO LTD A	64	27	23
OCI CO LTD	37,813	4,945,831	3,945,325
OCI NV	212,023	2,762,377	5,159,512
ODAKYU ELECTRIC RAILWAY CO	2,274,594	49,961,973	57,505,278
ODONTOPREV S.A.	575,928	1,460,924	1,495,529
OESTERREICHISCHE POST AG	15,642	685,724	831,961
OFFCN EDUCATION TECHNOLOGY A	30,861	142,808	99,784
OFILM GROUP CO LTD A	38,296	70,070	52,635
OFX GROUP LTD	74,626	62,523	74,794
OGAKI KYORITSU BANK LTD/THE	84,700	2,055,452	1,414,846
OGK 2 PJSC	11,058,000	115,125	118,809
OHSO FOOD SERVICE CORP	23,500	975,708	1,185,692
OIL SEARCH LTD	4,497,974	17,497,115	12,865,817
OILES CORP	8,000	122,643	111,578
OISIX RA DAICHI INC	53,300	1,382,888	1,959,312
OJI HOLDINGS CORP	1,948,943	9,501,159	11,203,042

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Security Name	Shares	Book Value	Market Value
OKABE CO LTD	13,900	98,118	80,652
OKAMOTO INDUSTRIES INC	28,568	760,356	1,052,736
OKAMURA CORP	170,400	1,536,237	2,307,516
OKASAN SECURITIES GROUP INC	366,500	1,491,807	1,373,673
OKI ELECTRIC INDUSTRY CO LTD	194,300	2,357,955	1,782,119
OKINAWA ELECTRIC POWER CO	236,027	3,408,240	2,945,287
OKUMA CORP	141,500	7,734,051	6,922,651
OKUMURA CORP	82,800	1,989,151	2,179,104
OKURA INDUSTRIAL CO LTD	3,500	65,312	78,836
OKUWA CO LTD	13,300	145,638	130,256
OLAM INTERNATIONAL LTD	1,666,925	2,080,970	1,781,951
OLD MUTUAL LTD	9,988,853	14,628,216	9,444,070
OLYMPUS CORP	4,006,256	46,943,995	79,699,191
OMEGA GERACAO SA	293,800	2,201,485	2,224,937
OMNI BRIDGEWAY LTD	536,943	1,171,067	1,511,663
OMNIA HOLDINGS LTD	375,070	826,281	1,451,291
OMRON CORP	406,842	16,016,988	32,293,702
OMV AG	79,208	4,027,208	4,505,957
ONECONNECT FINANCIAL TECHNO	220,530	3,525,804	2,650,771
ONENESS BIOTECH CO LTD	617,000	7,463,561	5,137,515
ONEX CORPORATION	170,100	7,941,008	12,364,291
ONO PHARMACEUTICAL CO LTD	3,026,400	61,275,948	67,595,690
ONOKEN CO LTD	5,000	62,534	57,167
ONTEX GROUP NV	42,452	448,046	528,610
OOH MEDIA LTD	1,037,547	1,931,234	1,363,143
OOREDOO QPSC	1,825,330	3,840,984	3,657,177
OPAP SA	113,043	1,531,869	1,703,874
OPC ENERGY LTD	144,148	1,547,785	1,407,638
OPEN HOUSE CO LTD	159,100	4,807,566	7,482,674
OPEN TEXT CORP	1,191,310	39,901,904	60,561,225
OPPEIN HOME GROUP INC A	4,804	77,301	105,555
OPTEX GROUP CO LTD	74,100	1,021,513	1,239,117
OPTHEA LTD	189,805	229,135	190,232
OPTIM CORP	42,900	575,566	877,790
OPUS GLOBAL NYILVANOSAN MU	85,777	72,462	67,810
ORACLE CORP JAPAN	282,289	20,631,689	21,618,673
ORACLE FINANCIAL SERVICES	51,570	2,293,488	2,533,403
ORANGE	14,885,121	247,426,058	169,726,612
ORANGE BELGIUM	9,139	245,970	205,054
ORANGE POLSKA SA	302,964	505,580	534,385
ORASCOM CONSTRUCTION PLC	15,955	89,800	74,453
ORBIA ADVANCE CORP SAB DE CV	2,308,896	3,594,611	6,046,349
ORG TECHNOLOGY CO LTD A	454,700	390,370	361,742
ORICA LTD	892,806	14,248,984	8,901,242

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ORIENT CORP	1,330,600	2,408,707	1,750,316
ORIENT ELECTRIC LTD	293,151	890,909	1,236,614
ORIENT SECURITIES CO LTD A	81,519	115,269	126,048
ORIENTAL LAND CO LTD	1,493,500	155,249,772	213,011,127
ORIENTAL UNION CHEMICAL	1,627,000	981,330	1,284,666
ORIGIN ENERGY LTD	3,797,461	25,000,017	12,857,760
ORIGIN PROPERTY PCL F	283,150	76,564	78,628
ORIOLA CORP B	45,791	110,327	100,027
ORION CORP/REPUBLIC OF KOREA	45,750	4,031,698	4,814,079
ORION ENGINEERED CARBONS SA	201,567	1,691,225	3,827,757
ORION OYJ CLASS B	490,883	19,275,425	21,102,518
ORIX CORP	2,680,267	38,587,454	45,266,785
ORKLA ASA	5,544,774	51,698,875	56,509,631
OROCOBRE LTD	657,928	1,993,815	3,195,789
ORORA LTD	1,888,943	3,142,198	4,722,354
ORPEA	106,403	10,940,383	13,533,168
ORSTED A/S	410,729	30,850,126	57,641,119
OSAKA GAS CO LTD	2,908,883	57,126,718	54,225,416
OSAKA ORGANIC CHEMICAL IND	35,400	957,773	1,403,370
OSAKA SODA CO LTD	6,700	159,891	146,629
OSAKI ELECTRIC CO LTD	23,300	128,624	127,637
OSB GROUP PLC	830,340	4,245,435	5,322,420
OSCOTEC INC	52,296	1,191,556	1,813,399
OSG CORP	170,700	3,298,942	2,962,143
OSISKO GOLD ROYALTIES LTD	66,700	734,477	915,152
OSOTSPA PCL FOREIGN	2,541,000	3,096,052	2,992,910
OSSTEM IMPLANT CO LTD	21,623	728,613	2,183,133
OTP BANK PLC	72,847	3,119,837	3,926,561
OTSUKA CORP	748,142	30,687,344	39,297,845
OTSUKA HOLDINGS CO LTD	2,396,819	95,395,613	99,487,748
OTTOGI CORPORATION	2,944	1,968,055	1,422,134
OURPALM CO LTD A	93	72	61
OUTOKUMPU OYJ	672,394	3,808,035	4,028,427
OUTSOURCING INC	223,600	2,254,008	4,067,469
OVCTEK CHINA INC A	15,820	125,663	253,552
OVERSEA CHINESE BANKING CORP	23,476,342	182,869,659	208,705,763
OW BUNKER A/S	67,016	0	0
OXFORD INSTRUMENTS PLC	13,562	356,641	432,784
OZ MINERALS LTD	712,271	6,792,051	12,020,901
PABRIK KERTAS TJIWI KIMIA PT	2,802,900	2,297,474	1,507,767
PACIFIC BASIN SHIPPING LTD	9,821,000	3,126,679	3,958,321
PACIFIC INDUSTRIAL CO LTD	104,500	916,837	1,127,007
PACIFIC SHUANGLIN BIO PHAR A	113,984	659,929	549,027
PACIFIC TEXTILES HOLDINGS	246,000	157,578	147,932

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PACK CORP/THE	6,300	172,181	153,371
PACT GROUP HOLDINGS LTD	451,066	1,360,882	1,252,960
PADINI HOLDINGS BERHAD	100,200	72,495	67,098
PAGE INDUSTRIES LTD	42,410	14,670,905	16,844,182
PAGEGROUP PLC	703,479	3,858,915	5,432,480
PAGSEGURO DIGITAL LTD CL A	528,900	20,414,175	29,576,088
PAKISTAN OILFIELDS LTD	41,079	102,197	102,661
PAKISTAN PETROLEUM LTD	360,150	205,972	198,425
PAKISTAN STATE OIL CO LTD	177,674	268,349	252,813
PAKUWON JATI TBK PT	52,115,400	2,105,878	1,581,433
PAL GROUP HOLDINGS CO LTD	12,200	168,923	189,722
PALFINGER AG	4,133	161,755	173,262
PALM HILLS DEVELOPMENTS SAE	320,175	32,715	36,332
PALTAC CORPORATION	119,900	5,378,524	6,222,398
PAN AMERICAN SILVER CORP	1,058,138	12,805,734	13,540,486
PAN INTERNATIONAL INDUSTRIAL	855,530	686,864	1,222,076
PAN JIT INTERNATIONAL INC	750,700	624,591	2,322,489
PAN OCEAN CO LTD	420,793	1,800,247	3,191,024
PAN PACIFIC INTERNATIONAL HO	3,363,628	45,150,497	69,884,910
PANASONIC CORP	5,235,327	63,931,946	60,636,209
PANDORA A/S	213,216	13,237,762	28,664,326
PANDOX AB	47,896	813,259	797,506
PANIN FINANCIAL TBK PT	8,741,300	122,772	113,335
PARADIGM BIOPHARMACEUTICALS	109,357	214,060	172,410
PARADISE CO LTD	105,776	2,527,559	1,700,080
PARAGON BANKING GROUP PLC	560,337	2,011,099	3,943,926
PARAMOUNT BED HOLDINGS CO LT	90,600	1,560,150	1,615,437
PAREX RESOURCES INC	73,700	1,314,092	1,232,004
PARK24 CO LTD	228,792	4,179,347	4,159,855
PARKLAND CORP	330,164	7,881,209	10,681,071
PARTNER COMMUNICATIONS CO	56,086	271,951	256,806
PARTNERS GROUP HOLDING AG	150,527	110,439,135	228,229,124
PATRIZIA AG	14,875	377,624	388,086
PAX GLOBAL TECHNOLOGY LTD	1,410,000	848,163	1,621,368
PAZ OIL CO LTD	21,049	3,314,966	2,585,180
PC DEPOT CORP	17,740	79,469	76,401
PCCW LTD	9,258,473	5,072,515	4,852,268
PEAB AB CLASS B	444,861	3,559,226	5,498,244
PEARL ABYSS CORP	67,165	2,794,751	4,514,843
PEARSON PLC	2,986,921	33,369,154	34,248,145
PEGATRON CORP	15,028,150	29,096,853	37,108,541
PEIJIA MEDICAL LTD	927,000	3,117,672	4,315,181
PEMBINA PIPELINE CORP	1,190,566	39,960,576	37,871,594
PENDAL GROUP LTD	613,483	3,782,558	3,712,214

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Security Name	Shares	Book Value	Market Value
PENNON GROUP PLC	915,108	10,566,519	14,354,720
PENTA OCEAN CONSTRUCTION CO	644,900	4,126,270	4,491,465
PENTAIR PLC	381,112	13,373,040	25,721,249
PENTAMASTER CORP BHD	1,404,900	939,792	1,566,828
PEOPLE S INSURANCE CO GROU H	18,369,336	7,652,435	6,126,384
PEPKOR HOLDINGS LTD	2,659,405	3,146,856	3,754,783
PEPTIDREAM INC	719,100	34,604,298	35,310,343
PERENNIAL ENERGY HOLDINGS LT	1,730,000	3,392,562	409,897
PERENTI GLOBAL LTD	1,499,589	1,949,287	754,297
PERFECT WORLD CO LTD A	16,934	65,035	62,669
PERNOD RICARD SA	520,406	71,851,660	115,530,439
PERPETUAL LTD	119,582	3,788,012	3,595,537
PERRIGO CO PLC	304,540	27,743,356	13,963,159
PERSEUS MINING LTD	2,657,146	2,669,010	2,912,485
PERSIMMON PLC	694,637	17,842,593	28,385,157
PERSISTENT SYSTEMS LTD FOR	108,158	1,375,410	4,276,337
PERSOL HOLDINGS CO LTD	589,100	9,910,611	11,650,369
PERUSAHAAN GAS NEGARA TBK PT	22,721,500	3,808,802	1,574,835
PET CENTER COMERCIO E PARTIC	581,400	2,407,882	2,984,717
PETRA DIAMONDS LTD	2,704,982	61,592	54,931
PETRO RIO SA	1,514,700	4,721,436	5,883,297
PETROBRAS PETROLEO BRAS	8,199,800	56,139,709	49,497,682
PETROBRAS PETROLEO BRAS PR	11,871,900	80,029,155	69,629,426
PETROBRAS DISTRIBUIDORA SA	1,600,301	10,074,471	8,508,830
PETRONAS CHEMICALS GROUP BHD	6,062,000	11,751,461	11,769,173
PETRONAS DAGANGAN BHD	754,200	3,635,302	3,379,049
PETRONAS GAS BHD	1,209,200	4,641,375	4,514,657
PETRONET LNG LTD FOR	3,856,459	12,331,398	11,715,168
PETS AT HOME GROUP PLC	1,043,294	3,403,265	6,572,140
PEUGEOT INVEST	1,507	196,955	202,663
PFEIFFER VACUUM TECHNOLOGY	1,896	345,703	360,205
PFIZER LIMITED	37,756	1,897,711	2,880,489
PGE SA	343,598	591,936	849,293
PHARMA FOODS INTERNATIONAL	54,500	1,790,642	1,366,551
PHARMA MAR SA	29,641	1,564,180	2,666,576
PHARMABLOCK SCIENCES NANJI A	31,215	306,880	767,759
PHARMAESSENTIA CORP	447,770	1,910,916	1,394,937
PHARMAGEST INTERACTIVE	2,114	236,781	232,900
PHARMALLY INTERENATIONAL HOL	106,081	0	0
PHARMARON BEIJING CO LTD A	4,336	129,554	145,626
PHARMARON BEIJING CO LTD H	352,500	4,378,987	9,395,945
PHARMICELL CO LTD	117,192	723,753	1,888,767
PHISON ELECTRONICS CORP	1,187,020	10,236,967	20,449,335
PHOENIX GROUP HOLDINGS PLC	1,204,074	10,567,455	11,251,023

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Security Name	Shares	Book Value	Market Value
PHOENIX HOLDINGS LTD/THE	282,185	1,558,359	2,638,692
PHOENIX MILLS LTD	157,247	1,512,629	1,724,471
PHOENIX NEW MEDIA LTD ADR	37,757	66,830	58,523
PHOSAGRO PJSC	2,566	138,772	167,651
PHOSAGRO PJSC GDR REG S	231,141	2,958,068	4,678,294
PI ADVANCED MATERIALS CO LTD	29,253	1,144,342	1,428,686
PI INDUSTRIES LTD	541,592	19,285,230	21,206,099
PIAGGIO + C. S.P.A.	84,845	322,688	333,648
PICC PROPERTY + CASUALTY H	15,000,069	16,993,820	13,134,489
PICK N PAY STORES LTD	771,353	3,317,698	2,849,610
PIDILITE INDUSTRIES LTD	1,164,259	20,914,669	33,738,136
PIEDMONT LITHIUM INC	2,962,786	2,490,136	2,279,920
PIGEON CORP	229,800	6,486,938	6,480,530
PIHSIANG MACHINERY MFG CO	230,000	0	0
PILBARA MINERALS LTD	5,665,357	2,625,451	6,167,238
PILOT CORP	81,300	2,706,230	2,754,194
PINDUODUO INC ADR	798,278	64,042,422	101,397,272
PING AN BANK CO LTD A	6,502,103	20,235,406	22,764,430
PING AN HEALTHCARE AND TECHN	4,541,300	44,777,411	56,548,055
PING AN INSURANCE GROUP CO A	187,410	2,069,615	1,864,571
PING AN INSURANCE GROUP CO H	15,685,940	167,878,387	153,610,453
PINNACLE INVESTMENT MANAGEME	197,157	1,425,762	1,771,747
PIOLAX INC	8,100	119,118	111,513
PIRAEUS FINANCIAL HOLDINGS S	14,517	122,969	25,651
PIRAMAL ENTERPRISES LTD	255,072	6,095,988	8,229,873
PIRELLI + C SPA	1,037,306	7,006,660	6,022,774
PIXART IMAGING INC	253,000	914,527	1,784,280
PKO BANK POLSKI SA	326,589	2,708,884	3,245,301
PLASTIC OMNIUM	127,512	3,765,854	3,983,044
PLATINUM ASSET MANAGEMENT	698,267	2,559,123	2,573,940
PLAYTECH PLC	662,130	6,016,969	3,889,303
PLAZA SA Y FILIALES	152,115	316,492	239,211
PLDT INC	199,138	5,186,162	5,274,720
PLENUS CO LTD	6,100	104,390	111,843
PLUS500 LTD	221,504	2,387,616	4,085,056
POINTSBET HOLDINGS LTD	331,743	1,812,109	3,182,937
POLA ORBIS HOLDINGS INC	167,100	2,871,544	4,417,257
POLETOWIN PITCREW HOLDINGS	12,900	160,754	126,687
POLSKI KONCERN NAFTOWY ORLEN	215,434	3,392,417	4,344,897
POLSKIE GORNICTWO NAFTOWE I	842,855	1,284,574	1,477,155
POLY DEVELOPMENTS AND HOLD A	210,583	438,967	392,428
POLY PROPERTY GROUP CO LTD	4,257,000	1,328,465	1,107,302
POLY PROPERTY SERVICES CO H	304,200	3,197,895	2,064,338
POLYMETAL INTERNATIONAL PLC	2,066,269	38,199,625	44,612,342

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POLYNOVO LTD	1,280,360	1,967,691	2,710,670
POLYUS PJSC	5,898	1,277,029	1,143,612
POLYUS PJSC REG S GDR	474,750	22,148,519	45,932,063
POONGSAN CORP	40,954	984,142	1,387,377
POPULAR INC	276,933	11,780,211	20,783,822
PORR AG	2,665	48,862	50,567
PORSCHE AUTOMOBIL HLDG PRF	462,674	34,360,555	49,579,210
PORTO SEGURO SA	205,571	3,024,779	2,190,556
POSCO	156,156	45,471,864	48,254,929
POSCO SPON ADR	3,200	162,366	245,664
POSCO CHEMICAL CO LTD	59,985	3,317,978	7,670,239
POSCO INTERNATIONAL CORP	112,543	2,414,645	2,328,510
POSIFLEX TECHNOLOGY INC	16,509	46,461	41,772
POSTAL SAVINGS BANK OF CHI A	8,959,000	7,143,206	6,961,031
POSTAL SAVINGS BANK OF CHI H	68,635,953	43,977,981	46,223,663
POSTE ITALIANE SPA	997,384	9,297,987	13,188,201
POSTNL NV	1,056,720	2,985,456	5,729,470
POU CHEN	19,940,000	23,021,454	28,125,330
POU SHENG INTL HOLDINGS LTD	489,000	109,443	115,231
POWER ASSETS HOLDINGS LTD	10,804,562	73,089,830	66,295,046
POWER CONSTRUCTION CORP OF A	144,586	80,670	86,606
POWER CORP OF CANADA	1,215,419	31,213,924	38,456,042
POWER FINANCE CORPORATION	2,424,950	3,798,900	4,201,985
POWER GRID CORP OF INDIA LTD	5,130,516	12,498,676	16,041,059
POWERLONG COMMERCIAL MANAGEM	397,500	1,332,590	1,397,368
POWERLONG REAL ESTATE HOLDIN	3,189,000	1,734,699	2,738,996
POWERTECH TECHNOLOGY INC	5,790,090	15,805,709	22,339,513
POWSZECHNY ZAKLAD UBEZPIECZE	351,864	3,040,690	3,392,017
POYA INTERNATIONAL CO LTD	170,221	2,204,448	3,317,362
PPB GROUP BERHAD	1,473,200	6,142,980	6,493,932
PRADA S.P.A.	1,115,369	5,318,757	8,466,685
PRAIRIESKY ROYALTY LTD	122,439	1,320,005	1,484,139
PRECIOUS SHIPPING PCL FORGN	339,736	134,807	221,544
PREMIER INVESTMENTS LIMITED	178,634	2,029,119	3,828,826
PREMIUM BRANDS HOLDINGS CORP	11,100	1,057,496	1,128,824
PRESIDENT CHAIN STORE CORP	4,343,073	43,103,293	40,995,180
PRESIDENT SECURITIES CORP	2,077,040	1,024,170	1,994,107
PRESS METAL ALUMINIUM HOLDIN	8,285,000	5,012,744	9,539,275
PRESSANCE CORP	12,600	192,592	169,604
PRESTIGE INTERNATIONAL INC	175,700	877,179	1,112,867
PRETIUM RESOURCES INC	100,500	1,042,702	962,554
PRIMA MEAT PACKERS LTD	65,285	1,270,006	1,767,559
PRIMAX ELECTRONICS LTD	707,000	1,257,720	1,446,353
PRINCE HOUSING DEVELOPMENT	368,000	141,888	157,172

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PRO MEDICUS LTD	92,674	1,293,815	4,085,445
PROCTER + GAMBLE HEALTH LTD	15,704	1,157,561	1,172,508
PROMOTORA DE INFORMACIONES A	87,978	100,841	80,337
PROMOTORA Y OPERADORA DE INF	482,540	4,630,198	3,864,828
PRONEXUS INC	4,800	52,691	44,242
PROSEGUR CASH SA	138,125	126,137	140,379
PROSEGUR COMP SEGURIDAD	59,789	190,432	195,695
PROSIEBENSAT.1 MEDIA SE	337,287	10,276,129	6,709,813
PROSUS NV	1,064,318	83,949,221	104,091,601
PROTO CORP	10,800	114,451	127,860
PROXIMUS	1,132,656	31,154,994	21,881,012
PROYA COSMETICS CO LTD A	2,600	58,012	79,161
PRUDENTIAL PLC	6,852,705	95,238,804	130,024,719
PRYSMIAN SPA	572,156	12,069,653	20,511,664
PSG GROUP LTD	359,148	5,302,859	2,001,897
PSP SWISS PROPERTY AG REG	93,872	9,732,383	11,932,666
PT XL AXIATA TBK	7,772,475	1,941,718	1,431,207
PTT EXPLOR + PROD PCL NVDR	18,700	63,022	68,265
PTT EXPLORATION + PROD FOR	2,956,083	11,509,616	10,791,317
PTT GLOBAL CHEMICAL PCL FOR	4,376,100	8,119,867	8,055,847
PTT PCL NVDR	302,900	441,559	370,946
PTT PCL/FOREIGN	30,918,000	42,983,288	37,863,697
PUBLIC BANK BERHAD	114,179,835	120,841,149	113,038,449
PUBLIC POWER CORP	36,639	391,862	389,748
PUBLICIS GROUPE	496,409	25,638,567	31,754,032
PUMA SE	217,718	15,364,256	25,961,196
PUNJAB NATIONAL BANK FOREIGN	2,347,657	2,198,915	1,336,014
PUREGOLD PRICE CLUB INC	2,135,980	2,111,488	1,772,144
PUSHPAY HOLDINGS LTD	1,569,081	906,360	1,973,512
PVR LTD	110,693	2,270,885	1,987,575
PZ CUSSONS PLC	49,102	180,882	165,849
Q TECHNOLOGY GROUP CO LTD	830,000	1,123,283	1,701,501
QANTAS AIRWAYS LTD	1,586,474	4,982,930	5,550,273
QASSIM CEMENT/THE	95,811	1,380,972	2,197,031
QATAR ALUMINUM MANUFACTURING	6,073,790	1,691,386	2,552,293
QATAR ELECTRICITY + WATER CO	998,545	4,548,095	4,569,008
QATAR FUEL QSC	1,024,940	6,073,514	4,985,358
QATAR GAS TRANSPORT(NAKILAT)	5,840,720	3,721,201	4,812,458
QATAR INSURANCE CO	3,477,887	3,158,432	2,368,899
QATAR INTERNATIONAL ISLAMIC	1,582,299	3,566,261	4,045,922
QATAR ISLAMIC BANK	8,895,467	40,493,440	42,241,863
QATAR NATIONAL BANK	33,476,339	173,448,337	165,037,156
QBE INSURANCE GROUP LTD	3,179,677	37,042,593	25,757,274
QIAGEN N.V.	1,717,407	78,634,123	83,014,831

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QIANHE CONDIMENT AND FOOD A	112,007	274,490	455,770
QINETIQ GROUP PLC	1,295,248	4,060,437	6,148,105
QINGDAO RURAL COMMERCIAL B A	8	5	5
QINGDAO TGOOD ELECTRIC A	14,239	46,568	66,359
QINGLING MOTORS CO LTD H	236,000	45,837	50,143
QINHUANGDAO PORT CO LTD A	22	9	9
QISDA CORP	3,196,000	2,006,556	3,532,949
QL RESOURCES BHD	2,344,800	2,714,012	3,191,165
QOL HOLDINGS CO LTD	7,300	102,795	101,946
QT GROUP OYJ	42,393	4,416,292	4,962,032
QUADIENT SA	7,852	189,183	235,958
QUALICORP CONS E CORR SEG SA	466,700	2,055,521	2,688,860
QUALITAS CONTROLADORA SAB CV	369,700	1,486,887	1,725,161
QUALITY HOUSE PCL FOREIGN	14,631,100	1,191,964	1,040,840
QUANTA COMPUTER INC	21,596,345	41,024,982	67,821,631
QUBE HOLDINGS LTD	3,135,553	6,240,915	7,462,234
QUEBECOR INC CL B	1,305,560	27,680,582	34,855,700
QUESS CORP LTD	148,192	1,333,978	1,630,750
QUILTER PLC	3,763,779	6,750,503	7,734,216
RABIGH REFINING AND PETROCHE	467,093	2,218,628	2,926,804
RADIANT OPTO ELECTRONICS COR	1,012,890	3,706,636	4,416,909
RADICO KHAITAN LTD	177,836	881,726	1,816,162
RADIUM LIFE TECH CO LTD	312,000	125,202	122,616
RAFFLES MEDICAL GROUP LTD	2,194,178	1,571,038	1,926,149
RAIA DROGASIL SA	2,409,985	11,409,246	11,867,778
RAIFFEISEN BANK INTERNATIONA	86,461	1,903,297	1,958,402
RAISIO OYJ V SHS	38,202	175,779	170,569
RAITO KOGYO CO LTD	94,200	729,360	1,532,798
RAIZNEXT CORP	87,500	866,698	909,767
RAJESH EXPORTS LTD	297,457	2,819,802	2,259,441
RAKSUL INC	51,000	1,848,478	2,495,090
RAKUTEN GROUP INC	1,769,887	19,474,288	19,996,741
RALLYE SA	7,308	62,529	64,393
RAMCO CEMENTS LTD/THE	288,532	3,060,488	3,981,726
RAMELIUS RESOURCES LTD	1,804,208	1,882,145	2,295,894
RAMI LEVY CHAIN STORES HASHI	16,811	829,424	1,106,116
RAMSAY HEALTH CARE LTD	389,538	14,599,006	18,409,458
RAND MERCHANT INVESTMENT HOL	1,635,446	3,775,707	3,589,591
RANDSTAD NV	261,153	12,381,088	19,975,747
RATCH GROUP PCL FOREIGN	1,680,800	3,545,555	2,399,270
RATHBONE BROTHERS PLC	16,073	390,554	402,337
RATIONAL AG	27,159	16,075,153	24,606,816
RATOS AB B SHS	90,066	490,200	546,579
RAUBEX GROUP LTD	80,754	155,315	184,597

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RAYTRON TECHNOLOGY CO LTD A	6,284	86,724	97,097
RAZER INC	8,098,000	2,048,648	2,200,246
RBL BANK LTD	972,186	4,894,740	2,753,197
RCS MEDIAGROUP SPA	37,322	31,319	31,336
RDC SEMICONDUCTOR CO LTD	122,000	1,989,791	1,628,856
REA GROUP LTD	111,502	6,535,338	14,149,526
REALTEK SEMICONDUCTOR CORP	1,633,402	9,143,922	29,604,953
REC LTD	1,969,060	3,795,616	3,935,206
RECHI PRECISION CO LTD	79,000	59,809	58,975
RECKITT BENCKISER GROUP PLC	1,432,165	94,952,556	126,562,379
RECORDATI INDUSTRIA CHIMICA	775,787	30,724,900	44,344,302
RECRUIT HOLDINGS CO LTD	3,038,400	75,937,561	149,743,653
RED ELECTRICA CORPORACION SA	1,918,331	36,419,285	35,614,340
RED STAR MACALLINE GROUP C H	1,308,277	1,047,844	921,506
REDBUBBLE LTD	420,580	1,835,017	1,139,859
REDCO PROPERTIES GROUP LTD	1,998,000	934,793	648,346
REDDE NORTHGATE PLC	116,966	497,596	644,715
REDE D OR SAO LUIZ SA	410,956	5,499,611	5,653,476
REDES ENERGETICAS NACIONAIS	103,556	289,668	287,369
REDINGTON INDIA LTD	567,457	1,036,634	2,041,410
REDROW PLC	498,800	2,332,371	4,215,714
REECE LTD	594,027	8,070,048	10,529,254
REGIONAL SAB DE CV	535,900	1,380,434	3,155,298
REGIS HEALTHCARE LTD	47,989	75,295	70,254
REGIS RESOURCES LTD	1,378,472	3,392,519	2,442,336
REINET INVESTMENTS SCA	320,195	5,899,772	6,284,041
RELAXO FOOTWEARS LTD	165,426	1,272,478	2,563,736
RELIA INC	88,390	1,038,802	1,080,685
RELIANCE INDS SPONS GDR 144A	73,734	3,854,516	4,173,344
RELIANCE INDUSTRIES LTD	9,060,642	159,140,050	257,282,982
RELIANCE INDUSTRIES PARTLY P	388,776	7,864,176	7,777,351
RELIANCE INFRASTRUCTURE LTD	1,112,496	841,869	1,317,095
RELO GROUP INC	236,700	4,688,034	5,416,866
RELX PLC	5,541,434	103,077,399	146,903,574
REMGRO LTD	1,093,129	13,598,471	8,773,358
REMY COINTREAU	54,164	7,006,789	11,182,986
RENAISSANCERE HOLDINGS LTD	386,963	56,548,738	57,587,834
RENAULT SA	401,157	28,076,764	16,215,336
RENESAS ELECTRONICS CORP	2,138,000	19,959,818	23,134,859
RENGO CO LTD	469,300	3,271,822	3,911,186
RENISHAW PLC	75,769	4,316,210	5,156,098
RENOVA INC	102,900	3,010,588	4,056,109
RENTOKIL INITIAL PLC	4,055,540	14,742,686	27,732,506
REPLY SPA	49,916	3,246,705	8,204,484

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REPSOL SA	3,348,533	59,417,211	41,910,222
RESOLUTE MINING LTD	2,485,980	2,633,058	942,507
RESONA HOLDINGS INC	8,026,906	40,319,755	30,895,524
RESORTTRUST INC	369,300	5,949,369	6,035,771
RESTAR HOLDINGS CORP	8,900	164,308	151,233
RESTAURANT BRANDS INTERN	655,715	36,391,825	42,293,432
RESTAURANT BRANDS NZ LTD	7,824	72,801	78,452
RESTAURANT GROUP PLC	363,169	616,571	643,179
REUNERT LTD	359,215	691,107	1,275,979
REVENIO GROUP OYJ	50,968	3,327,820	3,862,307
REXEL SA	669,354	11,212,788	14,002,408
RFHIC CORP	38,273	1,350,595	1,242,696
RHB BANK BHD	3,321,890	4,420,181	4,320,898
RHEINMETALL AG	93,708	11,768,834	9,256,993
RHEON AUTOMATIC MACHINERY	8,100	86,058	105,237
RHI MAGNESITA NV	63,078	2,306,600	3,529,134
RICH DEVELOPMENT CO LTD	159,000	57,397	54,441
RICHTER GEDEON NYRT	36,924	1,090,775	984,214
RICHWAVE TECHNOLOGY CORP	130,000	1,222,429	2,260,565
RICOH CO LTD	5,225,107	54,850,773	58,705,365
RICOH LEASING CO LTD	17,900	580,948	555,595
RIGHT ON CO LTD	5,300	33,383	33,140
RIGHTMOVE PLC	1,885,115	11,947,107	16,911,626
RIKEN KEIKI CO LTD	4,300	107,208	102,861
RIKEN TECHNOS CORP	23,800	111,138	131,877
RIKEN VITAMIN CO LTD	9,100	112,412	127,575
RINGER HUT CO LTD	44,100	874,509	946,050
RINGKJOEBING LANDBOBANK A/S	65,396	4,340,809	6,632,888
RINNAI CORP	276,982	19,121,055	26,378,050
RIO TINTO LTD	819,521	51,419,883	77,915,962
RIO TINTO PLC	2,943,752	155,422,561	241,924,811
RISESUN REAL ESTATE DEVEL A	53,525	59,444	46,725
RISO KAGAKU CORP	6,400	85,198	102,409
RITCHIE BROS AUCTIONEERS	436,407	11,175,678	25,899,661
RIVERSTONE HOLDINGS LTD	1,259,100	1,178,694	1,152,130
RIYAD BANK	8,620,584	52,666,440	60,912,296
RIYUE HEAVY INDUSTRY CO LT A	151,102	568,029	633,329
ROAD KING INFRASTRUCTURE LTD	80,000	104,753	99,513
ROBERTET SA	187	203,606	230,634
ROBINSONS LAND CO	4,490,561	2,083,604	1,589,612
ROBINSONS RETAIL HOLDINGS IN	1,376,380	2,086,962	1,514,117
ROCHE HOLDING AG BR	206,231	69,080,417	83,844,442
ROCHE HOLDING AG GENUSSSCHEIN	4,555,734	1,316,624,148	1,717,856,965
ROCK FIELD CO LTD	8,700	132,823	115,697

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Security Name	Shares	Book Value	Market Value
ROCKWOOL INTL A/S B SHS	14,001	3,849,790	6,816,795
ROHM CO LTD	198,176	14,876,245	18,337,395
ROHTO PHARMACEUTICAL CO LTD	212,000	4,555,658	5,701,595
ROLLS ROYCE HOLDINGS PLC	16,262,690	40,104,421	22,223,462
RONGAN PROPERTY CO LTD A	75	32	31
RONGSHENG PETROCHEMICAL CO A	2,823,877	8,043,200	7,548,288
RONSHINE CHINA HOLDINGS LTD	1,212,000	1,530,558	699,184
RORZE CORP	21,600	587,227	1,903,307
ROSNEFT OIL CO PJSC	1,208,130	8,164,438	9,442,941
ROSNEFT OIL CO PJSC REGS GDR	2,416,478	15,253,241	18,703,540
ROSSETI PJSC	68,653,000	1,372,656	1,273,093
ROSTELECOM PJSC	133,140	185,010	186,022
ROSTELECOM SPONSORED ADR	338,833	3,093,759	2,806,233
ROTHSCHILD + CO	9,797	354,644	380,498
ROTORK PLC	1,918,760	5,603,390	9,022,885
ROUND ONE CORP	132,400	1,248,105	1,640,238
ROYAL BAFOKENG PLATINUM LTD	391,807	3,010,929	2,800,787
ROYAL BANK OF CANADA	3,206,459	205,981,222	325,203,251
ROYAL DUTCH SHELL PLC A SHS	9,032,683	271,950,767	180,534,618
ROYAL DUTCH SHELL PLC B SHS	8,281,093	241,702,937	160,044,443
ROYAL MAIL PLC	2,031,286	6,077,405	16,202,539
ROYAL UNIBREW	107,759	5,258,296	13,727,327
RTL GROUP	86,057	6,076,657	5,128,266
RUBIS	204,854	12,015,378	9,107,689
RUENTEX DEVELOPMENT CO LTD	2,543,247	3,025,763	5,166,363
RUENTEX INDUSTRIES LTD	958,732	2,656,559	3,024,587
RUMO SA	2,742,900	13,498,124	10,467,936
RUN LONG CONSTRUCTION CO LTD	754,200	1,229,622	1,542,913
RUSHYDRO PJSC	255,842,000	2,600,428	3,044,731
RWE AG	1,373,674	60,523,914	49,783,487
RYANAIR HOLDINGS PLC SP ADR	297,113	14,633,254	32,150,598
RYMAN HEALTHCARE LTD	910,737	7,081,524	8,355,636
RYOBI LTD	9,800	147,399	136,947
RYODEN CORP	4,200	62,677	61,492
RYOHIN KEIKAKU CO LTD	694,800	11,047,249	14,585,855
RYOSAN CO LTD	55,300	1,283,852	1,005,953
S 1 CORPORATION	41,020	2,654,619	2,983,207
S F HOLDING CO LTD A	1,504,208	13,852,345	15,761,840
S FOODS INC	42,100	1,132,387	1,247,941
S IMMO AG	15,616	393,682	374,084
S OIL CORP	87,653	6,155,924	7,978,007
S POOL INC	126,000	752,821	1,136,373
S.O.I.T.E.C.	47,591	9,188,956	10,491,860
S+S TECH CORP	34,691	1,283,180	1,004,242

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Security Name	Shares	Book Value	Market Value
S+T AG	26,659	664,245	610,168
SAAB AB B	199,191	7,188,929	5,289,462
SABIC AGRI NUTRIENTS CO	1,492,804	33,731,538	47,525,810
SAC S BAR HOLDINGS INC	7,200	39,421	40,414
SAFRAN SA	756,431	75,797,948	104,883,316
SAGAX AB B	384,203	8,681,488	11,419,865
SAGAX AB D	54,288	201,487	211,067
SAGE GROUP PLC/THE	8,172,565	60,371,728	77,246,120
SAHARA INTERNATIONAL PETROCH	2,810,662	12,683,688	22,970,027
SAIBU GAS HOLDINGS CO LTD	50,500	1,227,811	1,107,460
SAIC MOTOR CORP LTD A	2,456,868	7,277,102	8,354,534
SAILUN GROUP CO LTD A	496,299	357,558	767,395
SAINSBURY (J) PLC	3,715,579	14,995,349	13,951,187
SAIPEM SPA	1,212,099	2,536,505	2,933,792
SAIZERIYA CO LTD	52,200	931,238	1,253,383
SAKAI MOVING SERVICE CO LTD	3,300	147,977	171,259
SAKATA INX CORP	12,700	122,288	115,683
SAKATA SEED CORP	70,200	1,485,918	2,308,586
SALFACORP SA	165,602	144,072	90,285
SALMAR ASA	114,057	5,548,271	7,570,929
SALVATORE FERRAGAMO SPA	64,462	1,202,776	1,379,459
SAM CHUN DANG PHARM CO LTD	29,347	1,236,293	1,417,641
SAMART CORPORATION PUB CO	94,433	0	0
SAMHALLSBYGGNADSBOLAGET I NO	2,194,753	5,212,354	9,202,814
SAMPO CORP	122,000	131,052	131,797
SAMPO OYJ A SHS	1,102,293	38,272,094	50,667,456
SAMSUNG BIOLOGICS CO LTD	28,696	6,169,503	21,429,948
SAMSUNG C+T CORP	185,514	19,602,412	22,486,046
SAMSUNG CARD CO	70,014	2,563,092	2,132,469
SAMSUNG ELECTR GDR REG S	1,122	2,019,985	2,001,087
SAMSUNG ELECTRO MECHANICS CO	121,771	10,332,916	19,139,073
SAMSUNG ELECTRONICS CO LTD	12,236,953	363,330,800	876,901,041
SAMSUNG ELECTRONICS PREF	2,436,931	68,072,831	159,483,030
SAMSUNG ENGINEERING CO LTD	353,460	6,020,732	7,501,393
SAMSUNG FIRE + MARINE INS	203,496	45,932,955	39,844,486
SAMSUNG FIRE + MARINE INS PF	1,368	178,290	201,042
SAMSUNG HEAVY INDUSTRIES	917,126	8,494,706	5,464,561
SAMSUNG LIFE INSURANCE CO LT	142,588	11,112,248	10,103,914
SAMSUNG SDI CO LTD PFD	114,366	19,808,972	70,885,289
SAMSUNG SDI CO LTD PREF	3,321	1,417,301	1,290,181
SAMSUNG SDS CO LTD	256,438	47,262,582	42,126,742
SAMSUNG SECURITIES CO LTD	135,561	5,210,272	5,410,884
SAMWHA CAPACITOR CO LTD	15,776	1,009,060	844,730
SAN A CO LTD	41,800	1,368,047	1,589,296

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SAN AI OIL CO LTD	122,000	898,459	1,413,569
SAN IN GODO BANK LTD/THE	335,700	2,021,010	1,630,258
SAN JU SAN FINANCIAL GROUP I	7,800	98,259	94,873
SAN MIGUEL CORP	782,950	2,571,666	1,884,597
SAN MIGUEL FOOD AND BEVERAGE	1,392,630	2,565,292	2,327,944
SANAN OPTOELECTRONICS CO L A	62,706	201,731	311,062
SANFIRE RESOURCES LTD	363,942	2,098,396	1,866,158
SANDS CHINA LTD	8,265,523	30,639,679	34,803,995
SANDVIK AB	2,353,933	35,492,732	60,168,467
SANEI ARCHITECTURE PLANNING	4,600	73,433	82,766
SANGETSU CORP	150,000	2,161,434	2,092,080
SANGFOR TECHNOLOGIES INC A	2,545	65,751	102,212
SANKEN ELECTRIC CO LTD	43,600	1,146,149	2,172,340
SANKI ENGINEERING CO LTD	119,800	1,291,226	1,516,524
SANKYO CO LTD	105,400	4,485,035	2,694,115
SANKYO SEIKO CO LTD	9,900	49,245	48,434
SANKYO TATEYAMA INC	15,500	115,584	119,403
SANKYU INC	109,211	5,060,431	4,737,823
SANLAM LTD	3,701,504	18,218,771	15,909,047
SANOFI	2,534,821	217,238,252	265,614,200
SANOFI INDIA LTD	20,192	1,799,321	2,084,193
SANOMA OYJ	25,585	430,603	424,171
SANRIO CO LTD	122,900	2,123,709	2,176,965
SANSHIN ELECTRONICS CO LTD	5,800	105,314	112,927
SANSIRI PUBLIC CO LTD FORGN	4,869,433	168,288	202,070
SANTAM LTD	91,558	1,759,325	1,664,539
SANTANDER BANK POLSKA SA	10,280	569,490	686,954
SANTEN PHARMACEUTICAL CO LTD	2,726,770	40,780,092	37,588,594
SANTOS BRASIL PARTICIPACOES	1,571,400	2,350,564	2,827,853
SANTOS LTD	3,867,030	23,415,508	20,583,500
SANWA HOLDINGS CORP	828,200	8,152,449	10,178,077
SANY HEAVY EQUIPMENT INTL	1,962,000	717,073	1,988,313
SANY HEAVY INDUSTRY CO LTD A	2,782,125	15,088,368	12,517,915
SANYANG MOTOR CO LTD	1,371,000	986,688	1,486,019
SANYO CHEMICAL INDUSTRIES	23,900	881,588	1,164,961
SANYO DENKI CO LTD	19,100	748,222	1,321,633
SANYO ELECTRIC RAILWAY CO	5,400	92,264	92,149
SANYO SPECIAL STEEL CO LTD	8,000	118,226	116,191
SAO MARTINHO SA	365,200	1,783,730	2,630,276
SAP SE	2,637,698	258,421,774	371,737,179
SAPIENS INTERNATIONAL CORP	54,069	1,716,216	1,450,247
SAPPI LIMITED	1,200,435	4,016,221	3,478,876
SAPPORO HOLDINGS LTD	144,000	3,915,680	2,999,622
SAPURA ENERGY BHD	3,894,800	136,197	117,271

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SAPUTO INC	508,558	11,411,288	15,183,226
SARANA MENARA NUSANTARA PT	55,279,300	3,886,893	4,727,333
SARANTIS SA	9,265	94,300	97,788
SARTORIUS AG VORZUG	54,661	7,846,814	28,457,083
SARTORIUS STEDIM BIOTECH	52,875	6,153,462	25,012,823
SASA POLYESTER SANAYI	102,121	158,261	319,499
SASOL LTD	1,237,628	26,515,190	18,896,282
SATELLITE CHEMICAL CO LTD A	34,567	112,788	209,675
SATO HOLDINGS CORP	46,400	937,705	1,138,784
SATS LTD	1,402,900	4,547,396	4,101,620
SAUDI AIRLINES CATERING CO	94,338	2,124,636	1,979,629
SAUDI ARABIAN MINING CO	3,179,102	37,227,509	53,572,751
SAUDI ARABIAN OIL CO	5,472,776	51,590,311	51,219,720
SAUDI BASIC INDUSTRIES CORP	5,979,293	147,212,655	194,186,723
SAUDI BRITISH BANK	1,932,332	13,552,020	16,229,858
SAUDI CEMENT	165,155	2,806,662	2,800,730
SAUDI CO FOR HARDWARE LLC	159,837	2,231,711	3,170,828
SAUDI ELECTRICITY CO	1,709,568	8,802,806	11,003,885
SAUDI GROUND SERVICES CO	198,766	1,606,971	1,918,550
SAUDI IND INVESTMENT GROUP	490,464	2,947,638	4,577,176
SAUDI KAYAN PETROCHEMICAL CO	1,650,359	4,682,267	7,947,281
SAUDI PHARMACEUTICAL INDUSTR	132,118	941,358	2,032,639
SAUDI RESEARCH + MEDIA GROUP	72,823	1,515,096	3,436,879
SAUDI TELECOM CO	4,505,419	123,652,375	158,093,307
SAUDIA DAIRY + FOODSTUFF CO	33,340	1,665,464	1,603,705
SAVIA A	228,906	0	0
SAVILLS PLC	302,629	2,675,534	4,807,769
SAVOLA	574,310	5,314,459	6,607,689
SAWAI GROUP HOLDINGS CO LTD	91,129	4,737,530	4,064,227
SB TECHNOLOGY CORP	5,100	148,154	140,837
SBANKEN ASA	88,214	850,519	1,098,933
SBERBANK OF RUSSIA PJSC	18,537,830	60,732,366	77,570,683
SBERBANK PJSC SPONSORED ADR	5,397,148	73,441,713	89,640,194
SBI CARDS + PAYMENT SERVICES	486,048	5,948,136	6,345,500
SBI HOLDINGS INC	517,753	10,579,034	12,259,257
SBI LIFE INSURANCE CO LTD	3,074,145	40,547,463	41,695,134
SBM OFFSHORE NV	360,906	5,252,029	5,484,803
SCALES CORP LTD	40,387	131,243	135,176
SCATEC ASA	256,257	7,293,922	6,789,685
SCHAEFFLER INDIA LTD	18,280	1,015,961	1,385,670
SCHIBSTED ASA B SHS	214,135	5,697,259	8,923,536
SCHIBSTED ASA CL A	167,833	4,603,263	8,105,726
SCHINDLER HOLDING AG REG	163,925	33,147,156	47,952,962
SCHINDLER HOLDING PART CERT	302,272	77,341,985	92,543,924

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Security Name	Shares	Book Value	Market Value
SCHNEIDER ELECTRIC SE	1,155,507	86,889,041	181,813,584
SCHOELLER BLECKMANN OILFIELD	4,377	196,769	184,010
SCHOUW + CO	3,483	365,476	382,152
SCHRODERS PLC	248,949	9,566,054	12,081,581
SCHWEITER TECHNOLOGIES AG BR	2,091	1,398,017	3,067,448
SCIENTEX BHD	1,440,405	991,233	1,384,824
SCOR SE	340,516	11,750,037	10,830,402
SCOUT24 SE	550,412	28,206,592	46,422,436
SCREEN HOLDINGS CO LTD	151,500	8,683,883	14,987,566
SCSK CORP	93,100	3,144,977	5,552,951
SCULLY ROYALTY LTD	11,239	89,890	136,729
SDI CORPORATION	353,000	836,380	1,590,004
SDIC CAPITAL CO LTD A	64,659	77,789	84,966
SDIC POWER HOLDINGS CO LTD A	97,894	126,157	145,610
SEA LTD ADR	24,264	6,000,088	6,662,894
SEAGATE TECHNOLOGY HOLDINGS	457,680	18,141,325	40,243,802
SEALAND SECURITIES CO LTD A	68,646	44,668	45,050
SEALINK TRAVEL GROUP LTD	289,086	1,025,553	2,057,457
SEAZEN GROUP LTD	4,383,156	3,936,134	4,154,089
SEAZEN HOLDINGS CO LTD A	32,044	162,980	206,324
SEB SA	65,086	7,552,573	11,763,074
SEBANG GLOBAL BATTERY CO LTD	17,394	722,753	1,498,218
SECOM CO LTD	1,569,001	124,104,287	119,367,911
SECTRA AB B SHS	57,109	2,135,718	4,424,000
SECURITAS AB B SHS	673,900	9,090,026	10,645,731
SECURITY BANK CORP	1,039,886	3,859,897	2,513,706
SEEGENE INC	60,615	3,590,833	4,451,326
SEEK LTD	768,561	11,851,675	19,121,691
SEERA GROUP HOLDING	349,794	1,644,490	2,023,925
SEGA SAMMY HOLDINGS INC	432,167	6,130,995	5,677,083
SEIBU HOLDINGS INC	451,100	7,865,146	5,291,758
SEIKA CORP	4,300	60,161	62,065
SEIKAGAKU CORP	12,600	117,904	122,719
SEIKO EPSON CORP	2,129,900	29,260,920	37,497,293
SEINO HOLDINGS CO LTD	308,754	3,047,863	3,961,309
SEIREN CO LTD	92,600	793,614	1,830,475
SEKERBANK	1	0	0
SEKISUI CHEMICAL CO LTD	2,697,136	40,124,156	46,147,052
SEKISUI HOUSE LTD	4,819,438	77,827,031	98,937,647
SEKISUI JUSHI CORP	59,133	795,181	1,124,161
SEKISUI KASEI CO LTD	14,200	76,590	77,403
SELECT HARVESTS LTD	273,919	1,365,202	1,388,102
SEMBCORP INDUSTRIES LTD	2,167,281	2,799,399	3,450,366
SEMBCORP MARINE LTD	16,359,966	5,182,773	1,460,494

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SEMEN INDONESIA PERSERO TBK	6,337,865	5,182,382	4,152,394
SEMIRARA MINING AND POWER CO	332,090	92,913	100,277
SENDAS DISTRIBUIDORA SA	358,340	6,031,766	6,180,086
SENEX ENERGY LTD	73,158	162,280	188,387
SENIOR PLC	222,989	340,577	466,693
SENKO GROUP HOLDINGS CO LTD	313,300	2,284,048	3,059,890
SENSORTEK TECHNOLOGY CORP	55,000	1,380,180	1,381,786
SEOUL SEMICONDUCTOR CO LTD	82,105	2,101,112	1,385,246
SERBA DINAMIK HOLDINGS BHD	2,720,980	1,246,131	216,289
SERCO GROUP PLC	2,678,040	5,276,961	5,020,328
SERCOMM CORPORATION	521,000	1,288,944	1,286,489
SES	821,404	5,913,320	6,275,175
SEVEN + I HOLDINGS CO LTD	5,770,856	221,391,381	275,414,220
SEVEN BANK LTD	1,450,100	4,205,468	3,083,373
SEVEN GROUP HOLDINGS LTD	293,816	3,983,413	4,488,852
SEVEN WEST MEDIA LTD	503,506	180,243	175,773
SEVERN TRENT PLC	521,387	13,691,532	18,013,957
SEVERSTAL GDR REG S	8,250	114,585	177,375
SEVERSTAL PJSC	428,344	8,650,503	9,196,170
SFA ENGINEERING CORP	41,897	1,033,844	1,610,922
SFA SEMICON CO LTD	161,169	651,406	1,073,363
SFS GROUP AG	36,867	3,113,855	5,308,593
SG FLEET GROUP LTD	36,601	71,888	82,435
SG HOLDINGS CO LTD	2,706,600	35,196,802	71,036,362
SG MICRO CORP A	3,312	76,049	129,556
SGIS SONGSHAN CO LTD A	6,801,773	5,363,538	4,832,203
SGS SA REG	45,391	109,077,383	140,148,119
SH JINJIANG INTL HOTELS B	345,600	670,444	677,722
SHAANXI COAL INDUSTRY CO L A	399,802	693,781	733,286
SHANDONG CHENMING PAPER B	1,642,961	807,241	949,915
SHANDONG CHENMING PAPER H	1,076,250	537,284	670,764
SHANDONG GOLD MINING CO LT A	46,426	153,780	138,110
SHANDONG GOLD MINING CO LT H	4,997,000	10,009,645	8,841,116
SHANDONG HUALU HENGSHENG A	36,931	96,128	176,914
SHANDONG LINGLONG TYRE CO A	17,096	67,238	115,740
SHANDONG NANSHAN ALUMINUM A	194,351	67,703	108,293
SHANDONG PUBLISHING + MEDI A	25	23	22
SHANDONG SINOCERA FUNCTION A	11,600	67,182	87,527
SHANDONG SUN PAPER INDUSTR A	40,683	62,228	84,063
SHANDONG WEIGAO GP MEDICAL H	5,176,000	5,580,680	12,077,122
SHANDONG XINHUA PHARM CO A	60	78	80
SHANDONG YISHENG LIVESTOCK A	90	141	139
SHANGHAI 2345 NETWORK HOLD A	38	11	12
SHANGHAI BAILIAN GROUP CO A	22,100	64,169	68,925

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SHANGHAI BAILIAN GROUP CO B	52,500	50,873	50,348
SHANGHAI BAIRUN INVESTMENT A	13,663	86,839	200,456
SHANGHAI BAOSIGHT SOFTWARE A	8,469	51,897	66,721
SHANGHAI BAOSIGHT SOFTWARE B	864,136	1,177,371	2,843,007
SHANGHAI CHLOR ALKALI CHEM B	117,211	57,433	64,700
SHANGHAI ELECTRIC GRP CO L A	120,006	84,476	78,755
SHANGHAI ELECTRIC GRP CO L H	6,104,888	2,107,872	1,627,268
SHANGHAI ELECTRIC POWER CO A	58	69	62
SHANGHAI ENVIRONMENT GROUP A	71	127	132
SHANGHAI FOSUN PHARMACEUTI A	31,485	249,721	351,504
SHANGHAI FOSUN PHARMACEUTI H	1,187,500	3,728,614	9,587,650
SHANGHAI FUDAN MICROELECT H	552,000	575,285	1,374,696
SHANGHAI HAIXIN GROUP CO B	159,690	54,774	53,816
SHANGHAI HAOHAI BIOLOGICAL H	87,000	519,186	1,067,636
SHANGHAI HUAYI GROUP CORP	84,900	41,931	52,468
SHANGHAI INDUSTRIAL URBAN DE	628,000	61,391	59,033
SHANGHAI INTERNATIONAL AIR A	311,673	2,774,441	2,321,803
SHANGHAI INTERNATIONAL POR A	150,159	104,185	110,861
SHANGHAI JAHWA UNITED CO A	8,829	51,862	82,184
SHANGHAI JIN JIANG CAPITAL H	3,148,000	604,325	676,959
SHANGHAI JIN JIANG ONLINE B	50,880	38,875	36,634
SHANGHAI JINJIANG INTERNAT A	17,190	110,601	151,523
SHANGHAI JINQIAO EXPORT PR B	93,943	90,739	91,594
SHANGHAI JUNSHI BIOSCIENCE H	355,000	2,494,392	2,948,486
SHANGHAI LINGANG HOLDINGS A	26,059	72,876	72,197
SHANGHAI LUJIAZUI FIN+TRAD B	2,446,361	2,617,296	2,272,669
SHANGHAI M+G STATIONERY IN A	9,117	84,354	119,324
SHANGHAI MECHANICAL AND EL B	474,879	796,013	638,237
SHANGHAI PHARMACEUTICALS A	30,547	92,782	99,903
SHANGHAI PHARMACEUTICALS H	6,450,440	14,433,539	14,087,249
SHANGHAI PUDONG DEVEL BANK A	12,455,429	19,387,913	19,278,313
SHANGHAI PUTAILAI NEW ENER A	9,679	102,158	204,640
SHANGHAI RAAS BLOOD PRODUC A	83,900	95,188	97,264
SHANGHAI SHIBEI HI TECH CO B	205,200	68,742	61,355
SHANGHAI SHIMAO CO LTD A	15	10	9
SHANGHAI WAIGAOQIAO FREE B	78,610	74,572	75,937
SHANGHAI YUYUAN TOURIST MA A	54,914	67,678	98,509
SHANGHAI ZHANGJIANG HIGH A	21,621	56,162	61,140
SHANGHAI ZHENHUA HEAVY IND B	293,323	74,504	72,744
SHANGHAI ZI JIANG ENTERPRI A	1,309,039	1,008,859	962,402
SHANGRI LA ASIA LTD	2,597,442	3,907,269	2,541,970
SHANXI COKING COAL ENERGY A	1,806,034	2,281,394	2,322,936
SHANXI MEIJIN ENERGY CO LT A	667,100	706,750	780,590
SHANXI SECURITIES CO LTD A	46,303	49,949	48,089

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SHANXI XINGHUACUN FEN WINE A	14,543	397,352	1,008,422
SHAPIR ENGINEERING AND INDUS	208,995	1,138,540	1,593,839
SHARP CORP	414,794	17,360,010	6,850,323
SHENERGY COMPANY LIMITED A	69,623	65,327	66,165
SHENG SIONG GROUP LTD	923,600	1,024,377	1,085,618
SHENGHE RESOURCES HOLDINGS A	33,482	51,673	89,965
SHENGYI TECHNOLOGY CO LTD A	32,325	128,867	117,125
SHENWAN HONGYUAN GROUP CO H	3,820,000	1,079,858	1,023,146
SHENWAN HONGYUAN GROUP CO A	309,341	214,183	224,075
SHENZHEN AGRICULTURAL PROD A	8	7	7
SHENZHEN CAPCHEM TECHNOLOG A	6,400	68,000	99,157
SHENZHEN COMIX GROUP CO LT A	83	144	129
SHENZHEN DESAY BATTERY TEC A	10	72	71
SHENZHEN ENERGY GROUP CO L A	89,399	86,531	126,886
SHENZHEN EVERWIN PRECISION A	78	220	249
SHENZHEN EXPRESSWAY CO H	1,574,000	1,823,642	1,520,117
SHENZHEN EXPRESSWAY CO LTD A	28	45	38
SHENZHEN HEPALINK PHARMACE A	77	201	190
SHENZHEN HEPALINK PHARMACE H	404,500	651,246	550,039
SHENZHEN INOVANCE TECHNOLO A	855,518	7,224,179	9,833,190
SHENZHEN INTL HOLDINGS	8,481,293	16,336,884	11,729,442
SHENZHEN INVESTMENT LTD	5,315,541	2,008,880	1,635,899
SHENZHEN KAIFA TECHNOLOGY A	19,585	56,164	58,020
SHENZHEN KANGTAI BIOLOGICA A	10,258	195,850	236,570
SHENZHEN LEAGUER CO LTD A	40	57	59
SHENZHEN MINDRAY BIO MEDIC A	397,132	15,657,584	29,507,451
SHENZHEN MTC CO LTD A	61,848	45,231	58,107
SHENZHEN NEPTUNUS BIOENG A	94	45	47
SHENZHEN OVERSEAS CHINESE A	114,720	108,193	132,106
SHENZHEN SALUBRIS PHARM A	18,467	85,174	94,038
SHENZHEN SC NEW ENERGY TEC A	4,500	72,414	80,801
SHENZHEN SUNLORD ELECTRONI A	125,600	411,999	753,695
SHENZHEN SUNWAY COMMUNICAT A	13,088	75,139	62,555
SHENZHEN WOER HEAT SHRINK A	3	3	3
SHENZHEN YUTO PACKAGING TE A	37	164	170
SHENZHOU INTERNATIONAL GROUP	4,615,912	59,669,819	116,559,082
SHIBAURA MACHINE CO LTD	49,800	1,103,529	1,100,634
SHIBUSAWA WAREHOUSE CO LTD	2,200	45,055	41,923
SHIBUYA CORPORATION	43,700	1,250,639	1,222,529
SHIFT INC	24,000	3,291,160	3,721,416
SHIGA BANK LTD/THE	106,500	2,431,315	1,863,438
SHIKOKU BANK LTD/THE	15,100	106,862	94,690
SHIKOKU CHEMICALS CORP	9,000	103,032	106,226
SHIKOKU ELECTRIC POWER CO	371,600	6,109,495	2,531,125

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SHIKUN + BINUI LTD	490,285	1,360,657	3,171,770
SHIMA SEIKI MFG LTD	65,100	1,522,349	1,113,838
SHIMADZU CORP	1,664,090	47,074,231	64,395,590
SHIMAMURA CO LTD	49,847	4,359,075	4,787,540
SHIMANO INC	664,999	86,506,457	157,876,598
SHIMAO GROUP HOLDINGS LTD	3,138,552	9,214,562	7,694,976
SHIMIZU BANK LTD/THE	3,200	49,086	42,296
SHIMIZU CORP	1,218,400	8,428,890	9,352,886
SHIMOJIMA CO LTD	3,500	40,828	34,845
SHIN ETSU CHEMICAL CO LTD	1,028,985	94,499,091	172,254,629
SHIN ETSU POLYMER CO LTD	20,500	184,036	189,504
SHIN KONG FINANCIAL HOLDING	78,625,981	24,836,133	26,892,978
SHIN NIPPON AIR TECHNOLOGIES	3,700	80,563	67,373
SHIN POONG PHARMACEUTICAL CO	71,494	7,033,556	5,459,738
SHIN ZU SHING CO LTD	311,788	1,158,058	1,309,258
SHINHAN FINANCIAL GROUP LTD	1,142,289	41,773,357	41,181,844
SHINING BUILDING BUSINESS CO	263,000	132,270	112,799
SHINKO ELECTRIC INDUSTRIES	224,900	5,656,390	8,236,945
SHINKO SHOJI CO LTD	8,000	57,919	56,005
SHINKONG SYNTHETIC FIBERS	3,269,000	1,213,739	2,669,170
SHINNIHON CORP	7,100	56,736	53,735
SHINSEGAE INC	15,034	3,960,170	3,811,399
SHINSEI BANK LTD	391,400	6,357,399	5,138,029
SHINWA CO LTD	3,363	66,195	66,296
SHIONOGI + CO LTD	2,035,994	106,963,954	106,229,762
SHIP HEALTHCARE HOLDINGS INC	172,100	3,205,566	4,020,680
SHISEIDO CO LTD	1,102,274	56,417,374	81,148,580
SHIZUOKA BANK LTD/THE	2,304,275	19,482,284	17,833,789
SHIZUOKA GAS CO LTD	112,700	747,832	1,010,330
SHO BOND HOLDINGS CO LTD	101,300	3,632,177	4,221,214
SHOCHIKU CO LTD	23,000	2,731,277	2,654,563
SHOEI CO LTD	52,000	1,111,700	1,965,402
SHOEI FOODS CORP	4,300	176,670	145,477
SHOP APOTHEKE EUROPE NV	15,595	2,796,723	2,929,469
SHOPIFY INC CLASS A	250,042	94,738,274	366,044,514
SHOPRITE HOLDINGS LTD	1,059,551	10,532,188	11,534,386
SHOUCHENG HOLDINGS LTD	5,435,772	1,092,726	1,301,923
SHOUGANG FUSHAN RESOURCES GR	7,768,000	1,754,788	2,290,634
SHOWA DENKO K K	320,500	8,290,926	9,529,237
SHOWA SANGYO CO LTD	49,700	998,844	1,337,991
SHREE CEMENT LTD	82,177	23,907,597	30,408,254
SHRIRAM TRANSPORT FINANCE	414,112	5,939,979	7,480,257
SHUFERSAL LTD	265,869	1,748,762	2,116,508
SHUI ON LAND LTD	6,886,000	1,069,924	1,117,245

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SHUN TAK HOLDINGS LTD	4,315,750	1,766,504	1,389,336
SHURGARD SELF STORAGE SA	6,618	302,180	319,425
SIA ENGINEERING CO LTD	84,800	136,957	135,635
SIAM CEMENT PUB CO FOR REG	6,043,350	81,683,019	81,457,947
SIAM CITY CEMENT PCL FOR	192,560	1,406,727	1,021,379
SIAM COMMERCIAL BANK FOREIGN	5,193,543	20,772,286	15,880,412
SIAM COMMERCIAL BANK P NVDR	4,800,600	19,504,286	14,678,902
SIAM GLOBAL HOUSE PCL FOREIG	3,155,778	1,411,193	2,028,363
SIAM GLOBAL HOUSE PCL NVDR	207,741	143,811	133,525
SIBANYE STILLWATER LTD	6,369,140	12,776,664	26,611,776
SICHUAN CHUANTOU ENERGY CO A	64,586	108,885	123,257
SICHUAN EXPRESSWAY CO H	286,000	70,264	65,185
SICHUAN HEBANG BIOTECHNOL A	926,100	268,422	298,148
SICHUAN KELUN PHARMACEUTIC A	20,462	65,430	63,183
SICHUAN SWELLFUN CO LTD A	70,514	1,144,263	1,378,989
SIEGFRIED HOLDING AG REG	8,973	2,641,153	8,421,136
SIEMENS AG REG	1,638,102	173,696,443	259,573,703
SIEMENS ENERGY AG	815,806	21,013,996	24,592,956
SIEMENS GAMESA RENEWABLE ENE	499,413	9,159,756	16,677,877
SIEMENS HEALTHINEERS AG	764,374	35,037,066	46,846,451
SIEMENS LTD	601,574	12,305,164	16,356,937
SIEYUAN ELECTRIC CO LTD A	48	217	229
SIG COMBIBLOC GROUP AG	730,182	14,959,919	19,859,118
SIGMA HEALTHCARE LTD	2,464,058	1,215,910	1,100,686
SIGMAGOLD INTI PERKASA TBK P	8,974,200	0	0
SIGNIFY NV	302,541	10,392,465	19,137,515
SIGURD MICROELECTRONICS CORP	901,349	934,809	1,811,594
SIHUAN PHARMACEUTICAL HLDGS	9,120,000	1,069,772	3,898,916
SIIX CORP	73,600	781,669	942,298
SIKA AG REG	310,004	33,811,060	101,450,976
SILERGY CORP	134,000	8,081,496	18,227,367
SILLAJEN INC	124,585	0	0
SILTRONIC AG	129	21,681	21,754
SILTRONIC AG TEND	47,116	3,631,281	7,850,422
SILVER LAKE RESOURCES LTD	1,767,657	1,413,531	2,202,934
SILVERLAKE AXIS LTD	235,440	42,932	41,161
SIMCORP A/S	86,944	10,832,652	10,914,883
SIME DARBY BERHAD	7,930,192	4,343,750	4,164,234
SIME DARBY PLANTATION BHD	7,810,392	9,306,548	7,487,742
SIME DARBY PROPERTY BHD	8,163,892	1,859,074	1,179,895
SIMPLO TECHNOLOGY CO LTD	396,200	3,434,844	5,104,919
SINANEN HOLDINGS CO LTD	3,000	82,670	82,305
SINBON ELECTRONICS CO LTD	465,105	1,705,797	4,573,846
SINCH AB	1,134,750	12,081,597	19,106,774

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SINFONIA TECHNOLOGY CO LTD	10,600	126,145	119,285
SINGAPORE AIRLINES LTD	6,185,877	23,962,441	22,319,226
SINGAPORE EXCHANGE LTD	6,137,274	34,851,427	51,045,026
SINGAPORE POST LTD	3,513,900	2,617,788	1,869,096
SINGAPORE PRESS HOLDINGS LTD	3,558,076	7,724,803	4,526,343
SINGAPORE TECH ENGINEERING	11,775,336	30,703,257	33,901,615
SINGAPORE TELECOMMUNICATIONS	61,167,840	138,382,095	104,206,482
SINKO INDUSTRIES LTD	4,900	96,581	82,778
SINO AMERICAN SILICON PRODUC	1,164,000	6,872,569	8,062,880
SINO BIOPHARMACEUTICAL	77,315,747	71,667,669	75,863,684
SINO LAND CO	21,051,350	33,483,255	33,179,694
SINO OCEAN GROUP HOLDING LTD	6,409,708	2,567,546	1,403,131
SINOFERT HOLDINGS LTD	3,964,000	465,284	571,693
SINOLINK SECURITIES CO LTD A	41,929	62,340	82,354
SINOMA SCIENCE+TECHNOLOGY A	22,857	45,751	92,583
SINOPAC FINANCIAL HOLDINGS	78,801,398	28,876,185	38,888,083
SINOPEC ENGINEERING GROUP H	3,323,500	2,435,048	2,152,656
SINOPEC KANTONS HOLDINGS	2,196,000	1,156,284	822,880
SINOPEC OILFIELD SERVICE H	6,066,000	636,338	562,401
SINOPEC SHANGHAI PETROCHEM H	7,963,999	2,658,959	1,856,183
SINOPHARM GROUP CO H	10,179,348	40,088,226	30,279,099
SINOTRANS LIMITED H	4,788,783	1,671,282	1,991,768
SINOTRUK HONG KONG LTD	1,457,500	2,075,961	3,123,007
SINOVAC BIOTECH LTD	68,732	0	0
SINTOKOGIO LTD	20,200	141,309	149,421
SINYI REALTY INC	127,000	131,501	134,920
SIRIUS REAL ESTATE LTD	356,740	437,069	545,057
SIRIUSPOINT LTD	80,918	822,936	814,844
SIRIUSPOINT LTD RIGHT	224,472	0	1,122,360
SISTEMA PJSC REG S SPONS GDR	313,641	1,622,927	2,697,313
SISTEMA PJSFC	340,500	136,712	147,752
SITC INTERNATIONAL HOLDINGS	2,622,000	2,728,522	10,956,161
SITRONIX TECHNOLOGY CORP	221,000	965,254	2,482,656
SIX OF OCTOBER DEVELOPMENT	67,628	68,930	73,725
SIXT SE	57,402	4,747,479	7,733,100
SIXT SE PRFD	4,049	316,459	326,516
SJM HOLDINGS LTD	4,170,000	5,651,735	4,553,475
SK BIOPHARMACEUTICALS CO LTD	52,078	7,466,860	5,688,047
SK CHEMICALS CO LTD/NEW	19,870	5,072,060	4,587,488
SK DISCOVERY CO LTD	23,222	833,334	1,090,835
SK HYNIX INC	1,989,460	97,081,722	225,241,886
SK INC	67,061	11,485,218	16,822,566
SK INNOVATION CO LTD	117,658	14,566,884	30,873,275
SK MATERIALS CO LTD	9,684	941,809	3,027,782

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SK NETWORKS CO LTD	305,687	2,083,045	1,634,095
SK TELECOM	184,801	39,175,718	52,511,939
SKANDINAVISKA ENSKILDA BAN A	3,121,014	26,154,870	40,344,018
SKANDINAVISKA ENSKILDA BAN C	13,272	162,316	169,466
SKANSKA AB B SHS	780,004	14,290,403	20,703,672
SKC CO LTD	45,338	1,401,433	6,381,098
SKELLERUP HOLDINGS LTD	394,611	1,220,932	1,378,672
SKF AB B SHARES	841,984	14,773,918	21,452,888
SKISTAR AB	23,837	327,077	397,462
SKSHU PAINT CO LTD A	6,612	143,000	180,117
SKY NETWORK TELEVISION LTD	650,857	79,314	79,133
SKY PERFECT JSAT HOLDINGS	282,819	1,232,664	1,032,000
SKYCITY ENTERTAINMENT GROUP	1,558,344	4,012,165	3,822,014
SKYFAME REALTY HOLDINGS LTD	6,528,000	1,156,665	798,573
SKYLARK HOLDINGS CO LTD	451,800	7,032,202	6,280,993
SKYWORTH GROUP LTD	3,040,053	1,220,371	853,392
SLC AGRICOLA SA	201,300	970,975	2,058,793
SLIGRO FOOD GROUP NV	10,799	289,379	316,962
SM INVESTMENTS CORP	2,345,838	41,832,144	48,031,652
SM PRIME HOLDINGS INC	19,531,050	13,265,383	14,603,776
SMARTGROUP CORP LTD	180,569	1,067,436	1,000,449
SMARTONE TELECOMMUNICATIONS	89,500	52,150	53,014
SMC CORP	174,032	45,927,023	102,939,011
SMITH + NEPHEW PLC	1,907,738	31,155,183	41,178,828
SMITHS GROUP PLC	865,711	17,189,293	19,015,392
SMK CORP	1,800	46,165	39,977
SMS CO LTD	108,000	1,857,942	3,235,427
SMU SA	952,769	156,496	114,040
SMURFIT KAPPA GROUP PLC	569,802	17,093,183	30,919,372
SNAM SPA	4,798,911	21,949,380	27,743,778
SNC LAVALIN GROUP INC	385,600	6,087,582	10,042,478
SNS REAAL	2,618,193	0	3
SO YOUNG INTERNATIONAL ADR	55,836	683,937	536,584
SOC QUIMICA Y MINERA CHILE B	67,440	3,615,137	3,204,769
SOCIETE BIC SA	6,337	371,798	440,382
SOCIETE GENERALE SA	1,682,778	85,348,016	49,610,801
SODEXO SA	193,739	17,046,425	18,081,734
SOFINA	33,809	6,136,547	14,586,238
SOFTBANK CORP	21,932,700	287,140,782	287,225,691
SOFTBANK GROUP CORP	2,952,250	90,530,713	206,809,116
SOFTCAT PLC	281,080	3,108,640	6,896,173
SOFTWARE AG	109,401	3,543,892	4,922,287
SOFTWAREONE HOLDING AG	218,314	5,338,125	5,160,557
SOGOU INC ADR	123,709	1,019,223	1,055,238

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SOHGO SECURITY SERVICES CO	535,400	25,941,326	24,408,722
SOHO CHINA LTD	4,125,423	1,520,263	2,215,213
SOHU.COM LTD ADR	64,590	1,322,244	1,201,374
SOJITZ CORP	3,510,400	9,340,987	10,595,405
SOLAR APPLIED MATERIALS TECH	1,004,244	1,549,027	1,674,191
SOLAREEDGE TECHNOLOGIES INC	104,307	11,400,464	28,827,326
SOLARIA ENERGIA Y MEDIO AMBI	133,029	2,373,671	2,404,250
SOLASTO CORP	101,900	1,052,487	1,290,850
SOLVAY SA	152,738	17,133,749	19,417,359
SOMPO HOLDINGS INC	968,691	36,072,928	35,836,069
SONAE	515,580	471,741	489,141
SONDA SA	164,196	105,594	93,835
SONGCHENG PERFORMANCE DEVE A	37,143	90,564	96,582
SONIC HEALTHCARE LTD	3,516,399	61,005,049	101,373,589
SONOVA HOLDING AG REG	249,269	44,905,473	93,844,985
SONY GROUP CORP	2,925,840	136,569,235	285,097,393
SONY GROUP CORP SP ADR	23,267	2,324,489	2,262,018
SOOCHOW SECURITIES CO LTD A	57,898	71,495	74,738
SOPRA STERIA GROUP	31,249	3,426,039	6,010,841
SOTETSU HOLDINGS INC	170,800	3,827,388	3,368,603
SOULBRAIN CO LTD/NEW	9,130	822,975	2,664,859
SOUTH32 LTD DI	10,814,261	19,599,431	23,788,109
SOUTHERN COPPER CORP	202,793	6,470,013	13,043,646
SOUTHERN CROSS MEDIA GROUP L	583,970	2,179,304	916,289
SOUTHERN PROVINCE CEMENT CO	148,434	2,194,529	3,459,133
SOUTHWEST SECURITIES CO LT A	94,412	67,402	71,165
SP SETIA BHD	692,376	175,328	176,784
SPAR GROUP LIMITED/THE	419,336	5,334,875	5,312,348
SPAR NORD BANK A/S	23,772	254,326	267,648
SPAREBANK 1 OESTLANDET	9,528	124,352	131,761
SPAREBANK 1 SMN	286,077	2,710,538	3,962,764
SPAREBANK 1 SR BANK ASA	387,953	3,588,213	5,126,000
SPARK NEW ZEALAND LTD	13,910,452	35,406,238	46,655,656
SPARX GROUP CO LTD	38,300	103,289	88,339
SPECTRIS PLC	259,075	6,165,795	11,588,776
SPEEDCAST INTERNATIONAL LTD	533,999	0	0
SPIE SA	273,790	5,737,979	6,298,942
SPIRAX SARCO ENGINEERING PLC	161,105	14,330,151	30,301,344
SPIRENT COMMUNICATIONS PLC	1,327,760	3,440,221	4,519,553
SPORTON INTERNATIONAL INC	143,068	885,477	1,232,349
SPOTIFY TECHNOLOGY SA	349,198	56,009,735	96,235,477
SPRING AIRLINES CO LTD A	10,469	70,559	92,199
SQUARE ENIX HOLDINGS CO LTD	663,800	34,374,967	32,953,762
SRA HOLDINGS INC	3,200	78,509	76,922

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SRF LTD	58,968	3,886,743	5,772,010
SRI TRANG AGRO INDS PCL NVDR	12,300	10,678	15,543
SRI TRANG AGRO INDUSTRY FOR	2,012,920	976,481	2,543,627
SRI TRANG GLOVES	2,083,600	2,582,996	2,714,206
SRISAWADCORP PCL FOREIGN	1,369,100	1,884,802	2,936,837
SSAB AB B SHARES	1,462,986	5,090,234	6,403,017
SSANGYONG C+E CO LTD	247,417	1,266,431	1,834,509
SSE PLC	2,295,775	43,783,464	47,588,339
SSP GROUP PLC	1,724,661	7,980,789	6,347,068
SSR MINING INC	481,854	7,265,281	7,533,468
SSY GROUP LTD	3,238,888	2,054,976	2,894,452
ST BARBARA LTD	1,515,187	3,068,623	1,939,483
ST CORP	2,900	51,308	45,202
ST GALLER KANTONALBANK A REG	822	372,068	365,491
ST JAMES S PLACE PLC	1,165,177	16,084,739	23,774,294
ST PHARM CO LTD	19,733	685,728	1,973,037
STABILUS SA	53,815	3,398,503	4,374,809
STADLER RAIL AG	105,512	4,944,236	4,643,510
STAGECOACH GROUP PLC	159,075	220,354	180,418
STANDARD BANK GROUP LTD	2,760,306	32,486,445	24,669,012
STANDARD CHARTERED PLC	5,943,119	76,459,409	37,848,666
STANDARD FOODS CORP	1,021,900	2,046,161	1,984,201
STANLEY ELECTRIC CO LTD	313,800	7,305,775	9,089,711
STANTEC INC	251,300	5,156,703	11,224,585
STAR ENTERTAINMENT GRP LTD/T	1,799,970	6,228,118	4,986,400
STARHUB LTD	1,334,740	2,059,441	1,211,414
STARPHARMA HOLDINGS LTD	916,139	1,151,809	1,028,248
STARTS CORP INC	72,300	1,561,626	1,851,959
STARZEN CO LTD	6,200	135,414	117,475
STATE BANK OF INDIA	8,332,165	35,535,325	46,991,034
STEADFAST GROUP LTD	1,902,381	3,808,174	6,284,137
STEALTHGAS INC	8,008	22,743	22,663
STEEL AUTHORITY OF INDIA	2,223,307	1,643,633	3,906,416
STEINHOFF INTERNATIONAL H NV	9,535,280	790,341	1,262,133
STELLA INTERNATIONAL	882,500	1,360,153	1,363,663
STELLA JONES INC	44,967	1,793,866	1,620,671
STELLANTIS NV	4,406,434	50,085,469	86,504,461
STMICROELECTRONICS NV	1,398,622	22,410,781	50,762,269
STOLT NIELSEN LTD	9,150	135,282	133,764
STONECO LTD A	489,618	22,871,670	32,833,783
STONECO LTD A BDR	3,565	251,913	239,413
STORA ENSO OYJ R SHS	1,268,441	14,708,998	23,142,808
STOREBRAND ASA	1,019,928	5,954,517	9,244,920
STRABAG SE BR	8,502	301,271	364,483

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STRATEC SE	2,006	271,601	280,236
STRAUMANN HOLDING AG REG	22,154	13,317,036	35,351,490
STRAUSS GROUP LTD	95,013	2,095,418	2,660,714
STRIDES PHARMA SCIENCE LTD	130,771	1,239,849	1,335,859
STRIKE CO LTD	31,400	1,006,945	1,254,699
STROEER SE + CO KGAA	55,484	2,739,392	4,444,689
STUDIO CITY INTERNATIONA ADR	1,112	14,734	12,810
STUDIO DRAGON CORP	13,467	1,199,194	1,145,619
SUBARU CORP	4,463,172	102,362,257	88,125,430
SUBSEA 7 SA	512,395	3,777,301	4,921,974
SUEDZUCKER AG	42,561	722,817	681,387
SUEZ	827,354	15,223,548	19,672,250
SUGI HOLDINGS CO LTD	77,000	3,551,507	5,619,425
SUI SOUTHERN GAS CO LTD	264,000	22,199	22,279
SUL AMERICA SA UNITS	796,700	7,013,848	5,522,133
SULZER AG REG	36,981	3,848,195	5,112,968
SUMCO CORP	547,058	8,744,986	13,431,237
SUMITOMO BAKELITE CO LTD	76,500	3,184,877	3,384,224
SUMITOMO CHEMICAL CO LTD	5,277,098	26,099,992	28,004,421
SUMITOMO CORP	3,070,427	43,025,454	41,164,027
SUMITOMO DAINIPPON PHARMA CO	410,200	5,865,405	8,603,889
SUMITOMO DENSETSU CO LTD	5,900	128,625	121,519
SUMITOMO ELECTRIC INDUSTRIES	2,685,315	36,958,071	39,654,305
SUMITOMO FORESTRY CO LTD	304,282	3,552,484	5,579,006
SUMITOMO HEAVY INDUSTRIES	412,900	11,235,863	11,383,674
SUMITOMO METAL MINING CO LTD	660,307	20,259,869	25,730,496
SUMITOMO MITSUI CONSTRUCTION	313,700	1,456,727	1,334,052
SUMITOMO MITSUI FINANCIAL GR	2,826,737	124,597,136	97,543,947
SUMITOMO MITSUI TRUST HOLDIN	1,168,442	42,864,718	37,140,854
SUMITOMO OSAKA CEMENT CO LTD	80,145	2,755,141	2,180,718
SUMITOMO REALTY + DEVELOPMEN	871,015	26,474,029	31,155,325
SUMITOMO RUBBER INDUSTRIES	825,687	8,554,225	11,404,434
SUMITOMO SEIKA CHEMICALS CO	2,400	87,747	77,845
SUMITOMO WAREHOUSE CO LTD	121,400	1,352,951	1,746,786
SUMMARECON AGUNG TBK PT	27,550,051	2,038,199	1,615,003
SUMMERSET GROUP HOLDINGS LTD	495,928	1,823,116	4,646,963
SUN ART RETAIL GROUP LTD	3,500,000	3,528,807	2,604,995
SUN HUNG KAI + CO LTD	231,000	117,662	124,039
SUN HUNG KAI PROPERTIES	9,747,206	145,534,680	145,219,356
SUN INTERNATIONAL LTD	79,673	74,136	101,609
SUN LIFE FINANCIAL INC	1,280,473	49,582,311	66,096,935
SUN PHARMACEUTICAL INDUS	6,970,163	48,212,461	63,339,117
SUN TV NETWORK LTD	214,163	1,562,114	1,526,340
SUNAC CHINA HOLDINGS LTD	5,468,897	21,603,034	18,767,566

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SUNAC SERVICES HOLDINGS LTD	1,168,979	2,364,881	4,342,737
SUNCITY GROUP HOLDINGS LTD	1,240,000	94,104	62,273
SUNCOR ENERGY INC	3,273,627	112,629,844	78,489,854
SUNCORP GROUP LTD	2,793,164	27,636,769	23,297,319
SUNDARAM FINANCE LTD	150,699	3,739,165	5,422,670
SUNDRAM FASTENERS LTD	241,248	1,944,964	2,624,582
SUNDRUG CO LTD	141,100	3,558,874	4,487,639
SUNEVISION HOLDINGS	1,267,000	1,073,056	1,297,044
SUNGROW POWER SUPPLY CO LT A	27,243	210,153	485,165
SUNING.COM CO LTD A	164,705	219,796	142,505
SUNNY FRIEND ENVIRONMENTAL T	145,000	1,034,221	1,092,867
SUNNY OPTICAL TECH	1,524,700	20,865,739	48,180,351
SUNTORY BEVERAGE + FOOD LTD	1,029,576	42,405,894	38,774,914
SUNWAY BHD	3,521,854	1,353,007	1,476,099
SUNWODA ELECTRONIC CO LTD A	21,656	57,112	109,137
SUPALAI PUBLIC CO LTD FOR	2,647,300	1,609,272	1,701,541
SUPER GROUP LTD	803,028	885,267	1,746,795
SUPER RETAIL GROUP LTD	363,558	2,309,307	3,523,671
SUPERIOR PLUS CORP	95,100	1,075,961	1,172,718
SUPERLOOP LTD	150,226	105,266	104,887
SUPERMAX CORP BHD	3,468,100	3,676,314	2,756,770
SUPREME ELECTRONICS CO LTD	915,656	923,888	1,322,751
SUPREME INDUSTRIES LTD	146,503	2,804,083	4,265,892
SURGUTNEFTEGAS PJSC	899,300	418,837	451,227
SURGUTNEFTEGAS PREFERENCE	38,636,572	19,624,218	24,500,306
SURGUTNEFTEGAS SP ADR	1,510,931	7,998,929	7,497,240
SURGUTNEFTEGAZ SP ADR PREF	1,584,133	8,885,627	9,853,307
SURUGA BANK LTD	401,200	1,743,321	1,200,094
SURYA CITRA MEDIA PT TBK	12,809,500	1,521,818	1,598,979
SURYA SEMESTA INTERNUSA PT	997,200	33,091	29,985
SUVEN PHARMACEUTICALS LTD	229,566	1,205,494	1,482,311
SUZANO SA	1,579,250	12,773,394	18,823,788
SUZHOU DONGSHAN PRECISION A	24,000	86,855	77,414
SUZHOU GOLD MANTIS CONSTR A	77	111	94
SUZHOU MAXWELL TECHNOLOGIE A	1,940	74,570	136,533
SUZUKEN CO LTD	159,000	6,446,635	4,662,988
SUZUKI MOTOR CORP	982,756	33,226,763	41,624,795
SVENSKA CELLULOSA AB A SHS	8,236	147,026	135,788
SVENSKA CELLULOSA AB SCA B	1,289,566	8,454,081	21,148,089
SVENSKA HANDELSBANKEN A SHS	3,231,231	30,751,555	36,482,951
SWATCH GROUP AG/THE BR	65,751	18,065,619	22,577,343
SWATCH GROUP AG/THE REG	99,160	5,159,109	6,549,162
SWECO AB B SHS	431,404	8,177,101	7,854,119
SWEDBANK AB A SHARES	2,185,342	31,214,422	40,690,804

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SWEDISH ORPHAN BIOVITRUM AB	372,466	8,897,419	6,796,340
SWIRE PACIFIC LTD CL A	1,120,661	11,135,318	7,597,726
SWIRE PACIFIC LTD CL B	2,152,500	3,589,254	2,419,738
SWIRE PROPERTIES LTD	6,749,161	20,370,476	20,119,250
SWISS LIFE HOLDING AG REG	70,046	21,712,171	34,070,083
SWISS PRIME SITE REG	608,309	53,106,953	60,413,010
SWISS RE AG	687,529	52,791,213	62,092,196
SWISSCOM AG REG	195,575	91,496,001	111,757,143
SYARIKAT TAKAFUL MALAYSIA KE	92,100	105,505	96,504
SYDBANK A/S	16,277	439,596	501,246
SYDNEY AIRPORT	2,872,906	11,717,031	12,488,073
SYMRISE AG	700,685	79,266,711	97,635,774
SYNCMOLD ENTERPRISE CORP	58,500	179,398	175,106
SYNGENE INTERNATIONAL LTD	252,514	1,145,199	1,981,588
SYNLAIT MILK LTD	24,701	58,991	62,826
SYNNEX TECHNOLOGY INTL CORP	9,832,327	16,878,154	17,961,972
SYNTHOMER PLC	734,207	2,481,894	4,986,153
SYOUNG GROUP CO LTD A	299,800	996,771	968,886
SYSTEMEX CORP	1,331,088	111,622,119	158,305,808
SYSTEMA CORP	149,300	1,539,830	2,863,859
SYSTEX CORP	42,000	128,945	136,269
T GAIA CORP	20,500	360,373	360,722
T HASEGAWA CO LTD	7,800	149,294	172,880
T M G HOLDING	262,000	104,183	110,676
T+D HOLDINGS INC	1,853,400	26,354,169	23,979,479
T3EX GLOBAL HOLDINGS CORP	234,000	614,266	2,187,779
TA CHEN STAINLESS PIPE CO	2,873,135	2,650,044	6,135,542
TABCORP HOLDINGS LTD	4,540,828	14,508,473	17,658,762
TACHIBANA ELETECH CO LTD	6,500	94,941	84,273
TADANO LTD	252,000	2,113,915	2,633,751
TAEKWANG INDUSTRIAL CO LTD	235	191,069	243,316
TAG IMMOBILIEN AG	278,997	4,780,836	8,853,886
TAICHUNG COMMERCIAL BANK	6,582,508	2,317,861	2,740,497
TAIHEI DENGYO KAISHA LTD	4,900	117,290	115,403
TAIHEIYO CEMENT CORP	441,558	10,981,996	9,695,259
TAIHO KOGYO CO LTD	44,500	313,181	394,522
TAIJI COMPUTER CORP LTD A	41	133	127
TAIKISHA LTD	59,500	1,317,686	1,777,120
TAIMED BIOLOGICS INC	423,000	2,225,444	1,006,546
TAINAN SPINNING	2,542,265	1,044,490	2,696,238
TAISEI CORP	380,851	10,269,934	12,490,293
TAISEI LAMICK CO LTD	2,000	51,801	48,419
TAISHIN FINANCIAL HOLDING	76,239,307	32,516,379	41,728,109
TAISHO PHARMACEUTICAL HOLDIN	290,300	25,257,210	15,562,528

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TAIWAN BUSINESS BANK	10,345,059	3,647,049	3,508,688
TAIWAN CEMENT	37,851,825	46,850,856	69,284,633
TAIWAN COGENERATION CORP	797,000	735,399	1,107,004
TAIWAN COOPERATIVE FINANCIAL	72,428,915	42,642,328	55,239,639
TAIWAN FAMILYMART CO LTD	15,000	138,847	141,050
TAIWAN FERTILIZER CO LTD	1,636,000	2,632,369	3,458,426
TAIWAN GLASS IND CORP	3,615,557	1,581,460	4,853,184
TAIWAN HIGH SPEED RAIL CORP	15,765,060	16,966,657	16,917,911
TAIWAN HON CHUAN ENTERPRISE	695,642	1,356,155	1,919,959
TAIWAN MOBILE CO LTD	12,581,312	44,797,019	46,058,100
TAIWAN PAIHO LTD	536,299	1,256,490	1,963,302
TAIWAN SAKURA CORP	105,000	215,789	250,229
TAIWAN SECOM	622,680	1,748,162	2,102,977
TAIWAN SEMICONDUCTOR CO LTD	508,000	647,725	1,223,393
TAIWAN SEMICONDUCTOR MANUFAC	82,543,998	677,449,004	1,762,716,153
TAIWAN SEMICONDUCTOR SP ADR	280,047	27,277,623	33,650,448
TAIWAN SURFACE MOUNTING TECH	653,711	1,353,350	2,838,906
TAIWAN UNION TECHNOLOGY CORP	548,000	2,085,799	2,291,323
TAIYEN BIOTECH CO LTD	44,000	52,353	51,481
TAIYO HOLDINGS CO LTD	37,000	1,565,132	1,750,158
TAIYO YUDEN CO LTD	271,300	4,501,496	13,419,560
TAKAMATSU CONSTRUCTION GROUP	5,400	105,361	98,376
TAKAMIYA CO LTD	5,500	30,410	25,273
TAKARA BIO INC	98,400	2,343,439	2,628,669
TAKARA HOLDINGS INC	382,000	3,377,275	4,766,826
TAKARA LEBEN CO LTD	48,100	162,365	145,613
TAKARA STANDARD CO LTD	110,800	1,644,972	1,517,398
TAKASAGO INTERNATIONAL CORP	5,900	140,372	143,526
TAKASAGO THERMAL ENGINEERING	128,300	1,678,793	2,140,838
TAKASHIMAYA CO LTD	565,369	7,308,913	6,153,399
TAKEDA PHARMACEUTICAL CO LTD	6,267,026	248,893,493	209,992,519
TAKEUCHI MFG CO LTD	76,900	1,500,218	1,917,130
TAKI CHEMICAL CO LTD	1,400	76,272	66,853
TAKIHYO CO LTD	1,600	27,164	26,914
TAKKT AG	9,150	138,726	152,131
TAKUMA CO LTD	164,300	1,596,850	2,485,446
TAL EDUCATION GROUP ADR	943,629	36,861,300	23,807,760
TALANX AG	120,887	4,514,335	4,943,052
TAMBURI INVESTMENT PARTNERS	38,110	339,513	373,760
TAMRON CO LTD	7,100	138,530	155,766
TANGSHAN JIDONG CEMENT INV A	38	91	73
TANGSHAN PORT GROUP CO LTD A	72	30	27
TANGSHAN SANYOU CHEMICAL I A	32,932	28,745	51,532
TANLA PLATFORMS LTD	130,475	1,593,809	1,403,752

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TARKETT	17,543	280,615	416,085
TARO PHARMACEUTICAL INDUS	2,087	153,916	150,181
TASSAL GROUP LTD	484,570	1,522,855	1,302,372
TATA CHEMICALS LTD	362,659	3,763,744	3,531,449
TATA COMMUNICATIONS LTD	256,880	2,510,477	4,448,140
TATA CONSULTANCY SVCS LTD	7,267,221	209,224,724	327,112,938
TATA CONSUMER PRODUCTS LTD	1,275,995	9,858,638	12,950,500
TATA ELXSI LTD	77,841	1,383,153	4,507,615
TATA MOTORS LTD	3,956,814	11,335,902	18,077,950
TATA MOTORS LTD A DVR	869,736	1,322,276	1,815,997
TATA POWER CO LTD	4,339,084	4,672,054	7,127,703
TATA STEEL LTD	1,723,791	14,979,853	27,054,683
TATE + LYLE PLC	1,023,887	8,839,910	10,444,290
TATNEFT PJSC PREF	330,902	2,211,884	2,267,955
TATSUTA ELEC WIRE + CABLE	19,000	108,154	94,324
TAURON POLSKA ENERGIA SA	499,505	328,109	438,231
TAYCA CORP	4,700	63,248	54,330
TAYLOR WIMPEY PLC	7,891,189	15,836,099	17,327,591
TBC BANK GROUP PLC	14,049	190,733	225,133
TBEA CO LTD A	53,087	63,431	105,585
TBS HOLDINGS INC	84,300	1,339,155	1,295,755
TC ENERGY CORP	2,231,551	98,600,419	110,541,328
TCI CO LTD	235,428	1,937,042	2,171,557
TCL ELECTRONICS HOLDINGS LTD	1,433,333	744,002	854,553
TCL TECHNOLOGY GROUP CORP A	210,919	163,005	249,740
TCS GROUP HOLDING GDR REG S	73,423	2,275,462	6,424,107
TDK CORP	291,500	23,004,795	35,429,633
TE CONNECTIVITY LTD	744,442	49,844,661	100,656,003
TEAMLEASE SERVICES LTD	3,331	171,833	162,107
TEAMVIEWER AG	345,045	15,509,346	12,979,477
TECAN GROUP AG REG	26,502	11,121,487	13,142,767
TECH BANK FOOD CO LTD A	80	151	87
TECH MAHINDRA LTD	4,127,283	42,108,512	60,826,479
TECHNIPFMC PLC	1,000,537	28,376,397	8,974,969
TECHNOLOGY ONE LTD	332,727	1,117,192	2,325,590
TECHNOPRO HOLDINGS INC	236,700	4,901,900	5,604,537
TECHTRONIC INDUSTRIES CO LTD	2,748,016	12,344,344	47,983,282
TECK RESOURCES LTD CLS B	1,016,500	20,122,789	23,436,223
TECNICAS REUNIDAS SA	17,610	257,885	222,829
TECO ELECTRIC + MACHINERY	4,069,000	3,352,841	4,848,481
TEEKAY LNG PARTNERS LP	18,661	268,532	281,594
TEIJIN LTD	592,100	9,941,132	9,031,672
TEIKOKU ELECTRIC MFG CO LTD	4,600	55,033	52,677
TEIKOKU SEN I CO LTD	5,900	119,709	111,206

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TEKKEN CORP	7,100	126,965	117,832
TELE2 AB B SHS	3,683,422	52,288,990	50,219,770
TELECOM ITALIA RSP	13,101,874	12,589,029	6,942,164
TELECOM ITALIA SPA	23,106,119	28,792,187	11,478,514
TELECOM PLUS PLC	24,807	434,763	389,303
TELEFONICA BRASIL S.A.	3,538,557	43,246,171	29,618,142
TELEFONICA DEUTSCHLAND HOLDI	7,077,676	24,211,851	18,675,360
TELEFONICA SA	16,572,041	169,999,996	77,451,657
TELEKOM AUSTRIA AG	58,851	464,806	502,498
TELEKOM MALAYSIA BHD	10,212,871	13,003,952	14,932,465
TELENET GROUP HOLDING NV	100,559	4,325,835	3,785,090
TELENOR ASA	5,172,048	99,694,075	87,210,543
TELEPERFORMANCE	127,551	19,792,895	51,777,259
TELESITES SAB DE CV	2,737,857	1,886,209	2,535,651
TELEVISION BROADCASTS LTD	81,700	85,016	77,851
TELEVISION FRANCAISE (T.F.1)	53,661	490,036	542,502
TELIA CO AB	19,258,634	91,572,514	85,527,373
TELIX PHARMACEUTICALS LTD	335,262	1,123,295	1,532,841
TELKOM INDONESIA PERSERO TBK	370,333,600	98,998,282	80,451,782
TELKOM SA SOC LTD	636,407	3,080,962	2,066,721
TELSTRA CORP LTD	31,682,782	82,782,192	89,434,813
TELUS CORP	3,206,784	53,945,745	71,992,728
TEMENOS AG REG	266,751	33,961,410	42,883,322
TEMPLE + WEBSTER GROUP LTD	237,589	1,961,512	1,924,612
TENAGA NASIONAL BHD	19,252,993	59,705,203	45,402,096
TENARIS SA	1,018,919	15,081,921	11,107,030
TENCENT HOLDINGS LTD	21,612,401	1,179,139,790	1,625,275,042
TENCENT MUSIC ENTERTAINM ADR	4,358,445	71,448,826	67,468,729
TENMA CORP	4,300	86,623	99,413
TERA RESOURCE CO LTD	163,468	0	0
TERNA ENERGY SA	12,494	185,021	176,318
TERNA RETE ELETTRICA NAZIONA	3,064,862	15,913,925	22,839,962
TERNIUM SA SPONSORED ADR	950	37,868	36,537
TERUMO CORP	3,198,404	83,873,909	129,734,344
TESCO PLC	16,550,057	89,869,612	50,973,235
TESSENDERLO GROUP	9,153	402,869	386,422
TEST RESEARCH INC	89,000	184,344	190,378
TEST RITE INTERNATIONAL CO	106,000	97,099	98,534
TEVA PHARMACEUTICAL IND LTD	2,132,617	58,675,509	21,237,815
TEXHONG TEXTILE GROUP LTD	682,000	692,569	1,103,024
TEXWINCA HOLDINGS LTD	338,000	77,387	74,861
TFI INTERNATIONAL INC	196,500	4,557,098	17,958,415
TGS ASA	254,327	5,095,010	3,243,665
THAI AIRWAYS INTL PCL FOR	1,211,100	158,030	125,456

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THAI OIL PCL FOREIGN	2,170,300	4,600,261	3,690,526
THAI UNION GROUP PCL F	8,403,630	4,498,693	5,191,634
THAI UNION GROUP PCL NVDR	12,238,400	6,326,493	7,560,696
THAI VEGETABLE OIL PCL FOR	959,300	858,981	980,252
THAILAND FUTURE FUND FOREIGN	4,965,953	1,997,452	1,293,782
THALES SA	220,698	17,828,869	22,518,895
THANACHART CAPITAL FOREIGN	1,767,611	2,739,453	1,902,733
THANACHART CAPITAL PCL NVDR	13,100	15,924	14,101
THE FOSCHINI GROUP LTD	703,204	5,906,373	7,832,448
THE SAUDI NATIONAL BANK	12,694,769	141,060,810	194,970,855
THE SHANGHAI COMMERCIAL + SA	25,385,635	40,335,463	41,227,456
THERMAX LTD FOREIGN	81,245	1,187,553	1,622,495
THG PLC	1,346,455	12,317,068	11,346,369
THINKING ELECTRONIC INDUSTRI	180,000	1,206,782	1,285,599
THK CO LTD	248,949	5,558,130	7,435,498
THOMSON MEDICAL GROUP LTD	13,484,400	757,909	862,713
THOMSON REUTERS CORP	463,994	25,226,061	46,137,108
THORESEN THAI AGENCIES FOR	826,586	341,215	435,860
THULE GROUP AB/THE	256,532	5,178,778	11,380,558
THUNDER SOFTWARE TECHNOLOG A	6,613	69,250	160,759
THUNGELA RESOURCES LTD	280,979	407,603	763,510
THYSSENKRUPP AG	1,006,319	25,624,324	10,489,936
TI FLUID SYSTEMS PLC	120,781	449,932	512,239
TIAN LUN GAS HOLDINGS LTD	991,500	1,039,274	1,022,672
TIANFENG SECURITIES CO LTD A	123,717	105,906	93,063
TIANGONG INTL CO LTD	2,586,000	732,640	1,102,218
TIANJIN CAPITAL ENVIRON H	126,000	54,293	56,138
TIANJIN CHASE SUN PHARM A	72	45	47
TIANJIN ZHONGHUAN SEMICONDA	42,155	108,066	251,853
TIANLI EDUCATION INTERNATION	2,490,000	1,089,635	945,872
TIANMA MICROELECTRONICS A	34,950	73,937	76,707
TIANNENG POWER INTL LTD	1,502,000	1,353,695	2,626,520
TIANSHUI HUATIAN TECHNOLOG A	38,200	80,749	90,994
TIETOEVRV OYJ	189,111	4,422,060	5,974,469
TIGER BRANDS LTD	346,393	4,978,389	5,070,201
TIM SA	1,766,700	5,513,129	4,059,518
TIME DOTCOM BHD	711,900	1,425,831	2,411,011
TIMES CHINA HOLDINGS LTD	1,653,000	2,424,761	1,890,152
TIMES NEIGHBORHOOD HOLDINGS	1,128,000	932,798	967,374
TIMKEN INDIA LTD	13,269	235,294	262,301
TINGYI (CAYMAN ISLN) HLDG CO	4,063,839	5,920,823	8,111,090
TIPCO ASPHALT PCL FOREIGN	345,800	229,058	207,156
TIS INC	517,700	7,062,364	13,232,858
TISCO FINANCIAL FOREIGN	1,335,278	3,482,379	3,687,117

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TISCO FINANCIAL GROUP NVDR	25,500	61,725	70,413
TITAN CO LTD	2,802,138	43,177,034	65,312,849
TKC CORP	63,400	1,220,910	1,922,164
TKH GROUP NV DUTCH CERT	91,523	3,218,613	4,617,172
TLG IMMOBILIEN AG	4,839	141,841	160,106
TMBTHANACHART BANK P FOREIGN	85,227,580	3,851,219	2,978,312
TMBTHANACHART BANK PCL NVDR	11,555,374	540,219	403,807
TMX GROUP LTD	122,945	7,310,118	13,000,419
TOA CORP	6,900	60,133	55,454
TOA OIL CO LTD	1,899	48,793	46,282
TOA PAINT THAILAND PCL FOR	1,136,100	1,468,087	1,160,913
TOAGOSEI CO LTD	272,700	2,611,445	2,773,928
TOBU RAILWAY CO LTD	1,496,628	43,040,590	38,727,053
TOC CO LTD	11,800	84,148	72,507
TOCALO CO LTD	115,200	788,471	1,456,218
TOCHIGI BANK LTD/THE	37,000	63,620	57,005
TODA CORP	507,900	2,450,592	3,500,707
TOEI CO LTD	15,084	1,581,233	2,821,370
TOENEC CORP	2,448	86,732	79,512
TOHO BANK LTD/THE	72,500	161,403	133,255
TOHO CO LTD	867,589	29,764,931	35,736,517
TOHO GAS CO LTD	602,846	22,928,414	29,547,547
TOHO HOLDINGS CO LTD	121,400	2,140,558	1,954,607
TOHOKU ELECTRIC POWER CO INC	2,878,900	28,943,485	22,566,384
TOKAI CARBON CO LTD	636,100	8,985,133	8,780,117
TOKAI CARBON KOREA CO LTD	9,332	967,184	1,670,587
TOKAI CORP/GIFU	4,600	100,367	100,795
TOKAI HOLDINGS CORP	252,600	1,587,628	2,059,672
TOKAI RIKA CO LTD	115,600	2,085,698	1,854,974
TOKAI TOKYO FINANCIAL HOLDIN	511,900	1,631,474	1,817,178
TOKEN CORP	16,250	938,430	1,486,057
TOKIO MARINE HOLDINGS INC	4,367,974	208,348,645	201,023,616
TOKUSHU TOKAI PAPER CO LTD	1,800	79,330	69,574
TOKUYAMA CORP	295,700	7,672,847	6,026,429
TOKYO CENTURY CORP	134,500	5,300,492	7,234,571
TOKYO ELECTRIC POWER COMPANY	6,737,659	51,374,342	20,032,683
TOKYO ELECTRON LTD	465,600	74,363,143	201,694,279
TOKYO ENERGY + SYSTEMS INC	4,800	39,790	41,431
TOKYO GAS CO LTD	3,041,079	71,225,189	57,456,912
TOKYO OHKA KOGYO CO LTD	100,300	5,192,146	6,334,832
TOKYO RAKUTENCHI CO LTD	1,000	43,665	37,391
TOKYO SEIMITSU CO LTD	83,700	2,156,945	3,793,234
TOKYO STEEL MFG CO LTD	176,000	1,031,877	1,756,987
TOKYO TATEMONO CO LTD	437,100	5,509,212	6,238,097

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TOKYOTOKEIBA CO LTD	34,700	1,059,612	1,417,826
TOKYU CORP	3,773,667	61,625,429	51,374,095
TOKYU FUDOSAN HOLDINGS CORP	1,349,200	8,389,381	8,120,241
TOMOKU CO LTD	4,300	71,913	73,455
TOMONY HOLDINGS INC	51,400	150,711	135,690
TOMRA SYSTEMS ASA	255,531	10,594,715	14,105,102
TOMTOM NV	36,892	341,453	309,095
TOMY COMPANY LTD	206,900	1,805,502	1,774,654
TONAMI HOLDINGS CO LTD	2,384	116,287	99,879
TONG HSING ELECTRONIC INDUST	349,758	2,056,755	2,667,513
TONG REN TANG TECHNOLOGIES H	1,406,000	1,531,100	1,290,880
TONG TAI MACHINE + TOOL CO	124,360	66,684	81,233
TONG YANG INDUSTRY	1,050,450	1,504,984	1,361,014
TONGCHENG ELONG HOLDINGS LTD	1,868,400	3,222,903	4,677,105
TONGDA GROUP HOLDINGS LTD	8,200,000	1,004,881	501,555
TONGDAO LIEPIN GROUP	255,212	710,412	589,569
TONGFU MICROELECTRONIC CO A	18,100	60,696	67,348
TONGHUA DONGBAO PHARMACEUT A	30,438	59,575	56,251
TONGKUN GROUP CO LTD A	32,756	71,770	122,134
TONGLING NONFERROUS METALS A	137,793	40,515	58,010
TONGWEI CO LTD A	70,057	206,807	469,190
TOP GLOVE CORP BHD	38,453,300	20,680,249	38,624,656
TOPCHOICE MEDICAL CORPORAT A	5,959	175,103	379,075
TOPCO SCIENTIFIC CO LTD	350,296	995,054	1,571,539
TOPCON CORP	487,300	5,412,186	7,279,425
TOPDANMARK A/S	95,907	2,619,511	4,992,233
TOPICUS.COM INC SUB VOTING	157,828	10,010,484	11,477,357
TOPKEY CORP	19,000	118,529	107,061
TOPPAN FORMS CO LTD	10,100	102,097	98,461
TOPPAN INC	612,626	10,758,155	9,852,576
TOPRE CORP	94,000	1,365,660	1,347,455
TOPSPORTS INTERNATIONAL HOLD	3,461,000	4,727,988	5,668,912
TOPY INDUSTRIES LTD	7,200	90,896	84,072
TORAY INDUSTRIES INC	5,412,464	35,272,615	36,042,456
TOREX GOLD RESOURCES INC	46,560	587,904	536,927
TORIDOLL HOLDINGS CORP	95,200	745,675	1,615,973
TORII PHARMACEUTICAL CO LTD	7,100	192,760	155,510
TORISHIMA PUMP MFG CO LTD	5,700	44,826	44,218
TOROMONT INDUSTRIES LTD	179,333	5,339,719	15,640,769
TORONTO DOMINION BANK	4,631,216	215,477,825	324,891,976
TORRENT PHARMACEUTICALS LTD	103,594	2,608,961	4,043,971
TORRENT POWER LTD	433,800	1,915,241	2,685,206
TOSHIBA CORP	1,849,632	64,614,274	80,074,617
TOSHIBA TEC CORP	56,100	1,595,266	2,309,911

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TOSOH CORP	634,400	6,921,929	10,951,531
TOTAL ACCESS COMM FOREIGN	1,469,700	2,603,367	1,398,622
TOTALENERGIES SE	5,487,888	311,996,750	248,316,160
TOTETSU KOGYO CO LTD	63,300	1,139,499	1,282,083
TOTO LTD	316,300	9,340,789	16,386,386
TOTVS SA	1,085,000	3,384,667	8,140,987
TOURISM HOLDINGS LTD	56,031	98,103	99,054
TOURMALINE OIL CORP	607,800	9,099,622	17,390,256
TOWA BANK LTD/THE	18,890	117,614	85,949
TOWA PHARMACEUTICAL CO LTD	55,900	1,114,139	1,361,867
TOWER BERSAMA INFRASTRUCTURE	22,278,600	1,936,982	4,932,021
TOWER SEMICONDUCTOR LTD	227,305	4,182,588	6,712,072
TOWNGAS CHINA CO LTD	2,158,689	1,117,206	1,595,559
TOYO CONSTRUCTION CO LTD	28,800	156,031	147,127
TOYO CORP	11,500	111,462	112,834
TOYO INK SC HOLDINGS CO LTD	82,700	1,718,816	1,466,381
TOYO SEIKAN GROUP HOLDINGS L	340,800	5,727,971	4,658,020
TOYO SUISAN KAISHA LTD	680,870	25,087,289	26,225,059
TOYO TIRE CORP	224,400	3,471,101	4,747,195
TOYOBO CO LTD	382,390	5,333,308	4,592,539
TOYODA GOSEI CO LTD	216,700	5,061,977	5,339,891
TOYOTA BOSHOKU CORP	247,100	3,997,874	5,113,872
TOYOTA INDUSTRIES CORP	409,629	21,372,280	35,467,472
TOYOTA MOTOR CORP	5,361,871	308,118,013	469,085,210
TOYOTA TSUSHO CORP	1,179,902	36,333,335	55,811,204
TP ICAP GROUP PLC	1,751,222	7,208,935	4,727,167
TPG TELECOM LTD	807,757	4,101,453	3,796,212
TPI POLENE PUB CO LTD FOR	19,631,400	1,062,032	1,096,418
TPK HOLDING CO LTD	687,000	2,055,859	1,149,007
TPR CO LTD	45,800	765,870	609,484
TQM CORP PCL FOREIGN	329,700	795,411	1,249,877
TRADA ALAM MINERA TBK PT	77,349,300	0	0
TRAINLINE PLC	1,013,219	6,461,281	4,109,553
TRANCOM CO LTD	1,800	143,837	129,255
TRANE TECHNOLOGIES PLC	540,666	36,770,925	99,558,237
TRANSACTION CAPITAL	1,193,685	1,075,089	3,161,703
TRANSALTA CORP	149,200	1,412,643	1,488,024
TRANSALTA RENEWABLES INC	57,600	942,700	968,915
TRANSCEND INFORMATION INC	602,071	1,395,409	1,596,879
TRANSCONTINENTAL INC CL A	38,500	677,583	723,799
TRANSCOSMOS INC	59,700	1,017,441	1,651,311
TRANSFAR ZHILIAN CO LTD A	520,900	481,119	621,612
TRANSMISSORA ALIANCA DE UNIT	239,073	1,348,202	1,758,082
TRANSNEFT PJSC	3,486	6,556,831	8,248,106

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TRANSURBAN GROUP	5,941,227	48,683,638	63,471,169
TRATON SE	16,390	443,053	519,743
TRAVELSKY TECHNOLOGY LTD H	7,253,000	12,840,879	15,653,184
TRAVIS PERKINS PLC	488,675	10,939,394	11,402,104
TREASURY WINE ESTATES LTD	1,575,368	11,441,376	13,814,027
TRELLEBORG AB B SHS	665,594	11,012,617	15,464,360
TREND MICRO INC	979,316	48,619,145	51,352,546
TRENT LTD FOREIGN	406,497	3,874,807	4,647,672
TRI CHEMICAL LABORATORIES IN	55,800	1,417,427	1,654,041
TRIGANO SA	18,360	1,206,427	3,792,880
TRIP.COM GROUP LTD ADR	1,174,508	41,787,141	41,648,054
TRIPLE S MANAGEMENT CORP	11,386	296,378	253,566
TRIPOD TECHNOLOGY CORP	1,124,000	3,622,903	5,446,030
TRITON INTERNATIONAL LTD	204,594	7,826,469	10,708,450
TRUE CORP PCL FOREIGN	23,126,606	4,241,682	2,294,621
TRUSCO NAKAYAMA CORP	88,900	1,616,756	2,268,356
TRUWORTHS INTERNATIONAL LTD	926,887	3,954,507	3,744,224
TRYG A/S	1,468,419	31,008,225	36,051,559
TS TECH CO LTD	221,430	3,164,521	3,421,501
TSEC CORP	934,000	1,401,069	1,169,909
TSINGTAO BREWERY CO LTD A	11,387	168,151	203,829
TSINGTAO BREWERY CO LTD H	1,117,364	7,428,211	12,028,513
TSOGO SUN GAMING LTD	165,075	72,665	91,909
TSRC CORP	1,626,550	1,751,884	2,098,680
TSUBAKI NAKASHIMA CO LTD	241,700	3,149,605	3,719,467
TSUBAKIMOTO CHAIN CO	75,800	2,253,398	2,164,934
TSUGAMI CORP	198,200	2,317,261	3,051,841
TSUKISHIMA KIKAI CO LTD	8,000	92,887	83,323
TSUMURA + CO	142,379	4,144,471	4,483,418
TSURUHA HOLDINGS INC	287,279	30,492,563	33,415,370
TSURUMI MANUFACTURING CO LTD	6,300	103,480	98,482
TSUTSUMI JEWELRY CO LTD	1,700	33,462	34,953
TSUZUKI DENKI CO LTD	600	10,038	9,520
TT HELLENIC POSTBANK S.A.	345,831	0	0
TTW PCL FOREIGN SHARES	3,105,800	1,267,801	1,133,787
TTY BIOPHARM CO LTD	465,827	1,323,011	1,457,878
TUBE INVESTMENTS OF INDIA LT	219,641	2,059,373	3,453,148
TUI AG DI	1,586,996	11,445,318	8,100,755
TUNG HO STEEL ENTERPRISE COR	2,046,000	1,666,147	3,855,182
TUNG THIH ELECTRONIC CO LTD	142,000	679,630	1,304,693
TURQUOISE HILL RESOURCES LTD	54,159	872,163	914,532
TURVO INTERNATIONAL CO LTD	287,000	823,922	1,426,631
TUS ENVIRONMENTAL SCIENCE A	41	42	34
TV ASAHI HOLDINGS CORP	92,300	1,702,904	1,464,459

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TVS MOTOR CO LTD	424,413	2,774,132	3,542,961
TXC CORP	622,000	954,360	2,812,813
TYC BROTHER INDUSTRIAL CO	46,000	37,725	36,239
TYRO PAYMENTS LTD	700,736	1,846,495	1,935,966
U CITY PCL F	1,548,792	91,339	46,875
U MING MARINE TRANSPORT CORP	947,000	1,079,307	3,028,361
UACJ CORP	62,800	1,598,858	1,574,668
UBE INDUSTRIES LTD	484,521	10,291,256	9,817,891
UBISOFT ENTERTAINMENT	206,848	15,397,854	14,482,581
UBS GROUP AG REG	7,532,382	134,107,665	115,387,601
UCB SA	936,626	75,137,484	97,923,308
UCHIDA YOKO CO LTD	16,100	654,632	713,686
UDG HEALTHCARE PLC	564,773	3,945,240	8,340,400
UEM SUNRISE BHD	508,000	53,293	47,723
ULTRA ELECTRONICS HLDGS PLC	153,558	3,591,017	4,857,839
ULTRAPAR PARTICIPACOES SA	3,906,500	10,336,278	6,427,247
ULTRATECH CEMENT LTD	760,215	45,164,666	69,301,989
ULVAC INC	169,100	7,997,334	8,577,647
UMICORE	663,867	21,782,729	40,544,934
UNI PRESIDENT CHINA HOLDINGS	2,475,600	2,663,031	2,731,947
UNI PRESIDENT ENTERPRISES CO	24,879,010	59,563,040	65,361,814
UNICAJA BANCO SA	414,314	417,554	425,005
UNICHARM CORP	2,637,240	77,204,993	106,211,936
UNICREDIT SPA	4,714,921	71,067,434	55,634,705
UNIFIN FINANCIERA SAB DE CV	91,322	116,499	137,690
UNIGROUP GUOXIN MICROELECT A	9,484	99,592	226,338
UNILEVER INDONESIA TBK PT	12,395,500	7,630,614	4,231,567
UNILEVER PLC	5,844,175	285,829,004	341,546,732
UNIMICRON TECHNOLOGY CORP	2,826,000	3,663,302	13,084,038
UNION FINANCIERE DE FRANCE	1,599	37,253	34,417
UNION TOOL CO	3,200	101,937	114,893
UNIPER SE	186,649	4,013,037	6,875,043
UNIPOL GRUPPO SPA	1,078,231	4,480,121	5,871,675
UNIPRES CORP	21,200	203,942	174,390
UNIPRO PJSC	25,825,000	975,853	974,618
UNIQA INSURANCE GROUP AG	55,967	420,979	487,165
UNISPLENDOR CORP LTD A	18,309	69,866	62,004
UNITED BREWERIES LTD	153,499	2,661,572	2,986,756
UNITED CO RUSAL INTERNATIONA	5,576,841	2,504,720	3,800,913
UNITED DEVELOPMENT CO	3,749,186	1,514,369	1,493,084
UNITED ELECTRONICS CO	141,431	2,609,801	5,015,551
UNITED ENERGY GROUP LTD	16,196,000	3,135,315	2,335,806
UNITED INTEGRATED SERVICES	344,600	1,437,094	2,628,174
UNITED INTERNATIONAL TRANSPOR	253,584	2,529,658	3,049,445

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UNITED INTERNET AG REG SHARE	382,065	12,923,962	15,622,581
UNITED MALT GRP LTD	583,796	2,041,255	1,963,517
UNITED MICROELECTRONICS CORP	78,187,201	40,019,929	149,008,178
UNITED OVERSEAS BANK LTD	9,080,043	160,484,671	174,413,562
UNITED RENEWABLE ENERGY CO L	4,718,835	1,769,801	2,218,636
UNITED SPIRITS LTD	2,189,901	18,442,585	19,493,448
UNITED SUPER MARKETS HOLDING	127,500	1,132,822	1,246,396
UNITED TRACTORS TBK PT	3,227,108	5,208,874	4,506,823
UNITED UTILITIES GROUP PLC	1,493,204	18,118,115	20,099,796
UNITI GROUP LTD	1,445,093	2,041,702	3,591,032
UNITY OPTO TECHNOLOGY CO LTD	990,971	0	0
UNIVERSAL ROBINA CORP	1,905,670	5,882,184	5,641,080
UNTRADE BOSHIWA INT L	1,935,000	0	0
UNTRADE CONVOY	26,358,000	0	3
UNTRADE HUA HAN HEALTH	6,649,605	0	1
UNTRADE HUIYUAN JUICE	911,000	0	0
UNTRADE SMI HOLDINGS	1,325,600	0	0
UNTRADE.ANXIN CHINA	3,936,000	0	1
UNTRADE.BRIGHTOIL	5,263,000	0	1
UNTRADE.C ANIMAL HEALTH	7,317,731	0	1
UNTRADE.C FIBER OPTIC	2,239,200	0	0
UNTRADE.REALGOLD MINING	5,371,500	1	1
UNTRADE.SUPERB SUMMIT	15,630,000	0	2
UNTRADE.TECH PRO	18,653,192	0	2
UNTRADE.TIANHE CHEM	5,054,767	0	1
UOL GROUP LTD	1,074,372	4,589,221	5,834,634
UPC TECHNOLOGY CORP	2,015,034	785,096	1,967,122
UPL LTD	1,193,421	9,419,786	12,729,770
UPM KYMMENE OYJ	1,163,437	26,487,410	44,013,088
UPONOR OYJ	20,573	457,475	596,276
USHIO INC	241,519	3,414,443	4,417,367
USI CORP	2,028,467	1,027,898	2,700,983
USINAS SIDER MINAS GER PF A	1,126,700	2,771,905	4,288,683
USS CO LTD	1,645,800	27,485,283	28,737,367
UT GROUP CO LTD	60,400	2,067,428	1,763,186
UWC BHD	707,700	976,656	869,389
V.S. INDUSTRY BERHAD	5,775,749	898,211	1,919,916
VAIBHAV GLOBAL LTD	154,091	1,703,586	1,654,721
VALE INDONESIA TBK	4,365,400	1,090,189	1,387,896
VALE SA	12,121,906	150,474,767	273,584,474
VALEO	520,997	14,468,622	15,674,871
VALIANT HOLDING AG REG	34,422	4,700,555	3,414,829
VALMET OYJ	292,671	4,506,069	12,765,555
VALOR HOLDINGS CO LTD	83,500	1,390,240	1,703,253

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VALORA HOLDING AG REG	1,697	361,524	357,263
VALUE PARTNERS GROUP LTD	1,952,000	1,509,722	1,246,730
VAN DE VELDE NV	2,255	66,390	66,855
VANGUARD INTERNATIONAL SEMI	5,443,200	11,954,481	23,052,404
VARTA AG	32,084	2,080,353	4,946,296
VARUN BEVERAGES LTD	286,777	2,558,032	2,814,908
VAT GROUP AG	57,485	11,237,014	19,129,535
VAXCELL BIO THERAPEUTICS	22,174	2,314,313	1,781,954
VECTOR LTD	518,159	1,256,408	1,466,358
VEDANTA LTD	2,733,224	6,533,271	9,665,383
VEIDEKKE ASA	44,124	613,089	590,699
VENTURE CORP LTD	559,500	5,100,808	7,995,830
VENUS MEDTECH HANGZHOU INC H	629,500	5,841,974	5,248,637
VEOLIA ENVIRONNEMENT	1,112,141	34,948,393	33,592,094
VERALLIA	17,970	649,444	666,170
VERBUND AG	26,841	1,955,865	2,471,658
VESTAS WIND SYSTEMS A/S	2,200,356	32,324,785	85,901,101
VESUVIUS PLC	464,697	2,226,567	3,389,526
VETROPACK HOLDING REGISTERED	4,309	271,502	260,120
VGI PCL FOREIGN	8,952,501	2,240,010	1,689,942
VGP	2,557	409,915	504,583
VIA TECHNOLOGIES INC	785,000	901,855	1,594,652
VIA VAREJO SA	3,261,600	9,031,983	10,263,492
VICAT	4,844	235,696	234,088
VICTREX PLC	179,827	3,752,254	6,324,825
VIENNA INSURANCE GROUP AG	13,505	350,780	370,761
VIFOR PHARMA AG	112,479	14,823,012	14,571,710
VILMORIN + CIE	2,210	157,403	146,767
VINA CONCHA Y TORO S.A.	129,147	222,376	229,627
VINATI ORGANICS LTD	55,409	901,278	1,364,166
VINCI SA	1,168,659	99,106,274	124,718,347
VINDA INTERNATIONAL HOLDINGS	617,000	1,977,436	1,898,865
VIOHALCO SA	19,291	109,282	101,575
VIPSHOP HOLDINGS LTD ADR	2,827,935	94,399,050	56,784,935
VIRBAC SA	1,119	288,678	383,510
VIRGIN AUSTRALIA INT HOLDINGS	7,398,961	0	6
VIRGIN MONEY UK PLC	2,720,441	3,139,221	7,461,814
VIRTUS HEALTH LTD	34,787	160,563	172,368
VISCOFAN SA	85,823	3,492,774	5,984,520
VISIONCHINA MEDIA INC ADR	14,650	0	0
VISTA GROUP INTERNATIONAL LT	77,734	119,589	129,817
VISTA LAND + LIFESCAPES INC	1,212,000	93,389	94,348
VISTRY GROUP PLC	482,786	5,867,339	7,846,606
VISUAL PHOTONICS EPITAXY CO	421,250	1,220,753	2,025,931

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VITA GROUP LTD	34,307	22,733	24,468
VITASOY INTL HOLDINGS LTD	1,730,000	7,429,670	6,426,920
VITROLIFE AB	141,086	2,251,806	5,866,382
VITROX CORP BHD	310,700	976,260	1,095,664
VIVA BIOTECH HOLDINGS	1,506,000	1,836,536	1,927,624
VIVA ENERGY GROUP LTD	1,941,796	2,916,026	2,813,561
VIVENDI SE	5,478,420	147,983,591	184,056,087
VIVOTEK INC	17,998	54,247	51,741
VMART RETAIL LTD	4,383	166,984	165,128
VNET GROUP INC ADR	267,266	4,058,292	6,133,755
VODACOM GROUP LTD	1,293,007	11,457,401	11,660,720
VODAFONE GROUP PLC	61,826,994	173,414,674	103,637,599
VODAFONE IDEA LTD	17,564,523	3,311,273	2,351,231
VODAFONE QATAR	3,655,629	1,410,520	1,621,489
VOESTALPINE AG	73,530	3,054,298	2,994,423
VOLKSWAGEN AG	70,766	13,268,588	23,229,455
VOLKSWAGEN AG PREF	504,482	76,518,174	126,353,674
VOLTAS LTD	479,619	5,053,365	6,597,423
VOLTRONIC POWER TECHNOLOGY	115,262	2,063,205	5,564,016
VOLVO AB A SHS	450,415	8,828,268	11,175,911
VOLVO AB B SHS	3,327,516	48,427,751	80,112,667
VONOVIA SE	4,164,175	205,548,660	269,235,985
VONTOBEL HOLDING AG REG	60,573	3,242,461	4,724,740
VOPAK	532,199	28,278,692	24,172,475
VOSSLOH AG	3,227	161,189	162,835
VP BANK AG A	865	104,960	103,873
VSTECs HOLDINGS LTD	1,408,000	851,051	1,136,792
VTB BANK JSC GDR REG S	5,426,302	8,578,158	7,216,982
VTB BANK PJSC	339,670,000	229,806	225,040
VTECH HOLDINGS LTD	376,600	3,782,460	3,964,415
VZ HOLDING AG	3,647	302,641	309,325
WACKER CHEMIE AG	34,055	3,846,115	5,252,179
WACKER NEUSON SE	13,557	325,044	389,713
WACOAL HOLDINGS CORP	191,400	4,149,357	4,337,066
WACOM CO LTD	313,400	1,643,062	1,993,517
WAFER WORKS CORP	1,087,665	1,024,289	2,385,153
WAH LEE INDUSTRIAL CORP	396,000	735,569	1,169,701
WAKITA + CO LTD	20,200	182,623	186,366
WALLENIUS WILHELMOSEN ASA	42,035	136,401	146,447
WALLENSTAM AB B SHS	360,895	2,515,037	5,713,789
WALMART DE MEXICO SAB DE CV	11,186,200	32,107,706	36,557,898
WALSIN LIHWA CORP	6,949,173	3,253,118	7,307,699
WALSIN TECHNOLOGY CORP	1,053,000	6,416,866	8,597,847
WALVAX BIOTECHNOLOGY CO A	23,428	160,666	223,733

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WAN HAI LINES LTD	1,622,876	1,167,599	18,696,929
WANGFUJING GROUP CO LTD A	10,441	45,230	46,671
WANGSU SCIENCE + TECHNOLOG A	41	40	37
WANHUA CHEMICAL GROUP CO A	46,755	413,613	787,494
WANT WANT CHINA HOLDINGS LTD	11,757,000	8,476,432	8,326,648
WANXIANG QIANCHAO CO LTD A	65	46	53
WARABEYA NICHIO HOLDINGS CO	7,400	113,110	144,480
WARBA BANK KSCP	487,245	382,058	407,520
WARSAW STOCK EXCHANGE	9,005	104,518	112,687
WARTSILA OYJ ABP	1,067,026	12,128,355	15,836,315
WASHINGTON H. SOUL PATTINSON	199,421	3,730,332	5,049,899
WASHTEC AG	2,915	167,578	180,796
WASU MEDIA HOLDING CO LTD A	99	125	118
WATCHES OF SWITZERLAND GROUP	508,087	3,361,042	5,867,858
WATFORD HOLDINGS LTD	8,600	297,646	300,914
WEATHERNEWS INC	3,100	147,846	162,276
WEBJET LTD	804,840	3,000,656	2,966,788
WEBZEN INC	36,621	843,370	1,006,456
WEG SA	3,249,604	9,927,102	21,817,942
WEIBO CORP SPON ADR	119,831	6,415,380	6,305,507
WEICHAJ POWER CO LTD A	99,845	210,750	276,160
WEICHAJ POWER CO LTD H	4,780,960	6,969,137	10,625,929
WEIFU HIGH TECHNOLOGY GROU B	321,801	601,926	640,217
WEIHAI GUANGWEI COMPOSITES A	6,275	66,325	73,765
WEIMOB INC	2,555,000	1,865,820	5,632,558
WEIR GROUP PLC/THE	568,554	13,307,691	14,538,291
WELCIA HOLDINGS CO LTD	731,200	23,703,892	23,914,371
WENDEL	58,571	6,040,731	7,876,694
WENS FOODSTUFFS GROUP CO A	28,178	90,274	62,673
WESFARMERS LTD	8,604,231	223,714,893	381,764,017
WEST AFRICAN RESOURCES LTD	1,942,314	1,550,356	1,450,902
WEST CHINA CEMENT LTD	4,654,000	746,039	713,156
WEST FRASER TIMBER CO LTD	247,871	11,019,609	17,813,163
WEST JAPAN RAILWAY CO	1,277,439	88,063,356	72,901,150
WESTERN AREAS LTD	659,847	1,912,466	1,183,959
WESTERN SECURITIES CO LTD A	63,737	79,835	81,387
WESTERN SUPERCONDUCTING TE A	6,133	48,564	61,578
WESTGOLD RESOURCES LTD	667,834	926,336	942,588
WESTON (GEORGE) LTD	157,186	10,918,064	14,997,598
WESTPAC BANKING CORP	8,087,781	159,583,687	156,715,819
WESTPORTS HOLDINGS BHD	2,360,000	2,322,735	2,393,255
WESTSHORE TERMINALS INVESTME	22,700	350,384	313,103
WETHERSPOON (J.D.) PLC	187,864	2,171,203	3,057,202
WH GROUP LTD	18,697,000	16,884,348	16,804,994

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WH SMITH PLC	274,838	4,141,868	6,107,072
WHA CORP PCL FOREIGN	16,386,920	2,074,500	1,636,136
WHARF HOLDINGS LTD	3,012,203	6,395,930	11,481,191
WHARF REAL ESTATE INVESTMENT	3,644,222	16,976,617	21,187,201
WHEATON PRECIOUS METALS CORP	3,394,909	86,886,244	149,800,394
WHIRLPOOL OF INDIA LTD	66,838	1,827,979	2,010,176
WHITBREAD PLC	439,201	14,317,334	18,942,245
WHITECAP RESOURCES INC	15,500	68,662	77,106
WICKES GROUP PLC	537,550	1,949,059	1,826,792
WIENERBERGER AG	53,175	1,949,892	2,049,459
WIHLBORGS FASTIGHETER AB	294,855	2,744,731	6,402,434
WILCON DEPOT INC	3,169,600	1,011,346	1,308,357
WILL SEMICONDUCTOR CO LTD A	284,096	11,222,615	14,158,959
WILLIS TOWERS WATSON PLC	717,182	118,695,585	164,966,204
WILMAR INTERNATIONAL LTD	10,429,434	29,678,981	34,914,784
WILSON BAYLY HOLMES OVCON	18,298	121,340	144,808
WIN SEMICONDUCTORS CORP	869,000	6,377,988	11,695,828
WINBOND ELECTRONICS CORP	6,367,000	6,335,014	7,963,749
WING TAI HOLDINGS LTD	868,286	1,236,461	1,162,710
WINGTECH TECHNOLOGY CO LTD A	17,474	287,262	262,076
WINNING HEALTH TECHNOLOGY A	32,091	78,559	80,813
WINPAK LTD	16,500	591,682	515,267
WIPRO LTD	9,028,376	31,786,773	66,276,515
WISETECH GLOBAL LTD	185,289	3,426,890	4,441,647
WISTRON CORP	21,496,507	16,248,812	23,917,154
WISTRON NEWEB CORP	636,521	1,528,149	1,736,226
WIWYNN CORP	181,000	3,862,772	6,476,698
WIX.COM LTD	107,770	18,895,769	31,283,476
WIZZ AIR HOLDINGS PLC	82,545	2,913,042	5,324,145
WM MORRISON SUPERMARKETS	4,903,256	17,215,882	16,710,481
WNS HOLDINGS LTD ADR	27,464	1,989,492	2,193,550
WOLTERS KLUWER	2,022,358	134,504,243	203,185,293
WONIK IPS CO LTD	76,462	1,332,832	3,367,682
WOODSIDE PETROLEUM LTD	2,074,605	58,328,621	34,592,299
WOOLWORTHS GROUP LTD	6,231,161	148,722,700	178,373,867
WOOLWORTHS HOLDINGS LTD	1,944,822	7,446,964	7,342,754
WOORI FINANCIAL GROUP INC	1,098,178	13,475,146	11,165,598
WORLDLINE SA	612,965	45,341,675	57,382,714
WORLEY LTD	689,576	9,113,603	6,191,684
WPG HOLDINGS LTD	10,507,760	16,680,413	19,271,298
WPP PLC	2,560,809	31,565,139	34,463,592
WSP GLOBAL INC	250,761	10,130,403	29,302,363
WT MICROELECTRONICS CO LTD	881,038	1,128,876	1,698,044
WUCHAN ZHONGDA GROUP CO L A	46,129	34,169	56,190

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WUESTENROT + WUERTTEMBERG	6,722	140,468	154,012
WUHAN GUIDE INFRARED CO LT A	33,039	87,687	141,036
WUHAN RAYCUS FIBER LASER T A	44,506	414,450	785,710
WUHU SANQI INTERACTIVE ENT A	20,446	96,358	76,014
WULIANGYE YIBIN CO LTD A	57,001	1,446,070	2,628,141
WUS PRINTED CIRCUIT CO LTD	59,000	64,825	63,632
WUS PRINTED CIRCUIT KUNSHA A	24,055	77,322	57,598
WUXI APPTec CO LTD A	827,301	9,954,575	20,051,087
WUXI APPTec CO LTD H	733,432	6,139,966	17,122,559
WUXI BIOLOGICS CAYMAN INC	13,900,804	114,350,485	254,715,763
WUXI LEAD INTELLIGENT EQUI A	12,176	57,334	113,339
WUXI SHANGJI AUTOMATION CO A	40,488	837,488	1,121,420
WYNN MACAU LTD	3,125,600	6,874,098	4,918,307
X FAB SILICON FOUNDRIES SE	21,337	184,319	202,428
XCMG CONSTRUCTION MACHIN A	107,241	89,518	105,733
XD INC	477,600	2,509,042	4,212,752
XEBIO HOLDINGS CO LTD	11,600	98,259	101,065
XERO LTD	273,795	15,436,915	28,181,131
XIABUXIABU CATERING MANAGEME	1,078,500	2,266,139	1,130,461
XIAMEN ITG GROUP CORP LTD A	11	11	14
XIAMEN TUNGSTEN CO LTD A	18,805	34,856	60,628
XIAOMI CORP CLASS B	85,013,200	199,029,701	295,570,530
XINGDA INT L HOLDINGS	385,613	102,176	92,855
XINHUA WINSHARE PUBLISHING A	5	8	7
XINHUA WINSHARE PUBLISHING H	961,000	708,575	688,033
XINJIANG GOLDWIND SCI+TEC H	1,433,944	1,745,368	2,241,619
XINJIANG GOLDWIND SCI+TECH A	50,299	92,590	94,668
XINJIANG ZHONGTAI CHEMICAL A	74	104	118
XINTEC INC	358,000	797,024	2,171,449
XINYANGFENG AGRICULTURAL A	24,758	43,486	59,894
XINYI ENERGY HOLDINGS LTD	3,422,000	1,482,327	2,040,197
XINYI GLASS HOLDINGS LTD	14,456,000	37,361,894	58,915,946
XINYI SOLAR HOLDINGS LTD	9,167,154	12,770,168	19,784,248
XINYU IRON + STEEL CO LTD A	4,154,817	3,802,703	3,588,364
XP INC CLASS A	437,200	17,441,708	19,040,060
XPEC ENTERTAINMENT INC	37,368	0	0
XPENG INC ADR	842,172	36,056,711	37,409,280
XTEP INTERNATIONAL HOLDINGS	2,543,172	1,350,760	4,794,329
Y2 SOLUTION CO LTD	60,013	611,949	0
YADEA GROUP HOLDINGS LTD	2,166,000	5,462,677	4,657,855
YAGEO CORPORATION	983,000	11,040,149	19,580,619
YAKULT HONSHA CO LTD	852,500	46,890,386	48,312,686
YAKUODO HOLDINGS CO LTD	4,500	113,824	96,090
YAMABIKO CORP	10,400	115,576	113,848

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YAMADA CONSULTING GROUP CO L	7,000	81,412	73,980
YAMADA HOLDINGS CO LTD	5,552,840	28,266,574	25,665,438
YAMAGUCHI FINANCIAL GROUP IN	526,600	4,659,702	3,008,058
YAMAHA CORP	342,631	10,637,832	18,614,875
YAMAHA MOTOR CO LTD	710,065	13,017,011	19,320,626
YAMAMA CEMENT CO	216,487	1,926,589	1,979,923
YAMANA GOLD INC	2,121,600	5,113,338	8,943,513
YAMANASHI CHUO BANK LTD/THE	12,400	103,128	90,383
YAMATO HOLDINGS CO LTD	847,171	15,509,734	24,119,834
YAMATO KOGYO CO LTD	84,400	2,548,732	2,794,576
YAMAZAKI BAKING CO LTD	268,800	3,964,849	3,792,601
YAMAZEN CORP	135,300	979,560	1,219,029
YANBU CEMENT CO	168,460	1,439,792	1,998,845
YANBU NATIONAL PETROCHEMICAL	1,922,962	27,358,364	37,224,574
YANDEX NV A	650,054	26,047,587	45,991,321
YANG MING MARINE TRANSPORT	3,883,992	5,659,584	25,440,235
YANGO GROUP CO LTD A	54,470	49,746	43,840
YANGTZE OPTICAL FIBRE AND A	98	351	370
YANGZIJANG SHIPBUILDING	4,706,700	3,969,191	4,937,098
YANLORD LAND GROUP LTD	1,438,900	1,360,761	1,305,950
YANTAI CHANGYU PIONEER B	456,949	1,058,395	936,157
YANTAI EDDIE PRECISION MAC A	14,238	85,996	94,474
YANTAI JEREH OILFIELD A	13,434	73,682	92,944
YANZHOU COAL MINING CO A	1,937,200	2,982,850	4,605,492
YANZHOU COAL MINING CO H	4,249,569	4,177,970	5,712,897
YAOKO CO LTD	49,100	2,681,252	2,817,975
YARA INTERNATIONAL ASA	454,720	18,335,039	23,948,206
YASKAWA ELECTRIC CORP	564,500	13,573,888	27,617,218
YDUQS PARTICIPACONES SA	662,785	4,602,399	4,337,686
YEAHKA LTD	372,800	2,481,633	2,345,047
YEALINK NETWORK TECHNOLOGY A	12,879	124,821	167,046
YELLOW HAT LTD	12,600	215,853	223,415
YES BANK LTD	65,493,565	21,501,609	11,939,161
YFY INC	2,956,000	1,169,883	4,848,424
YGSOFT INC A	13	15	16
YICHANG HEC CHANGJIANG PHA H	627,200	1,456,157	692,146
YIEH PHUI ENTERPRISE CO LTD	2,819,000	1,322,738	3,364,083
YIFAN PHARMACEUTICAL CO LT A	18,052	50,557	48,198
YIFENG PHARMACY CHAIN CO L A	9,870	102,452	85,687
YIHAI INTERNATIONAL HOLDING	1,117,000	7,049,067	7,500,988
YINSON HOLDINGS BHD	1,004,600	1,343,558	1,212,344
YINTAI GOLD CO LTD A	36,945	55,804	54,381
YIT OYJ	54,723	291,608	335,188
YIXIN GROUP LTD	1,733,000	613,107	475,323

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YODOGAWA STEEL WORKS LTD	62,500	1,421,184	1,260,812
YOKOGAWA BRIDGE HOLDINGS COR	176,200	2,858,024	3,341,752
YOKOGAWA ELECTRIC CORP	527,371	7,169,126	7,887,520
YOKOHAMA REITO CO LTD	12,900	106,586	102,512
YOKOHAMA RUBBER CO LTD	242,700	3,925,865	5,202,120
YOKOWO CO LTD	44,100	1,226,996	1,008,431
YONDOSHI HOLDINGS INC	8,700	151,561	148,540
YONEX CO LTD	10,300	58,724	66,353
YONGHUI SUPERSTORES CO LTD A	130,848	131,587	95,794
YONYOU NETWORK TECHNOLOGY A	45,573	227,792	234,607
YOROZU CORP	6,900	83,362	73,296
YOSHINOYA HOLDINGS CO LTD	144,200	2,274,740	2,758,236
YUDDAO INC ADR	51,021	1,485,620	1,178,075
YOUNGONE CORP	81,268	1,869,099	3,204,102
YOUNGOR GROUP CO A	67,600	69,353	68,951
YPSOMED HOLDING AG REG	1,048	176,606	163,490
YTL CORP BHD	10,335,667	2,649,498	1,630,703
YTL POWER INTERNATIONAL BHD	6,518,100	1,175,413	1,091,191
YTO EXPRESS GROUP CO LTD A	34,765	58,220	53,863
YUAN LONGPING HIGH TECH AG A	17,376	40,837	43,138
YUANTA FINANCIAL HOLDING CO	78,686,317	41,449,667	75,826,922
YUASA TRADING CO LTD	5,700	160,941	154,581
YUE YUEN INDUSTRIAL HLDG	1,560,544	4,644,258	3,854,212
YUEXIU PROPERTY CO LTD	1,933,030	2,034,049	2,036,118
YUEXIU TRANSPORT INFRASTRUCT	1,466,000	1,066,475	849,488
YUHAN CORP	373,227	12,999,124	20,912,511
YULON FINANCE CORP	351,560	994,155	1,798,019
YULON MOTOR COMPANY	1,180,365	1,368,396	1,804,703
YULON NISSAN MOTOR CO LTD	10,000	98,132	97,443
YUM CHINA HOLDINGS INC	1,505,655	68,648,141	99,749,644
YUNGJIN PHARMACEUTICAL CO	188,179	1,576,590	979,203
YUNGSHIN GLOBAL HOLDING CORP	90,000	139,418	142,127
YUNNAN ALUMINIUM CO LTD A	63,456	71,407	116,877
YUNNAN BAIYAO GROUP CO LTD A	400,855	6,302,085	7,179,696
YUNNAN COPPER CO LTD A	22,138	34,459	43,962
YUNNAN ENERGY NEW MATERIAL A	12,339	163,515	447,087
YUNNAN TIN CO LTD A	22,079	33,151	54,780
YURTEC CORP	10,500	77,443	68,209
YUSHIN PRECISION EQUIPMENT	6,400	51,605	46,534
YUTONG BUS CO LTD A	29,591	56,693	57,205
YUZHOU GROUP HOLDINGS CO LTD	5,528,994	2,212,662	1,416,805
Z ENERGY LTD	1,027,485	3,212,970	1,967,197
Z HOLDINGS CORP	5,730,501	19,482,083	28,748,022
ZAI LAB LTD ADR	144,770	13,892,424	25,622,842

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ZALANDO SE	474,963	28,742,803	57,424,245
ZARDOYA OTIS SA	72,331	463,308	498,367
ZEALAND PHARMA A/S	95,377	3,153,367	2,816,949
ZEDER INVESTMENTS LTD	418,095	74,750	84,036
ZEE ENTERTAINMENT ENTERPRISE	1,830,070	7,888,714	5,287,334
ZEHNDER GROUP AG RG	5,145	411,644	490,928
ZENG HSING INDUSTRIAL CO LTD	19,000	108,874	113,540
ZENKOKU HOSHO CO LTD	112,900	3,970,203	4,857,172
ZENRIN CO LTD	13,600	163,077	139,566
ZENSHO HOLDINGS CO LTD	210,000	4,187,000	5,398,054
ZEON CORP	342,901	3,182,589	4,748,525
ZERIA PHARMACEUTICAL CO LTD	82,300	1,443,035	1,553,460
ZHANGZHOU PIENZEHUANG PHA A	200,220	7,116,661	13,892,696
ZHAOJIN MINING INDUSTRY H	2,285,500	2,498,925	2,171,944
ZHEFU HOLDING GROUP CO LTD A	71,225	58,728	55,010
ZHEJIANG CENTURY HUATONG A	106,061	154,935	105,390
ZHEJIANG CHINA COMMODITIES A	75,700	59,797	60,341
ZHEJIANG CHINT ELECTRICS A	17,662	66,684	91,251
ZHEJIANG DAHUA TECHNOLOGY A	41,276	108,535	134,800
ZHEJIANG DINGLI MACHINERY A	5,116	69,992	46,473
ZHEJIANG EXPRESSWAY CO H	3,247,304	2,949,591	2,889,429
ZHEJIANG HAILIANG CO A	1,879,142	3,058,207	3,094,650
ZHEJIANG HUACE FILM + TV A	93	86	85
ZHEJIANG HUAHAI PHARMACEUT A	19,620	76,632	63,407
ZHEJIANG HUAYOU COBALT CO A	18,831	118,971	332,851
ZHEJIANG JIECANG LINEAR MO A	72	559	564
ZHEJIANG JINGSHENG MECHANI A	18,300	91,199	143,038
ZHEJIANG JINKE TOM CULTURE A	74	36	37
ZHEJIANG JIUZHOU PHARMACEU A	121,767	662,843	915,582
ZHEJIANG JUHUA CO A	39,167	41,969	53,590
ZHEJIANG LONGSHENG GROUP C A	46,748	88,336	99,417
ZHEJIANG NHU CO LTD A	36,883	130,472	163,725
ZHEJIANG RUNTU CO LTD A	33	49	45
ZHEJIANG SANHUA INTELLIGEN A	50,304	138,417	186,708
ZHEJIANG SUPOR CO LTD A	7,075	71,720	69,854
ZHEJIANG WANFENG AUTO A	34	28	29
ZHEJIANG WANLIYANG CO LTD A	31	36	39
ZHEJIANG WEIXING NEW BUILD A	27,516	64,123	88,031
ZHEJIANG WOLWO BIO PHARMAC A	7,400	64,974	73,440
ZHEN DING TECHNOLOGY HOLDING	1,389,000	3,922,895	5,234,455
ZHENRO PROPERTIES GROUP LTD	1,991,000	1,314,291	1,112,684
ZHESHANG SECURITIES CO LTD A	22	43	45
ZHONGAN ONLINE P+C INSURAN H	731,900	2,451,250	4,142,110
ZHONGJI INNOLIGHT CO LTD A	7,994	57,502	47,661

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Security Name	Shares	Book Value	Market Value
ZHONGJIN GOLD CORP A	69,522	94,272	92,756
ZHONGLIANG HOLDINGS GROUP CO	1,170,000	902,628	721,660
ZHONGSHAN BROAD OCEAN MOTO A	7	5	6
ZHONGSHENG GROUP HOLDINGS	4,478,438	25,497,607	37,253,758
ZHONGTAI SECURITIES CO LTD A	36,600	72,282	61,294
ZHONGYU GAS HOLDINGS LTD	1,444,000	1,401,514	1,214,203
ZHOU HEI YA INTERNATIONAL HO	2,036,500	1,482,969	2,441,435
ZHUGUANG HOLDINGS GROUP CO	5,434,000	938,561	1,259,514
ZHUZHOU CRRC TIMES ELECTRIC	1,099,046	4,736,692	6,495,903
ZHUZHOU HONGDA ELECTRONICS A	62,700	268,934	684,078
ZHUZHOU KIBING GROUP CO LT A	37,300	71,489	107,151
ZIGNAGO VETRO SPA	9,296	176,994	185,205
ZIJIN MINING GROUP CO LTD A	307,100	454,477	460,589
ZIJIN MINING GROUP CO LTD H	12,552,600	15,571,196	16,875,055
ZINUS INC	18,904	1,179,294	1,728,999
ZIP CO LTD	1,009,844	3,378,786	5,739,124
ZOJIRUSHI CORP	97,100	1,404,232	1,448,758
ZOOMLION HEAVY INDUSTRY H	3,361,144	2,722,988	3,518,752
ZOOMLION HEAVY INDUSTRY S A	142,122	156,227	203,256
ZOPLUS AG	13,669	1,862,282	4,428,593
ZOZO INC	234,900	4,667,434	7,989,436
ZTE CORP A	49,745	274,311	255,853
ZTE CORP H	1,662,588	4,325,920	5,191,674
ZTO EXPRESS CAYMAN INC	8,000	257,607	241,055
ZTO EXPRESS CAYMAN INC ADR	2,703,087	93,511,396	82,038,690
ZUIKO CORP	4,500	43,010	40,990
ZUKEN INC	6,300	161,120	176,529
ZUOAN FASHION LTD SPON ADR	47,700	0	0
ZUR ROSE GROUP AG	16,941	4,441,464	6,497,089
ZURICH INSURANCE GROUP AG	1,124,420	359,136,624	451,544,008
ZYDUS WELLNESS LTD	47,023	1,213,224	1,328,987
TOTAL		80,335,927,744	104,786,875,903

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Security Name	Shares	Book Value	Market Value
AGNC INVESTMENT CORP	1,210,149	24,463,375	20,439,417
AGREE REALTY CORP	139,925	8,605,795	9,863,313
ALEXANDER + BALDWIN INC	73,699	1,070,286	1,350,166
ALEXANDRIA REAL ESTATE EQUIT	824,805	113,364,383	150,065,022
AMERICAN CAMPUS COMMUNITIES	313,490	13,441,850	14,646,253
AMERICAN HOMES 4 RENT A	636,046	14,988,760	24,710,387
AMERICAN TOWER CORP	2,776,248	479,077,011	749,975,635
AMERICOLD REALTY TRUST	644,076	21,945,151	24,378,277
ANNALY CAPITAL MANAGEMENT IN	3,185,275	35,019,807	28,285,242
ANTHRACITE CAPITAL INC	287,215	0	0
APARTMENT INCOME REIT CO	342,202	12,585,127	16,230,641
ARMADA HOFFLER PROPERTIES IN	28,587	358,481	379,921
AVALONBAY COMMUNITIES INC	315,402	51,981,281	65,821,243
BLACKSTONE MORTGAGE TRU CL A	317,281	10,040,896	10,118,091
BOSTON PROPERTIES INC	382,916	41,324,063	43,878,344
BRIGHTSPIRE CAPITAL INC	42,147	359,092	396,182
BRIXMOR PROPERTY GROUP INC	665,016	13,300,862	15,222,216
CAMDEN PROPERTY TRUST	743,004	68,491,094	98,574,341
CEDAR REALTY TRUST INC	6,437	95,911	108,399
COREPOINT LODGING INC	19,962	180,257	213,593
CORESITE REALTY CORP	94,903	8,890,023	12,773,944
COUSINS PROPERTIES INC	334,084	12,086,622	12,287,610
CROWN CASTLE INTL CORP	3,296,265	390,706,375	643,101,302
CUBESMART	451,689	12,775,782	20,922,234
CYRUSONE INC	279,778	16,820,169	20,009,723
DIGITAL REALTY TRUST INC	871,299	96,899,410	131,095,648
DOUGLAS EMMETT INC	378,057	12,823,543	12,710,276
DUKE REALTY CORP	2,855,183	83,837,189	135,192,915
EASTGROUP PROPERTIES INC	87,955	7,905,176	14,464,200
EQUINIX INC	458,423	207,384,016	367,930,300
EQUITY COMMONWEALTH	265,101	7,474,455	6,945,646
EQUITY LIFESTYLE PROPERTIES	1,330,071	82,503,798	98,837,576
EQUITY RESIDENTIAL	2,081,470	139,963,779	160,273,190
ESC WAR IND	72,030	62,829	0
ESSEX PROPERTY TRUST INC	146,850	33,979,680	44,056,469
EXTRA SPACE STORAGE INC	999,456	91,873,372	163,730,882
FEDERAL REALTY INVS TRUST	174,766	19,263,801	20,477,332
FIRST INDUSTRIAL REALTY TR	289,495	9,246,445	15,120,324
FRANKLIN STREET PROPERTIES C	52,092	283,901	274,004
GAMING AND LEISURE PROPERTIE	499,933	17,394,993	23,161,896
GREAT AJAX CORP	10,579	115,311	137,315
HANNON ARMSTRONG SUSTAINABLE	172,993	5,452,596	9,713,557

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Security Name	Shares	Book Value	Market Value
HEALTHCARE REALTY TRUST INC	319,607	9,894,801	9,652,131
HEALTHCARE TRUST OF AME CL A	498,377	13,990,686	13,306,666
HEALTHPEAK PROPERTIES INC	1,203,999	42,352,760	40,081,127
HIGHWOODS PROPERTIES INC	246,405	10,276,361	11,130,114
HOST HOTELS + RESORTS INC	1,431,390	21,804,144	24,462,455
HUDSON PACIFIC PROPERTIES IN	336,478	10,406,567	9,360,818
INDUSTRIAL LOGISTICS PROPERT	32,301	747,122	844,348
INNOVATIVE INDUSTRIAL PROPER	52,540	5,918,666	10,036,191
INVITATION HOMES INC	1,264,905	34,296,625	47,168,307
IRON MOUNTAIN INC	2,254,191	71,701,399	95,397,363
JBG SMITH PROPERTIES	281,884	9,707,979	8,882,165
KILROY REALTY CORP	266,352	17,369,639	18,548,753
KIMCO REALTY CORP	974,815	20,360,967	20,324,893
LAMAR ADVERTISING CO A	199,008	12,519,811	20,780,415
LIFE STORAGE INC	172,909	10,404,695	18,561,781
MEDICAL PROPERTIES TRUST INC	1,481,145	25,152,912	29,771,015
MID AMERICA APARTMENT COMM	878,047	89,063,278	147,880,676
NATIONAL RETAIL PROPERTIES	397,286	17,527,772	18,624,768
NEW RESIDENTIAL INVESTMENT	1,015,368	14,136,258	10,752,747
OFFICE PROPERTIES INCOME TRU	23,895	657,590	700,362
OMEGA HEALTHCARE INVESTORS	538,167	18,366,579	19,530,080
ONE LIBERTY PROPERTIES INC	8,013	178,450	227,489
PARK HOTELS + RESORTS INC	528,063	13,066,182	10,883,378
PHYSICIANS REALTY TRUST	477,469	8,491,152	8,818,852
POTLATCHDELTIC CORP	159,342	6,861,010	8,469,027
PROLOGIS INC	2,061,644	141,466,765	246,428,307
PUBLIC STORAGE	1,223,494	250,815,021	367,892,411
QTS REALTY TRUST INC CL A	153,878	8,228,167	11,894,769
RAYONIER INC	311,886	9,092,923	11,206,064
REALTY INCOME CORP	834,296	50,143,272	55,680,915
REGENCY CENTERS CORP	385,763	23,491,408	24,715,835
REXFORD INDUSTRIAL REALTY IN	302,801	12,808,297	17,244,517
RPT REALTY	40,461	461,660	525,184
RYMAN HOSPITALITY PROPERTIES	118,861	6,374,823	9,385,265
SABINE ROYALTY TRUST	4,625	140,415	186,480
SABRA HEALTH CARE REIT INC	515,128	10,142,102	9,375,330
SAUL CENTERS INC	5,913	237,170	268,746
SBA COMMUNICATIONS CORP	260,490	41,758,967	83,018,163
SIMON PROPERTY GROUP INC	731,831	87,790,312	95,489,309
SL GREEN REALTY CORP	172,813	12,244,291	13,825,040
SPIRIT REALTY CAPITAL INC	260,795	12,445,701	12,476,433
STAG INDUSTRIAL INC	359,930	10,257,854	13,472,180

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Security Name	Shares	Book Value	Market Value
STARWOOD PROPERTY TRUST INC	615,021	14,279,460	16,095,100
STORE CAPITAL CORP	550,155	16,926,767	18,985,849
SUN COMMUNITIES INC	803,381	110,285,632	137,699,503
TERRENO REALTY CORP	152,441	7,234,964	9,835,493
UDR INC	659,116	23,945,093	32,283,502
UNIVERSAL HEALTH RLTY INCOME	6,426	435,554	395,520
URSTADT BIDDLE CLASS A	14,806	246,520	286,940
URSTADT BIDDLE PROPERTIES	684	9,371	10,985
VENTAS INC	848,990	47,991,298	48,477,329
VEREIT INC	517,215	26,403,837	23,755,685
VICI PROPERTIES INC	1,526,862	36,258,410	47,363,259
VORNADO REALTY TRUST	394,814	23,045,240	18,425,969
WELLTOWER INC	944,787	67,167,819	78,511,800
WEYERHAEUSER CO	1,784,802	47,675,813	61,432,885
WP CAREY INC	397,941	30,677,375	29,694,357
TOTAL		3,784,172,455	5,288,408,072

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Security Name	Shares	Book Value	Market Value
ABACUS PROPERTY GROUP	1,000,123	2,288,249	2,365,154
ACTIVIA PROPERTIES INC	1,460	6,035,657	6,919,182
ADVANCE RESIDENCE INVESTMENT	2,653	7,907,331	8,844,130
AEDIFICA	78,906	7,528,560	10,414,861
AEON REIT INVESTMENT CORP	3,387	4,314,880	5,019,925
AIMS APAC REIT	1,327,900	1,364,788	1,452,175
ALLIED PROPERTIES REAL ESTAT	282,500	9,075,509	10,277,497
ALSTRIA OFFICE REIT AG	402,213	5,932,582	7,436,190
ARA LOGOS LOGISTICS TRUST	3,020,563	1,813,226	1,876,335
ARENA REIT	702,172	1,202,411	1,897,761
ARGOSY PROPERTY LTD	1,843,988	1,572,717	2,010,039
ARTIS REAL ESTATE INVESTMENT	65,799	567,499	595,661
ASCENDAS REAL ESTATE INV TRT	24,039,110	47,651,165	52,756,565
ASCOTT RESIDENCE TRUST	3,677,900	1,950,032	2,736,126
ASSURA PLC	5,861,663	4,911,527	5,996,269
ATTACQ LTD	306,077	128,514	147,050
AVENTUS GROUP	994,568	1,850,002	2,352,017
AXIS REAL ESTATE INVESTMENT	2,474,400	1,116,193	1,138,409
BEFIMMO	8,399	343,029	333,673
BIG YELLOW GROUP PLC	364,003	3,373,249	6,572,276
BMO COMMERCIAL PROPERTY TRUS	281,294	274,776	352,066
BOARDWALK REAL ESTATE INVEST	20,900	603,794	689,972
BWP TRUST	1,087,343	2,588,592	3,477,536
CAN APARTMENT PROP REAL ESTA	379,400	10,878,485	17,807,258
CAPITAL + COUNTIES PROPERTIE	1,615,327	4,601,842	3,599,399
CAPITALAND CHINA TRUST	2,328,150	2,301,286	2,372,836
CAPITALAND INTEGRATED COMMER	33,901,969	54,028,391	52,711,736
CARMILA	10,096	153,069	138,406
CENTURIA INDUSTRIAL REIT	1,006,067	2,159,904	2,809,735
CENTURIA OFFICE REIT	876,253	1,533,047	1,539,362
CHAMPION REIT	4,537,000	2,799,091	2,553,061
CHARTER HALL GROUP	1,030,435	8,169,988	12,006,261
CHARTER HALL LONG WALE REIT	1,148,786	4,034,370	4,096,644
CHARTER HALL RETAIL REIT	1,062,612	2,871,265	3,031,473
CHARTER HALL SOCIAL INFRASTR	701,294	1,341,661	1,832,208
CHOICE PROPERTIES REIT	127,100	1,371,266	1,466,736
CITY OFFICE REIT INC	21,281	226,004	264,523
COFINIMMO	65,122	8,827,077	9,916,103
COMFORIA RESIDENTIAL REIT IN	1,332	3,880,026	4,200,378
COMINAR REAL ESTATE INV TR U	91,300	677,749	805,870
CONCENTRADORA FIBRA DANHOS S	128,300	159,901	142,473
COVIVIO	111,329	10,669,321	9,521,652

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Security Name	Shares	Book Value	Market Value
CPN RETAIL GROWTH LEASEH FOR	4,106,600	3,510,358	2,818,883
CROMWELL PROPERTY GROUP	3,127,473	2,541,663	2,054,457
CROMWELL REIT EUR	627,400	1,586,218	1,852,645
DAIWA HOUSE REIT INVESTMENT	15,066	36,404,791	44,455,491
DAIWA OFFICE INVESTMENT CORP	566	3,540,167	3,941,959
DAIWA SECURITIES LIVING INVE	4,120	4,100,826	4,484,152
DERWENT LONDON PLC	227,353	10,742,829	10,427,351
DEXUS/AU	2,455,160	17,681,781	19,667,070
DREAM OFFICE REAL ESTATE INV	24,073	405,287	446,351
EMBASSY OFFICE PARKS REIT	969,600	4,852,978	4,570,543
EMIRA PROPERTY FUND LTD	78,544	45,213	54,183
EQUITES PROPERTY FUND LTD	1,220,763	1,649,767	1,614,147
ESR REIT	5,219,450	1,932,344	1,592,006
EUROCOMMERCIAL PROPERTIE CV	27,963	585,357	695,725
FIBRA UNO ADMINISTRACION SA	6,420,600	10,101,905	6,942,845
FIRST REAL ESTATE INVNT TRUST	504,300	86,327	99,419
FORTRESS REIT LTD A	2,614,917	3,479,715	2,486,952
FORTRESS REIT LTD B	340,271	66,827	66,487
FORTUNE REIT	3,169,000	2,962,025	3,395,131
FRASERS CENTREPOINT TRUST	2,377,542	3,809,662	4,298,041
FRASERS HOSPITALITY TRUST	290,200	114,473	111,184
FRASERS LOGISTICS + COMMERC	5,842,200	6,171,097	6,258,569
FRONTIER REAL ESTATE INVEST	970	3,848,054	4,535,814
FUKUOKA REIT CORP	1,544	2,277,472	2,601,388
GDI PROPERTY GROUP	142,173	115,866	119,545
GECINA SA	115,891	17,215,865	17,756,629
GLOBAL ONE REIT	2,041	2,181,671	2,302,308
GLP J REIT	8,853	14,085,924	15,282,771
GOODMAN GROUP	4,006,035	27,630,282	63,669,442
GOODMAN PROPERTY TRUST	2,446,234	2,502,718	3,939,950
GRANITE REAL ESTATE INVESTME	130,900	5,699,111	8,718,915
GREAT PORTLAND ESTATES PLC	570,119	4,502,560	5,587,958
GROWTHPOINT PROPERTIES AUSTR	651,711	1,692,851	1,991,338
GROWTHPOINT PROPERTIES LTD	7,347,758	11,270,020	7,667,449
H+R REAL ESTATE INV REIT UTS	153,971	1,746,928	1,989,450
HAMMERSON PLC	2,082,824	1,005,498	1,071,225
HANKYU REIT INC	1,374	1,737,099	1,991,861
HEIWA REAL ESTATE REIT INC	1,930	2,559,912	3,043,067
HIBERNIA REIT PLC	313,407	407,741	460,870
HOSHINO RESORTS REIT INC	476	2,686,948	2,894,855
HOTEL PROPERTY INVESTMENTS	45,228	104,377	108,316
HULIC REIT INC	2,593	3,801,754	4,371,117

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Security Name	Shares	Book Value	Market Value
HYPROP INVESTMENTS LTD	655,802	812,453	1,217,106
ICADE	70,654	6,621,364	6,099,812
ICHIGO OFFICE REIT INVESTMEN	2,439	1,928,369	2,171,125
IGB REAL ESTATE INVESTMENT T	3,803,200	1,667,090	1,566,535
IMPACT GROWTH REIT FOREIGN	219,100	135,984	134,673
INDUSTRIAL + INFRASTRUCTURE	3,931	6,927,415	7,504,991
INGENIA COMMUNITIES GROUP	690,151	1,928,163	3,181,324
INMOBILIARIA COLONIAL SOCIMI	719,575	8,021,031	7,266,228
INTU PROPERTIES PLC	2,100,904	2,690,661	3
INVESCO OFFICE J REIT INC	18,743	2,989,013	3,831,685
INVESTEC PROPERTY FUND LTD	142,989	94,301	105,749
INVINCIBLE INVESTMENT CORP	10,655	3,689,446	4,108,785
IRONGATE GROUP	1,095,798	1,094,064	1,189,521
ITOCHU ADVANCE LOGISTICS INV	1,201	1,539,159	1,714,014
JADWA REIT SAUDI FUND	296,349	1,082,639	1,243,743
JAPAN EXCELLENT INC	2,728	3,422,615	3,903,112
JAPAN HOTEL REIT INVESTMENT	9,734	5,286,851	5,840,926
JAPAN LOGISTICS FUND INC	1,747	5,001,141	5,257,212
JAPAN METROPOLITAN FUND INVE	14,892	14,673,191	16,154,580
JAPAN PRIME REALTY INVESTMEN	1,860	6,432,522	7,289,846
JAPAN REAL ESTATE INVESTMENT	9,928	55,710,531	61,094,008
KENEDIX OFFICE INVESTMENT CO	795	5,185,574	5,608,478
KENEDIX RESIDENTIAL NEXT INV	2,079	3,872,247	4,497,413
KEPPEL DC REIT	2,644,207	5,816,526	4,898,137
KEPPEL PACIFIC OAK US REIT	1,567,900	1,043,166	1,230,802
KEPPEL REIT	4,342,100	3,937,016	3,811,693
KIWI PROPERTY GROUP LTD	3,610,688	3,359,263	2,939,258
KLEPIERRE	402,023	15,880,869	10,359,980
LAND SECURITIES GROUP PLC	1,615,718	21,997,034	15,075,157
LAR ESPANA REAL ESTATE SOCIM	25,339	151,883	147,393
LASALLE LOGIPORT REIT	3,655	5,767,871	6,177,836
LENLEASE GLOBAL COMMERCIAL	1,759,800	953,890	1,073,528
LINK REIT	15,963,153	148,602,869	154,680,719
LIPPO MALLS INDONESIA RETAIL	1,710,880	84,042	80,186
LONDONMETRIC PROPERTY PLC	1,983,001	4,773,532	6,339,011
LOTTE REIT CO LTD	266,479	1,236,626	1,410,305
MACQUARIE MEXICO REAL ESTATE	1,658,800	2,249,719	2,049,495
MANULIFE US REAL ESTATE INV	3,315,476	2,705,044	2,619,226
MAPLETREE COMMERCIAL TRUST	4,828,344	7,223,710	7,758,684
MAPLETREE INDUSTRIAL TRUST	4,030,820	7,046,045	8,486,252
MAPLETREE LOGISTICS TRUST	6,219,939	7,177,386	9,485,847
MAPLETREE NORTH ASIA COMMERC	5,273,771	4,828,466	4,080,287

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Security Name	Shares	Book Value	Market Value
MERCIALYS	32,696	361,027	395,885
MERLIN PROPERTIES SOCIMI SA	742,299	9,199,071	7,690,238
MINDSPACE BUSINESS PARKS REI	277,400	1,219,694	1,055,187
MIRVAC GROUP	8,808,718	15,778,838	19,310,388
MITSUBISHI ESTATE LOGISTICS	781	3,136,429	3,458,523
mitsui fudosan LOGISTICS PAR	1,030	5,106,173	5,493,828
MONTEA NV	4,148	433,888	487,976
MORI HILLS REIT INVESTMENT C	3,071	4,143,446	4,609,682
MORI TRUST SOGO REIT INC	2,120	2,812,019	3,000,739
NATIONAL STORAGE REIT	2,500,080	3,309,115	3,716,332
NIPPON ACCOMMODATIONS FUND	942	5,277,295	5,440,328
NIPPON BUILDING FUND INC	10,976	67,315,303	68,532,012
NIPPON PROLOGIS REIT INC	16,151	41,607,059	51,440,477
NOMURA REAL ESTATE MASTER FU	9,588	13,759,257	15,385,375
NSI NV	6,232	247,567	240,562
NTT UD REIT INVESTMENT CORP	2,770	3,534,916	4,095,477
ORIX JREIT INC	5,643	9,437,892	10,870,109
OUE COMMERCIAL REAL ESTATE I	5,171,433	2,018,276	1,558,124
PARKWAYLIFE REAL ESTATE	852,800	1,630,470	2,912,031
PICTON PROPERTY INCOME LTD	174,046	206,399	209,179
PLA ADMINISTRADORA INDUSTRIA	1,780,200	2,952,730	2,705,550
PRECINCT PROPERTIES NEW ZEAL	2,386,972	2,155,798	2,668,635
PRIMARY HEALTH PROPERTIES	2,926,370	5,016,037	6,221,614
PRIME US REIT	1,389,700	1,148,944	1,202,091
PROLOGIS PROPERTY MEXICO SA	1,029,002	2,070,688	2,294,136
PROSPERITY REIT	436,958	146,131	167,112
REDEFINE PROPERTIES LTD	11,950,454	7,185,594	3,582,102
REIT 1 LTD	400,468	1,515,977	2,116,329
RESILIENT REIT LTD	690,828	3,248,313	2,523,098
RETAIL ESTATES	3,476	238,584	282,370
RIOCAN REAL ESTATE INVST TR	721,200	8,211,707	12,859,643
RURAL FUNDS GROUP	699,543	1,135,719	1,391,732
SA CORPORATE REAL ESTATE LTD	945,391	122,925	139,702
SABANA INDUSTRIAL REAL ESTAT	470,233	136,492	148,675
SAFESTORE HOLDINGS PLC	470,169	3,135,345	6,150,907
SCENTRE GROUP	11,331,331	31,242,920	23,309,177
SEGRO PLC	9,066,682	82,006,011	137,087,978
SEKISUI HOUSE REIT INC	8,386	6,418,303	6,951,185
SHAFTESBURY PLC	616,495	5,139,075	4,850,187
SHOPPING CENTRES AUSTRALASIA	2,244,183	3,844,421	4,245,748
SMARTCENTRES REAL ESTATE INV	71,300	1,523,177	1,691,093
SOSILA LOGISTICS REIT INC	1,282	1,632,950	1,820,373

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International REITS**

Security Name	Shares	Book Value	Market Value
SPH REIT	159,800	104,067	103,427
STAR ASIA INVESTMENT CORPORA	3,104	1,514,599	1,739,515
STARHILL GLOBAL REIT	2,937,700	1,604,835	1,223,860
STOCKLAND	5,184,729	16,576,065	18,138,753
SUMMIT REAL ESTATE HOLDING	88,322	1,274,792	1,331,674
SUNLIGHT REAL ESTATE INVEST	2,224,000	982,424	1,285,855
SUNTEC REIT	4,377,900	5,822,808	4,755,047
SUNWAY REAL ESTATE INVESTMEN	4,387,400	1,816,383	1,511,257
TOKYU REIT INC	1,900	2,988,745	3,507,613
TRITAX BIG BOX REIT PLC	3,850,423	7,353,748	10,441,526
UK COMMERCIAL PROPERTY REIT	412,199	410,041	435,616
UNIBAIL RODAMCO WESTFIELD	294,096	50,696,526	25,456,622
UNITE GROUP PLC/THE	704,898	6,569,309	10,458,413
UNITED URBAN INVESTMENT CORP	6,423	8,158,687	9,299,722
VASTNED RETAIL NV	5,607	163,759	164,239
VICINITY CENTRES	8,172,530	14,723,441	9,479,391
VITAL HEALTHCARE PROPERTY TR	886,294	1,374,627	1,916,727
VUKILE PROPERTY FUND LTD	356,064	208,581	287,021
WAREHOUSES DE PAUW SCA	314,869	10,285,088	12,023,587
WAYPOINT REIT	1,735,823	3,214,339	3,414,304
WERELDHAVE BELGIUM NV	959	49,368	55,442
WERELDHAVE NV	21,170	362,517	360,766
WHA PREMIUM GROWTH F	3,005,600	1,459,447	1,256,632
WORKSPACE GROUP PLC	35,959	396,901	414,294
XIOR STUDENT HOUSING NV	4,650	248,664	280,133
YUEXIU REAL ESTATE INVESTMEN	2,818,000	1,815,235	1,451,483
TOTAL		1,345,100,038	1,487,704,318

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Derivatives

Security Name	Par Value	Book Value	Market Value
BCP53UFJ8 TRS USD P V 03MLIBOR	(16,337,092)	(16,337,092)	(16,337,092)
BCP53UFJ8 TRS USD R E	538,737	16,337,092	17,197,081
BCP5488V7 TRS USD P V 03MLIBOR	(59,607,405)	(59,607,405)	(59,607,405)
BCP5488V7 TRS USD R E	1,950,000	59,607,405	62,246,159
BCP54H318 TRS USD P V 03MLIBOR	(6,452,884)	(6,452,884)	(6,452,884)
BCP54H318 TRS USD R E	211,100	6,452,884	6,738,546
BCP54WBD0 TRS USD P V 03MLIBOR	(5,860,844)	(5,860,844)	(5,860,844)
BCP54WBD0 TRS USD R E	188,042	5,860,844	6,002,509
BCP59F5A5 TRS USD P V 03MLIBOR	(152,856,970)	(152,856,970)	(152,856,970)
BCP59F5A5 TRS USD R E	4,900,000	152,856,970	156,413,424
BCP5EBRF3 TRS USD P V 03MLIBOR	(7,607,010)	(7,607,010)	(7,607,010)
BCP5EBRF3 TRS USD R E	244,053	7,607,010	7,790,442
BCP5FRY77 TRS USD P V 03MLIBOR	(117,723,911)	(117,723,911)	(117,723,911)
BCP5FRY77 TRS USD R E	3,799,984	117,723,911	121,299,696
BCP5FRYA0 TRS USD P V 03MLIBOR	(117,723,911)	(117,723,911)	(117,723,911)
BCP5FRYA0 TRS USD R E	3,799,984	117,723,911	121,299,696
BCP5HQW61 TRS USD P V 01MLIBOR	(1,576,600)	(1,576,600)	(1,576,600)
BCP5HQW61 TRS USD R E	200,000	1,576,600	1,540,899
BCP5HQWE4 TRS USD P V 01MLIBOR	(1,915,050)	(1,915,050)	(1,915,050)
BCP5HQWE4 TRS USD R E	250,000	1,915,050	1,838,437
BCP5HVVQ7 TRS USD P V 03MLIBOR	(71,495,624)	(71,495,624)	(71,495,624)
BCP5HVVQ7 TRS USD R E	2,322,908	71,495,624	74,149,795
BCP5HXTB9 TRS USD P V 03MLIBOR	(19,633,762)	(19,633,762)	(19,633,762)
BCP5HXTB9 TRS USD R E	642,300	19,633,762	20,502,927
BCP5HXWK5 TRS USD P V 01MLIBOR	(6,300,224)	(6,300,224)	(6,300,224)
BCP5HXWK5 TRS USD R E	448,000	6,300,224	5,915,776
BCP5J99H9 TRS USD P V 03MLIBOR	(74,367,958)	(74,367,958)	(74,367,958)
BCP5J99H9 TRS USD R E	2,453,554	74,367,958	78,320,160
BCP5JX2K6 TRS USD P V 03MTBILL	(118,475,483)	(118,475,483)	(118,475,483)
BCP5JX2K6 TRS USD R E	3,823,788	118,475,483	122,059,546
BCP5K2UQ8 TRS USD P V 01MLIBOR	(2,307,178)	(2,307,178)	(2,307,178)
BCP5K2UQ8 TRS USD R E	600,000	2,307,178	2,256,344
BCP5K2W37 TRS USD P V 01MLIBOR	(5,647,158)	(5,647,158)	(5,647,158)
BCP5K2W37 TRS USD R E	990,000	5,647,158	5,392,089
BCP5K2X51 TRS USD P V 01MLIBOR	(2,281,680)	(2,281,680)	(2,281,680)
BCP5K2X51 TRS USD R E	400,000	2,281,680	2,178,622
BCP5K2XU6 TRS USD P V 01MLIBOR	(2,499,445)	(2,499,445)	(2,499,445)
BCP5K2XU6 TRS USD R E	650,000	2,499,445	2,444,373
BCP5K2Y43 TRS USD P V 01MLIBOR	(1,243,185)	(1,243,185)	(1,243,185)
BCP5K2Y43 TRS USD R E	150,000	1,243,185	1,209,183
BCP5K2Y92 TRS USD P V 01MLIBOR	(1,798,050)	(1,798,050)	(1,798,050)
BCP5K2Y92 TRS USD R E	1,500,000	1,798,050	1,724,841

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Security Name	Par Value	Book Value	Market Value
BCP5L72Q7 TRS USD P V 03MLIBOR	(37,756,601)	(37,756,601)	(37,756,601)
BCP5L72Q7 TRS USD R E	1,215,743	37,756,601	38,830,276
BCP5LPC29 TRS USD P V 01MLIBOR	(26,578,500)	(26,578,500)	(26,578,500)
BCP5LPC29 TRS USD R E	5,000,000	26,578,500	25,638,470
BCP5LPDZ5 TRS USD P V 01MLIBOR	(1,870,319)	(1,870,319)	(1,870,319)
BCP5LPDZ5 TRS USD R E	390,390	1,870,319	1,786,293
E MINI RUSS 2000 SEP21	62,750	0	0
EURO STOXX 50 SEP21	9,700	0	0
FTSE 100 IDX FUT SEP21	1,720	0	0
MSCI EAFE SEP21	309,900	0	0
MSCI EMGMKT SEP21	209,750	0	0
S+P/TSX 60 IX FUT SEP21	89,400	0	0
S+P500 EMINI FUT SEP21	382,350	0	0
SPI 200 FUTURES SEP21	10,825	0	0
TOPIX INDX FUTR SEP21	4,820,000	0	0
US 10YR NOTE (CBT)SEP21	4,385,600,000	0	0
US 10YR ULTRA FUT SEP21	941,200,000	0	0
US 5YR NOTE (CBT) SEP21	(357,500,000)	0	0
US LONG BOND(CBT) SEP21	1,276,600,000	0	0
US ULTRA BOND CBT SEP21	2,762,600,000	0	0
TOTAL		0	24,858,741

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Private Equity

Security Name	Book Value	Market Value
57 STARS GLOBAL OPPORTUNITIES FUND 2 (CALPERS), LLC	160,089,752	398,477,356
57 STARS GLOBAL OPPORTUNITIES FUND, LLC	0	57,434,667
AACP AP INVESTORS, LP	10,038,698	45,248
AACP CHINA DEBT INVESTORS, LP	1,460,900	0
AACP CHINA GROWTH INVESTORS	15,452,050	1,927,999
AACP INDIA INVESTORS B	3,197,956	5,889,712
AACP INDIA INVESTORS C	4,733,964	6,261,269
AACP INDIA VENTURE INVESTORS A	3,269,445	158,973
ABERDARE VENTURES IV, LP	44,066,768	26,249,913
ADVENT INTERNATIONAL GPE IX LP	218,430,096	338,157,966
ADVENT INTERNATIONAL GPE V-D, LP	6,508,184	3,203,329
ADVENT INTERNATIONAL GPE VI-A, LP	110,405,338	49,857,549
ADVENT INTERNATIONAL GPE VII-C, LP	216,416,524	287,989,148
ADVENT INTERNATIONAL GPE VIII-B LP	444,720,451	821,433,361
ADVENT LATIN AMERICA PRIVATE EQUITY FUND IV-D, LP	26,245,618	18,007,328
ADVENT LATIN AMERICA PRIVATE EQUITY FUND V-H LP	59,713,164	48,186,195
ADVENT LATIN AMERICAN PRIVATE EQUITY FUND III-D LP	2,253,196	1,741,360
AFFINITY ASIA PACIFIC FUND III LP	62,637,457	6,942,178
AISLING CAPITAL II, LP	52,901,529	2,563,636
AISLING CAPITAL III, LP	39,352,151	829,494
ALPINVEST SECONDARIES FUND VII, LP	32,836,095	42,005,017
ALTA V LP	11,644,856	0
AP ALTERNATIVE ASSETS (AAA), LP	63,326,248	0
AP DSB CO INVEST III, LP	8,422,793	8,422,793
APOLLO CO INVESTORS (MHE), LP	1,095,102	51,948,645
APOLLO EUROPEAN PRINCIPAL FINANCE FUND, LP	418,706	303,431
APOLLO INVESTMENT FUND IV, LP	0	62,641
APOLLO INVESTMENT FUND IX, LP	244,158,194	284,357,620
APOLLO INVESTMENT FUND V, LP	0	2,148,903
APOLLO INVESTMENT FUND VI, LP	62,810,231	9,858,938
APOLLO INVESTMENT FUND VII, LP	83,997,840	61,567,752
APOLLO INVESTMENT FUND VIII	290,005,420	327,422,625
APOLLO SPECIAL OPPORTUNITIES MANAGED ACCOUNT, LP	0	78,409,839
ARCLIGHT ENERGY PARTNERS FUND III, LP	23,415,905	0
ARCLIGHT ENERGY PARTNERS FUND IV, LP	19,782,688	481,668
ARES CORPORATE OPPORTUNITIES FUND II, LP	2,567,993	257,040
ARES CORPORATE OPPORTUNITIES FUND III, LP	28,556,215	27,491,278
ARES CORPORATE OPPORTUNITIES FUND V, LP	330,985,656	368,890,161
ARES CORPORATE OPPORTUNITIES FUND VI, LP	67,485,691	72,919,166
ARES CORPORATE OPPORTUNITIES FUND, LP	4,491,167	1,039,278
ARES PRIVATE OPPORTUNITIES (CP), LP	149,964,917	149,804,904
ASF VIII B, LP	54,707,704	93,175,700

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Security Name	Book Value	Market Value
ASIA ALTERNATIVES CAPITAL PARTNERS II, LP	15,207,768	34,813,844
ASIA ALTERNATIVES CAPITAL PARTNERS, LP	12,792,782	7,687,037
AVATAR INTL INVESTORS, LP	0	163,251
AVATAR NORTH AMERICA INVESTORS, LP	5,078,670	0
AVENUE SPECIAL SITUATIONS FUND V, LP	1	0
AVENUE SPECIAL SITUATIONS FUND VI (A), LP	3,245,391	19,145,496
BARING VOSTOK PRIVATE EQUITY FUND IV LP / SUPPLEMENTAL	49,631,540	11,575,415
BDC III C, LP	81,627,703	146,420,669
BDC IV D, LP	7,619,098	8,666,451
BE VI H, LP	200,135,506	212,793,116
BEAR TECHNOLOGY FUND, LP	43,780,000	43,780,000
BIRCH HILL EQUITY PARTNERS (US) III, LP	75,164,288	9,348,941
BIRCH HILL EQUITY PARTNERS IV, LP	71,910,036	133,965,048
BLACKSTONE / GSO CAPITAL SOLUTIONS FUND, LP	83,099,934	2,406,075
BLACKSTONE ARCHES CO INVEST, LP	45,010,375	71,944,088
BLACKSTONE CAP PARTNERS VIII, LP	91,415,893	103,634,998
BLACKSTONE CAPITAL PARTNERS IV, LP	6,301,039	3,101,081
BLACKSTONE CAPITAL PARTNERS V, LP	134,787,248	17,796,711
BLACKSTONE CAPITAL PARTNERS VII, LP	447,643,463	607,172,062
BLACKSTONE CAPITAL PARTNERS VI, LP	244,149,353	310,576,064
BLACKSTONE COMMUNICATIONS PARTNERS I, LP	43,378,691	873,647
BLACKSTONE FIRST EAGLE CO INVEST, LP	66,819,283	51,199,473
BLACKSTONE GTS CO-INVEST, LP	91,009,736	221,077,938
BLACKSTONE RL CO-INVEST, LP	19,522	0
BLACKSTONE TACTICAL OPPORTUNITIES FUND C, LP	264,082,265	275,606,525
BLACKSTONE TACTICAL OPPORTUNITIES FUND (KG CO-INVEST), LP	74,051,089	104,444,549
BLACKSTONE TACTICAL OPPORTUNITIES FUND (T4U CO-INVEST), LP	59,705	3,021,251
BLACKSTONE TACTICAL OPPORTUNITIES FUND II - C, LP	254,778,463	335,639,549
BLACKSTONE TACTICAL OPPORTUNITIES FUND III-C (SURGE),LP	183,776,212	194,095,420
BLACKSTONE TACTICAL OPPORTUNITIES FUND III-C, LP	222,201,626	291,338,140
BRIDGEPOINT EUROPE II A, LP	25,358,546	0
BRIDGEPOINT EUROPE II C, LP LP	1,359,612	0
BRIDGEPOINT EUROPE III C, LP	11,699,898	6,779,790
BRIDGEPOINT EUROPE III D, LP	105,540,993	40,312,896
BRIDGEPOINT EUROPE IV B, LP	33,198,553	18,986,702
BRIDGEPOINT EUROPE IV D, LP	91,345,552	72,044,136
BRIDGEPOINT EUROPE V, LP	255,402,446	463,472,111
CALIFORNIA ASIA INVESTORS, LP	42,722,177	90,759,004
CALIFORNIA COMMUNITY VENTURE FUND, LLC	21,761,222	6,263,881
CALIFORNIA EMERGING VENTURES II, LLC	554,418,377	53,219
CALIFORNIA EMERGING VENTURES III, LLC	228,853,819	53,955,286
CALIFORNIA EMERGING VENTURES IV, LLC	217,379,098	116,995,546

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Security Name	Book Value	Market Value
CALIFORNIA EMERGING VENTURES, LLC	333,000,732	0
CALIFORNIA MEZZANINE INVESTMENT FUND, LP	21,808,299	16,136,780
CALIFORNIA PARTNERS, LP	85,849,945	85,588,360
CALPERS CLEAN ENERGY & TECHNOLOGY FUND, LLC	363,762,600	40,578,082
CALPERS CORPORATE PARTNERS, LLC	173,340,419	434,746
CALPERS WELLSPRING V, LP	15,917,468	8,318,066
CAPITAL LINK FUND I, LLC	222,613,394	106,186,423
CAPITAL LINK FUND II, LLC	174,618,064	106,022,713
CAPITAL LINK MANAGEMENT, LLC	0	1,192,654
CARLYLE ACOSTA COINVESTMENT, LP	100,346,005	0
CARLYLE ASIA GROWTH PARTNERS III, LP	35,771,607	0
CARLYLE ASIA GROWTH PARTNERS IV, LP	42,908,738	19,017,211
CARLYLE ASIA PARTNERS (PV II), LP	22,436,648	0
CARLYLE ASIA PARTNERS II, LP	28,255,077	1,110,848
CARLYLE ASIA PARTNERS III, LP	81,620,710	25,665,575
CARLYLE ASIA PARTNERS V, LP	84,334,969	97,772,481
CARLYLE EUROPE PARTNERS II, LP	2,907,087	860,221
CARLYLE EUROPE PARTNERS III, LP	120,531,538	33,345,946
CARLYLE EUROPE PARTNERS V, SCSP	176,907,637	176,683,825
CARLYLE EUROPE REAL ESTATE PARTNERS, LP	9,852,914	0
CARLYLE EUROPE TECHNOLOGY PARTNERS II, LP	8,878,463	1,459,563
CARLYLE GLOBAL FINANCIAL SERVICES PARTNERS, LP	1,959,619	638,818
CARLYLE HAVASU COINVESTMENT, LP	72,427,274	83,131,735
CARLYLE JAPAN PARTNERS II, LP	26,644,202	1,131,072
CARLYLE JAPAN PARTNERS, LP	8,710,205	0
CARLYLE MC PARTNERS, LP	13,185,533	0
CARLYLE MEXICO PARTNERS, LP	7,885,333	0
CARLYLE PARTNERS IV LP	17,986,628	0
CARLYLE PARTNERS KINDER MORGAN	15,686,877	0
CARLYLE PARTNERS V, LP	223,387,294	95,756,221
CARLYLE PARTNERS VI, LP	340,518,047	654,528,252
CARLYLE PARTNERS VII, LP	422,433,429	456,245,423
CARLYLE REALTY PARTNERS III, LP	10,048,015	325,072
CARLYLE STRATEGIC PARTNERS II, LP	14,439	2,696,018
CARLYLE STRATEGIC PARTNERS IV, LP	82,763,370	62,388,804
CARLYLE US EQUITY OPPORTUNITIES II, LP	167,518,610	187,827,348
CARLYLE US GROWTH FUND III, LP	19,443,885	1,477,385
CARLYLE VENTURE PARTNERS II, LP	40,800,099	284,009
CARLYLE/RIVERSTONE GLOBAL ENERGY AND POWER FUND II, LP	21,463,600	0
CARLYLE/RIVERSTONE GLOBAL ENERGY AND POWER FUND III, LP	127,465,968	7,089,836
CARLYLE/RIVERSTONE RENEWABLE ENERGY INFRASTRUCTURE FUND I	53,034,245	0
CASTLELAKE I, LP	9,734,165	8,892,443

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Private Equity

Security Name	Book Value	Market Value
CDH FUND V, LP	125,475,058	236,799,917
CENTERBRIDGE CAPITAL PARTNERS III, LP	137,604,975	168,743,222
CENTINELA INVESTMENT PARTNERS, LLC	2,000,003	0
CENTRAL VALLEY FUND II SBIC, LP	2,414,576	13,565,568
CERBERUS CAL II PARTNERS, LP	368,316,832	513,167,739
CERBERUS CAL III PARTNERS, LP	177,657,091	172,737,233
CERBERUS CLOUD PARTNERS,LP	35,750,000	35,750,000
CERBERUS CP PARTNERS, LP	0	512,683,816
CERBERUS INSTITUTIONAL PARTNERS V, LP	0	179,691,709
CHINA PRIVATIZATION FUND (DEL), LP	1	0
CHK MID-CON CO-INVEST VEHICLE PREFERRED, LP	32,893,596	0
CHK MID-CON CO-INVEST VEHICLE ROYALTY, LP	7,220,381	59,597
CLARUS LIFESCIENCES I, LP	19,997,548	4,379,317
CLARUS LIFESCIENCES II, LP	26,556,668	4,086,769
CLAYTON, DUBILIER & RICE FUND X, LP	110,763,654	181,099,850
CLAYTON, DUBILIER & RICE FUND XI, LP	0	4,823,659
CLEARLAKE CAPITAL PARTNERS III, LP	29,981,832	22,502,354
CLEARLAKE CAPITAL PARTNERS IV, LP	38,266,704	56,052,495
CLEARLAKE CAPITAL PARTNERS V, LP	54,493,577	102,407,055
CLEARLAKE OPPORTUNITIES PARTNERS (P), LP	46,508,212	56,068,998
CLEARWATER CAPITAL PARTNERS FUND I, LP	19,752,657	0
CLEARWATER CAPITAL PARTNERS FUND II HOLDINGS, LP	1,882,024	1,383,061
CLEARWATER CAPITAL PARTNERS FUND III, LP	1,078,103	21,945,303
CLEARWATER ICPL CO-INVESTMENT FUND, LP	2,002,448	0
COLLER INTERNATIONAL PARTNERS V-A, LP	33,325,359	11,373,637
CRATON EQUITY INVESTORS I, LP	33,994,490	0
CVC CAPITAL PARTNERS ASIA V LP	13,782,461	10,126,278
CVC CAP PARTNERS STRATEGIC OPPS COMPOUNDING CAPITAL, LP	817,731,349	1,154,198,900
CVC CAPITAL PARTNERS VI, LP	406,337,551	681,543,341
CVC CAPITAL PARTNERS VII (A) LP	349,475,225	460,209,914
CVC CREDIT STRATEGIC INVESTMENT A LP	2,713,845	99,993
CVC EUROPEAN EQUITY PARTNERS III LP	24,588,005	12,764,666
CVC EUROPEAN EQUITY PARTNERS IV (D) LP	121,385,021	389,875
CVC EUROPEAN EQ PARTNERS TANDEM FUND B, LP	115,602,665	357,663
CVC EUROPEAN EQUITY PARTNERS V (B) LP	71,188,060	23,930,574
DS OPPORTUNITIES (C) LP	37,243,121	36,145,871
EMALTERNATIVES INVESTMENTS, LP	44,857,375	19,834,406
ENERGY FUTURE HOLDINGS CORPORATION	74,950,590	525
EQT IX (NO2) USD, SCSP	244,351,801	277,504,476
ESSEX WOODLANDS HEALTH VENTURES FUND VIII, LP	80,489,860	586,202
EW HEALTHCARE PARTNERS ACQUISITION FUND, LP	38,998,130	46,420,059
FIRST RESERVE FUND XI, LP	330,549,235	0

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Private Equity

Security Name	Book Value	Market Value
FIRST RESERVE FUND XII, LP	231,394,019	16,602,984
FIRST RESERVE FUND XIII, LP	356,920,505	250,181,964
FORECASTLE, LP	137,060,000	138,495,841
FOUNDATION RADIOLOGY GROUP	15,160,369	14,373,840
FRANCISCO PARTNERS AGILITY II, LP	5,000,000	4,453,295
FRANCISCO PARTNERS II, LP	55,731,547	24,972,650
FRANCISCO PARTNERS III, LP	36,230,980	78,830,081
FRANCISCO PARTNERS VI, LP	28,125,000	27,249,750
FRANCISCO PARTNERS, LP	22,845,936	0
GCM GROSVENOR DEM II, LP	171,656,386	213,291,127
GCM GROSVENOR DEM III, LP	183,580,906	192,669,262
GCM GROSVENOR DEM, LP	65,232,416	73,601,083
GENERAL ATLANTIC MANAGED ACCOUNT	256,647,788	260,306,559
GOLDEN STATE INVESTMENT FUND, LLC	183,781,351	85,490,490
GPE IX FORESCOUT CO-INVESTMENT, LP	77,226,575	105,374,349
GPE IX TKE CO-INVESTMENT, LP	39,339,412	44,697,248
GRANDVAL II, LP	262,301,959	476,470,722
GRANDVAL, LP	16,013,644	32,264,722
GREEN EQUITY INVESTORS CF, LP	171,790,803	171,790,803
GREEN EQUITY INVESTORS IV, LP	8,355	0
GREEN EQUITY INVESTORS VIII, LP	246,194,350	238,755,342
GREENLEAF CO-INVEST PARTNERS, LP	79,667,571	77,319,927
GSO CAPITAL OPPORTUNITIES FUND II, LP	101,570,817	49,896,054
GSO CAPITAL OPPORTUNITIES FUND, LP	22,881,363	1,480,776
GSO CAPITAL SOLUTIONS FUND II, LP	171,989,799	65,083,348
GSO ENERGY PARTNERS C II, LP	150,858,930	121,159,031
GSO ENERGY PARTNERS C, LP	323,477,279	146,776,182
H&F ARROW 1, LP	52,493,220	69,264,121
H&F HOCKEY PARTNERS, LP	56,271	0
H&F SPOCK 1, LP	98,004,268	253,081,713
HELLMAN & FRIEDMAN CAPITAL PARTNERS IX, LP	453,701,585	513,364,375
HELLMAN & FRIEDMAN CAPITAL PARTNERS VI, LP	122,763,555	10,895,388
HELLMAN & FRIEDMAN CAPITAL PARTNERS VII, LP	47,105,828	138,262,907
HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII, LP	425,541,209	714,157,726
ICV PARTNERS II, LP	12,154,282	617,119
INSIGHT PARTNERS XI, LP	318,000,000	447,124,536
INSIGHT VENTURE PARTNERS GROWTH-BUYOUT COINVEST B, LP	286,089,978	977,686,501
INSIGHT VENTURE PARTNERS IX, LP	88,899,733	278,773,654
INSIGHT VENTURE PARTNERS V COINVESTMENT FUND, LP	4,119,773	0
INSIGHT VENTURE PARTNERS V, LP	2,931,346	0
INSIGHT VENTURE PARTNERS VI, LP	9,666,265	462,827
INSIGHT VENTURE PARTNERS X, LP	243,372,927	517,906,837

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Security Name	Book Value	Market Value
ITHACA, LP	65,274,334	181,768,264
JADE EQUITY INVESTORS, LP	22,964,684	23,908,785
K5 PRIVATE INVESTORS, LP	6,482,621	6,482,621
KHOSLA VENTURES III, LP	147,153,157	59,307,730
KHOSLA VENTURES SEED, LP	58,224,216	23,778,945
KKR 2006 FUND, LP	179,873,902	80,478,055
KKR ASIAN FUND II, LP	383,589,626	412,869,655
KKR ASIAN FUND IV, SCSP	23,701,857	24,358,963
KKR ASIAN FUND, LP	60,822,000	2,638,557
KKR EUROPEAN FD II, LP	69,300,632	808,336
KKR EUROPEAN FUND III, LP	76,113,158	12,999,447
KKR EUROPEAN FUND V (USD), SCSP	181,072,142	198,236,151
KKR EUROPEAN FUND, LP	16,582,112	0
KKR MILLENNIUM FUND, LP	54,679,298	121,606
KKR PEBBLE CO INVEST, LP	75,000,000	75,000,000
KM CORPORATE PARTNERS FUND II, LP	110,144,974	86,134,849
KPS SPECIAL SITUATIONS FUND III, LP	0	588,082
LIME ROCK PARTNERS IV AF, LP	83,507,363	119,203,504
LIME ROCK PARTNERS IV, LP	24,498,587	110,753
LIME ROCK PARTNERS V, LP	57,982,436	11,780,239
LINDSAY GOLDBERG IV, LP	126,339,306	169,878,863
LINDSAY GOLDBERG V, LP	42,603,839	46,905,293
LION CAPITAL FUND II, LP	106,355,218	261,085
LONGRANGE CAPITAL FUND I, LP	182,160,889	175,743,361
LRC FUND I PNP COINVEST, LP	174,125,000	174,125,000
MADISON DEARBORN CAP VIII, LP	89,333,800	110,043,163
MADISON DEARBORN CAPITAL PARTNERS IV, LP	29,934,987	4,664,440
MADISON DEARBORN CAPITAL PARTNERS V, LP	53,484,817	17,893,236
MHR INSTITUTIONAL PARTNERS II, LP	13,173,641	17,788,829
MHR INSTITUTIONAL PARTNERS III, LP	168,244,314	167,271,021
NEW MOUNTAIN PARTNERS II, LP	18,357,177	1,587,235
NEW MOUNTAIN PARTNERS III, LP	93,858,339	296,780,728
NEW MOUNTAIN PARTNERS VI, LP	60,818,340	57,233,950
NEWBRIDGE ASIA IV, LP	57,929,098	482,539
NORDIC BEAR, SCSP	216,053,928	216,053,928
OAK HILL CAPITAL PARTNERS II, LP	26,276,787	1,053,891
OAK HILL CAPITAL PARTNERS III, LP	117,841,379	70,463,453
OAKTREE LATIGO INVESTMENT FUND, LP	400,000,000	430,437,200
OAKTREE OPPORTUNITIES FUND VIII B, LP	0	63,923,465
OHA BLACK BEAR FUND, LP	250,000,000	323,396,750
ONEX FOX III, LP	50,000,000	49,921,200
ONEX NORTH STAR CO INVEST, LP	49,835,080	49,811,957

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Security Name	Book Value	Market Value
ONEX OD CO INVEST, LP	50,000,000	50,037,400
ONEX PARTNERS IV, LP	217,422,553	210,891,397
ONEX PARTNERS V-B, LP	249,276,869	282,271,307
ONEX SIG CO-INVEST, LP	166,930	92,095
PAG ASIA I, LP	47,177,016	27,924,147
PAG ASIA III, LP	128,545,279	120,130,319
PAGAC DRONE HOLDING I, LP	39,561,598	48,516,841
PALLADIUM EQUITY PARTNERS III, LP	97,683,879	1,447,649
PALLADIUM EQUITY PARTNERS V, LP	44,421,540	46,975,148
PATRIA BRAZILIAN PRIVATE EQUITY FUND V, LP	131,024,569	239,431,022
PERMIRA EUROPE III, LP 2	18,708,830	452,921
PERMIRA GROWTH OPPORTUNITIES I, LP 1	144,800,000	232,480,085
PERMIRA IV, LP	40,811,180	45,547,760
PERMIRA V, LP	201,300,840	381,437,921
PERMIRA VI, LP 1	413,439,809	719,477,956
PERMIRA VII, LP1	249,064,727	280,640,044
POLISH ENTERPRISE FUND VI, LP	34,135,927	3,216,259
PROVIDENCE EQUITY PARTNERS V, LP	39,799,851	681,174
PROVIDENCE EQUITY PARTNERS VI, LP	140,927,543	23,261,615
Q STREET CAPITAL, LP	30,095,187	30,095,187
REALPAGE PARENT, LP	50,000,000	50,000,000
REDWOOD OPPORTUNITIES, SCSP	109,997,677	118,648,005
RIVERSTONE FIELDWOOD PARTNERS, LP	55,161,838	22,451
RIVERSTONE GLOBAL ENERGY & POWER FUND V, LP	385,909,192	144,347,790
RIVERSTONE GLOBAL ENERGY AND POWER FUND VI, LP	527,807,785	332,467,707
RIVERSTONE/CARLYLE GLOBAL ENERGY AND POWER FUND IV, LP	199,370,981	11,576,344
RIVERSTONE/CARLYLE RENEWABLE & ALT ENERGY FUND II, LP	134,266,628	12,496,204
RIVERWOOD CAPITAL PARTNERS, LP	27,108,071	34,546,864
SACRAMENTO PRIVATE EQUITY PARTNERS, LP	3,545,614	139,155,765
SAIF PARTNERS III, LP	24,791,364	185,742,222
SAIF PARTNERS IV, LP	75,617,513	175,986,342
SAMSON BRUNELLO 1, LP	38,138,021	36,883,928
SAMSON CO INVESTMENT III, LP	100,400,000	0
SAMSON HOCKEY 1, LP	50,668,848	56,945,046
SAMSON HOCKEY PARTNERS 1, LP	107,778,987	121,899,112
SAMSON PARTNERS, LP	172,073,956	179,426,504
SAMSON SHIELD 1, LP	170,630,741	144,985,111
SANKATY MANAGED ACCOUNT (CALPERS), LP	138,091,913	204,268,837
SIERRA PARTNERS, LP	3,154,535	3,139,535
SILVER LAKE PARTNERS II, LP	6,907,953	55,434
SILVER LAKE PARTNERS III, LP	91,006,085	60,485,186
SILVER LAKE PARTNERS IV, LP	243,439,505	549,086,954

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Security Name	Book Value	Market Value
SILVER LAKE PARTNERS V LP	330,255,584	540,267,421
SILVER LAKE PARTNERS VI, LP	187,452,519	211,281,858
SILVER LAKE TECH INV III, LP	17,358,255	0
SILVER LAKE TECHNOLOGY INV SUM	1,886,713	7,741
SILVER LAKE TECHNOLOGY INVESTORS IV, LP	54,999,944	157,941,469
SILVER LAKE TECHNOLOGY INVESTORS V, LP	78,355,783	148,666,308
SIRIS PARTNERS III, LP	49,887,183	65,840,648
SIRIS PARTNERS IV, LP	50,544,104	57,418,405
SL SPV-1, LP	82,255,634	90,936,071
SL SPV-2, LP	49,585,194	89,175,748
SLP REDWOOD CO INVEST, LP	96,921,587	112,910,547
SUMMIT PART CO INVEST (INDIGO), LP	68,578,799	68,542,658
SUMMIT PARTNERS GROWTH EQ FUND X-A, LP	129,350,003	155,610,253
T VIII SKOPIMA CO INVEST, LP	37,572,464	37,572,464
TAILWIND CAPITAL PARTNERS (PP), LP	35,091,016	564,343
TAILWIND CAPITAL PARTNERS II, LP	94,729,146	147,701,211
TAILWIND CAPITAL PARTNERS III, LP	98,682,660	105,460,185
TCC OPPORTUNITIES, LP	18,413,312	18,413,312
TCP II CO-INVEST B, LP	40,625,138	78,663,638
TCV X, LP	123,349,444	223,380,045
TCV XI, LP	56,306,119	55,286,133
THE RESOLUTE FUND II, LP	89,466,675	67,417,324
THE RISE FUND A, LP	61,534,250	79,318,141
THOMA BRAVO FUND XIV, LP	235,975,757	235,975,757
THOMAS H LEE EQUITY FUND VI, LP	18,116,662	110,077
TOP CASTLE SIDECAR VII, LP	48,782,218	57,840,149
TOWERBROOK INVESTORS II, LP	32,506,028	8,103,904
TOWERBROOK INVESTORS III, LP	84,213,689	1,423,921
TOWERBROOK INVESTORS IV LP	234,977,565	442,413,567
TOWERBROOK INVESTORS V, LP	138,304,023	129,389,499
TOWERBROOK STRUCTURED OPPORTUNITIES FUND II, LP	50,058,911	46,218,091
TOWERBROOK STRUCTURED OPPORTUNITIES FUND, LP	181,971,045	182,049,293
TPG ASIA V, LP	130,038,598	54,423,812
TPG ASIA VII (A), LP	195,092,436	227,054,625
TPG BIOTECHNOLOGY PARTNERS II, LP	43,309,934	63,938
TPG BIOTECHNOLOGY PARTNERS III, LP	66,995,397	90,150,116
TPG GOLDEN BEAR PARTNERS, LP	204,215,891	213,858,761
TPG GROWTH IV, LP	53,098,635	67,369,637
TPG GROWTH V, LP	81,480,478	84,967,924
TPG HEALTHCARE PARTNERS, LP	28,803,858	36,205,662
TPG HOLDINGS, LP	17,205,409	40,422,405
TPG PARTNERS IV, LP	67,780,016	337,722

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Private Equity

Security Name	Book Value	Market Value
TPG PARTNERS V, LP	263,351,316	1,881,400
TPG PARTNERS VI, LP	310,327,657	83,867,129
TPG PARTNERS VIII, LP	113,253,567	122,181,095
TPG STAR, LP	79,975,330	15,840,170
TRIDENT VI, LP	141,445,769	275,124,892
TRIDENT VII, LP	258,266,490	345,745,224
TRIDENT VIII, LP	241,079,561	266,500,436
TRITON FUND IV LP	60,827,102	48,898,285
TRITON FUND V, LP	138,860,935	134,245,657
TRIOUS CO INVESTMENT, LP	984,822	0
T-VI CO-INVEST-A, LP	23,504,454	130,645,722
VALOR EQUITY PARTNERS IV, LP	67,606,294	135,606,665
VANTAGEPOINT CLEANTECH PARTNERS, LP	21,043,130	327,678
VANTAGEPOINT VENTURE PARTNERS 2006, LP	92,031,949	30,815,642
VICENTE CAPITAL PARTNERS GROWTH EQUITY FUND, LP	568,602	426,058
VIP IV, LP	4,173,799	541,784
VISTA EQUITY PARTNERS FUND VII-Z, LP	261,050,980	275,748,199
W CAPITAL PARTNERS II, LP	44,652,312	4,458,085
WCAS SPARTAN CO INVESTMENT, LLC	75,000,000	74,990,775
WCAS XIII, LP	202,472,485	218,500,120
WELLSPRING CAPITAL PARTNERS V, LP	94,031,100	47,612,257
WELSH CARSON ANDERSON STOWE XI, LP	46,285,366	34,484,996
WELSH, CARSON, ANDERSON & STOWE XII, LP	234,250,633	483,486,456
WHITNEY GLOBAL PARTNERS, LP	18,529,433	18,105,023
WIGMORE STREET BDC III, LP	22,100,771	29,565,436
WIGMORE STREET CO-INVESTMENT NO 1, LP	49,783,205	92,830,928
WIGMORE STREET VI CO-INVESTMENT NO 1, LP	61,501,860	69,627,754
WLR RECOVERY FUND II, LP	23,143,615	225,185
WLR RECOVERY FUND III, LP	118,722,283	7,807,890
WLR RECOVERY FUND IV, LP	118,850,846	5,643,635
YUCAIPA AMERICAN ALLIANCE FUND I, LP	75,212,121	12,015,663
YUCAIPA AMERICAN ALLIANCE FUND II, LP	203,979,086	329,667,999
YUCAIPA CORP INITIATIVES II, LP	52,740,811	25,150,663
YUCAIPA CORPORATE INITIATIVES FUND I, LP	128,066,551	5,267,939
TOTAL	37,290,651,851	38,719,298,936

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Private Debt and Loans

Security Name	Book Value	Market Value
ALLIED UNIVERSAL HOLDCO, LLC	50,000,000	49,715,000
ANTARES CREDIT OPPORTUNITIES CA, LLC	234,765,235	235,624,476
ARES CAPITAL EUROPE (ACE) V – CO-INVESTMENT	29,492,227	29,492,227
ARES CAPITAL EUROPE V (D) LEVERED	127,217,456	133,719,461
BLACKSTONE REAL ESTATE DEBT STRATEGIES IV -C, LP	233,491,783	238,093,672
FEDERATED TRADE FINANCE	25,043,666	25,848,937
MESA WEST CORE LENDING FUND, LLC	169,585,000	169,585,000
MESA WEST CORE LENDING FUND, LLC	40,000,000	40,000,000
OAKTREE GILEAD INVESTMENT FUND, LP-SERIES A	167,639,786	173,135,672
OHA CREDIT OPPORTUNITIES CA (C), LP	167,608,070	167,608,070
PIMCO DISCO FUND III, LP	166,785,928	198,989,552
SIXTH STREET COTTONWOOD STRATEGIC HOLDINGS I, LP	64,389,138	64,389,138
SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS (A),	37,324,283	46,557,213
TRANSFORM SR HOLDING, LLC	64,761,905	56,990,476
TSSP ADJACENT OPPORTUNITIES PARTNERS (B), LP	260,462,738	279,330,789
WEST STREET CO-INVESTMENT PARTNERS (C), LP	46,143,395	60,302,190
WEST STREET SOLUTIONS FUND I	321,954,130	372,813,199
WEST STREET STRATEGIC SOLUTIONS FUND I-(C), LP	80,526,702	94,900,316
TOTAL	<u>2,287,191,440</u>	<u>2,437,095,387</u>

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Real Asset Program**

Security Name	Book Value	Market Value
AEW SENIOR HOUSING COMPANY	100,000	100,000
ARA ASIA DRAGON FUND II	(1,917)	(1,917)
ARA CHINA LT HOLD (CHINA LTH)	619,610,664	1,031,324,601
BLACKSTONE BIOMED LIFE SCIENCE	593,792,732	619,679,720
BLACKSTONE PROPERTY PARTNERS E	770,160,981	916,666,394
CALEAST CANADA LTD PARTNERSHIP	258,764	258,764
CALEAST INDUSTRIAL INV LLC	2,446,367	2,446,367
CALEAST SOLSTICE	(59,150,000)	(59,150,000)
CALEAST SOLSTICE BASE	3,597,324,787	5,549,866,345
CALEAST SOLSTICE DT LAND	370,436,128	264,155,410
CALEAST SOLSTICE DT OTHER	1,075,800,670	1,120,804,639
CALEAST SOLSTICE LLC	(3,108,450)	(3,108,450)
CALWEST CALPERS GIP	8,633,480	8,633,480
CANYON CATALYST FUND II, LLC	295,977,681	344,900,720
CANYON JOHNSON URBAN FD III LP	17,193	17,193
CCF II INDUSTRIAL	58,682,217	81,745,267
CCF III INDUSTRIAL	121,113,713	127,526,442
CCF III, LLC	13,772,346	12,649,927
CCP2020	181,382,536	198,210,301
CIM CA URBAN REAL ESTATE	(1,133,881)	(1,133,881)
CIM FUND III	224,259,165	261,472,282
FAIRMONT HOLDINGS	67,566,803	50,767,804
FSP BASE	4,368,020,657	6,268,747,373
FSP DT 2012 AND BEYOND	(24,735,422)	8,555,406
GRI BASE	999,682,910	2,733,531,950
GRI DT 2012 AND BEYOND	18,059,478	20,201,983
GOTHAM OFFICE REALTY PARTNERS	119,693,186	112,902,992
HC LTH LLC (HINES)	774,723,200	638,666,311
HEARTHSTONE HSG PRTRNS II LLC	393,631	393,631
HEARTHSTONE MSII	22,619	22,619
HINES CALPERS BRAZIL FUND II	51,740,271	51,594,053
HINES CALPERS GREEN	154,313,774	318,458,416
HINES CALPERS MEXICO FUND II	1,627	1,627
HINES EUROPEAN DEVELOPMENT FD	4,645,169	4,645,169
HOLLYWOOD PARK COINVESTMENT	18,843,443	38,149,530
IMI BASE	2,859,102,968	5,188,059,628
IMP ICMI	488,689,543	605,307,483
IMP ABACA	119,669,167	169,424,256
IMP BASE	3,138,793,127	5,198,293,405
IMP DT 2012 AND BEYOND	93,837,279	160,558,587
IMP DT 2020	18,697,905	18,697,905
IMP FAIRMONT HOLDINGS	62,224	62,224

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Real Asset Program**

Security Name	Book Value	Market Value
IMP FAIRMONT HOLDINGS	(3,193,835)	(3,193,835)
INSTITUTIONAL HSG PARTNERS LP	(429,872)	(429,872)
INSTITUTIONAL LOGISTICS PTNRS	1,409,681,247	1,906,086,401
KC 2011 LLC	(21,717,557)	(21,717,557)
LAND MANAGEMENT CO RESMARK	266,262,984	239,790,586
NATIONAL OFFICE PARTNERS (CWP)	308,294	308,294
ORA MULTI FAMILY INVESTMENT I	14,618,540	23,485,723
ORA RESIDENTIAL INVESTMENTS	1,677,477	64,273,106
ORA RESIDENTIAL INVESTMENTS	(4,302,077)	(4,302,077)
PACIFIC MULTIFAMILY INVESTORS	1,472,139,413	1,729,928,690
PLA RETAIL FUND I	38,979	38,979
PMI DT	40,830,627	40,049,578
SACRAMENTO VENTURE DT	368,606	368,606
SACRAMENTO VENTURE HINES BASE	46,475,126	52,168,515
SACRAMENTO VENTURE HINES DT	50,598,923	51,701,524
STOCKBRIDGE REAL ESTATE FD II	3,195,621	5,124,913
STRGC PROPERTY FUND ASIA SCSP	237,467,703	284,552,799
TECHCORE 2019	127,239,008	130,174,157
TECHCORE, LLC	1,003,694,041	1,474,329,188
WHITNEY RANCH RESMARK	1,802,201	1,802,201
XANDER CASSANDER CO INVESTMENT	11,970,716	648,166
TOTAL	25,800,924,898	38,039,294,039

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Infrastructure Partnerships**

Security Name	Book Value	Market Value
ALINDA INFRASTRUCTURE FUND II	(36,278,464)	70,161,539
ARCHMORE INT INFR FUND II C LP	83,030,857	81,494,454
CARLYLE INFRASTRUCTURE PARTNER	811,963	811,963
CIM INFRASTRUCTURE FUND	12,764,450	381,276,240
CONCESSION INVESTMENT HLDG LLC	388,876,590	689,235,146
GLOBAL INFRA PRTNRS IV A/B LP	54,242,380	54,080,033
GLOBAL INFRASTR PRTNRS FUND II	132,713,399	251,684,060
GOLDEN REEF INFRASTRUCTURE TRUST	1,252,063,175	1,286,546,247
HARBERT GULF PACIFIC POWER GP	1,363,516,908	1,497,047,482
HARBERT INFRASTRUCTURE FUND VI	2,300,104	2,176,897
HARBERT POWER FUND V (HPF V)	42,832,835	46,906,366
IVY INVESTMENT VEHICLE LDC	325,227	319,147
JPM INFRASTRUCTURE INVST FUND	486,982,395	497,419,888
NEPTUNE REGIONAL TRANS SYS LLC	200,207,335	286,685,492
NH INFRASTRUCTURE PTNR II LP	207,580,666	214,365,025
TOWER BRIDGE INFRASTRUCTURE PARTNERS	732,653,318	702,533,940
UBS INTL INFRA FUND II (B) LP	39,073,391	38,350,338
TOTAL	4,963,696,530	6,101,094,258

**CalPERS 2020-2021 Annual Investment Report
Forestland**

Security Name	Book Value	Market Value
TIMBERLAND LINCOLN TIMBER CO	310,749,642	543,325,550
TIMBER INTERNATIONAL	90,458,628	284,838,751
SOUTHERN DIVERSIFIED	1,715,493	1,039,973
Total	402,923,763	829,204,275



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