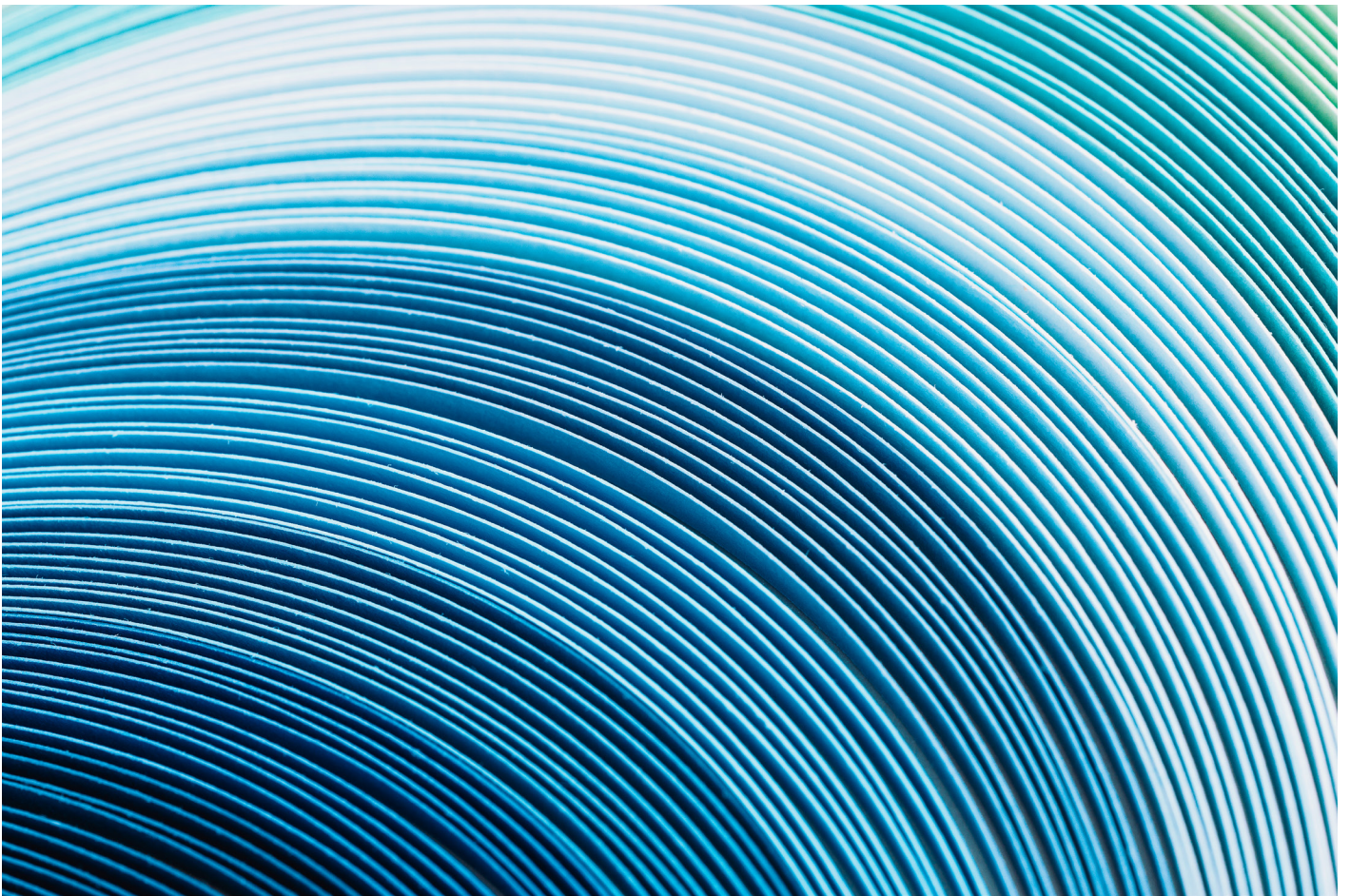


2021-22

Annual Investment Report

Fiscal Year Ended June 30, 2022



Summary of Investments

as of June 30, 2022

Introduction

Chief Investment Officer's Letter

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Investment Section

CHIEF INVESTMENT OFFICER'S LETTER

November 18, 2022

On behalf of the CalPERS Investment Office, I would like to report that for the one-year period ending on June 30, 2022, the CalPERS Public Employees' Retirement Fund (PERF) earned a time-weighted net rate of return of -6.1 percent this fiscal year, with the ending fair value of investments at \$444 billion.

Volatile global financial markets, geopolitical instability, domestic interest rate hikes, and inflation all had an impact on public market returns. Investments in global public stocks returned -13.1 percent, while fixed income investments returned -14.5 percent. Public market investments make up roughly 79 percent of the CalPERS fund. This is a unique moment in the financial markets, with a deviation seen from some investing fundamentals. For instance, our traditional diversification strategies were less effective than expected, as we saw both public equity and fixed income assets fall in tandem.

Despite not reaching our 6.8 percent expected rate of return in this challenging year, we were able to outperform our total fund benchmark by 90 basis points and provide strong returns from our private market asset classes. Investments in private equity and real assets sectors returned 21.3 percent and 24.1 percent, respectively. These are bright spots that we can build on as we increase our exposure to private market assets, which are projected to outperform public markets over the long term. CalPERS claims compliance with the Global Investment Performance Standards (GIPS)¹.

As the new Chief Investment Officer of CalPERS since February 2022, I am committed to meeting our expected rate of return and building a resilient investment portfolio. During my first 90 days, I refreshed the Investment Office Governance framework, set new strategic initiatives that align with the Investment Office's Strategic Objectives, and introduced innovation as a focus surrounding our four pillars of portfolio, processes, people and performance. We are committed to successfully implementing the CalPERS Board approved Strategic Asset Allocation and look forward to enhancing our organizational structure and internal capabilities to meet our expected rate of return.

While these actions will help build the long-term success of the fund, we also completed the Asset Liability Management (ALM) process and made important strategic changes to our asset allocation in November 2021. The ALM process is nearly a yearlong comprehensive review of the fund's investment portfolios and actuarial liabilities. After the Board examined the different investment portfolios and their potential impact to the

fund, they ultimately selected an asset allocation with an expected volatility of 12.1 percent, held the expected 6.8 percent discount rate, and added 5 percent leverage to increase diversification. The reduction in the discount rate was triggered automatically in July 2021 through the Funding Risk Mitigation Policy. This new asset allocation will set a course for our investment portfolio over the next four years.

To continue to improve our investment returns, our team was very active in engaging companies we invest in. Significant progress was made to enhance the analysis of executive compensation, increase accountability, and improve board diversity. We voted against 48 percent of executive compensation proposals for poor pay-for-performance alignment, and 78 percent of companies have added at least one diverse director to their boards since July 2017. Additionally, for the first time in 2022, we considered specific climate-related criteria to help inform director votes at all CA100+ companies. This is a new policy to hold directors accountable on climate change just as we do with diversity and executive compensation. As a result, CalPERS voted against 95 directors at 26 CA100+ companies.

On the environmental, social, and governance (ESG) front, we made great strides with the establishment of the new ESG Data Convergence Project (EDCP) in 2021. The EDCP is focused on establishing a common set of ESG metrics to track underlying ESG performance across private equity portfolios. Over time, the EDCP seeks to build a critical mass of standardized, longitudinal ESG data to enable participants to track the evolution of these metrics across their underlying portfolio companies. The board's leadership and prioritization of ESG provided the foundation for this project. With this support, we sought to engage ESG within private equity in a way that could be impactful not only for CalPERS, but for the broader private equity industry.

While this fiscal year brought a unique set of challenges and opportunities, we will continue to build on our long-term investment strategy with a focus on innovation, governance, execution and accountability. Our vision in the Investment Office is to work as one team with a mission to generate returns that pay pension benefits to our members over their lifetime.

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.

Nicole Musicco
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 CalPERS Board and public at the first Investment Committee meeting following fiscal year end. <https://www.calpers.ca.gov/page/about/board/board-meetings>

**CalPERS 2021-2022 Annual Investment Report
Cash Equivalents**

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
AUSTRALIA AND NEW ZEALAND BANK	1.72	9/8/2022	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.44	8/15/2022	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.40	8/8/2022	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.46	8/8/2022	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.39	8/1/2022	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.26	7/28/2022	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.20	7/26/2022	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.66	7/21/2022	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.17	7/13/2022	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.01	7/12/2022	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.21	7/8/2022	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.20	7/7/2022	150,000,000	150,000,000	150,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.13	7/6/2022	100,000,000	100,000,000	100,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.13	7/1/2022	50,000,000	50,000,000	50,000,000
AUSTRALIA AND NEW ZEALAND BANK	1.58	7/1/2022	150,000,000	150,000,000	150,000,000
AUSTRIAN T BILL	0.01	7/28/2022	60,000,000	64,263,975	62,747,693
BANK AMER SECS INC	0.20	9/28/2022	50,000,000	50,000,000	50,000,000
BANK AMER SECS INC	0.00	7/28/2022	50,000,000	49,991,375	49,932,334
BANK MONTREAL MONTREAL BRH	1.93	12/8/2022	50,000,000	50,000,000	49,975,513
BANK MONTREAL MONTREAL BRH	0.00	7/25/2022	100,000,000	99,892,667	99,888,056
BANK MONTREAL MONTREAL BRH	0.00	7/14/2022	100,000,000	99,942,222	99,938,556
BANK OF MONTREAL	0.00	7/1/2022	50,000,000	50,000,000	49,997,818
BANK OF NOVA SCOTIA	1.92	12/5/2022	50,000,000	50,000,000	49,991,301
BANK OF NOVA SCOTIA/THE	1.91	11/28/2022	50,000,000	50,000,000	49,995,401
BANK OF NOVA SCOTIA/THE	0.00	7/6/2022	50,000,000	49,998,819	49,986,884
BANQUE NATIONALE DU CANADA	1.97	10/11/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.76	9/8/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.52	8/15/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.38	8/1/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.20	7/21/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.66	7/21/2022	150,000,000	150,000,000	150,000,000
BANQUE NATIONALE DU CANADA	1.14	7/18/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.24	7/13/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.08	7/12/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.30	7/8/2022	100,000,000	100,000,000	100,000,000
BANQUE NATIONALE DU CANADA	1.28	7/7/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.59	7/7/2022	100,000,000	100,000,000	100,000,000
BANQUE NATIONALE DU CANADA	1.20	7/6/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.17	7/1/2022	50,000,000	50,000,000	50,000,000
BANQUE NATIONALE DU CANADA	1.58	7/1/2022	100,000,000	100,000,000	100,000,000
BANQUE NATIONALE DU CANADA	1.60	7/1/2022	100,000,000	100,000,000	100,000,000
BNP PARIBAS	1.92	12/5/2022	50,000,000	50,000,000	50,000,000
BNP PARIBAS	1.90	11/28/2022	50,000,000	50,000,000	50,000,000
BNP PARIBAS	0.00	10/11/2022	50,000,000	49,733,667	49,669,542
BNP PARIBAS	0.00	9/22/2022	50,000,000	49,755,611	49,751,267
BNP PARIBAS	0.00	9/19/2022	50,000,000	49,821,111	49,764,538
BNP PARIBAS	0.00	9/8/2022	50,000,000	49,840,917	49,810,417
BNP PARIBAS	1.80	9/6/2022	50,000,000	50,000,000	50,000,000
BNP PARIBAS	0.00	9/2/2022	50,000,000	49,857,375	49,833,600
BNP PARIBAS	0.00	9/1/2022	50,000,000	49,869,111	49,837,338
BNP PARIBAS	0.00	8/12/2022	50,000,000	49,921,250	49,896,382
BNP PARIBAS	0.00	8/8/2022	50,000,000	49,927,167	49,907,104
BNP PARIBAS	0.00	7/8/2022	100,000,000	99,977,056	99,965,222
BNP PARIBAS	0.00	7/5/2022	100,000,000	99,987,222	99,978,417

**CalPERS 2021-2022 Annual Investment Report
Cash Equivalents**

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
CANADA T BILL	0.01	8/4/2022	100,000,000	77,023,167	77,399,667
CANADA T BILL	0.01	7/7/2022	310,000,000	239,529,963	240,253,785
CANADIAN IMPERIAL BK	1.93	12/8/2022	50,000,000	50,000,000	50,002,427
CANADIAN IMPERIAL BK	1.93	11/22/2022	50,000,000	50,000,000	50,008,998
CANADIAN IMPERIAL BK	0.00	7/1/2022	100,000,000	100,000,000	99,995,750
CITIGROUP GLOBAL MKTS INC S	0.01	9/27/2022	50,000,000	49,957,222	49,712,975
CITIGROUP GLOBAL MKTS INC S	0.01	8/24/2022	50,000,000	49,975,250	49,843,556
CITIGROUP GLOBAL MKTS INC S	0.00	7/5/2022	50,000,000	49,999,111	49,989,091
COOPERATIVE CENTRALE	1.92	12/9/2022	50,000,000	50,000,000	49,993,263
CREDIT AGRICOLE	1.92	11/18/2022	50,000,000	50,000,000	50,010,309
CREDIT AGRICOLE	0.00	8/16/2022	50,000,000	49,907,361	49,882,957
CREDIT AGRICOLE	0.00	8/11/2022	50,000,000	49,921,986	49,898,034
CREDIT AGRICOLE	0.00	8/9/2022	50,000,000	49,926,333	49,903,889
CREDIT AGRICOLE	1.38	8/1/2022	50,000,000	50,000,000	49,987,547
CREDIT AGRICOLE CIB	1.75	10/3/2022	50,000,000	50,000,000	50,000,000
CREDIT AGRICOLE CIB	2.16	9/22/2022	50,000,000	50,000,000	50,000,000
CREDIT AGRICOLE CIB	1.70	9/8/2022	50,000,000	50,000,000	50,000,000
CREDIT AGRICOLE CIB	1.57	9/2/2022	50,000,000	50,000,000	50,000,000
CREDIT AGRICOLE CIB	1.91	8/22/2022	50,000,000	50,000,000	50,000,000
CREDIT AGRICOLE CIB	1.47	8/8/2022	100,000,000	100,000,000	100,000,000
CREDIT AGRICOLE CIB	1.35	8/2/2022	100,000,000	100,000,000	100,000,000
CREDIT AGRICOLE CIB	1.56	7/1/2022	100,000,000	100,000,000	100,000,000
DNB NOR BANK ASA	0.01	10/5/2022	50,000,000	49,776,000	49,718,161
DNB NOR BANK ASA	0.01	10/3/2022	50,000,000	49,781,972	49,727,139
DNB NOR BANK ASA	0.00	9/13/2022	50,000,000	49,847,889	49,804,688
DNB NOR BANK ASA	0.00	9/12/2022	100,000,000	99,702,931	99,616,433
DNB NOR BANK ASA	0.00	9/6/2022	50,000,000	49,858,556	49,828,867
DNB NOR BANK ASA	0.01	8/11/2022	50,000,000	49,928,819	49,902,700
DNB NOR BANK ASA	0.01	8/9/2022	100,000,000	99,853,750	99,815,556
DNB NOR BANK ASA	0.01	7/8/2022	100,000,000	99,977,444	99,965,267
FRENCH DISCOUNT T BILL	0.01	9/14/2022	200,000,000	212,173,261	209,295,089
GOLDMAN SACHS BNK USA	0.18	7/19/2022	50,000,000	50,000,000	49,961,556
GOLDMAN SACHS INTL	0.01	7/1/2022	50,000,000	50,000,000	49,997,842
GSTIF ERISA 4BPS	1.00	12/31/2030	1,000,000,000	1,000,000,000	1,000,000,000
IRISH TREASURY BILL	0.01	8/22/2022	40,000,000	42,420,645	41,845,353
J.P. MORGAN SECURITIES	1.93	11/28/2022	50,000,000	50,000,000	49,991,450
J.P. MORGAN SECURITIES	0.00	10/6/2022	50,000,000	49,749,417	49,682,725
J.P. MORGAN SECURITIES	0.00	10/3/2022	50,000,000	49,759,778	49,695,472
J.P. MORGAN SECURITIES	0.00	9/8/2022	50,000,000	49,840,917	49,795,542
J.P. MORGAN SECURITIES	0.00	9/6/2022	50,000,000	49,852,972	49,802,895
J.P. MORGAN SECURITIES	0.00	8/29/2022	150,000,000	149,618,958	149,495,000
J.P. MORGAN SECURITIES	0.00	8/23/2022	50,000,000	49,889,583	49,852,550
J.P. MORGAN SECURITIES	0.00	8/9/2022	50,000,000	49,924,167	49,897,778
J.P. MORGAN SECURITIES	0.01	8/1/2022	50,000,000	49,988,806	49,921,422
J.P. MORGAN SECURITIES	0.19	7/5/2022	50,000,000	50,000,000	49,990,270
J.P. MORGAN SECURITIES	0.00	7/1/2022	50,000,000	50,000,000	49,997,800
J.P. MORGAN SECURITIES	0.19	7/1/2022	50,000,000	50,000,000	49,998,084
JAPAN TREASURY DISC BILL	0.01	9/26/2022	19,500,000,000	144,748,928	143,583,197
JAPAN TREASURY DISC BILL	0.01	9/20/2022	62,150,000,000	460,997,703	457,617,044
JAPAN TREASURY DISC BILL	0.00	9/12/2022	9,500,000,000	70,282,540	69,947,725
JAPAN TREASURY DISC BILL	0.01	9/12/2022	1,030,000,000	7,697,586	7,583,806
JAPAN TREASURY DISC BILL	0.01	8/22/2022	7,400,000,000	57,101,880	54,481,633
JAPAN TREASURY DISC BILL	0.00	8/15/2022	1,400,000,000	10,661,162	10,307,067
JAPAN TREASURY DISC BILL	0.00	8/8/2022	1,000,000,000	7,614,963	7,361,991

CalPERS 2021-2022 Annual Investment Report
Cash Equivalents

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
JAPAN TREASURY DISC BILL	0.00	7/25/2022	8,000,000,000	62,191,642	58,891,919
JAPAN TREASURY DISC BILL	0.01	7/25/2022	17,800,000,000	138,950,830	131,034,520
JAPAN TREASURY DISC BILL	0.01	7/11/2022	53,580,000,000	423,030,445	394,402,118
JAPAN TREASURY DISC BILL	0.01	7/4/2022	18,970,000,000	143,101,824	139,635,097
LLOYDS BANK CORPORATE	0.00	7/1/2022	50,000,000	50,000,000	49,997,806
LLOYDS BANK PLC	0.00	7/25/2022	100,000,000	99,918,000	99,883,750
LLOYDS BANK PLC	0.00	7/12/2022	150,000,000	149,950,042	149,919,701
LLOYDS BANK PLC	0.00	7/11/2022	300,000,000	299,911,667	299,853,243
MACQUARIE BANK LIMITED	1.94	11/14/2022	25,000,000	25,000,000	25,000,000
MACQUARIE BANK LIMITED	1.82	9/2/2022	50,000,000	50,000,000	49,993,522
MITSUBISHI TST+BNK C	1.82	12/8/2022	50,000,000	50,000,000	50,001,092
MITSUBISHI TST+BNK C	1.60	9/13/2022	50,000,000	50,000,000	49,943,007
MITSUBISHI TST+BNK C	1.20	7/28/2022	50,000,000	50,000,000	49,978,694
MITSUBISHI UFJ TST + B	0.01	9/21/2022	50,000,000	49,740,333	49,743,161
MIZUHO BANK LTD	1.93	11/28/2022	50,000,000	50,000,000	49,986,636
MIZUHO BANK LTD	2.35	10/5/2022	50,000,000	50,000,000	49,989,391
MIZUHO BANK LTD	1.56	8/31/2022	50,000,000	50,000,000	49,959,872
MIZUHO BANK LTD	1.42	8/23/2022	50,000,000	50,000,000	49,961,121
MIZUHO BANK LTD	1.37	8/15/2022	50,000,000	50,000,000	49,969,127
MIZUHO BANK LTD	1.37	8/11/2022	50,000,000	50,000,000	49,974,304
MIZUHO BANK LTD	1.35	8/9/2022	50,000,000	50,000,000	49,975,577
MIZUHO BANK LTD	1.37	8/8/2022	50,000,000	50,000,000	49,977,850
MIZUHO BANK LTD	1.25	7/28/2022	50,000,000	50,000,000	49,983,507
MIZUHO BANK LTD	0.01	7/26/2022	50,000,000	49,958,681	49,940,309
MIZUHO BANK LTD	0.01	7/25/2022	50,000,000	49,961,667	49,942,778
MIZUHO BANK LTD	1.10	7/20/2022	50,000,000	50,000,000	49,984,999
MUFG BK LTD N Y BRH DISC COML	0.00	7/25/2022	100,000,000	99,892,000	99,883,403
MUFG BK LTD N Y BRH DISC COML	0.00	7/14/2022	150,000,000	149,914,958	149,907,366
NATIONAL BANK OF CANADA NYC	1.68	12/31/2049	100,000,000	100,000,000	100,000,000
NATIXIS NY	1.90	11/28/2022	50,000,000	50,000,000	50,000,000
NATIXIS NY	0.00	8/10/2022	50,000,000	49,922,778	49,892,831
NATIXIS TIME DEPOSIT TD	1.83	10/3/2022	200,000,000	200,000,000	200,000,000
NORDEA BK AB PUBL	0.01	9/8/2022	50,000,000	49,861,042	49,812,361
NORDEA BK AB PUBL NY	1.92	12/5/2022	50,000,000	50,000,000	49,982,963
NORDEA BK AB PUBL NY	1.92	11/23/2022	50,000,000	50,000,000	49,988,878
OVERSEAS-CHINESE BANKING CORP	1.41	8/8/2022	50,000,000	50,000,000	50,000,000
OVERSEAS-CHINESE BANKING CORP	1.37	8/3/2022	50,000,000	50,000,000	50,000,000
OVERSEAS-CHINESE BANKING CORP	1.78	8/1/2022	100,000,000	100,000,000	100,000,000
OVERSEAS-CHINESE BANKING CORP	1.62	7/25/2022	175,000,000	175,000,000	175,000,000
OVERSEAS-CHINESE BANKING CORP	1.63	7/22/2022	100,000,000	100,000,000	100,000,000
OVERSEAS-CHINESE BANKING CORP	1.64	7/21/2022	100,000,000	100,000,000	100,000,000
OVERSEAS-CHINESE BANKING CORP	1.15	7/13/2022	50,000,000	50,000,000	50,000,000
OVERSEAS-CHINESE BANKING CORP	1.12	7/11/2022	100,000,000	100,000,000	100,000,000
OVERSEAS-CHINESE BANKING CORP	1.12	7/6/2022	50,000,000	50,000,000	50,000,000
OVERSEAS-CHINESE BANKING CORP	1.16	7/6/2022	100,000,000	100,000,000	100,000,000
OVERSEAS-CHINESE BANKING CORP	1.12	7/5/2022	100,000,000	100,000,000	100,000,000
REPO BANK AMERICA	1.47	7/1/2022	1,000,000,000	1,000,000,000	1,000,000,000
ROYAL BANK OF CANADA	1.52	9/6/2022	50,000,000	50,000,000	50,000,000
ROYAL BANK OF CANADA	1.34	8/11/2022	50,000,000	50,000,000	50,000,000
ROYAL BANK OF CANADA	1.16	7/26/2022	50,000,000	50,000,000	50,000,000
ROYAL BANK OF CANADA	1.09	7/12/2022	100,000,000	100,000,000	100,000,000
ROYAL BANK OF CANADA	1.56	7/7/2022	250,000,000	250,000,000	250,000,000
ROYAL BANK OF CANADA	1.04	7/6/2022	100,000,000	100,000,000	100,000,000
ROYAL BANK OF CANADA	1.56	7/1/2022	275,000,000	275,000,000	275,000,000

**CalPERS 2021-2022 Annual Investment Report
Cash Equivalents**

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
ROYAL BK CDA	0.01	7/25/2022	50,000,000	49,994,333	49,942,222
SKANDIN ENS BANKEN AG	1.93	11/23/2022	50,000,000	50,000,000	49,995,955
SKANDIN ENS BANKEN AG	0.00	10/4/2022	50,000,000	49,758,542	49,709,334
SKANDIN ENS BANKEN AG	0.00	10/3/2022	100,000,000	99,537,833	99,428,153
SKANDIN ENS BANKEN AG	0.01	9/19/2022	25,000,000	24,888,333	24,885,925
SKANDIN ENS BANKEN AG	0.01	9/15/2022	50,000,000	49,825,833	49,786,539
SKANDIN ENS BANKEN AG	0.00	9/12/2022	50,000,000	49,835,750	49,797,322
SKANDIN ENS BANKEN AG	0.00	9/6/2022	50,000,000	49,859,486	49,818,289
SKANDIN ENS BANKEN AG	0.00	8/15/2022	50,000,000	49,912,500	49,888,642
SKANDIN ENS BANKEN AG	0.00	8/12/2022	50,000,000	49,920,083	49,897,397
SKANDIN ENS BANKEN AG	0.01	8/11/2022	50,000,000	49,921,986	49,900,250
SKANDIN ENS BANKEN AG	0.01	8/10/2022	50,000,000	49,923,889	49,903,081
SKANDIN ENS BANKEN AG	0.01	8/9/2022	50,000,000	49,926,875	49,905,945
SKANDIN ENS BANKEN AG	0.00	8/8/2022	50,000,000	49,929,278	49,908,729
SKANDIN ENS BANKEN AG	0.00	8/4/2022	50,000,000	49,936,722	49,919,695
SOCIETE GENERALE	0.00	8/15/2022	100,000,000	99,826,875	99,755,817
SOCIETE GENERALE	0.00	8/10/2022	50,000,000	49,923,333	49,895,678
SOCIETE GENERALE	0.00	8/8/2022	50,000,000	49,928,222	49,902,446
SOCIETE GENERALE	0.00	7/25/2022	50,000,000	49,961,333	49,942,952
SOCIETE GENERALE	0.00	7/13/2022	150,000,000	149,946,667	149,913,279
SOCIETE GENERALE	0.00	7/11/2022	200,000,000	199,938,889	199,902,588
STATE STREET INSTITUTIONAL TRE	0.00	12/30/2030	34,307,367	34,307,367	34,307,367
STIF CALPERS	1.00	12/31/2060	7,115,228,366	7,115,228,366	7,115,228,366
SUMITOMO MITSUI BKG CORP	1.96	12/5/2022	50,000,000	50,000,000	49,982,746
SUMITOMO MITSUI BKG CORP	1.90	11/22/2022	50,000,000	50,000,000	49,991,356
SUMITOMO MITSUI BKG CORP	1.55	9/8/2022	50,000,000	50,000,000	49,947,568
SUMITOMO MITSUI BKG CORP	2.00	8/29/2022	100,000,000	100,000,000	99,996,622
SWEDBANK	1.91	11/10/2022	35,000,000	34,999,992	34,998,052
SWEDBANK	0.01	10/3/2022	100,000,000	99,546,972	99,408,889
SWEDBANK	0.01	9/19/2022	25,000,000	24,881,667	24,881,875
SWEDBANK	0.01	9/14/2022	50,000,000	49,838,542	49,783,611
SWEDBANK	0.01	9/8/2022	50,000,000	49,848,583	49,806,528
SWEDBANK	0.01	9/1/2022	50,000,000	49,867,389	49,832,000
SWEDBANK	0.01	8/12/2022	100,000,000	99,843,083	99,795,272
SWEDBANK	0.01	8/9/2022	50,000,000	49,925,792	49,906,500
SWEDBANK	0.00	8/8/2022	100,000,000	99,854,333	99,818,758
SWEDBANK	0.01	8/4/2022	50,000,000	49,934,361	49,920,667
SWEDBANK	0.01	7/28/2022	50,000,000	49,953,125	49,938,711
SWEDBANK	0.00	7/26/2022	50,000,000	49,957,639	49,943,197
SWEDBANK	0.00	7/25/2022	50,000,000	49,960,667	49,945,452
SWEDISH T BILL	0.01	7/20/2022	700,000,000	71,523,018	68,302,392
TORONTO DOMINION BANK	1.60	7/21/2022	100,000,000	100,000,000	100,000,000
TORONTO DOMINION BANK	0.01	7/5/2022	50,000,000	49,999,056	49,989,243
TORONTO DOMINION BANK	1.57	7/1/2022	400,000,000	400,000,000	400,000,000
TREASURY CERTIFICATES	0.01	9/8/2022	400,000,000	428,324,061	418,536,747
TREASURY CERTIFICATES	0.01	7/14/2022	100,000,000	107,083,590	104,566,630
TRI-PARTY BARCLAYS CAPITAL/XIS	1.55	7/1/2022	25,000,000	25,000,000	25,000,000
TRI-PARTY CANADIAN IMPERIAL BA	1.44	7/1/2022	1,000,000,000	1,000,000,000	1,000,000,000
TRI-PARTY CITIGROUP GLOBAL MAR	1.48	7/1/2022	500,000,000	500,000,000	500,000,000
TRI-PARTY DEUTSCHE BANK SECURI	1.43	7/1/2022	500,000,000	500,000,000	500,000,000
TRI-PARTY GOLDMAN SACHS CO/X	1.43	7/22/2022	500,000,000	500,000,000	500,000,000
TRI-PARTY GOLDMAN SACHS CO/X	1.48	7/1/2022	250,000,000	250,000,000	250,000,000
TRI-PARTY RBC DOMINION SECURIT	1.44	7/22/2022	500,000,000	500,000,000	500,000,000
TRI-PARTY RBC DOMINION SECURIT	1.44	7/1/2022	1,225,000,000	1,225,000,000	1,225,000,000

**CalPERS 2021-2022 Annual Investment Report
Cash Equivalents**

Security Name	Rate	Maturity Date	Shares/Par Value	Base Total Cost	Base Market Value
TRI-PARTY SMBC NIKKO SECURITIE	1.55	7/1/2022	1,000,000,000	1,000,000,000	1,000,000,000
TRI-PARTY STANDARD CHARTERED B	1.43	7/8/2022	500,000,000	500,000,000	500,000,000
TRI-PARTY STANDARD CHARTERED B	1.45	7/1/2022	750,000,000	750,000,000	750,000,000
TRI-PARTY STATE STREET BANK	1.45	7/1/2022	250,000,000	250,000,000	250,000,000
TRI-PARTY TD SECURITIES (USA)	1.46	7/1/2022	500,000,000	500,000,000	500,000,000
TRI-PARTY TRUIST SECURITIES, I	1.47	7/1/2022	100,000,000	100,000,000	100,000,000
WESTPAC SECS NZ LTD	0.00	7/5/2022	50,000,000	49,999,000	49,989,104
TOTAL				32,768,949,839	32,694,440,527

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International Currency

Security Name	Par Value	Book Value	Market Value
AUSTRALIAN DOLLAR	8,874,374	6,171,790	6,102,464
BRAZILIAN REAL	7,027,586	1,376,083	1,343,848
CANADIAN DOLLAR	9,196,185	7,130,314	7,129,102
CHILEAN PESO	4,317,874	4,983	4,609
COLOMBIAN PESO	4	0	0
CZECH KORUNA	46,551	782,542	1,968
DANISH KRONE	2,524,289	357,601	354,866
EGYPTIAN POUND	5	0	0
EURO CURRENCY	5,957,420	6,224,603	6,228,184
HONG KONG DOLLAR	5,221,055	665,338	665,361
HUNGARIAN FORINT	4	0	0
INDIAN RUPEE	664,878,406	8,488,694	8,419,113
INDONESIAN RUPIAH	4,959,502,467	333,324	332,908
JAPANESE YEN	1,794,106,899	13,313,495	13,206,042
KUWAITI DINAR	4	13	13
MALAYSIAN RINGGIT	1,038,543	236,556	235,631
MEXICAN PESO (NEW)	3,258,376	161,609	161,500
MOROCCAN DIRHAM	2	0	0
NEW ISRAELI SHEQEL	783,238	227,518	223,645
NEW TAIWAN DOLLAR	26,397,137	889,065	887,791
NEW ZEALAND DOLLAR	307,357	195,061	191,099
NORWEGIAN KRONE	3,745,734	377,820	379,132
NUEVO SOL	123,002	30,847	32,362
PAKISTAN RUPEE	5	0	0
PHILIPPINE PESO	8,073,920	148,079	146,839
POLISH ZLOTY	21,268	5,405	4,731
POUND STERLING	4,316,411	5,349,793	5,242,065
QATARI RIAL	471,146	129,375	129,374
RUSSIAN RUBLE	25,148,071	365,608	459,326
SAUDI RIYAL	1,836,593	489,483	489,484
SINGAPORE DOLLAR	1,656,620	1,191,818	1,190,357
SOUTH AFRICAN RAND	4,421,498	281,126	269,892
SOUTH KOREAN WON	750,878,264	582,989	578,310
SWEDISH KRONA	1,832,464	182,040	178,822
SWISS FRANC	383,556	403,615	400,644
THAILAND BAHT	5,511,669	156,815	155,895
UAE DIRHAM	223	61	61
YUAN RENMINBI	29,739,652	4,396,001	4,435,973
US DOLLAR	85,517,307	85,517,307	85,517,307
Total		146,166,771	145,098,718

Currency balances are in absolute values

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U.S. Treasuries and Agencies**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	2.88	5/15/2052	1,068,400,000	1,023,145,324	1,008,970,250
US TREASURY N/B	2.25	2/15/2052	1,357,300,000	1,248,688,206	1,117,015,484
US TREASURY N/B	1.88	11/15/2051	751,300,000	636,687,208	563,827,172
US TREASURY N/B	2.00	8/15/2051	592,650,000	504,344,661	458,099,930
US TREASURY N/B	2.38	5/15/2051	791,050,000	820,177,681	667,819,242
US TREASURY N/B	1.88	2/15/2051	969,400,000	776,675,033	727,201,469
US TREASURY N/B	1.63	11/15/2050	849,200,000	711,711,682	597,093,750
US TREASURY N/B	1.38	8/15/2050	599,300,000	431,987,943	394,414,313
US TREASURY N/B	1.25	5/15/2050	478,000,000	394,123,933	304,052,813
US TREASURY N/B	2.00	2/15/2050	204,000,000	153,871,063	158,100,000
US TREASURY N/B	2.38	11/15/2049	238,000,000	193,079,497	200,961,250
US TREASURY N/B	2.25	8/15/2049	702,500,000	721,726,295	576,379,297
US TREASURY N/B	2.88	5/15/2049	136,520,000	147,019,471	127,283,569
US TREASURY N/B	3.00	2/15/2049	521,955,000	495,210,395	497,488,359
US TREASURY N/B	3.38	11/15/2048	361,500,000	391,131,880	367,317,891
US TREASURY N/B	3.00	8/15/2048	358,500,000	376,011,545	338,670,469
US TREASURY N/B	3.13	5/15/2048	424,978,000	429,107,399	411,099,812
US TREASURY N/B	3.00	2/15/2048	527,950,000	512,307,685	497,427,891
US TREASURY N/B	2.75	11/15/2047	240,000,000	214,929,620	214,950,000
US TREASURY N/B	2.75	8/15/2047	332,700,000	370,481,854	297,506,578
US TREASURY N/B	3.00	5/15/2047	345,600,000	385,730,645	323,028,000
US TREASURY N/B	3.00	2/15/2047	299,760,000	298,716,897	279,854,063
US TREASURY N/B	2.88	11/15/2046	37,100,000	35,375,793	33,813,172
US TREASURY N/B	2.25	8/15/2046	340,300,000	285,191,912	274,313,703
US TREASURY N/B	2.50	5/15/2046	290,000,000	254,574,716	245,775,000
US TREASURY N/B	2.50	2/15/2046	312,200,000	271,496,130	264,687,063
US TREASURY N/B	3.00	11/15/2045	309,530,000	359,968,608	287,621,080
US TREASURY N/B	2.88	8/15/2045	303,900,000	344,895,700	276,026,672
US TREASURY N/B	3.00	5/15/2045	301,500,000	363,656,768	279,641,250
US TREASURY N/B	2.50	2/15/2045	335,745,000	284,665,531	284,753,728
US TREASURY N/B	3.00	11/15/2044	320,600,000	290,151,240	296,955,750
US TREASURY N/B	3.13	8/15/2044	329,900,000	346,613,305	312,477,156
US TREASURY N/B	3.38	5/15/2044	220,000,000	218,821,582	217,078,125
US TREASURY N/B	3.63	2/15/2044	54,600,000	73,528,232	55,982,063
US TREASURY N/B	3.75	11/15/2043	43,200,000	59,075,560	45,164,250
US TREASURY N/B	2.88	5/15/2043	100,000,000	128,230,984	91,109,375
US TREASURY N/B	3.13	2/15/2043	3,700,000	4,900,938	3,513,844
US TREASURY N/B	3.00	5/15/2042	50,000,000	61,316,187	46,828,125
US TREASURY N/B	3.25	5/15/2042	894,800,000	895,630,412	873,408,688
US TREASURY N/B	2.38	2/15/2042	948,600,000	844,674,402	804,234,938
US TREASURY N/B	2.00	11/15/2041	892,400,000	852,918,928	708,621,375
US TREASURY N/B	1.75	8/15/2041	766,800,000	686,787,031	583,127,438
US TREASURY N/B	3.75	8/15/2041	320,900,000	341,661,062	337,045,281
US TREASURY N/B	2.25	5/15/2041	1,131,610,000	956,650,217	943,833,466
US TREASURY N/B	1.88	2/15/2041	1,008,400,000	933,016,668	790,806,188
US TREASURY N/B	1.38	11/15/2040	904,000,000	867,230,007	650,880,000
US TREASURY N/B	1.13	8/15/2040	712,200,000	528,118,610	491,751,844
US TREASURY N/B	1.13	5/15/2040	495,000,000	349,847,984	344,566,406
US TREASURY N/B	4.38	5/15/2040	585,300,000	804,112,646	674,283,891

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
US TREASURY N/B	4.63	2/15/2040	509,200,000	659,996,967	605,788,875
US TREASURY N/B	4.38	11/15/2039	273,600,000	356,490,018	315,922,500
US TREASURY N/B	2.88	5/15/2032	988,000,000	982,449,406	977,039,375
US TREASURY N/B	1.88	2/15/2032	619,700,000	606,018,915	561,409,469
US TREASURY N/B	1.38	11/15/2031	443,600,000	431,453,381	384,753,688
US TREASURY N/B	1.25	8/15/2031	747,800,000	727,967,706	643,692,219
US TREASURY N/B	1.63	5/15/2031	724,000,000	732,378,358	646,848,750
US TREASURY N/B	1.13	2/15/2031	736,100,000	714,744,226	632,470,922
US TREASURY N/B	0.88	11/15/2030	912,000,000	802,174,643	769,927,500
US TREASURY N/B	0.63	8/15/2030	434,900,000	432,778,214	360,559,281
US TREASURY N/B	0.63	5/15/2030	50,000,000	49,138,485	41,695,313
US TREASURY N/B	2.75	5/31/2029	62,100,000	59,364,330	60,896,813
TOTAL				29,234,931,719	26,347,866,178

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Foreign Issued Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ABU DHABI GOVT INT L	3.13	4/16/2030	5,000,000	4,758,331	4,741,500
BRITISH COLUMBIA PROV OF	1.30	1/29/2031	30,000,000	29,606,355	25,350,900
FIN DEPT GOVT SHARJAH	4.38	3/10/2051	15,000,000	14,065,355	10,739,700
HUNGARY	3.13	9/21/2051	5,000,000	4,670,574	3,297,400
HUNGARY	7.63	3/29/2041	12,000,000	16,782,801	13,848,240
HUNGARY	5.50	6/16/2034	10,000,000	9,719,762	9,727,400
HUNGARY	2.13	9/22/2031	7,000,000	6,651,078	5,412,470
HUNGARY	5.25	6/16/2029	10,000,000	9,879,909	10,009,700
ITALY GOV T INT BOND	3.88	5/6/2051	39,000,000	40,565,683	31,417,230
ITALY GOV T INT BOND	4.00	10/17/2049	25,000,000	25,168,074	20,615,000
ITALY GOV T INT BOND	5.38	6/15/2033	19,000,000	20,370,328	19,941,830
ITALY GOV T INT BOND	2.88	10/17/2029	40,000,000	40,729,365	35,340,400
JPN BANK FOR INT L COOP	1.88	4/15/2031	35,000,000	35,205,943	30,876,300
JPN BANK FOR INT L COOP	1.25	1/21/2031	25,000,000	24,407,481	21,067,250
JPN BANK FOR INT L COOP	2.00	10/17/2029	25,000,000	25,495,713	22,706,000
KINGDOM OF BAHRAIN	5.63	9/30/2031	1,000,000	890,098	861,320
KINGDOM OF JORDAN	7.75	1/15/2028	15,000,000	14,865,761	14,080,650
ONTARIO (PROVINCE OF)	2.13	1/21/2032	36,000,000	33,791,031	31,932,000
ONTARIO (PROVINCE OF)	1.60	2/25/2031	30,000,000	29,774,834	25,809,900
ONTARIO (PROVINCE OF)	1.13	10/7/2030	30,000,000	29,817,570	25,035,900
PROVINCE OF ALBERTA	1.30	7/22/2030	25,000,000	25,095,509	21,238,750
PROVINCE OF QUEBEC	1.90	4/21/2031	25,000,000	25,184,644	22,103,500
PROVINCE OF QUEBEC	1.35	5/28/2030	35,000,000	35,235,777	29,970,850
REPUBLIC OF CHILE	3.25	9/21/2071	21,000,000	19,631,659	14,020,650
REPUBLIC OF CHILE	3.10	1/22/2061	52,000,000	48,263,440	35,167,600
REPUBLIC OF CHILE	4.00	1/31/2052	18,000,000	17,168,088	14,925,420
REPUBLIC OF CHILE	3.50	1/25/2050	17,000,000	17,172,288	13,080,990
REPUBLIC OF CHILE	4.34	3/7/2042	38,000,000	37,607,378	33,858,760
REPUBLIC OF CHILE	3.10	5/7/2041	37,000,000	36,287,705	28,238,030
REPUBLIC OF CHILE	3.50	1/31/2034	28,000,000	26,896,954	24,900,680
REPUBLIC OF CHILE	2.55	7/27/2033	62,000,000	60,233,999	50,649,040
REPUBLIC OF COLOMBIA	3.88	2/15/2061	21,000,000	18,991,162	12,051,690
REPUBLIC OF COLOMBIA	4.13	5/15/2051	5,000,000	5,094,816	2,999,150
REPUBLIC OF COLOMBIA	5.20	5/15/2049	61,000,000	60,130,080	41,305,540
REPUBLIC OF COLOMBIA	5.00	6/15/2045	75,000,000	73,972,775	50,139,750
REPUBLIC OF COLOMBIA	5.63	2/26/2044	10,000,000	8,394,257	7,179,300
REPUBLIC OF COLOMBIA	4.13	2/22/2042	58,000,000	56,145,452	36,422,260
REPUBLIC OF COLOMBIA	3.25	4/22/2032	52,000,000	49,217,999	37,697,920
REPUBLIC OF COLOMBIA	3.13	4/15/2031	50,000,000	50,697,111	37,060,000
REPUBLIC OF COLOMBIA	3.00	1/30/2030	40,000,000	38,783,771	30,460,000
REPUBLIC OF INDONESIA	3.35	3/12/2071	16,000,000	15,030,743	11,262,560
REPUBLIC OF INDONESIA	4.45	4/15/2070	16,000,000	16,196,666	13,636,320
REPUBLIC OF INDONESIA	3.20	9/23/2061	12,000,000	11,272,652	8,464,320
REPUBLIC OF INDONESIA	4.30	3/31/2052	18,000,000	17,580,085	15,692,040
REPUBLIC OF INDONESIA	3.05	3/12/2051	27,000,000	26,494,208	20,502,180

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Foreign Issued Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF INDONESIA	4.20	10/15/2050	40,000,000	42,128,800	34,380,000
REPUBLIC OF INDONESIA	5.35	2/11/2049	45,000,000	51,320,541	44,144,550
REPUBLIC OF INDONESIA	3.55	3/31/2032	28,000,000	26,999,051	25,396,280
REPUBLIC OF INDONESIA	2.15	7/28/2031	61,000,000	59,882,608	49,986,450
REPUBLIC OF KOREA	3.88	9/20/2048	11,925,000	14,016,109	12,025,170
REPUBLIC OF KOREA	1.75	10/15/2031	10,000,000	9,983,927	8,735,400
REPUBLIC OF KOREA	1.00	9/16/2030	20,000,000	19,694,352	16,645,800
REPUBLIC OF KOREA	2.50	6/19/2029	18,000,000	18,002,191	17,053,200
REPUBLIC OF PANAMA	4.50	1/19/2063	40,000,000	40,182,341	30,999,200
REPUBLIC OF PANAMA	3.87	7/23/2060	39,000,000	41,327,004	27,711,840
REPUBLIC OF PANAMA	4.50	4/1/2056	36,000,000	38,089,701	28,732,320
REPUBLIC OF PANAMA	4.30	4/29/2053	30,000,000	31,899,842	23,642,400
REPUBLIC OF PANAMA	4.50	4/16/2050	11,000,000	11,438,510	8,986,780
REPUBLIC OF PANAMA	6.70	1/26/2036	36,000,000	41,497,503	38,887,920
REPUBLIC OF PANAMA	3.30	1/19/2033	49,000,000	48,682,794	41,987,120
REPUBLIC OF PANAMA	2.25	9/29/2032	45,000,000	43,378,956	35,185,500
REPUBLIC OF PANAMA	3.16	1/23/2030	7,000,000	6,344,133	6,231,890
REPUBLIC OF PERU	3.23	7/28/2121	15,000,000	14,793,887	9,232,500
REPUBLIC OF PERU	3.60	1/15/2072	15,000,000	14,433,495	10,128,000
REPUBLIC OF PERU	2.78	12/1/2060	33,000,000	30,801,918	20,420,730
REPUBLIC OF PERU	3.55	3/10/2051	43,000,000	40,867,348	32,087,890
REPUBLIC OF PERU	5.63	11/18/2050	4,000,000	5,150,526	4,152,080
REPUBLIC OF PERU	3.30	3/11/2041	42,000,000	39,881,852	31,650,780
REPUBLIC OF PERU	3.00	1/15/2034	45,000,000	43,496,153	36,925,650
REPUBLIC OF PERU	8.75	11/21/2033	4,000,000	5,029,911	5,067,640
REPUBLIC OF PERU	1.86	12/1/2032	43,000,000	40,194,655	32,753,530
REPUBLIC OF PERU	2.78	1/23/2031	68,000,000	67,006,863	57,855,760
REPUBLIC OF PERU	2.84	6/20/2030	24,000,000	24,359,902	20,928,000
REPUBLIC OF PHILIPPINES	4.20	3/29/2047	17,000,000	16,839,925	14,783,710
REPUBLIC OF PHILIPPINES	3.20	7/6/2046	36,000,000	36,241,688	26,891,280
REPUBLIC OF PHILIPPINES	2.65	12/10/2045	20,000,000	19,561,519	13,707,800
REPUBLIC OF PHILIPPINES	2.95	5/5/2045	30,000,000	29,528,876	21,460,500
REPUBLIC OF PHILIPPINES	3.70	2/2/2042	42,000,000	43,665,663	34,719,300
REPUBLIC OF PHILIPPINES	5.00	1/13/2037	42,000,000	46,531,535	41,842,500
REPUBLIC OF PHILIPPINES	6.38	10/23/2034	35,000,000	41,532,277	39,223,100
REPUBLIC OF PHILIPPINES	3.56	9/29/2032	16,000,000	15,952,540	14,753,920
REPUBLIC OF PHILIPPINES	1.95	1/6/2032	34,000,000	33,010,522	27,632,820
REPUBLIC OF PHILIPPINES	1.65	6/10/2031	53,000,000	49,827,353	42,524,550
REPUBLIC OF PHILIPPINES	2.46	5/5/2030	44,000,000	44,404,726	38,373,720
REPUBLICA ORIENT URUGUAY	4.98	4/20/2055	41,000,000	46,669,068	40,376,800
REPUBLICA ORIENT URUGUAY	5.10	6/18/2050	56,000,000	64,772,235	56,096,320
REPUBLICA ORIENT URUGUAY	7.63	3/21/2036	12,000,000	14,239,145	15,003,600
REPUBLICA ORIENT URUGUAY	4.38	1/23/2031	55,018,980	58,900,169	55,716,621
ROMANIA	6.00	5/25/2034	10,000,000	9,984,036	9,030,000
SAUDI INTERNATIONAL BOND	3.45	2/2/2061	7,000,000	5,711,510	5,236,532

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Foreign Issued Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SAUDI INTERNATIONAL BOND	3.25	11/17/2051	15,000,000	13,835,767	11,322,900
STATE OF ISRAEL	4.50	12/31/2099	15,000,000	15,000,000	13,632,000
STATE OF ISRAEL	3.88	7/3/2050	36,000,000	39,892,225	31,644,720
STATE OF ISRAEL	3.38	1/15/2050	25,000,000	25,864,657	20,240,000
STATE OF ISRAEL	4.13	1/17/2048	15,000,000	15,268,060	13,846,050
STATE OF ISRAEL	2.75	7/3/2030	45,000,000	46,897,838	41,829,300
STATE OF ISRAEL	2.50	1/15/2030	20,000,000	20,220,499	18,338,800
STATE OF QATAR	4.40	4/16/2050	6,000,000	6,114,122	5,715,972
STATE OF QATAR	3.75	4/16/2030	7,000,000	7,251,440	6,940,066
UAE INT L GOVT BOND	4.95	7/7/2052	5,000,000	5,000,000	5,074,150
UAE INT L GOVT BOND	2.88	10/19/2041	18,000,000	16,961,352	14,195,700
UAE INT L GOVT BOND	4.05	7/7/2032	10,000,000	10,000,000	10,074,600
UNITED MEXICAN STATES	5.75	10/12/2099	39,000,000	40,364,590	32,606,730
UNITED MEXICAN STATES	3.77	5/24/2061	63,000,000	60,958,313	40,744,620
UNITED MEXICAN STATES	4.40	2/12/2052	51,000,000	47,689,912	38,208,690
UNITED MEXICAN STATES	5.00	4/27/2051	40,000,000	39,582,582	33,101,600
UNITED MEXICAN STATES	4.50	1/31/2050	34,000,000	34,936,395	26,392,840
UNITED MEXICAN STATES	4.60	2/10/2048	33,000,000	32,000,393	26,113,890
UNITED MEXICAN STATES	4.35	1/15/2047	19,000,000	15,886,414	14,473,060
UNITED MEXICAN STATES	4.60	1/23/2046	5,000,000	4,217,092	3,984,550
UNITED MEXICAN STATES	5.55	1/21/2045	9,000,000	9,061,702	8,241,390
UNITED MEXICAN STATES	4.75	3/8/2044	74,000,000	76,960,034	61,298,640
UNITED MEXICAN STATES	4.28	8/14/2041	87,000,000	89,068,386	68,769,150
UNITED MEXICAN STATES	3.50	2/12/2034	67,000,000	63,393,760	55,362,770
UNITED MEXICAN STATES	4.75	4/27/2032	69,000,000	73,839,981	66,236,550
UNITED MEXICAN STATES	2.66	5/24/2031	77,000,000	76,359,422	63,296,310
UNITED MEXICAN STATES	3.25	4/16/2030	62,000,000	62,027,448	54,514,740
TOTAL				3,610,905,308	2,971,345,631

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BANC OF AMERICA COMMERCIAL MOR	1.00	7/15/2049	50,505,513	6,237,770	2,622,242
BANK 2017 BNK4 XA	1.00	5/15/2050	39,808,594	3,332,415	1,919,293
BANK 2017 BNK7 XA	1.00	9/15/2060	211,122,411	10,098,964	6,109,701
BANK 2017 BNK9 XA	1.00	11/15/2054	59,364,009	3,788,492	1,984,384
BANK 2019 BN16 XA	1.00	2/15/2052	47,877,134	3,533,907	2,209,336
BANK 2019 BN17 XA	1.00	4/15/2052	85,781,860	7,215,721	4,682,863
BANK 2019 BN21 XA	1.00	10/17/2052	133,756,548	9,514,505	6,331,727
BANK 2019 BN22 XA	1.00	11/15/2062	85,585,783	4,076,915	3,026,253
BANK 2019 BN23 XA	1.00	12/15/2052	70,991,170	4,198,638	2,829,888
BANK 2019 BN24 A2	2.71	11/15/2062	10,000,000	10,093,383	8,996,985
BANK 2019 BN24 A3	2.96	11/15/2062	40,000,000	41,127,329	36,584,961
BANK 2019 BN24 XA	1.00	11/15/2062	80,860,878	4,441,203	3,028,803
BANK 2020 BN30 A3	1.65	12/15/2053	15,000,000	15,142,175	12,331,646
BANK 2020 BN30 A4	1.93	12/15/2053	8,510,000	8,753,362	7,104,032
BANK 2021 BN31 A4	2.04	2/15/2054	5,000,000	5,143,353	4,212,565
BANK 2021 BN31 XA	1.00	2/15/2054	110,618,858	11,827,368	9,630,279
BANK 2021 BN32 A2	1.99	4/15/2054	5,000,000	5,144,151	4,591,774
BANK 2021 BN33 A2	1.94	5/15/2064	3,000,000	3,087,559	2,751,121
BANK 2021 BN34 XA	1.00	6/15/2063	50,937,370	3,985,136	3,333,571
BANK 2021 BN35 XA	1.00	6/15/2064	48,715,571	4,030,307	3,246,142
BANK 2021 BN36 XA	1.00	9/15/2064	66,898,591	4,304,375	3,727,846
BANK 2021 BN37 XA	1.00	11/15/2064	158,161,033	7,059,043	6,268,317
BARCLAYS COMMERCIAL MORTGAGE S	1.00	11/15/2054	67,903,556	5,016,172	4,456,836
BARCLAYS COMMERCIAL MORTGAGE S	1.00	10/15/2053	104,807,867	14,912,587	11,793,172
BARCLAYS COMMERCIAL MORTGAGE S	1.00	11/15/2052	79,429,011	5,257,327	3,489,725
BARCLAYS COMMERCIAL MORTGAGE S	1.00	5/15/2052	131,862,336	13,841,458	9,281,663
BENCHMARK MORTGAGE TRUST	1.00	12/15/2072	138,385,536	8,847,140	6,055,022
BENCHMARK MORTGAGE TRUST	1.00	8/15/2057	114,737,752	9,880,911	6,440,735
BENCHMARK MORTGAGE TRUST	1.00	12/15/2054	84,891,857	5,143,253	4,732,432
BENCHMARK MORTGAGE TRUST	1.00	6/15/2054	73,500,218	5,099,410	4,237,934
BENCHMARK MORTGAGE TRUST	1.96	6/15/2054	3,000,000	3,086,990	2,762,339
BENCHMARK MORTGAGE TRUST	1.00	4/15/2054	68,071,800	5,980,924	4,948,432
BENCHMARK MORTGAGE TRUST	1.98	4/15/2054	5,000,000	5,144,537	4,585,503
BENCHMARK MORTGAGE TRUST	1.95	3/15/2054	10,000,000	10,288,406	9,136,711
BENCHMARK MORTGAGE TRUST	1.00	2/15/2054	35,326,563	3,411,221	2,663,031
BENCHMARK MORTGAGE TRUST	1.00	9/15/2053	81,037,569	9,973,683	7,069,092
BENCHMARK MORTGAGE TRUST	1.00	5/15/2052	129,325,585	10,462,647	6,673,292
BENCHMARK MORTGAGE TRUST	1.00	3/15/2052	97,834,105	8,134,172	5,257,695
BENCHMARK MORTGAGE TRUST	1.00	10/10/2051	88,282,186	2,800,841	1,517,589
BENCHMARK MORTGAGE TRUST	1.00	7/15/2051	90,016,043	3,430,421	1,916,723
BENCHMARK MORTGAGE TRUST	1.00	2/15/2051	87,922,035	1,703,489	1,372,219
BENCHMARK MORTGAGE TRUST	1.00	1/15/2051	51,780,687	2,164,005	1,141,476
CANTOR COMMERCIAL REAL ESTATE	3.01	1/15/2053	10,000,000	10,277,032	9,116,771
CANTOR COMMERCIAL REAL ESTATE	1.00	11/15/2052	152,172,863	14,112,800	9,374,256
CD COMMERCIAL MORTGAGE TRUST	1.00	8/15/2057	105,268,095	12,190,833	8,198,215
CD COMMERCIAL MORTGAGE TRUST	1.00	11/13/2050	117,306,193	6,551,858	3,477,130
CD COMMERCIAL MORTGAGE TRUST	1.00	8/15/2050	156,717,956	10,464,544	5,142,187
CD COMMERCIAL MORTGAGE TRUST	1.00	2/10/2050	55,106,735	4,327,289	1,965,594
CD COMMERCIAL MORTGAGE TRUST	1.00	11/10/2049	1,845,000	2,077,757	1,780,730

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CD COMMERCIAL MORTGAGE TRUST	3.25	11/10/2049	2,839,006	3,077,610	2,741,752
CD COMMERCIAL MORTGAGE TRUST	1.00	7/15/2044	4,933,291	184	193
CITIGROUP COMMERCIAL MORTGAGE	1.00	12/15/2072	122,191,446	8,589,472	6,071,026
CITIGROUP COMMERCIAL MORTGAGE	2.86	12/15/2072	10,000,000	10,094,889	9,050,468
CITIGROUP COMMERCIAL MORTGAGE	3.10	12/15/2072	40,000,000	41,141,230	36,745,334
CITIGROUP COMMERCIAL MORTGAGE	1.00	9/10/2058	92,513,869	6,639,036	2,125,050
CITIGROUP COMMERCIAL MORTGAGE	3.78	9/10/2058	1,000,000	1,120,958	990,968
CITIGROUP COMMERCIAL MORTGAGE	1.00	8/10/2056	128,250,529	10,065,766	6,764,820
CITIGROUP COMMERCIAL MORTGAGE	1.00	2/15/2053	115,341,951	9,217,690	6,274,949
CITIGROUP COMMERCIAL MORTGAGE	1.00	11/10/2051	68,693,717	4,247,614	2,731,724
CITIGROUP COMMERCIAL MORTGAGE	1.00	8/15/2050	55,993,932	3,570,688	1,758,493
CITIGROUP COMMERCIAL MORTGAGE	1.00	12/10/2049	80,542,114	3,587,619	1,687,426
CITIGROUP COMMERCIAL MORTGAGE	1.00	8/10/2049	40,165,621	2,767,662	2,178,555
CITIGROUP COMMERCIAL MORTGAGE	1.00	5/10/2049	128,126,465	17,692,868	7,304,526
CITIGROUP COMMERCIAL MORTGAGE	3.33	4/15/2049	5,000,000	5,505,954	4,834,077
CITIGROUP COMMERCIAL MORTGAGE	1.00	4/10/2049	52,414,653	6,816,641	2,555,321
CITIGROUP COMMERCIAL MORTGAGE	1.00	2/10/2049	117,735,854	11,172,968	4,051,612
CITIGROUP COMMERCIAL MORTGAGE	1.00	11/10/2048	51,266,862	3,116,395	1,003,023
CITIGROUP COMMERCIAL MORTGAGE	1.00	9/10/2046	54,938,434	3,995,852	369,138
COMM MORTGAGE TRUST	1.00	8/15/2057	182,932,979	8,889,939	5,964,168
COMM MORTGAGE TRUST	1.00	9/10/2050	78,071,506	7,138,774	3,705,249
COMM MORTGAGE TRUST	1.00	8/10/2050	77,364,890	6,329,220	595,948
COMM MORTGAGE TRUST	3.90	7/10/2050	15,630,000	17,332,304	15,473,473
COMM MORTGAGE TRUST	1.00	10/10/2049	55,643,457	5,710,438	2,376,129
COMM MORTGAGE TRUST	1.00	2/10/2049	100,079,136	7,383,761	2,651,117
COMM MORTGAGE TRUST	3.77	2/10/2049	48,718,000	54,613,397	47,872,693
COMM MORTGAGE TRUST	3.61	10/10/2048	950,000	1,056,698	930,438
COMM MORTGAGE TRUST	3.70	8/10/2048	2,370,000	2,631,394	2,329,012
COMM MORTGAGE TRUST	3.76	8/10/2048	25,000,000	25,593,704	24,610,882
COMM MORTGAGE TRUST	3.71	7/10/2048	34,538,000	35,673,877	33,992,007
COMM MORTGAGE TRUST	1.00	2/10/2048	156,400,726	13,982,109	3,412,375
COMM MORTGAGE TRUST	3.35	2/10/2048	8,610,000	9,268,628	8,380,577
COMM MORTGAGE TRUST	1.00	12/10/2047	86,503,196	6,092,433	1,438,713
COMM MORTGAGE TRUST	3.64	12/10/2047	29,503,000	32,246,132	29,094,299
COMM MORTGAGE TRUST	3.92	10/10/2047	1,700,000	1,876,312	1,687,603
COMM MORTGAGE TRUST	3.84	9/10/2047	34,880,000	38,156,589	34,538,359
COMM MORTGAGE TRUST	3.80	8/10/2047	1,050,000	1,151,319	1,040,821
COMM MORTGAGE TRUST	1.00	2/10/2047	2,095,000	2,286,462	2,094,896
COMM MORTGAGE TRUST	1.00	3/10/2046	123,564,564	10,719,325	185,611
COMM MORTGAGE TRUST	1.00	1/10/2046	39,033,093	3,534,436	78,975
COMM MORTGAGE TRUST	1.00	8/15/2045	1,084,022	138,163	42
COMM MORTGAGE TRUST	1.00	3/10/2039	255,872	4,032	12,675
CREDIT SUISSE FIRST BOSTON MOR	1.00	10/15/2039	146,803	5	0
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	6/15/2057	127,504,216	8,135,662	2,042,740
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	9/15/2052	75,951,787	7,972,735	5,309,422
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	3/15/2052	106,951,801	8,366,732	5,121,367
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	4/15/2051	195,257,357	12,201,828	6,881,283
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	11/15/2050	62,701,055	3,535,336	1,867,672
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	9/15/2050	73,565,318	3,956,049	1,293,355

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Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	11/15/2048	134,630,776	9,272,560	3,296,161
CSAIL COMMERCIAL MORTGAGE TRUS	1.00	8/15/2048	91,221,450	5,248,917	1,544,321
DEUTSCHE BANK COMMERCIAL MORTG	1.00	9/15/2053	20,417,493	2,345,050	1,599,875
DEUTSCHE BANK COMMERCIAL MORTG	1.00	6/10/2050	199,206,722	10,947,418	7,033,240
DEUTSCHE BANK COMMERCIAL MORTG	2.89	8/10/2049	3,260,000	3,546,311	3,107,343
FANNIE MAE	5.50	2/25/2033	543,709	548,025	571,001
FANNIE MAE	6.50	11/25/2031	849,540	862,842	920,949
FANNIE MAE	3.00	8/25/2031	1,864,790	1,899,593	1,862,707
FANNIE MAE	7.00	11/25/2029	311,034	326,568	331,653
FANNIE MAE	6.50	8/18/2028	41,046	40,695	42,893
FANNIE MAE	0.01	9/25/2023	13,414	11,410	13,248
FANNIE MAE	6.50	9/25/2023	10,307	10,335	10,376
FED HM LN PC POOL 2B0649	1.00	7/1/2042	3,681,034	3,805,913	3,800,254
FED HM LN PC POOL 2B0893	1.00	11/1/2042	210,915	217,372	210,310
FED HM LN PC POOL 2B1771	1.00	10/1/2043	366,423	371,738	365,154
FED HM LN PC POOL 2B1985	1.00	12/1/2043	1,092,852	1,128,396	1,098,197
FED HM LN PC POOL 2B2161	1.00	1/1/2044	1,204,732	1,247,168	1,209,482
FED HM LN PC POOL 2B2622	1.00	5/1/2044	1,394,695	1,448,719	1,403,284
FED HM LN PC POOL 2B2821	1.00	7/1/2044	1,210,313	1,256,714	1,217,555
FED HM LN PC POOL 2B3169	1.00	9/1/2044	784,403	814,701	785,417
FED HM LN PC POOL 2B3249	1.00	9/1/2044	1,827,824	1,899,772	1,833,269
FED HM LN PC POOL 2B3309	1.00	10/1/2044	4,921,777	5,125,216	4,941,771
FED HM LN PC POOL 2B3317	1.00	10/1/2044	2,401,514	2,498,958	2,404,883
FED HM LN PC POOL 2B3403	1.00	11/1/2044	583,540	605,959	585,013
FED HM LN PC POOL 2B3878	1.00	3/1/2045	1,000,766	1,037,455	1,006,261
FED HM LN PC POOL 849316	1.00	7/1/2043	1,471,498	1,522,079	1,522,564
FED HM LN PC POOL 849345	1.00	5/1/2044	2,263,734	2,347,514	2,243,383
FED HM LN PC POOL 849433	1.00	8/1/2044	1,556,768	1,616,077	1,564,352
FED HM LN PC POOL 849473	1.00	5/1/2044	1,917,887	1,985,364	1,915,001
FED HM LN PC POOL 849628	1.00	10/1/2044	791,868	819,680	804,485
FED HM LN PC POOL A11314	6.00	7/1/2033	810	909	861
FED HM LN PC POOL A11732	5.00	8/1/2033	969	1,002	1,019
FED HM LN PC POOL A12739	5.00	8/1/2033	38,504	41,656	39,375
FED HM LN PC POOL A12885	5.00	8/1/2033	319	360	335
FED HM LN PC POOL A13679	6.00	9/1/2033	234	243	249
FED HM LN PC POOL A13715	5.00	9/1/2033	698,792	784,033	732,536
FED HM LN PC POOL A13890	5.00	9/1/2033	400	445	421
FED HM LN PC POOL A13973	5.50	10/1/2033	468	536	495
FED HM LN PC POOL A18698	6.00	2/1/2034	255,088	258,258	270,096
FED HM LN PC POOL A19680	5.00	3/1/2034	1,724	1,950	1,810
FED HM LN PC POOL A23348	6.50	6/1/2034	21,897	24,495	22,994
FED HM LN PC POOL A24457	6.00	7/1/2034	565,932	573,109	615,514
FED HM LN PC POOL A25467	6.50	8/1/2034	2,577	2,625	2,706
FED HM LN PC POOL A25557	6.00	8/1/2034	244,419	283,159	260,025
FED HM LN PC POOL A25914	6.00	8/1/2034	163,854	165,932	173,154
FED HM LN PC POOL A27926	6.00	10/1/2034	388	405	420
FED HM LN PC POOL A30638	7.00	3/1/2032	515	573	543
FED HM LN PC POOL A32056	4.50	4/1/2035	4,157	4,062	4,208
FED HM LN PC POOL A36085	6.00	7/1/2035	480	529	505

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A44350	6.00	4/1/2036	97	107	102
FED HM LN PC POOL A44755	7.00	4/1/2036	7,770	8,016	7,810
FED HM LN PC POOL A46250	4.50	7/1/2035	64,572	63,833	66,315
FED HM LN PC POOL A51249	6.00	8/1/2036	373,825	425,333	406,551
FED HM LN PC POOL A53990	7.00	11/1/2036	37,743	38,756	38,231
FED HM LN PC POOL A55597	7.00	12/1/2036	549	640	571
FED HM LN PC POOL A56815	6.00	1/1/2037	76,846	84,747	80,878
FED HM LN PC POOL A58000	5.00	3/1/2037	882	998	927
FED HM LN PC POOL A58297	6.00	3/1/2037	17,646	17,544	18,582
FED HM LN PC POOL A61946	6.00	6/1/2037	6,128	6,820	6,477
FED HM LN PC POOL A61969	6.00	6/1/2037	1,231	1,608	1,345
FED HM LN PC POOL A62176	6.00	6/1/2037	7,960	8,776	8,379
FED HM LN PC POOL A62582	6.00	6/1/2037	466	488	504
FED HM LN PC POOL A62725	6.00	7/1/2037	18,956	21,375	19,974
FED HM LN PC POOL A62853	6.00	7/1/2037	3,783	3,761	4,148
FED HM LN PC POOL A62906	6.00	6/1/2037	59,444	65,621	62,562
FED HM LN PC POOL A63098	6.00	7/1/2037	723	834	792
FED HM LN PC POOL A63205	6.00	7/1/2037	9,356	10,780	10,260
FED HM LN PC POOL A63312	7.00	7/1/2037	70,518	75,108	72,776
FED HM LN PC POOL A63860	6.00	7/1/2037	3,304	3,640	3,477
FED HM LN PC POOL A64107	6.50	8/1/2037	71,684	72,471	75,276
FED HM LN PC POOL A64161	6.00	8/1/2037	14,154	14,071	14,895
FED HM LN PC POOL A64281	6.00	8/1/2037	10,362	11,752	11,224
FED HM LN PC POOL A64381	7.00	8/1/2037	99,327	105,404	102,276
FED HM LN PC POOL A64472	7.00	8/1/2037	6,535	7,608	7,035
FED HM LN PC POOL A64843	7.00	8/1/2037	32,360	32,788	33,685
FED HM LN PC POOL A65572	6.50	9/1/2037	3,985	4,029	4,185
FED HM LN PC POOL A66302	6.00	10/1/2037	124,074	124,432	134,282
FED HM LN PC POOL A66825	6.00	10/1/2037	1,102	1,273	1,170
FED HM LN PC POOL A67052	6.00	10/1/2037	51,975	52,132	56,303
FED HM LN PC POOL A67245	6.00	10/1/2037	1,831	1,917	1,927
FED HM LN PC POOL A67492	6.50	11/1/2037	9,338	9,441	9,805
FED HM LN PC POOL A67530	6.00	11/1/2037	246	284	270
FED HM LN PC POOL A68726	6.50	11/1/2037	255	284	281
FED HM LN PC POOL A68739	6.50	10/1/2037	3,532	3,571	3,709
FED HM LN PC POOL A68762	6.00	11/1/2037	422	488	463
FED HM LN PC POOL A69521	6.50	12/1/2037	112,278	113,523	117,902
FED HM LN PC POOL A69748	6.50	12/1/2037	26,069	26,358	28,070
FED HM LN PC POOL A69764	6.50	12/1/2037	38,419	38,846	41,929
FED HM LN PC POOL A69830	6.00	12/1/2037	15,123	15,835	16,517
FED HM LN PC POOL A70570	6.50	1/1/2038	13,617	13,768	14,305
FED HM LN PC POOL A71410	6.00	1/1/2038	6,682	6,998	7,269
FED HM LN PC POOL A72251	7.00	2/1/2038	27,793	31,425	29,060
FED HM LN PC POOL A74528	4.50	3/1/2038	17,241	17,358	17,764
FED HM LN PC POOL A77428	6.00	5/1/2038	17,753	19,695	18,670
FED HM LN PC POOL A77989	7.00	6/1/2038	68,664	80,828	70,010
FED HM LN PC POOL A77997	7.00	5/1/2038	67,000	68,954	67,841
FED HM LN PC POOL A78238	7.00	6/1/2038	17,758	17,828	17,800
FED HM LN PC POOL A78312	5.00	1/1/2034	5,939	6,434	6,075

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A79564	5.50	6/1/2038	2,804	3,066	2,915
FED HM LN PC POOL A81046	6.00	8/1/2038	1,036	1,196	1,119
FED HM LN PC POOL A81420	6.00	9/1/2038	10,664	12,226	11,461
FED HM LN PC POOL A82358	6.00	10/1/2038	16,278	18,833	17,850
FED HM LN PC POOL A82557	6.00	10/1/2038	8,969	9,402	9,653
FED HM LN PC POOL A83617	6.00	12/1/2038	1,571	1,623	1,673
FED HM LN PC POOL A84001	6.00	1/1/2039	779	817	822
FED HM LN PC POOL A84051	5.00	1/1/2039	101,564	109,913	105,374
FED HM LN PC POOL A85053	5.00	3/1/2039	12,625	14,315	13,017
FED HM LN PC POOL A85767	5.00	4/1/2039	968	1,051	991
FED HM LN PC POOL A87100	4.50	6/1/2039	184,623	203,526	186,976
FED HM LN PC POOL A87388	5.00	7/1/2039	4,562	5,095	4,713
FED HM LN PC POOL A87700	5.00	8/1/2039	584,517	633,075	615,872
FED HM LN PC POOL A87842	4.50	8/1/2039	2,178,439	2,320,646	2,250,738
FED HM LN PC POOL A87957	5.00	8/1/2039	5,475	6,226	5,718
FED HM LN PC POOL A88406	4.50	9/1/2039	575,267	609,854	593,696
FED HM LN PC POOL A88622	5.00	9/1/2039	77,533	88,212	81,692
FED HM LN PC POOL A88904	6.00	9/1/2039	2,082	2,394	2,229
FED HM LN PC POOL A89165	4.50	10/1/2039	71,086	75,366	73,437
FED HM LN PC POOL A89214	4.50	10/1/2039	29,060	30,809	29,548
FED HM LN PC POOL A89243	5.00	10/1/2039	124,320	134,678	130,982
FED HM LN PC POOL A89279	6.00	10/1/2039	71,772	79,332	75,547
FED HM LN PC POOL A89300	5.00	10/1/2039	41,091	46,767	43,295
FED HM LN PC POOL A89303	5.00	10/1/2039	20,315	21,154	21,403
FED HM LN PC POOL A89503	4.50	10/1/2039	63,625	67,456	65,402
FED HM LN PC POOL A89658	5.00	11/1/2039	40,670	44,064	42,505
FED HM LN PC POOL A89989	4.50	11/1/2039	105,655	112,026	107,001
FED HM LN PC POOL A90032	4.50	12/1/2039	34,963	37,075	35,502
FED HM LN PC POOL A90112	4.50	12/1/2039	157,061	166,545	162,255
FED HM LN PC POOL A90175	4.50	12/1/2039	208,915	221,531	215,829
FED HM LN PC POOL A90316	4.50	12/1/2039	29,102	30,859	29,989
FED HM LN PC POOL A90365	4.50	12/1/2039	1,177,186	1,248,271	1,216,190
FED HM LN PC POOL A90388	4.50	12/1/2039	324,380	343,968	335,118
FED HM LN PC POOL A90421	4.50	12/1/2039	1,053,601	1,117,224	1,088,474
FED HM LN PC POOL A90563	5.00	1/1/2040	88,825	92,516	93,033
FED HM LN PC POOL A90660	4.50	1/1/2040	45,304	48,044	46,803
FED HM LN PC POOL A90768	5.00	1/1/2040	9,347	10,633	9,850
FED HM LN PC POOL A90893	5.00	1/1/2040	84,341	95,587	89,165
FED HM LN PC POOL A91025	5.00	2/1/2040	43,973	49,277	46,087
FED HM LN PC POOL A91109	4.50	2/1/2040	368,911	391,253	381,123
FED HM LN PC POOL A91182	4.50	2/1/2040	264,825	280,153	273,601
FED HM LN PC POOL A91373	4.50	3/1/2040	43,288	45,913	44,721
FED HM LN PC POOL A91435	4.50	2/1/2040	865,025	917,412	893,723
FED HM LN PC POOL A91531	6.00	3/1/2040	24,602	27,333	25,894
FED HM LN PC POOL A91548	5.50	3/1/2040	335,099	378,583	355,683
FED HM LN PC POOL A91699	5.00	4/1/2040	27,949	31,779	29,452
FED HM LN PC POOL A91796	5.00	4/1/2040	29,235	33,132	30,803
FED HM LN PC POOL A91942	4.50	4/1/2040	252,581	267,246	260,284
FED HM LN PC POOL A91947	5.00	4/1/2040	2,372	2,699	2,500

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FED HM LN PC POOL A92350	5.00	6/1/2040	39,750	45,164	41,882
FED HM LN PC POOL A92465	4.50	6/1/2040	2,196	2,197	2,248
FED HM LN PC POOL A92543	5.00	6/1/2040	1,670,969	1,908,441	1,760,707
FED HM LN PC POOL A92789	5.00	7/1/2040	2,707	3,074	2,852
FED HM LN PC POOL A92955	5.00	7/1/2040	26,171	29,804	27,574
FED HM LN PC POOL A93093	4.50	7/1/2040	11,721	12,404	12,077
FED HM LN PC POOL A93101	5.00	7/1/2040	82,506	93,961	86,675
FED HM LN PC POOL A93108	6.00	7/1/2040	28,826	32,264	30,926
FED HM LN PC POOL A93486	5.00	8/1/2040	73,948	80,662	75,630
FED HM LN PC POOL A93497	4.50	8/1/2040	217,698	230,418	224,913
FED HM LN PC POOL A93505	4.50	8/1/2040	1,045,290	1,109,117	1,079,916
FED HM LN PC POOL A93588	5.00	8/1/2040	69,915	76,944	71,509
FED HM LN PC POOL A93658	4.50	9/1/2040	25,025	26,555	25,392
FED HM LN PC POOL A93692	4.50	9/1/2040	628,606	660,402	649,407
FED HM LN PC POOL A93784	4.50	9/1/2040	29,465	30,956	30,441
FED HM LN PC POOL A93792	3.50	9/1/2040	13,327	13,970	13,082
FED HM LN PC POOL A93795	5.00	9/1/2040	7,375	8,184	7,573
FED HM LN PC POOL A93948	4.50	9/1/2040	112,753	119,647	116,482
FED HM LN PC POOL A94055	4.00	9/1/2040	3,373,520	3,689,576	3,415,166
FED HM LN PC POOL A94177	4.00	10/1/2040	775,575	848,837	785,137
FED HM LN PC POOL A94585	4.00	10/1/2040	1,111,934	1,217,000	1,125,636
FED HM LN PC POOL A94819	5.00	11/1/2040	43,298	49,318	44,295
FED HM LN PC POOL A94862	4.50	11/1/2040	573,679	602,786	587,228
FED HM LN PC POOL A94944	4.50	11/1/2040	217,225	237,829	221,140
FED HM LN PC POOL A95062	4.50	11/1/2040	202,348	220,179	204,917
FED HM LN PC POOL A95085	4.00	11/1/2040	12,589,950	12,924,383	12,715,048
FED HM LN PC POOL A95313	4.50	12/1/2040	201,774	212,026	205,158
FED HM LN PC POOL A95493	4.50	12/1/2040	298,074	332,086	304,960
FED HM LN PC POOL A95763	5.00	12/1/2040	65,359	71,137	66,848
FED HM LN PC POOL A95834	5.00	12/1/2040	1,221,710	1,325,456	1,283,446
FED HM LN PC POOL A95836	5.00	12/1/2040	144,613	164,736	151,922
FED HM LN PC POOL A96174	4.00	1/1/2041	511,957	559,004	518,282
FED HM LN PC POOL A96236	4.50	1/1/2041	111,252	117,720	113,290
FED HM LN PC POOL A96421	5.00	1/1/2041	489,179	551,679	507,448
FED HM LN PC POOL A96587	4.50	2/1/2041	61,239	64,850	62,089
FED HM LN PC POOL A96672	5.00	6/1/2040	25,415	27,625	25,990
FED HM LN PC POOL A96731	4.50	2/1/2041	1,777,754	1,881,260	1,836,672
FED HM LN PC POOL A96766	4.50	2/1/2041	214,583	227,077	221,178
FED HM LN PC POOL A96783	4.50	2/1/2041	202,653	214,452	209,144
FED HM LN PC POOL A96876	4.50	2/1/2041	313,432	331,681	323,818
FED HM LN PC POOL A97014	5.00	2/1/2041	13,338	14,595	13,711
FED HM LN PC POOL A97043	4.50	2/1/2041	82,142	86,985	84,865
FED HM LN PC POOL A97151	4.50	2/1/2041	121,598	128,678	124,635
FED HM LN PC POOL A97152	4.50	2/1/2041	304,884	322,635	314,985
FED HM LN PC POOL A97169	5.00	2/1/2041	14,066	15,772	14,820
FED HM LN PC POOL A97220	4.00	3/1/2041	371,706	401,456	376,292
FED HM LN PC POOL A97248	4.50	3/1/2041	275,968	292,057	285,109
FED HM LN PC POOL A97255	4.50	2/1/2041	1,106,262	1,225,761	1,134,519
FED HM LN PC POOL A97260	4.50	2/1/2041	11,201,352	12,389,539	11,542,071

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A97323	5.00	3/1/2041	407,885	449,923	423,822
FED HM LN PC POOL A97328	4.00	3/1/2041	244,556	264,940	245,805
FED HM LN PC POOL A97528	4.50	3/1/2041	264,137	279,536	272,899
FED HM LN PC POOL A97661	4.50	3/1/2041	1,170,576	1,238,822	1,209,379
FED HM LN PC POOL A97942	4.50	4/1/2041	113,035	125,236	116,778
FED HM LN PC POOL C00909	7.00	1/1/2030	2,030	2,051	2,184
FED HM LN PC POOL C01367	7.00	5/1/2032	830	956	908
FED HM LN PC POOL C03424	6.00	10/1/2039	26,210	30,129	28,420
FED HM LN PC POOL C03427	5.50	10/1/2039	4,840,415	5,504,642	5,203,966
FED HM LN PC POOL C03479	5.00	6/1/2040	34,579	39,377	36,434
FED HM LN PC POOL C03533	5.00	10/1/2040	42,786	48,731	45,083
FED HM LN PC POOL C03552	4.50	8/1/2040	663,764	739,128	685,783
FED HM LN PC POOL C03993	4.00	6/1/2042	9,447,620	9,947,215	9,564,275
FED HM LN PC POOL C09005	4.00	7/1/2042	38,950	40,930	39,375
FED HM LN PC POOL C09021	4.50	11/1/2042	132,796	139,763	133,583
FED HM LN PC POOL C33003	7.50	11/1/2029	1,152	1,165	1,155
FED HM LN PC POOL C35511	7.00	1/1/2030	4,878	5,417	5,110
FED HM LN PC POOL C37060	7.00	3/1/2030	3,332	3,344	3,340
FED HM LN PC POOL C43084	7.50	7/1/2030	598	606	631
FED HM LN PC POOL C46835	7.50	1/1/2031	8,389	8,494	8,533
FED HM LN PC POOL C46897	6.00	1/1/2025	70	75	74
FED HM LN PC POOL C48025	7.50	2/1/2031	3,475	3,519	3,507
FED HM LN PC POOL C50565	7.50	4/1/2031	2,256	2,285	2,262
FED HM LN PC POOL C51850	7.50	5/1/2031	9,341	9,460	9,433
FED HM LN PC POOL C67539	6.00	1/1/2029	254	276	267
FED HM LN PC POOL C76133	5.00	2/1/2033	334	369	341
FED HM LN PC POOL C77128	5.00	3/1/2033	631	682	645
FED HM LN PC POOL C90613	5.00	1/1/2023	4,149	4,173	4,243
FED HM LN PC POOL C90703	4.00	7/1/2023	10,683	10,775	10,858
FED HM LN PC POOL C90706	5.00	9/1/2023	10,466	10,586	10,702
FED HM LN PC POOL C91028	5.00	2/1/2027	25,130	25,781	25,696
FED HM LN PC POOL C91137	5.00	11/1/2027	459	491	469
FED HM LN PC POOL C91154	5.00	1/1/2028	1,248	1,276	1,282
FED HM LN PC POOL C91164	5.00	3/1/2028	31,713	32,608	32,428
FED HM LN PC POOL C91167	5.00	4/1/2028	537	579	549
FED HM LN PC POOL C91222	5.00	12/1/2028	4,320	4,434	4,418
FED HM LN PC POOL C91227	5.00	10/1/2028	7,929	8,135	8,109
FED HM LN PC POOL D97638	5.00	3/1/2028	1,231	1,255	1,259
FED HM LN PC POOL D97830	5.00	6/1/2028	22,207	23,816	22,707
FED HM LN PC POOL D98316	5.00	1/1/2030	11,819	12,145	12,086
FED HM LN PC POOL G00616	7.00	6/1/2026	49	52	50
FED HM LN PC POOL G01324	7.00	10/1/2031	5,158	5,210	5,528
FED HM LN PC POOL G01649	5.00	2/1/2034	128,498	145,261	135,176
FED HM LN PC POOL G01740	5.50	12/1/2034	1,306,164	1,505,265	1,401,107
FED HM LN PC POOL G01770	5.50	1/1/2035	3,305,316	3,807,378	3,545,588
FED HM LN PC POOL G01981	5.00	12/1/2035	7,215	8,187	7,499
FED HM LN PC POOL G02319	6.50	8/1/2036	50,603	51,139	53,582
FED HM LN PC POOL G02366	6.50	10/1/2036	2,661	3,051	2,881
FED HM LN PC POOL G02496	6.00	12/1/2036	82,274	95,414	90,225

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL G02611	6.00	2/1/2037	22,662	23,704	24,651
FED HM LN PC POOL G02735	7.00	3/1/2037	90,127	91,314	97,835
FED HM LN PC POOL G02789	6.00	4/1/2037	451,284	524,574	494,950
FED HM LN PC POOL G02985	6.00	6/1/2037	9,178	9,604	10,064
FED HM LN PC POOL G02996	6.00	5/1/2037	96,847	96,286	106,226
FED HM LN PC POOL G03120	6.00	8/1/2037	18,127	21,041	19,888
FED HM LN PC POOL G03158	6.00	8/1/2037	29,635	29,698	32,249
FED HM LN PC POOL G03202	5.50	9/1/2037	142,751	148,230	153,425
FED HM LN PC POOL G03218	6.00	9/1/2037	7,714	8,929	8,438
FED HM LN PC POOL G03362	6.00	9/1/2037	161,987	188,200	176,996
FED HM LN PC POOL G03521	6.50	7/1/2037	104,940	121,786	114,828
FED HM LN PC POOL G03550	6.00	11/1/2037	8,344	8,736	9,148
FED HM LN PC POOL G03617	6.50	12/1/2037	53,025	53,614	56,263
FED HM LN PC POOL G03618	6.50	12/1/2037	134,639	149,782	143,492
FED HM LN PC POOL G03698	6.00	12/1/2037	10,842	12,568	11,895
FED HM LN PC POOL G03781	6.00	1/1/2038	157,949	165,410	173,219
FED HM LN PC POOL G03973	6.00	1/1/2038	564,535	569,375	619,364
FED HM LN PC POOL G04015	6.00	2/1/2038	121,634	140,987	133,379
FED HM LN PC POOL G04214	5.50	5/1/2038	163,742	170,142	176,066
FED HM LN PC POOL G04445	5.50	6/1/2038	19,609	20,377	21,081
FED HM LN PC POOL G04477	6.00	8/1/2038	21,674	24,956	23,736
FED HM LN PC POOL G04570	6.00	11/1/2037	8,780	9,193	9,515
FED HM LN PC POOL G04610	6.00	7/1/2038	7,236	7,582	7,861
FED HM LN PC POOL G04765	6.00	9/1/2038	5,248	5,423	5,758
FED HM LN PC POOL G04953	4.50	9/1/2038	6,208	6,238	6,377
FED HM LN PC POOL G05227	6.00	2/1/2039	3,359	3,468	3,560
FED HM LN PC POOL G05228	6.00	1/1/2039	14,567	16,775	15,957
FED HM LN PC POOL G05354	5.00	3/1/2039	24,164	26,156	25,460
FED HM LN PC POOL G05380	6.00	4/1/2039	973	1,006	1,030
FED HM LN PC POOL G05535	4.50	7/1/2039	2,039,762	2,171,314	2,107,252
FED HM LN PC POOL G05661	5.00	9/1/2039	40,260	43,609	42,424
FED HM LN PC POOL G05749	6.00	3/1/2038	1,501	1,739	1,646
FED HM LN PC POOL G05774	5.00	1/1/2040	136,491	147,912	143,821
FED HM LN PC POOL G05830	6.00	12/1/2039	211,859	239,632	226,402
FED HM LN PC POOL G05832	5.00	3/1/2040	4,860	5,533	5,094
FED HM LN PC POOL G05929	5.00	7/1/2040	324,450	351,821	341,869
FED HM LN PC POOL G05958	5.00	8/1/2040	117,419	133,729	123,629
FED HM LN PC POOL G05978	6.00	5/1/2040	2,995	3,445	3,275
FED HM LN PC POOL G06024	4.50	8/1/2040	18,262	19,316	18,859
FED HM LN PC POOL G06025	4.50	9/1/2040	3,864,605	4,198,256	3,991,408
FED HM LN PC POOL G06231	4.00	12/1/2040	498,829	545,593	504,963
FED HM LN PC POOL G06395	5.00	4/1/2040	51,302	56,888	52,865
FED HM LN PC POOL G06492	4.50	5/1/2041	121,642	128,845	125,663
FED HM LN PC POOL G06503	4.50	9/1/2040	48,112	50,927	49,701
FED HM LN PC POOL G06506	4.00	12/1/2040	358,359	392,011	362,751
FED HM LN PC POOL G06719	4.50	9/1/2041	1,485,446	1,572,799	1,534,776
FED HM LN PC POOL G06782	4.00	10/1/2041	3,991	4,093	4,040
FED HM LN PC POOL G06875	5.50	12/1/2038	95,508	110,079	102,483
FED HM LN PC POOL G07044	4.00	6/1/2042	3,977,872	4,346,084	4,026,926

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FED HM LN PC POOL G07249	4.00	12/1/2042	409,234	445,768	414,295
FED HM LN PC POOL G07319	3.50	3/1/2043	17,581,566	18,554,366	17,293,478
FED HM LN PC POOL G07348	3.50	3/1/2043	7,710,933	7,699,003	7,584,594
FED HM LN PC POOL G07396	4.50	7/1/2041	2,201,260	2,432,178	2,273,940
FED HM LN PC POOL G07399	5.00	7/1/2041	3,550,025	4,039,775	3,739,645
FED HM LN PC POOL G07459	3.50	8/1/2043	797,270	859,319	784,205
FED HM LN PC POOL G07477	4.00	1/1/2041	31,751,373	34,292,554	32,142,299
FED HM LN PC POOL G07642	5.00	10/1/2041	212,416	241,749	223,638
FED HM LN PC POOL G07805	4.50	5/1/2042	970,503	1,076,368	1,002,460
FED HM LN PC POOL G07810	4.50	5/1/2042	4,427,405	4,905,717	4,573,045
FED HM LN PC POOL G07996	4.00	1/1/2040	8,044,251	8,644,681	8,143,339
FED HM LN PC POOL G08003	6.00	7/1/2034	494,628	574,105	542,590
FED HM LN PC POOL G08068	5.50	7/1/2035	170,050	195,553	182,545
FED HM LN PC POOL G08148	7.00	8/1/2036	56,421	57,142	62,812
FED HM LN PC POOL G08163	7.00	11/1/2036	65,662	75,783	72,157
FED HM LN PC POOL G08193	6.00	4/1/2037	24,679	25,819	27,067
FED HM LN PC POOL G08210	6.00	7/1/2037	10,066	11,658	11,044
FED HM LN PC POOL G08227	6.00	10/1/2037	1,063	1,230	1,166
FED HM LN PC POOL G08232	6.00	11/1/2037	374	392	410
FED HM LN PC POOL G08309	5.50	12/1/2038	79,969	83,276	85,969
FED HM LN PC POOL G08364	4.50	9/1/2039	576,951	605,572	596,105
FED HM LN PC POOL G08368	4.50	10/1/2039	1,468,592	1,557,016	1,517,348
FED HM LN PC POOL G08372	4.50	11/1/2039	1,554,138	1,647,852	1,605,737
FED HM LN PC POOL G08417	5.00	8/1/2040	1,968	2,196	2,067
FED HM LN PC POOL G08435	4.50	2/1/2041	1,513,558	1,571,452	1,563,695
FED HM LN PC POOL G08457	4.50	8/1/2041	587,344	651,322	606,810
FED HM LN PC POOL G08501	4.00	7/1/2042	100,466	105,553	101,463
FED HM LN PC POOL G08504	4.00	8/1/2042	59,087	62,282	58,841
FED HM LN PC POOL G08619	3.00	12/1/2044	21,267	22,493	20,259
FED HM LN PC POOL G08624	4.00	1/1/2045	121,296	131,416	122,269
FED HM LN PC POOL G08658	3.00	8/1/2045	45,216	47,769	42,988
FED HM LN PC POOL G08669	4.00	9/1/2045	422,957	441,233	426,347
FED HM LN PC POOL G08672	4.00	10/1/2045	16,150	16,783	16,277
FED HM LN PC POOL G08677	4.00	11/1/2045	268,431	281,153	270,536
FED HM LN PC POOL G08680	3.00	12/1/2045	88,708	93,596	84,264
FED HM LN PC POOL G08682	4.00	12/1/2045	59,486	64,353	59,962
FED HM LN PC POOL G08697	3.00	3/1/2046	23,095	24,322	21,852
FED HM LN PC POOL G08699	4.00	3/1/2046	39,601	42,589	39,918
FED HM LN PC POOL G08707	4.00	5/1/2046	1,012,960	1,053,528	1,020,874
FED HM LN PC POOL G08710	3.00	6/1/2046	615,434	648,835	583,971
FED HM LN PC POOL G08715	3.00	8/1/2046	3,447,229	3,630,190	3,268,135
FED HM LN PC POOL G08717	4.00	8/1/2046	223,126	238,205	224,684
FED HM LN PC POOL G08721	3.00	9/1/2046	104,153,856	109,984,227	98,699,400
FED HM LN PC POOL G08726	3.00	10/1/2046	558,850	589,106	530,851
FED HM LN PC POOL G08732	3.00	11/1/2046	44,244	46,646	41,844
FED HM LN PC POOL G08737	3.00	12/1/2046	10,147,829	10,683,110	9,607,878
FED HM LN PC POOL G08741	3.00	1/1/2047	8,977,868	9,448,371	8,500,131
FED HM LN PC POOL G08747	3.00	2/1/2047	9,309,307	9,786,762	8,811,959
FED HM LN PC POOL G08750	3.00	3/1/2047	6,692,727	7,044,077	6,333,767

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FED HM LN PC POOL G08752	4.00	3/1/2047	31,336	32,589	31,749
FED HM LN PC POOL G08767	4.00	6/1/2047	83,021	85,040	83,456
FED HM LN PC POOL G08785	4.00	10/1/2047	25,273	26,933	25,275
FED HM LN PC POOL G08789	4.00	11/1/2047	89,338	95,372	89,876
FED HM LN PC POOL G08792	3.50	12/1/2047	599,885	583,270	587,669
FED HM LN PC POOL G08797	4.00	1/1/2048	35,918	38,357	36,158
FED HM LN PC POOL G12769	5.00	8/1/2022	21	21	22
FED HM LN PC POOL G12832	5.00	10/1/2022	170	171	175
FED HM LN PC POOL G12869	5.00	9/1/2022	12	12	12
FED HM LN PC POOL G13004	5.00	3/1/2023	3,273	3,284	3,361
FED HM LN PC POOL G13006	5.00	2/1/2023	20	20	20
FED HM LN PC POOL G13081	5.00	4/1/2023	396	397	406
FED HM LN PC POOL G13174	5.00	6/1/2023	8,432	8,585	8,660
FED HM LN PC POOL G13178	5.00	6/1/2023	3,858	3,867	3,962
FED HM LN PC POOL G13202	5.00	7/1/2023	3,579	3,597	3,676
FED HM LN PC POOL G13232	5.00	6/1/2023	18,071	18,146	18,560
FED HM LN PC POOL G13240	5.00	8/1/2023	1,125	1,131	1,156
FED HM LN PC POOL G13255	5.00	7/1/2023	3,050	3,064	3,132
FED HM LN PC POOL G13369	5.00	11/1/2023	21,934	22,076	22,536
FED HM LN PC POOL G13379	5.00	12/1/2023	15,880	15,977	16,317
FED HM LN PC POOL G13408	5.00	1/1/2024	7,773	7,819	7,986
FED HM LN PC POOL G13488	5.00	1/1/2024	19,805	19,946	20,345
FED HM LN PC POOL G13512	5.00	12/1/2022	5	5	5
FED HM LN PC POOL G13586	5.00	4/1/2024	3,161	3,187	3,246
FED HM LN PC POOL G13601	5.00	6/1/2024	3,102	3,189	3,188
FED HM LN PC POOL G13644	5.00	7/1/2024	18,075	18,238	18,565
FED HM LN PC POOL G13656	5.00	2/1/2024	2,659	2,671	2,731
FED HM LN PC POOL G13689	5.00	10/1/2024	3,981	4,022	4,091
FED HM LN PC POOL G13729	5.00	10/1/2024	126	127	129
FED HM LN PC POOL G13748	5.00	12/1/2024	1,040	1,073	1,069
FED HM LN PC POOL G13756	5.00	1/1/2025	1,667	1,720	1,713
FED HM LN PC POOL G13827	5.00	3/1/2025	3,395	3,435	3,491
FED HM LN PC POOL G13888	5.00	6/1/2025	162,967	204,903	167,418
FED HM LN PC POOL G13911	5.00	6/1/2025	17,501	17,722	17,980
FED HM LN PC POOL G18247	5.00	4/1/2023	2,862	2,907	2,939
FED HM LN PC POOL G18304	5.00	3/1/2024	37,902	38,192	38,965
FED HM LN PC POOL G30302	5.00	7/1/2025	3,768	3,847	3,853
FED HM LN PC POOL G30359	5.00	8/1/2027	785	841	803
FED HM LN PC POOL G30419	5.00	11/1/2028	3,602	3,678	3,700
FED HM LN PC POOL G30795	5.00	7/1/2032	37,187	38,443	38,387
FED HM LN PC POOL G31077	5.00	9/1/2031	109,571	118,138	112,040
FED HM LN PC POOL G31106	5.00	9/1/2031	13,530	14,603	13,902
FED HM LN PC POOL G60440	3.50	3/1/2046	64,016	69,228	62,676
FED HM LN PC POOL G60661	4.00	7/1/2046	164,200	171,704	165,101
FED HM LN PC POOL G60713	3.50	9/1/2046	18,378	19,948	17,986
FED HM LN PC POOL G60856	4.50	7/1/2042	3,042,741	3,369,152	3,142,194
FED HM LN PC POOL G60959	4.50	7/1/2045	3,891,523	4,154,147	4,019,474
FED HM LN PC POOL G61075	4.00	7/1/2044	12,552,773	13,754,594	12,706,307
FED HM LN PC POOL G61195	3.50	8/1/2044	32,367,304	34,415,375	31,837,352

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FED HM LN PC POOL G61319	4.00	1/1/2046	4,425,823	4,834,531	4,479,967
FED HM LN PC POOL G61321	4.50	7/1/2045	2,409,829	2,668,750	2,488,539
FED HM LN PC POOL G61417	3.50	5/1/2048	107,767,645	116,415,173	105,467,527
FED HM LN PC POOL G61553	4.50	8/1/2048	80,038,863	82,694,744	81,485,481
FED HM LN PC POOL G61554	4.50	8/1/2048	26,179,347	26,958,549	26,723,971
FED HM LN PC POOL G61581	4.00	8/1/2048	281,251,301	293,142,094	281,768,871
FED HM LN PC POOL G61646	4.00	10/1/2048	112,753,921	115,547,802	112,961,407
FED HM LN PC POOL G61693	3.50	6/1/2048	41,474,541	41,577,737	40,589,425
FED HM LN PC POOL G61748	3.50	11/1/2048	103,887,067	104,583,029	101,669,759
FED HM LN PC POOL G61844	3.50	8/1/2046	14,989,218	16,082,279	14,671,585
FED HM LN PC POOL G61932	3.50	6/1/2048	63,979,912	67,495,167	62,621,974
FED HM LN PC POOL G61942	3.50	3/1/2048	7,780,832	7,943,012	7,615,795
FED HM LN PC POOL G61949	4.00	2/1/2049	14,582,289	16,334,306	14,662,100
FED HM LN PC POOL G67710	3.50	3/1/2048	117,503,397	125,963,093	114,961,482
FED HM LN PC POOL G67719	4.50	1/1/2049	22,995,891	24,142,926	23,524,927
FED HM LN PC POOL J05659	5.00	9/1/2022	1,222	1,228	1,255
FED HM LN PC POOL J06787	5.00	1/1/2023	1,527	1,531	1,568
FED HM LN PC POOL J06806	5.00	2/1/2023	237	236	243
FED HM LN PC POOL J06832	5.00	1/1/2023	34	34	35
FED HM LN PC POOL J06857	5.00	1/1/2023	119	120	123
FED HM LN PC POOL J07005	5.00	2/1/2023	936	934	962
FED HM LN PC POOL J07046	5.00	2/1/2023	337	338	346
FED HM LN PC POOL J07161	5.00	3/1/2023	5,949	6,034	6,110
FED HM LN PC POOL J07567	5.00	4/1/2023	2,838	2,892	2,915
FED HM LN PC POOL J07575	5.00	4/1/2023	2,154	2,162	2,212
FED HM LN PC POOL J07704	5.00	4/1/2023	996	1,011	1,023
FED HM LN PC POOL J07844	5.00	5/1/2023	146	148	150
FED HM LN PC POOL J07891	5.00	5/1/2023	2,770	2,781	2,844
FED HM LN PC POOL J07926	5.00	5/1/2023	2,189	2,198	2,248
FED HM LN PC POOL J08023	5.00	7/1/2023	45,903	46,124	47,143
FED HM LN PC POOL J08112	5.00	6/1/2023	736	739	756
FED HM LN PC POOL J08160	5.00	12/1/2022	165	167	170
FED HM LN PC POOL J08266	5.00	7/1/2023	7,964	8,002	8,179
FED HM LN PC POOL J08657	5.00	9/1/2023	6,689	6,722	6,870
FED HM LN PC POOL J09312	5.00	2/1/2024	7,120	7,174	7,319
FED HM LN PC POOL J11138	5.00	11/1/2024	1,861	1,918	1,913
FED HM LN PC POOL J11372	5.00	12/1/2024	866	875	891
FED HM LN PC POOL J12421	5.00	6/1/2025	25,599	26,468	26,334
FED HM LN PC POOL J16528	4.00	8/1/2026	204,681	213,143	207,062
FED HM LN PC POOL K39023	6.50	1/1/2048	710,362	723,289	714,666
FED HM LN PC POOL Q00054	5.00	4/1/2041	432	485	442
FED HM LN PC POOL Q00265	4.50	4/1/2041	4,642,744	5,206,341	4,796,697
FED HM LN PC POOL Q00284	4.50	4/1/2041	576,141	609,780	595,244
FED HM LN PC POOL Q00627	5.00	5/1/2041	6,107	6,686	6,253
FED HM LN PC POOL Q00704	4.50	5/1/2041	136,117	150,859	140,289
FED HM LN PC POOL Q01226	5.00	6/1/2041	2,810	3,137	2,887
FED HM LN PC POOL Q01300	4.50	6/1/2036	786,416	869,024	807,462
FED HM LN PC POOL Q01559	4.50	6/1/2041	11,482	12,070	11,838
FED HM LN PC POOL Q01561	4.50	6/1/2041	510,627	540,527	527,540

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FED HM LN PC POOL Q01722	5.00	7/1/2041	1,481,411	1,641,382	1,548,113
FED HM LN PC POOL Q01919	4.50	7/1/2041	610,404	674,359	630,477
FED HM LN PC POOL Q01982	4.50	7/1/2041	18,287	19,373	18,894
FED HM LN PC POOL Q02376	4.50	8/1/2041	267,866	283,794	276,742
FED HM LN PC POOL Q02459	4.50	8/1/2041	477,795	529,116	489,524
FED HM LN PC POOL Q02481	4.50	7/1/2041	241,825	262,201	244,866
FED HM LN PC POOL Q02546	4.50	8/1/2041	169,980	186,104	172,068
FED HM LN PC POOL Q02570	4.50	8/1/2041	314,852	345,357	318,865
FED HM LN PC POOL Q02592	4.50	8/1/2041	255,012	270,176	263,470
FED HM LN PC POOL Q02645	5.00	8/1/2041	439,359	497,526	455,126
FED HM LN PC POOL Q02662	4.50	8/1/2041	108,875	115,350	112,196
FED HM LN PC POOL Q02663	4.50	8/1/2041	22,670	24,001	23,360
FED HM LN PC POOL Q02674	4.50	8/1/2041	505,615	560,700	518,715
FED HM LN PC POOL Q02716	4.50	8/1/2036	906,803	1,002,465	936,793
FED HM LN PC POOL Q02718	4.50	8/1/2036	1,724,425	1,906,338	1,781,389
FED HM LN PC POOL Q02775	4.50	8/1/2041	31,557	33,434	32,518
FED HM LN PC POOL Q02776	4.50	8/1/2041	6,648	7,038	6,850
FED HM LN PC POOL Q02791	4.50	8/1/2041	183,323	196,767	184,418
FED HM LN PC POOL Q02833	4.50	8/1/2041	15,940	17,448	16,208
FED HM LN PC POOL Q02930	4.50	8/1/2041	680,763	754,899	695,501
FED HM LN PC POOL Q02982	5.00	8/1/2041	95,254	104,142	97,425
FED HM LN PC POOL Q03009	4.50	9/1/2041	704,984	746,965	727,630
FED HM LN PC POOL Q03039	4.50	9/1/2041	365,912	401,273	378,038
FED HM LN PC POOL Q03089	4.50	9/1/2041	807,116	895,060	831,611
FED HM LN PC POOL Q03090	4.50	9/1/2041	374,046	396,320	386,436
FED HM LN PC POOL Q03147	5.00	9/1/2041	80,546	87,679	82,381
FED HM LN PC POOL Q03232	4.50	9/1/2041	627,293	689,982	646,342
FED HM LN PC POOL Q03240	4.50	9/1/2041	121,643	128,796	122,369
FED HM LN PC POOL Q03339	4.00	9/1/2041	516,827	565,764	523,201
FED HM LN PC POOL Q03457	4.50	9/1/2041	744,031	787,784	767,296
FED HM LN PC POOL Q03516	4.50	9/1/2041	1,721,184	1,906,796	1,773,232
FED HM LN PC POOL Q03550	4.50	9/1/2041	190,680	205,250	191,820
FED HM LN PC POOL Q03580	4.50	9/1/2041	50,644	53,252	51,814
FED HM LN PC POOL Q03643	4.50	10/1/2041	1,815,361	1,923,611	1,874,576
FED HM LN PC POOL Q03645	4.50	9/1/2036	1,721,105	1,902,816	1,777,979
FED HM LN PC POOL Q03779	4.50	7/1/2041	666,236	728,546	686,431
FED HM LN PC POOL Q03805	4.50	10/1/2041	10,628,945	11,787,432	10,974,210
FED HM LN PC POOL Q04141	4.50	10/1/2041	1,475,572	1,636,436	1,523,558
FED HM LN PC POOL Q04220	4.50	10/1/2041	16,447	17,295	16,645
FED HM LN PC POOL Q04296	4.50	11/1/2041	53,264	56,404	54,931
FED HM LN PC POOL Q04368	4.00	11/1/2041	14,020	15,355	14,081
FED HM LN PC POOL Q04441	4.00	11/1/2041	2,017,969	2,211,159	2,042,863
FED HM LN PC POOL Q04442	4.50	11/1/2041	4,955,859	5,496,195	5,103,726
FED HM LN PC POOL Q04448	5.00	11/1/2041	197,188	215,872	201,708
FED HM LN PC POOL Q04643	5.00	11/1/2041	399,683	434,087	411,973
FED HM LN PC POOL Q04660	4.50	11/1/2041	217,222	230,032	219,837
FED HM LN PC POOL Q04663	5.00	11/1/2041	92,209	100,772	94,305
FED HM LN PC POOL Q04674	4.00	12/1/2041	144,846	156,809	146,635
FED HM LN PC POOL Q04741	4.50	11/1/2041	1,137,440	1,261,458	1,163,268

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FED HM LN PC POOL Q04789	4.50	11/1/2041	324,941	341,718	328,308
FED HM LN PC POOL Q05168	4.00	12/1/2041	4,519,216	4,943,733	4,574,995
FED HM LN PC POOL Q05451	4.00	1/1/2042	4,122,110	4,516,124	4,172,996
FED HM LN PC POOL Q05535	3.50	1/1/2042	759,769	842,845	751,922
FED HM LN PC POOL Q05599	4.00	1/1/2042	2,994,911	3,143,111	3,031,863
FED HM LN PC POOL Q05601	4.00	1/1/2042	1,812,687	1,959,316	1,835,089
FED HM LN PC POOL Q05692	4.00	1/1/2042	2,534,340	2,777,442	2,565,625
FED HM LN PC POOL Q05711	4.50	1/1/2042	349,897	370,586	353,649
FED HM LN PC POOL Q05717	3.50	1/1/2042	422,741	463,039	415,817
FED HM LN PC POOL Q05942	4.00	2/1/2042	1,413,974	1,549,665	1,431,413
FED HM LN PC POOL Q05962	4.00	1/1/2042	1,035,630	1,134,289	1,048,413
FED HM LN PC POOL Q07480	4.00	4/1/2042	7,157,140	7,534,573	7,245,540
FED HM LN PC POOL Q08126	4.50	5/1/2042	283,485	303,866	286,315
FED HM LN PC POOL Q08550	3.50	5/1/2042	170,550	165,984	167,421
FED HM LN PC POOL Q08862	3.50	6/1/2042	8,310	8,670	8,174
FED HM LN PC POOL Q09850	4.00	8/1/2042	382,663	419,464	383,973
FED HM LN PC POOL Q10056	4.50	8/1/2042	528,358	566,494	535,144
FED HM LN PC POOL Q10392	3.50	8/1/2042	13,807,370	14,356,363	13,581,209
FED HM LN PC POOL Q10670	4.00	8/1/2042	414,093	448,934	416,209
FED HM LN PC POOL Q10971	3.50	9/1/2042	525,345	524,538	515,710
FED HM LN PC POOL Q11004	4.00	9/1/2042	1,901,491	2,084,440	1,921,540
FED HM LN PC POOL Q11005	3.50	9/1/2042	3,443,722	3,438,432	3,387,307
FED HM LN PC POOL Q11207	3.50	9/1/2042	545,025	581,351	536,108
FED HM LN PC POOL Q11218	3.50	9/1/2042	352,805	346,579	347,026
FED HM LN PC POOL Q12191	3.50	10/1/2042	225,664	242,128	221,967
FED HM LN PC POOL Q12276	3.50	10/1/2042	1,980,933	2,134,467	1,950,369
FED HM LN PC POOL Q12858	3.50	11/1/2042	406,064	436,146	399,712
FED HM LN PC POOL Q13268	4.50	10/1/2042	706,678	757,816	722,590
FED HM LN PC POOL Q13756	4.50	10/1/2042	166,174	174,880	168,088
FED HM LN PC POOL Q14010	3.50	12/1/2042	846,495	912,785	832,646
FED HM LN PC POOL Q14672	3.50	1/1/2043	739,439	797,345	727,418
FED HM LN PC POOL Q14864	3.50	1/1/2043	6,740	7,267	6,629
FED HM LN PC POOL Q15105	3.50	2/1/2043	777,173	775,972	764,456
FED HM LN PC POOL Q15287	3.50	1/1/2043	139,398	139,183	137,291
FED HM LN PC POOL Q15499	3.50	2/1/2043	1,827,318	1,970,410	1,797,410
FED HM LN PC POOL Q16336	3.50	3/1/2043	1,511,985	1,630,415	1,487,232
FED HM LN PC POOL Q16644	3.50	3/1/2043	9,995	10,778	9,831
FED HM LN PC POOL Q16849	4.00	4/1/2043	1,043,079	1,130,506	1,051,453
FED HM LN PC POOL Q17192	3.50	4/1/2043	2,267,804	2,445,587	2,230,709
FED HM LN PC POOL Q17550	3.50	4/1/2043	744,903	801,918	731,238
FED HM LN PC POOL Q17648	3.50	4/1/2043	6,260	6,191	6,157
FED HM LN PC POOL Q18134	3.50	5/1/2043	3,271,620	3,419,458	3,214,878
FED HM LN PC POOL Q18479	4.00	5/1/2043	1,081,901	1,186,016	1,088,433
FED HM LN PC POOL Q18499	4.00	5/1/2043	1,552,107	1,679,484	1,571,263
FED HM LN PC POOL Q19289	4.00	6/1/2043	888,113	961,019	895,238
FED HM LN PC POOL Q20131	3.50	7/1/2043	2,653	2,857	2,610
FED HM LN PC POOL Q21243	3.50	8/1/2043	179,485	188,294	176,546
FED HM LN PC POOL Q22089	4.00	10/1/2043	878,865	962,021	881,043
FED HM LN PC POOL Q22593	4.00	10/1/2043	2,642,984	2,897,724	2,664,158

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FED HM LN PC POOL Q22663	4.00	10/1/2043	165,174	175,682	165,290
FED HM LN PC POOL Q23277	4.00	12/1/2043	251,444	266,983	250,230
FED HM LN PC POOL Q23332	4.00	12/1/2043	880,613	965,549	878,965
FED HM LN PC POOL Q23341	4.00	11/1/2043	835,398	914,702	842,099
FED HM LN PC POOL Q24189	4.00	1/1/2039	1,043,584	1,141,670	1,056,439
FED HM LN PC POOL Q24519	4.00	1/1/2044	731,911	801,308	735,814
FED HM LN PC POOL Q24521	4.00	1/1/2044	512,438	551,905	510,111
FED HM LN PC POOL Q24754	4.00	2/1/2039	400,385	437,206	402,426
FED HM LN PC POOL Q25223	4.00	3/1/2039	597,196	653,384	600,668
FED HM LN PC POOL Q26024	4.00	5/1/2039	355,673	384,856	354,497
FED HM LN PC POOL Q29009	4.00	10/1/2039	207,681	222,405	206,738
FED HM LN PC POOL Q29056	4.00	10/1/2044	61,427	63,834	61,919
FED HM LN PC POOL Q29974	4.00	11/1/2039	446,139	488,155	444,655
FED HM LN PC POOL Q30023	3.50	11/1/2044	63,583	66,929	62,927
FED HM LN PC POOL Q30380	4.00	12/1/2039	90,371	97,388	89,711
FED HM LN PC POOL Q31111	3.50	1/1/2045	41,902	44,031	41,035
FED HM LN PC POOL Q32954	3.00	4/1/2045	44,922	47,422	42,625
FED HM LN PC POOL Q33094	3.50	5/1/2045	225	240	219
FED HM LN PC POOL Q33538	4.00	5/1/2045	1,258,993	1,351,473	1,269,097
FED HM LN PC POOL Q33712	3.50	5/1/2045	219,781	230,796	215,104
FED HM LN PC POOL Q33839	3.50	6/1/2045	7,749,891	8,269,550	7,572,975
FED HM LN PC POOL Q33925	4.00	6/1/2045	98,572	107,005	99,362
FED HM LN PC POOL Q34077	3.50	6/1/2041	666,320	710,492	655,030
FED HM LN PC POOL Q34167	4.00	6/1/2045	234,467	254,933	236,346
FED HM LN PC POOL Q34469	4.00	6/1/2045	688,176	740,009	686,212
FED HM LN PC POOL Q34781	4.00	7/1/2045	2,743,802	2,979,752	2,765,799
FED HM LN PC POOL Q34871	3.50	7/1/2045	1,148,137	1,233,237	1,125,528
FED HM LN PC POOL Q34896	3.50	7/1/2040	1,908,806	2,047,889	1,879,946
FED HM LN PC POOL Q34954	3.50	7/1/2045	1,181,941	1,265,175	1,159,642
FED HM LN PC POOL Q34967	4.00	7/1/2045	129,578	135,610	130,362
FED HM LN PC POOL Q35069	4.00	8/1/2045	1,922	2,089	1,934
FED HM LN PC POOL Q35511	3.50	8/1/2040	6,968,926	7,493,963	6,863,548
FED HM LN PC POOL Q36624	3.50	10/1/2045	3,380,414	3,609,279	3,308,316
FED HM LN PC POOL Q36970	4.00	10/1/2045	271,293	293,777	272,932
FED HM LN PC POOL Q37418	3.50	11/1/2045	9,330,962	9,908,449	9,132,099
FED HM LN PC POOL Q37485	3.00	11/1/2045	26,201	27,638	24,816
FED HM LN PC POOL Q37993	4.00	12/1/2045	642,571	672,293	646,454
FED HM LN PC POOL Q38945	4.00	2/1/2046	57,078	61,218	57,500
FED HM LN PC POOL Q39499	4.00	3/1/2046	57,060	61,806	57,518
FED HM LN PC POOL Q40366	3.50	5/1/2046	245,114	259,693	239,529
FED HM LN PC POOL Q40927	4.00	6/1/2046	509,649	529,819	506,447
FED HM LN PC POOL Q41537	3.00	7/1/2046	3,408,608	3,592,862	3,228,131
FED HM LN PC POOL Q41898	3.50	7/1/2046	428,480	452,400	419,346
FED HM LN PC POOL Q42089	4.00	7/1/2046	101,461	105,486	101,526
FED HM LN PC POOL Q42278	3.50	8/1/2046	46,358	48,981	45,301
FED HM LN PC POOL Q43428	3.00	8/1/2046	2,197,463	2,317,704	2,081,975
FED HM LN PC POOL Q43618	3.00	10/1/2046	368,384	388,441	348,628
FED HM LN PC POOL Q43734	3.00	10/1/2046	477,810	503,843	450,547
FED HM LN PC POOL Q44033	3.00	11/1/2046	3,565,403	3,747,890	3,365,821

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FED HM LN PC POOL Q44452	3.00	11/1/2046	509,561	536,513	482,137
FED HM LN PC POOL Q44569	3.00	11/1/2046	171,816	180,698	162,406
FED HM LN PC POOL Q44652	3.00	12/1/2046	2,334,361	2,462,518	2,211,108
FED HM LN PC POOL Q44655	3.00	12/1/2046	309,848	326,604	293,296
FED HM LN PC POOL Q44663	3.00	11/1/2046	5,852,369	6,169,514	5,545,800
FED HM LN PC POOL Q44665	3.00	11/1/2046	909,487	957,303	860,902
FED HM LN PC POOL Q44813	3.00	12/1/2046	32,469	34,225	30,755
FED HM LN PC POOL Q45094	3.00	12/1/2046	97,202	102,466	92,190
FED HM LN PC POOL Q45176	3.00	1/1/2047	75,274	79,375	71,331
FED HM LN PC POOL Q45199	4.00	1/1/2047	66,606	71,798	67,067
FED HM LN PC POOL Q45252	3.00	1/1/2047	1,196,524	1,261,615	1,132,855
FED HM LN PC POOL Q45511	3.00	1/1/2047	54,151	57,067	51,225
FED HM LN PC POOL Q45638	3.00	1/1/2047	310,238	326,856	293,659
FED HM LN PC POOL Q45644	3.00	1/1/2047	4,958,361	5,225,062	4,692,414
FED HM LN PC POOL Q45735	3.00	1/1/2047	18,652,545	19,636,501	17,656,325
FED HM LN PC POOL Q45872	3.00	1/1/2047	385,804	406,093	365,207
FED HM LN PC POOL Q45878	3.00	12/1/2046	2,608,897	2,746,589	2,466,052
FED HM LN PC POOL Q45930	3.00	2/1/2047	28,429	29,950	26,911
FED HM LN PC POOL Q46241	3.00	1/1/2047	154,855	163,817	146,708
FED HM LN PC POOL Q46272	3.00	2/1/2047	9,381,964	9,880,890	8,878,852
FED HM LN PC POOL Q46441	3.00	2/1/2047	2,018,424	2,126,482	1,911,446
FED HM LN PC POOL Q47342	3.50	4/1/2047	1,696,230	1,820,600	1,660,030
FED HM LN PC POOL Q48181	4.00	5/1/2047	5,256	5,604	5,249
FED HM LN PC POOL Q49356	3.50	7/1/2047	12,413,167	13,324,485	12,148,268
FED HM LN PC POOL Q49485	3.50	7/1/2047	4,687,154	5,014,597	4,587,121
FED HM LN PC POOL Q49504	3.50	7/1/2047	17,400,359	18,210,237	17,028,866
FED HM LN PC POOL Q49901	3.50	8/1/2047	10,890,660	11,207,630	10,658,221
FED HM LN PC POOL Q50827	3.50	9/1/2047	14,215,148	15,260,654	13,911,697
FED HM LN PC POOL Q50920	3.50	9/1/2047	3,896,859	4,184,157	3,807,920
FED HM LN PC POOL Q51044	3.50	9/1/2047	820,888	871,467	803,365
FED HM LN PC POOL Q51109	3.50	10/1/2047	586,807	570,487	574,284
FED HM LN PC POOL Q51334	4.00	10/1/2047	54,749	55,530	54,918
FED HM LN PC POOL Q51789	4.00	11/1/2047	4,263,316	4,625,558	4,279,068
FED HM LN PC POOL Q51914	3.50	11/1/2047	184,375	179,245	180,171
FED HM LN PC POOL Q52081	3.50	11/1/2047	271,723	264,200	265,926
FED HM LN PC POOL Q52189	3.50	11/1/2047	311,671	303,000	305,030
FED HM LN PC POOL Q52315	4.00	11/1/2047	9,507,362	10,649,952	9,559,902
FED HM LN PC POOL Q52554	4.00	11/1/2047	920,145	982,353	922,891
FED HM LN PC POOL Q52562	3.50	12/1/2047	729,723	709,412	714,159
FED HM LN PC POOL Q52890	3.50	12/1/2047	4,563,643	4,709,154	4,457,856
FED HM LN PC POOL Q53286	3.50	1/1/2048	1,198,985	1,226,284	1,173,386
FED HM LN PC POOL Q53313	3.50	1/1/2048	22,690,261	24,060,129	22,205,995
FED HM LN PC POOL Q53499	4.00	1/1/2048	4,032,041	4,357,926	4,046,954
FED HM LN PC POOL Q53500	3.50	1/1/2048	17,585,072	18,884,402	17,209,681
FED HM LN PC POOL Q53571	3.50	1/1/2048	262,078	254,780	256,341
FED HM LN PC POOL Q53987	3.50	2/1/2048	17,089,480	18,329,454	16,724,729
FED HM LN PC POOL Q53996	3.50	2/1/2048	1,964,028	2,108,046	1,922,090
FED HM LN PC POOL Q54231	3.50	2/1/2048	8,403,036	8,943,276	8,223,687
FED HM LN PC POOL Q54233	3.50	2/1/2048	3,154,337	3,385,481	3,086,992

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FED HM LN PC POOL Q54554	3.50	2/1/2048	6,115,922	6,546,196	5,980,315
FED HM LN PC POOL Q54556	3.50	3/1/2048	3,367,807	3,615,940	3,290,315
FED HM LN PC POOL Q54646	3.50	3/1/2048	131,400	127,792	128,598
FED HM LN PC POOL Q54667	4.00	3/1/2048	1,157,359	1,231,736	1,159,484
FED HM LN PC POOL Q54740	3.50	3/1/2048	224,795	218,531	220,005
FED HM LN PC POOL Q54743	3.50	3/1/2048	3,578,792	3,479,555	3,499,799
FED HM LN PC POOL Q54748	3.50	3/1/2048	7,171,609	7,691,189	7,009,603
FED HM LN PC POOL Q54754	3.50	3/1/2048	4,086,546	4,383,505	3,999,345
FED HM LN PC POOL Q54783	3.50	3/1/2048	3,646,349	3,909,500	3,561,702
FED HM LN PC POOL Q54812	3.50	3/1/2048	25,077,668	26,836,179	24,542,520
FED HM LN PC POOL Q54832	3.50	3/1/2048	4,706,211	4,575,712	4,603,898
FED HM LN PC POOL Q54925	4.00	3/1/2048	3,276,778	3,526,737	3,282,815
FED HM LN PC POOL Q55052	3.50	4/1/2048	1,131,092	1,099,560	1,106,954
FED HM LN PC POOL Q55220	3.50	4/1/2048	322,004	313,027	315,136
FED HM LN PC POOL Q55303	4.00	4/1/2048	26,082,475	28,127,566	26,138,534
FED HM LN PC POOL Q55650	3.50	4/1/2048	271,458	263,890	265,560
FED HM LN PC POOL Q56064	4.00	5/1/2048	58,491	62,186	58,522
FED HM LN PC POOL Q56195	4.00	5/1/2048	898,356	911,209	893,898
FED HM LN PC POOL Q56225	3.50	5/1/2048	694,155	674,796	677,355
FED HM LN PC POOL Q56369	3.50	5/1/2048	6,616,566	6,432,949	6,465,611
FED HM LN PC POOL Q57797	4.00	8/1/2048	952,018	965,655	953,768
FED HM LN PC POOL Q57834	4.00	8/1/2048	42,708,401	45,803,326	42,787,009
FED HM LN PC POOL Q58277	3.50	9/1/2048	1,115,753	1,084,588	1,089,914
FED HM LN PC POOL Q58413	4.00	9/1/2048	13,006,652	13,216,962	13,030,585
FED HM LN PC POOL Q58478	4.00	9/1/2048	24,515,000	26,290,686	24,526,750
FED HM LN PC POOL Q58648	4.00	9/1/2048	2,804,093	2,849,052	2,809,257
FED HM LN PC POOL Q58741	4.00	9/1/2048	1,560,636	1,673,993	1,563,509
FED HM LN PC POOL Q58806	4.00	8/1/2048	689,665	696,870	689,996
FED HM LN PC POOL Q58974	4.00	10/1/2048	1,387,850	1,393,581	1,390,409
FED HM LN PC POOL Q59044	4.50	9/1/2048	18,066,136	18,604,070	18,456,770
FED HM LN PC POOL Q59065	4.00	10/1/2048	22,676,162	22,769,806	22,687,064
FED HM LN PC POOL Q59077	4.00	10/1/2048	3,453,164	3,467,424	3,454,824
FED HM LN PC POOL Q59367	4.00	10/1/2048	7,772,447	7,802,321	7,786,778
FED HM LN PC POOL Q59742	4.00	11/1/2048	28,798,585	28,975,741	28,812,430
FED HM LN PC POOL Q59962	3.50	7/1/2048	28,497,614	29,439,558	27,846,842
FED HM LN PC POOL Q63540	3.50	5/1/2049	2,391,030	2,470,190	2,328,149
FED HM LN PC POOL QA0958	3.00	7/1/2049	2,671,280	2,832,972	2,505,267
FED HM LN PC POOL QA1204	3.00	7/1/2049	7,510,964	7,572,831	7,036,561
FED HM LN PC POOL QA1207	3.00	7/1/2049	6,885,026	6,949,493	6,455,755
FED HM LN PC POOL QA4907	3.00	6/1/2049	3,466,185	3,593,409	3,277,136
FED HM LN PC POOL QA5410	3.00	12/1/2049	831,425	842,210	776,526
FED HM LN PC POOL QB2765	2.50	9/1/2050	20,359,053	21,423,651	18,363,580
FED HM LN PC POOL QB6834	2.50	12/1/2050	13,458,117	14,158,161	12,126,408
FED HM LN PC POOL QB6890	2.00	12/1/2050	39,999	34,773	34,861
FED HM LN PC POOL QB7011	2.50	12/1/2050	7,832,061	8,104,790	7,059,465
FED HM LN PC POOL QB7592	2.50	1/1/2051	31,325,986	32,811,347	28,229,561
FED HM LN PC POOL QB7982	2.50	1/1/2051	103,625,221	108,939,214	93,366,209
FED HM LN PC POOL QB8063	2.50	1/1/2051	7,861,277	8,246,299	7,082,998
FED HM LN PC POOL QB8296	2.00	2/1/2051	415,369	361,286	361,984

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FED HM LN PC POOL QB8670	2.50	2/1/2051	26,517,443	27,871,075	23,892,134
FED HM LN PC POOL QB9901	2.50	3/1/2051	2,288,659	2,063,578	2,062,106
FED HM LN PC POOL QC0462	2.00	4/1/2051	20,164,207	20,285,132	17,578,694
FED HM LN PC POOL QC1643	2.50	4/1/2051	1,278,805	1,328,340	1,157,568
FED HM LN PC POOL QC1698	2.50	3/1/2051	1,005,512	1,044,457	918,047
FED HM LN PC POOL QC1899	1.50	5/1/2046	20,693,792	20,447,635	17,459,493
FED HM LN PC POOL QC2170	1.50	5/1/2051	4,059,909	3,996,889	3,374,616
FED HM LN PC POOL QC2177	1.50	5/1/2051	2,361,982	2,325,496	1,963,294
FED HM LN PC POOL QC3654	2.50	7/1/2051	1,186,924	1,070,192	1,069,416
FED HM LN PC POOL QC5537	2.50	8/1/2051	30,435,319	31,560,202	27,421,936
FED HM LN PC POOL QC6342	2.50	9/1/2051	11,132,556	11,552,511	10,030,287
FED HM LN PC POOL QC7270	2.50	9/1/2051	21,720,845	22,535,268	19,570,356
FED HM LN PC POOL QC7472	2.50	9/1/2051	1,275,331	1,149,903	1,148,298
FED HM LN PC POOL QC9224	2.00	10/1/2051	3,053,766	2,928,126	2,662,163
FED HM LN PC POOL QC9251	2.50	10/1/2051	12,717,211	11,466,474	11,450,300
FED HM LN PC POOL QC9561	2.50	11/1/2051	1,550,052	1,397,604	1,395,635
FED HM LN PC POOL QC9944	2.50	11/1/2051	3,282,780	2,959,917	2,955,735
FED HM LN PC POOL QD0293	2.50	11/1/2051	479,202	432,072	431,760
FED HM LN PC POOL QD0505	2.50	11/1/2051	5,572,909	5,024,811	5,017,722
FED HM LN PC POOL QD1451	1.50	11/1/2051	29,124,937	28,540,360	24,208,656
FED HM LN PC POOL QD1626	2.50	12/1/2051	1,000,000	901,649	900,373
FED HM LN PC POOL QD2068	2.00	12/1/2051	103,879,486	103,465,187	90,558,442
FED HM LN PC POOL QD2923	2.50	12/1/2051	12,201,101	11,001,113	10,985,458
FED HM LN PC POOL QD3226	2.50	12/1/2051	9,054,108	8,163,629	8,152,326
FED HM LN PC POOL QD5035	2.00	1/1/2052	30,147,332	26,221,048	26,197,112
FED HM LN PC POOL QD6061	2.00	1/1/2052	32,711,409	31,978,280	28,516,186
FED HM LN PC POOL QD6064	2.00	2/1/2052	12,616,938	12,330,269	10,998,830
FED HM LN PC POOL QD6065	2.50	2/1/2052	17,698,875	17,728,183	15,950,538
FED HM LN PC POOL QD6081	3.00	2/1/2052	19,500,211	19,953,788	18,198,323
FED HM LN PC POOL QD6091	3.00	1/1/2052	19,474,291	19,949,745	18,174,151
FED HM LN PC POOL QD6092	2.50	1/1/2052	25,658,091	25,665,007	23,118,399
FED HM LN PC POOL QD6129	2.00	2/1/2052	893,610	777,250	778,728
FED HM LN PC POOL QD6781	2.00	2/1/2052	2,032,078	1,766,539	1,771,458
FED HM LN PC POOL QD7087	2.00	2/1/2052	40,381	35,104	35,202
FED HM LN PC POOL QD7338	2.00	2/1/2052	46,770	44,951	40,772
FED HM LN PC POOL QD7854	2.00	3/1/2052	56,610,981	49,193,112	49,192,933
FED HM LN PC POOL QD8418	2.00	3/1/2052	397,879	383,492	346,972
FED HM LN PC POOL QD8748	2.50	3/1/2052	1,409,869	1,271,205	1,270,311
FED HM LN PC POOL QD9046	2.00	3/1/2052	135,762	118,021	118,350
FED HM LN PC POOL QD9658	2.00	2/1/2052	97,499	84,803	84,994
FED HM LN PC POOL QD9686	2.50	3/1/2052	1,129,503	1,018,414	1,017,631
FED HM LN PC POOL QD9879	2.50	3/1/2052	1,251,339	1,128,267	1,126,697
FED HM LN PC POOL QE0025	2.50	4/1/2052	1,363,885	1,229,744	1,228,877
FED HM LN PC POOL QE0327	2.50	4/1/2052	687,346	619,636	619,307
FED HM LN PC POOL QE0416	2.00	4/1/2052	792,086	688,946	690,499
FED HM LN PC POOL QE0761	3.00	4/1/2052	6,187,269	5,772,008	5,774,186
FED HM LN PC POOL QE0827	2.00	4/1/2052	149,389	129,936	130,228
FED HM LN PC POOL QE0958	2.00	3/1/2052	600,631	522,366	521,921
FED HM LN PC POOL QE2101	2.50	4/1/2052	1,103,586	995,046	994,351

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FED HM LN PC POOL QE2310	2.50	4/1/2052	1,150,356	1,037,215	1,036,491
FED HM LN PC POOL QE2317	2.50	4/1/2052	102,613	92,521	92,456
FED HM LN PC POOL QE2318	2.00	3/1/2052	1,999,998	1,743,538	1,743,490
FED HM LN PC POOL QE3245	2.50	5/1/2052	1,229,799	1,108,844	1,108,066
FED HM LN PC POOL QE3246	2.00	6/1/2052	715,690	622,496	621,771
FED HM LN PC POOL QE4020	2.00	6/1/2052	8,999,100	7,863,077	7,844,938
FED HM LN PC POOL QE4036	3.00	6/1/2052	35,043,515	32,958,028	32,703,819
FED HM LN PC POOL QE4038	3.00	6/1/2052	19,673,051	18,352,674	18,359,566
FED HM LN PC POOL QK0571	2.00	12/1/2040	31,356,828	32,550,809	28,031,708
FED HM LN PC POOL QK0575	2.00	12/1/2040	23,396,372	24,287,241	20,915,368
FED HM LN PC POOL QK0599	2.00	1/1/2041	29,300,308	30,416,359	26,193,257
FED HM LN PC POOL QK0839	2.00	6/1/2041	27,396,810	27,972,426	24,491,121
FED HM LN PC POOL QK1092	2.50	9/1/2041	13,276,809	13,855,600	12,219,114
FED HM LN PC POOL QK1219	2.50	11/1/2041	21,750,991	22,541,516	20,018,161
FED HM LN PC POOL QK1278	2.50	1/1/2042	16,624,718	17,137,490	15,300,266
FED HM LN PC POOL QK1374	2.00	2/1/2042	41,087,879	36,860,970	36,729,190
FED HM LN PC POOL QK1389	2.00	2/1/2042	23,438,793	21,060,263	20,952,419
FED HM LN PC POOL QK1392	2.50	2/1/2042	36,381,893	36,642,659	33,484,374
FED HM LN PC POOL QK1393	2.00	2/1/2042	5,492,703	4,927,642	4,910,041
FED HM LN PC POOL QK1406	2.50	3/1/2042	48,739,885	48,373,204	44,858,358
FED HM LN PC POOL QK1424	3.00	3/1/2042	24,752,180	25,291,255	23,457,880
FED HM LN PC POOL QN0410	2.50	8/1/2034	7,187,359	7,520,711	6,900,115
FED HM LN PC POOL QN0421	2.50	8/1/2034	4,552,836	4,755,131	4,370,907
FED HM LN PC POOL QN0571	2.00	9/1/2034	694,306	718,927	652,278
FED HM LN PC POOL QN2507	2.00	6/1/2035	595,485	614,919	556,449
FED HM LN PC POOL QN2792	2.00	7/1/2035	517,988	538,216	484,056
FED HM LN PC POOL QN4224	2.00	11/1/2035	19,353,486	20,014,369	18,085,452
FED HM LN PC POOL QN4326	2.00	11/1/2035	759,591	783,759	710,717
FED HM LN PC POOL QN4409	2.00	12/1/2035	266,959	277,418	249,946
FED HM LN PC POOL QN4543	2.00	12/1/2035	871,738	905,892	815,676
FED HM LN PC POOL QN4544	2.00	12/1/2035	941,100	977,972	881,161
FED HM LN PC POOL QN5653	2.00	3/1/2036	1,763,520	1,651,226	1,647,934
FED HM LN PC POOL QN6010	2.00	4/1/2036	11,623,446	11,981,162	10,861,170
FED HM LN PC POOL QN6059	2.00	5/1/2036	14,757,434	15,211,802	13,790,296
FED HM LN PC POOL QN6062	2.00	4/1/2036	35,901,036	37,050,737	33,546,882
FED HM LN PC POOL QN6360	2.00	5/1/2036	42,174,276	43,407,250	39,410,230
FED HM LN PC POOL QN6373	2.00	6/1/2036	10,518,414	10,842,415	9,828,607
FED HM LN PC POOL QN6414	2.00	6/1/2036	8,393,712	8,652,265	7,843,619
FED HM LN PC POOL QN6427	2.00	5/1/2036	1,956,776	2,014,054	1,828,449
FED HM LN PC POOL QN9031	2.00	1/1/2037	108,374,780	111,042,307	101,267,466
FED HM LN PC POOL QN9439	1.50	2/1/2037	436,065	398,322	396,958
FED HM LN PC POOL QN9700	1.50	3/1/2037	6,355,434	5,805,342	5,785,565
FED HM LN PC POOL QN9766	1.50	3/1/2037	821,056	749,990	747,418
FED HM LN PC POOL QN9821	1.50	4/1/2037	1,017,013	928,984	926,112
FED HM LN PC POOL QN9910	1.50	4/1/2037	122,269	111,686	111,343
FED HM LN PC POOL QN9915	2.00	4/1/2037	1,625,715	1,522,174	1,519,137
FED HM LN PC POOL QO0013	1.50	4/1/2037	2,302,484	2,103,190	2,096,714
FED HM LN PC POOL QO0068	1.50	4/1/2037	1,466,827	1,339,865	1,335,729
FED HM LN PC POOL QO0107	1.50	4/1/2037	976,664	892,128	889,374

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FED HM LN PC POOL QO0110	2.00	4/1/2037	43,000,000	40,261,335	40,180,022
FED HM LN PC POOL QO0208	2.00	5/1/2037	11,302,246	10,582,396	10,561,034
FED HM LN PC POOL QO0241	2.00	5/1/2037	496,756	465,868	464,178
FED HM LN PC POOL QO0257	1.50	5/1/2037	1,123,769	1,026,499	1,023,326
FED HM LN PC POOL QO0277	2.00	5/1/2037	300,000	280,892	280,325
FED HM LN PC POOL QO0278	1.50	5/1/2037	236,151	215,710	215,048
FED HM LN PC POOL QO0299	2.00	5/1/2037	482,478	452,613	450,836
FED HM LN PC POOL QO0351	2.00	6/1/2037	1,520,477	1,426,360	1,420,763
FED HM LN PC POOL QO0390	2.00	6/1/2037	5,109,823	4,786,161	4,774,716
FED HM LN PC POOL QO0447	1.50	6/1/2037	1,239,821	1,132,504	1,129,007
FED HM LN PC POOL QO0449	2.00	6/1/2037	12,720,904	11,931,606	11,886,656
FED HM LN PC POOL RA2643	2.50	6/1/2050	96,155,064	99,605,756	86,683,684
FED HM LN PC POOL RA3808	2.00	10/1/2050	75,357,547	75,786,564	65,683,564
FED HM LN PC POOL RA3952	2.00	11/1/2050	52,137,190	52,434,049	45,444,175
FED HM LN PC POOL RA5247	2.00	5/1/2051	180,921,449	182,886,627	157,721,503
FED HM LN PC POOL RA5855	2.50	9/1/2051	25,955,265	26,987,679	23,385,491
FED HM LN PC POOL RA5923	2.50	9/1/2051	229,832,751	238,511,513	207,077,463
FED HM LN PC POOL RA6020	2.50	10/1/2051	211,833,601	219,524,007	190,860,649
FED HM LN PC POOL RA6051	2.50	7/1/2051	1,490,583	1,540,900	1,365,896
FED HM LN PC POOL RA6059	2.50	9/1/2051	7,474,676	7,724,470	6,849,390
FED HM LN PC POOL RA6358	2.00	12/1/2051	129,751,426	129,771,329	113,111,758
FED HM LN PC POOL RA6440	2.00	12/1/2051	241,921,072	240,956,227	210,897,095
FED HM LN PC POOL RA6508	2.00	12/1/2051	247,667,031	247,875,981	215,906,025
FED HM LN PC POOL RA6649	2.00	1/1/2052	139,818,840	137,587,244	121,886,336
FED HM LN PC POOL RA6709	2.50	2/1/2052	207,812,015	207,292,113	187,271,820
FED HM LN PC POOL RA6844	3.00	2/1/2052	3,320,150	3,384,184	3,097,591
FED HM LN PC POOL RA6845	3.00	12/1/2051	1,478,246	1,507,039	1,378,312
FED HM LN PC POOL RA6847	3.00	1/1/2052	1,218,082	1,246,038	1,137,753
FED HM LN PC POOL RA6848	3.00	1/1/2052	2,490,760	2,539,181	2,324,494
FED HM LN PC POOL RA6849	3.00	1/1/2052	7,592,059	7,738,479	7,085,180
FED HM LN PC POOL RA6973	2.00	3/1/2052	172,855,141	150,258,150	150,204,580
FED HM LN PC POOL RA7007	2.00	3/1/2052	50,572,320	48,495,252	44,086,135
FED HM LN PC POOL RA7374	3.00	5/1/2052	68,265	63,683	63,670
FED HM LN PC POOL RA7589	3.00	3/1/2052	25,193,135	23,693,878	23,511,322
FED HM LN PC POOL RB0713	2.00	12/1/2041	45,354,538	44,409,017	40,346,081
FED HM LN PC POOL RB5100	2.00	2/1/2041	65,946,160	68,238,357	58,952,691
FED HM LN PC POOL RB5111	2.00	5/1/2041	87,340,659	88,827,407	78,078,052
FED HM LN PC POOL RB5153	2.00	4/1/2042	58,707,802	52,708,617	52,314,117
FED HM LN PC POOL SB8065	1.50	7/1/2035	33,090,808	33,459,737	30,127,958
FED HM LN PC POOL SB8079	2.00	12/1/2035	723,293	748,081	675,905
FED HM LN PC POOL SB8084	2.00	1/1/2036	1,224,170	1,249,667	1,143,965
FED HM LN PC POOL SB8115	2.00	8/1/2036	100,000	93,632	93,445
FED HM LN PC POOL SB8132	2.00	12/1/2036	249,148	233,281	232,809
FED HM LN PC POOL SB8136	1.50	1/1/2037	382,337	349,245	348,051
FED HM LN PC POOL SB8144	1.50	3/1/2037	1,016,107	928,158	924,992
FED HM LN PC POOL SB8147	1.50	4/1/2037	10,528,740	9,617,415	9,584,474
FED HM LN PC POOL SB8148	2.00	4/1/2037	83,004,783	77,718,219	77,561,255
FED HM LN PC POOL SB8152	1.50	5/1/2037	28,391,561	25,934,066	25,845,427
FED HM LN PC POOL SB8157	1.50	6/1/2037	805,423	735,707	733,187

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FED HM LN PC POOL SB8158	2.00	6/1/2037	128,785,116	120,735,798	120,339,273
FED HM LN PC POOL SB8161	2.00	7/1/2037	46,298,404	43,405,579	43,262,113
FED HM LN PC POOL SB8179	1.50	6/1/2037	25,987,503	23,738,061	23,656,732
FED HM LN PC POOL SB8508	2.00	2/1/2036	46,001	43,072	43,030
FED HM LN PC POOL SD0007	3.00	3/1/2049	237,833,016	241,254,400	223,775,755
FED HM LN PC POOL SD0018	3.00	6/1/2049	52,448,508	55,109,657	49,458,562
FED HM LN PC POOL SD0039	4.00	2/1/2046	5,097,541	5,625,460	5,155,059
FED HM LN PC POOL SD0120	3.00	10/1/2049	14,262,875	14,622,603	13,515,416
FED HM LN PC POOL SD0121	3.00	10/1/2049	11,433,398	11,690,809	10,788,354
FED HM LN PC POOL SD0145	3.00	8/1/2047	59,894,721	63,099,359	56,680,321
FED HM LN PC POOL SD0563	2.50	3/1/2051	32,783,476	34,062,792	29,646,940
FED HM LN PC POOL SD0792	2.00	12/1/2051	59,815,653	58,196,046	52,145,121
FED HM LN PC POOL SD0793	2.00	12/1/2051	22,905,039	22,284,848	19,967,861
FED HM LN PC POOL SD0833	2.00	1/1/2052	88,741,107	86,550,431	77,360,330
FED HM LN PC POOL SD0851	2.50	1/1/2052	44,952,530	45,035,758	40,509,373
FED HM LN PC POOL SD0852	2.50	2/1/2052	138,305,313	138,518,710	124,642,615
FED HM LN PC POOL SD0870	2.00	2/1/2052	69,498,815	67,708,032	60,585,661
FED HM LN PC POOL SD0935	3.00	4/1/2052	409,203	381,739	382,042
FED HM LN PC POOL SD7502	3.50	7/1/2049	78,994,648	82,558,287	76,867,247
FED HM LN PC POOL SD7503	3.50	8/1/2049	131,687,556	136,440,446	129,936,624
FED HM LN PC POOL SD7504	3.50	8/1/2049	271,417,326	280,153,199	263,871,023
FED HM LN PC POOL SD7515	3.00	5/1/2050	67,080,358	72,279,504	63,355,023
FED HM LN PC POOL SD7537	2.00	3/1/2051	439,739,541	444,356,722	383,355,135
FED HM LN PC POOL SD8005	3.50	8/1/2049	250,585	256,228	245,753
FED HM LN PC POOL SD8016	3.00	10/1/2049	22,481	23,505	20,998
FED HM LN PC POOL SD8030	3.00	12/1/2049	320,365	329,392	299,231
FED HM LN PC POOL SD8176	1.50	11/1/2051	21,985,990	21,544,702	18,274,907
FED HM LN PC POOL SD8179	3.00	11/1/2051	130,748	121,973	122,019
FED HM LN PC POOL SD8181	1.50	12/1/2051	30,116,913	29,512,390	25,033,281
FED HM LN PC POOL SD8190	3.00	1/1/2052	322,301	300,670	300,936
FED HM LN PC POOL SD8193	2.00	2/1/2052	71,958,308	62,562,359	62,529,431
FED HM LN PC POOL SD8194	2.50	2/1/2052	8,965,601	8,083,038	8,070,168
FED HM LN PC POOL SD8195	3.00	2/1/2052	168,197	156,908	156,825
FED HM LN PC POOL SD8199	2.00	3/1/2052	677,949,605	618,364,092	589,114,695
FED HM LN PC POOL SD8200	2.50	3/1/2052	6,397,653	5,767,432	5,760,420
FED HM LN PC POOL SD8204	2.00	4/1/2052	157,765,466	138,009,052	137,092,662
FED HM LN PC POOL SD8205	2.50	4/1/2052	19,437,417	17,532,362	17,496,027
FED HM LN PC POOL SD8206	3.00	4/1/2052	2,081,727	1,942,011	1,942,122
FED HM LN PC POOL SD8211	2.00	5/1/2052	28,851,441	25,205,428	25,070,871
FED HM LN PC POOL SD8212	2.50	5/1/2052	999,996	901,565	900,513
FED HM LN PC POOL SD8218	2.00	6/1/2052	159,298,096	138,665,417	138,422,958
FED HM LN PC POOL SD8219	2.50	6/1/2052	145,582,043	131,635,473	131,099,699
FED HM LN PC POOL SD8220	3.00	6/1/2052	2,093,147	1,952,663	1,951,796
FED HM LN PC POOL SD8224	2.50	7/1/2052	23,620,289	21,305,287	21,265,916
FED HM LN PC POOL SD8225	3.00	7/1/2052	32,509,693	30,327,762	30,314,033
FED HM LN PC POOL SD8240	2.00	7/1/2052	1,287,543	1,119,885	1,118,817
FED HM LN PC POOL V61367	2.50	1/1/2023	31,501	31,835	31,513
FED HM LN PC POOL V61368	2.50	8/1/2023	54,777	55,777	54,695
FED HM LN PC POOL V81760	4.00	5/1/2045	6,409	6,905	6,460

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL V81932	3.50	10/1/2045	41,094,184	44,249,140	40,217,162
FED HM LN PC POOL V81990	4.00	10/1/2045	223,219	241,754	225,009
FED HM LN PC POOL V83155	4.50	4/1/2047	7,092,199	7,751,418	7,254,889
FED HM LN PC POOL V84064	3.50	12/1/2047	237,634	231,020	232,267
FED HM LN PC POOL V84479	4.50	7/1/2048	117,644,638	121,767,337	120,031,736
FED HM LN PC POOL V84887	4.50	11/1/2048	49,078,615	53,183,882	50,139,790
FED HM LN PC POOL V84888	4.50	11/1/2048	49,178,871	53,542,894	50,242,215
FED HM LN PC POOL V84889	4.50	11/1/2048	47,287,070	51,483,192	48,309,503
FED HM LN PC POOL Z60007	5.00	4/1/2023	2,459	2,526	2,514
FED HM LN PC POOL Z60008	5.00	5/1/2023	8,464	8,711	8,655
FED HM LN PC POOL Z60026	5.00	11/1/2024	18,975	19,970	19,403
FED HM LN PC POOL Z60045	5.00	1/1/2025	43,724	46,091	44,709
FED HM LN PC POOL ZA5285	3.50	3/1/2048	35,648,078	39,250,351	34,855,560
FED HM LN PC POOL ZA5405	3.00	1/1/2047	5,575,697	5,875,655	5,265,913
FED HM LN PC POOL ZA5430	3.50	5/1/2048	14,600,705	16,076,862	14,276,189
FED HM LN PC POOL ZJ1003	4.50	1/1/2041	868,368	960,612	896,284
FED HM LN PC POOL ZJ1049	4.50	1/1/2041	469,274	519,997	480,528
FED HM LN PC POOL ZK9110	3.00	12/1/2032	2,898,724	2,946,808	2,861,308
FED HM LN PC POOL ZK9223	3.00	1/1/2033	2,824,564	2,871,492	2,799,587
FED HM LN PC POOL ZL1861	4.50	8/1/2041	1,697,425	1,881,753	1,747,425
FED HM LN PC POOL ZL2183	4.50	10/1/2041	212,416	232,961	214,853
FED HM LN PC POOL ZL3023	4.00	4/1/2042	506,367	554,858	508,178
FED HM LN PC POOL ZL3122	4.00	5/1/2042	1,372,165	1,503,610	1,384,513
FED HM LN PC POOL ZL3305	4.00	7/1/2042	381,385	416,058	379,437
FED HM LN PC POOL ZL3368	4.00	7/1/2042	126,218	136,959	126,426
FED HM LN PC POOL ZL3541	4.50	8/1/2042	126,036	135,540	126,667
FED HM LN PC POOL ZL4493	3.00	12/1/2042	10,259	10,219	9,797
FED HM LN PC POOL ZL5134	3.00	3/1/2043	157,794	152,990	150,851
FED HM LN PC POOL ZM0434	3.00	11/1/2045	44,047	44,144	41,780
FED HM LN PC POOL ZM0496	3.00	11/1/2045	313,539	314,240	296,676
FED HM LN PC POOL ZM0578	3.00	12/1/2045	369,419	367,062	350,037
FED HM LN PC POOL ZM0811	3.50	2/1/2046	2,158,415	2,188,760	2,113,944
FED HM LN PC POOL ZM1274	3.50	5/1/2046	1,642,079	1,753,897	1,606,893
FED HM LN PC POOL ZM1348	3.00	7/1/2046	82,246	79,172	78,016
FED HM LN PC POOL ZM1779	3.00	9/1/2046	35,894,323	37,484,233	34,103,297
FED HM LN PC POOL ZM1825	3.00	8/1/2046	867,551	863,515	821,153
FED HM LN PC POOL ZM1979	3.00	10/1/2046	51,614	54,298	48,743
FED HM LN PC POOL ZM1991	3.00	10/1/2046	55,982	58,528	52,963
FED HM LN PC POOL ZM1998	3.00	11/1/2046	16,045	16,879	15,177
FED HM LN PC POOL ZM2089	3.00	11/1/2046	264,833	266,094	250,335
FED HM LN PC POOL ZM2161	3.00	12/1/2046	15,290,023	15,218,738	14,459,062
FED HM LN PC POOL ZM2168	3.00	11/1/2046	10,401,249	10,364,577	9,838,129
FED HM LN PC POOL ZM2195	3.00	12/1/2046	1,592,541	1,582,331	1,506,983
FED HM LN PC POOL ZM2285	3.00	12/1/2046	12,974,853	12,914,362	12,293,863
FED HM LN PC POOL ZM2296	3.50	12/1/2046	17,942	18,995	17,516
FED HM LN PC POOL ZM2365	3.00	11/1/2046	11,293	11,881	10,673
FED HM LN PC POOL ZM2428	3.00	1/1/2047	18,244	18,285	17,259
FED HM LN PC POOL ZM2429	3.00	1/1/2047	8,090,874	8,683,857	7,652,671
FED HM LN PC POOL ZM2443	3.00	1/1/2047	5,291,282	5,303,211	5,002,574

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FED HM LN PC POOL ZM2542	3.00	2/1/2047	359,367	345,743	339,834
FED HM LN PC POOL ZM2558	3.00	1/1/2047	45,839	45,942	43,285
FED HM LN PC POOL ZM2778	3.00	3/1/2047	14,658	14,102	13,796
FED HM LN PC POOL ZM3309	3.50	5/1/2047	4,947,364	5,155,283	4,837,166
FED HM LN PC POOL ZM3806	3.50	8/1/2047	21,903,948	23,425,586	21,416,056
FED HM LN PC POOL ZM4703	3.00	11/1/2047	2,548,818	2,451,817	2,404,239
FED HM LN PC POOL ZM5169	3.50	9/1/2047	8,908,178	9,809,442	8,776,737
FED HM LN PC POOL ZM5587	3.50	2/1/2048	5,242,767	5,669,868	5,125,957
FED HM LN PC POOL ZM6545	3.50	5/1/2048	2,560,419	2,819,263	2,503,498
FED HM LN PC POOL ZM7659	4.00	8/1/2048	13,191,211	14,271,531	13,203,043
FED HM LN PC POOL ZM8299	4.00	9/1/2048	9,845	9,901	9,841
FED HM LN PC POOL ZN4430	3.50	1/1/2049	2,465,436	2,498,143	2,410,547
FED HM LN PC POOL ZN4636	3.00	10/1/2048	7,989,671	8,399,136	7,519,979
FED HM LN PC POOL ZN4664	3.00	4/1/2047	46,483,140	48,932,845	44,005,476
FED HM LN PC POOL ZN5108	3.00	4/1/2049	176,538	178,005	164,881
FED HM LN PC POOL ZS2543	5.00	2/1/2033	3,517,483	3,915,557	3,690,082
FED HM LN PC POOL ZS2728	4.50	7/1/2039	8,377,596	9,268,672	8,646,598
FED HM LN PC POOL ZS2793	5.00	4/1/2035	11,308,457	12,802,418	11,885,017
FED HM LN PC POOL ZS3635	4.50	6/1/2041	3,460,294	3,880,565	3,570,740
FED HM LN PC POOL ZS3659	3.00	12/1/2042	10,195	10,464	9,746
FED HM LN PC POOL ZS3686	3.00	11/1/2042	26,946	26,841	25,722
FED HM LN PC POOL ZS4038	4.00	5/1/2042	2,803,054	3,090,492	2,834,892
FED HM LN PC POOL ZS4609	3.00	4/1/2045	32,615	32,687	31,004
FED HM LN PC POOL ZS4625	3.00	8/1/2045	8,385	8,404	7,964
FED HM LN PC POOL ZS4650	3.00	2/1/2046	44,082	44,181	41,824
FED HM LN PC POOL ZS4652	4.00	2/1/2046	20,334,932	22,018,036	20,478,747
FED HM LN PC POOL ZS4655	3.50	3/1/2046	6,905,545	7,364,064	6,719,683
FED HM LN PC POOL ZS4658	3.00	4/1/2046	5,687	5,842	5,391
FED HM LN PC POOL ZS4662	3.00	5/1/2046	2,183,283	2,301,306	2,069,186
FED HM LN PC POOL ZS4667	3.00	6/1/2046	3,440,252	3,418,301	3,261,187
FED HM LN PC POOL ZS4669	4.00	6/1/2046	23,087,342	24,999,770	23,236,383
FED HM LN PC POOL ZS4671	3.00	8/1/2046	37,263	35,869	35,292
FED HM LN PC POOL ZS4672	3.50	8/1/2046	5,579,697	5,658,334	5,491,473
FED HM LN PC POOL ZS4677	3.00	9/1/2046	6,159,235	6,134,553	5,830,973
FED HM LN PC POOL ZS4682	3.00	10/1/2046	16,071	15,470	15,251
FED HM LN PC POOL ZS4688	3.00	11/1/2046	206,820	206,588	195,410
FED HM LN PC POOL ZS4693	3.00	12/1/2046	2,805,167	2,949,986	2,653,308
FED HM LN PC POOL ZS4697	3.00	1/1/2047	2,507,580	2,550,687	2,371,821
FED HM LN PC POOL ZS4703	3.00	2/1/2047	10,340,246	10,902,855	9,778,237
FED HM LN PC POOL ZS4706	3.00	3/1/2047	494,415	494,389	467,439
FED HM LN PC POOL ZS4712	3.00	4/1/2047	36,334,321	37,387,232	34,286,096
FED HM LN PC POOL ZS4721	3.00	6/1/2047	632,980	666,016	598,180
FED HM LN PC POOL ZS4734	3.00	9/1/2047	9,951,718	10,054,645	9,408,056
FED HM LN PC POOL ZS4750	3.00	1/1/2048	19,408,140	19,674,290	18,277,932
FED HM LN PC POOL ZS4758	3.00	3/1/2048	4,793,983	4,975,687	4,509,876
FED HM LN PC POOL ZS4779	3.00	6/1/2048	4,447,689	4,616,188	4,179,553
FED HM LN PC POOL ZT0049	4.00	4/1/2044	10,741,452	11,764,700	10,862,691
FED HM LN PC POOL ZT0230	3.00	11/1/2046	9,987	9,613	9,424
FED HM LN PC POOL ZT0326	3.50	3/1/2048	30,640,272	33,736,410	30,111,680

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FED HM LN PC POOL ZT0504	3.00	4/1/2047	83,783,698	80,647,394	79,580,856
FED HM LN PC POOL ZT0520	3.00	4/1/2047	43,841,057	46,193,948	41,471,519
FED HM LN PC POOL ZT0540	4.00	6/1/2048	21,134,625	23,446,968	21,231,501
FED HM LN PC POOL ZT1548	3.00	11/1/2048	222,937	225,819	209,100
FED HM LN PC POOL ZT1631	3.00	7/1/2047	24,322	25,588	23,007
FED HM LN PC POOL ZT1682	3.00	1/1/2047	79,966,188	81,959,044	75,661,349
FED HM LN PC POOL ZT2101	3.00	4/1/2048	36,789,086	37,494,169	34,632,928
FHLMC GNMA	7.00	3/25/2024	10,059	10,085	10,223
FHLMC MULTIFAMILY STRUCTURED P	3.51	3/25/2029	8,060,000	9,234,523	8,082,724
FHLMC MULTIFAMILY STRUCTURED P	3.77	12/25/2028	10,870,000	12,585,696	11,074,285
FHLMC MULTIFAMILY STRUCTURED P	1.00	10/25/2028	28,520,939	33,201,670	29,002,652
FHLMC MULTIFAMILY STRUCTURED P	1.00	7/25/2028	1,546,000	1,785,305	1,587,058
FHLMC MULTIFAMILY STRUCTURED P	3.85	6/25/2028	6,000,000	6,883,600	6,131,084
FHLMC MULTIFAMILY STRUCTURED P	1.00	5/25/2028	9,536,000	10,928,339	9,750,981
FHLMC MULTIFAMILY STRUCTURED P	3.28	8/25/2027	19,479,000	21,382,079	19,389,075
FNMA POOL 050639	7.50	9/1/2022	32	32	32
FNMA POOL 050656	7.50	11/1/2022	8	8	8
FNMA POOL 050775	7.50	8/1/2023	195	196	197
FNMA POOL 050996	7.50	2/1/2024	65	65	66
FNMA POOL 124422	1.00	8/1/2022	2	2	2
FNMA POOL 190396	1.00	6/1/2039	2,992	3,307	3,088
FNMA POOL 190400	1.00	11/1/2039	10,925,781	11,838,892	11,273,975
FNMA POOL 190404	1.00	5/1/2040	6,033	6,677	6,225
FNMA POOL 190405	1.00	10/1/2040	43,400	47,451	43,893
FNMA POOL 250549	6.00	4/1/2026	30,734	33,148	32,284
FNMA POOL 254198	6.00	2/1/2032	3,235	3,709	3,529
FNMA POOL 254740	6.00	3/1/2033	18,141	19,931	19,066
FNMA POOL 254763	6.00	5/1/2023	792	799	830
FNMA POOL 254981	6.00	11/1/2033	939	948	1,026
FNMA POOL 254984	6.00	12/1/2033	23,497	27,200	25,677
FNMA POOL 254998	4.50	11/1/2023	489	505	493
FNMA POOL 255070	6.00	1/1/2034	4,315	4,354	4,708
FNMA POOL 255217	4.50	4/1/2024	2,791	2,898	2,806
FNMA POOL 255267	6.00	6/1/2034	15,784	18,284	17,243
FNMA POOL 255311	6.00	7/1/2034	73,388	85,102	80,431
FNMA POOL 255364	6.00	9/1/2034	4,400	4,442	4,817
FNMA POOL 255898	5.00	10/1/2035	1,817	1,900	1,912
FNMA POOL 256393	6.00	9/1/2036	1,016	1,077	1,112
FNMA POOL 256672	5.00	4/1/2037	530	555	558
FNMA POOL 256749	6.00	6/1/2037	1,289	1,368	1,411
FNMA POOL 256887	5.50	9/1/2022	9	9	9
FNMA POOL 256956	5.00	10/1/2037	3,057	3,199	3,123
FNMA POOL 257009	6.00	12/1/2022	304	306	305
FNMA POOL 257043	6.00	1/1/2038	248	264	272
FNMA POOL 257047	5.50	1/1/2028	46,740	48,377	48,574
FNMA POOL 257062	5.00	1/1/2038	1,289	1,349	1,353
FNMA POOL 257079	5.50	1/1/2023	251	251	252
FNMA POOL 257081	4.50	1/1/2023	1,634	1,652	1,671
FNMA POOL 257126	6.00	3/1/2028	20,572	21,335	21,616

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FNMA POOL 257230	5.00	6/1/2038	876	919	922
FNMA POOL 257252	6.00	6/1/2028	23,665	24,567	24,867
FNMA POOL 257325	5.50	8/1/2028	36,466	37,826	37,957
FNMA POOL 257372	6.00	9/1/2028	14,193	14,748	14,914
FNMA POOL 257452	6.00	11/1/2028	3,505	3,644	3,683
FNMA POOL 257500	6.00	11/1/2028	23,764	24,709	24,974
FNMA POOL 276644	7.50	6/1/2024	472	476	476
FNMA POOL 310098	1.00	6/1/2036	77,264	85,077	79,689
FNMA POOL 323541	1.00	2/1/2029	37,955	41,904	40,600
FNMA POOL 323881	1.00	7/1/2029	34,791	38,454	37,210
FNMA POOL 333499	6.00	11/1/2025	9,866	9,925	9,884
FNMA POOL 333641	6.00	2/1/2026	5,000	5,376	5,236
FNMA POOL 339175	6.00	3/1/2026	17,406	18,826	18,287
FNMA POOL 339832	6.00	3/1/2026	20,729	22,298	21,766
FNMA POOL 345830	6.00	5/1/2026	1,537	1,656	1,614
FNMA POOL 346285	6.00	5/1/2026	185	199	194
FNMA POOL 357263	6.00	9/1/2032	19,498	22,059	20,761
FNMA POOL 357604	6.00	8/1/2034	12,680	12,798	13,887
FNMA POOL 357641	5.00	11/1/2034	577,402	652,011	603,744
FNMA POOL 357746	6.00	4/1/2035	2,549	2,941	2,769
FNMA POOL 357778	6.00	5/1/2035	769	868	818
FNMA POOL 368933	6.00	3/1/2025	2,923	3,120	3,064
FNMA POOL 428297	6.00	5/1/2028	7,115	7,740	7,478
FNMA POOL 450835	6.00	12/1/2028	5,371	5,419	5,645
FNMA POOL 452481	6.00	11/1/2028	139	151	145
FNMA POOL 453107	6.00	1/1/2029	121	121	127
FNMA POOL 453862	6.00	12/1/2028	4,955	5,401	5,206
FNMA POOL 456078	6.00	12/1/2028	1,405	1,550	1,494
FNMA POOL 481451	6.00	2/1/2029	15,599	17,537	16,489
FNMA POOL 481570	6.00	2/1/2029	10,446	11,534	11,105
FNMA POOL 481623	6.00	1/1/2029	37,267	40,736	39,237
FNMA POOL 486203	6.00	2/1/2029	9,751	9,793	10,313
FNMA POOL 535899	1.00	4/1/2031	881	965	927
FNMA POOL 545993	1.00	11/1/2032	11,996	13,762	12,841
FNMA POOL 555178	1.00	1/1/2033	2,100	2,410	2,290
FNMA POOL 555417	1.00	5/1/2033	462	531	503
FNMA POOL 589083	6.00	10/1/2031	82,862	90,991	87,077
FNMA POOL 589085	6.50	9/1/2031	30,809	33,762	33,168
FNMA POOL 625146	6.00	2/1/2032	4,038	4,629	4,396
FNMA POOL 626935	6.00	1/1/2032	59,336	65,111	62,374
FNMA POOL 627002	6.50	7/1/2032	45,371	49,781	47,601
FNMA POOL 630176	6.00	2/1/2032	20,360	22,357	21,416
FNMA POOL 635141	6.00	7/1/2032	12,212	12,313	13,293
FNMA POOL 657023	6.00	9/1/2032	56,996	62,549	59,910
FNMA POOL 660677	6.00	10/1/2032	1,932	2,128	2,031
FNMA POOL 663224	6.00	10/1/2032	6,523	6,593	6,865
FNMA POOL 666501	6.00	11/1/2032	43,046	47,275	45,277
FNMA POOL 670401	6.00	6/1/2032	2,355	2,697	2,523
FNMA POOL 678122	6.00	1/1/2033	6,356	7,010	6,682

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FNMA POOL 678914	6.00	1/1/2033	8,614	8,690	9,054
FNMA POOL 679539	6.00	3/1/2033	6,341	6,972	6,664
FNMA POOL 682302	4.50	7/1/2033	133,196	142,219	134,470
FNMA POOL 682321	4.50	8/1/2033	495,880	537,463	505,173
FNMA POOL 682322	4.50	8/1/2033	23,775	25,764	24,411
FNMA POOL 682337	4.50	9/1/2033	577,304	625,130	590,386
FNMA POOL 682360	4.50	9/1/2033	97,070	103,667	97,744
FNMA POOL 684025	6.00	2/1/2033	2,243	2,263	2,356
FNMA POOL 686225	6.00	2/1/2033	70,609	80,748	76,160
FNMA POOL 693856	6.00	3/1/2033	426	430	449
FNMA POOL 701202	6.00	4/1/2033	38,048	42,046	40,150
FNMA POOL 702039	6.00	5/1/2033	6,389	7,054	6,721
FNMA POOL 707281	6.00	5/1/2033	43,114	49,484	46,052
FNMA POOL 720001	6.00	6/1/2033	36,522	40,427	38,427
FNMA POOL 721130	6.00	8/1/2034	915	1,006	962
FNMA POOL 725027	1.00	11/1/2033	3,411,859	3,851,671	3,586,465
FNMA POOL 725237	1.00	3/1/2034	4,525	5,226	4,930
FNMA POOL 725690	1.00	8/1/2034	572,803	664,186	616,811
FNMA POOL 725703	1.00	8/1/2034	11,780	11,892	12,872
FNMA POOL 725938	1.00	11/1/2034	14,536	14,676	15,914
FNMA POOL 730570	6.00	8/1/2033	13,195	14,501	13,871
FNMA POOL 733462	6.00	8/1/2033	12,679	14,258	13,336
FNMA POOL 733868	6.00	12/1/2032	4,575	4,614	4,913
FNMA POOL 735036	1.00	12/1/2034	6,303,705	7,257,746	6,754,589
FNMA POOL 735061	1.00	11/1/2034	3,168	3,199	3,408
FNMA POOL 735271	1.00	1/1/2035	23,058	26,709	25,253
FNMA POOL 735288	1.00	3/1/2035	109,772	124,138	115,417
FNMA POOL 735502	1.00	4/1/2035	534,245	620,113	575,019
FNMA POOL 735503	1.00	4/1/2035	1,905,253	2,211,175	2,033,357
FNMA POOL 735580	1.00	6/1/2035	137,771	155,824	144,850
FNMA POOL 735669	1.00	4/1/2035	11,868,329	13,066,341	12,474,254
FNMA POOL 735676	1.00	7/1/2035	3,364,331	3,806,363	3,537,322
FNMA POOL 735894	1.00	9/1/2035	9,218	9,730	9,881
FNMA POOL 738492	6.00	10/1/2033	14,843	14,975	15,944
FNMA POOL 741388	6.00	9/1/2033	4,598	5,065	4,833
FNMA POOL 741858	6.00	9/1/2033	6,075	6,129	6,391
FNMA POOL 742265	6.00	11/1/2033	16,727	18,408	17,600
FNMA POOL 743045	6.00	10/1/2033	1,035	1,141	1,089
FNMA POOL 743466	6.00	10/1/2033	18,580	20,743	19,532
FNMA POOL 745230	1.00	5/1/2035	3,953	4,186	4,321
FNMA POOL 745736	1.00	12/1/2035	13,772	14,542	14,782
FNMA POOL 745755	1.00	12/1/2035	96,844	109,614	101,809
FNMA POOL 747330	6.00	10/1/2033	21,073	24,368	23,038
FNMA POOL 747417	6.00	10/1/2033	55,500	63,775	59,855
FNMA POOL 748422	6.00	8/1/2033	4,196	4,669	4,414
FNMA POOL 748807	6.00	12/1/2033	171,667	198,616	187,273
FNMA POOL 749047	6.00	10/1/2033	3,262	3,591	3,430
FNMA POOL 750502	6.00	12/1/2033	50,777	57,271	54,525
FNMA POOL 753098	6.00	12/1/2033	26,928	31,123	29,423

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 754140	6.00	12/1/2033	19,737	21,954	20,896
FNMA POOL 756798	6.00	11/1/2033	90,452	99,325	95,082
FNMA POOL 757257	5.50	10/1/2034	49,012	53,523	50,942
FNMA POOL 757266	5.50	10/1/2034	573,525	658,905	609,067
FNMA POOL 757748	6.00	9/1/2034	450	498	473
FNMA POOL 759001	6.00	1/1/2034	20,243	22,598	21,599
FNMA POOL 759090	6.00	1/1/2034	2,646	2,670	2,810
FNMA POOL 759282	6.00	1/1/2034	1,731	1,924	1,833
FNMA POOL 762875	6.00	9/1/2033	36,379	40,018	38,248
FNMA POOL 763857	6.00	2/1/2034	2,545	2,865	2,685
FNMA POOL 767402	6.00	1/1/2034	2,966	2,994	3,138
FNMA POOL 769017	6.00	12/1/2031	2,654	2,909	2,788
FNMA POOL 772540	6.00	4/1/2034	21,883	24,067	23,003
FNMA POOL 773133	6.00	6/1/2034	5,634	6,206	5,921
FNMA POOL 776798	6.00	8/1/2034	4,452	4,495	4,817
FNMA POOL 776837	6.00	9/1/2034	10,679	12,351	11,667
FNMA POOL 777504	6.00	8/1/2034	8,178	9,036	8,606
FNMA POOL 779451	6.00	6/1/2034	13,818	16,000	15,131
FNMA POOL 781662	6.00	2/1/2035	822	913	877
FNMA POOL 781752	6.00	9/1/2034	152	176	161
FNMA POOL 781753	6.00	9/1/2034	1,961	2,260	2,075
FNMA POOL 781776	6.00	10/1/2034	4,389	4,430	4,696
FNMA POOL 784326	6.00	11/1/2034	1,771	1,951	1,864
FNMA POOL 787591	6.00	8/1/2034	7,178	7,899	7,552
FNMA POOL 788049	6.00	10/1/2034	54,642	60,887	57,709
FNMA POOL 789249	6.00	10/1/2034	60,711	67,837	64,777
FNMA POOL 789712	6.00	9/1/2034	778	785	819
FNMA POOL 789716	6.00	9/1/2034	7,399	8,262	7,800
FNMA POOL 789722	6.00	9/1/2034	17,562	19,329	18,479
FNMA POOL 789800	6.00	9/1/2034	8,934	9,858	9,393
FNMA POOL 790212	6.00	8/1/2034	2,328	2,593	2,456
FNMA POOL 790218	6.00	8/1/2034	2,501	2,814	2,643
FNMA POOL 790431	6.00	9/1/2034	4,754	5,506	5,203
FNMA POOL 790912	6.00	9/1/2034	5,391	5,701	5,671
FNMA POOL 790915	6.00	9/1/2034	19,841	21,876	20,886
FNMA POOL 791239	6.00	8/1/2034	2,934	2,961	3,083
FNMA POOL 791324	6.00	9/1/2034	8,844	8,927	9,309
FNMA POOL 791552	6.00	9/1/2034	5,050	5,554	5,309
FNMA POOL 791655	6.00	9/1/2034	20,185	22,715	21,236
FNMA POOL 791665	6.00	9/1/2034	1,101	1,212	1,157
FNMA POOL 792196	6.00	9/1/2034	9,483	9,571	9,969
FNMA POOL 792218	6.00	10/1/2034	7,216	7,285	7,586
FNMA POOL 792232	6.00	10/1/2034	10,604	11,684	11,157
FNMA POOL 793111	6.00	8/1/2034	4,865	5,355	5,114
FNMA POOL 793187	6.00	7/1/2034	17,161	19,884	18,793
FNMA POOL 793671	6.00	9/1/2034	17,017	18,737	17,887
FNMA POOL 793675	6.00	9/1/2034	12,449	14,354	13,467
FNMA POOL 793964	6.00	10/1/2034	599	659	630
FNMA POOL 794000	6.00	9/1/2034	19,022	21,253	20,076

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FNMA POOL 794050	6.00	9/1/2034	5,577	6,139	5,862
FNMA POOL 794051	6.00	9/1/2034	70,737	77,897	74,377
FNMA POOL 794338	6.00	9/1/2034	7,939	9,192	8,488
FNMA POOL 794749	6.00	9/1/2034	69,866	80,894	75,239
FNMA POOL 795871	6.00	9/1/2034	1,771	1,948	1,861
FNMA POOL 795875	6.00	9/1/2034	3,125	3,155	3,306
FNMA POOL 795892	6.00	9/1/2034	6,815	7,494	7,161
FNMA POOL 796147	6.00	10/1/2034	3,922	3,960	4,223
FNMA POOL 796243	6.00	11/1/2034	4,219	4,259	4,435
FNMA POOL 796430	6.00	9/1/2034	2,231	2,453	2,345
FNMA POOL 796460	6.00	9/1/2034	4,913	5,443	5,165
FNMA POOL 796565	6.00	9/1/2034	13,647	13,775	14,549
FNMA POOL 796893	6.00	9/1/2034	15,276	15,420	16,729
FNMA POOL 796940	6.00	10/1/2034	13,331	14,744	14,024
FNMA POOL 797163	6.00	1/1/2035	11,781	13,276	12,552
FNMA POOL 797590	6.00	6/1/2035	651	717	685
FNMA POOL 797959	6.00	11/1/2034	206	218	217
FNMA POOL 799133	6.00	4/1/2035	1,036	1,158	1,090
FNMA POOL 799694	6.00	11/1/2034	28,037	30,849	29,472
FNMA POOL 799695	6.00	11/1/2034	8,617	8,701	9,107
FNMA POOL 800078	6.00	10/1/2034	59,537	68,979	64,680
FNMA POOL 800153	6.00	12/1/2034	399	439	420
FNMA POOL 800330	6.00	11/1/2034	13,042	14,352	13,709
FNMA POOL 800903	6.00	10/1/2034	17,322	19,170	18,203
FNMA POOL 801000	6.00	12/1/2034	256	259	270
FNMA POOL 801455	6.00	11/1/2034	31,300	36,005	34,131
FNMA POOL 801538	6.00	9/1/2034	6,882	7,831	7,524
FNMA POOL 802069	6.00	10/1/2034	8,353	8,432	8,781
FNMA POOL 802182	6.00	11/1/2034	6,407	7,121	6,742
FNMA POOL 802191	6.00	12/1/2034	20,281	20,472	21,336
FNMA POOL 802398	6.00	10/1/2034	4,858	5,351	5,113
FNMA POOL 802672	6.00	12/1/2034	12,441	13,680	13,079
FNMA POOL 802791	6.00	11/1/2034	9,857	10,847	10,361
FNMA POOL 804029	6.00	9/1/2034	22,083	24,794	23,259
FNMA POOL 804259	6.00	12/1/2034	28,355	31,236	29,839
FNMA POOL 804389	6.00	12/1/2034	5,853	6,464	6,160
FNMA POOL 804865	6.00	1/1/2035	485	534	510
FNMA POOL 806544	6.00	12/1/2034	6,943	7,008	7,314
FNMA POOL 807835	6.00	12/1/2034	25,698	29,027	27,313
FNMA POOL 809953	6.00	3/1/2035	2,323	2,335	2,442
FNMA POOL 819244	6.00	4/1/2035	130	132	137
FNMA POOL 819972	6.00	4/1/2035	3,184	3,591	3,386
FNMA POOL 820030	6.00	4/1/2035	3,487	3,837	3,666
FNMA POOL 821037	6.00	5/1/2035	218	231	230
FNMA POOL 828175	6.00	7/1/2035	2,874	3,248	3,039
FNMA POOL 828285	5.00	3/1/2035	268,521	293,742	276,449
FNMA POOL 828303	5.00	5/1/2035	100,237	108,425	102,406
FNMA POOL 828315	5.50	9/1/2035	60,790	66,485	63,185
FNMA POOL 829377	6.00	6/1/2035	2,407	2,648	2,531

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FNMA POOL 831063	5.50	10/1/2025	62,482	64,003	64,885
FNMA POOL 831287	6.00	1/1/2036	7,632	8,090	8,355
FNMA POOL 832198	5.00	7/1/2035	913	952	957
FNMA POOL 832270	6.00	8/1/2035	1,953	2,067	2,053
FNMA POOL 833565	6.00	10/1/2035	761	806	807
FNMA POOL 835753	5.00	8/1/2035	4,861	5,006	5,097
FNMA POOL 837564	6.00	6/1/2035	734	777	772
FNMA POOL 840852	6.00	1/1/2036	212	224	224
FNMA POOL 845193	6.00	11/1/2035	2,827	2,996	3,094
FNMA POOL 850534	6.00	2/1/2036	42,705	47,080	44,892
FNMA POOL 850632	6.00	1/1/2036	323	342	343
FNMA POOL 851895	5.00	11/1/2035	954	998	998
FNMA POOL 852522	5.00	2/1/2036	279	291	291
FNMA POOL 867659	6.00	5/1/2036	11,814	12,532	12,418
FNMA POOL 870782	6.00	7/1/2036	3,642	3,860	3,874
FNMA POOL 871137	6.00	1/1/2037	3,156	3,351	3,318
FNMA POOL 880305	6.00	4/1/2036	3,369	3,570	3,688
FNMA POOL 880500	6.00	7/1/2036	812	862	855
FNMA POOL 880926	6.00	5/1/2036	2,645	2,803	2,872
FNMA POOL 883278	6.00	7/1/2036	146	155	154
FNMA POOL 883560	6.00	5/1/2036	4,288	4,543	4,505
FNMA POOL 886959	6.00	6/1/2036	13,040	13,833	14,253
FNMA POOL 888209	1.00	5/1/2036	862	911	925
FNMA POOL 888334	1.00	4/1/2037	3,804	4,041	4,136
FNMA POOL 888677	1.00	8/1/2022	1	1	1
FNMA POOL 889040	1.00	6/1/2037	1,560	1,635	1,643
FNMA POOL 889117	1.00	10/1/2035	4,546,452	5,144,175	4,778,510
FNMA POOL 889164	1.00	2/1/2038	3,787	4,024	4,147
FNMA POOL 889338	1.00	12/1/2037	12,585	13,383	13,794
FNMA POOL 889527	1.00	5/1/2023	743	747	746
FNMA POOL 889574	1.00	8/1/2037	967	1,027	1,059
FNMA POOL 889624	1.00	5/1/2038	12,911	13,683	13,870
FNMA POOL 889697	1.00	7/1/2038	646	688	708
FNMA POOL 889762	1.00	9/1/2037	3,135	3,287	3,302
FNMA POOL 890289	1.00	2/1/2041	4,157	4,602	4,290
FNMA POOL 890310	1.00	12/1/2040	49,184	54,468	50,756
FNMA POOL 891281	6.00	9/1/2036	7,179	7,619	7,548
FNMA POOL 892369	6.00	7/1/2036	2,597	2,753	2,730
FNMA POOL 892780	6.00	11/1/2036	78,100	82,912	82,863
FNMA POOL 893299	6.00	8/1/2036	2,055	2,181	2,172
FNMA POOL 893511	6.00	9/1/2036	4,489	4,765	4,915
FNMA POOL 894976	7.00	9/1/2036	23,193	24,676	23,909
FNMA POOL 897205	6.00	8/1/2036	6,115	6,482	6,667
FNMA POOL 898415	6.00	10/1/2036	120	127	131
FNMA POOL 899396	5.00	4/1/2037	8,056	8,426	8,318
FNMA POOL 899514	5.00	5/1/2037	9,449	9,903	9,862
FNMA POOL 899743	6.00	7/1/2037	6,020	6,390	6,594
FNMA POOL 899794	5.50	8/1/2022	381	381	380
FNMA POOL 899948	6.50	12/1/2037	188,978	210,249	208,267

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FNMA POOL 900291	6.00	9/1/2036	5,780	6,128	6,076
FNMA POOL 900301	6.00	9/1/2036	475	504	499
FNMA POOL 902172	5.00	11/1/2036	4,134	4,532	4,267
FNMA POOL 902792	6.00	12/1/2036	480	510	526
FNMA POOL 904453	6.00	11/1/2036	422	447	443
FNMA POOL 906561	5.00	1/1/2037	4,845	5,076	5,103
FNMA POOL 908596	6.00	2/1/2037	1,569	1,664	1,717
FNMA POOL 908724	6.00	1/1/2037	8,612	9,145	9,207
FNMA POOL 909481	5.00	2/1/2037	1,753	1,837	1,818
FNMA POOL 910390	5.00	3/1/2037	1,351	1,415	1,418
FNMA POOL 912531	6.00	2/1/2037	19,356	20,535	20,485
FNMA POOL 914024	5.00	3/1/2037	219	229	228
FNMA POOL 914072	5.00	3/1/2037	375	392	394
FNMA POOL 914386	5.00	3/1/2037	20,136	22,437	21,204
FNMA POOL 914725	6.00	4/1/2037	522	555	565
FNMA POOL 915352	4.50	4/1/2023	4,165	4,223	4,258
FNMA POOL 915445	5.50	4/1/2027	116,481	120,076	120,987
FNMA POOL 915811	6.00	12/1/2036	24,253	25,722	25,876
FNMA POOL 916916	6.00	5/1/2037	447	474	487
FNMA POOL 917142	6.00	6/1/2037	4,592	4,875	4,987
FNMA POOL 917809	5.00	5/1/2037	3,691	3,724	3,887
FNMA POOL 917988	6.00	5/1/2037	951	1,009	1,003
FNMA POOL 918332	6.00	5/1/2037	2,065	2,194	2,171
FNMA POOL 918363	5.00	5/1/2037	324	366	337
FNMA POOL 918561	6.00	5/1/2037	1,137	1,208	1,200
FNMA POOL 920424	6.00	11/1/2036	136	145	144
FNMA POOL 923878	6.00	4/1/2037	2,407	2,554	2,530
FNMA POOL 924952	6.00	8/1/2037	118,334	125,773	129,531
FNMA POOL 929200	6.00	3/1/2038	2,677	2,848	2,854
FNMA POOL 929400	5.00	5/1/2023	5,269	5,357	5,406
FNMA POOL 930030	5.00	10/1/2038	3,089	3,243	3,252
FNMA POOL 930260	6.00	12/1/2038	280,452	309,314	295,260
FNMA POOL 930334	5.50	1/1/2024	123	124	124
FNMA POOL 930594	5.00	2/1/2039	535	562	557
FNMA POOL 930610	4.50	2/1/2039	9,328	10,307	9,627
FNMA POOL 931148	5.00	5/1/2039	230,867	262,015	242,996
FNMA POOL 931331	5.00	6/1/2039	232,987	264,342	245,242
FNMA POOL 931487	4.50	7/1/2039	1,420	1,570	1,466
FNMA POOL 931639	4.50	7/1/2039	6,382	7,042	6,586
FNMA POOL 931693	5.50	4/1/2023	181	182	182
FNMA POOL 931790	4.50	8/1/2039	512,575	567,000	529,015
FNMA POOL 932044	4.50	9/1/2039	1,617	1,784	1,669
FNMA POOL 932122	4.00	5/1/2035	25,254	26,989	25,540
FNMA POOL 932385	4.50	1/1/2040	25,503	28,468	26,322
FNMA POOL 932391	4.50	1/1/2040	2,021	2,233	2,086
FNMA POOL 932474	4.50	2/1/2040	28,224	31,137	29,128
FNMA POOL 933342	5.00	1/1/2038	245	256	254
FNMA POOL 933433	5.00	3/1/2038	876	917	918
FNMA POOL 933521	5.00	1/1/2038	156	164	165

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FNMA POOL 933800	5.00	5/1/2038	2,592	2,714	2,728
FNMA POOL 934076	5.00	6/1/2038	1,832	1,919	1,874
FNMA POOL 934412	6.00	9/1/2038	1,300	1,382	1,405
FNMA POOL 934505	5.50	10/1/2023	11	11	10
FNMA POOL 934650	6.00	11/1/2038	12,608	13,425	13,810
FNMA POOL 935051	6.00	3/1/2039	2,277	2,423	2,419
FNMA POOL 937282	5.00	5/1/2037	4,591	4,801	4,820
FNMA POOL 938134	6.00	7/1/2037	459	487	502
FNMA POOL 940624	6.00	8/1/2037	1,621	1,722	1,774
FNMA POOL 940664	6.00	9/1/2037	6,307	6,704	6,907
FNMA POOL 940698	6.00	10/1/2037	1,382	1,467	1,513
FNMA POOL 940730	6.00	10/1/2037	258	274	280
FNMA POOL 941274	6.00	7/1/2037	1,670	1,772	1,828
FNMA POOL 941280	6.00	6/1/2037	11,796	12,521	12,857
FNMA POOL 942347	6.00	8/1/2037	7,585	7,715	8,168
FNMA POOL 942700	6.00	8/1/2037	1,973	2,097	2,160
FNMA POOL 942987	6.00	9/1/2037	18,004	18,313	19,678
FNMA POOL 943597	6.00	7/1/2037	2,735	2,903	2,995
FNMA POOL 944215	6.00	7/1/2037	78,256	79,594	85,664
FNMA POOL 944340	6.00	6/1/2037	749	796	820
FNMA POOL 945896	6.00	8/1/2022	12	12	12
FNMA POOL 946391	6.00	9/1/2037	16,006	17,014	17,526
FNMA POOL 947052	6.00	10/1/2037	3,428	3,645	3,724
FNMA POOL 948226	6.00	8/1/2037	3,649	3,874	3,835
FNMA POOL 950873	5.50	9/1/2022	2,565	2,568	2,566
FNMA POOL 950903	5.50	10/1/2022	156	157	156
FNMA POOL 952007	5.00	11/1/2037	1,919	2,012	1,962
FNMA POOL 952459	6.00	9/1/2037	15,113	16,050	16,476
FNMA POOL 952727	5.50	9/1/2022	1,891	1,895	1,891
FNMA POOL 952730	6.00	9/1/2037	765	813	835
FNMA POOL 953419	6.00	11/1/2022	379	381	380
FNMA POOL 953513	5.50	10/1/2022	4	4	4
FNMA POOL 953927	6.00	12/1/2037	2,118	2,250	2,301
FNMA POOL 955944	5.50	10/1/2022	274	275	275
FNMA POOL 956230	6.00	11/1/2037	10,993	11,676	11,721
FNMA POOL 959891	6.00	11/1/2037	17,163	18,249	18,389
FNMA POOL 959983	6.00	11/1/2037	70	75	77
FNMA POOL 960128	6.00	11/1/2037	3,878	4,119	4,181
FNMA POOL 961427	6.00	2/1/2038	4,294	4,563	4,704
FNMA POOL 961578	5.00	2/1/2038	253	266	267
FNMA POOL 962343	5.00	3/1/2038	1,860	1,952	1,947
FNMA POOL 963706	5.00	6/1/2023	23,170	23,588	23,776
FNMA POOL 964530	6.00	7/1/2038	3,789	4,029	3,989
FNMA POOL 964794	6.00	8/1/2038	14,089	14,981	14,808
FNMA POOL 965521	5.50	12/1/2022	884	885	886
FNMA POOL 965547	5.50	1/1/2023	2,778	2,789	2,781
FNMA POOL 966326	6.00	12/1/2037	2,014	2,140	2,133
FNMA POOL 966482	7.00	1/1/2038	7,508	7,665	7,576
FNMA POOL 966525	5.50	10/1/2037	48,858	53,485	50,787

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 966526	6.00	9/1/2037	87,592	96,475	92,090
FNMA POOL 966594	6.00	1/1/2038	1,871	1,987	1,977
FNMA POOL 966727	5.50	1/1/2023	4,160	4,192	4,168
FNMA POOL 966762	5.00	1/1/2038	169	178	173
FNMA POOL 966853	7.00	12/1/2037	447	482	453
FNMA POOL 967986	6.00	1/1/2038	3,871	4,112	4,237
FNMA POOL 968927	6.00	1/1/2038	206	219	222
FNMA POOL 969756	5.00	2/1/2038	2,827	2,959	2,917
FNMA POOL 969816	5.50	2/1/2023	583	588	584
FNMA POOL 970012	5.50	7/1/2023	777	788	779
FNMA POOL 970673	6.00	10/1/2038	1,720	1,830	1,815
FNMA POOL 970769	5.00	11/1/2038	560	587	589
FNMA POOL 970785	6.00	11/1/2038	1,065	1,134	1,139
FNMA POOL 972448	6.00	3/1/2038	1,516	1,611	1,658
FNMA POOL 972451	5.00	3/1/2038	290	304	303
FNMA POOL 972504	6.00	3/1/2038	4,183	4,445	4,399
FNMA POOL 973023	5.00	3/1/2038	420	441	442
FNMA POOL 973126	5.50	12/1/2037	219,509	241,240	228,349
FNMA POOL 973127	6.00	11/1/2037	109,903	121,165	115,567
FNMA POOL 973243	6.00	3/1/2038	20,947	22,259	22,939
FNMA POOL 973770	5.00	3/1/2038	1,075	1,126	1,126
FNMA POOL 973994	5.50	2/1/2023	2,468	2,479	2,473
FNMA POOL 974152	6.00	2/1/2038	13,029	13,844	14,180
FNMA POOL 974385	5.00	4/1/2038	1,245	1,304	1,303
FNMA POOL 974435	6.00	3/1/2038	1,299	1,382	1,405
FNMA POOL 974532	5.00	4/1/2038	660	693	695
FNMA POOL 974640	5.00	3/1/2038	247	259	256
FNMA POOL 974700	5.00	4/1/2038	886	928	920
FNMA POOL 974789	4.50	5/1/2023	2,459	2,460	2,514
FNMA POOL 976435	6.00	3/1/2038	21,581	22,932	22,687
FNMA POOL 976896	6.00	1/1/2038	38,111	40,488	40,334
FNMA POOL 976913	5.00	4/1/2038	178	187	182
FNMA POOL 977143	5.50	8/1/2023	214	215	215
FNMA POOL 979505	5.00	4/1/2038	1,337	1,402	1,403
FNMA POOL 981445	6.00	9/1/2038	3,211	3,415	3,381
FNMA POOL 981689	5.00	6/1/2038	6,348	6,662	6,623
FNMA POOL 982033	5.00	4/1/2038	1,000	1,049	1,047
FNMA POOL 982665	6.00	7/1/2038	14,121	15,013	14,931
FNMA POOL 982894	5.50	5/1/2023	1,745	1,754	1,749
FNMA POOL 983475	6.00	5/1/2038	2,318	2,465	2,528
FNMA POOL 984834	5.00	7/1/2038	2,748	2,878	2,846
FNMA POOL 984937	6.00	6/1/2038	631	671	671
FNMA POOL 984977	6.00	8/1/2038	1,218	1,297	1,280
FNMA POOL 985560	6.00	6/1/2038	1,277	1,357	1,388
FNMA POOL 985771	5.50	11/1/2022	5,001	5,017	5,005
FNMA POOL 986092	5.50	9/1/2023	4,202	4,215	4,212
FNMA POOL 986199	5.50	7/1/2023	20,697	20,825	20,751
FNMA POOL 986496	5.50	8/1/2023	7,540	7,590	7,559
FNMA POOL 987905	6.00	10/1/2038	1,630	1,736	1,714

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 987914	5.00	11/1/2038	6,182	6,477	6,366
FNMA POOL 988301	5.50	9/1/2023	13,389	13,446	13,427
FNMA POOL 988714	6.00	10/1/2038	1,035	1,102	1,133
FNMA POOL 988842	6.00	8/1/2038	605	643	647
FNMA POOL 990040	6.00	9/1/2038	10,302	10,955	10,886
FNMA POOL 990274	6.00	10/1/2038	1,284	1,366	1,350
FNMA POOL 990406	6.00	11/1/2038	1,043	1,111	1,097
FNMA POOL 990523	6.00	9/1/2038	1,090	1,159	1,148
FNMA POOL 990895	5.50	10/1/2023	37,892	38,179	38,093
FNMA POOL 991092	5.50	11/1/2023	7,532	7,593	7,554
FNMA POOL 991160	6.00	9/1/2038	8,562	9,105	9,335
FNMA POOL 991397	5.50	10/1/2023	20,054	20,420	20,175
FNMA POOL 991435	5.00	12/1/2038	1,272	1,336	1,326
FNMA POOL 991472	6.00	10/1/2038	408	434	429
FNMA POOL 991860	6.00	10/1/2038	2,313	2,460	2,507
FNMA POOL 992144	6.00	10/1/2038	2,947	3,137	3,161
FNMA POOL 992490	5.50	11/1/2023	4,085	4,118	4,097
FNMA POOL 992630	6.00	11/1/2038	3,509	3,733	3,690
FNMA POOL 992695	6.00	10/1/2038	50,241	56,516	54,575
FNMA POOL 992910	5.50	11/1/2023	6,667	6,721	6,675
FNMA POOL 992959	5.50	12/1/2023	45,794	46,815	46,114
FNMA POOL 993075	6.00	12/1/2038	1,739	1,773	1,830
FNMA POOL 995002	1.00	7/1/2037	642,426	728,031	675,095
FNMA POOL 995039	1.00	4/1/2038	2,287	2,400	2,409
FNMA POOL 995050	1.00	9/1/2037	374	398	410
FNMA POOL 995069	1.00	10/1/2038	2,214	2,357	2,427
FNMA POOL 995196	1.00	7/1/2038	52,870	61,441	57,950
FNMA POOL 995238	1.00	1/1/2024	15,103	15,468	15,503
FNMA POOL 995245	1.00	1/1/2039	3,897	4,092	4,046
FNMA POOL 995253	1.00	12/1/2023	6	6	6
FNMA POOL 995442	1.00	12/1/2038	26,299	28,005	28,827
FNMA POOL 995461	1.00	12/1/2023	49	50	49
FNMA POOL 995477	1.00	1/1/2029	13,637	14,166	14,171
FNMA POOL 995672	1.00	4/1/2039	39,714	43,868	40,986
FNMA POOL 995789	1.00	4/1/2036	403,665	456,830	424,497
FNMA POOL 995872	1.00	6/1/2039	4,020	4,215	4,232
FNMA POOL 995876	1.00	11/1/2038	7,042	7,497	7,719
FNMA POOL 995883	1.00	6/1/2039	17,602	18,757	19,293
FNMA POOL 995917	1.00	7/1/2039	720	756	758
FNMA POOL 995951	1.00	4/1/2039	1,136	1,193	1,195
FNMA POOL AA0587	4.50	2/1/2039	30,583	33,779	31,451
FNMA POOL AA0601	4.50	2/1/2039	104,291	115,230	107,075
FNMA POOL AA0708	5.50	1/1/2024	403	407	405
FNMA POOL AA0890	6.00	12/1/2038	449	478	482
FNMA POOL AA2040	4.50	2/1/2039	44,252	48,117	44,631
FNMA POOL AA2180	4.50	2/1/2039	960	967	969
FNMA POOL AA2441	4.50	2/1/2039	89,284	95,646	89,905
FNMA POOL AA2778	5.00	10/1/2039	8,964	9,420	9,254
FNMA POOL AA4433	4.50	3/1/2039	514	567	529

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FNMA POOL AA4434	5.00	3/1/2039	286	300	300
FNMA POOL AA4463	4.50	4/1/2039	4,920	5,429	5,064
FNMA POOL AA5781	5.00	4/1/2039	152	159	159
FNMA POOL AA8741	4.50	7/1/2039	6,619	7,317	6,830
FNMA POOL AA9055	4.50	7/1/2039	19,627	21,719	20,003
FNMA POOL AA9372	4.50	7/1/2039	821,350	908,224	845,440
FNMA POOL AB0293	6.00	11/1/2038	4,362	4,640	4,738
FNMA POOL AB1080	4.50	5/1/2040	1,083,063	1,150,917	1,117,785
FNMA POOL AB1248	4.50	7/1/2040	1,730	1,913	1,786
FNMA POOL AB1335	4.50	8/1/2040	1,218	1,343	1,257
FNMA POOL AB1387	4.50	8/1/2040	14,375	15,887	14,836
FNMA POOL AB1501	4.00	9/1/2040	7,541,371	8,310,353	7,627,146
FNMA POOL AB1565	5.00	10/1/2040	345,059	386,891	356,058
FNMA POOL AB1957	4.00	12/1/2040	888,225	978,878	898,312
FNMA POOL AB1969	4.50	12/1/2040	2,271,788	2,390,806	2,344,800
FNMA POOL AB2086	4.00	1/1/2041	496,559	542,565	502,207
FNMA POOL AB2189	4.50	2/1/2041	759,432	843,213	783,894
FNMA POOL AB3032	4.50	5/1/2041	50,198	53,381	51,809
FNMA POOL AB3315	4.50	3/1/2041	2,633	2,880	2,714
FNMA POOL AB3354	5.00	6/1/2037	1,513	1,582	1,549
FNMA POOL AB3754	5.00	6/1/2041	228,460	239,954	233,984
FNMA POOL AB3844	5.00	11/1/2041	183,787	202,311	187,820
FNMA POOL AB4003	4.50	12/1/2041	610,315	668,085	624,465
FNMA POOL AB4115	4.00	12/1/2041	1,623	1,775	1,641
FNMA POOL AB4312	4.00	1/1/2042	10,407,360	11,392,456	10,525,729
FNMA POOL AB4316	4.00	1/1/2042	51,040	55,648	51,621
FNMA POOL AB4751	3.50	3/1/2042	5,931	6,346	5,828
FNMA POOL AB5297	4.50	6/1/2042	539,515	594,804	552,894
FNMA POOL AB5666	3.50	7/1/2042	715,293	750,203	702,954
FNMA POOL AB7505	3.00	1/1/2043	25,165	26,777	24,049
FNMA POOL AB8251	4.00	4/1/2042	528,952	568,885	526,885
FNMA POOL AB8457	3.50	2/1/2028	398,018	409,025	398,453
FNMA POOL AB8897	3.00	4/1/2043	4,575,282	4,868,497	4,371,476
FNMA POOL AB8931	3.00	4/1/2043	2,277,078	2,423,009	2,175,173
FNMA POOL AB9715	3.50	6/1/2033	155,957	166,751	155,961
FNMA POOL AB9716	3.50	6/1/2033	72,450	77,464	72,451
FNMA POOL AC0380	4.50	7/1/2039	44,823	47,601	46,135
FNMA POOL AC1092	4.50	7/1/2039	116,360	128,761	120,094
FNMA POOL AC1258	4.00	8/1/2039	469,814	521,914	475,166
FNMA POOL AC1541	4.50	9/1/2039	3,209	3,513	3,312
FNMA POOL AC1877	4.50	9/1/2039	5,551	6,126	5,729
FNMA POOL AC1892	4.50	9/1/2039	21,303	23,568	21,785
FNMA POOL AC2749	4.50	8/1/2039	31,372	33,630	31,590
FNMA POOL AC3414	4.50	11/1/2039	670,028	739,726	686,075
FNMA POOL AC3657	4.50	10/1/2039	14,604,965	16,144,843	15,073,391
FNMA POOL AC3668	4.50	10/1/2039	86,296	95,428	89,064
FNMA POOL AC4563	4.50	2/1/2039	116,564	125,772	117,149
FNMA POOL AC5047	4.50	10/1/2039	999	1,104	1,031
FNMA POOL AC5400	4.50	10/1/2039	1,401	1,549	1,442

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FNMA POOL AC5518	5.00	12/1/2039	5,736	6,017	6,037
FNMA POOL AC5566	4.50	2/1/2040	3,409	3,774	3,491
FNMA POOL AC5585	5.00	2/1/2040	93,752	106,698	97,363
FNMA POOL AC6048	5.00	5/1/2040	2,492	2,614	2,546
FNMA POOL AC6118	4.50	11/1/2039	22,683	25,038	23,410
FNMA POOL AC6213	5.00	11/1/2039	121,512	138,165	127,906
FNMA POOL AC6263	4.50	12/1/2039	2,984	3,301	3,047
FNMA POOL AC6608	4.50	11/1/2039	4,984	5,510	5,144
FNMA POOL AC6648	5.00	12/1/2039	1,355,895	1,541,823	1,427,233
FNMA POOL AC6753	5.00	12/1/2039	24,792	28,215	25,895
FNMA POOL AC7311	4.50	11/1/2039	325,597	356,123	331,640
FNMA POOL AC7330	4.50	12/1/2039	3,153	3,474	3,254
FNMA POOL AC7870	4.50	2/1/2040	10,670	11,810	11,011
FNMA POOL AC8634	4.50	1/1/2040	2,353,874	2,606,529	2,429,532
FNMA POOL AC9288	4.50	3/1/2041	3,281	3,595	3,386
FNMA POOL AC9294	4.50	5/1/2041	2,368	2,623	2,444
FNMA POOL AC9302	4.50	7/1/2041	813,588	891,876	839,815
FNMA POOL AC9313	4.50	11/1/2041	214,223	234,945	216,755
FNMA POOL AC9518	4.50	1/1/2040	1,898	2,088	1,944
FNMA POOL AD0127	1.00	7/1/2039	1,313	1,398	1,432
FNMA POOL AD0213	1.00	9/1/2039	1,968	2,095	2,157
FNMA POOL AD0245	1.00	8/1/2038	1,447	1,519	1,523
FNMA POOL AD0308	1.00	3/1/2035	4,206,088	4,739,558	4,418,547
FNMA POOL AD0496	1.00	10/1/2039	2,746	2,924	3,010
FNMA POOL AD0526	1.00	12/1/2038	11,106	11,827	12,174
FNMA POOL AD0569	1.00	1/1/2040	91,100	103,663	95,909
FNMA POOL AD0640	1.00	3/1/2039	2,848	3,034	3,119
FNMA POOL AD0890	1.00	5/1/2024	54	54	54
FNMA POOL AD1075	4.50	3/1/2040	665	735	686
FNMA POOL AD2004	4.50	3/1/2040	1,597	1,768	1,648
FNMA POOL AD2341	4.50	3/1/2040	25,478	28,152	26,295
FNMA POOL AD3072	4.50	4/1/2040	1,695	1,876	1,750
FNMA POOL AD3101	5.00	4/1/2040	448,277	510,256	471,886
FNMA POOL AD3125	4.50	5/1/2040	2,972	3,278	3,067
FNMA POOL AD3651	5.00	3/1/2040	180,511	195,995	184,500
FNMA POOL AD3795	4.50	4/1/2040	4,027	4,457	4,146
FNMA POOL AD3907	3.50	10/1/2025	71,248	72,362	70,897
FNMA POOL AD4452	4.50	4/1/2040	472,937	518,317	484,226
FNMA POOL AD6041	4.50	7/1/2040	19,632	20,865	19,730
FNMA POOL AD6049	5.00	7/1/2040	22,705	24,663	23,199
FNMA POOL AD6495	5.00	5/1/2040	92,063	100,151	94,095
FNMA POOL AD6960	4.50	7/1/2040	10,634	11,768	10,975
FNMA POOL AD7887	4.50	6/1/2040	8,248,100	9,132,023	8,512,257
FNMA POOL AD7916	4.50	7/1/2040	2,911,634	3,221,800	3,005,090
FNMA POOL AD7952	5.50	9/1/2024	16,431	16,632	16,476
FNMA POOL AD8035	4.50	8/1/2040	3,391	3,730	3,499
FNMA POOL AD8037	4.50	8/1/2040	601,042	638,815	620,372
FNMA POOL AD8918	5.00	6/1/2040	117,368	123,161	120,510
FNMA POOL AD9687	4.00	8/1/2040	1,364	1,487	1,380

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FNMA POOL AD9808	4.50	7/1/2040	1,379	1,507	1,422
FNMA POOL AD9966	4.50	8/1/2040	80,439	85,630	80,841
FNMA POOL AE0217	1.00	8/1/2040	163,316	180,789	168,531
FNMA POOL AE0218	1.00	8/1/2040	35,122	38,877	36,243
FNMA POOL AE0374	1.00	11/1/2039	897	956	983
FNMA POOL AE0550	1.00	9/1/2040	139,917	159,270	147,304
FNMA POOL AE0674	1.00	11/1/2040	15,869,975	17,317,159	16,380,015
FNMA POOL AE0698	1.00	12/1/2040	3,866	4,283	3,990
FNMA POOL AE0803	1.00	10/1/2040	3,410,547	3,625,322	3,519,314
FNMA POOL AE0822	1.00	2/1/2041	406,364	433,994	419,362
FNMA POOL AE0826	1.00	1/1/2041	21,856	24,059	22,555
FNMA POOL AE0949	1.00	2/1/2041	7,609	8,321	7,695
FNMA POOL AE0954	1.00	2/1/2041	2,677	2,965	2,763
FNMA POOL AE0984	1.00	2/1/2041	6,874	7,599	7,094
FNMA POOL AE1308	4.50	8/1/2040	4,884	5,341	5,041
FNMA POOL AE1837	4.50	8/1/2040	5,330,085	5,692,215	5,501,084
FNMA POOL AE1971	4.00	9/1/2040	1,492,599	1,630,767	1,509,575
FNMA POOL AE2100	4.50	8/1/2040	168	184	172
FNMA POOL AE2546	4.50	9/1/2040	132,066	140,375	134,228
FNMA POOL AE2851	4.50	10/1/2040	50,177	55,556	50,899
FNMA POOL AE3026	4.50	9/1/2040	4,925,695	5,376,661	5,046,125
FNMA POOL AE3382	4.00	11/1/2040	5,309	5,738	5,369
FNMA POOL AE3389	4.50	11/1/2040	263,397	295,265	265,869
FNMA POOL AE3470	4.50	10/1/2040	11,865	13,144	12,069
FNMA POOL AE3695	4.50	11/1/2040	1,162,308	1,235,578	1,199,497
FNMA POOL AE3824	4.50	9/1/2040	348,701	386,229	357,009
FNMA POOL AE4414	4.00	11/1/2040	1,176,536	1,286,958	1,189,879
FNMA POOL AE4486	4.00	9/1/2030	82,091	84,194	83,470
FNMA POOL AE4588	4.50	9/1/2040	19,930	22,066	20,405
FNMA POOL AE4935	4.50	9/1/2040	54,491	59,592	56,176
FNMA POOL AE5637	4.50	6/1/2041	93,904	100,792	95,077
FNMA POOL AE6062	4.50	10/1/2040	423,522	450,193	433,600
FNMA POOL AE6120	4.00	10/1/2040	1,813	1,980	1,833
FNMA POOL AE6393	4.50	3/1/2041	1,626,525	1,823,128	1,678,813
FNMA POOL AE7323	4.00	11/1/2040	284,294	310,996	287,513
FNMA POOL AE7536	4.50	10/1/2040	804	891	830
FNMA POOL AE7620	4.50	11/1/2040	40,010	43,757	41,296
FNMA POOL AE7731	4.50	11/1/2040	2,486,753	2,643,513	2,559,809
FNMA POOL AE8184	4.50	10/1/2040	27,510	30,418	27,927
FNMA POOL AE8289	4.00	12/1/2040	558,498	615,499	564,855
FNMA POOL AE9274	4.50	2/1/2041	38,787	42,964	39,509
FNMA POOL AE9292	4.50	11/1/2040	220,578	244,405	226,464
FNMA POOL AE9761	4.50	12/1/2040	5,066,743	5,396,818	5,229,362
FNMA POOL AH0055	4.50	2/1/2041	807,463	905,295	826,862
FNMA POOL AH0353	4.50	2/1/2041	169,695	185,880	174,674
FNMA POOL AH0426	4.50	4/1/2041	58,893	64,575	59,666
FNMA POOL AH1338	4.00	12/1/2040	40,798	41,104	40,968
FNMA POOL AH1504	4.50	12/1/2040	515,206	570,776	531,706
FNMA POOL AH1620	4.50	1/1/2041	326,876	354,405	330,625

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FNMA POOL AH2159	4.50	3/1/2041	16,885	18,700	17,426
FNMA POOL AH2182	4.00	11/1/2040	399,896	437,628	404,448
FNMA POOL AH2367	4.00	1/1/2041	5,943	6,500	6,010
FNMA POOL AH2714	4.50	1/1/2041	5,451,618	5,827,493	5,626,389
FNMA POOL AH2727	4.50	1/1/2041	10,168,659	11,261,867	10,496,122
FNMA POOL AH2755	4.50	4/1/2041	52,324	55,639	53,563
FNMA POOL AH2899	4.50	1/1/2041	60,577	67,316	62,351
FNMA POOL AH3519	4.00	2/1/2041	1,673,240	1,810,151	1,692,207
FNMA POOL AH3526	4.50	2/1/2041	57,995	64,251	59,850
FNMA POOL AH3645	4.00	2/1/2041	55,452	60,668	56,083
FNMA POOL AH3853	4.50	7/1/2041	46,292	49,232	47,651
FNMA POOL AH3865	4.50	9/1/2041	124,484	138,009	128,140
FNMA POOL AH4471	4.00	2/1/2041	635,697	700,616	642,171
FNMA POOL AH4493	4.50	2/1/2041	73,412	77,114	75,112
FNMA POOL AH4546	4.50	2/1/2041	645,364	714,639	662,611
FNMA POOL AH4987	4.00	1/1/2041	3,801	4,158	3,844
FNMA POOL AH5457	4.50	6/1/2041	266,263	295,158	268,756
FNMA POOL AH5850	4.50	2/1/2041	7,743,059	8,586,800	7,992,587
FNMA POOL AH5980	4.50	3/1/2041	42,570	46,625	43,934
FNMA POOL AH6151	4.50	3/1/2041	404,631	443,364	412,358
FNMA POOL AH6169	4.50	2/1/2041	338,611	375,027	349,470
FNMA POOL AH6220	4.50	3/1/2041	51,182	54,420	52,822
FNMA POOL AH6690	4.00	3/1/2041	2,728	2,946	2,717
FNMA POOL AH6910	4.50	4/1/2041	87,547	93,093	87,984
FNMA POOL AH6912	4.50	4/1/2041	54,958	58,439	56,441
FNMA POOL AH6932	4.50	4/1/2041	49,621	52,764	49,869
FNMA POOL AH7284	4.00	3/1/2041	3,294,125	3,604,252	3,331,580
FNMA POOL AH7373	5.00	5/1/2041	85,573	93,949	87,472
FNMA POOL AH7549	4.50	3/1/2041	431,515	478,078	444,873
FNMA POOL AH7614	4.50	3/1/2041	78,082	86,465	80,587
FNMA POOL AH7620	4.50	5/1/2041	76,989	85,312	79,456
FNMA POOL AH7621	4.50	6/1/2041	399,231	442,428	412,053
FNMA POOL AH7628	4.50	7/1/2041	507,773	562,850	524,085
FNMA POOL AH7633	4.50	8/1/2041	284,240	314,492	292,574
FNMA POOL AH7642	4.50	10/1/2041	703,442	779,903	725,452
FNMA POOL AH7780	4.50	4/1/2041	40,435	43,709	40,790
FNMA POOL AH8040	5.00	4/1/2041	55,491	58,274	56,702
FNMA POOL AH8319	4.50	4/1/2041	48,401	51,467	48,920
FNMA POOL AH8382	4.50	3/1/2041	13,969	14,853	14,095
FNMA POOL AH8924	4.50	4/1/2041	1,059,275	1,128,241	1,090,368
FNMA POOL AH9388	4.50	3/1/2041	1,563,965	1,731,920	1,614,084
FNMA POOL AH9708	4.50	4/1/2041	24,637	27,308	25,429
FNMA POOL AH9719	4.50	4/1/2041	3,883	4,302	4,008
FNMA POOL AI0309	4.50	8/1/2041	496,981	541,512	504,926
FNMA POOL AI0788	4.50	6/1/2041	96,745	107,167	99,842
FNMA POOL AI0814	4.50	8/1/2041	374,569	415,122	385,553
FNMA POOL AI0818	4.00	9/1/2041	972,524	1,060,710	983,560
FNMA POOL AI0915	4.50	4/1/2041	13,083	14,485	13,502
FNMA POOL AI0964	4.50	4/1/2041	151,076	160,646	155,910

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FNMA POOL AI0987	4.50	7/1/2041	537,851	589,643	551,442
FNMA POOL AI1019	4.50	5/1/2041	121,482	133,759	125,047
FNMA POOL AI1116	4.50	4/1/2041	150,142	159,930	154,721
FNMA POOL AI1616	4.50	4/1/2041	28,990	31,105	29,327
FNMA POOL AI1859	4.50	5/1/2041	788,338	838,321	811,524
FNMA POOL AI2090	4.50	4/1/2041	50,276	53,461	51,002
FNMA POOL AI2123	4.50	5/1/2041	20,354	22,555	20,953
FNMA POOL AI2404	4.50	5/1/2041	307,414	336,452	311,641
FNMA POOL AI2463	4.50	5/1/2041	12,604	13,971	13,009
FNMA POOL AI2468	4.50	5/1/2041	16,506	18,276	17,037
FNMA POOL AI2472	4.50	5/1/2041	158,838	168,909	163,922
FNMA POOL AI2504	4.50	5/1/2041	91,312	97,101	91,948
FNMA POOL AI2572	4.50	5/1/2041	29,993	32,645	30,550
FNMA POOL AI2574	5.00	5/1/2041	4,701	4,937	4,812
FNMA POOL AI2828	4.50	6/1/2041	13,687	15,168	13,843
FNMA POOL AI2898	4.50	5/1/2041	609,790	675,641	624,042
FNMA POOL AI3051	4.50	7/1/2041	1,249,151	1,384,650	1,282,506
FNMA POOL AI3097	5.00	6/1/2041	196,457	214,199	200,890
FNMA POOL AI3653	4.50	5/1/2041	1,523,460	1,686,924	1,563,857
FNMA POOL AI4162	5.00	6/1/2041	397,687	450,802	411,702
FNMA POOL AI4291	4.50	6/1/2041	7,486	8,271	7,726
FNMA POOL AI4835	4.50	6/1/2041	1,266,566	1,350,557	1,301,773
FNMA POOL AI4890	4.50	6/1/2041	2,048,196	2,266,827	2,108,392
FNMA POOL AI4895	4.50	2/1/2040	199,811	218,002	205,121
FNMA POOL AI4918	4.50	8/1/2041	968,831	1,070,214	998,538
FNMA POOL AI4931	4.50	9/1/2041	562,516	615,720	569,206
FNMA POOL AI4937	4.50	10/1/2041	301,660	327,303	305,035
FNMA POOL AI4951	4.50	11/1/2041	109,561	118,885	110,823
FNMA POOL AI5011	4.50	6/1/2041	46,330	49,270	47,818
FNMA POOL AI5048	4.50	7/1/2041	19,297	21,377	19,664
FNMA POOL AI5074	4.50	7/1/2041	85,123	93,301	87,004
FNMA POOL AI5595	5.00	7/1/2041	320,563	362,677	335,399
FNMA POOL AI5710	5.00	6/1/2041	51,194	53,769	52,305
FNMA POOL AI5868	4.50	7/1/2041	346,758	384,130	357,895
FNMA POOL AI6092	4.00	6/1/2031	4,324	4,441	4,384
FNMA POOL AI6515	4.50	7/1/2041	8,947	9,918	9,167
FNMA POOL AI6581	4.50	7/1/2041	340,989	378,004	351,986
FNMA POOL AI7004	4.50	7/1/2041	168,732	187,009	172,878
FNMA POOL AI7190	4.50	7/1/2041	250,486	266,878	255,986
FNMA POOL AI7294	4.50	8/1/2041	129,167	141,365	131,635
FNMA POOL AI7417	4.50	9/1/2041	595,837	635,496	602,623
FNMA POOL AI7569	4.50	9/1/2041	348,252	371,098	358,509
FNMA POOL AI7578	4.50	9/1/2041	104,064	113,894	105,452
FNMA POOL AI7662	4.50	7/1/2041	259,887	287,924	268,173
FNMA POOL AI7951	4.50	8/1/2036	137,225	150,500	139,988
FNMA POOL AI8483	4.50	7/1/2041	2,926,950	3,244,221	3,019,453
FNMA POOL AI8501	5.00	7/1/2036	431,700	489,889	446,929
FNMA POOL AI8772	4.50	8/1/2041	8,586	9,412	8,704
FNMA POOL AI8842	4.50	8/1/2041	66,346	73,551	68,475

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FNMA POOL AI9522	4.50	9/1/2041	778,478	828,022	803,009
FNMA POOL AI9736	4.50	9/1/2041	98,158	108,607	101,129
FNMA POOL AI9834	4.00	9/1/2041	2,688	2,942	2,706
FNMA POOL AJ0087	4.50	8/1/2041	7,977	8,564	8,033
FNMA POOL AJ0222	4.50	9/1/2041	1,170,670	1,281,361	1,208,318
FNMA POOL AJ0276	4.50	9/1/2041	1,723,884	1,838,626	1,774,557
FNMA POOL AJ0277	4.50	9/1/2041	1,402,899	1,496,276	1,444,618
FNMA POOL AJ0761	4.50	9/1/2041	48,650	53,933	50,127
FNMA POOL AJ0767	4.50	9/1/2041	739,814	820,193	763,641
FNMA POOL AJ1413	4.50	9/1/2041	210,520	233,290	216,725
FNMA POOL AJ1589	4.00	10/1/2041	668,285	731,341	675,880
FNMA POOL AJ1672	4.50	9/1/2041	6,569,269	7,143,163	6,780,568
FNMA POOL AJ1693	4.50	9/1/2041	1,246,680	1,389,082	1,280,033
FNMA POOL AJ1921	4.50	9/1/2041	296,250	325,954	305,748
FNMA POOL AJ1949	4.00	10/1/2041	46,107	50,270	46,631
FNMA POOL AJ1968	5.00	10/1/2041	115,733	121,590	118,519
FNMA POOL AJ2084	5.00	11/1/2041	425,939	476,291	439,920
FNMA POOL AJ2227	4.50	9/1/2041	105,430	116,885	108,820
FNMA POOL AJ2665	4.00	10/1/2041	2,530	2,688	2,541
FNMA POOL AJ3051	4.00	10/1/2041	3,915,976	4,280,464	3,951,029
FNMA POOL AJ3130	4.50	10/1/2041	2,024,720	2,241,209	2,089,591
FNMA POOL AJ3145	4.50	10/1/2041	34,686	38,456	35,682
FNMA POOL AJ3146	4.50	10/1/2041	21,044	23,331	21,548
FNMA POOL AJ4563	4.50	11/1/2041	960,900	1,024,088	982,169
FNMA POOL AJ4748	3.50	12/1/2041	413,872	434,004	406,770
FNMA POOL AJ4994	4.50	11/1/2041	2,782,645	3,081,978	2,871,918
FNMA POOL AJ5303	4.00	11/1/2041	15,160	16,593	15,296
FNMA POOL AJ5572	4.00	1/1/2042	624,353	681,199	631,449
FNMA POOL AJ5822	4.50	11/1/2041	1,756,168	1,947,119	1,809,697
FNMA POOL AJ6087	3.50	12/1/2026	3,258	3,309	3,252
FNMA POOL AJ6180	4.50	11/1/2041	123,719	133,901	125,324
FNMA POOL AJ6522	4.50	11/1/2041	121,067	133,635	121,675
FNMA POOL AJ8365	3.50	1/1/2042	7,330,618	7,592,108	7,204,143
FNMA POOL AJ8463	4.00	12/1/2041	2,712,102	2,970,331	2,742,929
FNMA POOL AJ8636	4.00	1/1/2042	979	1,067	982
FNMA POOL AJ9199	4.00	1/1/2042	11,441	12,384	11,571
FNMA POOL AJ9279	4.00	12/1/2041	50,550,781	54,451,318	51,004,495
FNMA POOL AJ9300	4.00	1/1/2042	12,946,927	14,174,731	13,063,065
FNMA POOL AK0001	4.50	1/1/2042	298,080	330,451	307,405
FNMA POOL AK0188	3.50	2/1/2042	312,573	327,793	307,176
FNMA POOL AK0372	5.00	2/1/2042	99,206	108,339	101,372
FNMA POOL AK0843	4.50	1/1/2042	1,165,950	1,278,273	1,201,262
FNMA POOL AK1120	5.00	2/1/2042	107,865	117,932	110,279
FNMA POOL AK1378	4.00	3/1/2042	285,097	307,247	285,773
FNMA POOL AK2415	4.00	2/1/2042	21,424,808	22,640,664	21,617,126
FNMA POOL AK2427	4.50	2/1/2042	2,000,477	2,193,267	2,055,161
FNMA POOL AK3420	5.00	1/1/2042	173,691	189,140	177,528
FNMA POOL AK3658	4.00	2/1/2042	346,800	373,775	345,324
FNMA POOL AK3971	4.50	2/1/2042	9,500	10,270	9,630

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FNMA POOL AK4726	4.50	3/1/2042	1,368,228	1,483,583	1,412,120
FNMA POOL AK5920	4.50	2/1/2037	305,878	332,172	311,539
FNMA POOL AK6766	4.00	3/1/2042	8,160,012	8,335,805	8,233,217
FNMA POOL AK7438	4.00	3/1/2042	2,287,935	2,506,285	2,313,900
FNMA POOL AK9116	4.50	6/1/2040	1,168	1,293	1,205
FNMA POOL AK9445	4.00	3/1/2042	18,424,629	20,164,666	18,589,966
FNMA POOL AK9490	4.00	4/1/2042	8,860,383	9,381,419	8,940,121
FNMA POOL AK9733	4.50	4/1/2042	320,157	341,332	323,973
FNMA POOL AL0004	1.00	2/1/2041	5,389,557	6,131,934	5,639,734
FNMA POOL AL0054	1.00	2/1/2041	7,077	7,836	7,305
FNMA POOL AL0065	1.00	4/1/2041	25,143	27,843	25,949
FNMA POOL AL0071	1.00	5/1/2040	1,933	2,033	2,036
FNMA POOL AL0095	1.00	7/1/2038	7,815	8,308	8,564
FNMA POOL AL0145	1.00	8/1/2040	11,248	12,438	11,607
FNMA POOL AL0160	1.00	5/1/2041	8,917	9,873	9,186
FNMA POOL AL0763	1.00	7/1/2040	16,055	17,132	17,523
FNMA POOL AL0846	1.00	10/1/2026	115	117	115
FNMA POOL AL0920	1.00	7/1/2037	1,264,214	1,432,462	1,328,649
FNMA POOL AL0933	1.00	10/1/2041	2,579,052	2,873,710	2,714,952
FNMA POOL AL1054	1.00	1/1/2038	28,155	29,824	30,169
FNMA POOL AL1338	1.00	7/1/2041	1,242	1,307	1,271
FNMA POOL AL1465	1.00	2/1/2027	23,059	23,527	23,084
FNMA POOL AL1503	1.00	1/1/2042	1,054,911	1,093,001	1,072,319
FNMA POOL AL1505	1.00	3/1/2042	39,030	42,637	39,474
FNMA POOL AL1779	1.00	12/1/2038	9,055	9,603	9,702
FNMA POOL AL1947	1.00	4/1/2042	3,567,997	3,889,135	3,608,329
FNMA POOL AL2070	1.00	7/1/2042	6,599,059	7,231,612	6,674,301
FNMA POOL AL2071	1.00	3/1/2040	2,764,310	3,197,944	2,963,274
FNMA POOL AL2117	1.00	3/1/2042	562,399	615,600	568,794
FNMA POOL AL2243	1.00	3/1/2042	1,144,304	1,252,364	1,157,290
FNMA POOL AL2278	1.00	5/1/2041	388,573	454,030	425,824
FNMA POOL AL2463	1.00	7/1/2042	12,366,106	13,550,507	12,507,126
FNMA POOL AL2482	1.00	9/1/2042	949	1,050	979
FNMA POOL AL2694	1.00	11/1/2042	14,607,035	15,149,025	14,354,108
FNMA POOL AL2845	1.00	7/1/2042	4,764,708	5,070,629	4,917,507
FNMA POOL AL2846	1.00	6/1/2042	2,477,090	2,764,423	2,556,426
FNMA POOL AL2869	1.00	1/1/2042	3,898,331	4,321,163	4,023,168
FNMA POOL AL2901	1.00	9/1/2042	4,615,646	5,058,415	4,668,370
FNMA POOL AL3519	1.00	11/1/2041	1,632	1,808	1,684
FNMA POOL AL3811	1.00	9/1/2042	8,255,446	9,041,429	8,349,134
FNMA POOL AL3967	1.00	8/1/2042	9,750	10,802	10,062
FNMA POOL AL4163	1.00	5/1/2023	21	21	21
FNMA POOL AL4242	1.00	10/1/2041	967,259	1,094,054	1,010,944
FNMA POOL AL4301	1.00	4/1/2042	573,958	635,824	592,372
FNMA POOL AL4338	1.00	10/1/2043	163,760	179,408	164,921
FNMA POOL AL4626	1.00	8/1/2043	446,510	460,065	457,483
FNMA POOL AL4809	1.00	5/1/2042	1,120,370	1,275,047	1,179,389
FNMA POOL AL5097	1.00	9/1/2043	1,712	1,898	1,759
FNMA POOL AL5231	1.00	9/1/2042	9,212	10,205	9,507

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FNMA POOL AL5400	1.00	1/1/2043	1,359,267	1,446,980	1,402,852
FNMA POOL AL5537	1.00	4/1/2044	2,902	3,216	2,995
FNMA POOL AL5707	1.00	11/1/2043	13,951,824	15,472,694	14,398,566
FNMA POOL AL5749	1.00	7/1/2042	31,280	34,684	32,282
FNMA POOL AL5876	1.00	1/1/2042	6,509	7,198	6,717
FNMA POOL AL5889	1.00	6/1/2044	1,831	2,028	1,889
FNMA POOL AL5930	1.00	1/1/2043	22,950	25,429	23,624
FNMA POOL AL5955	1.00	1/1/2042	13,304,078	15,119,636	14,110,108
FNMA POOL AL6001	1.00	10/1/2044	5,121,751	5,614,970	5,157,834
FNMA POOL AL6127	1.00	12/1/2044	811,700	841,259	822,988
FNMA POOL AL6214	1.00	9/1/2042	9,637,761	10,257,626	9,941,049
FNMA POOL AL6274	1.00	9/1/2044	20,083,953	22,417,689	21,123,836
FNMA POOL AL6818	1.00	8/1/2044	27,026	29,954	27,888
FNMA POOL AL6949	1.00	6/1/2044	5,564,283	5,928,053	5,742,539
FNMA POOL AL7318	1.00	1/1/2043	7,932,111	8,443,968	8,186,298
FNMA POOL AL7363	1.00	10/1/2041	1,567,592	1,667,448	1,617,756
FNMA POOL AL7364	1.00	9/1/2043	1,423,234	1,515,657	1,468,629
FNMA POOL AL7767	1.00	6/1/2044	141,694	156,798	142,907
FNMA POOL AL8206	1.00	1/1/2043	26,978	29,893	27,843
FNMA POOL AL8383	1.00	10/1/2045	26,306	29,178	27,148
FNMA POOL AL8516	1.00	6/1/2042	12,211,623	13,366,551	12,349,987
FNMA POOL AL9128	1.00	2/1/2046	29,620	32,848	30,469
FNMA POOL AL9246	1.00	8/1/2044	4,031,381	4,466,358	4,160,457
FNMA POOL AL9405	1.00	6/1/2044	3,201,954	3,462,694	3,149,531
FNMA POOL AL9565	1.00	9/1/2046	41,481	46,059	41,015
FNMA POOL AL9635	1.00	12/1/2045	22,108	24,542	21,859
FNMA POOL AL9725	1.00	1/1/2047	86,558	96,079	85,584
FNMA POOL AL9774	1.00	1/1/2047	22,873	25,389	22,616
FNMA POOL AL9949	1.00	2/1/2047	2,549,662	2,738,986	2,493,120
FNMA POOL AO1748	4.00	5/1/2042	4,260,955	4,666,287	4,309,343
FNMA POOL AO2102	4.50	5/1/2042	350,261	375,443	360,726
FNMA POOL AO2106	4.50	5/1/2042	303,822	332,685	310,023
FNMA POOL AO4143	4.00	6/1/2042	7,912	8,548	7,983
FNMA POOL AO5257	4.50	6/1/2042	261,950	283,534	264,394
FNMA POOL AO6731	4.00	6/1/2042	415,285	449,951	418,210
FNMA POOL AO8629	3.50	7/1/2042	7,621,652	7,918,526	7,489,775
FNMA POOL AO8647	4.00	7/1/2042	451,096	488,891	448,498
FNMA POOL AO8954	4.00	7/1/2042	128,731	141,068	129,889
FNMA POOL AO9369	4.00	7/1/2042	1,687,777	1,843,606	1,707,008
FNMA POOL AP0005	1.00	7/1/2042	3,789,586	3,920,026	3,915,687
FNMA POOL AP3683	4.00	10/1/2042	2,601,153	2,739,604	2,630,709
FNMA POOL AP6021	3.00	4/1/2043	27,084	28,820	25,894
FNMA POOL AP9889	3.50	10/1/2042	4,093	4,398	4,005
FNMA POOL AQ4601	4.00	12/1/2042	2,976,190	3,081,282	3,010,059
FNMA POOL AQ5034	3.00	12/1/2042	31,344	33,351	29,963
FNMA POOL AQ5175	3.00	12/1/2042	496,429	528,210	474,525
FNMA POOL AQ6654	3.50	1/1/2043	9,495	10,002	9,331
FNMA POOL AQ7192	3.00	7/1/2043	228,741	243,412	218,717
FNMA POOL AQ8254	3.50	12/1/2042	670,750	723,087	659,174

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FNMA POOL AQ8429	3.50	12/1/2042	4,859,207	5,231,566	4,775,309
FNMA POOL AR2462	3.00	1/1/2043	86,933	92,500	83,108
FNMA POOL AR4865	3.00	1/1/2043	80,073	85,201	76,523
FNMA POOL AR4878	3.50	1/1/2043	574,656	599,059	564,742
FNMA POOL AR4943	3.00	1/1/2043	86,210	91,731	82,413
FNMA POOL AR6707	2.00	2/1/2028	245,469	253,875	240,057
FNMA POOL AR7032	3.50	2/1/2043	665,888	720,091	654,393
FNMA POOL AR8316	3.00	5/1/2043	2,254,904	2,399,451	2,154,212
FNMA POOL AR8609	3.00	7/1/2043	28,206	30,016	26,967
FNMA POOL AR8929	3.00	1/1/2043	9,068	9,649	8,666
FNMA POOL AR8948	3.50	3/1/2028	281,095	288,936	279,749
FNMA POOL AR9900	3.50	4/1/2043	3,736,102	4,073,988	3,631,133
FNMA POOL AR9927	3.50	4/1/2033	916,591	980,083	916,613
FNMA POOL AS0018	3.00	7/1/2043	2,061,012	2,193,199	1,968,161
FNMA POOL AS0026	3.50	7/1/2043	22,991	24,745	22,593
FNMA POOL AS0044	3.00	7/1/2043	3,225,772	3,432,663	3,080,769
FNMA POOL AS0317	4.00	8/1/2043	2,522	2,726	2,539
FNMA POOL AS0518	3.00	9/1/2043	967,770	1,029,872	925,053
FNMA POOL AS1075	3.00	11/1/2043	3,638,604	3,872,212	3,474,792
FNMA POOL AS4774	3.00	4/1/2045	10,679	10,643	10,152
FNMA POOL AS4805	3.50	4/1/2045	594	632	582
FNMA POOL AS5319	3.50	7/1/2045	494	524	483
FNMA POOL AS5459	3.50	7/1/2045	19,246	21,360	19,029
FNMA POOL AS5474	4.00	7/1/2045	4,099,055	4,412,569	4,127,919
FNMA POOL AS5696	3.50	8/1/2045	2,982	3,165	2,916
FNMA POOL AS5812	3.50	9/1/2045	9,829,508	10,516,295	9,611,667
FNMA POOL AS5943	4.00	10/1/2045	13,820	14,948	13,917
FNMA POOL AS6101	3.50	11/1/2045	2,824,599	3,054,747	2,761,970
FNMA POOL AS7245	3.50	5/1/2046	1,164,391	1,181,113	1,138,525
FNMA POOL AS8056	3.00	10/1/2046	19,789,169	20,864,028	18,732,927
FNMA POOL AS8269	3.00	11/1/2046	119,516,046	124,069,183	113,112,375
FNMA POOL AS8371	3.50	11/1/2046	381,486	423,610	377,190
FNMA POOL AS8483	3.00	12/1/2046	5,046	4,991	4,796
FNMA POOL AS8493	3.50	12/1/2046	2,526,544	2,769,847	2,482,137
FNMA POOL AS8600	2.50	1/1/2032	5,374	5,603	5,271
FNMA POOL AS8784	3.00	2/1/2047	1,888,978	1,987,271	1,786,952
FNMA POOL AS9587	4.00	5/1/2047	59,086,467	63,039,128	59,357,059
FNMA POOL AS9619	4.50	5/1/2047	10,979,414	12,044,193	11,191,941
FNMA POOL AS9938	3.50	7/1/2047	9,994,221	11,004,935	9,809,848
FNMA POOL AT1572	3.00	5/1/2043	2,295,325	2,442,463	2,192,328
FNMA POOL AT2476	3.50	5/1/2033	249,187	265,077	249,194
FNMA POOL AT2478	3.50	5/1/2033	78,095	82,694	78,097
FNMA POOL AT2482	3.50	5/1/2033	526,248	560,034	526,259
FNMA POOL AT2722	3.00	5/1/2043	6,105,256	6,496,624	5,833,460
FNMA POOL AT2724	3.00	5/1/2043	2,084,753	2,218,393	1,991,941
FNMA POOL AT2858	3.50	5/1/2033	40,161	42,023	40,161
FNMA POOL AT2934	3.50	5/1/2033	731,269	781,980	731,286
FNMA POOL AT2958	3.50	5/1/2033	730,523	777,815	730,539
FNMA POOL AT2960	3.50	5/1/2033	575,891	615,825	575,905

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FNMA POOL AT3107	3.00	4/1/2043	287,968	306,422	275,305
FNMA POOL AT3164	3.00	4/1/2043	6,462	6,876	6,178
FNMA POOL AT3179	3.00	5/1/2043	226,172	240,671	216,240
FNMA POOL AT3359	3.00	6/1/2043	148,257	157,764	141,713
FNMA POOL AT4187	3.50	5/1/2033	454,432	485,950	454,443
FNMA POOL AT4336	3.00	6/1/2043	149,757	159,359	143,199
FNMA POOL AT4943	3.50	5/1/2043	2,018,956	2,122,252	1,984,088
FNMA POOL AT5419	3.50	5/1/2033	408,769	434,119	408,778
FNMA POOL AT5421	3.50	5/1/2033	844,794	903,386	836,259
FNMA POOL AT5898	3.00	6/1/2043	2,335,480	2,485,232	2,231,530
FNMA POOL AT7585	3.50	6/1/2043	3,887,168	4,050,186	3,820,134
FNMA POOL AT7589	3.50	6/1/2043	3,111,426	3,247,335	3,051,535
FNMA POOL AT7590	4.00	5/1/2043	318,094	338,512	316,494
FNMA POOL AT7602	3.50	5/1/2043	518,054	554,643	504,851
FNMA POOL AT7893	1.00	8/1/2043	5,496,996	5,671,777	5,494,203
FNMA POOL AT8004	3.00	6/1/2043	81,233	86,441	77,675
FNMA POOL AT8064	3.00	7/1/2043	2,719,830	2,894,271	2,598,660
FNMA POOL AT8292	3.00	6/1/2043	302,788	322,203	289,521
FNMA POOL AT8326	3.00	6/1/2043	319,205	339,672	304,853
FNMA POOL AT8446	3.50	6/1/2033	396,760	423,033	396,768
FNMA POOL AT8620	4.50	6/1/2043	422,957	460,042	427,613
FNMA POOL AT8624	3.50	6/1/2043	247,259	266,004	242,505
FNMA POOL AT8750	3.50	5/1/2033	385,326	409,184	385,334
FNMA POOL AT9528	3.00	7/1/2043	2,302,380	2,450,047	2,198,840
FNMA POOL AT9878	3.00	6/1/2043	791,734	842,500	756,794
FNMA POOL AU1632	3.00	7/1/2043	24,413,108	26,012,770	23,306,552
FNMA POOL AU1636	3.50	7/1/2043	8,533,684	9,058,366	8,385,974
FNMA POOL AU1650	3.50	7/1/2043	24,251,512	25,378,578	23,831,765
FNMA POOL AU1724	4.00	7/1/2043	635,910	711,599	641,621
FNMA POOL AU2107	3.00	8/1/2043	4,479	4,766	4,263
FNMA POOL AU2553	3.50	7/1/2033	716,511	766,308	716,526
FNMA POOL AU2554	3.50	7/1/2033	752,906	805,236	752,924
FNMA POOL AU2593	3.00	8/1/2043	10,578	11,256	10,112
FNMA POOL AU2594	4.00	7/1/2043	466,188	510,950	464,205
FNMA POOL AU3195	3.00	8/1/2043	2,311,581	2,459,877	2,207,366
FNMA POOL AU3353	3.00	8/1/2043	2,475,707	2,634,532	2,364,229
FNMA POOL AU3374	3.00	8/1/2043	3,113,841	3,313,605	2,974,985
FNMA POOL AU4585	3.00	8/1/2043	80,973	86,168	77,359
FNMA POOL AU4977	3.00	8/1/2043	965,920	1,027,887	920,318
FNMA POOL AU5161	3.00	8/1/2043	181,577	193,225	173,622
FNMA POOL AU6066	3.00	7/1/2043	2,174,300	2,313,752	2,076,855
FNMA POOL AU6145	3.00	8/1/2043	317,008	337,345	302,921
FNMA POOL AU6155	3.00	8/1/2043	143,701	152,920	137,401
FNMA POOL AU6240	4.00	10/1/2043	183,072	189,592	184,366
FNMA POOL AU6973	1.00	11/1/2043	984,536	1,016,748	1,001,045
FNMA POOL AU7007	4.00	11/1/2043	638,124	699,102	641,368
FNMA POOL AU7195	3.00	9/1/2043	28,752	30,597	27,443
FNMA POOL AU7276	4.00	10/1/2038	1,725,441	1,886,521	1,744,994
FNMA POOL AU8150	3.00	8/1/2043	167,082	177,801	159,230

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FNMA POOL AU9432	5.00	10/1/2043	36,751	40,473	37,553
FNMA POOL AU9782	1.00	9/1/2043	356,305	357,910	353,315
FNMA POOL AV0022	4.00	11/1/2043	4,561,200	4,954,986	4,593,299
FNMA POOL AV0662	4.00	12/1/2043	437,759	479,699	439,997
FNMA POOL AV1095	4.50	9/1/2043	563,668	617,361	577,612
FNMA POOL AV2334	1.00	1/1/2044	1,481,740	1,530,990	1,491,436
FNMA POOL AV2348	4.00	1/1/2044	1,191,373	1,305,782	1,197,434
FNMA POOL AV3538	4.00	12/1/2038	1,167,207	1,276,731	1,177,652
FNMA POOL AV5373	5.00	12/1/2043	310,780	339,355	318,111
FNMA POOL AV6610	4.00	4/1/2039	2,425,389	2,635,475	2,452,905
FNMA POOL AV6685	4.50	1/1/2044	179,115	193,119	181,549
FNMA POOL AV6735	4.50	3/1/2044	192,532	206,795	195,154
FNMA POOL AV9206	4.00	3/1/2039	2,400,092	2,624,920	2,427,340
FNMA POOL AV9631	1.00	3/1/2044	540,686	559,249	547,718
FNMA POOL AW0966	1.00	6/1/2044	2,772,149	2,868,792	2,830,918
FNMA POOL AW2234	1.00	5/1/2044	874,102	901,153	885,597
FNMA POOL AW6278	1.00	7/1/2044	853,119	887,509	857,497
FNMA POOL AX1040	1.00	10/1/2044	427,590	432,781	427,320
FNMA POOL AX2377	1.00	9/1/2044	684,129	713,452	685,218
FNMA POOL AX2763	4.00	9/1/2044	14,276	15,042	14,188
FNMA POOL AX5302	4.00	1/1/2042	56,947,104	60,358,633	57,594,981
FNMA POOL AX7770	4.00	2/1/2045	2,254,005	2,447,158	2,269,864
FNMA POOL AX9530	3.50	2/1/2045	766,622	814,222	751,542
FNMA POOL AY0089	1.00	12/1/2044	1,402,034	1,451,875	1,416,885
FNMA POOL AY1306	3.50	3/1/2045	387	405	379
FNMA POOL AY1814	4.00	1/1/2045	978,242	1,069,527	983,216
FNMA POOL AY4200	3.00	5/1/2045	6,743,008	6,869,452	6,413,475
FNMA POOL AY5654	1.00	6/1/2045	2,265,065	2,345,618	2,311,768
FNMA POOL AY5790	4.00	3/1/2045	4,484,291	4,882,737	4,515,971
FNMA POOL AZ0439	1.00	5/1/2045	2,060,082	2,139,008	2,090,072
FNMA POOL AZ0489	3.50	5/1/2045	1,441,374	1,558,661	1,416,526
FNMA POOL AZ2111	3.50	10/1/2045	1,755,490	1,875,268	1,717,312
FNMA POOL AZ2626	3.00	8/1/2045	1,249,295	1,252,017	1,186,765
FNMA POOL AZ2899	3.50	9/1/2045	33,694,114	34,766,776	32,961,490
FNMA POOL AZ3732	3.00	10/1/2045	1,410,277	1,413,355	1,338,702
FNMA POOL AZ3737	3.00	11/1/2045	160,189	172,332	151,970
FNMA POOL AZ4775	3.50	10/1/2045	1,383,833	1,468,316	1,353,234
FNMA POOL AZ4815	3.50	7/1/2045	2,263,472	2,428,305	2,213,270
FNMA POOL AZ5321	4.00	8/1/2045	2,418,449	2,626,823	2,435,484
FNMA POOL AZ5640	4.00	7/1/2045	1,068,336	1,163,362	1,073,742
FNMA POOL AZ6650	3.50	1/1/2046	3,156,492	3,201,749	3,086,642
FNMA POOL AZ7353	3.50	11/1/2045	5,014,259	5,279,344	4,903,422
FNMA POOL AZ7903	4.00	6/1/2041	1,520,209	1,675,634	1,537,503
FNMA POOL BA0898	3.50	2/1/2046	2,363,483	2,515,142	2,311,141
FNMA POOL BA1136	3.50	3/1/2046	2,459,650	2,623,898	2,401,518
FNMA POOL BA1141	3.50	3/1/2046	411,589	453,229	404,146
FNMA POOL BA1147	3.50	3/1/2046	1,584,619	1,685,777	1,549,573
FNMA POOL BA1565	3.00	10/1/2045	3,319,270	3,326,514	3,148,755
FNMA POOL BA2696	3.50	10/1/2045	14,330	14,895	14,013

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FNMA POOL BA4384	3.50	11/1/2045	1,189,557	1,206,598	1,147,240
FNMA POOL BA4388	3.50	11/1/2045	3,673,576	3,756,396	3,592,256
FNMA POOL BA4390	3.50	11/1/2045	4,836,952	4,945,999	4,729,799
FNMA POOL BA5343	3.50	12/1/2045	2,019,444	2,077,129	1,980,626
FNMA POOL BA6587	3.50	1/1/2046	778,994	790,163	761,760
FNMA POOL BC0089	4.00	12/1/2045	14,746,534	15,515,793	14,821,036
FNMA POOL BC0448	3.50	12/1/2045	1,058,835	1,130,151	1,033,829
FNMA POOL BC0767	3.50	12/1/2045	1,710,558	1,735,073	1,672,699
FNMA POOL BC0843	3.50	4/1/2046	262,430	291,358	259,475
FNMA POOL BC1154	3.50	6/1/2046	6,107,436	6,780,987	6,038,674
FNMA POOL BC1809	3.50	5/1/2046	1,918,534	2,045,632	1,876,150
FNMA POOL BC2284	3.00	7/1/2046	9,820,406	10,330,975	9,294,238
FNMA POOL BC2891	3.50	2/1/2046	458,250	464,823	447,433
FNMA POOL BC6408	3.50	4/1/2046	5,373,530	5,730,139	5,254,375
FNMA POOL BD2170	3.50	8/1/2047	180,099	198,319	176,556
FNMA POOL BD4485	3.50	7/1/2045	11,688	12,267	11,495
FNMA POOL BD5425	3.00	12/1/2046	237,766	250,840	225,250
FNMA POOL BD6965	3.00	10/1/2046	6,976	6,953	6,608
FNMA POOL BD7074	3.00	3/1/2047	2,106,054	2,215,654	1,992,791
FNMA POOL BD7107	2.50	3/1/2032	304,077	304,078	298,243
FNMA POOL BD9522	3.00	10/1/2046	11,935,035	12,566,010	11,305,949
FNMA POOL BE0518	3.00	11/1/2046	23,425,548	24,698,244	22,169,589
FNMA POOL BE1566	3.50	4/1/2047	1,753,008	1,867,566	1,714,148
FNMA POOL BE2378	3.00	4/1/2047	164,492	162,853	155,555
FNMA POOL BE2848	3.00	12/1/2046	39,418	41,564	37,371
FNMA POOL BE3188	3.50	2/1/2047	179,104	197,195	176,468
FNMA POOL BE3319	3.00	1/1/2047	224,226	236,489	212,148
FNMA POOL BE3321	3.50	1/1/2047	444,926	490,144	439,914
FNMA POOL BE3695	3.50	6/1/2047	3,184,413	3,355,587	3,112,166
FNMA POOL BE4057	3.00	1/1/2047	134,531	141,756	127,337
FNMA POOL BE4247	3.00	12/1/2046	147,867	155,960	139,820
FNMA POOL BE4479	3.50	12/1/2046	444,254	450,652	433,769
FNMA POOL BE4595	3.00	4/1/2047	449,961	445,478	425,349
FNMA POOL BE5008	4.00	2/1/2045	5,018,681	5,481,308	5,054,085
FNMA POOL BE6826	3.50	3/1/2047	424,529	467,699	419,747
FNMA POOL BE7083	3.50	1/1/2047	160,622	170,064	157,060
FNMA POOL BE7961	3.50	2/1/2047	234,380	227,915	229,914
FNMA POOL BE8340	4.50	9/1/2047	295,764	304,220	301,825
FNMA POOL BE8348	4.50	12/1/2047	101,783	106,629	103,212
FNMA POOL BE8781	4.00	6/1/2047	8,257,050	8,949,942	8,298,229
FNMA POOL BE8824	3.50	7/1/2047	3,076,865	3,301,577	3,008,715
FNMA POOL BE9210	3.00	3/1/2047	442,510	465,658	417,779
FNMA POOL BE9407	4.00	7/1/2047	1,029,510	1,116,119	1,030,741
FNMA POOL BE9447	3.50	11/1/2047	877,548	966,374	861,677
FNMA POOL BH0975	3.00	4/1/2047	297,204	312,372	279,536
FNMA POOL BH1224	3.50	4/1/2047	155,876	167,172	152,187
FNMA POOL BH1374	3.00	7/1/2047	106,915	112,314	100,388
FNMA POOL BH1421	3.00	4/1/2047	66,465	65,803	62,934
FNMA POOL BH1731	3.50	6/1/2047	545,528	605,612	539,385

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL BH2557	3.00	5/1/2047	452,799	459,129	426,093
FNMA POOL BH2558	3.00	5/1/2047	224,241	222,005	210,909
FNMA POOL BH2606	3.50	8/1/2047	68,486,900	71,553,544	66,969,950
FNMA POOL BH2759	3.00	6/1/2047	485,212	511,758	461,065
FNMA POOL BH2829	3.00	9/1/2047	876,800	922,055	825,508
FNMA POOL BH3889	3.50	7/1/2047	180,076	189,496	175,821
FNMA POOL BH3897	3.50	8/1/2047	1,609,306	1,727,736	1,571,317
FNMA POOL BH4152	3.50	11/1/2047	70,030	77,120	68,478
FNMA POOL BH4158	3.50	12/1/2047	477,618	519,597	467,023
FNMA POOL BH4226	3.00	6/1/2047	195,660	205,730	184,320
FNMA POOL BH4271	4.00	6/1/2047	11,605,407	12,465,044	11,647,865
FNMA POOL BH4333	3.50	6/1/2047	481,964	517,614	471,297
FNMA POOL BH4410	4.00	6/1/2047	9,188,467	9,801,856	9,207,858
FNMA POOL BH4466	3.00	11/1/2047	115,664	121,509	108,443
FNMA POOL BH5113	3.50	8/1/2047	2,291,719	2,441,421	2,237,566
FNMA POOL BH5642	3.00	7/1/2047	293,762	293,413	276,581
FNMA POOL BH5750	3.50	11/1/2047	1,510,580	1,645,666	1,477,070
FNMA POOL BH5801	3.50	7/1/2047	500,310	551,233	492,519
FNMA POOL BH5810	3.50	7/1/2047	1,861,481	1,996,247	1,820,220
FNMA POOL BH5955	3.50	8/1/2047	512,731	569,230	506,956
FNMA POOL BH6452	3.50	7/1/2047	3,796,776	4,075,966	3,707,114
FNMA POOL BH7342	3.50	7/1/2047	1,812,915	1,945,524	1,772,710
FNMA POOL BH7348	3.50	8/1/2047	3,863,451	4,148,120	3,777,848
FNMA POOL BH7494	3.50	9/1/2047	653,511	725,542	642,399
FNMA POOL BH7671	3.50	11/1/2047	594,618	654,805	585,871
FNMA POOL BH8113	3.00	10/1/2047	65,963	69,371	62,368
FNMA POOL BH8224	4.00	8/1/2047	6,066,806	6,523,652	6,092,612
FNMA POOL BH8657	3.50	9/1/2047	320,514	349,312	314,142
FNMA POOL BH8794	3.00	10/1/2047	311,889	327,647	292,699
FNMA POOL BH9215	3.50	1/1/2048	55,517	53,979	54,131
FNMA POOL BH9285	3.50	2/1/2048	14,644,198	16,123,648	14,319,579
FNMA POOL BH9843	3.00	10/1/2047	357,490	375,840	335,233
FNMA POOL BH9854	3.50	11/1/2047	756,919	833,539	740,124
FNMA POOL BJ0056	3.50	10/1/2047	2,720,192	2,921,903	2,659,916
FNMA POOL BJ0175	3.50	1/1/2048	701,697	772,566	688,751
FNMA POOL BJ0186	3.50	2/1/2048	149,473	164,573	146,157
FNMA POOL BJ0641	3.50	3/1/2048	11,021,137	12,134,789	10,776,686
FNMA POOL BJ0650	3.50	3/1/2048	1,170,684	1,138,222	1,144,804
FNMA POOL BJ0812	3.00	10/1/2047	1,160,878	1,211,796	1,089,954
FNMA POOL BJ0813	3.00	10/1/2047	988,375	1,039,496	929,585
FNMA POOL BJ0957	3.50	11/1/2047	31,830	31,542	31,127
FNMA POOL BJ1003	3.50	12/1/2047	2,569,694	2,546,440	2,512,923
FNMA POOL BJ1163	3.50	1/1/2048	864,124	951,402	847,110
FNMA POOL BJ2015	3.50	12/1/2047	613,253	680,888	601,057
FNMA POOL BJ2070	3.50	12/1/2047	155,404	172,544	153,653
FNMA POOL BJ2193	3.50	1/1/2048	53,322	58,722	52,478
FNMA POOL BJ2508	3.50	10/1/2047	4,372,829	4,624,533	4,275,807
FNMA POOL BJ2554	3.00	11/1/2047	182,298	191,651	171,449
FNMA POOL BJ2965	3.00	11/1/2047	79,919	79,824	74,947

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL BJ3139	3.50	11/1/2047	527,398	585,549	516,916
FNMA POOL BJ3420	3.50	2/1/2048	660,589	733,286	653,147
FNMA POOL BJ3611	3.50	1/1/2048	13,931,213	14,224,853	13,622,672
FNMA POOL BJ3619	3.50	1/1/2048	231,621	229,524	226,504
FNMA POOL BJ3653	3.50	2/1/2048	6,426,529	6,900,548	6,284,175
FNMA POOL BJ3655	3.50	2/1/2048	7,090,300	7,567,590	6,927,519
FNMA POOL BJ3667	3.50	2/1/2048	4,155,059	4,574,826	4,062,979
FNMA POOL BJ3671	3.50	2/1/2048	2,941,094	3,264,782	2,886,882
FNMA POOL BJ3728	3.50	12/1/2047	567,820	562,682	554,346
FNMA POOL BJ3793	3.50	12/1/2047	1,002,665	1,025,683	980,435
FNMA POOL BJ3828	3.50	1/1/2048	8,297,419	8,487,993	8,113,705
FNMA POOL BJ3844	3.50	1/1/2048	1,987,843	2,207,156	1,948,352
FNMA POOL BJ3937	3.50	1/1/2048	2,115,424	2,096,273	2,068,761
FNMA POOL BJ3960	3.50	1/1/2048	150,056	148,697	146,293
FNMA POOL BJ3995	3.50	2/1/2048	1,536,577	1,522,661	1,500,315
FNMA POOL BJ3997	3.50	2/1/2048	143,730	142,428	140,558
FNMA POOL BJ4289	3.50	1/1/2048	626,059	694,948	613,602
FNMA POOL BJ4290	3.50	1/1/2048	114,855	124,465	113,164
FNMA POOL BJ4343	3.50	1/1/2048	889,386	987,246	871,698
FNMA POOL BJ4746	3.50	2/1/2048	2,482,471	2,733,267	2,433,609
FNMA POOL BJ4768	3.50	2/1/2048	1,755,129	1,948,287	1,735,376
FNMA POOL BJ4769	3.50	1/1/2048	1,088,012	1,197,904	1,063,892
FNMA POOL BJ4816	3.50	2/1/2048	717,428	770,385	698,863
FNMA POOL BJ4830	3.50	2/1/2048	3,621,598	3,889,293	3,541,437
FNMA POOL BJ4882	3.50	3/1/2048	200,399	198,584	195,964
FNMA POOL BJ4916	3.50	3/1/2048	6,781	6,593	6,631
FNMA POOL BJ5001	3.00	12/1/2047	1,277,839	1,329,536	1,197,800
FNMA POOL BJ5244	3.50	12/1/2047	915,908	1,016,933	897,705
FNMA POOL BJ5251	3.50	12/1/2047	523,339	518,603	511,761
FNMA POOL BJ5460	3.50	3/1/2048	6,855,974	7,232,573	6,704,024
FNMA POOL BJ5879	3.50	1/1/2048	52,284	57,565	51,515
FNMA POOL BJ5917	3.50	3/1/2048	972,624	1,070,914	952,258
FNMA POOL BJ5950	3.50	4/1/2048	816,241	898,750	798,124
FNMA POOL BJ5955	3.50	4/1/2048	323,633	314,656	315,723
FNMA POOL BJ6416	3.50	3/1/2048	778,238	856,883	760,988
FNMA POOL BJ6691	3.50	3/1/2048	850,979	901,344	830,850
FNMA POOL BJ7038	3.50	8/1/2048	634,527	697,104	620,472
FNMA POOL BJ7216	4.00	10/1/2048	9,707,918	9,747,794	9,716,520
FNMA POOL BJ7398	3.50	11/1/2048	1,281,571	1,249,830	1,247,340
FNMA POOL BJ8120	3.50	1/1/2048	34,975	38,823	34,279
FNMA POOL BJ8558	3.50	3/1/2048	36,313	35,984	35,435
FNMA POOL BJ8650	3.50	1/1/2048	10,016	11,027	9,819
FNMA POOL BJ8878	3.50	3/1/2048	36,141	35,139	35,325
FNMA POOL BJ8879	3.50	3/1/2048	1,276,862	1,405,893	1,248,506
FNMA POOL BJ9379	3.50	1/1/2048	3,232,398	3,472,575	3,160,779
FNMA POOL BJ9380	3.50	1/1/2048	851,289	937,269	838,753
FNMA POOL BJ9906	3.50	3/1/2048	985,964	1,094,497	966,373
FNMA POOL BK0161	3.50	2/1/2048	42,914	42,525	41,904
FNMA POOL BK0766	3.50	3/1/2048	185,050	179,918	180,961

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FNMA POOL BK1193	3.50	2/1/2048	90,685	89,864	88,681
FNMA POOL BK1791	3.50	3/1/2048	56,454	54,888	55,079
FNMA POOL BK1793	3.50	3/1/2048	165,283	163,786	161,624
FNMA POOL BK2780	2.50	7/1/2050	10,317,421	10,852,661	9,303,873
FNMA POOL BK4810	4.00	9/1/2048	60,362,174	61,449,390	60,333,998
FNMA POOL BK5705	2.00	10/1/2035	59,929,970	61,777,735	56,004,162
FNMA POOL BK7146	3.50	6/1/2048	622,583	676,892	608,793
FNMA POOL BK7274	4.00	12/1/2048	2,369,123	2,518,028	2,368,766
FNMA POOL BK8166	2.00	10/1/2035	14,518,203	14,965,829	13,567,022
FNMA POOL BK8365	2.00	12/1/2035	38,299	39,799	35,788
FNMA POOL BK8439	2.00	1/1/2041	17,500,489	18,151,224	15,646,464
FNMA POOL BM1096	1.00	4/1/2044	19,560,275	21,408,565	19,781,914
FNMA POOL BM1456	1.00	6/1/2047	4,739,632	5,057,603	4,634,614
FNMA POOL BM1617	1.00	7/1/2047	3,635,867	3,907,580	3,555,341
FNMA POOL BM1630	1.00	4/1/2046	23,328,473	25,543,763	23,592,696
FNMA POOL BM1822	1.00	9/1/2047	718,579	791,285	706,215
FNMA POOL BM1937	1.00	5/1/2047	11,950	13,265	11,815
FNMA POOL BM1938	1.00	11/1/2046	740,404	815,131	729,508
FNMA POOL BM1952	1.00	10/1/2047	1,089,560	1,199,818	1,073,525
FNMA POOL BM1957	1.00	11/1/2047	42,364	41,980	41,468
FNMA POOL BM3122	1.00	10/1/2047	20,792,591	21,728,175	20,331,438
FNMA POOL BM3282	1.00	12/1/2047	186,398	206,955	184,299
FNMA POOL BM3326	1.00	12/1/2047	174,544	193,796	171,827
FNMA POOL BM3327	1.00	12/1/2047	8,769	9,657	8,574
FNMA POOL BM3548	1.00	4/1/2046	8,812,054	9,426,444	8,911,879
FNMA POOL BM3663	1.00	4/1/2047	32,104,391	33,804,342	30,346,508
FNMA POOL BM3788	1.00	3/1/2048	13,181,846	14,379,928	12,889,422
FNMA POOL BM4029	1.00	5/1/2048	13,520,262	13,545,483	13,220,963
FNMA POOL BM4596	1.00	3/1/2048	10,531,432	11,493,058	10,298,528
FNMA POOL BM4737	1.00	6/1/2048	18,514,223	20,198,078	18,104,138
FNMA POOL BM4752	1.00	6/1/2045	25,520,492	28,159,429	25,809,527
FNMA POOL BM4858	1.00	8/1/2048	23,283,165	23,993,601	23,451,629
FNMA POOL BM5024	1.00	11/1/2048	64,918,561	66,129,675	61,145,860
FNMA POOL BM5126	1.00	1/1/2048	24,937,184	26,178,083	24,384,449
FNMA POOL BM5221	1.00	9/1/2046	1,193,986	1,211,160	1,167,740
FNMA POOL BM5312	1.00	6/1/2045	3,535,674	3,901,279	3,575,745
FNMA POOL BM5340	1.00	2/1/2034	12,193,263	12,995,979	12,206,775
FNMA POOL BM5388	1.00	1/1/2047	22,663,176	24,317,382	22,176,482
FNMA POOL BM5457	1.00	11/1/2045	3,008,559	3,319,959	3,042,624
FNMA POOL BM5575	1.00	3/1/2046	12,607,384	13,638,012	12,401,333
FNMA POOL BM5742	1.00	7/1/2047	13,837,475	14,971,610	13,611,485
FNMA POOL BM5830	1.00	4/1/2034	10,797,626	11,580,274	10,809,591
FNMA POOL BM5843	1.00	1/1/2048	2,737,523	2,948,492	2,679,403
FNMA POOL BM5915	1.00	11/1/2046	61,060,456	62,145,746	58,016,174
FNMA POOL BN2530	3.50	2/1/2049	100,847	103,004	98,375
FNMA POOL BN2844	3.50	11/1/2048	242,559	235,812	237,183
FNMA POOL BN6890	2.00	2/1/2041	17,259,189	17,887,961	15,430,321
FNMA POOL BN7575	2.50	6/1/2034	1,144,030	1,195,825	1,099,437
FNMA POOL BN7748	3.50	9/1/2049	28,975,944	30,960,666	28,164,689

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FNMA POOL BO0556	3.00	7/1/2049	5,326,169	5,433,107	4,988,066
FNMA POOL BO1838	2.50	7/1/2034	2,815,606	2,969,892	2,716,325
FNMA POOL BO2650	3.50	6/1/2049	6,088,535	6,429,972	5,915,023
FNMA POOL BO5253	3.50	9/1/2049	3,378,428	3,609,837	3,282,247
FNMA POOL BO5626	3.50	8/1/2049	4,832,286	5,103,339	4,737,691
FNMA POOL BO6683	2.00	4/1/2036	23,610,666	24,342,410	22,062,309
FNMA POOL BO6716	2.00	4/1/2036	8,115,072	8,351,625	7,582,878
FNMA POOL BO6767	2.00	4/1/2041	27,196,601	27,751,460	24,312,282
FNMA POOL BP3356	2.00	5/1/2041	90,360,145	92,194,602	80,780,493
FNMA POOL BP3419	2.00	6/1/2041	49,822,542	50,812,300	44,540,260
FNMA POOL BP3454	2.00	5/1/2036	104,078,145	107,201,259	97,252,607
FNMA POOL BP3489	2.00	6/1/2041	25,313,962	25,821,514	22,629,728
FNMA POOL BP6586	2.00	8/1/2035	2,188,176	2,259,617	2,044,830
FNMA POOL BP6716	2.50	9/1/2050	152,301,115	159,835,243	137,327,576
FNMA POOL BP6719	2.50	9/1/2050	31,913,471	33,713,925	28,925,759
FNMA POOL BP7229	2.00	7/1/2050	34,590,519	33,057,785	30,156,382
FNMA POOL BP7646	2.00	11/1/2040	32,982,121	34,237,576	29,487,715
FNMA POOL BP7661	2.00	12/1/2040	36,572,120	37,964,685	32,697,803
FNMA POOL BQ0989	2.00	7/1/2041	144,970,450	148,392,813	129,603,007
FNMA POOL BQ4342	2.50	12/1/2050	25,281,202	26,607,514	22,784,895
FNMA POOL BQ4428	2.50	1/1/2051	18,859,943	19,783,647	17,000,350
FNMA POOL BQ4668	2.00	11/1/2035	384,547	396,782	359,330
FNMA POOL BQ4793	2.50	10/1/2050	50,799,874	53,433,996	45,798,893
FNMA POOL BQ6621	2.50	9/1/2041	6,454,915	6,736,554	5,940,696
FNMA POOL BQ6747	2.50	11/1/2041	9,703,020	10,032,250	8,930,038
FNMA POOL BQ6910	2.50	12/1/2041	13,477,840	13,930,483	12,404,117
FNMA POOL BQ6993	2.50	1/1/2042	14,811,678	15,270,222	13,631,697
FNMA POOL BQ7472	2.00	2/1/2052	41,763	36,325	36,394
FNMA POOL BQ7483	1.50	4/1/2037	1,075,818	982,700	979,658
FNMA POOL BQ7484	2.00	5/1/2037	2,074,444	1,942,321	1,938,953
FNMA POOL BR0968	2.00	4/1/2036	39,609,670	40,848,702	37,013,380
FNMA POOL BR3181	2.50	2/1/2051	13,209,599	13,895,229	11,911,544
FNMA POOL BR6332	2.00	4/1/2036	31,000,576	31,961,348	28,968,324
FNMA POOL BR7191	2.00	4/1/2051	917,642	798,159	799,979
FNMA POOL BR8410	2.50	4/1/2051	1,207,913	1,254,702	1,088,694
FNMA POOL BR8600	2.00	4/1/2036	7,393,525	7,609,045	6,908,659
FNMA POOL BR9026	2.50	4/1/2051	987,086	1,025,135	898,418
FNMA POOL BR9715	1.50	4/1/2036	4,572,990	4,613,129	4,163,036
FNMA POOL BR9722	2.00	4/1/2036	58,143,257	59,926,335	54,330,170
FNMA POOL BT0906	2.00	6/1/2051	25,216,048	25,444,751	21,984,673
FNMA POOL BT0915	2.50	6/1/2051	19,746,428	20,430,851	17,792,876
FNMA POOL BT1541	2.50	8/1/2051	6,926,201	7,187,459	6,242,613
FNMA POOL BT1897	2.00	2/1/2052	59,378,717	51,598,220	51,598,408
FNMA POOL BT1904	2.00	2/1/2052	22,680,478	22,089,167	19,771,750
FNMA POOL BT1905	2.50	2/1/2052	20,386,335	20,404,392	18,371,320
FNMA POOL BT1906	2.00	2/1/2052	16,774,412	16,373,255	14,623,109
FNMA POOL BT1916	3.00	2/1/2052	6,219,945	6,368,215	5,811,664
FNMA POOL BT1917	2.50	1/1/2052	7,075,726	7,076,543	6,375,349
FNMA POOL BT2005	2.00	2/1/2042	67,846,873	60,867,136	60,649,570

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FNMA POOL BT2006	2.50	2/1/2042	30,122,856	30,395,334	27,723,710
FNMA POOL BT2052	2.00	3/1/2052	149,217	129,665	129,663
FNMA POOL BT2055	1.50	3/1/2037	9,999,002	9,133,543	9,102,278
FNMA POOL BT2213	1.50	3/1/2037	831,820	759,823	757,219
FNMA POOL BT2234	2.00	4/1/2037	3,635,529	3,403,983	3,397,108
FNMA POOL BT2292	2.50	4/1/2052	7,405,143	6,679,050	6,668,463
FNMA POOL BT2304	2.00	3/1/2052	712,802	619,652	619,403
FNMA POOL BT4303	2.50	8/1/2051	9,286,573	9,634,040	8,367,578
FNMA POOL BT4305	2.50	8/1/2051	5,739,705	5,954,463	5,171,429
FNMA POOL BT4436	1.50	2/1/2037	672,576	614,363	612,469
FNMA POOL BT4437	2.00	3/1/2052	834,508	725,844	727,482
FNMA POOL BT4440	1.50	3/1/2037	607,844	555,233	553,519
FNMA POOL BT6159	2.50	9/1/2051	6,255,269	6,489,811	5,635,956
FNMA POOL BT6598	2.00	2/1/2052	19,437,719	16,890,761	16,890,768
FNMA POOL BT6727	2.50	9/1/2051	18,542,265	19,272,764	16,706,488
FNMA POOL BT7805	3.00	4/1/2052	58,915	54,961	54,936
FNMA POOL BT8105	2.00	4/1/2037	64,284	60,190	60,068
FNMA POOL BT8108	2.50	4/1/2052	1,136,224	1,024,473	1,023,757
FNMA POOL BT8110	2.00	4/1/2052	2,545,185	2,211,682	2,218,771
FNMA POOL BT8111	2.50	3/1/2052	35,293	31,822	31,799
FNMA POOL BT8113	3.00	5/1/2052	6,757,618	6,304,075	6,301,300
FNMA POOL BT9513	2.50	12/1/2051	4,530,779	4,085,173	4,079,403
FNMA POOL BU1200	3.00	3/1/2042	24,439,357	24,971,619	23,161,417
FNMA POOL BU1238	2.00	3/1/2052	19,384,074	18,629,558	16,900,634
FNMA POOL BU2803	2.50	11/1/2051	8,268,100	7,454,929	7,444,375
FNMA POOL BU3395	2.00	12/1/2051	577,677	502,457	503,603
FNMA POOL BU6885	2.50	3/1/2052	1,000,001	901,492	901,015
FNMA POOL BU6919	2.00	4/1/2052	301,204	261,983	262,571
FNMA POOL BU8224	2.00	2/1/2052	2,322,870	2,020,107	2,024,974
FNMA POOL BU8346	2.00	1/1/2052	362,999	315,562	316,454
FNMA POOL BU8681	1.50	5/1/2037	745,329	680,815	678,715
FNMA POOL BU8729	2.00	6/1/2052	2,621,836	2,288,097	2,285,594
FNMA POOL BU8825	2.50	5/1/2052	98,882,451	89,498,794	89,100,339
FNMA POOL BU8884	2.50	3/1/2052	24,407,492	22,003,323	21,968,410
FNMA POOL BU8890	2.50	4/1/2052	17,263,707	15,563,082	15,554,814
FNMA POOL BU8895	2.00	4/1/2037	734,048	687,296	685,929
FNMA POOL BU8945	3.00	4/1/2052	42,243,634	39,408,436	39,385,529
FNMA POOL BV0778	3.00	2/1/2052	1,680,088	1,713,788	1,567,566
FNMA POOL BV0922	3.00	6/1/2052	7,193,660	6,765,556	6,707,876
FNMA POOL BV1231	3.00	3/1/2052	10,964,656	10,228,763	10,221,726
FNMA POOL BV1380	2.00	1/1/2052	800,782	695,855	698,087
FNMA POOL BV2467	2.00	6/1/2037	10,653,673	9,994,211	9,954,996
FNMA POOL BV2468	2.00	6/1/2037	1,261,036	1,182,978	1,179,847
FNMA POOL BV2490	1.50	6/1/2037	1,760,179	1,607,820	1,602,845
FNMA POOL BV2851	2.50	3/1/2052	58,994,142	53,213,792	53,125,131
FNMA POOL BV2937	2.00	3/1/2052	2,983,355	2,592,439	2,600,717
FNMA POOL BV2942	3.00	3/1/2052	1,241,585	1,158,256	1,158,691
FNMA POOL BV2971	2.00	3/1/2052	127,362	113,305	111,034
FNMA POOL BV2993	2.00	4/1/2052	1,867,820	1,628,581	1,628,523

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FNMA POOL BV2996	2.50	4/1/2052	1,176,886	1,061,136	1,060,384
FNMA POOL BV3841	2.50	4/1/2052	1,406,064	1,267,773	1,266,888
FNMA POOL BV4051	2.00	4/1/2037	980,904	919,030	916,576
FNMA POOL BV4118	2.00	3/1/2052	6,499,353	5,678,903	5,667,266
FNMA POOL BV4179	2.00	3/1/2052	18,998,109	16,599,871	16,564,684
FNMA POOL BV4182	2.50	4/1/2052	1,313,255	1,184,093	1,183,262
FNMA POOL BV4246	2.00	3/1/2052	248,389	238,725	216,532
FNMA POOL BV4648	1.50	3/1/2037	206,873	188,967	188,383
FNMA POOL BV4692	2.00	4/1/2052	40,596	35,310	35,391
FNMA POOL BV4705	1.50	4/1/2037	129,303	118,111	117,749
FNMA POOL BV4706	2.00	4/1/2037	666,090	623,667	622,407
FNMA POOL BV4940	2.00	3/1/2052	3,348,493	3,210,707	2,919,059
FNMA POOL BV5575	2.00	5/1/2037	851,902	799,170	796,033
FNMA POOL BV5615	2.00	5/1/2037	259,325	242,856	242,319
FNMA POOL BV5622	3.00	6/1/2052	1,233,308	1,150,533	1,149,055
FNMA POOL BV6763	2.50	3/1/2052	250,000	225,412	225,175
FNMA POOL BV7714	2.00	4/1/2037	394,573	369,443	368,696
FNMA POOL BV7745	2.50	4/1/2052	1,360,386	1,226,588	1,225,719
FNMA POOL BV8087	3.00	4/1/2052	424,128	395,662	396,145
FNMA POOL BV8107	2.50	4/1/2052	1,086,300	979,459	979,636
FNMA POOL BV8124	2.00	4/1/2052	82,645	71,883	72,078
FNMA POOL BV8155	2.00	4/1/2052	6,914,319	6,010,742	6,028,704
FNMA POOL BV8732	2.00	4/1/2052	667,605	580,361	581,983
FNMA POOL BV8762	2.00	4/1/2037	980,626	918,170	916,316
FNMA POOL BV9027	1.50	4/1/2037	120,104	109,708	109,369
FNMA POOL BV9643	2.00	5/1/2052	4,269,970	3,712,213	3,722,902
FNMA POOL BV9645	3.00	5/1/2052	11,000,004	10,345,382	10,265,591
FNMA POOL BV9650	1.50	5/1/2037	999,901	913,352	910,527
FNMA POOL BV9651	2.00	5/1/2037	8,901,687	8,350,070	8,317,907
FNMA POOL BV9700	2.50	6/1/2052	1,490,040	1,343,489	1,342,548
FNMA POOL BV9714	2.00	6/1/2037	2,568,905	2,408,185	2,400,434
FNMA POOL BV9804	2.00	5/1/2052	179,774	156,217	156,722
FNMA POOL BW0203	2.50	5/1/2052	1,146,877	1,034,078	1,033,352
FNMA POOL BW0439	2.00	5/1/2037	1,341,838	1,256,375	1,253,839
FNMA POOL BW0470	2.00	5/1/2037	1,793,975	1,682,930	1,676,324
FNMA POOL BW1728	2.00	5/1/2037	1,556,570	1,460,220	1,454,513
FNMA POOL BW1792	1.50	6/1/2037	2,245,233	2,050,889	2,044,554
FNMA POOL BW2934	2.50	6/1/2052	1,477,025	1,331,754	1,330,828
FNMA POOL BW3040	1.50	6/1/2037	825,684	754,214	751,890
FNMA POOL BW3145	2.00	5/1/2037	1,218,527	1,143,101	1,141,967
FNMA POOL BW3146	2.00	6/1/2037	2,902,179	2,722,534	2,711,852
FNMA POOL BW3154	2.00	5/1/2037	1,363,393	1,279,000	1,275,616
FNMA POOL BW3375	2.00	6/1/2037	1,478,108	1,383,965	1,381,172
FNMA POOL CA0105	3.50	8/1/2047	40,862,485	43,728,530	39,957,246
FNMA POOL CA0532	3.50	10/1/2047	2,751,936	2,789,686	2,691,073
FNMA POOL CA0681	3.50	11/1/2047	20,123	22,160	19,752
FNMA POOL CA0689	3.50	11/1/2047	119,401	132,567	118,056
FNMA POOL CA0833	3.50	12/1/2047	173,839	172,266	169,419
FNMA POOL CA0905	3.50	12/1/2047	2,658,539	2,927,700	2,606,196

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FNMA POOL CA0907	3.50	12/1/2047	4,242,251	4,415,028	4,148,191
FNMA POOL CA0917	3.50	12/1/2047	6,209,256	6,309,530	6,071,639
FNMA POOL CA0996	3.50	1/1/2048	55,861,462	55,826,779	54,622,247
FNMA POOL CA0998	3.50	1/1/2048	58,990,421	63,368,050	57,683,412
FNMA POOL CA1058	3.50	1/1/2048	340,373	377,824	335,074
FNMA POOL CA1176	3.50	2/1/2048	39,910,799	43,942,915	39,026,218
FNMA POOL CA1178	3.50	2/1/2048	10,923,401	11,916,033	10,681,026
FNMA POOL CA1184	3.50	2/1/2048	75,637,626	76,696,503	73,961,596
FNMA POOL CA1524	3.50	4/1/2048	5,386,650	5,876,364	5,267,130
FNMA POOL CA1630	3.50	5/1/2033	4,999,070	5,247,676	5,004,603
FNMA POOL CA1694	4.00	5/1/2048	28,403,573	30,457,519	28,428,779
FNMA POOL CA1867	3.50	6/1/2048	2,263,438	2,492,312	2,213,269
FNMA POOL CA2189	4.00	8/1/2048	27,440,981	31,016,514	27,639,634
FNMA POOL CA2430	4.00	10/1/2048	33,243,218	34,768,414	33,272,784
FNMA POOL CA2623	4.00	11/1/2048	5,110,532	5,644,025	5,128,753
FNMA POOL CA2781	3.00	9/1/2048	2,402,600	2,389,406	2,256,115
FNMA POOL CA2785	4.00	12/1/2048	18,578,680	20,802,243	18,648,665
FNMA POOL CA2922	3.00	12/1/2048	4,032,829	4,012,659	3,791,735
FNMA POOL CA3064	3.00	2/1/2049	6,238,161	6,184,995	5,829,893
FNMA POOL CA3198	4.00	3/1/2049	29,947,449	31,294,288	30,048,273
FNMA POOL CA3317	3.00	1/1/2049	1,846,624	1,833,669	1,726,156
FNMA POOL CA3332	4.00	4/1/2049	14,158,700	16,008,462	14,241,498
FNMA POOL CA3427	3.50	4/1/2034	6,926,236	7,469,248	6,933,912
FNMA POOL CA3440	3.50	4/1/2034	12,379,369	13,283,226	12,393,091
FNMA POOL CA3613	3.50	6/1/2034	7,036,314	7,399,759	7,033,308
FNMA POOL CA3614	3.50	5/1/2034	14,442,233	15,588,756	14,458,238
FNMA POOL CA3635	3.50	6/1/2049	6,947,357	7,173,453	6,754,970
FNMA POOL CA3865	3.50	7/1/2049	87,837,818	92,110,302	85,392,242
FNMA POOL CA3971	3.50	8/1/2049	158,052,378	165,641,286	153,622,497
FNMA POOL CA4027	4.00	8/1/2049	28,852,916	30,236,284	28,811,947
FNMA POOL CA4089	3.50	8/1/2034	36,677,005	39,287,243	36,661,335
FNMA POOL CA4091	3.50	8/1/2034	29,214,328	30,921,099	29,201,848
FNMA POOL CA4225	2.50	9/1/2034	9,734,457	9,811,786	9,355,080
FNMA POOL CA4226	2.50	9/1/2034	15,281,840	15,385,928	14,686,214
FNMA POOL CA4227	2.50	9/1/2034	21,730,088	21,865,112	20,883,133
FNMA POOL CA4228	3.00	9/1/2034	8,419,029	8,632,251	8,318,561
FNMA POOL CA4229	3.00	9/1/2034	7,467,982	7,652,891	7,378,735
FNMA POOL CA4230	3.00	9/1/2034	16,750,409	17,149,360	16,550,510
FNMA POOL CA4231	3.00	9/1/2034	15,500,044	16,397,052	15,315,066
FNMA POOL CA4232	3.00	9/1/2034	15,856,084	16,634,820	15,666,878
FNMA POOL CA4233	3.00	9/1/2034	6,022,179	6,182,271	5,950,317
FNMA POOL CA4234	3.50	9/1/2034	7,158,766	7,452,966	7,154,883
FNMA POOL CA4235	3.50	9/1/2034	7,796,157	8,096,955	7,792,826
FNMA POOL CA4236	3.50	9/1/2034	7,656,295	7,932,721	7,653,024
FNMA POOL CA4237	3.50	9/1/2034	7,129,209	7,376,516	7,126,164
FNMA POOL CA4238	3.50	9/1/2034	5,492,817	5,729,586	5,496,185
FNMA POOL CA4253	2.50	9/1/2034	15,851,790	16,775,526	15,233,980
FNMA POOL CA4254	2.50	10/1/2034	14,976,735	15,097,740	14,393,037
FNMA POOL CA4255	2.50	10/1/2034	25,536,698	25,739,805	24,541,489

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FNMA POOL CA4256	2.50	9/1/2034	28,128,258	28,319,849	27,031,856
FNMA POOL CA4257	2.50	9/1/2034	38,389,294	38,627,849	36,892,702
FNMA POOL CA4258	2.50	10/1/2034	9,956,856	10,559,507	9,600,299
FNMA POOL CA4261	3.00	10/1/2034	23,128,427	23,714,931	22,852,399
FNMA POOL CA4262	3.00	10/1/2034	20,939,090	21,458,217	20,689,202
FNMA POOL CA4263	3.00	10/1/2034	32,484,076	33,258,777	32,096,410
FNMA POOL CA4264	3.00	9/1/2034	31,293,926	33,101,736	30,920,457
FNMA POOL CA4265	3.00	10/1/2034	36,313,876	38,102,863	35,880,478
FNMA POOL CA4266	3.00	10/1/2034	17,693,877	18,164,830	17,482,729
FNMA POOL CA4314	3.00	10/1/2049	39,811,951	40,667,394	37,521,998
FNMA POOL CA4321	2.50	10/1/2034	14,065,363	14,200,275	13,517,145
FNMA POOL CA4322	2.50	10/1/2034	13,936,949	14,060,005	13,393,683
FNMA POOL CA4323	2.50	10/1/2034	19,476,459	19,628,633	18,717,365
FNMA POOL CA4325	3.00	10/1/2034	10,604,554	10,857,756	10,477,994
FNMA POOL CA4326	3.00	10/1/2034	14,040,504	14,357,934	13,872,936
FNMA POOL CA6729	3.00	8/1/2050	174,833,819	190,369,109	165,623,606
FNMA POOL CA7230	2.50	10/1/2050	139,982,807	147,489,655	126,714,635
FNMA POOL CA7293	2.50	10/1/2050	141,415,323	149,509,432	128,172,325
FNMA POOL CA7294	2.50	10/1/2050	127,523,584	134,409,252	115,437,516
FNMA POOL CA8487	2.50	12/1/2050	79,359,001	83,498,774	71,541,060
FNMA POOL CB0314	1.50	4/1/2036	108,402,296	109,561,323	98,690,423
FNMA POOL CB0322	2.00	4/1/2036	14,685,085	15,135,432	13,722,921
FNMA POOL CB0405	2.00	5/1/2036	67,961,508	70,049,071	63,546,892
FNMA POOL CB0423	1.50	5/1/2036	37,400,326	37,777,409	34,061,682
FNMA POOL CB0435	2.00	5/1/2051	181,396,583	183,551,002	158,135,894
FNMA POOL CB0478	2.00	5/1/2036	109,742,029	112,970,189	102,618,249
FNMA POOL CB0581	2.00	5/1/2051	232,525,748	235,068,933	202,710,487
FNMA POOL CB0595	1.50	5/1/2036	101,926,556	103,046,299	92,981,875
FNMA POOL CB1107	2.00	7/1/2046	120,392,983	122,373,311	104,875,659
FNMA POOL CB1620	2.00	9/1/2051	2,856,054	2,738,552	2,489,807
FNMA POOL CB1626	2.50	9/1/2051	366,987,370	380,915,034	330,652,750
FNMA POOL CB1787	2.00	10/1/2051	24,600	23,587	21,445
FNMA POOL CB1793	2.50	10/1/2051	7,877,035	7,102,329	7,092,325
FNMA POOL CB2232	2.00	11/1/2036	329,687	308,691	308,470
FNMA POOL CB2282	2.00	12/1/2051	146,950,352	146,392,452	128,105,567
FNMA POOL CB2318	2.00	12/1/2051	243,225,671	243,692,041	212,035,051
FNMA POOL CB2352	2.00	12/1/2051	266,159,728	266,670,072	232,027,875
FNMA POOL CB2364	2.00	12/1/2051	122,994,844	122,961,827	107,222,331
FNMA POOL CB2399	2.50	12/1/2051	147,566,949	151,822,518	132,956,872
FNMA POOL CB2400	2.50	12/1/2051	92,790,106	95,466,008	83,603,197
FNMA POOL CB2408	2.50	12/1/2051	171,347,805	175,763,494	154,383,257
FNMA POOL CB2562	2.00	1/1/2042	27,262,583	26,677,466	24,219,693
FNMA POOL CB2629	2.50	1/1/2052	241,516,196	240,938,617	217,649,715
FNMA POOL CB2764	2.00	2/1/2052	2,000,000	1,738,638	1,738,533
FNMA POOL CB2773	2.00	2/1/2052	234,274,683	228,599,575	204,853,484
FNMA POOL CB2789	2.00	2/1/2052	179,534,716	175,178,713	156,507,803
FNMA POOL CB2795	3.00	2/1/2052	98,250,947	100,509,717	91,691,980
FNMA POOL CB2805	2.50	2/1/2052	245,215,622	245,726,399	221,429,955
FNMA POOL CB2806	2.50	2/1/2052	245,346,177	245,535,454	221,097,576

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FNMA POOL CB2846	2.00	2/1/2052	372,846	324,297	325,030
FNMA POOL CB2853	2.00	2/1/2052	500,001	434,661	434,981
FNMA POOL CB2860	2.50	2/1/2052	244,583,097	244,752,917	220,407,535
FNMA POOL CB3040	2.00	3/1/2052	86,070,996	81,780,347	75,032,187
FNMA POOL CB3049	2.50	3/1/2052	198,245,449	193,637,677	178,622,736
FNMA POOL CB3050	2.50	3/1/2052	126,690,036	123,755,208	114,149,990
FNMA POOL CB3066	2.00	2/1/2052	25,562,386	22,228,941	22,212,618
FNMA POOL CB3091	2.00	3/1/2052	140,381,506	135,739,675	122,377,043
FNMA POOL CB3095	2.00	3/1/2052	79,535,434	69,178,188	69,113,632
FNMA POOL CB3155	2.00	3/1/2052	43,995,600	38,441,788	38,353,117
FNMA POOL CB3169	3.00	3/1/2052	7,937,970	7,465,577	7,401,940
FNMA POOL CB3343	2.00	4/1/2052	4,999,501	4,368,383	4,358,300
FNMA POOL CB3394	2.00	4/1/2052	1,704,686	1,481,940	1,486,085
FNMA POOL CB3519	2.00	4/1/2052	23,266,813	20,226,260	20,217,930
FNMA POOL CB3533	2.00	3/1/2042	10,809,995	9,612,341	9,664,733
FNMA POOL CB3743	2.00	3/1/2052	1,000,000	869,318	871,840
FNMA POOL CB3758	2.00	5/1/2037	200,000	187,261	186,883
FNMA POOL CB3890	3.00	6/1/2052	17,537,785	16,360,719	16,353,557
FNMA POOL CB3994	2.00	6/1/2052	310,000	269,633	270,245
FNMA POOL CB3996	3.00	6/1/2052	43,479,315	40,889,412	40,576,670
FNMA POOL CB4005	1.50	4/1/2037	4,141,132	3,782,693	3,771,095
FNMA POOL CB4006	2.00	5/1/2037	4,853,981	4,544,827	4,535,653
FNMA POOL FM1000	1.00	4/1/2047	130,919,376	133,053,255	123,656,612
FNMA POOL FM1074	1.00	6/1/2034	56,971,420	59,247,551	57,034,361
FNMA POOL FM1076	1.00	6/1/2034	46,274,997	49,554,052	46,326,106
FNMA POOL FM1199	1.00	11/1/2048	16,378,327	16,534,753	15,470,957
FNMA POOL FM1325	1.00	8/1/2034	4,878,361	4,988,198	4,820,145
FNMA POOL FM1354	1.00	7/1/2033	23,220,857	24,848,215	23,246,559
FNMA POOL FM1382	1.00	8/1/2049	24,545,843	26,147,091	23,843,968
FNMA POOL FM1425	1.00	8/1/2034	86,525,359	90,076,309	86,621,265
FNMA POOL FM1445	1.00	8/1/2049	3,364,260	3,443,316	3,174,841
FNMA POOL FM1477	1.00	6/1/2045	12,580,354	13,751,614	12,722,861
FNMA POOL FM1510	1.00	11/1/2048	9,779,372	9,979,438	9,262,401
FNMA POOL FM1552	1.00	12/1/2047	16,467,050	16,787,865	15,593,495
FNMA POOL FM1602	1.00	10/1/2049	10,133,038	10,371,280	9,562,435
FNMA POOL FM1730	1.00	10/1/2049	64,538,479	69,127,327	60,288,126
FNMA POOL FM1911	1.00	7/1/2048	5,933,654	6,368,093	5,803,417
FNMA POOL FM2048	1.00	1/1/2045	2,667,471	2,943,027	2,697,709
FNMA POOL FM2213	1.00	11/1/2048	16,862,210	17,326,122	15,902,720
FNMA POOL FM2440	1.00	2/1/2050	48,822,323	50,507,636	44,121,591
FNMA POOL FM2457	1.00	2/1/2050	34,677,114	37,092,565	35,221,688
FNMA POOL FM2725	1.00	2/1/2050	102,041,896	109,227,948	95,329,833
FNMA POOL FM2749	1.00	6/1/2048	4,820,679	5,322,291	4,875,213
FNMA POOL FM2821	1.00	5/1/2048	6,875,199	7,227,309	6,510,410
FNMA POOL FM2834	1.00	11/1/2046	74,915,617	80,075,940	71,601,515
FNMA POOL FM2836	1.00	9/1/2046	56,438,690	62,291,044	57,078,140
FNMA POOL FM2843	1.00	9/1/2046	5,504,948	6,075,778	5,567,319
FNMA POOL FM3127	1.00	10/1/2047	29,681,048	31,195,029	28,071,558
FNMA POOL FM3812	1.00	7/1/2047	11,946,668	12,925,830	11,740,443

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FNMA POOL FM3824	1.00	4/1/2044	7,931,004	8,748,743	8,020,981
FNMA POOL FM3874	1.00	2/1/2046	16,733,478	18,466,454	16,922,933
FNMA POOL FM3879	1.00	7/1/2050	24,101,334	25,435,738	21,847,735
FNMA POOL FM3880	1.00	7/1/2050	41,103,304	43,221,681	37,212,289
FNMA POOL FM3991	1.00	8/1/2050	30,882,147	32,357,231	27,855,282
FNMA POOL FM4070	1.00	8/1/2050	45,660,830	48,088,474	41,339,314
FNMA POOL FM4071	1.00	5/1/2050	7,549,588	7,950,767	6,834,444
FNMA POOL FM4150	1.00	9/1/2050	35,300,670	37,084,224	31,847,277
FNMA POOL FM4231	1.00	9/1/2050	54,753,896	57,286,422	49,421,137
FNMA POOL FM4232	1.00	9/1/2035	351,060	362,540	328,171
FNMA POOL FM4257	1.00	9/1/2050	83,680,780	88,031,986	75,755,327
FNMA POOL FM4344	1.00	9/1/2050	21,081,238	22,099,781	19,025,393
FNMA POOL FM4624	1.00	10/1/2035	118,455	110,913	110,691
FNMA POOL FM4685	1.00	10/1/2035	15,306,193	15,896,791	14,313,021
FNMA POOL FM4915	1.00	11/1/2050	44,244,675	46,503,068	39,889,150
FNMA POOL FM4929	1.00	3/1/2048	38,518,674	41,505,482	37,561,202
FNMA POOL FM5108	1.00	11/1/2048	12,396,057	13,345,641	12,123,348
FNMA POOL FM5311	1.00	12/1/2050	130,536,284	137,171,126	117,672,783
FNMA POOL FM5695	1.00	1/1/2036	14,373,668	14,821,631	13,431,167
FNMA POOL FM6147	1.00	2/1/2036	173,416	162,374	162,592
FNMA POOL FM6619	1.00	3/1/2036	174,618	163,499	163,717
FNMA POOL FM6732	1.00	4/1/2051	18,206,360	18,315,544	15,871,992
FNMA POOL FM6928	1.00	4/1/2051	38,102,407	38,554,895	33,233,195
FNMA POOL FM7095	1.00	4/1/2051	27,754,133	28,746,049	25,013,474
FNMA POOL FM7615	1.00	6/1/2036	156,114	146,173	146,368
FNMA POOL FM7699	1.00	11/1/2048	50,009,942	52,572,939	47,231,185
FNMA POOL FM7740	1.00	6/1/2051	479,151	432,027	431,415
FNMA POOL FM7756	1.00	6/1/2036	101,416	94,958	94,891
FNMA POOL FM7959	1.00	12/1/2048	21,267,152	22,373,239	20,093,230
FNMA POOL FM8095	1.00	2/1/2049	18,891,440	19,874,171	17,839,246
FNMA POOL FM8955	1.00	10/1/2036	456,991	427,888	427,601
FNMA POOL FM9540	1.00	11/1/2051	135,331,740	134,895,819	117,977,579
FNMA POOL FM9668	1.00	11/1/2051	137,459,198	136,911,002	119,832,649
FNMA POOL FM9805	1.00	11/1/2041	12,253,856	12,696,067	11,277,627
FNMA POOL FM9855	1.00	12/1/2051	59,415,502	53,593,421	53,496,672
FNMA POOL FS0331	1.00	1/1/2052	96,827	90,329	90,511
FNMA POOL FS0370	1.00	1/1/2052	28,635,388	25,814,592	25,783,816
FNMA POOL FS0381	1.00	1/1/2052	19,363,866	17,466,072	17,440,325
FNMA POOL FS0392	1.00	1/1/2052	1,273,382	1,148,143	1,147,356
FNMA POOL FS0831	1.00	3/1/2052	500,000	466,443	466,622
FNMA POOL FS1069	1.00	12/1/2051	67,117,751	58,383,480	58,510,903
FNMA POOL FS1374	1.00	3/1/2052	181,510	169,328	169,476
FNMA POOL FS1402	1.00	3/1/2052	3,679,773	3,200,617	3,196,930
FNMA POOL FS1598	1.00	4/1/2052	34,324,856	29,846,937	29,843,020
FNMA POOL FS2037	1.00	5/1/2037	168,490,692	153,906,604	153,379,441
FNMA POOL MA0052	6.00	3/1/2029	2,178	2,270	2,289
FNMA POOL MA0115	4.50	7/1/2029	10,489	11,225	10,592
FNMA POOL MA0171	4.50	9/1/2029	2,072	2,222	2,092
FNMA POOL MA0562	4.50	11/1/2040	22,039	24,423	22,747

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FNMA POOL MA0583	4.00	12/1/2040	193,785	211,639	195,994
FNMA POOL MA0614	4.00	1/1/2041	60,905	66,618	61,599
FNMA POOL MA0640	4.50	2/1/2041	474,208	525,580	489,430
FNMA POOL MA0706	4.50	4/1/2031	2,262,368	2,452,162	2,301,402
FNMA POOL MA0790	4.50	7/1/2041	1,716,705	1,898,052	1,771,868
FNMA POOL MA0816	4.50	8/1/2031	8,236,668	8,936,249	8,378,958
FNMA POOL MA1260	4.00	10/1/2042	1,462,250	1,602,579	1,478,894
FNMA POOL MA1430	3.00	5/1/2043	2,559,195	2,723,249	2,444,394
FNMA POOL MA1472	3.50	6/1/2033	416,495	445,406	416,506
FNMA POOL MA1475	2.00	6/1/2023	129,166	130,878	128,678
FNMA POOL MA1512	3.50	7/1/2033	655,795	701,261	655,812
FNMA POOL MA1524	3.00	8/1/2043	1,994,346	2,122,291	1,904,311
FNMA POOL MA1614	4.50	10/1/2043	1,611,223	1,785,220	1,659,022
FNMA POOL MA2190	4.00	2/1/2045	8,211,494	8,733,009	8,269,313
FNMA POOL MA2487	3.00	12/1/2045	20,409	20,342	19,370
FNMA POOL MA2670	3.00	7/1/2046	79,465	83,596	75,146
FNMA POOL MA2806	3.00	11/1/2046	40,465,584	42,577,739	38,305,926
FNMA POOL MA2833	3.00	12/1/2046	84,499,051	89,067,058	80,476,462
FNMA POOL MA2896	3.50	2/1/2047	1,399,505	1,476,789	1,368,531
FNMA POOL MA3071	4.00	7/1/2037	21,588,891	23,127,259	21,953,045
FNMA POOL MA3147	3.00	10/1/2047	54,200	56,638	51,121
FNMA POOL MA3209	3.00	12/1/2047	39,571	41,571	37,262
FNMA POOL MA3210	3.50	12/1/2047	31,289,491	32,267,939	30,530,695
FNMA POOL MA3237	3.00	1/1/2048	2,309,014	2,393,727	2,173,068
FNMA POOL MA3238	3.50	1/1/2048	71,086,437	73,899,373	69,476,266
FNMA POOL MA3281	4.00	2/1/2038	60,499,272	62,436,314	60,627,160
FNMA POOL MA3331	3.00	4/1/2048	5,371,106	5,574,481	5,052,196
FNMA POOL MA3530	3.00	10/1/2048	833,544	827,148	785,198
FNMA POOL MA3568	3.00	11/1/2048	1,336,166	1,326,952	1,249,198
FNMA POOL MA3577	3.00	1/1/2049	2,214,664	2,201,799	2,069,615
FNMA POOL MA4119	2.00	9/1/2050	31,335,954	29,901,859	27,322,220
FNMA POOL MA4182	2.00	11/1/2050	34,939,711	33,318,981	30,466,582
FNMA POOL MA4206	2.00	12/1/2035	597,321	619,114	558,186
FNMA POOL MA4208	2.00	12/1/2050	15,160,829	14,457,550	13,219,251
FNMA POOL MA4305	2.00	4/1/2051	219,597,126	208,453,443	190,882,505
FNMA POOL MA4328	1.50	5/1/2036	400,000	365,384	364,271
FNMA POOL MA4359	1.50	6/1/2036	343,204	313,502	312,444
FNMA POOL MA4360	2.00	6/1/2036	197,708	185,118	184,747
FNMA POOL MA4398	2.00	8/1/2051	149,999	130,345	130,600
FNMA POOL MA4403	2.00	8/1/2036	200,000	187,264	186,888
FNMA POOL MA4442	2.00	10/1/2036	45,890	42,968	42,881
FNMA POOL MA4464	1.50	11/1/2051	121,949,815	119,502,117	101,426,030
FNMA POOL MA4465	2.00	11/1/2051	4,000,000	3,477,284	3,481,312
FNMA POOL MA4491	1.50	12/1/2051	20,784,497	20,367,299	17,292,188
FNMA POOL MA4494	3.00	12/1/2051	34,030	31,746	31,774
FNMA POOL MA4511	2.00	1/1/2052	813,724	707,768	707,221
FNMA POOL MA4513	3.00	1/1/2052	36,425	33,980	34,010
FNMA POOL MA4535	1.50	2/1/2037	1,070,946	978,252	974,961
FNMA POOL MA4547	2.00	2/1/2052	15,556,583	13,526,868	13,521,217

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FNMA POOL MA4548	2.50	2/1/2052	512,304	461,918	461,277
FNMA POOL MA4562	2.00	3/1/2052	15,816,564	14,296,102	13,745,697
FNMA POOL MA4563	2.50	3/1/2052	34,934,162	31,492,883	31,445,053
FNMA POOL MA4564	3.00	3/1/2052	149,707	139,660	139,598
FNMA POOL MA4566	1.50	3/1/2037	1,021,365	932,962	929,795
FNMA POOL MA4567	2.00	3/1/2037	32,109	30,064	30,003
FNMA POOL MA4577	2.00	4/1/2052	151,574,973	132,208,881	131,739,324
FNMA POOL MA4578	2.50	4/1/2052	4,792,277	4,320,787	4,313,628
FNMA POOL MA4581	1.50	4/1/2037	655,474	598,739	596,704
FNMA POOL MA4582	2.00	4/1/2037	257,950	241,521	241,033
FNMA POOL MA4586	2.00	4/1/2042	25,605,356	23,006,819	22,890,136
FNMA POOL MA4597	2.00	5/1/2052	22,297,913	19,477,316	19,383,695
FNMA POOL MA4598	2.50	5/1/2052	298,738,165	269,810,457	269,027,245
FNMA POOL MA4599	3.00	5/1/2052	2,466,714	2,319,917	2,300,556
FNMA POOL MA4601	1.50	5/1/2037	823,453	752,177	749,654
FNMA POOL MA4602	2.00	5/1/2037	75,992,465	71,288,612	71,008,811
FNMA POOL MA4606	2.00	5/1/2042	18,469,472	16,591,375	16,455,029
FNMA POOL MA4622	2.00	6/1/2052	40,855,297	35,658,976	35,621,941
FNMA POOL MA4623	2.50	6/1/2052	134,112,287	121,271,571	120,777,759
FNMA POOL MA4624	3.00	6/1/2052	16,027,749	14,952,031	14,940,475
FNMA POOL MA4627	2.00	6/1/2037	111,209,618	104,228,023	103,916,392
FNMA POOL MA4651	2.00	7/1/2052	3,558,174	3,091,961	3,101,825
FNMA POOL MA4652	2.50	7/1/2052	97,273,546	88,057,443	87,597,725
FNMA POOL MA4653	3.00	7/1/2052	47,079,061	43,919,288	43,903,291
FNMA POOL MA4664	2.00	7/1/2037	23,621,182	22,122,551	22,072,084
FNMA POOL MA4685	1.50	6/1/2037	31,562,703	28,830,680	28,732,050
FNMA POOL MA4717	1.50	7/1/2037	1,450,135	1,324,611	1,320,081
FNMA POOL MC0444	4.50	3/1/2041	8,079	8,949	8,339
FNMA POOL MC0473	4.50	5/1/2041	120,345	127,975	123,472
FNMA TBA 15 YR 1.5	1.50	7/19/2036	31,350,000	28,550,543	28,506,457
FNMA TBA 15 YR 2	2.00	7/19/2036	47,850,000	44,828,534	44,661,246
FNMA TBA 15 YR 2.5	2.50	7/18/2037	46,750,000	44,896,436	44,641,532
FNMA TBA 30 YR 1.5	1.50	7/14/2051	234,450,000	195,820,563	194,556,867
FNMA TBA 30 YR 2	2.00	7/14/2052	180,300,000	157,445,566	156,438,422
FNMA TBA 30 YR 2.5	2.50	7/14/2052	149,075,000	135,460,260	134,039,389
FNMA TBA 30 YR 3	3.00	7/14/2052	361,850,000	340,845,738	336,944,545
FNMA TBA 30 YR 3.5	3.50	7/14/2052	584,063,000	566,017,798	561,658,711
FNMA TBA 30 YR 4	4.00	7/14/2052	380,987,000	377,062,108	375,681,459
FNMA TBA 30 YR 4.5	4.50	7/14/2052	181,000,000	182,191,484	181,685,820
FREDDIE MAC	6.25	6/15/2028	1,002,075	1,011,841	1,055,831
FREDDIE MAC	6.50	4/15/2028	745,604	756,270	786,090
FREDDIE MAC	0.01	10/17/2027	191,394	171,360	180,929
GCCFC COMMERCIAL MORTGAGE TRUS	1.00	3/10/2039	1,801,554	70	2,454
GNMA II POOL 003248	5.50	6/20/2032	838	927	880
GNMA II POOL 003284	5.50	9/20/2032	516	597	552
GNMA II POOL 003320	5.50	12/20/2032	655	758	707
GNMA II POOL 003652	5.50	12/20/2034	1,362	1,582	1,449
GNMA II POOL 003702	5.50	4/20/2035	1,161	1,348	1,235
GNMA II POOL 003807	5.50	1/20/2036	1,022	1,190	1,104

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GNMA II POOL 003965	5.50	3/20/2037	1,125	1,311	1,211
GNMA II POOL 003997	5.50	6/20/2037	10,962	12,780	11,844
GNMA II POOL 004048	5.50	11/20/2037	1,247	1,454	1,346
GNMA II POOL 004072	5.50	1/20/2038	1,141	1,331	1,213
GNMA II POOL 004098	5.50	3/20/2038	523	611	556
GNMA II POOL 004194	5.50	7/20/2038	46,281	54,015	48,801
GNMA II POOL 004221	5.50	8/20/2038	515	601	556
GNMA II POOL 004244	5.50	9/20/2038	54,014	63,050	58,337
GNMA II POOL 004315	5.50	12/20/2038	39,186	45,753	42,323
GNMA II POOL 004462	5.00	6/20/2039	32,889	34,268	33,951
GNMA II POOL 004521	5.50	8/20/2039	120,338	139,223	129,845
GNMA II POOL 004559	5.00	10/20/2039	398,306	448,660	423,153
GNMA II POOL 004600	5.50	12/20/2039	18,499	21,340	19,974
GNMA II POOL 004635	4.00	2/20/2040	61,262	67,226	62,279
GNMA II POOL 004715	5.00	6/20/2040	3,502,493	3,948,994	3,722,646
GNMA II POOL 004748	5.50	7/20/2040	10,999	12,641	11,875
GNMA II POOL 004770	4.00	8/20/2040	480,424	526,910	488,406
GNMA II POOL 004772	5.00	8/20/2040	1,175,479	1,325,458	1,249,224
GNMA II POOL 004800	4.00	9/20/2040	166,255	181,732	169,021
GNMA II POOL 004803	5.50	9/20/2040	1,247,509	1,460,798	1,347,934
GNMA II POOL 004833	4.00	10/20/2040	752,466	822,600	764,978
GNMA II POOL 004834	4.50	10/20/2040	11,069,407	12,196,191	11,572,958
GNMA II POOL 004836	5.50	10/20/2040	134,419	157,155	145,208
GNMA II POOL 004853	4.00	11/20/2040	6,191,566	6,768,278	6,294,646
GNMA II POOL 004882	4.00	12/20/2040	1,931,690	2,111,778	1,963,911
GNMA II POOL 004885	5.50	12/20/2040	41,742	48,877	45,072
GNMA II POOL 004925	5.50	1/20/2041	67,943	79,487	73,420
GNMA II POOL 004945	4.00	2/20/2041	1,342,639	1,467,608	1,364,980
GNMA II POOL 004949	4.00	2/20/2041	91,677	96,008	91,857
GNMA II POOL 004950	5.50	2/20/2041	121,537	142,124	131,276
GNMA II POOL 004952	3.50	2/20/2041	1,000	1,053	969
GNMA II POOL 005081	4.00	6/20/2041	572,519	626,114	582,079
GNMA II POOL 005117	5.50	7/20/2041	582,287	657,035	628,733
GNMA II POOL 005140	4.50	8/20/2041	2,574,119	2,837,244	2,691,002
GNMA II POOL 005177	5.50	9/20/2041	31,405	36,617	33,910
GNMA II POOL 005206	5.50	10/20/2041	1,080,605	1,264,266	1,166,756
GNMA II POOL 080152	1.00	1/20/2028	964	977	966
GNMA II POOL 080169	1.00	2/20/2028	738	748	746
GNMA II POOL 080174	1.00	3/20/2028	1,523	1,544	1,524
GNMA II POOL 080178	1.00	3/20/2028	2,609	2,645	2,636
GNMA II POOL 080180	1.00	3/20/2028	587	595	586
GNMA II POOL 080186	1.00	4/20/2028	1,298	1,317	1,299
GNMA II POOL 080197	1.00	5/20/2028	1,151	1,168	1,166
GNMA II POOL 080198	1.00	5/20/2028	3,815	3,872	3,822
GNMA II POOL 080204	1.00	6/20/2028	2,276	2,311	2,280
GNMA II POOL 080205	1.00	6/20/2028	2,444	2,481	2,441
GNMA II POOL 080207	1.00	6/20/2028	3,521	3,575	3,505
GNMA II POOL 080221	1.00	8/20/2028	3,193	3,238	3,156
GNMA II POOL 080311	1.00	8/20/2029	1,300	1,320	1,286

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GNMA II POOL 080317	1.00	9/20/2029	1,756	1,783	1,744
GNMA II POOL 783038	5.50	7/20/2040	34,879	40,002	37,669
GNMA II POOL 783377	4.50	5/20/2041	3,443,803	3,798,348	3,600,166
GNMA II POOL MA0393	4.00	9/20/2042	83,539	91,351	84,935
GNMA II POOL MA2892	3.50	6/20/2045	2,277	2,418	2,253
GNMA II POOL MA3105	3.50	9/20/2045	2,981	3,170	2,945
GNMA II POOL MA3106	4.00	9/20/2045	110	119	111
GNMA II POOL MA3172	3.00	10/20/2045	17,444	18,372	16,733
GNMA II POOL MA3662	3.00	5/20/2046	17,888,831	17,160,494	17,164,369
GNMA II POOL MA3735	3.00	6/20/2046	206,184,301	209,146,394	197,764,689
GNMA II POOL MA3802	3.00	7/20/2046	150,221,285	158,031,409	144,137,415
GNMA II POOL MA3873	3.00	8/20/2046	8,427,483	8,864,447	8,083,475
GNMA II POOL MA4003	3.00	10/20/2046	26,325,259	27,403,599	25,249,984
GNMA II POOL MA4068	3.00	11/20/2046	23,874,128	25,112,599	22,898,816
GNMA II POOL MA4195	3.00	1/20/2047	37,848,125	39,813,315	36,303,460
GNMA II POOL MA4320	3.00	3/20/2047	8,466,030	8,915,160	8,120,782
GNMA II POOL MA4963	4.00	1/20/2048	9,412,513	10,067,582	9,460,000
GNMA II POOL MA5530	5.00	10/20/2048	3,646,705	3,788,401	3,755,591
GNMA II POOL MA5652	4.50	12/20/2048	32,970,701	35,414,603	33,551,658
GNMA II POOL MA5653	5.00	12/20/2048	6,737,428	7,289,888	6,937,297
GNMA II POOL MA5712	5.00	1/20/2049	2,444,778	2,642,575	2,512,295
GNMA II POOL MA5819	5.00	3/20/2049	11,110,979	11,949,960	11,443,252
GNMA II POOL MA6089	3.00	8/20/2049	65,679,093	68,909,136	62,272,278
GNMA II POOL MA6474	3.00	2/20/2050	14,319,092	14,974,739	13,561,533
GNMA II POOL MA6710	3.00	6/20/2050	35,350,131	36,992,032	33,475,907
GNMA II POOL MA6766	3.00	7/20/2050	18,477,391	19,206,154	17,497,677
GNMA II POOL MA6932	3.00	10/20/2050	10,026,782	10,556,202	9,531,785
GNMA II POOL MA7054	3.50	12/20/2050	83,396,087	87,540,902	81,529,365
GNMA II POOL MA7137	3.00	1/20/2051	88,974,663	94,444,219	84,255,981
GNMA II POOL MA7193	2.50	2/20/2051	33,067	41,062	30,382
GNMA II POOL MA7419	3.00	6/20/2051	437,742,028	458,325,172	414,132,079
GNMA II POOL MA7472	2.50	7/20/2051	226,041,128	234,829,870	207,677,845
GNMA II POOL MA7473	3.00	7/20/2051	164,487,811	172,484,882	155,549,096
GNMA II POOL MA7534	2.50	8/20/2051	314,735,430	326,947,415	288,608,867
GNMA II POOL MA7535	3.00	8/20/2051	175,832,323	182,919,971	166,202,454
GNMA II POOL MA7589	2.50	9/20/2051	975,655,688	1,011,577,203	896,342,384
GNMA II POOL MA7590	3.00	9/20/2051	179,851,352	187,342,467	169,852,545
GNMA II POOL MA7650	3.00	10/20/2051	185,114,499	192,991,607	174,970,426
GNMA II POOL MA7935	2.00	3/20/2052	297,812,511	268,602,245	264,846,301
GNMA II POOL MA7986	2.00	4/20/2052	248,635,820	224,248,880	221,084,952
GNMA II POOL MA8041	2.00	5/20/2052	20,737,991	18,703,943	18,440,381
GNMA II POOL MA8096	2.00	6/20/2052	45,019,943	40,604,233	40,019,160
GNMA II POOL MA8097	2.50	6/20/2052	32,996,700	30,612,844	30,228,759
GNMA II TBA 30 YR 2	2.00	7/21/2052	(92,500,000)	(80,439,180)	(82,129,883)
GNMA II TBA 30 YR 2.5	2.50	7/21/2051	21,750,000	20,094,961	19,901,250
GNMA II TBA 30 YR 3	3.00	7/21/2052	575,125,000	548,077,080	542,100,247
GNMA II TBA 30 YR 3.5	3.50	7/21/2052	33,000,000	32,399,297	32,061,563
GNMA II TBA 30 YR 4.5	4.50	7/21/2051	98,000,000	99,531,250	99,439,375
GNMA POOL 375958	6.50	12/15/2023	163	163	171

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GNMA POOL 393403	6.50	4/15/2026	172	173	182
GNMA POOL 412570	6.50	3/15/2026	299	302	314
GNMA POOL 415053	6.50	2/15/2026	62	62	65
GNMA POOL 417374	6.50	4/15/2026	117	118	123
GNMA POOL 426034	6.50	4/15/2026	6	6	6
GNMA POOL 444136	5.00	8/15/2040	213,759	233,252	221,590
GNMA POOL 562291	5.50	12/15/2033	1,699	1,935	1,840
GNMA POOL 603567	5.50	4/15/2033	28,490	28,867	30,831
GNMA POOL 603829	5.50	12/15/2032	8,933	9,894	9,358
GNMA POOL 604183	5.50	4/15/2033	990	999	1,073
GNMA POOL 604370	5.50	6/15/2033	35,731	40,614	38,722
GNMA POOL 604382	5.50	6/15/2033	7,889	9,027	8,547
GNMA POOL 604872	5.50	12/15/2033	17,780	20,203	19,258
GNMA POOL 604949	5.50	1/15/2034	2,397	2,756	2,596
GNMA POOL 606739	5.00	7/15/2040	423,331	480,947	442,569
GNMA POOL 609460	5.50	8/15/2033	2,384	2,405	2,493
GNMA POOL 611879	5.50	5/15/2033	1,077	1,213	1,162
GNMA POOL 619120	5.50	10/15/2034	226	228	237
GNMA POOL 622145	5.50	10/15/2033	2,593	2,904	2,779
GNMA POOL 622611	5.50	10/15/2033	12,941	14,147	13,552
GNMA POOL 636834	5.50	11/15/2034	2,169	2,381	2,269
GNMA POOL 696976	5.00	6/15/2040	138,461	152,915	145,785
GNMA POOL 696990	5.00	8/15/2040	360,839	401,059	376,825
GNMA POOL 706805	5.00	6/15/2040	330,516	370,567	342,502
GNMA POOL 711520	5.00	6/15/2040	589,797	669,735	623,794
GNMA POOL 716861	4.50	4/15/2039	395	432	411
GNMA POOL 718536	5.00	6/15/2040	395,220	446,285	416,165
GNMA POOL 719226	5.00	7/15/2040	984,249	1,108,913	1,036,321
GNMA POOL 723807	5.00	6/15/2040	170,103	186,962	177,083
GNMA POOL 726872	5.00	6/15/2040	40,036	43,723	41,491
GNMA POOL 730927	5.00	7/15/2040	314,924	348,117	328,220
GNMA POOL 732153	5.00	6/15/2040	115,737	126,582	119,987
GNMA POOL 732516	5.00	7/15/2040	316,760	349,494	330,135
GNMA POOL 733352	5.00	7/15/2040	307,349	344,873	320,961
GNMA POOL 736055	5.00	6/15/2040	387,633	440,079	410,908
GNMA POOL 736107	5.00	7/15/2040	349,484	393,339	365,772
GNMA POOL 739192	5.00	7/15/2040	348,609	385,028	367,087
GNMA POOL 739669	5.00	8/15/2040	293,868	328,523	305,081
GNMA POOL 740478	5.00	7/15/2040	535,092	597,977	562,285
GNMA POOL 740494	5.00	7/15/2040	407,517	455,046	424,087
GNMA POOL 741230	5.00	8/15/2040	28,138	30,783	29,155
GNMA POOL 741313	5.00	6/15/2040	4,845	5,294	5,021
GNMA POOL 743691	5.00	6/15/2040	171,871	192,696	178,947
GNMA POOL 743742	5.00	6/15/2040	736,731	836,659	779,186
GNMA POOL 743744	5.00	7/15/2040	331,547	374,306	345,175
GNMA POOL 743802	5.00	6/15/2040	233,442	260,552	242,056
GNMA POOL 743817	5.00	7/15/2040	224,667	246,010	232,893
GNMA POOL 744484	5.00	7/15/2040	555,761	631,053	585,165
GNMA POOL 745790	5.00	7/15/2040	34,234	37,418	35,486

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GS MORTGAGE SECURITIES TRUST	1.00	12/15/2054	109,857,201	9,890,455	8,318,288
GS MORTGAGE SECURITIES TRUST	1.00	12/12/2053	52,274,219	5,966,936	5,617,120
GS MORTGAGE SECURITIES TRUST	2.01	12/12/2053	3,000,000	3,085,775	2,510,053
GS MORTGAGE SECURITIES TRUST	1.00	11/10/2052	126,598,739	8,669,861	6,017,767
GS MORTGAGE SECURITIES TRUST	1.00	9/1/2052	152,821,362	9,626,983	6,824,111
GS MORTGAGE SECURITIES TRUST	1.00	5/10/2052	95,769,041	8,038,662	4,972,384
GS MORTGAGE SECURITIES TRUST	1.00	11/10/2050	123,154,600	9,340,106	4,563,694
GS MORTGAGE SECURITIES TRUST	1.00	5/10/2050	72,344,555	4,476,015	1,253,533
GS MORTGAGE SECURITIES TRUST	1.00	3/10/2050	94,740,298	6,309,874	3,162,260
GS MORTGAGE SECURITIES TRUST	1.00	11/10/2046	66,707,257	5,932,490	678,998
GS MORTGAGE SECURITIES TRUST	1.00	11/10/2045	34,291,999	5,289,517	48,758
IMPAC SECURED ASSETS CORP.	1.00	2/25/2037	1,849	50	0
JP MORGAN CHASE COMMERCIAL MOR	1.00	3/10/2052	130,231,414	11,354,057	7,435,809
JP MORGAN CHASE COMMERCIAL MOR	1.00	7/15/2050	73,077,505	5,186,501	2,853,382
JP MORGAN CHASE COMMERCIAL MOR	1.00	3/15/2050	143,678,023	9,693,658	4,104,496
JP MORGAN CHASE COMMERCIAL MOR	1.00	8/15/2049	91,369,753	7,385,046	3,885,268
JP MORGAN CHASE COMMERCIAL MOR	1.00	1/15/2049	51,595,517	3,583,928	1,351,437
JP MORGAN CHASE COMMERCIAL MOR	3.91	1/15/2049	1,384,000	1,559,791	1,366,066
JP MORGAN CHASE COMMERCIAL MOR	1.00	7/15/2047	45,352,886	3,043,604	455,051
JP MORGAN CHASE COMMERCIAL MOR	1.00	12/15/2046	57,949,133	4,432,819	470,778
JP MORGAN MORTGAGE TRUST	1.00	12/25/2052	100,000,000	87,313,639	88,777,340
JP MORGAN MORTGAGE TRUST	1.00	11/25/2052	98,717,713	92,596,010	90,206,393
JPMBB COMMERCIAL MORTGAGE SECU	1.00	3/17/2049	172,494,824	15,952,321	5,697,306
JPMBB COMMERCIAL MORTGAGE SECU	1.00	12/15/2048	71,871,046	5,311,342	1,870,157
JPMBB COMMERCIAL MORTGAGE SECU	1.00	10/15/2048	56,990,677	4,378,095	1,049,522
JPMBB COMMERCIAL MORTGAGE SECU	1.00	8/15/2048	129,331,667	8,777,611	2,773,734
JPMBB COMMERCIAL MORTGAGE SECU	3.80	8/15/2048	41,416,598	42,400,018	40,869,399
JPMBB COMMERCIAL MORTGAGE SECU	1.00	11/15/2047	96,084,810	6,802,805	1,322,276
JPMBB COMMERCIAL MORTGAGE SECU	1.00	8/15/2047	201,234,471	7,963,658	2,672,847
JPMBB COMMERCIAL MORTGAGE SECU	1.00	4/15/2047	39,160,752	2,483,269	299,128
JPMBB COMMERCIAL MORTGAGE SECU	1.00	2/15/2047	61,550,707	4,458,364	558,869
JPMBB COMMERCIAL MORTGAGE SECU	1.00	11/15/2045	40,471,702	3,419,899	355,060
LB UBS COMMERCIAL MORTGAGE TRU	1.00	9/15/2039	7,488,648	293	293
LB UBS COMMERCIAL MORTGAGE TRU	1.00	8/15/2036	132,959	5	5
MASTR ALTERNATIVE LOANS TRUST	6.50	5/25/2033	86,139	90,417	86,139
ML CFC COMMERCIAL MORTGAGE TRU	1.00	8/12/2048	2,269,101	89	13,363
MORGAN STANLEY BAML TRUST	1.00	5/15/2050	67,659,505	6,549,474	3,102,196
MORGAN STANLEY BAML TRUST	2.86	9/15/2049	4,580,000	4,987,073	4,328,701
MORGAN STANLEY BAML TRUST	1.00	5/15/2049	54,027,244	6,226,823	2,384,136
MORGAN STANLEY BAML TRUST	3.33	5/15/2049	10,000,000	10,243,657	9,670,737
MORGAN STANLEY BAML TRUST	1.00	12/15/2048	80,373,469	6,455,399	129,391
MORGAN STANLEY BAML TRUST	1.00	10/15/2048	174,669,752	14,046,214	3,945,107
MORGAN STANLEY BAML TRUST	1.00	2/15/2048	93,055,620	9,284,773	2,130,657
MORGAN STANLEY BAML TRUST	1.00	12/15/2047	67,347,764	4,821,022	1,408,846
MORGAN STANLEY BAML TRUST	1.00	10/15/2047	60,076,453	3,464,297	579,591
MORGAN STANLEY BAML TRUST	1.00	8/15/2047	45,852,455	3,756,825	680,350
MORGAN STANLEY BAML TRUST	1.00	6/15/2047	80,305,391	6,540,922	906,728
MORGAN STANLEY BAML TRUST	1.00	2/15/2047	80,617,694	6,009,991	827,849
MORGAN STANLEY BAML TRUST	1.00	5/15/2046	143,893,331	10,691,054	511,502

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MORGAN STANLEY BAML TRUST	1.00	11/15/2045	20,499,602	2,663,299	801
MORGAN STANLEY BAML TRUST	1.00	8/15/2045	2,774,373	295,959	3
MORGAN STANLEY CAPITAL I TRUST	1.00	5/15/2054	73,296,010	7,249,320	5,971,659
MORGAN STANLEY CAPITAL I TRUST	1.52	5/15/2054	3,000,000	2,999,901	2,695,299
MORGAN STANLEY CAPITAL I TRUST	1.00	2/15/2053	110,739,581	10,186,668	7,183,960
MORGAN STANLEY CAPITAL I TRUST	1.00	7/15/2051	87,964,997	5,537,898	3,134,999
MORGAN STANLEY CAPITAL I TRUST	1.00	12/15/2050	59,835,509	3,831,124	2,317,631
MORGAN STANLEY CAPITAL I TRUST	2.78	8/15/2049	1,290,000	1,392,762	1,215,432
MORGAN STANLEY CAPITAL I TRUST	1.00	3/15/2049	67,869,151	5,745,979	2,173,573
RESI FINANCE LIMITED PARTNERSH	1.00	9/10/2035	317,830	105,800	87,873
SALOMON BROTHERS MORTGAGE SECU	1.00	9/25/2032	126,197	126,197	126,197
SG COMMERCIAL MORTGAGE SECURIT	1.00	10/10/2048	64,002,805	6,975,851	3,021,504
STRUCTURED ASSET SECURITIES CO	1.00	11/25/2032	21,160	21,334	20,281
UBS BARCLAYS COMMERCIAL MORTGA	1.00	4/10/2046	102,668,835	9,138,080	253,092
UBS BARCLAYS COMMERCIAL MORTGA	1.00	12/10/2045	28,168,054	3,676,335	38,358
UBS COMMERCIAL MORTGAGE TRUST	3.04	12/15/2052	68,185,000	70,197,732	61,835,411
UBS COMMERCIAL MORTGAGE TRUST	1.00	10/15/2052	101,266,630	11,710,271	8,024,074
UBS COMMERCIAL MORTGAGE TRUST	1.00	11/15/2050	126,678,687	7,610,645	4,561,006
UBS COMMERCIAL MORTGAGE TRUST	1.00	10/15/2050	60,932,071	5,037,370	2,458,554
VENDEE MORTGAGE TRUST	6.50	10/15/2029	2,045,100	2,056,001	2,203,502
WAMU COMMERCIAL MORTGAGE SECUR	1.00	12/27/2049	3,896,559	1,084	11
WAMU COMMERCIAL MORTGAGE SECUR	1.00	11/23/2043	2,121,778	24,534	24,299
WELLS FARGO COMMERCIAL MORTGAG	1.00	9/15/2061	189,567,336	9,202,260	5,679,853
WELLS FARGO COMMERCIAL MORTGAG	1.00	1/15/2060	46,079,401	5,054,726	2,446,797
WELLS FARGO COMMERCIAL MORTGAG	3.64	12/15/2059	14,956,430	16,947,138	14,600,880
WELLS FARGO COMMERCIAL MORTGAG	1.00	11/15/2059	70,676,640	6,733,505	2,762,236
WELLS FARGO COMMERCIAL MORTGAG	1.00	1/15/2059	55,301,134	5,573,857	2,155,623
WELLS FARGO COMMERCIAL MORTGAG	3.56	1/15/2059	5,909,463	6,468,590	5,792,590
WELLS FARGO COMMERCIAL MORTGAG	1.00	9/15/2058	61,252,904	3,937,949	1,204,930
WELLS FARGO COMMERCIAL MORTGAG	1.00	7/15/2058	9,000,000	10,022,904	8,857,803
WELLS FARGO COMMERCIAL MORTGAG	3.50	7/15/2058	20,000,000	20,166,920	19,662,107
WELLS FARGO COMMERCIAL MORTGAG	1.00	11/15/2054	38,378,904	3,748,161	3,287,895
WELLS FARGO COMMERCIAL MORTGAG	1.00	2/15/2053	78,404,964	8,234,403	5,780,660
WELLS FARGO COMMERCIAL MORTGAG	1.00	10/15/2052	111,200,858	8,854,924	6,059,990
WELLS FARGO COMMERCIAL MORTGAG	1.00	8/15/2052	46,234,947	5,633,127	3,721,120
WELLS FARGO COMMERCIAL MORTGAG	1.00	3/15/2052	121,895,958	11,759,059	7,364,521
WELLS FARGO COMMERCIAL MORTGAG	1.00	8/15/2051	49,635,470	3,227,993	1,690,898
WELLS FARGO COMMERCIAL MORTGAG	1.00	12/15/2050	53,988,969	3,905,616	2,054,331
WELLS FARGO COMMERCIAL MORTGAG	1.00	6/15/2049	86,578,325	12,452,301	4,394,827
WELLS FARGO COMMERCIAL MORTGAG	3.81	12/15/2048	18,500,000	18,944,778	18,266,042
WELLS FARGO COMMERCIAL MORTGAG	1.00	11/15/2048	63,375,276	5,096,006	1,685,634
WELLS FARGO COMMERCIAL MORTGAG	3.70	11/15/2048	1,160,000	1,293,085	1,139,810
WELLS FARGO COMMERCIAL MORTGAG	2.67	7/15/2048	12,384,442	13,120,016	11,783,465
WELLS FARGO COMMERCIAL MORTGAG	3.54	5/15/2048	8,875,000	9,774,928	8,696,666
WELLS FARGO COMMERCIAL MORTGAG	1.00	12/15/2047	91,803,207	2,895,119	1,747,101
WELLS FARGO COMMERCIAL MORTGAG	3.41	12/15/2047	10,000,000	10,911,528	9,793,302
WELLS FARGO COMMERCIAL MORTGAG	1.00	10/15/2045	13,127,908	1,781,137	513
WF RBS COMMERCIAL MORTGAGE TRU	1.00	9/15/2057	71,316,170	4,668,856	941,639
WF RBS COMMERCIAL MORTGAGE TRU	1.00	11/15/2047	75,598,686	5,322,148	1,205,923

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WF RBS COMMERCIAL MORTGAGE TRU	1.00	9/15/2046	88,602,095	5,623,221	442,064
WF RBS COMMERCIAL MORTGAGE TRU	1.00	6/15/2046	103,535,210	6,815,309	343,085
WF RBS COMMERCIAL MORTGAGE TRU	1.00	3/15/2045	87,853,894	6,919,812	163,753
TOTAL				35,167,317,199	32,049,406,058

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DEFAULT MHLP	8.00	1/31/2050	2,128,695	2,058,773	2,128,695
JUMBO MHLP 885	1.00	12/14/2036	492,710	491,809	482,745
JUMBO MHLP 30 YEAR 890	6.09	6/15/2037	833,514	831,162	906,247
JUMBO MHLP 30 YEAR 892	6.23	9/20/2037	414,591	413,554	436,838
JUMBO MHLP 30 YEAR 895	6.15	12/20/2037	1,120,986	1,117,270	1,120,716
JUMBO MHLP 30 YEAR 897	6.02	3/20/2038	553,143	552,579	575,989
JUMBO MHLP 30 YEAR 898	6.21	6/20/2038	880,063	877,633	862,338
JUMBO MHLP 30 YEAR 901	5.90	8/19/2038	828,495	828,495	847,042
JUMBO MHLP 30 YEAR 904	6.28	12/12/2038	626,521	626,025	574,242
JUMBO MHLP 30 YEAR 908	5.58	6/18/2039	27,247	27,244	27,734
JUMBO MHLP 30 YEAR 913	1.00	12/10/2039	745,485	744,830	747,815
JUMBO MHLP 30 YEAR 915	4.27	3/12/2040	199,809	199,466	189,422
JUMBO MHLP 30 YR 888	1.00	3/15/2037	647,428	646,003	660,722
JUMBO MHLP 854	6.21	2/1/2033	198,214	198,107	208,931
JUMBO MHLP 856	1.00	6/1/2033	631,806	631,769	640,925
JUMBO MHLP 858	1.00	9/1/2033	1,136,649	1,135,568	1,135,155
JUMBO MHLP 860	1.00	12/15/2033	274,177	273,789	269,371
JUMBO MHLP 866	1.00	9/24/2034	58,505	58,495	58,960
JUMBO MHLP 868	1.00	12/30/2030	610,697	610,365	565,214
JUMBO MHLP 870	1.00	3/25/2035	236,591	236,426	237,509
JUMBO MHLP 872	1.00	7/25/2034	464,239	463,769	472,777
JUMBO MHLP 874	1.00	7/25/2034	243,975	243,898	244,872
JUMBO MHLP 876	1.00	12/19/2035	411,509	410,735	458,861
JUMBO MHLP 879	1.00	3/24/2036	178,511	177,853	180,182
JUMBO MHLP 882	1.00	9/19/2036	120,776	120,486	122,476
PERSONAL LOAN MHLP	6.75	1/31/2050	514,382	531,832	495,921
TOTAL				14,507,935	14,651,699

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AAMES MORTGAGE INVESTMENT TRUS	1.00	10/25/2035	580,000	0	23
AIG CLO LTD	1.00	7/20/2034	8,000,000	7,901,323	7,579,232
AIG CLO LTD	1.00	1/25/2035	236,250,000	236,250,000	227,612,228
AIG CLO LTD	1.00	4/18/2035	312,100,000	312,100,000	302,102,813
AIMCO	1.00	7/20/2035	230,600,000	230,600,000	226,757,548
ANTARES CLO	1.00	4/20/2031	399,000,000	399,000,000	388,426,500
ANTARES CLO	1.00	7/20/2031	290,000,000	290,000,000	284,662,260
APIDOS CLO	1.00	1/20/2031	435,000,000	435,000,000	427,692,000
ARES CLO LTD	1.00	7/20/2033	284,000,000	284,000,000	284,000,000
ARES CLO LTD	1.00	4/20/2035	174,950,000	174,476,083	169,987,718
ASSET BACKED FUNDING CORPORATI	6.00	7/26/2035	314,228	0	3
AUBURN CLO, LTD.	1.00	10/20/2030	240,000,000	240,000,000	236,712,000
BAIN CAPITAL CREDIT CLO, LIMIT	1.00	7/24/2034	304,000,000	304,000,000	304,000,000
BAIN CAPITAL CREDIT CLO, LIMIT	1.00	4/23/2035	390,500,000	390,500,000	378,656,710
BALBOA BAY LOAN FUNDING LTD	1.00	4/20/2034	173,000,000	172,486,950	166,212,466
BCRED MML CLO 2021 1 LLC	1.00	4/20/2035	412,500,000	412,500,000	395,580,075
BEAR STEARNS ASSET BACKED SECU	5.50	12/25/2035	87,300	0	1
BLUEMOUNTAIN CLO LTD	1.00	7/22/2035	201,000,000	201,000,000	199,275,800
BURNHAM PARK CLO LTD.	1.00	10/20/2029	16,000,000	16,000,000	15,329,600
CARLYLE GLOBAL MARKET STRATEGI	1.00	10/15/2030	51,333,047	51,333,047	50,429,585
CBAM CLO MANAGEMENT	1.00	1/15/2031	232,750,000	232,750,000	227,232,925
CHURCHILL MIDDLE MARKET CLO LT	1.00	10/20/2030	109,000,000	109,000,000	107,059,800
CITIBANK CREDIT CARD ISSUANCE	6.15	6/15/2039	187,179,000	221,395,275	216,077,968
COUNTRYWIDE ASSET BACKED CERTI	1.00	3/25/2034	80,000,000	0	1
COVENANT CREDIT PARTNERS CLO L	1.00	10/15/2029	242,983,396	242,983,396	240,384,369
DRYDEN SENIOR LOAN FUND	1.00	11/15/2028	12,600,000	12,600,000	12,085,920
DRYDEN SENIOR LOAN FUND	1.00	4/20/2035	271,000,000	271,000,000	260,683,400
ELMWOOD CLO	1.00	7/17/2035	320,000,000	320,000,000	316,784,640
ELMWOOD CLO 16 LTD	1.00	4/20/2034	115,000,000	115,000,000	111,688,978
ELMWOOD CLO 17 LTD	1.00	7/17/2035	50,000,000	50,000,000	49,156,400
ELMWOOD CLO 18 LTD	1.00	7/17/2033	330,500,000	330,500,000	330,500,000
FBR SECURITIZATION TRUST	1.00	9/25/2035	300,000	0	12
FBR SECURITIZATION TRUST	1.00	11/25/2035	570,753	0	22
FIRST FRANKLIN MORTGAGE LOAN N	5.68	12/25/2035	42,874	0	0
FIRST FRANKLIN MORTGAGE LOAN N	6.50	9/25/2035	198,940	0	0
GALAXY CLO LTD	1.00	1/15/2031	213,500,000	213,500,000	209,763,750
GE WMCMSN	5.50	1/25/2036	103,549	0	1
GILBERT PARK CLO LTD	1.00	10/15/2030	435,000,000	435,000,000	427,561,500
GOLUB CAPITAL BDC LLC	1.00	1/20/2031	218,000,000	218,000,000	213,886,340
GOLUB CAPITAL PARTNERS CLO LTD	1.00	7/20/2029	32,700,000	32,700,000	32,029,650
GOLUB CAPITAL PARTNERS CLO LTD	1.00	10/20/2031	236,000,000	236,000,000	230,501,200
GOLUB CAPITAL PARTNERS CLO LTD	1.00	7/25/2035	300,000,000	300,000,000	289,030,500
GSAMP NIM TRUST	5.50	11/25/2035	539,975	0	5
HEAT EQUITY ASSET TRUST NIM	6.00	1/27/2036	419,282	156,076	4
HEAT EQUITY ASSET TRUST NIM	6.50	5/27/2036	131,313	0	0
HIGHBRIDGE LOAN MANAGEMENT LTD	1.00	7/18/2031	287,500,000	287,500,000	281,376,250
JAMESTOWN CLO LTD	1.00	4/22/2030	22,500,000	22,500,000	21,627,000
JAMESTOWN CLO LTD	1.00	7/25/2035	18,000,000	18,000,000	17,721,234
LCM LTD PARTNERSHIP	1.00	7/15/2027	51,000,000	51,000,000	49,939,200
LCM LTD PARTNERSHIP	1.00	4/15/2034	125,000,000	124,814,354	122,312,500
MADISON PARK FUNDING LTD	1.00	4/21/2035	397,000,000	397,000,000	381,634,433
MAGNETITE CLO LTD	1.00	4/15/2031	8,500,000	8,500,000	8,144,700
MAGNETITE CLO LTD	1.00	4/20/2031	391,875,000	391,875,000	380,979,830

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
OAK HILL CREDIT PARTNERS	1.00	7/19/2033	347,600,000	347,565,120	337,484,906
OAK HILL CREDIT PARTNERS	1.00	7/20/2033	365,750,000	365,676,275	365,750,000
OCP CLO LTD	1.00	11/20/2030	210,600,000	210,600,000	207,167,220
OCTAGON 59 LTD	1.00	5/15/2035	282,000,000	281,582,681	268,984,318
OCTAGON INVESTMENT PARTNERS 40	1.00	1/20/2035	313,000,000	313,000,000	300,849,653
OCTAGON INVESTMENT PARTNERS XV	1.00	1/25/2031	74,050,000	74,050,000	72,539,380
OPTION ONE MORTGAGE SECURITIES	5.44	8/26/2035	213,614	0	2
OWL ROCK CLO LTD	1.00	4/20/2034	240,000,000	235,549,512	235,548,480
OWNIT MORTGAGE LOAN NIM	5.00	8/25/2036	939,567	0	0
OZLM LTD	1.00	1/20/2031	254,000,000	254,000,000	249,529,600
PALMER SQUARE CLO LTD	1.00	4/18/2031	225,000,000	225,000,000	220,432,500
PALMER SQUARE CLO LTD	1.00	7/20/2034	285,000,000	285,000,000	278,914,001
PARALLEL LTD	1.00	7/20/2027	35,523,330	35,523,330	35,320,847
PARALLEL LTD	1.00	4/20/2031	260,000,000	260,000,000	254,722,000
REGATTA X FUNDING LTD.	1.00	1/17/2031	224,000,000	224,000,000	219,923,200
RRAM	1.00	1/15/2030	490,000,000	490,000,000	480,396,000
SAIL NET INTEREST MARGIN NOTES	7.35	11/27/2033	89,124	1	219,881
SB FINANCE NIM TRUST	7.50	6/25/2036	111,419	0	1
SHARPS SP I LLC NET INTEREST M	5.00	5/25/2035	428,624	0	4
SOUND POINT CLO LTD	1.00	4/18/2031	40,000,000	40,000,000	39,252,000
SOUND POINT CLO LTD	1.00	10/20/2031	260,000,000	260,000,000	254,878,000
SYMPHONY CLO LTD	1.00	7/24/2034	304,000,000	304,000,000	304,000,000
SYMPHONY CLO LTD	1.00	4/23/2035	47,000,000	46,982,837	44,961,772
TEACHERS INSURANCE AND ANNUITY	1.00	1/16/2031	87,000,000	87,000,000	85,434,000
TIAA CLO LTD	1.00	1/20/2032	175,000,000	175,000,000	171,500,000
VOYA CLO 2017 4, LTD.	1.00	10/15/2030	74,500,000	74,452,413	73,293,100
VOYA CLO LTD	1.00	4/19/2031	32,000,000	31,543,810	31,276,800
TOTAL				13,419,447,483	13,135,556,759

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
1011778 BC / NEW RED FIN	4.00	10/15/2030	58,489,000	57,954,760	46,947,951
1011778 BC / NEW RED FIN	3.50	2/15/2029	16,150,000	16,046,560	13,677,920
1011778 BC / NEW RED FIN	3.88	1/15/2028	38,385,000	38,290,735	33,389,192
1011778 BC / NEW RED FIN	4.38	1/15/2028	23,369,000	23,143,676	20,640,202
1011778 BC / NEW RED FIN	5.75	4/15/2025	8,857,000	8,897,284	8,920,593
ABBOTT LABORATORIES	4.90	11/30/2046	82,066,000	88,258,822	86,248,904
ABBVIE INC	4.25	11/21/2049	79,598,000	80,501,457	70,553,279
ABBVIE INC	4.88	11/14/2048	9,130,000	9,096,066	8,797,394
ABBVIE INC	4.45	5/14/2046	46,690,000	47,097,099	42,352,032
ABBVIE INC	4.70	5/14/2045	9,100,000	9,147,162	8,570,926
ABBVIE INC	4.75	3/15/2045	27,724,000	31,445,427	26,100,760
ABBVIE INC	4.85	6/15/2044	2,000,000	2,436,078	1,917,680
ABBVIE INC	4.40	11/6/2042	12,566,000	13,358,998	11,424,128
ABBVIE INC	4.05	11/21/2039	68,300,000	70,630,554	60,870,326
ABBVIE INC	4.30	5/14/2036	28,600,000	29,185,892	26,871,988
ABBVIE INC	4.50	5/14/2035	41,699,000	44,112,580	40,452,617
ABBVIE INC	4.55	3/15/2035	38,300,000	43,942,454	37,309,945
ABC SUPPLY CO INC	4.00	1/15/2028	25,413,000	24,998,286	21,929,640
ABN AMRO BANK NV	1.00	3/13/2037	13,000,000	13,000,000	10,440,560
ACCO BRANDS CORP	4.25	3/15/2029	13,290,000	13,113,314	10,910,160
ACE CAPITAL TRUST II	9.70	4/1/2030	26,995,000	31,049,471	34,500,960
ACRISURE LLC / FIN INC	4.25	2/15/2029	13,650,000	13,331,611	11,056,500
ACUITY BRANDS LIGHTING	2.15	12/15/2030	10,601,000	10,408,453	8,400,550
ACURIS FIN US/ACURIS FIN	5.00	5/1/2028	700,000	700,000	580,013
ADAMS HOMES INC	7.50	2/15/2025	1,000,000	1,004,248	944,930
ADAPTHEALTH LLC	5.13	3/1/2030	17,129,000	17,110,688	14,401,207
ADAPTHEALTH LLC	4.63	8/1/2029	10,938,000	10,861,795	8,992,239
ADIANT GLOBAL HOLDINGS	4.88	8/15/2026	17,020,000	15,879,949	14,943,730
ADT SEC CORP	4.88	7/15/2032	15,260,000	13,538,541	12,174,123
ADT SEC CORP	4.13	8/1/2029	19,509,000	19,340,187	16,018,840
ADT SEC CORP	4.13	6/15/2023	1,500,000	1,493,401	1,475,040
ADVANCE AUTO PARTS	3.50	3/15/2032	7,000,000	6,973,248	6,006,280
ADVANCE AUTO PARTS	3.90	4/15/2030	7,500,000	8,234,992	6,829,200
ADVANCED DRAINAGE SYSTEM	6.38	6/15/2030	7,300,000	7,133,716	7,157,650
ADVANCED DRAINAGE SYSTEM	5.00	9/30/2027	500,000	500,000	462,340
ADVANTAGE SALES + MARKET	6.50	11/15/2028	14,300,000	14,334,343	12,276,693
ADVOCATE HEALTH CORP	3.01	6/15/2050	18,850,000	18,922,575	14,196,878
AECOM	5.13	3/15/2027	20,340,000	19,697,318	19,224,961
AEP TEXAS INC	5.25	5/15/2052	12,000,000	11,980,399	12,166,680
AEP TEXAS INC	4.70	5/15/2032	12,000,000	11,966,331	11,958,240
AEP TRANSMISSION CO LLC	4.50	6/15/2052	35,000,000	34,777,497	33,601,400
AEP TRANSMISSION CO LLC	2.75	8/15/2051	33,700,000	32,427,074	23,668,521
AEP TRANSMISSION CO LLC	3.65	4/1/2050	28,776,000	29,611,034	23,872,857
AEP TRANSMISSION CO LLC	3.15	9/15/2049	21,800,000	21,620,376	16,639,940
AEP TRANSMISSION CO LLC	3.80	6/15/2049	1,500,000	1,601,432	1,273,860
AEP TRANSMISSION CO LLC	3.75	12/1/2047	2,000,000	2,130,287	1,694,460
AERCAP IRELAND CAP/GLOBA	3.85	10/29/2041	7,500,000	7,498,501	5,394,600
AERCAP IRELAND CAP/GLOBA	3.40	10/29/2033	26,500,000	26,410,365	20,902,670
AERCAP IRELAND CAP/GLOBA	3.30	1/30/2032	32,000,000	31,900,298	25,501,120
AERCAP IRELAND CAP/GLOBA	3.00	10/29/2028	20,000,000	19,604,990	16,825,600
AETHON UN/AETHIN UN FIN	8.25	2/15/2026	15,450,000	15,819,893	15,027,597
AETNA INC	3.88	8/15/2047	34,281,000	31,373,001	28,322,962
AETNA INC	4.50	5/15/2042	12,325,000	12,797,475	11,089,789

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AETNA INC	6.75	12/15/2037	13,446,000	16,394,597	15,269,412
AETNA INC	6.63	6/15/2036	26,278,000	31,492,584	29,701,761
AFFILIATED MANAGERS GROU	3.30	6/15/2030	31,800,000	32,084,411	28,574,526
AFFINITY GAMING	6.88	12/15/2027	9,825,000	10,249,253	8,260,958
AG ISSUER LLC	6.25	3/1/2028	11,857,000	12,034,566	10,249,547
AGILENT TECHNOLOGIES INC	2.30	3/12/2031	2,000,000	1,959,891	1,627,060
AGREE LP	2.60	6/15/2033	26,000,000	25,800,625	20,533,500
AGREE LP	2.90	10/1/2030	20,100,000	20,259,061	16,983,897
AIR CANADA	3.88	8/15/2026	26,937,000	26,594,611	22,863,856
AIR LEASE CORP	2.88	1/15/2032	20,000,000	19,586,567	15,605,000
AIR LEASE CORP	3.13	12/1/2030	61,127,000	61,478,838	49,814,837
AIR LEASE CORP	3.00	2/1/2030	38,000,000	35,262,088	30,845,360
AIR LEASE CORP	3.25	10/1/2029	10,757,000	11,049,658	8,961,657
AIR LEASE CORP	4.63	10/1/2028	21,700,000	21,911,671	20,057,961
AIR PRODUCTS + CHEMICALS	2.70	5/15/2040	3,000,000	3,066,638	2,385,810
AKER BP ASA	4.00	1/15/2031	48,100,000	49,341,910	43,226,027
AKER BP ASA	3.75	1/15/2030	37,700,000	37,882,411	33,775,430
ALASKA AIRLINES 2020 TR	4.80	2/15/2029	8,824,176	9,014,996	8,656,164
ALBERTSONS COS/SAFEWAY	4.88	2/15/2030	20,090,000	20,252,883	17,123,511
ALBERTSONS COS/SAFEWAY	3.50	3/15/2029	31,481,000	30,281,268	25,464,036
ALBERTSONS COS/SAFEWAY	5.88	2/15/2028	22,143,000	22,257,862	20,705,919
ALBERTSONS COS/SAFEWAY	4.63	1/15/2027	30,023,000	30,079,572	26,855,574
ALBERTSONS COS/SAFEWAY	3.25	3/15/2026	17,027,000	16,474,199	14,883,982
ALBERTSONS COS/SAFEWAY	7.50	3/15/2026	2,446,000	2,469,413	2,433,110
ALCOA NEDERLAND HOLDING	6.13	5/15/2028	3,000,000	2,995,469	2,919,720
ALCOA NEDERLAND HOLDING	5.50	12/15/2027	6,500,000	6,599,418	6,159,075
ALEXANDRIA REAL ESTATE E	3.55	3/15/2052	39,000,000	38,163,208	29,391,180
ALEXANDRIA REAL ESTATE E	3.00	5/18/2051	12,000,000	11,784,160	8,126,880
ALEXANDRIA REAL ESTATE E	4.00	2/1/2050	26,772,000	27,452,093	22,168,287
ALEXANDRIA REAL ESTATE E	4.85	4/15/2049	5,192,000	5,502,644	4,854,105
ALEXANDRIA REAL ESTATE E	2.95	3/15/2034	20,000,000	19,941,061	16,628,400
ALEXANDRIA REAL ESTATE E	1.88	2/1/2033	17,400,000	17,051,175	13,088,976
ALEXANDRIA REAL ESTATE E	2.00	5/18/2032	25,000,000	24,932,117	19,745,750
ALEXANDRIA REAL ESTATE E	4.90	12/15/2030	7,350,000	7,432,093	7,287,672
ALGONQUIN PWR + UTILITY	1.00	1/18/2082	12,500,000	12,369,204	10,456,500
ALLEGHENY TECHNOLOGIES	5.13	10/1/2031	1,695,000	1,702,347	1,329,117
ALLEGHENY TECHNOLOGIES	4.88	10/1/2029	1,037,000	1,033,262	838,280
ALLEGHENY TECHNOLOGIES	5.88	12/1/2027	1,025,000	1,027,532	899,704
ALLEGION PLC	3.50	10/1/2029	15,100,000	15,027,046	13,390,529
ALLEN MEDIA LLC/CO ISSR	10.50	2/15/2028	12,275,000	11,813,599	6,343,475
ALLIANT HOLD / CO ISSUER	5.88	11/1/2029	2,752,000	2,756,212	2,283,940
ALLIANT HOLD / CO ISSUER	4.25	10/15/2027	18,326,000	18,140,463	16,002,630
ALLIANT HOLD / CO ISSUER	6.75	10/15/2027	2,266,000	2,289,014	2,009,081
ALLIANZ SE	1.00	12/31/2099	10,000,000	10,020,917	8,304,400
ALLIED UNIVERSAL	6.63	7/15/2026	39,727,000	40,700,716	36,432,043
ALLISON TRANSMISSION INC	3.75	1/30/2031	20,137,000	19,873,825	16,161,956
ALLISON TRANSMISSION INC	5.88	6/1/2029	11,550,000	11,795,300	10,732,607
ALLSTATE CORP	3.85	8/10/2049	5,258,000	5,520,702	4,504,949
ALLY FINANCIAL INC	8.00	11/1/2031	52,214,000	69,789,305	58,056,224
ALPHABET INC	2.25	8/15/2060	5,000,000	3,922,360	3,256,650
ALPHABET INC	2.05	8/15/2050	75,000,000	60,524,587	50,405,250
ALPHABET INC	1.90	8/15/2040	11,500,000	9,205,434	8,219,855
ALPHABET INC	1.10	8/15/2030	1,000,000	878,047	820,360

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ALTA EQUIPMENT GROUP	5.63	4/15/2026	575,000	575,000	496,070
AMAZON.COM INC	4.10	4/13/2062	25,000,000	24,883,633	22,621,750
AMAZON.COM INC	3.25	5/12/2061	10,000,000	10,845,612	7,624,700
AMAZON.COM INC	2.70	6/3/2060	51,552,000	43,201,620	34,881,630
AMAZON.COM INC	4.25	8/22/2057	38,600,000	41,056,142	36,242,312
AMAZON.COM INC	3.95	4/13/2052	25,000,000	24,896,253	23,025,000
AMAZON.COM INC	3.10	5/12/2051	219,600,000	215,803,506	173,216,088
AMAZON.COM INC	4.05	8/22/2047	37,406,000	39,904,576	35,077,477
AMAZON.COM INC	4.95	12/5/2044	7,692,000	9,243,824	8,094,445
AMAZON.COM INC	2.88	5/12/2041	11,000,000	11,256,445	8,820,570
AMAZON.COM INC	3.88	8/22/2037	29,300,000	29,801,843	27,685,863
AMBAC ASSURANCE CORP	5.10	12/31/2099	16	0	15
AMC ENTERTAINMENT HLDGS	7.50	2/15/2029	17,250,000	16,868,984	14,589,878
AMC NETWORKS INC	4.25	2/15/2029	21,195,000	21,007,750	17,203,770
AMC NETWORKS INC	4.75	8/1/2025	14,400,000	14,032,436	13,387,248
AMCOR FLEXIBLES NORTH AM	2.69	5/25/2031	15,000,000	14,994,127	12,242,100
AMER AIRLINE 21 1A EETC	2.88	1/11/2036	27,231,000	26,489,755	23,107,682
AMER AIRLN 15 1 A PTT	3.38	11/1/2028	10,677,499	10,065,532	9,388,405
AMEREN CORP	3.50	1/15/2031	3,500,000	3,585,871	3,207,330
AMEREN ILLINOIS CO	2.90	6/15/2051	15,000,000	14,591,217	11,050,350
AMEREN ILLINOIS CO	4.50	3/15/2049	2,846,000	3,471,123	2,750,830
AMEREN ILLINOIS CO	3.70	12/1/2047	22,368,000	22,768,680	19,168,034
AMEREN ILLINOIS CO	4.15	3/15/2046	6,882,000	7,184,411	6,276,935
AMERICA MOVIL SAB DE CV	4.38	7/16/2042	32,534,000	33,803,547	29,527,858
AMERICA MOVIL SAB DE CV	6.13	3/30/2040	25,596,000	31,642,796	28,317,111
AMERICAN AIRLINES INC	11.75	7/15/2025	57,377,000	57,787,058	59,384,621
AMERICAN AIRLINES/AADVAN	5.75	4/20/2029	66,274,907	68,716,644	56,585,516
AMERICAN AIRLINES/AADVAN	5.50	4/20/2026	87,117,856	88,912,537	80,262,552
AMERICAN AXLE + MFG INC	5.00	10/1/2029	12,468,000	12,387,449	9,985,621
AMERICAN AXLE + MFG INC	6.50	4/1/2027	1,104,000	1,140,744	977,471
AMERICAN CAMPUS CMNTYS	3.88	1/30/2031	40,253,000	42,891,432	39,586,410
AMERICAN CAMPUS CMNTYS	2.85	2/1/2030	17,972,000	17,839,767	17,040,332
AMERICAN ELECTRIC POWER	3.25	3/1/2050	5,000,000	4,233,851	3,601,400
AMERICAN FIN TR/FINAN OP	4.50	9/30/2028	8,500,000	8,376,000	6,717,975
AMERICAN FINANCIAL GROUP	5.25	4/2/2030	10,600,000	10,784,499	10,586,008
AMERICAN HOMES 4 RENT	4.30	4/15/2052	10,000,000	9,725,842	8,029,800
AMERICAN HOMES 4 RENT	3.38	7/15/2051	10,000,000	9,802,855	6,869,100
AMERICAN HOMES 4 RENT	3.63	4/15/2032	10,000,000	9,757,465	8,751,300
AMERICAN HOMES 4 RENT	2.38	7/15/2031	11,000,000	10,754,751	8,788,120
AMERICAN HOMES 4 RENT	4.90	2/15/2029	15,300,000	16,067,774	14,930,199
AMERICAN TOWER CORP	3.10	6/15/2050	14,164,000	14,134,513	9,794,406
AMERICAN TOWER CORP	2.70	4/15/2031	32,900,000	32,941,254	27,089,531
AMERICAN TOWER CORP	1.88	10/15/2030	24,200,000	23,845,674	18,845,992
AMERICAN TOWER CORP	2.90	1/15/2030	47,900,000	47,991,205	40,906,600
AMERICAN TOWER CORP	3.80	8/15/2029	17,000,000	17,118,996	15,609,060
AMERICAN TOWER CORP	3.95	3/15/2029	26,700,000	26,664,655	24,863,841
AMERICAN WATER CAPITAL C	3.25	6/1/2051	100,000,000	99,723,800	77,831,000
AMERICAN WATER CAPITAL C	3.45	5/1/2050	15,501,000	15,689,522	12,346,236
AMERICAN WATER CAPITAL C	4.15	6/1/2049	28,100,000	28,896,689	24,785,886
AMERICAN WATER CAPITAL C	4.20	9/1/2048	12,105,000	13,767,851	10,847,291
AMERICAN WATER CAPITAL C	3.75	9/1/2047	8,183,000	8,546,850	6,833,460
AMERICAN WATER CAPITAL C	4.00	12/1/2046	1,000,000	1,089,628	866,280
AMERICAN WATER CAPITAL C	4.30	12/1/2042	2,000,000	2,254,524	1,842,520

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AMERICAN WATER CAPITAL C	6.59	10/15/2037	50,800,000	55,874,000	58,949,844
AMERICAN WATER CAPITAL C	4.45	6/1/2032	7,000,000	6,889,321	6,958,000
AMERIGAS PART/FIN CORP	5.75	5/20/2027	9,960,000	9,648,481	9,169,674
AMERIGAS PART/FIN CORP	5.88	8/20/2026	14,325,000	14,028,525	13,416,652
AMERIGAS PART/FIN CORP	5.50	5/20/2025	18,013,000	18,066,940	16,982,656
AMERIGAS PART/FIN CORP	5.63	5/20/2024	12,350,000	12,339,761	12,011,116
AMFAM HOLDINGS INC	2.81	3/11/2031	6,500,000	6,489,418	5,426,915
AMGEN INC	4.66	6/15/2051	24,750,000	26,634,713	23,239,013
AMGEN INC	3.38	2/21/2050	56,950,000	57,752,720	43,662,426
AMGEN INC	4.56	6/15/2048	5,450,000	6,286,546	5,009,967
AMGEN INC	4.40	5/1/2045	72,600,000	76,513,340	65,908,458
AMGEN INC	4.95	10/1/2041	7,250,000	8,619,656	7,110,438
AMGEN INC	2.80	8/15/2041	17,500,000	15,628,258	12,975,025
AMGEN INC	3.15	2/21/2040	9,000,000	8,715,158	7,140,510
AMGEN INC	6.38	6/1/2037	1,000,000	1,343,870	1,153,490
AMGEN INC	3.35	2/22/2032	4,000,000	3,949,370	3,662,600
AMKOR TECHNOLOGY INC	6.63	9/15/2027	10,505,000	10,590,758	9,955,589
AMN HEALTHCARE INC	4.00	4/15/2029	2,774,000	2,424,348	2,345,694
AMN HEALTHCARE INC	4.63	10/1/2027	9,600,000	9,455,546	8,793,888
AMPHENOL CORP	2.20	9/15/2031	14,000,000	13,952,828	11,453,120
AMWINS GROUP INC	4.88	6/30/2029	14,000,000	14,036,079	11,560,780
ANALOG DEVICES INC	2.95	10/1/2051	3,000,000	2,714,234	2,294,340
ANALOG DEVICES INC	2.10	10/1/2031	3,000,000	2,772,846	2,559,630
ANGI GROUP LLC	3.88	8/15/2028	11,195,000	11,199,023	8,520,179
ANGLOGOLD HOLDINGS PLC	3.75	10/1/2030	5,000,000	4,664,731	4,150,550
ANHEUSER BUSCH CO/INBEV	4.90	2/1/2046	85,630,000	90,668,908	80,763,647
ANHEUSER BUSCH CO/INBEV	4.70	2/1/2036	98,400,000	102,326,809	94,456,128
ANHEUSER BUSCH INBEV FIN	4.00	1/17/2043	13,549,000	13,820,513	11,209,901
ANHEUSER BUSCH INBEV WOR	5.80	1/23/2059	12,400,000	13,915,775	12,916,212
ANHEUSER BUSCH INBEV WOR	5.55	1/23/2049	13,500,000	17,057,978	13,795,245
ANHEUSER BUSCH INBEV WOR	4.60	4/15/2048	5,000,000	5,385,697	4,502,000
ANHEUSER BUSCH INBEV WOR	4.35	6/1/2040	34,600,000	37,432,492	30,992,604
ANHEUSER BUSCH INBEV WOR	5.45	1/23/2039	45,000,000	48,429,489	45,705,600
ANHEUSER BUSCH INBEV WOR	4.38	4/15/2038	26,773,000	26,945,789	24,492,744
ANTERO MIDSTREAM PART/FI	5.38	6/15/2029	15,821,000	15,985,535	14,188,273
ANTERO MIDSTREAM PART/FI	5.75	1/15/2028	14,774,000	13,890,577	13,457,932
ANTERO MIDSTREAM PART/FI	5.75	3/1/2027	15,754,000	14,829,882	14,658,939
ANTERO MIDSTREAM PART/FI	7.88	5/15/2026	11,050,000	11,060,540	11,039,503
ANTERO RESOURCES CORP	5.38	3/1/2030	12,037,000	12,140,091	11,006,994
ANTERO RESOURCES CORP	7.63	2/1/2029	10,835,000	11,194,905	11,060,585
ANTHEM INC	4.55	5/15/2052	15,000,000	14,919,763	14,268,300
ANTHEM INC	3.60	3/15/2051	21,250,000	21,280,081	17,222,913
ANTHEM INC	3.13	5/15/2050	12,676,000	12,730,506	9,561,760
ANTHEM INC	3.70	9/15/2049	40,281,000	39,864,424	33,350,251
ANTHEM INC	4.55	3/1/2048	22,727,000	25,276,378	21,557,696
ANTHEM INC	4.38	12/1/2047	20,592,000	21,516,507	19,061,397
ANTHEM INC	4.63	5/15/2042	16,396,000	18,466,422	15,563,575
ANTHEM INC	4.10	5/15/2032	15,000,000	14,966,092	14,604,450
AON CORP	2.80	5/15/2030	3,000,000	2,864,090	2,625,540
AON CORP/AON GLOBAL HOLD	2.90	8/23/2051	31,000,000	30,838,410	21,597,390
AON CORP/AON GLOBAL HOLD	2.60	12/2/2031	1,000,000	924,891	842,880
AON GLOBAL LTD	4.75	5/15/2045	20,184,000	22,209,373	18,794,735
AON GLOBAL LTD	4.60	6/14/2044	37,215,000	43,412,689	33,413,860

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APOLLO CMMRL REAL EST FI	4.63	6/15/2029	10,900,000	10,715,829	8,146,115
APPLE INC	2.85	8/5/2061	23,000,000	22,973,248	16,724,680
APPLE INC	2.70	8/5/2051	25,000,000	23,729,513	18,736,500
APPLE INC	2.65	2/8/2051	30,000,000	27,197,185	22,172,400
APPLE INC	2.40	8/20/2050	9,000,000	6,962,720	6,336,360
APPLE INC	2.65	5/11/2050	5,000,000	4,386,396	3,695,700
APPLE INC	3.75	11/13/2047	9,078,000	9,799,025	8,171,652
APPLE INC	3.75	9/12/2047	7,366,000	8,343,707	6,667,114
APPLE INC	4.25	2/9/2047	33,280,000	34,738,379	32,693,274
APPLE INC	4.65	2/23/2046	46,440,000	53,686,340	47,997,598
APPLE INC	4.38	5/13/2045	22,576,000	24,473,683	22,312,990
APPLE INC	3.85	5/4/2043	111,238,000	113,577,753	102,352,309
APPLE INC	2.38	2/8/2041	2,000,000	1,978,508	1,530,580
APPLIED MATERIALS INC	4.35	4/1/2047	1,000,000	1,138,739	966,820
APPLIED MATERIALS INC	1.75	6/1/2030	1,000,000	911,260	841,380
APTIV PLC	3.10	12/1/2051	15,500,000	15,114,521	10,001,065
APTIV PLC / APTIV CORP	4.15	5/1/2052	10,000,000	9,978,562	7,658,800
APTIV PLC / APTIV CORP	3.25	3/1/2032	15,000,000	14,942,178	12,743,550
APX GROUP INC	6.75	2/15/2027	11,120,000	11,209,650	10,443,459
ARAMARK SERVICES INC	5.00	2/1/2028	25,983,000	25,410,078	23,750,021
ARAMARK SERVICES INC	6.38	5/1/2025	32,169,000	32,749,250	31,506,319
ARAMARK SERVICES INC	5.00	4/1/2025	12,900,000	12,923,291	12,415,734
ARCHER DANIELS MIDLAND C	2.90	3/1/2032	2,000,000	1,949,582	1,808,380
ARCHES BUYER INC	6.13	12/1/2028	1,838,000	1,870,003	1,500,268
ARCHES BUYER INC	4.25	6/1/2028	24,193,000	23,814,192	19,744,633
ARCHROCK PARTNERS LP/FIN	6.25	4/1/2028	20,251,000	20,234,397	17,851,662
ARCHROCK PARTNERS LP/FIN	6.88	4/1/2027	10,350,000	10,476,337	9,418,397
ARCONIC CORP	6.13	2/15/2028	19,173,000	19,604,583	17,811,909
ARCOSA INC	4.38	4/15/2029	1,000,000	1,009,534	853,250
ARDAGH METAL PACKAGING	4.00	9/1/2029	27,373,000	26,472,357	21,950,409
ARDAGH METAL PACKAGING	3.25	9/1/2028	9,975,000	9,889,106	8,551,967
ARDAGH METAL PACKAGING	6.00	6/15/2027	13,415,000	13,329,668	13,295,607
ARDAGH PKG FIN/HLDGS USA	5.25	8/15/2027	44,719,000	43,171,988	31,348,083
ARDAGH PKG FIN/HLDGS USA	4.13	8/15/2026	25,442,000	25,031,262	21,555,480
ARDAGH PKG FIN/HLDGS USA	5.25	4/30/2025	17,314,000	17,385,602	16,059,254
ARES CAPITAL CORP	2.15	7/15/2026	10,000,000	9,183,977	8,405,700
ARTERA SERVICES LLC	9.03	12/4/2025	16,525,000	16,807,133	13,342,781
ARTHUR J GALLAGHER + CO	2.40	11/9/2031	500,000	446,624	409,140
ASBURY AUTOMOTIVE GROUP	5.00	2/15/2032	15,534,000	15,602,839	12,706,191
ASBURY AUTOMOTIVE GROUP	4.75	3/1/2030	300,000	245,971	246,807
ASBURY AUTOMOTIVE GROUP	4.63	11/15/2029	20,909,000	20,984,400	17,271,670
ASBURY AUTOMOTIVE GROUP	4.50	3/1/2028	567,000	569,281	491,782
ASCEND LEARNING LLC	1.00	12/10/2029	1,709,000	1,704,728	1,563,735
ASCEND LEARNING LLC	1.00	12/11/2028	2,859,630	2,845,332	2,634,434
ASCENSION HEALTH	3.11	11/15/2039	2,000,000	2,178,428	1,646,460
ASCENT RESOURCES/ARU FIN	5.88	6/30/2029	225,000	206,915	199,100
ASCENT RESOURCES/ARU FIN	8.25	12/31/2028	975,000	975,000	938,808
ASCENT RESOURCES/ARU FIN	9.00	11/1/2027	1,001,000	959,329	1,273,632
ASCENT RESOURCES/ARU FIN	7.00	11/1/2026	10,800,000	10,191,131	10,071,432
ASGN INCORPORATED	4.63	5/15/2028	15,632,000	15,676,547	13,451,336
ASHTAD CAPITAL INC	2.45	8/12/2031	27,500,000	27,215,371	21,036,675
ASHTON WOODS USA/FINANCE	4.63	8/1/2029	770,000	770,000	590,952
ASSURANT INC	2.65	1/15/2032	25,000,000	24,601,364	19,513,000

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ASSURANT INC	3.70	2/22/2030	34,200,000	34,536,358	30,329,586
ASSURED GUARANTY US HLDG	3.60	9/15/2051	10,500,000	10,489,384	7,904,085
ASSURED GUARANTY US HLDG	3.15	6/15/2031	10,000,000	9,974,790	8,675,500
ASSURED PARTNERS INC	5.63	1/15/2029	3,698,000	3,665,763	2,990,536
ASTRAZENECA FINANCE LLC	2.25	5/28/2031	1,000,000	934,317	870,040
ASTRAZENECA PLC	3.00	5/28/2051	10,000,000	8,229,869	7,946,600
ASTRAZENECA PLC	6.45	9/15/2037	7,552,000	10,438,186	9,058,095
AT+T INC	3.80	12/1/2057	72,718,000	71,813,553	56,397,172
AT+T INC	4.75	5/15/2046	3,277,000	3,528,405	3,039,516
AT+T INC	3.10	2/1/2043	8,500,000	8,099,387	6,324,680
AT+T INC	3.50	6/1/2041	33,200,000	33,356,065	26,536,760
AT+T INC	6.00	8/15/2040	38,400,000	41,547,698	41,053,824
AT+T INC	4.90	8/15/2037	46,800,000	48,086,829	46,378,332
AT+T INC	2.55	12/1/2033	11,500,000	10,852,132	9,326,730
AT+T INC	2.25	2/1/2032	5,000,000	4,451,630	4,081,650
AT+T INC	2.75	6/1/2031	5,000,000	4,698,691	4,320,950
ATHENE GLOBAL FUNDING	2.65	10/4/2031	25,500,000	25,490,808	20,367,360
ATHENE GLOBAL FUNDING	2.67	6/7/2031	40,991,000	41,220,087	32,812,886
ATHENE GLOBAL FUNDING	2.55	11/19/2030	42,864,000	42,647,754	34,690,692
ATHENE HOLDING LTD	6.15	4/3/2030	9,600,000	9,858,884	9,585,504
ATLAS LUXCO 4 / ALL UNI	4.63	6/1/2028	39,393,000	39,323,568	32,509,760
AUST + NZ BANKING GROUP	1.00	11/25/2035	41,689,000	41,370,832	33,389,137
AUTODESK INC	2.40	12/15/2031	12,000,000	11,966,583	9,774,720
AUTONATION INC	2.40	8/1/2031	25,000,000	24,877,134	19,210,000
AUTONATION INC	4.75	6/1/2030	15,300,000	16,377,475	14,366,853
AUTOZONE INC	4.00	4/15/2030	26,200,000	26,491,626	24,871,136
AVALONBAY COMMUNITIES	4.35	4/15/2048	11,984,000	12,694,908	11,073,336
AVALONBAY COMMUNITIES	2.05	1/15/2032	1,000,000	907,905	828,330
AVANTOR FUNDING INC	3.88	11/1/2029	23,433,000	23,416,491	20,501,766
AVANTOR FUNDING INC	4.63	7/15/2028	36,067,000	37,041,711	33,021,503
AVAYA INC	6.13	9/15/2028	18,675,000	18,360,163	12,183,010
AVIENT CORP	5.75	5/15/2025	12,550,000	12,702,173	12,092,051
AVIS BUDGET CAR/FINANCE	5.38	3/1/2029	12,367,000	12,548,416	10,346,727
AVIS BUDGET CAR/FINANCE	4.75	4/1/2028	10,900,000	11,017,945	9,056,919
AVIS BUDGET CAR/FINANCE	5.75	7/15/2027	1,909,000	1,947,145	1,708,517
AVNET INC	3.00	5/15/2031	3,000,000	2,703,305	2,468,490
AXALTA COAT/DUTCH HLD BV	4.75	6/15/2027	19,809,000	19,778,805	17,674,580
AXALTA COATING SYSTEMS	3.38	2/15/2029	15,588,000	15,438,907	12,731,967
B+G FOODS INC	5.25	9/15/2027	10,195,000	10,281,895	8,819,287
B+G FOODS INC	5.25	4/1/2025	16,950,000	16,520,091	15,630,782
BAE SYSTEMS PLC	5.80	10/11/2041	43,964,000	47,392,387	46,044,816
BAE SYSTEMS PLC	1.90	2/15/2031	18,100,000	17,986,608	14,504,435
BAE SYSTEMS PLC	3.40	4/15/2030	19,450,000	19,529,802	17,785,664
BAFFINLAND IRON CORP/LP	8.75	7/15/2026	10,575,000	10,572,123	9,227,745
BALL CORP	3.13	9/15/2031	19,427,000	18,536,722	15,695,656
BALL CORP	2.88	8/15/2030	23,750,000	22,708,389	19,190,475
BALL CORP	4.88	3/15/2026	17,850,000	18,212,544	17,597,958
BALL CORP	5.25	7/1/2025	20,198,000	20,412,310	20,236,174
BALL CORP	4.00	11/15/2023	8,747,000	8,732,278	8,663,466
BALTIMORE GAS + ELECTRIC	4.55	6/1/2052	7,000,000	6,987,568	6,798,190
BALTIMORE GAS + ELECTRIC	2.90	6/15/2050	7,900,000	7,828,505	5,818,271
BALTIMORE GAS + ELECTRIC	3.50	8/15/2046	500,000	511,318	410,840
BANCO SANTANDER SA	2.96	3/25/2031	16,000,000	16,006,412	13,412,800

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BANCO SANTANDER SA	2.75	12/3/2030	11,000,000	10,728,830	8,737,300
BANK OF AMERICA CORP	4.75	4/21/2045	1,550,000	1,868,210	1,401,960
BANK OF AMERICA CORP	5.00	1/21/2044	30,318,000	33,386,053	29,605,224
BANK OF AMERICA CORP	1.00	4/22/2042	52,000,000	52,140,901	40,838,720
BANK OF AMERICA CORP	5.88	2/7/2042	27,700,000	30,364,024	29,897,995
BANK OF AMERICA CORP	1.00	6/19/2041	33,006,000	33,042,166	23,819,770
BANK OF AMERICA CORP	1.00	4/23/2040	24,250,000	25,111,552	21,314,538
BANK OF AMERICA CORP	7.75	5/14/2038	41,500,000	48,516,985	51,264,535
BANK OF AMERICA CORP	1.00	4/24/2038	15,400,000	17,128,634	14,173,390
BANK OF AMERICA CORP	6.11	1/29/2037	3,500,000	4,409,416	3,792,740
BANK OF AMERICA CORP	1.00	2/4/2033	30,000,000	29,703,442	25,571,100
BANK OF AMERICA CORP	1.00	10/20/2032	25,000,000	24,570,687	20,628,500
BANK OF AMERICA CORP	1.00	7/21/2032	105,000,000	104,469,119	84,871,500
BANK OF AMERICA CORP	1.00	4/22/2032	55,000,000	55,114,330	46,214,850
BANK OF AMERICA CORP	1.00	3/11/2032	5,000,000	4,613,944	4,197,800
BANK OF AMERICA CORP	1.00	10/24/2031	76,500,000	76,500,000	60,971,265
BANK OF AMERICA CORP	1.00	2/13/2031	10,000,000	8,667,480	8,462,900
BANK OF AMERICA CORP	1.00	10/22/2030	27,400,000	27,140,337	23,965,684
BANK OF NY MELLON CORP	1.00	6/13/2033	44,000,000	43,897,797	43,222,080
BANK OF NY MELLON CORP	1.80	7/28/2031	2,000,000	1,661,086	1,619,940
BANK OF NY MELLON CORP	3.30	8/23/2029	916,000	871,385	847,016
BANNER HEALTH	2.91	1/1/2051	3,746,000	3,753,152	2,814,595
BARCLAYS PLC	1.00	12/31/2099	23,300,000	23,164,585	20,318,499
BARCLAYS PLC	1.00	9/23/2035	10,500,000	10,748,046	8,337,000
BARCLAYS PLC	1.00	11/24/2032	25,000,000	25,000,000	20,117,000
BARCLAYS PLC	1.00	6/24/2031	4,000,000	3,953,517	3,320,080
BARCLAYS PLC	1.00	6/20/2030	3,000,000	3,416,888	2,841,420
BARCLAYS PLC	4.84	5/9/2028	22,262,000	22,163,008	21,430,292
BATH + BODY WORKS INC	6.75	7/1/2036	15,630,000	14,004,883	12,502,906
BATH + BODY WORKS INC	6.88	11/1/2035	17,885,000	16,164,719	14,527,270
BATH + BODY WORKS INC	6.63	10/1/2030	25,988,000	27,117,761	22,447,135
BATH + BODY WORKS INC	7.50	6/15/2029	14,523,000	15,209,331	13,242,071
BATH + BODY WORKS INC	5.25	2/1/2028	12,536,000	11,782,121	10,570,731
BATH + BODY WORKS INC	9.38	7/1/2025	202,000	208,028	204,767
BAUSCH HEALTH AMERICAS	8.50	1/31/2027	35,359,000	35,099,961	24,800,449
BAUSCH HEALTH AMERICAS	9.25	4/1/2026	16,231,000	13,134,101	11,609,710
BAUSCH HEALTH COS INC	5.25	2/15/2031	3,171,000	2,826,388	1,628,277
BAUSCH HEALTH COS INC	5.25	1/30/2030	6,938,000	6,535,201	3,612,200
BAUSCH HEALTH COS INC	5.00	2/15/2029	732,000	732,000	380,267
BAUSCH HEALTH COS INC	6.25	2/15/2029	24,068,000	22,307,596	12,848,220
BAUSCH HEALTH COS INC	4.88	6/1/2028	31,256,000	30,772,621	24,461,258
BAUSCH HEALTH COS INC	5.00	1/30/2028	1,449,000	1,459,539	772,056
BAUSCH HEALTH COS INC	7.00	1/15/2028	13,300,000	13,296,316	7,614,250
BAUSCH HEALTH COS INC	5.75	8/15/2027	3,283,000	3,412,404	2,723,117
BAUSCH HEALTH COS INC	6.13	2/1/2027	11,025,000	10,994,685	9,396,167
BAUSCH HEALTH COS INC	9.00	12/15/2025	7,100,000	5,697,178	5,245,196
BAUSCH HEALTH COS INC	5.50	11/1/2025	36,764,000	36,336,583	32,335,776
BAXTER INTERNATIONAL INC	3.13	12/1/2051	8,000,000	8,005,953	5,821,040
BAXTER INTERNATIONAL INC	2.54	2/1/2032	5,000,000	4,572,178	4,217,350
BAYCARE HEALTH SYSTEM	3.83	11/15/2050	9,438,000	9,563,684	8,447,954
BAYTEX ENERGY CORP	8.75	4/1/2027	9,395,000	9,182,084	9,372,358
BECTON DICKINSON AND CO	4.67	6/6/2047	6,069,000	7,250,740	5,668,203
BECTON DICKINSON AND CO	4.69	12/15/2044	7,450,000	8,897,421	6,901,680

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BECTION DICKINSON AND CO	1.96	2/11/2031	1,000,000	889,257	808,840
BED BATH + BEYOND INC	5.17	8/1/2044	11,714,000	8,411,450	2,605,428
BELLRING BRANDS INC	7.00	3/15/2030	17,375,000	17,466,639	16,372,636
BERKLEY (WR) CORPORATION	4.00	5/12/2050	14,130,000	14,227,356	11,687,347
BERKSHIRE HATHAWAY ENERG	4.60	5/1/2053	20,000,000	19,892,279	19,298,600
BERKSHIRE HATHAWAY ENERG	2.85	5/15/2051	48,168,000	41,813,990	34,177,604
BERKSHIRE HATHAWAY ENERG	4.45	1/15/2049	3,000,000	3,283,536	2,791,890
BERKSHIRE HATHAWAY ENERG	6.13	4/1/2036	3,000,000	4,000,471	3,307,980
BERKSHIRE HATHAWAY FIN	3.85	3/15/2052	75,000,000	74,974,720	64,186,500
BERKSHIRE HATHAWAY FIN	2.85	10/15/2050	36,376,000	34,510,163	26,242,738
BERKSHIRE HATHAWAY FIN	4.25	1/15/2049	25,750,000	28,196,254	23,810,510
BERKSHIRE HATHAWAY FIN	4.20	8/15/2048	125,486,000	131,780,997	115,192,383
BERKSHIRE HATHAWAY FIN	4.40	5/15/2042	6,992,000	8,212,973	6,619,886
BERKSHIRE HATHAWAY FIN	2.88	3/15/2032	38,000,000	37,468,672	34,077,260
BERKSHIRE HATHAWAY INC	4.50	2/11/2043	7,792,000	8,770,131	7,442,139
BERRY GLOBAL INC	5.63	7/15/2027	8,100,000	8,164,821	7,758,909
BEST BUY CO INC	1.95	10/1/2030	20,504,000	20,388,349	16,291,248
BIG RIVER STEEL/BRS FIN	6.63	1/31/2029	13,443,000	13,626,664	12,569,205
BIO RAD LABS	3.70	3/15/2032	10,000,000	9,974,181	8,885,200
BLACK KNIGHT INFOSERV LL	3.63	9/1/2028	25,930,000	25,457,631	22,519,168
BLACKROCK INC	2.10	2/25/2032	5,000,000	4,240,139	4,128,400
BLACKROCK INC	1.90	1/28/2031	11,000,000	9,297,826	9,122,520
BLACKROCK INC	2.40	4/30/2030	2,000,000	1,790,879	1,750,480
BLACKSTONE HOLDINGS FINA	3.20	1/30/2052	30,000,000	29,914,659	21,870,300
BLACKSTONE HOLDINGS FINA	2.80	9/30/2050	9,438,000	9,401,050	6,413,687
BLACKSTONE HOLDINGS FINA	2.55	3/30/2032	25,000,000	24,940,857	20,947,250
BLACKSTONE HOLDINGS FINA	1.60	3/30/2031	2,000,000	1,996,951	1,565,100
BLACKSTONE MORTGAGE TR	3.75	1/15/2027	2,457,000	2,415,787	2,023,340
BLACKSTONE PRIVATE CRE	2.63	12/15/2026	7,000,000	6,486,395	5,838,210
BLACKSTONE SECURED LEND	2.85	9/30/2028	18,000,000	16,925,001	14,542,211
BLACKSTONE SECURED LEND	2.75	9/16/2026	3,057,000	2,917,316	2,674,111
BLOCK FINANCIAL LLC	3.88	8/15/2030	3,400,000	3,425,540	3,085,058
BLOCK INC	3.50	6/1/2031	23,722,000	22,579,506	19,043,073
BLOCK INC	2.75	6/1/2026	20,095,000	18,646,598	17,860,838
BLUE RACER MID LLC/FINAN	7.63	12/15/2025	12,771,000	13,166,111	12,170,252
BNP PARIBAS	1.00	12/31/2099	22,500,000	21,881,440	16,686,450
BOEING CO	5.81	5/1/2050	63,470,000	78,249,199	58,445,080
BOEING CO	5.71	5/1/2040	36,376,000	42,498,841	33,983,914
BOEING CO	5.88	2/15/2040	6,710,000	7,993,988	6,288,478
BOEING CO	3.55	3/1/2038	11,052,000	10,840,583	8,059,229
BOEING CO	3.25	2/1/2035	25,050,000	23,877,381	19,068,060
BOEING CO	3.63	2/1/2031	87,500,000	92,157,975	75,729,500
BOEING CO	5.15	5/1/2030	60,618,000	65,277,147	58,156,303
BOOZ ALLEN HAMILTON INC	4.00	7/1/2029	8,664,000	8,718,782	7,658,889
BOOZ ALLEN HAMILTON INC	3.88	9/1/2028	7,395,000	7,033,110	6,543,022
BOSTON GENERATING LLC	1.00	6/20/2022	444,326	444,326	0
BOSTON PROPERTIES LP	2.45	10/1/2033	1,000,000	875,251	765,660
BOSTON SCIENTIFIC CORP	4.70	3/1/2049	3,028,000	3,670,777	2,893,678
BOSTON SCIENTIFIC CORP	7.38	1/15/2040	12,650,000	14,723,796	15,632,744
BOSTON SCIENTIFIC CORP	4.55	3/1/2039	15,833,000	16,665,549	14,721,682
BOSTON SCIENTIFIC CORP	6.75	11/15/2035	1,000,000	1,346,932	1,146,530
BOSTON SCIENTIFIC CORP	2.65	6/1/2030	1,000,000	943,713	873,230
BOXER PARENT CO INC	7.13	10/2/2025	11,628,000	11,941,257	11,137,764

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BOYD GAMING CORP	4.75	6/15/2031	22,464,000	22,656,059	19,010,160
BOYD GAMING CORP	4.75	12/1/2027	24,091,000	23,742,520	21,805,728
BOYNE USA INC	4.75	5/15/2029	14,970,000	15,120,406	12,875,697
BP CAP MARKETS AMERICA	2.72	1/12/2032	20,000,000	20,000,000	17,230,400
BPCE SA	1.00	1/20/2032	35,000,000	34,608,726	27,807,500
BRINK S CO/THE	4.63	10/15/2027	10,645,000	10,272,695	9,483,737
BRISTOL MYERS SQUIBB CO	3.70	3/15/2052	95,000,000	95,433,363	82,056,250
BRISTOL MYERS SQUIBB CO	2.55	11/13/2050	22,000,000	20,500,913	15,555,540
BRISTOL MYERS SQUIBB CO	4.25	10/26/2049	35,350,000	39,438,434	33,215,214
BRISTOL MYERS SQUIBB CO	4.55	2/20/2048	10,000,000	11,088,475	9,811,000
BRISTOL MYERS SQUIBB CO	4.35	11/15/2047	2,774,000	3,308,330	2,643,511
BRISTOL MYERS SQUIBB CO	3.55	3/15/2042	20,000,000	19,932,731	17,544,400
BRISTOL MYERS SQUIBB CO	2.35	11/13/2040	30,950,000	30,947,628	22,953,758
BRISTOL MYERS SQUIBB CO	4.13	6/15/2039	20,940,000	22,671,846	20,030,576
BRIXMOR OPERATING PART	4.05	7/1/2030	13,240,000	13,655,319	11,931,491
BROADCOM INC	3.47	4/15/2034	78,250,000	80,313,193	63,469,358
BROADCOM INC	2.60	2/15/2033	100,000,000	98,369,405	77,116,000
BROADCOM INC	4.30	11/15/2032	20,700,000	21,509,248	18,831,204
BROADCOM INC	2.45	2/15/2031	72,000,000	70,307,223	57,891,600
BROADRIDGE FINANCIAL SOL	2.60	5/1/2031	35,000,000	34,986,647	29,243,200
BROADRIDGE FINANCIAL SOL	2.90	12/1/2029	14,200,000	14,189,264	12,419,888
BROADSTONE NET LEASE LLC	2.60	9/15/2031	15,000,000	14,974,584	12,203,100
BROOKFIELD FIN I UK PLC	2.34	1/30/2032	21,000,000	20,893,751	16,878,330
BROOKFIELD FINANCE INC	3.63	2/15/2052	7,000,000	6,993,646	5,114,410
BROOKFIELD FINANCE INC	3.50	3/30/2051	13,768,000	13,751,710	9,999,836
BROOKFIELD FINANCE INC	2.72	4/15/2031	10,000,000	10,000,000	8,475,000
BROOKFIELD FINANCE INC	4.35	4/15/2030	41,925,000	46,547,502	40,025,378
BROOKFIELD FINANCE INC	4.85	3/29/2029	16,045,000	16,264,829	15,855,348
BROOKFIELD FINANCE LLC	3.45	4/15/2050	12,000,000	12,371,795	8,522,880
BROOKFIELD PPTY REIT INC	4.50	4/1/2027	13,850,000	13,595,743	11,538,989
BROOKFIELD PPTY REIT INC	5.75	5/15/2026	18,200,000	17,971,654	16,576,378
BROOKFIELD RESID PROPERT	4.88	2/15/2030	9,675,000	9,572,198	7,041,562
BROOKFIELD RESID PROPERT	5.00	6/15/2029	1,275,000	1,275,000	971,907
BROOKFIELD RESID PROPERT	6.25	9/15/2027	10,200,000	10,221,647	8,537,400
BROWN + BROWN INC	4.20	3/17/2032	10,000,000	9,965,433	9,103,900
BROWN + BROWN INC	2.38	3/15/2031	31,683,000	30,972,216	25,098,956
BROWN FORMAN CORP	4.50	7/15/2045	7,048,000	7,674,081	6,490,785
BUCKEYE PARTNERS LP	4.50	3/1/2028	11,210,000	11,022,412	9,485,229
BUCKEYE PARTNERS LP	3.95	12/1/2026	11,650,000	11,165,060	10,286,601
BUCKEYE PARTNERS LP	4.13	3/1/2025	15,139,000	14,851,274	13,935,147
BUCKEYE PARTNERS LP	4.35	10/15/2024	644,000	608,680	606,732
BUCKEYE PARTNERS LP	4.15	7/1/2023	7,370,000	7,368,999	7,168,209
BUFFALO THUNDER DEV AUTH	0.01	11/15/2029	372,400	188,487	0
BUFFALO THUNDER DEV AUTH	11.00	12/9/2022	986,754	974,741	493,377
BUILDERS FIRTSOURCE INC	6.38	6/15/2032	13,799,000	13,009,127	12,391,226
BUILDERS FIRTSOURCE INC	4.25	2/1/2032	27,587,000	27,623,338	21,079,503
BUILDERS FIRTSOURCE INC	5.00	3/1/2030	12,440,000	12,280,290	10,560,938
BUNGE LTD FINANCE CORP	2.75	5/14/2031	20,000,000	19,920,222	16,496,600
BURLINGTN NORTH SANTA FE	4.45	1/15/2053	20,000,000	19,889,637	19,388,600
BURLINGTN NORTH SANTA FE	4.70	9/1/2045	31,506,000	32,706,476	30,830,826
BURLINGTN NORTH SANTA FE	4.15	4/1/2045	38,536,000	39,342,331	35,093,194
BURLINGTN NORTH SANTA FE	4.55	9/1/2044	9,438,000	10,378,194	9,076,053
BURLINGTN NORTH SANTA FE	4.90	4/1/2044	18,076,000	20,182,019	18,174,695

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BWX TECHNOLOGIES INC	4.13	6/30/2028	2,097,000	2,097,000	1,868,071
C+S GROUP ENTERPRISES LL	5.00	12/15/2028	925,000	925,000	691,891
CABLE ONE INC	4.00	11/15/2030	13,300,000	13,499,198	10,921,029
CABLEVISION LIGHTPATH	5.63	9/15/2028	400,000	400,000	311,560
CABLEVISION LIGHTPATH	3.88	9/15/2027	400,000	400,000	329,152
CADILLAC FAIRVIEW PRP TR	2.50	10/15/2031	22,000,000	21,554,336	18,735,420
CAESARS ENTERTAIN INC	4.63	10/15/2029	6,408,000	6,429,293	5,000,867
CAESARS ENTERTAIN INC	8.13	7/1/2027	3,653,000	3,749,041	3,522,442
CAESARS ENTERTAIN INC	6.25	7/1/2025	75,326,000	75,644,306	72,599,199
CAESARS RESORT / FINCO	5.75	7/1/2025	28,025,000	28,224,658	26,856,918
CALIFORNIA RESOURCES CRP	7.13	2/1/2026	12,735,000	12,891,766	12,353,459
CALLON PETROLEUM	8.00	8/1/2028	16,015,000	15,559,531	15,402,586
CALLON PETROLEUM CO	7.50	6/15/2030	13,592,000	13,316,043	12,584,697
CALLON PETROLEUM CO	6.38	7/1/2026	8,431,000	7,730,446	7,764,108
CALPINE CORP	3.75	3/1/2031	16,100,000	15,451,926	13,109,747
CALPINE CORP	5.00	2/1/2031	15,875,000	15,891,515	13,089,890
CALPINE CORP	4.63	2/1/2029	11,725,000	11,685,272	9,739,489
CALPINE CORP	5.13	3/15/2028	27,175,000	27,221,412	24,099,334
CALPINE CORP	4.50	2/15/2028	32,146,000	32,053,919	29,258,968
CALPINE CORP	5.25	6/1/2026	3,000,000	2,840,021	2,868,750
CALUMET SPECIALTY PROD	11.00	4/15/2025	9,400,000	9,439,924	8,944,194
CAMELOT FINANCE SA	4.50	11/1/2026	15,598,000	15,744,181	14,297,127
CAMPBELL SOUP CO	4.80	3/15/2048	11,988,000	12,716,799	11,178,450
CANADIAN NATL RAILWAY	4.45	1/20/2049	2,472,000	2,597,119	2,353,838
CANADIAN NATL RESOURCES	6.75	2/1/2039	16,600,000	17,846,766	18,320,258
CANADIAN NATL RESOURCES	6.25	3/15/2038	3,800,000	3,969,876	4,024,048
CANADIAN NATL RESOURCES	2.95	7/15/2030	18,900,000	19,044,214	16,592,121
CANADIAN PACIFIC RAILWAY	3.10	12/2/2051	52,000,000	50,161,273	38,311,520
CANADIAN PACIFIC RAILWAY	3.00	12/2/2041	49,250,000	48,201,060	38,707,053
CANADIAN PACIFIC RAILWAY	2.45	12/2/2031	3,000,000	2,791,697	2,573,790
CAPITAL ONE FINANCIAL CO	1.00	3/1/2030	18,000,000	18,000,000	15,939,540
CARGO AIRCRAFT MANAGEMEN	4.75	2/1/2028	14,000,000	14,169,655	12,785,360
CARLISLE COS INC	2.20	3/1/2032	15,000,000	14,933,220	11,740,800
CARLISLE COS INC	2.75	3/1/2030	11,138,000	11,104,391	9,356,031
CARNIVAL CORP	10.50	6/1/2030	15,700,000	14,754,096	12,947,790
CARNIVAL CORP	6.00	5/1/2029	49,969,000	49,500,891	34,987,294
CARNIVAL CORP	4.00	8/1/2028	51,440,000	50,647,994	42,196,746
CARNIVAL CORP	6.65	1/15/2028	1,500,000	1,447,882	1,065,045
CARNIVAL CORP	9.88	8/1/2027	13,833,000	14,360,106	13,484,962
CARNIVAL CORP	5.75	3/1/2027	84,253,000	84,246,343	60,863,525
CARNIVAL CORP	7.63	3/1/2026	34,299,000	35,517,388	26,775,171
CARNIVAL CORP	10.50	2/1/2026	1,800,000	1,810,061	1,792,026
CARRIER GLOBAL CORP	3.58	4/5/2050	11,000,000	8,829,094	8,347,460
CARRIER GLOBAL CORP	3.38	4/5/2040	38,926,000	39,903,312	30,572,091
CARRIER GLOBAL CORP	2.72	2/15/2030	9,100,000	9,152,750	7,864,948
CASTLE US HOLDING CORP	9.50	2/15/2028	1,925,000	1,925,000	1,665,318
CATALENT PHARMA SOLUTION	3.50	4/1/2030	12,821,000	12,532,899	10,521,682
CATALENT PHARMA SOLUTION	3.13	2/15/2029	13,300,000	12,875,289	10,948,161
CATALENT PHARMA SOLUTION	5.00	7/15/2027	12,724,000	12,822,573	11,975,447
CB144A APPCION ESC	9.00	6/1/2025	1,975,000	1,823,582	0
CBOE GLOBAL MARKETS INC	3.00	3/16/2032	25,000,000	24,889,825	22,334,250
CBOE GLOBAL MARKETS INC	1.63	12/15/2030	7,389,000	6,132,879	5,924,426
CCL INDUSTRIES INC	3.05	6/1/2030	7,890,000	7,913,216	6,839,999

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CCO HLDGS LLC/CAP CORP	4.50	6/1/2033	5,250,000	4,083,383	4,175,588
CCO HLDGS LLC/CAP CORP	4.50	5/1/2032	63,575,000	65,353,853	51,470,956
CCO HLDGS LLC/CAP CORP	4.75	2/1/2032	6,661,000	5,460,771	5,484,135
CCO HLDGS LLC/CAP CORP	4.25	2/1/2031	55,475,000	54,709,005	45,555,515
CCO HLDGS LLC/CAP CORP	4.50	8/15/2030	58,601,000	59,786,253	48,972,856
CCO HLDGS LLC/CAP CORP	4.75	3/1/2030	69,253,000	67,040,179	59,233,476
CCO HLDGS LLC/CAP CORP	5.38	6/1/2029	6,167,000	5,568,333	5,618,877
CCO HLDGS LLC/CAP CORP	5.00	2/1/2028	2,458,000	2,220,370	2,260,156
CCO HLDGS LLC/CAP CORP	5.13	5/1/2027	77,969,000	76,375,159	73,571,548
CD+R SMOKEY BUYER INC	6.75	7/15/2025	18,388,000	18,911,234	16,323,763
CDI ESCROW ISSUER INC	5.75	4/1/2030	23,325,000	22,773,454	21,226,916
CDK GLOBAL INC	5.25	5/15/2029	8,133,000	8,245,623	7,990,591
CDK GLOBAL INC	4.88	6/1/2027	11,890,000	11,683,197	11,786,676
CDK GLOBAL INC	5.00	10/15/2024	7,100,000	7,130,142	6,992,506
CDW LLC/CDW FINANCE	3.57	12/1/2031	31,000,000	30,761,600	25,658,700
CDW LLC/CDW FINANCE	3.25	2/15/2029	34,773,000	34,427,605	29,294,862
CEC ENTERTAINMENT LLC	6.75	5/1/2026	11,200,000	11,125,081	9,854,656
CEDAR FAIR LP	5.25	7/15/2029	1,000,000	1,030,744	888,120
CEDAR FAIR/CAN/MAGNUM/MI	6.50	10/1/2028	1,150,000	1,146,906	1,096,077
CEDAR FAIR/CAN/MAGNUM/MI	5.38	4/15/2027	10,400,000	10,309,273	9,860,032
CEDAR FAIR/CAN/MAGNUM/MI	5.50	5/1/2025	28,639,000	28,834,971	27,841,690
CENOVUS ENERGY INC	5.25	6/15/2037	10,860,000	11,574,596	10,581,658
CENTENE CORP	2.50	3/1/2031	69,500,000	68,703,440	55,484,630
CENTENE CORP	3.00	10/15/2030	13,500,000	13,490,270	11,189,340
CENTENE CORP	3.38	2/15/2030	26,372,000	26,445,882	22,365,566
CENTENE CORP	4.63	12/15/2029	4,000,000	3,818,543	3,729,960
CENTENNIAL RESOURCE PROD	5.38	1/15/2026	1,075,000	1,063,752	983,141
CENTERPOINT ENER HOUSTON	3.60	3/1/2052	19,500,000	18,990,285	16,799,835
CENTERPOINT ENER HOUSTON	4.25	2/1/2049	15,804,000	16,338,735	14,988,988
CENTERPOINT ENER HOUSTON	3.95	3/1/2048	11,584,000	11,804,393	10,421,198
CENTERPOINT ENER HOUSTON	4.50	4/1/2044	22,250,000	24,086,335	21,529,990
CENTERPOINT ENER HOUSTON	3.55	8/1/2042	2,000,000	2,081,936	1,724,360
CENTERPOINT ENERGY INC	2.65	6/1/2031	20,000,000	19,965,576	17,056,200
CENTERPOINT ENERGY RES	4.40	7/1/2032	20,000,000	19,981,710	19,734,400
CENTERPOINT ENERGY RESOU	6.63	11/1/2037	36,198,000	39,705,078	40,438,234
CENTRAL GARDEN + PET CO	4.13	4/30/2031	900,000	739,263	724,194
CENTRAL GARDEN + PET CO	4.13	10/15/2030	13,525,000	13,523,487	11,213,037
CENTRAL PARENT/MERGER SU	7.25	6/15/2029	750,000	750,000	724,995
CENTURY COMMUNITIES	3.88	8/15/2029	9,550,000	9,414,255	7,467,241
CENTURY COMMUNITIES	6.75	6/1/2027	9,475,000	9,508,273	9,052,510
CGI INC	2.30	9/14/2031	10,000,000	9,961,611	8,058,800
CHANGE HEALTH / FIN INC	5.75	3/1/2025	26,072,000	25,829,176	25,419,418
CHAPARRAL ENERGY INC CO	9.00	2/14/2025	237,245	226,436	998,801
CHARLES RIVER LABORATORI	4.00	3/15/2031	10,650,000	10,836,233	9,119,808
CHARLES RIVER LABORATORI	3.75	3/15/2029	9,800,000	9,814,281	8,504,832
CHARLES RIVER LABORATORI	4.25	5/1/2028	9,150,000	9,212,857	8,228,321
CHARLES SCHWAB CORP	1.00	12/31/2099	80,716,000	81,922,690	72,978,979
CHARLES SCHWAB CORP	2.90	3/3/2032	10,000,000	9,978,336	8,795,400
CHARTER COMM OPT LLC/CAP	6.83	10/23/2055	2,841,000	3,417,154	2,873,927
CHARTER COMM OPT LLC/CAP	4.80	3/1/2050	28,200,000	31,286,716	22,341,732
CHARTER COMM OPT LLC/CAP	5.75	4/1/2048	15,172,000	17,540,475	13,643,421
CHARTER COMM OPT LLC/CAP	6.48	10/23/2045	90,030,000	97,899,817	87,659,510
CHARTER COMM OPT LLC/CAP	3.50	6/1/2041	27,000,000	26,500,881	19,004,220

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CHARTER COMM OPT LLC/CAP	5.38	4/1/2038	10,153,000	12,468,550	9,044,699
CHARTER COMM OPT LLC/CAP	6.38	10/23/2035	98,302,000	113,368,755	99,215,226
CHARTER COMM OPT LLC/CAP	2.80	4/1/2031	19,512,000	19,350,835	15,633,795
CHARTER COMM OPT LLC/CAP	5.05	3/30/2029	3,757,000	3,908,965	3,623,025
CHEMOURS CO	4.63	11/15/2029	11,600,000	11,234,603	9,131,404
CHEMOURS CO	5.75	11/15/2028	18,165,000	18,167,472	15,479,123
CHEMOURS CO	5.38	5/15/2027	9,700,000	9,514,341	8,682,470
CHENIERE CORP CHRISTI HD	3.70	11/15/2029	63,000,000	64,986,367	57,796,200
CHENIERE ENERGY INC	4.63	10/15/2028	44,775,000	45,579,901	40,508,390
CHENIERE ENERGY PARTNERS	3.25	1/31/2032	31,005,000	30,772,672	24,440,001
CHENIERE ENERGY PARTNERS	4.00	3/1/2031	32,561,000	33,143,679	27,759,555
CHENIERE ENERGY PARTNERS	4.50	10/1/2029	33,729,000	33,960,716	30,134,500
CHESAPEAKE ENERGY CORP	6.75	4/15/2029	20,111,000	20,273,157	19,492,386
CHESAPEAKE ENERGY CORP	5.88	2/1/2029	10,300,000	10,743,340	9,711,355
CHESAPEAKE ENERGY CORP	5.50	2/1/2026	12,325,000	12,657,407	11,757,557
CHEVRON CORP	3.08	5/11/2050	23,803,000	20,245,829	18,960,518
CHEVRON CORP	2.98	5/11/2040	2,000,000	2,116,649	1,625,900
CHEVRON CORP	2.24	5/11/2030	7,000,000	6,539,308	6,158,740
CHEVRON USA INC	3.25	10/15/2029	2,000,000	1,934,731	1,893,900
CHOICE HOTELS INTL INC	3.70	1/15/2031	50,814,000	52,247,175	44,613,168
CHOICE HOTELS INTL INC	3.70	12/1/2029	3,086,000	3,007,024	2,727,808
CHS/COMMUNITY HEALTH SYS	4.75	2/15/2031	26,493,000	26,315,603	19,488,516
CHS/COMMUNITY HEALTH SYS	5.25	5/15/2030	36,837,000	36,452,749	28,117,314
CHS/COMMUNITY HEALTH SYS	6.00	1/15/2029	20,313,000	21,257,790	16,739,537
CHS/COMMUNITY HEALTH SYS	8.00	12/15/2027	7,326,000	7,138,977	6,655,671
CHS/COMMUNITY HEALTH SYS	5.63	3/15/2027	36,884,000	37,528,339	31,215,298
CHS/COMMUNITY HEALTH SYS	8.00	3/15/2026	42,324,000	41,935,465	38,539,388
CHUBB INA HOLDINGS INC	4.35	11/3/2045	3,000,000	3,281,049	2,827,710
CHURCH + DWIGHT CO INC	5.00	6/15/2052	10,000,000	9,995,113	10,240,900
CHURCHILL DOWNS INC	4.75	1/15/2028	12,500,000	12,141,798	11,125,250
CHURCHILL DOWNS INC	5.50	4/1/2027	13,890,000	13,959,836	13,195,500
CI FINANCIAL CORP	4.10	6/15/2051	10,000,000	9,994,984	6,660,200
CI FINANCIAL CORP	3.20	12/17/2030	20,000,000	19,596,167	15,569,800
CIGNA CORP	3.40	3/15/2051	5,000,000	4,538,970	3,845,250
CIGNA CORP	3.40	3/15/2050	4,000,000	3,619,906	3,058,920
CIGNA CORP	4.90	12/15/2048	29,556,000	34,938,896	28,375,829
CIGNA CORP	4.80	7/15/2046	18,000,000	20,102,939	17,145,540
CIGNA CORP	3.20	3/15/2040	18,000,000	18,435,761	14,351,760
CIGNA CORP	4.80	8/15/2038	69,525,000	75,423,364	67,695,797
CIGNA CORP	2.38	3/15/2031	1,000,000	919,771	844,520
CINEMARK USA INC	5.25	7/15/2028	21,080,000	21,062,062	16,922,392
CINEMARK USA INC	5.88	3/15/2026	2,190,000	2,133,166	1,955,013
CINTAS CORPORATION NO. 2	4.00	5/1/2032	20,000,000	19,988,784	19,655,400
CITIGROUP INC	8.13	7/15/2039	16,900,000	19,738,143	22,186,658
CITIGROUP INC	1.00	5/24/2033	5,000,000	5,000,000	4,935,700
CITIGROUP INC	1.00	5/1/2032	100,000,000	100,090,127	82,476,000
CITIGROUP INC	1.00	6/3/2031	10,000,000	10,194,083	8,412,300
CITIGROUP INC	1.00	11/5/2030	5,000,000	4,562,802	4,363,400
CITRIX SYSTEMS INC	3.30	3/1/2030	10,838,000	11,299,874	10,589,268
CLARIOS GLOBAL LP	1.00	4/30/2026	584,465	584,465	544,283
CLARIOS GLOBAL LP	6.75	5/15/2025	1,643,000	1,616,692	1,627,178
CLARIOS GLOBAL LP/US FIN	6.25	5/15/2026	24,904,000	24,940,253	24,002,475
CLARIV SCI HLD CORP	4.88	7/1/2029	5,247,000	5,243,208	4,307,262

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CLARIV SCI HLD CORP	3.88	7/1/2028	27,314,000	26,431,212	22,962,880
CLEAN HARBORS INC	4.88	7/15/2027	10,855,000	11,029,236	9,937,318
CLEAR CHANNEL OUTDOOR HO	7.75	4/15/2028	2,177,000	2,216,266	1,584,072
CLEAR CHANNEL OUTDOOR HO	5.13	8/15/2027	36,455,000	36,307,595	30,784,060
CLEARWAY ENERGY OP LLC	3.75	1/15/2032	2,023,000	1,633,539	1,599,991
CLEARWAY ENERGY OP LLC	3.75	2/15/2031	26,730,000	26,037,716	21,676,426
CLEARWAY ENERGY OP LLC	4.75	3/15/2028	20,412,000	20,337,545	18,482,250
CLEVELAND CLIFFS INC	4.88	3/1/2031	10,710,000	10,692,026	9,437,438
CLEVELAND CLIFFS INC	4.63	3/1/2029	10,542,000	10,510,383	9,301,734
CLEVELAND CLIFFS INC	5.88	6/1/2027	12,600,000	12,299,209	11,861,640
CLEVELAND CLIFFS INC	6.75	3/15/2026	16,925,000	16,508,505	16,796,878
CLOROX COMPANY	4.60	5/1/2032	25,000,000	24,871,820	25,098,250
CLOROX COMPANY	1.80	5/15/2030	25,506,000	21,509,403	20,854,216
CLYDESDALE ACQUISITION	6.63	4/15/2029	9,400,000	9,439,029	8,842,298
CME GROUP INC	2.65	3/15/2032	52,000,000	51,701,818	45,922,240
CMS ENERGY CORP	1.00	6/1/2050	4,900,000	4,943,976	4,307,835
CNO FINANCIAL GROUP INC	5.25	5/30/2029	10,500,000	10,902,027	10,145,100
CNO GLOBAL FUNDING	2.65	1/6/2029	25,000,000	24,966,012	21,837,000
CNX RESOURCES CORP	6.00	1/15/2029	11,636,000	11,798,882	10,821,480
CNX RESOURCES CORP	7.25	3/14/2027	20,141,000	20,001,478	19,765,773
COCA COLA CO/THE	2.88	5/5/2041	3,000,000	3,130,911	2,469,900
COCA COLA CO/THE	2.50	6/1/2040	3,000,000	3,013,550	2,357,370
COCA COLA CO/THE	2.25	1/5/2032	5,000,000	4,577,838	4,356,100
COCA COLA FEMSA SAB CV	5.25	11/26/2043	2,250,000	2,823,030	2,252,813
COCA COLA FEMSA SAB CV	1.85	9/1/2032	3,600,000	3,587,917	2,805,048
COGENT COMMUNICATIONS GR	7.00	6/15/2027	1,925,000	1,925,000	1,844,843
COGENT COMMUNICATIONS GR	3.50	5/1/2026	9,200,000	9,311,499	8,451,580
COINBASE GLOBAL INC	3.63	10/1/2031	18,545,000	17,756,272	10,373,702
COINBASE GLOBAL INC	3.38	10/1/2028	20,270,000	19,042,769	12,663,074
COLGATE ENERGY P	5.88	7/1/2029	18,286,000	18,211,317	16,020,182
COLONIAL ENTERPRISES INC	3.25	5/15/2030	17,300,000	17,293,058	15,724,143
COLUMBIA PIPELINE GROUP	5.80	6/1/2045	49,350,000	52,196,045	50,804,838
COMCAST CORP	2.99	11/1/2063	29,977,000	29,860,225	20,479,387
COMCAST CORP	2.94	11/1/2056	79,106,000	74,655,062	54,895,609
COMCAST CORP	4.05	11/1/2052	3,000,000	3,124,888	2,628,900
COMCAST CORP	2.89	11/1/2051	40,688,000	40,203,387	29,097,616
COMCAST CORP	3.45	2/1/2050	5,000,000	4,717,666	3,981,900
COMCAST CORP	3.97	11/1/2047	6,501,000	7,384,364	5,622,260
COMCAST CORP	3.75	4/1/2040	3,500,000	3,930,801	3,069,710
COMCAST CORP	3.25	11/1/2039	108,352,000	109,079,184	89,066,428
COMCAST CORP	4.40	8/15/2035	22,000,000	23,756,482	21,341,100
COMCAST CORP	4.20	8/15/2034	8,653,000	9,046,042	8,334,483
COMCAST CORP	4.25	1/15/2033	6,257,000	6,703,213	6,147,690
COMMONWEALTH BANK AUST	1.00	9/12/2034	25,800,000	26,064,838	23,012,826
COMMONWEALTH BANK AUST	2.69	3/11/2031	55,000,000	54,886,356	44,836,000
COMMONWEALTH EDISON CO	2.75	9/1/2051	10,000,000	9,383,288	7,131,900
COMMONWEALTH EDISON CO	3.75	8/15/2047	43,540,000	42,138,747	37,360,368
COMMONWEALTH EDISON CO	3.65	6/15/2046	16,676,000	15,365,508	14,141,248
COMMONWEALTH EDISON CO	3.70	3/1/2045	15,804,000	15,159,144	13,214,673
COMMONWEALTH EDISON CO	4.70	1/15/2044	7,766,000	8,385,335	7,591,187
COMMONWEALTH EDISON CO	6.45	1/15/2038	45,300,000	49,746,941	52,999,641
COMMONWEALTH EDISON CO	5.90	3/15/2036	3,425,000	3,691,679	3,838,911
COMMSCOPE INC	4.75	9/1/2029	26,153,000	25,270,390	20,961,630

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COMMSCOPE INC	8.25	3/1/2027	2,000,000	1,727,636	1,591,620
COMMSCOPE INC	6.00	3/1/2026	36,130,000	36,300,969	33,306,079
COMMSCOPE TECH LLC	5.00	3/15/2027	1,000,000	771,083	743,900
COMMSCOPE TECH LLC	6.00	6/15/2025	3,920,000	3,941,538	3,390,839
COMPASS GROUP DIVERSIFIE	5.00	1/15/2032	725,000	726,057	563,412
COMPASS GROUP DIVERSIFIE	5.25	4/15/2029	17,475,000	17,882,798	14,475,941
COMPASS MINERALS INTERNA	6.75	12/1/2027	8,700,000	8,795,832	7,877,154
COMPASS MINERALS INTERNA	4.88	7/15/2024	1,510,000	1,432,730	1,407,818
COMSTOCK RESOURCES INC	5.88	1/15/2030	21,595,000	21,654,533	18,682,482
COMSTOCK RESOURCES INC	6.75	3/1/2029	26,553,000	27,241,307	23,843,266
CON EDISON CO OF NY INC	3.20	12/1/2051	14,645,000	12,835,314	11,129,321
CON EDISON CO OF NY INC	3.95	4/1/2050	49,657,000	53,229,960	43,287,000
CON EDISON CO OF NY INC	4.13	5/15/2049	27,200,000	28,545,691	23,730,640
CON EDISON CO OF NY INC	4.65	12/1/2048	26,300,000	27,086,847	24,827,200
CON EDISON CO OF NY INC	3.88	6/15/2047	2,000,000	2,103,015	1,674,460
CON EDISON CO OF NY INC	3.85	6/15/2046	1,500,000	1,571,349	1,270,800
CON EDISON CO OF NY INC	4.45	3/15/2044	2,000,000	2,279,886	1,833,260
CON EDISON CO OF NY INC	3.95	3/1/2043	1,500,000	1,603,998	1,292,355
CONAGRA BRANDS INC	5.30	11/1/2038	32,725,000	36,841,899	30,906,799
CONDUENT BUS SERVICES	6.00	11/1/2029	10,981,000	10,930,862	9,145,965
CONNECTICUT LIGHT + PWR	4.00	4/1/2048	55,232,000	57,043,849	50,051,238
CONNECTICUT LIGHT + PWR	4.15	6/1/2045	25,814,000	26,085,206	23,429,561
CONNECTICUT LIGHT + PWR	4.30	4/15/2044	14,830,000	15,056,771	13,782,854
CONNECTICUT LIGHT + PWR	2.05	7/1/2031	2,000,000	1,719,107	1,689,440
CONOCOPHILLIPS	4.85	8/15/2048	1,000,000	1,255,192	961,090
CONOCOPHILLIPS	4.88	10/1/2047	5,100,000	6,660,221	5,036,250
CONOCOPHILLIPS COMPANY	3.80	3/15/2052	90,100,000	90,862,159	77,290,483
CONOCOPHILLIPS COMPANY	3.76	3/15/2042	30,660,000	30,413,238	26,815,543
CONSENSUS CLOUD SOLUTION	6.50	10/15/2028	8,450,000	8,656,504	6,970,997
CONSOLIDATED COMMUNICATI	6.50	10/1/2028	13,700,000	13,839,640	11,651,713
CONSOLIDATED ENERGY FIN	6.50	5/15/2026	400,000	400,000	372,884
CONSTELLATION BRANDS INC	5.25	11/15/2048	13,259,000	14,485,671	13,085,970
CONSTELLATION BRANDS INC	4.50	5/9/2047	13,964,000	14,755,274	12,404,780
CONSTELLATION BRANDS INC	2.25	8/1/2031	10,000,000	9,959,636	8,106,000
CONSTELLATION BRANDS INC	2.88	5/1/2030	10,000,000	10,054,079	8,688,800
CONSTELLIUM SE	3.75	4/15/2029	15,252,000	14,840,795	12,148,523
CONSTELLIUM SE	5.63	6/15/2028	1,907,000	1,740,178	1,725,740
CONSTELLIUM SE	5.88	2/15/2026	3,496,000	3,500,755	3,266,208
CONSUMERS ENERGY CO	3.50	8/1/2051	500,000	545,292	417,065
CONTINENTAL RESOURCES	4.90	6/1/2044	3,386,000	3,446,506	2,663,631
CONTINENTAL RESOURCES	5.75	1/15/2031	93,000,000	107,590,699	89,817,540
CONTINENTAL RESOURCES	4.38	1/15/2028	5,400,000	5,586,542	5,075,298
COREBRIDGE FINANCIAL INC	4.40	4/5/2052	10,000,000	9,998,314	8,344,300
COREBRIDGE FINANCIAL INC	4.35	4/5/2042	5,000,000	4,998,666	4,269,950
COREBRIDGE FINANCIAL INC	3.90	4/5/2032	10,000,000	9,985,552	8,973,400
CORELOGIC INC	4.50	5/1/2028	13,200,000	13,118,552	10,288,608
CORNERSTONE BUILDING	6.13	1/15/2029	9,375,000	9,496,108	6,038,250
CORNERSTONE CHEMICAL CO	6.75	8/15/2024	850,000	840,213	762,331
CORPORATE OFFICE PROP LP	2.90	12/1/2033	15,000,000	14,932,554	11,630,850
CORPORATE OFFICE PROP LP	2.75	4/15/2031	10,000,000	8,967,519	8,112,500
COSTAR GROUP INC	2.80	7/15/2030	29,800,000	29,859,171	25,048,986
COTY INC	5.00	4/15/2026	17,250,000	17,189,646	15,832,568
COTY INC	6.50	4/15/2026	13,500,000	13,128,400	12,444,705

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COTY/HFC PRESTIGE/INT US	4.75	1/15/2029	9,750,000	9,592,019	8,388,413
COVANTA HOLDING CORP	5.00	9/1/2030	825,000	669,196	670,115
COVANTA HOLDING CORP	4.88	12/1/2029	13,500,000	13,523,638	10,985,085
COX COMMUNICATIONS INC	2.60	6/15/2031	33,000,000	32,958,851	27,670,830
CQP HOLDCO LP/BIP V CHIN	5.50	6/15/2031	31,425,000	32,304,813	26,858,005
CRANE HOLDINGS CO	4.20	3/15/2048	7,500,000	7,337,108	6,092,475
CREDIT SUISSE GROUP AG	1.00	5/14/2032	36,000,000	36,506,188	28,790,640
CREDIT SUISSE GROUP AG	1.00	4/1/2031	18,000,000	19,608,240	15,983,640
CRESCENT ENERGY FINANCE	7.25	5/1/2026	13,550,000	13,688,601	12,334,836
CRESTWOOD MID PARTNER LP	8.00	4/1/2029	375,000	385,197	348,289
CRESTWOOD MID PARTNER LP	6.00	2/1/2029	14,450,000	14,406,959	12,601,845
CRESTWOOD MID PARTNER LP	5.63	5/1/2027	14,190,000	14,050,105	12,638,040
CRESTWOOD MID PARTNER LP	5.75	4/1/2025	9,125,000	9,092,658	8,607,613
CROWDSTRIKE HOLDINGS INC	3.00	2/15/2029	15,344,000	14,997,404	13,339,613
CROWN AMER/CAP CORP VI	4.75	2/1/2026	17,260,000	16,850,578	16,451,196
CROWN AMERICAS LLC	5.25	4/1/2030	8,000,000	8,066,525	7,541,040
CROWN CASTLE INTL CORP	3.25	1/15/2051	7,000,000	7,030,600	5,031,040
CROWN CASTLE INTL CORP	2.90	4/1/2041	6,250,000	6,089,927	4,525,938
CROWN CASTLE INTL CORP	2.50	7/15/2031	15,000,000	14,965,307	12,314,100
CROWN CASTLE INTL CORP	2.10	4/1/2031	3,000,000	2,935,454	2,381,550
CROWN CASTLE INTL CORP	3.30	7/1/2030	18,030,000	18,215,694	15,910,213
CROWNROCK LP/CROWNROCK F	5.00	5/1/2029	3,694,000	3,691,618	3,315,587
CROWNROCK LP/CROWNROCK F	5.63	10/15/2025	31,133,000	30,753,051	29,486,064
CSC HOLDINGS LLC	4.50	11/15/2031	30,350,000	28,572,495	23,433,539
CSC HOLDINGS LLC	5.00	11/15/2031	5,177,000	3,524,785	3,476,356
CSC HOLDINGS LLC	3.38	2/15/2031	8,419,000	6,985,856	6,247,319
CSC HOLDINGS LLC	4.13	12/1/2030	704,000	549,678	548,733
CSC HOLDINGS LLC	4.63	12/1/2030	43,300,000	41,583,447	29,002,773
CSC HOLDINGS LLC	5.75	1/15/2030	48,618,000	49,867,208	35,370,567
CSC HOLDINGS LLC	6.50	2/1/2029	41,539,000	43,790,291	37,785,951
CSC HOLDINGS LLC	5.38	2/1/2028	5,751,000	5,977,549	5,026,374
CSC HOLDINGS LLC	5.50	4/15/2027	27,505,000	27,084,132	24,947,860
CSC HOLDINGS LLC	5.25	6/1/2024	2,434,000	2,417,573	2,278,078
CSX CORP	2.50	5/15/2051	3,000,000	2,433,408	2,026,560
CSX CORP	3.35	9/15/2049	25,714,000	25,168,656	20,080,063
CSX CORP	4.50	3/15/2049	16,476,000	17,104,975	15,391,550
CSX CORP	4.75	11/15/2048	26,114,000	27,190,372	25,522,518
CSX CORP	4.30	3/1/2048	8,666,000	8,958,229	7,938,489
CSX CORP	3.80	11/1/2046	5,320,000	5,454,190	4,497,794
CSX CORP	4.10	3/15/2044	11,684,000	11,306,779	10,251,775
CSX CORP	4.75	5/30/2042	1,750,000	2,106,958	1,663,375
CSX CORP	6.22	4/30/2040	36,733,000	42,516,501	41,534,370
CSX CORP	6.15	5/1/2037	7,400,000	8,983,686	8,291,552
CSX CORP	6.80	12/1/2028	17,600,000	18,160,724	19,559,232
CTR PARTNERSHIP/CARETRST	3.88	6/30/2028	950,000	950,000	806,769
CUBESMART LP	2.00	2/15/2031	10,100,000	9,934,343	8,036,267
CUBESMART LP	3.00	2/15/2030	19,150,000	19,172,212	16,834,957
CUSHMAN + WAKEFIELD US	6.75	5/15/2028	12,600,000	13,156,905	11,707,920
CVR ENERGY INC	5.25	2/15/2025	10,900,000	10,812,410	10,020,479
CVR PARTNERS/CVR NITROGE	6.13	6/15/2028	9,676,000	9,785,438	8,861,958
CVS HEALTH CORP	5.05	3/25/2048	43,450,000	45,095,377	41,570,788
CVS HEALTH CORP	5.13	7/20/2045	21,272,000	23,807,744	20,535,563
CVS HEALTH CORP	2.70	8/21/2040	25,664,000	25,636,164	18,478,080

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CVS HEALTH CORP	4.13	4/1/2040	24,050,000	24,629,435	20,989,878
CVS HEALTH CORP	4.78	3/25/2038	132,703,000	147,717,688	125,607,371
CVS HEALTH CORP	1.88	2/28/2031	37,000,000	36,996,230	29,666,230
CVS HEALTH CORP	3.75	4/1/2030	28,276,000	28,293,502	26,451,067
CWT TRAVEL GROUP INC	8.50	11/19/2026	10,500,000	10,719,134	9,455,880
DAIMLER TRUCKS FINAN NA	2.50	12/14/2031	23,000,000	22,676,488	18,744,540
DANA INC	4.50	2/15/2032	275,000	258,389	203,970
DANAHER CORP	2.80	12/10/2051	8,000,000	6,230,986	5,762,880
DANAHER CORP	2.60	10/1/2050	3,500,000	2,842,177	2,438,870
DANAHER CORP	4.38	9/15/2045	1,000,000	1,154,453	925,520
DARLING INGREDIENTS INC	6.00	6/15/2030	11,660,000	11,688,188	11,662,682
DARLING INGREDIENTS INC	5.25	4/15/2027	13,430,000	13,497,347	13,023,205
DAVITA INC	3.75	2/15/2031	36,100,000	34,627,866	25,882,256
DAVITA INC	4.63	6/1/2030	54,150,000	54,201,513	42,211,550
DCP MIDSTREAM OPERATING	5.63	7/15/2027	9,125,000	9,431,530	8,849,060
DEERE + COMPANY	3.75	4/15/2050	10,000,000	9,448,398	9,141,200
DELL INT LLC / EMC CORP	3.38	12/15/2041	25,000,000	24,919,272	17,863,500
DELL INT LLC / EMC CORP	8.10	7/15/2036	24,208,000	34,951,733	28,336,432
DELL INT LLC / EMC CORP	6.20	7/15/2030	33,500,000	40,696,761	34,852,060
DELL INT LLC / EMC CORP	5.30	10/1/2029	12,545,000	14,394,385	12,372,632
DELMARVA PWR + LIGHT CO	4.15	5/15/2045	36,898,000	36,601,075	32,789,777
DELTA AIR LINES INC	7.38	1/15/2026	2,452,000	2,454,067	2,448,616
DELTA AIR LINES/SKYMILES	4.75	10/20/2028	80,586,000	88,128,703	76,060,290
DELUXE CORP	8.00	6/1/2029	9,900,000	10,307,601	8,109,981
DENTSPLY SIRONA INC	3.25	6/1/2030	5,700,000	5,794,824	4,813,992
DEUTSCHE BANK NY	1.00	9/18/2031	48,000,000	49,276,062	40,081,440
DEUTSCHE TELEKOM INT FIN	9.25	6/1/2032	48,013,000	59,103,981	63,763,185
DH EUROPE FINANCE II	3.25	11/15/2039	25,450,000	25,862,651	21,113,066
DIAMOND BC BV	4.63	10/1/2029	10,450,000	10,418,353	8,354,880
DIAMOND SPORTS GROUP LLC	1.00	8/24/2026	583,568	583,568	136,164
DICK S SPORTING GOODS	4.10	1/15/2052	20,000,000	19,218,484	13,279,200
DICK S SPORTING GOODS	3.15	1/15/2032	18,000,000	17,964,969	14,253,480
DISCOVERY COMMUNICATIONS	5.00	9/20/2037	20,533,000	22,006,312	18,464,300
DISH DBS CORP	5.13	6/1/2029	34,711,000	33,323,741	21,093,180
DISH DBS CORP	5.75	12/1/2028	57,664,000	55,972,134	42,678,856
DISH DBS CORP	5.25	12/1/2026	58,533,000	57,180,236	45,868,800
DISH DBS CORP	7.75	7/1/2026	42,676,000	40,141,460	33,122,124
DISH DBS CORP	5.88	11/15/2024	43,270,000	41,665,111	36,689,498
DIVERSIFIED HEALTHCARE T	4.38	3/1/2031	10,725,000	10,604,417	7,299,113
DIVERSIFIED HEALTHCARE T	4.75	2/15/2028	9,550,000	8,919,394	7,039,687
DIVERSIFIED HEALTHCARE T	9.75	6/15/2025	16,138,000	16,603,535	15,946,603
DOLLAR GENERAL CORP	4.13	4/3/2050	12,145,000	14,463,393	10,193,663
DOLLAR TREE INC	3.38	12/1/2051	7,000,000	6,992,243	4,975,600
DOMINION ENERGY INC	4.70	12/1/2044	12,598,000	14,227,730	11,633,119
DOMINION ENERGY INC	3.30	4/15/2041	33,000,000	33,174,417	25,980,900
DOMINION ENERGY INC	2.25	8/15/2031	8,000,000	7,709,356	6,587,120
DOMINION ENERGY INC	3.38	4/1/2030	67,900,000	69,076,829	62,093,192
DOMTAR CORP	6.75	10/1/2028	12,006,000	11,995,706	11,366,560
DOW CHEMICAL CO/THE	3.60	11/15/2050	38,952,000	38,974,008	29,737,125
DOW CHEMICAL CO/THE	4.38	11/15/2042	4,250,000	4,830,332	3,742,465
DT MIDSTREAM INC	4.38	6/15/2031	22,802,000	22,645,004	19,061,104
DT MIDSTREAM INC	4.13	6/15/2029	26,078,000	25,856,311	22,174,645
DTE ELECTRIC CO	3.70	3/15/2045	9,700,000	9,252,458	8,268,959

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DUKE ENERGY CAROLINAS	3.55	3/15/2052	12,000,000	11,962,847	9,969,720
DUKE ENERGY CAROLINAS	3.70	12/1/2047	10,900,000	10,436,746	9,252,029
DUKE ENERGY CAROLINAS	3.88	3/15/2046	7,700,000	7,465,364	6,744,276
DUKE ENERGY CAROLINAS	3.75	6/1/2045	7,100,000	6,850,505	5,963,006
DUKE ENERGY CAROLINAS	2.85	3/15/2032	10,000,000	9,994,098	8,872,300
DUKE ENERGY CORP	3.50	6/15/2051	27,516,000	26,715,774	20,753,943
DUKE ENERGY CORP	3.30	6/15/2041	26,500,000	26,440,630	20,516,565
DUKE ENERGY CORP	2.45	6/1/2030	1,000,000	923,527	842,980
DUKE ENERGY FLORIDA LLC	3.00	12/15/2051	12,000,000	11,932,916	8,983,800
DUKE ENERGY FLORIDA LLC	3.40	10/1/2046	22,500,000	20,947,088	17,745,300
DUKE ENERGY FLORIDA LLC	3.85	11/15/2042	2,000,000	2,152,797	1,738,680
DUKE ENERGY FLORIDA LLC	6.40	6/15/2038	1,000,000	1,304,532	1,173,860
DUKE ENERGY FLORIDA LLC	6.35	9/15/2037	7,666,000	8,225,952	8,774,350
DUKE ENERGY OHIO INC	4.30	2/1/2049	1,800,000	2,062,508	1,636,362
DUKE ENERGY PROGRESS LLC	4.00	4/1/2052	41,000,000	42,932,161	36,856,130
DUKE ENERGY PROGRESS LLC	3.60	9/15/2047	35,600,000	31,788,089	29,649,104
DUKE ENERGY PROGRESS LLC	3.70	10/15/2046	24,500,000	22,469,680	20,849,745
DUKE ENERGY PROGRESS LLC	4.20	8/15/2045	21,300,000	21,092,081	19,240,929
DUKE ENERGY PROGRESS LLC	3.40	4/1/2032	10,000,000	9,974,460	9,281,700
DUKE REALTY LP	3.05	3/1/2050	3,392,000	3,339,958	2,504,958
DUKE REALTY LP	1.75	2/1/2031	16,000,000	15,897,506	12,992,640
DUPONT DE NEMOURS INC	5.32	11/15/2038	4,500,000	5,578,621	4,452,390
DYCOM INDUSTRIES INC	4.50	4/15/2029	11,295,000	11,323,148	9,890,693
EAGLE MATERIALS	2.50	7/1/2031	5,000,000	4,962,153	3,944,950
EARTHSTONE ENERGY HOL	8.00	4/15/2027	9,975,000	9,954,877	9,440,340
EAST OHIO GAS CO/THE	3.00	6/15/2050	20,768,000	20,592,847	15,021,494
EASTERN GAS TRAN	3.90	11/15/2049	9,338,000	10,085,688	7,452,471
EASTERN GAS TRAN	4.80	11/1/2043	2,000,000	2,377,942	1,869,220
EASTERN GAS TRAN	3.00	11/15/2029	4,900,000	5,116,961	4,436,166
EASTMAN CHEMICAL CO	4.65	10/15/2044	13,184,000	13,395,917	11,435,011
EATON CORP	4.15	11/2/2042	5,820,000	6,368,524	5,223,916
EBAY INC	4.00	7/15/2042	17,346,000	19,160,313	14,753,640
EBAY INC	2.60	5/10/2031	33,000,000	32,920,810	27,413,100
EBAY INC	2.70	3/11/2030	7,000,000	7,008,773	5,974,290
ECO MATERIAL TECH INC	7.88	1/31/2027	8,700,000	8,787,543	7,745,088
EDGEWELL PERSONAL CARE	4.13	4/1/2029	12,672,000	12,613,395	10,524,476
EDGEWELL PERSONAL CARE	5.50	6/1/2028	14,610,000	15,007,133	13,206,125
ELANCO ANIMAL HEALTH INC	6.40	8/28/2028	16,780,000	18,199,155	16,054,768
ELASTIC NV	4.13	7/15/2029	11,655,000	11,616,657	9,744,862
ELEMENT SOLUTIONS INC	3.88	9/1/2028	23,919,000	23,697,526	19,780,056
EMBARQ CORP	8.00	6/1/2036	26,225,000	25,540,461	19,824,789
EMBECTA CORP	5.00	2/15/2030	9,500,000	9,394,250	8,032,250
EMERSON ELECTRIC CO	2.80	12/21/2051	31,000,000	30,856,281	22,656,040
EMPIRE RESORTS INC	7.75	11/1/2026	1,000,000	1,006,905	915,570
ENACT HOLDINGS INC	6.50	8/15/2025	14,125,000	14,500,353	13,338,944
ENBRIDGE INC	4.50	6/10/2044	2,000,000	2,159,165	1,748,260
ENCINO ACQUISITION PARTN	8.50	5/1/2028	14,375,000	14,271,703	13,609,244
ENCOMPASS HEALTH CORP	4.75	2/1/2030	17,295,000	17,404,591	14,519,325
ENCOMPASS HEALTH CORP	4.50	2/1/2028	17,844,000	17,712,105	15,359,580
ENDEAVOR ENERGY RESOURCE	5.75	1/30/2028	25,442,000	26,218,968	24,234,014
ENDEAVOR ENERGY RESOURCE	6.63	7/15/2025	9,052,000	9,437,407	9,106,855
ENDO DAC/FIN LLC/FINCO	6.00	6/30/2028	1,460,000	1,086,824	116,070
ENERGIZER HOLDINGS INC	4.38	3/31/2029	16,739,000	16,335,342	12,847,852

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ENERGIZER HOLDINGS INC	4.75	6/15/2028	13,165,000	12,842,722	10,471,046
ENERGIZER HOLDINGS INC	6.50	12/31/2027	625,000	559,237	547,463
ENERGY TRANSFER LP	1.00	12/31/2099	500,000	499,336	376,870
ENERGY TRANSFER LP	6.25	4/15/2049	6,600,000	7,492,075	6,401,868
ENERGY TRANSFER LP	5.40	10/1/2047	28,500,000	29,015,236	25,062,615
ENERGY TRANSFER LP	5.30	4/15/2047	11,150,000	11,272,165	9,652,332
ENERGY TRANSFER LP	6.13	12/15/2045	13,000,000	13,243,393	12,457,250
ENERGY TRANSFER LP	5.35	5/15/2045	8,600,000	7,835,408	7,523,796
ENERGY TRANSFER LP	6.50	2/1/2042	17,000,000	20,574,199	17,044,200
ENERGY TRANSFER LP	7.50	7/1/2038	28,847,000	31,483,552	31,129,375
ENERGY TRANSFER LP	6.63	10/15/2036	16,750,000	17,563,697	16,823,030
ENERGY TRANSFER LP	4.90	3/15/2035	6,900,000	6,834,384	6,216,486
ENERGY TRANSFER LP	3.75	5/15/2030	72,100,000	73,279,798	64,922,445
ENERGY TRANSFER LP	5.25	4/15/2029	50,900,000	52,711,692	50,439,355
ENERGY TRANSFER LP	4.95	5/15/2028	800,000	824,915	783,472
ENLINK MIDSTREAM LLC	5.38	6/1/2029	1,125,000	1,000,232	985,669
ENLINK MIDSTREAM LLC	5.63	1/15/2028	8,600,000	8,755,213	7,928,426
ENLINK MIDSTREAM PARTNER	5.45	6/1/2047	9,850,000	5,253,932	6,987,689
ENLINK MIDSTREAM PARTNER	5.05	4/1/2045	775,000	644,142	526,667
ENLINK MIDSTREAM PARTNER	5.60	4/1/2044	1,200,000	1,031,192	866,472
ENLINK MIDSTREAM PARTNER	4.85	7/15/2026	2,475,000	2,274,216	2,287,593
ENLINK MIDSTREAM PARTNER	4.15	6/1/2025	12,300,000	9,936,719	11,462,247
ENLINK MIDSTREAM PARTNER	4.40	4/1/2024	10,335,000	8,790,812	10,096,985
ENTEGRIS ESCROW CORP	5.95	6/15/2030	12,509,000	11,606,123	11,947,221
ENTERCOM MEDIA CORP	6.75	3/31/2029	11,225,000	11,394,184	6,001,110
ENERGY ARKANSAS LLC	3.35	6/15/2052	15,000,000	14,910,448	11,880,900
ENERGY CORP	3.75	6/15/2050	6,750,000	7,194,208	5,349,308
ENERGY LOUISIANA LLC	4.00	3/15/2033	16,100,000	16,102,903	15,299,347
ENERGY MISSISSIPPI LLC	3.85	6/1/2049	900,000	986,239	766,008
ENTERPRISE PRODUCTS OPER	4.80	2/1/2049	10,050,000	10,265,734	9,121,280
ENTERPRISE PRODUCTS OPER	4.25	2/15/2048	14,300,000	14,299,544	12,053,041
ENTERPRISE PRODUCTS OPER	4.90	5/15/2046	26,245,000	27,346,208	24,135,427
ENTERPRISE PRODUCTS OPER	5.10	2/15/2045	4,500,000	5,264,184	4,232,880
ENTERPRISE PRODUCTS OPER	4.85	3/15/2044	12,034,000	12,741,850	10,931,926
ENTERPRISE PRODUCTS OPER	4.45	2/15/2043	9,962,000	10,183,236	8,692,243
ENTERPRISE PRODUCTS OPER	6.45	9/1/2040	49,896,000	54,003,227	54,190,050
ENTERPRISE PRODUCTS OPER	6.13	10/15/2039	7,158,000	7,728,277	7,595,855
ENTERPRISE PRODUCTS OPER	6.65	10/15/2034	14,496,000	15,665,258	16,232,476
ENVISION HEALTHCARE CORP	8.75	10/15/2026	1,550,000	1,485,341	449,345
ENVIVA PARTNERS LP/FIN C	6.50	1/15/2026	13,225,000	13,427,746	12,782,888
EOG RESOURCES INC	4.95	4/15/2050	8,500,000	8,453,705	8,788,490
EPICOR SOFTWARE CORPORATION	1.00	7/31/2028	891,000	877,635	862,488
EQM MIDSTREAM PARTNERS L	6.50	7/15/2048	9,925,000	8,332,071	7,395,912
EQM MIDSTREAM PARTNERS L	4.75	1/15/2031	22,861,000	22,216,499	18,235,991
EQM MIDSTREAM PARTNERS L	7.50	6/1/2030	900,000	900,000	867,069
EQM MIDSTREAM PARTNERS L	4.50	1/15/2029	23,207,000	23,070,714	18,852,439
EQM MIDSTREAM PARTNERS L	5.50	7/15/2028	21,130,000	19,782,144	18,303,017
EQM MIDSTREAM PARTNERS L	6.50	7/1/2027	9,606,000	9,748,952	8,935,693
EQM MIDSTREAM PARTNERS L	7.50	6/1/2027	900,000	900,000	869,508
EQM MIDSTREAM PARTNERS L	4.13	12/1/2026	7,700,000	7,009,680	6,684,601
EQM MIDSTREAM PARTNERS L	6.00	7/1/2025	7,222,000	7,286,628	6,946,120
EQM MIDSTREAM PARTNERS L	4.00	8/1/2024	2,227,000	2,142,502	2,093,246
EQT CORP	3.63	5/15/2031	9,510,000	8,973,658	8,291,484

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
EQT CORP	7.50	2/1/2030	12,924,000	14,807,037	13,897,048
EQUIFAX INC	3.10	5/15/2030	8,700,000	8,702,521	7,616,241
EQUINIX INC	2.95	9/15/2051	20,300,000	20,192,295	13,676,313
EQUINIX INC	3.00	7/15/2050	4,000,000	3,834,512	2,735,160
EQUINIX INC	3.90	4/15/2032	10,000,000	9,948,649	9,044,200
EQUINIX INC	2.15	7/15/2030	9,000,000	8,911,751	7,308,450
EQUINIX INC	3.20	11/18/2029	29,900,000	30,094,884	26,585,286
EQUINOR ASA	3.70	4/6/2050	27,998,000	28,138,491	24,143,795
EQUINOR ASA	3.25	11/18/2049	12,738,000	12,534,916	10,114,736
EQUINOR ASA	4.25	11/23/2041	2,000,000	2,245,354	1,885,300
EQUINOR ASA	3.63	4/6/2040	21,451,000	24,786,097	18,854,785
EQUINOR ASA	3.13	4/6/2030	3,000,000	2,905,354	2,778,000
EQUITABLE FINANCIAL LIFE	1.75	11/15/2030	17,500,000	17,396,846	14,091,700
ESC 144A HERTZ CORP	6.00	1/15/2028	350,000	53,350	21,000
ESC CB GULFPORT ENERGY	6.38	1/15/2026	1,075,000	290,393	108
ESC CB144A INTELSAT JA	9.75	7/15/2025	850,000	87,268	0
ESC CB144A INTELSAT JA	8.50	10/15/2024	2,300,000	303,008	0
ESC GCB EXIDE TECHNOLO	11.00	4/30/2020	1,223,864	1,223,864	0
ESC GCB GULFPORT ENERG	6.38	5/15/2025	1,185,000	366,043	119
ESC GCB GULFPORT ENERG	6.00	10/15/2024	250,000	88,685	25
ESC LEHMAN BRTH HLDH PROD	1.00	4/4/2049	575,000	0	627
ESC LEHMAN BRTH HLDH PROD	1.00	9/27/2027	80,000,000	0	87,200
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	436,922	0
ESSENTIAL UTILITIES INC	5.30	5/1/2052	61,230,000	60,696,148	61,564,316
ESSENTIAL UTILITIES INC	3.35	4/15/2050	24,425,000	24,677,288	18,295,791
ESSENTIAL UTILITIES INC	4.28	5/1/2049	30,823,000	33,599,738	26,839,127
ESSENTIAL UTILITIES INC	2.40	5/1/2031	15,000,000	14,983,491	12,519,750
ESSENTIAL UTILITIES INC	2.70	4/15/2030	3,900,000	3,915,936	3,408,522
ESSEX PORTFOLIO LP	3.00	1/15/2030	13,700,000	13,577,375	12,124,911
EVERARC ESCROW SARL	5.00	10/30/2029	11,200,000	11,024,155	9,386,496
EVEREST REINSURANCE HLDG	3.13	10/15/2052	16,000,000	15,649,422	11,147,680
EVEREST REINSURANCE HLDG	3.50	10/15/2050	15,230,000	15,207,453	11,625,668
EVERI HOLDINGS INC	5.00	7/15/2029	650,000	648,319	550,856
EVERSOURCE ENERGY	3.45	1/15/2050	24,768,000	24,900,926	19,125,602
EVERSOURCE ENERGY	3.38	3/1/2032	20,000,000	19,960,799	17,965,600
EXELON CORP	4.70	4/15/2050	3,250,000	3,749,643	3,031,210
EXELON CORP	4.45	4/15/2046	3,750,000	4,313,679	3,383,925
EXELON CORP	5.63	6/15/2035	15,802,000	16,564,790	16,451,778
EXELON CORP	4.05	4/15/2030	25,950,000	26,284,079	24,902,658
EXPEDIA GROUP INC	2.95	3/15/2031	21,000,000	20,108,989	16,739,730
EXTRA SPACE STORAGE LP	2.35	3/15/2032	12,000,000	11,977,435	9,551,040
EXTRA SPACE STORAGE LP	2.55	6/1/2031	15,000,000	14,979,915	12,336,750
EXXON MOBIL CORPORATION	3.45	4/15/2051	40,350,000	38,707,387	33,131,385
EXXON MOBIL CORPORATION	4.33	3/19/2050	107,438,000	118,379,594	101,442,960
EXXON MOBIL CORPORATION	3.10	8/16/2049	33,014,000	32,707,757	25,731,772
EXXON MOBIL CORPORATION	4.23	3/19/2040	45,118,000	51,530,347	42,605,379
EXXON MOBIL CORPORATION	2.61	10/15/2030	7,000,000	6,661,949	6,291,180
FACTSET RESEARCH SYSTEMS	3.45	3/1/2032	18,000,000	17,931,449	15,763,680
FAIR ISAAC CORP	4.00	6/15/2028	23,576,000	23,585,832	20,875,605
FAIRFAX FINL HLDGS LTD	3.38	3/3/2031	17,000,000	17,011,356	14,708,740
FEDEX CORP	5.25	5/15/2050	4,000,000	4,746,691	3,992,040
FEDEX CORP	4.40	1/15/2047	9,038,000	9,549,734	7,919,548

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FEDEX CORP	4.75	11/15/2045	12,634,000	13,050,608	11,600,918
FEDEX CORP	3.88	8/1/2042	5,600,000	6,165,418	4,674,824
FEDEX CORP	3.25	5/15/2041	16,000,000	16,473,183	12,516,480
FEDEX CORP	3.90	2/1/2035	5,600,000	5,785,310	4,999,736
FEDEX CORP	4.90	1/15/2034	4,300,000	4,732,421	4,295,012
FERRELLGAS LP/FERRELLGAS	5.88	4/1/2029	16,225,000	15,980,477	13,212,018
FERRELLGAS LP/FERRELLGAS	5.38	4/1/2026	12,625,000	12,487,856	10,965,823
FERTITTA ENTERTAINMENT	4.63	1/15/2029	21,599,000	20,767,041	18,422,435
FIDELITY NATL FINANCIAL	2.45	3/15/2031	32,100,000	31,943,251	25,345,197
FIDELITY NATL INFO SERV	3.10	3/1/2041	6,000,000	5,985,715	4,388,160
FIDELITY NATL INFO SERV	2.25	3/1/2031	22,000,000	21,426,543	17,891,060
FIRST AMERICAN FINANCIAL	2.40	8/15/2031	15,000,000	14,954,030	11,484,300
FIRST AMERICAN FINANCIAL	4.00	5/15/2030	19,150,000	19,169,719	17,164,145
FIRSTCASH INC	5.63	1/1/2030	9,425,000	9,478,952	8,255,452
FIRSTCASH INC	4.63	9/1/2028	10,650,000	10,851,522	9,195,956
FIRSTENERGY CORP	3.40	3/1/2050	16,950,000	15,408,458	11,586,512
FIRSTENERGY CORP	5.35	7/15/2047	20,026,000	23,285,093	16,923,973
FIRSTENERGY CORP	7.38	11/15/2031	11,731,000	14,412,052	13,164,411
FIRSTENERGY CORP	2.65	3/1/2030	14,909,000	14,580,505	12,303,354
FIRSTENERGY CORP	4.40	7/15/2027	4,050,000	4,384,072	3,785,900
FIRSTENERGY TRANSMISSION	4.55	4/1/2049	20,780,000	23,074,156	16,909,517
FIRSTENERGY TRANSMISSION	5.45	7/15/2044	50,205,000	54,530,704	46,547,064
FISERV INC	4.40	7/1/2049	32,510,000	34,900,792	28,015,493
FIVE CORNERS FND TR II	2.85	5/15/2030	15,300,000	15,346,013	13,330,737
FIVE POINT OP CO LP/FIVE	7.88	11/15/2025	10,200,000	10,142,985	8,563,920
FLORIDA GAS TRANSMISSION	2.30	10/1/2031	25,000,000	24,981,505	20,314,000
FLORIDA GAS TRANSMISSION	2.55	7/1/2030	26,800,000	26,854,725	22,664,492
FLORIDA POWER + LIGHT CO	2.88	12/4/2051	27,000,000	21,431,033	20,250,000
FLORIDA POWER + LIGHT CO	4.13	6/1/2048	46,100,000	45,373,300	43,213,218
FLORIDA POWER + LIGHT CO	3.95	3/1/2048	21,300,000	21,055,449	19,529,970
FLORIDA POWER + LIGHT CO	4.05	10/1/2044	24,000,000	23,271,185	22,119,120
FLORIDA POWER + LIGHT CO	5.65	2/1/2037	34,901,000	36,641,226	38,239,979
FLORIDA POWER + LIGHT CO	2.45	2/3/2032	12,000,000	10,710,975	10,467,960
FLOWERS FOODS INC	2.40	3/15/2031	7,000,000	6,933,750	5,731,040
FLOWERVE CORPORATION	2.80	1/15/2032	11,000,000	10,937,958	8,547,110
FLOWERVE CORPORATION	3.50	10/1/2030	10,800,000	10,797,497	9,143,928
FMC CORP	4.50	10/1/2049	14,530,000	14,985,379	12,438,407
FMC CORP	3.45	10/1/2029	20,300,000	20,527,660	18,441,129
FOMENTO ECONOMICO MEX	3.50	1/16/2050	78,051,000	77,859,404	60,402,108
FOMENTO ECONOMICO MEX	4.38	5/10/2043	1,750,000	1,963,122	1,577,713
FORD HOLDINGS LLC	9.30	3/1/2030	1,000,000	1,048,308	1,107,490
FORD MOTOR COMPANY	4.75	1/15/2043	37,800,000	29,914,394	26,944,596
FORD MOTOR COMPANY	3.25	2/12/2032	51,253,000	45,984,737	38,310,592
FORD MOTOR COMPANY	4.35	12/8/2026	1,945,000	1,933,541	1,799,164
FORD MOTOR COMPANY	9.00	4/22/2025	3,963,000	4,258,148	4,249,327
FORD MOTOR CREDI	3.63	6/17/2031	1,400,000	1,069,817	1,084,524
FORD MOTOR CREDIT CO LLC	4.00	11/13/2030	32,777,000	28,075,917	26,573,625
FORD MOTOR CREDIT CO LLC	5.11	5/3/2029	3,525,000	3,084,763	3,158,682
FORD MOTOR CREDIT CO LLC	2.90	2/16/2028	1,758,000	1,413,245	1,417,581
FORD MOTOR CREDIT CO LLC	4.13	8/17/2027	3,698,000	3,215,362	3,255,978
FORD MOTOR CREDIT CO LLC	4.95	5/28/2027	2,321,000	2,107,360	2,154,027
FORD MOTOR CREDIT CO LLC	4.27	1/9/2027	2,928,000	2,960,255	2,622,639
FORD MOTOR CREDIT CO LLC	2.70	8/10/2026	4,550,000	4,136,946	3,879,103

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FORD MOTOR CREDIT CO LLC	4.54	8/1/2026	1,725,000	1,575,916	1,577,168
FORD MOTOR CREDIT CO LLC	3.38	11/13/2025	41,809,000	39,979,688	37,641,897
FORD MOTOR CREDIT CO LLC	4.13	8/4/2025	1,000,000	895,799	932,090
FORD MOTOR CREDIT CO LLC	5.13	6/16/2025	33,158,000	33,370,414	31,685,453
FORD MOTOR CREDIT CO LLC	4.06	11/1/2024	400,000	373,998	380,132
FORD MOTOR CREDIT CO LLC	5.58	3/18/2024	500,000	492,906	496,810
FORD MOTOR CREDIT CO LLC	3.37	11/17/2023	600,000	599,969	584,634
FORTINET INC	2.20	3/15/2031	8,600,000	8,574,617	6,981,394
FORTRESS TRANS + INFRAST	5.50	5/1/2028	19,300,000	19,418,966	15,976,926
FORTRESS TRANS + INFRAST	9.75	8/1/2027	1,275,000	1,236,178	1,261,995
FORTRESS TRANS + INFRAST	6.50	10/1/2025	17,500,000	17,755,446	16,518,425
FORTUNE BRANDS HOME + SE	4.00	3/25/2032	1,000,000	918,702	885,420
FREEDOM MORTGAGE CORP	6.63	1/15/2027	13,200,000	13,147,081	9,802,188
FREEDOM MORTGAGE CORP	7.63	5/1/2026	11,500,000	11,482,351	9,051,765
FREEDOM MORTGAGE CORP	8.25	4/15/2025	9,484,000	9,293,384	8,013,980
FREEMPORT MCMORAN INC	5.40	11/14/2034	13,800,000	16,708,643	13,471,698
FREEMPORT MCMORAN INC	4.63	8/1/2030	11,750,000	12,093,657	10,896,363
FRESENIUS MED CARE III	3.00	12/1/2031	30,750,000	30,536,695	24,813,098
FRESENIUS MED CARE III	2.38	2/16/2031	13,800,000	13,293,954	10,781,940
FRESH MARKET INC	9.75	5/1/2023	6,000,000	6,076,272	6,000,000
FRONTIER COMMUNICATIONS	8.75	5/15/2030	15,604,000	15,837,426	15,786,255
FRONTIER COMMUNICATIONS	6.00	1/15/2030	19,896,000	19,441,188	15,369,660
FRONTIER COMMUNICATIONS	5.88	11/1/2029	10,686,991	10,746,760	8,249,930
FRONTIER COMMUNICATIONS	6.75	5/1/2029	19,600,000	19,984,319	16,112,768
FRONTIER COMMUNICATIONS	5.00	5/1/2028	37,032,000	36,652,001	31,645,696
FRONTIER COMMUNICATIONS	5.88	10/15/2027	22,735,000	22,916,518	20,461,500
FRST STU BID/FRST TRANS	4.00	7/31/2029	18,354,000	18,050,887	14,691,276
FXI HOLDINGS INC	12.25	11/15/2026	14,160,000	14,213,937	12,567,991
FXI HOLDINGS INC	7.88	11/1/2024	9,898,000	9,764,415	8,589,385
GA GLOBAL FUNDING TRUST	2.90	1/6/2032	50,000,000	49,921,952	41,571,500
GAP INC/THE	3.88	10/1/2031	14,768,000	14,403,361	10,269,076
GAP INC/THE	3.63	10/1/2029	20,362,000	19,985,206	14,317,133
GARDA WORLD SECURITY	6.00	6/1/2029	11,150,000	11,029,016	8,559,744
GARDA WORLD SECURITY	4.63	2/15/2027	12,470,000	12,583,404	10,715,720
GARDA WORLD SECURITY COR	9.50	11/1/2027	10,360,000	10,650,986	9,520,736
GARTNER INC	3.75	10/1/2030	21,068,000	21,095,521	18,212,022
GARTNER INC	3.63	6/15/2029	11,804,000	11,797,974	10,178,825
GARTNER INC	4.50	7/1/2028	23,144,000	23,489,892	21,058,726
GATES GLOBAL/GATES CORP	6.25	1/15/2026	15,843,000	15,766,440	14,728,445
GCI LLC	4.75	10/15/2028	12,552,000	12,607,462	10,891,370
GE CAPITAL INTL FUNDING	4.42	11/15/2035	110,319,000	111,001,178	103,250,862
GENERAL DYNAMICS CORP	4.25	4/1/2050	3,226,000	3,487,897	3,098,799
GENERAL MOTORS CO	5.20	4/1/2045	28,600,000	32,513,926	24,087,492
GENERAL MOTORS CO	5.15	4/1/2038	34,188,000	38,242,789	29,935,013
GENERAL MOTORS CO	6.60	4/1/2036	15,250,000	20,404,413	15,460,145
GENERAL MOTORS CO	5.00	4/1/2035	4,000,000	4,577,590	3,583,400
GENERAL MOTORS CO	5.00	10/1/2028	5,500,000	5,554,078	5,329,775
GENERAL MOTORS FINL CO	2.35	1/8/2031	42,000,000	41,491,190	32,621,820
GENERAL MOTORS FINL CO	3.60	6/21/2030	58,200,000	59,736,378	50,391,888
GENERAL MOTORS FINL CO	5.65	1/17/2029	24,100,000	25,857,672	24,026,254
GENESIS ENERGY LP/FIN	7.75	2/1/2028	14,735,000	14,595,774	12,744,302
GENESIS ENERGY LP/FIN	8.00	1/15/2027	19,719,000	19,647,765	17,450,723
GENESIS ENERGY LP/FIN	6.50	10/1/2025	11,325,000	11,073,954	10,351,730

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GENUINE PARTS CO	1.88	11/1/2030	35,800,000	35,392,545	28,242,620
GEORGIA POWER CO	3.25	3/15/2051	1,250,000	1,233,914	919,300
GFL ENVIRONMENTAL INC	4.38	8/15/2029	10,490,000	10,436,212	8,491,340
GFL ENVIRONMENTAL INC	4.75	6/15/2029	15,405,000	15,679,967	12,877,502
GFL ENVIRONMENTAL INC	3.50	9/1/2028	15,610,000	15,705,877	13,534,651
GFL ENVIRONMENTAL INC	4.00	8/1/2028	17,406,000	17,117,664	14,462,645
GFL ENVIRONMENTAL INC	5.13	12/15/2026	1,119,000	1,063,436	1,068,410
GFL ENVIRONMENTAL INC	3.75	8/1/2025	14,682,000	14,390,219	13,612,710
GFL ENVIRONMENTAL INC	4.25	6/1/2025	2,660,000	2,520,146	2,510,162
GILEAD SCIENCES INC	4.15	3/1/2047	24,750,000	26,009,821	21,838,410
GILEAD SCIENCES INC	4.75	3/1/2046	24,600,000	26,249,631	23,554,254
GILEAD SCIENCES INC	4.50	2/1/2045	4,450,000	4,657,639	4,115,850
GILEAD SCIENCES INC	4.80	4/1/2044	6,500,000	7,920,859	6,296,810
GILEAD SCIENCES INC	5.65	12/1/2041	14,651,000	17,440,037	15,673,054
GILEAD SCIENCES INC	2.60	10/1/2040	3,000,000	2,920,303	2,200,860
GLATFELTER	4.75	11/15/2029	10,404,000	10,175,547	7,261,368
GLAXOSMITHKLINE CAP INC	6.38	5/15/2038	8,500,000	12,025,426	10,158,180
GLOBAL ATLANTIC FIN CO	3.13	6/15/2031	5,750,000	5,415,298	4,583,843
GLOBAL AVIATION HOLDINGS INC.	1.00	7/13/2021	181,989	181,989	0
GLOBAL MEDICAL RESPONSE	6.50	10/1/2025	12,450,000	12,395,078	11,086,352
GLOBAL PAYMENTS INC	4.15	8/15/2049	10,100,000	10,121,954	7,895,877
GLOBAL PAYMENTS INC	3.20	8/15/2029	20,900,000	21,002,759	18,260,748
GLP CAPITAL LP / FIN II	3.25	1/15/2032	8,000,000	7,952,140	6,423,520
GLP CAPITAL LP / FIN II	4.00	1/15/2031	42,854,000	44,727,637	37,150,133
GLP CAPITAL LP / FIN II	4.00	1/15/2030	40,560,000	41,560,265	35,635,205
GLP CAPITAL LP / FIN II	5.30	1/15/2029	4,762,000	4,818,705	4,534,186
GLP CAPITAL LP / FIN II	5.75	6/1/2028	26,983,000	30,469,244	26,349,169
GO DADDY OPCO/FINCO	3.50	3/1/2029	17,915,000	17,616,192	15,112,736
GO DADDY OPCO/FINCO	5.25	12/1/2027	13,325,000	13,488,716	12,368,931
GOEASY LTD	5.38	12/1/2024	9,600,000	9,599,655	8,815,392
GOLDMAN SACHS GROUP INC	4.80	7/8/2044	2,374,000	2,897,765	2,229,471
GOLDMAN SACHS GROUP INC	1.00	4/22/2042	2,000,000	2,104,874	1,526,000
GOLDMAN SACHS GROUP INC	6.25	2/1/2041	16,200,000	18,370,774	17,926,434
GOLDMAN SACHS GROUP INC	1.00	10/31/2038	2,000,000	2,340,374	1,746,760
GOLDMAN SACHS GROUP INC	6.75	10/1/2037	28,996,000	38,556,207	32,121,189
GOLDMAN SACHS GROUP INC	6.45	5/1/2036	4,050,000	5,183,636	4,386,150
GOLDMAN SACHS GROUP INC	1.00	2/24/2033	68,000,000	68,000,000	58,150,880
GOLDMAN SACHS GROUP INC	1.00	7/21/2032	30,000,000	30,000,000	24,281,700
GOLDMAN SACHS GROUP INC	1.00	1/27/2032	8,000,000	7,495,665	6,325,600
GOLUB CAPITAL BDC	2.05	2/15/2027	11,000,000	10,525,608	8,950,810
GOLUB CAPITAL BDC	2.50	8/24/2026	11,500,000	11,181,942	9,633,435
GOODYEAR TIRE + RUBBER	5.63	4/30/2033	300,000	303,046	240,057
GOODYEAR TIRE + RUBBER	5.25	7/15/2031	6,818,000	6,934,007	5,517,467
GOODYEAR TIRE + RUBBER	5.25	4/30/2031	10,750,000	10,895,073	8,741,040
GOODYEAR TIRE + RUBBER	5.00	7/15/2029	18,534,000	18,223,356	15,448,089
GOODYEAR TIRE + RUBBER	4.88	3/15/2027	13,100,000	12,544,982	11,720,046
GOODYEAR TIRE + RUBBER	5.00	5/31/2026	20,075,000	19,536,321	18,624,381
GOODYEAR TIRE + RUBBER	9.50	5/31/2025	14,350,000	14,865,759	14,843,353
GPS HOSPITALITY HOLDING	7.00	8/15/2028	1,950,000	1,950,000	1,354,509
GRAFTECH FINANCE INC	4.63	12/15/2028	10,150,000	10,271,902	8,469,668
GRAND CANYON UNIVERSITY	4.13	10/1/2024	8,200,000	8,319,447	7,800,332
GRAY ESCROW II INC	5.38	11/15/2031	25,463,000	25,553,830	20,397,136
GRAY TELEVISION INC	4.75	10/15/2030	18,611,000	18,266,405	14,568,505

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GRAY TELEVISION INC	7.00	5/15/2027	21,387,000	21,651,401	20,609,796
GRAY TELEVISION INC	5.88	7/15/2026	14,435,000	14,368,506	13,513,470
GREYSTAR REAL ESTATE PAR	5.75	12/1/2025	12,425,000	12,358,288	11,793,065
GRIFFON CORPORATION	5.75	3/1/2028	20,305,000	20,422,131	18,431,661
GROUP 1 AUTOMOTIVE INC	4.00	8/15/2028	16,775,000	16,828,551	14,206,077
GRUBHUB HOLDINGS INC	5.50	7/1/2027	8,300,000	8,366,438	5,757,295
GRUPO TELEVISIA SAB	6.13	1/31/2046	8,200,000	8,779,181	9,041,320
GSK CONSUMER HEALTHCARE	3.63	3/24/2032	10,000,000	9,985,407	9,227,200
GUARDIAN LIFE INSURANCE	3.70	1/22/2070	20,492,000	20,809,584	15,055,677
GUITAR CENTER INC	8.50	1/15/2026	9,000,000	8,942,406	7,939,980
GULFPORT ENERGY OP CORP	8.00	5/17/2026	11,256,672	11,811,281	11,091,762
GXO LOGISTICS INC	2.65	7/15/2031	9,050,000	7,804,773	7,139,666
H.B. FULLER CO	4.25	10/15/2028	3,969,000	3,971,173	3,334,436
H+E EQUIPMENT SERVICES	3.88	12/15/2028	31,088,000	29,977,686	25,124,389
HACKENSACK MERIDIAN HLTH	2.68	9/1/2041	11,438,000	11,455,675	8,639,350
HALLIBURTON CO	4.85	11/15/2035	12,484,000	13,095,721	11,969,534
HANESBRANDS INC	4.88	5/15/2026	24,225,000	23,800,207	22,455,122
HANESBRANDS INC	4.63	5/15/2024	17,800,000	17,644,745	17,436,524
HANOVER INSURANCE GROUP	2.50	9/1/2030	2,920,000	2,925,018	2,440,594
HARBOUR ENERGY PLC	5.50	10/15/2026	800,000	800,000	730,680
HARSCO CORP	5.75	7/31/2027	10,450,000	10,668,902	8,438,584
HARTFORD FINL SVCS GRP	3.60	8/19/2049	22,925,000	22,919,237	18,209,786
HARVEST MIDSTREAM I LP	7.50	9/1/2028	15,800,000	16,235,289	15,003,522
HASBRO INC	6.35	3/15/2040	6,500,000	8,565,087	6,669,910
HASBRO INC	3.90	11/19/2029	35,200,000	36,098,189	32,322,752
HAT HOLDINGS I LLC/HAT	3.38	6/15/2026	750,000	750,000	649,005
HAWAIIAN BRAND INTELLECT	5.75	1/20/2026	27,595,319	28,567,602	24,728,717
HAWKER BEECHCRAFT ACQ CO	9.75	4/1/2017	350,000	0	0
HCA INC	3.50	7/15/2051	26,500,000	26,373,566	18,272,280
HCA INC	5.50	6/15/2047	27,525,000	30,162,390	24,629,921
HCA INC	5.13	6/15/2039	38,925,000	43,238,141	34,116,595
HCA INC	2.38	7/15/2031	12,500,000	12,431,135	9,646,500
HCA INC	3.50	9/1/2030	39,369,000	40,765,904	33,571,521
HCA INC	4.13	6/15/2029	23,600,000	24,400,410	21,550,104
HEALTH CARE SERVICE CORP	3.20	6/1/2050	26,426,000	26,266,474	20,189,993
HEALTHCARE REALTY TRUST	2.05	3/15/2031	27,800,000	27,550,255	21,798,536
HEALTHCARE REALTY TRUST	2.40	3/15/2030	10,000,000	10,000,339	8,312,100
HEALTHCARE TRUST OF AMER	2.00	3/15/2031	31,548,000	31,293,767	24,471,153
HEALTHCARE TRUST OF AMER	3.10	2/15/2030	24,500,000	24,579,592	21,099,400
HEALTHEQUITY INC	4.50	10/1/2029	17,372,000	17,197,727	15,206,406
HELIOS SOFT/ION CORP SOL	4.63	5/1/2028	4,642,000	4,642,000	3,730,218
HERBALIFE/HLF FINANCING	7.88	9/1/2025	11,900,000	12,182,804	10,734,871
HERC HOLDINGS INC	5.50	7/15/2027	29,742,000	29,583,296	27,221,068
HERTZ CORP/THE	5.00	12/1/2029	20,693,000	20,371,808	15,938,576
HERTZ CORP/THE	4.63	12/1/2026	11,818,000	11,605,203	9,887,175
HESS CORP	5.80	4/1/2047	2,329,000	2,577,826	2,331,399
HESS CORP	5.60	2/15/2041	9,000,000	10,424,807	8,770,230
HESS CORP	6.00	1/15/2040	8,437,000	10,405,034	8,648,769
HESS CORP	7.30	8/15/2031	15,600,000	19,769,464	17,457,804
HESS MIDSTREAM OPERATION	5.50	10/15/2030	1,150,000	1,151,066	1,034,345
HESS MIDSTREAM OPERATION	4.25	2/15/2030	15,155,000	15,103,466	12,839,771
HESS MIDSTREAM OPERATION	5.13	6/15/2028	12,100,000	12,120,556	10,908,755
HESS MIDSTREAM OPERATION	5.63	2/15/2026	17,300,000	17,727,016	16,481,018

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HIGHWOODS REALTY LP	2.60	2/1/2031	21,200,000	21,105,982	17,461,168
HIGHWOODS REALTY LP	3.05	2/15/2030	8,300,000	8,143,543	7,185,559
HILCORP ENERGY I/HILCORP	6.25	4/15/2032	10,792,000	10,721,201	9,435,122
HILCORP ENERGY I/HILCORP	6.00	2/1/2031	12,699,000	12,909,292	10,992,508
HILCORP ENERGY I/HILCORP	6.00	4/15/2030	10,899,000	10,794,250	9,596,352
HILCORP ENERGY I/HILCORP	5.75	2/1/2029	17,556,000	17,609,613	15,322,877
HILCORP ENERGY I/HILCORP	6.25	11/1/2028	16,860,000	16,841,675	15,679,631
HILTON DOMESTIC OPERATIN	3.63	2/15/2032	32,213,000	31,596,086	25,636,072
HILTON DOMESTIC OPERATIN	4.00	5/1/2031	22,361,000	22,894,380	18,570,811
HILTON DOMESTIC OPERATIN	4.88	1/15/2030	21,414,000	21,727,951	19,343,266
HILTON DOMESTIC OPERATIN	3.75	5/1/2029	17,310,000	17,347,580	14,733,926
HILTON DOMESTIC OPERATIN	5.75	5/1/2028	2,747,000	2,639,456	2,621,682
HILTON DOMESTIC OPERATIN	5.38	5/1/2025	2,439,000	2,450,453	2,395,074
HILTON GRAND VAC BOR ESC	4.88	7/1/2031	11,425,000	11,378,400	8,706,079
HILTON GRAND VAC BOR ESC	5.00	6/1/2029	17,050,000	17,185,116	13,816,127
HILTON WORLDWIDE FIN LLC	4.88	4/1/2027	14,679,000	14,433,673	13,831,141
HLF FIN SARL LLC/HERBALI	4.88	6/1/2029	10,275,000	10,044,832	7,089,236
HOLLINGER INC	1.00	3/1/2011	455,000	0	0
HOLLY NRG PRNTR/FIN CORP	5.00	2/1/2028	14,174,000	13,897,238	12,154,772
HOLLY NRG PRNTR/FIN CORP	6.38	4/15/2027	2,709,000	2,601,458	2,554,614
HOLOGIC INC	3.25	2/15/2029	19,970,000	19,425,708	17,062,168
HOME DEPOT INC	3.63	4/15/2052	65,000,000	63,546,099	55,686,800
HOME DEPOT INC	2.75	9/15/2051	30,000,000	27,351,476	21,818,400
HOME DEPOT INC	2.38	3/15/2051	8,000,000	5,914,265	5,404,480
HOME DEPOT INC	3.35	4/15/2050	19,560,000	19,667,972	15,847,512
HOME DEPOT INC	4.50	12/6/2048	22,434,000	24,618,999	21,888,629
HOME DEPOT INC	4.25	4/1/2046	12,530,000	13,957,676	11,799,877
HOME DEPOT INC	4.88	2/15/2044	11,776,000	13,013,378	11,966,182
HOME DEPOT INC	5.95	4/1/2041	21,506,000	27,361,907	24,539,206
HOME DEPOT INC	3.30	4/15/2040	38,006,000	38,604,004	32,256,452
HOME DEPOT INC	5.88	12/16/2036	15,628,000	17,969,204	17,951,571
HOME DEPOT INC	3.25	4/15/2032	23,000,000	22,892,326	21,453,480
HOME DEPOT INC	1.38	3/15/2031	4,000,000	3,468,551	3,225,160
HOME POINT CAPITAL INC	5.00	2/1/2026	9,400,000	9,292,403	6,483,180
HOMER CITY GENERATION LP	8.73	10/1/2026	736,747	516,161	300,224
HONEYWELL INTERNATIONAL	1.75	9/1/2031	5,000,000	4,499,599	4,137,100
HORIZON THERAPEUTICS USA	5.50	8/1/2027	10,400,000	10,585,046	10,030,384
HOST HOTELS + RESORTS LP	2.90	12/15/2031	10,000,000	9,399,981	7,937,700
HOST HOTELS + RESORTS LP	3.38	12/15/2029	8,700,000	8,749,352	7,347,324
HOWARD HUGHES CORP	4.38	2/1/2031	13,550,000	13,491,389	10,244,342
HOWARD HUGHES CORP	4.13	2/1/2029	13,625,000	13,562,514	10,555,696
HOWARD HUGHES CORP	5.38	8/1/2028	14,725,000	14,977,948	12,340,286
HP ENTERPRISE CO	6.35	10/15/2045	37,717,000	41,437,992	37,941,039
HP ENTERPRISE CO	6.20	10/15/2035	16,000,000	19,163,977	16,961,280
HP INC	6.00	9/15/2041	31,000	33,528	31,364
HP INC	5.50	1/15/2033	10,000,000	9,972,571	9,776,000
HP INC	2.65	6/17/2031	17,000,000	16,930,105	13,643,860
HP INC	3.40	6/17/2030	15,100,000	15,226,597	13,178,072
HSBC HOLDINGS PLC	1.00	3/29/2033	8,000,000	8,000,000	7,389,120
HSBC HOLDINGS PLC	1.00	5/24/2032	15,000,000	15,000,000	12,314,700
HSBC HOLDINGS PLC	1.00	8/18/2031	11,500,000	11,335,159	9,334,320
HSBC HOLDINGS PLC	1.00	5/22/2030	23,300,000	23,667,707	21,466,523
HUB INTERNATIONAL LTD	5.63	12/1/2029	4,332,000	4,332,000	3,629,566

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HUDBAY MINERALS INC	6.13	4/1/2029	12,135,000	12,577,465	9,839,907
HUDBAY MINERALS INC	4.50	4/1/2026	21,104,000	20,692,906	17,664,048
HUDSON PACIFIC PROPRTIE	3.25	1/15/2030	37,100,000	37,056,527	32,266,612
HUGHES SATELLITE SYSTEMS	6.63	8/1/2026	15,640,000	15,625,195	13,687,502
HUMANA INC	3.95	8/15/2049	2,000,000	2,121,821	1,700,700
HUMANA INC	4.95	10/1/2044	3,000,000	3,635,915	2,919,000
HUNT COS INC	5.25	4/15/2029	11,650,000	11,511,818	10,006,418
HUNTINGTON INGALLS INDUS	4.20	5/1/2030	38,200,000	38,833,609	36,000,062
HUSKY III HOLDING LTD	13.00	2/15/2025	400,000	396,915	392,264
HYATT HOTELS CORP	6.00	4/23/2030	2,000,000	2,076,218	2,009,440
HYDRO QUEBEC	9.38	4/15/2030	1,000	1,327	1,377
IAA INC	5.50	6/15/2027	18,480,000	18,475,005	17,209,315
IBM CORP	4.00	6/20/2042	16,600,000	17,347,749	14,378,588
IBM CORP	2.85	5/15/2040	11,000,000	11,001,221	8,365,170
ICAHN ENTERPRISES/FIN	4.38	2/1/2029	14,225,000	14,010,663	11,499,632
ICAHN ENTERPRISES/FIN	5.25	5/15/2027	27,500,000	27,868,488	24,339,150
ICAHN ENTERPRISES/FIN	6.25	5/15/2026	25,700,000	25,942,378	24,051,859
ICAHN ENTERPRISES/FIN	6.38	12/15/2025	18,492,000	18,597,663	17,531,341
ICAHN ENTERPRISES/FIN	4.75	9/15/2024	22,550,000	22,659,802	21,146,939
IDEX CORP	2.63	6/15/2031	10,000,000	9,988,948	8,280,200
IDEX CORP	3.00	5/1/2030	5,300,000	5,307,682	4,609,993
IHEARTCOMMUNICATIONS INC	4.75	1/15/2028	17,206,000	16,595,026	14,177,400
IHEARTCOMMUNICATIONS INC	5.25	8/15/2027	20,001,000	19,955,850	17,118,656
IHEARTCOMMUNICATIONS INC	8.38	5/1/2027	34,011,620	34,223,045	27,178,686
IHEARTCOMMUNICATIONS INC	6.38	5/1/2026	17,716,111	18,002,329	16,416,103
IHO VERWALTUNGS GMBH	4.75	9/15/2026	1,972,081	1,918,507	1,690,507
II VI INC	5.00	12/15/2029	22,330,000	22,590,118	19,572,022
ILFC E CAPITAL TRUST I	1.00	12/21/2065	500,000	389,715	370,920
ILIAD HOLDING SAS	6.50	10/15/2026	3,136,000	3,148,085	2,821,396
ILLUMINATE BUYER/HLDG	9.00	7/1/2028	400,000	400,000	317,232
IMOLA MERGER CORP	4.75	5/15/2029	45,198,000	45,600,577	37,900,331
INDIANA MICHIGAN POWER	3.25	5/1/2051	15,000,000	14,887,858	11,391,000
INDIANAPOLIS PWR + LIGHT	4.05	5/1/2046	9,000,000	8,757,296	7,988,220
ING GROEP NV	1.00	12/31/2099	30,000,000	29,111,030	20,558,100
ING GROEP NV	1.00	4/1/2032	27,000,000	27,000,000	22,494,240
INGEVITY CORP	3.88	11/1/2028	18,829,000	18,222,666	15,767,405
INSTALLED BUILDING PRODU	5.75	2/1/2028	925,000	930,939	823,565
INTEL CORP	3.05	8/12/2051	10,000,000	8,983,421	7,446,600
INTEL CORP	3.73	12/8/2047	28,807,000	28,190,436	24,420,558
INTEL CORP	4.10	5/19/2046	4,000,000	4,472,638	3,643,440
INTEL CORP	4.60	3/25/2040	15,544,000	15,972,448	15,184,156
INTEL CORP	2.00	8/12/2031	2,000,000	1,708,092	1,675,060
INTEL PKG HOLDCO ISSUER	9.00	1/15/2026	625,000	620,661	550,269
INTELLIGENT PACKAGING	6.00	9/15/2028	12,775,000	12,993,216	10,596,607
INTERCONTINENTALEXCHANGE	5.20	6/15/2062	35,000,000	35,559,866	34,891,850
INTERCONTINENTALEXCHANGE	4.95	6/15/2052	15,000,000	14,792,241	14,759,100
INTERCONTINENTALEXCHANGE	3.00	6/15/2050	53,500,000	52,573,939	39,034,670
INTERCONTINENTALEXCHANGE	4.25	9/21/2048	19,264,000	20,333,586	17,202,945
INTERCONTINENTALEXCHANGE	2.65	9/15/2040	7,250,000	6,596,081	5,306,783
INTERCONTINENTALEXCHANGE	4.60	3/15/2033	20,000,000	19,989,505	19,881,400
INTERCONTINENTALEXCHANGE	1.85	9/15/2032	2,000,000	1,741,676	1,566,080
INTERNATIONAL GAME TECH	5.25	1/15/2029	15,450,000	15,336,765	13,992,138
INTERNATIONAL GAME TECH	6.25	1/15/2027	13,995,000	14,017,360	13,635,608

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INTERNATIONAL GAME TECH	4.13	4/15/2026	20,948,000	21,097,069	19,010,519
INTERNATIONAL GAME TECH	6.50	2/15/2025	28,714,000	29,368,741	28,542,865
INTERNATIONAL PAPER CO	4.80	6/15/2044	26,153,000	25,676,372	24,178,187
INTL FLAVOR + FRAGRANCES	3.27	11/15/2040	11,000,000	11,582,635	8,356,370
INVITATION HOMES OP	2.70	1/15/2034	20,000,000	19,963,841	15,378,000
INVITATION HOMES OP	4.15	4/15/2032	13,000,000	12,992,190	11,796,330
INVITATION HOMES OP	2.00	8/15/2031	30,000,000	29,562,044	23,100,900
IQVIA INC	5.00	5/15/2027	24,807,000	25,009,297	23,470,647
IQVIA INC	5.00	10/15/2026	24,740,000	24,475,561	23,592,806
IRB HOLDING CORP	7.00	6/15/2025	16,585,000	16,902,392	16,185,633
IRON MOUNTAIN INC	5.63	7/15/2032	7,400,000	7,824,058	6,262,694
IRON MOUNTAIN INC	4.50	2/15/2031	12,400,000	12,345,906	10,155,972
IRON MOUNTAIN INC	5.25	7/15/2030	22,409,000	22,336,938	19,506,138
IRON MOUNTAIN INC	4.88	9/15/2029	21,666,000	21,609,053	18,153,941
IRON MOUNTAIN INC	5.00	7/15/2028	2,101,000	1,889,538	1,863,020
IRON MOUNTAIN INC	5.25	3/15/2028	27,448,000	27,053,269	24,637,599
IRON MOUNTAIN INC	4.88	9/15/2027	22,687,000	21,848,036	20,531,962
IRON MOUNTAIN INFO MGMT	5.00	7/15/2032	3,675,000	3,075,301	2,974,472
ISTAR INC	4.25	8/1/2025	12,350,000	12,326,249	11,433,383
ISTAR INC	4.75	10/1/2024	13,500,000	13,484,738	12,795,705
ITC HOLDINGS CORP	2.95	5/14/2030	16,300,000	16,297,920	14,364,864
ITHACA ENERGY NORTH	9.00	7/15/2026	1,800,000	1,800,000	1,677,060
ITT HOLDINGS LLC	6.50	8/1/2029	22,970,000	23,168,618	18,609,146
JAB HOLDINGS BV	3.75	5/28/2051	10,000,000	9,946,714	6,921,700
JACOBS ENTERTAINMENT INC	6.75	2/15/2029	10,750,000	10,800,731	8,863,805
JAGUAR LAND ROVER AUTOMO	5.50	7/15/2029	950,000	950,000	705,765
JAGUAR LAND ROVER AUTOMO	7.75	10/15/2025	800,000	800,000	741,592
JANE STREET GRP/JSJ FIN	4.50	11/15/2029	6,250,000	6,215,726	5,543,063
JAZZ SECURITIES DAC	4.38	1/15/2029	29,500,000	30,117,848	26,338,190
JB POINDEXTER + CO INC	7.13	4/15/2026	9,745,000	10,112,088	9,358,806
JBS FINANCE LUXEMBOURG	3.63	1/15/2032	18,000,000	18,215,125	14,516,640
JBS USA/FOOD/FINANCE	4.38	2/2/2052	5,000,000	4,365,691	3,529,500
JBS USA/FOOD/FINANCE	3.00	5/15/2032	7,000,000	6,916,783	5,387,690
JBS USA/FOOD/FINANCE	3.75	12/1/2031	8,213,000	7,843,785	6,735,892
JBS USA/FOOD/FINANCE	5.50	1/15/2030	24,393,000	26,678,716	23,152,128
JBS USA/FOOD/FINANCE	3.00	2/2/2029	20,000,000	19,692,243	17,085,800
JEFFERIES FIN LLC / JFIN	5.00	8/15/2028	21,650,000	21,798,553	18,065,193
JEFFERIES GROUP LLC	2.75	10/15/2032	2,500,000	2,468,794	1,897,075
JEFFERIES GRP LLC / CAP	2.63	10/15/2031	21,000,000	20,805,939	16,162,020
JEFFERIES GRP LLC / CAP	4.15	1/23/2030	23,300,000	23,256,092	20,849,772
JERSEY CENTRAL PWR + LT	2.75	3/1/2032	6,000,000	5,985,180	5,099,700
JETBLUE 2019 1 CLASS AA	2.75	11/15/2033	15,368,632	15,310,272	13,026,914
JETBLUE AIRWAYS CORP	4.00	5/15/2034	5,140,514	5,189,131	4,722,076
JM SMUCKER CO	4.38	3/15/2045	1,500,000	1,680,920	1,306,515
JM SMUCKER CO	2.75	9/15/2041	15,500,000	15,473,723	10,827,525
JM SMUCKER CO	4.25	3/15/2035	3,550,000	3,816,426	3,268,805
JOHN DEERE CAPITAL CORP	3.90	6/7/2032	10,000,000	9,975,568	9,897,400
JOHNSON + JOHNSON	2.25	9/1/2050	6,250,000	4,474,972	4,374,938
JOHNSON + JOHNSON	3.75	3/3/2047	27,096,000	27,385,411	25,131,540
JOHNSON CONTROLS INTL PL	4.63	7/2/2044	7,666,000	7,569,337	6,890,354
JOHNSON CONTROLS INTL PL	6.00	1/15/2036	18,875,000	21,227,846	20,501,836
JPMORGAN CHASE + CO	1.00	1/23/2049	16,542,000	17,179,818	13,948,380
JPMORGAN CHASE + CO	1.00	2/22/2048	19,830,000	20,841,242	17,634,819

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JPMORGAN CHASE + CO	4.95	6/1/2045	5,934,000	6,565,096	5,661,333
JPMORGAN CHASE + CO	4.85	2/1/2044	31,910,000	34,971,643	31,243,400
JPMORGAN CHASE + CO	5.63	8/16/2043	8,711,000	11,453,567	9,112,577
JPMORGAN CHASE + CO	1.00	4/22/2042	2,000,000	2,119,193	1,553,220
JPMORGAN CHASE + CO	1.00	11/19/2041	2,000,000	1,945,202	1,423,960
JPMORGAN CHASE + CO	1.00	4/22/2041	2,000,000	2,100,107	1,552,620
JPMORGAN CHASE + CO	1.00	7/24/2038	33,236,000	35,483,084	29,312,158
JPMORGAN CHASE + CO	1.00	4/26/2033	40,000,000	40,981,137	39,332,000
JPMORGAN CHASE + CO	1.00	1/25/2033	197,000,000	194,873,658	169,154,050
JPMORGAN CHASE + CO	1.00	11/8/2032	5,000,000	4,580,313	4,154,400
JPMORGAN CHASE + CO	1.00	4/22/2032	5,000,000	4,601,927	4,210,050
JPMORGAN CHASE + CO	1.00	2/4/2032	5,000,000	4,390,356	3,993,800
JPMORGAN CHASE + CO	1.00	11/19/2031	10,000,000	9,713,084	7,915,400
JPMORGAN CHASE + CO	1.00	5/13/2031	17,000,000	16,908,211	14,711,460
JPMORGAN CHASE + CO	1.00	3/24/2031	10,000,000	9,975,451	9,766,300
JPMORGAN CHASE + CO	1.00	6/14/2030	30,000,000	30,000,000	29,518,800
JUNIPER NETWORKS INC	3.75	8/15/2029	5,400,000	5,409,389	4,953,582
K HOVNANIAN ENTERPRISES	5.00	2/1/2040	330,000	239,090	223,846
KAISER ALUMINUM CORP	4.50	6/1/2031	19,082,000	19,052,456	14,610,706
KAISER ALUMINUM CORP	4.63	3/1/2028	13,784,000	13,752,522	11,538,862
KANSAS CITY SOUTHERN	3.50	5/1/2050	5,939,000	6,250,548	4,635,330
KANSAS CITY SOUTHERN	4.70	5/1/2048	16,900,000	17,679,715	15,836,483
KANSAS CITY SOUTHERN	4.30	5/15/2043	12,100,000	12,038,608	10,517,804
KAR AUCTION SERVICES INC	5.13	6/1/2025	26,361,000	26,125,010	24,804,910
KEMPER CORP	2.40	9/30/2030	11,850,000	11,271,536	9,631,917
KENNAMETAL INC	2.80	3/1/2031	8,000,000	7,971,360	6,464,880
KENNEDY WILSON INC	5.00	3/1/2031	11,900,000	12,168,298	9,385,173
KENNEDY WILSON INC	4.75	2/1/2030	12,050,000	12,115,536	9,607,827
KENNEDY WILSON INC	4.75	3/1/2029	11,502,000	11,541,694	9,444,522
KEYCORP	1.00	6/1/2033	20,000,000	20,000,000	19,717,200
KFC HLD/PIZZA HUT/TACO	4.75	6/1/2027	15,870,000	15,631,759	15,257,894
KFW	0.01	4/18/2036	27,765,000	18,860,919	17,598,012
KFW	0.75	9/30/2030	63,000,000	59,623,413	52,234,560
KFW	1.75	9/14/2029	46,000,000	47,270,434	41,906,000
KILROY REALTY LP	3.05	2/15/2030	12,700,000	12,498,757	10,830,560
KIMCO REALTY CORP	3.20	4/1/2032	15,000,000	14,879,609	13,106,550
KINDER MORGAN ENER PART	7.50	11/15/2040	23,468,000	24,863,185	26,197,798
KINDER MORGAN INC	5.55	6/1/2045	47,750,000	49,647,763	45,103,218
KINDER MORGAN INC	5.30	12/1/2034	16,718,000	18,894,168	16,276,143
KINETIK HOLDINGS LP	5.88	6/15/2030	9,050,000	8,787,404	8,643,836
KKR GROUP FIN CO X LLC	3.25	12/15/2051	20,000,000	20,038,958	14,279,200
KKR GROUP FINAN CO VIII	3.50	8/25/2050	12,700,000	12,596,808	9,605,899
KKR GROUP FINAN CO XII	4.85	5/17/2032	30,000,000	29,895,405	29,469,900
KLA CORP	5.00	3/15/2049	20,622,000	23,115,875	20,743,257
KONINKIJE AHOLD DLHAIZE	5.70	10/1/2040	7,109,000	8,164,776	7,449,166
KONTOOR BRANDS INC	4.13	11/15/2029	700,000	700,000	557,809
KOPPERS INC	6.00	2/15/2025	8,500,000	8,397,993	7,911,970
KRAFT HEINZ FOODS CO	4.38	6/1/2046	61,717,000	63,980,942	51,414,581
KRAFT HEINZ FOODS CO	5.20	7/15/2045	3,400,000	3,933,608	3,153,058
KRAFT HEINZ FOODS CO	5.00	6/4/2042	4,000,000	4,831,388	3,658,920
KRAFT HEINZ FOODS CO	4.63	10/1/2039	11,425,000	11,905,457	10,016,069
KRAFT HEINZ FOODS CO	3.75	4/1/2030	17,256,000	17,783,095	15,946,442
KROGER CO	7.50	4/1/2031	46,500,000	52,554,360	55,228,515

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L3HARRIS TECH INC	5.05	4/27/2045	4,142,000	5,100,701	4,029,006
L3HARRIS TECH INC	6.15	12/15/2040	3,000,000	3,948,046	3,302,280
L3HARRIS TECH INC	4.85	4/27/2035	9,730,000	11,104,648	9,545,422
L3HARRIS TECH INC	1.80	1/15/2031	1,000,000	874,772	797,830
LABL INC	5.88	11/1/2028	9,600,000	9,490,262	7,760,544
LABL INC	6.75	7/15/2026	16,135,000	16,109,617	14,494,071
LADDER CAP FIN LLLP/CORP	4.75	6/15/2029	17,565,000	17,298,864	13,557,194
LADDER CAP FIN LLLP/CORP	4.25	2/1/2027	17,214,000	16,948,597	13,938,864
LADDER CAP FIN LLLP/CORP	5.25	10/1/2025	4,491,000	4,211,980	4,103,472
LAMAR MEDIA CORP	3.63	1/15/2031	12,175,000	12,090,500	9,964,020
LAMAR MEDIA CORP	4.00	2/15/2030	13,585,000	13,678,472	11,503,235
LAMAR MEDIA CORP	3.75	2/15/2028	10,175,000	10,188,851	9,032,348
LAMB WESTON HLD	4.38	1/31/2032	14,709,000	14,663,510	12,791,093
LAMB WESTON HLD	4.13	1/31/2030	23,552,000	23,316,030	20,489,769
LAMB WESTON HLD	4.88	5/15/2028	9,795,000	10,282,987	9,221,503
LANDSBANKI ISLANDS ESC	0.01	8/25/2016	3,330,000	3,330,000	357,975
LAREDO PETROLEUM INC	9.50	1/15/2025	17,550,000	17,575,616	17,462,250
LBI EHF	1.00	12/31/2049	116,275	6,690	0
LCM INVESTMENTS HOLDINGS	4.88	5/1/2029	18,250,000	18,452,211	13,967,273
LCPR SR SECURED FIN DAC	5.13	7/15/2029	15,650,000	15,718,617	13,124,247
LCPR SR SECURED FIN DAC	6.75	10/15/2027	21,320,000	22,163,906	19,876,423
LD HOLDINGS GROUP LLC	6.13	4/1/2028	11,700,000	11,603,880	7,132,788
LD HOLDINGS GROUP LLC	6.50	11/1/2025	8,200,000	8,202,234	5,587,972
LEAR CORP	3.55	1/15/2052	10,000,000	9,984,830	6,583,600
LEAR CORP	5.25	5/15/2049	2,000,000	2,471,790	1,734,080
LEAR CORP	2.60	1/15/2032	10,500,000	10,103,701	8,188,425
LEGACY LIFEPOINT HEALTH	4.38	2/15/2027	12,613,000	12,594,319	11,094,773
LEGACY LIFEPOINT HEALTH	6.75	4/15/2025	10,475,000	10,691,530	10,126,602
LEGGETT + PLATT INC	3.50	11/15/2051	11,000,000	10,951,084	8,336,460
LEHMAN BRTH HLD	7.50	5/11/2038	339,000,000	0	3,390
LEIDOS INC	2.30	2/15/2031	33,800,000	33,707,634	26,752,024
LEIDOS INC	4.38	5/15/2030	16,915,000	18,522,918	15,570,088
LEVEL 3 FINANCING INC	3.75	7/15/2029	21,139,000	20,341,741	16,369,619
LEVEL 3 FINANCING INC	3.63	1/15/2029	13,950,000	13,836,903	10,706,067
LEVEL 3 FINANCING INC	4.25	7/1/2028	25,975,000	26,261,309	20,813,768
LEVEL 3 FINANCING INC	4.63	9/15/2027	18,975,000	19,092,326	16,313,946
LEVEL 3 FINANCING INC	5.38	5/1/2025	375,000	375,519	364,388
LEVI STRAUSS + CO	3.50	3/1/2031	10,150,000	10,053,444	8,318,839
LIBERTY INTERACTIVE LLC	8.25	2/1/2030	9,200,000	9,373,671	6,099,416
LIBERTY MUTUAL GROUP INC	4.30	2/1/2061	13,000,000	11,970,477	8,892,390
LIBERTY MUTUAL GROUP INC	3.95	10/15/2050	25,010,000	25,412,049	19,001,097
LIBERTY UTILITIES FIN	2.05	9/15/2030	14,600,000	14,570,659	11,996,236
LIFE STORAGE LP	2.40	10/15/2031	20,000,000	19,829,979	15,924,800
LIFE STORAGE LP	2.20	10/15/2030	32,959,000	33,139,333	26,443,006
LIFE STORAGE LP	4.00	6/15/2029	19,052,000	19,384,359	17,414,671
LIFE TIME INC	5.75	1/15/2026	17,300,000	17,554,993	15,546,991
LINCOLN NATIONAL CORP	7.00	6/15/2040	16,000,000	17,894,467	18,199,040
LINCOLN NATIONAL CORP	6.30	10/9/2037	2,800,000	2,911,901	3,030,412
LIONS GATE CAPITAL HOLD	5.50	4/15/2029	17,300,000	17,168,020	13,497,460
LITHIA MOTORS INC	4.38	1/15/2031	9,750,000	9,724,189	8,370,668
LITHIA MOTORS INC	3.88	6/1/2029	15,945,000	16,215,609	13,571,587
LITHIA MOTORS INC	4.63	12/15/2027	1,516,000	1,436,527	1,397,707
LIVE NATION ENTERTAINMEN	3.75	1/15/2028	14,558,000	14,421,030	12,603,880

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LIVE NATION ENTERTAINMEN	4.75	10/15/2027	24,097,000	24,036,592	21,442,234
LIVE NATION ENTERTAINMEN	6.50	5/15/2027	25,397,000	26,050,755	24,976,426
LIVE NATION ENTERTAINMEN	5.63	3/15/2026	5,260,000	5,168,007	5,000,945
LIVE NATION ENTERTAINMEN	4.88	11/1/2024	14,106,000	13,943,555	13,493,517
LOCKHEED MARTIN CORP	4.09	9/15/2052	70,710,000	74,375,786	65,884,750
LOCKHEED MARTIN CORP	2.80	6/15/2050	5,738,000	5,704,664	4,286,802
LOCKHEED MARTIN CORP	4.70	5/15/2046	1,000,000	1,157,273	1,009,500
LOCKHEED MARTIN CORP	3.80	3/1/2045	3,000,000	3,073,321	2,648,040
LOCKHEED MARTIN CORP	4.07	12/15/2042	16,312,000	17,739,522	15,139,820
LOCKHEED MARTIN CORP	1.85	6/15/2030	1,000,000	912,451	853,540
LOGMEIN INC	5.50	9/1/2027	27,549,000	27,766,586	18,854,811
LONGHORN A	1.00	11/1/2027	2,240,015	2,236,564	8,816,588
LONGHORN B MULTI STRATEGY CRDT	1.00	11/1/2027	11,604,027	11,575,707	34,974,212
LOUISIANA ST LOCAL GOVT ENVRNM	4.48	8/1/2039	10,000,000	10,000,000	9,664,800
LOWE S COS INC	4.25	4/1/2052	29,000,000	30,194,269	25,101,240
LOWE S COS INC	3.00	10/15/2050	36,326,000	36,736,841	25,328,667
LOWE S COS INC	4.05	5/3/2047	39,523,000	40,049,138	33,102,884
LOWE S COS INC	3.70	4/15/2046	23,935,000	23,966,797	19,228,900
LOWE S COS INC	4.38	9/15/2045	1,000,000	1,127,943	872,030
LOWE S COS INC	4.65	4/15/2042	1,500,000	1,763,679	1,392,150
LOWE S COS INC	2.80	9/15/2041	13,000,000	12,778,596	9,417,070
LOWE S COS INC	3.75	4/1/2032	5,000,000	5,063,628	4,640,150
LOWE S COS INC	2.63	4/1/2031	20,000,000	19,998,425	17,131,400
LOWE S COS INC	1.70	10/15/2030	18,000,000	17,942,730	14,456,700
LPL HOLDINGS INC	4.00	3/15/2029	18,400,000	18,298,750	15,827,496
LSB INDUSTRIES	6.25	10/15/2028	12,750,000	12,779,008	11,268,195
LSF9 ATL HLDG/VICTRA FIN	7.75	2/15/2026	15,475,000	15,609,060	13,160,095
LUMEN TECHNOLOGIES INC	5.38	6/15/2029	11,428,000	11,476,643	9,065,718
LUMEN TECHNOLOGIES INC	4.50	1/15/2029	26,050,000	25,961,395	19,439,031
LUMEN TECHNOLOGIES INC	5.13	12/15/2026	32,297,000	32,731,347	27,225,079
LUMEN TECHNOLOGIES INC	7.50	4/1/2024	20,706,000	21,040,289	20,532,277
LUMEN TECHNOLOGIES INC	6.75	12/1/2023	5,044,000	5,145,196	5,007,229
LUNDIN ENERGY FI	3.10	7/15/2031	26,000,000	26,024,871	21,608,340
LYB INTL FINANCE BV	5.25	7/15/2043	7,092,000	7,175,356	6,624,354
MACQUARIE BANK LTD	1.00	3/3/2036	28,500,000	28,403,614	22,868,400
MACQUARIE GROUP LTD	1.00	6/21/2028	25,000,000	25,108,670	23,924,750
MADISON IAQ LLC	4.13	6/30/2028	19,630,000	19,447,392	16,262,277
MAGALLANES INC	5.14	3/15/2052	13,000,000	13,108,622	10,914,020
MAGALLANES INC	5.05	3/15/2042	5,000,000	5,130,819	4,252,200
MAGALLANES INC	4.28	3/15/2032	13,000,000	12,712,755	11,614,070
MAGELLAN MIDSTREAM PARTN	3.25	6/1/2030	26,800,000	26,856,527	23,700,312
MAGNOLIA OIL GAS/MAG FIN	6.00	8/1/2026	1,625,000	1,625,195	1,526,574
MALLINCKRODT FIN/SB	10.00	6/15/2029	1,008	5,400	709
MARATHON OIL CORP	6.80	3/15/2032	9,783,000	10,336,193	10,615,729
MARATHON PETROLEUM CORP	6.50	3/1/2041	12,334,000	13,582,482	13,418,529
MARRIOTT INTERNATIONAL	3.50	10/15/2032	21,000,000	22,379,813	18,103,470
MARRIOTT INTERNATIONAL	2.85	4/15/2031	15,000,000	14,974,576	12,443,250
MARRIOTT INTERNATIONAL	4.63	6/15/2030	16,510,000	18,581,428	15,746,578
MARRIOTT OWNERSHIP RESOR	4.50	6/15/2029	10,075,000	10,103,293	8,400,938
MARSH + MCLENNAN COS INC	4.90	3/15/2049	11,250,000	15,598,103	11,148,750
MARSH + MCLENNAN COS INC	4.35	1/30/2047	9,638,000	9,942,801	8,658,201
MARVELL TECHNOLOGY INC	2.95	4/15/2031	10,000,000	9,983,401	8,358,700
MASONITE INTERNATIONAL C	5.38	2/1/2028	10,430,000	10,523,968	9,408,069

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MASS MUTUAL LIFE INS CO	4.90	4/1/2077	8,466,000	8,972,668	7,741,226
MASS MUTUAL LIFE INS CO	3.73	10/15/2070	23,320,000	22,733,232	17,141,832
MASS MUTUAL LIFE INS CO	1.00	2/15/2069	42,525,000	43,967,240	40,548,863
MASTEC INC	4.50	8/15/2028	10,950,000	11,118,920	9,841,860
MASTERCARD INC	3.85	3/26/2050	20,968,000	22,060,815	19,232,269
MASTERCARD INC	3.65	6/1/2049	4,694,000	4,777,833	4,156,490
MASTERCARD INC	3.95	2/26/2048	5,020,000	5,201,717	4,638,631
MASTERCARD INC	2.00	11/18/2031	2,000,000	1,717,572	1,690,100
MASTERCARD INC	3.35	3/26/2030	2,000,000	1,933,771	1,908,340
MATADOR RESOURCES CO	5.88	9/15/2026	24,949,000	24,852,139	24,039,858
MATCH GROUP HLD II LLC	3.63	10/1/2031	8,276,000	7,735,580	6,522,233
MATCH GROUP HLD II LLC	4.13	8/1/2030	10,500,000	10,270,205	8,833,125
MATCH GROUP HLD II LLC	5.63	2/15/2029	3,181,000	2,978,729	2,973,821
MATCH GROUP HLD II LLC	4.63	6/1/2028	12,168,000	11,259,916	11,030,900
MATCH GROUP HLD II LLC	5.00	12/15/2027	7,385,000	6,958,310	6,869,601
MATTAMY GROUP CORP	4.63	3/1/2030	12,675,000	12,542,740	9,345,785
MATTAMY GROUP CORP	5.25	12/15/2027	8,700,000	8,806,690	7,167,930
MATTEL INC	5.45	11/1/2041	1,025,000	906,041	905,003
MATTEL INC	3.75	4/1/2029	10,867,000	10,993,653	9,774,540
MATTEL INC	5.88	12/15/2027	15,598,000	15,752,047	15,247,981
MATTEL INC	3.38	4/1/2026	14,160,000	13,941,270	13,004,544
MAUSER PACKAGING SOLUT	5.50	4/15/2024	35,787,000	35,649,432	34,183,027
MAXAR TECHNOLOGIES INC	7.75	6/15/2027	8,200,000	8,220,141	8,185,404
MBIA INSURANCE CO	1.00	1/15/2033	825,000	739,433	95,560
MCDONALD S CORP	4.45	9/1/2048	7,842,000	8,571,183	7,286,081
MCDONALD S CORP	4.45	3/1/2047	28,162,000	29,295,953	26,203,615
MCDONALD S CORP	4.88	12/9/2045	62,019,000	68,072,541	60,841,259
MCDONALD S CORP	4.60	5/26/2045	11,042,000	12,735,768	10,428,396
MCDONALD S CORP	6.30	3/1/2038	3,400,000	4,581,999	3,881,168
MCGRAW HILL EDUCATION	8.00	8/1/2029	13,200,000	12,850,319	10,695,564
MCGRAW HILL EDUCATION	5.75	8/1/2028	18,030,000	17,710,508	15,475,870
MCLAREN FINANCE PLC	7.50	8/1/2026	500,000	500,000	371,365
MDC HOLDINGS INC	2.50	1/15/2031	23,142,000	21,997,766	17,152,156
MEDNAX INC	5.38	2/15/2030	275,000	275,000	235,925
MEG ENERGY CORP	5.88	2/1/2029	11,613,000	11,616,283	10,617,882
MEG ENERGY CORP	7.13	2/1/2027	26,260,000	26,410,960	26,491,613
MERCK + CO INC	2.90	12/10/2061	5,000,000	4,290,832	3,559,500
MERCK + CO INC	2.75	12/10/2051	35,000,000	31,899,294	25,937,800
MERCK + CO INC	4.00	3/7/2049	17,450,000	17,916,561	16,122,055
MERCK + CO INC	3.70	2/10/2045	8,650,000	9,045,589	7,602,139
MERCK + CO INC	2.35	6/24/2040	3,250,000	3,162,284	2,447,088
MERCK + CO INC	2.15	12/10/2031	10,119,000	9,142,681	8,710,739
MERLIN ENTERTAINMENTS	5.75	6/15/2026	300,000	306,779	279,849
MESA WEST CORE LENDIG FUND LLC	1.00	12/1/2022	169,585,000	169,585,000	169,585,000
MESA WEST CORE LNDG FUND LLC	1.00	9/1/2023	40,000,000	40,000,000	40,000,000
MET LIFE GLOB FUNDING I	2.40	1/11/2032	20,000,000	19,978,077	16,831,000
METHANEX CORP	5.25	12/15/2029	12,150,000	11,444,968	10,264,320
METHANEX CORP	5.13	10/15/2027	13,825,000	14,098,683	12,299,273
METLIFE INC	10.75	8/1/2069	45,500,000	55,803,660	59,927,140
METLIFE INC	9.25	4/8/2068	43,100,000	48,350,124	50,515,355
METLIFE INC	6.40	12/15/2066	8,000,000	10,048,530	8,068,160
METLIFE INC	4.72	12/15/2044	2,500,000	3,033,266	2,391,550
METLIFE INC	4.88	11/13/2043	3,000,000	3,743,345	2,963,160

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Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MGIC INVESTMENT CORP	5.25	8/15/2028	23,037,000	23,777,025	20,634,241
MGIC INVESTMENT CORP	5.75	8/15/2023	1,200,000	1,203,595	1,229,196
MGM RESORTS INTL	4.75	10/15/2028	15,650,000	15,598,077	13,172,136
MGM RESORTS INTL	5.50	4/15/2027	13,564,000	13,631,667	12,241,510
MGM RESORTS INTL	5.75	6/15/2025	15,898,000	15,885,882	15,156,358
MGM RESORTS INTL	6.75	5/1/2025	14,155,000	14,069,010	13,915,356
MICHAELS COS INC/THE	7.88	5/1/2029	22,600,000	22,583,094	14,964,816
MICHAELS COS INC/THE	5.25	5/1/2028	18,890,000	18,851,163	14,876,631
MICRON TECHNOLOGY INC	3.37	11/1/2041	11,000,000	11,011,035	7,981,160
MICRON TECHNOLOGY INC	2.70	4/15/2032	10,000,000	10,000,000	7,985,500
MICROSOFT CORP	3.04	3/17/2062	15,000,000	14,400,914	11,681,100
MICROSOFT CORP	2.68	6/1/2060	89,959,000	85,244,115	64,653,533
MICROSOFT CORP	2.92	3/17/2052	115,500,000	112,004,717	91,186,095
MICROSOFT CORP	2.53	6/1/2050	92,336,000	86,032,561	67,978,687
MICROSOFT CORP	3.70	8/8/2046	5,000,000	5,171,474	4,664,100
MICROSTRATEGY INC	6.13	6/15/2028	8,400,000	8,392,242	6,687,912
MID AMERICA APARTMENTS	2.88	9/15/2051	7,000,000	6,904,004	4,867,870
MIDAMERICAN ENERGY CO	3.65	8/1/2048	46,118,000	45,184,067	38,876,552
MIDAMERICAN ENERGY CO	3.95	8/1/2047	17,976,000	17,283,390	16,004,572
MIDAMERICAN ENERGY CO	4.25	5/1/2046	16,204,000	16,090,031	14,985,945
MIDAMERICAN ENERGY CO	4.40	10/15/2044	49,356,000	50,568,251	46,714,960
MIDAS INT HOLDCO II/FIN	7.88	10/1/2022	2,425,000	2,400,631	2,423,594
MIDAS OPCO HOLDINGS LLC	5.63	8/15/2029	20,759,000	20,935,598	16,651,209
MIDCAP FINANCIAL	5.63	1/15/2030	800,000	609,130	624,056
MIDCAP FINANCIAL ISSR TR	6.50	5/1/2028	18,600,000	19,142,187	15,991,722
MIDWEST GMNG BOR/MWG FIN	4.88	5/1/2029	18,388,000	18,390,291	15,014,170
MILEAGE PLUS HLDINGS LLC	6.50	6/20/2027	47,000,000	50,229,253	46,159,170
MILLENNIUM ESCROW CORP	6.63	8/1/2026	15,405,000	15,524,290	12,644,886
MIRABELA NICKEL	1.00	9/10/2044	4,155	0	0
MISSISSIPPI POWER CO	3.10	7/30/2051	15,500,000	15,427,986	10,987,950
MINITUBISHI UFJ FIN GRP	3.75	7/18/2039	39,948,000	42,688,181	34,718,008
MINITUBISHI UFJ FIN GRP	1.00	10/13/2032	15,000,000	15,000,000	12,386,700
MINITUBISHI UFJ FIN GRP	1.00	7/20/2032	50,000,000	50,000,000	40,719,000
MINITUBISHI UFJ FIN GRP	2.05	7/17/2030	21,300,000	21,309,627	17,388,042
MINITUBISHI UFJ FIN GRP	3.20	7/18/2029	9,400,000	9,447,768	8,483,030
MIWD HLDCO II/MIWD FIN	5.50	2/1/2030	10,272,000	10,121,550	8,505,011
MIZUHO FINANCIAL GROUP	1.00	7/9/2032	50,000,000	50,000,000	39,938,500
MIZUHO FINANCIAL GROUP	2.56	9/13/2031	50,000,000	50,000,000	40,000,000
MIZUHO FINANCIAL GROUP	1.00	9/8/2031	13,800,000	13,434,465	10,951,128
MIZUHO FINANCIAL GROUP	1.00	7/10/2031	4,000,000	3,887,341	3,252,000
MODIVCARE ESCROW ISSUER	5.00	10/1/2029	9,625,000	9,734,127	7,775,460
MODIVCARE INC	5.88	11/15/2025	7,200,000	7,294,835	6,620,112
MOHEGAN GAMING + ENT	8.00	2/1/2026	20,150,000	20,253,631	17,122,664
MOHEGAN GAMING + ENT	7.88	10/15/2024	775,000	781,738	791,996
MOLINA HEALTHCARE INC	3.88	5/15/2032	14,539,000	14,422,354	12,217,412
MOLINA HEALTHCARE INC	3.88	11/15/2030	14,175,000	14,417,617	12,113,105
MOLINA HEALTHCARE INC	4.38	6/15/2028	14,675,000	14,928,467	13,154,377
MOLSON COORS BEVERAGE	4.20	7/15/2046	30,262,000	31,982,553	24,778,828
MOLSON COORS BEVERAGE	5.00	5/1/2042	25,133,000	28,044,923	23,032,887
MONDELEZ INTERNATIONAL	1.88	10/15/2032	1,500,000	1,300,491	1,167,270
MOODY S CORPORATION	3.75	2/25/2052	32,000,000	29,167,012	26,190,080
MOODY S CORPORATION	4.88	12/17/2048	15,729,000	17,488,559	15,406,398
MOODY S CORPORATION	5.25	7/15/2044	16,400,000	18,466,749	16,551,536

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MOODY S CORPORATION	2.75	8/19/2041	21,000,000	20,589,776	15,369,060
MOOG INC	4.25	12/15/2027	14,303,000	14,452,948	12,412,143
MORGAN STANLEY	6.38	7/24/2042	17,000,000	21,235,733	19,481,150
MORGAN STANLEY	1.00	4/22/2042	10,000,000	10,139,373	7,844,000
MORGAN STANLEY	1.00	4/22/2039	2,400,000	2,780,095	2,244,312
MORGAN STANLEY	1.00	4/20/2037	22,000,000	21,981,366	21,342,860
MORGAN STANLEY	1.00	9/16/2036	26,000,000	26,000,000	19,992,180
MORGAN STANLEY	1.00	1/21/2033	42,000,000	41,674,590	36,005,760
MORGAN STANLEY	1.00	10/20/2032	36,500,000	34,926,143	30,223,460
MORGAN STANLEY	1.00	7/21/2032	53,614,000	53,493,501	43,564,592
MORGAN STANLEY	1.00	4/28/2032	200,000,000	200,000,000	158,662,000
MORGAN STANLEY	1.00	2/13/2032	30,000,000	29,297,688	23,620,800
MORGAN STANLEY	1.00	4/1/2031	78,400,000	78,049,806	72,082,528
MOSS CREEK RESOURCES HLD	10.50	5/15/2027	8,200,000	8,187,710	7,886,104
MOSS CREEK RESOURCES HLD	7.50	1/15/2026	13,850,000	13,258,858	12,400,182
MOTOROLA SOLUTIONS INC	2.30	11/15/2030	14,330,000	13,944,885	11,208,353
MOZART DEBT MERGER SUB	5.25	10/1/2029	55,389,000	55,310,238	46,037,675
MOZART DEBT MERGER SUB	3.88	4/1/2029	96,825,000	94,781,209	82,541,376
MPH ACQUISITION HOLDINGS	5.75	11/1/2028	25,665,000	25,069,063	21,307,340
MPH ACQUISITION HOLDINGS	5.50	9/1/2028	20,225,000	20,010,390	18,021,486
MPLX LP	5.50	2/15/2049	24,650,000	25,559,409	22,895,167
MPLX LP	4.70	4/15/2048	4,720,000	4,642,050	3,965,272
MPLX LP	5.20	12/1/2047	1,992,000	2,140,375	1,788,358
MPLX LP	5.20	3/1/2047	3,381,000	3,249,818	3,057,912
MPLX LP	2.65	8/15/2030	22,900,000	22,600,029	19,118,752
MPT OPER PARTNERSP/FINL	3.50	3/15/2031	20,500,000	20,552,073	16,019,315
MPT OPER PARTNERSP/FINL	4.63	8/1/2029	8,326,000	8,754,559	7,350,692
MSCI INC	3.63	11/1/2031	6,500,000	6,345,102	5,393,830
MSCI INC	3.88	2/15/2031	15,000,000	15,059,503	12,816,750
MSCI INC	3.63	9/1/2030	6,500,000	6,313,128	5,420,350
MSCI INC	4.00	11/15/2029	17,000,000	17,441,276	15,082,570
MURPHY OIL CORP	6.38	7/15/2028	11,075,000	11,084,595	10,245,704
MURPHY OIL CORP	5.88	12/1/2027	9,700,000	9,667,221	9,051,943
MURPHY OIL CORP	5.75	8/15/2025	13,384,000	13,463,144	13,261,536
MURPHY OIL USA INC	3.75	2/15/2031	10,150,000	10,112,788	8,655,210
MURPHY OIL USA INC	4.75	9/15/2029	10,025,000	10,180,702	9,053,277
NABORS INDUSTRIES INC	7.38	5/15/2027	15,546,000	15,440,866	14,644,332
NARRAGANSETT ELECTRIC	3.40	4/9/2030	13,200,000	13,200,000	12,387,540
NASDAQ INC	3.95	3/7/2052	30,000,000	29,819,234	24,693,000
NASDAQ INC	3.25	4/28/2050	16,396,000	16,702,474	11,957,931
NASDAQ INC	2.50	12/21/2040	7,750,000	7,119,853	5,345,640
NASDAQ INC	1.65	1/15/2031	3,500,000	3,242,432	2,747,990
NATIONAL AUSTRALIA BANK	1.00	1/12/2037	14,000,000	14,000,000	11,785,340
NATIONAL RETAIL PROP INC	3.00	4/15/2052	10,000,000	9,774,210	6,850,300
NATIONAL RETAIL PROP INC	3.50	4/15/2051	9,500,000	9,366,006	7,150,745
NATIONSTAR MTG HLD INC	5.75	11/15/2031	10,960,000	10,846,946	8,379,578
NATIONSTAR MTG HLD INC	5.13	12/15/2030	13,970,000	14,187,881	10,455,148
NATIONSTAR MTG HLD INC	5.50	8/15/2028	16,881,000	17,110,353	13,571,986
NATIONSTAR MTG HLD INC	6.00	1/15/2027	13,035,000	13,096,908	11,325,199
NATIONWIDE MUTUAL INSURA	9.38	8/15/2039	59,500,000	68,726,684	81,948,755
NATWEST GROUP PLC	1.00	11/28/2035	7,000,000	6,820,940	5,639,270
NATWEST GROUP PLC	1.00	1/27/2030	37,500,000	38,198,765	36,730,125
NATWEST GROUP PLC	1.00	5/18/2029	10,200,000	10,311,972	9,887,676

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NAVIENT CORP	5.63	8/1/2033	7,900,000	7,507,436	5,541,297
NAVIENT CORP	5.50	3/15/2029	15,025,000	14,868,484	11,709,734
NAVIENT CORP	4.88	3/15/2028	8,650,000	8,398,077	6,757,467
NAVIENT CORP	5.00	3/15/2027	12,450,000	11,938,240	10,269,383
NAVIENT CORP	6.75	6/15/2026	775,000	703,422	685,751
NAVIENT CORP	6.75	6/25/2025	4,434,000	4,428,634	4,053,563
NAVIENT CORP	5.88	10/25/2024	4,466,000	4,258,658	4,118,545
NAVIENT CORP	6.13	3/25/2024	27,813,000	27,788,838	26,351,705
NAVIENT CORP	7.25	9/25/2023	980,000	996,694	973,336
NBCUNIVERSAL MEDIA LLC	4.45	1/15/2043	15,819,000	15,667,816	14,684,145
NBN CO LTD	2.63	5/5/2031	10,000,000	9,995,401	8,522,200
NCL CORPORATION LTD	7.75	2/15/2029	12,598,000	12,671,969	9,583,929
NCL CORPORATION LTD	5.88	2/15/2027	20,257,000	19,692,474	17,319,938
NCL CORPORATION LTD	5.88	3/15/2026	30,385,000	30,603,116	23,839,159
NCL CORPORATION LTD	3.63	12/15/2024	12,398,000	12,190,847	10,419,775
NCL FINANCE LTD	6.13	3/15/2028	12,038,000	12,174,749	8,758,488
NCR CORP	5.25	10/1/2030	2,262,000	1,994,449	1,949,754
NCR CORP	6.13	9/1/2029	15,267,000	15,305,531	13,198,627
NCR CORP	5.13	4/15/2029	27,796,000	27,952,590	23,566,283
NCR CORP	5.00	10/1/2028	16,179,000	16,221,523	13,781,434
NCR CORP	5.75	9/1/2027	16,040,000	16,235,802	14,244,162
NESCO HOLDINGS II INC	5.50	4/15/2029	17,945,000	18,277,900	15,088,874
NETAPP INC	2.70	6/22/2030	20,250,000	20,274,889	17,052,930
NETFLIX INC	4.88	6/15/2030	2,000,000	1,903,002	1,835,480
NETFLIX INC	5.38	11/15/2029	3,000,000	3,137,054	2,835,600
NETFLIX INC	6.38	5/15/2029	12,195,000	14,646,403	12,292,194
NEVADA POWER CO	6.75	7/1/2037	26,314,000	29,631,042	30,634,233
NEW ENTERPRISE STONE + L	5.25	7/15/2028	10,950,000	10,989,139	9,134,162
NEW ENTERPRISE STONE + L	9.75	7/15/2028	1,475,000	1,541,997	1,260,535
NEW FORTRESS ENERGY INC	6.50	9/30/2026	28,825,000	28,875,754	26,212,879
NEW FORTRESS ENERGY INC	6.75	9/15/2025	25,000,000	25,034,053	23,628,500
NEW RESIDENTIAL INV CORP	6.25	10/15/2025	8,900,000	8,814,069	7,756,350
NEW YORK LIFE INSURANCE	3.75	5/15/2050	19,050,000	19,142,966	15,583,853
NEW YORK LIFE INSURANCE	6.75	11/15/2039	49,900,000	56,741,784	58,992,279
NEWMONT CORP	2.60	7/15/2032	31,000,000	30,957,644	25,577,170
NEWS CORP	5.13	2/15/2032	11,745,000	11,777,759	10,424,627
NEWS CORP	3.88	5/15/2029	22,581,000	22,699,460	19,562,146
NEXSTAR MEDIA INC	4.75	11/1/2028	22,047,000	22,040,681	19,260,700
NEXSTAR MEDIA INC	5.63	7/15/2027	41,675,000	42,310,675	38,476,444
NEXTERA ENERGY CAPITAL	5.00	7/15/2032	30,000,000	29,977,549	30,745,500
NEXTERA ENERGY CAPITAL	2.25	6/1/2030	5,000,000	4,600,652	4,200,500
NEXTERA ENERGY OPERATING	4.50	9/15/2027	12,739,000	12,272,848	11,798,480
NEXTERA ENERGY OPERATING	3.88	10/15/2026	14,000,000	13,960,200	12,743,220
NEXTERA ENERGY OPERATING	4.25	9/15/2024	48,000	47,504	46,021
NEXTERA ENERGY OPERATING	4.25	7/15/2024	8,477,000	8,545,774	8,118,338
NFP CORP	4.88	8/15/2028	14,665,000	14,748,433	12,572,011
NFP CORP	6.88	8/15/2028	3,718,000	3,751,425	3,091,852
NGL ENRGY OP/FIN CORP	7.50	2/1/2026	40,361,000	40,790,808	36,322,882
NIAGARA MOHAWK POWER	2.76	1/10/2032	25,000,000	25,000,000	21,375,500
NIELSEN CO LUX SARL/THE	5.00	2/1/2025	9,886,000	9,795,334	9,668,607
NIELSEN FINANCE LLC/CO	4.75	7/15/2031	13,803,000	13,809,426	12,454,999
NIELSEN FINANCE LLC/CO	5.88	10/1/2030	17,375,000	17,738,109	15,961,891
NIELSEN FINANCE LLC/CO	4.50	7/15/2029	14,885,000	14,793,121	13,477,326

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NIELSEN FINANCE LLC/CO	5.63	10/1/2028	28,985,000	29,813,603	26,909,094
NIKE INC	3.25	3/27/2040	16,130,000	16,403,842	13,815,184
NIPPON LIFE INSURANCE	1.00	9/16/2051	16,000,000	15,662,120	12,936,320
NIPPON LIFE INSURANCE	1.00	1/21/2051	30,000,000	29,925,220	24,288,600
NISOURCE INC	4.38	5/15/2047	23,048,000	26,230,531	20,280,396
NISOURCE INC	5.65	2/1/2045	18,600,000	18,710,478	18,537,876
NISOURCE INC	4.80	2/15/2044	40,885,000	41,621,870	36,835,341
NISOURCE INC	3.60	5/1/2030	27,300,000	27,133,081	25,017,174
NISSAN MOTOR ACCEPTANCE	2.45	9/15/2028	8,500,000	8,486,172	6,918,150
NMG HLD/CO/NEIMAN MARCUS	7.13	4/1/2026	19,100,000	20,021,090	17,668,264
NMI HOLDINGS	7.38	6/1/2025	950,000	963,674	938,828
NOKIA OF AMERICA CORP	6.45	3/15/2029	2,450,000	2,596,489	2,344,577
NOMURA HOLDINGS INC	2.61	7/14/2031	21,000,000	20,976,703	16,712,640
NOMURA HOLDINGS INC	2.68	7/16/2030	11,000,000	10,725,720	9,009,110
NORDEA BANK ABP	1.00	12/31/2099	30,200,000	30,165,086	24,539,266
NORFOLK SOUTHERN CORP	4.10	5/15/2121	13,000,000	12,966,198	9,849,450
NORFOLK SOUTHERN CORP	3.16	5/15/2055	2,000,000	1,800,784	1,455,580
NORFOLK SOUTHERN CORP	4.55	6/1/2053	15,000,000	14,997,754	14,203,800
NORFOLK SOUTHERN CORP	3.70	3/15/2053	15,000,000	14,912,780	12,345,000
NORFOLK SOUTHERN CORP	3.05	5/15/2050	10,730,000	10,771,121	7,887,623
NORFOLK SOUTHERN CORP	3.40	11/1/2049	11,576,000	11,604,834	9,141,683
NORFOLK SOUTHERN CORP	4.10	5/15/2049	16,914,000	17,420,691	14,947,917
NORFOLK SOUTHERN CORP	3.95	10/1/2042	674,000	734,327	589,433
NORFOLK SOUTHERN CORP	3.00	3/15/2032	2,000,000	1,947,196	1,805,080
NORTHERN OIL AND GAS INC	8.13	3/1/2028	14,900,000	15,130,635	14,025,221
NORTHERN STATES PWR MINN	4.50	6/1/2052	5,000,000	4,870,439	4,913,700
NORTHERN STATES PWR MINN	3.20	4/1/2052	10,000,000	9,964,400	7,963,100
NORTHERN STATES PWR MINN	3.60	9/15/2047	61,900,000	57,996,321	52,178,605
NORTHERN STATES PWR MINN	4.00	8/15/2045	14,900,000	14,026,500	13,087,117
NORTHERN STATES PWR MINN	4.13	5/15/2044	19,600,000	19,113,863	17,747,212
NORTHERN STATES PWR MINN	2.25	4/1/2031	2,000,000	1,762,029	1,751,000
NORTH RIVER MIDSTREAM FIN	5.63	2/15/2026	9,800,000	9,802,981	8,937,502
NORTHROP GRUMMAN CORP	5.25	5/1/2050	19,098,000	19,887,806	20,170,162
NORTHROP GRUMMAN CORP	4.03	10/15/2047	36,400,000	35,607,725	32,312,280
NORTHROP GRUMMAN CORP	4.75	6/1/2043	14,412,000	17,157,898	13,815,055
NORTHROP GRUMMAN CORP	5.15	5/1/2040	42,698,000	44,642,494	43,263,749
NORTHWEST ACQ/DOMINION	7.13	11/1/2022	8,525,000	7,358,321	0
NORTHWESTERN MUTUAL LIFE	3.63	9/30/2059	8,066,000	8,098,715	6,047,564
NORTONLIFELOCK INC	5.00	4/15/2025	7,650,000	7,640,390	7,472,903
NOVA CHEMICALS CORP	4.25	5/15/2029	535,000	502,549	419,665
NOVARTIS CAPITAL CORP	2.20	8/14/2030	2,000,000	1,791,057	1,763,780
NOVELIS CORP	3.88	8/15/2031	17,521,000	16,705,549	13,496,076
NOVELIS CORP	4.75	1/30/2030	39,734,000	39,609,292	33,042,000
NOVELIS CORP	3.25	11/15/2026	18,624,000	18,373,480	15,789,055
NRG ENERGY INC	3.88	2/15/2032	26,316,000	25,980,962	20,892,009
NRG ENERGY INC	3.63	2/15/2031	25,769,000	25,966,545	20,278,141
NRG ENERGY INC	5.25	6/15/2029	17,064,000	17,380,450	15,244,295
NRG ENERGY INC	3.38	2/15/2029	12,040,000	11,671,852	9,730,728
NRG ENERGY INC	5.75	1/15/2028	21,140,000	21,288,378	19,432,311
NRG ENERGY INC	6.63	1/15/2027	503,000	517,504	493,232
NSTAR ELECTRIC CO	4.55	6/1/2052	10,000,000	9,936,860	9,741,200
NSTAR ELECTRIC CO	3.10	6/1/2051	2,000,000	2,083,825	1,537,680
NSTAR ELECTRIC CO	4.40	3/1/2044	13,208,000	15,268,608	12,255,175

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NUSTAR LOGISTICS LP	6.38	10/1/2030	10,996,000	11,116,381	9,587,302
NUSTAR LOGISTICS LP	5.63	4/28/2027	16,494,000	16,290,927	14,705,556
NUSTAR LOGISTICS LP	6.00	6/1/2026	14,387,000	14,641,348	13,321,930
NUSTAR LOGISTICS LP	5.75	10/1/2025	14,669,000	14,934,078	13,717,569
NUTRIEN LTD	3.95	5/13/2050	15,966,000	16,197,481	13,772,112
NUTRIEN LTD	5.00	4/1/2049	7,037,000	8,364,479	6,992,174
NUTRIEN LTD	4.90	6/1/2043	3,630,000	4,283,490	3,498,413
NUTRIEN LTD	4.13	3/15/2035	9,850,000	10,348,895	9,127,897
NVENT FINANCE SARL	2.75	11/15/2031	20,000,000	19,938,173	16,246,400
NVENT FINANCE SARL	4.55	4/15/2028	30,981,000	31,394,185	29,915,254
NVIDIA CORP	3.50	4/1/2050	3,000,000	3,338,404	2,549,490
NVIDIA CORP	3.50	4/1/2040	4,000,000	4,492,727	3,495,160
NVIDIA CORP	2.00	6/15/2031	4,000,000	3,671,206	3,394,480
NVR INC	3.00	5/15/2030	15,300,000	15,419,108	13,132,602
NXP BV/NXP FDG/NXP USA	3.25	11/30/2051	15,000,000	14,819,087	10,508,550
NXP BV/NXP FDG/NXP USA	3.25	5/11/2041	40,500,000	40,718,898	30,578,310
NXP BV/NXP FDG/NXP USA	2.65	2/15/2032	22,000,000	21,886,899	18,080,920
NXP BV/NXP FDG/NXP USA	2.50	5/11/2031	1,000,000	992,669	822,320
NXP BV/NXP FDG/NXP USA	3.40	5/1/2030	4,000,000	4,189,457	3,563,320
NXP BV/NXP FDG/NXP USA	4.30	6/18/2029	63,445,000	65,381,124	60,891,973
NXP BV/NXP FUNDING LLC	5.55	12/1/2028	2,100,000	2,164,655	2,141,538
O REILLY AUTOMOTIVE INC	1.75	3/15/2031	13,400,000	13,268,975	10,598,060
O REILLY AUTOMOTIVE INC	4.20	4/1/2030	18,300,000	18,887,116	17,655,474
OASIS PETROLEUM INC	6.38	6/1/2026	535,000	535,000	495,030
OCCIDENTAL PETROLEUM COR	6.60	3/15/2046	19,463,000	22,261,083	20,659,975
OCCIDENTAL PETROLEUM COR	7.95	6/15/2039	450,000	448,207	508,500
OCCIDENTAL PETROLEUM COR	6.45	9/15/2036	40,985,000	27,918,789	42,689,976
OCCIDENTAL PETROLEUM COR	7.88	9/15/2031	816,000	908,740	895,691
OCCIDENTAL PETROLEUM COR	6.13	1/1/2031	26,579,000	28,245,702	26,968,117
OCCIDENTAL PETROLEUM COR	6.63	9/1/2030	29,722,000	31,561,476	30,620,199
OCCIDENTAL PETROLEUM COR	8.88	7/15/2030	1,150,000	1,309,702	1,321,925
OCCIDENTAL PETROLEUM COR	6.38	9/1/2028	700,000	710,944	709,590
OCCIDENTAL PETROLEUM COR	8.50	7/15/2027	1,275,000	1,347,119	1,403,176
OCCIDENTAL PETROLEUM COR	5.55	3/15/2026	7,575,000	7,545,252	7,534,550
OCCIDENTAL PETROLEUM COR	5.50	12/1/2025	500,000	500,000	493,490
OCCIDENTAL PETROLEUM COR	8.00	7/15/2025	575,000	575,569	606,108
OCCIDENTAL PETROLEUM COR	6.95	7/1/2024	750,000	687,379	773,858
OGLETHORPE POWER CORP	4.55	6/1/2044	9,500,000	9,093,143	8,265,095
OHIO POWER COMPANY	2.90	10/1/2051	46,000,000	40,453,419	32,928,640
OHIO POWER COMPANY	4.00	6/1/2049	2,000,000	2,213,497	1,728,180
OI EUROPEAN GROUP BV	4.75	2/15/2030	2,025,000	1,925,116	1,713,980
OLIN CORP	5.00	2/1/2030	11,325,000	11,058,451	9,804,506
OLIN CORP	5.63	8/1/2029	15,400,000	15,653,484	13,726,328
OLIN CORP	5.13	9/15/2027	10,760,000	10,623,425	9,905,333
OLIN CORP	9.50	6/1/2025	1,450,000	1,445,797	1,572,134
OLYMPUS WTR US HLDG CORP	4.25	10/1/2028	22,809,000	22,235,419	17,888,871
OMNICOM GROUP INC	2.60	8/1/2031	20,000,000	19,968,611	16,748,600
ON SEMICONDUCTOR CORP	3.88	9/1/2028	14,975,000	15,107,338	13,216,037
ONCOR ELECTRIC DELIVERY	4.60	6/1/2052	15,000,000	14,865,069	14,842,050
ONCOR ELECTRIC DELIVERY	2.70	11/15/2051	20,500,000	19,601,635	14,837,490
ONCOR ELECTRIC DELIVERY	3.70	5/15/2050	17,900,000	17,851,189	15,506,233
ONCOR ELECTRIC DELIVERY	3.80	6/1/2049	21,122,000	21,534,792	18,623,690
ONCOR ELECTRIC DELIVERY	3.80	9/30/2047	3,246,000	3,342,696	2,858,460

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ONCOR ELECTRIC DELIVERY	3.75	4/1/2045	42,232,000	40,883,678	36,411,163
ONCOR ELECTRIC DELIVERY	7.50	9/1/2038	17,500,000	18,853,495	22,393,700
ONCOR ELECTRIC DELIVERY	7.00	5/1/2032	23,980,000	25,877,997	28,965,922
ONE GAS INC	4.50	11/1/2048	11,150,000	11,537,839	9,869,757
ONEMAIN FINANCE CORP	4.00	9/15/2030	17,300,000	15,962,730	12,815,494
ONEMAIN FINANCE CORP	5.38	11/15/2029	2,175,000	1,761,143	1,763,642
ONEMAIN FINANCE CORP	6.63	1/15/2028	14,350,000	14,473,533	12,841,098
ONEMAIN FINANCE CORP	7.13	3/15/2026	33,471,000	33,326,557	31,201,666
ONEMAIN FINANCE CORP	6.88	3/15/2025	30,119,000	30,589,244	28,468,178
ONEMAIN FINANCE CORP	6.13	3/15/2024	29,493,000	29,815,253	28,172,598
ONEMAIN FINANCE CORP	8.25	10/1/2023	675,000	690,104	675,250
ONEMAIN FINANCE CORP	5.63	3/15/2023	1,884,000	1,866,093	1,866,177
ONEOK INC	6.35	1/15/2031	6,750,000	8,313,467	7,054,898
ONEOK INC	4.35	3/15/2029	19,700,000	19,868,166	18,524,304
ONEOK PARTNERS LP	6.85	10/15/2037	25,900,000	27,939,098	26,513,312
OPEN TEXT CORP	3.88	12/1/2029	16,150,000	16,046,408	13,594,424
OPEN TEXT CORP	3.88	2/15/2028	20,032,000	19,865,210	17,795,027
OPEN TEXT HOLDINGS INC	4.13	12/1/2031	14,950,000	14,871,889	12,431,673
OPEN TEXT HOLDINGS INC	4.13	2/15/2030	17,850,000	17,820,032	15,219,624
OPTION CARE HEALTH INC	4.38	10/31/2029	9,065,000	9,009,733	7,773,600
ORACLE CORP	3.95	3/25/2051	10,000,000	7,703,471	7,342,500
ORACLE CORP	4.00	7/15/2046	7,517,000	8,253,399	5,577,388
ORACLE CORP	4.13	5/15/2045	41,400,000	44,307,228	31,551,354
ORACLE CORP	4.50	7/8/2044	17,400,000	18,851,378	14,226,936
ORACLE CORP	3.65	3/25/2041	10,000,000	9,936,881	7,451,800
ORACLE CORP	3.60	4/1/2040	135,710,000	140,484,070	101,638,647
ORANGE SA	5.50	2/6/2044	19,276,000	23,696,566	20,279,123
ORANGE SA	5.38	1/13/2042	2,000,000	2,563,493	2,064,040
ORANGE SA	9.00	3/1/2031	1,800,000	2,381,512	2,322,990
ORGANON + CO/ORG	5.13	4/30/2031	47,080,000	47,813,896	40,632,394
ORGANON + CO/ORG	4.13	4/30/2028	49,674,000	49,923,162	43,959,006
OTIS WORLDWIDE CORP	3.11	2/15/2040	4,600,000	4,796,204	3,566,794
OUTFRONT MEDIA CAP LLC/C	4.63	3/15/2030	12,200,000	12,155,715	9,791,720
OUTFRONT MEDIA CAP LLC/C	4.25	1/15/2029	10,738,000	10,663,406	8,565,488
OUTFRONT MEDIA CAP LLC/C	5.00	8/15/2027	20,064,000	20,004,309	17,550,382
OWENS + MINOR INC	6.63	4/1/2030	12,668,000	12,767,286	11,551,949
OWENS + MINOR INC	4.50	3/31/2029	16,355,000	16,097,264	13,349,932
OWENS BROCKWAY	6.63	5/13/2027	11,743,000	11,994,598	10,958,685
OWENS BROCKWAY	6.38	8/15/2025	500,000	514,343	476,775
OWENS BROCKWAY	5.38	1/15/2025	300,000	287,912	283,335
OWENS BROCKWAY	5.88	8/15/2023	7,534,000	7,573,417	7,459,564
OWL ROCK CAPITAL CORP	2.88	6/11/2028	11,000,000	10,906,936	8,657,440
OWL ROCK CAPITAL CORP	2.63	1/15/2027	5,000,000	4,971,702	4,159,700
OWL ROCK CAPITAL CORP	3.40	7/15/2026	13,750,000	13,405,579	12,090,375
OWL ROCK CORE INCOME COR	5.50	3/21/2025	12,000,000	11,996,601	11,514,960
OWL ROCK TECHNOLOGY FINA	2.50	1/15/2027	17,000,000	16,587,425	14,455,610
P+L DEV LLC/PLD FIN CORP	7.75	11/15/2025	1,350,000	1,350,000	960,066
PACIFIC GAS + ELECTRIC	3.30	8/1/2040	23,768,000	23,649,641	16,425,589
PACIFIC GAS + ELECTRIC	4.50	7/1/2040	44,600,000	47,271,653	34,555,188
PACIFIC GAS + ELECTRIC	2.50	2/1/2031	66,560,000	64,349,668	51,158,016
PACIFIC LIFE GF II	2.45	1/11/2032	20,000,000	19,969,689	16,609,600
PACKAGING CORP OF AMERIC	3.05	10/1/2051	16,000,000	15,894,676	11,320,800
PACTIV EVERGREEN GROUP	4.38	10/15/2028	10,200,000	10,022,296	8,671,734

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PACTIV EVERGREEN GROUP	4.00	10/15/2027	20,153,000	19,977,672	17,218,119
PARAMOUNT GLOBAL	5.85	9/1/2043	30,125,000	31,441,925	28,137,353
PARAMOUNT GLOBAL	4.38	3/15/2043	266,000	290,563	206,038
PARAMOUNT GLOBAL	4.85	7/1/2042	6,583,000	6,803,219	5,478,570
PARAMOUNT GLOBAL	5.50	5/15/2033	3,500,000	3,734,290	3,394,685
PARAMOUNT GLOBAL	4.20	5/19/2032	5,000,000	5,534,599	4,431,750
PARAMOUNT GLOBAL	7.88	7/30/2030	21,700,000	24,736,492	24,825,668
PARK INTERMED HOLDINGS	4.88	5/15/2029	17,386,000	17,759,475	14,953,872
PARK INTERMED HOLDINGS	5.88	10/1/2028	17,536,000	17,759,941	16,017,908
PARK INTERMED HOLDINGS	7.50	6/1/2025	15,280,000	15,634,847	15,270,221
PARKER DRILLING CO	1.00	3/26/2024	36,484	36,227	36,119
PARKLAND CORP	4.63	5/1/2030	14,325,000	14,200,348	11,623,162
PARKLAND CORP	4.50	10/1/2029	17,500,000	17,576,952	14,254,450
PARKLAND CORP	5.88	7/15/2027	11,800,000	11,972,062	10,709,444
PARTY CITY HOLDINGS INC	8.75	2/15/2026	12,825,000	13,113,359	8,631,482
PATTERN ENERGY OP LP/PAT	4.50	8/15/2028	14,360,000	14,703,565	12,491,908
PAYSAFE FIN PLC/PAYSAFE	4.00	6/15/2029	875,000	875,000	621,591
PBF HOLDING CO LLC	6.00	2/15/2028	19,370,000	18,834,367	16,416,269
PBF HOLDING CO LLC	7.25	6/15/2025	13,525,000	13,465,826	12,637,895
PBF HOLDING CO LLC	9.25	5/15/2025	19,533,000	19,528,512	20,457,888
PBF LOGISTICS LP/FINANCE	6.88	5/15/2023	7,500,000	7,511,700	7,418,700
PDC ENERGY INC	5.75	5/15/2026	14,625,000	14,501,306	13,656,094
PECO ENERGY CO	4.60	5/15/2052	10,000,000	9,927,951	10,039,900
PECO ENERGY CO	3.00	9/15/2049	6,392,000	6,141,704	4,847,309
PECO ENERGY CO	3.90	3/1/2048	33,098,000	32,825,061	29,683,941
PECO ENERGY CO	3.70	9/15/2047	20,242,000	19,110,848	17,547,587
PECO ENERGY CO	4.15	10/1/2044	24,000,000	23,116,172	21,892,800
PENINSULA PACIFIC ENTERT	8.50	11/15/2027	13,150,000	13,819,981	13,801,714
PENN MUTUAL LIFE INS CO	3.80	4/29/2061	15,000,000	15,000,000	10,927,950
PENNYMAC FIN SVCS INC	5.75	9/15/2031	10,875,000	10,890,241	8,123,081
PENNYMAC FIN SVCS INC	4.25	2/15/2029	14,775,000	14,523,765	10,933,500
PENNYMAC FIN SVCS INC	5.38	10/15/2025	10,400,000	10,606,451	9,135,776
PENSKE AUTOMOTIVE GROUP	3.75	6/15/2029	12,859,000	12,359,986	10,708,718
PENSKE AUTOMOTIVE GROUP	3.50	9/1/2025	8,700,000	8,677,200	8,166,342
PENTAIR FINANCE SARL	5.90	7/15/2032	10,000,000	9,781,300	10,026,100
PEPSICO INC	3.38	7/29/2049	30,100,000	32,721,320	25,748,744
PEPSICO INC	2.63	10/21/2041	26,000,000	25,959,685	20,432,360
PEPSICO INC	1.63	5/1/2030	2,000,000	1,716,367	1,696,040
PERFORMANCE FOOD GROUP I	4.25	8/1/2029	19,430,000	19,276,466	16,231,239
PERFORMANCE FOOD GROUP I	5.50	10/15/2027	21,525,000	22,046,715	19,944,635
PERKINELMER INC	2.55	3/15/2031	14,000,000	13,991,941	11,401,740
PERKINELMER INC	3.30	9/15/2029	5,400,000	5,563,253	4,747,086
PERRIGO FINANCE UNLIMITD	3.90	12/15/2024	1,400,000	1,327,593	1,313,536
PERRIGO FINANCE UNLIMITE	4.40	6/15/2030	15,800,000	14,213,658	14,131,678
PERRIGO FINANCE UNLIMITE	4.38	3/15/2026	10,050,000	9,625,584	9,507,702
PETRA DIAMONDS US TREAS	10.50	3/8/2026	108,657	104,864	108,657
PETRONAS CAPITAL LTD	4.55	4/21/2050	14,576,000	15,498,982	13,831,895
PETRONAS CAPITAL LTD	3.50	4/21/2030	4,500,000	4,455,596	4,242,375
PETSMART INC/PETSMART FI	7.75	2/15/2029	2,000,000	1,806,960	1,804,380
PETSMART INC/PETSMART FI	4.75	2/15/2028	37,521,000	37,537,905	32,419,645
PFIZER INC	2.70	5/28/2050	9,000,000	7,483,891	6,885,270
PFIZER INC	4.00	3/15/2049	10,000,000	9,829,043	9,411,400
PFIZER INC	4.20	9/15/2048	15,045,000	15,493,584	14,658,644

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PFIZER INC	2.55	5/28/2040	6,000,000	5,730,506	4,727,760
PFIZER INC	7.20	3/15/2039	28,700,000	32,344,819	37,594,130
PFIZER INC	4.00	12/15/2036	3,000,000	3,188,765	2,919,990
PFIZER INC	1.75	8/18/2031	8,000,000	6,983,692	6,691,840
PG+E CORP	5.25	7/1/2030	19,050,000	18,935,195	15,660,815
PG+E CORP	5.00	7/1/2028	22,505,000	22,382,204	19,343,273
PG+E WILDFIRE RECOVERY	4.67	12/1/2053	10,000,000	9,999,658	9,964,400
PG+E WILDFIRE RECOVERY	4.45	12/1/2049	15,000,000	14,999,533	15,006,300
PGT INNOVATIONS INC	4.38	10/1/2029	13,100,000	13,076,395	10,331,053
PHILLIPS 66	4.68	2/15/2045	6,825,000	6,438,074	6,282,413
PHILLIPS 66	4.88	11/15/2044	28,124,000	32,352,053	27,244,281
PHILLIPS 66	4.65	11/15/2034	8,456,000	9,889,197	8,204,011
PHILLIPS 66	3.15	12/15/2029	47,200,000	43,258,017	42,286,480
PHILLIPS EDISON GROCERY	2.63	11/15/2031	12,000,000	11,692,932	9,293,400
PHOTO HOLDINGS MERGER SU	8.50	10/1/2026	16,010,000	15,127,104	12,088,991
PHYSICIANS REALTY LP	2.63	11/1/2031	29,800,000	29,764,006	24,037,872
PICASSO FINANCE SUB INC	6.13	6/15/2025	13,453,000	13,618,710	13,212,460
PIEDMONT HEALTHCARE INC	2.72	1/1/2042	12,500,000	12,500,000	9,358,375
PIEDMONT NATURAL GAS CO	5.05	5/15/2052	10,000,000	9,913,289	9,814,900
PIKE CORP	5.50	9/1/2028	13,316,000	13,312,442	10,654,931
PILGRIM S PRIDE CORP	3.50	3/1/2032	8,000,000	7,647,857	6,271,760
PILGRIM S PRIDE CORP	4.25	4/15/2031	12,583,000	12,728,828	10,497,494
PILGRIM S PRIDE CORP	5.88	9/30/2027	18,217,000	19,091,674	17,435,855
PINE STREET TRUST II	5.57	2/15/2049	7,458,000	7,813,595	7,208,381
PIONEER NATURAL RESOURCE	2.15	1/15/2031	23,000,000	22,668,907	18,953,380
PLAINS ALL AMER PIPELINE	4.90	2/15/2045	15,400,000	15,271,233	12,417,482
PLAINS ALL AMER PIPELINE	4.70	6/15/2044	21,500,000	20,731,003	17,025,420
PLAINS ALL AMER PIPELINE	3.80	9/15/2030	51,148,000	52,344,841	45,256,262
PLAINS ALL AMER PIPELINE	3.55	12/15/2029	92,964,000	93,231,162	82,029,574
PLANTRONICS INC	4.75	3/1/2029	16,551,000	16,399,459	16,498,699
PLAYTIKA HOLDING CORP	4.25	3/15/2029	12,300,000	12,127,818	10,223,883
PM GENERAL PURCHASER LLC	9.50	10/1/2028	12,555,000	12,877,238	10,572,063
POST HOLDINGS INC	4.50	9/15/2031	36,002,000	35,025,924	29,558,362
POST HOLDINGS INC	4.63	4/15/2030	35,677,000	35,047,053	30,098,901
POST HOLDINGS INC	5.50	12/15/2029	24,290,000	24,666,378	21,762,140
POST HOLDINGS INC	5.63	1/15/2028	24,603,000	24,254,229	23,349,231
POST HOLDINGS INC	5.75	3/1/2027	10,191,000	10,121,145	9,873,652
POWDERHOUND	1.00	3/31/2028	253,534,842	352,998,860	353,220,551
PPL ELECTRIC UTILITIES	3.00	10/1/2049	8,938,000	8,545,314	6,782,691
PPL ELECTRIC UTILITIES	3.95	6/1/2047	40,644,000	40,575,935	36,538,956
PPL ELECTRIC UTILITIES	4.15	10/1/2045	19,700,000	19,602,314	17,553,094
PPL ELECTRIC UTILITIES	4.13	6/15/2044	31,506,000	30,948,489	28,130,762
PPL ELECTRIC UTILITIES	4.75	7/15/2043	500,000	596,331	490,890
PRA HEALTH SCIENCES INC	2.88	7/15/2026	10,394,000	9,931,847	9,253,051
PRECISION DRILLING CORP	6.88	1/15/2029	1,675,000	1,683,428	1,490,465
PREMIER ENTERTAINMENT SU	5.88	9/1/2031	17,064,000	16,901,639	11,836,785
PREMIER ENTERTAINMENT SU	5.63	9/1/2029	14,425,000	14,331,434	10,293,969
PRESIDIO HOLDING INC	4.88	2/1/2027	10,620,000	10,951,052	9,722,716
PRESTIGE BRANDS INC	3.75	4/1/2031	13,659,000	13,311,214	11,321,945
PRESTIGE BRANDS INC	5.13	1/15/2028	2,965,000	2,945,880	2,758,636
PRIME HEALTHCARE SERVICE	7.25	11/1/2025	17,325,000	17,695,334	14,827,948
PRIME SECSRVC BRW/FINANC	6.25	1/15/2028	24,375,000	23,859,934	20,464,519
PRIME SECSRVC BRW/FINANC	3.38	8/31/2027	25,501,000	25,091,279	21,193,881

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PRIME SECSRVC BRW/FINANC	5.75	4/15/2026	29,847,000	29,755,988	27,983,353
PRIME SECSRVC BRW/FINANC	5.25	4/15/2024	17,761,000	17,794,507	17,394,058
PRIMERICA INC	2.80	11/19/2031	10,000,000	9,957,760	8,411,500
PRIMO WATER HOLDINGS INC	4.38	4/30/2029	20,451,000	19,946,964	16,695,992
PROCTER + GAMBLE CO/THE	2.30	2/1/2032	2,000,000	1,804,561	1,775,700
PROG HOLDINGS INC	6.00	11/15/2029	11,050,000	11,061,922	8,359,657
PROGRESSIVE CORP	4.20	3/15/2048	16,976,000	17,716,765	15,633,368
PROGRESSIVE CORP	3.00	3/15/2032	1,000,000	974,932	901,390
PROGRESSIVE CORP	3.20	3/26/2030	1,000,000	994,298	928,870
PROLOGIS LP	4.38	9/15/2048	11,984,000	13,213,679	11,297,556
PROTECTIVE LIFE CORP	3.40	1/15/2030	17,700,000	17,847,478	16,117,089
PROVIDENT FDG/PFG FIN	6.38	6/15/2025	3,713,000	3,630,538	3,327,702
PRUDENTIAL FINANCIAL INC	3.91	12/7/2047	3,200,000	3,519,254	2,775,392
PRUDENTIAL FINANCIAL INC	4.60	5/15/2044	2,500,000	2,972,236	2,371,050
PRUDENTIAL FINANCIAL INC	3.00	3/10/2040	2,000,000	2,095,420	1,618,540
PTC INC	4.00	2/15/2028	9,250,000	9,373,688	8,548,850
PTC INC	3.63	2/15/2025	8,500,000	8,323,730	8,083,500
PUB SVC NEW HAMP	3.60	7/1/2049	4,520,000	4,555,072	3,786,314
PUBLIC SERVICE ELECTRIC	3.15	1/1/2050	6,338,000	6,370,828	4,932,992
PUBLIC SERVICE ELECTRIC	4.05	5/1/2048	45,036,000	46,073,292	40,943,128
PUBLIC SERVICE ELECTRIC	4.15	11/1/2045	28,660,000	28,630,855	25,517,144
PUBLIC SERVICE ELECTRIC	4.05	5/1/2045	45,786,000	45,238,239	39,992,240
PUBLIC SERVICE ELECTRIC	5.80	5/1/2037	6,392,000	8,219,848	7,155,972
PUBLIC SERVICE ELECTRIC	3.10	3/15/2032	5,000,000	4,990,888	4,601,300
PUBLIC SERVICE ENTERPRIS	2.45	11/15/2031	15,000,000	14,749,147	12,556,650
PUGET SOUND ENERGY INC	2.89	9/15/2051	25,500,000	25,482,394	18,502,800
PUGET SOUND ENERGY INC	4.30	5/20/2045	3,600,000	3,590,698	3,219,552
QATAR ENERGY	3.13	7/12/2041	43,500,000	43,319,592	34,163,595
QORVO INC	3.38	4/1/2031	33,850,000	33,606,668	26,764,857
QUALCOMM INC	4.80	5/20/2045	13,365,000	17,558,701	13,652,080
QUANTA SERVICES INC	3.05	10/1/2041	16,000,000	15,886,227	11,099,840
QUANTA SERVICES INC	2.35	1/15/2032	2,338,000	2,166,689	1,801,710
QUANTA SERVICES INC	2.90	10/1/2030	19,800,000	20,261,849	16,303,320
QUEBECOR F	9.13	8/15/2019	350,000	350,000	0
QUEST DIAGNOSTICS INC	2.80	6/30/2031	1,000,000	1,017,225	858,310
QUEST DIAGNOSTICS INC	2.95	6/30/2030	11,684,000	11,745,324	10,293,721
RACKSPACE TECHNOLOGY	5.38	12/1/2028	9,800,000	9,844,317	6,425,174
RACKSPACE TECHNOLOGY	3.50	2/15/2028	10,500,000	10,239,939	8,226,645
RADIAN GROUP INC	6.63	3/15/2025	3,264,000	3,483,752	3,212,135
RADIATE HOLDCO / FINANCE	4.50	9/15/2026	25,606,000	25,136,119	22,113,598
RAIN CII CARBON LLC/CII	7.25	4/1/2025	10,790,000	10,702,939	10,054,662
RALPH LAUREN CORP	2.95	6/15/2030	2,603,000	2,591,835	2,288,401
RANGE RESOURCES CORP	4.75	2/15/2030	10,825,000	10,704,301	9,727,562
RANGE RESOURCES CORP	8.25	1/15/2029	11,650,000	12,074,377	11,925,406
RANGE RESOURCES CORP	4.88	5/15/2025	18,059,000	17,426,764	17,632,446
RAYTHEON TECH CORP	3.03	3/15/2052	18,500,000	18,299,562	13,844,290
RAYTHEON TECH CORP	2.82	9/1/2051	10,000,000	8,604,286	7,141,300
RAYTHEON TECH CORP	3.13	7/1/2050	29,560,000	29,631,798	22,658,922
RAYTHEON TECH CORP	4.05	5/4/2047	17,866,000	17,427,040	15,858,576
RAYTHEON TECH CORP	4.35	4/15/2047	13,615,000	16,204,152	12,583,800
RAYTHEON TECH CORP	4.50	6/1/2042	46,126,000	50,923,314	43,947,469
RAYTHEON TECH CORP	4.88	10/15/2040	3,000,000	3,737,787	2,972,430
RAYTHEON TECH CORP	4.45	11/16/2038	35,073,000	40,349,478	33,742,330

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REALOGY GROUP/CO ISSUER	5.25	4/15/2030	19,382,000	18,921,175	14,344,812
REALOGY GROUP/CO ISSUER	5.75	1/15/2029	17,550,000	17,740,018	13,410,833
REALOGY GROUP/CO ISSUER	4.88	6/1/2023	300,000	299,259	289,128
REALTY INCOME CORP	4.65	3/15/2047	9,784,000	10,821,617	9,508,776
REALTY INCOME CORP	1.80	3/15/2033	13,500,000	13,319,488	10,314,945
REALTY INCOME CORP	2.85	12/15/2032	16,500,000	17,277,583	14,140,335
REGENERON PHARMACEUTICAL	2.80	9/15/2050	12,692,000	12,391,589	8,599,084
REGENERON PHARMACEUTICAL	1.75	9/15/2030	15,207,000	15,015,193	12,197,839
REINSURANCE GRP OF AMER	3.15	6/15/2030	1,500,000	1,550,719	1,325,415
REINSURANCE GRP OF AMER	3.90	5/15/2029	4,000,000	4,059,522	3,744,160
RELX CAPITAL INC	4.75	5/20/2032	7,000,000	6,939,177	7,098,630
REPUBLIC SERVICES INC	5.70	5/15/2041	1,374,000	1,790,453	1,465,316
REXFORD INDUSTRIAL REALT	2.13	12/1/2030	33,600,000	33,495,867	26,842,032
RHP HOTEL PPTY/RHP FINAN	4.50	2/15/2029	11,314,000	11,236,163	9,589,520
RHP HOTEL PPTY/RHP FINAN	4.75	10/15/2027	19,924,000	19,671,477	17,703,470
RITCHIE BROS AUCTIONEERS	5.38	1/15/2025	11,869,000	11,849,361	11,624,617
RITE AID CORP	8.00	11/15/2026	16,641,000	16,669,764	12,943,703
RITE AID CORP	7.50	7/1/2025	4,246,000	4,128,444	3,441,510
RLJ LODGING TRUST LP	4.00	9/15/2029	12,806,000	12,712,016	10,587,232
RLJ LODGING TRUST LP	3.75	7/1/2026	14,109,000	14,121,115	12,399,977
ROBLOX CORP	3.88	5/1/2030	25,242,000	25,047,818	20,452,835
ROCKCLIFF ENERGY II LLC	5.50	10/15/2029	15,250,000	15,454,756	13,877,195
ROCKETMTGE CO ISSUER INC	4.00	10/15/2033	21,088,000	20,661,067	15,045,655
ROCKETMTGE CO ISSUER INC	3.88	3/1/2031	30,474,000	29,603,750	22,933,818
ROCKETMTGE CO ISSUER INC	3.63	3/1/2029	19,023,000	18,498,874	14,938,762
ROCKETMTGE CO ISSUER INC	2.88	10/15/2026	22,186,000	21,598,857	18,388,201
ROCKIES EXPRESS PIPELINE	6.88	4/15/2040	8,975,000	9,736,518	7,425,556
ROCKIES EXPRESS PIPELINE	4.95	7/15/2029	9,875,000	10,360,432	8,445,890
ROCKIES EXPRESS PIPELINE	3.60	5/15/2025	450,000	429,138	404,280
ROGERS COMMUNICATIONS IN	3.80	3/15/2032	63,000,000	62,851,768	57,696,660
ROLLER BEARING CO OF AME	4.38	10/15/2029	9,550,000	9,713,658	8,170,216
ROYAL CARIBBEAN CRUISES	5.50	4/1/2028	31,536,000	31,373,679	21,915,628
ROYAL CARIBBEAN CRUISES	3.70	3/15/2028	14,544,000	11,347,754	9,258,274
ROYAL CARIBBEAN CRUISES	7.50	10/15/2027	875,000	945,853	677,635
ROYAL CARIBBEAN CRUISES	5.38	7/15/2027	22,255,000	21,712,358	16,164,697
ROYAL CARIBBEAN CRUISES	5.50	8/31/2026	7,777,000	7,363,079	5,715,862
ROYAL CARIBBEAN CRUISES	4.25	7/1/2026	12,330,000	12,232,304	8,756,889
ROYAL CARIBBEAN CRUISES	11.50	6/1/2025	32,250,000	35,325,208	33,123,330
ROYAL CARIBBEAN CRUISES	9.13	6/15/2023	19,921,000	20,003,135	19,775,776
ROYAL CARIBBEAN CRUISES	5.25	11/15/2022	4,935,000	4,842,702	4,901,541
ROYALTY PHARMA PLC	3.35	9/2/2051	22,000,000	21,480,866	14,893,560
ROYALTY PHARMA PLC	3.30	9/2/2040	80,930,000	79,759,226	59,802,414
ROYALTY PHARMA PLC	2.20	9/2/2030	29,800,000	29,431,284	24,049,792
RP ESCROW ISSUER LLC	5.25	12/15/2025	15,980,000	16,309,455	13,846,990
RPM INTERNATIONAL INC	2.95	1/15/2032	5,000,000	4,989,379	4,144,300
RPM INTERNATIONAL INC	4.55	3/1/2029	4,584,000	4,654,153	4,434,607
RYAN SPECIALTY GROUP	4.38	2/1/2030	100,000	100,000	87,023
S+P GLOBAL INC	3.90	3/1/2062	15,000,000	14,733,581	12,749,550
S+P GLOBAL INC	3.70	3/1/2052	23,000,000	22,730,199	19,662,240
S+P GLOBAL INC	2.90	3/1/2032	5,000,000	4,857,257	4,454,750
S+P GLOBAL INC	1.25	8/15/2030	10,175,000	8,324,504	8,069,386
SABINE PASS LIQUEFACTION	4.50	5/15/2030	25,700,000	29,003,217	24,688,448
SABRE GLBL INC	7.38	9/1/2025	19,784,000	20,118,991	18,355,002

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SABRE GLBL INC	9.25	4/15/2025	16,758,000	17,245,447	16,181,357
SAGICOR FINANCIAL CO	5.30	5/13/2028	9,000,000	9,211,835	8,253,540
SALESFORCE INC	2.90	7/15/2051	115,000,000	105,428,970	87,113,650
SALESFORCE INC	2.70	7/15/2041	9,000,000	8,923,848	6,967,260
SALLY HOLDINGS/SALLY CAP	5.63	12/1/2025	11,175,000	10,931,486	10,506,512
SAN DIEGO G + E	3.70	3/15/2052	10,000,000	9,944,869	8,451,100
SAN DIEGO G + E	2.95	8/15/2051	1,500,000	1,478,176	1,112,520
SAN DIEGO G + E	3.75	6/1/2047	16,900,000	15,605,990	14,297,062
SAN DIEGO G + E	3.00	3/15/2032	25,000,000	24,931,417	22,373,250
SAN FRANCISCO CA CITY CNTY P	2.83	11/1/2041	12,255,000	12,289,225	9,502,662
SAN FRANCISCO CITY CNTY CA P	3.30	11/1/2039	10,000,000	10,076,873	8,503,000
SANCHEZ ENERGY CORP	6.13	1/15/2023	2,400,000	2,307,182	18,000
SANCHEZ ENERGY CORP	7.75	6/15/2021	3,400,000	3,400,000	25,500
SANTANDER UK GROUP HLDGS	1.00	3/15/2032	28,500,000	28,202,776	23,719,980
SAUDI ARABIAN OIL CO	2.25	11/24/2030	11,000,000	10,901,850	9,359,130
SBA COMMUNICATIONS CORP	3.13	2/1/2029	37,322,000	35,852,709	30,533,875
SBA COMMUNICATIONS CORP	3.88	2/15/2027	29,001,000	29,024,673	26,517,064
SC GAMES HOLDIN/US FINCO	6.63	3/1/2030	21,238,000	20,768,027	18,062,282
SCHLUMBERGER HLDGS CORP	4.30	5/1/2029	36,100,000	37,362,960	34,776,935
SCIENTIFIC GAMES INTERNA	7.25	11/15/2029	12,775,000	12,815,262	12,091,921
SCIENTIFIC GAMES INTERNA	7.00	5/15/2028	18,665,000	18,837,242	17,621,067
SCIENTIFIC GAMES INTERNA	8.63	7/1/2025	8,800,000	8,585,611	9,029,416
SCIH SALT HOLDINGS INC	4.88	5/1/2028	22,200,000	21,974,006	18,510,138
SCIL IV LLC / SCIL USA H	5.38	11/1/2026	14,125,000	14,198,829	11,444,216
SCRIPPS ESCROW II INC	5.38	1/15/2031	11,124,000	11,322,676	8,880,957
SCRIPPS ESCROW II INC	3.88	1/15/2029	12,822,000	12,683,274	10,640,080
SCRIPPS ESCROW INC	5.88	7/15/2027	12,561,000	12,682,761	10,996,402
SEAGATE HDD CAYMAN	3.38	7/15/2031	10,725,000	10,142,466	8,349,627
SEAGATE HDD CAYMAN	4.13	1/15/2031	17,150,000	16,768,041	14,016,009
SEAGATE HDD CAYMAN	3.13	7/15/2029	10,975,000	10,352,213	8,661,799
SEAGATE HDD CAYMAN	4.09	6/1/2029	9,400,000	9,324,984	8,033,804
SEAGATE HDD CAYMAN	4.88	6/1/2027	7,100,000	6,966,419	6,760,123
SEAWORLD PARKS + ENTERTA	5.25	8/15/2029	15,500,000	15,467,909	13,133,770
SELECT MEDICAL CORP	6.25	8/15/2026	34,943,000	35,800,508	32,689,875
SEMPRA ENERGY	4.00	2/1/2048	1,500,000	1,633,503	1,242,255
SENSATA TECH INC	4.38	2/15/2030	250,000	244,035	213,735
SENSATA TECHNOLOGIES BV	4.00	4/15/2029	24,000,000	24,110,178	20,411,040
SENSATA TECHNOLOGIES BV	5.00	10/1/2025	6,776,000	6,903,205	6,515,531
SENSATA TECHNOLOGIES INC	3.75	2/15/2031	15,097,000	15,185,242	12,117,003
SENTARA HEALTHCARE	2.93	11/1/2051	10,000,000	10,000,000	7,506,200
SERVICE CORP INTL	4.00	5/15/2031	15,014,000	14,951,145	12,822,406
SERVICE CORP INTL	3.38	8/15/2030	18,697,000	18,256,394	15,425,025
SERVICE CORP INTL	5.13	6/1/2029	15,840,000	16,176,178	14,953,435
SERVICE CORP INTL	4.63	12/15/2027	9,620,000	9,449,546	9,048,957
SERVICE PROPERTIES TRUST	4.38	2/15/2030	275,000	187,249	185,323
SERVICE PROPERTIES TRUST	5.50	12/15/2027	725,000	727,823	586,808
SERVICE PROPERTIES TRUST	4.95	2/15/2027	4,650,000	3,813,463	3,423,377
SERVICE PROPERTIES TRUST	4.75	10/1/2026	250,000	192,543	182,145
SERVICE PROPERTIES TRUST	5.25	2/15/2026	1,325,000	1,308,256	1,020,528
SERVICE PROPERTIES TRUST	7.50	9/15/2025	13,825,000	14,406,908	12,773,885
SERVICE PROPERTIES TRUST	4.35	10/1/2024	25,450,000	24,359,256	20,673,290
SERVICE PROPERTIES TRUST	4.50	6/15/2023	7,600,000	7,442,996	7,075,372
SHEA HOMES LP/FNDG CP	4.75	4/1/2029	1,075,000	1,079,954	841,854

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SHEA HOMES LP/FNDG CP	4.75	2/15/2028	3,100,000	2,903,503	2,496,740
SHELL INTERNATIONAL FIN	3.00	11/26/2051	5,000,000	3,943,653	3,730,000
SHELL INTERNATIONAL FIN	3.25	4/6/2050	78,000,000	76,892,001	61,589,580
SHELL INTERNATIONAL FIN	3.75	9/12/2046	13,612,000	14,088,698	11,568,975
SHELL INTERNATIONAL FIN	4.38	5/11/2045	11,800,000	13,179,776	10,983,794
SHELL INTERNATIONAL FIN	4.55	8/12/2043	4,500,000	5,360,554	4,274,100
SHELL INTERNATIONAL FIN	2.88	11/26/2041	38,813,000	36,262,437	30,035,440
SHELL INTERNATIONAL FIN	2.75	4/6/2030	7,239,000	6,825,581	6,536,527
SHERWIN WILLIAMS CO	2.20	3/15/2032	3,000,000	2,660,301	2,421,630
SHIFT4 PAYMENTS LLC/FIN	4.63	11/1/2026	3,388,000	3,443,456	3,008,781
SIEMENS FINANCIERINGSMAT	2.88	3/11/2041	19,869,000	19,715,390	15,435,829
SILGAN HOLDINGS INC	4.13	2/1/2028	11,950,000	12,000,956	10,727,993
SIMMONS FOOD INC/SIMMONS	4.63	3/1/2029	23,353,000	22,867,082	19,737,722
SIMON PROPERTY GROUP LP	3.25	9/13/2049	5,000,000	5,054,303	3,637,050
SIMON PROPERTY GROUP LP	2.65	2/1/2032	10,000,000	9,972,350	8,263,800
SIMON PROPERTY GROUP LP	2.20	2/1/2031	10,000,000	9,970,882	8,120,200
SINCLAIR TELEVISION GROU	4.13	12/1/2030	16,195,000	16,139,440	12,850,894
SINCLAIR TELEVISION GROU	5.50	3/1/2030	12,720,000	12,663,026	9,413,690
SIRIUS XM RADIO INC	3.88	9/1/2031	29,558,000	28,991,242	23,537,331
SIRIUS XM RADIO INC	4.13	7/1/2030	29,450,000	29,115,811	24,593,695
SIRIUS XM RADIO INC	5.50	7/1/2029	33,779,000	34,884,653	30,994,597
SIRIUS XM RADIO INC	4.00	7/15/2028	46,348,000	45,979,811	40,103,534
SIRIUS XM RADIO INC	5.00	8/1/2027	39,115,000	38,788,023	36,285,812
SIRIUS XM RADIO INC	3.13	9/1/2026	5,375,000	4,761,625	4,805,519
SIX FLAGS ENTERTAINMENT	5.50	4/15/2027	9,500,000	9,293,062	8,617,165
SIX FLAGS ENTERTAINMENT	4.88	7/31/2024	23,409,000	23,087,936	22,305,032
SIX FLAGS THEME PARKS	7.00	7/1/2025	17,168,000	17,685,213	17,424,490
SLM CORP	3.13	11/2/2026	11,500,000	11,323,316	9,277,510
SLM CORP	4.20	10/29/2025	8,200,000	8,202,218	7,471,266
SM ENERGY CO	6.75	9/15/2026	1,629,000	1,549,258	1,537,076
SMITHFIELD FOODS INC	3.00	10/15/2030	7,200,000	6,613,077	6,000,408
SOCIETE GENERALE	3.63	3/1/2041	8,220,000	7,350,543	5,631,193
SOCIETE GENERALE	1.00	6/9/2032	12,000,000	12,000,000	9,588,720
SONIC AUTOMOTIVE INC	4.88	11/15/2031	9,950,000	9,871,665	7,504,788
SONIC AUTOMOTIVE INC	4.63	11/15/2029	12,102,000	11,914,817	9,386,311
SOTHEBY S	7.38	10/15/2027	12,800,000	12,980,512	11,843,584
SOTHEBY S/BIDFAIR HLD	5.88	6/1/2029	400,000	400,000	344,908
SOUTHERN CAL EDISON	2.95	2/1/2051	2,000,000	1,647,431	1,360,060
SOUTHERN CAL EDISON	3.65	2/1/2050	17,250,000	18,143,358	13,199,700
SOUTHERN CAL EDISON	4.13	3/1/2048	7,100,000	7,955,605	5,860,056
SOUTHERN CAL EDISON	4.00	4/1/2047	83,400,000	78,756,819	67,646,574
SOUTHERN CAL EDISON	4.65	10/1/2043	3,000,000	3,371,318	2,712,210
SOUTHERN CALIF GAS CO	3.95	2/15/2050	6,500,000	6,551,166	5,593,510
SOUTHERN CO	4.40	7/1/2046	7,500,000	8,664,791	6,538,725
SOUTHERN CO GAS CAPITAL	3.15	9/30/2051	15,000,000	14,921,085	10,633,800
SOUTHERN COPPER CORP	7.50	7/27/2035	11,000,000	15,417,638	13,017,180
SOUTHERN NATURAL GAS	4.80	3/15/2047	38,285,000	41,677,250	34,009,714
SOUTHWEST AIRLINES CO	2.63	2/10/2030	49,646,000	49,908,581	41,876,897
SOUTHWEST GAS CORP	4.15	6/1/2049	12,200,000	12,300,915	10,096,232
SOUTHWESTERN ELEC POWER	3.90	4/1/2045	7,600,000	7,377,087	6,107,132
SOUTHWESTERN ELEC POWER	6.20	3/15/2040	6,100,000	6,346,480	6,587,146
SOUTHWESTERN ENERGY CO	4.75	2/1/2032	28,566,000	28,850,073	24,435,356
SOUTHWESTERN ENERGY CO	5.38	3/15/2030	24,616,000	25,161,954	22,648,935

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SOUTHWESTERN ENERGY CO	5.38	2/1/2029	15,097,000	15,119,217	14,027,227
SOUTHWESTERN ENERGY CO	8.38	9/15/2028	550,000	550,000	580,206
SOUTHWESTERN ENERGY CO	5.95	1/23/2025	5,312,000	5,296,463	5,258,296
SOUTHWESTERN PUBLIC SERV SPANSION INC/OLD	3.40	8/15/2046	10,753,000	9,553,389	8,328,521
SPCM SA	2.25	6/15/2016	3,500,000	0	0
SPECIALTY BUILDING PRODU	3.13	3/15/2027	1,463,000	1,463,785	1,234,465
SPECIALTY BUILDING PRODU	6.38	9/30/2026	12,700,000	12,903,510	10,537,190
SPECTRA ENERGY PARTNERS	4.50	3/15/2045	30,705,000	31,717,979	26,690,935
SPECTRUM BRANDS INC	3.88	3/15/2031	12,738,000	12,592,971	10,278,037
SPECTRUM BRANDS INC	5.50	7/15/2030	400,000	360,216	362,604
SPIRIT AEROSYSTEMS INC	7.50	4/15/2025	23,577,000	23,370,512	22,032,471
SPIRIT AEROSYSTEMS INC	5.50	1/15/2025	10,060,000	10,121,677	9,357,309
SPIRIT LOYALTY KY LTD/IP	8.00	9/20/2025	8,739,998	9,027,896	8,988,826
SPIRIT REALTY LP	2.70	2/15/2032	11,000,000	10,569,638	8,593,640
SPIRIT REALTY LP	3.40	1/15/2030	1,700,000	1,710,440	1,468,307
SPRINT CAPITAL CORP	8.75	3/15/2032	19,695,000	24,445,084	23,739,171
SPRINT CAPITAL CORP	6.88	11/15/2028	53,483,000	54,456,110	56,356,642
SPRINT CORP	7.63	3/1/2026	4,800,000	5,329,216	5,063,184
SPRINT CORP	7.13	6/15/2024	58,517,000	59,896,287	60,194,682
SPRINT CORP	7.88	9/15/2023	73,630,000	74,894,873	76,048,746
SRM ESCROW ISSUER LLC	6.00	11/1/2028	20,050,000	20,637,110	17,142,550
SRS DISTRIBUTION INC	4.63	7/1/2028	22,225,000	21,960,124	19,412,426
SS+C TECHNOLOGIES INC	5.50	9/30/2027	40,110,000	40,504,355	37,714,631
STANDARD INDUSTRIES INC	3.38	1/15/2031	21,550,000	19,931,774	15,818,993
STANDARD INDUSTRIES INC	4.38	7/15/2030	32,025,000	32,007,507	25,330,494
STANDARD INDUSTRIES INC	4.75	1/15/2028	23,785,000	24,364,477	20,336,175
STANDARD INDUSTRIES INC	5.00	2/15/2027	21,204,000	21,221,885	19,243,266
STAPLES INC	7.50	4/15/2026	45,781,000	44,765,365	37,963,436
STARBUCKS CORP	3.50	11/15/2050	6,250,000	6,860,094	4,888,375
STARBUCKS CORP	4.45	8/15/2049	32,160,000	34,375,646	28,951,718
STARBUCKS CORP	4.50	11/15/2048	8,142,000	9,631,159	7,414,757
STARBUCKS CORP	3.75	12/1/2047	2,000,000	2,061,226	1,631,760
STARBUCKS CORP	4.30	6/15/2045	4,000,000	4,623,393	3,527,240
STARWOOD PROPERTY TRUST	4.38	1/15/2027	9,050,000	8,893,950	7,886,442
STARWOOD PROPERTY TRUST	3.75	12/31/2024	575,000	528,367	523,250
STATE STREET CORP	1.00	5/13/2033	22,000,000	22,282,718	21,631,500
STATION CASINOS LLC	4.63	12/1/2031	10,200,000	9,825,514	7,964,568
STATION CASINOS LLC	4.50	2/15/2028	15,640,000	15,090,910	13,219,241
STERICYCLE INC	3.88	1/15/2029	11,450,000	11,581,201	9,449,571
STERICYCLE INC	5.38	7/15/2024	8,005,000	8,122,152	7,737,873
STERIS PLC	3.75	3/15/2051	3,750,000	3,918,930	2,919,300
STERIS PLC	2.70	3/15/2031	28,000,000	27,979,226	23,636,480
STEVENS HOLDING CO INC	6.13	10/1/2026	1,425,000	1,437,821	1,371,420
STIFEL FINANCIAL CORP	4.00	5/15/2030	3,300,000	3,584,238	3,044,712
STORE CAPITAL CORP	2.70	12/1/2031	25,000,000	24,628,663	20,034,000
STORE CAPITAL CORP	2.75	11/18/2030	25,500,000	25,413,747	20,926,830
STORE CAPITAL CORP	4.63	3/15/2029	13,000,000	13,325,510	12,686,440
STORE CAPITAL CORP	4.50	3/15/2028	1,500,000	1,584,255	1,463,310
STRATHCONA RESOURCES	6.88	8/1/2026	9,200,000	9,156,455	8,341,824
STRYKER CORP	4.63	3/15/2046	13,075,000	15,389,976	12,490,025
STRYKER CORP	4.38	5/15/2044	1,000,000	1,156,640	901,170
STRYKER CORP	4.10	4/1/2043	1,000,000	1,114,760	865,400
SUBURBAN PROPANE PARTNRS	5.00	6/1/2031	13,830,000	13,956,511	11,766,564

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SUMITOMO MITSUI FINL GRP	3.05	1/14/2042	35,000,000	35,000,000	26,859,350
SUMITOMO MITSUI FINL GRP	2.93	9/17/2041	20,000,000	20,000,000	14,681,400
SUMITOMO MITSUI FINL GRP	2.30	1/12/2041	2,000,000	1,911,935	1,364,060
SUMITOMO MITSUI FINL GRP	2.14	9/23/2030	25,700,000	25,400,997	20,596,237
SUMITOMO MITSUI FINL GRP	3.20	9/17/2029	35,500,000	35,787,870	31,510,510
SUMITOMO MITSUI FINL GRP	3.04	7/16/2029	37,800,000	37,857,970	33,679,044
SUMMIT MATERIALS LLC/FIN	5.25	1/15/2029	14,440,000	14,930,779	12,741,423
SUMMIT MATERIALS LLC/FIN	6.50	3/15/2027	500,000	486,239	485,885
SUMMIT MID HLDS LLC / FI	8.50	10/15/2026	11,882,000	11,973,565	10,696,414
SUMMIT MID HLDS LLC / FI	5.75	4/15/2025	420,000	367,597	332,346
SUMMIT MIDSTREAM PARTNERS LP	9.50	12/31/2099	19,201	569,444	244,429
SUNCOKE ENERGY INC	4.88	6/30/2029	10,650,000	10,657,957	8,684,436
SUNCOR ENERGY INC	3.75	3/4/2051	29,000,000	28,769,235	23,509,720
SUNCOR ENERGY INC	6.85	6/1/2039	1,000,000	1,339,975	1,136,960
SUNCOR ENERGY INC	6.80	5/15/2038	1,800,000	2,431,223	2,019,654
SUNCOR ENERGY INC	5.95	5/15/2035	2,900,000	3,583,687	3,022,960
SUNCOR ENERGY INC	5.95	12/1/2034	17,200,000	18,144,660	18,029,040
SUNOCO LP/FINANCE CORP	4.50	4/30/2030	16,780,000	16,732,831	13,642,140
SUNOCO LP/FINANCE CORP	4.50	5/15/2029	15,716,000	15,713,687	12,953,442
SUNOCO LP/FINANCE CORP	5.88	3/15/2028	3,236,000	3,391,057	2,974,272
SUNOCO LP/FINANCE CORP	6.00	4/15/2027	17,201,000	17,025,484	16,403,390
SUPERIOR PLUS/GEN PRTNR	4.50	3/15/2029	12,380,000	12,428,830	10,518,172
SUZANO AUSTRIA GMBH	3.13	1/15/2032	15,000,000	14,837,055	11,315,550
SVB FINANCIAL GROUP	1.00	12/31/2099	90,000,000	88,091,578	63,581,700
SVB FINANCIAL GROUP	3.13	6/5/2030	4,030,000	4,060,020	3,468,057
SWITCH LTD	4.13	6/15/2029	12,809,000	12,854,163	12,709,602
SWITCH LTD	3.75	9/15/2028	16,336,000	16,429,788	16,163,165
SYNAPTICS INC	4.00	6/15/2029	1,150,000	1,150,000	934,709
SYNCHRONY FINANCIAL	5.15	3/19/2029	7,204,000	8,011,194	6,746,618
SYNEOS HEALTH INC	3.63	1/15/2029	13,579,000	13,550,827	11,554,100
SYSCO CORPORATION	6.60	4/1/2050	11,200,000	17,412,467	12,910,240
SYSCO CORPORATION	4.45	3/15/2048	18,750,000	19,181,416	16,371,750
SYSCO CORPORATION	4.50	4/1/2046	12,950,000	13,689,389	11,509,183
SYSCO CORPORATION	4.85	10/1/2045	8,741,000	9,685,206	8,101,858
SYSCO CORPORATION	5.38	9/21/2035	2,250,000	2,719,482	2,316,263
T MOBILE USA INC	3.40	10/15/2052	17,500,000	17,417,935	12,923,209
T MOBILE USA INC	4.50	4/15/2050	4,820,000	5,454,854	4,282,281
T MOBILE USA INC	3.00	2/15/2041	60,200,000	59,593,469	44,724,988
T MOBILE USA INC	4.38	4/15/2040	68,665,000	76,443,001	61,481,268
T MOBILE USA INC	2.70	3/15/2032	13,000,000	12,961,923	10,906,826
T MOBILE USA INC	2.25	11/15/2031	46,000,000	46,183,298	37,360,740
T MOBILE USA INC	3.50	4/15/2031	29,884,000	31,260,052	25,872,671
T MOBILE USA INC	2.55	2/15/2031	22,000,000	22,233,564	18,507,500
T MOBILE USA INC	3.88	4/15/2030	26,300,000	26,940,445	24,554,469
TAKEDA PHARMACEUTICAL	3.03	7/9/2040	40,965,000	41,124,755	31,513,555
TALLGRASS NRG PRTNR/FIN	6.00	9/1/2031	9,135,000	9,033,341	7,559,395
TALLGRASS NRG PRTNR/FIN	6.00	12/31/2030	14,440,000	14,601,938	12,082,237
TALLGRASS NRG PRTNR/FIN	5.50	1/15/2028	15,271,000	14,727,249	12,984,473
TALLGRASS NRG PRTNR/FIN	7.50	10/1/2025	13,229,000	13,491,559	12,850,783
TALOS PRODUCTION INC	12.00	1/15/2026	11,700,000	11,464,265	12,178,179
TAP ROCK RESOURCES LLC	7.00	10/1/2026	10,375,000	10,560,206	9,930,120
TARGA RESOURCES PARTNERS	4.88	2/1/2031	15,493,000	15,680,494	14,133,179
TARGA RESOURCES PARTNERS	5.50	3/1/2030	21,001,000	22,036,688	19,996,312

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TARGA RESOURCES PARTNERS	5.00	1/15/2028	6,893,000	7,101,686	6,585,228
TARGET CORP	2.95	1/15/2052	10,000,000	7,999,141	7,563,900
TARGET CORP	4.00	7/1/2042	1,000,000	1,196,806	924,750
TASEKO MINES LTD	7.00	2/15/2026	1,075,000	1,075,000	923,178
TAYLOR MORR COMM/HLDGS	5.63	3/1/2024	905,000	899,221	883,063
TAYLOR MORR COMM/HLDGS	5.88	4/15/2023	2,118,000	2,136,504	2,110,672
TAYLOR MORRISON COMM	5.13	8/1/2030	9,650,000	9,980,532	8,010,369
TAYLOR MORRISON COMM	5.75	1/15/2028	2,575,000	2,343,189	2,313,174
TAYLOR MORRISON COMM	5.88	6/15/2027	10,909,000	10,807,997	10,077,516
TD SYNEX CORP	2.65	8/9/2031	10,500,000	10,423,189	8,454,390
TEACHERS INSUR + ANNUITY	4.27	5/15/2047	39,948,000	41,494,764	35,434,675
TEACHERS INSUR + ANNUITY	4.90	9/15/2044	28,398,000	29,863,140	27,616,487
TEACHERS INSUR + ANNUITY	6.85	12/16/2039	6,202,000	7,871,526	7,323,446
TEGNA INC	5.00	9/15/2029	21,550,000	21,596,495	20,380,051
TEGNA INC	4.63	3/15/2028	19,855,000	19,960,755	18,569,786
TEGNA INC	4.75	3/15/2026	9,200,000	9,255,000	8,912,684
TEINE ENERGY LTD	6.88	4/15/2029	1,175,000	1,175,000	1,101,821
TELEFLEX INC	4.25	6/1/2028	11,116,000	11,411,668	10,061,759
TELEFLEX INC	4.63	11/15/2027	9,620,000	9,403,778	9,012,208
TELEFONICA EMISIONES SAU	4.90	3/6/2048	11,000,000	12,862,870	9,406,980
TELEFONICA EMISIONES SAU	5.21	3/8/2047	20,000,000	24,139,537	17,835,200
TELEFONICA EUROPE BV	8.25	9/15/2030	3,100,000	3,237,560	3,707,600
TELESAT CANADA/TELESAT L	4.88	6/1/2027	775,000	480,641	453,654
TELESAT CANADA/TELESAT L	5.63	12/6/2026	12,620,000	12,411,833	7,857,969
TELUS CORP	4.30	6/15/2049	7,612,000	7,744,165	6,813,044
TEMPO ACQUISITION LLC/FI	5.75	6/1/2025	2,068,000	2,074,416	1,974,092
TEMPUR SEALY INTL INC	3.88	10/15/2031	16,208,000	15,929,533	12,150,489
TEMPUR SEALY INTL INC	4.00	4/15/2029	19,008,000	18,642,375	15,335,464
TENET HEALTHCARE CORP	6.13	6/15/2030	14,578,000	14,169,294	13,697,635
TENET HEALTHCARE CORP	4.38	1/15/2030	23,164,000	23,033,142	19,679,671
TENET HEALTHCARE CORP	4.25	6/1/2029	3,021,000	2,660,279	2,552,866
TENET HEALTHCARE CORP	6.13	10/1/2028	57,171,000	57,035,903	49,195,074
TENET HEALTHCARE CORP	4.63	6/15/2028	4,132,000	3,690,351	3,606,451
TENET HEALTHCARE CORP	5.13	11/1/2027	32,285,000	32,396,722	29,169,175
TENET HEALTHCARE CORP	6.25	2/1/2027	32,872,000	33,207,692	30,381,289
TENET HEALTHCARE CORP	4.88	1/1/2026	26,198,000	26,275,457	24,167,917
TENET HEALTHCARE CORP	4.63	9/1/2024	775,000	775,000	744,000
TENET HEALTHCARE CORP	4.63	7/15/2024	1,430,000	1,411,047	1,373,958
TENET HEALTHCARE CORP	6.75	6/15/2023	28,155,000	28,143,982	29,137,046
TENNECO INC	5.13	4/15/2029	15,300,000	15,211,744	14,391,180
TENNECO INC	7.88	1/15/2029	12,600,000	13,409,507	12,203,478
TENNECO INC	5.00	7/15/2026	11,240,000	10,557,273	10,507,377
TENNESSEE GAS PIPELINE	2.90	3/1/2030	23,468,000	23,502,787	20,318,594
TEREX CORP	5.00	5/15/2029	14,800,000	15,117,997	12,729,332
TERRAFORM POWER OPERATIN	4.75	1/15/2030	17,838,000	17,907,919	15,286,631
TERRAFORM POWER OPERATIN	5.00	1/31/2028	15,020,000	14,587,282	13,636,207
TEXAS COHLD TCEH	11.50	10/1/2020	4,650,000	4,650,000	0
TEXAS INSTRUMENTS INC	4.15	5/15/2048	7,800,000	7,909,085	7,524,348
TEXAS INSTRUMENTS INC	1.90	9/15/2031	3,000,000	2,638,511	2,547,150
TEXTRON INC	2.45	3/15/2031	11,400,000	11,363,377	9,367,266
THERMO FISHER SCIENTIFIC	2.80	10/15/2041	11,200,000	11,143,858	8,784,048
THOR INDUSTRIES	4.00	10/15/2029	9,550,000	9,363,694	7,562,168
TIME WARNER CABLE LLC	4.50	9/15/2042	42,500,000	37,517,831	33,326,375

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TIME WARNER CABLE LLC	5.50	9/1/2041	81,386,000	83,423,575	71,595,264
TIME WARNER CABLE LLC	6.75	6/15/2039	10,162,000	11,138,821	10,176,024
TIMKEN CO	4.13	4/1/2032	11,000,000	10,748,969	9,966,330
TITAN ACQ/CO BORROWER	7.75	4/15/2026	2,800,000	2,752,894	2,585,436
TMS INTERNATIONAL CORP	6.25	4/15/2029	700,000	700,000	511,497
TOPAZ SOLAR FARMS LLC	5.75	9/30/2039	9,720,537	11,007,142	8,818,860
TOPBUILD CORP	4.13	2/15/2032	10,225,000	10,129,184	8,019,468
TOTALENERGIES CAP INTL	3.13	5/29/2050	50,400,000	50,400,000	38,583,216
TOTALENERGIES CAP INTL	3.46	7/12/2049	5,000,000	4,744,209	4,033,850
TOTALENERGIES CAP INTL	2.99	6/29/2041	3,000,000	3,096,263	2,370,810
TOTALENERGIES CAP INTL	2.83	1/10/2030	2,000,000	1,862,717	1,812,800
TOWNSQUARE MEDIA INC	6.88	2/1/2026	9,300,000	9,610,777	8,395,668
TRACTOR SUPPLY CO	1.75	11/1/2030	12,800,000	12,573,660	10,050,816
TRANSCANADA PIPELINES	4.63	3/1/2034	3,950,000	4,372,824	3,792,000
TRANSCONT GAS PIPE LINE	3.95	5/15/2050	30,504,000	30,818,097	25,334,182
TRANSCONT GAS PIPE LINE	4.60	3/15/2048	1,596,000	1,738,506	1,457,451
TRANSCONT GAS PIPE LINE	4.45	8/1/2042	9,630,000	9,933,035	8,647,259
TRANSCONT GAS PIPE LINE	5.40	8/15/2041	18,188,000	19,339,255	18,060,502
TRANSCONT GAS PIPE LINE	3.25	5/15/2030	22,300,000	22,423,984	20,026,738
TRANSDIGM INC	4.88	5/1/2029	2,535,000	2,085,350	2,060,702
TRANSDIGM INC	4.63	1/15/2029	26,615,000	25,746,140	21,426,938
TRANSDIGM INC	5.50	11/15/2027	59,727,000	58,716,450	50,860,527
TRANSDIGM INC	7.50	3/15/2027	2,866,000	2,754,844	2,704,272
TRANSDIGM INC	6.38	6/15/2026	26,635,000	26,500,387	24,942,079
TRANSDIGM INC	6.25	3/15/2026	95,400,000	96,613,003	92,185,974
TRANSDIGM INC	8.00	12/15/2025	18,012,000	18,474,507	18,246,336
TRANSFORM SR HOLDING LLC	1.00	2/12/2024	64,761,905	64,761,905	56,990,476
TRANSMONTAIGE PARTNERS	6.13	2/15/2026	2,315,000	2,290,420	2,045,997
TRANSOCEAN POSEIDON LTD	6.88	2/1/2027	10,345,313	10,089,860	9,225,950
TRANSOCEAN SENTRY LTD	5.38	5/15/2023	4,475,852	4,365,058	4,256,267
TRAVEL + LEISURE CO	4.63	3/1/2030	975,000	793,360	755,703
TRAVEL + LEISURE CO	4.50	12/1/2029	12,500,000	12,354,758	9,900,375
TRAVEL + LEISURE CO	6.63	7/31/2026	12,750,000	13,099,015	12,177,653
TRAVELERS COS INC	3.05	6/8/2051	20,000,000	16,470,572	15,256,400
TRAVELERS COS INC	4.10	3/4/2049	11,984,000	12,554,269	10,850,553
TRAVELERS COS INC	4.05	3/7/2048	10,884,000	11,299,014	9,833,150
TRAVELERS COS INC	3.75	5/15/2046	12,800,000	12,531,394	11,029,504
TREEHOUSE FOODS INC	4.00	9/1/2028	10,220,000	10,273,006	8,344,017
TRI POINTE GROUP / HOMES	5.88	6/15/2024	1,469,000	1,466,379	1,432,716
TRINET GROUP INC	3.50	3/1/2029	9,650,000	9,523,552	7,949,284
TRINITY HEALTH CORP	2.63	12/1/2040	4,000,000	4,000,000	2,940,480
TRINSEO OP / TRINSEO FIN	5.13	4/1/2029	2,325,000	1,842,333	1,678,139
TRINSEO OP / TRINSEO FIN	5.38	9/1/2025	12,685,000	12,217,182	10,822,715
TRIPADVISOR INC	7.00	7/15/2025	10,150,000	10,342,044	9,880,010
TRITON CONTAINER/TAL INT	3.25	3/15/2032	25,000,000	24,904,396	20,386,750
TRIUMPH GROUP INC	8.88	6/1/2024	10,526,000	10,745,505	10,591,261
TRONOX INC	4.63	3/15/2029	20,500,000	20,364,388	16,568,510
TSMC ARIZONA CORP	4.50	4/22/2052	39,000,000	38,904,756	38,492,610
TSMC ARIZONA CORP	3.25	10/25/2051	10,000,000	9,882,283	8,066,100
TSMC ARIZONA CORP	3.13	10/25/2041	38,000,000	36,129,280	31,106,800
TSMC ARIZONA CORP	4.25	4/22/2032	24,000,000	23,943,610	23,712,240
TSMC ARIZONA CORP	2.50	10/25/2031	16,215,000	15,189,429	13,937,765
TSMC GLOBAL LTD	2.25	4/23/2031	27,112,000	23,480,800	22,972,269

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TTM TECHNOLOGIES INC	4.00	3/1/2029	11,300,000	11,256,265	9,511,549
TUTOR PERINI CORP	6.88	5/1/2025	9,000,000	8,892,518	7,359,570
TWILIO INC	3.88	3/15/2031	11,356,000	11,449,472	9,326,115
TWILIO INC	3.63	3/15/2029	8,256,000	8,252,722	6,936,031
TWITTER INC	5.00	3/1/2030	21,350,000	21,278,354	20,256,880
TWITTER INC	3.88	12/15/2027	12,050,000	12,001,690	11,369,537
TYCO ELECTRONICS GROUP S	7.13	10/1/2037	15,080,000	17,089,162	18,786,815
TYSON FOODS INC	5.10	9/28/2048	31,774,000	33,350,439	32,008,492
TYSON FOODS INC	4.55	6/2/2047	13,608,000	14,554,297	12,423,151
TYSON FOODS INC	5.15	8/15/2044	1,400,000	1,665,539	1,386,182
TYSON FOODS INC	4.88	8/15/2034	3,400,000	3,924,251	3,426,486
UBER TECHNOLOGIES INC	4.50	8/15/2029	42,622,000	42,252,072	35,061,710
UBER TECHNOLOGIES INC	6.25	1/15/2028	11,761,000	11,933,065	10,873,397
UBER TECHNOLOGIES INC	7.50	9/15/2027	28,981,000	29,255,576	28,075,923
UBER TECHNOLOGIES INC	8.00	11/1/2026	27,825,000	28,741,024	27,691,162
UBER TECHNOLOGIES INC	7.50	5/15/2025	21,979,000	22,351,188	21,913,283
UBS GROUP AG	1.00	12/31/2099	49,000,000	48,337,966	35,938,070
UDR INC	3.00	8/15/2031	7,266,000	7,280,785	6,207,562
UDR INC	3.20	1/15/2030	23,000,000	23,574,816	20,682,520
UDR INC	4.40	1/26/2029	500,000	502,550	487,895
UNDER ARMOUR INC	3.25	6/15/2026	10,300,000	9,980,280	8,959,043
UNIFRAX ESCROW ISS CORP	5.25	9/30/2028	19,584,000	19,005,984	15,648,204
UNION PACIFIC CORP	4.10	9/15/2067	11,600,000	11,083,470	9,879,372
UNION PACIFIC CORP	3.84	3/20/2060	4,725,000	4,835,844	3,949,250
UNION PACIFIC CORP	3.95	8/15/2059	13,800,000	13,726,175	11,771,814
UNION PACIFIC CORP	3.50	2/14/2053	34,000,000	33,328,032	27,784,120
UNION PACIFIC CORP	2.95	3/10/2052	26,000,000	25,988,596	19,220,760
UNION PACIFIC CORP	3.80	10/1/2051	3,000,000	3,068,377	2,576,100
UNION PACIFIC CORP	3.25	2/5/2050	12,000,000	10,291,010	9,432,120
UNION PACIFIC CORP	4.00	4/15/2047	5,292,000	5,324,436	4,732,371
UNION PACIFIC CORP	4.05	3/1/2046	14,500,000	15,218,732	13,164,695
UNION PACIFIC CORP	3.20	5/20/2041	44,500,000	44,916,491	36,400,555
UNION PACIFIC CORP	3.55	8/15/2039	17,694,000	18,351,163	15,274,169
UNION PACIFIC CORP	3.60	9/15/2037	1,200,000	1,271,228	1,073,028
UNION PACIFIC CORP	2.80	2/14/2032	3,000,000	2,891,155	2,667,840
UNITED AIR 2014 2 A PTT	3.75	3/3/2028	2,449,321	2,402,730	2,300,084
UNITED AIR 2018 1 AA PTT	3.50	9/1/2031	13,342,339	13,253,208	12,002,368
UNITED AIR 2019 1 AA PTT	4.15	2/25/2033	1,592,664	1,676,186	1,483,312
UNITED AIR 2019 2 AA PTT	2.70	11/1/2033	11,375,642	11,260,983	9,569,304
UNITED AIR 2020 1 A PTT	5.88	4/15/2029	25,955,697	27,267,193	25,509,259
UNITED AIR 2020 1 B PTT	4.88	7/15/2027	41,728,250	42,420,891	39,488,695
UNITED AIRLINES HOLDINGS	4.88	1/15/2025	740,000	727,139	687,090
UNITED AIRLINES INC	4.63	4/15/2029	42,451,000	42,973,992	35,998,023
UNITED AIRLINES INC	4.38	4/15/2026	51,018,000	51,704,378	45,248,885
UNITED NATURAL FOODS INC	6.75	10/15/2028	8,725,000	8,868,144	8,170,003
UNITED PARCEL SERVICE	5.30	4/1/2050	10,000,000	11,361,276	10,988,300
UNITED PARCEL SERVICE	3.75	11/15/2047	11,702,000	10,722,598	10,435,961
UNITED PARCEL SERVICE	3.40	11/15/2046	27,327,000	26,266,849	22,678,131
UNITED RENTALS NORTH AM	3.75	1/15/2032	15,000,000	15,031,076	12,334,500
UNITED RENTALS NORTH AM	3.88	2/15/2031	21,341,000	21,684,877	18,025,889
UNITED RENTALS NORTH AM	4.00	7/15/2030	15,550,000	15,737,782	13,283,121
UNITED RENTALS NORTH AM	5.25	1/15/2030	1,731,000	1,677,041	1,606,628
UNITED RENTALS NORTH AM	4.88	1/15/2028	37,845,000	36,960,902	35,832,403

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UNITED RENTALS NORTH AM	5.50	5/15/2027	14,719,000	14,519,925	14,441,841
UNITED STATES STEEL CORP	6.88	3/1/2029	16,358,000	16,472,513	14,150,651
UNITED WHOLESALE MTGE LL	5.50	4/15/2029	16,943,000	16,615,979	12,972,239
UNITED WHOLESALE MTGE LL	5.75	6/15/2027	9,275,000	9,167,170	7,435,026
UNITED WHOLESALE MTGE LL	5.50	11/15/2025	13,800,000	13,987,553	11,847,438
UNITEDHEALTH GROUP INC	4.75	5/15/2052	20,000,000	19,820,690	20,003,600
UNITEDHEALTH GROUP INC	3.25	5/15/2051	50,000,000	43,956,282	39,332,500
UNITEDHEALTH GROUP INC	2.90	5/15/2050	10,000,000	8,635,103	7,430,900
UNITEDHEALTH GROUP INC	3.70	8/15/2049	3,000,000	3,028,207	2,563,320
UNITEDHEALTH GROUP INC	4.45	12/15/2048	9,200,000	9,283,883	8,812,680
UNITEDHEALTH GROUP INC	4.25	6/15/2048	10,800,000	11,181,013	10,101,672
UNITEDHEALTH GROUP INC	3.75	10/15/2047	26,000,000	25,885,162	22,561,500
UNITEDHEALTH GROUP INC	4.20	1/15/2047	4,900,000	5,234,156	4,581,843
UNITEDHEALTH GROUP INC	4.75	7/15/2045	18,060,000	20,156,648	18,207,550
UNITEDHEALTH GROUP INC	2.75	5/15/2040	7,000,000	7,333,190	5,451,180
UNITEDHEALTH GROUP INC	3.50	8/15/2039	3,500,000	3,891,603	3,052,770
UNITI GROUP/CSL CAPITAL	6.50	2/15/2029	22,875,000	22,685,039	16,747,474
UNITI GROUP/CSL CAPITAL	4.75	4/15/2028	17,787,000	17,155,475	14,658,978
UNITI GRP/UNITI HLD/CSL	6.00	1/15/2030	12,775,000	12,519,827	8,850,520
UNITI GRP/UNITI HLD/CSL	7.88	2/15/2025	39,825,000	40,584,246	38,429,930
UNITYPOINT HEALTH	3.67	2/15/2050	9,630,000	9,733,496	7,873,488
UNIV OF CALIFORNIA CA RGTS MED	4.56	5/15/2053	20,000,000	20,000,000	19,879,840
UNIV OF MICHIGAN MI	3.50	4/1/2052	5,000,000	5,000,000	4,478,960
UNIVAR SOLUTIONS USA INC	5.13	12/1/2027	11,150,000	11,256,351	10,404,734
UNIVERSAL HEALTH SVCS	2.65	10/15/2030	35,399,000	34,468,450	28,210,525
UNIVISION COMMUNICATIONS	7.38	6/30/2030	13,680,000	13,532,293	13,399,697
UNIVISION COMMUNICATIONS	4.50	5/1/2029	25,211,000	25,215,333	21,785,581
UNIVISION COMMUNICATIONS	6.63	6/1/2027	31,600,000	31,582,904	30,134,392
UNIVISION COMMUNICATIONS	5.13	2/15/2025	29,457,000	28,582,379	27,785,021
URBAN ONE INC	7.38	2/1/2028	14,794,000	15,141,292	12,674,907
US ACUTE CARE SOLUTIONS	6.38	3/1/2026	13,200,000	13,506,449	11,843,700
US CELLULAR CORP	6.70	12/15/2033	10,600,000	10,980,206	10,157,874
US FOODS INC	4.63	6/1/2030	13,879,000	13,815,806	11,832,541
US FOODS INC	4.75	2/15/2029	25,958,000	25,732,258	22,681,841
US FOODS INC	6.25	4/15/2025	20,599,000	20,917,694	20,539,469
USA COM PART/USA COM FIN	6.88	9/1/2027	16,095,000	16,166,701	14,284,313
USA COM PART/USA COM FIN	6.88	4/1/2026	17,571,000	17,658,609	15,984,514
USI INC/NY	6.88	5/1/2025	2,549,000	2,561,819	2,461,748
UTAH ACQUISITION SUB	5.25	6/15/2046	8,437,000	9,381,506	6,797,100
VAIL RESORTS INC	6.25	5/15/2025	15,280,000	15,598,161	15,279,236
VALE OVERSEAS LIMITED	3.75	7/8/2030	32,500,000	33,420,911	28,433,600
VALERO ENERGY CORP	6.63	6/15/2037	2,808,000	3,306,116	3,050,415
VALERO ENERGY CORP	4.00	4/1/2029	7,600,000	7,973,043	7,173,260
VALERO ENERGY CORP	4.35	6/1/2028	6,200,000	6,390,108	6,030,492
VALVOLINE INC	3.63	6/15/2031	10,150,000	10,249,854	8,151,364
VALVOLINE INC	4.25	2/15/2030	12,150,000	12,099,379	10,139,418
VENTAS REALTY LP	4.88	4/15/2049	5,092,000	5,377,477	4,737,240
VENTAS REALTY LP	3.00	1/15/2030	23,300,000	23,344,837	20,422,217
VENTURE GLOBAL CALCASIEU	3.88	11/1/2033	25,877,000	25,870,191	21,343,350
VENTURE GLOBAL CALCASIEU	4.13	8/15/2031	31,668,000	32,081,595	27,199,012
VENTURE GLOBAL CALCASIEU	3.88	8/15/2029	31,207,000	31,312,063	27,359,801
VERICAST CORP	11.00	9/15/2026	21,225,100	21,924,823	20,360,389
VERISIGN INC	2.70	6/15/2031	13,000,000	13,026,177	10,470,330

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VERISK ANALYTICS INC	3.63	5/15/2050	4,600,000	4,570,167	3,563,988
VERITAS US INC/BERMUDA L	7.50	9/1/2025	33,685,000	33,455,210	25,327,415
VERIZON COMMUNICATIONS	2.99	10/30/2056	55,603,000	49,436,365	38,621,288
VERIZON COMMUNICATIONS	3.88	3/1/2052	10,000,000	10,163,190	8,440,600
VERIZON COMMUNICATIONS	4.00	3/22/2050	15,230,000	15,502,633	13,148,973
VERIZON COMMUNICATIONS	2.85	9/3/2041	11,000,000	10,947,594	8,246,150
VERIZON COMMUNICATIONS	3.40	3/22/2041	34,373,000	34,670,475	27,974,466
VERIZON COMMUNICATIONS	2.65	11/20/2040	145,860,000	145,504,950	106,963,514
VERIZON COMMUNICATIONS	4.27	1/15/2036	4,000,000	4,536,326	3,769,120
VERIZON COMMUNICATIONS	4.40	11/1/2034	2,000,000	2,296,653	1,919,340
VERIZON COMMUNICATIONS	2.36	3/15/2032	5,000,000	4,524,031	4,147,750
VERIZON COMMUNICATIONS	2.55	3/21/2031	26,000,000	25,926,980	22,235,460
VERSCEND ESCROW CORP	9.75	8/15/2026	4,773,000	4,866,298	4,640,836
VERTIV GROUP CORPORATION	4.13	11/15/2028	15,200,000	15,060,319	12,376,296
VIASAT INC	5.63	4/15/2027	11,000,000	11,093,347	9,556,910
VIASAT INC	5.63	9/15/2025	12,100,000	11,814,898	9,817,577
VIATRIS INC	4.00	6/22/2050	2,698,000	2,863,528	1,797,704
VIATRIS INC	3.85	6/22/2040	76,862,000	81,538,594	54,127,758
VIATRIS INC	2.70	6/22/2030	26,400,000	26,475,803	21,215,832
VICI PROPERTIES / NOTE	3.88	2/15/2029	3,000,000	2,680,739	2,582,250
VICI PROPERTIES LP	5.63	5/15/2052	5,000,000	4,969,128	4,548,200
VICI PROPERTIES LP	5.13	5/15/2032	10,000,000	9,916,276	9,435,000
VICTORIA S SECRET + CO	4.63	7/15/2029	11,525,000	11,432,668	8,687,660
VIDEOTRON LTD	3.63	6/15/2029	16,188,000	15,476,239	13,362,870
VIDEOTRON LTD	5.38	6/15/2024	10,875,000	10,997,832	10,874,456
VIDEOTRON LTD / LTEE	5.13	4/15/2027	12,585,000	12,483,180	11,712,230
VIKING CRUISES LTD	13.00	5/15/2025	12,025,000	12,583,525	12,336,929
VIKING OCEAN LTDISES SHI	5.63	2/15/2029	675,000	543,075	538,812
VIRGINIA ELEC + POWER CO	2.95	11/15/2051	15,000,000	14,612,651	11,138,250
VIRGINIA ELEC + POWER CO	2.45	12/15/2050	1,750,000	1,563,577	1,174,740
VIRGINIA ELEC + POWER CO	6.00	1/15/2036	43,400,000	46,905,294	47,858,048
VISA INC	2.00	8/15/2050	5,000,000	3,895,215	3,319,200
VISA INC	4.30	12/14/2045	15,700,000	17,723,236	15,504,535
VISA INC	2.70	4/15/2040	3,000,000	2,730,322	2,421,930
VISA INC	4.15	12/14/2035	5,000,000	5,455,788	4,977,400
VISA INC	1.10	2/15/2031	2,000,000	1,624,528	1,598,800
VISA INC	2.05	4/15/2030	2,000,000	1,775,617	1,753,140
VISTRA CORP	1.00	12/31/2099	1,425,000	1,425,000	1,296,750
VISTRA CORP	5.00	7/31/2027	31,017,000	31,483,901	28,114,429
VISTRA CORP	5.50	9/1/2026	23,030,000	23,069,313	21,731,338
VISTRA OPERATIONS CO LLC	4.38	5/1/2029	23,532,000	23,457,509	19,768,057
VISTRA OPERATIONS CO LLC	5.63	2/15/2027	29,924,000	30,333,333	28,135,143
VITERRA FINANCE BV	3.20	4/21/2031	45,240,000	44,887,354	36,760,214
VMWARE INC	2.20	8/15/2031	15,000,000	14,973,135	11,799,000
VOC ESCROW LTD	5.00	2/15/2028	15,000,000	14,505,185	12,040,950
VODAFONE GROUP PLC	4.88	6/19/2049	15,872,000	16,309,640	14,595,415
VODAFONE GROUP PLC	5.25	5/30/2048	26,426,000	27,721,437	25,127,426
VODAFONE GROUP PLC	4.38	2/19/2043	8,250,000	9,332,762	7,166,693
VODAFONE GROUP PLC	5.00	5/30/2038	36,600,000	46,493,289	35,044,866
VODAFONE GROUP PLC	6.15	2/27/2037	18,800,000	21,249,980	20,291,592
VOYA FINANCIAL INC	5.70	7/15/2043	17,915,000	20,102,013	18,247,502
W + T OFFSHORE INC	9.75	11/1/2023	7,700,000	6,894,546	7,342,720
WACHOVIA CORP	5.50	8/1/2035	4,567,000	5,638,024	4,651,581

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WALMART INC	4.05	6/29/2048	17,842,000	18,790,694	17,352,416
WALMART INC	2.50	9/22/2041	1,000,000	993,181	774,700
WALT DISNEY COMPANY/THE	2.75	9/1/2049	5,000,000	4,278,349	3,580,300
WALT DISNEY COMPANY/THE	3.50	5/13/2040	2,000,000	2,242,668	1,707,860
WALT DISNEY COMPANY/THE	8.45	8/1/2034	36,780,000	51,087,496	48,835,013
WASH MULTIFAM ACQ INC	5.75	4/15/2026	15,500,000	15,842,281	14,608,750
WASHINGTON GAS LIGHT CO	3.65	9/15/2049	3,000,000	3,471,246	2,505,270
WASHINGTON MUTUAL INC COMMON	0.01	9/21/2017	2,460,000	1,710,000	29,520
WASTE CONNECTIONS INC	3.20	6/1/2032	15,000,000	14,989,093	13,360,950
WASTE CONNECTIONS INC	2.20	1/15/2032	1,000,000	898,991	819,940
WASTE PRO USA INC	5.50	2/15/2026	16,660,000	16,482,640	14,776,920
WATCO COS LLC/FINANCE CO	6.50	6/15/2027	9,900,000	10,090,673	9,131,463
WEATHERFORD INTERNATIONA	8.63	4/30/2030	27,660,000	28,257,359	22,951,162
WEATHERFORD INTERNATIONA	6.50	9/15/2028	10,580,000	10,882,558	9,493,222
WEATHERFORD INTL LTD	11.00	12/1/2024	3,971,000	4,132,442	3,998,440
WEEKLEY HOMES LLC/ FINAN	4.88	9/15/2028	1,332,000	1,333,341	1,056,449
WELLS FARGO + COMPANY	4.75	12/7/2046	20,956,000	23,539,729	19,107,052
WELLS FARGO + COMPANY	4.40	6/14/2046	4,716,000	5,280,443	4,090,140
WELLS FARGO + COMPANY	4.65	11/4/2044	45,208,000	47,697,669	40,556,549
WELLS FARGO + COMPANY	1.00	4/30/2041	2,000,000	2,085,637	1,558,780
WELLS FARGO + COMPANY	1.00	3/2/2033	95,000,000	93,670,700	84,320,100
WELLS FARGO + COMPANY	1.00	4/4/2031	5,000,000	5,290,363	4,891,250
WELLS FARGO + COMPANY	1.00	2/11/2031	24,220,000	24,049,711	20,823,872
WELLS FARGO + COMPANY	1.00	10/30/2030	5,000,000	4,484,013	4,397,450
WELLS FARGO BANK NA	6.60	1/15/2038	3,000,000	4,305,815	3,464,820
WELLTOWER INC	4.95	9/1/2048	7,499,000	8,242,579	7,079,506
WELLTOWER INC	3.85	6/15/2032	7,000,000	6,996,450	6,387,780
WELLTOWER INC	2.80	6/1/2031	12,500,000	12,445,280	10,526,375
WELLTOWER INC	3.10	1/15/2030	9,200,000	9,244,251	8,094,528
WERNER FINCO LP/INC	8.75	7/15/2025	1,275,000	1,272,753	1,108,523
WESCO DISTRIBUTION INC	7.25	6/15/2028	35,742,000	37,222,213	35,339,188
WESCO DISTRIBUTION INC	7.13	6/15/2025	30,034,000	30,916,733	29,964,321
WESTERN DIGITAL CORP	3.10	2/1/2032	12,000,000	11,968,922	9,193,080
WESTERN GLOBAL AIRLINES	10.38	8/15/2025	850,000	842,673	821,449
WESTERN MIDSTREAM OPERAT	4.55	2/1/2030	18,350,000	18,484,761	15,884,494
WESTERN MIDSTREAM OPERAT	3.60	2/1/2025	22,832,000	22,986,296	21,118,458
WESTINGHOUSE AIR BRAKE	4.95	9/15/2028	17,362,000	17,823,761	16,696,688
WESTLAKE CORP	3.38	6/15/2030	9,438,000	9,447,217	8,487,877
WESTPAC BANKING CORP	1.00	11/18/2036	25,000,000	25,000,000	20,152,500
WESTPAC BANKING CORP	1.00	11/15/2035	25,000,000	24,592,715	20,062,000
WESTPAC BANKING CORP	1.00	7/24/2034	28,795,000	29,717,262	26,343,970
WEYERHAEUSER CO	3.38	3/9/2033	10,000,000	9,947,824	8,721,200
WEYERHAEUSER CO	7.38	3/15/2032	5,801,000	6,492,419	6,704,332
WHIRLPOOL CORP	4.50	6/1/2046	6,384,000	6,270,039	5,403,737
WILLIAM CARTER	5.63	3/15/2027	9,150,000	9,287,072	8,575,106
WILLIAMS COMPANIES INC	5.10	9/15/2045	39,800,000	40,721,704	37,080,068
WILLIAMS COMPANIES INC	6.30	4/15/2040	2,000,000	2,704,932	2,123,540
WILLIAMS COMPANIES INC	2.60	3/15/2031	13,000,000	12,591,543	10,893,090
WILLIAMS SCOTSMAN INTL	4.63	8/15/2028	9,775,000	9,843,210	8,449,706
WILLIS NORTH AMERICA INC	3.88	9/15/2049	14,932,000	15,712,856	11,636,956
WILLIS NORTH AMERICA INC	2.95	9/15/2029	9,800,000	9,745,235	8,392,524
WILLIS NORTH AMERICA INC	4.50	9/15/2028	14,000,000	14,028,448	13,452,740
WINDSTREAM ESCROW LLC	7.75	8/15/2028	26,390,000	25,854,153	21,263,479

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Corporate Bonds**

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WMG ACQUISITION CORP	3.00	2/15/2031	16,134,000	15,465,654	12,520,145
WMG ACQUISITION CORP	3.88	7/15/2030	12,225,000	12,308,211	10,226,090
WMG ACQUISITION CORP	3.75	12/1/2029	10,965,000	10,687,183	9,196,017
WOLVERINE WORLD WIDE	4.00	8/15/2029	14,200,000	14,276,783	11,385,276
WORKDAY INC	3.80	4/1/2032	10,000,000	9,980,693	9,144,000
WORKDAY INC	3.70	4/1/2029	10,000,000	9,999,421	9,372,800
WP CAREY INC	3.85	7/15/2029	4,200,000	4,253,192	3,916,416
WR GRACE CO	1.00	9/22/2028	2,542,225	2,549,904	2,406,216
WR GRACE HOLDING LLC	5.63	8/15/2029	32,090,000	32,161,072	23,675,360
WR GRACE HOLDING LLC	4.88	6/15/2027	20,249,000	20,630,088	17,617,845
WRKCO INC	4.20	6/1/2032	16,861,000	17,266,397	15,953,878
WW GRAINGER INC	4.60	6/15/2045	16,934,000	18,949,269	16,203,637
WW INTERNATIONAL INC	4.50	4/15/2029	10,900,000	10,811,587	7,252,969
WYNDHAM HOTELS + RESORTS	4.38	8/15/2028	12,079,000	12,160,187	10,570,574
WYNN LAS VEGAS LLC/CORP	5.25	5/15/2027	18,794,000	18,089,258	16,094,242
WYNN LAS VEGAS LLC/CORP	5.50	3/1/2025	39,315,000	38,891,534	35,985,806
WYNN LAS VEGAS LLC/CORP	4.25	5/30/2023	10,442,000	10,346,861	10,027,975
WYNN RESORTS FINANCE LLC	5.13	10/1/2029	21,225,000	20,993,887	16,617,265
WYNN RESORTS FINANCE LLC	7.75	4/15/2025	8,352,000	8,452,139	8,124,742
XCEL ENERGY INC	4.60	6/1/2032	10,000,000	9,996,455	9,934,600
XEROX HOLDINGS CORP	5.50	8/15/2028	15,625,000	15,857,923	13,119,844
XEROX HOLDINGS CORP	5.00	8/15/2025	13,050,000	13,194,866	12,136,761
XHR LP	4.88	6/1/2029	10,000,000	10,166,811	8,590,700
XHR LP	6.38	8/15/2025	8,175,000	8,221,934	7,910,212
XLIT LTD	5.50	3/31/2045	4,900,000	6,149,259	5,069,491
XPO LOGISTICS INC	6.25	5/1/2025	9,242,000	9,381,868	9,195,513
YARA INTERNATIONAL ASA	3.15	6/4/2030	16,700,000	16,924,242	14,188,153
YUM BRANDS INC	5.38	4/1/2032	26,185,000	25,556,926	24,157,495
YUM BRANDS INC	4.63	1/31/2032	21,937,000	22,102,737	19,378,268
YUM BRANDS INC	3.63	3/15/2031	21,525,000	21,253,043	18,218,330
YUM BRANDS INC	4.75	1/15/2030	16,525,000	16,843,495	15,011,641
ZAYO GROUP HOLDINGS INC	4.00	3/1/2027	37,205,000	36,000,959	30,863,780
ZI TECH LLC/ZI FIN CORP	3.88	2/1/2029	20,067,000	19,777,523	16,806,113
ZIFF DAVIS INC	4.63	10/15/2030	14,218,000	14,426,225	12,153,831
ZIGGO BV	4.88	1/15/2030	2,541,000	2,604,187	2,153,980
ZIMMER BIOMET HOLDINGS	4.25	8/15/2035	2,000,000	2,030,873	1,825,920
ZIMMER BIOMET HOLDINGS	2.60	11/24/2031	9,000,000	8,929,100	7,342,470
ZIPRECRUITER INC	5.00	1/15/2030	10,200,000	10,192,885	8,596,764
ZOETIS INC	4.70	2/1/2043	58,624,000	62,041,501	56,395,116
TOTAL				48,275,109,350	41,688,921,462

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Domestic Equity

Security Name	Shares	Book Value	Market Value
10X GENOMICS INC CLASS A	147,881	18,167,889	6,691,615
3D SYSTEMS CORP	204,252	4,157,709	1,981,244
3M CO	1,931,354	298,822,955	249,936,521
4LICENSING CORP	40,600	0	0
ABBOTT LABORATORIES	4,842,408	382,992,912	526,127,629
ABBVIE INC	6,242,750	649,381,226	956,139,590
ABIOMED INC	88,900	14,812,207	22,003,639
ACADIA HEALTHCARE CO INC	182,192	7,431,466	12,321,645
ACHILLION PHARMACE	326,299	0	0
ACI WORLDWIDE INC	225,404	5,341,346	5,835,710
ACTIVISION BLIZZARD INC	5,336,030	396,476,632	415,463,296
ACTUA CORP	72,523	0	0
ACUITY BRANDS INC	69,524	7,017,606	10,709,477
ADEPTUS HEALTH INC	10,800	0	0
ADIANT PLC	185,825	6,999,542	5,505,995
ADOBE INC	2,047,444	730,298,130	749,487,351
ADVANCE AUTO PARTS INC	191,874	24,972,611	33,211,471
ADVANCED DRAINAGE SYSTEMS IN	119,708	4,536,774	10,782,100
ADVANCED ENERGY INDUSTRIES	88,627	4,033,403	6,467,998
ADVANCED MICRO DEVICES	3,155,440	133,073,035	241,296,497
AECOM	264,542	9,484,322	17,253,429
AEROJET ROCKETDYNE HOLDINGS	251,320	9,192,760	10,203,592
AES CORP	1,313,726	19,454,426	27,601,383
AEVI GENOMIC MEDICINE INC	51,000	0	0
AFFILIATED MANAGERS GROUP	92,608	8,773,677	10,798,093
AFFIRM HOLDINGS INC	277,456	10,479,021	5,010,855
AFLAC INC	1,235,109	42,415,564	68,338,581
AGCO CORP	122,965	7,649,352	12,136,646
AGILENT TECHNOLOGIES INC	623,523	43,982,283	74,055,827
AIR LEASE CORP	224,512	8,613,215	7,505,436
AIR PRODUCTS + CHEMICALS INC	421,111	67,830,215	101,268,773
AIRBNB INC CLASS A	85,803	11,698,864	7,643,331
AKAMAI TECHNOLOGIES INC	1,176,948	103,607,289	107,490,661
ALARM.COM HOLDINGS INC	162,993	9,234,721	10,082,747
ALASKA AIR GROUP INC	235,543	8,759,092	9,433,497
ALBEMARLE CORP	226,706	19,484,582	47,377,020
ALBERTSONS COS INC CLASS A	302,717	9,167,759	8,088,598
ALCOA CORP	367,292	10,046,338	16,741,169
ALEXZA PHARMACEUTICALS	26,307	0	0
ALIGN TECHNOLOGY INC	169,405	35,384,063	40,093,081
ALLEGHANY CORP	23,110	10,994,951	19,252,941
ALLETE INC	117,926	8,114,672	6,931,690
ALLIANT ENERGY CORP	1,826,400	81,554,671	107,045,304
ALLISON TRANSMISSION HOLDING	197,995	7,596,674	7,612,908
ALLSTATE CORP	1,883,495	167,327,574	238,695,321
ALLY FINANCIAL INC	999,197	28,843,671	33,483,091
ALNYLAM PHARMACEUTICALS INC	236,555	23,904,581	34,501,547
ALPHABET INC CL A	683,968	820,450,065	1,490,544,104
ALPHABET INC CL C	646,223	995,808,026	1,413,580,501

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Security Name	Shares	Book Value	Market Value
ALTERYX INC CLASS A	95,106	10,291,980	4,605,033
ALTICE USA INC A	351,603	7,929,898	3,252,328
ALTRA INDUSTRIAL MOTION CORP	143,739	4,397,127	5,066,800
AMAZON.COM INC	18,859,881	1,478,283,965	2,003,107,961
AMBARELLA INC	70,703	4,394,444	4,628,218
AMBIT BIOSCIENCES CORP	34,600	0	0
AMC ENTERTAINMENT HLDS CL A	776,941	18,848,644	10,527,551
AMDOCS LTD	501,897	32,860,530	41,813,039
AMEDISYS INC	64,184	7,487,865	6,747,022
AMERCO	84,243	29,491,061	40,287,530
AMEREN CORPORATION	1,874,352	126,350,804	169,366,447
AMERICAN AIRLINES GROUP INC	1,173,098	28,628,571	14,874,883
AMERICAN EAGLE ENERGY CORP	96,300	0	0
AMERICAN EAGLE OUTFITTERS	280,292	5,251,072	3,133,665
AMERICAN ELECTRIC POWER	3,708,282	282,655,130	355,772,575
AMERICAN EXPRESS CO	1,401,062	132,257,902	194,215,214
AMERICAN FINANCIAL GROUP INC	143,474	10,748,904	19,915,626
AMERICAN INTERNATIONAL GROUP	1,560,018	77,432,840	79,763,720
AMERICAN WATER WORKS CO INC	1,317,377	132,474,517	195,986,176
AMERIPRISE FINANCIAL INC	228,665	23,274,523	54,349,097
AMERISOURCEBERGEN CORP	278,321	18,650,991	39,376,855
AMETEK INC	436,540	27,811,083	47,971,381
AMGEN INC	2,553,878	503,729,370	621,358,517
AMN HEALTHCARE SERVICES INC	95,852	5,824,330	10,515,923
AMPHENOL CORP CL A	4,270,566	186,570,212	274,939,039
ANALOG DEVICES INC	996,912	80,865,947	145,638,874
ANSYS INC	174,726	26,560,894	41,810,185
ANTERO RESOURCES CORP	545,203	14,330,024	16,710,472
AON PLC CLASS A	1,263,117	197,216,495	340,637,393
APA CORP	698,919	25,541,235	24,392,273
API GROUP CORP	262,471	5,659,135	3,929,191
APOLLO GLOBAL MANAGEMENT INC	811,476	36,278,890	39,340,356
APPIAN CORP	61,898	3,881,557	2,931,489
APPLE INC	30,277,460	1,376,902,226	4,139,534,331
APPLIED MATERIALS INC	1,717,476	65,430,724	156,255,966
APPLOVIN CORP CLASS A	320,526	14,713,443	11,038,915
APTARGROUP INC	136,222	10,332,041	14,059,473
ARAMARK	413,547	15,411,533	12,666,945
ARCHER DANIELS MIDLAND CO	1,102,180	38,666,812	85,529,168
ARES MANAGEMENT CORP A	344,135	15,923,613	19,567,516
ARISTA NETWORKS INC	769,863	55,476,142	72,166,958
ARMSTRONG WORLD INDUSTRIES	98,885	7,249,782	7,412,420
ARROW ELECTRONICS INC	269,638	22,637,314	30,223,723
ARROWHEAD PHARMACEUTICALS IN	204,705	5,986,457	7,207,663
ARTHUR J GALLAGHER + CO	1,468,600	117,267,010	239,440,544
ASANA INC CL A	116,668	13,336,216	2,051,023
ASBURY AUTOMOTIVE GROUP	19,762	3,710,835	3,346,497
ASCENT GLOBAL LOGISTICS INC	1,400	0	0
ASGN INC	107,923	5,832,812	9,740,051

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Security Name	Shares	Book Value	Market Value
ASHLAND GLOBAL HOLDINGS INC	104,024	5,802,832	10,719,673
ASPEN TECHNOLOGY INC	106,286	19,176,206	19,522,612
ASSURANT INC	423,144	42,009,103	73,140,440
AT+T INC	27,179,630	609,122,609	569,685,045
ATKORE INC	37,420	3,924,112	3,106,234
ATMOS ENERGY CORP	968,614	92,224,588	108,581,629
AUTODESK INC	426,467	49,903,914	73,335,265
AUTOMATIC DATA PROCESSING	2,361,676	298,575,444	496,046,427
AUTONATION INC	82,066	3,541,990	9,171,696
AUTOZONE INC	159,733	144,932,688	343,285,385
AVALARA INC	151,100	16,018,498	10,667,660
AVANTOR INC	1,235,400	29,188,662	38,420,940
AVERY DENNISON CORP	159,179	13,283,310	25,766,305
AVIENT CORP	204,575	5,483,514	8,199,366
AVIS BUDGET GROUP INC	67,724	6,492,218	9,960,846
AVNET INC	180,722	6,284,198	7,749,359
AXALTA COATING SYSTEMS LTD	378,969	10,863,276	8,379,005
AXION INTERNATIONAL HOLDINGS	35,000	0	0
AXON ENTERPRISE INC	131,411	7,281,070	12,243,563
AZEK CO INC/THE	159,005	6,217,450	2,661,744
AZENTA INC	134,754	4,942,351	9,715,763
BAKER HUGHES CO	1,707,439	44,512,350	49,293,764
BALCHEM CORP	71,718	4,900,410	9,304,693
BALL CORP	2,385,045	125,949,100	164,019,545
BANK OF AMERICA CORP	15,202,789	371,384,174	473,262,822
BANK OF HAWAII CORP	84,620	5,570,820	6,295,728
BANK OF NEW YORK MELLON CORP	1,424,495	48,060,586	59,415,686
BANK OZK	257,889	7,172,414	9,678,574
BANKUNITED INC	178,924	6,057,604	6,364,327
BATH + BODY WORKS INC	447,051	10,332,178	12,034,613
BATTALION OIL CORP WTS	85	0	0
BATTALION OIL WTS	137	0	0
BAUSCH HEALTH COS INC	591,400	20,288,378	4,933,109
BAXANO SURGICAL INC	66,000	0	0
BAXTER INTERNATIONAL INC	3,776,618	270,479,500	242,572,174
BEAM THERAPEUTICS INC	88,557	4,487,057	3,428,041
BECTON DICKINSON AND CO	2,086,899	478,792,109	514,483,210
BEIGENE LTD	1,242,400	13,207,440	15,595,410
BENTLEY SYSTEMS INC CLASS B	126,235	4,656,227	4,203,626
BERKSHIRE HATHAWAY INC CL A	740	172,130,464	302,623,000
BERKSHIRE HATHAWAY INC CL B	5,405,195	1,259,623,855	1,475,726,339
BERRY GLOBAL GROUP INC	259,233	10,811,093	14,164,491
BEST BUY CO INC	431,633	24,641,655	28,138,155
BEYOND MEAT INC	108,501	10,894,363	2,597,514
BILL.COM HOLDINGS INC	210,259	30,337,038	23,115,874
BIO RAD LABORATORIES A	163,009	83,673,651	80,689,455
BIO TECHNE CORP	77,933	12,517,032	27,014,695
BIOGEN INC	382,457	86,032,879	77,998,281
BIOHAVEN PHARMACEUTICAL HOLD	116,708	8,668,769	17,005,523

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Security Name	Shares	Book Value	Market Value
BIOMARIN PHARMACEUTICAL INC	1,331,921	120,286,387	110,376,293
BJ S WHOLESALE CLUB HOLDINGS	277,051	8,241,107	17,265,818
BLACK HILLS CORP	137,712	8,957,636	10,021,302
BLACK KNIGHT INC	1,226,697	76,434,699	80,213,717
BLACKBAUD INC	104,875	7,002,766	6,090,091
BLACKLINE INC	104,900	6,499,414	6,986,340
BLACKROCK INC	280,717	116,345,329	170,967,882
BLOCK INC	920,608	85,459,945	56,580,568
BLOOM ENERGY CORP A	138,221	4,554,382	2,280,647
BLUEPRINT MEDICINES CORP	111,946	9,427,931	5,654,392
BLUESTEM GROUP INC	6,097	139,520	915
BODY CENTRAL CORP	5,850	0	0
BOEING CO/THE	913,971	175,259,618	124,958,115
BOOKING HOLDINGS INC	79,782	105,368,736	139,537,920
BOOZ ALLEN HAMILTON HOLDINGS	984,355	66,482,817	88,946,318
BORGWARNER INC	458,801	16,644,997	15,310,189
BOSTON SCIENTIFIC CORP	2,760,617	82,446,028	102,888,196
BOX SHIPS INC WTS	80,000	0	0
BOYD GAMING CORP	154,359	4,805,100	7,679,360
BREAD FINANCIAL HOLDINGS INC	97,420	7,370,100	3,610,385
BRIGHT HORIZONS FAMILY SOLUT	120,365	15,344,069	10,173,250
BRIGHTHOUSE FINANCIAL INC	167,646	6,865,733	6,876,839
BRINK S CO/THE	101,944	5,844,955	6,189,020
BRISTOL MYERS SQUIBB CO	11,382,848	666,899,573	876,479,296
BROADCOM INC	875,720	227,310,266	425,433,533
BROADRIDGE FINANCIAL SOLUTIO	852,715	92,795,438	121,554,523
BROOKFIELD RENEWABLE COR A	236,200	10,132,199	8,395,496
BROWN + BROWN INC	1,716,561	62,364,664	100,144,169
BRUIN BLOCKER LLC	104,817	94,335	19,915
BRUKER CORP	204,047	6,810,262	12,805,990
BRUNSWICK CORP	155,850	7,170,462	10,189,473
BUILDERS FIRSTSOURCE INC	356,235	6,890,898	19,129,820
BUNGE LTD	271,625	15,723,999	24,633,671
BURLINGTON STORES INC	127,672	23,638,120	17,392,757
BWX TECHNOLOGIES INC	184,320	7,552,522	10,154,189
C.H. ROBINSON WORLDWIDE INC	951,785	78,331,331	96,482,445
CABLE ONE INC	20,530	28,917,979	26,469,740
CABOT CORP	11,623	819,153	741,431
CACI INTERNATIONAL INC CL A	93,944	18,893,518	26,471,540
CADENCE BANK	121,137	3,683,528	2,844,297
CADENCE DESIGN SYS INC	798,428	48,816,322	119,788,153
CAESARS ENTERTAINMENT INC	349,094	19,815,369	13,370,300
CAGLES INC ESCROW CONTRA	14,000	0	0
CAMPBELL SOUP CO	1,452,671	57,623,165	69,800,842
CANNAE HOLDINGS INC	172,948	4,265,795	3,344,814
CAPITAL ONE FINANCIAL CORP	1,059,166	100,300,388	110,354,506
CARDINAL HEALTH INC	549,304	24,286,511	28,712,120
CAREDX INC	101,176	2,818,938	2,173,260
CARLISLE COS INC	105,897	8,972,415	25,268,083

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Security Name	Shares	Book Value	Market Value
CARLYLE GROUP INC/THE	314,052	10,178,045	9,942,886
CARMAX INC	328,507	20,305,900	29,723,313
CARNIVAL CORP	1,666,203	49,943,169	14,412,656
CARNIVAL PLC	289,117	3,965,835	2,175,528
CARRIER GLOBAL CORP	1,589,559	28,712,606	56,683,674
CARTER S INC	90,099	7,017,288	6,350,178
CARVANA CO	153,651	22,097,613	3,469,440
CASEY S GENERAL STORES INC	76,523	8,469,466	14,155,225
CATALENT INC	295,951	16,137,411	31,752,583
CATERPILLAR INC	1,027,523	105,186,309	183,680,011
CBOE GLOBAL MARKETS INC	790,450	83,566,582	89,471,036
CBRE GROUP INC A	669,475	27,426,534	49,280,055
CDK GLOBAL INC	492,140	21,936,424	26,954,508
CDW CORP/DE	263,260	23,402,524	41,479,246
CELANESE CORP	222,110	17,874,872	26,122,357
CENTENE CORP	1,187,034	54,896,370	100,434,947
CENTERPOINT ENERGY INC	1,103,195	25,863,712	32,632,508
CENVEO ENTERPRISES, INC.	1,157	121,749	15,041
CERIDIAN HCM HOLDING INC	224,701	15,124,637	10,578,923
CF INDUSTRIES HOLDINGS INC	421,354	13,671,931	36,122,678
CHAMPIONX CORP	429,810	6,384,236	8,531,729
CHANGE HEALTHCARE INC	860,682	15,821,195	19,847,327
CHAPARRAL ENERGY INC	11,082	0	0
CHAPARRAL ENERGY INC NEW WTS	818	52,052	0
CHARLES RIVER LABORATORIES	97,067	12,163,955	20,769,426
CHART INDUSTRIES INC	66,261	4,474,810	11,090,766
CHARTER COMMUNICATIONS INC A	807,240	517,117,655	378,216,157
CHATHAM EUREKA FUND L P	123,622,450	119,622,021	171,977,000
CHEGG INC	245,606	11,843,993	4,612,481
CHEMED CORP	34,131	9,010,318	16,020,750
CHEMOURS CO/THE	320,360	6,495,320	10,257,927
CHENIERE ENERGY INC	477,138	24,040,451	63,473,668
CHESAPEAKE ENERGY CORP	220,271	14,022,100	17,863,978
CHEVRON CORP	3,846,717	374,535,177	556,927,687
CHIPOTLE MEXICAN GRILL INC	55,848	33,350,767	73,007,856
CHOICE HOTELS INTL INC	169,037	13,930,292	18,869,600
CHURCH + DWIGHT CO INC	1,815,495	110,855,547	168,223,767
CHURCHILL DOWNS INC	77,016	9,554,319	14,750,874
CIBL INC RSTD	88	0	0
CIENA CORP	289,709	9,750,422	13,239,701
CIGNA CORP	622,952	82,243,051	164,160,311
CINCINNATI FINANCIAL CORP	586,266	44,144,069	69,753,929
CINTAS CORP	188,739	31,641,253	70,499,679
CIRRUS LOGIC INC	218,436	12,024,654	15,845,347
CISCO SYSTEMS INC	20,130,299	925,256,207	858,355,949
CITIGROUP INC	4,090,029	244,218,674	188,100,434
CITIZENS FINANCIAL GROUP	893,084	29,117,395	31,874,168
CITRIX SYSTEMS INC	914,842	90,315,080	88,895,197
CLEAN HARBORS INC	107,674	6,308,648	9,439,780

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Security Name	Shares	Book Value	Market Value
CLEVELAND CLIFFS INC	939,089	13,064,493	14,433,798
CLOROX COMPANY	907,725	131,948,415	127,971,071
CLOUDFLARE INC CLASS A	520,118	36,327,392	22,755,163
CMC MATERIALS INC	47,774	5,137,015	8,336,085
CME GROUP INC	2,596,885	429,919,735	531,582,360
CMS ENERGY CORP	2,150,552	111,693,092	145,162,260
CNO FINANCIAL GROUP INC	262,970	3,900,089	4,757,127
COBALT INTERNATIONAL ENERGY	51,680	0	0
COCA COLA CO/THE	12,339,925	522,256,930	776,304,682
COGNEX CORP	327,085	12,156,942	13,907,654
COGNIZANT TECH SOLUTIONS A	3,942,595	257,286,346	266,085,737
COHERENT INC	89,159	17,209,747	23,735,909
COLDWATER CREEK INC	54,625	0	0
COLGATE PALMOLIVE CO	6,382,797	429,840,652	511,517,352
COLT CLASS B UNITS	19,105	655,548	0
COMCAST CORP CLASS A	13,759,472	501,704,052	539,921,681
COMERICA INC	268,459	12,923,028	19,699,521
COMMERCE BANCSHARES INC	238,138	9,418,722	15,633,760
COMMERCIAL METALS CO	114,304	4,555,703	3,783,462
COMMUNITY BANK SYSTEM INC	119,161	7,049,955	7,540,508
CONAGRA BRANDS INC	3,417,411	104,694,974	117,012,153
CONCENTRIX CORP	170,829	16,606,276	23,171,246
CONMED CORP	60,313	5,357,471	5,775,573
CONOCOPHILLIPS	2,565,145	124,915,477	230,375,672
CONSOLIDATED EDISON INC	2,593,865	203,943,496	246,676,562
CONSTELLATION BRANDS INC A	400,162	61,773,130	93,261,756
CONSTELLATION ENERGY	643,614	20,848,248	36,853,338
CONTRA ADURO BIOTECH I	30,757	0	0
CONTRA GTX INC DEL	852	0	0
CONTRA INNOCOLL HLDGS PLC	18,300	0	0
CONTRA ZAGG INC	58,000	0	0
COOPER COS INC/THE	359,667	95,626,071	112,618,931
COOPER STD HLDGS INC	73,200	0	0
COPART INC	455,425	26,377,310	49,486,481
CORINTHIAN COLLEGES INC	214,600	0	0
CORNING INC	3,151,038	89,019,845	99,289,207
CORTEVA INC	1,352,951	35,780,792	73,248,767
COSTAR GROUP INC	753,577	35,186,633	45,523,587
COSTCO WHOLESALE CORP	2,175,898	698,007,985	1,042,864,393
COTERRA ENERGY INC	3,833,301	71,712,374	98,860,833
COUPA SOFTWARE INC	125,217	18,745,838	7,149,891
CRACKER BARREL OLD COUNTRY	54,905	7,283,916	4,584,018
CRANE HOLDINGS CO	112,524	6,508,994	9,852,601
CREDIT ACCEPTANCE CORP	33,234	12,256,674	15,733,308
CROCS INC	107,711	2,637,239	5,242,294
CROWDSTRIKE HOLDINGS INC A	393,929	56,100,136	66,400,672
CROWN HOLDINGS INC	236,535	12,437,271	21,801,431
CSX CORP	4,320,070	72,223,351	125,541,234
CULLEN/FROST BANKERS INC	121,694	8,370,223	14,171,266

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Security Name	Shares	Book Value	Market Value
CUMMINS INC	278,386	35,290,097	53,876,043
CURTISS WRIGHT CORP	91,648	8,728,190	12,103,035
CVS HEALTH CORP	2,792,764	157,066,350	258,777,512
CWT TRAVEL HLDGS INC	3,157	14,270	5,683
CWT TRAVEL HOLDINGS INC	3,324	12,698	8,210
DANAHER CORP	2,454,477	311,784,975	622,259,009
DARDEN RESTAURANTS INC	252,334	22,240,528	28,544,022
DARLING INGREDIENTS INC	317,418	7,612,113	18,981,596
DATADOG INC CLASS A	488,406	49,480,550	46,515,787
DAVITA INC	118,956	5,592,388	9,511,722
DECKERS OUTDOOR CORP	52,711	6,862,821	13,459,754
DEERE + CO	538,950	72,034,825	161,399,357
DELL TECHNOLOGIES C	850,774	30,562,804	39,314,267
DELTA AIR LINES INC	1,210,510	41,760,057	35,068,475
DENALI THERAPEUTICS INC	202,177	8,710,565	5,950,069
DENTSPLY SIRONA INC	473,971	20,884,755	16,934,984
DEVON ENERGY CORP	1,284,016	35,384,006	70,762,122
DEXCOM INC	756,247	36,106,389	56,363,089
DIAMONDBACK ENERGY INC	355,995	33,482,525	43,128,794
DICK S SPORTING GOODS INC	116,228	4,883,537	8,760,104
DIGITAL TURBINE INC	143,123	2,526,071	2,500,359
DIODES INC	98,298	4,335,654	6,347,102
DIRECTBUY HLDGS INC.	5,621	69,965	0
DISCOVER FINANCIAL SERVICES	563,306	29,511,445	53,277,481
DISH NETWORK CORP A	475,137	16,685,991	8,519,206
DOCUSIGN INC	373,620	39,780,051	21,438,316
DOLBY LABORATORIES INC CL A	230,711	14,444,628	16,509,679
DOLLAR GENERAL CORP	1,690,234	207,043,967	414,851,033
DOLLAR TREE INC	765,916	66,341,188	119,368,009
DOMINION ENERGY INC	5,943,489	427,212,598	474,349,857
DOMINO S PIZZA INC	267,237	91,331,996	104,144,931
DONALDSON CO INC	271,597	10,588,735	13,074,680
DOORDASH INC A	376,129	63,097,071	24,136,198
DORAL FINL CORP ESCROW	19,605	0	0
DOVER CORP	271,527	16,390,657	32,941,656
DOW INC	1,400,287	60,393,857	72,268,812
DR HORTON INC	621,478	24,272,338	41,135,629
DRAFTKINGS INC CL A	609,632	25,117,655	7,114,405
DROPBOX INC CLASS A	546,905	13,637,092	11,479,536
DTE ENERGY COMPANY	1,427,951	135,541,134	180,992,789
DTE MIDSTREAM LLC W/I	215,347	6,163,223	10,556,310
DUCK CREEK TECHNOLOGIES INC	58,516	3,172,152	868,963
DUKE ENERGY CORP	5,690,394	476,806,207	610,067,141
DUN + BRADSTREET HOLDINGS IN	680,840	12,636,689	10,233,025
DUPONT DE NEMOURS INC	982,950	60,522,583	54,632,361
DXC TECHNOLOGY CO	465,477	15,381,895	14,108,608
DYNATRACE INC	373,157	13,078,841	14,717,312
EAGLE MATERIALS INC	82,279	6,007,794	9,045,753

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Security Name	Shares	Book Value	Market Value
EAST WEST BANCORP INC	274,940	10,383,237	17,816,112
EASTMAN CHEMICAL CO	260,227	16,966,482	23,360,578
EBAY INC	1,134,672	35,719,367	47,281,782
ECOLAB INC	475,785	61,520,383	73,156,702
EDISON INTERNATIONAL	1,006,003	56,786,439	63,619,630
EDUCATION MGMT CORP NEW	98,577	0	0
EDWARDS LIFESCIENCES CORP	1,302,008	70,755,158	123,807,941
ELANCO ANIMAL HEALTH INC	835,948	16,062,250	16,409,659
ELASTIC NV	127,575	11,716,048	8,633,000
ELECTRONIC ARTS INC	2,082,264	238,452,530	253,307,416
ELEMENT SOLUTIONS INC	445,320	5,970,999	7,926,696
ELEVANCE HEALTH INC	485,920	94,752,156	234,495,274
ELI LILLY + CO	3,955,852	452,694,155	1,282,605,894
EMBECTA CORP	113,486	2,547,482	2,873,466
EMCOR GROUP INC	113,867	7,744,714	11,723,746
EMERGENT BIOSOLUTIONS INC	93,640	5,200,924	2,906,586
EMERSON ELECTRIC CO	1,109,114	56,528,281	88,218,928
ENCOMPASS HEALTH CORP	183,557	10,928,874	10,288,370
ENDEAVOUR INTERNATIONAL CORP	72,400	0	0
ENER1 INC	3	0	0
ENERGY TRANSFER LP	717,874	7,769,283	7,164,383
ENERSYS	96,281	5,083,026	5,676,728
ENOVIS CORP	82,574	5,295,871	4,541,570
ENPHASE ENERGY INC	223,208	13,895,367	43,579,130
ENSIGN GROUP INC/THE	120,121	6,068,013	8,825,290
ENTEGRIS INC	265,807	10,346,927	24,488,799
ENERGY CORP	1,469,122	134,007,674	165,481,902
ENVESTNET INC	106,815	7,258,111	5,636,628
ENVISTA HOLDINGS CORP	294,342	6,535,917	11,343,941
EOG RESOURCES INC	1,152,605	71,962,391	127,293,696
EPAM SYSTEMS INC	104,663	16,420,447	30,852,559
EQT CORP	670,931	14,119,796	23,080,026
EQUIFAX INC	232,296	25,454,780	42,459,063
EQUITABLE HOLDINGS INC	680,088	15,645,880	17,729,894
ESAB CORP	82,415	4,469,050	3,605,656
ESC ACETO CHEM INC COM	71,900	0	0
ESC NII HLDGS INC BE	21,400	0	0
ESC RENTECH NITROGEN PARTN	46,300	0	0
ESCROW AMBASSADORS GROUP INC	34,400	0	0
ESCROW CHROMCRAFT REVINGTON	13,900	0	0
ESCROW DESIGN WITHIN REACH	16,361	0	0
ESSENT GROUP LTD	197,602	8,008,843	7,686,718
ESSENTIAL UTILITIES INC	419,464	15,386,430	19,232,424
ESTEE LAUDER COMPANIES CL A	444,278	64,067,095	113,144,278
ETSY INC	301,634	20,519,280	22,082,625
EURONET WORLDWIDE INC	101,429	9,805,453	10,202,743
EVERCORE INC A	79,167	5,862,304	7,410,823
EVERGY INC	1,677,461	94,124,425	109,454,330
EVERSOURCE ENERGY	2,531,893	171,936,248	213,869,002

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Security Name	Shares	Book Value	Market Value
EVOQUA WATER TECHNOLOGIES CO	198,844	7,760,025	6,464,418
EXACT SCIENCES CORP	302,191	24,190,235	11,903,303
EXELIXIS INC	595,286	10,977,238	12,393,855
EXELON CORP	7,315,577	225,491,488	331,541,950
EXPEDIA GROUP INC	279,310	28,430,899	26,486,967
EXPEDITORS INTL WASH INC	1,321,036	116,252,637	128,748,169
EXPONENT INC	116,613	4,453,957	10,666,591
EXXON MOBIL CORP	8,277,626	477,475,723	708,895,891
F5 INC	476,115	70,559,059	72,864,640
FACTSET RESEARCH SYSTEMS INC	133,610	42,079,125	51,382,398
FAIR ISAAC CORP	51,167	8,640,062	20,512,850
FASTENAL CO	4,193,900	194,445,828	209,359,488
FASTLY INC CLASS A	172,735	10,131,773	2,005,453
FATE THERAPEUTICS INC	138,348	5,261,278	3,428,263
FEDEX CORP	467,819	64,267,776	106,059,245
FERRELLGAS PARTNERS LP B	962	261,012	192,400
FERROGLOBE REP + WRNTY INS TRU	440,900	0	0
FIDELITY NATIONAL FINANCIAL	523,017	16,558,736	19,330,708
FIDELITY NATIONAL INFO SERV	2,823,321	297,193,914	258,813,836
FIFTH THIRD BANCORP	1,300,914	28,607,652	43,710,710
FIRST AMERICAN FINANCIAL	213,064	8,852,919	11,275,347
FIRST CITIZENS BCSHS CL A	31,494	16,710,870	20,590,147
FIRST FINL BANKSHARES INC	282,227	6,823,589	11,083,054
FIRST HAWAIIAN INC	293,718	7,777,138	6,670,336
FIRST HORIZON CORP	972,847	13,828,328	21,266,435
FIRST MARINER BANCORP INC	143,653	0	0
FIRST REPUBLIC BANK/CA	378,549	31,825,939	54,586,766
FIRST SOLAR INC	177,808	12,451,035	12,114,059
FIRSTENERGY CORP	3,168,114	127,503,760	121,623,896
FISERV INC	3,858,817	311,199,846	343,318,948
FIVE BELOW	105,387	11,150,018	11,954,047
FIVE9 INC	120,334	8,359,626	10,967,241
FLEETCOR TECHNOLOGIES INC	170,022	34,384,597	35,723,322
FLEX LTD	882,766	9,347,193	12,773,624
FLOOR + DECOR HOLDINGS INC A	176,421	9,455,533	11,107,466
FLOWERS FOODS INC	693,444	14,573,775	18,251,446
FLOWSERVE CORP	242,760	9,429,770	6,950,219
FMC CORP	272,264	17,960,161	29,134,971
FNB CORP	690,251	8,222,266	7,496,126
FOOT LOCKER INC	176,084	6,030,925	4,446,121
FORD MOTOR CO	7,825,914	78,891,334	87,102,423
FORMFACTOR INC	174,959	3,677,925	6,776,162
FORTINET INC	1,297,770	19,221,322	73,427,827
FORTIVE CORP	680,153	38,554,388	36,986,720
FORTUNE BRANDS HOME + SECURI	250,532	10,639,616	15,001,856
FOX CORP CLASS A	597,490	22,431,499	19,215,278
FOX CORP CLASS B	273,807	10,028,707	8,132,068
FOX FACTORY HOLDING CORP	89,778	6,386,515	7,230,720
FRANKLIN ELECTRIC CO INC	100,133	4,357,280	7,335,744

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Security Name	Shares	Book Value	Market Value
FRANKLIN RESOURCES INC	553,990	14,485,717	12,913,507
FREEMPORT MCMORAN INC	2,818,202	50,729,442	82,460,591
FRESHPET INC	84,644	5,971,365	4,392,177
FRONTDOOR INC	163,959	6,730,042	3,948,133
FTI CONSULTING INC	135,339	15,578,308	24,476,058
GAMESTOP CORP CLASS A	87,000	12,749,261	10,640,100
GAP INC/THE	419,332	7,722,697	3,455,296
GARTNER INC	170,725	17,029,760	41,286,427
GATEWAY CASINOS + ENTERTAINMEN	23,241	850,000	104,585
GATX CORP	81,225	5,017,304	7,648,146
GENERAC HOLDINGS INC	106,934	7,959,041	22,518,162
GENERAL DYNAMICS CORP	467,124	56,188,797	103,351,185
GENERAL ELECTRIC CO	2,089,831	222,851,775	133,059,540
GENERAL MILLS INC	4,455,551	217,144,653	336,171,323
GENERAL MOTORS CO	2,791,078	106,460,740	88,644,637
GENPACT LTD	416,339	13,175,176	17,636,120
GENTEX CORP	439,643	8,653,777	12,296,815
GENUINE PARTS CO	1,102,484	103,578,702	146,630,372
GILEAD SCIENCES INC	10,184,469	676,237,343	629,502,029
GLACIER BANCORP INC	223,593	7,744,674	10,602,780
GLAUKOS CORP	88,002	5,863,278	3,997,051
GLOBAL PARTNERS LP	6,579	164,475	166,449
GLOBAL PAYMENTS INC	554,144	51,344,712	61,310,492
GLOBE LIFE INC	249,786	16,821,764	24,346,641
GLOBUS MEDICAL INC A	154,239	7,452,128	8,658,977
GODADDY INC CLASS A	370,399	25,429,179	25,764,954
GOLDMAN SACHS GROUP INC	644,351	119,291,000	191,385,134
GOODYEAR TIRE + RUBBER CO	293,192	4,153,829	3,140,086
GRACO INC	363,159	13,020,143	21,575,276
GRAND CANYON EDUCATION INC	76,393	4,715,760	7,195,457
GRAPHIC PACKAGING HOLDING CO	542,068	7,944,103	11,112,394
GUARDANT HEALTH INC	160,778	14,888,487	6,485,785
GUIDEWIRE SOFTWARE INC	324,999	26,704,544	23,071,679
GULFPORT ENERGY CORP	88	76,000	602,800
GXO LOGISTICS INC	193,899	5,868,254	8,390,010
H+R BLOCK INC	313,611	7,770,371	11,076,741
HAEMONETICS CORP/MASS	88,048	7,732,529	5,738,969
HAIN CELESTIAL GROUP INC	163,059	3,983,359	3,871,021
HALLIBURTON CO	1,735,209	38,662,883	54,416,154
HALOZYME THERAPEUTICS INC	264,136	5,730,097	11,621,984
HANCOCK WHITNEY CORP	29,164	1,545,441	1,292,840
HANESBRANDS INC	623,681	7,372,721	6,417,677
HANOVER INSURANCE GROUP INC/	81,295	7,048,452	11,889,394
HARDWOOD HOLDINGS CS	2,059	15,443	168,838
HARLEY DAVIDSON INC	293,770	9,634,630	9,300,758
HARTFORD FINANCIAL SVCS GRP	648,386	30,086,299	42,423,896
HARVEST NATURAL RESOURCES IN	13,475	0	0
HASBRO INC	243,524	19,692,947	19,939,745
HAWAIIAN ELECTRIC INDS	229,385	8,028,696	9,381,847

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Security Name	Shares	Book Value	Market Value
HCA HEALTHCARE INC	611,324	70,924,305	102,739,111
HEALTH EQUITY INC	154,905	9,984,884	9,509,618
HEICO CORP	80,309	9,430,482	10,530,116
HEICO CORP CLASS A	164,796	11,927,932	17,366,202
HELEN OF TROY LTD	52,248	6,164,892	8,485,598
HENRY SCHEIN INC	1,026,119	59,951,547	78,744,372
HERBALIFE NUTRITION LTD	206,257	7,241,112	4,217,956
HERE MEDIA INC	3,622	0	0
HERE MEDIA INC SPL SHRS	3,622	0	0
HERSHEY CO/THE	1,066,839	122,309,033	229,541,079
HESS CORP	551,605	31,118,401	58,437,034
HEWLETT PACKARD ENTERPRISE	2,598,332	26,382,258	34,453,882
HEXCEL CORP	176,385	9,012,896	9,226,699
HF SINCLAIR CORP	299,918	11,014,029	13,544,297
HIGHLAND RESTORATION CAP PTNRS	2,757,650	2,757,650	13,565,619
HILLENBRAND INC	175,363	5,150,244	7,182,868
HILTON GRAND VACATIONS INC	180,526	6,087,561	6,450,194
HILTON WORLDWIDE HOLDINGS IN	638,344	56,658,992	71,137,055
HIPCRICKET INC	120,300	0	0
HOLOGIC INC	1,021,107	55,560,243	70,762,715
HOME BANCSHARES INC	303,891	5,495,967	6,311,816
HOME DEPOT INC	2,938,884	493,425,750	806,047,715
HONEYWELL INTERNATIONAL INC	1,406,959	169,533,797	244,543,544
HORIZON THERAPEUTICS PLC	423,338	20,171,898	33,765,439
HORMEL FOODS CORP	2,162,923	83,986,941	102,436,033
HOULIHAN LOKEY INC	115,874	6,220,744	9,145,935
HOWARD HUGHES CORP/THE	91,890	8,429,275	6,253,115
HOWMET AEROSPACE INC	714,014	15,639,312	22,455,740
HP INC	2,096,489	31,678,043	68,722,909
HUBBELL INC	107,628	9,738,263	19,220,208
HUBSPOT INC	88,398	16,512,088	26,576,859
HUMANA INC	247,594	51,450,450	115,891,324
HUNT (JB) TRANSPRT SVCS INC	160,818	12,190,751	25,324,010
HUNTINGTON BANCSHARES INC	2,817,021	32,611,572	33,888,763
HUNTINGTON INGALLS INDUSTRIE	82,358	11,226,833	17,939,220
HUNTSMAN CORP	407,882	8,872,365	11,563,455
HYATT HOTELS CORP CL A	31,019	2,802,912	2,292,614
IAA INC	270,344	9,786,010	8,859,173
IAC/INTERACTIVECORP	139,168	5,860,883	10,572,593
ICU MEDICAL INC	43,237	7,508,035	7,107,730
IDACORP INC	112,208	9,333,022	11,885,071
IDEX CORP	184,711	20,984,725	33,549,059
IDEXX LABORATORIES INC	164,809	30,313,248	57,803,461
IGNITE RESTAURANT GROUP INC	12,000	0	0
II VI INC	196,876	7,955,888	10,030,832
ILLINOIS TOOL WORKS	600,997	65,586,458	109,531,703
ILLUMINA INC	311,038	69,396,871	57,342,966
INCYTE CORP	1,344,262	123,923,097	102,123,584
INDEPENDENT BANK CORP/MA	7,901	672,377	627,576

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Security Name	Shares	Book Value	Market Value
INGERSOLL RAND INC	734,779	21,765,993	30,919,500
INGEVITY CORP	46	0	2,904
INGREDION INC	144,476	9,787,173	12,737,004
INSMED INC	215,907	5,096,405	4,257,686
INSPIRE MEDICAL SYSTEMS INC	51,396	4,847,979	9,388,507
INSULET CORP	119,575	14,744,314	26,060,176
INTEGRA LIFESCIENCES HOLDING	157,344	7,577,224	8,501,296
INTEL CORP	9,820,077	368,060,313	367,369,081
INTELLIA THERAPEUTICS INC	119,935	5,463,903	6,207,836
INTERACTIVE BROKERS GRO CL A	154,038	7,886,892	8,473,630
INTERCONTINENTAL EXCHANGE IN	2,725,263	212,735,477	256,283,733
INTERNATIONAL PAPER CO	689,363	26,742,375	28,836,054
INTERPUBLIC GROUP OF COS INC	770,902	14,522,445	21,222,932
INTL BUSINESS MACHINES CORP	4,888,797	603,901,041	690,249,248
INTL FLAVORS + FRAGRANCES	492,017	50,462,717	58,609,065
INTRA CELLULAR THERAPIES INC	93,919	5,522,921	5,360,897
INTUIT INC	550,631	117,128,310	212,235,213
INTUITIVE SURGICAL INC	745,367	110,888,747	149,602,611
INVESCO LTD	608,872	13,351,272	9,821,105
INVESCO QQQ TRUST SERIES 1	20,214	7,718,267	5,665,580
IONIS PHARMACEUTICALS INC	282,382	12,071,667	10,453,782
IOVANCE BIOTHERAPEUTICS INC	271,534	5,789,851	2,997,735
IPG PHOTONICS CORP	68,920	8,342,410	6,487,440
IQVIA HOLDINGS INC	370,884	47,227,993	80,478,119
IRIDIUM COMMUNICATIONS INC	245,778	4,732,771	9,231,422
ITRON INC	99,923	7,070,763	4,939,194
ITT INC	163,874	7,120,785	11,018,888
JABIL INC	277,384	7,722,993	14,204,835
JACK HENRY + ASSOCIATES INC	543,642	71,330,632	97,866,433
JACKSON FINANCIAL INC A	114,585	4,287,337	3,065,149
JACOBS ENGINEERING GROUP INC	254,927	19,752,435	32,408,870
JEFFERIES FINANCIAL GROUP IN	437,189	9,199,909	12,075,160
JETBLUE AIRWAYS CORP	611,091	9,124,514	5,114,832
JM SMUCKER CO/THE	797,056	83,347,331	102,031,139
JOHN BEAN TECHNOLOGIES CORP	69,863	5,901,723	7,714,272
JOHNSON + JOHNSON	11,499,419	1,449,403,955	2,041,261,867
JOHNSON CONTROLS INTERNATION	1,405,937	57,317,834	67,316,264
JONES LANG LASALLE INC	110,904	13,407,729	19,392,673
JPMORGAN CHASE + CO	5,979,514	500,214,088	673,353,072
JUNIPER NETWORKS INC	2,371,630	66,328,264	67,591,455
KAGY HOLDINGS COMPANY INC	343	13,720	0
KB HOME	145,412	3,767,226	4,138,426
KBR INC	531,813	18,289,887	25,734,431
KELLOGG CO	1,949,215	119,119,434	139,056,998
KEMPER CORP	135,968	8,530,786	6,512,867
KEURIG DR PEPPER INC	3,833,888	123,080,911	135,681,296
KEYCORP	1,883,136	27,439,537	32,446,433
KEYSIGHT TECHNOLOGIES IN	1,345,177	128,827,380	185,432,649
KIMBERLY CLARK CORP	2,352,651	266,750,921	317,960,783

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Security Name	Shares	Book Value	Market Value
KINDER MORGAN INC	3,899,506	94,786,418	65,355,721
KINSALE CAPITAL GROUP INC	48,427	5,393,474	11,120,776
KIRBY CORP	128,550	8,029,084	7,820,982
KKR + CO INC	1,113,445	32,439,846	51,541,369
KLA CORP	296,012	33,255,736	94,451,509
KNIGHT SWIFT TRANSPORTATION	1,154,668	50,041,463	53,449,582
KOHL'S CORP	258,381	11,336,145	9,221,618
KRAFT HEINZ CO/THE	2,521,133	91,909,261	96,156,013
KRATOS DEFENSE + SECURITY	214,031	3,909,134	2,970,750
KROGER CO	4,846,426	141,899,936	229,381,343
KYNDRYL HOLDINGS INC	407,365	9,888,670	3,984,030
L3HARRIS TECHNOLOGIES INC	1,052,401	176,560,321	254,365,322
LABORATORY CRP OF AMER HLDGS	344,787	61,418,343	80,804,281
LAM RESEARCH CORP	274,252	46,532,374	116,872,490
LAMB WESTON HOLDINGS INC	280,620	14,980,576	20,053,105
LANCASTER COLONY CORP	56,991	6,648,666	7,339,301
LANDSTAR SYSTEM INC	77,857	7,143,822	11,321,965
LAS VEGAS SANDS CORP	622,070	28,707,417	20,895,331
LATTICE SEMICONDUCTOR CORP	274,114	4,780,537	13,294,529
LAZARD LTD CL A	193,284	7,013,658	6,264,334
LAZARE KAPLAN INTERNATIONAL	45,000	0	0
LCI INDUSTRIES	51,701	4,389,281	5,784,308
LEAR CORP	121,396	11,587,108	15,282,542
LEGGETT + PLATT INC	268,761	8,396,682	9,293,755
LEIDOS HOLDINGS INC	716,788	52,916,692	72,187,719
LENNAR CORP A	538,729	27,024,919	38,018,106
LENNOX INTERNATIONAL INC	89,875	16,358,553	18,567,276
LHC GROUP INC	44,651	4,079,001	6,953,947
LIBERTY BROADBAND A	126,074	17,958,501	14,315,703
LIBERTY BROADBAND C	992,100	103,981,792	114,726,444
LIBERTY MEDIA COR SIRIUSXM A	125,400	4,369,273	4,519,416
LIBERTY MEDIA COR SIRIUSXM C	333,007	9,623,026	12,004,902
LIBERTY MEDIA CORP LIBERTY C	393,392	16,226,112	24,968,590
LIFE360 INC CDI	293,584	2,036,845	573,348
LIGHT + WONDER INC	198,097	14,810,607	9,308,578
LINCOLN ELECTRIC HOLDINGS	116,199	8,905,809	14,334,309
LINCOLN NATIONAL CORP	349,581	15,142,152	16,349,903
LINNCO LLC ESCROW CUSIP	2,161,400	0	2
LITHIA MOTORS INC	58,729	9,688,886	16,139,316
LITTELFUSE INC	53,953	6,942,353	13,706,220
LIVE NATION ENTERTAINMENT IN	269,761	12,736,695	22,276,863
LIVERAMP HOLDINGS INC	148,369	5,147,243	3,829,404
LKQ CORP	844,654	29,684,097	41,464,065
LLGC LEGATO CAPITAL MGMT	42,622,938	405,890,722	434,548,735
LOCKHEED MARTIN CORP	1,140,173	330,825,202	490,228,783
LOEWS CORP	391,045	16,200,061	23,173,327
LOUISIANA PACIFIC CORP	177,508	4,376,171	9,303,194
LOWE S COS INC	1,489,210	134,835,666	260,120,311

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Security Name	Shares	Book Value	Market Value
LPL FINANCIAL HOLDINGS INC	157,863	11,298,950	29,122,566
LUCID GROUP INC	966,064	23,301,408	16,577,658
LUMEN TECHNOLOGIES INC	2,426,030	49,529,319	26,467,987
LUMENTUM HOLDINGS INC	187,163	13,239,177	14,864,485
LYFT INC A	479,885	23,070,795	6,372,873
LYONDELLBASELL INDU CL A	501,390	39,706,211	43,851,569
M + T BANK CORP	402,873	52,198,206	64,213,927
MACY S INC	576,625	11,551,119	10,563,770
MADISON SQUARE GARDEN SPORTS	37,815	4,441,266	5,710,065
MANDIANT INC	340,535	6,155,582	7,430,474
MANHATTAN ASSOCIATES INC	203,136	14,411,659	23,279,386
MANPOWERGROUP INC	108,218	7,398,222	8,268,937
MARATHON OIL CORP	1,454,375	20,720,118	32,694,350
MARATHON PETROLEUM CORP	1,243,786	55,669,543	102,251,647
MARAVAI LIFESCIENCES HLDGS A	222,492	9,646,083	6,320,998
MARKEL CORP	110,628	112,769,002	143,069,661
MARKETAXESS HOLDINGS INC	274,320	107,858,681	70,228,663
MARRIOTT INTERNATIONAL CL A	519,446	46,703,433	70,649,850
MARRIOTT VACATIONS WORLD	81,659	6,768,302	9,488,776
MARSH + MCLENNAN COS	3,676,750	319,721,137	570,815,438
MARTIN MARIETTA MATERIALS	125,233	22,534,449	37,474,723
MARVELL TECHNOLOGY INC	1,764,066	51,730,971	76,789,793
MASCO CORP	420,022	13,057,033	21,253,113
MASIMO CORP	93,563	12,922,721	12,225,877
MASTEC INC	110,732	4,824,465	7,935,055
MASTERCARD INC A	1,664,015	279,929,059	524,963,452
MATADOR RESOURCES CO	159,108	8,347,444	7,412,842
MATCH GROUP INC	591,911	46,634,942	41,250,278
MATSON INC	42,287	4,722,812	3,081,877
MATTEL INC	665,249	10,790,270	14,855,010
MAXIMUS INC	124,956	7,630,437	7,811,000
MAXLINEAR INC	26,862	1,358,015	912,771
MCDONALD S CORP	4,468,292	755,228,135	1,103,131,929
MCKESSON CORP	305,559	36,391,157	99,676,401
MDU RESOURCES GROUP INC	351,665	8,249,551	9,491,438
MEDPACE HOLDINGS INC	59,678	4,858,991	8,932,006
MERCK + CO. INC.	14,918,970	1,006,041,138	1,360,162,495
MERCURY SYSTEMS INC	105,073	6,698,690	6,759,346
MERITAGE HOMES CORP	62,138	6,619,844	4,505,005
MERSANA THERAPEUTICS INC	722,690	44,688	3,338,828
META PLATFORMS INC CLASS A	4,708,846	686,720,864	759,301,418
METLIFE INC	1,391,400	59,183,077	87,366,006
METTLER TOLEDO INTERNATIONAL	46,268	20,851,481	53,151,290
MGIC INVESTMENT CORP	588,000	6,519,564	7,408,800
MGM RESORTS INTERNATIONAL	706,681	19,180,868	20,458,415
MICROCHIP TECHNOLOGY INC	1,028,137	42,982,625	59,714,197
MICRON TECHNOLOGY INC	2,276,523	86,117,906	125,846,191
MICROSOFT CORP	17,545,546	2,172,438,015	4,506,222,579
MICROSTRATEGY INC CL A	16,794	3,854,006	2,759,254

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Security Name	Shares	Book Value	Market Value
MIDDLEBY CORP	106,417	8,702,987	13,340,435
MIRATI THERAPEUTICS INC	73,925	8,400,631	4,962,585
MKS INSTRUMENTS INC	107,876	9,632,557	11,071,314
MODERNA INC	655,817	51,027,828	93,683,458
MOHAWK INDUSTRIES INC	106,251	11,430,715	13,184,687
MOLINA HEALTHCARE INC	121,017	15,701,519	33,837,563
MOLSON COORS BEVERAGE CO B	394,133	21,830,241	21,484,190
MONDELEZ INTERNATIONAL INC A	5,082,883	250,111,221	315,596,205
MONGODB INC	120,842	30,591,347	31,358,499
MONOLITHIC POWER SYSTEMS INC	90,077	10,321,868	34,593,171
MONSTER BEVERAGE CORP	704,122	30,557,508	65,272,109
MOODY S CORP	319,592	43,938,455	86,919,436
MORGAN STANLEY	2,522,140	99,894,931	191,833,968
MORNINGSTAR INC	51,294	6,815,266	12,404,428
MOSAIC CO/THE	716,656	22,717,824	33,847,663
MOTOROLA SOLUTIONS INC	1,230,935	168,827,324	258,003,976
MSA SAFETY INC	82,776	7,877,527	10,021,690
MSC INDUSTRIAL DIRECT CO A	84,567	5,427,261	6,351,827
MSCI INC	157,877	24,950,061	65,069,006
MURPHY OIL CORP	184,631	6,849,998	5,574,010
MURPHY USA INC	17,185	3,648,444	4,001,871
NASDAQ INC	834,057	74,782,806	127,227,055
NATERA INC	153,703	7,317,409	5,447,234
NATIONAL ENERGY	726,459	0	1
NATIONAL FUEL GAS CO	192,381	8,531,577	12,706,765
NATIONAL INSTRUMENTS CORP	273,695	9,729,048	8,547,495
NATIONAL VISION HOLDINGS INC	153,383	5,376,969	4,218,033
NCINO INC	144,022	9,643,852	4,453,160
NCR CORPORATION	235,899	5,554,983	7,338,818
NEENAH ENTERPRISES INC	96,783	75,439	290,349
NEKTAR THERAPEUTICS	329,920	9,125,398	1,253,696
NEOGEN CORP	227,888	6,352,039	5,489,822
NEOGENOMICS INC	206,021	5,424,911	1,679,071
NETAPP INC	470,257	22,158,020	30,679,567
NETFLIX INC	1,006,964	307,565,303	176,087,795
NEUROCRINE BIOSCIENCES INC	645,504	51,398,427	62,923,730
NEVRO CORP	59,476	5,106,560	2,606,833
NEW JERSEY RESOURCES CORP	204,084	7,957,779	9,087,861
NEW RELIC INC	101,250	7,239,253	5,067,563
NEW YORK COMMUNITY BANCORP	988,108	12,052,128	9,021,426
NEW YORK TIMES CO A	321,449	9,104,768	8,968,427
NEWELL BRANDS INC	726,434	15,415,937	13,831,303
NEWMONT CORP	5,820,243	223,782,839	347,293,900
NEXSTAR MEDIA GROUP INC CL A	83,756	6,948,037	13,642,177
NEXTEER AUTOMOTIVE GROUP LTD	1,466,000	1,968,139	1,053,688
NEXTERA ENERGY INC	13,520,473	628,739,378	1,047,295,839
NGM BIOPHARMACEUTICALS INC	12,418	182,793	159,199
NIELSEN HOLDINGS PLC	641,907	17,723,356	14,905,081
NIKE INC CL B	2,387,683	156,155,582	244,021,203

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Security Name	Shares	Book Value	Market Value
NINE POINT ENERGY HLDGS (COM)	9,747	451,024	9,747
NISOURCE INC	2,910,585	74,464,089	85,833,152
NOBLE CORP	2,356	0	59,725
NORDSON CORP	118,222	14,316,963	23,932,862
NORDSTROM INC	176,679	5,301,334	3,733,227
NORFOLK SOUTHERN CORP	461,647	57,972,116	104,927,747
NORTHERN TRUST CORP	411,363	31,438,702	39,688,302
NORTHROP GRUMMAN CORP	395,641	102,348,447	189,341,913
NORTONLIFELOCK INC	4,186,746	109,692,136	91,940,942
NORWEGIAN CRUISE LINE HOLDIN	715,016	25,872,589	7,950,978
NOV INC	779,208	18,125,177	13,176,407
NOVANTA INC	77,702	6,604,146	9,422,922
NOVAVAX INC	138,435	11,532,717	7,119,712
NRG ENERGY INC	477,140	18,330,304	18,212,434
NTENT INC	2	0	0
NUCOR CORP	532,278	26,187,837	55,575,146
NUTANIX INC A	442,209	14,199,072	6,469,518
NVIDIA CORP	4,603,223	277,200,475	697,802,575
NVR INC	9,320	23,204,519	37,318,585
O REILLY AUTOMOTIVE INC	533,324	270,095,183	336,932,770
OCCIDENTAL PETROLEUM CORP	1,614,065	66,208,734	95,036,147
OCERA THERAPEUTICS INC	30,711	0	0
OGE ENERGY CORP	372,321	12,309,191	14,356,698
OKTA INC	213,286	27,509,694	19,281,054
OLD DOMINION FREIGHT LINE	729,840	172,263,419	187,043,395
OLD NATIONAL BANCORP	207,600	3,553,833	3,070,404
OLD REPUBLIC INTL CORP	525,106	10,128,713	11,741,370
OLIN CORP	276,346	5,741,122	12,789,293
OLLIE S BARGAIN OUTLET HOLDI	117,743	9,173,296	6,917,401
OMNICELL INC	88,781	5,335,792	10,098,839
OMNICOM GROUP	1,514,759	104,553,579	96,353,820
OMTHERA PHARMACEUTICAL INC	3,900	0	0
ON SEMICONDUCTOR	820,268	14,237,034	41,267,683
ONE GAS INC	114,226	6,897,446	9,274,009
ONEMAIN HOLDINGS INC	210,091	9,170,381	7,853,202
ONEOK INC	878,459	44,085,302	48,754,475
ONTO INNOVATION INC	11,753	1,007,425	819,654
OPENDOOR TECHNOLOGIES INC	802,944	13,877,743	3,781,866
ORACLE CORP	9,232,884	443,817,332	645,101,605
ORCHIDS PAPER PRODUCTS CO	25,100	0	0
ORGANON + CO	492,953	12,271,461	16,637,164
ORMAT TECHNOLOGIES INC	91,683	5,937,664	7,183,363
OSHKOSH CORP	135,347	8,285,137	11,117,403
OTIS WORLDWIDE CORP	789,838	39,742,451	55,817,851
OVINTIV INC	523,584	6,629,873	23,137,177
OWENS CORNING	200,633	10,786,538	14,909,038
OZ DOMESTIC PARTNERS LP	1,087,898	1,085,245	0
P G + E CORP	3,305,571	48,015,888	32,989,599
PACCAR INC	725,121	40,771,276	59,706,463

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Security Name	Shares	Book Value	Market Value
PACIFIC BIOSCIENCES OF CALIF	307,737	2,981,363	1,360,198
PACKAGING CORP OF AMERICA	182,073	14,620,247	25,035,038
PACWEST BANCORP	251,442	9,822,753	6,703,444
PAGERDUTY INC	144,248	4,467,428	3,574,465
PALANTIR TECHNOLOGIES INC A	2,942,559	81,748,080	26,689,010
PALO ALTO NETWORKS INC	216,315	43,281,827	106,846,631
PAPA JOHN S INTL INC	70,457	4,150,228	5,884,569
PARADE TECHNOLOGIES LTD	133,000	5,283,911	5,144,029
PARAGON OFFSHORE PLC	193,566	0	0
PARKER HANNIFIN CORP	257,155	34,496,219	63,272,988
PAYCHEX INC	2,495,968	183,879,119	284,215,876
PAYCOM SOFTWARE INC	100,703	20,274,961	28,208,924
PAYLOCITY HOLDING CORP	80,034	8,470,673	13,959,530
PAYPAL HOLDINGS INC	2,232,921	189,052,184	155,947,203
PDC ENERGY INC	128,825	8,696,667	7,936,908
PDL BIOPHARMA INC	252,971	0	0
PEGASYSTEMS INC	92,061	5,491,248	4,404,198
PELTON INTERACTIVE INC A	532,089	54,407,937	4,884,577
PENN NATIONAL GAMING INC	311,137	10,895,953	9,464,788
PENUMBRA INC	71,573	11,612,248	8,912,270
PEPSICO INC	9,454,693	1,084,274,239	1,575,719,135
PERFORMANCE FOOD GROUP CO	298,248	11,368,001	13,713,443
PERKINELMER INC	240,812	16,253,756	34,248,283
PFIZER INC	17,639,506	585,190,487	924,839,300
PHI GROUP INC	3,301	0	0
PHILLIPS 66	916,890	61,867,448	75,175,811
PINNACLE FINANCIAL PARTNERS	156,715	6,298,292	11,332,062
PINNACLE WEST CAPITAL	214,710	15,832,361	15,699,595
PINTEREST INC CLASS A	1,089,063	47,534,573	19,777,384
PIONEER NATURAL RESOURCES CO	444,281	59,887,919	99,110,205
PLAINS ALL AMER PIPELINE LP	342,176	4,099,104	3,360,168
PLANET FITNESS INC CL A	158,995	10,306,422	10,813,250
PLUG POWER INC	865,701	12,793,007	14,344,666
PLUS THERAPEUTICS INC	115	0	0
PNC FINANCIAL SERVICES GROUP	844,825	88,643,458	133,288,040
PNM RESOURCES INC	161,989	6,354,757	7,739,834
POLARIS INC	118,167	9,762,372	11,731,620
POOL CORP	291,164	105,388,374	102,265,532
PORTLAND GENERAL ELECTRIC CO	201,662	9,236,102	9,746,324
POST HOLDINGS INC	115,698	6,695,094	9,527,730
POWER INTEGRATIONS INC	125,735	5,129,398	9,431,382
PPG INDUSTRIES INC	491,116	41,423,937	56,154,203
PPL CORP	1,474,561	41,577,832	40,004,840
PREMIER INC CLASS A	245,557	8,700,177	8,761,474
PRIMERICA INC	88,228	8,090,448	10,560,009
PRINCIPAL FINANCIAL GROUP	507,781	22,422,567	33,914,693
PROCTER + GAMBLE CO/THE	9,418,253	887,323,329	1,354,250,599
PROGENIC PHARMACEUTICALS INC.	176,700	0	0
PROGRESSIVE CORP	4,351,033	326,017,387	505,894,607

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PROSPERITY BANCSHARES INC	184,730	11,709,419	12,611,517
PRUDENTIAL FINANCIAL INC	747,352	55,645,365	71,506,639
PTC INC	204,805	12,214,334	21,778,964
PTC THERAPEUTICS INC	140,654	6,625,417	5,634,599
PUBLIC SERVICE ENTERPRISE GP	3,687,436	194,164,831	233,340,950
PULTEGROUP INC	470,863	11,648,742	18,660,301
PURE STORAGE INC CLASS A	532,580	10,366,272	13,692,632
PVH CORP	131,981	12,361,129	7,509,719
Q2 HOLDINGS INC	96,833	7,350,108	3,734,849
QORVO INC	214,486	14,484,124	20,230,320
QUAKER CHEMICAL CORPORATION	30,568	3,505,312	4,570,527
QUALCOMM INC	2,184,383	155,747,160	279,033,084
QUALYS INC	71,797	6,218,107	9,056,474
QUANTA SERVICES INC	278,431	9,720,054	34,898,542
QUANTUMSCAPE CORP	1,608,209	30,813,418	13,814,515
QUEST DIAGNOSTICS INC	874,782	81,732,014	116,328,510
QUICKSILVER RESOURCES INC	232,000	0	0
QUIDELORTHO CORP	78,302	5,930,838	7,609,388
QURATE RETAIL INC	754,273	7,716,411	2,164,764
RADIAN GROUP INC	327,109	6,075,078	6,427,692
RALPH LAUREN CORP	86,110	8,242,288	7,719,762
RANGE RESOURCES CORP	451,003	11,948,913	11,162,324
RAPID MICRO BIOSYSTEMS INC A	9,654	42,381	41,512
RAPID7 INC	116,140	7,917,715	7,758,152
RAYMOND JAMES FINANCIAL INC	401,024	18,420,276	35,855,556
RAYTHEON TECHNOLOGIES CORP	2,864,375	168,755,663	275,295,081
RBC BEARINGS INC	55,642	6,215,987	10,290,988
REDFIN CORP	184,893	4,623,408	1,523,518
REGAL REXNORD CORP	135,410	9,620,862	15,371,743
REGENERON PHARMACEUTICALS	765,883	418,533,166	452,736,418
REGIONS FINANCIAL CORP	1,908,610	25,458,697	35,786,438
REINSURANCE GROUP OF AMERICA	142,829	15,184,984	16,752,413
RELIANCE STEEL + ALUMINUM	164,389	12,896,448	27,923,116
RELIANCE WORLDWIDE CORP LTD	1,465,414	4,115,466	4,071,076
RENT A CENTER INC	100,627	5,875,529	1,957,195
REPLIGEN CORP	97,767	6,154,460	15,877,361
REPUBLIC SERVICES INC	1,538,236	113,603,528	201,308,945
RESIDEO TECHNOLOGIES INC	293,671	4,864,100	5,703,091
RESMED INC	284,459	27,444,403	59,631,140
RH	33,965	6,340,473	7,209,411
RINGCENTRAL INC CLASS A	143,278	15,446,743	7,487,708
RIVIAN AUTOMOTIVE INC A	324,331	32,490,748	8,348,280
RLI CORP	154,695	12,168,855	18,035,890
ROBERT HALF INTL INC	213,985	8,403,393	16,025,337
ROBINHOOD MARKETS INC A	840,688	10,575,323	6,910,455
ROCKWELL AUTOMATION INC	226,614	26,805,469	45,166,436
ROGERS CORP	67,897	14,456,295	17,795,125
ROKU INC	202,281	30,679,648	16,615,361
ROLLINS INC	1,589,515	37,783,092	55,505,864

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ROPER TECHNOLOGIES INC	485,516	161,042,987	191,608,889
ROSS STORES INC	701,477	48,409,884	49,264,730
ROYAL CARIBBEAN CRUISES LTD	414,382	31,616,391	14,466,076
ROYAL GOLD INC	125,283	11,207,715	13,377,719
ROYALTY PHARMA PLC CL A	619,798	28,134,175	26,056,308
RPM INTERNATIONAL INC	247,451	12,688,743	19,479,343
RYDER SYSTEM INC	105,148	5,330,787	7,471,817
S+P GLOBAL INC	671,527	118,258,747	226,344,891
SABINE OIL + GAS HOLDINGS IN	140	6,141	0
SABRE CORP	485,594	9,294,669	2,831,013
SAIA INC	53,362	3,913,837	10,032,056
SAILPOINT TECHNOLOGIES HOLDI	151,985	3,825,576	9,526,420
SALESFORCE INC	2,007,393	259,866,566	331,300,141
SAMSONITE INTERNATIONAL SA	2,395,904	5,628,295	4,769,244
SANCHEZ ENERGY CORP	294,800	0	0
SANDRIDGE ENERGY INC	6,764	39	243
SAREPTA THERAPEUTICS INC	168,498	13,782,764	12,630,610
SCHLUMBERGER LTD	2,982,022	118,244,914	106,637,107
SCHWAB (CHARLES) CORP	3,203,230	126,278,176	202,380,071
SCIENCE APPLICATIONS INTE	218,047	16,161,897	20,300,176
SCOTTS MIRACLE GRO CO	68,590	5,887,361	5,417,924
SEAGATE TECHNOLOGY HOLDINGS	378,070	15,758,097	27,009,321
SEAGEN INC	717,585	102,839,309	126,969,490
SEALED AIR CORP	292,291	8,689,180	16,871,037
SEELOS THERAPEUTICS INC	860	0	0
SEI INVESTMENTS COMPANY	186,866	7,416,132	10,094,501
SELECTIVE INSURANCE GROUP	130,312	6,796,185	11,329,325
SEMPRA ENERGY	1,671,005	196,328,725	251,101,921
SEMTECH CORP	139,686	6,190,324	7,678,539
SENSATA TECHNOLOGIES HOLDING	291,336	12,782,013	12,035,090
SENSIENT TECHNOLOGIES CORP	95,371	4,899,097	7,683,088
SERVICE CORP INTERNATIONAL	309,632	10,850,073	21,401,764
SERVICENOW INC	389,451	89,263,465	185,191,740
SERVISFIRST BANCSHARES INC	12,148	1,095,111	958,720
SFX ENTERTAINMENT INC	115,200	0	0
SHAKE SHACK INC CLASS A	62,997	4,822,890	2,487,122
SHERWIN WILLIAMS CO/THE	483,948	60,542,071	108,360,797
SHOCKWAVE MEDICAL INC	57,275	4,494,930	10,949,262
SIGNATURE BANK	119,678	12,702,040	21,447,494
SIGNET JEWELERS LTD	64,270	5,039,539	3,435,874
SILICON LABORATORIES INC	83,078	7,448,910	11,649,197
SIMPSON MANUFACTURING CO INC	97,509	5,857,202	9,810,380
SIMS LTD	300,479	4,322,349	2,832,821
SIRIUS XM HOLDINGS INC	6,232,363	36,300,906	38,204,385
SITEONE LANDSCAPE SUPPLY INC	93,667	7,720,661	11,134,196
SKECHERS USA INC CL A	253,304	8,066,111	9,012,556
SKYLINE CHAMPION CORP	25,807	1,635,171	1,223,768
SKYWORKS SOLUTIONS INC	318,072	21,505,805	29,466,190
SLM CORP	547,349	4,586,459	8,724,743

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SM ENERGY CO	209,199	8,119,203	7,152,514
SMARTSHEET INC CLASS A	218,865	11,151,008	6,878,927
SMITH (A.O.) CORP	238,509	8,333,218	13,041,672
SNAP ON INC	105,430	11,939,713	20,772,873
SNOWFLAKE INC CLASS A	405,196	123,425,287	56,346,556
SOFTBRANDS INC	36,200	0	0
SONOCO PRODUCTS CO	170,346	7,593,952	9,716,536
SONOS INC	225,860	5,552,833	4,074,514
SOUTHERN CO/THE	7,773,673	387,379,719	554,340,622
SOUTHSTATE CORP	149,761	11,346,796	11,554,061
SOUTHWEST AIRLINES CO	1,131,498	38,568,937	40,869,708
SOUTHWEST GAS HOLDINGS INC	25,044	2,080,535	2,180,832
SOUTHWESTERN ENERGY CO	1,929,152	10,968,505	12,057,200
SPECTRUM BRANDS HOLDINGS INC	91,472	4,721,950	7,502,533
SPIRE INC	115,418	7,433,697	8,583,637
SPIRIT AEROSYSTEMS HOLD CL A	180,682	8,432,823	5,293,983
SPIRIT AIRLINES INC	164,852	5,357,165	3,930,072
SPLUNK INC	306,228	32,285,823	27,088,929
SPN COMMON	27,385	835,243	1,643,100
SPN RO RGITHS RTS	1,272	1,666	76,320
SPORT HALEY HOLDINGS INC	6,900	0	0
SPROUT SOCIAL INC CLASS A	84,209	10,569,748	4,890,017
SPS COMMERCE INC	80,577	4,045,142	9,109,230
SS+C TECHNOLOGIES HOLDINGS	905,186	45,710,993	52,564,151
SSR MINING INC	394,554	5,959,248	6,576,155
STAAR SURGICAL CO	84,627	3,239,791	6,002,593
STANLEY BLACK + DECKER INC	301,091	34,305,381	31,572,402
STARBUCKS CORP	2,830,540	169,416,569	216,224,951
STATE STREET CORP	717,661	38,054,128	44,243,801
STEEL DYNAMICS INC	371,672	10,935,009	24,586,103
STERICYCLE INC	191,379	10,654,141	8,391,969
STERIS PLC	168,995	22,170,722	34,838,319
STIFEL FINANCIAL CORP	214,102	8,433,037	11,993,994
STRYKER CORP	692,603	105,994,035	137,779,515
SUMMIT MATERIALS INC CL A	53,614	1,681,424	1,248,670
SUNRUN INC	356,272	10,946,675	8,322,514
SUTTONBROOK EUREKA FUND	109,735	109,735	0
SVB FINANCIAL GROUP	113,715	23,774,311	44,916,288
SYNAPTICS INC	78,693	4,680,736	9,289,709
SYNCHRONY FINANCIAL	1,240,674	37,775,963	34,267,416
SYNCREON	17,704	243,428	1,265,836
SYNEOS HEALTH INC	193,430	12,657,803	13,865,062
SYNERGY PHARMACEUTICALS INC	5,895	0	0
SYNOPTIS INC	299,191	29,494,884	90,864,307
SYNOVUS FINANCIAL CORP	298,856	9,729,871	10,773,759
SYSCO CORP	988,731	48,966,502	83,755,403
T MOBILE US INC	4,519,202	481,354,570	608,013,437
T ROWE PRICE GROUP INC	432,494	37,473,240	49,135,643
TAKE TWO INTERACTIVE SOFTWARE	631,359	82,931,359	77,360,418

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Security Name	Shares	Book Value	Market Value
TANDEM DIABETES CARE INC	125,172	8,603,034	7,408,931
TAPESTRY INC	491,858	14,591,101	15,011,506
TARGA RESOURCES CORP	458,525	16,991,528	27,360,187
TARGANTA THERAPEUTICS	9,000	0	0
TARGET CORP	2,574,571	368,418,245	363,606,662
TAYLOR MORRISON HOME CORP	258,582	6,653,208	6,040,476
TCEH CORP TRA	79,445	76,448	99,306
TD SYNEX CORP	82,432	4,404,792	7,509,555
TE CONNECTIVITY LTD	623,234	42,746,817	70,518,927
TEGNA INC	390,676	5,261,475	8,192,476
TELA BIO INC	41,277	328,565	293,479
TELADOC HEALTH INC	265,773	26,590,167	8,826,321
TELEDYNE TECHNOLOGIES INC	91,365	21,331,668	34,271,925
TELEFLEX INC	91,770	23,204,797	22,561,655
TEMPUR SEALY INTERNATIONAL I	343,030	5,555,936	7,330,551
TENABLE HOLDINGS INC	86,147	4,520,732	3,911,935
TENET HEALTHCARE CORP	206,770	6,608,359	10,867,831
TERADATA CORP	201,063	5,377,514	7,441,342
TERADYNE INC	316,710	13,092,896	28,361,381
TERMINIX GLOBAL HOLDINGS INC	232,759	9,658,303	9,461,653
TESLA INC	1,619,109	289,330,151	1,090,340,383
TETRA TECH INC	107,782	6,447,100	14,717,632
TETRAPHASE PHARMACEUTICALS INC	8,190	0	0
TEXAS CAPITAL BANCSHARES INC	106,151	5,705,692	5,587,789
TEXAS INSTRUMENTS INC	3,101,620	298,280,333	476,563,913
TEXAS PACIFIC LAND CORP	8,700	11,075,630	12,945,774
TEXAS ROADHOUSE INC	129,909	5,726,844	9,509,339
TEXTRON INC	442,784	16,325,007	27,040,819
THERMO FISHER SCIENTIFIC INC	1,004,799	288,609,334	545,887,201
THOR INDUSTRIES INC	111,026	6,989,629	8,296,973
TIMKEN CO	136,003	5,734,968	7,214,959
TJX COMPANIES INC	2,628,170	101,291,442	146,783,295
TOBIRA THERAPEUTICS IN	4,344	0	0
TOLL BROTHERS INC	205,291	6,642,866	9,155,979
TOPBUILD CORP	68,279	4,854,164	11,413,518
TORO CO	203,411	10,108,250	15,416,520
TRACTOR SUPPLY COMPANY	253,803	24,181,339	49,199,712
TRADE DESK INC/THE CLASS A	838,817	24,897,096	35,138,044
TRADEWEB MARKETS INC CLASS A	783,140	62,337,658	53,449,305
TRANSDIGM GROUP INC	104,922	34,904,934	56,308,490
TRANSUNION	356,687	24,046,235	28,531,393
TRAVEL LEISURE CO	175,052	5,537,939	6,795,519
TRAVELERS COS INC/THE	790,230	88,466,796	133,651,600
TREX COMPANY INC	208,202	5,531,198	11,330,353
TRIBUNE CO	2,575,000	23,926	257,500
TRIMBLE INC	485,014	15,932,686	28,242,365
TRINET GROUP INC	76,642	4,987,142	5,948,952
TRIPADVISOR INC	160,989	5,764,607	2,865,604
TRUIST FINANCIAL CORP	2,532,852	101,740,912	120,133,170

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Security Name	Shares	Book Value	Market Value
TUSA CONVERTIBLE PREFERRED STO	168	168,000	0
TWILIO INC A	287,980	52,098,107	24,135,604
TWIST BIOSCIENCE CORP	87,008	6,161,863	3,041,800
TWITTER INC	1,439,219	55,801,364	53,812,398
TYLER TECHNOLOGIES INC	304,191	82,684,416	101,137,424
TYSON FOODS INC CL A	751,423	46,934,575	64,667,463
UBER TECHNOLOGIES INC	3,271,661	115,607,946	66,938,184
UBIQUITY INC	379,900	0	0
UC HLDGS INC	42,076	0	294,532
UFP INDUSTRIES INC	132,004	5,151,658	8,994,753
UGI CORP	532,064	21,803,112	20,542,991
UIPATH INC CLASS A	455,335	10,995,094	8,282,544
ULTA BEAUTY INC	102,297	19,451,588	39,433,448
ULTRAGENYX PHARMACEUTICAL IN	119,466	8,891,748	7,127,342
UMB FINANCIAL CORP	98,216	6,336,099	8,456,398
UMPQUA HOLDINGS CORP	406,734	6,932,779	6,820,929
UNDER ARMOUR INC CLASS A	279,800	5,964,524	2,330,734
UNDER ARMOUR INC CLASS C	379,646	6,523,793	2,877,717
UNIFIRST CORP/MA	33,544	5,645,990	5,775,606
UNION PACIFIC CORP	1,349,827	168,878,905	287,891,103
UNIT CORP	2,535	0	31,688
UNITED AIRLINES HOLDINGS INC	611,101	31,957,690	21,645,197
UNITED BANKSHARES INC	244,231	7,646,118	8,565,181
UNITED COMMUNITY BANKS/GA	32,619	1,171,782	984,768
UNITED PARCEL SERVICE CL B	2,488,457	352,148,893	454,242,941
UNITED RENTALS INC	142,015	15,520,313	34,496,864
UNITED STATES STEEL CORP	503,100	9,290,319	9,010,521
UNITED THERAPEUTICS CORP	90,309	7,791,461	21,280,413
UNITEDHEALTH GROUP INC	2,041,444	414,790,121	1,048,546,882
UNITEK GLOBAL SERVICES INC	35,550	0	0
UNITY SOFTWARE INC	349,176	43,627,944	12,856,660
UNIVAR SOLUTIONS INC	300,846	6,764,756	7,482,040
UNIVERSAL DISPLAY CORP	82,794	10,704,274	8,373,785
UNIVERSAL HEALTH SERVICES B	135,283	12,783,007	13,624,351
UNUM GROUP	374,280	9,501,022	12,733,006
UPSTART HOLDINGS INC	118,457	26,305,903	3,745,610
UPWORK INC	182,370	4,454,735	3,771,412
US BANCORP	2,559,643	98,421,726	117,794,771
US FOODS HOLDING CORP	437,676	14,901,754	13,427,900
VAIL RESORTS INC	81,391	15,926,697	17,747,308
VALERO ENERGY CORP	796,478	45,392,117	84,649,682
VALLEY NATIONAL BANCORP	786,179	8,625,114	8,184,123
VALMONT INDUSTRIES	45,930	6,123,637	10,317,256
VALVOLINE INC	338,075	5,700,826	9,746,702
VARONIS SYSTEMS INC	194,778	5,018,677	5,710,891
VEEVA SYSTEMS INC CLASS A	273,379	36,847,335	54,139,977
VERINT SYSTEMS INC	215,924	6,959,410	9,144,381
VERISIGN INC	753,775	125,987,167	126,129,171

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VERISK ANALYTICS INC	611,467	75,189,125	105,838,823
VERIZON COMMUNICATIONS INC	27,594,655	1,480,139,430	1,400,428,741
VERTEX PHARMACEUTICALS INC	1,877,088	457,963,644	528,944,628
VERTIV HOLDINGS CO	572,571	8,811,095	4,706,534
VF CORP	592,968	33,498,312	26,191,397
VIASAT INC	128,544	7,607,900	3,937,303
VIATRIS INC	2,417,299	33,959,820	25,309,121
VIAVI SOLUTIONS INC	385,077	6,967,310	5,094,569
VICTORIA S SECRET + CO	155,955	2,846,884	4,362,061
VISA INC CLASS A SHARES	5,410,598	701,456,784	1,065,292,640
VISTEON CORP	56,940	5,461,578	5,897,845
VISTRA CORP	933,580	19,957,842	21,009,947
VMWARE INC CLASS A W/I	701,992	69,095,158	80,013,048
VONAGE HOLDINGS CORP	453,375	9,117,892	8,541,585
VONTIER CORP	297,208	8,235,888	6,832,812
VOYA FINANCIAL INC	214,051	10,149,939	12,742,456
VULCAN MATERIALS CO	261,635	27,325,624	37,178,334
WABTEC CORP	412,160	26,922,496	33,830,093
WALGREENS BOOTS ALLIANCE INC	1,431,535	60,954,282	54,255,177
WALKER + DUNLOP INC	6,590	836,373	634,881
WALMART INC	10,389,436	1,151,615,260	1,263,147,629
WALT DISNEY CO/THE	3,550,032	332,919,157	335,123,021
WARNER BROS DISCOVERY INC	6,469,275	183,422,732	86,817,671
WARREN RES INC	16,898	2,029,132	8,449
WASTE CONNECTIONS INC	1,866,291	153,302,838	231,232,266
WASTE MANAGEMENT INC	3,008,226	279,420,065	460,198,413
WATERS CORP	136,649	20,648,293	45,228,086
WATSCO INC	68,131	9,892,266	16,271,045
WATTS WATER TECHNOLOGIES A	16,301	2,885,625	2,002,415
WAVE SYSTEMS CORP CLASS A	3,702	0	0
WAYFAIR INC CLASS A	130,216	17,579,780	5,672,209
WD 40 CO	45,863	6,441,649	9,234,974
WEBSTER FINANCIAL CORP	344,486	13,470,995	14,520,085
WEC ENERGY GROUP INC	2,308,080	167,746,674	232,285,171
WELLS FARGO + CO	7,489,019	280,900,422	293,344,874
WENDY S CO/THE	280,024	4,936,316	5,286,853
WESCO INTERNATIONAL INC	94,173	4,741,897	10,085,928
WEST PHARMACEUTICAL SERVICES	544,944	130,830,271	164,774,717
WESTERN ALLIANCE BANCORP	203,733	7,766,781	14,383,550
WESTERN DIGITAL CORP	602,294	31,456,320	27,000,840
WESTERN MIDSTREAM PARTNERS L	130,560	2,032,430	3,173,914
WESTERN UNION CO	2,907,246	54,684,506	47,882,342
WESTROCK CO	492,839	19,049,912	19,634,706
WET SEAL INC/THE CLASS A	268,800	0	0
WEX INC	81,807	12,396,584	12,725,897
WHIRLPOOL CORP	112,444	13,499,141	17,414,202
WHITE MOUNTAINS INSURANCE GP	13,178	14,337,992	16,421,501
WILLIAMS COS INC	2,383,437	59,229,304	74,387,069
WILLIAMS SONOMA INC	142,951	8,025,187	15,860,413

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Security Name	Shares	Book Value	Market Value
WILLSCOT MOBILE MINI HOLDING	399,152	7,167,369	12,940,508
WINGSTOP INC	62,418	6,069,592	4,666,994
WINTRUST FINANCIAL CORP	126,751	7,551,080	10,159,093
WOLFSPEED INC	199,529	9,841,324	12,660,115
WONDER AUTO TECHNOLOGY INCORPO	65,400	0	0
WOODWARD INC	116,624	8,682,453	10,786,554
WORKDAY INC CLASS A	499,318	79,148,445	69,694,806
WORKIVA INC	94,466	6,113,546	6,233,811
WR BERKLEY CORP	369,218	11,365,688	25,202,821
WTS BATTALION OIL WTS	107	0	0
WW GRAINGER INC	92,469	21,015,262	42,020,688
WYNDHAM HOTELS + RESORTS INC	289,857	15,403,002	19,049,402
WYNN RESORTS LTD	197,853	22,068,726	11,273,664
XCEL ENERGY INC	3,931,949	207,240,241	278,224,711
XEROX HOLDINGS CORP	259,399	6,919,505	3,852,075
XPO LOGISTICS INC	179,625	7,686,632	8,650,740
XYLEM INC	337,129	18,616,344	26,356,745
YETI HOLDINGS INC	169,424	6,579,966	7,330,976
YUM BRANDS INC	1,336,514	112,104,577	151,707,704
ZEBRA TECHNOLOGIES CORP CL A	103,461	16,120,802	30,412,361
ZENDESK INC	210,504	14,247,728	15,592,031
ZIFF DAVIS INC	101,524	5,860,931	7,566,584
ZILLOW GROUP INC A	122,712	6,330,652	3,903,469
ZILLOW GROUP INC C	266,643	17,713,094	8,465,915
ZIMMER BIOMET HOLDINGS INC	396,699	38,336,252	41,677,197
ZIMVIE INC	43,168	1,049,557	691,120
ZIONS BANCORP NA	301,368	10,568,023	15,339,631
ZOETIS INC	2,398,284	236,280,950	412,241,037
ZOOM VIDEO COMMUNICATIONS A	821,014	247,149,831	88,644,882
ZOOMINFO TECHNOLOGIES INC	470,946	19,028,318	15,654,245
ZSCALER INC	153,948	17,893,455	23,016,765
ZURN WATER SOLUTIONS CORP	238,611	3,731,341	6,499,764
Total		74,519,413,866	103,029,036,131

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Security Name	Shares	Book Value	Market Value
360 DIGITECH INC	246,035	5,079,262	4,256,406
360 SECURITY TECHNOLOGY IN A	41,600	64,068	52,867
37 INTERACTIVE ENTERTAINME A	11,746	42,655	37,196
3I GROUP PLC	1,792,877	17,438,226	24,136,030
3M INDIA LTD	5,546	1,737,649	1,534,744
3R PETROLEUM OLEO E GAS SA	322,500	2,348,440	2,167,699
3SBIO INC	2,514,500	3,662,321	1,999,564
77 BANK LTD/THE	139,800	2,158,658	1,867,705
A DATA TECHNOLOGY CO LTD	445,885	799,449	901,263
A LIVING SMART CITY SERVICES	1,115,750	3,672,163	1,794,425
A2 MILK CO LTD	1,418,920	12,519,720	4,349,314
A2A SPA	2,735,800	4,928,518	3,466,492
AAC TECHNOLOGIES HOLDINGS IN	1,238,825	5,539,713	2,851,194
AAK AB	320,284	3,181,823	5,216,484
AALBERTS NV	177,465	8,367,418	6,899,889
AAREAL BANK AG TEND	112,249	3,410,577	3,731,752
AARTI INDUSTRIES LIMITED	356,480	4,478,844	3,153,915
AAVAS FINANCIERS LTD	53,381	1,278,455	1,362,332
ABB INDIA LTD	98,049	1,789,143	2,856,703
ABB LTD REG	3,027,631	57,106,948	80,517,559
ABC MART INC	48,900	2,368,497	2,159,656
ABDULLAH AL OTHAIM MARKETS	83,024	2,062,511	2,283,542
ABN AMRO BANK NV CVA	803,335	16,647,903	8,998,955
ABOITIZ POWER CORP	2,950,740	2,115,343	1,583,101
ABRDN PLC	3,901,447	19,723,303	7,573,873
ABSA GROUP LTD	1,442,469	15,565,640	13,612,434
AC ENERGY CORP	13,461,782	2,107,802	1,968,405
ACC LTD	439,395	10,074,690	11,806,315
ACCENT GROUP LTD	627,321	758,695	534,908
ACCENTURE PLC CL A	3,771,068	642,891,168	1,047,037,030
ACCIONA SA	43,812	5,993,259	8,038,470
ACCOR SA	334,771	14,736,812	9,040,146
ACCTON TECHNOLOGY CORP	2,902,000	16,185,665	23,277,683
ACE HARDWARE INDONESIA	13,010,500	1,319,904	672,468
ACER INC	20,100,788	19,138,988	14,669,887
ACERINOX SA	393,605	3,836,163	3,800,561
ACKERMANS + VAN HAAREN	42,743	6,189,327	6,367,707
ACOM CO LTD	811,700	2,729,590	1,893,997
ACS ACTIVIDADES CONS Y SERV	396,097	14,823,806	9,578,123
ACWA POWER CO	248,702	5,054,513	9,902,742
ADANI ENTERPRISES LTD	497,629	1,224,611	13,805,507
ADANI GREEN ENERGY LTD	1,155,219	14,615,152	28,226,415
ADANI PORTS AND SPECIAL ECON	2,862,388	15,670,604	24,358,705
ADANI POWER LTD	1,810,587	1,589,552	6,026,310

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Security Name	Shares	Book Value	Market Value
ADANI TOTAL GAS LTD	674,519	9,083,059	20,438,210
ADANI TRANSMISSION LTD	469,363	11,529,446	14,701,824
ADASTRIA CO LTD	46,600	1,054,594	768,006
ADBRI LTD	854,522	2,115,161	1,422,021
ADDLIFE AB B	203,659	9,015,856	3,052,679
ADDSINO CO LTD A	16,700	35,703	29,742
ADDTECH AB B SHARES	353,893	2,800,462	4,606,957
ADECCO GROUP AG REG	303,277	17,486,938	10,276,603
ADECOAGRO SA	171,578	1,589,397	1,451,550
ADEKA CORP	196,627	2,697,255	3,391,094
ADEVINTA ASA	522,351	6,315,564	3,761,763
ADIDAS AG	348,465	65,335,599	61,479,723
ADIMMUNE CORP	662,000	1,618,972	870,540
ADITYA BIRLA CAPITAL LTD	883,102	1,110,896	999,706
ADITYA BIRLA FASHION AND RET	713,486	1,905,476	2,141,655
ADLER GROUP SA	169,843	5,109,288	669,410
ADMIRAL GROUP PLC	1,423,126	38,374,756	38,783,397
ADP	52,292	6,962,677	6,606,708
ADVANCED CERAMIC X CORP	97,000	887,747	600,266
ADVANCED ENERGY SOLUTION HOL	43,000	1,894,422	1,401,349
ADVANCED INFO SERVICE FOR RG	2,094,500	13,681,611	11,522,564
ADVANCED INFO SERVICE NVDR	6,264,100	38,163,311	34,460,966
ADVANCED MICRO FABRICATION A	6,900	146,398	120,160
ADVANCED PETROCHEMICALS CO	1,236,363	20,457,188	16,936,931
ADVANCED WIRELESS SEMICONDUCT	269,378	745,473	770,079
ADVANTECH CO LTD	2,926,658	21,948,598	34,056,659
ADVANTEST CORP	357,800	11,541,836	19,120,592
ADYEN NV	63,635	65,080,865	92,339,759
AECC AERO ENGINE CONTROL A	16,400	61,420	68,739
AECC AVIATION POWER CO A	29,462	201,813	199,996
AECI LTD	206,045	1,348,009	1,200,362
AEGIS LOGISTICS LTD	256,842	843,097	679,730
AEGON NV	3,283,542	24,435,790	14,170,510
AEM HOLDINGS LTD DUAL CURREN	518,700	1,514,683	1,543,018
AENA SME SA	130,319	19,757,179	16,519,341
AEON CO LTD	2,101,890	34,508,769	36,420,073
AEON DELIGHT CO LTD	30,800	809,372	672,655
AEON FINANCIAL SERVICE CO LT	207,400	3,428,699	1,951,030
AEON HOKKAIDO CORP	91,700	1,035,970	733,033
AEON MALL CO LTD	217,300	4,028,536	2,653,570
AEON THANA SINSAP THA FOREIGN	174,600	1,096,559	851,888
AERCAP HOLDINGS NV	427,256	19,661,491	17,491,861
AEROFLOT PJSC	2,004,340	0	0
AFFLE INDIA PRIVATE LTD	80,138	1,174,813	1,075,948

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Security Name	Shares	Book Value	Market Value
AFI PROPERTIES LTD	19,684	1,069,389	944,252
AFREECATV CO LTD	13,027	743,561	803,653
AFRICAN RAINBOW MINERALS LTD	205,831	2,228,222	2,685,572
AFRY AB	183,439	3,130,975	2,513,304
AGC INC	388,971	15,497,635	13,657,147
AGEAS	334,943	27,655,276	14,699,974
AGILE GROUP HOLDINGS LTD	2,694,890	3,260,187	1,078,375
AGL ENERGY LTD	1,199,943	15,425,898	6,807,412
AGNICO EAGLE MINES LTD	3,266,993	152,302,354	149,223,790
AGRICULTURAL BANK OF CHINA A	41,351,846	19,607,159	18,627,513
AGRICULTURAL BANK OF CHINA H	207,443,599	77,871,394	78,251,174
AGRITRADE RES	5,555,000	0	1
AHNLAB INC	11,014	659,347	732,909
AI HOLDINGS CORP	67,700	742,176	772,404
AIA ENGINEERING LTD	74,916	1,711,462	2,109,572
AIA GROUP LTD	36,509,288	298,535,120	395,709,791
AICA KOGYO CO LTD	94,700	3,045,187	1,974,093
AIDA ENGINEERING LTD	105,400	788,871	705,227
AIER EYE HOSPITAL GROUP CO A	682,122	5,593,853	4,555,145
AIFUL CORP	557,600	1,337,039	1,436,532
AIN HOLDINGS INC	54,000	3,286,820	2,881,749
AIR CHINA LTD A	75,626	99,413	130,965
AIR CHINA LTD H	3,229,076	2,820,996	2,806,479
AIR LIQUIDE SA	952,553	88,287,061	127,587,844
AIR NEW ZEALAND LTD	1,045,480	874,867	370,516
AIR WATER INC	336,000	4,941,013	4,214,376
AIRBUS SE	1,164,668	98,779,991	112,567,308
AIRPORT CITY LTD	137,045	1,952,342	2,331,460
AIRPORTS OF THAILAND PC NVDR	23,543,940	48,697,195	47,281,000
AIRPORTS OF THAILAND PCL FOR	7,993,040	16,542,273	16,051,643
AIRTAC INTERNATIONAL GROUP	293,815	7,211,037	9,792,680
AIRTEL AFRICA PLC	1,938,145	3,637,440	3,182,311
AISIN CORP	326,583	10,740,594	10,096,416
AIXTRON SE	196,676	2,653,158	4,971,768
AJ BELL PLC	530,982	2,721,366	1,732,070
AJANTA PHARMA LTD	70,974	862,835	1,110,456
AJINOMOTO CO INC	3,436,356	58,408,669	83,471,163
AK MEDICAL HOLDINGS LTD	716,000	1,761,946	536,524
AKER ASA A SHARES	44,648	3,051,972	3,416,472
AKER BP ASA	276,362	7,181,248	9,569,416
AKER CARBON CAPTURE ASA	4,587,367	12,500,816	7,703,071
AKESO INC	901,000	4,929,670	2,646,640
AKZO NOBEL N.V.	324,951	26,441,220	21,273,266
AL HAMMADI CO FOR DEVELOPMEN	150,084	1,236,813	1,460,000

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Security Name	Shares	Book Value	Market Value
AL MEERA CONSUMER GOODS CO	186,621	811,403	893,711
AL RAJHI BANK	14,060,689	151,161,286	309,162,027
ALCHIP TECHNOLOGIES LTD	132,000	1,776,818	3,080,969
ALCON INC	1,778,141	90,616,221	123,848,584
ALDREES PETROLEUM AND TRANSP	71,040	813,981	1,262,858
ALEMBIC PHARMACEUTICALS LTD	89,591	740,319	826,169
ALFA LAVAL AB	585,131	10,680,292	14,080,967
ALFA S.A.B. A	6,537,692	4,926,399	4,627,250
ALFRESA HOLDINGS CORP	525,694	8,321,448	7,061,879
ALGONQUIN POWER + UTILITIES	1,253,276	14,007,414	16,808,151
ALIANSCOE SONAE SHOPPING CENT	237,900	987,364	728,333
ALIBABA GROUP HOLDING LTD	33,031,376	759,972,211	471,037,916
ALIBABA GROUP HOLDING SP ADR	14,177	2,065,163	1,611,641
ALIBABA HEALTH INFORMATION T	8,882,000	12,053,129	6,112,286
ALIBABA PICTURES GROUP LTD	27,130,000	5,058,371	2,662,194
ALIMENTATION COUCHE TARD INC	1,480,070	28,609,045	57,610,229
ALINMA BANK	6,957,279	32,427,657	61,931,483
ALK ABELLO A/S	242,646	1,738,552	4,202,519
ALKEM LABORATORIES LTD	47,104	1,280,938	1,788,518
ALKERMES PLC	309,743	8,937,747	9,227,244
ALKYL AMINES CHEMICALS LTD	25,166	1,350,644	802,294
ALLEGION PLC	167,839	12,285,194	16,431,438
ALLIANCE BANK MALAYSIA BHD	2,153,700	1,629,014	1,553,889
ALLIANCE GLOBAL GROUP INC	7,287,100	1,811,815	1,166,254
ALLIANZ SE REG	756,688	145,822,372	144,071,378
ALLKEM LTD	1,063,400	7,835,253	7,539,158
ALLREAL HOLDING AG REG	26,912	4,309,688	4,435,905
ALMARAI CO	1,065,675	14,942,466	14,882,698
ALMIRALL SA	281,900	4,283,501	3,118,056
ALONY HETZ PROPERTIES + INV	197,638	2,172,835	2,469,523
ALPARGATAS SA PREF	245,600	1,377,414	898,906
ALPHAMAB ONCOLOGY	1,136,000	2,488,554	1,171,186
ALPS ALPINE CO LTD	1,000,872	12,239,482	10,144,645
ALROSA PJSC	5,205,130	0	0
ALS LTD	892,468	6,717,014	6,554,377
ALSEA SAB DE CV	1,013,100	1,004,724	1,912,139
ALSTOM	559,449	27,454,049	12,627,471
ALTAGAS LTD	520,426	10,642,857	10,957,611
ALTEN SA	53,662	3,522,278	5,823,277
ALTEOGEN INC	53,619	6,290,307	2,523,198
ALTIVUM LTD	203,927	4,746,087	3,773,601
ALUMINA LTD	4,823,560	7,838,554	4,859,290
ALUMINUM CORP OF CHINA LTD A	148,603	143,493	105,287
ALUMINUM CORP OF CHINA LTD H	7,441,000	2,848,389	2,816,352

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Security Name	Shares	Book Value	Market Value
AMADA CO LTD	607,992	5,692,515	4,461,875
AMADEUS IT GROUP SA	1,087,954	60,724,500	60,464,258
AMANO CORP	130,500	3,876,332	2,252,567
AMARA RAJA BATTERIES LTD	231,612	2,562,671	1,345,284
AMATA CORP PUBLIC CO LTD FOR	1,599,442	1,017,970	827,883
AMBER ENTERPRISES INDIA LTD	35,961	1,052,649	1,023,037
AMBEV SA	8,342,175	39,590,586	21,376,081
AMBU A/S B	653,960	18,487,979	6,336,104
AMBUJA CEMENTS LTD	2,647,313	8,130,905	12,168,472
AMCOR PLC	1,267,688	13,291,532	15,757,362
AMCOR PLC CDI	2,806,544	24,466,249	34,815,761
AMERICANAS SA	1,251,255	7,975,197	3,213,408
AMICOGEN INC	32,643	996,917	583,270
AMLOGIC SHANGHAI INC A	4,000	77,128	60,261
AMMB HOLDINGS BHD	3,737,737	3,695,644	3,163,190
AMOREPACIFIC CORP	53,706	6,155,320	5,377,218
AMOREPACIFIC CORP PREF	24,302	2,840,471	950,818
AMOREPACIFIC GROUP	48,806	2,058,451	1,402,082
AMOT INVESTMENTS LTD	301,484	1,674,846	1,806,072
AMP LTD	6,222,889	19,674,980	4,086,607
AMPLIFON SPA	243,807	6,417,894	7,455,474
AMPOL LTD	458,537	8,854,388	10,793,164
AMS OSRAM AG	456,020	9,262,360	4,095,535
AMUNDI SA	107,519	6,506,827	5,867,579
ANA HOLDINGS INC	994,323	31,114,838	18,293,845
ANDES TECHNOLOGY CORP	73,000	1,268,408	617,469
ANEKA TAMBANG TBK	16,000,230	969,092	1,933,238
ANGANG STEEL CO LTD A	14,400	8,880	6,916
ANGANG STEEL CO LTD H	2,659,876	1,161,384	993,180
ANGEL ONE LTD	89,429	1,911,816	1,365,909
ANGEL YEAST CO LTD A	9,073	62,923	65,975
ANGELALIGN TECHNOLOGY INC	40,000	700,529	801,330
ANGLO AMERICAN PLATINUM LTD	106,064	6,404,086	9,225,771
ANGLO AMERICAN PLC	2,579,707	81,935,815	92,014,013
ANGLO AMERICAN PLC SPONS ADR	4,698	90,306	84,517
ANGLOGOLD ASHANTI LTD	782,532	13,973,345	11,704,185
ANHEUSER BUSCH INBEV SA/NV	1,599,723	105,462,295	85,896,017
ANHUI CONCH CEMENT CO LTD A	1,334,626	9,201,024	7,023,300
ANHUI CONCH CEMENT CO LTD H	8,774,330	47,530,196	38,018,239
ANHUI EXPRESSWAY CO LTD H	962,000	587,019	777,255
ANHUI GUJING DISTILLERY CO A	1,204	36,294	44,836
ANHUI GUJING DISTILLERY CO B	244,109	1,886,279	3,807,714
ANHUI HONGLU STEEL CONSTRU A	83,313	468,710	415,061
ANHUI JINHE INDUSTRIAL CO A	66,700	239,776	431,090

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ANHUI ZHONGDING SEALING PA A	23,600	60,146	64,208
ANICOM HOLDINGS INC	138,100	1,106,113	658,708
ANIMA HOLDING SA	587,400	1,002,698	438,069
ANJOY FOODS GROUP CO LTD A	3,100	64,321	77,623
ANRITSU CORP	236,600	4,699,251	2,556,614
ANSELL LTD	240,430	3,848,791	3,676,977
ANTA SPORTS PRODUCTS LTD	2,145,800	18,360,220	26,361,213
ANTOFAGASTA PLC	650,044	7,489,204	9,118,101
ANXIN CHINA	3,936,000	0	1
AOZORA BANK LTD	225,800	5,414,359	4,382,868
AP MEMORY TECHNOLOGY CORP	248,000	1,763,368	1,743,219
AP MOLLER MAERSK A/S A	8,680	13,685,158	19,950,937
AP MOLLER MAERSK A/S B	10,094	15,204,808	23,491,909
AP THAILAND PCL FOREIGN	4,391,350	976,948	1,242,073
APA GROUP	2,199,479	14,603,874	17,045,558
APELOA PHARMACEUTICAL CO A	11,800	62,223	36,328
APERAM	85,970	2,161,112	2,381,749
APEX INTERNATIONAL CO LTD	361,000	968,811	841,384
APL APOLLO TUBES LTD	295,496	1,187,261	3,180,307
APOLLO HOSPITALS ENTERPRISE	189,037	7,693,126	8,817,219
APOLLO TYRES LTD	692,286	1,774,089	1,622,617
APPEN LTD	214,539	4,961,871	827,631
APPLUS SERVICES SA	261,405	3,206,659	1,803,686
APTIV PLC	525,349	36,674,877	46,792,835
ARAB NATIONAL BANK	2,722,752	19,115,550	21,406,994
ARABIAN CEMENT	93,129	742,735	836,451
ARABIAN CENTRES CO LTD	295,049	2,015,032	1,523,960
ARABIAN INTERNET + COMMUNICA	163,471	9,110,472	8,617,724
ARABTEC HOLDING CO PJSC	1,775,872	0	0
ARATA CORP	21,200	734,605	609,370
ARB CORP LTD	137,421	1,535,357	2,668,611
ARC RESOURCES LTD	1,163,200	14,424,941	14,635,246
ARCA CONTINENTAL SAB DE CV	2,051,800	12,403,150	13,474,766
ARCADIS NV	135,425	3,136,287	4,544,720
ARCADYAN TECHNOLOGY CORP	318,679	944,307	1,286,141
ARCELORMITTAL	1,398,284	51,145,403	31,444,089
ARCH CAPITAL GROUP LTD	702,376	19,086,630	31,951,084
ARCHOSAUR GAMES INC	508,000	1,097,320	364,478
ARCS CO LTD	64,900	1,302,367	955,908
ARDENTEC CORP	902,513	797,451	1,089,687
AREZZO INDUSTRIA E COMERCIO	121,650	1,656,327	1,617,906
ARGENX SE	98,947	16,605,145	36,981,277
ARIAKE JAPAN CO LTD	38,400	2,406,233	1,577,211
ARISTOCRAT LEISURE LTD	1,250,169	17,933,301	29,555,758

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ARJO AB B SHARES	410,946	1,853,363	2,594,629
ARKEMA	122,167	10,862,608	10,845,938
AROUNDTOWN SA	2,148,595	18,018,800	6,812,871
ARRIYADH DEVELOPMENT COMPANY	168,413	1,299,776	1,010,810
ARUHI CORP	64,400	1,258,187	479,723
ARVIDA GROUP LTD	1,389,531	1,674,581	1,278,633
AS ONE CORP	50,200	3,539,685	1,976,887
ASAHI GROUP HOLDINGS LTD	1,150,824	40,509,638	37,653,474
ASAHI HOLDINGS INC	135,800	1,382,808	2,130,137
ASAHI INTECC CO LTD	1,214,700	32,629,338	18,311,476
ASAHI KASEI CORP	3,157,335	28,805,998	24,077,134
ASCENDAS INDIA TRUST	1,624,300	1,446,823	1,365,546
ASCENDIS PHARMA A/S ADR	18,269	2,520,540	1,698,286
ASCENTAGE PHARMA GROUP INTER	288,300	1,591,150	782,570
ASCENTIAL PLC	804,384	4,477,301	2,535,991
ASCLETIS PHARMA INC	839,000	600,304	405,229
ASE TECHNOLOGY HOLDING CO LT	9,653,936	25,975,398	24,805,714
ASHMORE GROUP PLC	855,824	2,794,982	2,305,290
ASHOK LEYLAND LTD	2,681,429	3,067,180	5,018,395
ASHTREAD GROUP PLC	824,078	18,595,371	34,417,565
ASHTROM GROUP LTD	77,202	1,457,328	1,694,756
ASIA CEMENT CORP	17,065,925	28,857,266	25,139,574
ASIA OPTICAL CO INC	402,000	871,961	834,190
ASIA PACIFIC TELECOM CO LTD	3,047,887	1,182,188	748,300
ASIA VITAL COMPONENTS	502,000	622,960	1,571,836
ASIAINFO TECHNOLOGIES LTD	706,400	1,152,697	1,217,101
ASIAN PAINTS LTD	2,861,384	71,083,788	97,654,274
ASIANA AIRLINES	62,682	1,107,517	753,111
ASICS CORP	318,900	4,651,449	5,758,063
ASKUL CORP	70,900	1,167,872	844,402
ASM INTERNATIONAL NV	89,667	8,559,453	22,366,926
ASM PACIFIC TECHNOLOGY	1,300,100	12,364,173	11,042,719
ASMEDIA TECHNOLOGY INC	73,000	3,713,836	2,737,485
ASML HOLDING NV	771,680	139,422,858	367,758,250
ASML HOLDING NV NY REG SHS	15,088	9,272,437	7,180,077
ASPEED TECHNOLOGY INC	59,400	5,604,037	3,795,719
ASPEN PHARMACARE HOLDINGS LT	700,406	6,447,340	5,944,419
ASR NEDERLAND NV	290,730	11,201,756	11,723,106
ASSA ABLOY AB B	2,087,690	35,127,808	44,270,258
ASSET WORLD CORP PCL FOREIGN	13,344,300	2,770,482	1,841,895
ASSICURAZIONI GENERALI	2,469,378	57,944,312	39,305,027
ASSOCIATED BRITISH FOODS PLC	662,001	15,876,261	12,686,601
ASSURED GUARANTY LTD	18,650	1,109,539	1,040,484
ASTELLAS PHARMA INC	12,059,534	173,784,856	187,743,656

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ASTER DM HEALTHCARE LTD	491,568	1,446,595	1,107,969
ASTON MARTIN LAGONDA GLOBAL	131,728	3,365,742	707,099
ASTRA INTERNATIONAL TBK PT	81,196,000	38,556,688	36,108,307
ASTRAL LTD	172,147	4,019,565	3,608,716
ASTRAZENECA PLC	3,542,433	295,855,958	464,627,642
ASTRAZENECA PLC SPONS ADR	64,474	2,645,998	4,259,797
ASUSTEK COMPUTER INC	5,680,549	46,572,489	59,320,647
ASX LTD	360,625	15,949,047	20,262,757
ASYMCHEM LABORATORIES TIAN A	1,970	102,152	84,921
ATLANTIA SPA	959,439	22,479,015	22,448,156
ATLAS ARTERIA	1,767,347	7,319,045	9,795,449
ATLAS COPCO AB A SHS	4,605,137	27,645,406	42,948,742
ATLAS COPCO AB B SHS	5,177,255	21,065,351	43,217,049
ATLISSIAN CORP PLC CLASS A	270,429	35,423,922	50,678,395
ATOM CORP	212,900	1,391,687	1,225,482
ATOS SE	177,504	13,073,696	2,372,532
ATUL LTD	31,670	2,917,922	3,220,557
AU SMALL FINANCE BANK LTD	585,145	2,782,841	4,384,188
AUB GROUP LTD	152,371	1,526,398	1,852,474
AUCKLAND INTL AIRPORT LTD	2,204,283	8,830,349	9,840,286
AUDICODES LTD	46,001	570,620	999,973
AUO CORP	16,536,615	5,794,999	9,065,425
AURAS TECHNOLOGY CO LTD	133,000	904,431	711,218
AUREN ENERGIA SA ON	527,982	1,961,310	1,375,119
AURIZON HOLDINGS LTD	3,420,261	13,631,444	8,937,382
AUROBINDO PHARMA LTD	496,908	4,287,856	3,228,510
AURUBIS AG	66,848	3,484,565	4,525,833
AUSNUTRIA DAIRY CORP LTD	594,000	784,425	626,781
AUST AND NZ BANKING GROUP	5,180,816	100,167,682	78,483,825
AUSTAL LTD	553,322	1,057,711	684,885
AUSTRALIAN ETHICAL INVT LTD	207,349	1,155,587	664,439
AUSTRALIAN STRATEGIC MATERIA	192,542	1,582,671	456,785
AUTO TRADER GROUP PLC	3,516,621	21,625,249	23,702,720
AUTO1 GROUP SE	174,458	6,470,786	1,273,974
AUTOBACS SEVEN CO LTD	107,000	1,476,405	1,101,071
AUTOHOME INC ADR	114,271	9,240,902	4,494,278
AUTOLIV INC	176,036	11,802,356	12,598,897
AVANZA BANK HOLDING AB	229,918	1,792,601	3,851,262
AVARY HOLDING SHENZHEN CO A	9,648	48,844	43,475
AVAST PLC	2,592,521	13,626,028	16,277,679
AVENUE SUPERMARTS LTD	780,717	21,075,776	33,672,483
AVEVA GROUP PLC	219,502	8,330,912	6,000,585
AVI LTD	628,094	3,560,482	2,519,660
AVIC ELECTROMECHANICAL SY A	51,928	94,752	95,658

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AVIC INDUSTRY FINANCE HOLD A	947,901	478,092	489,206
AVICHINA INDUSTRY + TECH H	4,506,000	2,998,774	2,578,319
AVICOPTER PLC A	8,837	67,385	59,579
AVIVA PLC	5,310,099	49,294,451	25,879,234
AVZ MINERALS LTD	4,990,078	3,379,806	2,676,513
AWA BANK LTD/THE	69,900	1,572,020	1,039,843
AXA SA	4,184,013	112,619,546	94,744,651
AXFOOD AB	202,440	3,048,331	5,813,972
AXIAL RETAILING INC	27,900	987,155	640,742
AXIATA GROUP BERHAD	8,726,950	9,432,891	5,603,464
AXIS BANK LTD	4,297,644	38,482,425	34,654,338
AXIS CAPITAL HOLDINGS LTD	164,938	7,910,234	9,416,310
AYALA CORPORATION	612,364	9,218,504	6,682,157
AYALA LAND INC	28,610,058	12,878,106	6,928,324
AZ. BGP HOLDINGS	43,616,220	0	46
AZBIL CORP	950,100	40,206,688	24,931,777
AZIMUT HOLDING SPA	206,738	3,214,421	3,584,586
AZRIELI GROUP LTD	70,216	3,891,894	4,900,073
AZUL SA	112,700	450,569	266,802
B GRIMM POWER PCL FOREIGN	1,414,600	2,032,170	1,400,396
B+M EUROPEAN VALUE RETAIL SA	1,751,798	9,539,680	7,801,437
B2GOLD CORP	1,957,592	6,178,026	6,616,614
B3 SA BRASIL BOLSA BALCAO	11,483,533	37,611,906	24,067,449
BABY BUNTING GROUP LTD	205,420	911,306	576,329
BACHEM HOLDING AG REG B	56,845	2,161,801	3,939,694
BAE SYSTEMS PLC	13,214,481	107,364,263	133,233,208
BAFANG ELECTRIC SUZHOU CO A	14,300	384,849	414,845
BAIC MOTOR CORP LTD H	4,393,733	2,887,765	1,461,414
BAIDU INC CLASS A	4,193,512	73,166,386	79,360,329
BAJAJ AUTO LTD	283,956	11,394,941	13,327,567
BAJAJ ELECTRICALS LTD	80,660	1,629,759	1,045,830
BAJAJ FINANCE LTD	442,823	23,046,616	30,282,258
BAJAJ FINSERV LTD	72,092	7,364,527	9,979,318
BAJAJ HOLDINGS AND INVESTMEN	52,966	2,410,059	3,075,244
BAKKAFROST P/F	94,338	3,951,165	6,015,632
BALAJI AMINES LTD	28,585	1,849,315	1,037,852
BALFOUR BEATTY PLC	1,188,919	4,832,762	3,670,350
BALKRISHNA INDUSTRIES LTD	154,836	2,989,654	4,213,692
BALLARD POWER SYSTEMS INC	467,300	7,942,434	2,945,191
BALOISE HOLDING AG REG	85,647	11,701,790	13,947,216
BALRAMPUR CHINI MILLS LTD	228,560	1,112,813	1,040,310
BANCA GENERALI SPA	201,707	6,174,423	5,685,178
BANCA MEDIOLANUM SPA	438,799	3,143,576	2,879,985
BANCA POPOLARE DI SONDRIO	721,019	2,884,080	2,476,951

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BANCO BILBAO VIZCAYA ARGENTA	15,863,574	135,007,772	71,819,488
BANCO BPM SPA	2,550,128	4,472,746	7,240,940
BANCO BRADESCO S.A.	2,919,926	15,396,438	8,029,245
BANCO BRADESCO SA PREF	9,899,906	43,574,198	32,561,433
BANCO BTG PACTUAL SA UNIT	2,159,648	7,830,619	9,213,540
BANCO DE SABADELL SA	10,415,085	4,206,729	8,281,755
BANCO DEL BAJIO SA	1,408,100	2,564,200	2,813,304
BANCO DO BRASIL S.A.	1,633,700	16,895,471	10,428,039
BANCO ESPIRITO SANTO REG	9,968,526	0	10
BANCO PAN SA	136,700	169,861	159,718
BANCO SANTANDER BRASIL UNIT	14,200	98,487	78,230
BANCO SANTANDER SA	33,813,497	211,933,141	95,021,651
BANDAI NAMCO HOLDINGS INC	1,436,879	63,160,261	101,312,899
BANDHAN BANK LTD	1,480,122	7,074,445	4,938,582
BANGCHAK CORP PCL FOREIGN	1,983,700	1,783,136	1,753,376
BANGKOK BANK PCL FOREIGN REG	1,127,900	4,660,031	4,242,984
BANGKOK BANK PUBLIC CO NVDR	20,200	78,425	75,989
BANGKOK CHAIN HOSPITAL FOREG	2,040,475	805,565	1,079,250
BANGKOK COMMERCIAL FOREIGN	3,341,500	2,701,332	1,644,523
BANGKOK DUSIT MED SERVI NVDR	52,602,380	40,796,204	37,195,856
BANGKOK DUSIT MED SERVICE F	17,082,900	12,686,205	12,079,550
BANGKOK EXPRESSWAY AND M FOR	19,177,420	6,025,885	4,746,215
BANGKOK EXPRESSWAY NVDR	39,556,400	11,693,901	9,789,803
BANGKOK LIFE ASSURANCE NVDR	754,600	945,277	859,077
BANK AL JAZIRA	1,926,831	10,719,961	11,451,809
BANK ALBILAD	1,983,638	17,967,069	23,129,491
BANK BTPN SYARIAH TBK PT	4,353,300	1,065,703	824,051
BANK CENTRAL ASIA TBK PT	361,068,700	135,724,751	175,717,273
BANK HAPOALIM BM	8,625,085	57,767,758	71,815,165
BANK KB BUKOPIN TBK PT	51,053,414	1,253,546	620,283
BANK LEUMI LE ISRAEL	10,335,709	66,181,806	91,636,213
BANK MANDIRI PERSERO TBK PT	34,751,022	16,799,545	18,486,447
BANK NEGARA INDONESIA PERSER	13,910,900	7,196,940	7,330,127
BANK NEO COMMERCE TBK PT	13,519,100	2,060,776	893,862
BANK OF BARODA	1,958,485	2,546,603	2,415,479
BANK OF BEIJING CO LTD A	290,719	202,613	196,871
BANK OF CHANGSHA CO LTD A	17,781	21,461	21,032
BANK OF CHENGDU CO LTD A	927,900	2,132,874	2,294,768
BANK OF CHINA LTD A	35,471,647	17,958,028	17,248,526
BANK OF CHINA LTD H	571,121,324	216,142,827	227,809,498
BANK OF CHONGQING CO LTD H	1,315,500	845,688	700,755
BANK OF COMMUNICATIONS CO A	14,416,428	11,117,902	10,708,781
BANK OF COMMUNICATIONS CO H	63,077,346	48,614,497	43,568,420
BANK OF EAST ASIA LTD	2,027,204	6,342,779	2,852,106

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BANK OF GUIYANG CO LTD A	1,062,364	970,280	920,667
BANK OF HANGZHOU CO LTD A	61,927	128,862	138,371
BANK OF JIANGSU CO LTD A	73,648	73,644	78,216
BANK OF KYOTO LTD/THE	134,428	5,959,148	5,719,288
BANK OF MONTREAL	1,222,641	80,410,652	117,321,216
BANK OF NANJING CO LTD A	1,510,175	2,432,236	2,347,189
BANK OF NINGBO CO LTD A	2,264,955	13,641,143	12,098,094
BANK OF NOVA SCOTIA	2,407,826	123,846,337	142,208,062
BANK OF QUEENSLAND LTD	1,168,748	8,394,669	5,360,610
BANK OF SHANGHAI CO LTD A	2,927,910	3,135,255	2,860,567
BANK OF SUZHOU CO LTD A	505,220	448,594	459,688
BANK OF THE PHILIPPINE ISLAN	3,413,146	6,051,387	5,263,886
BANK OF ZHENGZHOU CO LTD A	669,490	269,108	268,627
BANK RAKYAT INDONESIA PERSER	122,240,689	32,229,526	34,052,617
BANK RAYA INDONESIA TBK PT	8,245,147	1,329,651	390,188
BANK SYARIAH INDONESIA TBK P	5,268,100	792,340	473,855
BANKINTER SA	1,277,958	6,373,603	7,952,116
BANQUE CANTONALE VAUDOIS REG	49,974	3,384,234	3,909,806
BANQUE SAUDI FRANSI	2,433,969	26,624,046	30,748,149
BAOSHAN IRON + STEEL CO A	4,466,749	5,836,997	4,010,893
BAPCOR LTD	620,250	2,314,850	2,593,211
BARCLAYS PLC	30,979,634	117,123,186	57,608,670
BARCO N.V.	128,306	1,826,571	2,704,212
BARITO PACIFIC TBK PT	47,717,400	3,235,410	2,418,301
BARLOWORLD LTD	362,911	2,812,888	1,988,174
BARRATT DEVELOPMENTS PLC	1,872,988	13,807,273	10,404,250
BARRICK GOLD CORP	12,746,499	211,165,934	224,900,436
BARRY CALLEBAUT AG REG	22,029	40,969,325	49,012,138
BARWA REAL ESTATE CO	3,601,759	3,389,509	3,303,323
BASF SE	1,720,860	113,718,368	74,706,502
BASHNEFT PAO PREF	39,081	0	0
BASIC FIT NV	97,198	2,794,553	3,666,292
BATA INDIA LTD	113,074	2,081,394	2,389,269
BAVARIAN NORDIC A/S	129,943	3,364,301	4,272,764
BAYCURRENT CONSULTING INC	25,900	6,234,748	6,882,264
BAYER AG REG	2,348,979	165,543,162	139,289,563
BAYER CROPSCIENCE LTD	25,641	2,165,542	1,625,735
BAYERISCHE MOTOREN WERKE AG	603,320	41,960,182	46,334,221
BAYERISCHE MOTOREN WERKE PRF	116,746	8,055,551	8,250,721
BB SEGURIDADE PARTICIPACOES	1,274,800	10,580,043	6,328,353
BBMG CORP H	4,832,750	1,618,407	702,099
BBMG CORPORATION A	100	45	41
BCE INC	926,547	39,563,152	45,445,660
BDO UNIBANK INC	14,290,472	30,106,780	28,718,690

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BE SEMICONDUCTOR INDUSTRIES	140,290	12,930,183	6,727,577
BEACH ENERGY LTD	3,302,440	5,560,236	3,917,342
BEAZLEY PLC	1,127,055	4,529,662	6,830,072
BECHTLE AG	427,781	16,041,351	17,446,193
BECLE SAB DE CV	975,800	1,584,824	2,103,877
BEFESA SA	74,742	3,729,143	3,625,650
BEGA CHEESE LTD	545,325	2,303,286	1,432,472
BEIERSDORF AG	696,680	73,499,814	70,998,976
BEIGENE LTD ADR	110,059	37,003,978	17,813,049
BEIJER REF AB	459,069	9,966,199	6,267,322
BEIJING BEI MO GAO KE FRIC A	39,140	513,496	341,998
BEIJING CAPITAL ECO ENVIRO A	100	43	43
BEIJING CAPITAL INTL AIRPO H	3,397,154	3,153,066	2,316,158
BEIJING CHUNLIZHENGDA MEDI H	178,750	396,587	306,613
BEIJING DABEINONG TECHNOLO A	46,621	56,419	54,311
BEIJING EASPRING MATERIAL A	5,400	70,485	72,766
BEIJING ENLIGHT MEDIA CO L A	22,730	30,290	32,107
BEIJING ENTERPRISES CLEAN EN	35,220,000	682,503	345,604
BEIJING ENTERPRISES HLDGS	2,048,039	8,161,365	7,281,847
BEIJING ENTERPRISES WATER GR	8,504,000	4,710,187	2,568,448
BEIJING JINGNENG CLEAN ENE H	3,228,000	689,697	740,466
BEIJING KINGSOFT OFFICE SO A	4,800	163,805	141,132
BEIJING NEW BUILDING MATER A	15,529	69,721	80,191
BEIJING ORIGINWATER TECHNO A	100	93	78
BEIJING ROBOROCK TECHNOLOG A	600	55,457	55,192
BEIJING SHANGHAI HIGH SPE A	10,896,400	9,184,702	8,159,054
BEIJING SHIJI INFORMATION A	20,585	50,091	48,728
BEIJING SHOUGANG CO LTD A	59,900	57,110	42,529
BEIJING SHUNXIN AGRICULT A	7,750	35,748	31,004
BEIJING SINNET TECHNOLOGY A	7,000	15,108	10,880
BEIJING TIANTAN BIOLOGICAL A	15,744	68,871	57,019
BEIJING UNITED INFORMATION A	5,275	63,908	69,712
BEIJING WANTAI BIOLOGICAL A	4,435	114,393	102,735
BEIJING YANJING BREWERY CO A	2,700	3,078	3,890
BEIJING YUANLIU HONGYUAN E A	3,000	61,458	60,110
BELIMO HOLDING AG REG	16,205	8,055,178	5,687,450
BELLEVUE GOLD LTD	1,767,851	1,233,161	778,024
BELLSYSTEM24 HOLDINGS INC	62,600	721,244	638,188
BELLWAY PLC	217,638	8,151,896	5,672,103
BENDIGO AND ADELAIDE BANK	1,029,338	8,275,021	6,419,967
BENEFIT ONE INC	112,300	1,941,468	1,507,749
BENESSE HOLDINGS INC	121,351	3,948,648	1,962,446
BENEXT YUMESHIN GROUP CO	105,200	1,493,738	1,160,758
BERGER PAINTS INDIA LTD	1,411,692	9,542,783	10,158,784

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BERKELEY GROUP HOLDINGS/THE	188,252	9,545,250	8,513,907
BERLI JUCKER PUB CO FORGN	2,126,550	3,417,886	1,954,826
BEST WORLD INTERNATIONAL LTD	688,629	0	1
BETHEL AUTOMOTIVE SAFETY S A	56,391	668,088	674,418
BETMAKERS TECHNOLOGY GROUP L	1,464,515	1,336,978	342,405
BEZEQ THE ISRAELI TELECOM CO	4,034,005	4,861,604	6,243,110
BFI FINANCE INDONESIA TBK PT	15,596,400	1,484,499	1,146,371
BGF RETAIL CO LTD	11,999	1,922,532	1,746,620
BHARAT ELECTRONICS LTD	2,119,027	3,510,194	6,281,481
BHARAT FORGE LTD	482,450	3,304,509	3,981,904
BHARAT HEAVY ELECTRICALS	2,159,692	1,466,237	1,229,265
BHARAT PETROLEUM CORP LTD	3,986,759	21,981,003	15,568,919
BHARTI AIRTEL PARTLY PAID	961,950	1,718,571	3,683,481
BHARTI AIRTEL LTD	10,192,248	66,093,282	88,400,143
BHP GROUP LTD	9,409,821	239,269,121	265,079,740
BIC CAMERA INC	272,300	2,866,939	2,349,090
BID CORP LTD	633,428	13,243,226	11,862,783
BIDVEST GROUP LTD	636,655	7,832,706	8,145,065
BIG SHOPPING CENTERS 2004 LT	20,467	2,258,298	2,512,389
BILIBILI INC CLASS Z	471,584	33,003,871	12,079,647
BILLERUDKORSNAS AB	389,032	4,002,832	4,535,178
BINDAWOOD HOLDING CO	55,384	1,621,537	1,328,472
BIOCON LTD	850,772	3,801,472	3,322,398
BIOMERIEUX	299,814	36,691,521	29,212,656
BIONEER CORP	39,352	1,451,570	745,579
BIONTECH SE ADR	34,254	8,020,901	5,107,271
BIRLASOFT LTD	306,868	505,209	1,372,644
BIZLINK HOLDING INC	269,444	1,947,495	2,795,617
BKW AG	35,354	3,927,631	3,681,824
BLACKBERRY LTD	960,800	8,257,702	5,169,155
BLACKMORES LTD	27,693	2,730,260	1,340,634
BLOOMAGE BIOTECHNOLOGY COR A	4,100	72,526	86,951
BLOOMBERRY RESORTS CORP	6,133,900	1,235,988	648,140
BLUE MOON GROUP HOLDINGS LTD	1,616,500	1,382,431	1,380,224
BLUE STAR LTD	112,368	1,050,739	1,285,923
BLUESCOPE STEEL LTD	903,501	8,480,156	9,878,551
BML INC	35,500	779,857	921,111
BNC KOREA CO LTD	86,233	1,242,674	491,470
BNK FINANCIAL GROUP INC	616,052	5,022,505	3,183,694
BNP PARIBAS	2,006,508	128,476,324	95,162,322
BOC AVIATION LTD	380,600	2,633,851	3,198,768
BOC HONG KONG HOLDINGS LTD	25,953,945	95,935,074	102,533,124
BODYCOTE PLC	352,107	2,548,498	2,251,400
BOE TECHNOLOGY GROUP CO LT A	20,634,198	13,174,431	12,126,539

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Security Name	Shares	Book Value	Market Value
BOE TECHNOLOGY GROUP CO LT B	1,971,200	731,272	999,799
BOLIDEN AB	510,477	8,957,274	16,207,398
BOLLORE SE	1,898,638	7,555,048	8,773,395
BOLSA MEXICANA DE VALORES SA	902,800	1,767,075	1,597,013
BORAL LTD	852,390	3,199,639	1,518,118
BORREGAARD ASA	187,246	2,258,710	3,036,191
BOSCH LTD	16,845	3,939,796	3,248,506
BOSHIWA INT L	1,935,000	0	0
BOSIDENG INTL HLDGS LTD	5,095,177	1,806,764	3,162,186
BOSKALIS WESTMINSTER	147,019	3,131,540	4,918,432
BOUYGUES SA	404,978	18,339,002	12,430,560
BOYD GROUP SERVICES INC	40,600	4,670,850	4,364,197
BP CASTROL KK	900	11,449	7,506
BP PLC	42,567,832	306,785,672	200,737,525
BP PLC SPONS ADR	656,944	21,679,152	18,624,362
BPER BANCA	1,938,798	6,044,231	3,177,191
BR MALLS PARTICIPACOES SA	96	180	138
BRADSPAR SA PEF	478,000	3,432,639	2,307,072
BRAMBLES LTD	2,666,328	20,728,825	19,636,792
BRASKEM SA PEF A	7,200	75,114	51,273
BRAVIDA HOLDING AB	383,003	3,129,440	3,330,168
BRAVURA SOLUTIONS LTD	467,793	1,230,955	455,174
BREMBO SPA	270,156	1,847,335	2,618,168
BRENNTAG SE	289,674	13,658,298	18,806,342
BREVILLE GROUP LTD	258,429	2,467,802	3,196,980
BRF SA	1,573,928	5,116,880	4,090,235
BRICKWORKS LTD	106,898	1,323,603	1,362,846
BRIDGESTONE CORP	4,118,744	147,925,908	150,070,169
BRIGADE ENTERPRISES LTD	234,903	1,578,619	1,321,864
BRIGHTCOM GROUP LTD	1,866,268	2,150,418	740,859
BRIGHTOIL	5,263,000	0	1
BRILLIANCE CHINA AUTOMOTIVE	6,118,000	7,148,971	8
BRITANNIA INDUSTRIES LTD	451,805	19,676,504	19,831,420
BRITVIC PLC	499,239	4,187,887	4,917,100
BROOKFIELD ASSET MANAGE CL A	2,482,117	65,730,661	110,179,479
BROOKFIELD INFRASTRUCTURE A	180,349	8,491,994	7,637,866
BROTHER INDUSTRIES LTD	1,494,500	25,878,770	26,236,668
BRUNELLO CUCINELLI SPA	62,099	3,551,560	2,790,321
BT GROUP PLC	12,889,335	41,282,925	29,162,383
BTG HOTELS GROUP CO LTD A	10,800	42,381	39,951
BTS GROUP HOLDINGS PCL FORGN	20,556,200	7,630,154	4,971,164
BTS GROUP HOLDINGS PCL NVDR	41,244,800	13,753,724	9,974,347
BTS RAIL MASS TRANSIT FUND F	5,347,861	1,729,343	647,401
BUCHER INDUSTRIES AG REG	12,022	3,087,688	4,169,117

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Security Name	Shares	Book Value	Market Value
BUDWEISER BREWING CO APAC LT	9,407,521	28,176,942	28,173,589
BUKWANG PHARMACEUTICAL CO	68,576	807,517	446,821
BUMI SERPONG DAMAI PT	17,452,000	1,669,462	1,066,039
BUMRUNGRAD HOSPITAL FOREIGN	675,500	3,168,258	3,420,011
BUMRUNGRAD HOSPITAL PCL NVDR	2,565,450	13,319,043	12,988,702
BUNKA SHUTTER CO LTD	97,800	684,691	718,445
BUNZL PLC	629,084	13,125,891	20,772,917
BUPA ARABIA FOR COOPERATIVE	267,429	10,009,253	11,361,153
BURBERRY GROUP PLC	727,918	13,286,432	14,506,769
BURE EQUITY AB	100,333	1,299,268	1,999,336
BUREAU VERITAS SA	665,776	14,842,964	17,018,067
BURNING ROCK BIOTECH LTD ADR	93,760	1,257,440	272,842
BURSA MALAYSIA BHD	991,250	1,498,794	1,491,092
BUZZI UNICEM SPA	156,660	3,690,818	2,556,609
BY HEALTH CO LTD A	20,300	66,435	65,555
BYD CO LTD A	233,526	4,828,272	11,616,388
BYD CO LTD H	1,550,093	18,083,175	62,027,820
BYD ELECTRONIC INTL CO LTD	3,170,000	11,780,464	9,998,471
BYSTRONIC AG	2,391	2,112,208	1,733,278
C ANIMAL HEALTH	7,317,731	0	1
C FIBER OPTIC	2,239,200	0	0
C+D INTERNATIONAL INVESTMENT	734,150	1,147,763	1,983,443
C+D PROPERTY MANAGEMENT GROU	929,000	409,961	485,399
C+S PAPER CO LTD A	2,600	5,926	4,855
CAE INC	544,410	7,993,468	13,387,097
CAFE DE CORAL HOLDINGS LTD	636,000	1,539,861	1,022,859
CAIXA SEGURIDADE PARTICIPACO	546,068	857,571	723,642
CAIXABANK SA	8,146,084	34,368,704	28,248,642
CAJA DE AHORROS DEL MEDITERR	163,949	0	0
CALBEE INC	328,100	7,057,146	6,607,645
CAMECO CORP	740,800	7,511,100	15,540,174
CAMTEK LTD	39,613	1,181,698	954,992
CAN FIN HOMES LTD	174,728	1,050,719	943,307
CAN IMPERIAL BK OF COMMERCE	1,638,470	63,230,019	79,399,015
CANAAN INC	315,062	2,116,228	1,014,500
CANADIAN NATL RAILWAY CO	1,241,441	80,689,341	139,345,124
CANADIAN NATURAL RESOURCES	2,458,912	76,779,896	131,870,963
CANADIAN PACIFIC RAILWAY LTD	1,726,330	38,209,531	120,325,850
CANADIAN SOLAR INC	95,777	1,964,744	2,982,496
CANARA BANK	684,406	1,573,424	1,570,782
CANCOM SE	66,646	3,462,009	2,236,569
CANON INC	7,530,001	223,481,247	170,991,521
CANON MARKETING JAPAN INC	95,500	1,841,232	1,980,928
CANOPY GROWTH CORP	459,000	3,269,652	1,302,330

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Security Name	Shares	Book Value	Market Value
CANSINO BIOLOGICS INC A	743	28,679	22,063
CANSINO BIOLOGICS INC H	134,200	3,188,760	1,374,161
CAPCOM CO LTD	1,293,100	34,782,956	31,362,589
CAPGEMINI SE	354,095	37,067,301	60,507,323
CAPITAL SECURITIES CORP	4,036,785	1,329,757	1,900,718
CAPITALAND INVESTMENT LTD/SI	4,721,482	10,386,556	12,959,734
CAPITEA SA	63,066	0	0
CAPITEC BANK HOLDINGS LTD	158,777	12,209,015	19,210,539
CAPRI HOLDINGS LTD	311,728	14,154,043	12,783,965
CAPRICORN METALS LTD	574,477	1,659,466	1,236,473
CARABAO GROUP PCL F	623,500	2,404,740	1,878,171
CARBORUNDUM UNIVERSAL LTD	212,686	2,496,401	1,930,730
CAREER TECHNOLOGY CO LTD	739,424	804,177	550,835
CARGOTEC OYJ B SHARE	89,472	3,013,613	2,345,945
CARL ZEISS MEDITEC AG BR	69,186	6,018,157	8,238,443
CARLSBERG AS B	180,831	20,631,202	22,980,905
CARLSBERG BREWERY MALAYSIA B	274,000	1,700,353	1,397,509
CARREFOUR SA	2,180,349	55,964,348	38,488,439
CARSALES.COM LIMITED	122,866	1,499,786	1,553,749
CARSALES.COM LTD	511,122	7,674,005	6,463,590
CASHBUILD LTD	43,784	762,774	657,248
CASINO GUICHARD PERRACHON	73,727	2,069,880	951,912
CASIO COMPUTER CO LTD	407,000	5,469,384	3,771,764
CASTELLUM AB	470,430	10,390,496	6,034,509
CASTROL INDIA LTD	909,880	1,807,099	1,190,169
CATCHER TECHNOLOGY CO LTD	4,063,260	24,734,473	22,616,561
CATHAY FINANCIAL HOLDING CO	59,548,507	88,998,206	101,939,530
CATHAY MEDIA AND EDUCATION	972,000	940,840	152,360
CATHAY PACIFIC AIRWAYS	1,851,806	2,166,313	2,027,159
CCR SA	2,142,400	6,065,032	5,133,288
CECEP SOLAR ENERGY CO LT A	36,300	52,555	45,211
CECEP WIND POWER CORP A	51,600	39,136	36,944
CELLIVERY THERAPEUTICS INC	24,608	2,286,245	440,647
CELLNEX TELECOM SA	4,019,057	209,773,826	155,589,791
CELLTRION HEALTHCARE CO LTD	168,070	8,066,046	8,879,854
CELLTRION INC	198,142	20,513,037	27,239,947
CELLTRION PHARM INC	36,827	3,725,656	2,232,197
CEMBRA MONEY BANK AG	54,302	4,245,743	3,868,383
CEMEX SAB CPO	28,455,907	14,406,267	11,043,443
CENOVUS ENERGY INC	2,317,029	31,064,636	43,989,333
CENTAMIN PLC	1,991,418	4,328,890	1,898,989
CENTER LABORATORIES INC	614,807	1,076,477	1,244,770
CENTRAIS ELETRICAS BRAS PR B	600,200	5,254,220	5,359,902
CENTRAIS ELETRICAS BRASILIER	2,200,100	18,791,233	19,436,962

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CENTRAL CHINA MANAGEMENT CO	2,333,661	543,700	347,955
CENTRAL DEPOSITORY SERVICES	98,163	1,824,997	1,385,202
CENTRAL GLASS CO LTD	72,900	1,516,130	1,655,416
CENTRAL JAPAN RAILWAY CO	1,109,096	205,402,642	127,804,629
CENTRAL PATTANA PCL NVDR	6,000	10,032	10,352
CENTRAL PATTANA PUB CO FOREI	5,224,200	10,520,773	9,013,611
CENTRAL PLAZA HOTEL PCL FRGN	1,217,100	1,325,530	1,514,705
CENTRAL RETAIL CORP FOREIGN	5,263,200	4,814,617	5,210,352
CENTRICA PLC	11,139,274	29,001,751	10,822,473
CENTURY IRON + STEEL INDUS	307,000	1,408,397	1,140,918
CENTURY TEXTILES + INDS LTD	100,057	1,157,575	1,020,810
CESC LTD	1,217,908	1,102,201	1,098,041
CG POWER AND INDUSTRIAL SOLU	1,256,413	1,633,122	3,049,056
CGI INC	1,578,702	97,856,442	125,493,316
CGN NEW ENERGY HOLDINGS CO L	2,148,000	417,302	1,012,827
CGN POWER CO LTD H	24,807,412	6,862,597	6,006,676
CH. KARNCHANG PUB CO FORGN	1,924,800	1,484,978	1,099,730
CHABIOTECH CO LTD	80,768	975,227	895,763
CHACHA FOOD CO LTD A	60,200	328,917	511,200
CHAILEASE HOLDING CO LTD	2,645,973	9,668,060	18,554,337
CHALICE MINING LTD	581,265	2,178,186	1,510,892
CHALLENGER LTD	1,272,729	5,287,438	5,986,315
CHAMBAL FERTILISERS + CHEM	322,333	803,710	1,086,314
CHAMPION IRON LTD	853,415	1,486,426	3,163,126
CHANG HWA COMMERCIAL BANK	24,698,810	15,447,755	14,412,173
CHANG WAH ELECTROMATERIALS	792,000	1,128,259	888,331
CHANGCHUN HIGH + NEW TECH A	4,426	151,820	154,100
CHANGE INC	57,500	786,975	907,861
CHANGJIANG SECURITIES CO L A	18,471	19,755	16,338
CHANGZHOU XINGYU AUTOMOTIV A	2,684	64,740	68,459
CHAOZHOU THREE CIRCLE GROU A	17,016	79,225	76,397
CHAROEN POKPHAND ENTERPRISE	440,000	896,362	1,197,168
CHAROEN POKPHAND FOOD FORGN	8,499,800	7,239,261	6,250,737
CHAROEN POKPHAND FOODS NVDR	45,600	41,563	33,534
CHAROEN POKPHAND INDONESIA PT	13,931,500	5,056,459	5,610,941
CHECK POINT SOFTWARE TECH	1,343,502	150,266,587	163,611,674
CHEIL WORLDWIDE INC	128,824	2,118,210	2,356,416
CHENG LOONG CORP	1,818,000	1,127,243	1,592,779
CHENG SHIN RUBBER IND CO LTD	3,460,998	5,166,356	4,120,582
CHENG UEI PRECISION INDUSTRY	759,000	856,150	843,660
CHENGDU XINGRONG ENVIRONME A	167,000	126,899	127,289
CHENGTUN MINING GROUP CO A	373,871	759,436	432,749
CHENGXIN LITHIUM GROUP CO A	12,300	104,298	110,741
CHIBA BANK LTD/THE	1,132,700	6,842,216	6,178,136

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Security Name	Shares	Book Value	Market Value
CHICONY ELECTRONICS CO LTD	1,143,960	3,121,662	2,850,907
CHICONY POWER TECHNOLOGY CO	358,000	785,102	841,616
CHIFENG JILONG GOLD MINING A	199,700	505,824	475,107
CHINA AGRITECH INC	24,300	0	0
CHINA AIRLINES LTD	5,451,678	1,947,957	4,308,757
CHINA AOYUAN GROUP LTD	2,744,000	480,584	35
CHINA BAOAN GROUP A	30,100	65,720	60,566
CHINA CINDA ASSET MANAGEME H	18,157,603	4,740,978	2,846,182
CHINA CITIC BANK CORP LTD A	3,334,600	2,569,951	2,362,601
CHINA CITIC BANK CORP LTD H	75,424,557	38,430,609	33,737,974
CHINA COM RICH RENE ENE INVEST	40,094,000	0	5
CHINA COMMUNICATIONS SERVI H	4,689,085	2,854,864	2,061,609
CHINA CONCH ENVIRONMENT PROT	2,651,019	944,647	1,844,610
CHINA CONCH VENTURE HOLDINGS	11,667,390	37,310,281	25,425,467
CHINA CONSTRUCTION BANK A	281,400	254,846	254,361
CHINA CONSTRUCTION BANK H	726,443,544	537,495,164	487,878,408
CHINA CSSC HOLDINGS LTD A	51,600	156,769	146,083
CHINA DATANG CORP RENEWABL H	4,392,000	1,604,256	1,494,420
CHINA DEVELOPMENT FINANCIAL	113,295,568	41,744,949	56,012,405
CHINA DILI GROUP	5,246,000	1,457,243	982,754
CHINA DONGXIANG GROUP CO	6,277,000	678,853	355,968
CHINA EAST EDUCATION HOLDING	851,500	1,620,175	451,416
CHINA EASTERN AIRLINES CO A	124,792	94,061	102,191
CHINA EASTERN AIRLINES CO H	2,826,540	1,417,889	1,084,228
CHINA EDUCATION GROUP HOLDIN	1,550,000	2,869,701	1,532,825
CHINA ENERGY ENGINEERING COR	360,000	140,129	127,264
CHINA EVERBRIGHT BANK CO A	51,579,861	26,300,185	23,157,928
CHINA EVERBRIGHT BANK CO L H	5,991,000	2,691,674	1,939,243
CHINA EVERBRIGHT ENVIRONMENT	6,928,804	5,991,085	4,088,259
CHINA EVERBRIGHT LTD	1,584,525	2,361,304	1,490,234
CHINA EVERGRANDE GROUP	4,038,750	8,451,384	51
CHINA FEIHE LTD	6,990,000	13,251,258	8,034,944
CHINA FISHERY GROUP LTD	3,092,906	0	2
CHINA FOODS LTD	1,352,000	535,970	478,984
CHINA FORESTRY HOLDINGS CO	5,319,000	2,007,092	1
CHINA GALAXY SECURITIES CO A	1,510,000	1,947,980	2,177,993
CHINA GALAXY SECURITIES CO H	15,694,500	9,263,888	9,060,346
CHINA GAS HOLDINGS LTD	5,681,600	20,008,652	8,775,510
CHINA GENERAL PLASTICS	823,000	1,068,145	846,984
CHINA GREAT WALL SECURITIE A	23,216	38,196	35,183
CHINA GREATWALL TECHNOLOGY A	43,777	84,525	70,652
CHINA HARMONY AUTO HOLDING L	1,421,500	580,432	644,905
CHINA HIGH PRECISION AUTOMAT	2,500,000	0	0
CHINA HIGH SPEED TRANSMISSIO	649,000	546,760	384,589

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Security Name	Shares	Book Value	Market Value
CHINA HONGQIAO GROUP LTD	4,088,500	3,138,456	4,621,540
CHINA HONGXING SPORTS LTD	6,008,000	0	4
CHINA INTERNATIONAL CAPITA H	2,803,200	5,676,672	5,972,958
CHINA INTERNATIONAL CAPTAL A	12,500	90,938	82,952
CHINA INTERNATIONAL MARINE H	931,546	941,393	1,510,047
CHINA INTL MARINE CONTAIN A	100	250	207
CHINA JINMAO HOLDINGS GROUP	12,484,320	6,867,236	3,356,962
CHINA JUSHI CO LTD A	50,903	123,222	132,189
CHINA KEPEI EDUCATION GROUP	1,212,000	950,037	318,177
CHINA LESSO GROUP HOLDINGS L	1,753,000	2,058,790	2,645,043
CHINA LIFE INSURANCE CO ADR	15,540	139,783	134,266
CHINA LIFE INSURANCE CO H	51,966,606	96,177,744	90,463,663
CHINA LILANG LTD	722,000	527,674	358,840
CHINA LITERATURE LTD	2,011,697	17,876,872	9,716,299
CHINA LONGYUAN POWER GROUP H	6,268,252	4,490,355	12,110,017
CHINA MEDICAL SYSTEM HOLDING	2,395,260	3,046,266	3,736,226
CHINA MEDICAL TECH SPON ADR	142,800	0	0
CHINA MEIDONG AUTO HOLDINGS	2,958,000	15,213,196	9,310,955
CHINA MENGNIU DAIRY CO	5,773,000	27,412,173	28,802,649
CHINA MERCHANTS BANK A	9,556,842	69,409,325	60,156,131
CHINA MERCHANTS BANK H	14,831,827	92,223,532	99,232,303
CHINA MERCHANTS ENERGY A	3,086,600	2,717,191	2,651,892
CHINA MERCHANTS PORT HOLDING	2,756,871	5,038,425	4,686,746
CHINA MERCHANTS SECURITIES H	1,235,379	1,488,245	1,341,340
CHINA MERCHANTS SHEKOU IND A	113,774	240,806	227,915
CHINA METAL RECYCLING	1,401,600	0	0
CHINA MIINMETALS RARE EARTH A	14,400	75,687	67,122
CHINA MINSHENG BANKING A	14,431,506	8,357,986	8,007,697
CHINA MINSHENG BANKING COR H	51,737,894	33,313,766	18,461,454
CHINA MODERN DAIRY HOLDINGS	4,768,000	1,041,503	716,997
CHINA MOLYBDENUM CO LTD H	7,328,000	2,444,827	4,090,333
CHINA MOTOR CORP	475,000	1,244,805	992,063
CHINA NATIONAL BUILDING MA H	8,390,800	7,498,122	8,960,794
CHINA NATIONAL CHEMICAL A	77,600	123,746	108,919
CHINA NATIONAL NUCLEAR POW A	1,690,138	1,765,876	1,729,415
CHINA NEW HIGHER EDUCATION G	1,535,000	1,047,098	526,211
CHINA NORTHERN RARE EARTH A	49,194	276,405	257,997
CHINA ORIENTAL GROUP CO LTD	4,666,000	2,324,479	1,135,736
CHINA OVERSEAS GRAND OCEANS	2,215,000	1,207,159	1,177,088
CHINA OVERSEAS LAND + INVEST	19,406,645	59,014,830	61,333,996
CHINA OVERSEAS PROPERTY HOLD	6,840,000	5,390,451	7,365,664
CHINA PACIFIC INSURANCE GR A	7,896,268	29,943,029	22,298,050
CHINA PETROCHEMICAL DEV CORP	6,988,285	2,674,112	2,256,295
CHINA PETROLEUM + CHEM ADR	2,675	128,714	119,813

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CHINA PETROLEUM + CHEMICAL A	17,779,100	11,511,520	10,819,893
CHINA PETROLEUM + CHEMICAL H	98,218,000	45,255,949	44,183,987
CHINA POWER INTERNATIONAL	10,335,962	3,151,545	6,559,630
CHINA RAILWAY GROUP LTD A	10,481,401	9,820,762	9,599,326
CHINA RAILWAY GROUP LTD H	22,052,504	13,235,864	13,630,091
CHINA RAILWAY SIGNAL + COM A	100	75	68
CHINA RAILWAY SIGNAL + COM H	3,123,000	2,025,652	1,042,731
CHINA REINSURANCE GROUP CO H	13,998,471	2,530,805	1,159,560
CHINA RENAISSANCE HOLDINGS L	455,800	1,184,284	571,569
CHINA RESOURCES BEER HOLDING	7,403,186	33,936,319	55,191,684
CHINA RESOURCES CEMENT	17,299,493	16,727,216	11,618,314
CHINA RESOURCES GAS GROUP LT	6,658,000	35,215,443	31,012,037
CHINA RESOURCES LAND LTD	5,257,563	20,775,473	24,522,497
CHINA RESOURCES MEDICAL HOLD	1,099,588	1,029,617	711,857
CHINA RESOURCES MICROELECT A	11,100	105,737	97,801
CHINA RESOURCES MIXC LIFESTY	1,088,200	5,248,508	5,394,578
CHINA RESOURCES PHARMACEUTIC	3,182,000	3,243,015	2,161,357
CHINA RESOURCES POWER HOLDIN	3,594,322	5,275,304	7,420,465
CHINA RESOURCES SANJIU MED A	11,200	58,124	75,177
CHINA RISUN GROUP LTD	2,505,000	1,878,030	1,079,005
CHINA RUYI HOLDINGS LTD	4,410,800	1,682,438	1,618,859
CHINA SCE GROUP HOLDINGS LTD	3,233,306	1,335,070	445,010
CHINA SHENHUA ENERGY CO A	6,798,906	20,797,942	33,770,408
CHINA SHENHUA ENERGY CO H	18,369,773	40,645,369	52,672,681
CHINA SHINeway PHARMACEUTICA	554,000	548,684	473,731
CHINA SOUTH CITY HOLDINGS	4,728,000	483,842	397,668
CHINA SOUTHERN AIRLINES CO A	195,826	192,112	213,521
CHINA SOUTHERN AIRLINES CO H	2,880,000	1,789,925	1,666,278
CHINA STATE CONSTRUCTION A	43,692,314	35,178,039	34,671,267
CHINA STATE CONSTRUCTION INT	3,389,660	3,449,139	3,749,514
CHINA STEEL CHEMICAL CORP	292,000	1,204,980	1,144,097
CHINA STEEL CORP	87,834,705	71,728,065	84,043,162
CHINA SUNTIEN GREEN ENERGY H	3,160,000	1,767,899	1,610,817
CHINA TAIPING INSURANCE HOLD	2,762,620	6,765,251	3,407,969
CHINA THREE GORGES RENEWAB A	4,477,250	4,540,965	4,200,636
CHINA TOBACCO INTERNATIONAL	335,000	670,853	543,893
CHINA TOURISM GROUP DUTY F A	284,642	6,249,119	9,889,571
CHINA TOWER CORP LTD H	327,251,280	66,461,881	42,121,307
CHINA TRADITIONAL CHINESE ME	4,742,000	2,348,759	2,930,909
CHINA UNITED NETWORK A	348,600	207,386	179,911
CHINA VALVES TECHNOLOGY INC	158,400	0	0
CHINA VANKE CO LTD A	1,691,459	4,713,650	5,172,117
CHINA VANKE CO LTD H	3,653,812	12,552,238	9,182,316
CHINA WATER AFFAIRS GROUP	1,848,000	1,290,766	1,719,190

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Security Name	Shares	Book Value	Market Value
CHINA XLX FERTILISER LTD	149,000	67,006	113,740
CHINA YANGTZE POWER CO LTD A	6,963,275	19,556,854	24,013,442
CHINA YONGDA AUTOMOBILES SER	1,822,500	1,889,846	1,723,338
CHINA YUHUA EDUCATION CORP L	2,012,000	1,073,300	356,403
CHINA ZHENHUA GROUP SCIENC A	7,500	105,386	152,110
CHINA ZHESHANG BANK CO LTD A	100	52	50
CHINA ZHONGWANG HOLDINGS LTD	3,594,400	947,713	46
CHINASOFT INTERNATIONAL LTD	4,458,000	2,618,700	4,561,994
CHIPBOND TECHNOLOGY CORP	2,245,000	4,705,368	4,477,391
CHIPMOS TECHNOLOGIES INC	1,152,788	1,238,003	1,432,577
CHIYODA CORP	285,600	774,723	899,759
CHOCOLADEFABRIKEN LINDT PC	342	2,380,611	3,468,763
CHOCOLADEFABRIKEN LINDT REG	908	68,422,959	94,939,991
CHOLAMANDALAM FINANCIAL HOLD	184,798	1,342,117	1,388,106
CHOLAMANDALAM INVESTMENT AND	762,791	3,766,723	5,983,716
CHONG HONG CONSTRUCTION CO	366,218	922,049	902,813
CHONG KUN DANG PHARMACEUTICA	14,538	761,025	979,725
CHONGQING BREWERY CO A	5,300	96,452	115,895
CHONGQING CHANGAN AUTOMOB A	43,524	63,486	112,442
CHONGQING CHANGAN AUTOMOB B	3,196,020	1,042,011	1,584,376
CHONGQING FULING ZHACAI A	8,518	40,940	43,859
CHONGQING RURAL COMMERCIAL H	4,370,000	2,373,876	1,570,470
CHONGQING ZHIFEI BIOLOGICA A	207,035	3,137,992	3,428,143
CHORUS LTD	823,534	1,956,299	3,696,874
CHOW TAI FOOK JEWELLERY GROU	10,427,200	19,048,694	19,613,413
CHR HANSEN HOLDING A/S	903,932	80,813,608	65,647,166
CHROMA ATE INC	759,921	3,251,014	3,910,334
CHUBB LTD	860,935	104,808,872	169,242,602
CHUBU ELECTRIC POWER CO INC	4,997,200	66,963,125	50,246,036
CHUDENKO CORP	48,400	952,088	761,689
CHUGAI PHARMACEUTICAL CO LTD	4,963,100	109,513,047	126,767,193
CHUGOKU BANK LTD/THE	340,000	3,882,662	2,460,123
CHUGOKU ELECTRIC POWER CO	1,156,100	12,222,126	7,429,063
CHULARAT HOSPITAL PCL F	10,649,400	799,725	1,114,490
CHUNBO CO LTD	7,458	1,137,607	1,195,325
CHUNG HSIN ELECTRIC + MACHIN	771,625	698,945	1,429,920
CHUNG HUNG STEEL CORP	1,623,000	2,573,319	1,465,604
CHUNGHWA PRECISION TEST TECH	34,000	1,052,946	466,544
CHUNGHWA TELECOM CO LTD	27,753,290	98,734,712	113,874,969
CIA BRASILEIRA DE DISTRIBUIC	297,783	1,668,771	930,456
CIA DE LOCACAO DAS AMERICAS	646,000	1,668,072	2,928,924
CIA DE SANEAMENTO DO PA UNIT	466,300	1,628,460	1,626,426
CIA DE TRANSMISSAO DE ENE PF	328,819	1,837,818	1,444,315
CIA ENERGETICA DE MINAS GER	19,891	49,401	57,662

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CIA ENERGETICA MINAS GER PRF	2,441,308	4,958,686	4,845,783
CIA PARANAENSE DE ENERGI PFB	2,696,820	3,257,231	3,522,221
CIA SANEAMENTO BASICO DE SP	640,840	7,422,761	5,167,699
CIA SANEAMENTO MINAS GERAIS	359,364	1,885,104	791,646
CIA SIDERURGICA NACIONAL SA	8,367	54,411	24,704
CIE AUTOMOTIVE SA	95,807	1,721,322	2,371,822
CIE FINANCIERE RICHEMO A REG	1,168,273	73,252,276	124,045,491
CIELO SA	2,182,737	1,667,941	1,565,225
CIFI EVER SUNSHINE SERVICES	1,188,109	1,758,068	1,514,103
CIFI HOLDINGS GROUP CO LTD	4,202,876	2,801,479	2,110,289
CIMB GROUP HOLDINGS BHD	51,186,490	59,719,903	57,602,947
CIMC ENRIC HOLDINGS LTD	1,162,000	575,287	1,248,340
CIPLA LTD	2,067,304	17,804,089	24,010,019
CIPUTRA DEVELOPMENT TBK PT	26,760,652	2,170,526	1,544,834
CITI PACIFIC SPECIAL STEE A	49,633	147,101	149,176
CITIC LTD	40,496,596	56,740,204	41,028,417
CITIC SECURITIES CO A	4,534,565	14,890,127	14,650,320
CITIC SECURITIES CO LTD H	10,862,746	23,602,053	24,281,098
CITIZEN WATCH CO LTD	503,000	1,581,008	2,043,767
CITY CEMENT CO	130,847	698,711	732,333
CITY DEVELOPMENTS LTD	906,254	6,361,140	5,307,157
CITY UNION BANK LTD	690,765	1,843,954	1,163,776
CJ CGV CO LTD	44,636	1,097,636	799,281
CJ CHEILJEDANG CORP	15,291	3,435,927	4,463,408
CJ CORP	28,249	1,932,575	1,690,502
CJ ENM CO LTD	18,485	3,535,224	1,333,984
CJ LOGISTICS	15,928	1,727,459	1,398,484
CK ASSET HOLDINGS LTD	15,006,253	89,255,400	106,136,402
CK HUTCHISON HOLDINGS LTD	19,177,236	185,818,981	129,649,401
CK INFRASTRUCTURE HOLDINGS L	4,871,646	34,500,773	29,862,070
CK POWER LTD FOREIGN	6,965,330	1,109,186	1,093,412
CKD CORP	110,900	1,127,586	1,410,586
CLAL INSURANCE ENTERPR HLDGS	120,794	1,798,614	2,142,260
CLARIANT AG REG	418,695	6,453,906	7,950,985
CLARIVATE PLC	750,055	17,559,701	10,395,762
CLEAN SCIENCE + TECHNOLOGY L	43,503	1,204,351	820,813
CLEANAWAY CO LTD	150,000	1,057,678	870,231
CLEANAWAY WASTE MANAGEMENT L	2,632,762	3,636,598	4,562,256
CLEVO COMPANY	1,104,708	1,230,520	1,161,052
CLICKS GROUP LTD	465,598	6,389,905	7,767,593
CLINUVEL PHARMACEUTICALS LTD	69,024	1,444,826	704,846
CLOSE BROTHERS GROUP PLC	283,026	4,143,773	3,523,140
CLP HOLDINGS LTD	11,831,754	124,367,767	98,158,799
CMGE TECHNOLOGY GROUP LTD	2,474,000	1,074,207	728,301

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Security Name	Shares	Book Value	Market Value
CMOC GROUP LTD A	109,032	89,013	93,188
CNH INDUSTRIAL NV	1,836,023	15,981,381	21,152,560
CNHTC JINAN TRUCK CO LTD A	147,741	333,195	286,262
CNK INTERNATIONAL CO LTD	158,899	0	0
CNNC HUA YUAN TITANIUM A	396,376	779,393	421,551
CNOOC ENERGY TECHNOLOGY + A	1,113,600	445,426	428,550
CO FOR COOPERATIVE INSURANCE	114,337	2,161,665	1,758,281
COCA COLA BOTTLERS JAPAN HOL	273,475	6,998,934	3,261,047
COCA COLA EUROPACIFIC PARTNE	900,565	42,243,401	46,470,767
COCA COLA FEMSA SAB DE CV	1,032,042	6,741,273	5,695,330
COCA COLA HBC AG DI	364,557	10,375,465	8,066,655
COCHLEAR LTD	165,842	15,589,327	22,659,999
CODAN LTD	225,248	1,082,365	1,078,047
COFCO JOYCOME FOODS LTD	4,114,000	1,585,141	1,992,265
COFORGE LIMITED	62,059	3,359,599	2,781,290
COGNA EDUCACAO	1,231,026	586,018	503,762
COLES GROUP LTD	2,372,789	20,334,828	29,059,661
COLGATE PALMOLIVE (INDIA)	588,977	11,995,988	11,088,929
COLLIERS INTERNATIONAL GROUP	59,300	7,619,593	6,483,258
COLLINS FOODS LTD	202,531	1,040,638	1,380,170
COLOPLAST B	885,543	91,467,090	100,637,950
COLOWIDE CO LTD	135,093	1,635,740	1,825,702
COLRUYT SA	451,138	23,198,515	12,239,114
COM2US CORP	17,426	1,431,175	962,295
COM7 PCL F	2,320,500	842,013	1,969,028
COM7 PCL NVDR	21,600	14,198	18,328
COMBA TELECOM SYSTEMS HOLDIN	2,804,716	695,320	478,953
COMET HOLDING AG REG	13,883	1,869,060	2,181,024
COMFORTDELGRO CORP LTD	4,206,756	6,192,802	4,231,845
COMMERCIAL BANK PSQC	14,145,413	23,487,107	26,587,589
COMMERZBANK AG	1,929,855	34,640,434	13,489,451
COMMONWEALTH BANK OF AUSTRAL	3,186,193	158,142,244	198,021,303
COMPAGNIE DE SAINT GOBAIN	885,780	41,976,411	37,916,651
COMPAL ELECTRONICS	34,038,901	22,117,857	26,044,193
COMPASS GROUP PLC	3,933,705	62,187,522	80,258,440
COMPEQ MANUFACTURING CO LTD	2,133,000	2,159,698	3,113,397
COMPUGROUP MEDICAL SE + CO K	44,991	2,117,940	1,911,536
COMPUTACENTER PLC	406,754	9,132,004	11,618,466
COMPUTER AGE MANAGEMENT SERV	68,384	2,837,301	1,955,035
COMPUTERSHARE LTD	1,002,133	9,446,203	16,979,839
COMSYS HOLDINGS CORP	443,972	8,711,608	8,451,007
COMTURE CORP	40,200	816,119	781,482
CONCORD NEW ENERGY GROUP LTD	10,120,000	572,800	1,005,945
CONCORDIA FINANCIAL GROUP LT	6,174,100	25,915,215	21,359,736

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Security Name	Shares	Book Value	Market Value
CONSTELLATION SOFTWARE INC	159,593	138,332,089	236,413,408
CONSUN PHARMACEUTICAL GROUP	991,000	472,970	527,897
CONTACT ENERGY LTD	1,501,467	7,090,752	6,796,152
CONTAINER CORP OF INDIA LTD	1,424,607	10,603,854	10,720,744
CONTEMPORARY AMPEREX TECHN A	23,874	1,913,500	1,901,601
CONTINENTAL AG	204,194	22,279,261	14,196,061
CONTRA CLEMENTIA PHARM F	9,646	13,022	0
CONTROLADORA VUELA CIA DE A	1,771,100	3,867,267	1,817,121
CONVATEC GROUP PLC	3,000,916	9,533,846	8,178,174
CONVERGE INFORMATION AND COM	3,659,000	1,761,699	1,407,436
CONVOY	26,358,000	0	3
CORBION NV	109,489	2,675,269	3,303,467
CORE LITHIUM LTD	3,140,214	2,614,458	2,062,197
COREM PROPERTY GROUP B SHARE	1,262,774	3,463,572	1,414,666
CORETRONIC CORP	705,000	924,531	1,190,274
COROMANDEL INTERNATIONAL LTD	207,802	2,285,411	2,508,044
CORONADO GLOBAL RESOURCE CDI	1,388,864	1,794,220	1,580,612
CORONATION FUND MANAGERS LTD	470,074	1,515,729	938,857
CORP INMOBILIARIA VESTA SAB	1,228,083	2,067,567	2,276,510
CORPORATE TRAVEL MANAGEMENT	204,954	2,854,328	2,610,146
COSAN SA	2,253,176	10,498,788	7,841,705
COSCO SHIPPING DEVELOPME A	1,991,800	923,013	891,292
COSCO SHIPPING DEVELOPMENT H	7,385,009	1,048,912	1,477,576
COSCO SHIPPING ENERGY TRAN H	2,477,086	1,416,214	1,578,375
COSCO SHIPPING HOLDINGS CO A	2,327,751	7,585,628	4,826,189
COSCO SHIPPING HOLDINGS CO H	6,176,065	2,343,911	8,626,240
COSCO SHIPPING PORTS LTD	3,651,312	3,201,833	2,577,851
COSMAX INC	13,380	977,240	582,232
COSMO ENERGY HOLDINGS CO LTD	282,200	5,581,066	7,810,327
COSMOAM+T CO LTD	37,424	1,519,472	1,382,071
COSMOS PHARMACEUTICAL CORP	146,400	19,492,760	14,041,382
COSTA GROUP HOLDINGS LTD	805,666	1,969,571	1,584,487
COUNTRY GARDEN HOLDINGS CO	15,031,880	17,851,440	9,309,979
COUNTRY GARDEN SERVICES HOLD	5,922,028	34,245,497	26,376,475
COUNTRYSIDE PARTNERSHIPS PLC	920,475	3,804,193	2,772,320
COUPANG INC	1,483,062	32,128,123	18,909,041
COVESTRO AG	352,206	21,695,954	12,143,689
COWAY CO LTD	426,123	28,032,438	20,971,395
CP ALL PCL FOREIGN	12,572,500	29,332,974	21,336,445
CP ALL PCL NVDR	10,201,300	24,319,053	17,312,346
CPFL ENERGIA SA	5,800	37,632	34,249
CRANSWICK PLC	98,168	3,436,472	3,655,289
CREATE RESTAURANTS HOLDINGS	187,900	767,093	1,291,808
CREATE SD HOLDINGS CO	37,400	711,114	823,403

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CREDICORP LTD	147,766	28,710,339	17,718,621
CREDIT AGRICOLE SA	2,174,276	35,788,333	19,846,406
CREDIT BANK OF MOSCOW PJSC	24,436,400	0	0
CREDIT CORP GROUP LTD	105,068	1,533,011	1,465,230
CREDIT SAISON CO LTD	450,978	6,686,283	5,175,185
CREDIT SUISSE GROUP AG REG	4,838,915	92,377,814	27,395,330
CRH PLC	2,101,379	63,628,984	72,069,038
CRISIL LTD	31,524	1,252,051	1,311,975
CRISPR THERAPEUTICS AG	130,304	10,471,364	7,918,574
CRODA INTERNATIONAL PLC	251,516	13,817,878	19,768,958
CROMPTON GREAVES CONSUMER EL	901,095	3,169,481	3,881,192
CRRC CORP LTD H	7,719,000	3,396,386	2,872,387
CRRC CORP LTD A	7,302,891	7,086,659	5,664,365
CS WIND CORP	37,580	2,280,221	1,672,924
CSC FINANCIAL CO LTD A	54,767	220,313	236,167
CSC FINANCIAL CO LTD H	3,897,000	3,926,915	4,131,929
CSG HOLDING CO LTD B	2,325,024	802,066	865,186
CSHG LOGISTICA FI IMOBILIARIO	56,818	1,815,218	1,786,424
CSL LTD	895,449	92,614,773	165,675,195
CSN MINERACAO SA	995,492	1,293,419	734,800
CSPC PHARMACEUTICAL GROUP LT	15,759,040	15,362,331	15,644,667
CSR LTD	857,468	3,006,438	2,393,930
CSTONE PHARMACEUTICALS	756,000	1,102,359	505,802
CTBC FINANCIAL HOLDING CO LT	135,473,939	92,493,893	114,362,449
CTCI CORP	1,339,417	2,037,897	2,022,628
CTEG	2,456,000	0	0
CTS EVENTIM AG + CO KGAA	111,870	3,967,797	5,847,724
CUB ELECPARTS INC	144,092	1,097,688	632,418
CUMMINS INDIA LTD	263,086	2,550,992	3,411,981
CURRYS PLC	1,831,530	3,420,134	1,514,749
CURVES HOLDINGS CO LTD	110,900	644,144	538,766
CVC BRASIL OPERADORA E AGENC	374,422	1,693,286	499,759
CYBERAGENT INC	2,316,100	38,473,263	23,032,285
CYBERARK SOFTWARE LTD/ISRAEL	82,300	8,686,703	10,531,108
CYBOZU INC	40,200	240,944	277,558
CYIENT LTD FOREIGN	162,060	1,497,226	1,552,727
CYPRUS POPULAR BANK PUBLIC C	10,584,222	0	11
CYRELA BRAZIL REALTY SA EMP	272,300	777,166	615,473
D IETEREN GROUP	42,488	6,835,780	6,200,903
D LINK CORP	1,037,127	498,725	505,771
D+O GREEN TECHNOLOGIES BHD	1,390,996	1,469,049	1,215,050
DAAN GENE CO LTD A	19,252	55,248	49,363
DABUR INDIA LTD	2,784,357	16,581,021	17,485,857
DADA NEXUS LTD ADR	118,887	3,920,751	964,174

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DAEDUCK ELECTRONICS CO LTD /	62,772	1,373,846	1,264,239
DAEJOO ELECTRONIC MATERIALS	17,871	1,350,297	908,415
DAETWYLER HOLDING AG BR	13,853	1,914,864	2,853,514
DAEWOO ENGINEERING + CONSTR	321,980	2,196,202	1,448,216
DAEWOO SHIPBUILDING + MARINE	92,369	2,337,371	1,707,375
DAEWOONG CO LTD	37,317	545,685	783,186
DAEWOONG PHARMACEUTICAL CO	8,696	594,483	1,182,104
DAI ICHI LIFE HOLDINGS INC	1,916,479	30,394,080	35,408,062
DAI NIPPON PRINTING CO LTD	1,030,907	24,394,493	22,203,334
DAICEL CORP	923,863	7,144,123	5,705,503
DAIDO STEEL CO LTD	67,700	2,983,821	1,741,647
DAIFUKU CO LTD	181,600	6,560,422	10,372,942
DAIHEN CORP	36,600	1,074,793	1,128,806
DAIHO CORP	28,700	936,469	972,828
DAIICHI SANKYO CO LTD	3,978,138	57,106,756	100,643,041
DAIICHIKOSHO CO LTD	84,600	3,598,020	2,459,755
DAIKIN INDUSTRIES LTD	494,706	44,274,941	79,201,027
DAIMLER TRUCK HOLDING AG	776,923	24,550,294	20,232,751
DAIO PAPER CORP	148,300	2,578,953	1,544,621
DAISEKI CO LTD	87,160	1,805,528	2,720,241
DAISHI HOKUETSU FINANCIAL GR	97,200	2,193,494	1,794,395
DAITO TRUST CONSTRUCT CO LTD	487,551	61,085,215	42,024,380
DAIWA HOUSE INDUSTRY CO LTD	1,192,424	28,507,334	27,753,448
DAIWA SECURITIES GROUP INC	3,296,600	19,882,440	14,704,940
DAIWABO HOLDINGS CO LTD	167,300	1,022,427	2,178,453
DALI FOODS GROUP CO LTD	4,027,789	2,531,173	2,140,434
DALLAH HEALTHCARE CO	62,586	777,275	1,848,173
DALMIA BHARAT LTD	156,822	3,321,445	2,549,046
DANEL (ADIR YEOSHUA) LTD	8,679	1,191,121	1,091,644
DANONE	1,399,518	102,384,948	77,926,087
DANSKE BANK A/S	1,223,158	25,452,247	17,246,831
DAOU TECHNOLOGY INC	47,875	757,664	643,422
DAQIN RAILWAY CO LTD A	185,200	192,476	182,045
DAQO NEW ENERGY CORP ADR	105,652	2,890,893	7,541,440
DAR AL ARKAN REAL ESTATE DEV	3,178,088	11,124,476	9,113,890
DASSAULT AVIATION SA	44,202	5,792,808	6,880,814
DASSAULT SYSTEMES	4,931,734	141,374,778	181,048,753
DATA 3 LTD	264,183	814,806	846,561
DATANG INTL POWER GEN CO H	5,758,000	1,388,989	953,925
DAVIDE CAMPARI MILANO NV	938,924	6,309,353	9,850,336
DAWONSY CO LTD	46,749	1,135,387	864,122
DB HITEK CO LTD	66,975	940,069	2,576,557
DB INSURANCE CO LTD	90,438	3,808,754	4,269,755
DBS GROUP HOLDINGS LTD	8,171,651	159,261,439	174,272,186

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DCC PLC	180,197	13,669,809	11,156,476
DCM HOLDINGS CO LTD	181,600	1,609,094	1,387,515
DCM SHRIRAM LTD	93,781	1,292,883	1,121,548
DE GREY MINING LTD	2,500,055	2,722,381	1,383,926
DE LONGHI SPA	122,327	4,890,174	2,268,711
DECHRA PHARMACEUTICALS PLC	198,509	13,969,414	8,336,521
DEEPAK NITRITE LTD	135,037	3,957,207	2,969,113
DELEK AUTOMOTIVE SYSTEMS LTD	98,361	756,892	1,067,264
DELEK GROUP LTD	14,437	1,667,830	1,875,198
DELIVEROO PLC	2,123,319	3,625,345	2,330,597
DELIVERY HERO SE	328,003	24,652,034	12,265,916
DELTA ELECTRONICS INC	14,599,757	70,193,006	108,761,033
DELTA ELECTRONICS THAI FORGN	520,727	1,237,844	4,904,599
DEMANT A/S	186,091	3,816,640	6,966,624
DENA CO LTD	316,600	4,899,286	4,402,174
DENKA CO LTD	164,800	3,812,063	3,984,896
DENSO CORP	1,197,117	51,739,152	63,514,919
DENTSU GROUP INC	400,100	13,210,954	12,001,086
DESCARTES SYSTEMS GRP/THE	310,100	13,549,151	19,229,349
DESCENTE LTD	57,900	1,276,065	1,338,236
DETERRA ROYALTIES LTD	807,725	1,996,603	2,355,032
DETSKY MIR PJSC	1,084,300	0	0
DEUTSCHE BANK AG REGISTERED	3,818,052	89,113,791	33,201,979
DEUTSCHE BOERSE AG	984,125	126,589,204	164,204,998
DEUTSCHE LUFTHANSA REG	1,123,872	11,753,452	6,537,432
DEUTSCHE POST AG REG	1,987,694	64,306,910	74,268,952
DEUTSCHE TELEKOM AG REG	23,915,193	407,313,392	473,690,466
DEUTSCHE WOHNEN SE	90,957	4,838,399	2,086,296
DEXCO SA	569,067	1,033,492	1,074,050
DEXERIALS CORP	92,100	1,100,606	2,450,712
DFI RETAIL GROUP HOLDINGS LT	574,200	4,185,618	1,682,406
DGB FINANCIAL GROUP INC	313,225	3,093,159	1,835,830
DHANI SERVICES LTD	684,556	2,078,930	310,758
DHC SOFTWARE CO LTD A	100	115	94
DHIPAYA GROUP HOLDIN FOREIGN	748,460	1,297,112	1,296,653
DIAGEO PLC	4,431,664	133,490,178	190,012,724
DIALOG GROUP BHD	7,893,200	6,508,915	3,814,524
DIASORIN SPA	170,546	29,747,588	22,322,822
DIC CORP	150,500	4,202,483	2,664,256
DIFFER GROUP HOLDING CO LTD	5,852,000	1,680,581	1,409,501
DIGI.COM BHD	6,124,700	6,879,822	4,863,630
DIGITAL ARTS INC	17,600	771,327	757,867
DIGITAL CHINA HOLDINGS LTD	2,406,750	1,678,331	1,193,108
DIGITAL GARAGE INC	63,600	1,684,827	1,718,097

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DIGITAL TELECOMMUNICATIONS F	22,517,501	10,136,253	8,534,423
DIP CORP	37,700	680,808	1,042,019
DIPLOMA PLC	225,778	3,255,120	6,109,089
DIRECT LINE INSURANCE GROUP	2,465,709	10,218,187	7,537,107
DIS CHEM PHARMACIES PTY LTD	773,624	1,415,239	1,499,789
DISCO CORP	52,200	6,636,685	12,372,309
DISCOVERY LTD	2,811,687	29,986,018	21,985,479
DISTELL GROUP HOLDINGS LTD	146,560	1,341,499	1,532,920
DIVI S LABORATORIES LTD	624,702	23,086,803	28,717,821
DIXON TECHNOLOGIES INDIA LTD	64,789	3,801,065	2,932,928
DKSH HOLDING AG	66,956	4,429,361	5,511,185
DL E+C CO LTD	55,528	2,276,925	1,772,671
DL HOLDINGS CO LTD	21,348	1,025,322	1,165,722
DLF LTD	1,143,659	3,059,285	4,528,439
DMCI HOLDINGS INC	8,091,800	1,379,197	1,297,984
DMG MORI CO LTD	189,100	2,577,356	2,338,434
DNB BANK ASA	2,087,682	29,723,414	37,306,638
DO FLUORIDE NEW MATERIALS A	13,600	106,979	99,218
DOHA BANK QPSC	2,884,218	2,104,856	2,060,750
DOHOME PCL FOREIGN	1,997,919	1,246,485	971,976
DOLLARAMA INC	722,506	25,720,698	41,514,900
DOMAIN HOLDINGS AUSTRALIA LT	483,683	1,271,601	1,001,140
DOMETIC GROUP AB	592,164	5,094,381	3,467,205
DOMINO S PIZZA ENTERPRISES L	114,242	4,582,884	5,341,979
DOMINO S PIZZA GROUP PLC	819,932	2,558,164	2,780,180
DONG E E JIAOCO LTD A	118	632	650
DONGFANG ELECTRIC CORP LTD A	39,191	97,490	96,162
DONGFANG ELECTRIC CORP LTD H	659,417	499,477	789,927
DONGFENG MOTOR GRP CO LTD H	4,950,000	3,741,004	3,759,677
DONGJIN SEMICHEM CO LTD	54,794	1,004,060	1,354,658
DONGKOOK PHARMACEUTICAL CO L	43,524	505,589	651,988
DONGKUK STEEL MILL CO LTD	105,519	1,785,026	1,044,300
DONGSUH COMPANIES INC	66,019	1,587,145	1,332,176
DONGXING SECURITIES CO LT A	8,187	13,391	10,868
DONGYUE GROUP	2,159,000	1,784,994	2,701,863
DOOSAN BOBCAT INC	44,443	1,262,540	989,220
DOOSAN ENERBILITY CO LTD	706,883	9,453,850	10,561,869
DORMAKABA HOLDING AG	5,759	2,639,350	2,505,482
DOUBLEUGAMES CO LTD	17,713	732,717	523,860
DOUYU INTERNATIONAL HOLD ADR	289,546	2,471,215	347,455
DOUZONE BIZON CO LTD	34,072	889,760	957,816
DOWA HOLDINGS CO LTD	89,300	2,700,762	2,961,220
DOWNER EDI LTD	1,243,166	5,683,407	4,317,059
DR LAL PATHLABS LTD	59,304	2,125,581	1,622,341

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DR SULAIMAN AL HABIB MEDICAL	358,103	15,020,926	18,496,405
DR. MARTENS PLC	1,029,708	5,648,076	2,968,756
DR. REDDY S LABORATORIES	585,020	25,644,756	32,548,810
DRAKE + SCULL INTERNATIONAL	583,531	0	0
DRAX GROUP PLC	755,943	3,270,141	5,903,094
DS SMITH PLC	2,413,332	11,876,452	8,127,306
DSV A/S	465,861	28,351,560	64,914,762
DTS CORP	70,400	1,142,272	1,562,372
DUBBER CORP LTD	557,953	1,635,647	247,471
DUERR AG	90,835	2,954,683	2,085,397
DUFRY AG REG	115,041	4,560,945	3,708,325
DUK SAN NEOLUX CO LTD	21,751	1,277,950	504,240
DUNELM GROUP PLC	209,647	2,104,045	2,089,041
DUSKIN CO LTD	79,600	1,866,776	1,694,477
DYNAPACK INTERNATIONAL TECH	247,000	574,283	592,298
E INK HOLDINGS INC	1,673,000	8,592,732	10,606,235
E MART INC	38,275	6,070,711	3,109,991
E.ON SE	5,467,080	107,083,682	45,770,190
E.SUN FINANCIAL HOLDING CO	90,522,255	58,499,541	88,289,148
EAGERS AUTOMOTIVE LTD	363,824	3,040,661	2,431,785
EARTH CORP	27,900	1,149,924	1,067,903
EAST GROUP CO LTD A	16,200	22,199	19,621
EAST JAPAN RAILWAY CO	2,294,057	200,292,902	117,155,552
EAST MONEY INFORMATION CO A	2,340,560	4,927,160	8,867,609
EASTERN PROVINCE CEMENT CO	80,042	675,463	981,299
EASTROC BEVERAGE GROUP CO A	1,160	26,742	29,563
EASYJET PLC	698,159	7,662,322	3,108,325
EATON CORP PLC	758,614	57,309,006	95,577,778
EBARA CORP	178,000	4,330,102	6,655,920
EBOS GROUP LTD	244,761	6,218,453	5,936,550
EBRO FOODS SA	143,339	2,832,926	2,412,645
ECKERT + ZIEGLER STRAHLEN UN	26,012	3,926,393	990,414
ECLAT TEXTILE COMPANY LTD	373,882	5,040,362	5,224,678
ECLIPX GROUP LTD	529,907	1,037,983	838,098
ECOPRO BM CO LTD	72,208	6,950,176	6,312,083
ECOPRO CO LTD	32,601	1,260,450	1,797,775
ECOPRO HN CO LTD	19,968	359,870	593,627
ECOVACS ROBOTICS CO LTD A	6,700	125,595	121,814
EDELWEISS FINANCIAL SERVICES	1,045,031	1,174,843	682,153
EDENRED	828,634	27,035,638	38,957,301
EDF	1,118,232	24,744,005	9,125,647
EDION CORP	161,300	1,492,900	1,511,427
EDP ENERGIAS DO BRASIL SA	501,437	2,310,066	1,966,645
EGUARANTEE INC	56,800	586,953	897,227

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EHANG HOLDINGS LTD SPS ADR	65,435	1,624,508	605,274
EICHER MOTORS LTD	680,803	20,819,539	24,089,422
EIFFAGE	141,373	12,889,112	12,692,925
EIH LTD	581,440	1,049,538	919,584
EIKEN CHEMICAL CO LTD	53,600	656,192	703,856
EIRGENIX INC	388,000	1,759,177	1,167,908
EISAI CO LTD	492,650	24,449,933	20,760,526
EIZO CORP	37,300	1,041,036	1,035,082
ELAN MICROELECTRONICS CORP	870,500	3,178,180	4,084,105
ELANG MAHKOTA TEKNOLOGI TBK	56,051,200	8,604,585	6,038,743
ELBIT SYSTEMS LTD	158,703	19,716,014	36,125,817
ELCO LTD	8,335	612,237	535,016
ELDERS LTD	285,003	1,210,333	2,467,418
ELECOM CO LTD	78,800	1,001,385	883,966
ELECTRA LTD	3,560	1,598,239	1,972,452
ELECTRIC POWER DEVELOPMENT C	321,838	8,732,852	5,315,995
ELECTRICITY GEN PUB CO FOREI	572,900	5,105,969	2,860,044
ELECTRICITY GENERA PCL NVDR	493,600	2,552,141	2,464,161
ELECTROLUX AB B	405,232	7,473,145	5,443,745
ELEKTA AB B SHS	666,635	9,037,982	4,596,720
ELEMENT FLEET MANAGEMENT COR	770,900	7,307,938	8,020,061
ELIA GROUP SA/NV	268,261	32,024,414	37,917,304
ELIS SA	411,228	5,437,385	5,459,962
ELISA OYJ	969,254	43,791,682	54,333,494
ELITE MATERIAL CO LTD	568,000	2,125,315	3,409,891
ELITE SEMICONDUCTOR MICROELE	470,000	599,227	1,403,669
EMAAR ECONOMIC CITY	3,014,797	7,991,999	7,938,540
EMAMI LTD	403,338	2,323,202	2,146,352
EMBRAER SA	1,386,000	5,513,940	3,032,028
EMECO HOLDINGS LTD	978,935	1,266,394	437,557
EMEMORY TECHNOLOGY INC	132,000	7,887,013	4,594,817
EMERA INC	487,876	19,366,298	22,806,250
EML PAYMENTS LTD	580,980	1,539,540	491,398
EMMI AG REG	2,515	2,751,057	2,443,150
EMS CHEMIE HOLDING AG REG	50,547	28,944,304	37,513,598
EN JAPAN INC	57,600	1,881,104	751,295
ENAGAS SA	2,072,087	46,796,324	45,643,164
ENBRIDGE INC	3,889,642	133,898,386	163,914,058
ENCAVIS AG	202,980	2,207,358	3,708,290
ENDEAVOUR GROUP LTD/AUSTRALI	2,349,945	11,572,458	12,232,665
ENDEAVOUR MINING PLC	339,980	8,173,321	7,027,366
ENDESA SA	606,421	14,764,671	11,411,690
ENDURANCE TECHNOLOGIES LTD	61,953	925,948	1,107,462
ENEL SPA	17,324,680	117,554,134	94,545,083

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ENEOS HOLDINGS INC	23,321,530	94,397,311	88,184,240
ENERGISA SA UNITS	482,700	5,018,428	3,724,473
ENERGIX RENEWABLE ENERGIES	359,393	1,527,961	1,084,701
ENERGY ABSOLUTE PCL FOREIGN	3,094,600	4,748,716	7,133,642
ENERGY ABSOLUTE PCL NVDR	32,700	82,593	75,380
ENEVA SA	2,234,100	5,317,438	6,309,967
ENGIE	5,060,276	108,196,732	58,013,046
ENGIE BRASIL ENERGIA SA	316,973	3,397,428	2,503,320
ENI SPA	6,402,202	113,585,495	75,820,359
ENI SPA SPONSORED ADR	6,442	180,709	153,384
ENLIGHT RENEWABLE ENERGY LTD	1,609,531	3,146,494	3,046,580
ENN ENERGY HOLDINGS LTD	2,653,700	34,428,497	43,591,705
ENN NATURAL GAS CO LTD A	21,365	53,788	59,243
ENNOCONN CORP	115,286	912,949	829,744
ENNOSTAR INC	1,178,300	2,647,036	2,009,175
ENTAIN PLC	1,085,212	12,542,106	16,408,300
ENTRA ASA	99,504	1,354,583	1,243,831
EO TECHNICS CO LTD	15,033	873,587	933,195
EOFLOW CO LTD	42,735	1,136,587	640,169
EPIROC AB A	1,155,317	9,077,754	17,807,670
EPIROC AB B	1,824,991	12,550,715	24,612,463
EPISIL TECHNOLOGIES INC	580,231	2,277,967	2,185,611
EQT AB	533,406	10,867,915	10,899,859
EQUATORIAL ENERGIA SA ORD	1,733,600	7,711,713	7,571,623
EQUINOR ASA	2,663,986	64,665,848	92,365,536
EQUINOR ASA SPON ADR	30,364	879,288	1,055,453
EQUITAL LTD	0	9	9
EREX CO LTD	64,900	888,605	1,050,496
ERG SPA	127,181	2,634,325	3,940,975
ERICSSON LM B SHS	21,292,337	196,886,688	158,475,959
ERIS LIFESCIENCES LTD	119,307	966,134	1,007,966
ESCORTS LTD	63,778	741,854	1,166,817
ESR GROUP LTD	9,075,600	28,405,683	24,519,427
ESSILORLUXOTTICA	552,260	58,736,404	82,504,766
ESSITY AKTIEBOLAG B	1,157,230	25,110,021	30,163,371
ETERNAL MATERIALS CO LTD	1,821,287	1,596,370	1,981,557
ETIHAD ETISALAT CO	2,548,916	17,873,688	23,776,568
ETRON TECHNOLOGY INC	466,000	1,295,308	861,991
EUBIOLOGICS CO LTD	59,981	2,348,527	674,463
EUGENE TECHNOLOGY CO LTD	24,139	648,177	545,656
EUGLENA CO LTD	149,200	1,633,546	1,030,139
EURAZEO SE	88,955	5,541,933	5,496,182
EUROAPI SASU	83,715	1,107,469	1,317,524
EUROFINS SCIENTIFIC	231,666	10,751,953	18,184,015

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EURONAV NV	356,362	4,139,981	4,280,698
EURONEXT NV	150,930	11,664,010	12,291,822
EUTELSAT COMMUNICATIONS	351,592	3,694,255	3,947,721
EVA AIRWAYS CORP	4,669,488	2,152,815	4,970,464
EVE ENERGY CO LTD A	224,324	4,104,737	3,262,371
EVENT HOSPITALITY AND ENTERT	192,619	1,746,465	1,728,531
EVERBRIGHT SECURITIE CO A	33,307	68,603	78,297
EVEREST MEDICINES LTD	185,500	1,508,219	531,895
EVEREST RE GROUP LTD	79,153	13,889,883	22,185,003
EVERGRANDE PROPERTY SERVICES	8,640,000	5,138,972	110
EVERGREEN INTERNATIONAL STOR	936,000	1,059,416	900,318
EVERGREEN MARINE CORP LTD	4,934,091	4,941,545	14,038,848
EVERLIGHT ELECTRONICS CO LTD	1,501,000	2,239,349	2,082,373
EVOLUTION AB	297,294	21,582,686	26,983,737
EVOLUTION MINING LTD	3,229,872	10,421,507	5,286,032
EVONIK INDUSTRIES AG	381,354	11,644,681	8,117,257
EVOTEC SE	293,026	10,452,595	7,045,912
EVRAZ PLC	1,259,607	0	2
EXEDY CORP	120,400	2,121,824	1,525,217
EXEO GROUP INC	160,100	4,090,940	2,501,876
EXIDE INDUSTRIES LTD	883,671	2,283,392	1,541,927
EXOR NV	192,164	8,782,897	11,949,403
EXPERIAN PLC	2,320,809	45,403,607	67,813,267
EZ TEC EMPREENDIMENTOS E PAR	192,100	682,782	530,810
EZAKI GLICO CO LTD	191,350	5,826,218	5,528,311
EZDAN HOLDING GROUP	2,933,241	811,041	865,857
EZION HOLDINGS LTD WARRANT	2,627,801	0	2
EZRA HOLDINGS LTD	3,815,700	0	3
F+F CO LTD / NEW	30,841	4,699,429	3,194,789
FABEGE AB	470,616	3,555,225	4,435,476
FAGRON	105,406	2,155,849	1,701,437
FAIRFAX FINANCIAL HLDGS LTD	41,651	17,548,363	22,024,224
FANCL CORP	111,200	2,819,009	2,031,566
FANGDA CARBON NEW MATERIAL A	47,417	71,490	53,753
FANUC CORP	466,229	73,648,337	72,891,715
FAR EAST HORIZON LTD	4,347,309	3,986,062	3,645,403
FAR EASTERN DEPARTMENT STORE	2,139,466	1,707,501	1,439,095
FAR EASTERN INTL BANK	4,257,102	1,506,072	1,610,722
FAR EASTERN NEW CENTURY CORP	24,609,569	24,240,285	26,319,952
FAR EASTONE TELECOMM CO LTD	12,276,401	29,010,725	34,516,862
FARADAY TECHNOLOGY CORP	412,000	1,741,378	2,646,577
FARFETCH LTD CLASS A	505,240	14,305,852	3,617,518
FARGLORY LAND DEVELOPMENT CO	551,299	812,529	1,160,688
FAST RETAILING CO LTD	132,000	57,722,836	69,063,045

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FASTIGHETS AB BALDER B SHRS	1,134,518	6,058,758	5,426,033
FATTAL HOLDINGS 1998 LTD	9,154	980,523	947,511
FAURECIA	285,643	11,206,231	5,648,500
FAW JIEFANG GROUP CO LTD A	21,226	28,047	29,571
FCC CO LTD	67,700	1,194,308	671,743
FEDERAL BANK LTD FOREIGN	2,908,663	3,669,144	3,322,187
FEDERAL GRID CO UNIFIED ENER	532,120,000	0	10
FENG HSIN STEEL CO LTD	754,000	2,190,001	1,734,528
FENG TAY ENTERPRISE CO LTD	842,798	4,536,541	4,974,559
FERGUSON PLC	405,338	23,224,257	45,229,100
FERRARI NV	609,183	104,687,688	111,579,676
FERROCHINA 12C (DLST)	672,000	0	0
FERROVIAL SA	892,060	18,969,256	22,559,691
FF GROUP	39,499	0	0
FIBI HOLDINGS	33,346	1,043,257	1,393,959
FIELMANN AG	46,569	2,962,757	2,312,564
FII IRIDIUM	63,036	1,276,123	1,228,307
FILA HOLDINGS CORP	95,300	4,934,503	2,062,485
FINABLR PLC	417,996	0	1
FINECOBANK SPA	2,204,774	27,846,389	26,322,880
FINNING INTERNATIONAL INC	302,100	4,963,634	6,344,346
FINOLEX INDUSTRIES LTD	557,849	1,444,179	962,095
FINVOLUTION GROUP ADR	293,766	1,707,203	1,395,389
FIRE ROCK HOLDINGS LTD	4,440,264	1,598,464	566
FIRST CAPITAL SECURITIES C A	45,329	44,879	43,340
FIRST FINANCIAL HOLDING CO	76,192,693	49,977,865	67,138,028
FIRST INTL BANK ISRAEL	104,222	2,219,679	3,871,702
FIRST MAJESTIC SILVER CORP	421,100	4,981,593	3,013,104
FIRST PACIFIC CO	4,678,749	2,363,748	1,812,602
FIRST QUANTUM MINERALS LTD	1,034,300	7,988,803	19,580,298
FIRST RESOURCES LTD	974,500	1,088,219	1,141,363
FIRSTRAND LTD	9,301,197	32,750,490	35,410,692
FIRSTSERVICE CORP	71,135	4,145,031	8,610,426
FIRSTSOURCE SOLUTIONS LTD	570,411	1,609,380	743,237
FISCHER (GEORG) REG	152,946	8,980,545	7,502,318
FISHER + PAYKEL HEALTHCARE C	4,098,148	43,790,663	50,909,525
FITIPOWER INTEGRATED TECH	288,348	2,911,004	1,309,196
FIVERR INTERNATIONAL LTD	51,145	5,191,949	1,758,877
FLAT GLASS GROUP CO LTD A	4,200	32,068	23,869
FLAT GLASS GROUP CO LTD H	858,000	1,919,769	3,017,835
FLETCHER BUILDING LTD	1,498,754	6,616,239	4,696,527
FLEURY SA	457,200	1,443,404	1,425,075
FLEXIUM INTERCONNECT INC	606,653	1,932,243	1,766,901
FLIGHT CENTRE TRAVEL GROUP L	272,660	4,177,740	3,254,907

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FLSMIDTH + CO A/S	103,698	4,691,465	2,543,122
FLUGHAFEN ZURICH AG REG	34,190	6,537,751	5,153,410
FLUIDRA SA	202,463	8,435,899	4,093,600
FLUTTER ENTERTAINMENT PLC DI	372,234	54,917,121	37,267,792
FOCALTECH SYSTEMS CO LTD	367,013	668,753	1,110,908
FOCUS MEDIA INFORMATION TE A	175,733	184,423	176,409
FOMENTO ECONOMICO MEXICA UBD	3,486,032	30,434,996	23,457,056
FOOD + LIFE COMPANIES LTD	185,800	3,064,345	3,960,670
FOOSUNG CO LTD	94,754	624,387	1,295,351
FORBO HOLDING AG REG	1,770	2,041,103	2,351,742
FORMOSA CHEMICALS + FIBRE	25,770,938	86,106,915	64,744,785
FORMOSA PETROCHEMICAL CORP	9,243,780	33,119,185	29,161,268
FORMOSA PLASTICS CORP	29,908,040	99,325,844	109,136,911
FORMOSA SUMCO TECHNOLOGY COR	108,000	1,233,523	641,095
FORMOSA TAFFETA CO.	1,933,475	2,093,482	1,732,965
FORMULA SYSTEMS (1985) LTD	14,547	796,484	1,308,011
FORTESCUE METALS GROUP LTD	2,962,757	16,795,380	35,714,572
FORTIS HEALTHCARE LTD	940,583	1,966,428	2,858,462
FORTIS INC	865,193	31,976,412	40,813,205
FORTUM OYJ	811,582	21,637,292	12,145,824
FOSHAN HAITIAN FLAVOURING A	44,437	596,145	598,927
FOSUN INTERNATIONAL LTD	4,223,027	5,713,432	3,901,764
FOUNDER SECURITIES CO LTD A	51,415	56,694	51,459
FOX WIZEL LTD	12,179	1,890,544	1,378,860
FOXCONN INDUSTRIAL INTERNE A	80,400	125,574	118,006
FOXCONN TECHNOLOGY CO LTD	8,132,873	17,439,303	13,484,811
FOXSEMICON INTEGRATED TECH	152,200	820,474	913,707
FP CORP	85,472	2,162,462	1,785,503
FRANCO NEVADA CORP	1,375,838	111,620,828	180,593,736
FRAPORT AG FRANKFURT AIRPORT	66,602	4,781,880	2,889,606
FRASER + NEAVE HOLDINGS BHD	184,400	1,521,010	886,961
FREENET AG	229,163	4,484,638	5,670,822
FREIGHTWAYS LTD	288,242	1,079,875	1,639,813
FRESENIUS MEDICAL CARE AG +	386,261	24,982,707	19,233,781
FRESENIUS SE + CO KGAA	868,547	38,195,094	26,241,846
FRESNILLO PLC	344,355	4,248,395	3,206,772
FRONTKEN CORP BHD	1,872,850	636,227	973,075
FU SHOU YUAN INTERNATIONAL	1,828,025	1,470,636	1,316,224
FUBON FINANCIAL HOLDING CO	53,209,233	76,888,569	107,014,382
FUCHS PETROLUB SE	57,989	2,200,798	1,412,553
FUCHS PETROLUB SE PREF	129,273	5,374,803	3,594,949
FUFENG GROUP LTD	2,905,999	1,378,291	1,862,784
FUJI CORP/AICHI	159,100	1,897,922	2,342,203
FUJI ELECTRIC CO LTD	237,200	5,676,681	9,812,403

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FUJI KYUKO CO LTD	47,000	2,655,389	1,453,020
FUJI MEDIA HOLDINGS INC	66,000	901,067	558,198
FUJI OIL HOLDINGS INC	82,600	2,261,480	1,302,339
FUJI SEAL INTERNATIONAL INC	73,000	1,677,747	792,036
FUJI SOFT INC	38,700	1,008,675	2,210,533
FUJIAN SUNNER DEVELOPMENT A	10,749	32,570	30,752
FUJIFILM HOLDINGS CORP	2,809,459	127,411,573	150,507,840
FUJIKURA LTD	510,000	1,655,746	2,886,828
FUJIMI INC	37,800	1,046,849	1,583,173
FUJIMORI KOGYO CO LTD	29,300	720,515	749,457
FUJITEC CO LTD	143,600	1,474,682	3,176,313
FUJITSU GENERAL LTD	93,000	1,750,650	1,840,764
FUJITSU LTD	1,406,669	119,986,956	175,658,898
FUKUOKA FINANCIAL GROUP INC	769,838	14,997,508	13,849,207
FUKUYAMA TRANSPORTING CO LTD	62,700	1,918,019	1,421,486
FULL TRUCK ALLIANCE SPN ADR	1,181,477	8,338,198	10,704,182
FUNAI SOKEN HOLDINGS INC	54,400	818,836	863,721
FURUKAWA ELECTRIC CO LTD	116,442	3,655,741	1,909,630
FUSHENG PRECISION CO LTD	225,000	1,184,266	1,445,339
FUSO CHEMICAL CO LTD	34,700	986,407	906,739
FUTU HOLDINGS LTD ADR	69,700	7,586,884	3,639,037
FUTURE PLC	210,202	3,662,197	4,398,471
FUYAO GLASS INDUSTRY GROUP A	21,986	128,534	137,113
FUYAO GLASS INDUSTRY GROUP H	1,148,800	3,927,460	5,826,753
FUYO GENERAL LEASE CO LTD	36,200	2,216,221	2,051,746
G BITS NETWORK TECHNOLOGY A	500	27,704	28,937
G.U.D. HOLDINGS LTD	255,491	1,993,324	1,403,750
G8 EDUCATION LTD	1,617,740	3,407,768	1,173,623
GAIL INDIA LTD	3,420,699	6,502,787	5,856,197
GALAPAGOS NV	89,174	5,653,303	4,944,757
GALAXY ENTERTAINMENT GROUP L	3,965,000	18,063,907	23,647,659
GALENICA AG	247,786	15,713,832	18,971,864
GAMES WORKSHOP GROUP PLC	61,250	3,634,252	4,968,922
GAMUDA BHD	4,382,897	4,010,845	3,560,016
GAN + LEE PHARMACEUTICALS A	1,500	10,306	10,733
GANFENG LITHIUM CO LTD A	12,481	221,967	276,830
GANFENG LITHIUM CO LTD H	451,080	1,834,506	4,963,809
GAOTU TECHEDU INC	272,081	609,468	533,279
GARMIN LTD	1,036,596	80,314,069	101,845,557
GAV YAM LANDS CORP LTD	49,372	396,692	408,831
GAZPROM NEFT PJSC	95,720	0	0
GAZPROM PJSC	13,638,690	0	0
GAZPROM PJSC SPON ADR	10,673,528	0	11
GAZTRANSPORT ET TECHNIGA SA	54,288	4,228,939	6,782,268

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GCC SAB DE CV	325,900	2,235,857	2,030,601
GCL SYSTEM INTEGRATION TEC A	47,800	28,491	26,523
GD POWER DEVELOPMENT CO A	7,076,894	3,412,458	4,127,361
GDS HOLDINGS LTD CL A	1,722,240	13,263,275	7,253,778
GEA GROUP AG	308,441	9,141,554	10,605,697
GEBERIT AG REG	251,354	104,993,420	120,458,782
GEELY AUTOMOBILE HOLDINGS LT	10,100,000	16,802,257	22,962,297
GEM CO LTD A	41,416	54,330	56,216
GEMDALE CORP A	56,524	112,421	113,314
GEMDALE PROPERTIES AND INVES	10,832,000	1,824,425	980,090
GEMVAX + KAEI CO LTD	64,510	1,565,963	653,348
GENEONELIFESCIENCE INC	133,328	2,137,639	1,057,670
GENERAL INTERFACE SOLUTION	379,000	1,661,601	975,112
GENERTEC UNIVERSAL MEDICAL G	1,411,500	1,027,102	861,619
GENESIS ENERGY LTD	1,002,007	1,856,055	1,650,945
GENESYS LOGIC INC	149,000	1,529,167	746,666
GENETRON HOLDINGS LTD ADR	93,202	1,525,022	158,443
GENEXINE CO LTD	35,461	1,949,680	834,360
GENIUS ELECTRONIC OPTICAL CO	153,000	3,173,857	1,885,903
GENMAB A/S	117,988	20,733,291	38,099,972
GENOMMA LAB INTERNACIONAL B	1,420,700	1,396,944	1,417,478
GENSCRIPT BIOTECH CORP	1,818,000	4,507,430	6,591,364
GENEREA SAB DE CV	1,895,600	1,528,754	1,513,605
GENTING BHD	4,336,500	6,803,532	4,466,866
GENTING MALAYSIA BHD	5,281,200	4,311,915	3,402,974
GENTING PLANTATIONS BHD	760,500	1,868,014	1,112,927
GENTING SINGAPORE LTD	11,694,633	9,118,765	6,050,252
GENUIT GROUP PLC	433,915	2,429,714	2,015,653
GENUS PLC	122,201	2,896,464	3,722,048
GENWORTH MORTGAGE INSURANCE	757,130	1,257,493	1,197,473
GERDAU SA PREF	2,031,342	7,535,012	8,681,696
GEROVA FINANCIAL GROUP LTD	43,540	0	0
GERRESHEIMER AG	58,201	4,349,960	3,772,466
GETAC HOLDINGS CORP	669,000	912,169	907,870
GETINGE AB B SHS	425,635	11,825,215	9,819,087
GETLINK SE	849,321	10,394,587	14,943,736
GF SECURITIES CO LTD A	16,390	40,710	45,717
GF SECURITIES CO LTD H	2,397,800	3,185,884	3,171,827
GFL ENVIRONMENTAL INC SUB VT	252,800	6,701,098	6,498,584
GIANT MANUFACTURING	570,111	3,985,844	4,601,767
GIGABYTE TECHNOLOGY CO LTD	952,000	1,648,127	2,839,975
GIGADEVICE SEMICONDUCTOR B A	7,795	185,393	165,348
GIKEN LTD	27,000	736,809	612,123
GILDAN ACTIVEWEAR INC	356,400	6,681,729	10,236,536

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GILLETTE INDIA LTD	15,911	1,548,205	1,006,963
GINLONG TECHNOLOGIES CO LT A	5,350	125,709	169,976
GIVAUDAN REG	65,811	164,774,243	230,769,862
GJENSIDIGE FORSIKRING ASA	321,900	5,120,366	6,500,068
GLAXOSMITHKLINE FOREIGN	83,251	1,927,193	1,580,844
GLENCORE PLC	24,284,951	100,361,918	131,272,716
GLENMARK PHARMACEUTICALS LTD	280,690	1,782,972	1,373,194
GLOBAL MIXED MODE TECHNOLOGY	124,000	1,102,611	633,898
GLOBAL POWER SYNERGY PCL F	1,241,980	2,806,061	2,265,810
GLOBAL UNICHIP CORP	166,000	1,264,533	2,685,389
GLOBALWAFERS CO LTD	468,000	6,091,403	7,130,139
GLOBANT SA	79,173	8,219,222	13,776,102
GLOBE TELECOM INC	56,045	2,193,325	2,311,722
GLOBERIDE INC	37,400	1,670,739	585,825
GLORY LTD	99,800	2,281,162	1,504,475
GLORY SUN FINANCIAL GROUP LT	30,600,000	1,420,452	179,382
GMO INTERNET INC	110,700	1,840,288	1,895,316
GMO PAYMENT GATEWAY INC	240,300	25,231,628	16,892,017
GMR INFRASTRUCTURE LTD	4,516,923	1,169,872	1,950,389
GN STORE NORD A/S	234,650	11,440,116	8,203,934
GODREJ CONSUMER PRODUCTS LTD	1,751,990	16,584,906	16,806,104
GODREJ INDUSTRIES LTD	166,726	1,052,802	915,940
GODREJ PROPERTIES LTD	167,800	2,542,861	2,513,521
GOERTEK INC A	666,375	4,454,381	3,339,727
GOKE MICROELECTRONICS CO A	1,600	22,921	19,513
GOLD CIRCUIT ELECTRONICS LTD	671,000	420,360	1,717,359
GOLD FIELDS LTD	1,648,596	9,304,362	15,396,624
GOLD ROAD RESOURCES LTD	1,575,527	867,006	1,224,255
GOLDEN AGRI RESOURCES LTD	14,872,263	4,054,949	2,671,600
GOLDEN SOLAR NEW ENERGY TECH	1,402,000	1,310,131	1,936,763
GOLDSUN BUILDING MATERIALS C	2,112,381	849,017	1,619,799
GOLDWIN INC	67,500	4,651,900	3,786,022
GOME RETAIL HOLDINGS LTD	23,469,874	2,862,001	1,136,563
GOTION HIGH TECH CO LTD A	19,884	116,472	135,245
GPS PARTICIPACOES E EMPREEND	622,216	1,915,054	1,255,271
GRAFTON GROUP PLC UTS CDI	407,118	2,757,081	3,840,689
GRAINCORP LTD A	434,313	1,338,170	2,840,213
GRAINGER PLC	1,350,227	3,807,338	4,611,070
GRAND CITY PROPERTIES	177,204	4,168,151	2,386,122
GRAND PACIFIC PETROCHEMICAL	1,642,000	1,000,838	1,253,583
GRAND PHARMACEUTICAL GROUP L	2,712,439	1,725,951	1,569,332
GRANULES INDIA LTD	257,885	1,282,408	889,033
GRAPE KING BIO LTD	220,000	1,312,192	987,775
GRAPHITE INDIA LTD	129,397	1,098,168	644,015

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GRASIM INDUSTRIES LTD	734,312	9,563,363	12,280,763
GREAT BASIN GOLD LTD	1,664,600	0	1
GREAT WALL ENTERPRISES	1,272,533	1,399,303	2,035,043
GREAT WALL MOTOR CO LTD A	20,274	121,907	112,012
GREAT WALL MOTOR COMPANY H	5,812,580	4,769,404	11,955,606
GREAT WEST LIFECO INC	485,498	12,020,302	11,829,297
GREATEK ELECTRONICS INC	556,000	782,572	1,166,845
GREATVIEW ASEPTIC PACKAGING	2,028,000	738,660	405,758
GREE INC	135,200	636,021	820,027
GREEN CROSS CORP	10,643	3,590,112	1,381,196
GREEN CROSS HOLDINGS CORP	49,443	1,017,678	746,367
GREENTOWN CHINA HOLDINGS	1,548,500	1,474,567	3,208,713
GREENTOWN SERVICE GROUP CO L	1,760,000	1,591,485	1,991,704
GREGGS PLC	186,656	2,394,505	4,098,454
GRENDENE SA	672,300	1,155,562	903,779
GRG BANKING EQUIPMENT CO A	39,400	64,778	54,479
GRIFOLS SA	634,483	13,531,470	11,962,979
GRIFOLS SA B	434,106	4,922,451	5,119,271
GRINDWELL NORTON LTD	88,570	2,150,563	1,887,590
GROUPE BRUXELLES LAMBERT SA	704,741	66,777,247	58,705,945
GRUMA S.A.B. B	777,275	8,311,595	8,573,785
GRUPO AEROPORT DEL PACIFIC B	668,140	6,252,915	9,275,459
GRUPO AEROPORT DEL SURESTE B	382,610	6,194,635	7,495,084
GRUPO AEROPORTUARIO DEL CENT	527,200	3,177,463	3,360,889
GRUPO BIMBO SAB SERIES A	4,335,999	8,560,013	14,048,759
GRUPO CARSO SAB DE CV SER A1	914,000	2,824,534	3,395,378
GRUPO CATALANA OCCIDENTE SA	97,295	4,051,953	3,026,082
GRUPO COMERCIAL CHEDRAUI SA	504,500	1,204,557	1,360,787
GRUPO DE MODA SOMA SA	745,400	1,909,733	1,311,358
GRUPO ELEKTRA SAB DE CV	128,914	8,271,750	7,413,350
GRUPO FINANCIERO BANORTE O	5,494,900	29,452,380	30,549,691
GRUPO FINANCIERO INBURSA O	4,048,953	5,482,451	6,425,906
GRUPO MEXICO SAB DE CV SER B	6,018,300	31,236,191	24,838,920
GRUPO TELEVISA SAB SER CPO	4,633,315	11,665,715	7,580,671
GRUPO TRAXION SAB DE CV	707,500	1,150,682	961,182
GS ENGINEERING + CONSTRUCT	111,213	4,832,550	2,702,380
GS HOLDINGS	134,770	5,195,974	4,343,904
GS RETAIL CO LTD	65,894	2,536,295	1,301,741
GS YUASA CORP	145,000	4,285,485	2,265,909
GSK PLC	20,999,081	440,293,566	450,269,212
GT CAPITAL HOLDINGS INC	181,121	3,102,711	1,610,770
GUANGDONG HAID GROUP CO A	18,109	163,308	162,096
GUANGDONG HEC TECHNOLOGY H A	33,600	41,945	45,056
GUANGDONG INVESTMENT LTD	21,527,361	33,520,956	22,770,261

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GUANGDONG KINLONG HARDWARE A	2,600	45,982	50,308
GUANGDONG PROVINCIAL EXPR B	687,400	519,491	534,366
GUANGDONG XINBAO ELECTRICA A	8,666	25,928	28,425
GUANGHUI ENERGY CO LTD A	7,915,747	10,600,859	12,444,732
GUANGSHEN RAILWAY CO LTD H	2,942,711	1,026,090	551,270
GUANGZHOU AUTOMOBILE GROUP A	60,466	118,925	137,451
GUANGZHOU AUTOMOBILE GROUP H	5,921,704	6,002,823	5,727,797
GUANGZHOU BAIYUNSHAN PHAR A	91	434	429
GUANGZHOU BAIYUNSHAN PHARM H	432,000	1,476,315	1,266,224
GUANGZHOU HAIGE COMMUNICAT A	4,700	6,768	6,373
GUANGZHOU KINGMED DIAGNOST A	4,139	58,295	50,964
GUANGZHOU R+F PROPERTIES H	3,022,995	4,492,686	797,456
GUANGZHOU SHIYUAN ELECTRON A	1,293	14,889	14,527
GUANGZHOU TINCI MATERIALS A	21,822	161,415	202,004
GUANGZHOU WONDFO BIOTECH C A	4,540	37,287	27,568
GUDENG PRECISION INDUSTRIAL	112,309	1,060,142	808,318
GUJARAT FLUOROCEMICALS LTD	66,570	1,554,449	2,339,149
GUJARAT GAS LTD	381,271	1,796,571	2,022,164
GUJARAT NARMADA VALLEY FERT	174,133	1,746,855	1,260,809
GUJARAT STATE PETRONET LTD	544,189	1,631,414	1,501,520
GULF ENERGY DEVELOPM FOREIGN	8,007,830	7,102,655	10,532,148
GULF ENERGY DEVELOPMENT NVDR	14,287,200	18,403,222	18,790,972
GUNGHO ONLINE ENTERTAINMENT	62,770	1,564,509	1,106,578
GUNKUL ENGINEERING FORGN	7,646,900	1,099,640	1,222,033
GUNMA BANK LTD/THE	770,600	2,637,541	2,172,462
GUNZE LTD	29,000	1,025,829	785,543
GUOLIAN SECURITIES CO LTD A	20,800	46,520	38,068
GUOSEN SECURITIES CO LTD A	574,770	787,173	820,463
GUOTAI JUNAN SECURITIES CO A	2,965,729	6,536,306	6,724,006
GUOTAI JUNAN SECURITIES CO H	1,435,031	2,474,267	1,786,714
GUOYUAN SECURITIES CO LTD A	31,641	34,780	29,356
GWA GROUP LTD	532,037	1,088,831	718,906
H I S CO LTD	75,300	1,414,964	1,125,717
H LUNDBECK A/S	440,936	2,711,551	2,136,696
H LUNDBECK A/S A SHS	110,234	677,888	527,820
H.U. GROUP HOLDINGS INC	102,900	3,225,635	2,233,647
H2O RETAILING CORP	163,700	1,189,911	1,266,414
HACHIJUNI BANK LTD/THE	926,976	4,635,143	3,411,637
HAICHANG OCEAN PARK HOLDINGS	3,135,000	1,266,178	3,180,166
H Aidilao INTERNATIONAL HOLDI	1,998,000	11,560,536	4,659,568
HAIER SMART HOME CO LTD A	52,605	187,970	215,467
HAIER SMART HOME CO LTD H	4,338,042	8,468,041	16,059,758
HAINAN MEILAN INTERNATIONAL H	432,364	2,075,250	1,272,801
HAITIAN INTERNATIONAL HLDGS	1,129,056	2,466,734	2,884,888

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HAITONG INTERNATIONAL SECURI	6,300,531	2,357,342	899,279
HAITONG SECURITIES CO LTD A	174,696	305,473	255,626
HAITONG SECURITIES CO LTD H	14,216,400	13,902,019	10,435,451
HAKUHODO DY HOLDINGS INC	457,800	4,914,058	4,195,363
HALMA PLC	713,184	13,370,768	17,400,478
HAMAMATSU PHOTONICS KK	1,001,203	36,573,765	38,838,024
HAN S LASER TECHNOLOGY IN A	9,856	60,552	48,705
HANA FINANCIAL GROUP	905,126	33,170,050	27,431,229
HANA MICROELECTRONICS FOREIG	1,127,000	1,276,163	1,298,975
HANA TOUR SERVICE INC	19,783	832,805	822,768
HANALL BIOPHARMA CO LTD	69,398	1,286,817	881,906
HANG LUNG GROUP LTD	1,613,000	4,386,713	3,042,252
HANG LUNG PROPERTIES LTD	14,706,500	37,646,009	27,887,615
HANG SENG BANK LTD	5,366,122	120,028,147	94,712,965
HANG ZHOU GREAT STAR INDUS A	15,059	43,085	42,318
HANGJIN TECHNOLOGY CO LTD A	93,027	494,065	470,394
HANGZHOU CHANG CHUAN TECHN A	6,600	43,038	44,448
HANGZHOU FIRST APPLIED MAT A	12,361	126,119	120,804
HANGZHOU ROBAM APPLIANCES A	9,674	44,636	51,990
HANGZHOU SILAN MICROELECTR A	19,100	167,180	148,146
HANGZHOU STEAM TURBINE CO B	722,227	614,703	1,040,043
HANGZHOU TIGERMED CONSULTI A	8,002	135,160	136,605
HANGZHOU TIGERMED CONSULTI H	649,604	13,698,014	7,508,533
HANJIN KAL CORP	39,605	2,733,851	1,885,081
HANJIN TRANSPORTATION CO	27,429	868,527	587,281
HANKOOK TIRE + TECHNOLOGY CO	143,178	4,128,726	3,633,484
HANKYU HANSHIN HOLDINGS INC	1,645,266	57,225,182	44,808,687
HANMI PHARM CO LTD	13,641	3,705,345	3,235,850
HANMI SCIENCE CO LTD	27,302	1,866,545	842,148
HANMI SEMICONDUCTOR CO LTD	84,896	957,400	820,583
HANNOVER RUECK SE	111,645	11,836,031	16,165,617
HANNSTAR DISPLAY CORP	4,376,545	956,780	1,494,003
HANON SYSTEMS	334,812	2,162,851	2,591,544
HANSEN TECHNOLOGIES LTD	308,105	992,960	1,101,716
HANSOH PHARMACEUTICAL GROUP	5,994,000	26,118,366	12,099,600
HANSOL CHEMICAL CO LTD	15,313	1,199,166	2,405,924
HANSSEM CO LTD	16,527	2,611,809	821,004
HANWA CO LTD	71,900	1,797,017	1,502,514
HANWHA AEROSPACE CO LTD	71,141	3,680,281	2,668,335
HANWHA CORPORATION	77,047	2,316,316	1,533,938
HANWHA LIFE INSURANCE CO LTD	621,182	2,412,829	1,064,487
HANWHA SOLUTIONS CORP	196,608	3,846,293	5,738,943
HANWHA SYSTEMS CO LTD	113,102	1,834,051	1,215,167
HAOHUA CHEMICAL SCIENCE A	9,800	58,808	56,307

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HAPPIEST MINDS TECHNOLOGIES	108,208	2,189,509	1,135,826
HAPVIDA PARTICIPACOES E INVE	7,533,302	16,781,477	7,879,827
HARBIN ELECTRIC CO LTD H	1,280,000	407,568	371,915
HARBOUR ENERGY PLC	1,080,480	5,809,624	4,773,743
HAREL INSURANCE INVESTMENTS	240,560	1,622,603	2,336,808
HARGREAVES LANSDOWN PLC	710,670	12,574,278	6,799,291
HARMONY GOLD MINING CO LTD	999,130	4,405,755	3,169,528
HARTALEGA HOLDINGS BHD	12,199,300	21,879,069	8,469,622
HARVEY NORMAN HOLDINGS LTD	1,129,924	3,174,732	2,882,642
HASEKO CORP	482,200	4,147,170	5,639,953
HATSUN AGRO PRODUCT LTD	105,691	2,026,769	1,179,267
HAVELLS INDIA LTD	1,281,931	13,206,848	17,826,669
HAW PAR CORP LTD 1	278,100	2,722,894	2,196,105
HAYS PLC	2,924,056	5,092,009	3,963,050
HAZAMA ANDO CORP	316,800	1,739,839	1,965,790
HCL TECHNOLOGIES LTD	5,432,056	40,895,943	66,944,170
HD HYUNDAI	90,853	5,737,430	4,156,399
HDC HYUNDAI DEVELOPMENT CO E	92,184	2,607,333	791,629
HDFC ASSET MANAGEMENT CO LTD	172,669	6,750,593	3,918,874
HDFC LIFE INSURANCE CO LTD	3,600,134	29,707,873	25,072,952
HEALIUS LTD	1,016,919	3,214,200	2,566,374
HEALTH AND HAPPINESS H+H INT	287,500	334,445	378,841
HEARTLAND GROUP HOLDINGS LTD	827,146	953,543	977,129
HEFEI MEIYA OPTOELECTRONIC A	59	237	191
HEIDELBERGCEMENT AG	270,082	19,311,934	12,943,254
HEILONGJIANG AGRICULTURE A	22,800	50,289	50,197
HEINEKEN HOLDING NV	203,377	14,993,442	14,766,491
HEINEKEN NV	564,648	47,906,706	51,357,073
HEIWA CORP	116,300	2,037,338	1,723,248
HEIWA REAL ESTATE CO LTD	61,600	1,233,473	1,763,822
HEIWADO CO LTD	55,700	990,707	818,762
HELIXMITH CO LTD	65,730	6,136,092	1,052,976
HELLA GMBH + CO KGAA	42,241	2,039,794	2,841,751
HELLO GROUP INC SPN ADR	286,501	7,773,768	1,446,830
HELLOFRESH SE	306,845	16,176,944	9,896,405
HELVETIA HOLDING AG REG	69,092	8,194,866	8,061,395
HENAN SHENHUO COAL + POWER A	1,818,938	3,737,830	3,548,777
HENAN SHUANGHUI INVESTMENT A	34,549	152,793	150,993
HENDERSON LAND DEVELOPMENT	10,261,196	48,079,391	38,445,404
HENGAN INTL GROUP CO LTD	1,303,645	9,450,500	6,122,037
HENGDIAN GROUP DMEGC A	22,200	57,832	88,148
HENGLI PETROCHEMICAL CO L A	29,069	100,170	96,431
HENGTONG OPTIC ELECTRIC CO A	34,000	68,956	73,739
HENGYI PETROCHEMICAL CO A	20,000	22,324	31,353

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HENKEL AG + CO KGAA	196,697	14,149,520	12,009,192
HENKEL AG + CO KGAA VOR PREF	327,961	26,431,181	20,153,710
HENNES + MAURITZ AB B SHS	1,652,001	40,809,285	19,693,624
HERA SPA	1,477,435	5,497,772	4,263,053
HERMES INTERNATIONAL	58,003	31,911,898	64,702,058
HERO MOTOCORP LTD	565,180	22,334,693	19,463,991
HESTEEL CO LTD A	100	40	34
HEXAGON AB B SHS	3,500,654	19,664,980	36,296,474
HEXPOL AB	461,444	3,467,874	3,919,892
HFCL LTD	1,479,702	1,473,560	1,033,342
HI SUN TECHNOLOGY CHINA LTD	3,387,000	631,608	423,000
HIGHWEALTH CONSTRUCTION CORP	4,572,264	6,521,933	6,950,622
HIKARI TSUSHIN INC	153,490	25,851,250	15,715,623
HIKMA PHARMACEUTICALS PLC	301,568	7,868,017	5,923,920
HILAN LTD	26,571	881,055	1,393,742
HILL + SMITH HOLDINGS PLC	149,082	3,728,016	2,096,590
HINDALCO INDUSTRIES LTD	2,649,741	8,486,266	11,362,624
HINDUSTAN AERONAUTICS LTD	139,961	2,731,401	3,136,573
HINDUSTAN PETROLEUM CORP	4,689,135	18,755,530	12,896,643
HINDUSTAN UNILEVER LTD	3,868,083	99,050,337	109,255,069
HINDUSTAN ZINC LTD	439,650	1,346,886	1,388,163
HINO MOTORS LTD	540,900	4,321,241	2,775,071
HIOKI E E CORP	16,800	1,481,361	785,249
HIRATA CORP	16,100	1,331,874	498,329
HIROGIN HOLDINGS INC	580,300	4,114,353	2,699,566
HIROSE ELECTRIC CO LTD	244,086	27,413,588	32,357,947
HISAMITSU PHARMACEUTICAL CO	131,980	5,829,862	3,395,312
HISCOX LTD	627,947	11,133,086	7,186,839
HISENSE HOME APPLIANCES GR H	769,000	692,741	868,279
HITACHI CONSTRUCTION MACHINE	203,000	4,944,589	4,490,192
HITACHI LTD	1,750,761	56,400,469	82,966,393
HITACHI METALS LTD	1,427,000	22,081,481	21,564,396
HITACHI TRANSPORT SYSTEM LTD	69,700	1,625,855	4,391,682
HITACHI ZOSEN CORP	308,988	1,652,353	1,942,334
HITE JINRO CO LTD	56,575	1,673,386	1,342,044
HITHINK ROYALFLUSH INFORMA A	4,932	80,514	70,734
HIWIN TECHNOLOGIES CORP	518,075	5,239,933	4,155,612
HKBN LTD	1,439,500	2,003,758	1,634,513
HLB GLOBAL CO LTD	69,972	2,048,834	538,909
HLB INC	169,584	5,779,033	4,623,593
HLB LIFE SCIENCE CO LTD	148,415	1,414,015	1,388,819
HMM CO LTD	973,749	24,963,360	18,449,034
HOCHTIEF AG	37,475	3,943,379	1,819,829
HOGY MEDICAL CO LTD	35,400	986,032	784,322

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HOKKAIDO ELECTRIC POWER CO	351,000	1,361,651	1,278,900
HOKKOKU FINANCIAL HOLDINGS I	42,500	1,207,542	1,442,163
HOKUETSU CORP	262,600	1,325,133	1,353,060
HOKUHOKU FINANCIAL GROUP INC	240,400	2,517,626	1,482,869
HOKURIKU ELECTRIC POWER CO	324,200	1,789,014	1,269,548
HOLCIM LTD	1,027,921	58,960,417	43,861,255
HOLLYSYS AUTOMATION TECHNOLO	116,339	1,882,362	1,721,817
HOLMEN AB B SHARES	178,983	6,886,791	7,246,721
HOLTEK SEMICONDUCTOR INC	274,000	1,173,202	790,664
HOLY STONE ENTERPRISE CO LTD	254,000	916,052	849,984
HOME PRODUCT CENTER PCL FOR	12,573,706	6,118,248	4,516,647
HOME PRODUCT CENTER PCL NVDR	31,578,600	16,140,492	11,343,465
HOMESERVE PLC	513,410	5,341,078	7,307,546
HON HAI PRECISION INDUSTRY	89,148,322	279,805,631	326,808,721
HONDA MOTOR CO LTD	4,091,674	117,898,883	99,178,407
HONEYWELL AUTOMATION INDIA	4,240	2,602,552	1,814,047
HONG KONG + CHINA GAS	78,346,024	126,730,021	84,367,035
HONG KONG EXCHANGES + CLEAR	8,578,241	398,281,414	421,972,999
HONG KONG TECHNOLOGY VENTURE	947,910	559,876	745,335
HONG LEONG BANK BERHAD	1,955,193	8,389,518	9,076,177
HONG LEONG FINANCIAL GROUP	430,263	1,742,240	1,805,982
HONG SENG CONSOLIDATED BHD	6,587,000	2,043,601	1,225,488
HONGFA TECHNOLOGY CO LTD A	15,006	89,504	93,673
HONGKONG LAND HOLDINGS LTD	8,713,410	53,778,537	43,741,318
HONGLI CLEAN ENERGY TECHNOLO	5,780	0	0
HOPE EDUCATION GROUP CO LTD	6,450,000	1,596,998	534,284
HOPSON DEVELOPMENT HOLDINGS	1,387,912	1,268,863	2,118,936
HORIBA LTD	77,500	4,114,152	3,297,265
HOSHINE SILICON INDUSTRY C A	8,300	224,951	146,038
HOSHIZAKI CORP	770,172	29,283,462	22,931,403
HOSIDEN CORP	96,600	1,054,539	878,150
HOTA INDUSTRIAL MFG CO LTD	434,243	1,455,129	893,796
HOTAI FINANCE CO LTD	315,000	900,570	1,064,708
HOTAI MOTOR COMPANY LTD	612,000	9,473,914	12,473,204
HOTEL SHILLA CO LTD	56,300	4,985,588	3,087,307
HOUSE FOODS GROUP INC	255,800	6,046,630	5,322,930
HOUSING DEVELOPMENT FINANCE	8,557,378	244,791,181	235,231,049
HOWDEN JOINERY GROUP PLC	1,032,979	7,439,247	7,559,625
HOYA CORP	1,885,898	124,701,311	160,819,464
HSBC HOLDINGS PLC	37,408,565	352,815,674	243,327,537
HSIN KUANG STEEL CO LTD	493,000	1,141,288	657,422
HTC CORP	1,350,781	3,028,722	2,221,507
HUA HAN HEALTH	6,649,605	0	1
HUA HONG SEMICONDUCTOR LTD	780,000	3,294,847	2,823,008

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HUA NAN FINANCIAL HOLDINGS C	65,913,814	36,210,773	50,100,129
HUADIAN POWER INTL CORP A	28,200	16,561	16,531
HUADIAN POWER INTL CORP H	3,142,000	1,292,677	1,145,174
HUADONG MEDICINE CO LTD A	16,289	78,908	109,724
HUAFON CHEMICAL CO LTD A	23,800	36,860	29,962
HUAGONG TECH CO LTD A	2,800	10,198	9,677
HUAIBEI MINING HOLDINGS CO A	21,045	42,675	45,705
HUAKU DEVELOPMENT CO LTD	437,000	1,095,100	1,305,114
HUALAN BIOLOGICAL ENGINEER A	21,916	85,930	74,533
HUALI INDUSTRIAL GROUP CO A	3,600	39,873	39,242
HUANENG POWER INTL INC A	63,300	67,409	66,471
HUANENG POWER INTL INC H	8,019,602	4,490,406	3,996,030
HUATAI SECURITIES CO LTD A	117,340	286,995	248,535
HUATAI SECURITIES CO LTD H	7,050,002	11,287,966	10,457,824
HUAXIA BANK CO LTD A	2,045,078	1,826,523	1,589,281
HUAXIN CEMENT CO LTD A	44,456	132,164	129,372
HUAXIN CEMENT CO LTD H	466,400	867,448	674,017
HUAYU AUTOMOTIVE SYSTEMS A	35,867	121,696	123,048
HUAZHU GROUP LTD ADR	430,649	17,169,961	16,407,727
HUB24 LTD	102,407	1,220,970	1,427,417
HUBEI ENERGY GROUP CO LTD A	63,400	48,834	48,324
HUBEI XINGFA CHEMICALS GRP A	17,000	103,339	111,547
HUFVUDSTADEN AB A SHS	199,480	3,005,965	2,199,703
HUGEL INC	11,002	1,230,564	891,413
HUGO BOSS AG ORD	105,709	3,269,422	5,565,458
HUHTAMAKI OYJ	164,321	7,070,437	6,493,638
HUIZHOU DESAY SV AUTOMOTIV A	6,300	114,647	139,077
HULIC CO LTD	784,400	6,551,147	6,062,493
HUMANWELL HEALTHCARE GROUP A	13,800	39,573	32,935
HUMASIS CO LTD	58,556	924,766	714,813
HUNAN VALIN STEEL CO LTD A	71,825	62,013	54,531
HUNDSUN TECHNOLOGIES INC A	13,373	104,526	86,850
HUOLINHE OPENCUT COAL IND A	281,800	583,353	601,918
HUSQVARNA AB B SHS	766,281	5,799,973	5,626,303
HUTCHISON PORT HOLDINGS TR U	11,925,700	5,241,644	2,802,540
HUTCHMED CHINA LTD	832,500	2,973,473	2,051,823
HUYA INC ADR	160,364	3,541,102	622,212
HYAKUGO BANK LTD/THE	378,500	1,300,796	913,827
HYBE CO LTD	34,361	8,084,837	3,850,528
HYDRO ONE LTD	578,800	10,745,288	15,529,492
HYFLUX LTD	1,393,400	0	1
HYGEIA HEALTHCARE HOLDINGS C	630,600	4,700,524	4,190,901

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HYOSUNG ADVANCED MATERIALS C	5,886	1,004,705	1,724,910
HYOSUNG CHEMICAL CORP	4,163	1,498,485	623,616
HYOSUNG CORPORATION	16,901	1,035,719	1,046,550
HYOSUNG TNC CORP	5,572	933,900	1,471,962
HYPERA SA	754,800	6,025,312	5,490,557
HYPOPORT SE	7,461	1,851,430	1,474,999
HYSAN DEVELOPMENT CO	1,223,112	4,420,715	3,686,349
HYUNDAI AUTOEVER CORP	7,763	872,026	672,626
HYUNDAI BIOSCIENCE CO LTD	66,290	757,062	1,118,108
HYUNDAI DEPT STORE CO	69,171	4,241,768	3,734,509
HYUNDAI DOOSAN INFRACORE CO	200,322	1,376,609	839,304
HYUNDAI ELEVATOR CO.	46,517	2,274,390	963,730
HYUNDAI ENGINEERING + CONST	137,588	6,382,061	4,381,750
HYUNDAI GLOVIS CO LTD	37,682	5,561,991	5,209,426
HYUNDAI HEAVY INDUSTRIES CO	24,209	2,224,114	2,666,272
HYUNDAI MARINE + FIRE INS CO	129,152	3,416,299	3,078,600
HYUNDAI MIPO DOCKYARD	38,050	1,812,227	2,669,713
HYUNDAI MOBIS CO LTD	116,829	21,382,610	17,905,862
HYUNDAI MOTOR CO	257,764	29,012,443	35,833,643
HYUNDAI MOTOR CO LTD 2ND PRF	69,712	5,704,648	4,703,305
HYUNDAI MOTOR CO LTD PRF	49,643	3,756,829	3,326,356
HYUNDAI ROTEM COMPANY	137,053	2,724,135	2,195,550
HYUNDAI STEEL CO	142,130	6,748,722	3,513,842
HYUNDAI WIA CORP	27,528	2,357,813	1,183,043
I MAB SPONSORED ADR	87,919	4,205,062	993,485
IA FINANCIAL CORP INC	205,000	7,266,573	10,174,115
IBERDROLA SA	12,397,047	121,119,846	128,257,023
IBF FINANCIAL HOLDINGS CO LT	5,539,941	1,964,261	2,710,954
IBIDEN CO LTD	203,200	5,134,808	5,721,100
ICHIBANYA CO LTD	31,000	1,019,149	1,073,608
ICHIGO INC	345,700	885,903	796,468
ICICI BANK LTD	2,976,110	17,898,366	26,651,113
ICICI LOMBARD GENERAL INSURA	1,702,425	32,517,049	24,164,529
ICICI PRUDENTIAL LIFE INSURA	1,838,568	12,236,712	11,384,466
ICICI SECURITIES LTD	127,941	1,285,500	694,848
ICL GROUP LTD	3,493,680	29,627,449	31,613,357
ICON PLC	158,061	22,840,772	34,251,819
IDEMITSU KOSAN CO LTD	1,734,464	45,003,027	41,748,167
IDFC FIRST BANK LTD	5,713,582	3,499,681	2,275,376
IDFC LTD	2,547,811	1,331,348	1,585,677
IDORSIA LTD	221,712	5,224,934	3,161,194
IDP EDUCATION LTD	340,403	4,523,503	5,575,742
IFAST CORP LTD	299,200	2,171,356	890,054
IFLYTEK CO LTD A	24,342	172,092	149,664

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IG GROUP HOLDINGS PLC	745,618	5,612,630	6,252,587
IGG INC	1,411,000	992,466	611,371
IGO LTD	1,166,937	5,801,455	7,976,297
IHH HEALTHCARE BHD	16,609,300	23,182,270	24,306,293
IHI CORP	239,665	5,611,122	6,403,768
IIDA GROUP HOLDINGS CO LTD	273,300	5,023,610	4,202,449
IIFL FINANCE LTD	536,732	2,273,393	2,200,348
IINO KAIUN KAISHA LTD	149,700	1,043,147	753,707
IJM CORP BHD	6,453,840	3,709,919	2,533,215
ILJIN MATERIALS CO LTD	28,408	1,990,022	1,527,171
ILUKA RESOURCES LTD	817,690	2,674,828	5,307,967
IMCD NV	273,792	28,022,041	37,482,580
IMDEX LTD	726,704	943,146	921,980
IMEIK TECHNOLOGY DEVELOPME A	1,800	135,008	161,096
IMERYSA SA	71,760	3,206,726	2,180,124
IMI PLC	484,617	6,022,805	6,903,611
IMPALA PLATINUM HOLDINGS LTD	1,528,191	11,445,233	16,897,086
IMPERIAL OIL LTD	383,307	13,277,277	18,030,985
IMUGENE LTD	10,462,913	3,532,042	1,295,068
INABA DENKI SANGYO CO LTD	98,600	2,000,844	1,934,187
INABATA + CO LTD	79,300	728,740	1,293,503
INARI AMERTRON BHD	16,566,900	9,394,782	9,923,225
INCHCAPE PLC	719,132	4,384,071	6,074,148
INCITEC PIVOT LTD	3,721,665	9,864,700	8,470,963
IND + COMM BK OF CHINA A	53,388,693	39,929,886	37,985,750
IND + COMM BK OF CHINA H	509,317,870	325,019,191	302,464,177
INDAH KIAT PULP + PAPER TBK	4,895,600	3,278,099	2,497,504
INDIA CEMENTS LTD	422,076	1,198,138	836,429
INDIABULLS HOUSING FINANCE L	662,375	4,668,339	794,707
INDIAMART INTERMESH LTD	16,098	1,799,437	776,479
INDIAN ENERGY EXCHANGE LTD	851,705	1,494,616	1,712,092
INDIAN HOTELS CO LTD	1,578,920	2,967,052	4,501,489
INDIAN RAILWAY CATERING + TO	495,023	1,914,258	3,611,792
INDIAN RAILWAY FINANCE CORP	3,475,680	1,078,082	864,821
INDIVIOR PLC	1,148,155	3,320,265	4,311,413
INDOCEMENT TUNGGAL PRAKARSA	3,318,150	4,014,614	2,110,386
INDOFOOD CBP SUKSES MAKMUR T	5,349,600	3,858,995	3,429,346
INDOFOOD SUKSES MAKMUR TBK P	14,066,500	7,042,329	6,656,743
INDORAMA VENTURES FOREIGN	3,362,300	3,874,498	4,469,753
INDORAMA VENTURES PCL NVDR	5,900	7,859	7,843
INDRAPRASTHA GAS LTD	1,320,110	8,604,604	5,949,250
INDUS TOWERS LTD	1,739,850	6,743,829	4,606,700
INDUSTRIA DE DISENO TEXTIL	2,110,823	47,975,653	47,643,941
INDUSTRIAL BANK CO LTD A	11,798,357	36,026,515	35,020,928

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INDUSTRIAL BANK OF KOREA	497,993	5,578,864	3,689,689
INDUSTRIAL SECURITIES CO A	55,560	69,790	58,426
INDUSTRIAS BACHOCO SER B	326,863	1,444,425	1,173,423
INDUSTRIAS PENOLES SAB DE CV	241,601	3,385,718	2,229,712
INDUSTRIES QATAR	10,873,598	40,794,347	47,623,777
INDUSTRIVARDEN AB A SHS	442,848	9,381,342	9,948,241
INDUSTRIVARDEN AB C SHS	282,153	5,643,961	6,264,009
INDUTRADE AB	526,745	12,858,737	9,589,191
INFICON HOLDING AG REG	3,645	2,339,702	2,863,154
INFINEON TECHNOLOGIES AG	2,435,515	34,374,239	58,791,963
INFO EDGE INDIA LTD	145,985	5,427,457	6,948,348
INFO SERVICES INTL DENTSU	34,300	1,405,124	1,013,687
INFOCOM CORP	38,400	908,902	574,636
INFOMART CORP	374,700	1,438,547	1,034,283
INFOMEDIA LTD	645,541	746,206	741,324
INFORE ENVIRONMENT TECHNOL A	411,600	400,200	310,655
INFORMA PLC	2,749,851	23,918,203	17,659,575
INFOSYS LTD	24,967,396	266,028,515	462,184,130
INFRACOMMERCE CXAAS SA	461,781	1,395,361	395,602
INFRASTRUTTURE WIRELESS ITAL	2,570,306	30,219,495	26,022,129
INFRATIL LTD	1,002,644	4,992,738	4,787,667
INFRONEER HOLDINGS INC	401,860	3,726,407	2,854,476
ING GROEP NV	7,757,334	109,005,067	76,484,504
INGENIC SEMICONDUCTOR CO A	4,200	64,237	66,563
INGHAMS GROUP LTD	375,314	941,005	665,859
INNER MONGOLIA BAOTOU STE A	498,139	194,330	174,611
INNER MONGOLIA ERDOS RESOU A	190,988	506,898	514,205
INNER MONGOLIA JUNZHENG EN A	66,500	51,606	48,405
INNER MONGOLIA YILI INDUS A	1,767,472	10,301,256	10,268,643
INNER MONGOLIA YUAN XING A	506,400	985,439	793,870
INNOCARE PHARMA LTD	1,149,000	2,862,902	1,959,184
INNOCEAN WORLDWIDE INC	20,995	1,220,057	740,581
INNOLUX CORP	17,105,963	5,736,661	6,961,244
INNOVENT BIOLOGICS INC	2,481,000	10,158,090	11,034,466
INPEX CORP	2,368,378	26,719,351	25,626,702
INPOST SA	377,883	8,811,600	2,185,459
INSIGNIA FINANCIAL LTD	1,244,552	4,531,378	2,302,146
INSPUR ELECTRONIC INFORMAT A	22,003	103,095	86,907
INSTALCO AB	442,263	3,426,207	1,825,607
INSURANCE AUSTRALIA GROUP	4,568,361	20,907,938	13,696,651
INTACT FINANCIAL CORP	1,053,892	89,909,152	148,334,921
INTCO MEDICAL TECHNOLOGY C A	6,410	43,948	24,247
INTEGRAFIN HOLDINGS PLC	535,317	2,929,876	1,461,460
INTEGRAL DIAGNOSTICS LTD	280,805	720,870	585,080

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Security Name	Shares	Book Value	Market Value
INTELLECT DESIGN ARENA LTD	172,775	1,604,916	1,385,635
INTELSAT EMERGENCE SA	30,305	2,827,939	905,167
INTER FAR EAST ENERGY CORP F	2,619,700	0	0
INTER RAO UES PJSC	73,864,300	0	1
INTERCONTINENTAL HOTELS GROU	339,783	15,082,195	17,950,252
INTERGLOBE AVIATION LTD	182,731	4,045,953	3,716,516
INTERMEDIATE CAPITAL GROUP	516,371	4,725,228	8,208,828
INTERNATIONAL CSRC INVEST	1,602,267	1,534,130	1,042,725
INTERNATIONAL GAMES SYSTEM C	94,000	1,104,949	2,358,417
INTERNET INITIATIVE JAPAN	101,700	3,744,911	3,552,070
INTERPUMP GROUP SPA	147,160	10,175,154	5,597,005
INTERROLL HOLDING AG REG	1,023	1,640,618	2,286,750
INTERTEK GROUP PLC	301,442	15,697,360	15,397,587
INTERTRUST NV	163,952	3,435,292	3,280,665
INTESA SANPAOLO	30,788,637	94,909,317	57,294,599
INTL CONSOLIDATED AIRLINE DI	2,087,859	5,636,733	2,728,813
INTL CONTAINER TERM SVCS INC	5,202,000	18,310,013	17,407,802
INTOUCH HOLDINGS PCL F	2,603,631	5,442,431	5,044,512
INTOUCH HOLDINGS PCL NVDR	6,427,500	13,737,308	12,453,224
INTRON BIOTECHNOLOGY INC	47,818	979,459	329,246
INTRUM AB	144,579	3,868,846	2,753,342
INVENTEC CORP	22,334,170	19,505,666	18,891,297
INVESTEC LTD	544,104	3,119,100	2,918,384
INVESTEC PLC	1,237,837	2,340,155	6,686,639
INVESTMENT AB LATOUR B SHS	266,558	3,734,870	5,262,280
INVESTOR AB A SHS	1,071,362	13,267,034	19,200,542
INVESTOR AB B SHS	4,389,857	54,616,222	72,046,192
INVOCARE LTD	264,184	2,074,798	1,900,228
IOI CORP BHD	10,239,866	10,219,580	8,921,403
IONEER LTD	3,938,859	1,908,709	1,110,508
IP GROUP PLC	1,842,352	3,112,376	1,566,211
IPCA LABORATORIES LTD	264,739	3,841,028	3,008,683
IPH LTD	295,738	1,433,395	1,659,452
IPIRANGA REF PETRO	6,150	0	0
IPSEN	63,914	4,782,217	6,017,041
IPSOS	75,573	3,802,810	3,579,053
IQIYI INC ADR	573,329	10,938,278	2,407,982
IR JAPAN HOLDINGS LTD	14,000	494,872	209,503
IRB INFRASTRUCTURE DEVELOPER	436,639	1,320,887	1,118,240
IREN SPA	1,215,260	2,766,955	2,647,708
IRESS LTD	356,231	2,710,131	2,819,516
IRISO ELECTRONICS CO LTD	37,800	1,450,003	894,535
IRPC PCL FOREIGN	19,395,500	2,486,214	1,766,469
IS DONGSEO CO LTD	24,095	1,188,698	723,741

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Security Name	Shares	Book Value	Market Value
ISETAN MITSUKOSHI HOLDINGS L	654,886	6,250,461	5,302,525
ISHIHARA SANGYO KAISHA LTD	20,200	173,962	148,688
ISRACARD LTD	344,918	1,087,372	1,226,169
ISRAEL CANADA T.R LTD	249,819	1,349,993	959,429
ISRAEL CORP LIMITED/THE	7,316	2,295,937	3,206,619
ISRAEL DISCOUNT BANK A	4,897,871	16,196,887	25,397,351
ISS A/S	351,859	6,639,338	5,535,089
ISUZU MOTORS LTD	1,518,416	15,843,967	16,776,287
ITALGAS SPA	933,864	5,250,324	5,423,391
ITAU UNIBANCO HOLDING S PREF	9,205,565	74,162,457	39,906,713
ITAU UNIBANCO HOLDING SA	909,000	4,411,533	3,394,768
ITAUSA SA	9,150,951	26,160,799	14,594,065
ITEQ CORP	1,036,812	3,595,636	2,503,678
ITO EN LTD	228,800	8,380,367	10,239,623
ITOCHU CORP	9,024,099	192,183,117	243,578,602
ITOCHU TECHNO SOLUTIONS CORP	739,000	18,626,122	18,086,747
ITOHAM YONEKYU HOLDINGS INC	202,000	1,679,085	1,027,434
ITV PLC	6,887,194	9,718,916	5,458,446
IVANHOE MINES LTD CL A	1,057,000	3,328,524	6,071,840
IVECO GROUP NV	363,495	2,023,027	1,916,040
IWATANI CORP	94,100	5,772,767	3,622,561
IWG PLC	1,328,230	3,541,955	3,018,052
IYO BANK LTD/THE	552,037	4,272,977	2,706,243
IZUMI CO LTD	73,600	2,070,887	1,655,059
J FRONT RETAILING CO LTD	459,436	5,559,282	3,922,901
J.B. CHEMICALS + PHARMA LTD	64,952	975,041	1,293,447
JA SOLAR TECHNOLOGY CO LTD A	525,927	5,025,233	6,189,499
JACCS CO LTD	48,400	1,351,951	1,195,260
JACOBIO PHARMACEUTICALS GROU	652,500	1,856,216	507,235
JAFCO GROUP CO LTD	139,200	1,770,688	1,676,281
JAFRON BIOMEDICAL CO LTD A	5,369	42,142	40,755
JAMES HARDIE INDUSTRIES CDI	822,252	9,148,225	17,963,446
JANUS HENDERSON GROUP PLC	332,249	9,326,143	7,811,174
JAPAN AIRLINES CO LTD	273,965	7,361,781	4,789,422
JAPAN AIRPORT TERMINAL CO	99,500	3,748,038	3,962,276
JAPAN AVIATION ELECTRONICS	116,100	1,969,244	1,745,922
JAPAN ELEVATOR SERVICE HOLDI	127,400	1,573,828	1,324,124
JAPAN EXCHANGE GROUP INC	4,702,700	92,926,755	67,777,311
JAPAN LIFELINE CO LTD	122,000	1,534,151	820,787
JAPAN MATERIAL CO LTD	107,800	856,661	1,536,996
JAPAN PETROLEUM EXPLORATION	56,000	977,219	1,321,114
JAPAN POST BANK CO LTD	3,312,649	35,287,078	25,724,815
JAPAN POST HOLDINGS CO LTD	14,586,715	144,601,358	104,052,008
JAPAN POST INSURANCE CO LTD	970,300	18,463,621	15,505,659

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Security Name	Shares	Book Value	Market Value
JAPAN SECURITIES FINANCE CO	160,600	1,375,318	1,008,368
JAPAN STEEL WORKS LTD	107,800	3,027,339	2,339,218
JAPAN WOOL TEXTILE CO LTD	110,700	880,633	802,617
JAPFA COMFEED INDONES TBK PT	13,098,400	1,447,467	1,354,022
JARDINE CYCLE + CARRIAGE LTD	194,968	3,845,705	3,963,243
JARDINE MATHESON HLDGS LTD	1,281,898	75,470,313	67,376,559
JARIR MARKETING CO	442,778	22,059,195	19,188,109
JASA MARGA (PERSERO) TBK PT	3,894,643	1,564,694	925,460
JASMINE BROADBAND INTER F	7,493,631	2,423,672	2,034,758
JASMINE TECHNOLOGY SOLS FORE	531,100	4,542,331	2,103,069
JASMINE TECHNOLOGY SOLS NVDR	3,500	29,934	13,859
JASON FURNITURE HANGZHOU C A	8,083	61,310	68,277
JAYMART PCL FOREIGN	1,073,600	1,406,892	1,548,681
JAYMART PCL NVDR	7,000	10,865	10,098
JAZZ PHARMACEUTICALS PLC	120,913	13,465,943	18,863,637
JB FINANCIAL GROUP CO LTD	282,857	1,556,568	1,601,201
JB HI FI LTD	204,618	3,501,259	5,411,537
JBS SA	2,780,100	17,021,399	16,793,995
JCDECAUX SA	139,660	3,717,179	2,340,501
JCET GROUP CO LTD A	18,600	82,167	74,908
JCR PHARMACEUTICALS CO LTD	111,000	2,035,419	1,891,465
JCU CORP	39,100	859,821	974,226
JD HEALTH INTERNATIONAL INC	1,371,451	17,271,569	10,757,404
JD LOGISTICS INC	3,007,100	9,101,901	6,560,709
JD SPORTS FASHION PLC	4,587,766	6,837,878	6,429,641
JD.COM INC CL A	4,667,886	123,579,246	150,382,197
JD.COM INC ADR	26,324	1,582,923	1,690,527
JDE PEET S NV	160,518	6,709,942	4,557,815
JENAX INC	7,380	0	1,592
JENOPTIK AG	94,872	1,714,235	2,110,634
JENTECH PRECISION INDUSTRIAL	160,000	749,195	1,799,990
JEOL LTD	78,900	6,534,306	3,037,408
JERVOIS GLOBAL LTD	2,723,594	1,707,921	992,626
JFE HOLDINGS INC	1,308,727	27,268,476	13,775,567
JFROG LTD	27,088	1,598,960	570,744
JG SUMMIT HOLDINGS INC	5,670,071	7,211,753	5,021,960
JGC HOLDINGS CORP	405,600	6,588,265	5,236,630
JIANGBO PHARMACEUTICALS INC	82,900	0	0
JIANGSU AZURE CORP A	144,600	461,048	500,606
JIANGSU EASTERN SHENGHONG A	47,915	126,837	120,856
JIANGSU EXPRESS CO LTD H	2,334,306	2,991,536	2,350,087
JIANGSU GOODWE POWER SUPPL A	1,260	56,126	58,828
JIANGSU HENGLI HYDRAULIC C A	14,691	144,265	135,248
JIANGSU HENGRUI MEDICINE C A	647,001	6,677,896	3,579,438

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Security Name	Shares	Book Value	Market Value
JIANGSU HOPERUN SOFTWARE C A	107,700	499,304	288,359
JIANGSU JIANGYIN RURAL COM A	735,400	443,252	496,907
JIANGSU JIEJIE MICROELECTR A	96,800	430,339	358,080
JIANGSU KING S LUCK BREWER A	10,315	69,751	78,468
JIANGSU NATA OPTO ELECTRON A	72,590	487,869	389,575
JIANGSU YANGHE BREWERY A	16,551	377,409	452,152
JIANGSU YANGNONG CHEMICAL A	3,400	64,320	67,592
JIANGSU YOKE TECHNOLOGY A	4,900	47,637	40,571
JIANGSU YUYUE MEDICAL EQU A	6,431	28,276	24,614
JIANGSU ZHONGNAN CONSTRUCT A	61,626	38,883	28,036
JIANGSU ZHONGTIAN TECHNOLO A	52,108	136,432	179,543
JIANGXI COPPER CO LTD A	35,300	112,260	93,881
JIANGXI COPPER CO LTD H	2,165,000	4,151,394	2,963,202
JIANGXI SPECIAL ELECTRIC A	28,700	106,223	107,194
JIANGXI ZHENGBANG TECH A	22,150	28,532	20,022
JIAYUAN INTERNATIONAL GROUP	1,610,744	1,213,259	89,292
JIH SUN FINANCIAL HOLDINGS	1,606,932	577,528	659,343
JINCHUAN GROUP INTERNATIONAL	9,321,000	1,389,746	1,223,486
JINDAL STEEL + POWER LTD	751,738	1,772,889	3,134,126
JINKE PROPERTIES GROUP CO A	67,794	48,152	28,921
JINKE SMART SERVICES GROUP H	587,300	2,646,006	1,511,856
JINKOSOLAR HOLDING CO ADR	67,259	1,420,432	4,652,978
JINMAO PROPERTY SERVICES CO	179,584	64,481	109,852
JINS HOLDINGS INC	28,200	1,289,575	884,266
JINXIN FERTILITY GROUP LTD	2,718,000	4,163,442	2,504,303
JIUGUI LIQUOR CO LTD A	3,200	86,945	88,689
JIUMAOJIU INTERNATIONAL HOLD	1,181,000	3,523,094	3,138,015
JIZHONG ENERGY RESOURCES A	2,643,367	2,478,990	2,941,368
JK CEMENT LTD	61,730	1,448,660	1,648,491
JK LAKSHMI CEMENT LTD	116,131	1,087,383	617,988
JM AB	128,079	3,208,612	2,116,027
JMT NETWORK SERVICES FOREIGN	1,197,712	1,561,960	2,481,471
JMT NETWORK SERVICES NVDR	7,100	14,872	14,710
JNBY DESIGN LTD	385,500	621,869	440,672
JOHN WOOD GROUP PLC	1,247,129	3,779,050	2,362,738
JOHNS LYNG GROUP LTD	327,797	1,617,257	1,293,851
JOHNSON ELECTRIC HOLDINGS	728,575	1,518,979	947,051
JOHNSON MATTHEY PLC	346,623	12,301,394	8,105,514
JOINCARE PHARMACEUTICAL GR A	7,600	14,082	14,000
JOINN LABORATORIES CHINA C A	580	11,054	9,845
JOINN LABORATORIES CHINA C H	115,600	1,435,915	973,775
JOINTOWN PHARMACEUTICAL A	2,200	4,245	3,908
JOLLIBEE FOODS CORP	791,880	3,299,264	2,932,195
JONJEE HIGH TECH INDUSTRIA A	8,773	43,871	45,290

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Security Name	Shares	Book Value	Market Value
JOSHIN DENKI CO LTD	34,700	751,596	496,535
JOYFUL HONDA CO LTD	107,400	1,138,236	1,252,229
JOYY INC ADR	87,563	6,063,241	2,614,631
JS GLOBAL LIFESTYLE CO LTD	1,235,948	2,210,467	1,609,720
JSE LTD	160,581	945,913	985,393
JSR CORP	336,600	6,091,424	8,721,298
JSW ENERGY LTD	739,814	3,394,676	1,948,075
JSW STEEL LTD	1,884,059	6,392,788	13,467,363
JTEKT CORP	963,200	10,273,158	7,231,710
JTOWER INC	31,300	2,733,149	1,543,631
JUBILANT FOODWORKS LTD	699,599	2,863,145	4,537,904
JUBILANT INGREVIA LTD	148,412	1,518,367	913,052
JUBILANT PHARMOVA LTD	144,097	964,965	627,131
JUEWEI FOOD CO LTD A	2,880	21,062	24,838
JULIUS BAER GROUP LTD	514,990	22,201,689	23,690,562
JUMBO INTERACTIVE LTD	97,569	1,577,927	954,067
JUNGHEINRICH PRFD	89,109	1,981,385	1,937,707
JUPITER FUND MANAGEMENT	824,842	3,493,641	1,483,561
JUROKU FINANCIAL GROUP INC	64,600	1,556,367	1,112,686
JUST EAT TAKEAWAY	422,326	35,563,934	6,645,546
JUSTSYSTEMS CORP	64,300	2,491,722	1,815,101
JUSUNG ENGINEERING CO LTD	64,042	1,296,959	833,572
JYP ENTERTAINMENT CORP	50,872	1,496,735	1,890,461
JYSKE BANK REG	104,247	2,775,935	5,077,999
K S AG REG	359,481	2,209,935	8,715,251
K S HOLDINGS CORP	585,400	5,752,705	5,696,506
K WAH INTL HOLDINGS	2,501,000	1,239,451	921,108
KADOKAWA CORP	169,200	4,290,574	3,640,437
KAGOME CO LTD	261,400	6,205,281	6,368,805
KAIMEI ELECTRONIC CORP	231,000	1,072,100	388,062
KAISA GROUP HOLDINGS LTD	4,807,999	2,306,029	61
KAJARIA CERAMICS LTD	159,436	1,310,262	1,913,293
KAJIMA CORP	806,200	8,453,989	9,239,656
KAKAKU.COM INC	987,780	19,138,704	16,272,140
KAKAO CORP	550,169	16,735,604	29,618,618
KAKAO GAMES CORP	50,911	3,316,738	1,927,199
KAKAOBANK CORP	278,441	11,493,072	6,487,092
KAKEN PHARMACEUTICAL CO LTD	65,200	2,789,959	1,830,908
KALBE FARMA TBK PT	35,245,800	3,902,358	3,927,372
KAMEDA SEIKA CO LTD	26,100	932,153	926,963
KAMIGUMI CO LTD	297,400	5,747,089	5,744,195
KANAMOTO CO LTD	51,000	993,592	722,645
KANDENKO CO LTD	196,800	1,550,367	1,225,518
KANEKA CORP	116,400	3,922,915	2,861,698

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Security Name	Shares	Book Value	Market Value
KANEMATSU CORP	419,200	5,003,192	4,131,676
KANGJI MEDICAL HOLDINGS LTD	554,500	788,349	550,476
KANGWON LAND INC	310,529	7,330,603	6,074,736
KANSAI ELECTRIC POWER CO INC	4,789,111	55,184,554	47,378,199
KANSAI NEROLAC PAINTS LTD	253,530	1,805,839	1,189,438
KANSAI PAINT CO LTD	1,371,300	32,115,725	17,462,361
KANZHUN LTD ADR	259,235	6,956,900	6,812,696
KAO CORP	3,420,061	237,124,244	137,754,030
KAP INDUSTRIAL HOLDINGS LTD	4,710,563	500,362	1,265,160
KAROON ENERGY LTD	954,983	1,527,265	1,142,648
KASIKORNBANK PCL FOREIGN	2,882,900	15,009,925	12,271,997
KATITAS CO LTD	59,900	1,562,998	1,288,343
KATO SANGYO CO LTD	36,991	1,037,086	886,281
KAWAI MUSICAL INSTRUMENTS MF	3,100	84,226	59,260
KAWASAKI HEAVY INDUSTRIES	267,700	7,135,621	5,012,909
KAWASAKI KISEN KAISHA LTD	157,700	10,904,726	9,576,571
KB FINANCIAL GROUP INC	718,648	30,820,354	26,650,417
KB FINANCIAL GROUP INC ADR	2,751	102,023	102,337
KBC ANCORA	65,708	3,007,708	2,405,679
KBC GROUP NV	521,787	31,993,735	29,206,186
KCC CORP	8,710	2,052,729	1,928,624
KCE ELECTRONICS PCL FOREIGN	1,518,000	1,425,164	2,586,890
KDDI CORP	12,104,425	296,462,974	382,141,834
KE HOLDINGS INC ADR	1,112,078	30,906,709	19,961,800
KEC INTERNATIONAL LTD	223,880	1,082,043	1,109,159
KEDA INDUSTRIAL GROUP CO LTD	29,200	93,997	89,897
KEI INDUSTRIES LTD	102,120	1,488,680	1,490,372
KEIHAN HOLDINGS CO LTD	181,300	6,171,486	4,510,647
KEIHANSHIN BUILDING CO LTD	65,200	490,880	630,139
KEIKYU CORP	469,000	8,085,573	5,133,436
KEIO CORP	788,104	42,409,634	28,164,182
KEISEI ELECTRIC RAILWAY CO	972,164	30,943,086	26,763,044
KELSIAN GROUP LTD	246,740	863,235	967,123
KEMIRA OYJ	167,881	2,111,413	2,046,460
KENDA RUBBER INDUSTRIAL CO	1,202,000	1,683,077	1,398,732
KENON HOLDINGS LTD	32,338	1,352,452	1,291,803
KEPCO ENGINEERING + CONSTRU	22,391	1,615,974	1,224,400
KEPCO PLANT SERVICE + ENGINE	43,709	2,654,677	1,292,688
KEPPEL CORP LTD	4,086,009	20,578,647	19,054,536
KEPPEL INFRASTRUCTURE TRUST	6,733,747	2,589,190	2,757,948
KERING	136,143	46,609,473	69,756,268
KERRY EXPRESS THAILA FOREIGN	886,100	1,061,615	568,929
KERRY LOGISTICS NETWORK LTD	541,042	851,751	1,163,865
KERRY PROPERTIES LTD	1,154,585	4,367,973	3,207,610

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Security Name	Shares	Book Value	Market Value
KESKO OYJ B SHS	511,270	6,871,492	12,031,756
KEWPIE CORP	343,100	5,928,163	5,793,467
KEYENCE CORP	1,385,624	532,791,483	473,042,885
KEYERA CORP	407,300	10,006,457	9,283,011
KH NEOCHEM CO LTD	66,500	1,388,151	1,217,368
KIA CORP	478,045	14,810,844	28,460,319
KIATNAKIN PHATRA BAN FOREIGN	1,116,200	2,152,792	1,957,415
KIKKOMAN CORP	339,983	11,073,968	18,018,311
KIMBERLY CLARK DE MEXICO A	1,520,160	2,952,200	2,051,669
KINAXIS INC	50,600	3,409,307	5,450,890
KINDEN CORP	236,100	2,896,440	2,723,262
KINEA INDICE DE PRECOS FII	137,817	2,793,469	2,666,763
KINEA RENDA IMOBILIARIA FII	46,055	1,277,742	1,157,925
KING S TOWN BANK	1,800,000	1,762,001	2,143,037
KING SLIDE WORKS CO LTD	121,000	1,337,994	1,660,349
KING YUAN ELECTRONICS CO LTD	5,030,000	6,582,669	6,766,778
KINGBOARD HOLDINGS LTD	3,729,000	15,115,425	14,113,930
KINGBOARD LAMINATES HLDG LTD	4,733,000	6,311,519	5,838,630
KINGDEE INTERNATIONAL SFTWR	10,574,807	20,425,363	24,796,443
KINGFA SCI.+ TECH CO LTD A	18,800	33,542	26,696
KINGFISHER PLC	3,801,529	12,477,390	11,278,762
KINGSOFT CLOUD HOLDINGS ADR	186,182	7,283,988	828,510
KINGSOFT CORP LTD	1,614,245	4,181,228	6,294,917
KINNEVIK AB B	448,453	11,492,077	7,212,079
KINPO ELECTRONICS INC	2,524,000	869,169	1,107,781
KINROSS GOLD CORP	2,382,500	8,087,705	8,459,126
KINSUS INTERCONNECT TECH	514,030	1,090,650	2,463,527
KINTETSU GROUP HOLDINGS CO L	1,275,317	55,116,814	39,661,509
KINTETSU WORLD EXPRESS INC	281,200	5,952,898	8,631,291
KINTOR PHARMACEUTICAL LTD	450,000	4,324,283	1,072,391
KION GROUP AG	145,561	8,975,025	6,024,677
KIRIN HOLDINGS CO LTD	3,360,348	58,373,085	52,870,662
KISSEI PHARMACEUTICAL CO LTD	57,700	1,292,452	1,127,200
KIWOOM SECURITIES CO LTD	24,911	1,619,362	1,586,676
KIYO BANK LTD/THE	120,000	1,684,096	1,177,432
KLABIN SA UNIT	1,517,100	7,247,410	5,860,161
KMD BRANDS LTD	1,052,946	1,205,573	720,136
KMW CO LTD	51,581	3,234,669	1,032,891
KNORR BREMSE AG	122,377	12,528,658	6,962,442
KNR CONSTRUCTIONS LTD	260,220	976,213	767,916
KOBAYASHI PHARMACEUTICAL CO	405,500	33,239,797	24,952,928
KOBE BUSSAN CO LTD	245,100	6,110,671	5,998,730
KOBE STEEL LTD	1,086,769	10,743,661	4,935,678
KOEI TECMO HOLDINGS CO LTD	466,410	17,971,534	15,037,178

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Security Name	Shares	Book Value	Market Value
KOH YOUNG TECHNOLOGY INC	111,758	1,239,268	1,213,638
KOHNAN SHOJI CO LTD	45,000	813,787	1,212,322
KOITO MANUFACTURING CO LTD	223,500	7,607,601	7,082,312
KOJAMO OYJ	369,260	8,245,201	6,354,265
KOKUYO CO LTD	166,700	2,802,933	2,108,061
KOLMAR KOREA CO LTD	26,169	1,124,928	768,906
KOLON INDUSTRIES INC	34,138	1,628,202	1,372,461
KOMATSU LTD	1,712,209	38,640,761	37,910,454
KOMEDA HOLDINGS CO LTD	58,000	961,404	982,356
KOMERI CO LTD	51,100	1,211,852	991,871
KONAMI HOLDINGS CORP	177,500	6,566,164	9,812,116
KONE OYJ B	2,868,593	189,099,492	136,033,290
KONECRANES OYJ	133,825	4,482,210	3,108,741
KONGSBERG GRUPPEN ASA	141,920	2,462,003	5,070,752
KONICA MINOLTA INC	2,085,900	12,236,986	6,955,303
KONINKLIJKE AHOLD DELHAIZE N	7,503,297	181,470,331	195,009,820
KONINKLIJKE DSM NV	322,337	28,084,622	46,200,942
KONINKLIJKE KPN NV	24,587,161	76,599,746	87,421,497
KONINKLIJKE PHILIPS NV	1,739,115	64,664,924	37,372,229
KOOLEARN TECHNOLOGY HOLDING	516,000	2,047,544	1,238,881
KOREA AEROSPACE INDUSTRIES	125,843	4,885,400	5,214,382
KOREA ELECTRIC POWER CORP	526,398	13,358,869	9,142,233
KOREA ELECTRIC TERMINAL CO	13,254	585,253	550,208
KOREA GAS CORPORATION	48,503	1,969,618	1,477,429
KOREA INVESTMENT HOLDINGS CO	70,740	3,683,103	3,361,567
KOREA PETRO CHEMICAL IND	5,239	870,662	494,283
KOREA SHIPBUILDING + OFFSHOR	80,609	9,033,883	5,829,625
KOREA ZINC CO LTD	18,939	5,549,450	7,110,877
KOREAN AIR LINES CO LTD	330,718	6,632,274	6,418,741
KOREAN REINSURANCE CO	156,565	1,321,438	1,012,897
KORIAN	119,171	3,588,928	1,780,353
KORNIT DIGITAL LTD	83,133	4,036,068	2,635,316
KOSE CORP	52,850	5,033,704	4,800,478
KOSSAN RUBBER INDUSTRIES	2,419,000	1,199,300	724,465
KOTOBUKI SPIRITS CO LTD	36,800	1,285,626	2,001,781
KPIT TECHNOLOGIES LTD	309,283	1,360,436	2,027,292
KPJ HEALTHCARE BERHAD	3,782,400	881,017	716,575
KPR MILL LTD	157,488	1,282,874	1,028,316
KRAFTON INC	52,896	12,344,979	8,921,922
KRUNG THAI BANK NVDR	290,700	122,158	127,446
KRUNG THAI BANK PUB CO FOREI	11,878,626	6,552,033	5,207,713
KRUNGTHAI CARD PCL FOREIGN	2,464,400	3,515,034	3,973,152
KUAISHOU TECHNOLOGY	3,598,100	63,160,511	40,075,945
KUALA LUMPUR KEPONG BHD	1,782,680	9,659,119	8,873,965

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Security Name	Shares	Book Value	Market Value
KUANG CHI TECHNOLOGIES CO A	25,563	69,632	65,850
KUBOTA CORP	2,011,019	27,707,867	30,005,046
KUEHNE NAGEL INTL AG REG	424,765	62,257,334	100,273,557
KUMAGAI GUMI CO LTD	64,400	1,656,628	1,304,070
KUMBA IRON ORE LTD	101,551	2,730,907	3,258,372
KUMHO PETROCHEMICAL CO LTD	33,587	3,343,906	3,595,651
KUMHO TIRE CO INC	249,251	2,162,219	668,048
KUMIAI CHEMICAL INDUSTRY CO	176,041	1,129,016	1,431,860
KUNLUN ENERGY CO LTD	6,946,000	7,319,597	5,691,738
KUNLUN TECH CO LTD A	5,480	14,845	13,078
KURA SUSHI INC	35,500	688,538	827,040
KURARAY CO LTD	627,100	7,613,538	5,054,466
KUREHA CORP	50,900	3,134,469	3,585,536
KURITA WATER INDUSTRIES LTD	204,500	6,034,211	7,390,932
KUSURI NO AOKI HOLDINGS CO L	26,800	1,444,813	1,144,161
KWEICHOW MOUTAI CO LTD A	14,558	3,727,401	4,440,666
KWG GROUP HOLDINGS LTD	2,479,644	1,897,017	790,002
KWG LIVING GROUP HOLDINGS LT	1,516,000	581,361	473,330
KYB CORP	37,600	1,144,870	856,590
KYOCERA CORP	2,313,992	125,439,989	123,590,048
KYOKUTO KAIHATSU KOGYO CO	22,100	290,277	233,762
KYORIN HOLDINGS INC	69,300	1,210,428	904,922
KYORITSU MAINTENANCE CO LTD	45,500	1,629,174	1,694,674
KYOWA KIRIN CO LTD	1,923,480	36,728,159	43,182,908
KYUDENKO CORP	68,100	2,198,163	1,375,484
KYUSHU ELECTRIC POWER CO INC	831,800	11,037,570	5,338,998
KYUSHU FINANCIAL GROUP INC	697,200	3,628,058	1,991,194
KYUSHU RAILWAY COMPANY	293,800	8,781,977	6,115,832
L OCCITANE INTERNATIONAL SA	949,000	2,105,353	2,962,998
L OREAL	460,735	91,765,372	158,615,694
L.K. TECHNOLOGY HOLDINGS LTD	680,000	1,772,514	1,299,868
L+F CO LTD	41,483	6,427,272	6,709,358
L+T FINANCE HOLDINGS LTD	1,685,402	2,430,179	1,442,694
L+T TECHNOLOGY SERVICES LTD	48,986	3,052,289	1,879,981
LA COMER SAB DE CV	924,150	1,144,183	1,716,313
LA FRANCAISE DES JEUX SAEM	156,668	5,401,186	5,408,298
LABORATORIOS FARMACEUTICOS R	40,726	3,098,876	2,486,496
LAGARDERE SA	69,524	1,177,346	1,192,742
LAKE RESOURCES NL	2,409,102	2,750,819	1,300,446
LAKSHMI MACHINE WORKS LTD	11,173	1,093,359	1,270,749
LANCASHIRE HOLDINGS LTD	451,579	4,249,845	2,211,230
LAND + HOUSES PUB NVDR	81,800	22,420	19,319
LAND + HOUSES PUB CO FOR REG	15,992,600	4,860,965	3,777,067
LAND MARK OPTOELECTRONICS	135,100	1,290,941	527,069

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Security Name	Shares	Book Value	Market Value
LANDIS GYR GROUP AG	46,402	3,661,946	2,425,884
LANXESS AG	159,342	8,217,786	5,693,844
LAO FENG XIANG CO LTD B	423,434	1,467,218	1,382,935
LAOBAIXING PHARMACY CHAIN A	7,018	32,713	35,466
LARGAN PRECISION CO LTD	195,694	25,353,048	11,353,260
LARSEN + TOUBRO INFOTECH LTD	84,383	2,776,350	4,247,813
LARSEN + TOUBRO LTD	2,942,477	55,730,788	58,059,638
LASERTEC CORP	141,600	6,406,914	16,832,947
LAURUS LABS LTD	685,706	6,012,999	4,034,918
LAWSON INC	427,716	22,873,664	14,230,439
LB GROUP CO LTD A	19,562	75,426	58,503
LEE + MAN PAPER MANUFACTURIN	2,523,000	1,937,000	1,083,543
LEEJAM SPORTS CO JSC	49,835	1,323,041	1,188,730
LEENO INDUSTRIAL INC	17,121	787,247	1,714,210
LEG IMMOBILIEN SE	133,782	14,327,591	11,065,911
LEGAL + GENERAL GROUP PLC	11,020,359	29,463,261	32,053,902
LEGEND HOLDINGS CORP H	969,160	2,292,511	1,272,131
LEGOCHEM BIOSCIENCES INC	29,495	988,919	952,954
LEGRAND SA	499,639	28,275,934	36,804,607
LENDLEASE GROUP	1,268,961	12,185,104	7,949,396
LENOVO GROUP LTD	36,919,261	28,336,657	34,487,053
LENS TECHNOLOGY CO LTD A	44,173	113,620	72,939
LEONARDO SPA	841,153	11,906,357	8,510,672
LEPU MEDICAL TECHNOLOGY A	15,488	60,718	42,900
LEROY SEAFOOD GROUP ASA	466,186	3,263,587	3,300,662
LET S GOWEX S.A	86,288	0	0
LEXINFITECH HOLDINGS L ADR	247,440	2,342,949	551,791
LEYARD OPTOELECTRONIC CO L A	15,500	20,587	16,877
LG CHEM LTD	94,731	28,112,611	37,647,255
LG CHEM LTD PREFERENCE	14,905	2,466,493	2,760,823
LG CORP	160,909	10,487,997	9,654,044
LG DISPLAY CO LTD	417,775	8,665,176	4,681,628
LG ELECTRONICS INC	197,584	15,113,645	13,437,051
LG ELECTRONICS PREF	37,706	860,348	1,232,763
LG ENERGY SOLUTION	7,946	2,304,980	2,270,461
LG HOUSEHOLD + HEALTH CARE	16,041	10,803,907	8,401,017
LG HOUSEHOLD + HEALTH PREF	4,644	2,342,565	1,167,796
LG INNOTEK CO LTD	26,732	3,851,135	7,051,533
LG UPLUS CORP	1,726,357	17,224,089	16,952,443
LI AUTO INC ADR	969,833	27,879,939	37,154,302
LI NING CO LTD	4,277,840	16,326,756	39,633,102
LIAONING PORT CO LTD A	183,700	46,738	46,581
LIBERTY GLOBAL PLC C	2,500,530	65,678,150	55,236,708
LIBERTY GLOBAL PLC A	1,004,470	26,583,769	21,144,094

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Security Name	Shares	Book Value	Market Value
LIC HOUSING FINANCE LTD	617,458	3,886,129	2,559,434
LIEN HWA INDUSTRIAL HOLDINGS	1,958,935	1,678,961	3,696,042
LIFCO AB B SHS	441,004	7,049,699	7,068,613
LIFE CORP	33,400	896,333	636,507
LIFE HEALTHCARE GROUP HOLDIN	2,614,402	4,529,924	2,858,168
LIFESTYLE COMMUNITIES LTD	177,959	1,308,626	1,660,609
LIFETECH SCIENTIFIC CORP	4,162,000	933,370	1,532,848
LIGHT SA	711,100	3,012,364	785,964
LIGHTSPEED COMMERCE INC	236,400	16,036,340	5,259,646
LINDAB INTERNATIONAL AB	127,281	1,729,299	1,842,006
LINDE INDIA LTD	41,051	1,487,062	1,662,443
LINDE PLC	986,454	182,385,998	283,635,119
LINEA DIRECTA ASEGURADORA SA	1,273,108	2,314,528	1,674,361
LINGYI ITECH GUANGDONG CO A	63,813	61,048	47,782
LINK ADMINISTRATION HOLDINGS	917,716	5,030,844	2,391,746
LINTEC CORP	86,000	1,623,993	1,455,331
LION CORP	1,884,101	32,786,057	20,747,231
LIONTOWN RESOURCES LTD	3,213,980	3,539,150	2,331,649
LIPPO KARAWACI TBK PT	63,512,010	1,553,943	477,486
LITE ON TECHNOLOGY CORP	16,561,275	26,769,946	32,249,746
LIVANOVA PLC	105,528	7,802,621	6,592,334
LIVZON PHARMACEUTICAL GROU A	100	544	540
LIVZON PHARMACEUTICAL GROU H	297,489	813,772	1,029,295
LIXIL CORP	496,500	9,160,972	9,282,765
LLOYDS BANKING GROUP PLC	128,964,816	122,773,883	66,266,481
LOBLAW COMPANIES LTD	1,195,848	63,727,817	107,621,221
LOCALIZA RENT A CAR	1,111,300	10,375,673	11,137,545
LOCAWEB SERVICOS DE INTERNET	802,300	1,485,053	862,218
LOGAN GROUP CO LTD	2,102,000	2,945,168	583,967
LOGITECH INTERNATIONAL REG	1,118,382	76,347,978	58,258,432
LOJAS RENNER S.A.	1,826,673	17,540,573	7,901,279
LONDON STOCK EXCHANGE GROUP	679,040	40,526,861	62,938,062
LONG CHEN PAPER + PACKAGING	1,626,403	880,579	918,949
LONGFOR GROUP HOLDINGS LTD	3,526,175	13,104,049	16,649,116
LONGI GREEN ENERGY TECHNOL A	1,396,372	3,631,404	13,877,907
LONGSHINE TECHNOLOGY GROUP A	15,600	68,525	58,615
LONGTOP FINANCIAL SPON ADR	2,100	0	0
LONKING HOLDINGS LTD	3,676,000	968,485	890,078
LONZA GROUP AG REG	137,302	32,106,459	73,000,175
LOOMIS AB	138,496	3,279,890	3,362,590
LOTES CO LTD	135,915	1,132,862	3,053,499
LOTTE CHEMICAL CORP	28,373	4,881,850	3,933,410
LOTTE CORP	48,632	2,127,060	1,397,084
LOTTE FINE CHEMICAL CO LTD	34,697	1,500,947	1,750,349

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Security Name	Shares	Book Value	Market Value
LOTTE SHOPPING CO	21,153	3,874,961	1,694,325
LOTTE TOUR DEVELOPMENT CO LT	55,652	573,468	522,916
LOTTERY CORP LTD/THE	3,902,526	10,372,372	12,129,747
LOVISA HOLDINGS LTD	101,487	623,253	963,766
LS CORP	41,468	2,347,695	2,031,242
LS ELECTRIC CO LTD	29,393	1,695,408	1,303,941
LSR GROUP PJSC	67,269	0	0
LT GROUP INC	4,999,700	1,401,274	736,520
LUFAX HOLDING LTD ADR	1,247,783	14,677,274	7,486,698
LUK FOOK HOLDINGS INTL LTD	645,000	1,861,013	1,656,280
LUKOIL PJSC	243,644	0	0
LUKOIL PJSC SPON ADR	810,076	0	1
LULULEMON ATHLETICA INC	238,519	40,417,459	65,022,665
LUMENA NEWMAT	131,850	0	0
LUNDBERGS AB B SHS	131,359	4,773,584	5,331,324
LUNDIN ENERGY AB	352,777	185,595	240,638
LUNDIN ENERGY MERGERCO AB	352,777	7,765,879	13,667,535
LUNDIN MINING CORP	1,286,500	6,601,484	8,138,176
LUOYANG XINQIANGLIAN SLEWI A	3,040	35,673	40,370
LUPIN LTD	1,476,724	17,403,556	11,424,287
LUXI CHEMICAL GROUP CO LT A	21,087	55,770	54,383
LUXSHARE PRECISION INDUSTR A	1,222,881	6,446,074	6,163,472
LUYE PHARMA GROUP LTD	3,476,500	2,561,494	1,143,039
LUZHOU LAOJIAO CO LTD A	16,194	468,835	595,518
LVGEM CHINA REAL ESTATE INVE	1,992,000	672,542	307,166
LVMH MOET HENNESSY LOUIS VUI	467,019	126,967,046	284,012,094
LX HOLDINGS CORP	67,505	580,458	476,237
LX INTERNATIONAL CORP	41,787	1,019,276	1,047,572
LX SEMICON CO LTD	16,178	614,565	1,193,663
LYNAS RARE EARTHS LTD	1,635,789	12,139,446	9,819,944
M VIDEO PJSC	91,821	0	0
M+A CAPITAL PARTNERS CO LTD	21,600	653,790	566,810
M+G PLC	4,752,054	10,653,564	11,230,623
M3 INC	782,100	12,906,883	22,440,291
MAANSHAN IRON + STEEL A	129,300	102,541	73,096
MAANSHAN IRON + STEEL H	1,470,000	680,164	445,855
MABUCHI MOTOR CO LTD	98,500	3,236,395	2,534,007
MACNICA FUJI ELECTRONICS HOL	91,500	1,456,431	1,761,234
MACQUARIE GROUP LTD	645,453	47,901,560	73,017,074
MACRONIX INTERNATIONAL CO	7,973,830	10,060,257	9,520,271
MACROTECH DEVELOPERS LTD	129,807	1,832,455	1,757,114
MAEDA KOSEN CO LTD	38,200	634,121	826,394
MAGAZINE LUIZA SA	5,685,400	5,766,939	2,544,022
MAGELLAN FINANCIAL GROUP LTD	262,974	7,032,272	2,336,368

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MAGNA INTERNATIONAL INC	515,072	18,946,554	28,222,248
MAGNIT PJSC SPON GDR REGS	1,190,883	0	1
MAGNIT PJSC	7,149	0	0
MAGNITOGORS SPON GDR REGS	262,103	0	0
MAGNITOGORSK IRON + STEEL WO	1,033,150	0	0
MAHANAGAR GAS LTD	108,133	1,504,628	1,041,451
MAHINDRA + MAHINDRA FIN SECS	1,111,666	2,981,230	2,469,039
MAHINDRA + MAHINDRA LTD	1,752,027	15,829,655	24,251,838
MAINFREIGHT LTD	148,160	9,561,169	6,439,084
MAJESTIC CAPITAL LTD	3,810	0	25
MAKALOT INDUSTRIAL CO LTD	391,802	2,014,866	1,857,974
MAKINO MILLING MACHINE CO	37,900	1,291,991	1,177,270
MAKITA CORP	538,400	14,751,217	13,403,031
MALAYAN BANKING BHD	43,302,906	91,923,418	84,395,227
MALAYSIA AIRPORTS HLDGS BHD	1,632,974	3,196,327	2,445,293
MALAYSIAN PACIFIC INDUSTRIES	162,300	1,490,183	1,031,061
MALLINCKRODT PLC NEW	24,831	459,390	616,686
MAN GROUP PLC/JERSEY	2,482,416	4,637,965	7,530,896
MAN WAH HOLDINGS LTD	2,857,200	4,299,382	3,087,704
MANAPPURAM FINANCE LTD	1,037,018	2,085,899	1,116,167
MANDO CORP	61,213	2,213,289	2,241,742
MANDOM CORP	67,100	1,234,337	786,797
MANGO EXCELLENT MEDIA CO L A	19,211	108,287	95,594
MANI INC	107,900	2,641,956	1,047,588
MANILA ELECTRIC COMPANY	506,520	3,400,182	3,316,308
MANULIFE FINANCIAL CORP	3,694,982	76,462,628	63,934,260
MAOYAN ENTERTAINMENT	463,600	738,905	472,642
MAPELEY LTD	30,416	0	0
MAPFRE SA	1,784,686	5,841,249	3,138,275
MARFRIG GLOBAL FOODS SA	642,800	1,897,138	1,488,552
MARICO LTD	3,018,671	15,421,881	18,267,408
MARIELLA BURANI SPA	28,240	0	0
MARKS + SPENCER GROUP PLC	3,622,823	5,293,464	5,961,644
MARSHALLS PLC	411,934	2,903,777	2,241,224
MARUBENI CORP	4,217,612	30,355,541	37,999,022
MARUHA NICHIRO CORP	70,100	1,648,328	1,317,842
MARUI GROUP CO LTD	359,067	5,616,119	6,277,164
MARUICHI STEEL TUBE LTD	118,400	3,117,102	2,499,512
MARUTI SUZUKI INDIA LTD	611,202	60,975,217	65,558,762
MARUWA CO LTD	15,300	830,905	1,744,485
MARUWA UNYU KIKAN CO LTD	76,700	1,403,577	755,963
MASRAF AL RAYAN	43,601,175	56,038,112	49,446,791
MASTEK LTD	35,839	1,449,642	973,436
MATAHARI DEPARTMENT STORE TB	4,080,000	1,718,125	1,366,619

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Security Name	Shares	Book Value	Market Value
MATRIX IT LTD	60,203	839,168	1,391,898
MATSUI SECURITIES CO LTD	174,400	1,426,268	1,033,396
MATSUKIYOCOCOKARA + CO	531,170	18,216,070	21,464,969
MAX CO LTD	74,700	1,002,908	885,810
MAX FINANCIAL SERVICES LTD	465,412	6,719,782	4,610,657
MAX HEALTHCARE INSTITUTE LTD	898,922	4,156,644	4,176,890
MAXELL LTD	65,900	1,020,303	642,726
MAXIS BHD	4,018,100	5,406,082	3,008,447
MAXSCEND MICROELECTRONICS A	4,544	118,174	91,501
MAYORA INDAH PT	6,745,500	1,271,909	946,340
MAYTRONICS LTD	75,222	1,373,177	1,055,683
MAZDA MOTOR CORP	1,690,200	16,062,788	13,809,738
MCJ CO LTD	111,700	740,638	721,892
MCMILLAN SHAKESPEARE LTD	93,778	914,097	628,098
MCNEX CO LTD	21,004	607,457	503,908
MEBUKI FINANCIAL GROUP INC	1,929,300	6,217,891	3,791,712
MEDIATEK INC	2,791,490	35,362,511	61,118,267
MEDIBANK PRIVATE LTD	5,288,648	11,185,128	11,819,402
MEDICLINIC INTERNATIONAL PLC	735,574	3,234,849	4,089,609
MEDIGEN VACCINE BIOLOGICS	283,531	1,167,511	1,954,827
MEDIOBANCA SPA	1,247,520	13,470,213	10,770,246
MEDIPAL HOLDINGS CORP	1,327,666	27,504,011	18,704,889
MEDMIX AG	45,886	1,537,056	1,013,245
MEDPACTO INC	25,216	1,474,980	448,621
MEDPEER INC	28,300	1,757,633	386,207
MEDTRONIC PLC	3,152,766	289,303,007	282,960,749
MEDY TOX INC	8,248	2,751,441	699,403
MEGA FINANCIAL HOLDING CO LT	80,461,431	74,563,130	95,524,863
MEGA FIRST CORP BHD	1,140,452	1,020,817	903,047
MEGA OR HOLDINGS LTD	38,392	983,873	1,151,053
MEGACABLE HOLDINGS CPO	551,230	2,249,680	1,335,197
MEGACHIPS CORP	30,000	552,884	696,699
MEGAPORT LTD	255,930	2,002,054	959,147
MEGAWORLD CORP	20,576,800	1,854,116	808,328
MEGGITT PLC	1,434,130	9,073,991	13,741,849
MEGMILK SNOW BRAND CO LTD	77,000	1,615,139	1,028,140
MEIDENSHA CORP	76,300	1,585,846	1,117,640
MEIJI HOLDINGS CO LTD	895,357	60,721,662	43,892,957
MEIKO ELECTRONICS CO LTD	35,500	1,058,015	830,959
MEINIAN ONEHEALTH HEALTHCA A	11,659	15,855	9,687
MEITEC CORP	136,500	1,600,176	2,197,383
MEITU INC	3,693,000	783,437	489,454
MEITUAN CLASS B	8,451,647	122,619,856	209,165,325
MELCO INTERNATIONAL DEVELOP.	1,560,000	2,588,985	1,153,059

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Security Name	Shares	Book Value	Market Value
MELEXIS NV	36,880	1,470,123	2,639,171
MELISRON	34,981	1,595,015	2,327,306
MELROSE INDUSTRIES PLC	8,052,304	21,062,632	14,639,344
MENICON CO LTD	87,600	3,783,759	2,008,568
MERCADOLIBRE INC	116,202	87,385,838	74,005,568
MERCEDES BENZ GROUP AG	1,656,551	97,521,391	95,632,263
MERCK KGAA	292,574	29,153,525	49,245,304
MERCURY NZ LTD	1,373,166	3,847,354	4,823,779
MERIDA INDUSTRY CO LTD	467,742	2,715,166	4,019,308
MERIDIAN ENERGY LTD	2,324,012	5,721,577	6,762,389
MERITZ FINANCIAL GROUP INC	45,216	1,237,453	900,211
MERITZ FIRE + MARINE INSURAN	104,992	1,648,850	2,680,595
MERITZ SECURITIES CO LTD	510,473	1,776,583	1,784,926
MERLIN PROPERTY GROUP LIMITED	3	72,035	0
MERRY ELECTRONICS CO LTD	378,406	1,690,992	978,675
MESAIEED PETROCHEMICAL HOLDI	17,824,318	12,945,726	12,187,150
MESOBLAST LTD	1,034,054	2,792,629	433,751
METALLURGICAL CORP OF CHIN A	5,928,961	3,027,120	3,095,278
METALLURGICAL CORP OF CHIN H	5,912,425	1,562,872	1,416,520
METALURGICA GERDAU SA PREF	1,357,100	3,152,781	2,478,330
METCASH LTD	1,876,060	4,895,489	5,469,909
METRO AG	252,250	4,617,614	2,122,904
METRO INC/CN	1,772,478	63,927,994	94,934,304
METRO PACIFIC INVESTMENTS CO	24,813,800	2,415,977	1,593,029
METROPOLIS HEALTHCARE LTD	47,811	1,251,901	851,484
METROPOLITAN BANK + TRUST	3,408,523	4,063,966	2,963,124
METSA BOARD OYJ B	323,037	1,462,753	2,684,866
METSO OUTOTEC OYJ	1,107,829	6,111,227	8,280,985
MEZZION PHARMA CO LTD	27,914	1,087,230	354,730
MGM CHINA HOLDINGS LTD	1,372,800	2,383,654	778,514
MH DEVELOPMENT NPV	734,000	0	0
MICHELIN (CGDE)	1,300,156	31,791,048	35,306,465
MICRO FOCUS INTERNATIONAL	610,159	2,256,098	2,073,339
MICRO STAR INTERNATIONAL CO	5,417,000	19,265,187	20,678,006
MICROBIO CO LTD	778,627	601,502	1,471,702
MICRONICS JAPAN CO LTD	61,500	801,226	560,881
MICROPORT RIGHTS	334	0	0
MICROPORT SCIENTIFIC CORP	904,200	4,024,657	2,621,471
MIDAS HOLDINGS LTD	2,510,900	0	2
MIDEA GROUP CO LTD A	246,500	2,508,802	2,220,419
MIDEA REAL ESTATE HOLDING LT	376,400	935,347	608,230
MILBON CO LTD	34,900	1,225,813	1,224,088
MINCOR RESOURCES NL	882,310	1,328,399	1,013,223
MINDA INDUSTRIES LTD	144,794	1,954,144	1,692,571

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Security Name	Shares	Book Value	Market Value
MINDTREE LTD	82,873	2,302,884	3,029,643
MINEBEA MITSUMI INC	749,074	9,697,634	12,736,822
MINERAL RESOURCES LTD	305,097	6,550,950	10,127,045
MING YANG SMART ENERGY GRO A	27,100	108,074	136,628
MING YUAN CLOUD GROUP HOLDIN	1,056,000	5,280,155	1,690,257
MINISO GROUP HOLDING LTD ADR	135,295	1,892,590	1,062,066
MINOR INTERNATIONAL PCL FOR	7,633,188	8,526,565	7,340,642
MINTH GROUP LTD	1,342,000	4,637,969	3,659,868
MIPS AB	41,287	2,988,410	1,798,153
MIRAE ASSET SECURITIES 2P	326,567	1,184,227	953,242
MIRAE ASSET SECURITIES CO LT	498,609	4,380,140	2,542,199
MIRAIT HOLDINGS CORP	161,300	2,097,580	1,896,111
MISC BHD	6,116,900	10,151,039	9,853,656
MISUMI GROUP INC	523,100	8,737,907	11,012,226
MITAC HOLDINGS CORP	1,723,471	1,261,811	1,591,110
MITANI SEKISAN CO LTD	17,200	1,028,756	544,404
MITRA KELUARGA KARYASEHAT TB	10,601,800	1,676,276	1,957,036
MITSUBISHI CHEMICAL HOLDINGS	4,641,677	32,283,195	25,180,641
MITSUBISHI CORP	9,400,387	280,874,130	279,337,252
MITSUBISHI ELECTRIC CORP	3,917,775	45,109,537	41,843,815
MITSUBISHI ESTATE CO LTD	2,115,793	43,112,187	30,665,021
MITSUBISHI GAS CHEMICAL CO	344,100	4,979,493	4,951,717
MITSUBISHI HC CAPITAL INC	1,263,557	5,551,826	5,822,286
MITSUBISHI HEAVY INDUSTRIES	558,547	23,337,542	19,508,340
MITSUBISHI LOGISNEXT CO LTD	119,700	1,214,528	766,545
MITSUBISHI LOGISTICS CORP	126,200	3,250,931	3,014,383
MITSUBISHI MATERIALS CORP	228,600	7,059,535	3,267,758
MITSUBISHI MOTORS CORP	1,229,000	10,706,471	4,152,302
MITSUBISHI PENCIL CO LTD	83,700	1,064,863	904,432
MITSUBISHI UFJ FINANCIAL GRO	24,599,957	161,232,896	132,076,174
MITSUMI + CO LTD	3,475,522	59,767,655	76,607,049
MITSUMI CHEMICALS INC	410,607	9,207,710	8,734,711
MITSUMI FUDOSAN CO LTD	1,708,483	39,036,876	36,689,847
MITSUMI HIGH TEC INC	43,500	3,567,996	2,696,036
MITSUMI MINING + SMELTING CO	103,100	4,029,581	2,405,705
MITSUMI OSK LINES LTD	1,116,305	23,632,937	25,513,430
MITSUUROKO HOLDINGS CO LTD	80,100	729,370	547,148
MIURA CO LTD	773,500	32,413,791	15,270,156
MIVNE REAL ESTATE KD LTD	1,318,884	2,681,522	3,826,182
MIXI INC	74,900	2,009,462	1,241,580
MIZRAHI TEFAHOT BANK LTD	1,038,410	20,128,406	34,246,493
MIZUHO FINANCIAL GROUP INC	17,972,906	297,114,931	204,130,830
MIZUHO LEASING CO LTD	74,100	1,807,153	1,693,574
MLS CO LTD A	200,100	509,323	291,605

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MMC NORILSK NICKEL PJSC	110,012	0	0
MMC NORILSK NICKEL PJSC ADR	293,425	0	0
MMG LTD	4,696,000	1,837,273	1,747,471
MNC MEDIA INVESTMENT LTD ADR	109,600	0	0
MOBILE TELECOMMUNICATIONS CO	4,351,919	15,621,944	13,036,851
MOBILE TELESYSTEMS PUBLIC JO	897,563	0	1
MOBIMO HOLDING AG REG	13,318	2,884,046	3,227,426
MOBVISTA INC	925,000	855,057	616,513
MOCHIDA PHARMACEUTICAL CO	45,200	1,481,660	1,086,291
MODERN TIMES GROUP B SHS	201,129	2,465,327	1,612,384
MOMENTUM METROPOLITAN HOLDIN	2,351,604	3,088,114	2,046,933
MOMO.COM INC	105,600	1,905,112	2,265,889
MONADELPHOUS GROUP LTD	162,658	1,927,296	1,112,925
MONCLER SPA	401,047	14,283,873	17,160,907
MONDAY.COM LTD	15,096	4,948,656	1,557,303
MONDE NISSIN CORP	10,479,758	2,873,441	2,477,709
MONDI PLC	1,085,335	21,588,174	19,178,138
MONEX GROUP INC	332,500	987,465	1,032,829
MONEY FORWARD INC	72,700	3,434,625	1,808,737
MONEYSUPERMARKET.COM	991,106	3,203,078	2,095,552
MONOGATARI CORP	15,800	807,693	681,521
MONOTARO CO LTD	2,665,500	54,403,077	39,554,290
MONTAGE TECHNOLOGY CO LTD A	12,334	135,178	111,452
MORINAGA + CO LTD	72,900	3,455,874	2,334,217
MORINAGA MILK INDUSTRY CO	161,100	5,823,324	5,763,100
MORITA HOLDINGS CORP	77,100	845,360	749,122
MORPHOSYS AG	64,100	4,286,377	1,258,175
MOS FOOD SERVICES INC	39,200	868,634	900,254
MOSCOW EXCHANGE MICEX RTS PJ	2,971,045	0	0
MOTUS HOLDINGS LTD	283,628	730,908	1,852,476
MOUWASAT MEDICAL SERVICES CO	176,148	7,577,665	9,999,607
MOWI ASA	835,478	16,355,564	18,950,947
MPHISIS LTD	418,634	13,082,899	12,160,782
MR DIY GROUP M BHD	3,003,300	1,830,792	1,410,512
MR PRICE GROUP LTD	482,625	5,573,707	5,225,283
MRF LTD	12,349	12,989,167	11,071,200
MRV ENGENHARIA	560,000	1,822,478	836,340
MS+AD INSURANCE GROUP HOLDIN	3,370,712	103,152,359	103,164,554
MTN GROUP LTD	3,418,701	26,157,438	27,554,114
MTR CORP	10,814,900	57,791,912	56,507,420
MTU AERO ENGINES AG	98,581	16,827,818	17,901,782
MUANGTHAI CAPITAL PCL FOREIGN	1,278,600	2,293,400	1,546,037
MUENCHENER RUECKVER AG REG	263,891	56,033,738	61,853,376
MULTICHOICE GROUP LTD	671,314	4,993,338	4,745,605

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MURATA MANUFACTURING CO LTD	2,811,576	178,524,220	153,063,311
MUSASHI SEIMITSU INDUSTRY CO	82,000	977,595	839,586
MUTHOOT FINANCE LTD	185,625	1,791,455	2,294,795
MUYUAN FOODS CO LTD A	925,416	6,888,845	7,629,209
MY EG SERVICES BHD	8,502,224	1,383,344	1,697,551
MYCRONIC AB	128,123	1,791,336	1,799,178
NABTESCO CORP	342,500	9,619,090	7,991,793
NACHI FUJIKOSHI CORP	33,200	1,428,009	847,992
NAGACORP LTD	2,934,000	4,122,331	2,400,459
NAGAILEBEN CO LTD	47,300	835,745	658,729
NAGASE + CO LTD	277,988	3,912,631	3,814,137
NAGAWA CO LTD	18,400	2,019,470	1,092,989
NAGOYA RAILROAD CO LTD	366,727	8,387,531	5,641,746
NAHDI MEDICAL CO	74,020	3,113,236	3,191,929
NAN KANG RUBBER TIRE CO LTD	1,317,000	1,841,887	1,692,011
NAN YA PLASTICS CORP	40,303,513	99,574,474	112,505,813
NAN YA PRINTED CIRCUIT BOARD	400,000	4,352,413	3,504,465
NANJI E COMMERCE CO LTD A	12,841	8,526	10,228
NANJING HANRUI COBALT CO L A	1,143	12,559	9,875
NANJING IRON + STEEL CO A	500	318	235
NANJING KING FRIEND BIOCHE A	5,080	25,592	21,368
NANJING SECURITIES CO LTD A	32,825	50,976	40,834
NANKAI ELECTRIC RAILWAY CO	358,000	7,995,409	7,083,317
NANOFILM TECHNOLOGIES INTERN	361,500	1,145,667	605,227
NANOSONICS LTD	445,563	1,110,578	1,029,475
NANTEX INDUSTRY CO LTD	682,000	857,380	975,973
NANTO BANK LTD/THE	56,700	1,426,196	830,540
NANYA TECHNOLOGY CORP	2,149,478	4,825,548	3,571,198
NARAYANA HRUDAYALAYA LTD	138,645	1,266,260	1,110,512
NARI TECHNOLOGY CO LTD A	943,226	4,000,168	3,798,679
NASPERS LTD N SHS	398,244	69,928,961	57,557,167
NATCO PHARMA LTD	169,244	1,576,043	1,392,570
NATIONAL AGRICULTURAL HOLDIN	2,048,000	0	0
NATIONAL ALUMINIUM CO LTD	1,702,437	1,287,524	1,483,145
NATIONAL AUSTRALIA BANK LTD	5,989,394	121,657,987	112,808,653
NATIONAL BANK OF CANADA	626,920	24,610,967	41,052,702
NATIONAL EXPRESS GROUP PLC	999,094	3,749,419	2,358,752
NATIONAL GRID PLC	7,509,028	87,505,408	95,935,448
NATIONAL INDUSTRIALIZATION C	2,061,585	8,715,648	8,857,107
NATIONAL SILICON INDUSTRY A	21,700	90,541	74,381
NATURA +CO HOLDING S.A.	1,811,617	5,014,910	4,649,036
NATURECELL CO LTD	85,750	1,592,649	1,152,447
NATURGY ENERGY GROUP SA	277,004	6,797,217	7,955,142
NATWEST GROUP PLC	10,080,178	79,855,017	26,724,007

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NAURA TECHNOLOGY GROUP CO A	101,774	5,621,023	4,206,857
NAVER CORP	262,921	27,230,809	48,599,076
NAVIN FLUORINE INTERNATIONAL	66,523	1,927,618	3,075,949
NAVINFO CO LTD A	25,570	56,520	57,477
NCC AB B SHS	175,546	2,609,715	1,762,758
NCC LTD	951,446	823,675	651,787
NCSOFT CORP	29,410	8,893,699	7,916,509
NEARMAP LTD	788,018	1,563,223	558,137
NEC CORP	1,822,988	64,319,828	70,716,181
NEC NETWORKS + SYSTEM INTEGR	122,700	2,420,271	1,656,412
NEDBANK GROUP LTD	782,245	11,677,109	9,896,420
NEL ASA	2,714,226	3,387,840	3,287,099
NEMAK SAB DE CV	4,074,400	1,049,985	803,743
NEMETSCHEK SE	102,500	5,397,045	6,189,482
NEOENERGIA SA	418,500	2,238,466	1,194,011
NEPES CORP	31,910	575,282	479,240
NEPI ROCKCASTLE PLC	867,225	7,154,427	4,610,201
NESTE OYJ	776,663	17,129,035	34,297,285
NESTLE (MALAYSIA) BERHAD	113,600	3,924,425	3,417,665
NESTLE INDIA LTD	155,431	27,430,483	34,383,862
NESTLE SA REG	11,226,586	951,893,281	1,306,826,912
NET ONE SYSTEMS CO LTD	339,700	7,923,959	7,501,380
NETCARE LTD	2,766,104	3,699,328	2,409,419
NETCOMPANY GROUP AS	60,887	2,502,364	3,319,389
NETDRAGON WEBSOFT HOLDINGS L	465,000	1,064,537	1,000,287
NETEASE INC	5,819,510	96,056,074	106,868,451
NETEASE INC ADR	17,203	1,765,155	1,606,072
NETLINK NBN TRUST	5,801,300	4,128,519	4,043,444
NETMARBLE CORP	33,495	3,709,666	1,777,423
NETWEALTH GROUP LTD	151,449	1,092,276	1,266,390
NETWORK INTERNATIONAL HOLDIN	870,721	6,473,229	1,996,460
NEW CHINA LIFE INSURANCE C A	17,207	101,073	82,619
NEW CHINA LIFE INSURANCE C H	4,506,233	15,191,749	12,662,555
NEW HOPE LIUHE CO LTD A	44,578	118,334	101,734
NEW HORIZON HEALTH LTD	601,500	1,655,457	1,809,034
NEW ORIENTAL EDUCATIO SP ADR	251,997	27,029,120	5,130,659
NEW WORLD DEVELOPMENT	10,893,128	53,798,052	39,077,801
NEWCREST MINING LTD	1,651,833	37,430,575	23,728,598
NEXANS SA	127,820	10,181,633	9,881,894
NEXI SPA	1,379,659	22,441,194	11,400,448
NEXITY	147,864	6,170,949	3,941,902
NEXON CO LTD	2,325,975	58,121,765	47,562,170
NEXT PLC	236,131	13,321,148	16,804,681
NEXTAGE CO LTD	66,000	859,792	1,134,371

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NEXTDC LTD	845,369	7,293,337	6,185,224
NGERN TID LOR PCL FOREIGN	2,148,785	2,365,173	1,777,739
NGK INSULATORS LTD	624,000	10,443,399	8,396,246
NGK SPARK PLUG CO LTD	362,439	6,051,248	6,570,883
NH FOODS LTD	363,800	12,358,997	11,367,495
NH INVESTMENT + SECURITIES C	298,892	3,422,730	2,083,312
NHK SPRING CO LTD	339,700	2,771,611	2,232,911
NHN CORP	34,422	1,008,269	740,985
NHN KCP CORP	40,387	1,266,520	388,815
NHPC LTD	4,401,343	1,504,870	1,713,778
NIB HOLDINGS LTD	862,193	2,967,508	4,375,507
NIBE INDUSTRIER AB B SHS	2,245,003	7,852,716	16,825,364
NICE INFORMATION SERVICE CO	62,843	730,459	696,965
NICE LTD	118,020	11,107,887	22,595,380
NICHIAS CORP	103,800	1,666,222	1,723,697
NICHICON CORP	109,000	1,126,558	1,010,128
NICHIHA CORP	55,200	1,080,305	1,072,673
NICHIREI CORP	387,571	6,594,020	6,729,822
NICKEL INDUSTRIES LTD	2,454,301	1,471,020	1,645,508
NIDEC CORP	1,091,892	50,732,148	67,351,625
NIEN MADE ENTERPRISE CO LTD	263,000	3,288,185	2,591,656
NIFCO INC	151,500	3,365,963	3,529,480
NIHON KOHDEN CORP	140,818	3,919,863	2,875,339
NIHON M+A CENTER HOLDINGS IN	497,132	5,538,539	5,280,347
NIHON PARKERIZING CO LTD	172,700	1,706,406	1,132,647
NIHON UNISYS LTD	254,400	6,179,853	5,055,979
NIKKISO CO LTD	110,300	1,037,229	650,328
NIKKON HOLDINGS CO LTD	96,000	1,708,742	1,519,974
NIKON CORP	788,600	12,183,076	9,107,603
NINE DRAGONS PAPER HOLDINGS	3,002,000	2,781,657	2,540,258
NINE ENTERTAINMENT CO HOLDIN	2,729,389	4,067,722	3,425,278
NINESTAR CORP A	21,600	149,196	163,091
NINGBO DEYE TECHNOLOGY CO A	2,140	62,076	89,342
NINGBO JOYSON ELECTRONIC A	9,597	24,222	22,489
NINGBO ORIENT WIRES + CABL A	12,000	106,226	137,108
NINGBO RONBAY NEW ENERGY T A	5,000	110,305	96,537
NINGBO SHANSHAN CO LTD A	25,400	109,964	112,599
NINGBO TUOPU GROUP CO LTD A	10,601	83,902	108,205
NINGBO ZHOUSHAN PORT CO LT A	48,139	29,411	28,004
NINGXIA BAOFENG ENERGY GRO A	30,327	68,221	66,270
NINTENDO CO LTD	805,530	388,997,093	347,933,461
NIO INC ADR	2,466,961	40,791,242	53,582,393
NIPPON CORP	89,400	1,283,781	1,073,945
NIPPON DENSETSU KOGYO CO LTD	65,200	994,107	843,705

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NIPPON ELECTRIC GLASS CO LTD	370,643	9,504,963	7,085,200
NIPPON EXPRESS HOLDINGS INC	414,980	28,690,031	22,512,256
NIPPON GAS CO LTD	197,000	2,015,778	2,789,945
NIPPON KAYAKU CO LTD	346,558	3,626,893	2,800,932
NIPPON LIFE INDIA ASSET MANA	286,560	1,004,916	984,259
NIPPON LIGHT METAL HOLDINGS	149,500	2,663,073	1,644,054
NIPPON PAINT HOLDINGS CO LTD	4,369,400	60,228,362	32,516,016
NIPPON PAPER INDUSTRIES CO L	179,700	2,036,330	1,272,470
NIPPON SANSO HOLDINGS CORP	561,935	9,664,268	8,946,784
NIPPON SEIKI CO LTD	93,800	1,376,574	595,851
NIPPON SHINYAKU CO LTD	377,000	27,567,030	22,893,894
NIPPON SHOKUBAI CO LTD	128,400	7,015,233	4,961,908
NIPPON SIGNAL COMPANY LTD	106,700	981,397	772,044
NIPPON SODA CO LTD	47,000	1,177,651	1,510,103
NIPPON STEEL CORP	2,259,098	50,475,594	31,577,985
NIPPON STEEL TRADING CORP	27,800	893,754	1,041,566
NIPPON SUISAN KAISHA LTD	503,300	2,146,542	2,122,785
NIPPON TELEGRAPH + TELEPHONE	8,748,800	192,988,907	250,894,886
NIPPON YUSEN KK	587,800	29,973,269	40,108,248
NIPRO CORP	216,200	2,318,186	1,698,027
NISHI NIPPON FINANCIAL HOLDI	279,800	2,046,823	1,544,662
NISHI NIPPON RAILROAD CO LTD	142,800	3,009,204	3,049,301
NISHIMATSU CONSTRUCTION CO	53,600	994,298	1,603,798
NISHIMATSUYA CHAIN CO LTD	81,500	713,460	857,263
NISSAN CHEMICAL CORP	250,537	7,106,392	11,525,938
NISSAN MOTOR CO LTD	4,670,200	33,770,528	18,157,592
NISSHA CO LTD	70,300	1,139,661	761,189
NISSHIN OILIO GROUP LTD/THE	38,400	1,085,404	886,121
NISSHIN SEIFUN GROUP INC	1,747,583	31,658,841	20,427,381
NISSHINBO HOLDINGS INC	270,100	2,119,477	2,029,900
NISSIN ELECTRIC CO LTD	82,700	706,871	929,542
NISSIN FOODS HOLDINGS CO LTD	483,333	31,461,174	33,335,764
NITORI HOLDINGS CO LTD	572,083	74,570,919	54,300,617
NITTO BOSEKI CO LTD	52,400	988,338	901,008
NITTO DENKO CORP	307,652	16,462,921	19,882,850
NITTO KOGYO CORP	44,900	672,895	775,682
NIU TECHNOLOGIES SPONS ADR	87,108	2,922,033	749,129
NKT A/S	79,788	1,988,954	3,382,943
NMC HEALTH PLC	206,717	7,269,033	0
NMDC LTD	1,436,050	2,299,434	1,967,528
NN GROUP NV	820,201	32,816,416	37,163,142
NOAH HOLDINGS LTD SPON ADS	85,741	2,164,818	1,734,540
NOBLE GROUP LTD	3,130,740	0	2
NOEVIR HOLDING CO	16,400	989,286	695,330

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NOF CORP	125,500	4,018,653	4,646,609
NOJIMA CO LTD	62,500	1,156,538	1,295,499
NOK CORP	243,400	3,512,541	1,977,944
NOKIA OYJ	15,589,079	124,277,118	72,353,199
NOKIAN RENKAAT OYJ	255,165	7,472,874	2,782,330
NOLATO AB B SHS	326,637	2,497,549	1,753,131
NOMAD FOODS LTD	328,296	7,077,724	6,562,637
NOMURA CO LTD	144,000	933,901	985,757
NOMURA HOLDINGS INC	8,396,113	52,583,808	30,647,620
NOMURA REAL ESTATE HOLDINGS	209,700	4,442,887	5,132,329
NOMURA RESEARCH INSTITUTE LT	2,923,845	61,783,241	77,693,721
NONGFU SPRING CO LTD H	3,265,400	16,016,884	18,746,936
NONGSHIM CO LTD	5,644	1,217,661	1,162,793
NORDEA BANK ABP	10,296,557	97,140,551	90,394,934
NORDEX SE	189,278	2,791,847	1,609,957
NORDIC SEMICONDUCTOR ASA	277,226	7,653,075	4,287,571
NORDNET AB PUBL	316,126	5,939,575	4,124,563
NORITZ CORP	59,700	872,603	635,868
NORMA GROUP SE	59,245	2,358,156	1,319,273
NORSK HYDRO ASA	2,494,699	14,560,383	13,928,247
NORTH PACIFIC BANK LTD	507,600	1,116,992	833,203
NORTHAM PLATINUM HOLDINGS LT	696,835	4,404,945	7,285,876
NORTHERN STAR RESOURCES LTD	2,116,941	17,424,257	9,957,088
NORTHLAND POWER INC	427,957	9,719,736	12,713,138
NOVA LTD	54,501	4,644,168	4,724,670
NOVARTIS AG REG	11,892,523	926,794,924	1,004,345,834
NOVATEK MICROELECTRONICS COR	3,124,040	19,729,923	31,730,542
NOVATEK PJSC	369,511	0	0
NOVATEK PJSC SPONS GDR REG S	217,078	0	0
NOVO NORDISK A/S B	7,214,062	395,307,404	798,345,309
NOVOCURE LTD	185,721	13,350,477	12,907,610
NOVOLIPETSK STEEL PJSC	94,970	0	0
NOVOLIPETSK STEEL PJSC GDR	233,893	0	0
NOVONIX LTD	439,165	1,817,573	688,541
NOVOROSSIYSK COMMERCIAL SEA	11,564,400	0	0
NOVOZYMES A/S B SHARES	1,730,297	91,935,015	103,622,980
NRW HOLDINGS LTD	788,063	1,050,002	918,540
NS SOLUTIONS CORP	60,700	1,220,168	1,617,416
NSD CO LTD	129,100	1,368,184	2,247,407
NSK LTD	839,800	7,205,866	4,512,561
NTN CORP	800,300	1,804,570	1,525,727
NTPC LTD	9,884,460	14,935,628	17,885,838
NTT DATA CORP	4,626,140	54,216,812	63,881,629
NUFARM LTD	611,923	3,398,191	2,141,816

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NUTRIEN LTD	1,030,542	54,651,670	81,895,314
NUVEI CORP SUBORDINATE VTG	122,300	16,030,722	4,410,555
NUVOTON TECHNOLOGY CORP	309,000	1,625,373	1,413,355
NVENT ELECTRIC PLC	325,305	6,340,757	10,191,806
NWS HOLDINGS LTD	2,712,227	4,663,134	2,575,025
NXP SEMICONDUCTORS NV	532,377	49,712,708	78,807,767
NYFOSA AB	341,360	2,070,113	2,548,358
O BANK CO LTD	3,797,000	1,259,857	1,110,999
OBAYASHI CORP	1,256,672	9,719,658	9,111,346
OBEROI REALTY LTD	224,349	1,651,475	2,095,553
OBI PHARMA INC	301,098	1,620,484	987,339
OBIC BUSINESS CONSULTANTS	45,700	1,749,713	1,569,250
OBIC CO LTD	506,391	49,077,861	71,529,523
OC OERLIKON CORP AG REG	329,555	2,682,322	2,287,453
OCADO GROUP PLC	964,708	14,744,124	9,152,458
OCEANIA HEALTHCARE LTD	1,250,502	1,331,222	723,075
OCI CO LTD	34,628	4,534,591	3,827,109
OCI NV	180,993	2,400,249	5,956,618
OCUMENSION THERAPEUTICS	434,500	1,111,584	777,421
ODAKYU ELECTRIC RAILWAY CO	2,176,694	48,019,496	29,240,488
ODONTOPREV S.A.	561,560	1,295,129	1,004,042
OFFCN EDUCATION TECHNOLOGY A	28,961	35,551	25,012
OFILM GROUP CO LTD A	96	118	96
OGAKI KYORITSU BANK LTD/THE	71,500	1,743,986	906,809
OHSO FOOD SERVICE CORP	20,300	842,846	1,044,474
OIL + NATURAL GAS CORP LTD	6,992,383	15,702,932	13,418,540
OISIX RA DAICHI INC	45,200	1,172,730	549,966
OJI HOLDINGS CORP	1,656,543	8,082,261	7,169,757
OKAMOTO INDUSTRIES INC	27,368	728,417	766,518
OKAMURA CORP	134,900	1,212,026	1,203,480
OKASAN SECURITIES GROUP INC	307,700	1,253,540	765,541
OKI ELECTRIC INDUSTRY CO LTD	148,000	1,815,960	807,243
OKINAWA ELECTRIC POWER CO	71,927	1,042,340	694,625
OKINAWA FINANCIAL GROUP INC	37,700	1,204,602	607,729
OKUMA CORP	58,000	3,028,569	2,168,783
OKUMURA CORP	65,600	1,578,114	1,455,846
OLAM GROUP LTD	1,568,625	2,146,821	1,713,236
OLD MUTUAL LTD	8,585,381	12,442,908	5,780,360
OLYMPUS CORP	2,762,756	33,068,042	55,446,279
OMEGA ENERGIA SA	530,075	1,744,814	1,216,361
OMNI BRIDGEWAY LTD	469,441	1,023,846	1,145,980
OMNIA HOLDINGS LTD	321,740	732,408	1,427,184
OMRON CORP	730,242	32,809,810	37,040,209
ONE SOFTWARE TECHNOLOGIES LT	79,776	1,344,674	1,254,903

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ONECONNECT FINANCIAL TECHNO	230,535	325,054	394,215
ONENESS BIOTECH CO LTD	556,000	6,586,567	3,281,753
ONEX CORPORATION	140,700	6,590,268	6,991,643
ONO PHARMACEUTICAL CO LTD	3,146,200	65,833,285	80,637,948
OOH MEDIA LTD	898,884	1,673,134	747,922
OOREDOO QPSC	1,481,315	3,107,777	3,132,045
OPC ENERGY LTD	143,703	1,515,632	1,405,372
OPEN HOUSE GROUP CO LTD	143,000	4,351,607	5,684,001
OPEN TEXT CORP	1,226,110	42,922,931	46,280,318
OPPEIN HOME GROUP INC A	3,304	62,815	74,259
OPTEX GROUP CO LTD	57,400	791,293	853,469
OPTOTECH CORP	752,000	1,366,036	1,079,940
ORACLE CORP JAPAN	277,189	20,356,585	16,036,992
ORACLE FINANCIAL SERVICES	45,924	2,050,217	1,801,720
ORANGE	15,614,986	247,643,927	183,162,970
ORBIA ADVANCE CORP SAB DE CV	1,878,100	2,924,620	4,380,674
ORICA LTD	740,250	11,890,424	8,027,450
ORIENT CORP	1,330,600	2,408,707	1,253,666
ORIENT ELECTRIC LTD	248,866	765,195	857,311
ORIENT OVERSEAS INTL LTD	245,500	7,691,176	6,507,497
ORIENT SECURITIES CO LTD A	99,604	167,461	151,690
ORIENT SECURITIES CO LTD H	1,548,800	1,074,206	870,428
ORIENTAL LAND CO LTD	1,390,700	148,005,308	193,677,406
ORIENTAL UNION CHEMICAL	1,392,000	848,353	875,457
ORIGIN ENERGY LTD	3,265,425	21,432,080	12,866,542
ORION CORP/REPUBLIC OF KOREA	39,429	3,474,663	3,158,207
ORION OYJ CLASS B	566,601	22,415,039	25,234,236
ORIX CORP	3,145,067	49,801,064	52,689,798
ORKLA ASA	1,411,826	13,655,778	11,249,165
ORORA LTD	1,671,834	2,801,264	4,196,174
ORPEA	91,093	9,364,357	2,213,219
ORSTED A/S	351,819	26,566,967	36,693,614
OSAKA GAS CO LTD	2,806,883	54,996,898	53,635,628
OSAKA ORGANIC CHEMICAL IND	29,200	787,913	475,436
OSB GROUP PLC	703,346	3,607,441	4,101,765
OSCOTEC INC	43,083	981,639	920,790
OSG CORP	150,500	2,901,550	1,745,891
OSOTSPA PCL FOREIGN	2,646,600	3,202,767	2,563,882
OTSUKA CORP	834,742	35,740,307	24,731,048
OTSUKA HOLDINGS CO LTD	2,849,819	111,502,185	101,066,784
OTTOGI CORPORATION	2,599	1,748,110	848,718
OUTOKUMPU OYJ	622,629	3,573,885	2,568,560
OUTSOURCING INC	188,900	1,893,028	1,439,119
OVCTEK CHINA INC A	8,000	57,712	68,244

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OVERSEA CHINESE BANKING CORP	23,503,560	185,412,256	192,358,661
OW BUNKER A/S	67,016	0	0
OXFORD NANOPORE TECHNOLOGIES	1,396,603	6,405,879	4,689,729
OZ MINERALS LTD	613,197	5,854,281	7,488,770
PABRIK KERTAS TJIWI KIMIA PT	2,380,500	1,935,985	1,030,658
PACIFIC BASIN SHIPPING LTD	8,479,000	2,725,564	3,241,642
PACIFIC INDUSTRIAL CO LTD	88,400	775,582	682,578
PACIFIC SHUANGLIN BIO PHAR A	98,184	564,990	321,607
PACT GROUP HOLDINGS LTD	384,407	1,159,769	477,129
PAGE INDUSTRIES LTD	29,896	10,300,064	15,205,517
PAGEGROUP PLC	602,464	3,306,793	2,923,723
PAGSEGURO DIGITAL LTD CL A	315,868	12,360,877	3,234,488
PAKUWON JATI TBK PT	43,947,900	1,773,833	1,392,409
PALADIN ENERGY LTD	5,358,396	3,665,272	2,137,127
PALTAC CORPORATION	104,500	4,684,206	3,230,650
PAN AMERICAN SILVER CORP	986,338	10,859,138	7,954,726
PAN INTERNATIONAL INDUSTRIAL	719,530	586,976	900,214
PAN JIT INTERNATIONAL INC	735,700	902,016	1,558,818
PAN OCEAN CO LTD	335,510	2,135,933	1,534,912
PAN PACIFIC INTERNATIONAL HO	2,925,428	40,695,156	46,619,938
PANASONIC HOLDINGS CORP	4,448,627	54,041,186	35,905,337
PANASONIC HOLDINGS CORP ADR	14,166	115,866	113,895
PANDORA A/S	170,252	10,689,422	10,686,599
PANGANG GROUP VANADIUM TIT A	108,300	68,319	61,385
PARADISE CO LTD	96,302	2,304,159	1,001,292
PARAGON BANKING GROUP PLC	447,986	1,615,446	2,662,613
PARAMOUNT BED HOLDINGS CO LT	76,700	1,312,965	1,243,189
PARK24 CO LTD	215,992	3,885,992	2,984,189
PARKLAND CORP	285,664	6,800,779	7,742,016
PARTNER COMMUNICATIONS CO	187,477	1,512,315	1,328,664
PARTNERS GROUP HOLDING AG	84,663	70,858,309	76,071,565
PAX GLOBAL TECHNOLOGY LTD	1,192,000	726,258	928,147
PAZ OIL CO LTD	19,832	3,113,377	2,369,319
PCCW LTD	8,303,473	4,545,484	4,391,440
PEAB AB CLASS B	372,680	2,971,101	2,174,821
PEARL ABYSS CORP	57,396	4,025,218	2,258,884
PEARSON PLC	2,157,831	24,206,306	19,649,093
PEGATRON CORP	15,529,150	30,789,124	29,769,840
PEGAVISION CORP	76,000	1,518,316	1,068,425
PEIJIA MEDICAL LTD	806,000	2,701,116	797,069
PEMBINA PIPELINE CORP	1,016,366	34,104,808	35,849,958
PENDAL GROUP LTD	714,612	4,417,167	2,172,001
PENNON GROUP PLC	468,752	8,111,280	5,422,353
PENTA OCEAN CONSTRUCTION CO	526,300	3,370,765	2,835,756

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PENTAIR PLC	307,091	10,882,570	14,055,555
PENTAMASTER CORP BHD	1,179,500	802,588	987,488
PEOPLE + TECHNOLOGY INC	34,840	1,537,778	1,176,628
PEOPLE S INSURANCE CO GROU H	49,592,336	16,824,025	15,167,881
PEPKOR HOLDINGS LTD	3,292,736	4,081,166	3,842,949
PEPTIDREAM INC	170,900	6,254,308	1,788,817
PERENTI GLOBAL LTD	1,413,305	1,837,128	636,568
PERFECT WORLD CO LTD A	10,334	23,605	22,150
PERION NETWORK LTD	73,073	1,557,139	1,317,845
PERNOD RICARD SA	387,877	52,120,722	71,085,196
PERPETUAL LTD	105,114	3,329,708	2,087,494
PERRIGO CO PLC	251,908	22,482,431	10,219,908
PERSEUS MINING LTD	2,287,238	2,302,825	2,492,919
PERSIMMON PLC	593,835	15,358,129	13,435,638
PERSISTENT SYSTEMS LTD FOR	91,291	5,335,459	3,932,429
PERSOL HOLDINGS CO LTD	337,400	5,297,757	6,124,386
PERUSAHAAN GAS NEGARA TBK PT	19,421,000	3,208,702	2,072,790
PETRO RABIGH	383,020	1,677,839	1,741,510
PETRO RIO SA	1,277,900	4,885,065	5,373,609
PETROBRAS PETROLEO BRAS	8,550,500	55,039,749	49,934,940
PETROBRAS PETROLEO BRAS PR	12,174,000	64,310,890	65,020,188
PETROCHINA CO LTD ADR	2,484	126,951	115,854
PETROCHINA CO LTD H	135,066,000	66,254,735	64,374,928
PETROLEO BRASIL SP PREF ADR	448,895	5,608,646	4,771,754
PETROLEO BRASILEIRO SPON ADR	2,096,054	27,855,930	24,481,911
PETRONAS CHEMICALS GROUP BHD	10,671,200	21,931,094	21,790,312
PETRONAS DAGANGAN BHD	532,100	2,560,706	2,549,734
PETRONAS GAS BHD	1,061,700	4,078,637	3,960,147
PETRONET LNG LTD FOR	4,698,492	14,314,253	12,928,327
PETS AT HOME GROUP PLC	885,579	2,895,731	3,303,910
PEXA GROUP LTD	89,635	1,129,300	856,145
PFIZER LIMITED	31,031	1,564,054	1,603,309
PHARMA FOODS INTERNATIONAL	44,400	1,458,798	460,488
PHARMA MAR SA	24,835	1,319,043	1,747,360
PHARMABLOCK SCIENCES NANJI A	26,215	268,440	387,074
PHARMALLY INTERENATIONAL HOL	106,081	0	0
PHARMARON BEIJING CO LTD A	3,304	42,081	46,927
PHARMARON BEIJING CO LTD H	377,950	2,629,295	3,783,377
PHARMICELL CO LTD	97,560	602,510	864,094
PHISON ELECTRONICS CORP	310,000	2,888,027	2,825,433
PHOENIX GROUP HOLDINGS PLC	1,317,050	11,641,311	9,443,397
PHOENIX HOLDINGS LTD/THE	247,009	1,378,079	2,430,487
PHOENIX MILLS LTD	138,847	1,356,911	2,081,145
PHOSAGRO PJSC	3,933	0	0

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PHOSAGRO PJSC GDR REG S	212,963	0	0
PI ADVANCED MATERIALS CO LTD	24,038	940,338	590,582
PI INDUSTRIES LTD	463,781	16,732,533	15,031,150
PICC HOLDING CO A	4,030,587	2,635,858	3,042,089
PICC PROPERTY + CASUALTY H	44,858,069	45,965,730	46,647,658
PICK N PAY STORES LTD	672,394	2,890,464	2,307,051
PIDILITE INDUSTRIES LTD	843,196	15,618,000	22,314,037
PIGEON CORP	202,000	5,702,182	2,767,083
PIHSIANG MACHINERY MFG CO	230,000	0	0
PILBARA MINERALS LTD	4,850,569	9,996,801	7,638,282
PILOT CORP	70,700	2,372,189	2,516,172
PINDUODUO INC ADR	692,677	56,323,841	42,807,439
PING AN BANK CO LTD A	6,409,403	19,726,844	14,321,300
PING AN HEALTHCARE AND TECHN	2,211,600	16,812,122	6,552,826
PING AN INSURANCE GROUP CO A	3,386,176	25,742,563	23,582,315
PING AN INSURANCE GROUP CO H	14,021,940	148,868,971	95,332,645
PINGDINGSHAN TIANAN COAL A	38,400	79,052	77,840
PINNACLE INVESTMENT MANAGEME	180,168	1,339,752	870,965
PIRAMAL ENTERPRISES LTD	238,447	5,912,226	4,999,167
PIRELLI + C SPA	898,473	6,001,790	3,640,760
PIXART IMAGING INC	217,000	792,726	705,733
PLASTIC OMNIUM	105,927	3,089,117	1,830,555
PLATINUM ASSET MANAGEMENT	703,438	2,568,776	841,671
PLAYTECH PLC	563,511	5,120,789	3,705,787
PLDT INC	175,023	4,614,269	5,347,616
PLUS500 LTD	181,378	1,959,000	3,685,193
POINTS BET HOLDINGS LTD	435,306	2,497,323	802,226
POLA ORBIS HOLDINGS INC	129,400	2,222,596	1,591,604
POLY DEVELOPMENTS AND HOLD A	2,074,680	5,400,880	5,403,167
POLY PROPERTY GROUP CO LTD	3,690,000	1,148,511	888,766
POLY PROPERTY SERVICES CO H	265,400	2,790,011	1,691,103
POLYCAB INDIA LTD	48,155	1,601,304	1,342,224
POLYMETAL INTERNATIONAL PLC	2,082,035	0	3
POLYNOVO LTD	1,069,499	1,643,634	996,523
POLYUS PJSC	14,368	0	0
POLYUS PJSC REG S GDR	385,897	0	0
POONAWALLA FINCORP LTD	392,954	1,292,290	1,132,997
POONGSAN CORP	33,440	811,709	638,718
POP MART INTERNATIONAL GROUP	1,336,200	8,760,185	6,453,715
POPULAR INC	172,708	7,722,669	13,286,426
PORSCHE AUTOMOBIL HLDG PRF	283,619	21,760,584	18,715,677
PORTO SEGURO SA	357,642	2,600,824	1,214,606
POSCO CHEMICAL CO LTD	51,892	2,861,834	4,276,374
POSCO HOLDINGS INC	150,310	42,356,999	26,683,961

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POSCO HOLDINGS INC SPON ADR	3,200	162,366	142,464
POSCO INTERNATIONAL CORP	92,931	1,993,864	1,377,789
POSTAL SAVINGS BANK OF CHI A	3,823,300	3,134,967	3,073,832
POSTAL SAVINGS BANK OF CHI H	64,002,953	41,713,020	50,814,443
POSTE ITALIANE SPA	883,460	8,316,958	8,231,240
POSTNL NV	714,329	2,028,158	2,161,972
POU CHEN	19,459,000	22,432,126	19,306,187
POWER ASSETS HOLDINGS LTD	9,878,062	66,676,179	62,123,801
POWER CONSTRUCTION CORP OF A	143,186	157,515	168,085
POWER CORP OF CANADA	1,019,519	26,193,810	26,176,572
POWER FINANCE CORPORATION	2,258,939	3,568,206	2,987,701
POWER GRID CORP OF INDIA LTD	14,383,898	34,277,161	38,595,055
POWERLONG COMMERCIAL MANAGEM	354,000	865,423	240,002
POWERLONG REAL ESTATE HOLDIN	2,532,000	1,741,134	422,702
POWERTECH TECHNOLOGY INC	2,538,000	8,035,503	7,494,456
POYA INTERNATIONAL CO LTD	147,967	1,875,451	1,572,555
PPB GROUP BERHAD	1,320,700	5,516,107	4,752,422
PRADA S.P.A.	944,169	4,495,557	5,288,198
PRAJ INDUSTRIES LTD	233,556	1,147,272	1,076,210
PREMIER INVESTMENTS LIMITED	151,031	1,717,250	2,001,314
PRESIDENT CHAIN STORE CORP	4,317,073	42,870,885	39,564,881
PRESIDENT SECURITIES CORP	1,806,041	863,580	1,135,856
PRESS METAL ALUMINIUM HOLDIN	6,382,000	4,061,331	6,892,415
PRESTIGE ESTATE PROJ FOR	207,103	1,305,852	1,015,289
PRESTIGE INTERNATIONAL INC	149,000	743,880	741,408
PRIMA MEAT PACKERS LTD	49,085	945,827	822,690
PRIMAX ELECTRONICS LTD	614,000	1,095,829	1,276,177
PRINCE HOUSING DEVELOPMENT	2,218,000	1,060,070	887,692
PRO MEDICUS LTD	76,948	3,344,281	2,235,587
PROCTER + GAMBLE HEALTH LTD	13,290	978,456	705,263
PROMOTORA Y OPERADORA DE INF	414,640	3,955,839	3,027,427
PROSIEBENSAT.1 MEDIA SE	309,045	3,999,196	2,846,432
PROSUS NV	1,742,132	140,988,146	113,795,555
PROXIMUS	1,052,106	28,303,921	15,470,432
PROYA COSMETICS CO LTD A	920	19,970	22,667
PRUDENTIAL PLC	5,086,464	72,358,205	62,760,924
PRYSMIAN SPA	488,219	10,300,748	13,377,807
PSG GROUP LTD	310,940	4,592,689	1,594,511
PSP SWISS PROPERTY AG REG	79,714	8,265,837	8,842,771
PT XL AXIATA TBK	6,778,975	1,668,835	1,183,107
PTT EXPLOR + PROD PCL NVDR	1,396,200	6,418,147	6,298,795
PTT EXPLORATION + PROD FOR	2,707,083	10,495,970	12,212,692
PTT GLOBAL CHEMICAL PCL FOR	3,866,000	7,170,969	4,975,336
PTT GLOBAL CHEMICAL PCL NVDR	55,000	100,167	70,782

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PTT OIL + RETAIL BUS FOREIGN	5,426,700	4,671,885	3,914,039
PTT PCL NVDR	402,900	545,432	387,459
PTT PCL/FOREIGN	26,861,200	37,239,697	25,831,730
PUBLIC BANK BERHAD	108,087,435	114,964,837	107,167,803
PUBLICIS GROUPE	604,211	34,045,636	29,473,831
PUMA SE	183,223	13,050,902	12,037,031
PUNJAB NATIONAL BANK FOREIGN	2,067,326	1,899,763	759,156
PUREGOLD PRICE CLUB INC	1,831,040	1,734,530	1,002,352
PUSHPAY HOLDINGS LTD	1,389,330	797,452	1,097,047
PVR LTD	94,980	1,948,893	2,238,039
Q TECHNOLOGY GROUP CO LTD	708,000	963,479	487,221
QANTAS AIRWAYS LTD	1,403,396	4,406,329	4,313,753
QASSIM CEMENT/THE	79,768	1,209,763	1,683,757
QATAR ALUMINUM MANUFACTURING	11,888,129	4,952,267	5,552,745
QATAR ELECTRICITY + WATER CO	847,536	3,890,045	4,077,389
QATAR FUEL QSC	2,752,020	14,533,388	13,488,998
QATAR GAS TRANSPORT(NAKILAT)	14,820,554	13,714,684	15,224,464
QATAR INSURANCE CO	2,941,043	2,615,561	1,938,217
QATAR INTERNATIONAL ISLAMIC	4,126,971	11,456,645	12,080,322
QATAR ISLAMIC BANK	7,763,769	42,660,635	47,434,300
QATAR NATIONAL BANK	31,553,235	163,759,707	173,112,826
QBE INSURANCE GROUP LTD	2,740,240	31,782,070	22,894,564
QIAGEN N.V.	1,657,194	77,203,113	77,443,344
QIANHE CONDIMENT AND FOOD A	115,928	240,354	299,149
QINETIQ GROUP PLC	3,151,125	12,309,218	14,067,625
QINGDAO HAIER BIOMEDICAL C A	35,900	602,227	389,994
QINGDAO PORT INTERNATIONAL A	97,500	80,461	79,551
QINGDAO TGOOD ELECTRIC A	10,539	35,709	27,211
QISDA CORP	3,851,000	2,837,184	3,710,668
QL RESOURCES BHD	2,111,800	2,449,542	2,491,517
QT GROUP OYJ	35,518	3,700,088	2,614,113
QUAKESAFE TECHNOLOGIES CO A	31,778	403,810	275,774
QUALITAS CONTROLADORA SAB CV	313,800	1,279,318	1,438,994
QUALITY HOUSE PCL FOREIGN	12,429,100	1,010,100	738,258
QUANTA COMPUTER INC	20,128,345	38,706,578	54,021,287
QUBE HOLDINGS LTD	2,766,064	5,505,495	5,192,690
QUEBECOR INC CL B	1,228,260	26,427,216	26,194,374
QUECTEL WIRELESS SOLUTIONS A	22,230	491,701	443,194
QUESS CORP LTD	126,409	1,147,583	982,252
QUILTER PLC	2,596,866	5,699,623	3,232,608
RABIGH REFINING AND PETROCHE	401,419	1,348,476	1,825,167
RADIANT OPTO ELECTRONICS COR	1,282,890	4,644,818	3,745,097
RADICO KHAITAN LTD	152,678	800,299	1,686,809
RAFFLES MEDICAL GROUP LTD	1,823,778	1,305,741	1,467,724

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RAIA DROGASIL SA	44,485	201,377	163,327
RAIN INDUSTRIES LTD	374,974	1,208,545	695,605
RAITO KOGYO CO LTD	85,000	659,601	1,161,238
RAIZEN SA PREFERENCE	1,988,420	2,747,720	1,745,279
RAIZNEXT CORP	87,500	866,698	736,815
RAJESH EXPORTS LTD	267,575	2,533,491	2,118,983
RAKSUL INC	41,600	1,507,778	570,467
RAKUS CO LTD	184,900	7,617,815	2,176,255
RAKUTEN GROUP INC	2,872,287	22,700,666	12,939,087
RAMCO CEMENTS LTD/THE	242,511	2,595,542	1,955,504
RAMELIUS RESOURCES LTD	1,529,583	1,592,655	915,082
RAMI LEVY CHAIN STORES HASHI	13,375	659,898	953,243
RAMSAY HEALTH CARE LTD	324,473	12,102,619	16,341,593
RAND MERCHANT INVESTMENT HOL	1,452,452	3,363,551	2,468,260
RANDSTAD NV	209,887	9,811,905	10,137,497
RATCH GROUP PCL FOREIGN	2,220,349	3,840,876	2,402,160
RATIONAL AG	34,549	21,030,436	20,028,123
RAYTRON TECHNOLOGY CO LTD A	2,984	27,631	17,679
RBL BANK LTD	835,601	4,207,065	882,977
RDC SEMICONDUCTOR CO LTD	103,000	1,679,681	1,134,495
REA GROUP LTD	96,692	5,659,876	7,435,606
REALGOLD MINING	5,371,500	1	1
REALTEK SEMICONDUCTOR CORP	2,330,402	21,504,838	28,450,600
REC LTD	1,759,197	3,405,752	2,756,664
RECKITT BENCKISER GROUP PLC	1,254,387	83,798,770	93,993,182
RECORDATI INDUSTRIA CHIMICA	759,886	31,705,798	32,976,488
RECRUIT HOLDINGS CO LTD	2,585,100	64,783,539	76,018,361
RED AVENUE NEW MATERIALS G A	78,574	661,002	381,841
RED ELECTRICA CORPORACION SA	3,239,759	63,489,896	61,050,777
RED STAR MACALLINE GROUP C H	1,247,877	999,468	510,477
REDCO PROPERTIES GROUP LTD	1,688,000	783,935	432,382
REDE D OR SAO LUIZ SA	435,264	3,442,069	2,412,099
REDINGTON INDIA LTD	974,207	919,881	1,548,788
REDROW PLC	418,177	1,955,381	2,487,474
REECE LTD	411,651	5,589,530	3,900,730
REGIONAL SAB DE CV	316,500	2,030,462	1,491,691
REGIS RESOURCES LTD	1,272,224	3,034,308	1,137,298
REINET INVESTMENTS SCA	259,069	4,776,391	4,519,574
RELAXO FOOTWEARS LTD	91,534	1,337,593	1,117,162
RELIA INC	76,690	901,298	604,014
RELIANCE INDS SPONS GDR 144A	73,734	3,854,516	4,796,397
RELIANCE INDUSTRIES LTD	8,648,952	161,278,515	284,271,769
RELO GROUP INC	199,400	3,951,708	3,209,950
RELX PLC	3,476,444	60,724,117	93,980,996

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REMEGEN CO LTD H	254,000	2,832,002	1,422,629
REMGRO LTD	970,400	11,859,626	7,695,081
REMY COINTREAU	47,222	6,090,835	8,229,685
RENAISSANCERE HOLDINGS LTD	90,357	12,855,530	14,129,124
RENAULT SA	348,306	24,054,811	8,662,807
RENESAS ELECTRONICS CORP	1,864,700	17,412,497	16,923,743
RENGO CO LTD	627,000	4,696,882	3,396,798
RENISHAW PLC	65,293	3,700,829	2,829,249
RENOVA INC	85,200	2,477,222	1,535,237
RENTOKIL INITIAL PLC	3,846,730	15,336,571	22,171,705
REPLY SPA	41,913	8,464,383	5,069,736
REPSOL SA	4,543,854	71,681,590	66,742,722
RESONA HOLDINGS INC	5,048,006	26,439,270	18,879,628
RESORTTRUST INC	142,600	2,284,514	2,330,220
RESTAURANT BRANDS INTERN	558,915	31,066,783	27,977,163
REUNERT LTD	303,696	595,532	741,513
REVENIO GROUP OYJ	43,417	2,834,760	1,929,995
REXEL SA	568,264	9,532,738	8,718,293
RFHC CORP	28,293	1,073,686	468,499
RHB BANK BHD	10,415,490	14,212,411	13,540,728
RHEINMETALL AG	80,472	10,178,334	18,533,716
RHI MAGNESITA NV	52,698	1,922,481	1,274,222
RICHWAVE TECHNOLOGY CORP	151,600	1,019,799	805,583
RICOH CO LTD	4,919,907	51,123,254	38,423,476
RIGHTMOVE PLC	1,578,969	10,007,531	10,899,519
RIKEN KEIKI CO LTD	31,100	1,240,879	822,969
RINGER HUT CO LTD	46,000	920,912	788,591
RINGKJOEBING LANDBOBANK A/S	52,478	3,494,472	5,702,727
RINNAI CORP	264,282	18,411,189	18,149,873
RIO TINTO LTD	820,151	53,360,041	57,920,428
RIO TINTO PLC	2,653,432	141,701,384	158,432,272
RIO TINTO PLC SPON ADR	239,962	17,904,883	14,637,682
RISESUN REAL ESTATE DEVEL A	19,525	12,059	8,824
RITCHIE BROS AUCTIONEERS	372,971	9,788,787	24,215,141
RIVERSTONE HOLDINGS LTD	1,018,900	954,298	541,773
RIYAD BANK	6,105,107	49,694,930	52,230,467
RIYUE HEAVY INDUSTRY CO LT A	128,602	491,094	487,231
ROBINSONS LAND CO	3,766,361	1,737,527	1,180,905
ROBINSONS RETAIL HOLDINGS IN	1,132,440	1,708,775	1,038,010
ROCHE HOLDING AG BR	181,855	61,419,031	69,980,030
ROCHE HOLDING AG GENUSSSCHEIN	4,102,151	1,199,856,501	1,364,955,556
ROCKWOOL INTL A/S B SHS	11,639	3,194,351	2,613,860
ROHM CO LTD	154,876	11,364,941	10,784,491
ROHTO PHARMACEUTICAL CO LTD	180,100	3,855,871	5,196,658

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ROLLS ROYCE HOLDINGS PLC	15,422,587	36,486,941	15,536,503
RONGSHENG PETROCHEMICAL CO A	1,612,391	4,660,205	3,701,366
RONSHINE CHINA HOLDINGS LTD	1,053,000	1,309,399	261,675
RORZE CORP	17,600	469,074	1,097,288
ROSNEFT OIL CO PJSC	531,723	0	0
ROSNEFT OIL CO PJSC REGS GDR	2,386,721	0	2
ROSSETI PJSC	60,246,000	0	1
ROSTELECOM PJSC	15,740	0	0
ROSTELECOM SPONSORED ADR	315,161	0	0
ROTORK PLC	1,594,259	4,651,962	4,658,372
ROUND ONE CORP	119,400	1,145,757	1,342,047
ROYAL BAFOKENG PLATINUM LTD	165,004	858,320	1,475,543
ROYAL BANK OF CANADA	2,752,031	178,035,526	265,911,969
ROYAL HOLDINGS CO LTD	66,900	1,275,885	1,174,954
ROYAL MAIL PLC	1,605,625	10,695,887	5,259,019
ROYAL UNIBREW	90,864	11,054,742	8,027,011
RS GROUP PLC	879,893	13,116,416	9,286,013
RTL GROUP	77,608	5,492,518	3,232,429
RUBIS	174,198	5,159,131	4,057,528
RUENTEX DEVELOPMENT CO LTD	2,893,200	7,388,372	7,142,142
RUENTEX INDUSTRIES LTD	1,063,751	2,309,430	2,776,231
RUMO SA	2,369,800	10,332,879	7,237,034
RUSHYDRO PJSC	236,428,000	0	4
RWE AG	1,318,627	57,578,015	48,359,830
RYMAN HEALTHCARE LTD	776,988	6,034,452	4,299,523
RYOHIN KEIKAKU CO LTD	419,500	5,892,851	4,270,498
RYOSAN CO LTD	41,600	965,791	671,210
S 1 CORPORATION	35,452	2,294,285	1,752,941
S F HOLDING CO LTD A	798,818	7,348,780	6,649,866
S FOODS INC	33,200	892,999	761,238
S OIL CORP	76,160	5,348,763	6,100,308
S POOL INC	105,500	630,338	872,857
S.O.I.T.E.C.	41,131	7,962,769	5,826,554
S+S TECH CORP	30,606	1,132,081	465,549
S4 CAPITAL PLC	978,026	10,934,062	2,722,354
SAAB AB B	170,532	6,341,938	7,032,693
SABIC AGRI NUTRIENTS CO	1,516,799	38,877,723	55,706,112
SAFRAN SA	643,572	64,590,207	63,386,587
SAGAX AB B	331,913	7,502,809	6,111,988
SAGE GROUP PLC/THE	7,607,236	57,245,818	58,646,683
SAHARA INTERNATIONAL PETROCH	684,758	3,313,388	9,161,497
SAIBU GAS HOLDINGS CO LTD	44,600	1,084,364	619,485
SAIC MOTOR CORP LTD A	929,168	2,763,220	2,468,375
SAILUN GROUP CO LTD A	49,200	76,369	82,707

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SAINSBURY (J) PLC	3,253,113	13,155,353	8,059,516
SAIZERIYA CO LTD	44,900	801,008	888,382
SAKATA SEED CORP	60,900	1,298,602	2,050,845
SALMAR ASA	103,066	5,064,844	7,224,191
SAM CHUN DANG PHARM CO LTD	23,976	1,010,030	622,298
SAMHALLSBYGGNADSBOLAGET I NO	2,045,683	10,395,020	3,400,688
SAMOLET GROUP	18,988	0	0
SAMPO OYJ A SHS	916,429	31,958,018	39,779,506
SAMSUNG BIOLOGICS CO LTD	120,948	77,249,704	73,589,741
SAMSUNG C+T CORP	157,577	16,675,081	14,927,581
SAMSUNG CARD CO	59,009	2,152,079	1,386,148
SAMSUNG ELECTR GDR REG S	4,340	7,520,973	4,734,940
SAMSUNG ELECTRO MECHANICS CO	103,708	8,983,476	10,423,517
SAMSUNG ELECTRONICS CO LTD	12,767,880	425,693,244	560,512,292
SAMSUNG ELECTRONICS PEF	4,114,886	146,300,739	164,798,269
SAMSUNG ENGINEERING CO LTD	306,376	5,270,367	5,085,030
SAMSUNG FIRE + MARINE INS	62,819	12,755,129	9,724,753
SAMSUNG HEAVY INDUSTRIES	1,127,953	9,079,474	5,273,163
SAMSUNG LIFE INSURANCE CO LT	121,691	9,481,385	5,867,111
SAMSUNG SDI CO LTD PFD	97,207	17,129,310	39,829,116
SAMSUNG SDI CO LTD PEF	3,198	1,364,809	665,018
SAMSUNG SDS CO LTD	267,571	47,692,974	26,790,072
SAMSUNG SECURITIES CO LTD	113,077	4,346,102	2,913,144
SAMTY CO LTD	47,800	1,034,808	709,321
SAMVARDHANA MOTHERSON INTERN	2,615,142	4,361,896	3,912,489
SAMWHA CAPACITOR CO LTD	13,812	883,439	418,594
SAN A CO LTD	33,100	1,084,094	998,933
SAN AI OIL CO LTD	92,700	676,659	657,098
SAN IN GODO BANK LTD/THE	277,400	1,670,266	1,335,391
SAN MIGUEL CORP	696,170	2,160,820	1,366,132
SAN MIGUEL FOOD AND BEVERAGE	1,189,460	2,117,730	973,460
SANFIRE RESOURCES LTD	756,584	3,619,961	2,315,179
SANDS CHINA LTD	7,147,600	24,222,390	17,051,602
SANDVIK AB	2,176,918	34,356,782	35,232,532
SANGETSU CORP	105,700	1,497,848	1,212,179
SANGFOR TECHNOLOGIES INC A	845	18,587	13,080
SANKEN ELECTRIC CO LTD	36,900	963,008	1,279,298
SANKI ENGINEERING CO LTD	99,600	1,074,057	1,126,095
SANKYO CO LTD	81,200	3,445,035	2,453,542
SANKYU INC	97,711	4,526,210	2,804,997
SANLAM LTD	3,296,060	16,085,807	10,637,125
SANNE GROUP PLC	691,456	8,025,060	7,608,033
SANOFI	3,832,230	355,020,108	385,977,002
SANOFI INDIA LTD	17,392	1,560,245	1,417,699

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SANRIO CO LTD	103,900	1,799,125	2,359,365
SANSAN INC	146,900	4,281,728	994,796
SANSIRI PUBLIC CO LTD FORGN	26,450,100	976,315	755,610
SANTAM LTD	82,711	1,589,326	1,270,819
SANTEN PHARMACEUTICAL CO LTD	2,717,970	40,352,774	21,286,814
SANTOS BRASIL PARTICIPACOES	1,349,100	2,012,141	1,682,038
SANTOS LTD	5,691,572	34,802,336	29,040,470
SANWA HOLDINGS CORP	388,600	3,730,161	3,718,523
SANY HEAVY EQUIPMENT INTL	1,668,000	627,121	1,772,806
SANY HEAVY INDUSTRY CO LTD A	1,203,074	6,355,432	3,420,332
SANYANG MOTOR CO LTD	1,149,000	831,629	1,362,176
SANYO CHEMICAL INDUSTRIES	20,300	748,797	710,511
SANYO DENKI CO LTD	16,400	642,452	630,142
SAO MARTINHO SA	313,900	2,351,215	2,180,724
SAP SE	2,954,860	286,237,419	268,540,510
SAPIENS INTERNATIONAL CORP	53,801	1,695,888	1,259,707
SAPPI LIMITED	1,066,232	3,547,307	3,505,402
SAPORO HOLDINGS LTD	293,800	6,873,182	6,509,425
SAPUTO INC	440,658	9,896,279	9,588,953
SARANA MENARA NUSANTARA PT	48,676,000	3,449,543	3,594,133
SARTORIUS AG VORZUG	45,898	6,757,490	15,997,885
SARTORIUS STEDIM BIOTECH	44,592	5,341,546	13,952,977
SASOL LTD	1,075,752	22,841,287	24,406,257
SASOL LTD SPONSORED ADR	6,863	110,906	158,261
SATELLITE CHEMICAL CO LTD A	34,989	133,558	134,910
SATO HOLDINGS CORP	35,800	723,488	491,721
SATS LTD	1,114,100	3,611,273	3,122,074
SAUDI AIRLINES CATERING CO	73,345	1,653,457	1,399,617
SAUDI ARABIAN MINING CO	3,972,708	25,792,393	52,780,974
SAUDI ARABIAN OIL CO	19,164,601	167,738,886	198,178,758
SAUDI BASIC INDUSTRIES CORP	6,166,863	161,633,776	166,987,362
SAUDI BRITISH BANK	4,115,686	37,387,392	44,643,911
SAUDI CEMENT	135,334	2,285,488	1,835,905
SAUDI CERAMIC CO	73,614	1,296,545	860,311
SAUDI ELECTRICITY CO	1,518,886	7,970,204	9,796,392
SAUDI GROUND SERVICES CO	162,850	1,333,397	1,147,992
SAUDI IND INVESTMENT GROUP	1,878,621	12,927,259	14,269,529
SAUDI INVESTMENT BANK/THE	2,321,841	11,663,380	12,066,816
SAUDI KAYAN PETROCHEMICAL CO	3,798,579	14,117,308	15,975,474
SAUDI PHARMACEUTICAL INDUSTR	106,564	1,412,830	738,430
SAUDI RESEARCH + MEDIA GROUP	60,747	1,314,845	3,043,745
SAUDI TELECOM CO	4,677,078	130,201,808	121,037,359
SAUDIA DAIRY + FOODSTUFF CO	27,993	1,365,196	1,217,574
SAVIA A	228,906	0	0

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SAVILLS PLC	254,991	2,258,997	3,133,899
SAVOLA	1,461,189	13,582,872	13,084,926
SAWAI GROUP HOLDINGS CO LTD	74,229	3,851,270	2,248,370
SBERBANK OF RUSSIA PJSC	6,528,350	0	0
SBERBANK PJSC SPONSORED ADR	5,377,948	0	5
SBI CARDS + PAYMENT SERVICES	1,157,740	14,720,234	11,262,576
SBI HOLDINGS INC	449,853	9,210,771	8,791,430
SBI LIFE INSURANCE CO LTD	2,096,398	27,582,065	28,712,072
SBM OFFSHORE NV	284,845	4,126,957	3,851,929
SCATEC ASA	220,442	3,432,014	1,888,977
SCB X PCL FOREIGN	3,179,334	12,653,504	9,352,305
SCB X PCL NVDR	62,200	219,795	182,967
SCG PACKAGING PCL FOREIGN	2,244,800	4,323,577	3,523,869
SCHAEFFLER INDIA LTD	77,457	882,068	2,246,545
SCHIBSTED ASA B SHS	213,338	5,677,907	3,465,751
SCHIBSTED ASA CL A	114,209	3,116,583	2,033,388
SCHINDLER HOLDING AG REG	145,360	29,569,871	26,055,023
SCHINDLER HOLDING PART CERT	289,329	74,964,830	52,616,263
SCHNEIDER ELECTRIC SE	991,297	75,087,571	117,004,066
SCHRODERS PLC	208,006	7,943,792	6,749,816
SCHWEITER TECHNOLOGIES AG BR	1,730	1,131,697	1,637,207
SCIENTEX BHD	1,142,124	853,505	896,596
SCOR SE	277,897	9,581,819	5,955,811
SCOUT24 SE	770,238	40,663,188	39,448,964
SCREEN HOLDINGS CO LTD	140,200	8,234,764	9,463,281
SCSK CORP	353,800	4,573,728	5,979,352
SD BIOSENSOR INC	58,013	2,820,317	1,735,833
SDI CORPORATION	300,000	739,771	1,316,697
SDIC POWER HOLDINGS CO LTD A	108,738	166,544	170,304
SEA LTD ADR	69,948	15,922,230	4,676,723
SEALAND SECURITIES CO LTD A	146	89	79
SEAZEN GROUP LTD	3,985,602	3,579,133	1,970,719
SEAZEN HOLDINGS CO LTD A	25,644	110,241	97,271
SEB SA	218,529	30,874,729	20,915,615
SEBANG GLOBAL BATTERY CO LTD	14,534	603,915	589,912
SECOM CO LTD	1,492,901	118,271,598	92,120,195
SECTRA AB B SHS	241,843	1,811,599	3,242,698
SECURITAS AB B SHS	563,974	7,607,269	4,849,756
SECURITY BANK CORP	896,196	3,277,849	1,489,721
SEEGENE INC	52,702	3,122,067	1,467,327
SEEK LTD	642,969	9,893,743	9,284,891
SEERA GROUP HOLDING	265,430	1,286,587	1,130,453
SEGA SAMMY HOLDINGS INC	317,767	4,527,078	5,094,377
SEIBU HOLDINGS INC	383,700	6,680,501	4,033,150

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SEIKO EPSON CORP	991,300	14,356,995	14,009,760
SEINO HOLDINGS CO LTD	275,054	2,717,766	2,198,731
SEIREN CO LTD	80,300	691,020	1,193,373
SEKISUI CHEMICAL CO LTD	2,607,436	39,278,370	35,641,004
SEKISUI HOUSE LTD	4,372,438	70,693,956	76,486,687
SEKISUI JUSHI CORP	44,033	592,126	546,462
SELECT HARVESTS LTD	213,022	1,061,694	688,478
SEMBCORP INDUSTRIES LTD	1,828,381	2,359,447	3,744,259
SEMBCORP MARINE LTD	24,095,000	1,767,525	1,869,843
SEMEN INDONESIA PERSERO TBK	5,496,165	4,461,077	2,628,641
SEMIRARA MINING AND POWER CO	2,245,100	1,326,440	1,429,090
SENDAS DISTRIBUIDORA SA	1,491,659	5,018,895	4,070,404
SENKO GROUP HOLDINGS CO LTD	197,700	1,266,740	1,277,690
SENSORTEK TECHNOLOGY CORP	47,000	1,174,106	432,324
SEOUL SEMICONDUCTOR CO LTD	60,831	1,472,873	491,933
SERCO GROUP PLC	2,297,325	4,527,975	4,860,156
SERCOMM CORPORATION	445,000	1,101,398	1,213,766
SES	702,347	5,067,568	6,125,269
SEVEN + I HOLDINGS CO LTD	5,485,956	212,226,628	212,686,543
SEVEN BANK LTD	1,295,800	3,759,956	2,470,371
SEVEN GROUP HOLDINGS LTD	258,848	3,509,112	2,956,528
SEVERN TRENT PLC	468,621	12,449,363	15,474,285
SEVERSTAL PJSC	401,574	0	0
SFA ENGINEERING CORP	36,434	889,424	1,109,800
SFA SEMICON CO LTD	133,844	540,965	519,542
SFS GROUP AG	31,739	2,681,941	3,199,262
SG HOLDINGS CO LTD	2,520,200	32,917,256	42,462,462
SG MICRO CORP A	5,268	158,849	143,027
SGS SA REG	42,753	104,095,565	97,576,962
SH JINJIANG INTL HOTELS B	327,800	635,618	640,521
SHAANXI COAL INDUSTRY CO L A	2,151,131	4,748,291	6,795,882
SHAANXI CONSTRUCTION ENGIN A	490,200	425,327	397,033
SHAN XI HUA YANG GROUP NEW A	4,397,328	7,952,418	10,140,314
SHANDONG CHENMING PAPER B	1,486,161	718,317	547,347
SHANDONG CHENMING PAPER H	799,250	391,820	304,546
SHANDONG DONGYUE ORGANOSIL A	141,845	554,764	388,877
SHANDONG GOLD MINING CO LT A	74,500	218,248	206,247
SHANDONG GOLD MINING CO LT H	1,182,500	2,157,409	2,070,556
SHANDONG HUALU HENGSHENG A	23,891	110,635	104,057
SHANDONG LINGLONG TYRE CO A	11,196	42,531	42,368
SHANDONG NANSHAN ALUMINUM A	131,751	82,833	72,516
SHANDONG SHIDA SHENGHUA CH A	2,000	48,132	43,361
SHANDONG SUN PAPER INDUSTR A	18,083	30,704	33,203
SHANDONG WEIGAO GP MEDICAL H	4,406,400	4,615,700	5,121,272

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SHANGHAI BAIRUN INVESTMENT A	9,300	42,964	41,671
SHANGHAI BAOSIGHT SOFTWARE A	2,969	27,086	24,180
SHANGHAI BAOSIGHT SOFTWARE B	2,905,460	10,747,483	12,255,230
SHANGHAI CHLOR ALKALI CHEM B	817,600	520,415	614,018
SHANGHAI CONSTRUCTION GROU A	4,112,800	2,258,143	1,858,803
SHANGHAI ELECTRIC GRP CO L A	406	273	249
SHANGHAI ELECTRIC GRP CO L H	5,536,888	1,911,755	1,361,828
SHANGHAI ELECTRIC POWER CO A	34,500	57,425	52,747
SHANGHAI FOSUN PHARMACEUTI A	26,285	190,570	172,863
SHANGHAI FOSUN PHARMACEUTI H	1,006,500	3,203,978	3,726,139
SHANGHAI FRIENDESS ELECTRO A	1,100	39,974	36,103
SHANGHAI FUDAN MICROELECT H	546,000	693,025	2,174,412
SHANGHAI HAOHAI BIOLOGICAL H	70,900	424,799	374,967
SHANGHAI INTERNATIONAL AIR A	23,473	195,169	198,520
SHANGHAI INTERNATIONAL POR A	5,681,559	5,094,688	4,940,707
SHANGHAI JINJIANG INTERNAT A	4,327	33,476	40,597
SHANGHAI JINQIAO EXPORT PR B	66,200	64,257	67,590
SHANGHAI JUNSHI BIOSCIENCE H	327,200	2,328,529	1,761,729
SHANGHAI LINGANG HOLDINGS A	21,599	46,669	43,686
SHANGHAI LUJIAZUI FIN+TRAD B	2,290,461	2,449,430	2,013,315
SHANGHAI M+G STATIONERY IN A	3,617	29,932	30,256
SHANGHAI MECHANICAL AND EL B	450,479	755,113	539,674
SHANGHAI MEDICILON INC A	11,560	970,480	585,587
SHANGHAI PHARMACEUTICALS A	29,100	77,091	78,477
SHANGHAI PHARMACEUTICALS H	3,570,900	6,892,043	5,915,891
SHANGHAI PUDONG DEVEL BANK A	17,057,304	23,893,652	20,379,614
SHANGHAI PUTAILAI NEW ENER A	18,358	203,693	231,111
SHANGHAI RAAS BLOOD PRODUC A	73,700	68,461	65,189
SHANGHAI TUNNEL ENGINEERIN A	5,294,300	4,610,033	4,832,958
SHANGHAI WANYE ENTERPRISE A	126,300	442,856	367,359
SHANGHAI YUYUAN TOURIST MA A	42,014	61,239	59,159
SHANGHAI ZHANGJIANG HIGH A	821	1,741	1,525
SHANGHAI ZHENHUA HEAVY IND B	2,162,655	612,547	555,802
SHANGRI LA ASIA LTD	2,597,442	3,907,269	2,105,242
SHANXI COKING COAL ENERGY A	1,866,334	2,395,009	3,727,546
SHANXI LU AN ENVIRONMENTAL A	572,701	1,440,041	1,248,902
SHANXI MEIJIN ENERGY CO LT A	51,200	106,678	93,171
SHANXI SECURITIES CO LTD A	103	94	88
SHANXI TAIGANG STAINLESS A	630,100	781,401	512,223
SHANXI XINGHUACUN FEN WINE A	13,380	521,181	648,224
SHAPIR ENGINEERING AND INDUS	204,628	1,170,438	1,665,234
SHARP CORP	573,894	17,170,201	4,431,304
SHEELA FOAM LTD	25,239	1,113,333	850,259
SHELL PLC	16,129,798	468,954,890	418,070,567

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Security Name	Shares	Book Value	Market Value
SHELL PLC ADR	227,748	9,822,337	11,908,943
SHENG SIONG GROUP LTD	787,800	873,760	860,427
SHENGHE RESOURCES HOLDINGS A	22,782	60,718	76,799
SHENGYI TECHNOLOGY CO LTD A	17,025	51,580	43,145
SHENWAN HONGYUAN GROUP CO H	3,572,000	1,009,752	719,230
SHENWAN HONGYUAN GROUP CO A	893,041	583,387	571,455
SHENZHEN CAPCHEM TECHNOLOG A	8,340	67,262	65,384
SHENZHEN DYNANONIC CO LTD A	1,680	89,598	102,411
SHENZHEN ENERGY GROUP CO L A	42,799	39,199	40,921
SHENZHEN EXPRESSWAY CORP H	1,260,000	1,456,610	1,308,661
SHENZHEN HEPALINK PHARMACE H	371,000	597,311	341,358
SHENZHEN INOVANCE TECHNOLO A	486,618	4,283,509	4,781,111
SHENZHEN INTL HOLDINGS	1,897,026	3,258,404	1,866,335
SHENZHEN INVESTMENT LTD	4,835,657	1,828,238	961,345
SHENZHEN JINJIA GROUP CO L A	10,600	23,403	16,949
SHENZHEN KAIFA TECHNOLOGY A	85	189	148
SHENZHEN KANGTAI BIOLOGICA A	11,432	106,721	77,041
SHENZHEN KEDALI INDUSTRY C A	3,900	99,243	92,494
SHENZHEN MINDRAY BIO MEDIC A	187,158	7,817,746	8,743,457
SHENZHEN MTC CO LTD A	1,848	1,186	1,058
SHENZHEN OVERSEAS CHINESE A	77,120	78,642	74,656
SHENZHEN SALUBRIS PHARM A	2,967	9,921	12,436
SHENZHEN SC NEW ENERGY TEC A	3,700	54,566	49,312
SHENZHEN SED INDUSTRY CO A	150,789	460,734	336,926
SHENZHEN SENIOR TECHNOLOGY A	154,110	879,897	667,545
SHENZHEN SUNLORD ELECTRONI A	108,200	364,027	439,791
SHENZHEN SUNWAY COMMUNICAT A	6,288	21,863	15,804
SHENZHEN TRANSSION HOLDING A	8,800	164,034	117,124
SHENZHOU INTERNATIONAL GROUP	2,994,312	39,333,353	36,270,061
SHIBAURA MACHINE CO LTD	41,800	930,447	812,585
SHIBUYA CORPORATION	36,200	1,035,355	624,317
SHIFT INC	21,100	5,334,184	2,742,821
SHIGA BANK LTD/THE	90,200	2,055,852	1,835,803
SHIJIAZHANG YILING PHARMA A	22,700	95,815	82,278
SHIKOKU ELECTRIC POWER CO	293,100	4,942,036	1,706,541
SHIKUN + BINUI LTD	348,092	964,652	1,413,381
SHIMA SEIKI MFG LTD	49,600	1,159,885	762,684
SHIMADZU CORP	1,802,190	54,892,711	56,909,169
SHIMAMURA CO LTD	63,247	5,451,292	5,544,675
SHIMANO INC	451,699	57,437,125	76,205,816
SHIMAO GROUP HOLDINGS LTD	3,057,052	8,645,419	39
SHIMAO SERVICES HOLDINGS LTD	1,581,000	3,087,490	761,593
SHIMIZU CORP	1,038,900	7,194,630	5,735,343
SHIN ETSU CHEMICAL CO LTD	970,585	91,225,013	109,307,353

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Security Name	Shares	Book Value	Market Value
SHIN KONG FINANCIAL HOLDING	83,595,191	26,593,639	24,628,580
SHIN POONG PHARMACEUTICAL CO	62,591	6,144,522	1,053,307
SHIN ZU SHING CO LTD	262,788	975,757	722,074
SHINHAN FINANCIAL GROUP ADR	2,133	65,965	60,918
SHINHAN FINANCIAL GROUP LTD	985,829	35,906,625	28,130,749
SHINKO ELECTRIC INDUSTRIES	206,000	5,108,590	5,307,129
SHINKONG SYNTHETIC FIBERS	2,785,000	1,057,618	1,700,027
SHINSEGAE INC	13,593	3,563,468	2,282,250
SHINSEI BANK LTD	112,300	1,821,565	1,690,431
SHINY CHEMICAL INDUSTRIAL CO	216,250	1,386,374	1,094,578
SHIONOGI + CO LTD	2,235,094	118,381,730	112,778,840
SHIP HEALTHCARE HOLDINGS INC	150,600	2,805,103	2,674,895
SHISEIDO CO LTD	1,072,974	54,628,560	43,012,156
SHIZUOKA BANK LTD/THE	3,276,775	26,369,877	19,657,514
SHIZUOKA GAS CO LTD	112,700	747,832	754,071
SHO BOND HOLDINGS CO LTD	122,100	4,752,335	5,365,552
SHOCHIKU CO LTD	20,600	2,439,436	1,825,652
SHOEI CO LTD	44,900	960,743	1,754,952
SHOPIFY INC CLASS A	2,335,190	85,516,519	72,823,990
SHOPRITE HOLDINGS LTD	921,246	9,226,429	11,127,493
SHOUCHENG HOLDINGS LTD	4,681,772	944,756	704,030
SHOUGANG FUSHAN RESOURCES GR	6,572,000	1,506,891	2,730,325
SHOWA DENKO K K	332,000	8,401,040	5,635,361
SHOWA SANGYO CO LTD	50,200	1,042,847	939,299
SHREE CEMENT LTD	49,969	14,857,326	12,028,183
SHRIRAM CITY UNION FOREIGN	44,460	1,443,416	934,858
SHRIRAM TRANSPORT FINANCE	372,678	5,410,655	6,046,801
SHUFERSAL LTD	207,077	1,386,311	1,354,043
SHUI ON LAND LTD	6,886,000	1,069,924	930,191
SHUN TAK HOLDINGS LTD	4,251,750	1,746,612	850,681
SIAM CEMENT PUB CO FOR REG	5,896,250	79,384,420	62,373,002
SIAM CITY CEMENT PCL FOR	165,860	1,207,272	708,382
SIAM GLOBAL HOUSE PCL FOREIG	2,980,485	1,333,525	1,551,150
SIAM MAKRO PUBLIC CO FOREIGN	2,018,500	2,480,510	1,998,232
SIBANYE STILLWATER LTD	5,261,294	10,877,189	13,061,305
SICHUAN CHUANOU ENERGY CO A	34,286	62,943	60,960
SICHUAN DEVELOPMENT LOMON A	239,305	677,528	616,092
SICHUAN EXPRESSWAY CO H	1,698,000	434,519	428,452
SICHUAN HEBANG BIOTECHNOL A	155,400	86,872	98,745
SICHUAN KELUN PHARMACEUTIC A	9,462	23,719	26,392
SICHUAN NEW ENERGY POWER CO	16,400	58,239	54,184
SICHUAN ROAD+BRIDGE CO LT A	68,900	110,188	108,218
SICHUAN SWELLFUN CO LTD A	4,214	58,013	58,167
SICHUAN YAHUA INDUSTRIAL A	14,100	71,034	68,668

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SIEGFRIED HOLDING AG REG	7,470	2,151,461	4,759,701
SIEMENS AG REG	1,401,323	148,988,493	142,238,110
SIEMENS ENERGY AG	789,505	20,436,811	11,543,050
SIEMENS GAMESA RENEWABLE ENE	419,071	7,503,978	7,846,689
SIEMENS HEALTHINEERS AG	687,776	32,945,562	34,866,024
SIEMENS LTD	445,984	9,179,194	13,556,140
SIEYUAN ELECTRIC CO LTD A	12,000	70,097	63,829
SIG GROUP AG	618,837	12,729,999	13,587,459
SIGMA HEALTHCARE LTD	1,858,607	917,145	741,281
SIGMAGOLD INTI PERKASA TBK P	8,974,200	0	0
SIGNIFY NV	231,660	7,996,340	7,660,436
SIGURD MICROELECTRONICS CORP	798,349	870,230	1,393,523
SIHUAN PHARMACEUTICAL HLDGS	7,661,000	919,492	1,249,668
SIIX CORP	65,800	698,829	460,607
SIKA AG REG	285,898	35,057,076	65,699,650
SILERGY CORP	118,000	7,458,856	9,504,767
SILLAJEN INC	124,585	0	0
SILTRONIC AG	38,372	2,953,872	2,844,225
SILVER LAKE RESOURCES LTD	1,598,065	1,297,595	1,329,681
SIMCERE PHARMACEUTICAL GROUP	879,000	844,542	963,355
SIMCORP A/S	74,719	9,314,363	5,411,688
SIME DARBY BERHAD	15,793,792	8,109,631	7,632,621
SIME DARBY PLANTATION BHD	6,809,192	8,083,700	6,689,461
SIMMTECH CO LTD	35,297	1,532,939	1,004,486
SIMPAR SA	461,700	1,156,908	819,317
SIMPLO TECHNOLOGY CO LTD	338,200	2,964,732	2,894,779
SINBON ELECTRONICS CO LTD	570,105	3,038,840	4,870,152
SINCH AB	1,075,817	11,089,640	3,495,455
SINGAPORE AIRLINES LTD	2,304,175	10,088,940	8,443,840
SINGAPORE EXCHANGE LTD	6,421,374	37,514,662	43,648,917
SINGAPORE POST LTD	3,513,900	2,617,788	1,641,183
SINGAPORE TECH ENGINEERING	12,261,036	32,370,977	35,945,266
SINGAPORE TELECOMMUNICATIONS	59,397,652	133,001,238	107,980,211
SINGER THAILAND PCL FOR REG	1,218,800	1,810,486	1,525,439
SINO AMERICAN SILICON PRODUC	1,018,000	6,042,846	4,827,484
SINO BIOPHARMACEUTICAL	71,777,747	65,417,867	45,461,664
SINO LAND CO	6,849,350	10,826,943	10,107,809
SINO OCEAN GROUP HOLDING LTD	6,051,708	2,417,297	1,025,720
SINOFERT HOLDINGS LTD	3,372,000	398,019	494,179
SINOLINK SECURITIES CO LTD A	21,229	33,421	28,499
SINOMA INTERNATIONAL ENGIN A	8,300	12,192	11,997
SINOMA SCIENCE+TECHNOLOGY A	20,257	89,722	83,092
SINOMINE RESOURCE GROUP CO A	60,660	674,258	837,941
SINOPAC FINANCIAL HOLDINGS	76,255,398	28,191,018	43,085,768

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SINOPEC ENGINEERING GROUP H	2,758,500	2,020,377	1,265,536
SINOPEC KANTONS HOLDINGS	1,888,000	985,206	647,222
SINOPEC OILFIELD SERVICE H	5,946,000	623,750	462,225
SINOPEC OILFIELD SERVICE C A	1,038,200	342,401	292,682
SINOPEC SHANGHAI PETROCHE A	500	280	237
SINOPEC SHANGHAI PETROCHEM H	7,009,999	2,343,364	1,197,076
SINOPHARM GROUP CO H	9,928,548	37,769,074	24,065,526
SINOTRANS LIMITED H	4,090,783	1,424,659	1,172,973
SINOTRUK HONG KONG LTD	1,246,000	1,774,715	1,746,666
SINOVAC BIOTECH LTD	68,732	0	0
SIRIUS REAL ESTATE LTD	2,061,079	3,341,150	2,232,745
SIRIUSPOINT LTD RIGHT	224,472	0	1,975,354
SISTEMA PJSC REG S SPONS GDR	286,701	0	0
SISTEMA PJSC	160,200	0	0
SITC INTERNATIONAL HOLDINGS	2,216,000	2,366,596	6,269,340
SITRONIX TECHNOLOGY CORP	198,000	953,877	1,331,831
SIXT SE	23,197	3,425,025	2,372,990
SJM HOLDINGS LTD	3,342,000	4,529,520	1,516,197
SK BIOPHARMACEUTICALS CO LTD	47,077	6,749,825	2,715,702
SK BIOSCIENCE CO LTD	37,401	8,675,085	2,894,948
SK CHEMICALS CO LTD	25,650	4,362,660	1,819,443
SK DISCOVERY CO LTD	18,757	673,105	504,896
SK HYNIX INC	1,722,150	85,005,993	120,699,053
SK IE TECHNOLOGY CO LTD	44,568	4,214,445	3,367,314
SK INC	137,444	24,662,680	22,759,134
SK INNOVATION CO LTD	96,059	11,867,335	14,204,658
SK NETWORKS CO LTD	224,610	1,530,561	726,557
SK SQUARE CO LTD	174,663	9,919,615	5,253,073
SK TELECOM	112,461	7,139,101	4,503,983
SK TELECOM CO LTD SPON ADR	3,335	85,699	74,437
SKANDINAVISKA ENSKILDA BAN A	3,444,475	34,801,505	33,747,613
SKANSKA AB B SHS	663,743	12,224,555	10,156,225
SKC CO LTD	37,983	1,174,710	3,890,742
SKELLERUP HOLDINGS LTD	351,417	1,106,726	1,155,831
SKF AB B SHARES	734,161	12,962,746	10,782,367
SKF INDIA LTD	44,120	1,831,007	2,032,350
SKSHU PAINT CO LTD A	3,412	49,663	65,871
SKY PERFECT JSAT HOLDINGS	216,700	849,215	861,345
SKYCITY ENTERTAINMENT GROUP	1,558,344	4,012,165	2,819,501
SKYFAME REALTY HOLDINGS LTD	6,180,000	1,089,193	77,969
SKYLARK HOLDINGS CO LTD	661,400	9,291,720	7,735,929
SKYWORTH GROUP LTD	2,596,053	1,056,085	1,283,643
SLC AGRICOLA SA	188,590	843,919	1,591,463
SM ENTERTAINMENT CO LTD	31,134	1,744,745	1,513,059

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SM PRIME HOLDINGS INC	89,548,550	64,123,276	59,525,316
SMARTFREN TELECOM TBK PT	190,255,200	1,657,619	1,059,989
SMARTGROUP CORP LTD	154,077	910,828	647,361
SMC CORP	134,732	34,386,287	59,970,145
SMI HOLDINGS	1,325,600	0	0
SMITH + NEPHEW PLC	1,620,032	26,520,969	22,576,464
SMITHS GROUP PLC	700,903	13,935,495	11,912,707
SMS CO LTD	100,100	1,722,774	1,970,243
SMURFIT KAPPA GROUP PLC	482,380	14,556,832	16,145,375
SNAM SPA	15,069,385	78,316,185	78,755,680
SNC LAVALIN GROUP INC	325,000	5,130,872	5,578,123
SNOW PEAK INC	54,600	1,573,823	1,090,754
SNS REAAL	2,618,193	0	3
SOCIETE GENERALE SA	1,514,262	73,236,955	33,070,646
SODEXO SA	165,311	14,540,140	11,589,602
SOFINA	59,463	19,890,253	12,122,289
SOFTBANK CORP	20,881,600	273,796,343	231,556,663
SOFTBANK GROUP CORP	2,041,150	63,051,512	78,653,125
SOFTCAT PLC	230,045	2,530,731	3,679,410
SOFTWARE AG	93,002	3,015,119	3,074,379
SOFTWAREONE HOLDING AG	196,427	4,744,712	2,347,234
SOHGO SECURITY SERVICES CO	563,900	26,701,881	15,648,324
SOHO CHINA LTD	3,585,000	696,568	680,729
SOHU.COM LTD ADR	55,034	1,122,762	911,913
SOJITZ CORP	795,180	10,978,128	11,243,905
SOLAR APPLIED MATERIALS TECH	855,244	1,326,141	1,176,433
SOLAR INDUSTRIES INDIA LTD	41,723	1,416,563	1,450,406
SOLAREEDGE TECHNOLOGIES INC	99,924	12,678,249	27,347,200
SOLARIA ENERGIA Y MEDIO AMBI	112,261	2,003,102	2,376,606
SOLASTO CORP	84,900	876,901	455,575
SOLUM CO LTD	66,656	1,721,273	995,938
SOLVAY SA	148,941	17,025,215	12,039,524
SOMPO HOLDINGS INC	844,891	31,612,148	37,208,663
SONA BLW PRECISION FORGINGS	330,694	2,968,814	2,319,014
SONATA SOFTWARE LTD	137,665	1,642,026	1,166,986
SONGCHENG PERFORMANCE DEVE A	27,043	60,386	61,918
SONIC HEALTHCARE LTD	912,916	15,190,066	20,722,581
SONOVA HOLDING AG REG	98,467	16,565,745	31,267,528
SONY GROUP CORP	2,631,340	129,677,283	214,896,156
SOOCHOW SECURITIES CO LTD A	46,497	57,551	48,063
SOPRA STERIA GROUP	27,256	3,044,500	4,063,356
SOTETSU HOLDINGS INC	151,700	3,396,250	2,620,735
SOULBRAIN CO LTD/NEW	7,686	692,814	1,353,219
SOUTH32 LTD DI	8,678,828	15,775,892	23,513,907

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SOUTHERN COPPER CORP	146,344	4,531,233	7,289,395
SOUTHERN CROSS MEDIA GROUP L	445,592	1,662,895	304,879
SOUTHERN PROVINCE CEMENT CO	123,307	1,870,737	1,886,363
SOUTHWEST SECURITIES CO LT A	26,312	18,623	15,581
SOVCOMFLOT OAO	828,950	0	0
SPAR GROUP LIMITED/THE	364,749	4,635,825	3,075,180
SPAREBANK 1 SMN	244,418	2,332,994	2,864,810
SPAREBANK 1 SR BANK ASA	332,203	3,090,820	3,587,749
SPARK NEW ZEALAND LTD	13,578,051	35,134,798	40,522,348
SPECTRIS PLC	207,219	4,907,900	6,822,424
SPEEDCAST INTERNATIONAL LTD	533,999	0	0
SPIC INDUSTRY FINANCE HOLD A	715,800	594,073	484,731
SPIE SA	234,464	4,913,801	5,073,992
SPIRAX SARCO ENGINEERING PLC	138,188	12,433,709	16,577,498
SPIRENT COMMUNICATIONS PLC	1,120,779	2,903,447	3,383,769
SPORTON INTERNATIONAL INC	126,271	751,374	743,183
SPOTIFY TECHNOLOGY SA	301,390	48,585,269	28,279,424
SQUARE ENIX HOLDINGS CO LTD	617,000	32,256,270	27,295,057
SRF LTD	273,452	3,817,748	7,798,520
SRI TRANG AGRO INDUSTRY FOR	1,690,820	829,155	1,013,870
SRI TRANG GLOVES	1,794,400	2,224,682	827,287
SRISAWADCORP PCL FOREIGN	1,196,900	1,667,868	1,641,908
SSAB AB B SHARES	1,997,050	7,964,518	8,247,473
SSANGYONG C+E CO LTD	217,241	1,105,050	1,154,469
SSE PLC	2,003,151	38,455,915	39,312,864
SSP GROUP PLC	1,455,712	6,736,240	4,117,415
SSY GROUP LTD	2,680,888	1,699,273	1,431,502
ST BARBARA LTD	1,510,869	2,843,685	779,212
ST JAMES S PLACE PLC	1,004,793	13,915,871	13,453,486
ST PHARM CO LTD	16,311	567,963	1,129,358
ST SHINE OPTICAL CO LTD	88,000	1,082,849	778,381
STABILUS SA	45,612	2,878,040	2,224,508
STADLER RAIL AG	97,924	4,557,316	3,177,019
STANDARD BANK GROUP LTD	2,489,668	29,125,659	23,581,369
STANDARD CHARTERED PLC	5,512,289	66,721,252	41,411,555
STANDARD FOODS CORP	854,900	1,706,707	1,338,409
STANLEY ELECTRIC CO LTD	246,800	5,745,906	4,047,480
STANTEC INC	214,200	4,446,706	9,363,726
STAR ENTERTAINMENT GRP LTD/T	1,535,478	5,312,943	2,945,882
STARHUB LTD	1,334,740	2,059,441	1,179,658
STARPHARMA HOLDINGS LTD	848,703	1,067,025	431,872
STARPOWER SEMICONDUCTOR LT A	1,600	97,201	92,097
STARTS CORP INC	54,100	1,171,470	1,109,835
STATE BANK OF INDIA	6,233,007	26,784,097	36,771,762

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STATE GRID INFORMATION + C A	158,300	399,392	317,582
STEADFAST GROUP LTD	1,798,601	3,841,771	6,208,777
STEEL AUTHORITY OF INDIA	2,436,671	1,873,210	2,115,088
STEINHOFF INTERNATIONAL H NV	8,131,786	684,621	1,260,780
STELLA INTERNATIONAL	784,000	1,208,340	749,336
STELLANTIS NV	4,442,812	56,632,196	54,769,403
STERLITE TECHNOLOGIES LTD	347,376	1,305,619	652,986
STMICROELECTRONICS NV	1,200,390	19,585,572	37,648,428
STONECO LTD A	383,836	15,862,724	2,955,537
STORA ENSO OYJ R SHS	1,092,799	12,821,956	17,097,013
STOREBRAND ASA	868,413	5,121,702	6,161,669
STRAUMANN HOLDING AG REG	197,655	12,426,718	23,670,701
STRAUSS GROUP LTD	80,527	1,776,501	1,971,470
STRIKE CO LTD	26,000	833,776	650,694
STROEER SE + CO KGAA	47,540	2,353,414	2,132,160
STUDIO DRAGON CORP	11,659	959,889	633,056
SUBARU CORP	4,237,072	97,683,541	75,210,328
SUBSEA 7 SA	428,361	3,157,815	3,413,967
SUGI HOLDINGS CO LTD	132,800	5,569,361	5,816,201
SUL AMERICA SA UNITS	763,552	6,541,397	3,226,821
SULZER AG REG	32,814	2,723,560	2,032,559
SUMCO CORP	585,458	9,371,243	7,580,292
SUMITOMO BAKELITE CO LTD	65,000	2,704,681	1,944,905
SUMITOMO CHEMICAL CO LTD	4,764,498	23,609,813	18,622,417
SUMITOMO CORP	2,089,927	28,885,347	28,567,181
SUMITOMO ELECTRIC INDUSTRIES	1,406,015	18,153,352	15,513,720
SUMITOMO FORESTRY CO LTD	250,482	2,811,867	3,545,522
SUMITOMO HEAVY INDUSTRIES	381,700	10,299,354	8,414,792
SUMITOMO METAL MINING CO LTD	472,307	14,890,205	14,775,347
SUMITOMO MITSUI CONSTRUCTION	265,000	1,222,145	901,181
SUMITOMO MITSUI FINANCIAL GR	3,435,237	139,440,822	101,953,374
SUMITOMO MITSUI TRUST HOLDIN	735,542	27,496,080	22,631,229
SUMITOMO OSAKA CEMENT CO LTD	60,745	2,088,558	1,504,596
SUMITOMO PHARMA CO LTD	339,900	4,514,021	2,729,608
SUMITOMO REALTY + DEVELOPMEN	740,715	22,560,250	19,535,401
SUMITOMO RUBBER INDUSTRIES	355,487	4,270,367	3,032,715
SUMITOMO WAREHOUSE CO LTD	99,500	1,146,247	1,468,459
SUMMARECON AGUNG TBK PT	23,418,551	1,727,316	896,028
SUMMERSET GROUP HOLDINGS LTD	418,564	1,591,537	2,498,326
SUMMIT REAL ESTATE HOLDING	73,289	1,057,814	1,164,370
SUN ART RETAIL GROUP LTD	3,147,500	1,467,382	1,022,834
SUN HUNG KAI PROPERTIES	9,926,706	147,368,208	117,269,212
SUN LIFE FINANCIAL INC	1,087,773	42,198,503	49,735,921
SUN PHARMACEUTICAL INDUS	4,452,667	30,915,366	46,831,305

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SUN TV NETWORK LTD	178,895	1,303,157	934,542
SUNAC CHINA HOLDINGS LTD	6,703,897	22,523,870	85
SUNAC SERVICES HOLDINGS LTD	1,323,979	2,588,375	804,820
SUNCOR ENERGY INC	2,663,527	91,414,197	93,247,707
SUNCORP GROUP LTD	2,333,681	23,038,911	17,620,220
SUNDRAM FASTENERS LTD	204,853	1,659,890	1,880,375
SUNDRUG CO LTD	280,500	6,261,941	6,256,045
SUNEVISION HOLDINGS	1,113,000	942,630	848,195
SUNGROW POWER SUPPLY CO LT A	15,143	257,772	221,921
SUNNY FRIEND ENVIRONMENTAL T	124,000	884,826	823,650
SUNNY OPTICAL TECH	1,280,700	17,678,300	20,874,547
SUNPLUS TECHNOLOGY CO LTD	799,000	1,087,707	829,003
SUNTORY BEVERAGE + FOOD LTD	997,776	41,112,866	37,676,868
SUNWAY BHD	3,013,954	1,159,906	1,162,501
SUNWODA ELECTRONIC CO LTD A	21,556	106,939	101,603
SUPALAI PUBLIC CO LTD FOR	2,416,000	1,473,378	1,271,039
SUPER GROUP LTD	684,458	770,867	1,228,745
SUPER RETAIL GROUP LTD	297,222	1,874,237	1,735,226
SUPERB SUMMIT	15,630,000	0	2
SUPERMAX CORP BHD	3,250,085	3,289,114	645,224
SUPREME ELECTRONICS CO LTD	790,656	816,036	1,118,169
SUPREME INDUSTRIES LTD	121,958	2,355,345	2,728,564
SURGUTNEFTEGAS PJSC	441,700	0	0
SURGUTNEFTEGAS PREFERENCE	48,672,672	0	1
SURGUTNEFTEGAS SP ADR	1,452,841	0	1
SURGUTNEFTEGAZ SP ADR PREF	1,563,713	0	2
SURUGA BANK LTD	330,400	1,435,676	892,546
SURYA CITRA MEDIA PT TBK	58,420,100	1,391,247	862,723
SUVEN PHARMACEUTICALS LTD	194,264	1,025,215	1,137,209
SUZANO SA	1,375,150	11,280,276	13,066,614
SUZHOU DONGSHAN PRECISION A	19,500	63,072	66,695
SUZHOU MAXWELL TECHNOLOGIE A	2,804	122,401	205,317
SUZHOU TA+A ULTRA CLEAN TE A	6,100	71,753	79,523
SUZLON ENERGY LTD	14,110,308	1,250,729	1,223,915
SUZUKEN CO LTD	228,100	7,972,677	6,438,950
SUZUKI MOTOR CORP	834,656	28,270,078	26,196,851
SVENSKA CELLULOZA AB SCA B	1,103,846	7,415,180	16,459,557
SVENSKA HANDELSBANKEN A SHS	3,111,469	30,348,453	26,543,769
SWATCH GROUP AG/THE BR	52,052	14,184,685	12,315,013
SWATCH GROUP AG/THE REG	91,790	4,760,460	4,069,115
SWECO AB B SHS	387,920	7,352,277	4,024,035
SWEDBANK AB A SHARES	1,880,273	26,945,584	23,724,974
SWEDISH ORPHAN BIOVITRUM AB	334,332	7,983,431	7,216,878
SWIRE PACIFIC LTD CL A	3,522,161	25,298,393	20,984,080

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SWIRE PACIFIC LTD CL B	2,060,000	3,434,706	2,055,550
SWIRE PROPERTIES LTD	8,380,161	24,814,904	20,803,693
SWISS LIFE HOLDING AG REG	58,842	18,402,203	28,580,488
SWISS PRIME SITE REG	583,849	51,113,292	51,075,734
SWISS RE AG	539,918	40,363,742	41,722,603
SWISSCOM AG REG	180,343	85,823,498	99,350,184
SYDBANK A/S	109,194	3,781,076	3,334,145
SYMRISE AG	934,885	114,574,205	101,500,437
SYNGENE INTERNATIONAL LTD	215,215	994,750	1,511,799
SYNNEX TECHNOLOGY INTL CORP	10,862,327	19,888,737	19,435,176
SYNTHOMER PLC	690,480	2,393,072	1,886,745
SYRAH RESOURCES LTD	1,192,514	1,216,016	1,012,740
SYSTEMEX CORP	354,088	19,386,120	21,283,594
SYSTEMA CORP	505,900	1,311,865	1,467,186
T+D HOLDINGS INC	1,863,480	26,028,465	22,275,894
T3EX GLOBAL HOLDINGS CORP	194,000	1,085,633	562,423
TA CHEN STAINLESS PIPE CO	2,963,416	3,142,097	3,373,691
TABCORP HOLDINGS LTD	3,841,152	2,081,215	2,813,057
TADANO LTD	214,100	1,803,724	1,407,319
TAG IMMOBILIEN AG	234,690	4,031,487	2,671,934
TAICHUNG COMMERCIAL BANK	6,531,888	2,304,287	2,976,679
TAIHEIYO CEMENT CORP	367,258	9,133,653	5,474,200
TAIKISHA LTD	55,700	1,238,434	1,303,787
TAIMED BIOLOGICS INC	360,000	1,864,090	750,668
TAINAN SPINNING	2,164,265	915,398	1,397,544
TAISEI CORP	318,951	8,655,128	9,919,164
TAISHIN FINANCIAL HOLDING	77,263,471	32,192,132	42,356,082
TAISHO PHARMACEUTICAL HOLDIN	297,800	25,479,218	11,749,350
TAIWAN BUSINESS BANK	9,858,411	3,365,875	3,829,507
TAIWAN CEMENT	37,908,725	48,753,067	50,360,524
TAIWAN COGENERATION CORP	674,000	628,606	851,185
TAIWAN COOPERATIVE FINANCIAL	70,768,973	41,320,623	63,905,928
TAIWAN FERTILIZER CO LTD	1,366,000	2,215,622	2,935,658
TAIWAN GLASS IND CORP	3,028,557	1,353,136	1,818,143
TAIWAN HIGH SPEED RAIL CORP	3,905,000	4,412,149	3,683,900
TAIWAN HON CHUAN ENTERPRISE	644,642	1,300,448	1,649,898
TAIWAN MASK CORPORATION	363,000	1,204,600	889,996
TAIWAN MOBILE CO LTD	12,148,312	43,289,188	44,125,908
TAIWAN PAIHO LTD	456,299	1,077,862	1,055,825
TAIWAN SECOM	592,680	1,678,841	2,023,207
TAIWAN SEMICONDUCTOR CO LTD	463,000	616,547	1,107,145
TAIWAN SEMICONDUCTOR MANUFAC	79,125,998	733,126,800	1,266,718,518
TAIWAN SEMICONDUCTOR SP ADR	957,688	97,116,971	78,290,994
TAIWAN SURFACE MOUNTING TECH	558,711	1,191,409	1,698,672

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TAIWAN UNION TECHNOLOGY CORP	468,000	1,780,747	879,856
TAIYO HOLDINGS CO LTD	63,800	1,349,399	1,337,003
TAIYO YUDEN CO LTD	231,300	3,869,440	7,848,758
TAKARA BIO INC	80,800	1,924,287	1,144,302
TAKARA HOLDINGS INC	338,600	2,979,805	2,504,825
TAKARA STANDARD CO LTD	85,300	1,269,151	784,844
TAKASAGO THERMAL ENGINEERING	110,500	1,446,026	1,310,335
TAKASHIMAYA CO LTD	254,269	3,692,624	2,489,255
TAKEDA PHARMACEUTICAL CO LTD	6,989,926	259,418,389	196,441,334
TAKEUCHI MFG CO LTD	63,900	1,247,829	1,091,693
TAKUMA CO LTD	139,400	1,362,026	1,361,627
TAL EDUCATION GROUP ADR	823,980	31,305,576	4,012,783
TALANX AG	103,090	3,855,050	3,914,404
TANGSHAN JIDONG CEMENT INV A	19,400	31,199	30,442
TANGSHAN PORT GROUP CO LTD A	556,700	219,839	214,237
TANGSHAN SANYOU CHEMICAL I A	16,232	23,643	19,829
TANLA PLATFORMS LTD	112,358	1,395,494	1,429,364
TASSAL GROUP LTD	369,152	1,160,131	1,215,929
TATA CHEMICALS LTD	308,684	3,214,203	3,101,009
TATA COMMUNICATIONS LTD	214,438	2,112,773	2,482,509
TATA CONSULTANCY SVCS LTD	7,070,950	210,887,635	292,525,889
TATA CONSUMER PRODUCTS LTD	1,145,638	9,020,459	10,246,876
TATA ELXSI LTD	65,087	6,335,263	6,733,946
TATA MOTORS LTD	3,420,078	9,995,130	17,833,906
TATA MOTORS LTD A DVR	805,663	1,229,659	2,017,919
TATA POWER CO LTD	3,825,985	4,273,013	9,795,994
TATA STEEL LTD	1,531,181	13,841,193	16,811,048
TATA TELESERVICES MAHARASHTR	956,729	2,083,326	1,467,091
TATE + LYLE PLC	729,197	7,345,581	6,636,486
TATNEFT PJSC	176,387	0	0
TATNEFT PJSC PEF	510,344	0	0
TATUNG CO LTD	4,240,000	5,207,223	4,834,143
TAYLOR WIMPEY PLC	6,496,847	13,037,923	9,203,797
TBEA CO LTD A	56,487	169,209	230,778
TBS HOLDINGS INC	49,800	782,854	622,798
TC ENERGY CORP	1,918,756	84,946,683	99,184,193
TCI CO LTD	195,428	1,612,407	1,015,475
TCL ELECTRONICS HOLDINGS LTD	1,248,333	648,450	590,206
TCL TECHNOLOGY GROUP CORP A	130,619	107,922	93,324
TCL ZHONGHUAN RENEWABLE EN A	823,039	5,802,073	7,229,612
TDK CORP	716,800	17,409,354	22,107,335
TEAMVIEWER AG	292,319	4,460,198	2,902,635
TECAN GROUP AG REG	23,949	10,291,108	6,934,416
TECH MAHINDRA LTD	2,773,432	29,194,301	35,118,959

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TECH PRO	18,653,192	0	2
TECHNIP ENERGIES NV	252,586	2,979,129	3,141,065
TECHNIPFMC PLC	939,454	6,080,542	6,322,525
TECHNOLOGY ONE LTD	512,166	2,748,596	3,771,966
TECHNOPRO HOLDINGS INC	202,900	4,188,835	4,057,851
TECHTRONIC INDUSTRIES CO LTD	2,406,516	11,386,684	25,101,898
TECK RESOURCES LTD CLS B	870,900	17,327,072	26,573,607
TECO ELECTRIC + MACHINERY	3,854,000	3,264,543	3,869,101
TEIJIN LTD	569,500	9,380,721	5,923,253
TELE2 AB B SHS	3,674,013	52,049,970	41,768,889
TELECOM ITALIA RSP	10,660,842	10,243,546	2,654,829
TELECOM ITALIA SPA	19,893,261	24,788,693	5,193,113
TELEFONICA BRASIL S.A.	2,481,311	29,357,811	22,329,403
TELEFONICA DEUTSCHLAND HOLDI	7,685,718	25,401,781	22,015,990
TELEFONICA SA	38,790,196	251,725,252	197,169,687
TELEFONICA SA SPON ADR	30,984	152,201	158,948
TELEKOM MALAYSIA BHD	2,116,271	2,222,184	2,520,799
TELENET GROUP HOLDING NV	86,689	3,729,177	1,795,361
TELENOR ASA	4,757,934	91,386,539	63,087,563
TELEPERFORMANCE	108,552	17,015,767	33,285,349
TELIA CO AB	19,064,608	89,528,355	72,891,791
TELIX PHARMACEUTICALS LTD	304,840	1,021,271	949,593
TELKOM INDONESIA PERSERO TBK	354,290,400	94,383,937	95,127,478
TELKOM SA SOC LTD	533,047	2,567,783	1,189,574
TELSTRA CORP LTD	29,809,399	78,078,196	78,918,977
TELUS CORP	3,107,784	53,622,940	69,072,574
TEMENOS AG REG	198,045	24,965,169	16,884,559
TEMPLE + WEBSTER GROUP LTD	201,400	1,662,739	459,796
TENAGA NASIONAL BHD	21,693,893	62,122,134	39,277,882
TENARIS SA	871,022	12,891,032	11,173,183
TENCENT HOLDINGS LTD	16,244,800	841,685,861	733,680,872
TENCENT MUSIC ENTERTAINM ADR	2,527,769	34,176,008	12,689,400
TERA RESOURCE CO LTD	163,468	0	0
TERNA RETE ELETTRICA NAZIONA	10,128,835	72,128,982	79,291,850
TERUMO CORP	3,036,004	81,612,020	91,356,110
TESCO PLC	14,020,574	75,843,843	43,504,716
TEVA PHARMACEUTICAL IND LTD	1,868,105	50,489,014	14,242,224
TEXHONG TEXTILE GROUP LTD	537,000	545,322	568,004
TFI INTERNATIONAL INC	162,300	3,787,557	13,000,860
TGS ASA	213,208	4,271,260	2,984,556
THAI AIRWAYS INTL PCL FOR	1,211,100	0	3
THAI OIL PCL FOREIGN	1,900,800	3,996,050	2,768,808
THAI UNION GROUP PCL F	5,246,460	2,842,700	2,537,533
THAI UNION GROUP PCL NVDR	3,791,800	1,898,333	1,833,964

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Security Name	Shares	Book Value	Market Value
THAI VEGETABLE OIL PCL FOR	814,900	730,491	726,046
THAILAND FUTURE FUND FOREIGN	4,236,853	1,681,059	940,724
THALES SA	187,042	15,185,835	22,888,313
THANACHART CAPITAL FOREIGN	1,502,211	2,313,977	1,603,973
THE FOSCHINI GROUP LTD	597,810	5,027,391	4,451,874
THE SAUDI NATIONAL BANK	11,015,650	149,670,973	193,473,344
THE SHANGHAI COMMERCIAL + SA	25,000,635	39,628,673	44,647,745
THERMAX LTD FOREIGN	73,911	1,127,291	1,962,740
THG PLC	1,766,845	15,525,972	1,768,952
THINKING ELECTRONIC INDUSTRI	151,000	1,011,872	632,267
THK CO LTD	211,349	4,720,615	3,962,356
THOMSON MEDICAL GROUP LTD	11,886,900	679,290	674,761
THOMSON REUTERS CORP	399,080	22,402,824	41,515,210
THONBURI HEALTHCARE FOREIGN	1,456,200	1,413,380	2,533,059
THONBURI HEALTHCARE GRO NVDR	9,800	10,435	17,047
THORESEN THAI AGENCIES FOR	2,889,400	1,317,634	719,183
THULE GROUP AB/THE	182,347	7,694,477	4,471,749
THUNDER SOFTWARE TECHNOLOG A	3,813	63,187	74,210
THUNGELA RESOURCES LTD	234,584	377,235	3,315,320
THYSSENKRUPP AG	914,472	23,285,585	5,172,147
TIAN LUN GAS HOLDINGS LTD	824,500	862,303	518,008
TIANGONG INTL CO LTD	2,382,000	704,191	859,068
TIANHE CHEM	5,054,767	0	1
TIANJIN GUANGYU DEVELOPMT A	34,100	93,653	66,072
TIANMA MICROELECTRONICS A	70	130	104
TIANNENG POWER INTL LTD	1,266,000	1,145,303	1,369,747
TIANSHUI HUATIAN TECHNOLOG A	30,600	49,511	42,813
TIBET SUMMIT RESOURCES CO A	9,300	53,511	39,812
TIETOEVRV OYJ	504,778	12,150,996	12,433,086
TIGER BRANDS LTD	294,138	4,216,344	2,550,243
TILRAY BRANDS INC	814,673	8,420,112	2,541,780
TIM SA	1,514,500	4,693,947	3,695,421
TIME DOTCOM BHD	1,837,300	1,254,795	1,825,836
TIMES CHINA HOLDINGS LTD	1,522,000	525,709	504,298
TIMES NEIGHBORHOOD HOLDINGS	939,000	767,351	205,823
TIMKEN INDIA LTD	46,226	1,336,918	1,391,536
TINGYI (CAYMAN ISLN) HLDG CO	13,073,839	22,791,319	22,392,445
TIS INC	1,336,900	26,677,868	34,983,471
TISCO FINANCIAL FOREIGN	1,137,378	2,972,705	2,847,064
TISCO FINANCIAL GROUP NVDR	884,800	2,256,997	2,214,815
TITAN CO LTD	1,715,629	27,589,736	42,172,463
TITAN WIND ENERGY SUZHOU A	32,200	77,261	79,201
TKC CORP	54,900	1,052,878	1,329,513
TKG HUCHEMS	39,543	707,453	601,490

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TKH GROUP NV DUTCH CERT	77,287	2,735,171	2,915,253
TMBTHANACHART BANK PCL	75,821,680	3,423,858	2,637,835
TMBTHANACHART BANK PCL NVDR	11,555,374	540,219	402,011
TMX GROUP LTD	102,845	6,119,772	10,444,354
TOA PAINT THAILAND PCL FOR	984,200	1,267,947	814,251
TOAGOSEI CO LTD	259,700	2,575,337	1,928,801
TOBU RAILWAY CO LTD	1,448,328	41,533,155	32,995,290
TOCALO CO LTD	95,000	650,215	862,206
TODA CORP	457,600	2,207,897	2,425,174
TOEI CO LTD	12,784	1,344,874	1,673,104
TOFFLON SCIENCE + TECHNOLO A	83,000	536,271	419,816
TOHO CO LTD	828,989	28,780,568	29,930,375
TOHO GAS CO LTD	171,300	5,768,063	4,129,458
TOHO HOLDINGS CO LTD	100,500	1,771,397	1,552,755
TOHOKU ELECTRIC POWER CO INC	848,000	11,434,821	4,537,897
TOKAI CARBON CO LTD	373,100	4,978,434	2,839,685
TOKAI CARBON KOREA CO LTD	7,616	789,335	659,889
TOKAI HOLDINGS CORP	227,000	1,425,457	1,482,088
TOKAI RIKA CO LTD	79,500	1,008,498	866,070
TOKAI TOKYO FINANCIAL HOLDIN	397,800	1,258,126	1,083,405
TOKEN CORP	14,050	805,497	797,361
TOKIO MARINE HOLDINGS INC	4,205,474	202,440,188	244,642,163
TOKUYAMA CORP	132,300	1,922,317	1,680,835
TOKYO CENTURY CORP	113,100	4,457,142	3,737,949
TOKYO ELECTRIC POWER COMPANY	2,931,659	30,892,260	12,235,476
TOKYO ELECTRON LTD	395,900	63,631,814	129,096,242
TOKYO GAS CO LTD	2,870,879	66,566,662	59,317,341
TOKYO OHKA KOGYO CO LTD	64,000	3,250,957	3,128,041
TOKYO SEIMITSU CO LTD	71,900	1,892,709	2,360,414
TOKYO STEEL MFG CO LTD	147,400	884,538	1,623,131
TOKYO TATEMONO CO LTD	368,000	4,657,267	5,062,692
TOKYOTOKEIBA CO LTD	27,600	833,267	797,394
TOKYU CORP	3,607,567	58,904,308	42,434,155
TOKYU FUDOSAN HOLDINGS CORP	1,150,400	7,147,602	6,046,046
TOMONY HOLDINGS INC	19,200	58,108	44,094
TOMRA SYSTEMS ASA	431,650	8,959,667	7,981,358
TOMY COMPANY LTD	171,400	1,508,331	1,719,614
TONG HSING ELECTRONIC INDUST	298,758	1,797,015	2,019,620
TONG REN TANG TECHNOLOGIES H	1,206,000	1,294,273	1,012,819
TONG YANG INDUSTRY	892,450	1,272,707	1,481,239
TONGCHENG TRAVEL HOLDINGS LT	1,634,400	2,829,900	3,515,847
TONGDAO LIEPIN GROUP	213,212	587,567	268,453
TONGFU MICROELECTRONIC CO A	2,300	6,660	5,283
TONGKUN GROUP CO LTD A	22,056	62,597	52,243

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TONGLING NONFERROUS METALS A	114,593	62,580	55,722
TONGWEI CO LTD A	52,757	309,491	471,053
TOP GLOVE CORP BHD	10,063,100	5,171,226	2,374,503
TOPCHOICE MEDICAL CORPORAT A	2,859	72,978	74,390
TOPCO SCIENTIFIC CO LTD	300,296	869,469	1,393,743
TOPCON CORP	453,300	5,082,713	5,899,190
TOPDANMARK A/S	80,174	2,172,997	4,163,478
TOPICUS.COM INC SUB VOTING	161,654	11,039,019	9,101,849
TOPPAN INC	519,026	9,114,954	8,660,940
TOPRE CORP	70,200	1,020,077	514,144
TOPSPORTS INTERNATIONAL HOLD	3,338,000	4,664,586	3,033,018
TORAY INDUSTRIES INC	4,902,364	31,792,700	27,468,106
TORIDOLL HOLDINGS CORP	82,100	658,074	1,393,564
TOROMONT INDUSTRIES LTD	152,233	4,544,439	12,282,965
TORONTO DOMINION BANK	4,077,216	193,097,002	266,799,335
TORRENT PHARMACEUTICALS LTD	92,510	2,387,162	3,350,555
TORRENT POWER LTD	419,587	1,936,472	2,399,651
TOSHIBA CORP	1,604,532	56,089,834	65,135,578
TOSHIBA TEC CORP	51,800	1,466,082	1,654,794
TOSOH CORP	554,300	6,153,532	6,874,944
TOTAL ACCESS COMM FOREIGN	1,283,400	2,267,393	1,615,367
TOTAL ACCESS COMMUNICA NVDR	14,600	21,140	18,376
TOTALENERGIES SE	6,403,167	350,292,250	337,186,362
TOTETSU KOGYO CO LTD	51,400	922,994	916,729
TOTO LTD	266,000	7,810,039	8,771,705
TOTVS SA	828,000	2,615,994	3,682,850
TOURMALINE OIL CORP	530,400	8,120,379	27,520,192
TOWA PHARMACEUTICAL CO LTD	49,500	1,005,065	897,416
TOWER BERSAMA INFRASTRUCTURE	18,411,600	1,649,931	3,633,503
TOWER SEMICONDUCTOR LTD	201,292	3,790,600	9,351,458
TOWNGAS SMART ENERGY CO LTD	2,158,689	1,117,206	1,149,914
TOYO INK SC HOLDINGS CO LTD	68,400	1,416,431	957,615
TOYO SEIKAN GROUP HOLDINGS L	284,900	4,762,742	2,975,769
TOYO SUISAN KAISHA LTD	704,070	26,120,814	27,415,482
TOYO TIRE CORP	195,100	3,020,878	2,432,736
TOYOBO CO LTD	359,590	4,997,578	2,652,160
TOYODA GOSEI CO LTD	136,500	3,116,312	2,153,174
TOYOTA BOSHOKU CORP	112,600	1,791,841	1,670,082
TOYOTA INDUSTRIES CORP	343,329	17,159,979	21,228,248
TOYOTA MOTOR CORP	22,562,955	260,181,589	348,770,421
TOYOTA TSUSHO CORP	739,102	24,517,764	24,100,857
TP ICAP GROUP PLC	1,447,849	5,970,581	1,974,616
TPG TELECOM LTD	713,078	3,616,954	2,927,378
TPI POLENE PUB CO LTD FOR	16,785,200	907,829	740,628

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TPK HOLDING CO LTD	612,000	857,068	713,196
TPR CO LTD	34,400	600,287	304,360
TQM CORP PCL FOREIGN	561,446	684,857	786,072
TRADA ALAM MINERA TBK PT	77,349,300	0	0
TRAINLINE PLC	860,265	5,485,896	3,008,877
TRANE TECHNOLOGIES PLC	445,604	30,803,609	57,870,591
TRANSACTION CAPITAL	1,042,938	3,236,879	2,337,021
TRANSCEND INFORMATION INC	514,071	1,195,677	1,194,690
TRANSCOSMOS INC	50,900	869,587	1,305,705
TRANSMISSORA ALIANCA DE UNIT	111,573	732,173	823,978
TRANSNEFT PJSC	3,321	0	0
TRANSURBAN GROUP	5,696,506	47,497,699	56,329,376
TRAVELSKY TECHNOLOGY LTD H	1,825,000	3,707,731	3,544,434
TRAVIS PERKINS PLC	384,801	8,581,954	4,521,804
TREASURY WINE ESTATES LTD	1,348,471	9,789,297	10,524,585
TRELLEBORG AB B SHS	460,064	7,699,851	9,253,000
TREND MICRO INC	956,716	47,959,267	46,619,263
TRENT LTD FOREIGN	347,406	3,316,687	4,725,267
TRI CHEMICAL LABORATORIES IN	48,300	1,226,913	778,958
TRIDENT LTD	2,358,051	1,709,527	1,155,549
TRIGANO SA	14,925	919,173	1,457,352
TRINA SOLAR CO LTD A	396,300	4,235,411	3,857,071
TRIP.COM GROUP LTD	175,350	4,424,021	4,951,932
TRIP.COM GROUP LTD ADR	993,955	35,153,677	27,284,065
TRIPOD TECHNOLOGY CORP	966,000	3,150,682	3,622,480
TRITON INTERNATIONAL LTD	202,371	7,955,792	10,654,833
TRUE CORP PCL FOREIGN	19,879,406	3,631,143	2,586,488
TRUE CORP PCL NVDR	177,300	26,071	23,068
TRULY INTERNATIONAL HOLDINGS	2,884,000	826,906	882,075
TRUSCO NAKAYAMA CORP	69,300	1,252,487	875,336
TRUWORTHS INTERNATIONAL LTD	762,556	3,244,674	2,358,070
TRYG A/S	1,565,388	33,656,351	35,067,103
TS TECH CO LTD	192,730	2,750,234	1,996,033
TSEC CORP	778,000	1,163,263	850,388
TSINGTAO BREWERY CO LTD A	5,487	69,660	85,053
TSINGTAO BREWERY CO LTD H	1,159,364	8,135,163	12,056,162
TSRC CORP	1,353,550	1,466,128	1,349,749
TSUBAKIMOTO CHAIN CO	63,500	1,889,022	1,418,590
TSUGAMI CORP	72,700	615,357	603,626
TSUMURA + CO	122,079	3,555,148	2,736,230
TSURUHA HOLDINGS INC	289,579	30,681,692	15,709,376
TT HELLENIC POSTBANK S.A.	345,831	0	0
TTW PCL FOREIGN SHARES	2,681,100	1,091,887	803,837
TTY BIOPHARM CO LTD	395,827	1,122,447	955,837

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TUBE INVESTMENTS OF INDIA LT	172,754	3,595,469	4,027,882
TUI AG	2,237,520	12,176,474	3,599,138
TUNG HO STEEL ENTERPRISE COR	1,147,100	1,424,470	2,002,270
TUNG THIH ELECTRONIC CO LTD	119,000	576,432	612,340
TUYA INC	260,170	1,900,201	681,645
TVS MOTOR CO LTD	377,884	2,506,681	4,028,737
TXC CORP	531,000	857,310	1,619,779
TY HOLDINGS CO LTD/KOREA	51,987	1,229,412	752,738
TYRO PAYMENTS LTD	669,019	1,762,919	276,031
U MING MARINE TRANSPORT CORP	792,000	903,051	1,093,433
UACJ CORP	52,200	1,332,240	793,442
UBE CORP	380,021	8,090,418	5,642,062
UBISOFT ENTERTAINMENT	178,217	13,248,554	7,806,680
UBS GROUP AG REG	6,170,848	109,585,525	99,200,241
UCB SA	885,612	73,254,613	74,661,590
UCHIDA YOKO CO LTD	16,100	654,632	594,914
ULTRA ELECTRONICS HLDGS PLC	130,824	3,064,952	5,500,398
ULTRAPAR PARTICIPACOES SA	1,575,530	8,827,930	3,708,760
ULTRATECH CEMENT LTD	458,623	28,295,312	32,563,699
ULVAC INC	106,000	5,193,765	3,604,726
UMICORE	618,017	20,726,517	21,528,245
UNI PRESIDENT CHINA HOLDINGS	2,244,600	2,414,542	1,925,099
UNI PRESIDENT ENTERPRISES CO	24,154,010	58,077,899	54,427,453
UNICHARM CORP	2,579,640	77,445,461	86,206,364
UNICREDIT SPA	3,857,192	58,016,289	36,554,621
UNIGROUP GUOXIN MICROELECT A	148,253	4,756,335	4,195,364
UNILEVER INDONESIA TBK PT	11,610,500	6,654,801	3,717,542
UNILEVER PLC	5,179,996	252,847,417	234,082,387
UNIMICRON TECHNOLOGY CORP	2,628,000	5,062,989	14,009,047
UNIPAR CARBOCLORO SA PREF B	75,440	1,439,848	1,314,208
UNIPER SE	309,714	9,412,181	4,588,111
UNIPOL GRUPPO SPA	922,965	3,843,411	4,183,866
UNIPRO PJSC	20,540,000	0	0
UNISPLENDOR CORP LTD A	10,209	33,261	29,542
UNITED BREWERIES LTD	130,233	2,263,157	2,395,802
UNITED CO RUSAL INTERNATIONA	5,249,931	0	0
UNITED DEVELOPMENT CO	3,142,847	1,275,189	1,200,439
UNITED ELECTRONICS CO	54,589	2,131,348	1,646,938
UNITED ENERGY GROUP LTD	14,786,000	2,856,662	1,771,241
UNITED INTEGRATED SERVICES	290,600	1,227,037	1,441,589
UNITED INTERNET AG REG SHARE	861,519	31,538,333	24,525,379
UNITED MALT GRP LTD	501,102	1,752,113	1,126,786
UNITED MICROELECTRONICS CORP	34,167,201	19,624,195	44,987,839
UNITED OVERSEAS BANK LTD	8,969,787	161,486,102	169,186,541

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UNITED RENEWABLE ENERGY CO L	2,445,673	1,621,290	1,858,920
UNITED SPIRITS LTD	1,633,699	13,858,934	15,716,899
UNITED SUPER MARKETS HOLDING	101,200	899,150	794,821
UNITED TRACTORS TBK PT	2,976,008	4,813,473	5,673,343
UNITED UTILITIES GROUP PLC	1,287,243	15,628,366	15,945,581
UNITI GROUP LTD	1,226,098	1,732,294	4,148,182
UNITY OPTO TECHNOLOGY CO LTD	990,971	0	0
UNIVERSAL MUSIC GROUP NV	2,704,052	80,022,567	54,090,878
UNIVERSAL ROBINA CORP	1,652,180	5,044,886	3,335,309
UOL GROUP LTD	1,719,372	8,025,120	9,092,892
UPC TECHNOLOGY CORP	1,728,034	688,830	912,443
UPL LTD	1,015,234	8,033,735	8,129,842
UPM KYMMENE OYJ	992,852	22,645,268	30,111,713
USHIO INC	207,719	2,936,358	2,565,621
USI CORP	1,692,467	876,533	1,408,800
USINAS SIDER MINAS GER PF A	860,100	2,101,751	1,422,686
USS CO LTD	1,568,400	26,412,038	27,118,410
UT GROUP CO LTD	51,800	1,773,059	852,181
UWC BHD	593,700	819,975	443,170
V.I.P. INDUSTRIES LTD	133,339	1,107,959	1,057,797
V.S. INDUSTRY BERHAD	4,946,748	792,775	1,116,736
VAIBHAV GLOBAL LTD	129,890	1,427,113	493,260
VALE INDONESIA TBK	3,801,400	962,472	1,441,712
VALE SA	7,788,079	103,563,544	114,018,745
VALE SA SP ADR	756,201	12,286,602	11,063,221
VALEO	446,903	12,410,956	8,608,431
VALIANT HOLDING AG REG	29,356	4,002,909	2,572,694
VALMET OYJ	304,756	11,190,273	7,458,593
VALOR HOLDINGS CO LTD	72,400	1,200,303	972,581
VALUE PARTNERS GROUP LTD	1,718,000	1,328,741	648,058
VANGUARD INTERNATIONAL SEMI	4,584,200	10,291,502	11,840,737
VANTAGE TOWERS AG	174,038	6,079,028	4,839,817
VARDHMAN TEXTILES LTD	207,957	1,450,053	697,952
VARTA AG	26,841	1,731,600	2,220,741
VARUN BEVERAGES LTD	392,109	2,371,767	3,925,186
VAT GROUP AG	48,792	9,535,152	11,599,790
VAXCELL BIO THERAPEUTICS	18,918	1,974,482	562,411
VECTOR LTD	486,029	1,179,805	1,260,127
VEDANTA LTD	2,329,440	5,621,947	6,577,798
VENTURE CORP LTD	1,750,400	20,571,080	20,916,255
VENUS MEDTECH HANGZHOU INC H	536,500	4,927,342	1,196,484
VEOLIA ENVIRONNEMENT	1,189,352	36,433,660	28,958,970
VERALLIA	128,475	4,665,075	3,059,677
VESTAS WIND SYSTEMS A/S	1,858,541	27,448,282	39,165,133

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VESUVIUS PLC	388,601	1,861,957	1,434,687
VGI PCL FOREIGN	9,933,611	2,236,179	1,399,219
VGP	15,116	3,853,106	2,402,059
VIA S/A	19,190	15,734	7,046
VIA TECHNOLOGIES INC	671,000	802,786	1,077,581
VIAPLAY GROUP AB	140,641	3,722,604	2,880,784
VIBRA ENERGIA SA	2,166,110	12,847,588	6,921,511
VICTORY GIANT TECHNOLOGY A	114,300	465,053	313,020
VICTREX PLC	152,463	3,176,460	3,293,973
VIFOR PHARMA AG	96,130	12,666,013	17,165,534
VINATI ORGANICS LTD	49,854	836,813	1,251,771
VINCI SA	1,022,178	87,160,543	90,791,304
VINDA INTERNATIONAL HOLDINGS	499,000	1,599,255	1,278,191
VIPSHOP HOLDINGS LTD ADR	775,423	8,079,192	7,668,933
VIRBAC SA	8,114	3,540,778	3,151,353
VIRGIN AUSTRALIA INT HOLDINGS	7,398,961	0	5
VIRGIN MONEY UK PLC	2,290,448	2,643,036	3,636,987
VISCOFAN SA	72,638	2,957,873	3,986,818
VISIONCHINA MEDIA INC ADR	14,650	0	0
VISTRY GROUP PLC	407,705	4,954,874	4,139,348
VISUAL PHOTONICS EPITAXY CO	351,250	1,032,019	850,556
VITASOY INTL HOLDINGS LTD	1,512,000	6,498,418	2,643,656
VITESCO TECHNOLOGIES GROUP A	40,211	1,421,668	1,551,224
VITROLIFE AB	112,935	3,788,231	2,592,103
VITROX CORP BHD	777,400	1,269,514	1,269,944
VIVA BIOTECH HOLDINGS	1,278,500	1,544,009	443,168
VIVA ENERGY GROUP LTD	1,588,577	2,463,315	3,156,993
VIVENDI SE	3,405,592	92,313,109	34,521,404
VNET GROUP INC ADR	222,228	3,375,279	1,342,257
VOBILE GROUP LTD PARALLEL	2,712,769	2,220,281	1,604,094
VODACOM GROUP LTD	1,115,756	9,918,690	8,930,815
VODAFONE GROUP PLC	53,263,494	146,531,084	81,931,099
VODAFONE IDEA LTD	15,293,570	2,872,566	1,626,718
VODAFONE QATAR	2,656,759	1,031,048	1,160,679
VOLKSWAGEN AG	60,786	11,368,231	11,051,122
VOLKSWAGEN AG PREF	423,330	65,025,410	56,392,308
VOLTAS LTD	441,905	4,769,836	5,441,241
VOLTRONIC POWER TECHNOLOGY	118,050	6,031,849	5,737,039
VOLVO AB A SHS	436,212	8,535,067	7,006,704
VOLVO AB B SHS	2,797,355	40,991,698	43,234,878
VONOVIA SE	4,436,812	218,111,132	136,370,860
VONTOBEL HOLDING AG REG	50,990	2,735,630	3,573,854
VOPAK	119,426	5,989,704	3,006,482
VSTECs HOLDINGS LTD	1,178,000	691,878	942,766

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Security Name	Shares	Book Value	Market Value
VTB BANK JSC GDR REG S	5,110,007	0	5
VTB BANK PJSC	353,630,000	0	6
VTECH HOLDINGS LTD	304,000	3,055,027	2,390,330
VULCAN ENERGY RESOURCES LTD	186,155	2,022,390	693,811
WACKER CHEMIE AG	29,865	3,411,537	4,296,197
WACOAL HOLDINGS CORP	99,900	2,257,781	1,576,575
WACOM CO LTD	265,900	1,396,961	1,644,076
WAFER WORKS CORP	983,710	1,048,176	1,589,697
WAH LEE INDUSTRIAL CORP	354,920	672,971	1,007,458
WALLENSTAM AB B SHS	620,030	2,160,460	2,707,647
WALMART DE MEXICO SAB DE CV	9,716,300	28,056,671	33,388,156
WALSIN LIHWA CORP	5,952,173	2,868,214	7,216,636
WALSIN TECHNOLOGY CORP	923,000	5,645,587	2,784,506
WALVAX BIOTECHNOLOGY CO A	18,528	166,148	133,733
WAN HAI LINES LTD	1,508,863	1,278,594	6,038,801
WANHUA CHEMICAL GROUP CO A	31,555	405,620	456,508
WANT WANT CHINA HOLDINGS LTD	26,221,000	23,707,520	22,789,392
WARTSILA OYJ ABP	907,519	10,311,264	7,049,329
WASHINGTON H. SOUL PATTINSON	493,039	10,441,453	7,980,962
WATCHES OF SWITZERLAND GROUP	433,331	2,946,571	4,046,930
WEBJET LTD	692,039	2,580,104	2,541,203
WEBZEN INC	29,192	672,282	413,688
WEG SA	2,796,904	8,762,173	14,146,442
WEIBO CORP SPON ADR	126,037	6,373,938	2,915,236
WEICHAJ POWER CO LTD A	84,145	175,249	156,512
WEICHAJ POWER CO LTD H	4,035,960	5,886,188	6,408,612
WEIFU HIGH TECHNOLOGY GROU B	316,601	592,599	599,153
WEIHAI GUANGWEI COMPOSITES A	3,975	41,006	34,905
WEIMOB INC	3,673,000	3,878,172	2,508,909
WEIR GROUP PLC/THE	480,665	11,237,915	7,956,425
WELCIA HOLDINGS CO LTD	748,900	24,001,762	14,993,986
WEMADE CO LTD	33,482	2,823,778	1,487,917
WENDEL	48,739	5,008,553	4,063,596
WENS FOODSTUFFS GROUP CO A	30,400	90,014	96,539
WESFARMERS LTD	8,094,248	215,011,142	233,271,491
WEST AFRICAN RESOURCES LTD	1,910,375	1,549,266	1,589,540
WEST CHINA CEMENT LTD	3,960,000	635,503	499,608
WEST FRASER TIMBER CO LTD	180,071	8,018,624	13,787,831
WEST JAPAN RAILWAY CO	1,312,139	87,950,527	48,204,967
WESTERN MINING CO A	22,000	49,060	38,820
WESTERN SECURITIES CO LTD A	17,837	21,817	17,400
WESTERN SUPERCONDUCTING TE A	5,333	63,599	73,342
WESTGOLD RESOURCES LTD	667,442	888,307	543,875
WESTON (GEORGE) LTD	277,544	25,421,247	32,353,418

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Security Name	Shares	Book Value	Market Value
WESTONE INFORMATION INDUST A	14,700	103,793	94,087
WESTPAC BANKING CORP	6,489,948	128,151,699	87,024,859
WESTPORTS HOLDINGS BHD	1,620,900	1,594,616	1,305,546
WETHERSPOON (J.D.) PLC	158,678	1,833,891	1,202,489
WH GROUP LTD	14,784,500	13,350,729	11,417,693
WH SMITH PLC	232,095	3,497,722	3,963,061
WHA CORP PCL FOREIGN	13,919,820	1,755,937	1,204,770
WHARF HOLDINGS LTD	4,361,203	11,432,303	15,895,400
WHARF REAL ESTATE INVESTMENT	2,987,222	13,982,419	14,237,647
WHEATON PRECIOUS METALS CORP	3,247,509	84,356,434	116,763,803
WHIRLPOOL OF INDIA LTD	57,021	1,560,854	1,126,990
WHITBREAD PLC	370,665	12,083,157	11,154,819
WIHLBORGS FASTIGHETER AB	497,089	2,309,806	3,470,804
WILCON DEPOT INC	2,762,300	904,725	1,195,649
WILL SEMICONDUCTOR CO LTD A	168,596	6,729,225	4,351,327
WILLIS TOWERS WATSON PLC	648,123	108,546,218	127,932,999
WILMAR INTERNATIONAL LTD	3,897,334	12,450,341	11,313,666
WIN SEMICONDUCTORS CORP	750,000	5,655,615	4,855,634
WINBOND ELECTRONICS CORP	5,493,000	5,497,878	4,008,882
WING TAI HOLDINGS LTD	868,286	1,236,461	1,085,591
WINGTECH TECHNOLOGY CO LTD A	314,592	4,839,626	3,993,754
WINNING HEALTH TECHNOLOGY A	91	158	119
WIPRO LTD	5,878,037	21,512,424	30,967,201
WISDOM MARINE LINES CO LTD	930,000	2,670,460	2,033,060
WISE PLC A	841,167	5,967,686	3,038,105
WISETECH GLOBAL LTD	279,411	7,247,693	7,272,385
WISTRON CORP	10,079,754	9,224,017	9,051,388
WISTRON NEWEB CORP	539,521	1,300,315	1,255,649
WIWYNN CORP	166,000	3,749,929	3,891,301
WIX.COM LTD	90,105	15,531,147	5,906,383
WIZZ AIR HOLDINGS PLC	180,419	10,284,049	3,843,187
WOLTERS KLUWER	1,907,676	131,058,598	184,599,781
WONIK IPS CO LTD	65,498	1,175,999	1,503,266
WOODSIDE ENERGY GROUP LTD	3,639,785	86,239,780	79,158,459
WOOLWORTHS GROUP LTD	2,255,377	52,897,796	55,212,402
WOOLWORTHS HOLDINGS LTD	1,806,454	6,841,149	5,982,001
WOORI FINANCIAL GROUP INC	1,173,055	14,294,178	10,931,890
WORLDLINE SA	452,671	33,225,939	16,743,403
WORLEY LTD	665,720	8,773,918	6,518,822
WPG HOLDINGS LTD	12,791,760	21,550,126	23,704,777
WPP PLC	1,986,178	24,501,108	19,890,291
WSP GLOBAL INC	218,161	9,112,837	24,614,250
WT MICROELECTRONICS CO LTD	778,038	1,037,729	1,755,809
WUCHAN ZHONGDA GROUP CO L A	39,000	34,426	29,842

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Security Name	Shares	Book Value	Market Value
WUHAN GUIDE INFRARED CO LT A	25,814	54,304	49,555
WUHAN RAYCUS FIBER LASER T A	58,809	373,647	341,229
WUHU TOKEN SCIENCE CO LTD A	325,900	440,130	360,696
WULIANGYE YIBIN CO LTD A	43,701	1,200,956	1,316,271
WUS PRINTED CIRCUIT KUNSHA A	22,900	45,512	50,417
WUXI APTEC CO LTD A	384,837	5,027,839	5,969,273
WUXI APTEC CO LTD H	623,834	5,231,839	8,307,770
WUXI BIOLOGICS CAYMAN INC	7,187,811	49,705,011	65,768,844
WUXI SHANGJI AUTOMATION CO A	3,563	76,608	82,902
WYNN MACAU LTD	2,682,000	5,898,493	1,821,735
WYSIWYG STUDIOS CO LTD	42,155	1,475,062	642,844
XCMG CONSTRUCTION MACHIN A	64,341	54,625	51,728
XD INC	407,600	2,156,978	1,062,250
XERO LTD	235,938	13,463,894	12,486,205
XI AN TRIANGLE DEFENSE CO A	65,800	452,919	472,580
XIABUXIABU CATERING MANAGEME	940,000	1,975,123	513,907
XIAMEN C + D INC A	38,200	67,483	74,472
XIAMEN FARATRONIC CO LTD A	2,900	89,356	88,745
XIAMEN ITG GROUP CORP LTD A	4,260,506	5,106,637	4,766,235
XIAMEN TUNGSTEN CO LTD A	15,805	54,301	50,969
XIAOMI CORP CLASS B	62,567,000	156,043,139	108,757,400
XINHUA WINSHARE PUBLISHING H	901,000	665,536	640,705
XINJIANG GOLDWIND SCI+TEC H	1,205,744	1,470,939	2,255,695
XINJIANG GOLDWIND SCI+TECH A	57,099	127,491	126,050
XINJIANG TIANSHAN CEMENT A	33,800	72,149	62,012
XINJIANG ZHONGTAI CHEMICAL A	31,200	59,454	36,113
XINTE ENERGY CO LTD H	721,600	1,593,741	2,165,641
XINTEC INC	309,000	722,792	1,335,413
XINYANGFENG AGRICULTURAL A	12,158	31,715	30,630
XINYI ENERGY HOLDINGS LTD	2,972,000	1,298,229	1,522,558
XINYI GLASS HOLDINGS LTD	9,703,000	23,491,346	23,271,521
XINYI SOLAR HOLDINGS LTD	7,976,000	11,293,777	12,319,324
XP INC CLASS A	589,060	22,875,614	10,579,518
XPEC ENTERTAINMENT INC	37,368	0	0
XPENG INC ADR	975,106	40,411,885	30,949,864
XTEP INTERNATIONAL HOLDINGS	2,184,172	1,220,903	3,952,522
YADEA GROUP HOLDINGS LTD	1,856,000	4,684,619	3,633,024
YAGEO CORPORATION	858,432	10,355,679	8,892,228
YAKULT HONSHA CO LTD	948,900	52,754,061	54,689,831
YAMADA HOLDINGS CO LTD	2,288,020	11,130,178	8,218,717
YAMAGUCHI FINANCIAL GROUP IN	413,000	3,633,655	2,261,764
YAMAHA CORP	294,431	9,328,365	12,136,569
YAMAHA MOTOR CO LTD	567,965	10,451,816	10,393,147
YAMAMA CEMENT CO	182,651	1,617,192	1,224,294

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Security Name	Shares	Book Value	Market Value
YAMANA GOLD INC	1,778,500	4,273,695	8,258,626
YAMATO HOLDINGS CO LTD	1,215,671	19,988,695	19,417,806
YAMATO KOGYO CO LTD	66,000	1,984,420	2,181,296
YAMAZAKI BAKING CO LTD	490,700	6,365,521	5,984,983
YAMAZEN CORP	115,400	835,486	842,640
YANBU CEMENT CO	139,614	1,218,103	1,263,265
YANBU NATIONAL PETROCHEMICAL	1,798,706	26,406,425	24,209,017
YANDEX NV A	608,396	0	61
YANG MING MARINE TRANSPORT	3,836,000	16,369,645	10,617,748
YANGO GROUP CO LTD A	63,470	30,341	20,733
YANGTZE OPTICAL FIBRE AND H	111,500	154,681	191,258
YANGZHOU YANGJIE ELECTRONI A	7,100	87,562	75,456
YANGZIJANG FINANCIAL HOLDIN	4,343,000	2,345,940	1,279,464
YANGZIJANG SHIPBUILDING	4,503,500	3,806,783	3,009,452
YANKUANG ENERGY GROUP CO A	286,107	1,673,258	1,684,840
YANKUANG ENERGY GROUP CO H	3,805,569	3,945,511	11,930,368
YANLORD LAND GROUP LTD	1,355,500	1,281,890	1,032,428
YANTAI CHANGYU PIONEER B	432,549	1,001,880	693,450
YANTAI EDDIE PRECISION MAC A	438	1,946	1,339
YANTAI JEREH OILFIELD A	6,934	47,747	41,681
YAOKO CO LTD	42,200	2,304,457	1,891,708
YARA INTERNATIONAL ASA	388,090	15,609,428	16,168,207
YASKAWA ELECTRIC CORP	480,500	11,680,390	15,456,074
YDUQS PARTICIPACOES SA	71,585	347,092	178,913
YEAHKA LTD	318,400	2,093,546	900,793
YEALINK NETWORK TECHNOLOGY A	10,379	121,525	117,890
YES BANK LTD	79,314,883	23,192,794	12,704,844
YFY INC	2,508,000	1,050,972	2,146,690
YICHANG HEC CHANGJIANG PHA H	520,000	1,187,002	480,441
YIDU TECH INC	788,400	3,038,606	940,419
YIEH PHUI ENTERPRISE CO LTD	2,386,000	1,140,379	1,332,087
YIFAN PHARMACEUTICAL CO LT A	52	131	108
YIFENG PHARMACY CHAIN CO L A	10,820	79,251	85,263
YIHAI INTERNATIONAL HOLDING	951,000	5,991,980	3,429,778
YIHAI KERRY ARAWANA HOLDIN A	18,000	155,938	145,037
YINSON HOLDINGS BHD	2,500,520	1,421,079	1,134,666
YINTAI GOLD CO LTD A	27,645	36,938	40,163
YODOGAWA STEEL WORKS LTD	51,400	1,168,781	852,032
YOKOGAWA BRIDGE HOLDINGS COR	86,300	1,233,128	1,240,616
YOKOGAWA ELECTRIC CORP	453,471	6,172,369	7,480,244
YOKOHAMA RUBBER CO LTD	208,100	3,362,603	2,813,880
YOKOWO CO LTD	42,100	1,171,350	645,189
YONGXING SPECIAL MATERIALS A	5,400	101,746	122,600
YONYOU NETWORK TECHNOLOGY A	38,273	168,188	123,938

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Security Name	Shares	Book Value	Market Value
YOSHINOYA HOLDINGS CO LTD	124,700	1,997,517	2,289,219
YUODAO INC ADR	63,981	1,717,206	314,787
YOUNGONE CORP	72,682	1,712,969	2,149,560
YOUNGOR GROUP CO A	59,100	60,466	58,446
YOUNGY CO LTD A	4,400	89,433	100,874
YTL CORP BHD	9,640,567	2,455,096	1,279,576
YTO EXPRESS GROUP CO LTD A	36,865	98,414	112,120
YUAN LONGPING HIGH TECH AG A	17,476	52,332	43,428
YUANTA FINANCIAL HOLDING CO	75,275,317	40,537,177	49,873,837
YUE YUEN INDUSTRIAL HLDG	1,330,544	3,970,036	1,732,923
YUEXIU PROPERTY CO LTD	3,042,764	3,127,173	3,900,905
YUEXIU TRANSPORT INFRASTRUCT	1,234,000	895,469	712,381
YUHAN CORP	445,903	15,874,031	19,231,799
YULON FINANCE CORP	347,294	896,971	2,505,408
YULON MOTOR COMPANY	986,365	1,160,635	1,565,790
YUM CHINA HOLDINGS INC	1,344,313	59,532,724	65,199,181
YUNDA HOLDING CO LTD A	13,200	39,057	33,590
YUNGJIN PHARMACEUTICAL CO	163,613	1,370,773	456,791
YUNNAN ALUMINIUM CO LTD A	33,156	69,456	48,862
YUNNAN BAIYAO GROUP CO LTD A	16,880	160,934	152,051
YUNNAN BOTANEE BIO TECHNOL A	2,300	61,935	74,628
YUNNAN COPPER CO LTD A	100	158	170
YUNNAN ENERGY NEW MATERIAL A	9,239	286,533	345,143
YUNNAN TIN CO LTD A	23,479	74,467	58,731
YUZHOU GROUP HOLDINGS CO LTD	4,175,214	1,451,197	247,418
Z HOLDINGS CORP	5,453,201	19,213,783	15,911,441
ZAI LAB LTD ADR	110,797	9,718,297	3,842,440
ZALANDO SE	408,234	24,808,084	10,652,633
ZEE ENTERTAINMENT ENTERPRISE	1,562,233	6,721,486	4,235,324
ZENKOKU HOSHO CO LTD	92,400	3,243,638	2,890,582
ZENSAR TECHNOLOGIES LTD	218,377	1,623,107	752,419
ZENSHO HOLDINGS CO LTD	270,700	5,671,713	6,495,764
ZEON CORP	261,701	2,346,341	2,531,192
ZERIA PHARMACEUTICAL CO LTD	70,600	1,236,840	1,114,696
ZHANGZHOU PIENZEHUANG PHA A	86,047	3,333,926	4,578,555
ZHAOJIN MINING INDUSTRY H	1,902,500	2,071,419	1,663,213
ZHEFU HOLDING GROUP CO LTD A	81,125	72,492	57,962
ZHEJIANG CENTURY HUATONG A	64,561	67,277	46,416
ZHEJIANG CHINA COMMODITIES A	64,400	49,830	53,505
ZHEJIANG CHINT ELECTRICS A	19,062	126,179	101,733
ZHEJIANG DAHUA TECHNOLOGY A	24,276	69,002	59,457
ZHEJIANG DINGLI MACHINERY A	4,016	36,007	30,371
ZHEJIANG EXPRESSWAY CO H	2,693,304	2,446,481	2,484,981
ZHEJIANG HANGKE TECHNOLOGY A	4,500	44,010	47,026

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Security Name	Shares	Book Value	Market Value
ZHEJIANG HUAHAI PHARMACEUT A	15,120	52,556	51,195
ZHEJIANG HUAYOU COBALT CO A	243,704	2,826,147	3,475,877
ZHEJIANG JIAHUA ENERGY CHE A	1,819,547	2,996,298	2,947,448
ZHEJIANG JINGSHENG MECHANI A	19,100	179,124	192,561
ZHEJIANG JIUZHOU PHARMACEU A	9,600	74,252	74,031
ZHEJIANG JUHUA CO A	39,967	90,127	78,394
ZHEJIANG MEDICINE CO LTD A	65,700	130,566	133,768
ZHEJIANG NHU CO LTD A	32,839	125,299	111,730
ZHEJIANG ORIENT GENE BIOTE A	18,920	580,402	322,144
ZHEJIANG SANHUA INTELLIGEN A	904	2,613	3,705
ZHEJIANG SUPOR CO LTD A	4,275	32,571	35,926
ZHEJIANG WEIXING NEW BUILD A	14,306	41,603	51,299
ZHEJIANG WOLWO BIO PHARMAC A	3,400	24,172	26,387
ZHEJIANG XINAN CHEMICAL A	155,788	725,315	503,089
ZHEJIANG YONGTAI TECH A	15,900	115,651	78,098
ZHEN DING TECHNOLOGY HOLDING	1,932,000	6,148,827	6,692,653
ZHENRO PROPERTIES GROUP LTD	3,488,000	2,002,795	257,812
ZHIHU INC ADR	223,516	1,165,402	400,094
ZHONGAN ONLINE P+C INSURAN H	1,365,500	4,458,005	4,446,126
ZHONGJI INNOLIGHT CO LTD A	7,794	42,818	36,097
ZHONGLIANG HOLDINGS GROUP CO	1,020,000	766,016	171,583
ZHONGSHENG GROUP HOLDINGS	3,057,438	16,602,254	21,566,238
ZHONGTAI SECURITIES CO LTD A	7,200	10,297	8,216
ZHONGYU ENERGY HOLDINGS LTD	1,324,000	1,280,086	1,159,161
ZHOU HEI YA INTERNATIONAL HO	1,735,000	1,274,977	1,193,967
ZHUGUANG HOLDINGS GROUP CO	4,568,000	789,184	651,993
ZHUZHOU CRRC TIMES ELECTRI A	5,200	55,819	50,408
ZHUZHOU CRRC TIMES ELECTRIC	995,146	4,369,335	4,907,913
ZHUZHOU HONGDA ELECTRONICS A	3,700	41,639	33,759
ZHUZHOU KIBING GROUP CO LT A	21,000	45,926	39,938
ZIBO QIXIANG TENGDA CHEMIC A	374,720	725,051	453,295
ZIJIN MINING GROUP CO LTD A	199,000	311,362	276,941
ZIJIN MINING GROUP CO LTD H	10,736,600	13,334,895	13,148,896
ZINUS INC	15,935	994,078	598,913
ZIP CO LTD	1,050,430	3,268,519	317,824
ZOJIRUSHI CORP	78,700	1,137,185	800,005
ZOMATO LTD	2,466,686	2,631,576	1,681,991
ZOOMLION HEAVY INDUSTRY H	2,817,144	2,286,554	1,504,258
ZOOMLION HEAVY INDUSTRY S A	73,622	80,126	67,646
ZOZO INC	206,900	4,106,867	3,723,606
ZTE CORP A	72,645	308,146	276,637
ZTE CORP H	4,679,388	10,067,228	10,900,950
ZTO EXPRESS CAYMAN INC	249,515	5,518,413	6,461,294
ZTO EXPRESS CAYMAN INC ADR	1,482,499	53,302,881	40,694,598

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Security Name	Shares	Book Value	Market Value
ZUOAN FASHION LTD SPON ADR	47,700	0	0
ZUR ROSE GROUP AG	14,863	3,690,091	1,112,377
ZURICH INSURANCE GROUP AG	275,955	78,367,997	119,680,907
ZYDUS LIFESCIENCES LTD	469,328	1,923,063	2,121,626
ZYDUS WELLNESS LTD	39,711	1,026,383	823,083
Total		73,929,474,955	76,182,427,460

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Domestic REITS

Security Name	Shares	Book Value	Market Value
AGNC INVESTMENT CORP	1,064,504	21,452,600	11,784,059
AGREE REALTY CORP	151,925	9,524,624	10,958,350
ALEXANDRIA REAL ESTATE EQUIT	826,817	115,858,721	119,913,270
AMERICAN CAMPUS COMMUNITIES	237,656	10,411,089	15,321,682
AMERICAN HOMES 4 RENT A	520,836	12,578,903	18,458,428
AMERICAN TOWER CORP	1,722,135	292,011,670	440,160,485
AMERICOLD REALTY TRUST INC	621,264	20,895,809	18,662,771
ANNALY CAPITAL MANAGEMENT IN	3,016,037	32,892,988	17,824,779
APARTMENT INCOME REIT CO	319,910	11,910,564	13,308,256
AVALONBAY COMMUNITIES INC	282,629	46,849,022	54,900,683
BLACKSTONE MORTGAGE TRU CL A	280,108	8,833,927	7,750,588
BOSTON PROPERTIES INC	323,479	35,028,327	28,783,161
BRIXMOR PROPERTY GROUP INC	565,632	11,349,666	11,431,423
BROADSTONE NET LEASE INC	148,416	3,743,126	3,044,012
CAMDEN PROPERTY TRUST	193,750	17,148,366	26,055,500
COUSINS PROPERTIES INC	296,398	10,689,754	8,663,714
CROWN CASTLE INTL CORP	2,772,345	333,665,841	466,807,451
CUBESMART	418,179	12,374,284	17,864,607
DIGITAL REALTY TRUST INC	788,569	88,839,209	102,379,913
DOUGLAS EMMETT INC	315,774	10,681,314	7,067,022
DUKE REALTY CORP	2,779,361	84,257,946	152,725,887
EAGLE HOSPITALITY TRUST	1,719,500	0	2
EASTGROUP PROPERTIES INC	87,323	8,049,882	13,476,559
EQUINIX INC	464,956	223,505,480	305,485,391
EQUITY COMMONWEALTH	479,064	13,339,741	13,188,632
EQUITY LIFESTYLE PROPERTIES	351,077	17,717,634	24,740,396
EQUITY RESIDENTIAL	728,982	46,645,098	52,647,080
ESC WAR IND	72,030	0	0
ESSEX PROPERTY TRUST INC	133,247	31,031,433	34,845,423
EXTRA SPACE STORAGE INC	382,721	33,314,837	65,108,497
FEDERAL REALTY INVS TRUST	160,545	17,777,869	15,370,578
FIRST INDUSTRIAL REALTY TR	269,110	9,100,627	12,777,343
GAMING AND LEISURE PROPERTIE	436,417	15,415,326	20,014,084
HANNON ARMSTRONG SUSTAINABLE	137,112	4,387,435	5,191,060
HEALTHCARE REALTY TRUST INC	636,707	18,110,537	17,318,430
HEALTHCARE TRUST OF AME CL A	746,083	21,014,567	20,823,177
HEALTHPEAK PROPERTIES INC	1,016,893	35,534,308	26,347,698
HIGHWOODS PROPERTIES INC	208,059	8,715,427	7,113,537
HOST HOTELS + RESORTS INC	1,338,152	20,528,348	20,982,223
HUDSON PACIFIC PROPERTIES IN	285,322	8,767,015	4,234,178
INDEPENDENCE REALTY TRUST IN	209,908	5,102,897	4,351,393
INNOVATIVE INDUSTRIAL PROPER	52,947	6,275,016	5,817,287
INVITATION HOMES INC	1,130,036	31,580,619	40,206,681

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Domestic REITS

Security Name	Shares	Book Value	Market Value
IRON MOUNTAIN INC	585,761	17,220,522	28,520,703
JBG SMITH PROPERTIES	233,344	7,856,286	5,516,252
KILROY REALTY CORP	246,807	16,100,912	12,915,410
KIMCO REALTY CORP	1,121,157	23,717,679	22,165,274
KITE REALTY GROUP TRUST	222,785	4,968,637	3,851,953
LAMAR ADVERTISING CO A	183,334	11,598,277	16,127,892
LIFE STORAGE INC	167,031	10,616,652	18,650,681
LXP INDUSTRIAL TRUST	89,733	1,329,441	963,732
MEDICAL PROPERTIES TRUST INC	1,357,308	23,249,312	20,726,093
MID AMERICA APARTMENT COMM	232,180	22,004,523	40,554,881
NATIONAL RETAIL PROPERTIES	344,193	15,173,799	14,800,299
NATIONAL STORAGE AFFILIATES	128,785	7,481,501	6,448,265
NEW RESIDENTIAL INVESTMENT	930,083	12,645,883	8,668,374
OMEGA HEALTHCARE INVESTORS	463,563	15,587,289	13,067,841
PARK HOTELS + RESORTS INC	469,142	11,291,554	6,366,257
PHYSICIANS REALTY TRUST	789,902	13,678,534	13,783,790
POTLATCHDELTIC CORP	158,396	6,813,458	6,999,519
PROLOGIS INC	1,504,021	104,692,939	176,948,071
PUBLIC STORAGE	1,181,589	246,810,759	369,447,433
RAYONIER INC	292,224	8,654,358	10,923,333
REALTY INCOME CORP	1,067,067	68,317,988	72,837,993
REGENCY CENTERS CORP	348,597	21,314,845	20,675,288
REXFORD INDUSTRIAL REALTY IN	299,247	13,534,772	17,233,635
RYMAN HOSPITALITY PROPERTIES	111,292	6,005,371	8,461,531
SABRA HEALTH CARE REIT INC	475,201	9,347,236	6,638,558
SBA COMMUNICATIONS CORP	581,595	162,552,074	186,139,480
SIMON PROPERTY GROUP INC	637,112	76,574,927	60,474,671
SL GREEN REALTY CORP	150,181	11,012,742	6,930,853
SPIRIT REALTY CAPITAL INC	232,571	11,053,474	8,786,532
STAG INDUSTRIAL INC	349,768	10,213,241	10,800,836
STARWOOD PROPERTY TRUST INC	497,353	11,521,748	10,389,704
STORE CAPITAL CORP	429,144	13,179,518	11,192,076
SUN COMMUNITIES INC	234,210	28,325,583	37,323,706
TERRENO REALTY CORP	161,224	7,905,589	8,985,014
UDR INC	581,747	21,701,772	26,783,632
VENTAS INC	785,147	44,160,460	40,380,110
VICI PROPERTIES INC	1,927,819	48,725,830	57,429,728
VORNADO REALTY TRUST	341,342	19,628,846	9,758,968
WELLTOWER INC	916,691	66,037,740	75,489,504
WEYERHAEUSER CO	1,497,154	40,498,818	49,585,740
WP CAREY INC	369,389	28,487,259	30,607,573
Total		3,068,503,994	3,818,256,875

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International REITS

Security Name	Shares	Book Value	Market Value
ABACUS PROPERTY GROUP	875,975	2,004,203	1,548,076
ACTIVIA PROPERTIES INC	2,512	9,164,148	7,479,327
ADVANCE LOGISTICS INVESTMENT	1,105	1,429,258	1,223,304
ADVANCE RESIDENCE INVESTMENT	5,520	15,205,072	14,667,992
AEDIFICA	72,844	6,977,728	6,968,160
AEON REIT INVESTMENT CORP	4,888	6,222,869	5,508,467
AIMS APAC REIT	1,083,900	1,114,010	1,051,423
ALLIED PROPERTIES REAL ESTAT	240,700	7,733,121	6,193,134
AREIT INC	1,167,900	1,032,938	741,288
ARENA REIT	607,972	1,058,798	1,785,167
ARGOSY PROPERTY LTD	1,581,741	1,367,810	1,214,558
ASCENDAS REAL ESTATE INV TRT	24,318,010	48,519,910	49,799,762
ASCOTT RESIDENCE TRUST	3,704,600	1,972,122	3,034,594
ASSURA PLC	5,426,481	4,563,614	4,309,984
AXIS REAL ESTATE INVESTMENT	2,346,600	1,056,343	1,022,228
BIG YELLOW GROUP PLC	319,158	3,014,864	5,085,331
BRITISH LAND CO PLC	1,682,879	14,604,097	9,137,706
BROOKFIELD INDIA REAL ESTATE	282,646	1,142,567	1,173,246
BWP TRUST	925,298	2,203,944	2,475,134
CAN APARTMENT PROP REAL ESTA	322,000	9,317,496	11,188,062
CAPITAL + COUNTIES PROPERTIE	1,380,016	3,915,183	2,351,373
CAPITALAND CHINA TRUST	2,199,250	2,152,346	1,817,301
CAPITALAND INTEGRATED COMMER	8,690,718	22,081,143	13,550,951
CDL HOSPITALITY TRUSTS	1,675,542	1,719,935	1,529,021
CENTURIA CAPITAL GROUP	1,304,784	2,031,913	1,623,995
CENTURIA INDUSTRIAL REIT	998,783	2,258,785	1,929,945
CENTURIA OFFICE REIT	886,298	1,553,211	1,036,087
CHAMPION REIT	4,313,000	2,660,895	1,918,245
CHARTER HALL GROUP	870,087	6,884,026	6,479,756
CHARTER HALL LONG WALE REIT	1,236,027	4,414,349	3,629,304
CHARTER HALL RETAIL REIT	908,869	2,458,223	2,356,189
CHARTER HALL SOCIAL INFRASTR	608,788	1,168,678	1,414,980
COFINIMMO	58,934	8,080,974	6,383,060
COMFORIA RESIDENTIAL REIT IN	2,793	7,366,452	6,887,159
COVIVIO	92,943	8,909,213	5,145,006
CPN RETAIL GROWTH LEASEH FOR	3,352,400	2,842,255	1,801,601
CRE LOGISTICS REIT INC	983	1,907,467	1,364,645
CROMWELL PROPERTY GROUP	2,754,851	2,235,741	1,430,252
CROMWELL REIT EUR	614,100	1,583,057	1,251,921
DAIWA HOUSE REIT INVESTMENT	15,306	37,024,246	34,644,253
DAIWA OFFICE INVESTMENT CORP	1,346	7,355,197	6,895,705
DAIWA SECURITIES LIVING INVE	8,365	7,667,392	7,327,187
DERWENT LONDON PLC	191,490	9,048,944	6,074,337

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Security Name	Shares	Book Value	Market Value
DEXUS/AU	2,068,141	14,923,121	12,628,757
EMBASSY OFFICE PARKS REIT	1,027,669	5,077,197	4,869,594
EQUITES PROPERTY FUND LTD	1,333,771	1,805,065	1,438,592
ESR LOGOS REIT	9,555,463	3,236,311	2,780,745
FORTRESS REIT LTD A	2,461,570	3,269,996	1,606,237
FORTUNE REIT	2,561,000	2,395,508	2,121,397
FRASERS CENTREPOINT TRUST	2,757,142	4,429,750	4,536,793
FRASERS LOGISTICS + COMMERCIAL	5,417,900	5,718,303	5,177,701
FRONTIER REAL ESTATE INVESTMENT	2,250	8,824,220	8,661,809
FUKUOKA REIT CORP	1,398	2,064,936	1,732,901
GECINA SA	97,022	14,415,834	9,027,416
GLOBAL ONE REIT	1,846	1,971,254	1,441,689
GLP J REIT	15,587	21,648,863	19,011,195
GOODMAN GROUP	3,438,457	23,896,430	42,181,881
GOODMAN PROPERTY TRUST	2,039,556	2,091,866	2,536,189
GPT GROUP	3,697,714	12,368,436	10,730,335
GRANITE REAL ESTATE INVESTMENT	115,900	5,134,493	7,093,535
GREAT PORTLAND ESTATES PLC	473,955	3,743,097	3,298,157
GROWTHPOINT PROPERTIES AUSTRALIA	548,033	1,423,763	1,285,075
GROWTHPOINT PROPERTIES LTD	6,437,693	9,851,666	4,853,075
HAMMERSON PLC	8,130,454	3,726,089	1,873,103
HANKYU REIT INC	1,243	1,582,762	1,366,929
HEIWA REAL ESTATE REIT INC	1,765	2,341,175	1,898,101
HOME CONSORTIUM LTD	274,830	1,535,987	852,331
HOMECO DAILY NEEDS REIT	3,026,365	2,579,545	2,663,783
HOSHINO RESORTS REIT INC	1,079	5,479,041	5,210,143
HULIC REIT INC	5,312	6,950,351	6,248,262
HYPROP INVESTMENTS LTD	655,201	901,994	1,327,399
ICADE	60,117	5,633,885	2,925,007
ICHIGO OFFICE REIT INVESTMENT	2,178	1,726,510	1,353,084
INDUSTRIAL + INFRASTRUCTURE	8,011	11,992,530	10,584,627
INGENIA COMMUNITIES GROUP	699,403	2,182,947	1,914,159
INMOBILIARIA COLONIAL SOCIMI	617,864	6,877,285	3,943,499
INTU PROPERTIES PLC	2,100,904	0	3
INVINCIBLE INVESTMENT CORP	9,045	3,131,961	2,656,476
IRONGATE GROUP	900,000	1,031,325	1,175,882
JADWA REIT SAUDI FUND	283,432	1,047,785	883,813
JAPAN EXCELLENT INC	2,279	2,856,518	2,054,967
JAPAN HOTEL REIT INVESTMENT	19,856	10,292,795	9,909,365
JAPAN LOGISTICS FUND INC	2,529	6,791,964	5,835,939
JAPAN METROPOLITAN FUND INVESTMENT	25,387	22,175,254	19,751,985
JAPAN PRIME REALTY INVESTMENT	3,885	12,355,293	11,395,771
JAPAN REAL ESTATE INVESTMENT	9,417	52,331,277	43,253,528

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Security Name	Shares	Book Value	Market Value
KENEDIX OFFICE INVESTMENT CO	1,951	10,636,179	9,779,773
KENEDIX RESIDENTIAL NEXT INV	4,578	7,634,731	7,332,618
KENEDIX RETAIL REIT CORP	1,098	2,615,380	2,225,823
KEPPEL DC REIT	5,150,600	9,185,440	7,290,854
KEPPEL PACIFIC OAK US REIT	1,586,700	1,076,345	1,110,690
KEPPEL REIT	7,321,100	6,362,384	5,733,994
KINEA RENDIMENTOS IMOBILIARIOS	76,130	1,390,387	1,484,327
KIWI PROPERTY GROUP LTD	3,456,378	3,215,698	2,095,279
KLEPIERRE	346,764	13,683,364	6,655,948
LAND SECURITIES GROUP PLC	1,368,843	18,458,663	11,038,279
LASALLE LOGIPOINT REIT	7,600	10,642,374	9,314,343
LENDLEASE GLOBAL COMMERCIAL	2,847,161	1,575,669	1,626,423
LINK REIT	15,156,253	142,033,991	123,614,932
LONDONMETRIC PROPERTY PLC	1,786,734	4,356,895	4,956,050
LOTTE REIT CO LTD	233,744	1,084,715	966,732
MACQUARIE MEXICO REAL ESTATE	1,386,500	1,880,034	1,726,962
MANULIFE US REAL ESTATE INV	2,988,176	2,430,946	1,703,260
MAPLETREE COMMERCIAL TRUST	4,258,144	6,363,903	5,599,198
MAPLETREE INDUSTRIAL TRUST	6,997,620	12,314,274	13,073,085
MAPLETREE LOGISTICS TRUST	6,016,850	6,972,947	7,263,281
MERLIN PROPERTIES SOCIMI SA	628,915	7,786,025	6,052,279
MINDSPACE BUSINESS PARKS REI	235,896	1,037,129	1,046,638
MIRAI CORP	3,187	1,569,520	1,170,596
MIRVAC GROUP	7,325,688	13,168,678	9,949,082
MINITSUBISHI ESTATE LOGISTICS	2,274	8,002,220	7,699,680
MITSUI FUDOSAN LOGISTICS PAR	2,088	9,048,422	7,884,465
MORI HILLS REIT INVESTMENT C	6,417	7,789,966	7,193,766
MORI TRUST SOGO REIT INC	1,914	2,540,721	2,000,574
NATIONAL STORAGE REIT	2,172,962	2,882,334	3,197,668
NIPPON ACCOMMODATIONS FUND	2,035	10,568,690	10,215,818
NIPPON BUILDING FUND INC	7,578	44,353,106	37,707,320
NIPPON PROLOGIS REIT INC	15,839	40,605,100	38,940,238
NIPPON REIT INVESTMENT CORP	815	2,976,237	2,183,652
NOMURA REAL ESTATE MASTER FU	16,613	22,059,436	20,715,043
NTT UD REIT INVESTMENT CORP	6,102	7,165,764	6,647,499
ONE REIT INC	457	1,214,940	903,538
OPERADORA DE SITES MEX A 1	2,491,310	1,722,486	2,878,328
ORIX JREIT INC	11,959	17,633,266	16,214,698
OUJ COMMERCIAL REAL ESTATE I	4,352,033	1,696,694	1,203,947
PARKWAYLIFE REAL ESTATE	712,000	1,366,414	2,491,514
PLA ADMINISTRADORA INDUSTRIA	1,521,600	2,509,431	2,027,216
PRECINCT PROPERTIES NEW ZEAL	2,510,897	2,351,282	2,138,776
PRIMARY HEALTH PROPERTIES	2,476,981	4,243,993	4,100,135

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Security Name	Shares	Book Value	Market Value
PRIME US REIT	1,191,600	985,163	804,330
PROLOGIS PROPERTY MEXICO SA	475,400	1,136,706	1,242,709
REDEFINE PROPERTIES LTD	12,850,757	6,926,937	2,878,821
REIT 1 LTD	331,495	1,268,590	1,730,288
RESILIENT REIT LTD	659,144	3,073,765	2,149,335
RIOCAN REAL ESTATE INVST TR	595,700	6,831,332	9,245,253
RURAL FUNDS GROUP	700,496	1,152,060	1,209,057
SAFESTORE HOLDINGS PLC	389,864	2,628,361	5,023,520
SCENTRE GROUP	9,722,462	26,710,530	17,315,838
SEGRO PLC	2,257,538	19,096,632	26,780,604
SEKISUI HOUSE REIT INC	17,659	11,687,159	10,450,728
SELLA CAPITAL REAL ESTATE LT	377,476	1,289,298	1,023,949
SHAFTESBURY PLC	518,591	4,322,952	3,287,571
SHOPPING CENTRES AUSTRALASIA	2,217,089	3,809,754	4,192,599
SOSILA LOGISTICS REIT INC	1,270	1,638,019	1,353,620
SPH REIT	2,574,500	1,791,657	1,729,653
STAR ASIA INVESTMENT CORPORA	3,117	1,527,737	1,408,736
STARHILL GLOBAL REIT	2,699,600	1,473,670	1,125,076
STOCKLAND	4,423,514	14,164,459	10,981,005
STRIDE PROPERTY GROUP	861,171	1,488,287	888,819
SUNLIGHT REAL ESTATE INVEST	2,149,000	937,669	999,605
SUNTEC REIT	4,105,600	5,454,217	4,779,099
SUNWAY REAL ESTATE INVESTMEN	3,688,000	1,518,629	1,246,766
TOKYU REIT INC	1,690	2,658,805	2,473,019
TRITAX BIG BOX REIT PLC	3,531,019	6,966,627	7,783,167
TRUST FIBRA UNO	5,644,600	8,802,320	5,603,823
UNIBAIL RODAMCO WESTFIELD	191,612	32,854,502	9,745,604
UNITE GROUP PLC/THE	594,837	5,548,717	7,686,334
UNITED URBAN INVESTMENT CORP	10,400	12,096,189	10,893,379
VICINITY CENTRES	7,141,991	12,841,653	9,012,035
VITAL HEALTHCARE PROPERTY TR	865,983	1,409,508	1,451,056
VUKILE PROPERTY FUND LTD	1,732,575	1,409,951	1,343,122
WAREHOUSES DE PAUW SCA	271,550	8,895,146	8,516,758
WAYPOINT REIT	1,384,633	2,733,349	2,208,972
YUEXIU REAL ESTATE INVESTMEN	3,386,180	1,952,705	1,320,476
Total		1,298,128,147	1,139,579,492

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Derivatives

Security Name	Par Value	Book Value	Market Value
BCP5N8NC1 TRS USD P V 03MLIBOR	(14,192,434)	(14,192,434)	(14,192,434)
BCP5N8NC1 TRS USD R E	538,737	14,192,434	14,946,155
BCP5T7E03 TRS USD P V 03MLIBOR	(16,140,871)	(16,140,871)	(16,140,871)
BCP5T7E03 TRS USD R E	642,300	16,140,871	17,819,298
BCP5UFOJ7 TRS USD P V 03MLIBOR	(59,405,695)	(59,405,695)	(59,405,695)
BCP5UFOJ7 TRS USD R E	2,453,554	59,405,695	68,068,831
BCP5UG6A8 TRS USD P V 12MFEDL	(118,639,290)	(118,639,290)	(118,639,290)
BCP5UG6A8 TRS USD R E	4,900,000	118,639,290	135,940,465
BCP5VVX30 TRS USD P V 12MFEDL	(100,910,046)	(100,910,046)	(100,910,046)
BCP5VVX30 TRS USD R E	3,799,984	100,910,046	105,422,774
BCP5Y6US0 TRS USD P V 12MFEDL	(806,797)	(806,797)	(806,797)
BCP5Y6US0 TRS USD R E	1,929,674	806,797	789,661
BCP5Y8P29 TRS USD P V 12MFEDL	(1,541,108)	(1,541,108)	(1,541,108)
BCP5Y8P29 TRS USD R E	500,376	1,541,108	1,450,573
BCP5Y8PK9 TRS USD P V 12MFEDL	(794,997)	(794,997)	(794,997)
BCP5Y8PK9 TRS USD R E	411,255	794,997	713,284
BCP5Y8PQ6 TRS USD P V 12MFEDL	(828,457)	(828,457)	(828,457)
BCP5Y8PQ6 TRS USD R E	332,300	828,457	708,515
BCP5Y8Q28 TRS USD P V 12MFEDL	(7,349,624)	(7,349,624)	(7,349,624)
BCP5Y8Q28 TRS USD R E	820,646	7,349,624	7,385,021
BCP5YAB11 TRS USD P V 12MFEDL	(55,398,568)	(55,398,568)	(55,398,568)
BCP5YAB11 TRS USD R E	2,322,908	55,398,568	64,444,325
BCP5Z7A26 TRS USD P V 12MFEDL	(95,634,085)	(95,634,085)	(95,634,085)
BCP5Z7A26 TRS USD R E	3,823,788	95,634,085	106,083,167
BCP5ZVHC4 TRS USD P V 12MFEDL	(167,240)	(167,240)	(167,240)
BCP5ZVHC4 TRS USD R E	400,000	187,000	163,688
BCP5ZVHT7 TRS USD P V 12MFEDL	(1,565,701)	(1,565,701)	(1,565,701)
BCP5ZVHT7 TRS USD R E	493,305	1,565,701	1,572,516
BCP5ZVJW8 TRS USD P V 12MFEDL	(2,527,904)	(2,527,904)	(2,527,904)
BCP5ZVJW8 TRS USD R E	448,202	2,527,904	2,483,797
BCP5ZVQ00 TRS USD P V 12MFEDL	(497,252)	(497,252)	(497,252)
BCP5ZVQ00 TRS USD R E	1,127,300	503,787	437,602
BCP60KJE8 TRS USD P V 12MFEDL	(101,770,427)	(101,770,427)	(101,770,427)
BCP60KJE8 TRS USD R E	3,799,984	101,770,427	105,422,774
BCP60KP84 TRS USD P V 12MFEDL	(154,563,320)	(154,563,320)	(154,563,320)
BCP60KP84 TRS USD R E	25,305	154,563,320	158,931,469
BCP60KRX7 TRS USD P V 12MFEDL	(334,541,942)	(334,541,942)	(334,541,942)
BCP60KRX7 TRS USD R E	43,130	334,541,942	344,756,636
BCP60KSC2 TRS USD P V 12MFEDL	(41,166,860)	(41,166,860)	(41,166,860)
BCP60KSC2 TRS USD R E	4,667	41,166,860	41,534,140
BCP60M103 TRS USD P V 12MFEDL	(68,586,793)	(68,586,793)	(68,586,793)
BCP60M103 TRS USD R E	135,140	68,586,793	68,545,035

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Security Name	Par Value	Book Value	Market Value
BCP6102K5 TRS USD P V 12MFEDL	(1,021,000)	(1,021,000)	(1,021,000)
BCP6102K5 TRS USD R E	400,000	1,021,000	946,944
BCP6102R0 TRS USD P V 12MFEDL	(303,475)	(303,475)	(303,475)
BCP6102R0 TRS USD R E	250,000	303,475	292,096
BCP6102Z2 TRS USD P V 12MFEDL	(1,177,759)	(1,177,759)	(1,177,759)
BCP6102Z2 TRS USD R E	228,900	1,177,759	1,142,432
BCP610357 TRS USD P V 12MFEDL	(3,922,652)	(3,922,652)	(3,922,652)
BCP610357 TRS USD R E	683,639	3,922,652	3,766,292
BCP61TB48 TRS USD P V 12MFEDL	(6,538,473)	(6,538,473)	(6,538,473)
BCP61TB48 TRS USD R E	244,053	6,538,473	6,770,751
BCP62D5U1 TRS USD P V 12MFEDL	(1,124,475)	(1,124,475)	(1,124,475)
BCP62D5U1 TRS USD R E	150,000	1,124,475	1,107,765
BCP62DBF7 TRS USD P V 12MFEDL	(1,124,475)	(1,124,475)	(1,124,475)
BCP62DBF7 TRS USD R E	150,000	1,124,475	1,107,765
BCP62DBJ9 TRS USD P V 12MFEDL	(571,000)	(571,000)	(571,000)
BCP62DBJ9 TRS USD R E	250,000	571,000	565,069
BCP62DBR1 TRS USD P V 12MFEDL	(3,799,100)	(3,799,100)	(3,799,100)
BCP62DBR1 TRS USD R E	1,000,000	3,799,100	3,671,514
BCP62NVD8 TRS USD P V 12MFEDL	(467,671)	(467,671)	(467,671)
BCP62NVD8 TRS USD R E	151,846	467,671	440,196
BCP62TP34 TRS USD P V 12MFEDL	(51,397,009)	(51,397,009)	(51,397,009)
BCP62TP34 TRS USD R E	2,161,100	51,397,009	59,955,294
BCP635487 TRS USD P V 12MFEDL	(4,490,180)	(4,490,180)	(4,490,180)
BCP635487 TRS USD R E	188,042	4,490,180	5,216,840
BCP63MYU8 TRS USD P V 12MFEDL	(250,102,413)	(250,102,413)	(250,102,413)
BCP63MYU8 TRS USD R E	37,431	250,102,413	235,090,449
BCP63MYX2 TRS USD P V 12MFEDL	(550,002,664)	(550,002,664)	(550,002,664)
BCP63MYX2 TRS USD R E	65,581	550,002,664	528,760,978
BCP63MZ03 TRS USD P V 12MFEDL	(69,998,150)	(69,998,150)	(69,998,150)
BCP63MZ03 TRS USD R E	7,482	69,998,150	67,025,477
BCP63MZ45 TRS USD P V 12MFEDL	(110,000,148)	(110,000,148)	(110,000,148)
BCP63MZ45 TRS USD R E	216,767	110,000,148	109,947,474
BCP63PQJ5 TRS USD P V 12MFEDL	(2,228,550)	(2,228,550)	(2,228,550)
BCP63PQJ5 TRS USD R E	514,641	2,228,550	2,160,145
BCP63PQU0 TRS USD P V 12MFEDL	(1,281,223)	(1,281,223)	(1,281,223)
BCP63PQU0 TRS USD R E	623,800	1,281,223	1,184,509
BCP63RKH1 TRS USD P V 12MFEDL	(1,035,020)	(1,035,020)	(1,035,020)
BCP63RKH1 TRS USD R E	700,000	1,035,020	1,006,606
BCP63RKL2 TRS USD P V 12MFEDL	(421,900)	(421,900)	(421,900)
BCP63RKL2 TRS USD R E	1,000,000	421,900	367,151
BCP63RKQ1 TRS USD P V 12MFEDL	(843,800)	(843,800)	(843,800)
BCP63RKQ1 TRS USD R E	2,000,000	843,800	734,302

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Security Name	Par Value	Book Value	Market Value
BCP63RKT5 TRS USD P V 12MFEDL	(441,100)	(441,100)	(441,100)
BCP63RKT5 TRS USD R E	1,000,000	441,100	388,186
BCP63RMR7 TRS USD P V 12MFEDL	(303,484)	(303,484)	(303,484)
BCP63RMR7 TRS USD R E	250,000	303,484	292,096
BCP63ZLX7 TRS USD P V 12MFEDL	(2,086,960)	(2,086,960)	(2,086,960)
BCP63ZLX7 TRS USD R E	343,400	2,086,960	2,027,783
BCP64PTD4 TRS USD P V 12MFEDL	(32,284,177)	(32,284,177)	(32,284,177)
BCP64PTD4 TRS USD R E	1,215,743	32,284,177	33,752,965
BCP64PTZ5 TRS USD P V 12MFEDL	(901,998,919)	(901,998,919)	(901,998,919)
BCP64PTZ5 TRS USD R E	116,288	901,998,919	937,597,118
BCP64PV66 TRS USD P V 12MFEDL	(199,419,479)	(199,419,479)	(199,419,479)
BCP64PV66 TRS USD R E	397,915	199,419,479	201,828,457
BCP64PVA7 TRS USD P V 12MFEDL	(117,087,660)	(117,087,660)	(117,087,660)
BCP64PVA7 TRS USD R E	13,500	117,087,660	120,936,105
BCP64RKH0 TRS USD P V 12MFEDL	(419,999,327)	(419,999,327)	(419,999,327)
BCP64RKH0 TRS USD R E	68,762	419,999,327	431,869,024
BCP654546 TRS USD P V 12MFEDL	(417,538)	(417,538)	(417,538)
BCP654546 TRS USD R E	110,000	417,538	402,604
BCP6545B0 TRS USD P V 12MFEDL	(1,338,150)	(1,338,150)	(1,338,150)
BCP6545B0 TRS USD R E	500,000	1,338,150	1,249,653
BCP6545E4 TRS USD P V 12MFEDL	(3,797,800)	(3,797,800)	(3,797,800)
BCP6545E4 TRS USD R E	1,000,000	3,797,800	3,671,514
BCP6545H7 TRS USD P V 12MFEDL	(3,904,080)	(3,904,080)	(3,904,080)
BCP6545H7 TRS USD R E	1,200,000	3,904,080	3,543,011
BCP6545L8 TRS USD P V 12MFEDL	(2,662,399)	(2,662,399)	(2,662,399)
BCP6545L8 TRS USD R E	357,000	2,662,399	2,542,271
BCP6545P9 TRS USD P V 12MFEDL	(1,282,904)	(1,282,904)	(1,282,904)
BCP6545P9 TRS USD R E	868,000	1,282,904	1,248,192
E-MINI RUSS 2000 SEP22	148,450	260,284,017	253,552,600
EURO STOXX 50 SEP22	45,740	167,379,490	164,544,759
FTSE 100 IDX FUT SEP22	7,980	69,579,624	69,011,826
MSCI EAFE SEP22	315,150	583,858,420	585,107,490
MSCI EMGMKT SEP22	472,900	473,471,537	474,176,830
S+P/TSX 60 IX FUT SEP22	264,600	240,154,756	234,354,432
S+P500 EMINI FUT SEP22	576,400	2,232,097,096	2,184,267,800
SPI 200 FUTURES SEP22	18,925	86,233,894	84,082,018
TOPIX INDX FUTR SEP22	8,580,000	124,477,970	118,132,494
US 10YR NOTE (CBT)SEP22	3,976,200,000	4,767,448,944	4,705,584,188
US 10YR ULTRA FUT SEP22	2,967,700,000	3,826,882,419	3,769,906,406
US 2YR NOTE (CBT) SEP22	(137,800,000)	(145,446,266)	(144,582,344)
US 5YR NOTE (CBT) SEP22	(1,212,400,000)	(1,369,491,637)	(1,359,403,500)
US LONG BOND(CBT) SEP22	1,451,800,000	2,039,455,970	2,004,845,063
US ULTRA BOND CBT SEP22	2,590,500,000	4,087,137,687	3,967,512,656

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Security Name	Par Value	Book Value	Market Value
Total		<u>17,443,550,216</u>	<u>17,205,416,947</u>

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Security Name	Book Value	Market Value
57 Stars Global Opportunities Fund 2 (CalPERS), LLC	104,655,090	410,768,078
57 Stars Global Opportunities Fund, LLC	0	35,801,175
AACP AP Investors, L.P.	10,091,962	74,950
AACP China Growth Investors	15,424,191	1,844,517
AACP India Investors B	532,654	1,553,248
AACP India Investors C	4,779,607	8,500,239
AACP India Venture Investors A	3,269,445	129,441
Advent Global Technology II Limited Partnership	33,802,551	32,491,688
Advent International GPE IX Limited Partnership	366,908,984	740,351,149
Advent International GPE V-D, L.P.	4,717,926	1,770,119
Advent International GPE VI-A, L.P.	110,405,338	55,387,860
Advent International GPE VII-C, L.P.	162,122,338	108,045,135
Advent International GPE VIII-B Limited Partnership	398,543,904	649,628,955
Affinity Asia Pacific Fund III L.P.	62,637,457	10,703,043
Aisling Capital II, LP	52,901,529	2,755,619
Aisling Capital III, LP	39,352,710	546,268
AlpInvest Secondaries Fund (onshore) VII, L.P.	142,094,709	164,286,493
AP DSB Co-Invest III, L.P.	8,425,810	9,960,690
AP IX Connect Co-Invest Holdings, L.P.	5,323,156	5,310,423
Apollo Co-Investors (MHE), L.P.	1,157,637	4,247,714
Apollo European Principal Finance Fund, L.P.	452,117	103,754
Apollo Investment Fund IV, L.P.	0	1,977
Apollo Investment Fund IX, L.P.	315,237,048	431,991,672
Apollo Investment Fund V, L.P.	0	2,109,726
Apollo Investment Fund VI, L.P.	62,810,231	9,565,528
Apollo Investment Fund VII, L.P.	1,306,887	12,478,166
Apollo Investment Fund VIII, L.P.	192,302,955	265,917,433
Apollo Special Opportunities Managed Account, L.P.	0	48,794,663
ArcLight Energy Partners Fund III, L.P.	23,415,905	0
ArcLight Energy Partners Fund IV, L.P.	19,782,688	481,668
Ares Corporate Opportunities Fund II, L.P.	2,567,993	249,948
Ares Corporate Opportunities Fund III, L.P.	28,556,215	11,549,085
Ares Corporate Opportunities Fund V, L.P.	269,411,082	417,528,885
Ares Corporate Opportunities Fund VI, L.P.	125,436,206	133,300,303
Ares Corporate Opportunities Fund, L.P.	4,491,167	668,123
Ares Private Opportunities (CP), L.P.	158,035,686	199,148,354
Arsenal Capital Partners Growth LP	8,004,509	7,388,338
Arsenal Capital Partners VI LP	22,089,347	22,089,347
ASF VIII B L.P.	110,539,654	201,810,920
Asia Alternatives Capital Partners II LP	13,928,408	27,820,677
Asia Alternatives Capital Partners, LP	12,260,918	5,875,445
Avatar International Investors, L.P.	0	163,251
Avatar North America Investors, L.P.	5,078,670	0

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Security Name	Book Value	Market Value
Avenue Special Situations Fund V, L.P.	1	0
Baring Vostok Private Equity Fund IV L.P. / Supplement	49,631,540	2,208,504
Base10 Partners III, L.P.	6,961,223	6,961,223
BDC III C LP	70,706,731	160,588,966
BDC IV D LP	19,727,760	16,896,051
BE VI 'H' L.P.	305,794,707	364,838,321
Bear Technology Fund, L.P.	65,092,900	64,620,586
Berkshire Fund X, L.P.	57,225,178	75,286,663
Berkshire Spectre Co-Investor, L.P.	300,891,503	300,891,503
Beyond SPV I, L.P.	50,453,097	50,227,017
Birch Hill Equity Partners (US) III, LP	75,164,288	3,786,055
Birch Hill Equity Partners (US) IV, LP	65,910,798	154,528,884
Blackstone / GSO Capital Solutions Fund, LP	83,099,934	2,352,476
Blackstone Arches Co-Invest L.P.	38,911,970	90,539,748
Blackstone Capital Partners V L.P.	8,672,207	300,172
Blackstone Capital Partners VI L.P.	151,385,502	164,811,467
Blackstone Capital Partners VII, L.P.	300,126,162	455,201,851
Blackstone Capital Partners VIII, L.P.	102,388,144	128,544,015
Blackstone Communications Partners I L.P.	43,378,691	763,291
Blackstone Core Equity Partners II, L.P.	174,703,580	178,362,222
Blackstone First Eagle Co-Invest L.P.	66,819,283	81,015,507
Blackstone GTS Co-Invest, L.P.	60,583,794	134,216,550
Blackstone RL Co-Invest, L.P.	19,522	0
Blackstone Tactical Opportunities Fund - C L.P.	208,374,562	155,713,182
Blackstone Tactical Opportunities Fund (KG Co-Invest)	63,011,037	97,916,629
Blackstone Tactical Opportunities Fund (T4U Co-Invest)	79,754	206,966
Blackstone Tactical Opportunities Fund II - C L.P.	159,387,847	160,945,735
Blackstone Tactical Opportunities Fund III-C (Surge) L.P.	233,848,379	270,701,096
Blackstone Tactical Opportunities Fund III-C L.P.	283,791,974	358,594,450
Bridgepoint Europe II 'A' LP	25,358,546	0
Bridgepoint Europe II 'C' L.P.	1,359,612	0
Bridgepoint Europe III 'C' L.P.	11,699,898	6,052,348
Bridgepoint Europe III 'D' LP	105,540,993	35,987,933
Bridgepoint Europe IV 'B' L.P.	31,174,720	16,381,293
Bridgepoint Europe IV 'D' LP	82,726,747	62,161,826
Bridgepoint Europe V	198,301,025	303,636,059
BRV Lotus Fund III, L.P.	59,419,619	65,960,174
Butterfly Fund III, LP	40,931,584	41,508,842
California Asia Investors, L.P.	39,764,501	75,339,266
California Community Venture Fund, LLC	20,148,723	5,099,299
California Emerging Ventures II, LLC	554,418,377	0
California Emerging Ventures IV, LLC	202,970,852	113,934,874
California Emerging Ventures, LLC	333,000,732	0

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Security Name	Book Value	Market Value
California Mezzanine Investment Fund, L.P.	12,289,750	6,236,624
California Partners, L.P.	212,929,026	234,140,590
CalPERS Clean Energy & Technology Fund, LLC	363,762,600	41,988,389
CalPERS Corporate Partners, LLC	177,679,240	178
CalPERS Wellspring V, L.P.	15,428,896	8,531,481
Capital Link Fund I, LLC	179,422,500	86,579,475
Capital Link Fund II, LLC	170,382,034	57,561,008
Capital Link Management, LLC	0	499,075
Carlyle Acosta Coinvestment, L.P.	100,346,005	0
Carlyle Asia Growth Partners III, L.P.	35,771,607	0
Carlyle Asia Growth Partners IV, L.P.	36,693,628	15,180,668
Carlyle Asia Partners II, L.P.	28,255,077	907,016
Carlyle Asia Partners III, L.P.	54,875,367	21,602,912
Carlyle Asia Partners V, L.P.	130,946,341	148,964,950
Carlyle Europe Partners II, L.P.	1,854,941	333,236
Carlyle Europe Partners III, L.P.	89,138,505	4,279,988
Carlyle Europe Partners V, S.C.Sp.	235,940,393	245,713,811
Carlyle Europe Technology Partners II, L.P.	8,878,463	1,267,378
Carlyle Global Financial Services Partners, L.P.	1,959,619	613,868
Carlyle Havasu Coinvestment, L.P.	72,427,274	83,117,250
Carlyle Japan Partners II, L.P.	21,016,855	0
Carlyle MC Partners, L.P.	13,185,533	0
Carlyle Mexico Partners, L.P.	7,885,333	0
Carlyle Partners IV L.P.	17,986,628	0
Carlyle Partners Kinder Morgan	15,686,877	0
Carlyle Partners V, L.P.	212,275,647	73,579,088
Carlyle Partners VI, L.P.	208,107,937	407,806,529
Carlyle Partners VII, L.P.	572,956,477	676,572,218
Carlyle Partners VIII, L.P.	12,152,168	10,490,432
Carlyle Realty Partners III, L.P.	10,017,124	263,288
Carlyle Strategic Partners II, L.P.	14,439	2,732,709
Carlyle Strategic Partners IV, L.P.	124,326,739	110,816,378
Carlyle U.S. Equity Opportunities II, L.P.	139,887,836	123,833,740
Carlyle U.S. Growth Fund III, L.P.	19,443,885	1,511,470
Carlyle Venture Partners II, L.P.	40,800,099	142,760
Carlyle/Riverstone Global Energy and Power Fund III, L.	127,465,968	3,344,202
CD&R Value Building Partners I, L.P.	245,781,228	231,663,800
CDH Fund V, L.P.	73,310,662	154,082,049
Cedar Street Partners LP	138,741,406	144,224,188
Centerbridge Capital Partners III, L.P.	126,851,519	146,426,210
Centinela Investment Partners, LLC	2,000,003	0
Cerberus CAL II Partners, L.P.	288,910,891	576,922,981
Cerberus CAL III Partners, L.P.	413,309,937	400,968,089

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Security Name	Book Value	Market Value
Cerberus Cloud Partners, L.P.	35,750,000	35,427,642
Cerberus CP Partners LP	0	691,499,037
Cerberus Institutional Partners V, L.P.	0	244,921,004
China Privatization Fund (Del), L.P.	1	0
CHK Mid-Con Co-Invest Vehicle Preferred, L.P.	32,893,596	0
CHK Mid-Con Co-Invest Vehicle Royalty, L.P.	7,271,170	0
Clayton, Dubilier & Rice Fund X, L.P.	114,512,652	199,215,626
Clayton, Dubilier & Rice Fund XI, L.P.	188,279,874	209,155,140
Clearlake Capital Partners III, LP	26,257,705	12,634,919
Clearlake Capital Partners IV, L.P.	39,375,354	64,253,215
Clearlake Capital Partners V, L.P.	61,105,229	119,785,314
Clearlake Capital Partners VII, L.P.	109,487,504	109,478,964
Clearlake Opportunities Partners (P), L.P.	46,508,212	68,690,349
Clearwater Capital Partners Fund I, L.P.	19,752,657	0
Clearwater Capital Partners Fund III, L.P.	0	19,464,720
Clearwater ICPL Co-Investment Fund, L.P.	2,002,448	0
Coller International Partners V-A, L.P.	33,325,359	8,031,878
Craton Equity Investors I, L.P.	33,994,490	0
CVC Capital Partners Asia V L.P.	94,827,481	108,343,621
CVC Capital Partners Strategic Opportunities Compound	701,549,360	1,060,274,622
CVC Capital Partners VI, L.P.	384,568,600	687,891,227
CVC Capital Partners VII (A) L.P.	453,777,623	706,391,117
CVC Capital Partners VIII (A) L.P.	164,363,329	162,795,149
CVC Credit Strategic Investment A L.P.	2,713,845	88,150
CVC European Equity Partners III LP	24,588,005	14,492,367
CVC European Equity Partners IV (D) L.P.	121,385,021	429,697
CVC European Equity Partners Tandem Fund (B) L.P.	115,602,665	235,854
CVC European Equity Partners V (B) L.P.	65,561,083	22,520,622
Dragoneer Opportunities Fund VI, L.P.	6,288,396	6,555,707
DS Opportunities (C) LP	108,812,773	110,586,382
EMAlternatives Investments, L.P.	44,533,045	20,167,903
Energy Future Holdings Corporation	74,950,590	525
EQT IX (No.2) USD SCSp	589,260,117	743,952,683
Essex Woodlands Health Ventures Fund VIII, L.P.	41,491,730	0
First Reserve Fund XI, L.P.	330,549,235	508,715
First Reserve Fund XIII, LP	358,035,491	288,416,971
Forecastle, L.P.	278,111,116	284,629,484
Fourth Street Partners - CPS L.P.	360,000,000	359,862,480
Francisco Partners Agility II, L.P.	23,000,000	24,864,058
Francisco Partners II, L.P.	55,731,547	26,072,640
Francisco Partners III, L.P.	24,605,032	46,034,452
Francisco Partners VI, L.P.	110,125,000	125,374,229
Francisco Partners, L.P.	22,845,936	0

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Security Name	Book Value	Market Value
GCM Grosvenor DEM II, L.P.	170,684,930	236,523,334
GCM Grosvenor DEM III, L.P.	269,877,618	344,129,317
GCM Grosvenor DEM, L.P.	59,765,796	56,694,611
General Atlantic Managed Account	484,671,676	538,822,104
Genstar Capital Partners X, L.P.	20,506,176	21,910,664
Genstar X Opportunities Fund I, L.P.	41,218,700	44,297,572
GPE IX Forescout Co-Investment Limited Partnership	77,226,575	145,821,613
GPE IX Gemstone Co-Investment SCSp	59,110	59,292
GPE IX Gemstone Co-Investment-A SCSp	1,514,899	1,514,899
GPE IX TKE Co-Investment Limited Partnership	39,339,412	42,923,835
Grandval II, L.P.	600,553,960	927,800,616
Grandval, L.P.	49,613,644	74,552,140
GranTain Co-Invest L.P.	94,329,684	96,046,579
Green Equity Investors CF II, L.P.	60,708,143	62,703,559
Green Equity Investors CF, L.P.	171,802,019	151,351,225
Green Equity Investors V, L.P.	0	14,405,343
Green Equity Investors VIII, L.P.	463,581,017	497,476,670
Greenleaf Co-Invest Partners, L.P.	373,271,424	395,350,056
GSO Capital Opportunities Fund II L.P.	73,492,513	16,924,150
GSO Capital Opportunities Fund L.P.	22,881,363	1,864,107
GSO Capital Solutions Fund II, L.P.	167,661,772	43,539,080
GSO Energy Partners-C II LP	95,903,157	44,222,768
GSO Energy Partners-C LP	259,605,967	67,790,793
H&F ARROW 1, L.P.	52,518,720	88,857,945
H&F Hockey Partners, L.P.	56,271	0
H&F Spock 1, L.P.	98,004,268	307,835,424
H.I.G. Europe Middle Market LBO Fund, L.P.	6,545,658	5,893,119
Hellman & Friedman Capital Partners IX, L.P.	618,282,571	805,314,281
Hellman & Friedman Capital Partners VI	122,763,555	10,870,713
Hellman & Friedman Capital Partners VII	45,127,489	62,830,281
Hellman & Friedman Capital Partners VIII, L.P.	387,425,347	793,749,303
Hellman & Friedman Capital Partners X, L.P.	541,347,126	553,162,027
ICV Partners II, L.P.	12,154,282	85,126
Insight Partners XI, L.P.	389,067,105	746,846,990
Insight Partners XII Buyout Annex Fund, L.P.	82,500,000	82,948,140
Insight Partners XII, L.P.	312,329,845	310,815,670
Insight Venture Partners Growth-Buyout Coinvestment	282,210,558	1,175,115,137
Insight Venture Partners IX, L.P.	83,360,562	333,197,021
Insight Venture Partners VI, L.P.	9,666,265	0
Insight Venture Partners X, L.P.	235,585,756	648,756,762
Ithaca L.P.	65,274,334	147,701,067
Jade Equity Investors, L.P.	97,355,154	120,846,369
K5 Private Investors, L.P.	53,813,008	58,325,013

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Private Equity

Security Name	Book Value	Market Value
Karakoram Fund C, L.P.	112,500,000	120,486,375
Khosla Ventures III, L.P.	142,986,350	90,259,820
Khosla Ventures Seed, L.P.	58,224,216	99,864,837
KKR 2006 Fund L.P.	162,412,151	40,059,524
KKR Asian Fund II L.P.	362,715,630	303,745,918
KKR Asian Fund IV SCSp	70,535,569	71,813,377
KKR Asian Fund L.P.	56,828,911	1,078,200
KKR European Fund II, L.P.	69,300,632	711,948
KKR European Fund III, L.P.	76,247,079	8,640,790
KKR European Fund V (USD) SCSp	223,100,832	273,101,075
KKR European Fund, L. P.	16,582,112	0
KKR Millennium Fund L.P.	54,679,298	121,606
KKR North America Fund XIII SCSp	100,340,836	100,340,836
KKR Pebble Co-Invest L.P.	75,000,000	77,767,275
KM Corporate Partners Fund II, LP	110,415,799	90,122,078
KPS Special Situations Fund III, LP	0	674,866
Lightspeed Opportunity Fund II, LP	22,000,000	21,946,056
Lightspeed Venture Partners Select V, L.P.	17,000,000	16,477,811
Lightspeed Venture Partners XIV-A (Inception), L.P.	8,100,000	7,845,093
Lightspeed Venture Partners XIV-B (Ignite), L.P.	8,800,000	8,499,542
Lime Rock Partners IV AF, L.P.	83,540,357	171,047,210
Lime Rock Partners IV, LP	24,498,587	107,430
Lime Rock Partners V, L.P.	57,982,436	13,194,524
Lindsay Goldberg - Alpine Co-Inv. L.P.	50,347,239	51,202,991
Lindsay Goldberg IV, L.P.	114,340,666	124,037,928
Lindsay Goldberg V L.P.	82,442,122	116,441,681
Lion Capital Fund II, L.P.	106,213,633	79,170
LongRange Capital Fund I, L.P.	192,747,849	184,720,479
LRC Fund I PNP Coinvest, L.P.	174,423,500	180,951,300
Madison Dearborn Capital Partners IV, L.P.	29,834,491	0
Madison Dearborn Capital Partners V, L.P.	49,942,686	6,729,669
Madison Dearborn Capital Partners VIII, LP	148,796,845	173,684,755
MDCP Co-Investors (Tango), L.P.	87,420,802	87,420,802
Middlefield Road Private Opportunities Fund, L.P.	106,103,896	105,736,034
Minerva Partners, L.P.	274,830,354	274,824,308
New Mountain Partners II, L.P.	18,357,177	845,256
New Mountain Partners III, L.P.	26,468,397	20,566,290
New Mountain Partners VI, L.P.	274,771,833	282,319,815
Newbridge Asia IV, L.P.	57,929,098	674,329
NM Pacific, L.P.	115,327,854	119,190,184
NMP III Continuation Fund, L.P.	73,829,030	100,286,623
Nordic Bear SCSp	535,623,648	596,898,458

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Security Name	Book Value	Market Value
Oak Hill Capital Partners II, L.P.	25,420,080	189,889
Oak Hill Capital Partners III, L.P.	96,151,416	13,749,221
Oaktree Latigo Investment Fund, L.P.	480,000,000	586,705,920
Oaktree Opportunities Fund VIIIb, L.P.	0	76,954,335
OHA Black Bear Fund, L.P.	234,752,475	348,060,922
Onex Fox III LP	50,000,000	58,808,650
Onex North Star Co-Invest LP	49,835,080	64,746,782
Onex OD Co-Invest LP	50,000,000	61,884,800
Onex Partners IV, L.P.	213,392,156	229,794,544
Onex Partners V-B LP	437,486,955	517,256,323
Onex SIG Co-Invest LP	166,930	83,277
PAG Asia I LP	42,543,927	30,701,724
PAG Asia III LP	298,434,214	314,349,413
PAGAC Drone Holding I LP	17,714,029	40,531,506
Palladium Equity Partners III, L.P.	97,340,911	548,930
Palladium Equity Partners V, L.P.	53,100,555	61,276,447
Patria Brazilian Private Equity Fund V, L.P.	133,093,335	316,178,257
Permira Europe III	18,708,830	505,969
Permira Growth Opportunities I L.P. 1	162,517,828	197,300,436
Permira Growth Opportunities II SCSP	37,200,000	37,200,000
Permira IV L.P.2	40,811,180	95,362,309
Permira V, L.P.	168,007,659	247,799,641
Permira VI L.P. 1	376,604,457	625,554,962
Permira VII L.P.1	433,664,790	451,430,225
Polish Enterprise Fund VI, L.P.	34,145,246	0
Project Metal Co-Invest Fund, L.P.	194,103,466	194,012,237
Project Stream Co-Invest Fund, L.P.	167,498,438	167,367,287
Proofpoint Co-Invest Fund, L.P.	75,042,033	75,001,735
Providence Equity Partners V	39,799,851	667,603
Providence Equity Partners VI L.P.	126,002,596	19,735,771
PSG Encore L.P.	24,954,848	25,526,589
PSG V L.P.	21,651,610	20,462,569
Q-Street Capital, L.P.	111,259,161	114,739,681
RealPage Parent, LP	50,000,000	50,000,000
Redwood Lane Capital, L.P.	60,000,000	60,000,000
Redwood Opportunities SCSp	390,386,676	432,017,901
Riverstone Fieldwood Partners, L.P.	55,146,941	0
Riverstone Global Energy and Power Fund V, L.P.	360,676,015	156,279,475
Riverstone Global Energy and Power Fund VI, L.P.	491,815,815	404,134,400
Riverstone/Carlyle Global Energy and Power Fund IV, L	191,743,435	2,590,987
Riverstone/Carlyle Renewable & Alternative Energy Fu	134,009,452	3,066,038
Riverwood Capital Partners (Parallel - A) L.P.	10,492,683	21,720,183
RSK Aggregator, L.P.	35,760,369	35,709,124

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Private Equity

Security Name	Book Value	Market Value
Sacramento Private Equity Partners, L.P.	4,450,376	169,623,124
SAIF Partners III L.P.	8,991,891	91,666,076
SAIF Partners IV L.P.	52,350,134	146,835,704
Samson Brunello 1, L.P.	38,148,953	59,905,797
Samson Co-Invest III, L.P.	100,400,000	0
Samson Hockey 1, L.P.	38,498,786	74,779,503
Samson Hockey Partners 1, L.P.	85,956,156	167,558,031
Samson Partners, L.P.	165,653,947	206,887,865
Samson Shield 1, L.P.	170,630,741	172,397,452
Sierra Partners, L.P.	37,539,916	59,835,998
Silver Lake Partners II, L.P.	6,907,953	0
Silver Lake Partners III, L.P.	87,460,453	28,584,599
Silver Lake Partners IV, L.P.	237,726,788	601,315,886
Silver Lake Partners V, L.P.	331,261,968	531,419,393
Silver Lake Partners VI, L.P.	452,095,937	525,118,473
Silver Lake Tech Inv III	17,358,255	0
Silver Lake Technology Inv Sumeru	1,886,713	0
Silver Lake Technology Investors IV, LP	53,134,719	174,589,315
Silver Lake Technology Investors V, L.P.	78,168,603	145,779,050
Siris Partners IV, L.P.	74,069,401	109,442,577
SL SPV-1, L.P.	82,731,624	100,676,444
SL SPV-2, L.P.	48,904,432	94,136,238
SLP Emblem Co-Invest, L.P.	75,000,000	75,000,000
SLP Redwood Co-Invest, L.P.	96,921,587	127,713,188
SPRINGBLUE A, L.P.	20,250,000	20,796,993
SPRINGBLUE B, L.P.	28,625,000	28,045,859
Summit Partners Co-Invest (Indigo), L.P.	68,594,572	68,545,733
Summit Partners Growth Equity Fund X-A, L.P.	208,768,428	235,746,946
Sunrise Boulevard PE Partners L.P.	138,600,000	143,549,960
TA Select Opportunities Fund II-A, L.P.	6,000,000	5,804,820
TA XIV-A, L.P.	40,500,000	38,754,410
Tailwind Capital Partners (PP), LP	35,090,688	0
Tailwind Capital Partners II, LP	38,199,712	88,638,241
Tailwind Capital Partners III, L.P.	106,899,781	179,311,555
TCC Opportunities, L.P.	167,089,636	172,023,960
TCP II Co-Invest B, L.P.	23,921,754	59,922,684
TCV X, L.P.	131,343,267	336,796,972
TCV XI, L.P.	127,249,088	138,539,772
The Resolute Fund II, L.P.	78,575,914	0
The Rise Fund (A), L.P.	45,340,266	80,366,956
Thoma Bravo Fund XIV, L.P.	564,690,697	571,119,701
Thoma Bravo Fund XV, L.P.	99,595,694	99,595,694
Thomas H. Lee Equity Fund VI, L.P.	18,125,573	0

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Private Equity

Security Name	Book Value	Market Value
Tiger Global Private Investment Partners XV, L.P.	247,500,000	257,369,310
Top Castle Sidecar VII, L.P.	48,782,218	81,349,763
TowerBrook Investors II, L.P.	32,506,028	1,892,108
TowerBrook Investors IV (Onshore), L.P.	224,817,088	436,118,142
Towerbrook Investors V (Onshore) LP	255,277,422	280,667,825
Towerbrook Structured Opportunities Fund (Onshore),	181,370,256	228,433,117
Towerbrook Structured Opportunities Fund II (Onshore)	156,955,959	149,137,669
TPG Asia V, L.P.	127,832,260	57,106,437
TPG Asia VII (A), L.P.	215,895,993	323,122,681
TPG Biotechnology Partners II, L.P.	43,309,934	50,046
TPG Biotechnology Partners III, L.P.	66,539,871	100,095,888
TPG Golden Bear Partners, L.P.	309,680,124	470,851,906
TPG Growth IV, L.P.	55,710,012	78,622,091
TPG Growth V, L.P.	90,212,282	112,689,845
TPG Healthcare Partners, L.P.	44,627,060	57,935,783
TPG Holdings LP	0	15,213,258
TPG Partners IV, L.P.	67,780,016	462,275
TPG Partners V, L.P.	263,351,316	1,879,013
TPG Partners VI, L.P.	281,014,227	48,551,545
TPG Partners VIII, L.P.	264,932,889	366,690,813
TPG STAR, L.P.	79,975,330	19,938,202
Trident IX, L.P.	46,808,699	46,808,699
Trident VI	135,719,285	305,751,390
Trident VII, L.P.	252,432,302	438,441,760
Trident VIII, L.P.	354,513,019	471,164,819
Triton Fund IV L.P.	62,199,683	63,978,684
Triton Fund V, LP	157,798,635	187,876,630
Trius Co-Investment Limited Partnership	984,822	0
T-VI Co-Invest-A LP	23,504,454	227,196,964
T-VIII Skopima Co-Invest LP	37,572,464	59,901,779
Valor Equity Partners IV L.P.	68,629,304	174,076,857
Vicente Capital Partners Growth Equity Fund, L.P.	568,602	426,093
VIP IV LP	185,493,461	187,845,867
Vista Equity Partners Fund VII-Z, L.P.	323,883,240	453,608,773
W Capital Partners II, L.P.	42,852,699	0
WCAS Blackjack Co-Investment LLC	50,000,000	54,896,900
WCAS Spartan Co-Investment LLC	75,000,000	91,281,750
WCAS XIII, L.P.	335,595,997	417,132,315
Welsh, Carson, Anderson & Stowe XI, L.P.	32,865,455	8,973,805
Welsh, Carson, Anderson & Stowe XII, L.P.	191,000,914	473,289,332
Whitney Global Partners L.P.	301,121,063	318,975,654
Wigmore Street (BDC III) LP	18,502,992	35,857,399
Wigmore Street BDC IV Co-Investment No.1 LP	6,907,878	6,202,451

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Private Equity**

Security Name	Book Value	Market Value
Wigmore Street Co-investment No. 1 LP	49,957,549	129,110,479
Wigmore Street VI Co-Investment No. 1 LP	92,713,016	118,027,080
WLR Recovery Fund II, L.P.	23,143,615	68,980
WLR Recovery Fund III, L.P.	118,722,283	1,876,524
WLR Recovery Fund IV, L.P.	116,911,304	2,907,673
Yucaipa American Alliance Fund I, L.P.	75,212,121	1,214,676
Yucaipa American Alliance Fund II, L.P.	198,861,162	355,252,781
Yucaipa Corporate Initiatives Fund I, L.P.	128,066,551	6,485,913
Yucaipa Corporate Initiatives Fund II, L.P.	52,740,811	19,281,730
TOTAL	46,255,400,257	52,717,533,074

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Private Debt and Loans

Security Name	Book Value	Market Value
Antares Credit Opportunities CA LLC	416,036,686	439,171,654
Antares Credit Opportunities CA LLC - Series 2	650,861,371	656,390,438
Antares Credit Opportunities CA LLC - Series 3	194,297,545	192,982,345
Antares Credit Opportunities CA LLC - Series 4	64,483,690	62,791,316
Ares Capital Europe (ACE) V - Co-investment	92,975,494	102,132,000
Ares Capital Europe V (D) Levered	517,200,790	544,880,859
Ares Senior Direct Lending Fund II	316,585,251	322,673,818
Blackstone Real Estate Debt Strategies IV -C L.P.	514,805,577	506,815,930
FEDERATED TRADE FINANCE	1,673,789	1,017,316
Oaktree Gilead Investment Fund, L.P.-Series A	338,000,000	365,196,180
OHA Co-Invest Opportunities Fund	58,315,107	58,289,146
OHA Credit Opportunities CA (C), L.P.	154,696,600	175,895,426
OHA Credit Solutions Fund II	50,000,000	49,797,500
OHA Credit Solutions Fund II (CA Parallel)	50,000,000	50,081,650
OHA Senior Private Lending Fund (CA 3)	68,508,424	70,336,434
OHA Senior Private Lending Fund (CA 5)	68,508,424	70,336,434
PIMCO DISCO Fund III LP	37,389,620	76,712,482
Sixth Street Cottonwood Strategic Holdings I, L.P.	262,590,872	284,300,310
Sixth Street Fundamental Strategies Partners (A), L.P.	156,743,548	171,268,091
TSSP Adjacent Opportunities Partners (B), L.P.	467,343,119	523,682,832
West Street Co-Investment Partners (C), L.P.	198,400,626	208,923,463
West Street Strategic Solutions Fund I-(C), L.P.	255,000,000	278,924,857
West Street Strategic Solutions Fund I, L.P.	1,021,335,524	1,099,757,539
TOTAL	5,955,752,057	6,312,358,021

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Real Assets Program**

Security Name	Book Value	Market Value
ARA China Long Term Hold	617,937,132	1,104,974,170
Blackstone BioMed Life Science Real Estate L.P.	604,074,797	795,347,228
Blackstone Mileway Logistics L.P.	726,170,455	726,170,455
Blackstone Property Partners Europe, L.P.	780,242,735	1,018,299,475
CalEast Canada Limited Partnership	213,533	213,533
CalEast Industrial Investors, LLC	2,400,577	2,400,577
CalEast Solstice (Original)	(3,108,450)	(3,108,450)
CalEast Solstice, LLC	6,932,297,984	12,206,556,666
CalWest CalPERS GIP	8,543,152	8,543,152
Canyon Catalyst Fund II, LLC	284,001,345	370,065,397
Canyon Johnson Urban Fund, III	8,004	8,004
CCF II Industrial	53,340,111	97,988,238
CCF III Industrial	118,129,165	174,121,562
CCF III, LLC	221,062,840	234,748,620
CCP 2020	129,914,446	156,758,408
CIM Fund III, LP	209,421,154	279,864,985
DW Life Sciences Partners, LLC	468,838,974	475,273,320
FSP - Base	5,000,346,844	7,082,701,285
FSP - DT 2012 and Beyond	550,338,418	595,264,194
Gotham Office Realty Partnership	426,617,322	439,205,520
GRI - Base	3,238,981,151	5,302,597,583
GRI - DT 2012 and Beyond	17,303,865	21,480,638
HC Green Development Fund LP	154,943,538	311,299,697
HC LTH LLC	785,060,127	551,565,189
HCB Interests II LP	60,048,834	60,048,834
HCM Holdings II LP	1,627	1,627
Hearthstone Housing Partners II, LLC	620,169	620,169
Hines European Development Fund LP	4,240,888	4,240,888
IMI - Base	2,787,743,774	5,572,273,279
IMP - Base	3,862,601,149	7,780,561,098
IMP - DT 2012 and Beyond	109,497,211	154,624,406
IMP - ICMI	493,072,063	794,326,274
IMP Abaca	120,084,502	174,621,719
IMP DT 2020	330,235,607	363,107,260
IMP Fairmont Residential Owner, LLC	64,093,383	66,668,079
Institutional HSG Partners, L.P.	(278,407)	(278,407)
Institutional Logistics Partners, LLC	2,086,238,279	3,731,758,722
KC 2011, LLC	(27,746,130)	(27,746,130)
Land Management Company Resmark	119,873,345	119,347,461
National Office Partners, LLC (CWP)	306,869	306,869
ORA Multifamily Investments I, LLC	75,878	75,878
ORA Residential Investments I, L.P.	(7,420,541)	48,485,418
Pacific Multifamily Investors, LLC	2,038,289,867	2,920,223,241

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Real Assets Program**

Security Name	Book Value	Market Value
PMI Tactical	290,799,960	339,244,325
Sacramento Venture Hines Base	47,040,772	55,022,979
Sacramento Venture Hines DT	50,228,877	51,698,423
Stockbridge Hollywood Park Co-Investors, LP	2,139,877	2,139,879
Stockbridge Real Estate Fund II -B, LP	803,784	803,784
Strategic Property Fund Asia SCSP	248,551,806	302,302,128
TechCore 2019	1,832,892,210	2,524,619,843
Whitney Ranch Resmark	182,565	182,565
Xander Co-Investment	11,324,775	2,220
TOTAL	35,852,622,214	56,991,622,276

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Infrastructure Partnerships**

Security Name	Book Value	Market Value
Alinda Infrastructure Fund II, L.P.	(59,044,801)	63,800,221
Archmore International Infrastructure Fund II (B), L.P.	26,374,433	25,947,616
Archmore International Infrastructure Fund II (C), L.P.	56,045,466	55,138,539
Carlyle Infrastructure Partners, L.P.	431,778	431,778
CIM Infrastructure Fund, L.P.	15,826,979	363,563,798
Concession Investment Holdings, LLC	358,576,590	1,008,344,981
DCP C Strategic Partners, LP	711,809,059	711,027,493
DigitalBridge Partners II, LP	284,930,942	304,121,611
GIP Aquarius Fund, SCSp	725,534,674	791,649,747
Global Infrastructure Partners II, L.P. (GIP II)	62,307,907	121,643,726
Global Infrastructure Partners IV-A/B, L.P.	240,823,673	255,270,685
Golden Reef Infrastructure Trust	2,395,185,529	2,587,430,305
Harbert Gulf Pacific Power, LLC (HGPP)	1,654,538,214	1,843,931,549
Harbert Infrastructure Fund VI, L.P.	82,040,902	89,276,253
Harbert Power Fund V, L.P. (HPF V)	38,806,107	44,644,990
IIF Hedged LP	471,434,919	495,920,306
Ivy Investment Vehicle LDC (SWPM)	272,870	272,870
Neptune Regional Transmission System, LLC	200,022,179	332,500,469
North Haven Infrastructure Partners II LP	141,696,215	166,277,674
SIERRA NEVADA INVESTMENT PARTNERS LP	65,056,120	65,056,120
Stonepeak Infrastructure Fund IV LP	155,598,743	176,482,428
Tower Bridge Infrastructure Partners, L.P.	1,792,721,331	1,764,545,130
TOTAL	9,420,989,827	11,267,278,287

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Forestland**

Security Name	Book Value	Market Value
Lincoln Timber L.P.	300,591,864	563,396,926
Southern Diversified	2,618,511	1,037,583
Sylvanus LLC	124,179,158	276,910,085
Total	427,389,533	841,344,594



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